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Supplementary Information
(Mathematica v13.2.0 code of TraditionalForm)

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Biased Random Process of Randomly Moving Particles with Fixed Mean and Curl

Baodan Bai^{1,a} and Tao Guo^{*,2,a}

¹*Shanghai University of Medicine&Health Sciences, Shanghai 201318, China*

²*Center for Drug Delivery System, Shanghai Institute of Materia Medica, Chinese Academy of Sciences, 501 Haik Road, Shanghai 201210, China*

^a*These authors contributed equally to this work*

E-mail: guotao@sim.ac.cn; gotallcn@gmail.com

NOTE:

1. The "Euclid Math One" regular and bold fonts are needed to display the contents correctly in this Notebook.
2. If there is no special case, the Mathematica code starts with gray "*In[]:=*" and is bold by default according to Mathematica's rules.

Part 1. Angular Speed Distribution of Randomly Moving Particles

The proof strategy in this part is similar to that in the Supplementary Information in the literature[1].

In[]:= **Clear["Global`*"];**

$$X = \text{TransformedDistribution}\left[\frac{N_1}{\sqrt{N_1^2 + N_2^2 + N_3^2}}, \{N_1, N_2, N_3\} \approx \text{ProductDistribution}[\{\text{NormalDistribution}[], 3\}]\right];$$

PDF[X, x]

Out[]:=

$$\begin{cases} \frac{1}{2} & -1 \leq x \leq 1 \\ 0 & \text{True} \end{cases}$$

The expression of $\|\Omega\|$ in the main text is calculated as follows. NOTE: $\|V_S\|$ in the main text is substituted by **Vs** here.

In[]:= **X = Vs Sin[ArcCos[Θ]] Cos[H];**

Y = Vs Sin[ArcCos[Θ]] Sin[H];

Z = 0;

FullSimplify[$\sqrt{X^2 + Y^2 + Z^2}$, Assumptions $\rightarrow$ Vs > 0]

Out[]:=

$$\sqrt{1 - \Theta^2} \text{ Vs}$$

To obtain the probability density of the aforementioned function, we approach the problem step by step. Initially, we compute the probability density of $\sqrt{1 - \Theta^2}$.

In[]:= **FullSimplify[PDF[TransformedDistribution[$\sqrt{1 - \Theta^2}$, $\Theta \approx \text{UniformDistribution}[\{-1, 1\}]$], x]]**

Out[]:=

$$\begin{cases} \frac{x}{\sqrt{1-x^2}} & 0 < x < 1 \\ 0 & x > 1 \vee x < 0 \\ \text{Indeterminate} & \text{True} \end{cases}$$

Then, we calculate the probability density of $\|V_S\| \sqrt{1 - \Theta^2}$, that is, $\|\omega'\|$ (x). NOTE: $\|\omega'\|$ (x) in the main text is substituted by ω' as the probability density expression here.

In[]:= **$\omega' = \text{FullSimplify[PDF[TransformedDistribution[Vs fΘ,$**

$$\{Vs \approx \text{MaxwellDistribution}\left[\frac{1}{2} \sqrt{\frac{\pi}{2}} c\right], f\Theta \approx \text{ProbabilityDistribution}\left[\frac{x}{\sqrt{1-x^2}}, \{x, 0, 1\}\right]\}, x]]$$

Out[]:=

$$\begin{cases} \frac{8 x e^{\frac{4 x^2}{c^2}}}{\pi c^2} & x > 0 \\ 0 & \text{True} \end{cases}$$

NOTE: $\omega_{S,X}(x)$ in the main text is substituted by ω_{sx} here. Then, the probability density of X , which represents one of the three equivalent coordinates of the angular velocity Ω_S contributed by the random vector V_S , can be obtained:

$$\begin{aligned} \text{In[*]} := \omega_{sx} &= \text{FullSimplify}\left[\text{PDF}\left[\text{TransformedDistribution}\left[\text{F1 F2}, \left\{\text{F1} \approx \text{ProbabilityDistribution}\left[\frac{1}{2}, \{x, -1, 1\}\right], \right.\right.\right.\right. \\ &\quad \left.\left.\left.\text{F2} \approx \text{ProbabilityDistribution}\left[\frac{8 x e^{-\frac{4 x^2}{\pi c^2}}, \{x, 0, +\infty\}\right]\right\}, x\right], \text{Assumptions} \rightarrow c > 0\right] \\ \text{Out[*]} &= \begin{cases} \frac{\text{erfc}\left(\frac{2x}{\sqrt{\pi} c}\right)}{c} & x \geq 0 \\ \frac{\text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right)+1}{c} & \text{True} \end{cases} \end{aligned}$$

