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UNDERSTANDING THE TIME-DEPENDENT EFFECTIVE DIFFUSION COEFFICIENT MEASURED BY DIFFUSION MRI: THE INTRA-CELLULAR CASE*

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HOUSSEM HADDAR^{\dagger}, JING-REBECCA LI^{\dagger}, AND SIMONA SCHIAVI^{\dagger}

5 Abstract. Diffusion Magnetic Resonance Imaging (dMRI) can be used to measure a time-6dependent effective diffusion coefficient that can in turn reveal information about the tissue geometry. 7 Recently a mathematical model for the time-dependent effective diffusion coefficient was obtained using homogenization techniques after imposing a certain scaling relationship for the time, the bi-8 9 ological cell membrane permeability, the diffusion-encoding magnetic field gradient strength, and a 10 periodicity length of the cellular geometry. With this choice of the scaling of the physical parameters. 11 the effective diffusion coefficient of the medium can be computed after solving a diffusion equation 12 subject to a time-dependent Neumann boundary condition, independently in the biological cells and 13in the extra-cellular space. In this paper, we analyze this new model, which we call the H-ADC model, in the case of finite domains, which is relevant to diffusion inside biological cells. We use both 14 15 the eigenfunction expansion and the single layer potential representation for the solution of the above mentioned diffusion equation to obtain analytical expressions for the effective diffusion coefficient in different diffusion time regimes. These expressions are validated using numerical simulations in two 17 18 dimensions.

19 **Key words.** Diffusion MRI; time-dependent *ADC*; homogenization; effective medium;

20 AMS subject classifications. 35B27, 35Q99, 65M32, 65Z05

21 1. Introduction. Diffusion Magnetic Resonance Imaging (dMRI) encodes water displacement due to diffusion via the application of diffusion-encoding gradient pulses 22 and is a powerful tool to obtain information on the tissue microstructure. A major 23 application has been in detecting acute cerebral ischemia minutes after stroke [28, 42]. 24DMRI has been used to detect and differentiate a wide range of physiological and 25pathological conditions in the brain, including tumors [25, 37, 40] and myelination 2627 abnormalities (for a review, see [21]). It also has been used to study brain connectivity (for a review, see [20]) and in functional imaging [22] as well as in cardiac applications 28 [5, 6, 35].29

In particular, we are interested in an important quantity measured by dMRI called the "Apparent Diffusion Coefficient" (ADC) which is based on a measure of the mean diffusion displacement inside an imaging voxel. The mean squared displacement of spins during a diffusion time t_D is defined as:

34 (1)
$$MSD(t_D) \equiv \frac{1}{\int_{\mathbf{x}_0} \rho(\mathbf{x}_0) d\mathbf{x}_0} \int_{\mathbf{x}_0} \int_{\mathbf{x}} \rho(\mathbf{x}_0) \left((\mathbf{x} - \mathbf{x}_0) \cdot \mathbf{u}_{\mathbf{g}} \right)^2 u(\mathbf{x}, \mathbf{x}_0, t_D) d\mathbf{x} \, d\mathbf{x}_0$$

where $u(\mathbf{x}, \mathbf{x}_0, t_D)$ is the proportion of spins starting at \mathbf{x}_0 when t = 0 ending up at position \mathbf{x} after a time t_D , $\rho(\mathbf{x}_0)$ is the density of spins at \mathbf{x}_0 , and $\mathbf{u}_{\mathbf{g}}$ is a unit vector in \mathbb{R}^3 ($\mathbf{u}_{\mathbf{g}}$ is called the diffusion-encoding direction). In the same vein, we can define an effective diffusion coefficient in the direction $\mathbf{u}_{\mathbf{g}}$ by the following expression:

$$\frac{1}{2t_D}MSD(t_D).$$

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40 Since the mean squared displacement in a heterogeneous medium is not necessarily 41 linear in t_D , effective diffusion coefficient typically depends on t_D .

42 The *MSD* can be measured by dMRI using a sequence of magnetic field gradient

43 pulses (called a diffusion-encoding sequence). A commonly used sequence is the Pulse

44 Gradient Spin Echo (PGSE) experiment [36]. In this paper, we will focus on the 45 PGSE time profile to simplify the presentation.

46 The PGSE sequence contains two rectangular pulses of the diffusion-encoding

47 gradient magnetic field $B_{\text{diff}} = g \mathbf{u}_{\mathbf{g}} \cdot \mathbf{x}$, where g is the strength of the gradient and 48 $\mathbf{u}_{\mathbf{g}}$ is the gradient direction. Each pulse has a duration δ , with the delay between the

⁴⁸ **u**_g is the gradient direction. Each pulse has a duration δ , with the delay between the ⁴⁹ start of the two pulses denoted Δ , and there is also a radio-frequency (RF) pulse to affect a 180 degree spin reversal between the pulses (see Figure 1).

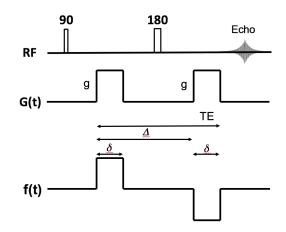


Fig. 1: The Pulsed Gradient Spin Echo (PGSE) sequence. The effective sequence time profile shown here takes into account the 180 degree pulse.

50

In the ideal case, where the pulse duration is very short compared to the delay between the pulses, $\delta \ll \Delta$, called the narrow pulse case, it is easy to relate the magnetization of spins to the diffusion propagator $u(\mathbf{x}, \mathbf{x}_0, t_D)$. Let us consider spins initially located at \mathbf{x}_0 . After the first pulse, the complex phase of these spins is 54 $e^{i\delta\gamma\mathbf{g}\cdot\mathbf{x}_0}$, where $\gamma = 42.576$ MHz/Tesla is the gyro-magnetic ratio of the water proton. 55Because the gradient magnetic field is turned off after the first pulse, the spins move 56but the phase of the spins does not change. The phase remains $e^{i\delta\gamma\mathbf{g}\cdot\mathbf{x}_0}$, until the application of the RF pulse resulting in a 180 degree spin reversal. After the 180 58 degree RF pulse, the complex phase becomes $e^{-i\delta\gamma \mathbf{g}\cdot\mathbf{x}_0}$. Again, spins move but the phase of the spins stays the same until the application of the second pulse, after which 60 the complex phase due to spins ending up at position \mathbf{x}_f becomes $e^{i\delta\gamma\mathbf{g}\cdot(\mathbf{x}_f-\mathbf{x}_0)}$. So the 61 magnetization at position \mathbf{x} and the echo time TE, which is the time that the MRI 62 signal is acquired, some time after the end of the second pulse (i.e. $TE \ge \Delta + \delta$), is:

64 (3)
$$M(\mathbf{x}, TE) \approx \int_{\mathbf{x}_0} \rho(\mathbf{x}_0) \ u(\mathbf{x}, \mathbf{x}_0, \Delta) \ e^{i\delta\gamma g \mathbf{u}_g \cdot (\mathbf{x} - \mathbf{x}_0)} d\mathbf{x}_0$$

65 where we used the assumption that $\delta \ll \Delta$. The dMRI signal S is the total water

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3

66 proton magnetization in an imaging voxel V:

67 (4)
$$S = \int_{\mathbf{x} \in V} M(\mathbf{x}, TE) \, d\mathbf{x}.$$

Because the diffusion displacement is usually much shorter than the size of the imaging voxel size we can ignore spins that enter and leave the voxel during the signal acquisition and thus take domain of integration in Eq. (4) to be \mathbb{R}^3 . Using properties of the Fourier transform, we obtain

72 (5)
$$\frac{\partial \frac{S}{S_0}}{\partial \left(\delta \gamma g\right)^2} \bigg|_{\delta \gamma g = 0} \approx MSD(\Delta),$$

in the case of the narrow pulse PGSE sequence, where S_0 is the signal at g = 0 (a derivation of this statement can be found in [23]).

Without the narrow pulse assumption, Eq. (3) does not hold exactly. Rather, $M(\mathbf{x},t)$ is governed by the Bloch-Torrey equation, which is a complex-valued diffusive PDE:

$$^{78} \qquad \begin{cases} \frac{\partial}{\partial t} M(\mathbf{x},t) = -\iota \gamma g \mathbf{u}_{\mathbf{g}} \cdot \mathbf{x} f(t) M(\mathbf{x},t) + \operatorname{div}(\mathcal{D}_{0}(\mathbf{x}) \nabla M(\mathbf{x},t)) & \text{in } \bigcup \Omega_{j} \times [0, TE] \\ [\mathbb{D}_{0} \nabla M \cdot \nu]_{\Gamma_{ij}} = 0 & \text{on } \Gamma_{ij} \times [0, TE] \\ \mathcal{D}_{0} \nabla M \cdot \nu|_{\Gamma_{ij}} = \kappa [\![M]\!]_{\Gamma_{ij}} & \text{on } \Gamma_{ij} \times [0, TE] \\ M(\cdot,0) = \rho & \text{in } \bigcup \Omega_{j} \end{cases}$$

where Ω_0 is the extra-cellular space and each of Ω_j , $j = 1, \dots, N$, is a biological cell. The vector ν is the exterior normal to the biological cells; $[\![\cdot]\!]_{\Gamma_{ij}}$, $i, j = 0, \dots, N$, $i \neq j$, is the jump (the limit value in compartment *i* minus the limit value in compartment *j*) on Γ_{ij} , the interface between Ω_i and Ω_j ; κ is the membrane permeability coefficient; *i* is the imaginary unit. The function f(t) gives the normalized time profile of the diffusion-encoding magnetic field gradient pulses. For the classic Pulsed Gradient Spin Echo (PGSE) sequence [36], simplified to include only the parameters relevant to diffusion (the imaging gradients are ignored),

87 (7)
$$f(t) = \begin{cases} 1 & t_s < t \le t_s + \delta, \\ 0 & t_s + \delta < t \le t_s + \Delta, \\ -1 & t_s + \Delta < t \le t_s + \Delta + \delta, \\ 0 & \text{elsewhere,} \end{cases}$$

88 where t_s is the start of the first pulse and we made f(t) negative in the second pulse 89 to include the effect of the 180 degree spin reversal between the pulses. For simplicity, 90 since t_s does not play a role in the results of this paper, we set $t_s \to 0$. For the same 91 reason, we set $TE = \delta + \Delta$ in this paper.

