A level set-based approach for modeling cellular rearrangements in tissue morphogenesis

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Abstract

Mathematical models and numerical simulations can provide an essential insight into the mechanisms through which local cell-cell interactions affect tissue-level cell morphology. Among such morphological phenomena, cellular patterns observed in developing sensory epithelia have gained keen attention of researchers in recent years, because they are thought to be of utmost importance for accurate sensory functions. However, most of current computational approaches to cellular rearrangements lack solid mathematical background and involve experimentally unreachable parameters, whereby only weak and ambiguous conclusions can be made based on simulation results. Here we present a simple mathematical model for tissue morphogenesis together with a level set-based numerical scheme for its solution as a tool to rigorously investigate evolving cellular patterns. This combined framework of a model and a numerical method features minimum possible number of physical parameters and guarantees reliability of simulation results, including correct handling of topology changes, such as cell intercalations. In this framework, we adopt the viewpoint of free energy minimization principle, and take cellular rearrangement as a gradient flow of a weighted surface energy associated with cell membrane, where the weights are related to physical parameters of the cells, for example, cell-cell adhesion and cell contractility. We present the applicability of this model to a wide range of tissue morphological phenomena, such as cell sorting, engulfment or internalization. In particular, we stress that this method is the first one to be successful in computationally reproducing the experimentally observed development of cellular mosaic patterns in sensory epithelia. Thanks to its simplicity and reliability, the model is able to capture the essence of biological phenomena, and may give a strong helping hand in deciphering unsolved questions of morphology.

Keywords: free energy minimization, cell intercalation, implicit cell morphology, localized auction dynamics, cellular pattern development

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1. Introduction

Understanding the mechanisms of tissue morphogenesis – how interacting processes generate the shape and structure of an organism – is at the forefront of researches in developmental biology. In this paper, we focus on mathematical modeling as a tool to investigate how such local cell-cell interactions affect tissue-level morphology. As such, cell-cell junctions during epithelial tissue morphogenesis are constantly remodeled by mechanical forces. These individual (local) cell rearrangements trigger global tissue morphology when there is some form of highly-conserved force generation and transmission between cells, commonly realized by cadherin dependent cell-cell adhesion and cell cortical tension due to actin-myosin contraction (Heisenberg and Bellaïche, 2013; Dickinson et al., 2011). Within adherens junctions, the extracellular regions of cadherins form cis- and trans-homophilic clusters to adhere the cells to each other. By virtue of trans-interactions, cadherin complexes transmit tensile forces across actomyosin cortices of neighboring cells. Cadherin-catenin complexes are physically linked to the actomyosin cytoskeleton. The link between actomyosin and cadherin is thought to promote the regulation of cell adhesion by actomyosin contraction during cellular rearrangement in morphogenesis (Takeichi, 2014).

Cellular rearrangement is also regulated by differential adhesion at junctions. Previous studies indicated that nectins, a family of cell adhesion molecules, are implicated in the mosaic cellular pattern formation of various tissues (Togashi, 2016). Nectins and cadherins cooperatively regulate both cell-cell junction formation and cellular rearrangements. Cadherins prefer homophilic trans-interactions, but nectins prefer heterophilic trans-interactions to homophilic ones. When cells expressing different nectins were co-cultured, they arranged themselves into a mosaic pattern. This property of nectins contributes to the formation of a checkerboard pattern of the auditory epithelium and the mosaic pattern of the olfactory epithelium (Togashi and Katsunuma, 2017) (see also Figure 10 and 11). Live imaging analysis suggests that mosaic cellular patterning is the result of continuous intercalation of cells. These results were similar to those observed in the mixed culture of cells expressing different types of nectins, and supported the idea that differential adhesion between cells expressing different nectins drives cell intercalations.

Intercalation processes require a distinctive combination of mechanisms, including adhesive changes that allow cells to rearrange, or cytoskeletal events through which cells exert the forces needed for cell neighbor exchange. Differential adhesiveness at each junction might contribute to the shrinkage and extension of the junction. These junctional regulation mechanisms might mutually affect cell cortical tension through actin-myosin and their mechanics. However, the relation between differential adhesion and cortical tension during cellular rearrangement in morphogenesis and cell sorting processes is still unclear.

To analyze the effect of these and other factors in tissue self-organization, a number of mathematical models have been proposed with the assumption that tissue evolves via a succession of quasi-equilibrium states, that is, cell shapes are described by their instantaneous state of lowest energy (Steinberg, 1963). In this article, we follow this line and focus on a class of models which neglect inertial effects and treat the evolution of a cellular aggregate from the viewpoint of free energy minimization principle. In particular, we
look at models where surface free energy, i.e., energy associated with cell membrane, is important. To be more precise, we consider cellular rearrangement as the $L^2$-gradient flow of a weighted surface energy constrained by the condition that each cell preserves its volume to a certain extent. We remark that continuum models have been developed that successfully reproduce cellular patterns formed due to cell-cell adhesion and other factors (Armstrong et al., 2006; Carrillo et al., 2019). Such models do not take into account the shape of each individual cell and deal with morphogenetic phenomena on the macroscopic level of cell populations. Meanwhile, in this paper our objective is to understand the mechanisms of interactions among cells on the microscopic level, and thus we need to precisely resolve the shape of each cell.

Figure 1: Existing mathematical models for tissue morphogenesis. An aggregate of red and blue cells geometrically represented according to vertex dynamics model, cellular Potts model, and finite element method.

Existing computational models based on this type of free energy minimization include, among others, vertex dynamics model, cellular Potts model, and finite element methods. The main difference of these approaches lies in how cells are geometrically represented (see Figure 1). Vertex dynamics model (Honda, 1983; Nagai and Honda, 2001; Honda et al., 2004; Fletcher et al., 2013) represents cells as polygons where mechanical forces are applied to its vertices. In this model, polygonal vertices migrate so as to decrease an energy potential, which includes a penalty term to enforce each cell’s preferred volume. Such geometric representation, however, cannot precisely approximate cell-cell junctions of complex shapes with nonzero curvature and tissues composed of cells with significantly differing sizes. Typical examples of such complex tissues are the auditory (Togashi et al., 2011) and olfactory epithelium (Katsunuma et al., 2016). We apply our method to such tissues in Section 6 (see Figure 10). Cellular Potts model (Graner and Glazier, 1992; Glazier and Graner, 1993), on the other hand, discretizes the continuous cell aggregate configuration onto a fixed regular lattice; thereby, representing each cell as a number of grid points. At each grid point, one calculates how the energy (based on cell-cell adhesion, cell incompressibility, and chemotaxis) changes as the grid point transitions to a randomly selected neighbor. If this elicits a decrease in energy, the grid point is allowed to transition to its neighbor. As a result, when a cell moves, it may lose or gain some grid points on the lattice. In this model, cell contact angles are restricted to discrete values determined by the choice of the lattice, and thus cannot be well approximated. Lastly, finite element method (Brodland and Gordon, 1994; Chen and Brodland, 2000; Brodland and Veldhuis, 2002) partitions polygonal cells into a finite number
of elements to solve mechanical equations characterizing tissue dynamics. In the two-dimensional setting, each cell-cell junction is represented as a piecewise linear curve and interfacial tensions are modeled using constant force on point masses along each cell-cell junction. In this sense, this formulation acts like the vertex dynamics model.

Although each specific morphogenetic phenomenon involves a large number of biological and physical factors, it is a well accepted understanding in the modeling community that it is not reasonable to construct models having a large number of factors as model parameters. The reason is simply the fact that correlation analysis becomes prohibitively complicated with increasing number of parameters, especially in living systems: if a model has a sufficiently large number of parameters, their suitable tuning can produce essentially arbitrary results and the analysis becomes pointless. This leads researchers to pin down biologically significant factors in a given phenomenon, and build a model with only those factors as parameters. However, the aforementioned models incorporate a number of parameters which cannot be omitted and have only vague physical interpretations. For example, to deal with necessary topological changes due to cellular intercalations while keeping proper vertex connectivity, one performs junctional rearrangements in the vertex dynamics model through simple operations, e.g., T1 (cell neighbor exchange), T2 (cell removal due to shrinkage), and T3 (vertex/edge merging) transitions (Fletcher et al., 2013); and in the finite element-based method through a boundary "flip" algorithm (Brodland, 2004) (equivalent to T1 transition), which all require additional parameters.

To overcome the disadvantages of existing methods, we present a general mathematical model together with an accurate and effective level set-based method of its numerical solution, which enjoys four significant benefits: (1) it is able to express arbitrary shapes of cellular junctions, in particular, curved ones; (2) it can reproduce the correct cell contact angles; (3) it has the minimal possible number of parameters with the option of adding new parameters according to necessity; and (4) it can naturally handle topology changes without relying on artificial procedures that inevitably involve unphysical parameters. Hence, the presented model is well suited for testing various hypotheses related to developmental morphology. We support this fact in Section 6 using the example of formation of cellular patterns in sensory epithelia. As mentioned above, such pattern formation entails complex curved shapes of cell junctions, largely different cell sizes and frequent topology changes, which make its numerical simulation challenging.

