

Should Physicists
Analyse Heart Rate?

Zbigniew R. Struzik



no!

Physics is one of the oldest academic disciplines, perhaps the oldest through its inclusion of astronomy. Over the last two millennia, physics was a part of natural philosophy along with chemistry, biology, and certain branches of mathematics, but during the scientific revolution in the 17th century, the natural sciences emerged as unique research programs in their own right.



yes!

Physics intersects with many interdisciplinary areas of research, such as biophysics and quantum chemistry, and the boundaries of physics are not rigidly defined. New ideas in physics often explain the fundamental mechanisms of other sciences while opening new avenues of research in areas such as mathematics and philosophy.

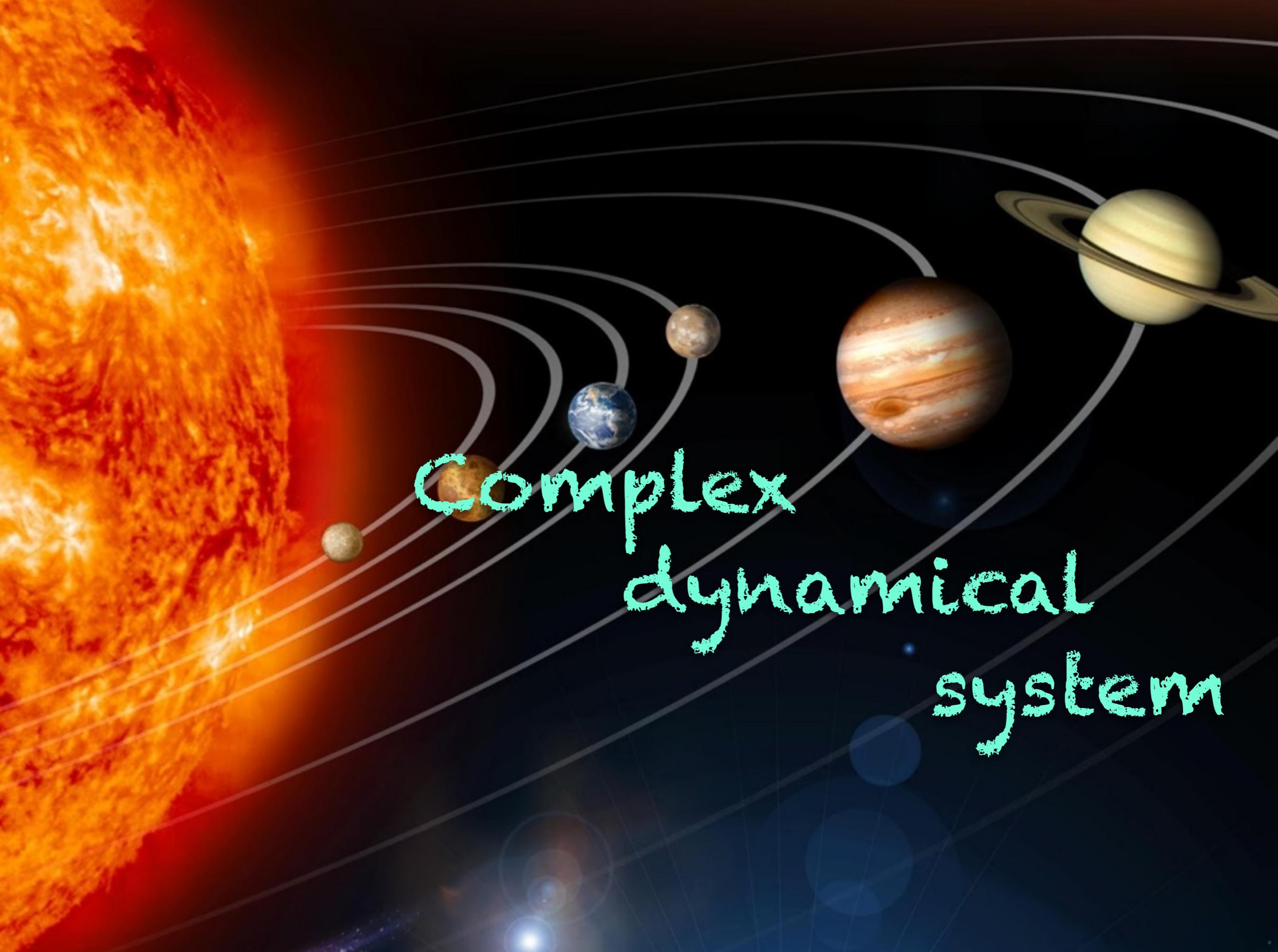


maybe?

life

=

complex
adaptive
system



Complex
dynamical
system

Changing External Environment

Changing External Environment

Complex Adaptive Behavior

Info Out

Info In

Positive Feedback
(Amplifying)

Negative Feedback
(Dampening)

Emergence

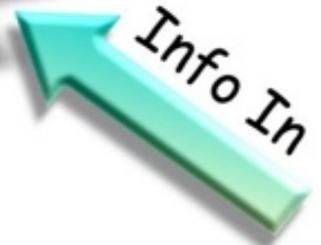
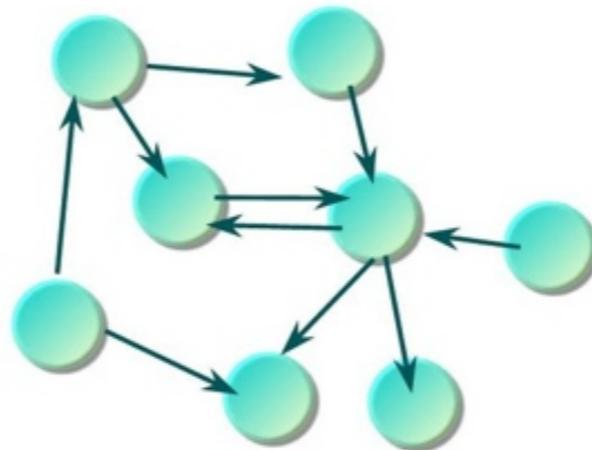
Info In