We note that the Bloch-Torrey equation needs to be supplemented by additional boundary conditions on the sides of the imaging voxel. For example, periodic boundary conditions on the boundary of the voxel would be an acceptable choice.

In the case of unrestricted diffusion in a homogeneous medium with a diffusion coefficient \mathcal{D}_0 , the integral of the solution of the Bloch-Torrey equation, in other words, the total magnetization, takes the following exponential form [4, 16]:

98 (8)
$$S = S_0 e^{-\mathcal{D}_0 b},$$

99 with the *b*-value defined as:

(9)
$$b \equiv \gamma^2 g^2 \int_0^{TE} F(t)^2 dt,$$

101 where

100

102 (10)
$$F(t) \equiv \int_0^t f(s) ds.$$

103 In particular, for the PGSE sequence,

104 (11)
$$F(t) = \begin{cases} t & t_s < t \le t_s + \delta, \\ \delta & t_s + \delta < t \le t_s + \Delta, \\ \Delta + \delta - t & t_s + \Delta < t \le t_s + \Delta + \delta, \\ 0 & \text{elsewhere.} \end{cases}$$

105 To adapt the definition of the effective diffusion coefficient to the non-narrow 106 pulse case, we make the following mathematical definition:

107 (12)
$$D_{\mathbf{ug}}^{\text{eff}} \equiv -\frac{1}{\gamma^2 \int_0^{TE} F(t)^2 dt} \frac{\partial}{\partial g^2} \ln\left(\frac{S}{S_0}\right) \bigg|_{g=0}$$

In the dMRI community, the above quantity is fitted using the experimental MRI signal at several *b* values and the obtained value is called the "apparent diffusion coefficient" (*ADC*). The *ADC* is widely used medical applications, for instance, *ADC* maps of brain have been used to identify tumours (see [21, 41]). The D_{ug}^{eff} defined in the above formula depends on the gradient direction u_g and the temporal profile f(t) but not on the gradient amplitude. In this paper, with the phrase "diffusion time-dependent" we actually mean dependent on Δ and δ .

The motivation of our work is the experimentally observed phenomenon (see [33] and the references contained there) that the ADC depends on Δ (and δ in the nonnarrow pulse case), leading to the need to characterize the time-dependent ADC in terms of tissue-related quantities over a wide range of diffusion time regimes. The ultimate goal is of course the estimation of these tissue-related quantities from the measured dMRI signal.

In this paper, we focus on the case of finite domains, where the membrane permeability is small enough to have negligible effect on the effective diffusion coefficient, which is related to the first order moment of the dMRI signal in the *b*-value (Eq. 12). We note that this does not exclude the permeability from having an effect on the higher order moments of the signal. For the case where the permeability does affect the $D_{u_g}^{\text{eff}}$, the analysis is more difficult and we refer the reader to [7, 15, 19, 38, 39] for results on periodic media and to [3, 8, 30, 31, 32] on more general heterogeneous media, not necessarily periodic.

Now we summarize some existing results concerning the effective diffusion coefficient for finite domains where the membrane permeability is negligible. In the short time regime, the effective diffusion coefficient is reduced from the free diffusion coefficient \mathcal{D}_0 by the presence of the cell membranes that affects only the molecules in the adjacent layer. The thickness of this layer is of the order of the diffusion length $\sqrt{\mathcal{D}_0 t}$ [17], where \mathcal{D}_0 is the bulk diffusion coefficient. Calculations in [26, 27] show

135 (13)
$$D_{short}^{\text{eff}}(t) = \mathcal{D}_0 \left(1 - \frac{4}{3d\sqrt{\pi}} \frac{S}{V} \sqrt{\mathcal{D}_0 t} \right),$$

5

where d is the spatial dimension and S/V is the surface to volume ratio. This result 136 137was extended to include higher order terms accounting for permeable membranes, surface relaxation and mean curvature [18, 30]. It was also shown that, in the case of 138 anisotropic media subjected to a linear gradient with direction $\mathbf{u}_{\mathbf{g}},$ one should replace 139 $\frac{S}{dV}$ above by $\frac{\int_{\partial\Omega} (\mathbf{u}_{\mathbf{g}} \cdot \boldsymbol{\nu})^2 d\mathbf{x}}{|\Omega|}$ [1, 9]. In the long time limit, the spins explore the whole 140 available space of the finite domain and then their mean square displacement saturates 141 while the effective diffusion coefficient decreases as Δ increases. For an isolated cell 142 of a typical size R the diffusion becomes Gaussian as was shown in [29, 34]. In the 143case of the PGSE sequence in the narrow pulse limit one gets 144

145 (14)
$$D_{long}^{\text{eff}}(\Delta) \approx C \frac{R^2}{\Delta},$$

where C is a geometrical constant (for example, C = 1/4 for the reflecting cylinder and C = 1/12 for a 1D configuration [4, 9]).

Finally, an approach that is closely related to the work of this paper is the "matrix formalism" approach used to describe restricted diffusion in bounded domains[2, 9, 10, 11]. There one considers the applied diffusion-encoding magnetic field as a perturbation of the Laplace operator and the magnetization is decomposed on the basis of Laplacian eigenfunctions.

In contrast to the "matrix formalism" approach, the homogeneous model [14] 153154which we call the H-ADC model and which is the focus of this paper, was derived using a certain scaling of the membrane permeability with respect to other physical 155parameters and thus is not limited to impermeable domains. Our derivation of the 156H-ADC model justifies neglecting the membrane permeability for the choice of scal-157ing that we have made. In addition, since we have formulated the time-dependent 158159effective diffusion coefficient as the solution of a diffusion equation rather than directly in the eigenfunction basis, we have the freedom to analyze the solution of the 160 resulting diffusion equation using both the eigenfunction representation as well as the 161 layer potential representation according the relevant time regime under consideration. 162Finally, we note that we preferred the term "apparent" to the term "effective" in nam-163 ing the H-ADC model due to the more common usage of the term ADC in the MRI 164community. 165

166This paper is organized as follows. In Section 2 we describe the H-ADC model derived in [14]. In Section 3 we represent the solution of the relevant diffusion equa-167 tion of the H-ADC model using the eigenfunction basis as well as by single layer 168 potentials and discuss the regime where each representation is advantageous. In 169170Section 4 we provide formulas for the effective diffusion coefficient that is averaged over diffusion-encoding gradient directions that are uniformly distributed in the unit 171 sphere. In Section 5 we validate our analytical results with numerical simulations on 172two-dimensional geometries. Section 6 contains our conclusions. 173

174 **2. Effective diffusion coefficient in finite domains.** In a previous work [14], 175 we obtained an homogenized model by starting from the Bloch-Torrey equation using 176 the following scaling relationship between the time (Δ and δ), the biological cell 177 membrane permeability (κ), the diffusion-encoding magnetic field gradient strength 178 (g), and a periodicity length of the cellular geometry (L):

179
$$L = O(\epsilon), \ \kappa = O(\epsilon), \ g = O(\epsilon^{-2}), \ \{\Delta, \delta\} = O(\epsilon^{2}),$$

180 where ϵ is a non-dimensional parameter. It was shown that with this choice, there 181 is no coupling between the different geometrical compartments in the q^2 term which 182 gives rise to the effective diffusion coefficient. The total effective diffusion coeffi-183 cient is the sum of the effective diffusion coefficient in each geometrical compartment

184 weighted by its volume fraction. Thus, in this paper we are justified in considering 185 each compartment separately.

According to [14], with the definitions of F(t) given in (11), the effective diffusion coefficient in the compartment Ω can be obtained in the following way:

188 (15)
$$D_{\mathbf{ug}}^{\text{eff}} = \mathcal{D}_0 - \frac{\mathcal{D}_0}{\int_0^{TE} F(t)^2 dt} \int_0^{TE} F(t) \ h(t) \ dt,$$

189 where

190 (16)
$$h(t) = \frac{1}{|\Omega|} \int_{\Omega} \mathbf{u}_{\mathbf{g}} \cdot \nabla \omega(\mathbf{x}, t)$$

is a quantity related to the directional gradient of a function ω that is the solution of the homogeneous diffusion equation with Neumann boundary condition and zero

192 of the homogeneous193 initial condition:

194 (17)
$$\frac{\partial}{\partial t}\omega(\mathbf{x},t) - \nabla \left(\mathcal{D}_0 \nabla \omega(\mathbf{x},t)\right) = 0, \qquad \mathbf{x} \in \Omega, \\
\mathcal{D}_0 \nabla \omega(\mathbf{x},t) \cdot \nu(\mathbf{x}) = \mathcal{D}_0 F(t) \mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}), \quad \mathbf{x} \in \partial \Omega, \\
\omega(\mathbf{x},t) = 0, \qquad \mathbf{x} \in \Omega,$$

195 ν is the outward normal and $t \in [0, TE]$. We can see that if h(t) is close to F(t), then 196 $D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}}$ is close to 0. The above set of equations, (15)-(17), comprise the homogenized 197 model that we call the H-ADC model.

In our previous work [14], we imposed periodic boundary conditions on the boundary of the voxel. In this paper, we are interested in analyzing (15)-(17) for spatially finite compartments, which is relevant to diffusion inside biological cells. It will not be necessary to impose periodic boundary conditions on the sides of the imaging voxel if we consider only cells that do not touch the sides.

3. Solution of the model. Defining the right hand side of the Neumann bound-ary condition as

205 (18)
$$\beta(\mathbf{y},t) := \mathcal{D}_0 F(t) \, \mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{y}),$$

we will use the following two equivalent expressions for h(t):

207 (19)
$$h(t) = \frac{1}{|\Omega|} \int_{\Omega} \mathbf{u}_{\mathbf{g}} \cdot \nabla \omega(\mathbf{x}, t) d\mathbf{x} = \frac{1}{|\Omega|} \int_{\Gamma} \omega(\mathbf{y}, t) \left(\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{y})\right) ds_{\mathbf{y}},$$

where the second expression can be obtained by applying the divergence theorem to (16). We observe that the first expression uses values of the gradient of ω inside the domain while the second uses the values of ω on the boundary. Each expression will have advantages depending on whether we use the eigenfunctions of the Laplace operator or layer potentials to represent ω .