2. Level Set-Based Approach

Let us now present the mathematical model and the numerical algorithm for its solution.

We start with the formulation of the mathematical model. We represent an aggregate of cells as a bounded domain $\Omega \subset \mathbb{R}^d$ ($d = 2$ or 3) partitioned into $N$ closed sets $C_1, \ldots, C_N$, representing cells (see Figure 2 for the basic notation). It naturally follows that cell-cell junction $\gamma_{ij} := C_i \cap C_j = \partial C_i \cap \partial C_j$ is the boundary between cells $C_i$ and $C_j$. We consider cellular rearrangement as the $L^2$-gradient flow (see (Laux
Figure 2: Setup and basic notation of the model. A cellular aggregate is represented as a bounded domain $\Omega$ partitioned into $N$ cells: $C_1, \ldots, C_N$ as closed sets. Moreover, the boundary between cells $C_i$ and $C_j$ denotes the cell-cell junction $\gamma_{ij}$.

and Otto, 2016) and references therein for a precise definition) of the weighted surface energy

$$E(C_1, \ldots, C_N) = \sum_{i \neq j} \sigma_{ij} \text{Area}(\gamma_{ij}) \quad (1)$$

constrained by each cell’s prescribed volume $V^0_\ell$ ($\ell = 1, 2, \ldots, N$). Here, the weights $\sigma_{ij} = \sigma_{ji} > 0$ for $i \neq j$ may be related to cell-cell adhesion and/or cell contractility (see Section 3 for more). When $i = j$, we formally set $\sigma_{ij} = \sigma_{ii} = 0$.

In materials science, this problem (considered without volume constraint to begin with) is widely known as the Mullins (1999) model for normal grain growth where $C_i$ denotes a crystallite/grain in polycrystalline materials. To realize the least energy, lower semicontinuity of the functional is required, a necessary and sufficient condition for which is the triangle inequality $\sigma_{ik} \leq \sigma_{ij} + \sigma_{jk}$ for any distinct $i, j$ and $k$ (Morgan, 1997). The grain boundary $\gamma_{ij}$ in the $L^2$-gradient flow moves with a velocity $\mu_{ij}\sigma_{ij}\kappa_{ij}\eta_{ij}$ where $\kappa_{ij}$, $\mu_{ij}$ and $\eta_{ij}$ denote the mean curvature, mobility, and unit normal of $\gamma_{ij}$, respectively. Moreover, at the junction where three grains $C_i$, $C_j$, and $C_k$ meet, the Herring (1999) angle condition holds, that is, $\sigma_{ij}\eta_{ij} + \sigma_{jk}\eta_{jk} + \sigma_{ik}\eta_{ik} = 0$.

Thus, grain boundaries in the annealing of pure metals (with equal surface tensions) evolve by mean curvature flow, where triple junctions meet at angles of $120^\circ$.

Although the mathematical model is simple, its numerical realization is not at all obvious. The rest of this section is devoted to the explanation of the background of the numerical scheme that we propose. Earlier works in simulating the above mentioned grain boundary motion involve front tracking (Bronsard and Wetton, 1995), which discretizes grain boundaries into finite number of points at which the mean curvature is explicitly calculated to determine its position at next time step. This resembles the vertex dynamics model, in the sense that both approaches evolve vertices based on explicitly calculated quantities. Consequently, its major drawback lies in its inability to handle grain boundaries that cross or have complicated topologies. Proper approximation of the subsequent evolution then requires some form of ad hoc “numerical surgery”, which may lack physical justification and can be impractical to implement, particularly in three
To alleviate this drawback, Merriman et al. (1994) introduced the MBO thresholding scheme for diffusion-generated curvature-dependent motion of multiple junctions, which is based on the level set formulation of Osher and Sethian (1988) for propagating fronts with curvature-dependent speed. This scheme tracks interfaces implicitly by following level sets—allowing it to naturally handle topological changes. In recent years, Esedoğlu and Otto (2015) extended the MBO method to realize motion of grain boundaries in polycrystalline materials with arbitrary surface tensions. This method inherits the main advantages of the MBO approach: efficiency in the sense of low computational cost; and under a mild condition on the weights $\sigma_{ij}$, gradient stability in the sense that in every time step the energy (1) is decreased.

With the aforementioned advantages, we introduce a level set-based numerical algorithm to simulate cell dynamics in tissue morphogenesis. It is based on the Esedoğlu-Otto algorithm but incorporates cell volume constraints and other aspects typical for cells. Incorporating volume constraints in the energy approximation technique of Esedoğlu and Otto (2015) leads to the following optimization strategy: we describe a given $N$-cell configuration at discrete time $t_k$ by the level set vector field $u^k := (u^k_1,\ldots,u^k_N) : \Omega \to [0,1]^N$, and obtain the configuration $u^{k+1}$ at the next time step $t_k + \delta t$ by minimizing a linear functional:

$$u^{k+1} = \arg\min_{u^k \in \mathcal{K}} \frac{2}{\sqrt{\delta t}} \sum_{i=1}^N \int_\Omega u_i \varphi^k_i,$$

where $\varphi^k_i := \sum_{j=1}^N \sigma_{ij} G_{\delta t} * u^k_j$, (2)

and $G_{\delta t}$ is the Gaussian kernel, over the convex constraint set

$$\mathcal{K} := \left\{ u \in [0,1]^N : \sum_{j=1}^N u_j(x) = 1, \text{a.e.} \ x \in \Omega \text{ and } \int_\Omega u_j = V^0_j, j = 1,\ldots,N \right\},$$

(see Appendix A for a more detailed explanation). Without the volume requirement in the constraint set $\mathcal{K}$, this reduces to the original Esedoğlu-Otto scheme.

To numerically implement (2), a straightforward scheme is to incorporate volume constraints with Lagrange multipliers, however, a more efficient approach employs auction algorithms (Jacobs et al., 2018). The idea is to assign cell membership to each point of the discretized domain $\Omega_m = \{x_1,\ldots,x_m\} \subset \Omega$ by simulating an auction, so that each cell $C_j$ contains $v_j$ points, where the integers $v_j$ are chosen in such a way that the mass ratios $v_j/\sum_k v_k$ are as close to $V^0_j/|\Omega|$ as possible.

The Esedoğlu-Otto scheme is simple and efficient but there are some issues that need to be tackled, in particular, the phenomena of wetting and nucleation (Esedoğlu and Otto, 2015). Failure to satisfy the $\sigma$-triangle inequality condition leads to wetting, where a new cell $C_k$ suddenly appears along the cell-cell junction $\gamma_{ij}$. Moreover, even when $\sigma$-triangle inequality is satisfied, a new cell may still get nucleated at a tricellular junction. For evolutions computed with auction dynamics, due to preservation of cell volumes, such wetting and nucleation will force a cell to split into two or more disjoint parts, some of which transfer to the wetting or nucleation regions. It is important to address this issue since such cell splitting phenomena do not occur during cellular rearrangements; yet it is possible that $\sigma_{ij}$’s may not necessarily satisfy the triangle inequality condition in real tissues. To this end, we modify the auction algorithm by incorporating a
topological constraint, so as to preserve cell connectivity. This makes sense physically, since individual cells only move in response to their local surroundings, i.e., to their neighboring cells. Hence, when we establish cell membership, we only allow local bidding processes in the auction, as shown in the following algorithm.

**Algorithm** (for numerical approximation of the $L^2$-gradient flow of the energy (1) with preservation of cell volumes and connectivity)

**Notation:** $\chi_C$ denotes the characteristic function of a set $C$; and $G_{\delta t}(x) = (4\pi \delta t)^{-d/2} e^{-|x|^2 / 4\delta t}$ is the $d$-dimensional Gaussian kernel.

**Initialization:** Split the time interval $[0, T]$ into $K$ subintervals of equal length $\delta t = T/K$, and set discrete time levels $t_k = k\delta t$, $k = 1, \ldots, K$. Discretize the computational domain $\Omega$ into a finite grid $\Omega_m = \{x_1, \ldots, x_m\}$, and assign each discrete point $x_i \in \Omega_m$ to a cell region $C_j$ defining thus the initial discrete aggregate of cells $C_1^0, \ldots, C_N^0$. For each $j = 1, \ldots, N$, record the number $v_j$ of grid points in $C_j$.

**Input:** Discrete cell aggregate $C_1^k, \ldots, C_N^k$ and weights $(\sigma_{ij}^k)_{i,j=1}^N$ at time $t_k$; parameter $0 < \varepsilon \ll 1$ for the auction algorithm.