Info Out

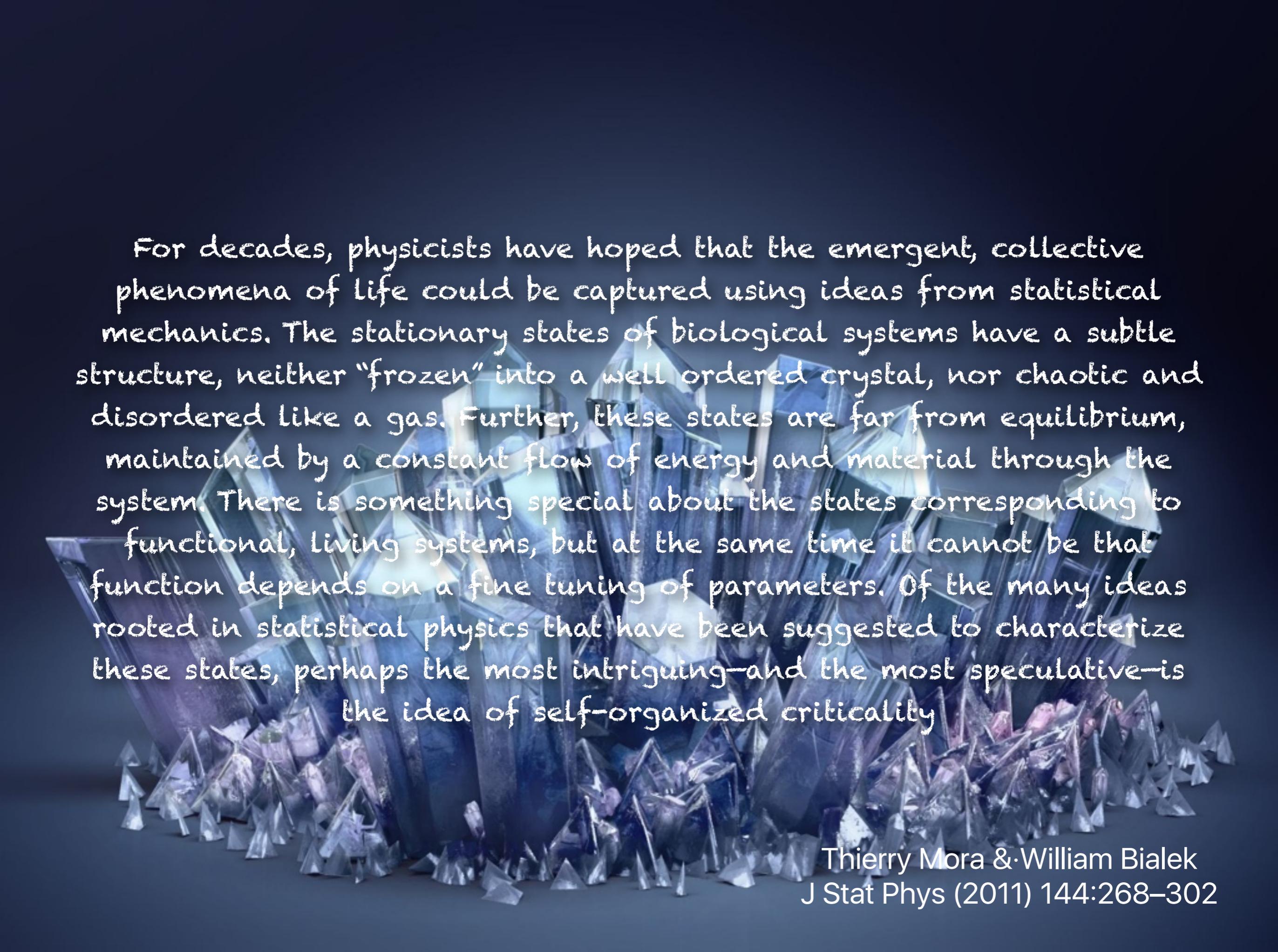
Changing External Environment

Changing External Environment

Simple Self-Organized Local Relationships

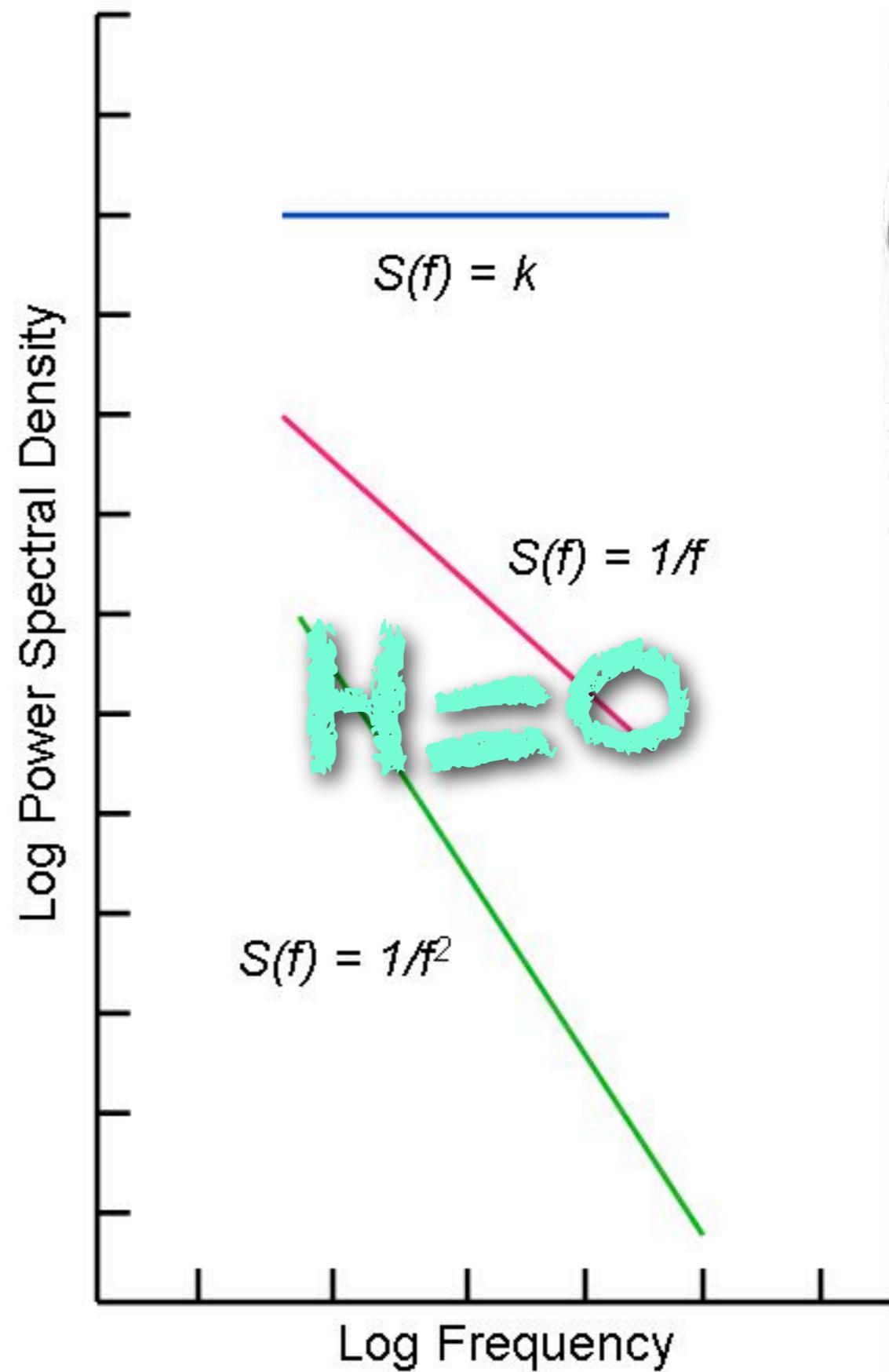
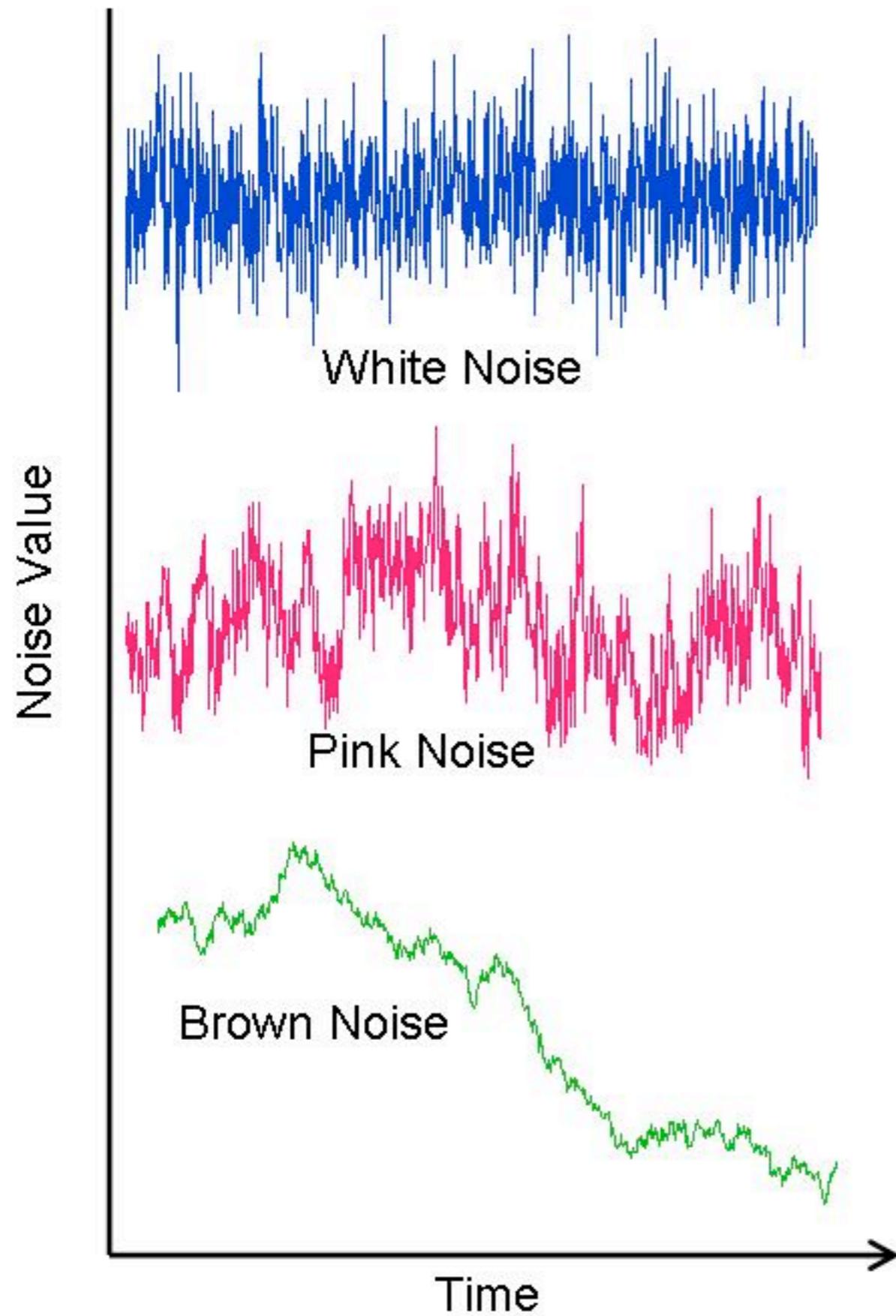


cross-level
interactions
remain
under-explored



For decades, physicists have hoped that the emergent, collective phenomena of life could be captured using ideas from statistical mechanics. The stationary states of biological systems have a subtle structure, neither "frozen" into a well ordered crystal, nor chaotic and disordered like a gas. Further, these states are far from equilibrium, maintained by a constant flow of energy and material through the system. There is something special about the states corresponding to functional, living systems, but at the same time it cannot be that function depends on a fine tuning of parameters. Of the many ideas rooted in statistical physics that have been suggested to characterize these states, perhaps the most intriguing—and the most speculative—is the idea of self-organized criticality





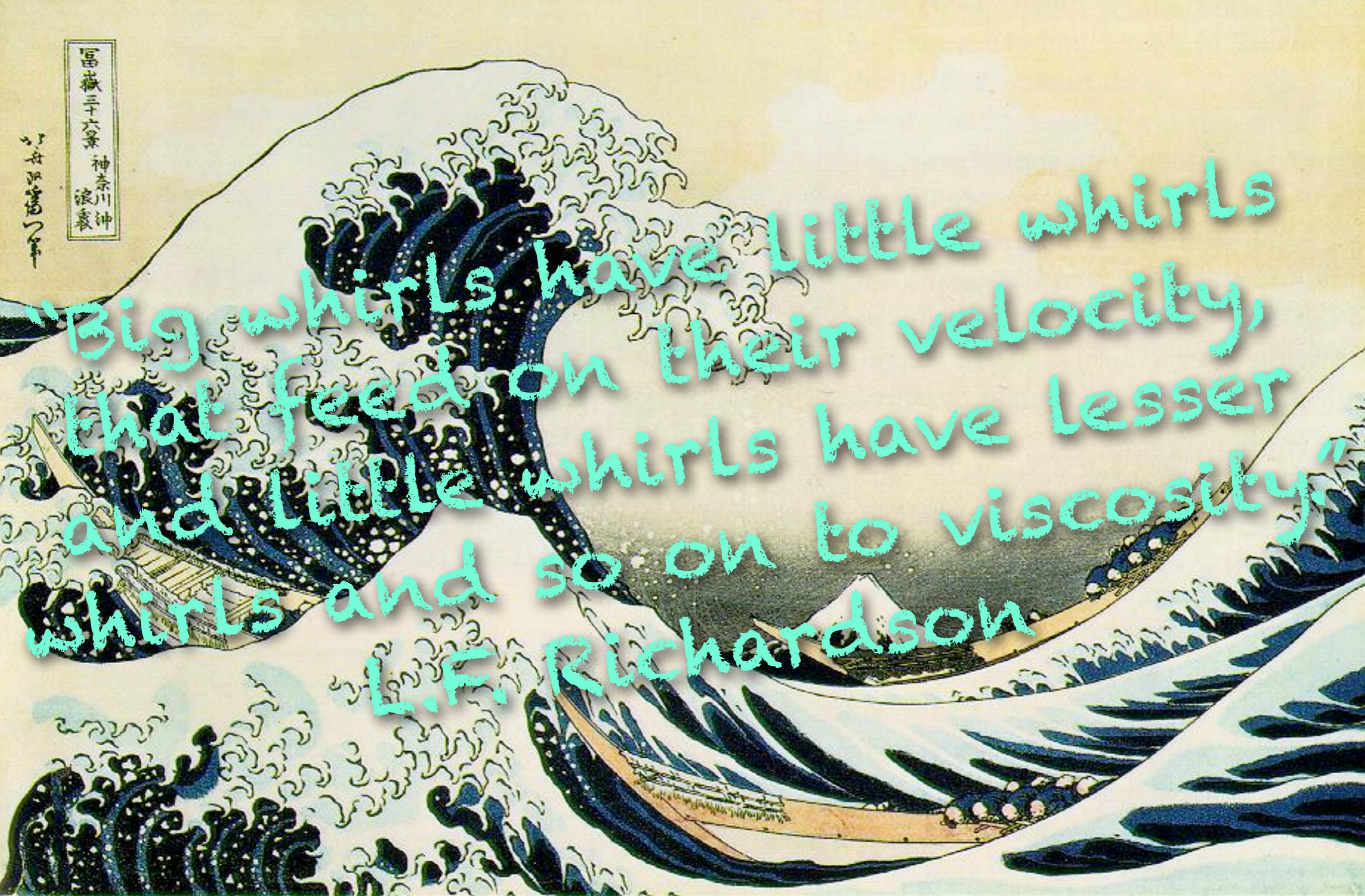
$1/f$ noise



scale invariant
fluctuations

富嶽三十六景 神奈川沖
浪裏

富嶽三十六景



"Big whirls have little whirls
that feed on their velocity,
and little whirls have lesser
whirls and so on to viscosity."
L.F. Richardson