NOTE: $\omega_{B,X}(x,r)$ in the main text is substituted by ω_{bx} here. Then, the probability density of the norm r of the radius r at which the starting point of the vector V_B is located within the ball can be obtained:

$$\begin{aligned} \text{In[*]} := \omega_{bx} &= \text{PDF}\left[\text{TransformedDistribution}\left[\frac{1}{r} x, \right.\right. \\ &\quad \left.\left.\text{F2} \approx \text{ProbabilityDistribution}\left[\begin{cases} \frac{\text{Erfc}\left[\frac{2x}{\sqrt{\pi} c}\right]}{c} & x \geq 0 \\ \frac{\text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right]+1}{c} & x < 0 \end{cases}, \{x, -\infty, \infty\}\right], \text{Assumptions} \rightarrow r > 0 \wedge c > 0\right], x\right] \\ \text{Out[*]} &= \begin{cases} \frac{r \left(\text{erf}\left(\frac{2rx}{\sqrt{\pi} c}\right)+1\right)}{c} & rx < 0 \\ \frac{r \text{erfc}\left(\frac{2rx}{\sqrt{\pi} c}\right)}{c} & \text{True} \end{cases} \end{aligned}$$

The distribution function of the contribution of V_B to the equivalent coordinate $\Omega_{B,X}$ of Ω_B is calculated as follows:

$$\begin{aligned} \text{In[*]} := \text{FullSimplify}\left[\right. \\ &\quad \left.\text{CDF}\left[\text{ProbabilityDistribution}\left[\begin{cases} \frac{r \left(\text{Erf}\left(\frac{2rx}{\sqrt{\pi} c}\right)+1\right)}{c} & x < 0 \\ \frac{r \text{Erfc}\left(\frac{2rx}{\sqrt{\pi} c}\right)}{c} & x \geq 0 \end{cases}, \{x, -\infty, \infty\}, \text{Assumptions} \rightarrow r > 0 \wedge c > 0\right], x\right]\right] \\ \text{Out[*]} &= \begin{cases} \frac{1}{2} e^{-\frac{4r^2 x^2}{\pi c^2}} + \frac{rx \left(\text{erf}\left(\frac{2rx}{\sqrt{\pi} c}\right)+1\right)}{c} & x \leq 0 \\ -\frac{1}{2} e^{-\frac{4r^2 x^2}{\pi c^2}} + \frac{rx \text{erfc}\left(\frac{2rx}{\sqrt{\pi} c}\right)}{c} + 1 & \text{True} \end{cases} \end{aligned}$$

We integrate the function in the whole unit ball:

$$In[*]:= \text{FullSimplify}\left[\int_0^1 4\pi r^2 \left\{ \begin{array}{ll} \frac{1}{2} e^{-\frac{4r^2 x^2}{\pi c^2}} + \frac{r x \left(\text{Erf}\left(\frac{2rx}{\sqrt{\pi} c}\right) + 1\right)}{c} & x \leq 0 \\ -\frac{1}{2} e^{-\frac{4r^2 x^2}{\pi c^2}} + \frac{r x \text{Erfc}\left(\frac{2rx}{\sqrt{\pi} c}\right)}{c} + 1 & x > 0 \end{array} \right\} dr\right]$$

Out[*]=

$$\left\{ \begin{array}{ll} \frac{1}{64} \pi \left(\left(\frac{\pi^2 c^3}{x^3} + \frac{64x}{c} \right) \text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right) + e^{-\frac{4x^2}{\pi c^2}} \left(32 - \frac{4\pi c^2}{x^2} \right) + \frac{64x}{c} \right) & x \leq 0 \\ \frac{1}{192} \pi \left(\left(\frac{3\pi^2 c^3}{x^3} + \frac{192x}{c} \right) \text{erfc}\left(\frac{2x}{\sqrt{\pi} c}\right) - \frac{3\pi^2 c^3}{x^3} + e^{-\frac{4x^2}{\pi c^2}} \left(\frac{12\pi c^2}{x^2} - 96 \right) + 256 \right) & \text{True} \end{array} \right.$$