**Output:** Discrete cell aggregate $C_1^{k+1}, \ldots, C_N^{k+1}$ at next time $t_{k+1} = t_k + \delta t$.

1. **Convolution.** For each $x_i \in \Omega_m$, compute

$$\psi^k_i(x) := 1 - \sum_{j=1}^N \sigma_{ij}^k G_{\delta t} \ast \chi_C^k(x). \tag{3}$$

2. **Localized Auction Dynamics.** For all $j = 1, \ldots, N$, initialize $p_j = 0$ and $C_j^k = \emptyset$. For each unassigned $x_i \in \Omega_m$, do

(a) Find the set of neighboring cells of the cell $C_i^k$ to which $x_i$ was previously assigned: $N_z := \{j : \partial C_i^k \cap \partial C_j^k \neq \emptyset\}$.

(b) Determine

$$i^* = \arg \max_{i \in N_z} \left( \psi_i^k(x) - p_i \right), \quad i^* = \arg \max_{i \in N_z \setminus \{i^*\}} \left( \psi_i^k(x) - p_i \right) \tag{4}$$

(c) Calculate the bid $b(x) = p_i^* + \varepsilon + \left( \psi_i^k(x) - p_i^* \right) - \left( \psi_i^k(x) - p_i \right)$.

(d) If $|C_i^{k+1}| < v_i^*$, assign $x_i$ to $C_i^{k+1}$. Otherwise, replace the point in $C_i^{k+1}$ with the lowest bid by $x_i$.

(e) Update the price $p_i^* = \min_{z \in C_i^{k+1}} b(z)$.

We now briefly comment on the parameters related to the numerical implementation. The discretization parameters are the number $m$ of discrete points in the computational domain $\Omega$ and the time step $\delta t$. The convolutions (3) in each step are efficiently computed on rectangular grids using fast Fourier transform (FFT) algorithm with a complexity of $O(m \log m)$ operations. The time step can be adaptively changed throughout the computation but we emphasize that there are restrictions on the relative size of the spatial and temporal grids in order to obtain reasonable results, namely, an excessively small time step relative to the space grid size leads to incorrect stagnation of moving level sets. A common practice is to take $\delta t$ proportional to
the first power of the spatial grid size (Misiats and Yip, 2016). Moreover, the parameter \( \varepsilon \) of the auction algorithm is taken as a small positive value and has the role of preventing a ”price war” infinite loop, where the prices \( p_i \) get stuck at a certain value. Too small \( \varepsilon \) may result in an increase in computational time, while a large value may lead to deviations from the prescribed cell volumes. The complexity of the auction step is \( O(Nv(\log v + N)C/\varepsilon) \), where \( v = \max_i v_i \) and \( C = \max_{i,x} \psi_k(x) \), but implementing a scaling in this parameter improves both computational time and accuracy (Jacobs et al., 2018).

We summarize basic mathematical properties of the algorithm, i.e., its stability and convergence. Firstly, for the original algorithm without volume constraint, Esedoḡlu and Otto (2015) showed that it is unconditionally gradient stable: for any choice of the time step \( \delta t \), it dissipates in every time step the approximate energy (A.4) (which \( \Gamma \)-converges to the energy (1)) under the sufficient condition that the surface tension matrix \( \{\sigma_{ij}\}_{i,j=1}^N \) is conditionally negative semidefinite:

\[
\sum_{i,j=1}^N \sigma_{ij} \xi_i \xi_j \leq 0 \quad \text{for any} \quad (\xi_1, \ldots, \xi_N) \in \mathbb{R}^N \quad \text{such that} \quad \sum_{i=1}^N \xi_i = 0. \tag{5}
\]

This condition is often satisfied in materials science but there is no guarantee that it will hold in biological settings, e.g., cell-cell adhesiveness strengths in olfactory epithelium measured in terms of its \( \beta \)-catenin intensity values (Katsunuma et al., 2016). In such a case, it is possible to devise a slightly more complex version of the algorithm that guarantees gradient stability solely under the \( \sigma \)-triangle inequality condition.

We refer to Section 5.4 of (Esedoḡlu and Otto, 2015) for details. The convergence of the algorithm to the weak solution of the \( L^2 \)-gradient flow of the energy (1) has been proved in (Laux and Otto, 2016). We note that due to the fundamental idea of the algorithm to propagate interfaces over a fixed grid and due to the stagnation phenomenon mentioned above, the order of convergence is restricted to at most 1 in both time and space, while the order near multiple junctions turns out to be only \( \frac{1}{2} \) in time. Analogous results on stability and convergence hold also for the volume-preserving version of the Esedoḡlu-Otto algorithm, i.e., the minimization problem (2). Stability can be obtained by a simple modification of the original proof (see Xu et al., 2017) for the basic idea) and convergence has been established in (Laux and Swartz, 2017).

Finally, the convergence of the auction algorithm is well-known (see the references in (Jacobs et al., 2018)). It follows that the localized auction scheme is justified locally, but analysis of its global behavior is still missing.

In this section, we have presented an algorithm that can express arbitrary curved shapes of cellular junctions thanks to its being rooted in the level set approach. In the following two sections, we address the remaining two benefits of our algorithm announced at the end of the introductory section: small number of parameters (Section 3), and natural treatment of topology changes (Section 4).
3. Parameters of the Algorithm

Besides the parameters $m$, $\delta t$, and $\varepsilon$, used in the numerical implementation of the model, the only parameters of the model itself are the weights $\sigma_{ij}$, showing a major advantage over other similar models. For example, the vertex dynamics model includes, besides these weights, several further parameters, such as the elastic stiffness coefficients for the volume and perimeter, minimal distance of two vertices to initiate T1 transformation, a parameter for the resulting distance of the vertices, etc. Consequently, our model allows us to focus on the role of the target force represented by the parameters $\sigma_{ij}$, without having to analyze the impact of other effects. This is essential as such analysis often presents an infeasible task.

The choice of specific values for the $\sigma_{ij}$’s depends on the purpose of the modeling, and usually requires novel ideas and insights into the modeled phenomenon. Moreover, these values are the only doorway through which results of experimental measurements can be reflected in the model in a quantitative manner, and thus their choice is also closely tied to the design of experiments. In this sense, it is impossible to devise a general recipe, and we will only give some examples of the possible choices for $\sigma_{ij}$’s.

There are two basic competing approaches to the design of the weights $\sigma_{ij}$, which, as we believe, are peacefully united in our model: Steinberg’s differential adhesion hypothesis (Steinberg, 1963; Foty and Steinberg, 2005), and the differential interfacial tension hypothesis put forward by Brodland (2002). Steinberg (1963) based his theory on the observation of similarities between liquid sorting and cell sorting, and postulated that cellular rearrangements can be in certain cases explained by the tendency of the cells to maximize their intermolecular adhesion. Evidences speaking for the correctness of the hypothesis were provided by several experiments, the prominent one being the establishment of a hierarchical sequence of segregation among several different tissues. Later, Brodland (2002) pointed out that adhesion acts in the opposite direction than interfacial tension, and formulated a more complete and precise hypothesis, giving it a new name. Discussions in the biological modeling community on the significance of these and other hypotheses have been conducted for several decades (Harris, 1976; Brodland, 2004). Our purpose here is not necessarily to probe into these discussions; but rather to present a general model that can encompass most of the approaches proposed up to date. For example, the model can take the weights $\sigma_{ij}$ to be the cortical tensions of the cell membrane (Maitre et al., 2015) (in which case there is a direct correspondence with the physical meaning of these parameters), or the weights may reflect the adhesion energy per area (Katsunuma et al., 2016; Maitre and Heisenberg, 2011) (in which case $\sigma_{ij}$’s do not have the meaning of adhesion energy but depend on that energy in a suitable manner that has to be determined as a part of the particular model), or a combination of both. In Section 6, we give a specific example of the design of the weights $\sigma_{ij}$ that express the adhesion energy and are quantified through the experimentally measurable quantity of $\beta$-catenin intensity.

We would like to bring attention to the fact that the weights $\sigma_{ij}$ in the algorithm can be time-dependent, which is expressed by the index $k$ in equation (3). This is essential, as almost all morphogenetic phenomena are driven by temporally changing forces. Moreover, this time-dependence turns our model from a mere energy minimizing gradient descent system into an out-of-equilibrium one, as expected for a model of a
living system.

The minimal set of parameters, i.e., the weights $\sigma_{ij}$, can be augmented by new parameters according to necessity to express various additional aspects of the target biological phenomenon. One example of such additional parameters are the mobilities $\mu_{ij}$ mentioned in the beginning of Section 2. In fact, the algorithm as presented in Section 2 advances each junction $\gamma_{ij}$ with the mobility $\mu_{ij} = 1/\sigma_{ij}$. If one wishes to prescribe mobilities in a different way, it is possible to modify the algorithm by introducing so-called retardation terms, as explained in Section 5.1 of (Esedoḡlu and Otto, 2015). This method was improved in (Salvador and Esedoḡlu, 2019) by replacing the computation of retardation functions by a more efficient convolution step.