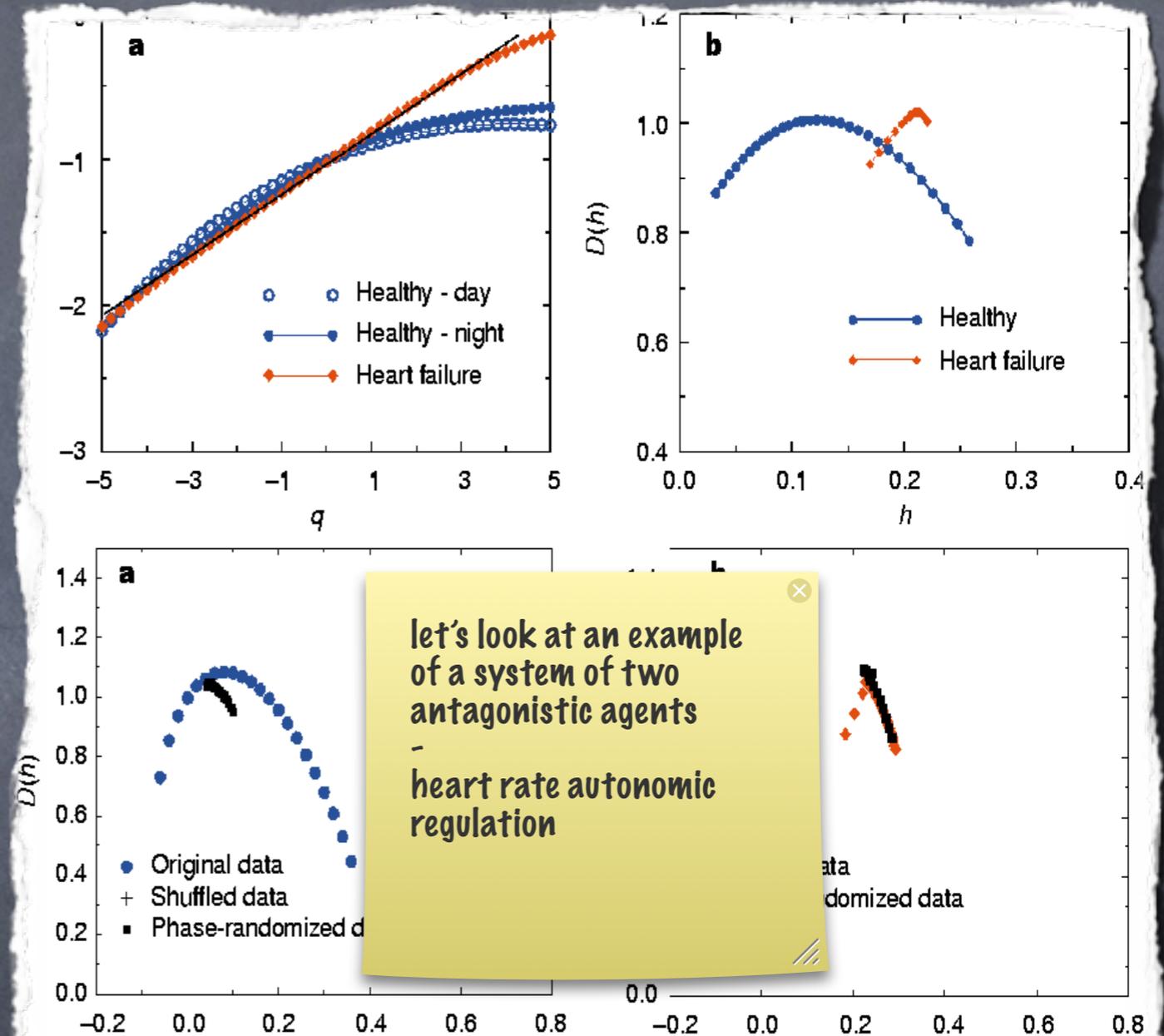
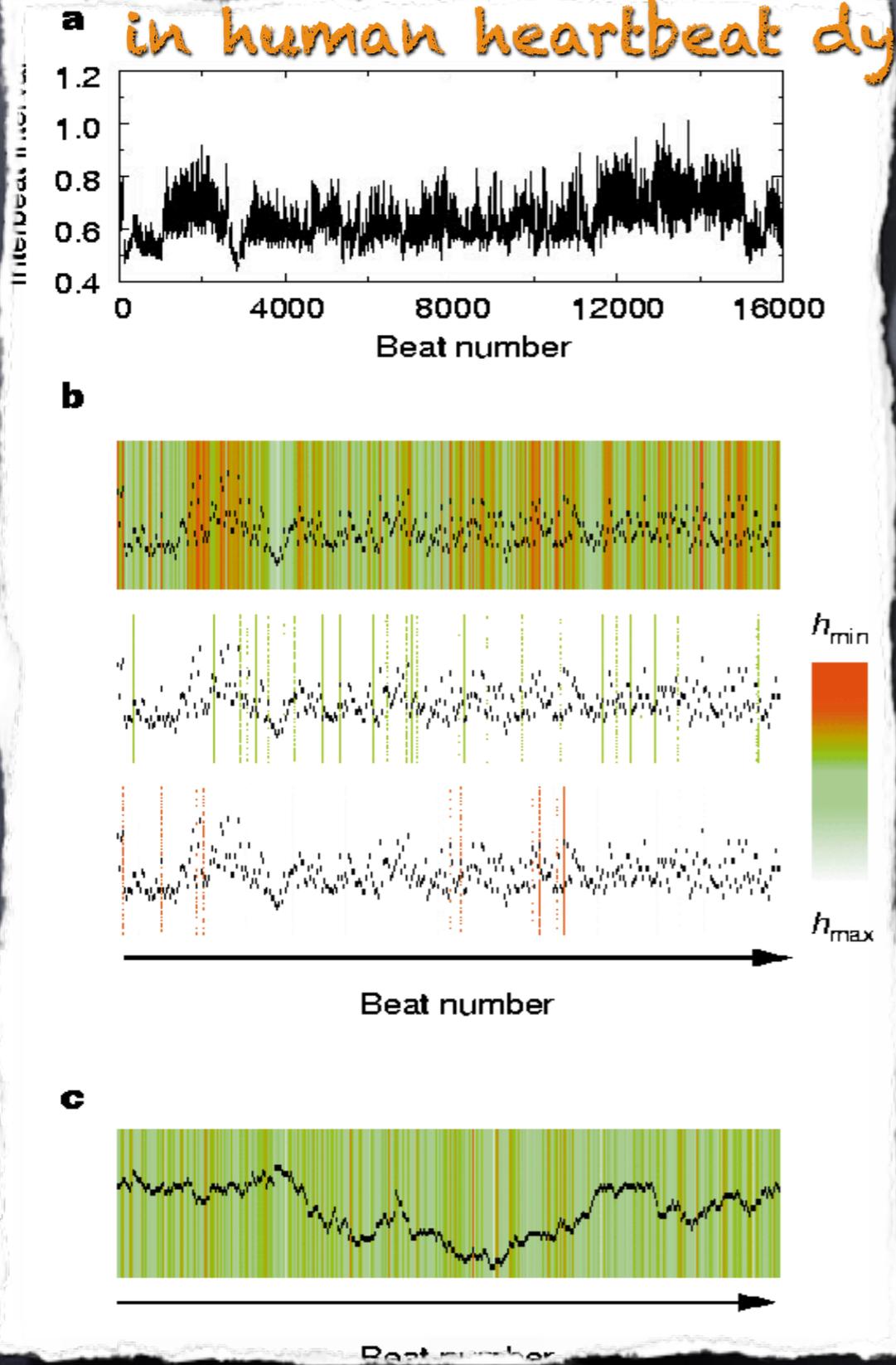
The Great Wave off Kanagawa, Katsushika Hokusai

Multiplicative
(energy) cascade



multifractals

P.Ch. Ivanov, L.A.N. Amaral, A.L. Goldberger, S. Havlin, M.G. Rosenblum, Z.R. Struzik, H.E. Stanley, Multifractality in human heartbeat dynamics, Nature 399, pp461, 1999.



Multiplicative
cascade



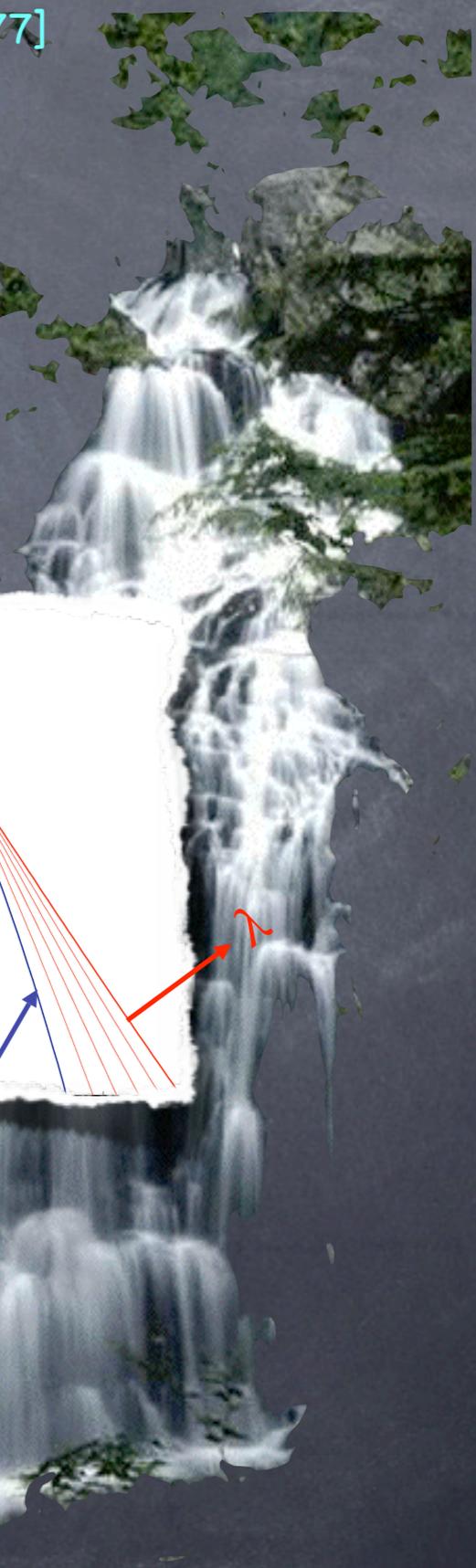
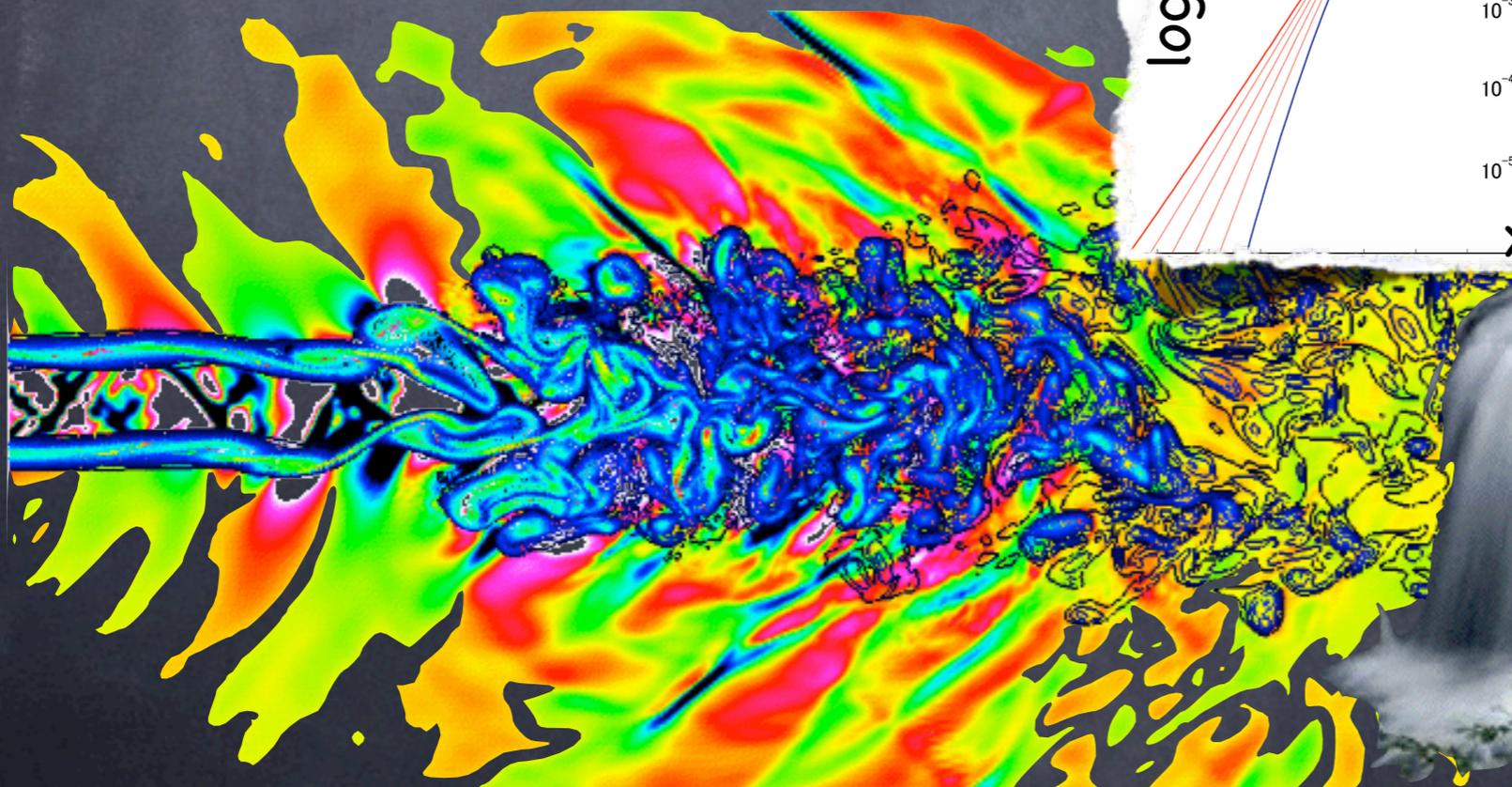
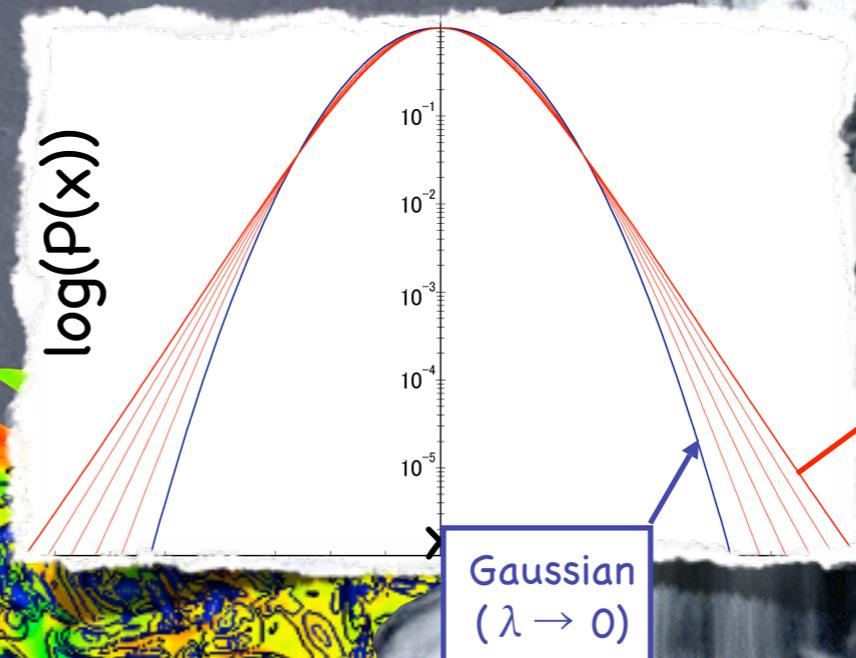
heavy tail pdf

PDF based on Castaing's equation (log-normal cascade)

