A PATHWAY-BASED MEAN-FIELD MODEL FOR *E. COLI* CHEMOTAXIS: MATHEMATICAL DERIVATION AND ITS HYPERBOLIC AND PARABOLIC LIMITS

GUANGWEI SI, MIN TANG, AND XU YANG

Abstract. A pathway-based mean-field theory (PBMFT) that incorporated the most recent quantitatively measured signaling pathway was recently proposed for the *E. coli* chemotaxis in [G. Si, T. Wu, Q. Quyang and Y. Tu, Phys. Rev. Lett., 109 (2012), 048101]. In this paper, we formally derive a new kinetic system of PBMFT under the assumption that the methylation level is locally concentrated, whose turning operator takes into account the dynamical intracellular pathway, and hence is more physically relevant. We recover the PBMFT proposed by Si et al. as the hyperbolic limit and connect to the Keller-Segel equation as the parabolic limit of this new model. We also present the numerical evidence to show the quantitative agreement of the kinetic system with the individual based *E. coli* chemotaxis simulator.

Key words. Pathway-based, Mean-field model, E. coli chemotaxis, hyperbolic limit, parabolic limit, Keller–Segel model

AMS subject classifications. 35Q92, 92B05

1. Introduction. The locomotion of *Escherichia coli* (*E. coli*) presents a tumble-and-run pattern ([5]), which can be viewed as a biased random walk process. In the presence of chemoeffector with a nonzero gradient, the suppression of direction change (tumble) leads to chemotaxis towards the high concentration of chemoattractant ([1, 4]). A huge amount of efforts has been made to understand the chemotactic sensory system of *E. coli* (e.g. [11, 18, 32, 34]). The chemotactic signaling pathway belongs to the class of two-component sensory systems, which consists of sensors and response regulators. The chemotactic sensor complex is composed of transmembrane chemo-receptors, the adaptor protein CheW, and the histidine kinase CheA. The response regulator CheY controls the tumbling frequency of the flagellar motor ([19]). Adaptation is carried out by the two enzymes, CheR and CheB, which control the kinase activity by modulating the methylation level of receptors ([34]). Because of the slow adaptation process, the receptor methylation level serves as the memory of cells in a way that the cells effectively run or tumble by comparing the receptor methylation level to local environments.

In the modeling literature, bacterial chemotaxis has been described by the Keller–Segel (K-S) model at the population level ([23]), where the drift velocity is given by the empirical functions of the chemoefector gradient. It has successfully explained chemotactic phenomena in slowly changing environments ([31]), however failed to...
predict them in rapidly changing environments ([36]), including the so-called volcano effects ([10, 28]). Besides that, the K-S model has also been mathematically proved to present non-physical blowups in high dimensions when initial mass goes beyond the critical level ([6–8]). In order to understand bacterial behavior at the individual level, kinetic models have been developed by considering the velocity-jump process ([3, 21, 30]), and the K-S model can be derived by taking the hydrodynamic limit of kinetic models (e.g. [12, 17]). All the above mentioned models are phenomenological and do not take into account the internal signal transduction and adaptation process. It is especially hard to justify the physically relevant turning operator in the kinetic model.

Nowadays, modern experimental technologies have been able to quantitatively measure the dynamics of signaling pathways of *E. coli* ([2, 13, 26, 29]), which has led to the successful modeling of the internal pathway dynamics ([24, 25, 33]). These works made possible the development of predictive agent-based models that include the intracellular signaling pathway dynamics. It is of great biological interest to understand the molecular origins of chemotactic behavior of *E. coli* by deriving population-level model based on the underlying signaling pathway dynamics. In the pioneering work of [15, 16, 35], the authors derived macroscopic models by studying the kinetic chemotaxis models incorporating linear models for signaling pathways. In [27], the authors developed a pathway-based mean field theory (PBMFT) that incorporated the most recent quantitatively measured signaling pathway, and explained a counter-intuitive experimental observation which showed that in a spatial-temporal fast-varying environment, there exists a phase shift between the dynamics of ligand concentration and center of mass of the cells [36]. Especially, when the oscillating frequency of ligand concentration is comparable to the adaptation rate of *E. coli*, the phase shift becomes significant. Apparently this is a phenomenon that cannot be explained by the K-S model.

In this paper, we study the PBMFT for *E. coli* chemotaxis based on kinetic theory. Specifically we derive a new kinetic system whose turning operator takes into account the dynamic intracellular pathway. The difference of this new system is that, compared with those kinetic models in [3, 21, 30], neither the turning operator nor the methylation level depend on the chemical gradient explicitly, which is more consistent with the recent computational studies in [27]. Besides, all parameters can be measured by experiment and quantitative matching with experiments can be done. The key observation here is that, the methylation level is locally concentrated in the experimental environment. We formally obtain the Keller-Segel limit in the parabolic scaling and the PBMFT proposed in [27] in the hyperbolic scaling of the kinetic system, by taking into account the disparity between the time scales of tumbling, adaptation and experimental observation. The assumption on the methylation difference and the quasi-static approximation on the density flux in [27] can be understood explicitly in this new system. We also verify the agreement of the kinetic system with the signaling pathway-based *E. coli* chemotaxis agent-based simulator (SPECS [22]) by the numerical simulation in the environment of spacial-temporal varying ligand concentration.

The rest of the paper is organized as follows. We introduce the pathway-based kinetic model incorporating the intracellular adaptation dynamics in §2. In §3, assuming the methylation level is locally concentrated, we are able to derive the kinetic system independent of the methylation level in one dimension. Furthermore, the modeling assumption will be justified both analytically and numerically. By Hilbert
A PATHWAY-BASED MEAN-FIELD MODEL FOR E. COLI

expansion, §4.2 provides the recovery of the PBMFT model proposed in [27] in the hyperbolic scaling of the new system, illustrates why K-S model is valid in the slow varying environments, and show the numerical evidence of the quantitative agreement of the system with SPECS. The two-dimensional moment system is derived in §5, and we make conclusive remarks in §6.

2. Description of the kinetic model. We shall start from the same kinetic model used in [27], which incorporates the most recent progresses on modeling of the chemo-sensory system ([26,33]). The model is a one-dimensional two-flux model given by

\begin{align}
\frac{\partial P^+}{\partial t} &= -\frac{\partial (v_0 P^+)}{\partial x} - \frac{\partial (f(a) P^+)}{\partial m} - \frac{z(a)}{2}(P^+ - P^-), \\
\frac{\partial P^-}{\partial t} &= \frac{\partial (v_0 P^-)}{\partial x} - \frac{\partial (f(a) P^-)}{\partial m} + \frac{z(a)}{2}(P^+ - P^-).
\end{align}

In this model, each single cell of E. coli moves either in the “+” or “−” direction with a constant velocity \(v_0\). \(P^\pm(t, x, m)\) is the probability density function for the cells moving in the “±” direction, at time \(t\), position \(x\) and methylation level \(m\). The global existence results for the linear internal dynamic case has been established in [14] in one dimension as well as in [9] for higher dimensions.

The intracellular adaptation dynamics is described by

\begin{equation}
\frac{d}{dt} m = f(a) = k_R(1 - a/a_0),
\end{equation}

where the receptor activity \(a(m, [L])\) depends on the intracellular methylation level \(m\) as well as the extracellular chemoattractant concentration \([L]\), which is given by

\begin{equation}
a = (1 + \exp(NE))^{-1}.
\end{equation}

According to the two-state model in [24,25], the free energy is

\begin{equation}
E = -\alpha(m - m_0) + f_0([L]), \quad \text{with} \quad f_0([L]) = \ln\left(\frac{1 + [L]/K_I}{1 + [L]/K_A}\right).
\end{equation}

In (2.3), \(k_R\) is the methylation rate, \(a_0\) is the receptor preferred activity that satisfies \(f(a_0) = 0\), \(f'(a_0) < 0\). \(N, m_0, K_I, K_A\) represent the number of tightly coupled receptors, basic methylation level, and dissociation constant for inactive receptors and active receptors respectively.

