The Effect of Sensory Blind Zones on Milling Behavior in a Dynamic Self-Propelled Particle Model

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Abstract
Emergent pattern formation in self-propelled particle (SPP) systems is extensively studied because it addresses a range of swarming phenomena which occur without leadership. Here we present a dynamic SPP model in which a sensory blind zone is introduced into each particle’s zone of interaction. Using numerical simulations we discovered that the degradation of milling patterns with increasing blind zone ranges undergoes two distinct transitions, including a new, spatially non-homogeneous transition that involves cessation of particles’ motion caused by broken symmetries in their interaction fields. Our results also show the necessity of nearly complete panoramic sensory ability for milling behavior to emerge in dynamic SPP models, suggesting a possible relationship between collective behavior and sensory systems of biological organisms.

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Self-organization and pattern formation in self-propelled particle (SPP) systems has been a topic of great interest in theoretical physics, mathematical biology and computational science \[1, 2\]. It is well understood that the emergence of cohesive swarming motions requires neither leaders nor globally enforced organizational principles. Various SPP models have been used to explore stability and phase transitions of swarming patterns in response to varying noise levels \[3, 4, 5\] and other control parameters \[6, 7, 8, 9\], as well as to characterize distinct regimes in the parameter space \[6, 9, 10, 11\]. Effort has also been allotted for addressing biological questions concerning swarming behavior \[7, 8, 12, 13, 14, 15, 16\] and for designing non-trivial swarming patterns from combinations of different kinetic parameter sets \[17\].

SPP models may be classified into two distinct categories: kinematic and dynamic \[11\]. Kinematic SPP models typically assume that each particle maintains a speed and orientation in accord with its local neighbors \[1\]. In these models, particles cannot halt because they are supplied with a minimal or constant absolute velocity \[1, 3, 12, 13\]. Kinematic models have been used for computational modeling of collective behavior of constantly moving groups, such as bird flocks, often implementing empirically constructed complex, spatially discrete interaction zones and behavioral rules that reflect perceptual or locomotive properties of the species being modeled \[12, 13, 14, 15, 16\]. On the other hand, dynamic SPP models describe the motion of particles using differential equations based on Newtonian mechanics that involve self-propulsion and pairwise attraction/repulsion forces \[4\]. It is known that such models may robustly form coherent milling patterns from initially random conditions even without explicit alignment rules \[4, 5, 9, 10, 11\]. Dynamic models have been used for both analytical and numerical research on collective behavior of interacting particles in general, with minimal complexity assumed in particles’ intrinsic behaviors.

Here we consider a new dynamic SPP model in which a sensory blind zone is introduced into each particle’s zone of interaction. Although the assumption of sensory blind zones has been widely adopted in kinematic SPP models \[12, 13, 14, 15, 16\], it has not been considered within a dynamic framework. We specifically examine the effect of the sensory blind zones on coherent milling behavior in dynamic SPP models. In doing so, we discovered a novel transition that occurred with an increasing range of blind zones, and found the system to be highly sensitive to this type of perturbation.

Our model describes the movement, within an open, two-dimensional, continuous space,
of $N$ self-propelled particles driven by soft-core interactions whose dynamics are given by

$$\frac{dx_i}{dt} = v_i, \quad (1)$$

$$m\frac{dv_i}{dt} = (\alpha - \beta |v_i|^2)v_i - \nabla U_i(x_i), \quad (2)$$

$$U_i(x) = \sum_{j \neq i} u(|x - x_j|), \quad (3)$$

$$u(r) = C_r e^{-r/l_r} - C_a e^{-r/l_a} \quad (r \geq 0), \quad (4)$$

where $x_i$ and $v_i$ are the position and the velocity of the $i$-th particle ($i = 1 \ldots N$), respectively; $m$ the unit mass of one particle; $\alpha$ and $\beta$ the coefficients of propulsion and friction, respectively; $U_i(x)$ the interaction potential surface for the $i$-th particle; $u(r)$ the pairwise interaction potential function (Fig. 1 (a)); $C_r$ and $C_a$ the amplitudes of repulsive and attractive pairwise interaction potentials, respectively; and $l_r$ and $l_a$ the characteristic ranges of repulsive and attractive pairwise interaction potentials, respectively. Eq. (2) includes a velocity-dependent locomotory term and an interaction term achieved through a generalized Morse pairwise interaction potential. For $\alpha, \beta > 0$, particles will rapidly approach equilibrium velocity of magnitude $v_{eq} = \sqrt{\alpha/\beta}$ and the system will converge toward a structure for which total dissipation is zero and particles are driven only by conserved forces [9]. This rule set has been employed, with some mathematical variation, by many previous studies [5, 9, 10, 11]. In this study, the shape of the pairwise interaction potential falls within the biologically relevant regime defined as $C_r/C_a > 1$ and $l_r/l_a < 1$, as described by [9, 11]. In the biologically relevant regime, individuals tend to move toward other individuals that are further from, and away from individuals that are closer than, some critical distance from themselves. This rule is generally applicable to the kinetics of many different biological species and natural systems [2, 14, 18].