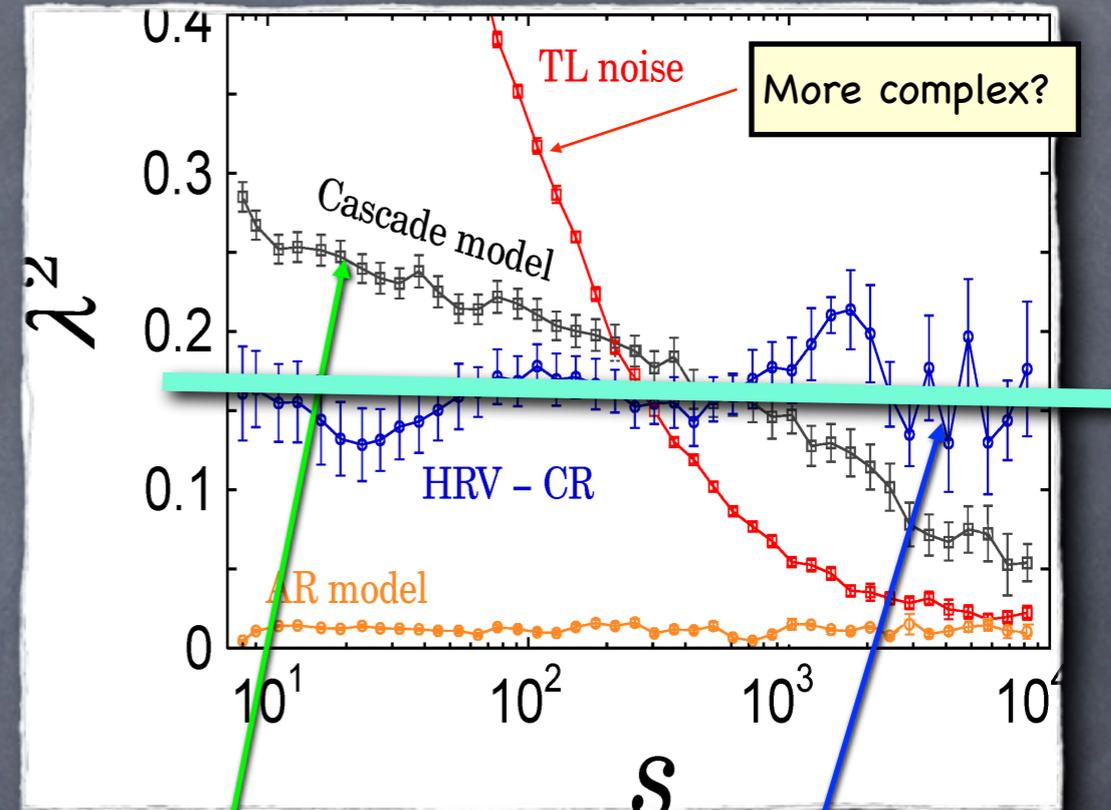
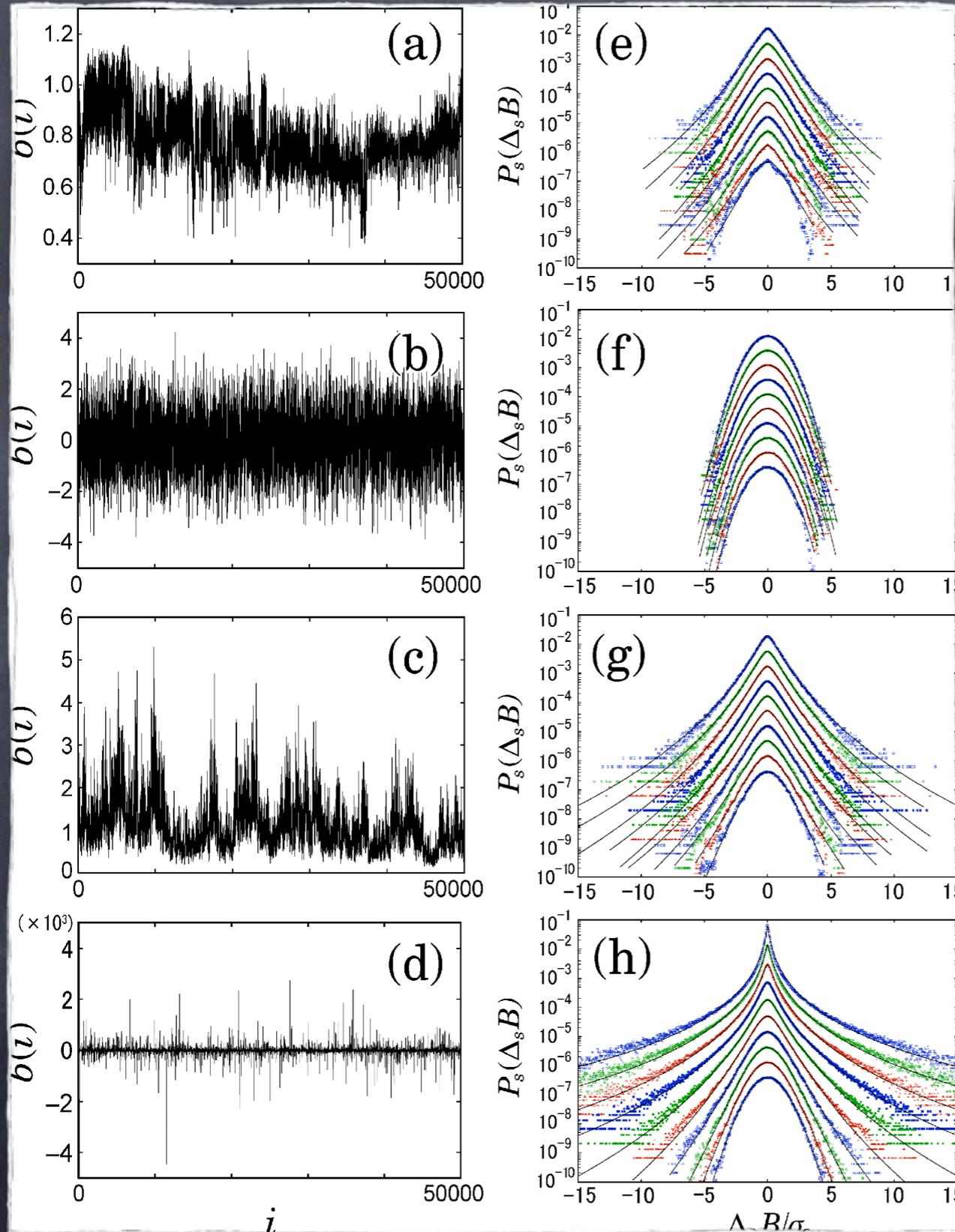
[Castaing et al., Physica D 46 (1990) 177]

$$P(x) = \frac{1}{2\pi\lambda} \int_0^\infty \exp\left(-\frac{x^2}{2\sigma^2}\right) \exp\left[\frac{(\log \sigma)^2}{2\lambda^2} \frac{d\sigma}{\sigma^2}\right]$$

parameter



Is non-Gaussianity of the PDF sufficient to characterise complexity?



cascade $\sim \log(s)$

CLT violation?

Central Limit Theorem (IID)
 $s^{(0.5)}$ convergence speed -
 Berry-Esseen theorem
 W.Feller book Vol. 2.

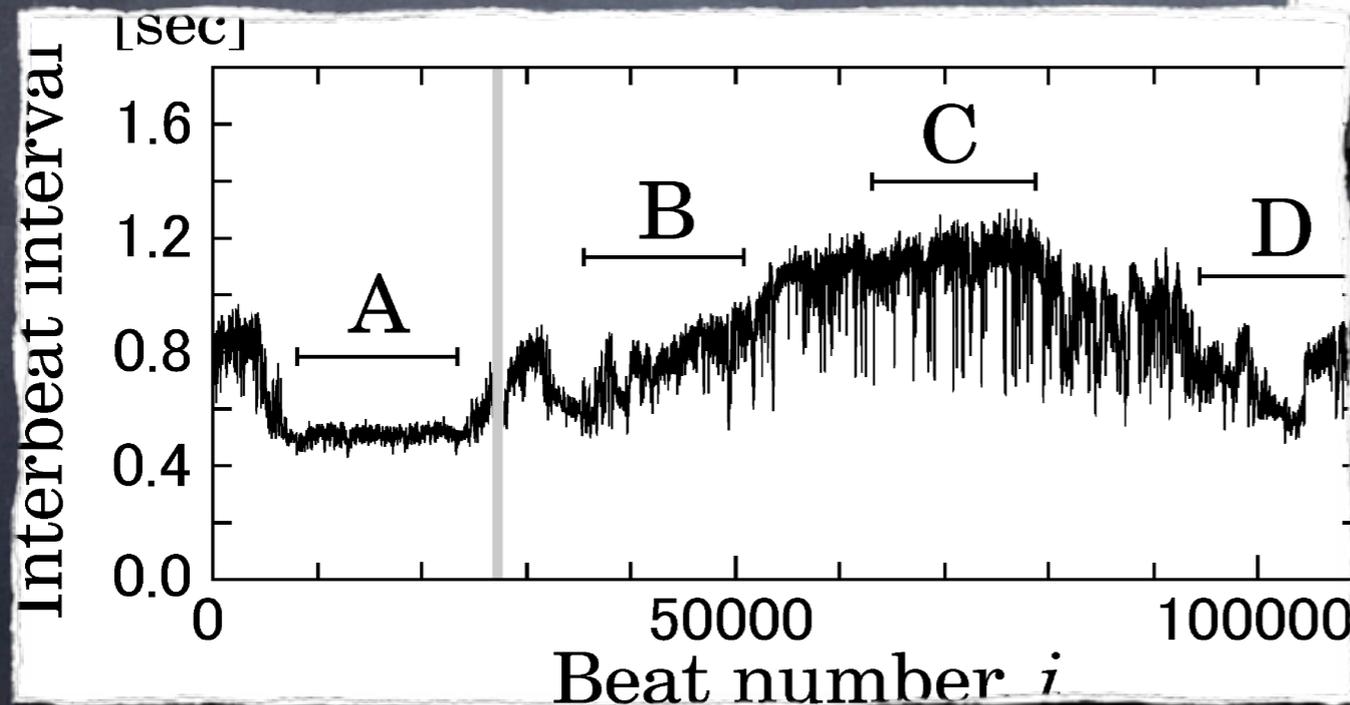
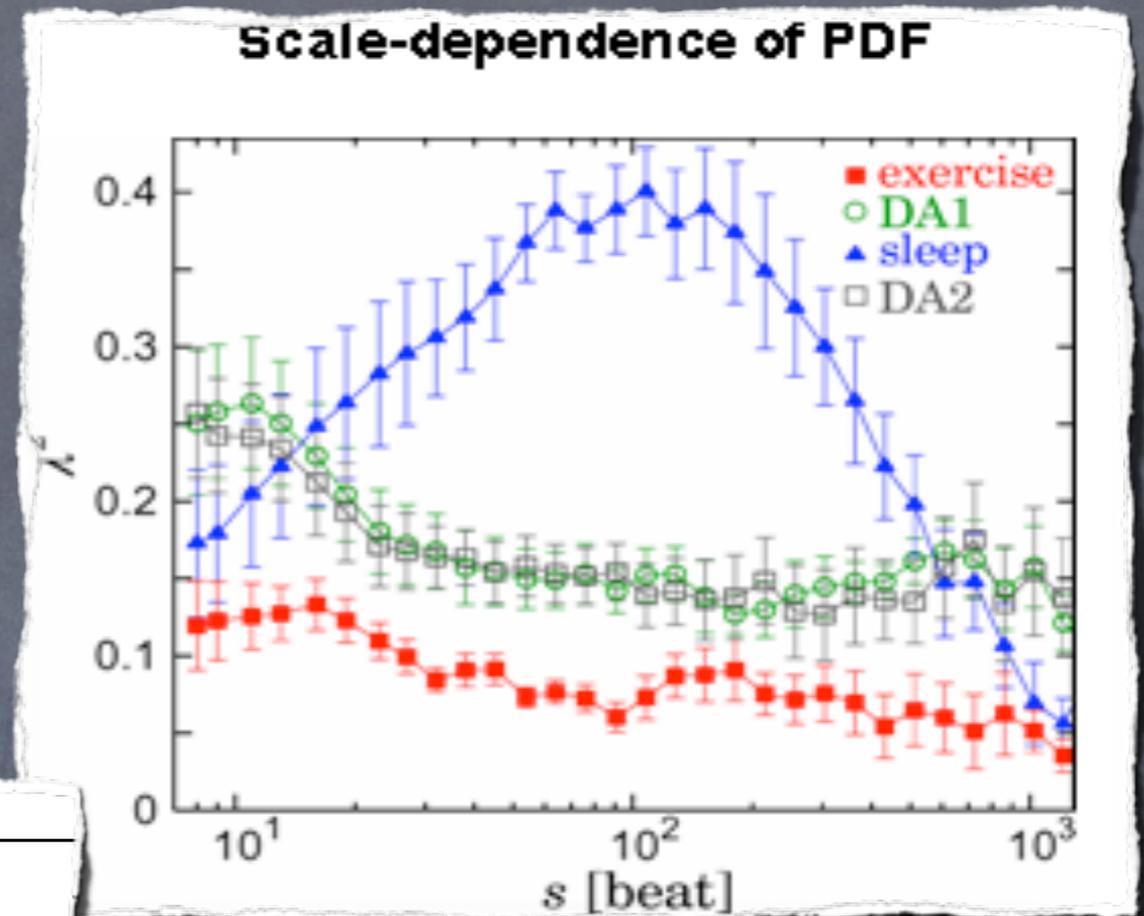
Multiplicative
cascade



scale invariant
correlations

Phase transition in healthy human HRV - K. Kiyono et al, PRL 95, 2005.