We take the tumbling rate function \(z(m, [L])\) in [27],

\begin{equation}
z = z_0 + \tau^{-1}(a/a_0)^H,
\end{equation}

where \(z_0, H, \tau\) represent the rotational diffusion, the Hill coefficient of flagellar motor’s response curve and the average run time respectively. We refer the readers to [27] and the references therein for the detailed physical meanings of these parameters.

More generally, the kinetic model incorporating chemo-sensory system is given as below,

\begin{equation}
\partial_t P = -v \cdot \nabla_x P - \partial_m (f(a) P) + Q(P, z),
\end{equation}

where \(P(t, x, v, m)\) is the probability density function of bacteria at time \(t\), position \(x\), moving at velocity \(v\) and methylation level \(m\).
The tumbling term $Q(P, z)$ is

$$Q(P, z) = \int_{\Omega} z(m, [L], v, v^{'})P(t, x, v^{'}, m)\, dv^{'},$$

where $\Omega$ represents the velocity space and the integral

$$\int = \frac{1}{|\Omega|} \int_{\Omega}, \quad \text{where} \quad |\Omega| = \int_{\Omega} dv,$n$$
denotes the average over $\Omega$. $z(m, [L], v, v^{'})$ is the tumbling frequency from $v^{'}$ to $v$, which is also related to the activity $a$ as in (2.6). The first term on right-hand side of (2.8) is a gain term, and the second is a loss term.

3. One-dimensional mean-field model. In this section, we derive the new kinetic system from (2.1)-(2.2) based on the assumption that the methylation level is locally concentrated. This assumption will be justified by the numerical simulations using SPECS and the formal analysis in the limit of $kR \to \infty$. To simplify notations, we denote $\int_{0}^{\infty}$ by $\int$ in the rest of this paper.

3.1. Derivation of the kinetic system. Firstly, we define the macroscopic quantities, forward density, backward density, forward momentum (on $m$) and backward momentum as follows,

$$\rho^{\pm}(x, t) = \int P^{\pm}\, dm, \quad q^{\pm}(x, t) = \int mP^{\pm}\, dm;$$

The average methylation level of the forward and backward cells $M^{+}(t, x), M^{-}(t, x)$ are defined as

$$M^{+} = \frac{q^{+}}{\rho^{+}}, \quad M^{-} = \frac{q^{-}}{\rho^{-}}.$$

For simplicity, we also introduce the following notations

$$Z^{\pm} = z(M^{\pm}(t, x)), \quad F^{\pm} = f\left(a(M^{\pm}(t, x), [L])\right)$$

Assumption A. We need the following condition to close the moment system,

$$\frac{\int (m/M^{\pm} - 1)^2 P^{\pm}\, dm}{\int P^{\pm}\, dm} \ll 1, \quad \frac{\int (m/M^{\pm} - 1)^2 P^{\pm}\, dm}{\int |m/M^{\pm} - 1| P^{\pm}\, dm} \ll 1.$$

Remark 1. Physically this assumption means, distribution functions $P^{\pm}$ are localized in $m$, and the variation of averaged methylation is small in both moving directions “±”.
Integrating (2.1) and (2.2) with respect to \( m \) respectively yield the equation for \( \rho^+ \) and \( \rho^- \) such that

\[
\begin{align*}
\frac{\partial \rho^+}{\partial t} &= -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2} \left( \int z(a)P^+ \, dm - \int z(a)P^- \, dm \right) \\
&\approx -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2} \left( \int (z(M^+) + \frac{\partial z}{\partial m}|_{M^+}(m - M^+))P^+ \, dm \\
&\quad - \int (z(M^-) + \frac{\partial z}{\partial m}|_{M^-}(m - M^-))P^- \, dm \right) \\
&= -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2} \left( Z^+\rho^+ - Z^-\rho^- \right),
\end{align*}
\]

where we have used Assumption A in the second step and the notations in (3.3), (3.4) in the third step.

Similarly, multiplying (2.1) and (2.2) by \( m \) and integrating them with respect to \( m \) give the equation for \( q^+ \) and \( q^- \) respectively:

\[
\begin{align*}
\frac{\partial q^+}{\partial t} &= -v_0 \frac{\partial q^+}{\partial x} - \int m \frac{\partial (f(a)P^+)}{\partial m} \, dm - \frac{1}{2} \left( \int mz(a)P^+ \, dm - \int mz(a)P^- \, dm \right) \\
&\approx -v_0 \frac{\partial q^+}{\partial x} + \int \left( f(a)|_{m=M^+} + \frac{\partial f}{\partial m}|_{m=M^+}(m - M^+) \right)P^+ \, dm \\
&\quad - \frac{1}{2} \left( \int (M^+Z^+ + \frac{\partial (mz(a))}{\partial m}(m - M^+))P^+ \, dm \\
&\quad - \int (M^-Z^- + \frac{\partial (mz(a))}{\partial m}(m - M^-))P^- \, dm \right) \\
&= -v_0 \frac{\partial q^+}{\partial x} + F^+\rho^+ - \frac{1}{2} \left( M^+Z^+\rho^+ - M^-Z^-\rho^- \right),
\end{align*}
\]

\[
\begin{align*}
\frac{\partial q^-}{\partial t} &= v_0 \frac{\partial q^-}{\partial x} - \int m \frac{\partial (f(a)P^-)}{\partial m} \, dm + \frac{1}{2} \left( \int mz(a)P^+ \, dm - \int mz(a)P^- \, dm \right) \\
&\approx v_0 \frac{\partial q^-}{\partial x} + \int \left( f(a)|_{m=M^-} + \frac{\partial f}{\partial m}|_{m=M^-}(m - M^-) \right)P^- \, dm \\
&\quad + \frac{1}{2} \left( \int (M^+Z^+ + \frac{\partial (mz(a))}{\partial m}(m - M^+))P^+ \, dm \\
&\quad - \int (M^-Z^- + \frac{\partial (mz(a))}{\partial m}(m - M^-))P^- \, dm \right) \\
&= v_0 \frac{\partial q^-}{\partial x} + F^-\rho^- + \frac{1}{2} \left( M^+Z^+\rho^+ - M^-Z^-\rho^- \right),
\end{align*}
\]
where we have used an integration by parts and the definition of $M^+$ and $M^-$ in (3.3) in the second step.

