Particle Counting Noise

Massimiliano Pierobon

May 6, 2010

1 The Particle Counting Noise

We define the Particle Counting noise as a random process $n_c(t)$, whose contribution corresponds to the difference between the measured particle concentration at the receiver location $\hat{c}_R(t)$ and the expected measured particle concentration $\langle \hat{c}_R(t) \rangle$, where $\langle . \rangle$ denotes the ensemble average operator:

$$n_c(t) = \hat{c}_R(t) - \langle \hat{c}_R(t) \rangle \tag{1}$$

The expected particle concentration rate $\langle \hat{c}_R(t) \rangle$ corresponds the true particle concentration $c_R(t)$ that we would measure at the receiver in the absence of noise:

$$\langle \hat{c}_R(t) \rangle = c_R(t) \epsilon \mathbb{R}$$
 (2)

In other words, $n_c(t)$ is an unwanted perturbation on the particle concentration measured at the receiver location around its expected value $c_R(t)$ due to the particle counting noise.

In order to properly model the Particle Counting noise random process $n_c(t)$ we consider the following assumptions:

- the actual number of particles $\hat{N}_p(t)$ inside the receptor space increments/decrements its value when a particle enters/leaves the receptor space. Since particles are independent, these events can be supposed independent.
- The occurrence rate of particle entering/leaving the receptor space is proportional to the particle concentration at the receiver location $c(x_R, y_R, z_R, t)$, equal to the expected continuous particle concentration $c_R(t)$.

Under these assumptions, the resulting actual number of particles $\hat{N}_p(t)$ inside the receptor space is a volume Non-Homogeneous Poisson counting process, whose rate of occurrence corresponds to the expected particle concentration $c_R(t)$:

$$\hat{N}_p(t) \sim \text{Poiss}(c_R(t))$$
 (3)

According to Eq. (3) we can recover the PDF of the actual number of particles $\hat{N}_p(t)$ in the receptor space at time t, given the expected particle concentration $c_R(t)$:

$$Pr\left(\hat{N}_{p}(t) = m\right) = \frac{\left(c_{R}(t)(4/3)\pi\rho^{3}\right)^{m}}{m!}e^{-c_{R}(t)(4/3)\pi\rho^{3}}$$
(4)

According to the Poisson process in Eq. (3), the expected number of particles $\langle \hat{N}_p(t) \rangle$ contained in the receptor space can be computed by multiplying the volume Poisson process rate, which is the concentration $c_R(t)$, by the size of the receptor space $(4/3)\pi\rho^3$:

$$\langle \hat{N}_p(t) \rangle = c_R(t) \frac{4}{3} \pi \rho^3 \tag{5}$$

Its variance in the number of particles contained in the receptor space has the same value as $\langle \hat{N}_p(t) \rangle$:

$$\langle (\hat{N}_p(t) - \langle \hat{N}_p(t) \rangle)^2 \rangle = c_R(t) \frac{4}{3} \pi \rho^3 \tag{6}$$

The actual measured particle concentration $\hat{c}_R(t)$ corresponds to the actual number of particles $\hat{N}_p(t)$ divided by the size of the receptor space:

$$\hat{c}_R(t) = \frac{N_p(t)}{(4/3)\pi\rho^3}$$
(7)

Therefore, the average $\langle \hat{c}_R(t) \rangle$ of the actual measured particle concentration is equal to the expected particle concentration $c_R(t)$:

$$\langle \hat{c}_R(t) \rangle = c_R(t) \tag{8}$$

The variance of the actual measured particle concentration is equal to the expected particle concentration $c_R(t)$ divided by the size of the receptor space:

$$\langle (\hat{c}_R(t) - \langle \hat{c}_R(t) \rangle)^2 \rangle = \frac{c_R(t)}{(4/3)\pi\rho^3} \tag{9}$$

Given Eq. (1) and Eq. (2), the random process $n_c(t)$ has zero average value and the RMS of the perturbation $n_c(t)$ on the actual measured particle concentration $\hat{c}_R(t)$ is:

$$\operatorname{RMS}(n_c(t)) = \sqrt{\langle (\hat{c}_R(t) - \langle \hat{c}_R(t) \rangle)^2 \rangle} = \sqrt{\frac{c_R(t)}{(4/3)\pi\rho^3}}$$
(10)

It is possible to reduce the value of $\text{RMS}(n_c(t))$ through averaging in time a number M of measures of the particle concentration $\hat{c}_R(t)$:

$$\hat{c}_R(t) = \frac{1}{M} \sum_{m=1}^M \hat{c}_R(t - t_m)$$
(11)