- heartbeat intervals measured for 24 hours (13:00--)
- seven healthy subjects (mean age 25.3)
- three physiological states:
 - ◆ normal daily activity
 - ◆ experimental exercise
 - ◆ controlled sleep



also confirmed in a model
K. Kotani et al, PRE, 2005

Two point magnitude correlation function (Arneodo et al, PRL 1998)

Let's define local scalewise energy:

$$\sigma_s^2(i) = \frac{1}{s} \sum_{j=1+s(i-1)}^{si} \Delta_s B(j)^2$$

and its magnitude:

$$\bar{\omega}_s(i) = \frac{1}{2} \log \sigma_s^2(i)$$

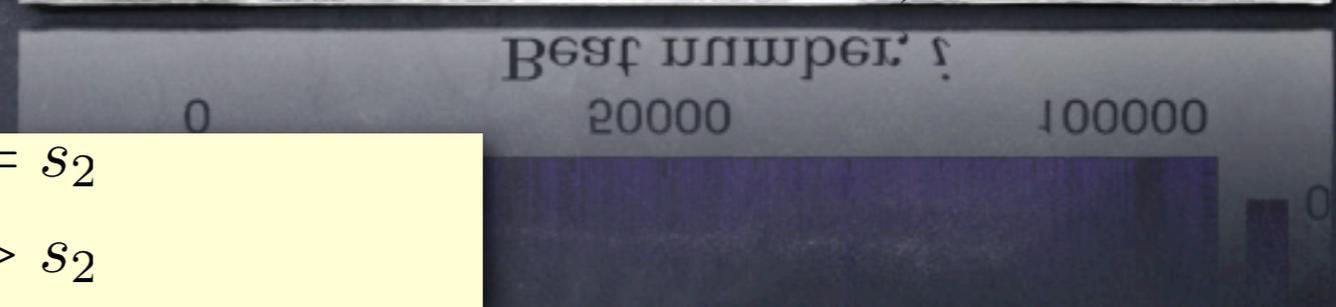
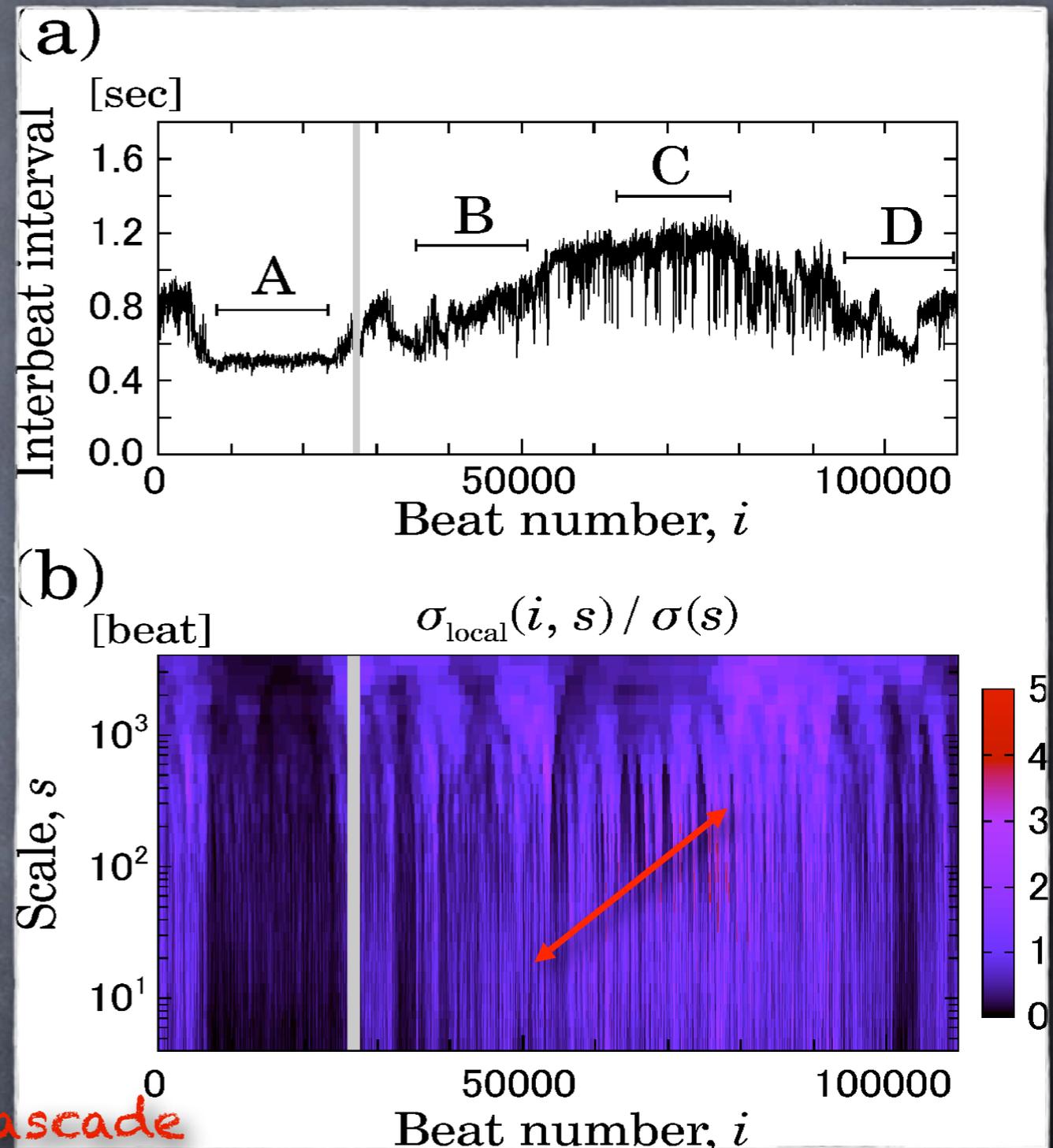
The magnitude correlation function:

$$C(\tau, s_1, s_2) = \langle (\bar{\omega}_{s_1}(i) - \langle \bar{\omega}_{s_1} \rangle) (\bar{\omega}_{s_2}(i + \tau) - \langle \bar{\omega}_{s_2} \rangle) \rangle$$

C is invariant for a multiplicative cascade

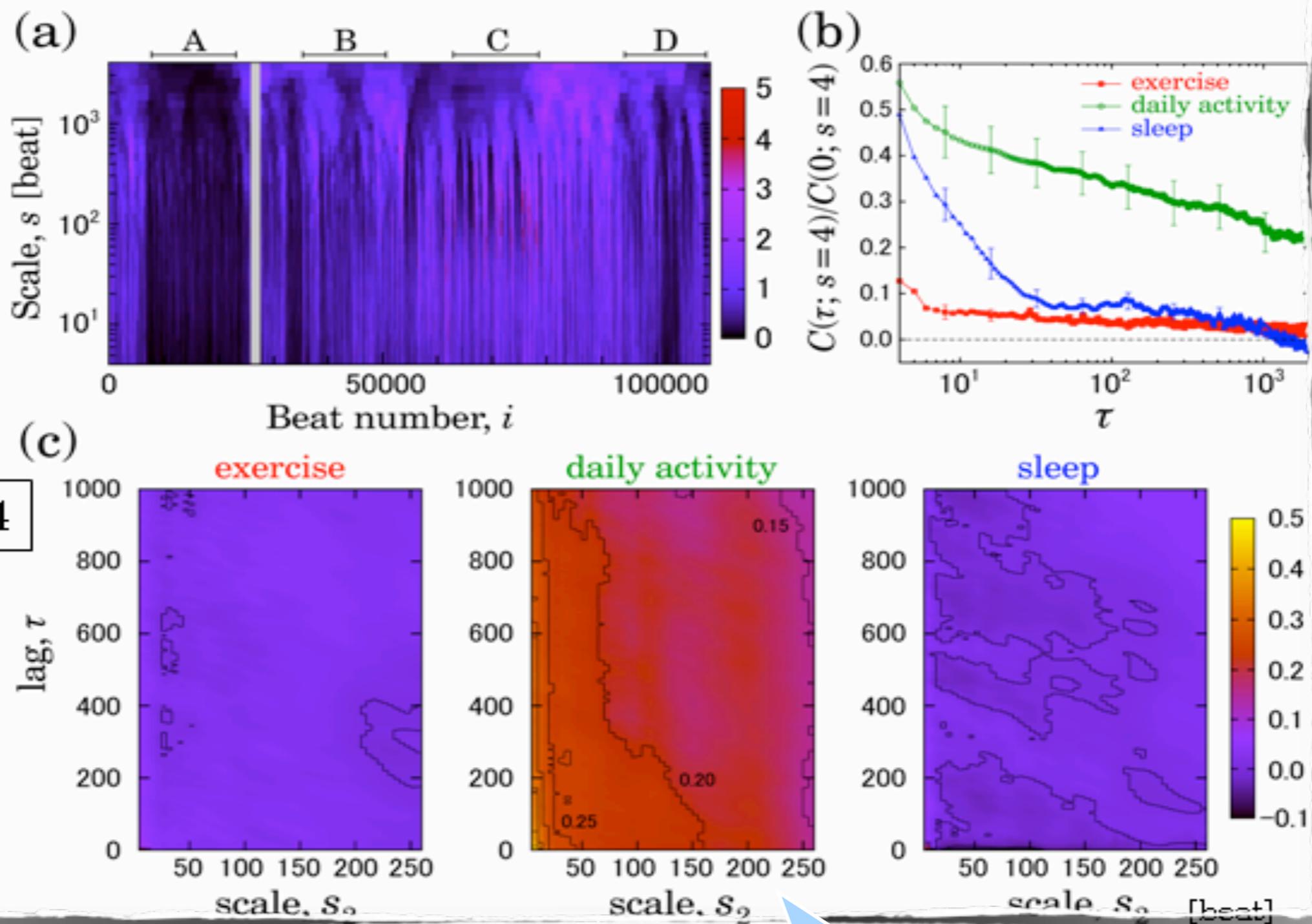
"one-scale" magnitude correlation: $s_1 = s_2$

"two-scale" magnitude correlation: $s_1 > s_2$



Phase transition scenario in healthy human HRV confirmed with two-point magnitude correlation function - K. Kiyono et al, PRL 95, 2005.

Magnitude correlation function



not scale invariant!

(Healthy)
heart rate is
multifractal, but
not a cascade!

$1/f$ noise



criticality

parasympathetic - (faster dynamics)

sympathetic (slower dynamics)

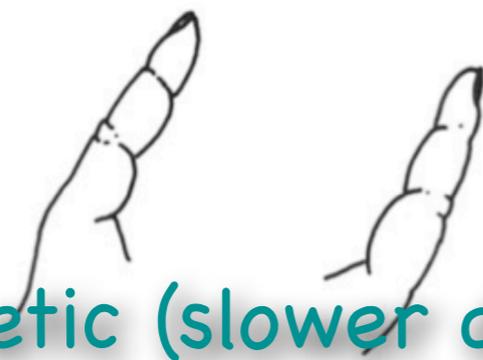


Figure 14. Parallel motion of fingers.