Altogether, we obtain a system for $\rho^+$, $\rho^-$, $q^+$ and $q^-$

\begin{align}
(3.5) \quad & \frac{\partial \rho^+}{\partial t} = -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2}(Z^+\rho^+ - Z^-\rho^-), \\
(3.6) \quad & \frac{\partial \rho^-}{\partial t} = v_0 \frac{\partial \rho^-}{\partial x} + \frac{1}{2}(Z^+\rho^+ - Z^-\rho^-), \\
(3.7) \quad & \frac{\partial q^+}{\partial t} = -v_0 \frac{\partial q^+}{\partial x} + F^+\rho^+ - \frac{1}{2}(Z^+q^+ - Z^-q^-), \\
(3.8) \quad & \frac{\partial q^-}{\partial t} = v_0 \frac{\partial q^-}{\partial x} + F^-\rho^- + \frac{1}{2}(Z^+q^+ - Z^-q^-). 
\end{align}

**Remark 2.** The Taylor expansion in $m$ gives a systematical way of constructing high order systems. For example, we can introduce two additional variables $e^+(x,t) = \int (m - M^+) \rho^+ \, dm$ and $e^-(x,t) = \int (m - M^-) \rho^+ \, dm$, then construct a six equation system by approximating

\begin{align}
& f(m) \approx f(m)|_{m=M^\pm} + \frac{\partial f}{\partial m}|_{m=M^\pm} (m - M^\pm) + \frac{1}{2} \frac{\partial^2 f}{\partial m^2}|_{m=M^\pm} (m - M^\pm)^2, \\
& z(m) \approx z(m)|_{m=M^\pm} + \frac{\partial z}{\partial m}|_{m=M^\pm} (m - M^\pm) + \frac{1}{2} \frac{\partial^2 z}{\partial m^2}|_{m=M^\pm} (m - M^\pm)^2. 
\end{align}

### 3.2. Numerical Justification of Assumption A by SPECS.

To justify the Assumption A, we simulate the distribution of $m$ using SPECS in an exponential gradient ligand environment $[L] = [L]_0 \exp(Gx)$. SPECS is a well developed agent-based *E. coli* simulator that incorporates the physically measured signaling pathways and parameters [22]. In the simulation we introduced a “quasi-periodic” boundary condition: cells exiting at one side of the boundary will enter from the other side, and the methylation level is reset randomly following the local distribution of $m$ at the boundaries. Using an exponential gradient ligand environment and this kind of boundary condition will lead to a well-defined distribution of cells’ methylation level. The steady state distributions are shown in Figure 1. In each of the subfigures, the horizontal and vertical axes represent the position and the methylation level respectively. As shown in Figure 1, the distribution of cells’ methylation level is localized, and becomes wider when $G$ increases. $M^\pm = \int m \rho^\pm \, dm$ are the average methylation levels for the right and left moving cells. One can also observe that $M^+ < M^-$ in the exponential increasing ligand concentration environment. This can be understood intuitively by noticing that the up gradient cells with lower methylation level come from left while the down gradient cells with higher methylation level come from right.

As shown in Fig. 1, in an exponential gradient environment, the numerical variations in $m$ appear almost uniform over all $x$. To test the assumption A, we check the maximum of the normalized variation of cells’ methylation level:

\[ \sigma \equiv \max \sqrt{\frac{\int (m/M(x) - 1)^2 (P^+ + P^-) dm}{\int (P^+ + P^-) dm}}, \quad \text{where} \quad M = \frac{\rho^+ M^+ + \rho^- M^-}{\rho^+ + \rho^-}, \]
Fig. 1. The distribution of cells’ receptor methylation level in exponential gradient environment $[L] = [L_0 \exp(Gx)]$. (a) $G = 0.0005 \mu m^{-1}$ and (b) $G = 0.0015 \mu m^{-1}$. The red dots represent cells moving up the gradient (right side) while the blue ones represent those moving down the gradient (left side). $M^\pm$ are the average methylation levels for the right and left moving cells respectively. In the simulation, we take $[L_0] = 5K_I$. Other parameters are the same as those proposed in [22].

and also distinguish them by their moving directions:

$$\sigma^\pm \equiv \max \sqrt{\frac{\int (m/M^\pm(x) - 1)^2 P^\pm dm}{\int P^\pm dm}}.$$

As shown in Figure 2, both $\sigma$ and $\sigma^\pm$ increases with $G$ and decreases with $k_R$, and they are much smaller than 1. i.e. Assumption A holds in these cases.

Fig. 2. The variances of cells’ methylation level for different $G$ and $k_R$. $\sigma$ is defined as the maximum of normalized variation of $m$. $\sigma^\pm$ are that of cells moving in “+” and “−” direction respectively. $\sigma$ and $\sigma^\pm$ increase with $G$ for a given $k_R$ (a) and decrease with $k_R$ with fixed $G$ (b), and their values are much smaller than 1, as demanded by assumption A.

3.3. The localization of $P^\pm$ in $m$ in the limit of $k_R \gg 1$. We show by formal analysis that Assumption A is true when the adaptation rate $k_R \gg 1$. Denote
(3.9) \[ k_R = 1/\eta, \quad f(a) = f_\eta(a)/\eta, \]
then (2.1)-(2.2) become

\[
\begin{align*}
\frac{\partial P^+}{\partial t} &= -\frac{\partial(v_0 P^+)}{\partial x} - \frac{1}{\eta} \frac{\partial(f_\eta(a)P^+)}{\partial m} - \frac{z}{2}(P^+ - P^-), \\
\frac{\partial P^-}{\partial t} &= -\frac{\partial(v_0 P^-)}{\partial x} - \frac{1}{\eta} \frac{\partial(f_\eta(a)P^-)}{\partial m} + \frac{z}{2}(P^+ - P^-).
\end{align*}
\]

Integrating the above two equations with respect to \(m\) produces, for \(P^\pm_R(t,x) = \int_0^R P^\pm(t,x,m) \, dm\) (\(R\) is an arbitrary positive constant),

\[
\begin{align*}
\frac{\partial P^+_R}{\partial t} &= -\frac{\partial(v_0 P^+_R)}{\partial x} - \frac{1}{2} \int_0^R z(P^+ - P^-) \, dm \\
&\quad - \frac{1}{\eta} f_\eta(a(R)) P^+(t,x,R) + \frac{1}{\eta} f_\eta(a(0)) P^+(t,x,0), \\
\frac{\partial P^-_R}{\partial t} &= -\frac{\partial(v_0 P^-_R)}{\partial x} + \frac{1}{2} \int_0^R z(P^+ - P^-) \, dm \\
&\quad - \frac{1}{\eta} f_\eta(a(R)) P^-(t,x,R) + \frac{1}{\eta} f_\eta(a(0)) P^-(t,x,0).
\end{align*}
\]

The probability density functions satisfy \(P^\pm(t,x,m) \geq 0, \forall m \geq 0\), and thus \(P^\pm_R(t,x)\) increases with \(R\).

We consider the regime

\[ \eta \ll 1, \quad \text{and} \quad f_\eta(a) \sim \mathcal{O}(1). \]

Then when \(\eta \ll 1\), (3.12)+(3.13) indicate for \(R \in (0, +\infty)\),

\[ f_\eta(a(R)) P^\pm(t,x,R) = f_\eta(a(0)) P^\pm(t,x,0) + \mathcal{O}(\eta) = \mathcal{O}(\eta), \]

where we have used the boundary condition that \(P^\pm(t,x,m)\) decays to zero at \(m = 0\).

Therefore, as \(\eta \to 0\),

\[ f_\eta(a(R)) P^\pm(t,x,R) \to 0, \quad \forall R \in (0, +\infty). \]

Then the definition of \(f(a)\) in (2.3)-(2.4) gives that if \(R \neq M_0\), \(P^\pm(t,x,R) \to 0\), which implies when \(\eta \to 0\),

\[ P^\pm(x,t,m) = \rho^\pm(x,t) \delta(m - M_{a_0}), \]

where, \(M_{a_0}\) is defined by \(a([L](x,t), M_{a_0}(x,t)) = a_0\), which makes \(f(a) = 0\).