3.1. Eigenfunctions representation. Writing ω as the sum

214 (20)
$$\omega(\mathbf{x},t) = \widetilde{\omega}(\mathbf{x},t) + F(t) \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}}, \mathbf{x} \in \Omega, t \in [0, TE]$$

7

 $\mathbf{x} \in \Omega$,

where $\tilde{\omega}(\mathbf{x}, t)$ satisfied the diffusion equation with a forcing term and homogeneous boundary condition:

217 (21)
$$\frac{\partial}{\partial t}\widetilde{\omega}(\mathbf{x},t) - \nabla \left(\mathcal{D}_0 \nabla \widetilde{\omega}(\mathbf{x},t)\right) = -f(t)\mathbf{x} \cdot \mathbf{u}_{\mathbf{g}}, \qquad \mathbf{x} \in \Omega, \ t \in [0,TE],$$

218 (22)
$$\mathcal{D}_0 \nabla \widetilde{\omega}(\mathbf{x}, t) \cdot \nu(\mathbf{x}) = 0, \qquad \mathbf{x} \in \Gamma, \ t \in [0, TE],$$

$$\widetilde{\omega}(\mathbf{x},t) = 0,$$

it is well-known that $\widetilde{\omega}(\mathbf{x}, t)$ can be expanded in the basis of Laplace eigenfunctions. Let $\phi_n(\mathbf{x})$ and λ_n be the L^2 normalized eigenfunctions and eigenvalues associated to

223 the Laplace operator with homogeneous Neumann boundary conditions:

224
$$-\nabla \mathcal{D}_0 \left(\nabla \phi_n(\mathbf{x}) \right) = \lambda_n \phi_n(\mathbf{x}), \quad \mathbf{x} \in \Omega,$$

$$\mathcal{D}_0 \nabla \phi_n(\mathbf{x}) \cdot \nu(\mathbf{x}) = 0, \qquad \mathbf{x} \in \Gamma.$$

227 We can write $\widetilde{\omega}(\mathbf{x}, t)$ in the basis of the eigenfunctions as

228 (24)
$$\widetilde{\omega}(\mathbf{x},t) = -a_0\phi_0(\mathbf{x})F(t) + \sum_{n=1}^{\infty} (-a_n)\phi_n(\mathbf{x}) \int_0^t e^{-\mathcal{D}_0\lambda_n(t-s)}f(s)ds,$$

229 where the coefficients are

230 (25)
$$a_0 = \frac{1}{\sqrt{|\Omega|}} \int_{\Omega} \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} d\mathbf{x}, \quad a_n = \int_{\Omega} \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} \phi_n(\mathbf{x}) d\mathbf{x},$$

which coincide with the first moments of the eigenfunctions in the $\mathbf{u_g}$ direction. Finally, the solution to the diffusion equation is

234 (26)
$$\omega(\mathbf{x},t) = \left(\mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} - \frac{1}{\sqrt{|\Omega|}}a_0\right)F(t) + \sum_{n=1}^{\infty}(-a_n)\phi_n(\mathbf{x})\int_0^t e^{-\mathcal{D}_0\lambda_n(t-s)}f(s)ds$$

and using properties of the eigenfunctions:

236 (27)
$$\int_{\Omega} \phi_n(\mathbf{x}) d\mathbf{x} = \begin{cases} \sqrt{|\Omega|}, & n = 0\\ 0, & n \ge 1, \end{cases}$$

237 and the divergence theorem:

(28)
238
$$\int_{\Omega} \lambda_n \phi_n \left(\mathbf{u}_{\mathbf{g}} \cdot \mathbf{x} \right) d\mathbf{x} = \int_{\Omega} \nabla \phi_n(\mathbf{x}) \cdot \mathbf{u}_{\mathbf{g}} \, d\mathbf{x} - \int_{\Gamma} \mathcal{D}_0 \nabla \phi_n(\mathbf{x}) \cdot \nu \, \mathbf{u}_{\mathbf{g}} \cdot \nu \, ds_{\mathbf{x}} = \int_{\Omega} \nabla \phi_n(\mathbf{x}) \cdot \mathbf{u}_{\mathbf{g}} \, d\mathbf{x}$$

239 we obtain

240 (29)
$$h(t) = F(t) + \sum_{n=1}^{\infty} -\frac{(a_n)^2 \lambda_n}{|\Omega|} \int_0^t e^{-\mathcal{D}_0 \lambda_n (t-s)} f(s) ds.$$

241 This leads to the final formula:

242 (30)
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} = \sum_{n=1}^{\infty} \frac{(a_n)^2 \mathcal{D}_0 \lambda_n}{|\Omega| \int_0^{TE} F^2(t) dt} \int_0^{TE} F(t) \left(\int_0^t e^{-\mathcal{D}_0 \lambda_n (t-s)} f(s) ds \right) dt.$$

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We remark that this formula is the same as the one obtained with the matrix formalism in [9]. In particular, if we consider PGSE sequence, we can rewrite (15) using the

245 contribution of each of the three intervals as

(31)

246
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} = \mathcal{D}_0 - \left(\underbrace{\frac{\mathcal{D}_0}{A} \int_0^{\delta} t h(t) dt}_{I} + \underbrace{\frac{\mathcal{D}_0}{A} \int_{\delta}^{\Delta} \delta h(t) dt}_{II} + \underbrace{\frac{\mathcal{D}_0}{A} \int_{\Delta}^{\Delta+\delta} (\Delta+\delta-t) h(t) dt}_{III}\right),$$

247 where

248 (32)
$$A = \int_0^{TE} F^2(t)dt = \delta^2 \left(\Delta - \frac{\delta}{3}\right),$$

and in the first pulse

250 (33)
$$I = \frac{\mathcal{D}_0 \delta^3}{3A} + \frac{1}{|\Omega|A} \sum_{n=1}^{\infty} (a_n)^2 \left(-\frac{\delta^2}{2} - \frac{\delta e^{-\mathcal{D}_0 \lambda_n \delta}}{\mathcal{D}_0 \lambda_n} - \frac{e^{-\mathcal{D}_0 \lambda_n \delta} - 1}{(\mathcal{D}_0 \lambda_n)^2} \right),$$

252 between the pulses

(34)

$$II = \frac{\mathcal{D}_0 \delta^2 (\Delta - \delta)}{A} + \frac{1}{|\Omega| A} \sum_{n=1}^{\infty} \frac{-\delta(a_n)^2}{\mathcal{D}_0 \lambda_n} \left(e^{-\mathcal{D}_0 \lambda_n \Delta} - e^{-\mathcal{D}_0 \lambda_n (\Delta - \delta)} - e^{-\mathcal{D}_0 \lambda_n \delta} + 1 \right),$$

and in the second pulse

256

257 (35)
$$III = \frac{\mathcal{D}_0 \delta^3}{3A} + \sum_{n=1}^{\infty} \frac{-(a_n)^2}{\mathcal{D}_0 \lambda_n A |\Omega|} \left(\delta - \frac{\delta^2 \mathcal{D}_0 \lambda_n}{2} - \delta e^{-\mathcal{D}_0 \lambda_n \Delta} + \delta e^{-\mathcal{D}_0 \lambda_n (\Delta - \delta)} + \frac{2e^{-\mathcal{D}_0 \lambda_n \Delta} - 1 + e^{-\mathcal{D}_0 \lambda_n \delta} - e^{-\mathcal{D}_0 \lambda_n (\Delta + \delta)} - e^{-\mathcal{D}_0 \lambda_n (\Delta - \delta)}}{\mathcal{D}_0 \lambda_n} \right).$$

260 In the end, we obtain

261

262 (36)
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} = \sum_{n=1}^{\infty} \frac{-(a_n)^2}{\mathcal{D}_0^2 \lambda_n^2 \delta^2 \left(\Delta - \frac{\delta}{3}\right) |\Omega|} \left[e^{-\mathcal{D}_0 \lambda_n (\Delta + \delta)} + e^{-\mathcal{D}_0 \lambda_n (\Delta - \delta)} -2 \left(\mathcal{D}_0 \lambda_n \delta + e^{-\mathcal{D}_0 \lambda_n \delta} + e^{-\mathcal{D}_0 \lambda_n \Delta} - 1\right) \right].$$

265 In the narrow pulse case ($\delta \ll \Delta$), we obtain

266 (37)
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} \approx \sum_{n=1}^{\infty} \frac{(a_n)^2}{\Delta} \left(1 - e^{-\mathcal{D}_0 \lambda_n \Delta}\right),$$

which confirms that $D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}}$ approach its long time limit as proportional to $1/\Delta$ inside finite domains. In particular, for a 1D configuration of length L, $a_1 = \frac{L^2}{12}$ and for a reflecting cylinder of radius R, $a_1 = \frac{R^2}{4}$, which confirm the results in [4, 9]. 270**3.2.** Layer potential representation. The solution of the diffusion equation can be also represented using layer potentials [13]. This representation is more efficient 271272 than the eigenfunction representation at short diffusion times. Since the PDE has a Neumann boundary condition, we choose to represent the solution $\omega(\mathbf{x}, t) = S[\mu](\mathbf{x}, t)$ 273as a single layer potential with a density μ defined on Γ , 274

275 (38)
$$S[\mu](\mathbf{x},t) = \int_0^t \int_{\Gamma} \mathcal{D}_0 \ G(\mathbf{x} - \mathbf{y}, t - \tau) \mu(\mathbf{y}, \tau) ds_{\mathbf{y}} d\tau,$$

where $G(\mathbf{x}, t)$ is the fundamental solution of the heat equation in free space given by 276

277 (39)
$$G(\mathbf{x},t) = (4\pi \mathcal{D}_0 t)^{-d/2} \exp\left(\frac{-\|\mathbf{x}\|^2}{4\mathcal{D}_0 t}\right)$$

and d is the space dimension. At short times, there is an unavoidable square root 278279 singulary in t in the single layer potential, therefore in what follows, we separate out 280 the integrand in (38) in the following way,