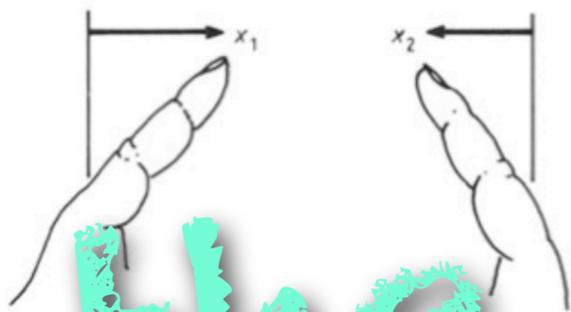
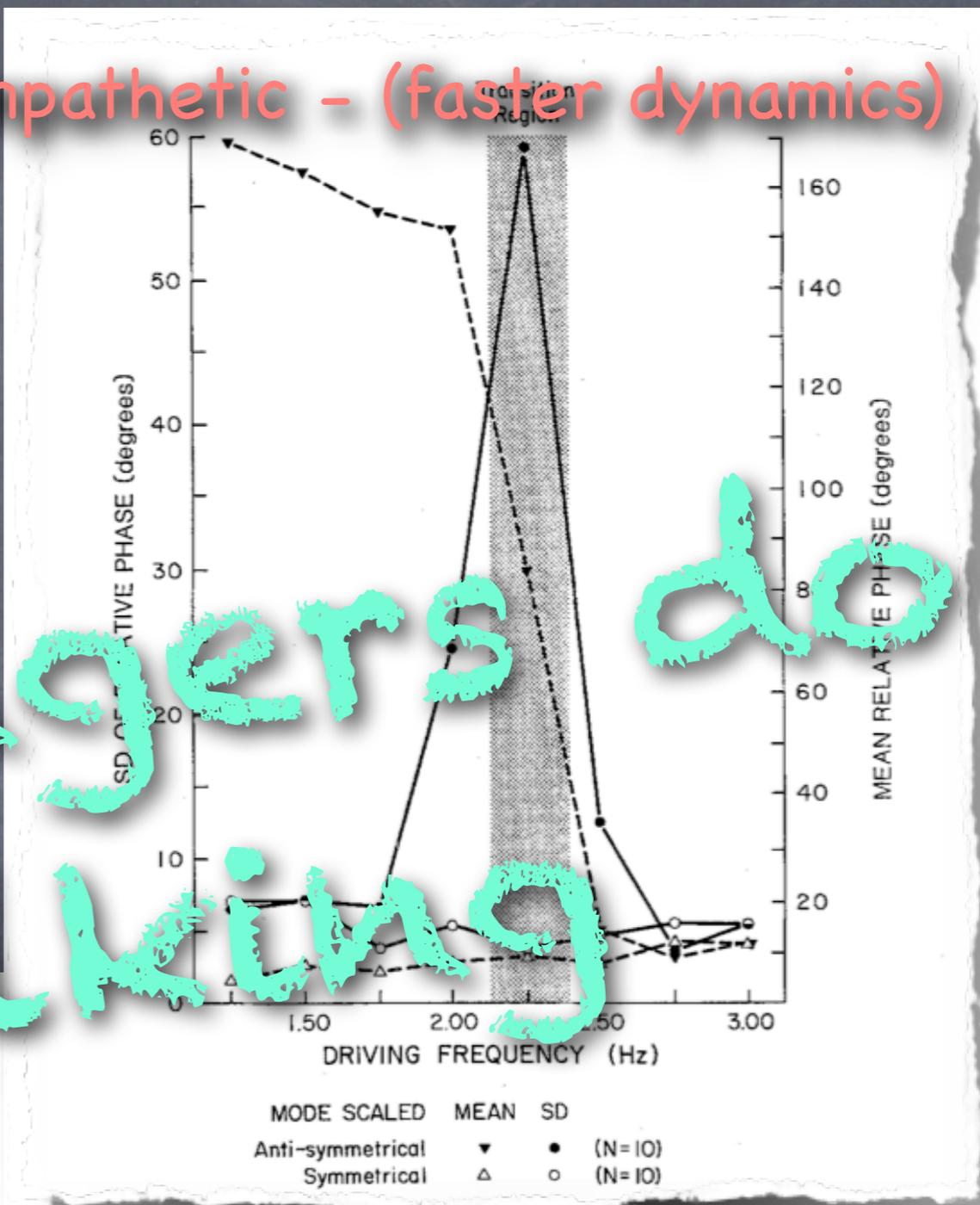


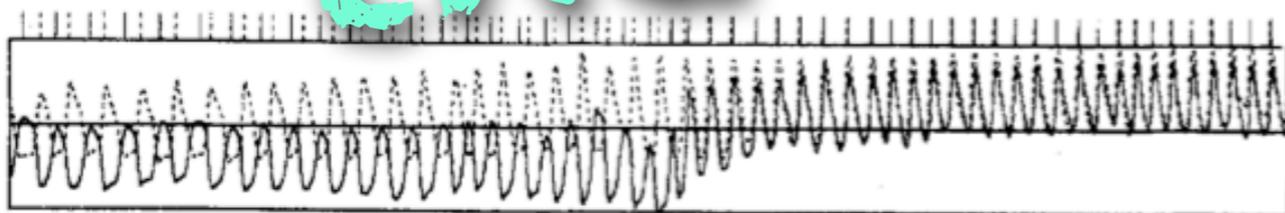
Figure 15. Symmetrical (anti-symmetrical) motion of fingers.

Haken, Biol. Cyb. '85



Let the fingers do the walking

A. TIME SERIES



B. POINT ESTIMATE OF RELATIVE PHASE

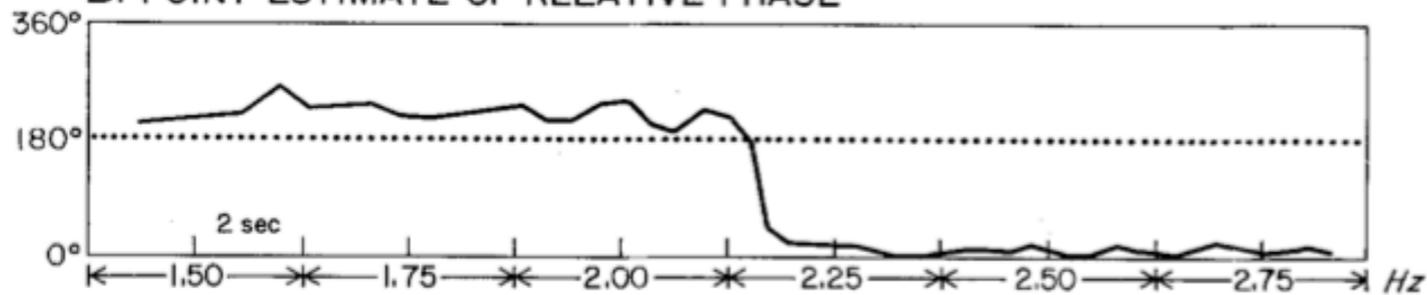


Fig. 1. A Time series showing position over time of left (dashed line) and right (solid line) index fingers as the control parameter, F , is systematically scaled. B The corresponding point estimate of relative phase, i.e., the phase of one finger's oscillatory peak relative to the other (see text for details)

the damped anharmonic oscillator

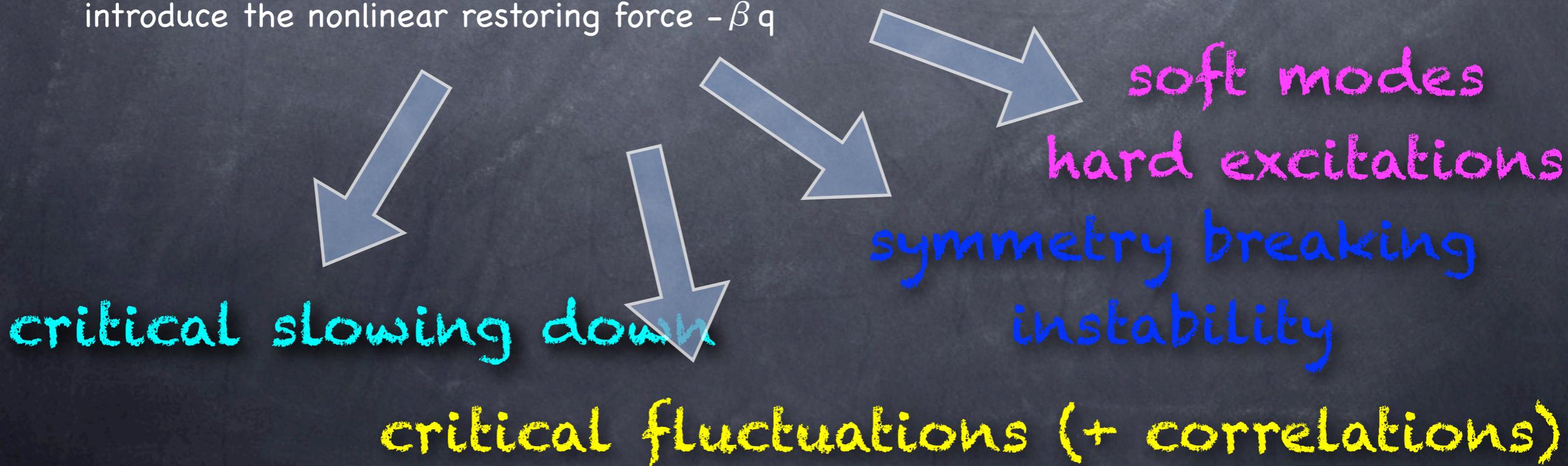
Haken, R.

75

The beauty of physics is that we can describe incomprehensibly complex phenomena with very simple models: soft modes/hard excitations, oscillatory behaviour caused by underdamping, accompany critical slowing down...

$$m \ddot{q} + \gamma \dot{q} = -\alpha q - \beta q^3$$

- coordinate q may stand for the coordinate of a particle, for its velocity, for the size of the charge, for the magnetization, for the electric field strength, etc.
- denote its mass by m , its damping constant by γ , the linear "restoring" force by $-\alpha q$, and we introduce the nonlinear restoring force $-\beta q$



slowing down of the dynamics occurs on approaching the (Hopf, pitchfork) bifurcation

the potential V characterises 'local' and 'global' stability

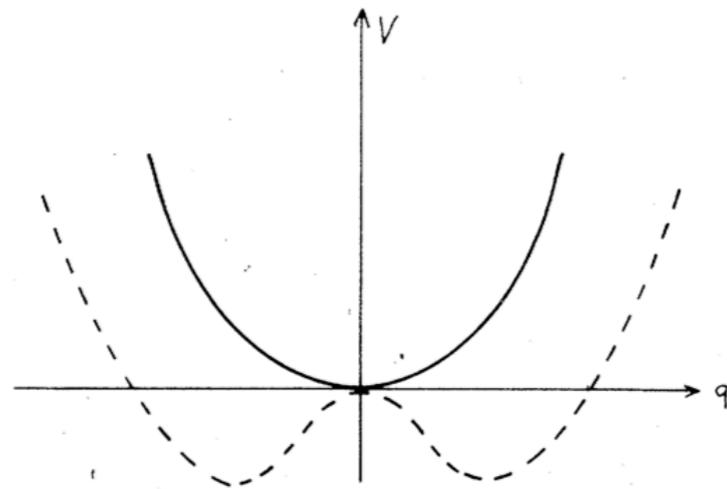


FIG. 1. The potential V (2.4) as a function of q for $\beta > 0$. Solid curve, $\alpha > 0$; dashed curve, $\alpha < 0$.