**Remark 3.** When \(\partial_t P^\pm_R, \partial_x P^\pm_R\) are \(\mathcal{O}(1)\), the locally concentrated property depends only on how large \(\eta\) is, not the magnitude of \(z\). Therefore, the assumption that \(z\) is large in the derivation of parabolic and hyperbolic scaling in the subsequent section will not effect the locally concentrated property here. In the large gradient environment or the chemical signal changes too fast, \(\partial_t P^\pm_R, \partial_x P^\pm_R\) become large and the locally concentrated assumption is no longer true.
4. Connections to the original PBMFT and the Keller-Segel limit. In this section, we connect the new moment system to the original PBMFT developed in [27] from (3.5)-(3.8) by taking into account the different physical time scales of the tumbling, adaptation and experimental observations. Especially, one of the equations delivers the important physical assumption eqn. (3) in [27]. We shall also derive the Keller-Segel limit when the system time scale is longer. Moreover, a numerical comparison of the moment system (3.5)-(3.8) with SPECS is provided in the environment of spatial-temporally varying concentration.

We nondimensionalize the system (3.5)-(3.8) by letting

\[ t = T\tilde{t}, \quad x = L\tilde{x}, \quad v_0 = s_0\tilde{v}_0, \]

where \( T, L \) are temporal and spatial scales of the system respectively. Then the system becomes (after dropping the "\( \sim \)"

\[ \frac{1}{T} \frac{\partial \rho^+}{\partial t} = -v_0 \frac{\partial \rho^+}{\partial x} \frac{s_0}{L} - \frac{1}{2T_1} \left( Z^+ \rho^+ - Z^- \rho^- \right), \]
\[ \frac{1}{T} \frac{\partial \rho^-}{\partial t} = v_0 \frac{\partial \rho^-}{\partial x} \frac{s_0}{L} + \frac{1}{2T_1} \left( Z^+ \rho^+ - Z^- \rho^- \right), \]
\[ \frac{1}{T} \frac{\partial q^+}{\partial t} = -v_0 \frac{\partial q^+}{\partial x} \frac{s_0}{L} + \frac{1}{T_2} F^+ \rho^+ - \frac{1}{2T_1} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right), \]
\[ \frac{1}{T} \frac{\partial q^-}{\partial t} = v_0 \frac{\partial q^-}{\partial x} \frac{s_0}{L} + \frac{1}{T_2} F^- \rho^- + \frac{1}{2T_1} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right), \]

where \( T_1, T_2 \) are the average run and adaptation time scales respectively.

For \( E. \ coli \), the average run time is at the order of 1s, the adaptation time is approximately 10s–100s, and according to the experiment in [36], the system time scale when the PBMFT can be applied is all those scales longer than 80s, while the Keller-Segel equation is only valid when the system time scale is longer than 1000s.

Therefore, for the PBMFT, we can consider the kinetic system (3.5)-(3.8) under the scaling that (the so-called hyperbolic scaling)

\[ \frac{T_1}{L/s_0} = \epsilon, \quad \frac{T_2}{L/s_0} = 1, \quad \text{and} \quad \frac{T}{L/s_0} = 1 \]

with \( \epsilon \) very small. On the other hand, for the Keller-Segel equation in the longer time regime, we consider the parabolic scaling such that

\[ \frac{T_1}{L/s_0} = \epsilon, \quad \frac{T_2}{L/s_0} = 1, \quad \text{and} \quad \frac{T}{L/s_0} = \frac{1}{\epsilon}. \]

In the subsequent part, when \( \epsilon \to 0 \), we consider the following Hilbert expansions

\[ \rho^\pm = \rho^{\pm(0)} + \epsilon \rho^{\pm(1)} + \cdots, \quad q^\pm = q^{\pm(0)} + \epsilon q^{\pm(1)} + \cdots, \]
\[ M^\pm = M^{\pm(0)} + \epsilon M^{\pm(1)} + \cdots, \quad F^\pm = F^{\pm(0)} + \epsilon F^{\pm(1)} + \cdots, \]
\[ Z^\pm = Z^{\pm(0)} + \epsilon Z^{\pm(1)} + \cdots. \]

and use asymptotic analysis to connect (3.5)-(3.8) to both PBMFT and Keller-Segel equation.
4.1. The original PBMFT by the hyperbolic scaling. The macroscopic quantities in the PBMFT in [27] are the total density $\rho_s$, the cell flux $J_s$, the average methylation $M_s$ and the methylation difference $\Delta M_s$. $M^+, M^-$ are the average methylation levels to the right and to the left. The connections of (3.1), (3.2) to the macroscopic quantities in PBMFT are:

\begin{align*}
\rho_s &= \rho^+ + \rho^-; \\
J_s &= v_0(\rho^+ - \rho^-); \\
\Delta M_s &= \frac{1}{2}(M^+ - M^-) = \frac{1}{2}(q^+ - q^-) = \frac{q^+ + q^-}{\rho^+ + \rho^-}. \\
M_s &= \frac{M^+ \rho^+ + M^- \rho^-}{\rho^+ + \rho^-}.
\end{align*}

The model in [27] is

\begin{align*}
\frac{\partial \rho_s}{\partial t} &= \frac{- \partial J_s}{\partial x}, \\
J_s &= -v_0 Z^{-1} \frac{\partial \rho_s}{\partial x} - v_0 Z^{-1} \frac{\partial Z_s}{\partial m} \Delta M_s \rho_s \\
\frac{\partial M_s}{\partial t} &\approx F_s - \frac{J_s}{\rho_s} \frac{\partial M_s}{\partial x} - \frac{1}{\rho_s} \frac{\partial}{\partial x}(v_0 \Delta M_s \rho_s),
\end{align*}

together with the physical assumption

\begin{equation}
\Delta M_s \approx - \frac{\partial M_s}{\partial x} Z^{-1} v_0,
\end{equation}

which physically means $\Delta M_s$ is approximated by the methylation level difference in the mean methylation field $M_s(x, t)$ over the average run length $v_0 Z^{-1}$, due to the fact that the direction of motion is randomized during each tumble event. Here

\[ Z_s = z(M_s), \quad F_s = f(M_s). \]

Under the scaling (4.1), (3.5)-(3.8) become

\begin{align*}
\frac{\partial \rho^+}{\partial t} &= -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2\varepsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right), \\
\frac{\partial \rho^-}{\partial t} &= v_0 \frac{\partial \rho^-}{\partial x} + \frac{1}{2\varepsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right), \\
\frac{\partial q^+}{\partial t} &= -v_0 \frac{\partial q^+}{\partial x} + F^+ \rho^+ - \frac{1}{2\varepsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right), \\
\frac{\partial q^-}{\partial t} &= v_0 \frac{\partial q^-}{\partial x} + F^- \rho^- + \frac{1}{2\varepsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right).
\end{align*}

Introducing the asymptotic expansions as in (4.3) and we first look at those leading order terms. Matching the $O(1/\varepsilon)$ terms in (4.10) and (4.12) gives

\[ Z^{+0} \rho^{+0} = Z^{-0} \rho^{-0}, \quad \text{and} \quad M^{+0} Z^{+0} \rho^{+0} = M^{+0} Z^{-0} \rho^{-0}, \]

which implies

\[ M^{+0} = M^{-0}. \]

Since $z(a), f(a)$ are continuous function of $m$, $Z^{+0} = Z^{-0}$, $F^{+0} = F^{-0}$, then $Z^{+0} \rho^{+0} = Z^{-0} \rho^{-0}$ indicates $\rho^{+0} = \rho^{-0}$ and $q^{+0} = M^{+0} \rho^{+0} = M^{+0} \rho^{-0} = M^{0}$. 