281 (40)
$$S[\mu](\mathbf{x},t) = \int_0^t \frac{1}{\sqrt{4\mathcal{D}_0 \pi(t-\tau)}} B_S[\mu](\mathbf{x},t,\tau) d\tau,$$

where 282

0

283 (41)
$$B_S[\mu](\mathbf{x},t,\tau) := \int_{\Gamma} \mathcal{D}_0 \sqrt{4\mathcal{D}_0 \pi(t-\tau)} \ G(\mathbf{x}-\mathbf{y},t-\tau)\mu(\mathbf{y},\tau) ds_{\mathbf{y}}$$

is analytic in time if μ is. The single layer potential satisfies 284

285 (42)
$$\frac{\partial}{\partial t} S[\mu](\mathbf{x}, t) - \nabla \left(\mathcal{D}_0 \nabla S[\mu](\mathbf{x}, t) \right) = 0, \qquad \mathbf{x} \in \Omega, t \in [0, TE],$$

286 (43)
$$S[\mu](\mathbf{x}, 0) = 0, \qquad \mathbf{x} \in \Omega.$$

286 (43)
$$S[\mu](\mathbf{x}, 0) = 0, \qquad \mathbf{x} \in$$

288 Then the density μ is chosen to be a causal function and is determined by imposing the Neumann boundary conditions: 289

290
$$\lim_{\mathbf{x}\to\mathbf{x}^0\in\Gamma}\mathcal{D}_0\nabla S[\mu](\mathbf{x},t)\cdot\nu(\mathbf{x})=\beta(\mathbf{x}^0,t), \quad \mathbf{x}^0\in\Gamma, t\in[0,TE],$$

where $\beta(\mathbf{x}^0, t)$ is defined in (18). Using the jump properties of the traces of double 291 layer potentials, the integral equation to be solved for μ is then the following: 292

293 (44)
$$\frac{\mathcal{D}_0}{2}\mu(\mathbf{x}^0, t) + \mathcal{D}_0 K^*[\mu](\mathbf{x}^0, t) = \beta(\mathbf{x}^0, t), \quad \mathbf{x}^0 \in \Gamma, t \in [0, TE],$$

where 294

295 (45)
$$K^*[\mu](\mathbf{x}^0, t) = \int_0^t \frac{1}{\sqrt{4\pi \mathcal{D}_0(t-\tau)}} B_K[\mu](\mathbf{x}^0, t, \tau) d\tau,$$

with 297

(46)
$$B_{K}[\mu](\mathbf{x}^{0}, t, \tau) \equiv \int_{\Gamma} \frac{-2(\mathbf{x}^{0} - \mathbf{y}) \cdot \nu(\mathbf{y})}{4\mathcal{D}_{0}(t - \tau)} \mathcal{D}_{0} \sqrt{4\pi \mathcal{D}_{0}(t - \tau)} G(\mathbf{x}^{0} - \mathbf{y}, t - \tau) \mu(\mathbf{y}, \tau) ds_{\mathbf{y}}$$

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299 being analytic in time if μ is.

To compute h(t) from (19) we only need to evaluate $\omega(\mathbf{x}^0, t) = S[\mu](\mathbf{x}^0, t)$ on the boundary Γ . We write the density μ as the solution of (44):

302 (47)
$$\mu(\mathbf{x}^{0},t) = \frac{2}{\mathcal{D}_{0}} (1+2K^{*})^{-1} \beta(\mathbf{x}^{0},t), \quad \mathbf{x}^{0} \in \Gamma, t \in [0,TE],$$

and expand the operator $(1 + 2K^*)^{-1}$ for short time t (corresponding with $2K^*$ being a contraction) as

305 (48)
$$\mu(\mathbf{x}^0, t) = \frac{2}{\mathcal{D}_0} \left(1 - 2K^* + 4(K^*)^2 + \dots \right) \beta(\mathbf{x}^0, t),$$

306 to obtain

307 (49)
$$\mu(\mathbf{x}^0, t) = \frac{2}{\mathcal{D}_0} \beta(\mathbf{x}^0, t) - \frac{4}{\mathcal{D}_0} K^*[\beta](\mathbf{x}^0, t) + \text{higher order terms.}$$

308 This means in particular that

$$S[\mu](\mathbf{x}^{0},t) = S\left[\frac{2}{\mathcal{D}_{0}}\beta\right](\mathbf{x}^{0},t) + S\left[-\frac{4}{\mathcal{D}_{0}}K^{*}[\beta]\right](\mathbf{x}^{0},t)$$

+ higher order terms.

We will now compute the first term on the right hand side of the above equation to get an approximate expression for $\omega(\mathbf{x}^0, t) = S[\mu](\mathbf{x}^0, t)$ and we will compute the second term to get an expression for the error.

We note here that asymptotic results for small values of $(t - \tau)$ concerning $B_S[\mu]$ and $B_K[\mu]$ for a density μ that has a Taylor expansion in both the space and the time variables have been obtained in [12, 24], but only in two dimensions. However, we expect that the generalization to three dimensions should be straightforward. In particular, the curvature term and higher order spatial derivatives need to be generalized to analogous quantities in three dimensions.

Here, we summarize the results derived in [12, 24] for two dimensions. Suppose a local parametrization for Γ around \mathbf{x}^0 of the form

$$\Gamma = \{(s, y(s)), s = -\infty \cdots \infty\},\$$

having translated and rotated the x and y-axes so that the origin is at \mathbf{x}^0 and the tangent of Γ at \mathbf{x}^0 is parallel to the x-axis, with the end points extended to $\pm \infty$ because such an approximation facilitates the computation of the integrals and the resulting error is exponentially small. Let y(s) be oriented counter-clockwise, with the following expansion in terms of the curvilinear abscissa s:

328 (51)
$$y(s) = \frac{1}{2}\gamma_{ss}s^2 + \frac{1}{6}\gamma_{sss}s^3 + \frac{1}{24}\gamma_{ssss}s^4 + \dots$$

329 For the operator S, it was shown in [12, 24] that:

330 (52)
$$B_{S}[\mu](\mathbf{x}^{0}, t, \tau) = \mu(\mathbf{x}^{0}, t) + \left(\frac{\gamma_{ss}(\mathbf{x}^{0})^{2}}{4}\mu(\mathbf{x}^{0}, t) + \mu_{t}(\mathbf{x}^{0}, t) - \mu_{ss}(\mathbf{x}^{0}, t)\right)(t - \tau) + O\left((t - \tau)^{2}\right)$$

and for the operator K^* it was shown that:

(53)

332

$$B_{K}[\mu](\mathbf{x}^{0}, t, \tau) = \frac{\gamma_{ss}(\mathbf{x}^{0})}{2}\mu(\mathbf{x}^{0}, t) + \frac{1}{8} \bigg[16\gamma_{sss}(\mathbf{x}^{0})\mu_{s}(\mathbf{x}^{0}, t) + 12\gamma_{ss}(\mathbf{x}^{0})\mu_{ss}(\mathbf{x}^{0}, t) + 4\gamma_{ss}(\mathbf{x}^{0})\mu_{t}(\mathbf{x}^{0}, t) + (6\gamma_{ssss}(\mathbf{x}^{0}) - 15\gamma_{ss}(\mathbf{x}^{0})^{3})\mu(\mathbf{x}^{0}, t) \bigg] (t - \tau) + O\left((t - \tau)^{2}\right).$$

Specifically γ_{ss} is the curvature of Γ at the point \mathbf{x}^0 and in what follows we will indicate it as $k(\mathbf{x}^0)$. In three dimensions, it should be easy to see that the constant term in $B_S[\mu](\mathbf{x}^0, t, \tau)$ would not change, and the constant term in $B_K[\mu](\mathbf{x}^0, t, \tau)$ would contain spatial derivatives on a two dimensional manifold.

For the PGSE sequence, $\beta(\mathbf{x}^0, t)$ assumes the following three expressions in the three time intervals:

339 (54)
$$\beta(\mathbf{x}^{0}, t) = \mathcal{D}_{0}\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}^{0}) \begin{cases} t & 0 < t \leq \delta, \\ \delta & \delta < t \leq \Delta, \\ \Delta + \delta - t & \Delta < t \leq \Delta + \delta. \end{cases}$$

340 First, using the definition (40) and the result (52) we obtain

$$S\left[\frac{2}{\mathcal{D}_{0}}\beta\right](\mathbf{x}^{0},t) = \frac{4(\mathcal{D}_{0})^{1/2}}{3\sqrt{\pi}}\mathbf{u}_{\mathbf{g}}\cdot\nu(\mathbf{x}^{0})\begin{cases} t^{3/2}\\t^{3/2}-(t-\delta)^{3/2}\\t^{3/2}-(t-\delta)^{3/2}-(t-\Delta)^{3/2}\end{cases}$$

$$+O\left\{ \begin{pmatrix} t^{5/2} \\ t^{5/2}-(t-\delta)^{5/2} \end{pmatrix} & \text{if } 0 < t \le \delta, \\ \left(t^{5/2}-(t-\delta)^{5/2} - (t-\Delta)^{5/2}\right) & \text{if } \Delta < t \le \Delta + \delta. \end{cases}$$

342 Similarly, using the definition (45) and the result (53) we obtain

343 (56)
$$K^*[\beta](\mathbf{x}^0, t) = \alpha_1(\mathbf{x}_0)\alpha_2(t) + O(\alpha_3(t))$$

344 where

345

(57)
$$\alpha_{1}(\mathbf{x}_{0}) = \frac{(\mathcal{D}_{0})^{3/2}k(\mathbf{x}^{0})}{3\sqrt{\pi}} \left(\mathbf{u}_{\mathbf{g}} \cdot \boldsymbol{\nu}(\mathbf{x}^{0})\right),$$
$$\alpha_{2}(t) = \begin{cases} t^{3/2} & \text{if } 0 < t \leq \delta, \\ t^{3/2} - (t-\delta)^{3/2} & \text{if } \delta < t \leq \Delta, \\ t^{3/2} - (t-\delta)^{3/2} - (t-\Delta)^{3/2} & \text{if } \Delta < t \leq \Delta + \delta, \end{cases}$$
$$\alpha_{3}(t) = \begin{cases} t^{5/2} & \text{if } 0 < t \leq \delta, \\ t^{5/2} - (t-\delta)^{5/2} & \text{if } \delta < t \leq \Delta, \\ t^{5/2} - (t-\delta)^{5/2} - (t-\Delta)^{5/2} & \text{if } \Delta < t \leq \Delta + \delta. \end{cases}$$