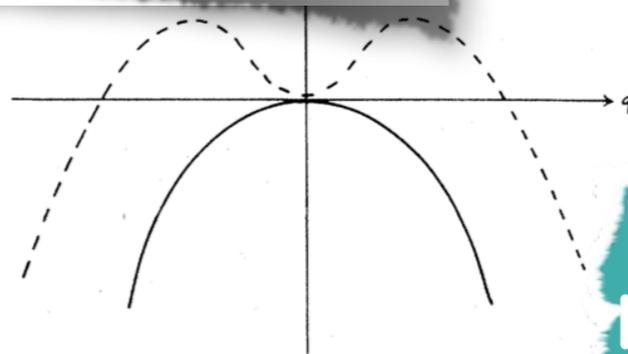
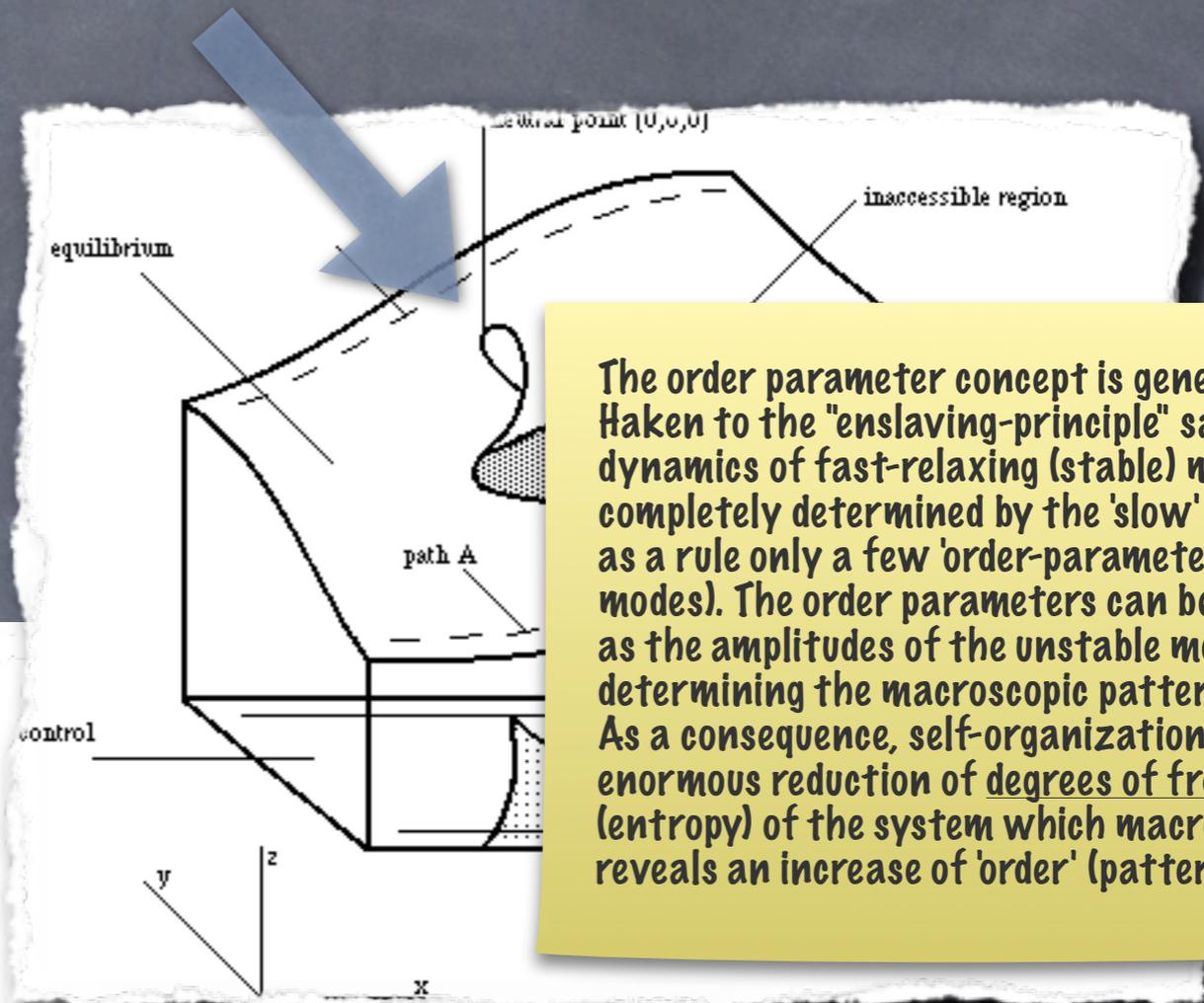


FIG. 2. The potential V (2.4) as a function of q for $\beta < 0$. Solid curve, $\alpha < 0$; dashed curve, $\alpha > 0$.



The order parameter concept is general. Haken to the "enslaving-principle" says the dynamics of fast-relaxing (stable) modes are completely determined by the 'slow' dynamics (as a rule only a few 'order-parameters' or modes). The order parameters can be interpreted as the amplitudes of the unstable modes determining the macroscopic pattern. As a consequence, self-organization involves an enormous reduction of degrees of freedom (entropy) of the system which macroscopically reveals an increase of 'order' (pattern formation).

$$m \ddot{q} + \gamma \dot{q} = -\alpha q - \beta q^3$$

this is a generic paradigm

...hence, the field of 'synergetics' was born

...furthermore, the paradigm has a direct thermodynamical interpretation

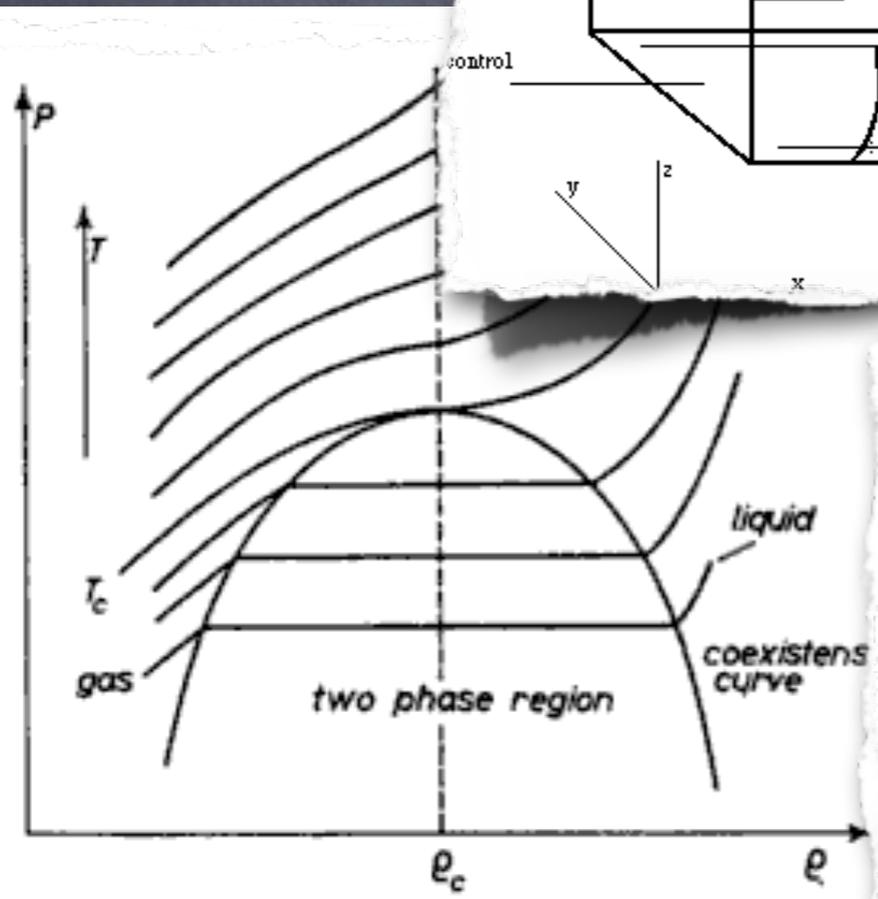
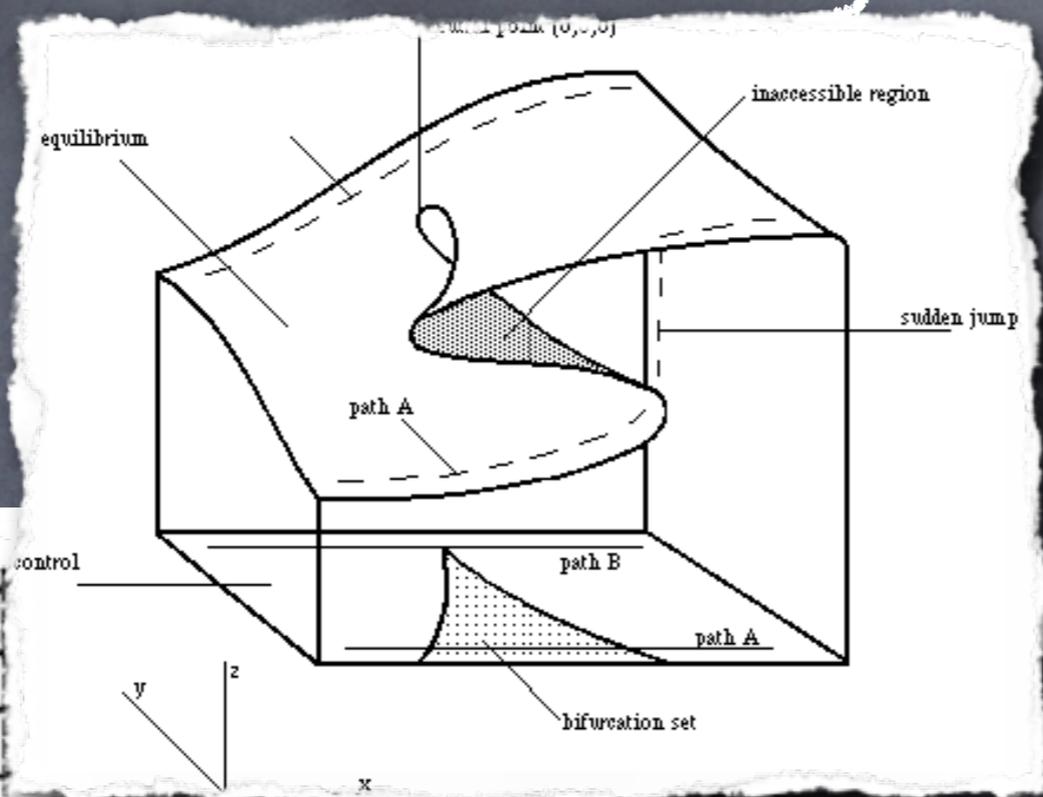
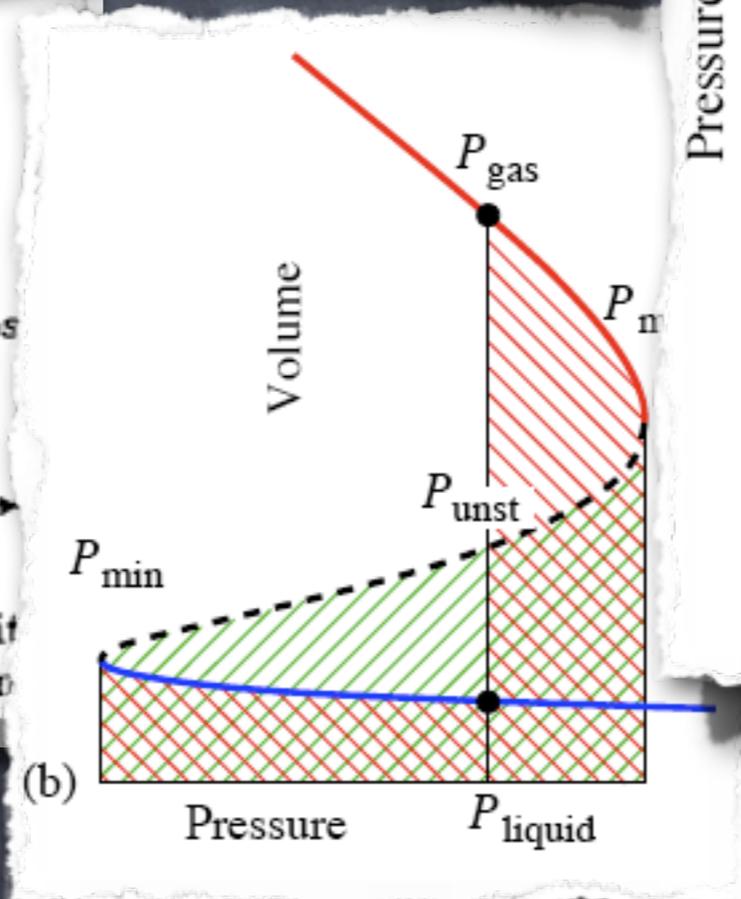
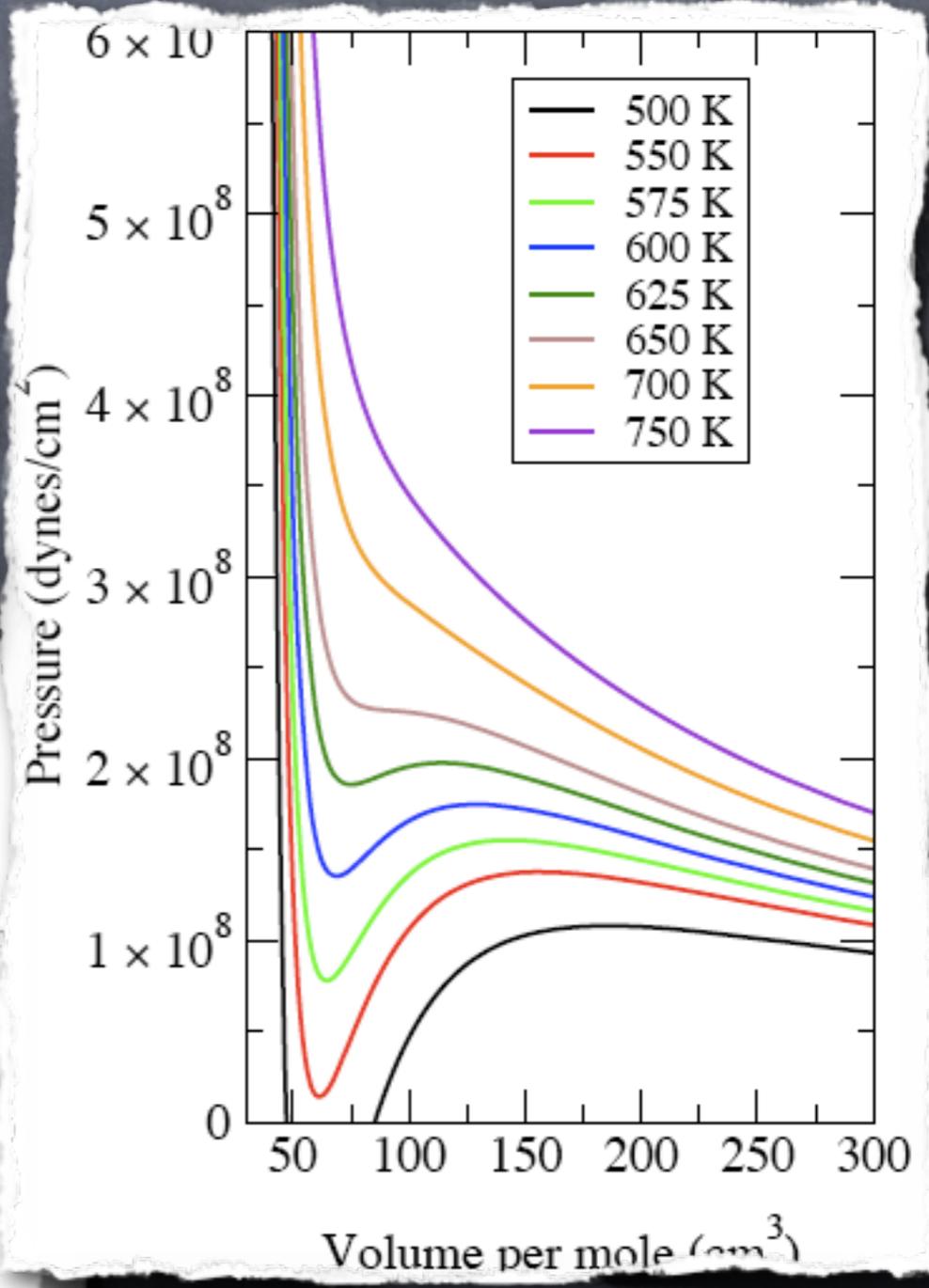