We compare two experimental parameters in the above model: the magnitude of stochastic force (noise) $\gamma$ and the range of sensory blind zones $\theta$, the former analyzed in [5] and the latter our original extension. Sensory blind zones are incorporated into the design of each particle to mimic the abilities of anisotropic sensory systems observed in nature, such as vision. A sensory blind zone is assumed to exist for each particle with an angular range $\theta$ in a direction opposite to the direction of forward motion (Fig. 1 (b)).

The inclusion of these parameters introduces discrete events into the model, i.e., abrupt changes of velocity by stochastic force and entry and exit of other particles into/out of
FIG. 1: Model assumptions used in the SPP model employed by this study. (a) Shape of the pairwise interaction potential function $u(r)$ defined by Eq. (4), where $r$ is the distance between two particles. This study explores the biologically relevant regime of parameter settings, in which particles will accelerate away from neighbors who are closer than, and toward neighbors further than, the equilibrium distance $r_{eq} \equiv \frac{\ell_a l_r}{l_a + l_r} \log \frac{C_r}{C_a} \approx 1.39$ with parameter settings used in this paper. (b) A sensory blind zone oriented opposite the direction of forward motion of the particle with angular range $\theta$. Particles are represented by small triangles. In this example, particles 6, 8 and 9 are within particle 1’s blind zone, so their indices are not included in the set $S_{1,t}$ when generating repulsive/attractive forces acting on particle 1.

sensory blind zones. Consequently, we revised the equations of motion using discrete time steps. The difference equations used for numerical simulation are

\[
\frac{x_{i,t+\Delta t} - x_{i,t}}{\Delta t} = v_{i,t+\Delta t},
\]

\[
m\frac{v_{i,t+\Delta t} - v_{i,t}}{\Delta t} = (\alpha - \beta |v_{i,t}|^2)v_{i,t} - \nabla U_{i,t}(x_{i,t}) + \gamma \xi_{i,t},
\]

\[
U_{i,t}(x) = \sum_{j \in S_{i,t}} u(|x - x_{j,t}|),
\]

where $x_{i,t}$ and $v_{i,t}$ are the position and the velocity of the $i$-th particle at time $t$, respectively; $\xi_{i,t}$ a randomly oriented vector with length 1 whose orientation is independent for each evaluation; $U_{i,t}(x)$ the interaction potential surface for the $i$-th particle at time $t$; and $S_{i,t}$ the set of indices of all the particles whose positions are outside the blind zone of the $i$-th particle at time $t$ (Fig. 1(b)).
We conducted numerical simulations of this model to produce a milling pattern similar in structure to those witnessed in schools of teleost fish, insects, and microorganisms [2, 6, 7, 9, 11, 14, 19]. Specific values of fixed parameters are as follows: $m = 1.0$, $C_r = 1.0$, $C_a = 0.5$, $l_r = 0.5$, $l_a = 2.0$, $\alpha = 1.6$, $\beta = 0.5$. Initial conditions of each simulation were such that particles were randomly distributed within a square area of side length $2l_a$, and each particle was randomly oriented with magnitude of velocity randomly chosen from $[0, v_{eq}]$ as described in [9, 10, 11].

The model equations were numerically simulated from $t = 0$ to 200 at interval $\Delta t = 0.01$. No spatial boundaries were enforced. For simulations recording the effect of stochastic force, $\gamma$ was varied from 0 to 10 at interval 0.5, while $\theta = 0$. For simulations testing the effect of sensory blind zones, $\theta$ was varied from 0 to $0.2\pi$ at interval 0.01$\pi$, while $\gamma = 0$. Each parameter setting was simulated using several population sizes, $N = 200, 300, 400, \text{ and } 500$. Ten simulation runs were conducted for each condition.