We find the first derivative of the above result with respect to x :

$$In[*]:= \text{FullSimplify}\left[D\left[\left\{ \begin{array}{ll} \frac{1}{64} \pi \left(\left(\frac{\pi^2 c^3}{x^3} + \frac{64x}{c} \right) \text{Erf}\left(\frac{2x}{\sqrt{\pi} c}\right) + e^{-\frac{4x^2}{\pi c^2}} \left(32 - \frac{4\pi c^2}{x^2} \right) + \frac{64x}{c} \right) & x \leq 0 \\ \frac{1}{192} \pi \left(\left(\frac{3\pi^2 c^3}{x^3} + \frac{192x}{c} \right) \text{Erfc}\left(\frac{2x}{\sqrt{\pi} c}\right) - \frac{3\pi^2 c^3}{x^3} + e^{-\frac{4x^2}{\pi c^2}} \left(\frac{12\pi c^2}{x^2} - 96 \right) + 256 \right) & x > 0 \end{array} \right\}, x\right]\right]$$

Out[*]=

$$\left\{ \begin{array}{ll} \frac{\pi \left((64x^4 - 3\pi^2 c^4) \text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right) + 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x < 0 \\ \frac{\pi \left((3\pi^2 c^4 - 64x^4) \text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right) - 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x > 0 \\ \text{Indeterminate} & \text{True} \end{array} \right.$$

We integrate the function in the whole interval $(-\infty, \infty)$.

$$In[*]:= \text{Integrate}\left[\left\{ \begin{array}{ll} \frac{\pi \left((64x^4 - 3\pi^2 c^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] + 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x < 0 \\ \frac{\pi \left((3\pi^2 c^4 - 64x^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] - 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x > 0 \end{array} \right\}, \{x, -\infty, \infty\}, \text{Assumptions} \rightarrow c > 0\right]$$

Out[*]=

$$\frac{4\pi}{3}$$

The above function is normalized according to the integration results:

$$In[*]:= \text{FullSimplify}\left[\frac{1}{\frac{4\pi}{3}} \left\{ \begin{array}{ll} \frac{\pi \left((64x^4 - 3\pi^2 c^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] + 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x < 0 \\ \frac{\pi \left((3\pi^2 c^4 - 64x^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] - 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{64cx^4} & x > 0 \end{array} \right\}\right]$$

Out[*]=

$$\left\{ \begin{array}{ll} \frac{3 \left((64x^4 - 3\pi^2 c^4) \text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right) + 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{256cx^4} & x < 0 \\ \frac{3 \left((3\pi^2 c^4 - 64x^4) \text{erf}\left(\frac{2x}{\sqrt{\pi} c}\right) - 4cx e^{-\frac{4x^2}{\pi c^2}} (3\pi c^2 + 8x^2) + 64x^4 \right)}{256cx^4} & x > 0 \end{array} \right.$$

Further more, when the radius of the ball is R , the above situation scales to $\frac{\Omega_{B,X}(x)}{R}$. Accordingly, the probability density of the contribution of the random vector V to the single equivalent coordinate X of

angular velocity Ω is (Note: $\omega_X(x)$ in the main text is substituted by ωx here):

$$\begin{aligned} \text{In[*]} := & \omega x d = \text{TransformedDistribution}\left[\frac{x}{R}, \right. \\ & x \approx \text{ProbabilityDistribution}\left[\begin{cases} \frac{3 \left((64 x^4 - 3 \pi^2 c^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] + 4 c x e^{-\frac{4x^2}{\pi c^2}} (3 \pi c^2 + 8 x^2) + 64 x^4 \right)}{256 c x^4} & x < 0 \\ \frac{3 \left((3 \pi^2 c^4 - 64 x^4) \text{Erf}\left[\frac{2x}{\sqrt{\pi} c}\right] - 4 c x e^{-\frac{4x^2}{\pi c^2}} (3 \pi c^2 + 8 x^2) + 64 x^4 \right)}{256 c x^4} & x > 0 \end{cases}, \{x, -\infty, \infty\}\right], \\ & \text{Assumptions} \rightarrow R > 0 \wedge c > 0]; \\ \omega x = & \text{FullSimplify}[\text{PDF}[\omega x d, x]] \end{aligned}$$

$$\begin{aligned} \text{Out[*]} := & \left(\frac{3}{256} \left(\frac{64 R}{c} - \frac{3 \pi^2 c^3}{R^3 x^4} \right) \text{erf}\left(\frac{2 R x}{\sqrt{\pi} c}\right) + \frac{4 e^{-\frac{4 R^2 x^2}{\pi c^2}} (3 \pi c^2 + 8 R^2 x^2)}{R^2 x^3} + \frac{64 R}{c} \right) R x < 0 \\ & \left(\frac{3}{256} \left(\frac{3 \pi^2 c^3}{R^3 x^4} - \frac{64 R}{c} \right) \text{erf}\left(\frac{2 R x}{\sqrt{\pi} c}\right) - \frac{4 e^{-\frac{4 R^2 x^2}{\pi c^2}} (3 \pi c^2 + 8 R^2 x^2)}{R^2 x^3} + \frac{64 R}{c} \right) R x > 0 \end{aligned}$$

The standard deviation of $\omega x d$ is:

$$\begin{aligned} \text{In[*]} := & \text{StandardDeviation}[\omega x d] \\ \text{Out[*]} := & \frac{\sqrt{\pi} c}{2 R} \end{aligned}$$

This is the end of the whole proof.