To compute $S\left[-\frac{4}{\mathcal{D}_0}K^*[\beta]\right](\mathbf{x}^0, t)$, we first observe that $S\left[-\frac{4}{\mathcal{D}_0}K^*[\beta]\right](\mathbf{x}^0, t) = -\frac{4}{\mathcal{D}_0}S\left[K^*[\beta]\right](\mathbf{x}^0, t)$. Moreover, to compute $S\left[K^*[\beta]\right](\mathbf{x}^0, t)$ we cannot use the result (52) because α_2 and ³⁴⁸ α_3 do not have a Taylor expansion in t. Following the idea in [12], we explicitly ³⁴⁹ compute the lowest order terms of $S[K^*[\beta]](\mathbf{x}^0, t)$ in two dimensions by

350 (58)
$$S[K^*[\beta]](\mathbf{x}_0, t) = \int_0^t \frac{1}{\sqrt{4\pi \mathcal{D}_0(t-\tau)}} B_S[K^*[\beta]](\mathbf{x}_0, t, \tau) d\tau,$$

351 where

(59)
$$B_{S}[K^{*}[\beta]](\mathbf{x}_{0}, t, \tau) = \int_{-\infty}^{+\infty} \mathcal{D}_{0} \frac{e^{-\frac{s^{2}+y(s)^{2}}{4\mathcal{D}_{0}(t-\tau)}}}{\sqrt{4\pi\mathcal{D}_{0}(t-\tau)}} (\alpha_{1}(s)\alpha_{2}(\tau) + O(\alpha_{3}(\tau)))\sqrt{1 + (y'(s))^{2}} ds.$$

Note for simplicity, we replaced $\alpha_1(\mathbf{x}_0)$ by $\alpha_1(s)$ to indicate the local parametrization of Γ around \mathbf{x}_0 , as described previously.

To compute the above spatial integral we note the dominant contribution of the Gaussian $e^{-\frac{s^2}{4D_0(t-\tau)}}$ and make the change of variables $r = \frac{s}{\sqrt{4D_0(t-\tau)}}$ to obtain

$$B_S[K^*[\beta]](\mathbf{x}_0, t, \tau) = \int_{-\infty}^{+\infty} \frac{\mathcal{D}_0}{\sqrt{\pi}} e^{-r^2} e^{-\frac{y(rv)^2}{v^2}} \left(\alpha_1(rv)\alpha_2\left(t - \frac{v^2}{4\mathcal{D}_0}\right) + O\left(\alpha_3\left(t - \frac{v^2}{4\mathcal{D}_0}\right)\right)\right)\sqrt{1 + (y'(rv))^2} dr,$$

357

where $v = \sqrt{4\mathcal{D}_0(t-\tau)}$. We would like an asymptotic expansion of the above integral in v. We note $y(rv) = \frac{1}{2}k(\mathbf{x}_0)r^2v^2 + O(r^3v^3)$ and $\alpha_1(0) = \frac{(\mathcal{D}_0)^{3/2}k(\mathbf{x}^0)}{3\sqrt{\pi}} (\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}^0))$. The order O(v) term only occurs in α_1 and we do not need to take it into account due to the anti-symmetry of $e^{-r^2}r$. So we compute the space integral to obtain

$$= \int_{-\infty}^{+\infty} \frac{\mathcal{D}_0}{\sqrt{\pi}} e^{-r^2} \left(\left(\alpha_1(0) + O(r^2 v^2) \right) \alpha_2 \left(t - \frac{v^2}{4\mathcal{D}_0} \right) + O\left(\alpha_3 \left(t - \frac{v^2}{4\mathcal{D}_0} \right) \right) \right) dr$$
$$= \alpha_2 \left(t - \frac{v^2}{4\mathcal{D}_0} \right) \left(\mathcal{D}_0 \alpha_1(0) + O(v^2) \right) + O\left(\alpha_3 \left(t - \frac{v^2}{4\mathcal{D}_0} \right) \right).$$

362

We now take the above expression and put it into the time integral to get
$$S[K^*[\beta]](\mathbf{x}_0, t)$$
:

365
$$\int_{0}^{t} \frac{1}{\sqrt{4\pi \mathcal{D}_{0}(t-\tau)}} \left(\alpha_{2}\left(\tau\right) \left(\mathcal{D}_{0}\alpha_{1}(0) + O(t-\tau)\right) + O(\alpha_{3}(\tau))\right) d\tau.$$

³⁶⁶ Using the following property of the beta function (the Euler integral of the first kind)

367
$$\int_0^t (t-\tau)^w \ \tau^p \ d\tau = t^{p+w+1} \frac{\Gamma(p+1)\Gamma(w+1)}{\Gamma(w+p+2)},$$

368 we can compute
$$\int_0^t \frac{1}{\sqrt{(t-\tau)}} \alpha_2(\tau) d\tau$$
 exactly:

$$\int_{0}^{t} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau = \frac{3\pi}{8} t^{2},$$

$$\int_{0}^{\delta} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\delta}^{t} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau = \frac{3\pi}{8} (t^{2} - (t-\delta)^{2})$$

$$\int_{0}^{\delta} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\delta}^{\Delta} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\Delta}^{t} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\Delta}^{t} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau$$

$$= \frac{3\pi}{8} (t^{2} - (t-\delta)^{2} - (t-\Delta)^{2}).$$

370 Therefore, the dominant asymptotic terms are:

(61)

375

$$S\left[-\frac{4}{\mathcal{D}_{0}}K^{*}[\beta]\right](\mathbf{x}^{0},t) = -\frac{4}{\mathcal{D}_{0}}\frac{\mathcal{D}_{0}^{2}}{16}k(\mathbf{x}^{0})(\mathbf{u}_{g}\cdot\nu(\mathbf{x}^{0}))\begin{cases}t^{2}}{t^{2}-(t-\delta)^{2}}\\t^{2}-(t-\delta)^{2}-(t-\Delta)^{2}.\end{cases}$$
$$+O\left\{\begin{array}{l}(t^{3}) & \text{if } 0 < t \leq \delta,\\(t^{3}-(t-\delta)^{3}), & \text{if } \delta < t \leq \Delta,\\(t^{3}-(t-\delta)^{3}-(t-\Delta)^{3}) & \text{if } \Delta < t \leq \Delta+\delta,\end{array}\right.$$

where we computed the error term by evaluating $\int_0^t \frac{1}{\sqrt{(t-\tau)}} \alpha_2(\tau)(t-\tau) d\tau$ and $\int_0^t \frac{1}{\sqrt{(t-\tau)}} \alpha_3(\tau) d\tau$, again using property of the beta function. Namely, for $\int_0^t \frac{1}{\sqrt{(t-\tau)}} \alpha_2(\tau)(t-\tau) d\tau$, we have

$$\int_{0}^{t} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau = \frac{\pi}{16} t^{3},$$

$$\int_{0}^{\delta} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau + \int_{\delta}^{t} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau = \frac{\pi}{16} (t^{3} - (t-\delta)^{3})$$
(62)
$$\int_{0}^{\delta} \frac{\tau^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau + \int_{\delta}^{\Delta} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau$$

$$+ \int_{\Delta}^{t} \frac{\tau^{\frac{3}{2}} - (\tau-\delta)^{\frac{3}{2}} - (\tau-\Delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} (t-\tau) d\tau$$

$$= \frac{\pi}{16} (t^{3} - (t-\delta)^{3} - (t-\Delta)^{3}).$$

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376 For
$$\int_{0}^{t} \frac{1}{\sqrt{(t-\tau)}} \alpha_{3}(\tau) d\tau$$
, we have

$$\int_{0}^{t} \frac{\tau^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau = \frac{5\pi}{16} t^{3},$$
377 (63) $\int_{0}^{\delta} \frac{\tau^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\delta}^{t} \frac{\tau^{\frac{5}{2}} - (\tau-\delta)^{\frac{3}{2}}}{\sqrt{t-\tau}} d\tau = \frac{5\pi}{16} (t^{3} - (t-\delta)^{3})$

$$\int_{0}^{\delta} \frac{\tau^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\delta}^{\Delta} \frac{\tau^{\frac{5}{2}} - (\tau-\delta)^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\Delta}^{t} \frac{\tau^{\frac{5}{2}} - (\tau-\delta)^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\Delta}^{t} \frac{\tau^{\frac{5}{2}} - (\tau-\delta)^{\frac{5}{2}}}{\sqrt{t-\tau}} d\tau + \int_{\delta}^{2} \frac{\tau^{\frac{5}{2}} - (\tau-\delta)^{\frac{5}{2}}}{\sqrt{t-\tau}}} d\tau + \int_{\delta}^{2} \frac{\tau^{\frac{5}{$$

Replacing the various expressions in (50) with the calculations we did above, we 378obtain the approximation with the error bound: 379

(64)

$$S[\mu](\mathbf{x}^{0}, t) = \frac{4(\mathcal{D}_{0})^{1/2}}{3\sqrt{\pi}} \mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}^{0}) \begin{cases} t^{3/2} \\ t^{3/2} - (t-\delta)^{3/2} \\ t^{3/2} - (t-\delta)^{3/2} - (t-\Delta)^{3/2} \end{cases}$$

$$- \frac{\mathcal{D}_{0}}{16} k(\mathbf{x}^{0}) (\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}^{0})) \begin{cases} t^{2} \\ t^{2} - (t-\delta)^{2} \\ t^{2} - (t-\delta)^{2} - (t-\Delta)^{2} \end{cases} + \text{higher order terms.}$$

380

Now using (64) we compute the approximate expressions of
$$h(t)$$
 in each time-interval
with the corresponding errors in time.