The best results in terms of noise are obtained when the M measures are statistically independent. For this, we assume independent measures when they are taken at time instants spaced by an interval τ_p , as defined in [1]. Then, if we also assume to have a quasi-constant expected concentration in a time interval τ (which means that the bandwidth of the signal $c_R(t)$ is less than $1/\tau$), then the maximum value of M is equal to the time interval τ divided by τ_p :

$$M = \frac{\tau}{\tau_p} \tag{12}$$

thus, reducing the RMS of the perturbation $\text{RMS}(n_c(t))$ by a factor \sqrt{M} :

$$\operatorname{RMS}(n_c(t)) = \sqrt{\frac{c_R(t)}{(4/3)\pi\rho^3 M}}$$
(13)

The waiting time τ_p corresponds to the average time required for a particle to leave the reception space. τ_p is equal to the average distance to the spherical boundary, divided by the velocity of a particle v_p . The average distance corresponds to the receptor space radius ρ :

$$\tau_p = \frac{\rho}{v_p} \tag{14}$$

The velocity v_p of a particle comes from the first Fick's law of diffusion [3,5]. For this, the particle concentration flux $\overline{J}(\overline{x},t)$ at time instant t and location \bar{x} , is equal to the spatial gradient (operator ∇) of the particle concentration $c(\bar{x}, t)$ multiplied by the diffusion coefficient D:

$$\bar{J}(\bar{x},t) = -D\nabla c(\bar{x},t) \tag{15}$$

When we have homogeneous concentration \bar{c} inside the receptor space and zero concentration outside the receptor space, $\nabla c(\bar{x}, t)$ is equal to the opposite $-\bar{c}$ of the concentration divided by the radius ρ of the receptor space. Further, the particle concentration flux $\bar{J}(\bar{x}, t)$ is equal, by definition, to the particle concentration \bar{c} multiplied by the particle velocity v_p . If we solve Eq. (15) for the particle velocity, we obtain:

$$v_p = \frac{D}{\rho} \tag{16}$$

The average time τ_p is therefore equal to the radius ρ squared and divided by the diffusion coefficient D:

$$\tau_p = \frac{\rho^2}{D} \tag{17}$$

which is in agreement with the results from [1,2]. The final expression for the RMS of the perturbation $\text{RMS}(n_c(t))$ becomes:

$$\operatorname{RMS}(n_c(t)) = \sqrt{\frac{c_R(t)}{(4/3)\pi D\rho\tau}}$$
(18)

where $c_R(t)$ is the expected measured particle concentration, D is the diffusion coefficient, ρ is the radius of the receptor space and τ is the time interval in which we expect a quasi-constant particle concentration.

According to [6], the relation between the input particle concentration rate $\hat{r}_T(t)$ and the measured particle concentration $c_R(t)$ at the receiver location is expressed in the frequency (f) domain as:

$$\tilde{\mathbf{c}}_R(f) = \dot{\mathbf{B}}(f)\hat{\tilde{r}}_T(f) \tag{19}$$

where $\tilde{\hat{r}}_T(f)$ and $\tilde{\mathbf{c}}_R(f)$ are the Fourier transforms [4] of the particle concentration rate $\hat{r}_T(t)$ and the particle concentration $c_R(t)$, respectively. $\tilde{\mathbf{B}}(f)$ is the Transfer Function Fourier Transform [4] (TFFT) of the propagation module. The same relation in the time (t) domain becomes:

$$c_R(t) = b(t) * \hat{r}_T(t) \tag{20}$$

where * denotes the convolution operator [4], b(t) is the impulse response of the propagation module and $\hat{r}_T(t)$ is the input particle concentration rate. The formula for the RMS of the perturbation $\text{RMS}(n_c(t))$ on the signal $\hat{c}_R(t)$ becomes:

$$\operatorname{RMS}(n_c(t)) = \sqrt{\frac{b(t) * \hat{r}_T(t)}{(4/3)\pi D\rho\tau}}$$
(21)

where D is the diffusion coefficient, ρ is the radius of the spherical receptor space, and τ is the time in which we expected a quasi-constant particle concentration.

References

- H. Berg and E. Purcell, "Physics of chemoreception," *Biophysical Jour*nal, vol. 20, no. 2, pp. 193–219, 1977.
- [2] W. Bialek and S. Setayeshgar, "Physical limits to biochemical signaling," Proceedings of the National Academy of Sciences (PNAS) of the USA, vol. 105, no. 29, pp. 10040–10045, 2005.
- [3] E. L. Cussler, Diffusion. Mass Transfer in Fluid Systems. 2nd edition, Cambridge University Press, 1997.
- [4] B. Davies, *Integral transforms and their applications*. Springer, New York, 2002.
- [5] J. Philibert, "One and a half century of diffusion: Fick, Einstein, before and beyond," *Diffusion Fundamentals*, vol. 2, pp. 1.1–1.10, 2005.
- [6] M. Pierobon and I. F. Akyildiz, "A physical channel model for molecular communication in nanonetworks," *IEEE Journal of Selected Areas in Communications (JSAC)*, vol. 28, no. 4, pp. 602–611, May 2010.