\( M^{-0} \rho^{-0} = q^{-0} \). For simplicity, in the following part, we denote

\[
\begin{align*}
\rho_0 &= \rho^{\pm(0)}, & M_0 &= M^{\pm(0)}, & q_0 &= q^{\pm(0)}, \\
Z_0 &= Z^{\pm(0)}, & F_0 &= F^{\pm(0)}, & \frac{\partial Z_0}{\partial m} &= \frac{\partial z}{\partial m} \bigg|_{m=M^{\pm(0)}}.
\end{align*}
\]

On the other hand, let

\[
\begin{align*}
\rho_s &= \rho_s^{(0)} + \varepsilon \rho_s^{(1)} + \cdots, & J_s &= J_s^{(0)} + \varepsilon J_s^{(1)} + \cdots \\
\Delta M_s &= \Delta M_s^{(0)} + \varepsilon \Delta M_s^{(1)} + \cdots, & M_s &= M_s^{(0)} + \varepsilon M_s^{(1)} + \cdots.
\end{align*}
\]

Then the connections of the macroscopic quantities give

\[
\begin{align}
\rho_s^{(0)} &= 2 \rho_0, & J_s^{(0)} &= 0, & \Delta M_s^{(0)} &= 0, & M_s^{(0)} &= M_0; \\
\rho_s^{(1)} &= \rho^{(+1)} + \rho^{(-1)}, & J_s^{(1)} &= v_0 (\rho^{(+1)} - \rho^{(-1)}), & \Delta M_s^{(1)} &= \frac{1}{2} (M^{(+1)} - M^{(-1)}).
\end{align}
\]

Moreover, it is important to note that, we have dropped the “∗” in the rescaled system (4.9)-(4.12), therefore, \( Z = z(M_s) \) in (4.5)-(4.8) is

\[
Z_s = z(M_0 + \varepsilon M_s^{(1)} + \cdots) = z(M_0) + O(\varepsilon) = \frac{\tilde{z}(M_0) + O(\varepsilon)}{\varepsilon} = \frac{Z_0}{\varepsilon} + O(1).
\]

In the following part, we derive (4.5)-(4.8) by asymptotics:

- Adding (4.9) and (4.10) brings (4.5).
- Subtracting (4.9) by (4.10) gives

\[
\begin{align*}
\frac{\partial J_s}{\partial t} &= -v_0 \frac{\partial \rho_s}{\partial x} - \frac{\varepsilon}{\varepsilon} (Z^+ \rho^+ - Z^- \rho^-)
\end{align*}
\]

Since

\[
\begin{align*}
Z^\pm &= z(M^\pm, [L]) = z(M^{\pm(0)} + \varepsilon M^{\pm(1)} + \cdots, [L]) \\
&= z(M_0, [L]) + \varepsilon \frac{\partial z}{\partial m} \bigg|_{m=M_0} M^{\pm(1)} + \cdots = Z_0 + \varepsilon \frac{\partial Z_0}{\partial m} M^{\pm(1)} + \cdots,
\end{align*}
\]

we find

\[
Z^{(+1)} - Z^{(-1)} = \frac{\partial Z_0}{\partial m} (M^{(+1)} - M^{(-1)}).
\]

Then \( O(1) \) terms of subtracting (4.9) by (4.10) yield

\[
\begin{align}
\frac{\partial J_s^{(0)}}{\partial t} &= -v_0^2 \frac{\partial \rho_s^{(0)}}{\partial x} - v_0 (Z^0 \rho^+ - Z^0 \rho^-) - v_0 (Z^0 \rho^+ - Z^0 \rho^-) \\
&= -v_0^2 \frac{\partial \rho_s^{(0)}}{\partial x} - Z_0 v_0 (\rho^{(+1)} - \rho^{(-1)}) - \rho_0 v_0 \frac{\partial Z_0}{\partial m} (M^{(+1)} - M^{(-1)}) \\
&= -v_0^2 \frac{\partial \rho_s^{(0)}}{\partial x} - Z_0 J_s^{(1)} - \rho_0 J_s^{(0)} v_0 \frac{\partial Z_0}{\partial m} \Delta M_s^{(1)} \\
&= -v_0^2 \frac{\partial \rho_s^{(0)}}{\partial x} - Z_0 J_s^{(1)} - v_0 \frac{\partial Z_0}{\partial m} \Delta M_s \rho_s^{(0)} + O(\varepsilon)
\end{align}
\]
Here in the first equation, we have used (4.16). In the last two equation, we have used (4.14), (4.15) and it is accurate to $O(\varepsilon)$. Then from $J_s^{(0)} = 0$,

$$-v_0^2 \frac{\partial \rho_s^{(0)}}{\partial x} - Z_s J_s - v_0 \frac{\partial Z_s}{\partial m} \Delta M_s \rho_s^{(0)} = 0$$

and we get (4.6).

- Adding (4.11) and (4.12) gives

$$\frac{\partial (q^+ + q^-)}{\partial t} = -v_0 \frac{\partial (q^+ - q^-)}{\partial x} + F^+ \rho^+ + F^- \rho^-.$$  \hspace{1cm} (4.18)

From (4.14), (4.4), we have

$$v_0(q^+ - q^-) = v_0(\rho^+ M^+ - \rho^- M^-) = \varepsilon M_0 v_0 (\rho^{+(1)} - \rho^{-(1)}) + \varepsilon \rho_0 v_0 (M^{+(1)} - M^{-(1)}) + O(\varepsilon^2) = M_s J_s + \rho_s v_0 \Delta M_s + O(\varepsilon^2),$$

and

$$F^+ \rho^+ + F^- \rho^- = f(M^+) \rho^+ + f(M^-) \rho^- = f(M_s + (M^+ - M_s)) \rho^+ + f(M_s + (M^- - M_s)) \rho^- = F_s \rho_s + O(\varepsilon^2),$$

Therefore, (4.18) is equivalent to

$$\frac{\partial (M_s \rho_s)}{\partial t} = -v_0 \frac{\partial (\rho_s \Delta M_s)}{\partial x} - \frac{\partial (M_s J_s)}{\partial x} + F_s \rho_s + O(\varepsilon^2) = -v_0 \frac{\partial (\rho_s \Delta M_s)}{\partial x} - M_s \frac{\partial J_s}{\partial x} - J_s \frac{\partial M_s}{\partial x} + F_s \rho_s + O(\varepsilon^2).$$

By using (4.5), the above equation is the same as (4.7) and it is accurate up to $O(\varepsilon^2)$.

- Finally, from (4.13), the $O(1)$ terms of subtracting (4.11) by (4.12) yield

$$-2v_0 \frac{\partial \rho_0}{\partial x} \left( Z_0 (M^{+(1)} - M^{-(1)}) + M_0 (Z^{+(1)} - Z^{-(1)}) \right) \rho_0 - M_0 Z_0 (\rho^{+(1)} - \rho^{-(1)}) = 0$$

Noting the first equation in (4.17), the above equation is equivalent to

$$M_0 v_0^{-1} \frac{\partial J_s^{(0)}}{\partial t} - 2v_0 \rho_0 \frac{\partial M_0}{\partial x} - 2Z_0 \Delta M_s^{(1)} \rho_0 = 0$$

Thanks to $J_s^{(0)} = 0$, $\Delta M_s^{(0)} = 0$ from (4.14) and the relation of $Z$ and $Z_0$ in (4.15), the above equation leads to the important physical assumption (4.8),

$$\Delta M_s \approx -\frac{\partial M_0}{\partial x} Z^{-1} v_0,$$  \hspace{1cm} (4.19)
We have recovered the PBMFT model in [27].