In the first interval, we obtain 383

384 (65)
$$h(t) = \frac{1}{|\Omega|} \int_{\Gamma} \omega(\mathbf{x}, t) \left(\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}) \right) ds_{\mathbf{x}} = P t^{3/2} + O\left(P_{\text{err}} t^2 \right),$$

385 where

386 (66)
$$P = \frac{1}{|\Omega|} \int_{\Gamma} \left(\frac{4}{3\sqrt{\pi}} \sqrt{\mathcal{D}_0} (\mathbf{u_g} \cdot \nu(\mathbf{x}))^2 \right) ds_{\mathbf{x}}$$

$$P_{\text{err}} = -\frac{D_0}{4|\Omega|} \int_{\Gamma} k(\mathbf{x}) (\mathbf{u_g} \cdot \nu(\mathbf{x}))^2 ds_{\mathbf{x}}$$

389 and

$$(68) I = \frac{\mathcal{D}_0}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} \int_0^\delta t \ h(t) \ dt = \frac{2\mathcal{D}_0 P}{7 \left(\Delta - \frac{\delta}{3}\right)} \delta^{7/2} + O\left(\mathcal{D}_0 P_{\text{err}} \frac{\delta^2}{4 \left(\Delta - \frac{\delta}{3}\right)}\right).$$

Between the pulses, we obtain 391 (69)

392
$$h(t) = \frac{1}{|\Omega|} \int_{\Gamma} \omega(\mathbf{x}, t) \left(\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}) \right) ds_{\mathbf{x}} = P\left(t^{3/2} - (t - \delta)^{3/2} \right) + O\left(P_{\text{err}}(t^2 - (t - \delta)^2) \right)$$

393 and

$$II = \frac{\mathcal{D}_0}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} \int_{\delta}^{\Delta} \delta h(t) dt = -\frac{2}{5} \frac{\mathcal{D}_0 P\left(\delta^{7/2} - \Delta^{5/2} \delta + (\Delta - \delta)^{5/2} \delta\right)}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} + O\left(\mathcal{D}_0 P_{\text{err}}\left(\frac{\Delta^2 - \delta\Delta}{\Delta - \frac{\delta}{3}}\right)\right).$$

During the second pulse, we find 397

398
$$h(t) = \frac{1}{|\Omega|} \int_{\Gamma} \omega(\mathbf{x}, t) \left(\mathbf{u}_{\mathbf{g}} \cdot \nu(\mathbf{x}) \right) ds_{\mathbf{x}} = P\left(t^{3/2} - (t - \delta)^{3/2} - (t - \Delta)^{3/2} \right)$$
398 (71)
$$+ O\left(P_{\text{err}} \left(t^2 - (t - \delta)^2 - (t - \Delta)^2 \right) \right)$$

401 and

403

402
$$III = \frac{1}{\delta^2}$$

$$III = \frac{\mathcal{D}_0}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} \int_{\Delta}^{\Delta + \delta} (\Delta + \delta - t) h(t) dt$$
$$= \frac{2}{35} \frac{\mathcal{D}_0 P}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} \left(\left(2\Delta^3 + \Delta^2\delta - 8\Delta\delta^2 + 5\delta^3\right) \sqrt{\Delta - \delta} + 2\left(\Delta + \delta\right)^{7/2} \right)$$

$$404 \quad (72) \qquad \qquad -4\Delta^{7/2} - 7\Delta^{5/2}\delta - 2\delta^{7/2} + O\left(\mathcal{D}_0 P_{\rm err}\left(\frac{\Delta\delta - \frac{1}{4}\delta^2}{\Delta - \frac{\delta}{3}}\right)\right)$$

Finally, adding up the above expressions, we obtain that using the layer potentials 406 representation, 407

408 (73)
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} = \mathcal{D}_0 \left[1 - \frac{4}{35} \frac{P}{\delta^2 \left(\Delta - \frac{\delta}{3}\right)} \left((\Delta + \delta)^{7/2} - 2 \left(\delta^{7/2} + \Delta^{7/2}\right) + (\Delta - \delta)^{7/2} \right) \right]$$

409 (74) $+ O \left(\mathcal{D}_0 P_{\text{err}} \frac{\Delta^2}{\Delta - \frac{\delta}{2}} \right),$

$$\begin{array}{l} 409 \quad (74) \\ 410 \end{array} + O\left(\mathcal{D}_0 P_{\rm err} \frac{\Delta}{\Delta - \frac{\delta}{3}}\right)$$

with P and $P_{\rm err}$ defined in (66) and (67), respectively. 411

We observe that, in the narrow pulse limit, $\delta \ll \Delta$, the expression (73) 412

413
414
$$D_{\mathbf{ug}}^{\text{eff}} = \mathcal{D}_0 \left(1 - \frac{4}{3\sqrt{\pi}} \sqrt{\mathcal{D}_0 \Delta} \frac{\int_{\Gamma} (\mathbf{ug} \cdot \nu)^2 ds_{\mathbf{x}}}{|\Omega|} \right) + O(\mathcal{D}_0 P_{\text{err}} \Delta),$$

reduces to the formula given in [1, 9]. If Ω is an isotropic domain, then 415

416 (75)
$$\frac{\int_{\Gamma} (\mathbf{u}_{\mathbf{g}} \cdot \boldsymbol{\nu})^2 ds_{\mathbf{x}}}{|\Omega|} = \frac{|\Gamma|}{d|\Omega|},$$

which is the ratio of surface to volume divided by the space dimension d, exactly 417 the quantity contained in the formula in [27]. Hence our new formula in (73) is a 418 correction of the results in [1, 9, 27] because it takes into account the contribution of 419 δ . This makes the new formula applicable for cases where the narrow pulse assumption 420 $\delta \ll \Delta$ does not hold. Of course, this description still hold only for short times due 421 to the nature of the asympttic expansions for layer potentials. 422

3.3. Mixed approximation. When the pulses are short but the delay between 423 the pulses is not short (with respect to diffusion in Ω), we use the single layer potential 424 representation in the first and third intervals and the eigenfunction representation 425between the pulses. 426

In the first pulse, $t \in [0, \delta]$, we have the same results as in the previous section, 427 428 namely,

429 (76)
$$I = \frac{8}{21A|\Omega|\sqrt{\pi}} \mathcal{D}_0^{3/2} \delta^{7/2} \int_{\Gamma} (\mathbf{u}_{\mathbf{g}} \cdot \nu)^2 ds_{\mathbf{x}} + O\left(\frac{\delta^2}{\left(\Delta - \frac{\delta}{3}\right)}\right).$$

430 Between the pulses, $t \in [\delta, \Delta]$, the Neumann boundary condition in (18) is

431 (77)
$$\mathcal{D}_0 \nabla \omega(\mathbf{x}, t) \cdot \nu = \mathcal{D}_0 \delta \mathbf{u}_{\mathbf{g}} \cdot \nu, \quad \text{on } \Gamma \times [\delta, \Delta]$$

432 and the initial condition is

433 (78)
$$\omega(\mathbf{x},\delta) = S\left[2\delta\mathbf{u}_{\mathbf{g}}\cdot\nu\right](\mathbf{x},t) + O(\delta^2), \quad \mathbf{x} \text{ in } \Omega.$$

434 The function $\tilde{\omega}(\mathbf{x}, t) = \omega(\mathbf{x}, t) - \delta \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}}$ satisfies homogeneous Neumann boundary 435 condition and the initial condition

436 (79)
$$\widetilde{\omega}(\mathbf{x},\delta) = S\left[(2\delta\mathbf{u}_{\mathbf{g}}\cdot\nu)\right](\mathbf{x},\delta) - \delta\mathbf{x}\cdot\mathbf{u}_{\mathbf{g}}.$$

437 This means

438 (80)
$$\widetilde{\omega}(\mathbf{x},t) = c_0 + \sum_{n=1}^{\infty} c_n e^{-\lambda_n \mathcal{D}_0(t-\delta)} \phi_n(\mathbf{x})$$

439 where

440 (81)
$$c_{0} = -\delta a_{0} + b_{0} = -\frac{\delta}{|\Omega|} \int_{\Omega} \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} d\mathbf{x} + \frac{1}{|\Omega|} \int_{\Omega} \omega(\mathbf{x}, \delta) d\mathbf{x},$$

441 (82)
$$c_{n} = -\delta a_{n} + b_{n} = -\delta \int_{\Omega} \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} \phi_{n}(\mathbf{x}) d\mathbf{x} + \int_{\Omega} \omega(\mathbf{x}, \delta) \phi_{n}(\mathbf{x}) d\mathbf{x}$$

with again ϕ_n and λ_n the Neumann eigenfunctions and eigenvalues associated to the Laplace operator (n = 1, 2, ...). Thus, for $t \in [\delta, \Delta]$,

445 (83)
$$\omega(\mathbf{x},t) = c_0 + \sum_{n=1}^{\infty} c_n e^{-\lambda_n \mathcal{D}_0(t-\delta)} \phi_n(\mathbf{x}) + \delta \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}} + O(\delta^2),$$

446 and

447 (84)
$$h(t) = \sum_{n=1}^{\infty} \frac{c_n \lambda_n a_n}{|\Omega|} e^{-\lambda_n \mathcal{D}_0(t-\delta)} + \delta + O\left(\frac{\delta^2}{A}\right),$$

448 and

449 (85)
$$II = \frac{1}{A} \sum_{n=1}^{\infty} \frac{c_n a_n}{|\Omega|} \left(1 - e^{-\lambda_n \mathcal{D}_0(\Delta - \delta)} \right) + \frac{\mathcal{D}_0 \delta^2(\Delta - \delta)}{A} + O\left(\frac{\delta(\Delta - \delta)}{\left(\Delta - \frac{\delta}{3}\right)}\right).$$

⁴⁵⁰ During the second pulse, $t \in [\Delta, \Delta + \delta]$, we keep the solution from the previous ⁴⁵¹ interval in Eq. (83) which satisfies homogeneous boundary conditions and just add a ⁴⁵² single layer potential to match the Neumann boundary condition. We obtain ⁴⁵³

454 (86)
$$\omega(\mathbf{x},t) = c_0 + \sum_{n=1}^{\infty} c_n e^{-\lambda_n \mathcal{D}_0(t-\delta)} \phi_n(\mathbf{x}) + \delta \mathbf{x} \cdot \mathbf{u_g}$$

455
$$+ S \left[(-2\tau \mathbf{u_g} \cdot \nu) \right] (\mathbf{x},t-\Delta) + O((t-\Delta)^2),$$

457 where $t \in [\Delta, \Delta + \delta]$. The density in the single layer potential is $-2\tau \mathbf{u_g} \cdot \nu$ with 458 $\tau \in [0, \delta]$ from a shift in time $\tau = t - \Delta$. Similar reasoning as in the previous sections 459 gives

460
$$S\left[\left(-2\tau\mathbf{u}_{\mathbf{g}}\cdot\nu\right)\right](\mathbf{x},t-\Delta) = -\frac{4}{3\sqrt{\pi}|\Omega|}\sqrt{\mathcal{D}_{0}}\left(t-\Delta\right)^{3/2}\int_{\Gamma}(\mathbf{u}_{\mathbf{g}}\cdot\nu) + O((t-\Delta)^{5/2}),$$