Several metrics were used to characterize the simulation results. These include average absolute velocity $V_{abs}$, ratio of halting particles $H$, normalized angular momentum $M$, and normalized absolute angular momentum $M_{abs}$, defined as follows (same or similar metrics were used in [9, 11, 14]):

$$V_{abs} = \frac{\sum_i |v_i|}{N} \quad (8)$$

$$H = \frac{|\{i, \text{ s.t. } |v_i| < \mu v_{eq}\}|}{N} \quad (9)$$

$$M = \frac{\sum_i r_i \times v_i}{\sum_i |r_i||v_i|} \quad (10)$$

$$M_{abs} = \frac{\sum_i |r_i \times v_i|}{\sum_i |r_i||v_i|} \quad (11)$$

Here $r_i \equiv x_i - x_c$ where $x_c$ is the swarm’s center of mass. To measure $H$ we used 20% of the equilibrium velocity ($\mu = 0.2$) as a threshold to determine whether a particle was halting or not. When used comparatively, $M$ and $M_{abs}$ make it possible to distinguish single mill formation from double mill formation in which two mills rotate with opposite sense around similar, but not identical, centers of mass [9, 11]. All the metrics were averaged over the last 10 time steps of each simulation.

Figs. 2 and 3 depict the processes of structural decay produced by stochastic force and blind zone perturbations on the milling behavior of 500 particles. A transition from milling state to disordered state was induced by increasing the magnitude of stochastic force across
\( \gamma \approx 7.0 \) (Fig. 2 (a), Fig. 3 (a)–(c)). When the range of sensory blind zones \( \theta \) was increased, however, structural degradation was very different, involving a new spatially heterogeneous transition (Fig. 2 (b), Fig. 3 (d)–(f)). Initiation of collapse occurred at \( \theta \approx 0.03 \pi \), where particles near the center of the mill ceased rotation and formed a stationary core that has not previously been described. We call this new state a “carousel” state. This state is different from the rigid-body rotation reported in [9, 11] and the compact but disordered state of [3] because it is characterized by a sharp boundary between the milling surface and the central stationary core made of particles with near zero velocity (Fig. 3 (e)). A secondary transition was observed across \( \theta \approx 0.06 \pi \) where the particles moving in the periphery became abruptly disordered and lost coherence in motion while the particles in the central core remained stationary (Fig. 3 (f)). We call this concluding state a “surface disordered” state.

Particles inside the core in the carousel and surface disordered states lose their velocity due to a perceptual and consequent force asymmetry. A sensory blind zone creates a longitudinal imbalance between forces derived from particles ahead and forces from particles behind. Because the pairwise equilibrium distance \( r_{eq} \) is much longer than the characteristic distance between neighboring particles in a swarm, the imbalance takes effect in the regime of repulsive interactions and thus results in a net resistance against self-propulsion of particles. A particle near the center of the swarm has more particles to its front and back than does a particle rotating in the periphery, since the density of particles is inversely related to the distance from the center of the swarm under the parameter set used here [10] (numerically confirmed in our simulation results; data not shown). Thus, the net resistance against forward motion resulting from the blind zone is larger for particles rotating close to the mill’s center. Within a certain distance to the mill’s center, the resistance exceeds the range of self-propulsive force possible in Eq. (2), and consequently particles cease motion. This transition does not occur due to increasing \( \gamma \) because the effect of stochastic force is spatially isotropic: it is equally likely to force a particle in any direction and therefore does not lead to cessation of movement.

Fig. 4 summarizes all the simulation results, showing the dependence of the final values of \( V_{abs}, H, M \) and \( M_{abs} \) on \( \gamma, \theta \) and \( N \). The onset and the mechanism of structural degradation of milling behavior are different between cases with increasing \( \gamma \) and \( \theta \). The milling structure is fairly robust to small \( \gamma \), and it suddenly collapses at \( \gamma \approx 7.0 \), nearly independently of \( N \). The \( H \) plot shows no particles halting in this transition. In contrast, plots of increasing \( \theta \)
FIG. 2: A visual comparison of the effects of increasing stochastic force and the effects of increasing range of sensory blind zones on the milling behavior of 500 particles. Each image is a final snapshot of a simulated particle swarm taken at $t = 200$. Particles have tails that represent the orientation and magnitude of their velocity. (a) Results with increasing stochastic force $\gamma$ while $\theta = 0.0$. Transition from milling to disordered states occurred at $\gamma \approx 7.0$. (b) Results with increasing range of sensory blind zones $\theta$ while $\gamma = 0.0$. Transitions from milling to carousel and from carousel to surface disordered states occurred at $\theta \approx 0.03\pi$ and $\theta \approx 0.06\pi$, respectively. See also Fig. 3.
illustrate that structural degradation in increasing $\theta$ is a two-fold process. The first transition from milling to carousel was detected in $V_{abs}$ and $H$ (emergence of halting particles and consequent decrease of average velocity). The second transition from carousel to surface disordered was detected in $M$ and $M_{abs}$ (loss of coherence in angular momentum). It was also observed in our results that the onsets of these transitions depended significantly on $N$. This can be understood in that larger $N$ increased the density at the mill’s center and made particles more reactive to blind zone induced halting.