Another optional set of parameters $\{a_k^i, b_k^i\}_{i=1}^N$ is related to the lower and upper bounds controlling the volumes of individual cell regions, in the sense that we look for the energy minimizing configuration such that the discrete cell volumes $v_k^i$ (i.e., the number of grid points in cell $C_i$ at a given time $t_k$) satisfy

$$a_k^i \leq v_k^i \leq b_k^i, \quad i = 1, \ldots, N.$$  

(6)

It is possible to modify the auction algorithm to extend it to this type of constraint. The implementation of the upper bound does not significantly change the algorithm but the lower bound requires running also a reverse auction where cell regions bid on points (see (Jacobs et al., 2018), Section 3.3). One can also incorporate random effects in the algorithm - either by randomly changing cell volumes (see (Jacobs et al., 2018), Section 3.4) or by adding a suitable noise to the weights $\sigma_{ij}$.

4. On Topological Singularities

We conduct numerical experiments to demonstrate that our algorithm can handle various types of topological singularities. First, we show that the localization scheme resolves the wetting and nucleation problem of the original Esedoḡlu-Otto algorithm. In the second part of this section, we show that our level set-based approach – inheriting the implicit nature of its predecessors, naturally handles topological changes in tissue morphogenesis, in particular, due to cellular intercalations.

Consider a wetting case for a 4-cell aggregate of three types: 2 blue, 1 red, and 1 gray cell (see Figure 3), with $\sigma_{BB} = 1.5$, $\sigma_{BG} = 0.5$, and $\sigma_{RR} = \sigma_{CG} = \sigma_{BG} = \sigma_{RG} = 1.0$. Here, $B, R, G$ denote the cells of type blue, red and gray, respectively, so that, for example, $\sigma_{BR}$ means the interfacial energy weight for the junction between blue and red cell. Note that this violates the triangle inequality, since $\sigma_{BG} + \sigma_{BG} = 1 < 1.5 = \sigma_{B1,B2}$. We evolve the initial configuration using three different algorithms: the original Esedoḡlu and Otto (2015) scheme alone, the same scheme with standard auction dynamics (Jacobs et al., 2018), and finally with our proposed scheme employing a localized auction dynamics. Here, we discretize domain $\Omega = [0,1] \times [0,1]$ uniformly into $m = 500 \times 500$ points, prescribe periodic conditions on its boundary, and set time step size $\delta t = 0.0005$. Note that periodic boundary conditions are automatically satisfied when FFT is employed. Results of the simulation are shown in Figure 3 and Movie S1.
Figure 3: Wetting phenomenon in the numerical implementation of level set-based methods. Initial 4-cell configuration and its evolution under a wetting condition due to violation of $\sigma$-triangle inequality at $t = 50\delta t$ using Esedoğlu-Otto scheme (EO); EO scheme with auction dynamics algorithm; and EO scheme with localized auction dynamics.

Observe that for the Esedoğlu-Otto scheme, a new gray cell grows at the $BB$-junctions – wetting occurs. When implemented with usual auction dynamics, we see that the gray cell splits and some of its parts appear in the $BB$-junction. In these cases, optimization (2) is taken over all possible cells, and thus $\sigma$-triangle inequality becomes important to rule out wetting. However, with the localized auction dynamics, cell splitting due to wetting is avoided. This is because, for points in the neighborhood of the $BB$-junction, maximization (4) is localized and only taken over the two blue cells. Hence, irregardless of whether $\sigma$-triangle inequality holds, wetting does not occur with localized auction dynamics.

Figure 4: Nucleation phenomenon in the numerical implementation of level set-based methods. Initial 4-cell configuration and its evolution at $t = 10\delta t$ using Esedoğlu-Otto (EO) algorithm resulting in nucleation of red cell at the blue triple junction; EO scheme with auction dynamics where red cell splitting persists; and EO scheme with localized auction dynamics which preserves cell connectivity.

Next, consider a nucleation case for a 4-cell aggregate of two types: 3 blue and 1 red cell (see Figure 4) under the same conditions on the domain and time step size as in the first simulation. With $\sigma_{BB} = \sigma_{RR} = 1.0$ and $\sigma_{BR} = 0.530$, we evolve the initial configuration using the same numerical schemes as above. Note that since the $\sigma_{ij}$’s satisfy the triangle inequality condition, wetting cannot take place. However, Figure 4 and Movie S2 show that in the evolution computed by Esedoğlu-Otto algorithm alone, red cells grow in the
vicinity of the blue tricellular junction – an unnatural cell dynamics. This phenomenon persists even when
auction algorithm is incorporated, but is completely eliminated upon introducing the localization.

Figure 5: Vertex dynamics vs. Level set-based model. Three test cases of adhesion strengths: (A) $\alpha_{ss} = \alpha_{so} = 1.0$ and $\alpha_{oo} = 0.533$ leading to cellular intercalation; (B) $\alpha_{ss} = 1.0$, $\alpha_{so} = 0.833$ and $\alpha_{oo} = 0.533$ where no intercalation occurs; and (C) $\alpha_{ss} = \alpha_{so} = \alpha_{oo} = 1.0$ which shortens OO-junction. Initial aggregate of 62 blue SCs and 2 red OCs (top left), its zoomed-in configuration (top right), and its evolution via vertex dynamics model with $\rho = 500$ (left column) and level set-based approach (right column) for each case. (Bottom) Plot showing the shrinkage of the OO-junction length (and the formation of a new SS-junction for the case where cellular intercalation occurs), generated using vertex dynamics model (blue and magenta, expressing different volume penalties $\rho$) and our level set-based approach (black) for each case.
To highlight the ability of the algorithm to deal with topology changes, such as cell intercalations, let us delve into cellular pattern formations in developmental stages in the olfactory epithelium (OE). Katsunuma et al. (2016) hypothesized that heterophilic trans-interaction between nectin-2 on olfactory cells (OCs) and nectin-3 on supporting cells (SCs) promote recruitment in the cell-cell junction of the cadherin-catenin complex whose representative marker, β-catenin indicates the differential adhesions required to drive self-organized cell movements in OE. Following the differential adhesion hypothesis (Steinberg, 1963; Foty and Steinberg, 2005), Katsunuma et al. (2016) simulated two cases of cellular patterns: one with adhesion strengths \( \alpha_{SS} = \alpha_{SO} = 1.0 \), and \( \alpha_{OO} = 0.533 \); while the other had a weaker adhesion \( \alpha_{SO} = 0.833 \).

Using the vertex dynamics model with \( \sigma_{ij} = \alpha_{ij}^{-1} \), they were able to confirm that the first case leads to cellular intercalation, while the second does not; thereby, supporting their idea that differential adhesion in heterotypic cell-cell junctions drives cell intercalations.

In order to compare the performance of the standard vertex dynamics algorithm and our scheme, we consider an initial cellular aggregate of 62 SCs (blue) and 2 OCs (red) cells of almost equal volumes, similar to that in (Katsunuma et al., 2016), with periodic boundary conditions on the square domain \( \Omega = [0, 1] \times [0, 1] \) (see Figure 5). We simulate both cases using the vertex dynamics model and our proposed scheme, with the same time step size \( \delta t = 0.0003 \). For the vertex dynamics model, we employ the same potential as in (Katsunuma et al., 2016) with two types of cell volume penalty \( (\rho = 1000 \text{ and } \rho = 500) \) and minimum threshold distances \( \tau = 10^{-3} \) for T1-transition. Moreover, for our level set-based approach, we discretize the domain uniformly into \( m = 1000 \times 1000 \) points. Numerical results are shown in Figure 5 – note here that the times where the snapshots are taken at largely different for each method (see also Movies S3, S4, and S5).

We observe that both methods do lead to cellular intercalation when adhesion strengths \( \alpha_{SS} = \alpha_{SO} = 1.0 \), and \( \alpha_{OO} = 0.533 \) are set. However, essential differences are found in the results. First, the time needed for the intercalation to occur in the vertex dynamics algorithm heavily depends on the minimum T1-transition threshold distance \( \tau \), which can be seen by following the magenta line in Figure 5A – the edge length starts to increase when this line hits the level \( \tau \). In other words, a small change in \( \tau \) may result in largely different times of intercalation, which in turn may have significant impact on the global dynamics of the aggregate. Second, and probably the most prominent difference between the two methods lies in the time rate of change of the junction length, i.e., the vertex dynamics motion is reluctant to undergo topology changes. Lastly, inspecting Figure 5A, it is clear that both methods yield quite different final shapes of the intercalated cells.