Remark 4. In the derivation of the PBMFT, we have decomposed the tumbling frequency into two different scales. This idea is similar to the general derivation approach in [17], but we have additional equations for the time evolution of the methylation level. Since the turning operator depends on the methylation level which also changes dynamically, it is hard to determine explicitly how the turning operator depends on \([L]\) as in [17]. According to [17], the Hilbert approach indicates that the PBMFT is an approximation of order \(\varepsilon\) of the transport system (3.5)–(3.8), which is not clear for the moment system in [15,16,35].

4.2. Keller–Segel limit by the parabolic scaling. Under the scaling (4.2), (3.5)-(3.8) become

\[
\frac{\varepsilon \partial \rho^+}{\partial t} = -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2\varepsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right),
\]

(4.20)

\[
\frac{\varepsilon \partial \rho^-}{\partial t} = v_0 \frac{\partial \rho^-}{\partial x} + \frac{1}{2\varepsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right),
\]

(4.21)

\[
\varepsilon \frac{\partial q^+}{\partial t} = -v_0 \frac{\partial q^+}{\partial x} + F^+ \rho^+ - \frac{1}{2\varepsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right),
\]

(4.22)

\[
\varepsilon \frac{\partial q^-}{\partial t} = v_0 \frac{\partial q^-}{\partial x} + F^- \rho^- + \frac{1}{2\varepsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right).
\]

(4.23)

First of all, we have similar equations as in (4.13). Besides, the \(O(1)\) terms in (4.22)+(4.23) and (4.13) yield \(F^\pm(0) = 0\), which is the main difference between the hyperbolic and parabolic scaling. Then equating the \(O(\varepsilon)\) terms in adding (4.20) and (4.21) together produces

\[
2 \frac{\partial \rho_0}{\partial t} = -v_0 \frac{\partial \left( \rho^{(1)} - \rho^{-(1)} \right)}{\partial x}.
\]

(4.24)

Putting together the \(O(1)\) terms in subtracting (4.20) by (4.21) and subtracting (4.22) by (4.23) brings

\[
-2v_0 \frac{\partial \rho_0}{\partial x} - Z_0 \left( \rho^{(1)} - \rho^{-(1)} \right) - \rho_0 \left( Z^{(1)} - Z^{-(1)} \right) = 0,
\]

(4.25)

\[
- \frac{\partial \left( q^{(0)} + q^{-(0)} \right)}{\partial x} - M_0 Z_0 \left( \rho^{(1)} - \rho^{-(1)} \right) - \left( Z_0 \left( M^{(1)} - M^{-(1)} \right) + M_0 \left( Z^{(1)} - Z^{-(1)} \right) \right) \rho_0 = 0.
\]

(4.26)

Multiplying (4.25) by \(M_0\) and subtracting it from (4.26) give

\[-2v_0 \rho_0 \frac{\partial M_0}{\partial x} - Z_0 \rho_0 \left( M^{(1)} - M^{-(1)} \right) = 0.
\]

Then, from (4.16), the two equations (4.25) and (4.26) imply

\[
\rho^{(1)} - \rho^{-(1)} = Z_0^{-1} \left( -2v_0 \frac{\partial \rho_0}{\partial x} - \frac{\partial Z_0}{\partial m} \left( M^{(1)} - M^{-(1)} \right) \rho_0 \right),
\]

(4.27)

\[
= Z_0^{-1} \left( -2v_0 \frac{\partial \rho_0}{\partial x} + 2v_0 Z_0^{-1} \frac{\partial Z_0}{\partial m} \frac{\partial M_0}{\partial x} \rho_0 \right)
\]

\[
= -2v_0 Z_0^{-1} \frac{\partial \rho_0}{\partial x} + 2v_0 Z_0^{-2} \frac{\partial Z_0}{\partial m} \frac{\partial M_0}{\partial x} \rho_0.
\]
Substituting (4.27) into (4.24) gives the K-S equation

\[ \frac{\partial \rho^{(0)}}{\partial t} = v_0^2 \frac{\partial}{\partial x} \left( Z_0^{-1} \frac{\partial \rho^{(0)}}{\partial x} \right) - v_0^2 \frac{\partial}{\partial x} \left( Z_0^{-2} \frac{\partial Z_0}{\partial m} \frac{\partial M_0}{\partial x} \rho^{(0)} \right). \]

Using \( M_0 = M_{a_0} \), \( Z_0 = z(M_{a_0}) \), the latter equation becomes

\[ \frac{\partial \rho^{(0)}}{\partial t} = v_0^2 \frac{\partial}{\partial x} \left( Z_0^{-1} \frac{\partial \rho^{(0)}}{\partial x} \right) - \frac{\partial}{\partial x} \left( \chi_0 \rho^{(0)} \frac{\partial f_0}{\partial x} \right) \]

with \( \chi_0 = \frac{v_0^2 \tau^{-1}}{(z_0 + \tau^{-1})^2} NH(1 - a_0) \).

**Remark 5.** 1. If instead of (4.2), we consider

\[ \frac{T_1}{L/s_0} = \epsilon, \quad \frac{T_2}{L/s_0} = \kappa \epsilon, \quad \text{and} \quad \frac{T}{L/s_0} = 1/\epsilon, \]

then the rescaled system becomes

\[ \epsilon \frac{\partial \rho^+}{\partial t} = -v_0 \frac{\partial \rho^+}{\partial x} - \frac{1}{2\epsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right), \]

\[ \epsilon \frac{\partial \rho^-}{\partial t} = v_0 \frac{\partial \rho^-}{\partial x} + \frac{1}{2\epsilon} \left( Z^+ \rho^+ - Z^- \rho^- \right), \]

\[ \epsilon \frac{\partial q^+}{\partial t} = -v_0 \frac{\partial q^+}{\partial x} + \frac{1}{\kappa \epsilon} F^+ \rho^+ - \frac{1}{2\epsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right), \]

\[ \epsilon \frac{\partial q^-}{\partial t} = v_0 \frac{\partial q^-}{\partial x} + \frac{1}{\kappa \epsilon} F^- \rho^- + \frac{1}{2\epsilon} \left( M^+ Z^+ \rho^+ - M^- Z^- \rho^- \right). \]

When \( \kappa \leq O(1/\epsilon) \), carrying on similar asymptotic expansion will produce the same Keller-Segel limit (4.29) as \( \epsilon \to 0 \). This indicates that when the adaptation time is shorter than \( \sqrt{T T_1} \), the Keller-Segel equation is valid for E. coli chemotaxis.

2. The velocity scale of individual bacteria is \( s_0 \). The temporal and spacial scales of the system we consider are \( T \) and \( L \) respectively, therefore the velocity scale of the drift velocity \( v_d = J/\rho \) is \( L/T \). The scaling (4.2) implies \( v_d/s_0 \sim O(\varepsilon) \), which means that in the regime where K-S equation is valid, the drift velocity is much smaller than the moving velocity of individual bacteria.

3. If the adaptation is faster than the characteristic tumbling time, which indicates that E. coli can adapt to the environment almost immediately, it exhibits no chemotactic behavior since the tumbling frequencies are the same in moving different directions.

**4.3. Numerical comparison in the traveling wave concentration.** To show the validity of the moment system (3.5)-(3.8), numerical comparisons to SPECS will be presented in this subsection. We choose spatial-temporal varying environment to show how the intracellular dynamics affects the E. coli behaviors at the population level.