,

461 which leads to
462
463 (87)
$$h(t) = \sum_{n=1}^{\infty} \frac{c_n}{|\Omega|} e^{-\lambda_n \mathcal{D}_0(t-\delta)} \lambda_n a_n - \frac{4}{3\sqrt{\pi}|\Omega|} \sqrt{\mathcal{D}_0} (t-\Delta)^{3/2} \int_{\Gamma} (\mathbf{u}_{\mathbf{g}} \cdot \nu)^2 ds_{\mathbf{x}}$$
464
465
466 and
467
468 (88) $III = \frac{\mathcal{D}_0}{2A} \delta^3 + \sum_{n=1}^{\infty} \frac{c_n a_n}{\mathcal{D}_0 \lambda_n A |\Omega|} \left(e^{-\lambda_n \mathcal{D}_0 (\Delta - \delta)} (\mathcal{D}_0 \lambda_n \delta - 1) + e^{-\lambda_n \mathcal{D}_0 \Delta} \right)$

471 The effective diffusion coefficient for the compartment Ω assumes thus the form 472

473 (89)
$$D_{\mathbf{u}\mathbf{g}}^{\text{eff}} = \frac{\mathcal{D}_0\delta}{6(\Delta - \frac{\delta}{3})} - \frac{8\mathcal{D}_0^{3/2}\delta^{3/2}}{35\sqrt{\pi}|\Omega|(\Delta - \frac{\delta}{3})} \int_{\Gamma} (\mathbf{u}_\mathbf{g} \cdot \nu)^2 ds_\mathbf{x} + -\sum_{n=1}^{\infty} \frac{-\delta(a_n)^2 + a_n b_n}{|\Omega|\delta^2(\Delta - \frac{\delta}{3})} \left(\delta - \frac{e^{-\lambda_n \mathcal{D}_0 \Delta}(1 - e^{\lambda_n \mathcal{D}_0 \delta})}{\lambda_n \mathcal{D}_0}\right)$$

$$+ O\left(\max\left\{\frac{\delta^2}{\left(\Delta - \frac{\delta}{3}\right)}, \frac{\delta(\Delta - \delta)}{\left(\Delta - \frac{\delta}{3}\right)}\right\}\right)$$

477 In the narrow pulse limit, we get

478 (90)
$$D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}} \approx \sum_{n=1}^{\infty} \frac{(\delta a_n - b_n) a_n}{|\Omega| \delta(\Delta - \frac{\delta}{3})} \left(1 - e^{-\lambda_n \mathcal{D}_0 \Delta}\right),$$

which again tells us that $D_{\mathbf{u}_{\mathbf{g}}}^{\text{eff}}$ approaches its long time limit as $1/\Delta$, because $b_n = O(\delta^{3/2})$ for all $n \geq 1$ due to the maximum principle for heat equation applied to $\omega(\mathbf{x}, t)$ in the first pulse:

482 (91)
$$\|\omega(\mathbf{x},t)\| \le \|\omega(\mathbf{x}^0,t)\| \approx O(t^{3/2}) \quad \forall \mathbf{x} \in \Omega, \mathbf{x}^0 \in \Gamma, t \in [0,\delta].$$

483 **4.** Averaging D^{eff} over multiple gradient directions. If we average the 484 effective diffusion coefficient $D_{u_g}^{\text{eff}}$ over all the possible gradient directions u_g , we can 485 obtain a new formula that is independent of the orientation of the biological cells. We 486 define the orientionally averaged effective diffusion coefficient as

487 (92)
$$D_{ave}^{\text{eff}} := \frac{\int_{\mathbb{S}^{d-1}} D_{\mathbf{ug}}^{\text{eff}} d\mathbf{u}}{\int_{\mathbb{S}^{d-1}} d\mathbf{u}}.$$

488 We recall that

489 (93)
$$D_{\mathbf{u}\mathbf{g}}^{\text{eff}} = \mathcal{D}_0 - \frac{\mathcal{D}_0}{A|\Omega|} \int_0^{TE} F(t) \int_{\Omega} \mathbf{u}_{\mathbf{g}} \cdot \nabla \omega_{\mathbf{u}\mathbf{g}}(\mathbf{x}, t) d\mathbf{x} dt$$

where $\omega_{\mathbf{u}_{\mathbf{g}}}(\mathbf{x},t)$ solves the problem (17). Because of the linearity of the Neumann 490 problem, for every direction $\mathbf{u}_{\mathbf{g}} = [u_1, \dots, u_d]$ we have that 491

492 (94)
$$\omega_{\mathbf{u}_{\mathbf{g}}}(\mathbf{x},t) = \sum_{i=1}^{d} u_{i}\omega_{\mathbf{e}_{i}}(\mathbf{x},t),$$

where \mathbf{e}_i is the *i*-th vector of the canonical basis of \mathbb{R}^d . As a consequence 493

494
$$D_{\mathbf{u}\mathbf{g}}^{\text{eff}} = \mathcal{D}_0 - \frac{\mathcal{D}_0}{A|\Omega|} \int_0^{TE} F \int_\Omega \left(u_1 \mathbf{e}_1 + \dots + u_d \mathbf{e}_d \right) \cdot \left(u_1 \nabla \omega_{\mathbf{e}_1} + \dots + u_d \nabla \omega_{\mathbf{e}_i} \right) d\mathbf{x} dt$$
495
$$= \mathcal{D}_0 - \frac{\mathcal{D}_0}{A|\Omega|} \int_0^{TE} F \left(\sum_{i=1}^d u_i^2 \int_\Omega \mathbf{e}_i \cdot \nabla \omega_{\mathbf{e}_i} d\mathbf{x} + \sum_{\substack{i \neq j \\ i,j=1}}^d u_i u_j \int_\Omega \mathbf{e}_i \cdot \nabla \omega_{\mathbf{e}_j} d\mathbf{x} \right) dt$$
496

496

and thus, if we want to average over all the possible directions, we are interested in 497 the integrals 498

499 (95)
$$\frac{\int_{\mathbb{S}^{d-1}} u_i^2 d\mathbf{u}}{\int_{\mathbb{S}^{d-1}} d\mathbf{u}}, \ i = 1, \dots, d \text{ and } \frac{\int_{\mathbb{S}^{d-1}} u_i u_j d\mathbf{u}}{\int_{\mathbb{S}^{d-1}} d\mathbf{u}}, \ i, j = 1, \dots, d, i \neq j.$$

We observe that, for all $i, j = 1, \ldots, d$ and $i \neq j$, 500

501 (96)
$$\int_{\mathbb{S}^{d-1}} u_i u_j d\mathbf{u} = 0.$$

Therefore, what remains in the average are just the terms 502

503 (97)
$$\sum_{i=1}^{d} \frac{\int_{\mathbb{S}^{d-1}} u_i^2 d\mathbf{u}}{\int_{\mathbb{S}^{d-1}} d\mathbf{u}} \int_{\Omega} \mathbf{e}_i \cdot \nabla \omega_{\mathbf{e}_i} d\mathbf{x},$$

i.e. simply the average over d perpendicular directions and then 504

505 (98)
$$D_{ave}^{\text{eff}} = \mathcal{D}_0 - \sum_{i=1}^d \frac{\mathcal{D}_0}{dA|\Omega|} \int_0^{TE} F(t) \int_\Omega \mathbf{u_g}^i \cdot \nabla \omega_{\mathbf{u_g}^i}(\mathbf{x}, t) d\mathbf{x} \, dt$$

where $\mathbf{u_g}^i, i = 1, \dots, d$ are d orthogonal directions. In short, averaging over all the 506possible directions is equivalent to average only over d orthogonal normalized direc-507tions. 508

We use the fact that 509

510 (99)
$$\sum_{i=i}^{d} \frac{\int_{\Gamma} (\mathbf{u_g}^i \cdot \nu)^2 ds_{\mathbf{x}}}{d} = \frac{|\Gamma|}{d}$$

and we define 511

512 (100)
$$k_n := \sum_{i=1}^d \frac{-(a_n^i)^2}{d|\Omega|} = \sum_{i=1}^d \frac{-\left(\int_\Omega \mathbf{x} \cdot \mathbf{u_g}^i \phi_n(\mathbf{x}) d\mathbf{x}\right)^2 d\mathbf{u_g}}{d|\Omega|},$$

i.e. the mean over d orthogonal directions of the square of the first moment along 513514 these directions, and

515 (101)
$$j_n := \sum_{i=1}^d \frac{b_n^i a_n^i}{d|\Omega|} = \sum_{i=1}^d \frac{\left(\int_\Omega \omega_{\mathbf{u}_{\mathbf{g}^i}}(\mathbf{x}, \delta)\phi_n(\mathbf{x})d\mathbf{x}\right)\left(\int_\Omega \mathbf{x} \cdot \mathbf{u}_{\mathbf{g}^i}\phi_n(\mathbf{x})d\mathbf{x}\right)}{d|\Omega|}$$

In summary, the eigenfunction expansion in (36) gives 516 517

518 (102)
$$D_{ave}^{\text{eff}} = \sum_{n=1}^{\infty} \frac{k_n}{\mathcal{D}_0^2 \lambda_n^2 \delta^2 \left(\Delta - \frac{\delta}{3}\right)} \left[e^{-\mathcal{D}_0 \lambda_n (\Delta + \delta)} + e^{-\mathcal{D}_0 \lambda_n (\Delta - \delta)} -2 \left(\mathcal{D}_0 \lambda_n \delta + e^{-\mathcal{D}_0 \lambda_n \delta} + e^{-\mathcal{D}_0 \lambda_n \Delta} - 1\right) \right]$$

320

The single layer potential representation gives 521

 D_{ave}^{eff}

522 (103)
$$= \mathcal{D}_0 - \frac{16}{35} \frac{\mathcal{D}_0^{3/2}}{\delta^2 (3\Delta - \delta) \sqrt{\pi}} \left[(\Delta - \delta)^{7/2} + (\Delta + \delta)^{7/2} - 2 \left(\delta^{7/2} + \Delta^{7/2} \right) \right] \frac{|\Gamma|}{d|\Omega|}$$