Part 2. Figures Used in This Study

NOTE: To run these codes correctly, the contents in "**MyDirection = ****" in the next cell should be modified. It is similar to **MyDirection = "/Users/yourdirection/"**. Then, run it (Shift+Enter) beforehand. The drawing methodology of Figure 1 in this part is similar to that in the Supplementary Information in the literature[1].

```
MyDirection = **;
Protect[MyDirection];
Off[General::wrsym];

### ### Figure1 ### ### ### ### ### ### ### ### ### ### ### ### ### ### ### ###

Clear["Global`*"];
R1 = Sphere[{0, 0, 0}, 1];
RS1 = Point[{0, 0, 0}];

A = Line[{{1/2, -sqrt(3)/4, 0}, {1/2, -sqrt(3)/4, 1}}];

pts1 = Solve[{x, y, z} ∈ R1 && {x, y, z} ∈ A, {x, y, z}];

R2 = Sphere[{1/2, -sqrt(3)/4, z} /. Association[pts1], 6/5];

R3 = Arrow[{0, 0, 0}, {1/2, -sqrt(3)/4, z} /. Association[pts1]]];
```

$$\{u, v, w\} = \text{Normalize}\left[\left\{\{0, 0, 1\} \times \left\{\frac{1}{2}, -\frac{\sqrt{3}}{4}, z\right\} /. \text{Association}[\text{pts1}]\right\}\right];$$

$$\theta = \text{VectorAngle}\left[\left\{\frac{1}{2}, -\frac{\sqrt{3}}{4}, z\right\} /. \text{Association}[\text{pts1}], \{0, 0, 1\}\right];$$

$$M = \begin{pmatrix} u^2 + (1 - u^2) \cos(\theta) & u v (1 - \cos(\theta)) - w \sin(\theta) & u w (1 - \cos(\theta)) + v \sin(\theta) & 0 \\ u v (1 - \cos(\theta)) + w \sin(\theta) & v^2 + (1 - v^2) \cos(\theta) & v w (1 - \cos(\theta)) - u \sin(\theta) & 0 \\ u w (1 - \cos(\theta)) - v \sin(\theta) & v w (1 - \cos(\theta)) + u \sin(\theta) & w^2 + (1 - w^2) \cos(\theta) & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix};$$

$$\mathcal{R}_4 = \text{ParametricPlot3D}\left[\text{Take}[M.\{r \cos[t], r \sin[t], 1, 1\}, 3], \left\{r, 0, \frac{6}{5}\right\},\right.$$

$$\left. \{t, 0, 2 \text{ Pi}\}, \text{PlotStyle} \rightarrow \{\text{Orange}, \text{Opacity}[0.4]\}, \text{PlotPoints} \rightarrow 300, \text{Mesh} \rightarrow \text{None}\right];$$

$$\mathcal{R}_5 = \text{Arrow}\left[\left\{\left\{\frac{1}{2}, -\frac{\sqrt{3}}{4}, z\right\} /. \text{Association}[\text{pts1}], \text{Take}\left[M.\left\{-\frac{1}{2}, \frac{1}{4}, 1, 1\right\}, 3\right]\right\}\right];$$

$$\mathcal{RS2} = \text{Point}\left[\left\{\frac{1}{2}, -\frac{\sqrt{3}}{4}, z\right\} /. \text{Association}[\text{pts1}]\right];$$

$$A = \text{Line}\left[\left\{\text{Take}\left[M.\left\{-\frac{1}{2}, \frac{1}{4}, 1, 1\right\}, 3\right], \text{Take}\left[M.\left\{-\frac{1}{2}, \frac{1}{4}, 3, 1\right\}, 3\right]\right\}\right];$$

$$\text{pts2} = \text{Solve}[\{x, y, z\} \in \mathcal{R}_2 \ \&\& \ \{x, y, z\} \in A, \{x, y, z\}];$$