To confirm whether this aspect of vertex dynamics is pertinent to topology changes such as intercalation, we have compared the evolution of junction lengths with cases where no intercalation occurs. Results for one such setting are shown in Figure 5B, where the difference in adhesion strengths (having \( \alpha_{SS} = 1.0, \alpha_{SO} = 0.833, \alpha_{OO} = 0.533 \)) drives the OCs towards intercalation but is not strong enough for the intercalation to occur. Another test case, depicted in Figure 5C sets all adhesion strengths equal to 1.0 and considers an initial configuration with unnaturally long junction between the red cells. One observes that the dynamics...
Figure 6: Evolution of energy and cell volumes for the simulation in Figure 5A. (A) The total energy (upper blue curve) and its surface energy component (lower blue curve) of the vertex model for volume penalty $\rho = 1000$ and analogous results for penalty $\rho = 500$ (magenta). The black line shows the evolution of energy of level set-based method. The discrepancy in initial energy for both methods is caused by the different representation of cell shapes. (B) The evolution of cell volume error defined at time $t_k$ as the maximum absolute deviation of cell volumes from the prescribed volume, where the volume is calculated as polygonal area in the vertex dynamics model, and by $v^j_k(\Delta x)^2$ in this last case is similar for both methods leading to approximately the same stationary junction length, although the vertex dynamics model evolves slightly slower. In the “almost intercalating” test case of Figure 5B, the vertex dynamics model lags behind the level set-based scheme and converges to a significantly different stationary length of the junction, which also strongly depends on the parameters of the vertex dynamics model, in this case, the volume penalty. Meanwhile, in all test cases, the level set-based algorithm swiftly approaches the steady state configuration, irregardless of the presence of intercalation, as expected from its convergence proof. From these findings, we may conclude that vertex dynamics model tends to slow down the evolution when topology changes are to take place, contrary to what is expected from the energy minimization principle.

This difference between the models is mainly caused by three factors, as follows. The first one is due to the different form of their energies, since the vertex model includes not only the surface energy but also other terms such as volume penalty term, etc. Secondly, the correct cell contact angles are not realized in the vertex dynamics model particularly for curved cell-cell junctions, which may alter succeeding cell dynamics. This, on the contrary, does not occur in the level set-based approach, as it is theoretically proved to satisfy the tricellular angle condition. Lastly, the vertex dynamics model can only take a restricted set of paths to minimize its energy. Indeed, since the level set-based method allows for arbitrary shapes of junctions, contrary to the vertex model where only polygonal shapes are allowed, it is able to follow the gradient descent of the energy correctly; while the vertex dynamics model is delayed (and for some cases, completely stopped)
by having to take only polygonal deformations.

We elaborate on the first difference mentioned in the previous paragraph. In our model, the energy consists only of surface energy, and the volume preservation is realized through the constraint condition. Thus, the cell sizes are preserved precisely. On the other hand, in the vertex model, the energy is defined as the sum of surface energy and volume penalty term, while it is necessary to use a large value of penalty coefficient $\rho$ in order to preserve the cell sizes to some extent. The effect of the surface energy term is then relatively weakened when $\rho$ is large. In this way, the level set-based approach allows us to focus on the effect of surface or adhesion energy, unlike the vertex model where it is difficult to separate and correctly understand this effect (see Figure 6). This provides a typical example of the importance of reducing model parameters: the vertex model does not facilitate the understanding of the adhesion mechanism because the influence of its two additional parameters, namely the volume penalty coefficient $\rho$ and threshold distance for T1 transition $\tau$, cannot be easily analyzed. Indeed, as one can see in Figure 5A, mere doubling of the volume penalty coefficient $\rho$ leads to a completely different behavior of the edge length. The oscillations of the edge length for the stronger volume penalty represent a tug of war triggered by the T1 transition between the elastic volume term and the surface adhesion term in the energy.

To conclude this section, we remark on some computational aspects of the level set-based method. First, we discuss the jump-like behavior of the junction length in the level-set based method, which the reader might have noticed in Figures 5 and 6. This is due to fact that the level set method is performed on a fixed grid causing sudden changes of the length as a tricellular point jumps from one grid cell to another. On the other hand, the meshless vertex dynamics moves the tricellular points freely in space and hence yields smoothly changing lengths. However, the jumps observed in the level-set based method diminish with the refinement of the grid. Second remark concerns computational cost of the level set-based method. Contrary to the vertex dynamics, where the $x, y$-coordinates of the vertices are the only degrees of freedom, the level set method requires determining functional values at every point of the two-dimensional grid. Therefore, the level set method solves a higher-dimensional discrete problem, and in this sense is expected to have theoretically higher computational cost, especially on fine grids. Meanwhile, as the partial differential equation to be solved is a simple heat equation, the application of FFT allows its fast solution, as detailed in Section 2. Moreover, the intercalation example of Figure 5A shows that the correct realization of gradient flow by the level set methods requires significantly smaller number of time steps to reach the equilibrium compared to the stiff evolution by vertex dynamics. Hence, the theoretically higher computational cost does not always imply longer computational time needed to reach the required solution.

5. Cellular Mosaic Patterns

In the remaining part of the paper, we present several specific examples of morphogenetic phenomena in order to show the wide applicability of the proposed model and numerical algorithm. We begin by phenomena that have already been treated more or less successfully by other methods, namely cell sorting as an example
of pattern formation, and cell internalization as an example of a phenomenon including a medium. The main contribution of this part, however, is the application of our method to the formation of mosaic and checkerboard patterns in sensory epithelia, a problem that has been withstanding the challenges of existing models.

Figure 7: Two different cell sorting mechanisms. (Left) The mosaic pattern of the mixed culture of cells expressing different nectins (green: nectin-1 (AF297665.1); red: nectin-3 (NM_021495.4); blue: cell nucleus). (Right) The segregated pattern of the mixed culture of cells expressing different cadherins (green: N-cadherin (NM_007664.5); red: E-cadherin (NM_009864.3); blue: cell nucleus)

Among the phenomena that occur in a heterotypic aggregate of embryonic cells are cell sorting, mixing, and formation of checkerboard patterns. In epithelial tissues, for example, when cells expressing different types of cadherin – a homophilic cell adhesion molecule – are mixed, these cells form separate aggregates (Nose et al., 1988). Similar segregation of cells occurs if cells expressing different amounts of the same cadherin are mixed (Steinberg and Takeichi, 1994). From these observations, cadherin quantity and affinity are thought to control tissue segregation and assembly. In contrast to cadherins, nectins prefer heterotypic binding to homotypic one, and their heterophilic interactions produce stronger cell-cell adhesions than their homophilic interactions. Owing to these properties of nectins, cells in mixed cultures expressing different nectins became arranged in a mosaic pattern (Togashi et al., 2011) (see Figure 7).

Cell sorting begins with the formation of smooth chains of cells, followed by shortening of these chains into round masses, and finally annealing of the resulting masses (Brodland and Chen, 2000; Brodland and Veldhuis, 2002). This has been studied by Brodland (2002) from the viewpoint of the differential interfacial tension hypothesis, where self-rearrangement of embryonic cells and tissues are driven by differences in interfacial tensions. Finite element-based simulations in (Brodland and Chen, 2000; Brodland and Veldhuis, 2002; Brodland, 2004) showed that for an aggregate of two cell types, say, blue and red cells, sorting occurs only when interfacial tensions satisfy $\sigma_{BR} > \frac{1}{2}(\sigma_{BB} + \sigma_{RR})$; meanwhile a sufficient condition for mixing is $\sigma_{BR} < \frac{1}{2}\sigma_{BB}$ or $\sigma_{BR} < \frac{1}{2}\sigma_{RR}$.

We recreate these simulations using our level set-based approach. Consider an initial aggregate of 50 similar-sized cells where cell types are randomly assigned to 25 blue and 25 red cells (see Figure 8 and Movie S6). We discretize the domain $\Omega = [0, 1] \times [0, 1]$ uniformly into $m = 300 \times 300$ points, consider periodic
Figure 8: Cell sorting via level set-based model. Initial aggregate of 25 blue and 25 red cells with interfacial tensions $\sigma_{BB} = 0.6$ and $\sigma_{RR} = 1.0$; its evolution generated by the level set-based approach for partial mixing when $\sigma_{BR} = 0.7$; partial sorting when $\sigma_{BR} = 1.1$; and strong sorting when $\sigma_{BR} = 2.0$.

boundary conditions, and set time step size $\delta t = 0.0008$. In this setup, we take interfacial tensions $\sigma_{BB} = 0.6$ and $\sigma_{RR} = 1.0$ over 300 time steps (cf. (Brodland, 2002)). Observe that when $\sigma_{BR} = 0.7$, partial mixing of blue and red cells occurs. Moreover, increasing this interfacial tension to $\sigma_{BR} = 1.1$ leads to partial sorting of different cell types; and further increasing to $\sigma_{BR} = 2.0$ results in strong sorting. Hence, our method is able to produce similar results as those of the finite element-based simulations in Figure 5 of (Brodland, 2002). The only difference is that our level set-based method naturally handles topological changes; while this FEM-based approach requires an ad hoc scheme, in particular, a boundary ”flip” algorithm (Brodland, 2004) to handle cellular intercalations, which may cause some problem for certain cellular configurations, in the same way as in the vertex dynamics model.