We consider a periodic 1-D domain with the traveling wave concentration given by \( [L](x,t) = [L]_0 + [L]_1 \lambda \sin(\frac{2\pi}{\lambda}(x - ut)) \). The wavelength \( \lambda \) is fixed to be the length of the domain, while the wave velocity \( u \) can be tuned. The traveling wave profiles of all the macroscopic quantities in (3.5)-(3.8) and corresponding SPECS results are compared in Figure 3. The results from SPECS and the moment system are quantitatively consistent. It can be noticed that, when the concentration changes
Fig. 3. Numerical comparison between the new transport system and SPECS. The steady state profiles of $\rho$: (a, e), $J_\rho$: (b, f), $M = q/\rho$: (c, g), $J_q$: (d, h) when the traveling wave speeds are $u = 8 \mu m/s$ and $u = 0.4 \mu m/s$ respectively. In the subfigures, red lines, histograms and dots are from SPECS (red lines in a and e are the estimated probability densities of the red histograms; red lines in b, d, f, h are the smoothed results of the red dots), while blue lines are calculated using the new transport system of PBMFT. Parameters used here are $[L]_0 = 500 \mu M$, $[L]_A = 100 \mu M$, $\lambda = 800 \mu m$. 20000 cells are simulated in SPECS.

slowly ($u = 0.4 \mu m/s$), the profile of $M$ can catch up with the target value $M_{a_0}$ (defined by $a([L], M_{a_0}) = a_0$), while in the fast-varying environment ($u = 8 \mu m/s$) there is a lag in phase between $M$ and $M_{a_0}$. This difference is caused by the slow adaptation rate of cell and it also leads to the difference in the profiles of $\rho$ and even chemotactic velocity; we refer interested readers to [27] for more detailed discussions and physical explanations.

5. Two dimensional mean-field model. In this section, we derive the two-dimensional moment system of PBMFT based on a formal argument using the point-mass assumption in methylation and the minimization principle proposed in [20].

In two dimensions, $v = v_0(\cos \theta, \sin \theta)$, where $v_0$ is the velocity magnitude. $P(t, x, v, m)$ in (2.7) can be rewritten as $P(t, x, \theta, m)$. $z(m, [L], \theta, \theta')$ is the tumbling rate from $\theta'$ to $\theta$. The tumbling term $Q(P, z)$ in (2.8) becomes

(5.1) $Q(P, z) = \int_V z(m, [L], \theta, \theta') P(t, x, \theta', m) d\theta' - \int_V z(m, [L], \theta', \theta) d\theta' P(t, x, \theta, m),$

where $V = [0, 2\pi]$ and $\int_V = \frac{1}{2\pi} \int_V$. According to (2.6), $z(m, [L], \theta, \theta')$ is independent of $\theta$ and thus we denote it by $z(m, [L])$.

Define

(5.2) $g(t, x, \theta) = \int P(t, x, \theta, m) dm, \quad h(t, x, \theta) = \int m P(t, x, \theta, m) dm$

(5.3) $M(t, x, \theta) = \frac{h(t, x, \theta)}{g(t, x, \theta)}$
and the density and momentum (in $m$) as follows

$$
\begin{align*}
\rho^I(t, x) &= \frac{1}{V_f} \int_{V_f} g(t, x, \theta) d\theta, \quad \rho^b(t, x) = \frac{1}{V_b} \int_{V_b} v g(t, x, \theta) d\theta; \\
\rho^\nu(t, x) &= \frac{1}{V_u} \int_{V_u} h(t, x, \theta) d\theta, \quad \rho^d(t, x) = \frac{1}{V_d} \int_{V_d} v h(t, x, \theta) d\theta; \\
q^I(t, x) &= \frac{1}{V_f} \int_{V_f} h(t, x, \theta) d\theta, \quad q^b(t, x) = \frac{1}{V_b} \int_{V_b} v h(t, x, \theta) d\theta; \\
q^\nu(t, x) &= \frac{1}{V_u} \int_{V_u} h(t, x, \theta) d\theta, \quad q^d(t, x) = \frac{1}{V_d} \int_{V_d} v h(t, x, \theta) d\theta; \\
\end{align*}
$$

where $f = \frac{2}{\pi} f$ and

$$
V_f = (7\pi/4, 0) \cup (0, \pi/4), \quad V_b = (3\pi/4, 5\pi/4), \quad V_u = (\pi/4, 3\pi/4), \quad V_d = (5\pi/4, 7\pi/4).
$$

We assume

$$
P(t, x, \theta, m) = g(t, x, \theta) \delta(m - M(t, x, \theta)).
$$

This assumption is motivated by (3.17) in one dimension, which could be formally understood as the limit of $k_R \to +\infty$.

Let $i$ represent all four possible superscript $f$, $b$, $u$, $d$, denote

$$
M^i = \frac{q^i}{\rho^i}, \quad Z^i = z(M^i), \quad \frac{\partial Z^i}{\partial m} = \frac{\partial z}{\partial m}(M^i), \quad F^i = f(M^i), \quad \frac{\partial F^i}{\partial m} = \frac{\partial f}{\partial m}(M^i).
$$

Integrating (2.7) with respect to $m$ yields

$$
\partial_t g = -v \cdot \nabla_x g + \frac{1}{V} \int_V z(M(\theta'), [L])g(t, x, \theta') d\theta' - z(M(\theta), [L])g(t, x, \theta).
$$

Integrating (5.7) with respect to $\theta$ from $7\pi/4$ to $2\pi$ and $0$ to $\pi/4$ gives the equation for $\rho^f$,

$$
\begin{align*}
\frac{\partial \rho^f(t, x)}{\partial t} &\approx -\frac{1}{V_f} \int_{V_f} v \cdot \nabla_x g d\theta - \frac{3}{4} \frac{1}{V_f} \int_{V_f} \left( Z^f + \frac{\partial Z^f}{\partial m}(M - M^f) \right) g d\theta \\
& \quad + \frac{1}{4} \frac{1}{V_b} \int_{V_b} \left( Z^b + \frac{\partial Z^b}{\partial m}(M - M^b) \right) g d\theta + \frac{1}{4} \frac{1}{V_u} \int_{V_u} \left( Z^u + \frac{\partial Z^u}{\partial m}(M - M^u) \right) g d\theta \\
& \quad + \frac{1}{4} \frac{1}{V_d} \int_{V_d} \left( Z^d + \frac{\partial Z^d}{\partial m}(M - M^d) \right) g d\theta \\
& = -\frac{1}{V_f} \int_{V_f} v \cdot \nabla_x g d\theta - \frac{3}{4} Z^f \rho^f + \frac{1}{4} Z^b \rho^b + \frac{1}{4} Z^u \rho^u + \frac{1}{4} Z^d \rho^d
\end{align*}
$$

Similar equations can be found for $\rho^b$, $\rho^u$, $\rho^d$ but we exchange the superscript $f$ with $b$, with $u$ and with $d$ respectively.