0 10

523

The mixed approximation in (89) gives 524

$$D_{ave}^{\text{eff}} = \frac{\mathcal{D}_0 \delta}{6(\Delta - \frac{\delta}{3})} - \frac{8\mathcal{D}_0^{3/2} \delta^{3/2}}{35\sqrt{\pi}(\Delta - \frac{\delta}{3})} \frac{|\Gamma|}{d|\Omega|}$$
525 (104)
$$-\sum_{n=1}^{\infty} \frac{\delta k_n + j_n}{\delta^2(\Delta - \frac{\delta}{3})} \left(\delta - \frac{e^{-\lambda_n \mathcal{D}_0 \Delta} (1 - e^{\lambda_n \mathcal{D}_0 \delta})}{\lambda_n \mathcal{D}_0}\right)$$

$$+ O\left(\max\left\{\frac{\delta^2}{(\Delta - \frac{\delta}{3})}, \frac{\delta(\Delta - \delta)}{(\Delta - \frac{\delta}{3})}\right\}\right).$$
526

5. Numerical results. In this Section we numerically validate the approximate 527 formulas we derived in the previous sections. To compute the reference quantities we 528solved the diffusion equation in (17) using the Matlab PDEToolbox. The eigenvalues 529and eigenfunctions of the Laplace equation with Neumann boundary conditions were 530 also computed with the same software. The convergence between the H-ADC model 531 and the Bloch-Torrey equation was shown previously in [14]. 532

First we show the three approximations of h(t). We consider a 2D geometry of one 533 vertically orientated ellipse with semi-axes of 19μ m and 9μ m. The intrinsic diffusion 534coefficient is set to $\mathcal{D}_0 = 1e^{-3}$ mm²/s and we vary the values of δ , Δ and $\mathbf{u}_{\mathbf{g}}$. To 535compute the reference solution h(t) we solved the problem (17) on the finite element 536 mesh shown in Fig. 2. The eigenvalues and eigenfunctions are also computed on the same finite element mesh. The projections a_n and b_n are computed according the the 538 formulas in (25) and (81).

For this particular geometry the first four non-zero eigenvalues are 540

541
$$\lambda_1 = 0.0097, \quad \lambda_2 = 0.0325, \quad \lambda_3 = 0.0383, \quad \lambda_4 = 0.0644,$$

and their numerically calculated projections a_i are reported in the table below.

Clearly, among the four eigenvalues, in the direction $\mathbf{u}_{\mathbf{g}} = [1, 0]$, all but λ_3 have 543negligible contribution, and in the direction $\mathbf{u}_{\mathbf{g}} = [0, 1]$, all but λ_1 have negligible 544545contribution.

In the following plots we always indicate the reference quantity with a line, the 546547 single layer approximation with squares, the eigenfunction approximation with circles and the mixed approximation with asterisks. 548

In Figure 3 we considered $\delta = 5$ ms, $\Delta = 10$ ms and $\mathbf{u_g} = [1, 0]$. As we can see 549 the single layer approximation (squares) fits very well the reference quantity (contin-550uous line) in all three time intervals. We also notice that the mixed approximation

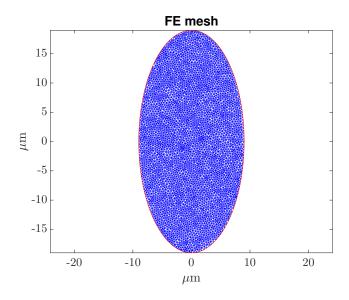


Fig. 2: Finite elements mesh of an ellipse with semiaxes of 19μ m and 9μ m, orientated vertically along the *y*-axis.

$\mathbf{u_g}$	a_1	a_2	a_3	a_4
[1, 0]	38.9	-25.7	$-4.62e^{+5}$	-0.97
[0, 1]	$1.07e^{+6}$	1.75	-4.49	-5.58

Table 1: The first moments of the eigenfunction associated with the first four non-zero eigenvalues in the two directions $\mathbf{u_g} = [1, 0]$ and $\mathbf{u_g} = [0, 1]$.

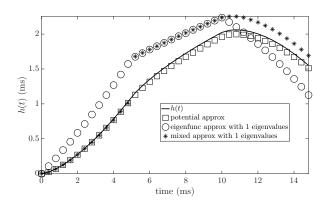


Fig. 3: h(t) and its approximation (using the three different formulas found) with respect to the gradient directions $\mathbf{u_g} = [1,0]$ for an ellipse of semi-axes 19μ m and 9μ m. Intrinsic diffusion coefficients $\mathcal{D}_0 = 1 \times 10^{-3}$ mm²/s, pulses duration $\delta = 5$ ms and time-delay between pulses $\Delta = 10$ ms.

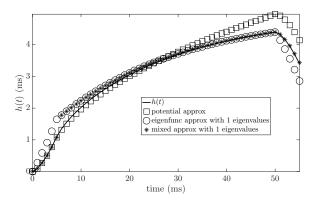


Fig. 4: h(t) and its approximation (using the three different formulas found) with respect to the gradient directions $\mathbf{u_g} = [1,0]$ for an ellipse of semiaxes $19\mu \text{m}$ and $9\mu \text{m}$. Intrinsic diffusion coefficients $\mathcal{D}_0 = 1 \times 10^{-3} \text{mm}^2/\text{s}$, pulses duration $\delta = 5\text{ms}$ and time-delay between pulses $\Delta = 50\text{ms}$.

(asterisks) works sufficiently well during the two pulses but not between them. For the eigenfunctions approximation, the fit is far from the reference quantity.

In Figure 4 we considered $\delta = 5$ ms, $\Delta = 50$ ms and $\mathbf{u_g} = [1, 0]$. As we can see the single layer approximation fits well the reference quantity during the first pulse and until $t \approx 25$ ms, but after that, the approximation is no longer good. The eigenfunction approximation is not good during the pulses but it becomes accurate at the end of the interval between them. The mixed approximation fits well during the pulses and is the same as the eigenfunction approximation between the pulses.

In Figures 5a and 5b we show the behaviour of D^{eff} computed for two different directions of the gradient ($\mathbf{u_g} = [1,0]$ and $\mathbf{u_g} = [0,1]$) but the same parameters ($\delta = 5\text{ms}$ and thirty different values of Δ equally distributed in the interval [8, 80]ms). In Figure 5c we show the average of $D_{ave}^{\text{eff}}/\mathcal{D}_0$ along the two perpendicular directions. Clearly, the single layer formula works well for at short $\Delta + \delta$, the eigenfunctions formula for long $\Delta + \delta$.

566 To conclude, in Figure 6 we report the absolute error

567
$$|D^{\text{eff}} - D^{\text{approx}}|$$

for the same parameters as before in the two orthogonal directions. As we can see, the single layer approximation is better at short times and the eigenfunctions approximation is better at long times. The time at which the switch between the short and the long diffusion time approximations occurs at around t = 50ms in the direction [1,0] and it occurs at around t = 25ms in the direction [0,1].

6. Conclusions. Diffusion Magnetic Resonance Imaging (dMRI) can be used to measure a time and direction dependent effective diffusion coefficient which can in turn reveal information about the tissue micro-structure. Recently a new mathematical model for the effective diffusion coefficient, the H-*ADC* model, was obtained using homogenization techniques after imposing a certain scaling relationship between the physical parameters. The resulting model depends on the solution of a diffusion equation subject to time-dependent Neumann boundary conditions.

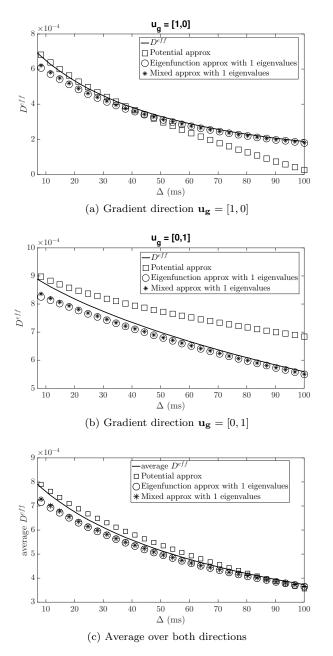


Fig. 5: D^{eff} with respect to two different gradient directions as well as D_{ave}^{eff} , the average over both direction, compared to approximations using the three different formulas, for an ellipse of semiaxes 19μ m and 9μ m. Intrinsic diffusion coefficients $\mathcal{D}_0 = 1 \times 10^{-3}$ mm²/s, pulses duration $\delta = 5$ ms and thirty different values of the time-delay between pulses in the interval [8, 80]ms.

In this paper, we analysed the H-ADC model in the case of finite sub-domains. In particular, we obtained three representations of the effective diffusion coefficient

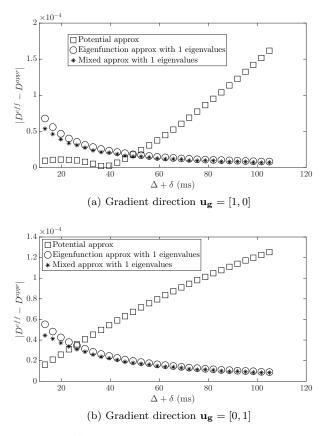


Fig. 6: Absolute error $|D^{\text{eff}} - D^{\text{approx}}|$ using the three different formulas found with respect to two different gradient directions for an ellipse of semi-axes 19μ m and 9μ m. Intrinsic diffusion coefficients $\mathcal{D}_0 = 1 \times 10^{-3}$ mm²/s, pulses duration $\delta = 5$ ms and thirty different values of the time-delay between pulses in the interval [8, 80]ms.

that are appropriate in different diffusion time regimes. In the short time regime, we 582 proposed using a representation based on the single layer potential. In the long time 583 regime when the pulse duration is not short, we proposed using a representation based 584on the eigenfunctions expansion of the Neumann Laplace operator. In the long time 585 regime when the pulse duration is short, we proposed a representation that combines 586the single layer potential during the pulses with the eigenfunction expansion between 587 the pulses. In particular, in the short time regime, our representation corrects an 588 existing formula by correctly accounting for the pulse duration. Our work helps to 589 make more precise how parameters of the tissue micro-structure such as the surface to 590 591volume ratio or the dominant eigenvalue and its projection affect the effective diffusion coefficient. 592

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