On the other hand, employing the viewpoint of differential adhesion hypothesis, Katsunuma et al. (2016) hypothesized that relative intensities of $\beta$-catenin accumulations in mixed cultures of cells expressing nectin-2 and N-cadherin (blue cells in Figure 9) with various transfectants (red cells in Figure 9) lead to different mosaic cellular patterning. In particular, a segregated pattern is formed when mixed with cells expressing nectin-2, N-cadherin, and E-cadherin where the adhesion strengths satisfy $\alpha_{RR} > \alpha_{BR} > \alpha_{BB}$; a checker-board pattern when mixed with cells expressing nectin-3 and N-cadherin resulting in $\alpha_{BR} > \alpha_{RR} = \alpha_{BB}$; and a football (kagome) pattern when mixed with cells expressing nectin-3, N-cadherin, and E-cadherin where $\alpha_{BR} = \alpha_{RR} > \alpha_{BB}$. To confirm these hypothetical profiles of synergistic actions of nectins and cadherins on cellular patterning, we use our level set-based scheme and simulate the corresponding cell motions.

In our simulations involving adhesion as the physical parameter, we always set the coefficients $\sigma$ in (1) as the reciprocal of the cell-cell adhesion strength $\alpha$, i.e., $\sigma = \alpha^{-1}$.

Consider an initial 48-cell aggregate where cell types are randomly assigned to 24 blue and 24 red cells (see Figure 9 and Movie S7). We consider a computational domain $\Omega = [0,1] \times [0,1]$ discretized uniformly into $m = 300 \times 300$ points and set time step size $\delta t = 0.0008$. On the left and right boundaries, we impose periodic boundary conditions; while on the top and bottom boundaries, we prescribe a fixed adhesion strength of 0.10. Moreover, we consider time-dependent cell-cell adhesion strengths, which change piecewise linearly in
Figure 9: Cellular patterns via level set-based model according to hypothetical profiles of synergistic actions of nectins and cadherins. (A) Schematic diagrams of the relative intensities of the $\beta$-catenin accumulations (corresponding to relative adhesion strengths) in mixed cultures of various transfectants, resulting in different mosaic patterns. (B) Initial 48-cell aggregate consisting of 24 blue cells expressing nectin-2 and N-cadherin; and its evolution via level set-based approach resulting in different mosaic patterns: a segregated pattern with red cells expressing nectin-2, N-cadherin, and E-cadherin; a checkerboard pattern with red cells expressing nectin-3 and N-cadherin; and football (kagome) pattern with red cells expressing nectin-3, N-cadherin, and E-cadherin.

time starting from $\alpha_{BB} = \alpha_{BR} = \alpha_{RR} = 1.0$ over 1200 time steps. Observe that when adhesion strengths are changed to $\alpha_{BB} = \alpha_{BR} = 0.50$ and $\alpha_{RR} = 4.0$, the blue and red cells segregate creating a final configuration similar to that produced by cell sorting. In particular, since $\alpha_{RR}$ is large, the red cells strongly adhere to each other and sort out the blue cells.

Moreover, for target adhesion strengths $\alpha_{BB} = \alpha_{RR} = 1.0$ and $\alpha_{BR} = 3.0$, the stationary solution forms a checkerboard pattern. Note that a perfect checkerboard pattern is not attained due to the topological limitations near the boundary but red and green cells are still distributed in a fully alternating pattern. Finally, changing adhesion strengths to $\alpha_{BB} = 1.0$ and $\alpha_{BR} = \alpha_{RR} = 3.0$ results in a football pattern. However, since there are equal number of cells for each type, only four blue cells surround each red cell and vice versa. If the initial aggregate has more red cells, enough for six of them to surround one blue cell, the final pattern will be much closer to the standard football pattern.

6. Developmental Stages in Sensory Epithelia

In this section we introduce novel simulation results showing the high potential of the level set method. Namely, we focus on the problem of cellular pattern development in sensory organs and reproduce experimentally observed cell patterns of olfactory and auditory epithelia. As mentioned above, formation of such patterns involves curved cell junctions, significantly different sizes of participating cells and frequent topology changes. These aspects present formidable challenges to numerical methods and have not yet been overcome. The level set approach is successful not only because it allows for a wide range of geometrical patterns but also because it precisely expresses junction contact angles, which is indispensable for realizing
cellular intercalation processes correctly.

Vertebrates possess highly developed sense organs, responsible for detecting information about different environments and converting extracellular stimuli into electrical signals which are mediated by specialized sensory epithelia (Togashi, 2016). Mosaic cellular patterns that have been observed in embryonic sensory tissues, such as the checkerboard pattern in a mouse auditory epithelium (Togashi et al., 2011) and football patterns in postnatal olfactory epithelium (Katsunuma et al., 2016), are evolutionary conserved among a wide range of species and thought to be important in sensory functions. For example, the auditory epithelium is composed of mechanosensory cells, known as hair cells, equipped with stereocilia that sense sound, and supporting cells that separate and help the hair cells. These cells are regularly distributed, and the mosaic cellular pattern is believed to be important for the precise detection of sound signals.

Figure 10: Actual images and simulation results of a developing olfactory epithelium. (A) Immunostaining for junctional marker (ZO-1) on the apical surface of the mouse OE from embryonic days (E14, E16) to postnatal day (P1) (©2016 Katsunuma et al., originally published in Journal of Cell Biology). Most of the olfactory cells first attach to each other during the E14 and E16 stages. As development progresses, olfactory cells separate from one another and each becomes completely surrounded by supporting cells at P1. (B) Plot of relative intensity of $\beta$-catenin accumulations at OO, SO, and SS junctions during development based on measurements in (Katsunuma et al., 2016). The graphs were obtained by linear interpolation of $\beta$-catenin intensity mean values at time instants E14, E16, E18 and P1 reported in Figure S2 of (Katsunuma et al., 2016). Moreover, the initial (E14) and final (P1) values were kept constant until the cellular pattern equilibrated. (C) A simulation of cellular rearrangement of an olfactory epithelium from initial aggregate of 26 red OCs and 24 blue SCs to embryonic stages E14, E16, E18 until postnatal P1 stage obtained by the level set-based model.

Using the distributional patterns of $\beta$-catenin intensities measured in (Katsunuma et al., 2016), we can then apply our level set-based approach to simulate cellular rearrangements in the olfactory epithelium from embryonic E14 stage to postnatal P1 stage. Consider an initial aggregate of 26 OCs (red) and 24 SCs (red)
on a square domain $\Omega = [0, 1] \times [0, 1]$ with periodic boundary conditions. We discretize the domain uniformly into $m = 500 \times 500$ points and take time step size $\delta t = 0.0008$. As observed in biological experiments, OCs are approximately 10 times smaller in size than SCs and tend to cluster around tricellular SC junctions during the embryonic day 14 (E14) stage (see Figure 10A). Here, we take $\sigma$ as the reciprocal of cell-cell adhesion strength, measured in terms of $\beta$-catenin intensity.

Figure 10C and Movie S8 show the simulation of cellular rearrangement of a developing olfactory epithelium based on $\beta$-catenin intensities as adhesion strengths through its developmental stages. Comparing this to biological experiments, we see that the level set-based model was able to capture overall cellular rearrangements in the embryonic stage. In particular, at E14 stage, the olfactory cells cluster at the tricellular SC junctions; then from E16 to E18, the olfactory cells separate and move along supporting cell-cell junctions. However, it is noticeable that the OCs are not as round as in the experimental results, and are located at tricellular SC junctions. This means that in the postnatal stage $\beta$-catenin is not the only contributing factor for cellular rearrangement in olfactory epithelium.

In a developing auditory epithelium, hair cells (HCs) and supporting cells form a checkerboard pattern at embryonic E16 stage, such that each hair cell is separated from another hair cell by a supporting cell; and later rearrange to a football pattern at embryonic E18 stage (Togashi et al., 2011; Togashi, 2016) (see Figure 11A,B). Since quantitative experimental measurements of concentrations of adhesive molecules are not yet available, we choose hypothetical values for adhesion strengths to generate the cellular rearrangement of an embryonic auditory epithelium using our level set-based approach. Consider an initial cellular aggregate of 12 HCs (red), 12 SCs (blue), and 16 pillar cells (gray) on a rectangular domain $\Omega = [0, 1] \times [0.15, 0.85]$ with periodic boundary conditions (see Figure 11C). As observed in biological experiments, the pillar cells are aligned at the top and bottom of the computational domain. We discretize the domain uniformly into $m = 480 \times 300$ points, set time step size $\delta t = 0.0008$ and initial adhesion strengths $\alpha_{SS} = \alpha_{SH} = \alpha_{HH} = \alpha_{PS} = \alpha_{PH} = 1.0$ and $\alpha_{PP} = 7.0$. Changing only the SC-HC adhesion strength linearly to $\alpha_{SH} = 5.0$ over 200 time steps produces a checkerboard pattern as expected in embryonic E16 stage. Moreover, changing linearly further to $\alpha_{SS} = 3.5$, $\alpha_{SH} = 2.5$ and $\alpha_{PS} = 1.5$ over 200 time steps results in a football (kagome) pattern as in embryonic E18 stage (see Figure 11C and Movie S9).