$$\mathcal{R}_6 = \text{Line}\left[\left\{\text{Take}\left[M.\left\{-\frac{1}{2}, \frac{1}{4}, 1, 1\right\}, 3\right], \{x, y, z\} /. \text{Association}[\text{pts2}]\right\}\right];$$

$$\mathcal{R}_7 = \text{Arrow}\left[\left\{\left\{\frac{1}{2}, -\frac{\sqrt{3}}{4}, z\right\} /. \text{Association}[\text{pts1}], \{x, y, z\} /. \text{Association}[\text{pts2}]\right\}\right];$$

$$\mathcal{R}_8 = \text{Point}[\{x, y, z\} /. \text{Association}[\text{pts2}]];$$

$$\mathcal{R}_9 = \text{Line}\left[\left\{\text{Take}\left[M.\left\{-\frac{1}{2}, \frac{1}{4}, \frac{20 + \sqrt{5}}{20}, 1\right\}, 3\right], \text{Take}\left[M.\left\{-\frac{1}{2} + \frac{1}{10}, \frac{1}{4} - \frac{1}{20}, \frac{20 + \sqrt{5}}{20}, 1\right\}, 3\right]\right\}\right];$$

$$\mathcal{R}_{10} = \text{Line}\left[\left\{\text{Take}\left[M.\left\{-\frac{1}{2} + \frac{1}{10}, \frac{1}{4} - \frac{1}{20}, 1, 1\right\}, 3\right], \text{Take}\left[M.\left\{-\frac{1}{2} + \frac{1}{10}, \frac{1}{4} - \frac{1}{20}, \frac{20 + \sqrt{5}}{20}, 1\right\}, 3\right]\right\}\right];$$

figure1 =

$$\begin{aligned} &\text{Show}\left[\left\{\text{Graphics3D}\left[\left\{\left\{\text{Blue}, \text{Specularity}[\text{White}, 30], \text{Opacity}[0.3], \mathcal{R}_1\right\}, \{\text{PointSize}[\text{Large}], \text{Blue}, \mathcal{RS1}\},\right.\right.\right. \\ &\quad \left\{\text{Orange}, \text{Specularity}[\text{White}, 20], \text{Opacity}[0.3], \mathcal{R}_2\right\}, \{\text{PointSize}[\text{Large}], \text{Blue}, \mathcal{RS2}\}, \\ &\quad \left\{\text{Blue}, \text{Thickness}[0.0085], \mathcal{R}_3\right\}, \{\text{Thickness}[0.0085], \text{Orange}, \mathcal{R}_5\}, \\ &\quad \left\{\text{Thickness}[0.005], \text{Dashed}, \text{Orange}, \mathcal{R}_6\right\}, \{\text{Thickness}[0.0085], \text{Orange}, \mathcal{R}_7\}, \\ &\quad \left\{\text{PointSize}[\text{Large}], \text{Orange}, \mathcal{R}_8\right\}, \{\text{Thickness}[0.0085], \text{Orange}, \mathcal{R}_9\}, \{\text{Thickness}[0.0085], \\ &\quad \text{Orange}, \mathcal{R}_{10}\}, \{\text{Text}[\text{Style}["S", 24, \text{FontFamily} \rightarrow \text{"Arial"}, \text{Blue}], \{0.14, 0, 0\}], \\ &\quad \left\{\text{Text}[\text{Style}["r", 24, \text{FontFamily} \rightarrow \text{"Arial"}, \text{Bold}, \text{Italic}, \text{Blue}], \text{Take}\left[M.\left\{0.11, 0, \frac{1}{2}, 1\right\}, 3\right]\right\}, \\ &\quad \left\{\text{Text}[\text{Style}["S'", 24, \text{FontFamily} \rightarrow \text{"Arial"}, \text{Orange}], \text{Take}[M.\{0.14, 0, 1, 1\}, 3]\right\}, \\ &\quad \left\{\text{Text}[\text{Style}["D'", 24, \text{FontFamily} \rightarrow \text{"Arial"}, \text{Orange}], \text{Take}\left[M.\left\{\frac{1}{2}, 0.12, 1.1, 1\right\}, 3\right]\right\}, \\ &\quad \left\{\text{Text}[\text{Style}["v", 24, \text{FontFamily} \rightarrow \text{"Arial"}, \text{Bold}, \text{Italic}, \text{Orange}], \right. \\ &\quad \left. \text{Take}\left[M.\left\{-\frac{1}{4} + 0.14, 0.23, 1 + \frac{\sqrt{3}}{4}, 1\right\}, 3\right]\right\}, \left\{\text{Text}[\text{Style}["S", 13, \right. \end{aligned}$$