Multiplying (2.7) by $m$ and integrating it with respect to $m$ bring

$$
\begin{align*}
\partial_t h &= -v \cdot \nabla_x h + f(M(\theta'), [L])g(\theta) + \frac{1}{V} \int_V z(M(\theta'), [L])g(\theta')M(\theta') d\theta' \\
& \quad - z(M(\theta), [L])g(\theta)M(\theta).
\end{align*}
$$
Integrating (5.9) with respect to $\theta$ from $7\pi/4$ to $2\pi$ and $0$ to $\pi/4$, and using the definition in (5.3) give

$$
\frac{\partial q^f(x,t)}{\partial t} \approx - \int_{V_f} \mathbf{v} \cdot \nabla_x h \, d\theta + \int_{V_f} \left( F^f + \frac{\partial F^f}{\partial m}(M - M_f) \right) g(x,t,\theta) \, d\theta \\
- \frac{3}{4} \int_{V_f} \left( Z^f M^f + (Z^f + M_f^f \frac{\partial Z^f}{\partial m}) (M - M_f) \right) g \, d\theta \\
+ \frac{1}{4} \int_{V_f} \left( Z^b M^b + (Z^b + M^b \frac{\partial Z^b}{\partial m}) (M - M^b) \right) g \, d\theta \\
+ \frac{1}{4} \int_{V_f} \left( Z^u M^u + (Z^u + M^u \frac{\partial Z^u}{\partial m}) (M - M^u) \right) g \, d\theta \\
+ \frac{1}{4} \int_{V_f} \left( Z^d M^d + (Z^d + M^d \frac{\partial Z^d}{\partial m}) (M - M^d) \right) g \, d\theta \\
= - \int_{V_f} \mathbf{v} \cdot \nabla_x h \, d\theta + F^f \rho^f - \frac{3}{4} Z^f q^f + \frac{1}{4} Z^b q^b + \frac{1}{4} Z^u q^u + \frac{1}{4} Z^d q^d
$$

(5.10)

Similar equations can be found for $q^b$, $q^u$, $q^d$ but we exchange the superscript $f$ with $b$, with $u$ and with $d$ respectively.

In order to close the system, we need a constitutive relation that represents $\mathbf{v} \cdot \nabla_x g \, d\theta$ and $\mathbf{v} \cdot \nabla_x h \, d\theta$ by $\rho^i$, $q^i$ ($i$ represents $f$, $b$, $u$, $d$). Assume

$$
g(t, x, \theta) \approx g_1(t, x) + \frac{1}{2} g_2(t, x) \cos \theta + \frac{1}{2} g_3(t, x) \sin \theta + \frac{1}{2} g_4(t, x) \cos 2\theta,
$$

$$
h(t, x, \theta) \approx h_1(t, x) + \frac{1}{2} h_2(t, x) \cos \theta + \frac{1}{2} h_3(t, x) \sin \theta + \frac{1}{2} h_4(t, x) \cos 2\theta.
$$

Then from (5.4),

\[
\rho^f(t, x) \approx \int_{V_f} g(t, x, \theta) \, d\theta = g_1 + \sqrt{2} g_2 + g_3;
\]

\[
q^f(t, x) \approx \int_{V_f} h(t, x, \theta) \, d\theta = h_1 + \sqrt{2} h_2 + h_3;
\]

Similarly

\[
\rho^b \approx g_1 - \sqrt{2} g_2 + g_2c, \quad \rho^u \approx g_1 + \sqrt{2} g_2 - g_2c, \quad \rho^b = g_1 - \sqrt{2} g_2 - g_2c;
\]

\[
q^b \approx h_1 - \sqrt{2} h_2 + h_2c, \quad q^u \approx h_1 + \sqrt{2} h_2 - h_2c, \quad q^b = h_1 - \sqrt{2} h_2 - h_2c.
\]

Therefore, expressing $g_1, g_2, g_2c, h_1, h_2, h_2c$ by $\rho^f, \rho^b, \rho^u, \rho^d, q^f, q^b, q^u, q^d$, we find

\[
g_1 = \frac{1}{4}(\rho^f + \rho^b + \rho^u + \rho^d), \quad g_2c = \frac{1}{4}(\rho^f + \rho^b - \rho^u - \rho^d),
\]

\[
g_c = \frac{\sqrt{2}}{4}(\rho^f - \rho^b), \quad g_s = \frac{\sqrt{2}}{4}(\rho^u - \rho^d),
\]

\[
h_1 = \frac{1}{4}(q^f + q^b + q^u + q^d), \quad h_2c = \frac{1}{4}(q^f + q^b - q^u - q^d),
\]

\[
h_2c = \frac{\sqrt{2}}{4}(q^f - q^b), \quad h_s = \frac{\sqrt{2}}{4}(q^u - q^d),
\]

(5.12)
Hence,

\[
\int_{V_f} v \cdot \nabla_x g \, d\theta \approx \frac{2\sqrt{2}}{\pi} \frac{\partial_x g_1}{\pi} + \left(2 - \frac{1}{2}\right) \partial_x g_c + \left(\frac{\pi}{4} + \frac{1}{2}\right) \partial_y g_s + \frac{2\sqrt{2}}{3} \partial_y g_2 c,
\]

\[
\int_{V_f} v \cdot \nabla_x g \, d\theta \approx -\frac{2\sqrt{7}}{\pi} \frac{\partial_x h_1}{\pi} + \left(2 - \frac{1}{2}\right) \partial_x h_c + \left(\frac{\pi}{4} + \frac{1}{2}\right) \partial_y h_s + \frac{2\sqrt{2}}{3} \partial_y h_2 c,
\]

\[
(5.13)
\]

\[
\int_{V_b} v \cdot \nabla_x h \, d\theta \approx \frac{2\sqrt{7}}{\pi} \frac{\partial_x h_1}{\pi} + \left(2 - \frac{1}{2}\right) \partial_x h_c + \left(\frac{\pi}{4} + \frac{1}{2}\right) \partial_y h_s + \frac{2\sqrt{2}}{3} \partial_y h_2 c,
\]

\[
\int_{V_b} v \cdot \nabla_x h \, d\theta \approx -\frac{2\sqrt{7}}{\pi} \frac{\partial_x h_1}{\pi} + \left(2 - \frac{1}{2}\right) \partial_x h_c + \left(\frac{\pi}{4} + \frac{1}{2}\right) \partial_y h_s + \frac{2\sqrt{2}}{3} \partial_y h_2 c,
\]

\[
(5.14)
\]

Furthermore, noting (5.6), we are able to close the system (5.8), (5.10) and those equations for \(\rho^b, \rho^d, q^b, q^d\), using (5.12), (5.13), (5.14). If, instead of (5.11), other dependence of \(g, h\) on \(\theta\) is applied, different system can be obtained.

In summary, we get an eight equation two-dimensional system that is similar to (3.5)–(3.8). The main assumption made here is that the methylation level is locally concentrated in each direction, but it can vary in different directions, which gives direction dependent tumbling frequency, and thus chemotactic behavior. The eight equation system we obtained can be considered as a semi-discretization in the velocity space of the original two dimensional system (2.7). We can derive a similar PBMFT system as in (4.5)-(4.8) by asymptotics.

**6. Discussion and conclusion.** To seek a model at the population level that incorporates intracellular pathway dynamics, we derive a new kinetic system in this paper under the assumption that the methylation level is locally concentrated. We show via asymptotic analysis that, the hydrodynamic limit of the new system recovers the original model in [27]. Especially, the quasi-static approximation on the density flux and the assumption on the methylation difference made in [27] can be understood explicitly. We show that when the average run time is much shorter than that of the population dynamics (parabolic scaling), the Keller-Segel model can be achieved. Some numerical evidence is shown to present the quantitative agreement of the moment system with SPECS ([22]).

We remark that the idea of incorporating the underlying signaling dynamics into the classical population level chemotactic description has appeared in the pioneering works of Othmer et al [15, 16, 35]. The model of the internal pathway dynamics used here are based on quantitative measurement by *in vivo* FRET experiments and proposed recently.
An open question related to the chemo-sensory system of bacteria still remains in the large gradient environment, in which the distribution of the methylation level is no longer locally concentrated. It would be interesting to study and improve the macroscopic model in large gradient environment.

References.