7. Total Engulfment and Cellular Internalization

We conclude the list of applications with two morphogenetic phenomena including a medium that were already treated by other methods, and show that our method is able to obtain at least comparable outputs. First, consider the case where there are two masses of cells, say, red and blue, and a medium. Following the viewpoint of differential interfacial tension hypothesis, Brodland and Chen (2000) proposed that for the blue cell mass to be enveloped by the red cell mass, a sufficient condition is $\sigma_{BR} < \sigma_{BM} - \sigma_{RM}$. Moreover, for such engulfment to continue, it is necessary to have $\sigma_{BR} < \sigma_{BM}$ (Brodland, 2002).

With this in mind, consider an initial configuration of 10 blue cells, 40 red cells, and a gray medium on
Figure 11: Actual images and simulation results of a developing auditory epithelium. (A) Localization of junctional marker (ZO-1) at the apical surface of the auditory epithelium at embryonic days E14, E16, and E18 (©2016 Togashi, originally published in Frontiers in Cell and Developmental Biology). In the developing auditory epithelium, the hair cells and supporting cells continue to change their position and alignment. At P18, the hair cells are arranged in ordered rows, and each hair cell is separated from one another by a supporting cell, forming an alternating mosaic in a checkerboard-like fashion. (B) Schema of the distribution of hair cells (HC, pink) and supporting cells (SC, green) observed in experiments (Togashi, 2016). (C) A simulation of cellular rearrangement of an embryonic auditory epithelium from initial aggregate of 12 red HCs, 12 blue SCs, and 16 gray pillar cells generated employing level set-based model.

A computational domain $\Omega = [0, 1] \times [0, 1]$ discretized uniformly into $m = 500 \times 500$ points with periodic boundary conditions. We take $\sigma_{BB} = \sigma_{RR} = 1.0$, $\sigma_{BM} = 7.5$, $\sigma_{RM} = 3.5$ and linearly change $\sigma_{BR}$ from 7.5 to 2.5 over 100 time steps, keeping $\sigma_{BR} = 2.5$ for the remaining time of the simulation (cf. (Brodland, 2002)) and generate its evolution using our level set-based scheme with time step size $\delta t = 0.001$. Observe that the final configuration results in total engulfment of the blue cell mass by the red cell mass (see Figure 12 and Movie S10). This is consistent with theoretical considerations that in order to reduce the energy of $BR$-junction, the engulfed blue mass becomes perfectly circular; as well as, the outside engulfing red mass. Note that this is not easily achieved by finite element-based simulations, cf., Figure 8 of (Brodland, 2002) which yield quite unnaturally distorted shapes of cells, particularly, in the region where the blue cell mass is engulfed by the red cell mass. This is because, as a variation of the vertex dynamics model, cellular intercalations in the FEM-based approach are explicitly treated using an ad hoc boundary "flip" algorithm.
Figure 12: Total engulfment via level set-based model. An initial aggregate of 10 blue and 40 red cells surrounded by a medium and its evolution generated by our level set-based model, resulting in the total engulfment of the blue cell mass by the red cell mass where the interfacial tensions are $\sigma_{BB} = \sigma_{RR} = 1.0$, $\sigma_{BM} = 7.5$, $\sigma_{RM} = 3.5$, and $\sigma_{BR}$ linearly changing from 7.5 at time $t = 0$ to 2.5 at time $t = 100\delta t$ and then kept constant.

Figure 13: Cell internalization via level set-based model. An initial cell doublet configuration and its evolution (top) using a level set-based approach with interfacial tensions $\sigma_{BM} = 2.05$, and $\sigma_{RM} = \sigma_{BR} = 1.0$; and their corresponding apical and lateral views (bottom).

Next, we look into embryo morphogenesis where mammalian embryo self-organizes into a blastocyst, consisting of epithelial layer encapsulating the inner-cell mass (Maitre et al., 2015). Since asymmetrically divided 8-cell-stage blastomeres encompass both the morphogenesis and fate specification of the whole embryo, it is enough to consider a cell doublet as an initial configuration, which results in the red cell enveloping its neighboring blue cell in an entosis-like process. Maitre et al. (2015) showed that cells internalize only when differences in surface contractility exceed a predictable threshold, in particular, when tension asymmetry $\delta := \sigma_{BM}/\sigma_{RM} \geq 1 + 2\alpha$ where compaction parameter $\alpha := \sigma_{BR}/2\sigma_{RM}$. This translates to a cell internalization condition $\sigma_{BM} \geq \sigma_{RM} + \sigma_{BR}$. Consider an initial configuration of a cell doublet on a cubical domain $\Omega = [0,1] \times [0,1] \times [0,1]$ discretized uniformly into $m = 100 \times 100 \times 100$ points. We present a three-dimensional numerical simulation using our level set-based scheme with time step size $\delta t = 0.0015$ and
interfacial tensions $\sigma_{BM} = 2.05$, and $\sigma_{RM} = \sigma_{BR} = 1.0$ satisfying the cell internalization condition (see Figure 13 and Movie S11). This confirms that our method produces similar results as in (Maître et al., 2015), and more importantly, it can handle simulations in higher dimensions.

8. Conclusion

In this article, we have presented in detail a mathematical model for cellular rearrangements occurring in tissue morphogenesis. This model is based on free energy minimization and in this sense, it is not new. The novel part of the model lies in the way how cellular shapes are mathematically represented and how the equations are numerically solved. To be precise, we adopt an implicit representation of cellular junctions based on the Osher-Sethian level set method and find their evolution numerically by employing a thresholding scheme, which features good compatibility with the level set representation and a solid mathematical background including stability and convergence.

We have augmented the model with several aspects pertinent to cell biology, most importantly, a localization step which prevents cells from unnatural splitting during their rearrangement. The resulting numerical model has four major advantages: (1) it is able to express curved shapes of cell-cell junctions which is indispensable for finding the correct energy minimum; (2) it implicitly realizes the correct cell contact angles; (3) it has minimal number of parameters which is essential in using the model as a tool for testing biological hypotheses; and (4) it correctly handles cell intercalations and other topology changes, which follows from the mathematical theory. We have shown that in this respect, the proposed computational model surpasses other commonly used computational models, such as vertex dynamics model, cellular Potts model, and finite element-based method. The cost of having these advantages is that the mathematical representation is less intuitive than the explicit approaches, as that of the vertex dynamics or finite elements, and that it may require more of computational time than the classical methods. However, the comparison of computational times depends on the problem solved, as explained in Section 4.

In order to express certain morphological phenomena, it may be necessary to extend the model, e.g., to deal with situations where the dynamics is not only relevant around cell-cell junctions, but also in the inner region; or situations where the surface tension varies with respect to the position on the cell-cell junction. These extensions will be addressed in our forthcoming work.

Nevertheless, we have shown on several specific examples that the proposed model is applicable to a wide range of morphological phenomena which includes the range of all commonly used models, starting with the classical cell sorting and blastomere internalization. Most importantly, thanks to the new computational approach, we have for the first time succeeded in the replication of the complex process of cellular pattern formation in sensory epithelia.

23
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Data availability statement

All data generated or analyzed during this study are included in this published article (and its supplementary information files) or are fully accessible in the cited previous work. Accession numbers for cDNAs are listed as below: mouse nectin-1 gene, AF297665.1; mouse nectin-3 gene, NM_021495.4; mouse cadherin-1 gene, NM_009864.3; mouse cadherin-2 gene, NM_007664.5.

Code availability

All codes used to obtain the simulation data presented in this article are fully available on Code Ocean.

Conflict of interests

We state that we are not aware of any potential conflicts of interest related to this work.

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**Appendix A. Energy Approximation, Relaxation, and Linearization**

Following the lines in (Esedoğlu and Otto, 2015), we briefly explain the derivation of the algorithm for the gradient descent minimization of the energy

$$E(C_1,...,C_N) = \sum_{i\neq j} \sigma_{ij} \text{Area}(\gamma_{ij})$$  \hspace{1cm} (A.1)

under the volume constraints

$$\text{Volume}(C_j) = V_j^0, \quad j = 1,...,N.$$  \hspace{1cm} (A.2)
The area (corresponds to "length" in a two-dimensional model) of a cell-cell junction $\gamma_{ij}$ can be estimated using the so-called "heat content approximation", which says that the area of the junction is proportional to the heat that flows from cell $C_j$ to cell $C_i$ in a short time $\delta t$: 

$$\text{Area}(\gamma_{ij}) \approx \frac{1}{\delta t^{d/2}} \int \chi_{C_i} G_{\delta t} * \chi_{C_j} \, dx.$$ 

Here $G_{\delta t}(x) = (4\pi \delta t)^{-d/2} e^{-|x|^2/4\delta t}$ is the $d$-dimensional Gaussian kernel, $d$ is the spatial dimension of the model, and $\chi_C$ denotes the characteristic function of a cell region $C$. Hence, multiplying by the weights $\sigma_{ij}$ and adding over all junctions, the energy $E$ can, with a small error, be replaced by 

$$E(C_1, \ldots, C_N) \approx E_{\delta t}(u) := \frac{1}{\sqrt{\delta t}} \sum_{i,j=1}^{N} \sigma_{ij} \int u_i G_{\delta t} * u_j \, dx,$$

where we have expressed the cell regions $C_k, k = 1, \ldots, N$ by a vector-valued function $u = (u_1, \ldots, u_N)$ on $\Omega$, whose components $u_k(x)$ can take only two values: 1 if the point $x$ belongs to $C_k$, or 0 if it does not. It was shown that $E_{\delta t}$ is a correct approximation of the original energy $E$ in the sense that it $\Gamma$-converges to $E$ when $\delta t \to 0$.