The blind zone ranges used in these simulations were extremely small from a biological viewpoint. The largest value tested, $\theta = 0.2\pi$, was just 10% of the perception range, which was more than sufficient to destroy milling patterns in all cases. Kinematic SPP models, on the other hand, can produce and maintain milling patterns despite considerable sensory blind zones [14]. To understand this discrepancy in model properties, we note one important
FIG. 4: (Color online) Comparison of the values of the four metrics (average absolute velocity $V_{\text{abs}}$, ratio of halting particles $H$, normalized angular momentum $M$ and normalized absolute angular momentum $M_{\text{abs}}$) measured for over all simulations for $N = 200, 300, 400, 500$. Each data point represents the average of ten simulation runs with an error bar, measured in standard deviations. (a) Results with increasing stochastic force, where the collapse of milling behavior is always reached at $\gamma \approx 7.0$ regardless of $N$. (b) Results with increasing range of sensory blind zones. The collapse of mill behavior is twofold; the top two plots ($V_{\text{abs}}$ and $H$) capture the first transition from milling to carousel, while the bottom two ($M$ and $M_{\text{abs}}$) capture the second transition from carousel to surface disordered. The critical values of $\theta$ for these transitions depend on $N$, indicating that larger populations are more susceptible to blind zone perturbations.
difference between kinematic and dynamic frameworks: while particles in kinematic models are always constrained to move with a non-zero velocity, there is a possibility for particles to halt in dynamic models that becomes significant in the presence of rear blind zones like those assumed in our model. This leads us to a hypothesis that milling behavior in an aggregate of organisms may sensitively depend on their ability to maintain constant velocity. Specifically, for organisms that keep moving autonomously at a near constant pace, milling behavior emerges relatively easily even with considerable sensory blind zones. In contrast, for organisms whose motion strongly depends on (either sensory or physical) environmental stimuli, milling behavior requires a nearly complete panoramic range of interaction, especially to perceive the pressure from behind and gain enough forward propulsion to maintain constant velocity.

There are several biological observations that directly or indirectly support our hypothesis. Milling behavior is often reported in groups of microorganisms and insects \[2,3,6,7,8,9,10,19\]. These organisms rely chiefly on direct physical contact and chemical sensory input, respectively, when forming mills and therefore use omnidirectional sensory capabilities to form aggregates. They also have the ability to cease motion. Additionally, there is a great deal of evidence supporting the isotropic sensory ability of the lateral line in teleost fish, some of which demonstrate milling behavior \[20\]. A recent study that investigated the superficial organization of neuromasts composing the lateral line in goldfish showed that neuromasts’ most sensitive axes were oriented in almost every direction \[21\]. Moreover, a recent study on Mormon crickets \[22\] reports that the physical, cannibalistic threat of protein and salt deprived individuals from behind plays a critical role in creating a large-scale coherent march. When some crickets are immobilized and therefore unable to respond to a push from behind, the march halts. This study provides clear evidence supporting our conjecture that inputs (physical pressure) from behind a particle can be important in the formation of coherent swarming patterns.

In summary, we computationally studied the effects of sensory blind zones on the stability of self-organizing mill formation in a dynamic SPP model. We found that milling behavior collapses through two spatially distinct transitions in response to an increasing range of rear blind zones, characterized by a halting regime emanating from the center of the swarm and then a disorganization of coherent motion in the periphery area. This is quite different from pattern collapse observed with increasing stochastic force described by a spatially uniform
transition to a compact but disordered state. Combined with other results obtained with
kinematic SPP models, our results suggest a possible relationship between collective behavior
and sensory systems of biological organisms: species that engage in mill formation in nature
may necessarily have an omnidirectional sensory system if they do not maintain constant
velocity by themselves. This is a hypothesis testable and falsifiable through experimental
observation.

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