Due to the condition on the cell volumes, the function $u$ is constrained to belong to the set 

$$\mathcal{B} := \left\{ u \in \{0,1\}^N : \sum_{j=1}^{N} u_j(x) = 1, \text{a.e. } x \in \Omega \text{ and } \int_{\Omega} u_j = V_0^j, j = 1, \ldots, N \right\},$$

where $\Omega$ is the domain occupied by the cells. This set is not convex, which poses a difficulty in the minimization problem, but it can be shown in a similar fashion to (Esedoḡlu and Otto, 2015) that the minimum of $E_{\delta t}$ over $\mathcal{B}$ coincides with the minimum over the convex set $\mathcal{K}$ obtained from $\mathcal{B}$ by relaxation, i.e., by allowing the components of $u$ to take any value between 0 and 1:

$$\mathcal{K} := \left\{ u \in [0,1]^N : \sum_{j=1}^{N} u_j(x) = 1, \text{a.e. } x \in \Omega \text{ and } \int_{\Omega} u_j = V_0^j, j = 1, \ldots, N \right\}.$$

The approximate energy $E_{\delta t}$ is still nonlinear, so to devise a simple minimization scheme, we adopt the approach of iterative minimization, which is justified by Lemma 5.2 of (Esedoḡlu and Otto, 2015). Namely, we assume that we have an approximation of the minimizer $u^k$ of $E_{\delta t}$ in $\mathcal{K}$ and compute a updated approximation $u^{k+1}$ by linearizing the energy $E_{\delta t}(u)$ around $u^k$ and defining $u^{k+1}$ to be the minimizer of the linearized energy over $\mathcal{K}$:

$$u^{k+1} = \arg \min_{u \in \mathcal{K}} \mathcal{L}_{E_{\delta t}}(u; u^k).$$

Here $\mathcal{L}_{E_{\delta t}}$ is the linearized energy given by

$$\mathcal{L}_{E_{\delta t}}(u; u^k) = \frac{2}{\sqrt{\delta t}} \sum_{i=1}^{N} u_i \varphi^k_i \, dx, \quad \varphi^k_i := \sum_{j=1}^{N} \sigma_{ij} G_{\delta t} * u^k.$$ 

The functions $\varphi^k_i$ correspond to the functions $\psi^k_i$ in the main algorithm. It was proved in (Esedoḡlu and Otto, 2015) and (Laux and Otto, 2016) that in the absence of volume constraints the sequence $\{u^k\}$ decreases the
approximate energy $E_{\delta t}$ in every step and correctly approximates the $L^2$-gradient flow of the original energy $E$ in the limit $\delta t \to 0$.

In the case when there is no volume constraint, the minimization problem (A.6) becomes a problem of minimizing a linear function over a simplex set $K$ and thus the solution is obtained immediately as

$$u_{i}^{k+1}(x) = \begin{cases} 1 & \text{if } \phi_{i}^{k}(x) = \min_{j} \phi_{j}^{k}(x) \\ 0 & \text{otherwise} \end{cases} \quad (A.8)$$

This leads to a very simple thresholding scheme. However, when the set $K$ includes volume constraints, the solution of the minimization (A.6) involves unknown Lagrange multipliers $\lambda_{ij}$:

$$u_{i}^{k+1}(x) = \begin{cases} 1 & \text{if } \phi_{i}^{k}(x) = \min_{j} (\phi_{j}^{k}(x) + \lambda_{ij}) \\ 0 & \text{otherwise} \end{cases} \quad (A.9)$$

Direct computation of the Lagrange multipliers for more than 3 cells is complicated and can be avoided by the application of auction algorithm, as explained in Section 2.
Supplemental Materials.

Movie S1: Wetting phenomenon in the numerical implementation of level set-based methods. Initial 4-cell configuration and its evolution under a wetting condition due to violation of $\sigma$-triangle inequality at $t = 50\delta t$ using Esedoḡlu-Otto scheme only (left); EO scheme with auction dynamics algorithm (center); and EO scheme with localized auction dynamics (right).

Movie S2: Nucleation phenomenon in the numerical implementation of level set-based methods. Initial 4-cell configuration and its evolution at $t = 10\delta t$ using Esedoḡlu-Otto algorithm (left) resulting in nucleation of red cell at the blue triple junction; EO scheme with auction dynamics (center) where red cell splitting persists; and EO scheme with localized auction dynamics (right) which preserves cell connectivity.

Movie S3: Vertex dynamics vs. Level set-based model on Test Case A, where adhesion strengths are $\alpha_{SS} = \alpha_{SO} = 1.0$ and $\alpha_{OO} = 0.533$ leading to cellular intercalation. Initial aggregate of 62 SCs (blue) and 2 OCs (red), and its evolution via vertex dynamics model with volume penalty $\rho = 500$ (left) and level set-based approach (right).

Movie S4: Vertex dynamics vs. Level set-based model on Test Case B, where adhesion strengths are $\alpha_{SS} = 1.0$, $\alpha_{SO} = 0.833$ and $\alpha_{OO} = 0.533$ where no intercalation occurs. Initial aggregate of 62 SCs (blue) and 2 OCs (red), and its evolution via vertex dynamics model with volume penalty $\rho = 500$ (left) and level set-based approach (right).

Movie S5: Vertex dynamics vs. Level set-based model on Test Case C, where adhesion strengths are $\alpha_{SS} = \alpha_{SO} = \alpha_{OO} = 1.0$ which shortens OO-junction. Initial aggregate of 62 SCs (blue) and 2 OCs (red), and its evolution via vertex dynamics model with volume penalty $\rho = 500$ (left) and level set-based approach (right).
Movie S6: Cell sorting via level set-based model. Initial aggregate of 25 blue and 25 red cells with interfacial tensions $\sigma_{BB} = 0.6$ and $\sigma_{RR} = 1.0$; its evolution generated by the level set-based approach for partial mixing when $\sigma_{BR} = 0.7$ (left); partial sorting when $\sigma_{BR} = 1.1$ (center); and strong sorting when $\sigma_{BR} = 2.0$ (right).

Movie S7: Cellular patterns via level set-based model according to hypothetical profiles of synergistic actions of nectins and cadherins. Initial 48-cell aggregate consisting of 24 blue cells expressing nectin-2 and N-cadherin; and its evolution via level set-based approach resulting in different mosaic patterns: a segregated pattern (left) with red cells expressing nectin-2, N-cadherin, and E-cadherin; a checkerboard pattern (center) with red cells expressing nectin-3 and N-cadherin; and football (right) pattern with red cells expressing nectin-3, N-cadherin, and E-cadherin.

Movie S8: Simulation of a developing olfactory epithelium via level set-based model. Cellular rearrangement of an olfactory epithelium from initial configuration to embryonic stages E14, E16, E18 until postnatal P1 stage generated via our level set-based model using cell-cell adhesion strengths based on $\beta$-catenin measurements in Katsunuma et al. (2016).

Movie S9: Simulation of a developing auditory epithelium via level set-based model. Cellular rearrangement of an embryonic auditory epithelium from embryonic stage E14 to E18 generated via our level set-based model.

Movie S10: Total engulfment via level set-based model. An initial aggregate of 10 blue and 40 red cells surrounded by a medium and its evolution generated by our level set-based model; resulting in the total engulfment of the blue cell mass by the red cell mass where interfacial tensions are $\sigma_{BB} = \sigma_{RR} = 1.0$, $\sigma_{BM} = 7.5$, $\sigma_{RM} = 3.5$, and $\sigma_{BR}$ linearly changing from 7.5 (at $t = 0$) to 2.5 (at $t = 100\delta t$) and then kept constant.

Movie S11: Cell internalization via level set-based model. An initial 3D cell doublet configuration (left) and its evolution using our level set-based approach, having interfacial tensions $\sigma_{BM} = 2.05$, and $\sigma_{RM} = \sigma_{BR} = 1.0$; and their corresponding lateral view (top right) and apical view (bottom right).