Fig. 1. - Schematic pressure vs. density diagram near the liquid-gas critical point



(b)

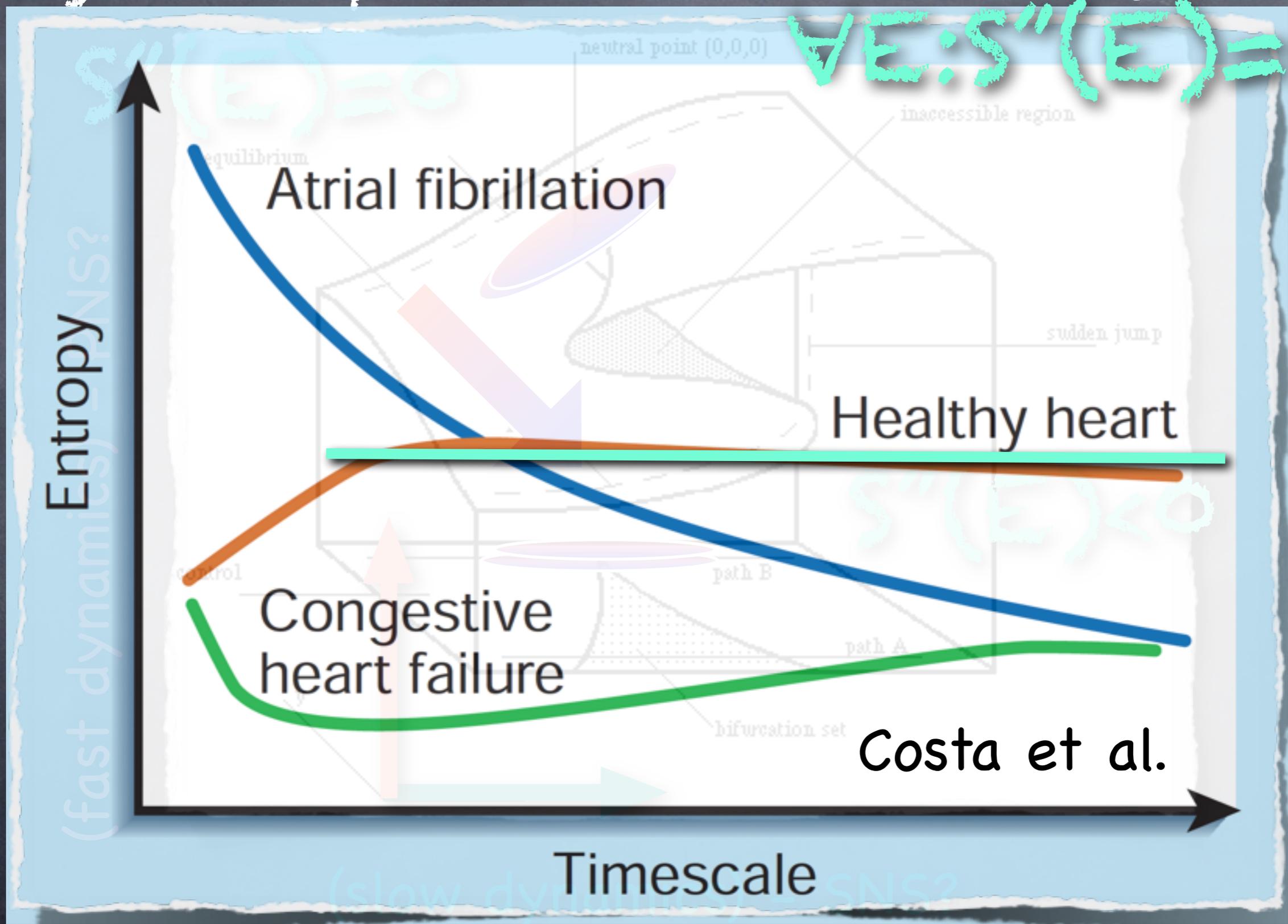


(Healthy)

heart rate shows
critical dynamics

self-organised
healthy heart operates in the critical regime

$$\Delta S(E) = 0$$



Costa et al.

Entropy \sim Energy



subextensive $\Rightarrow 0$

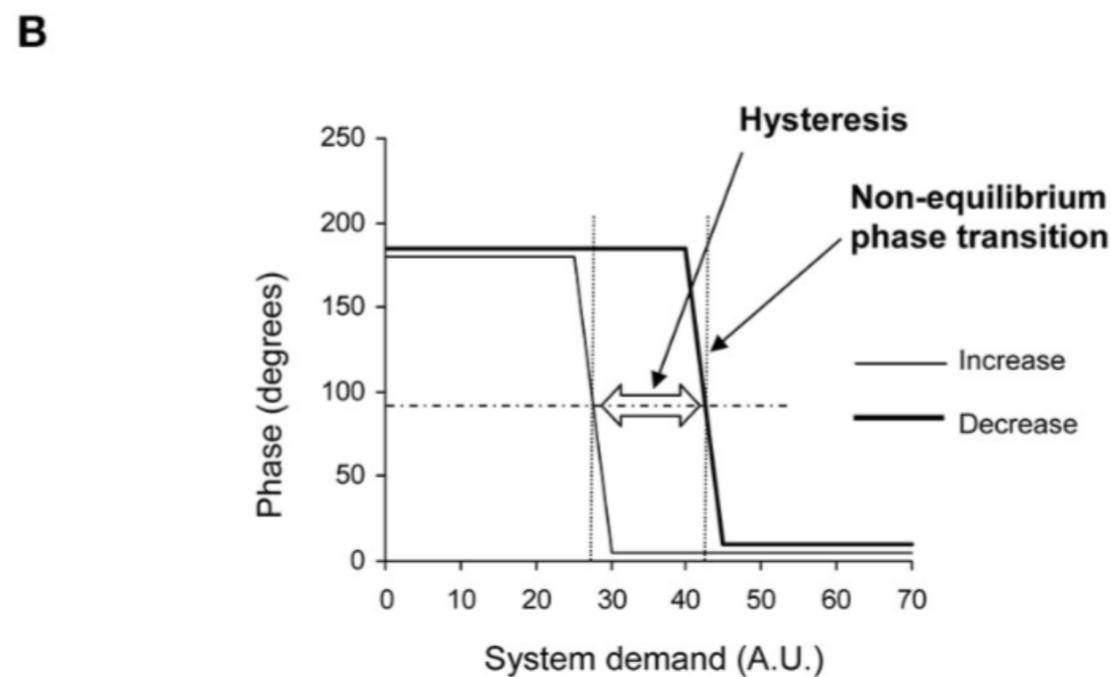
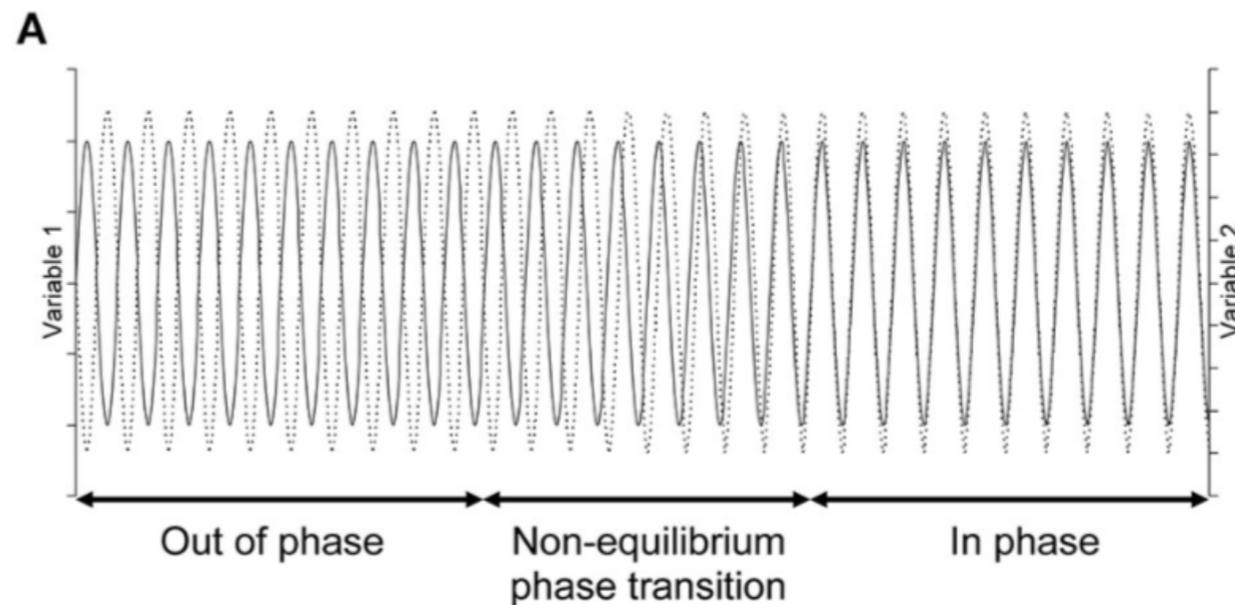
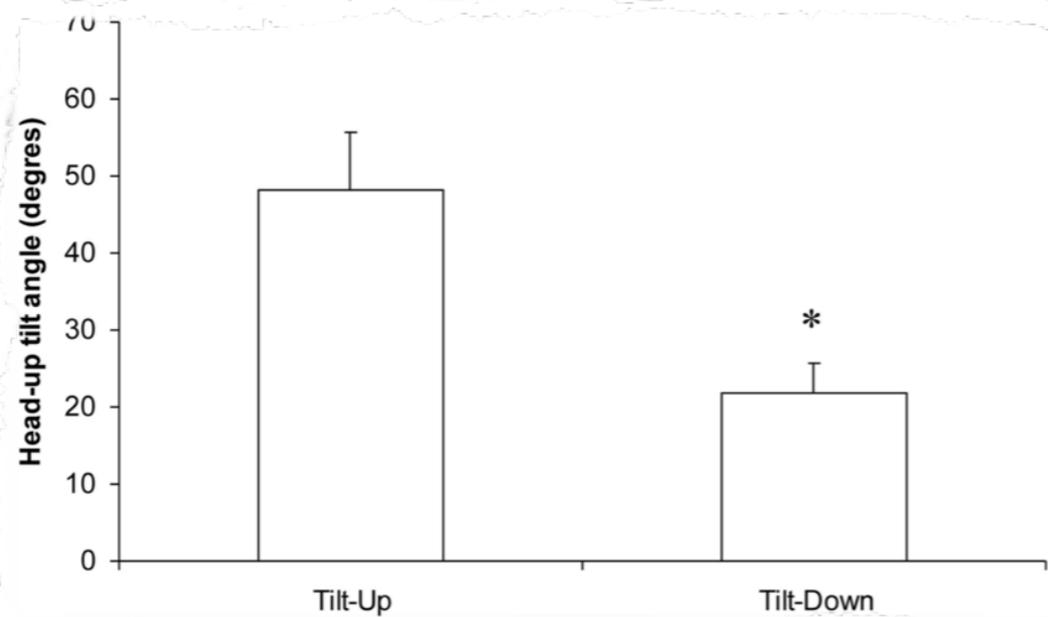
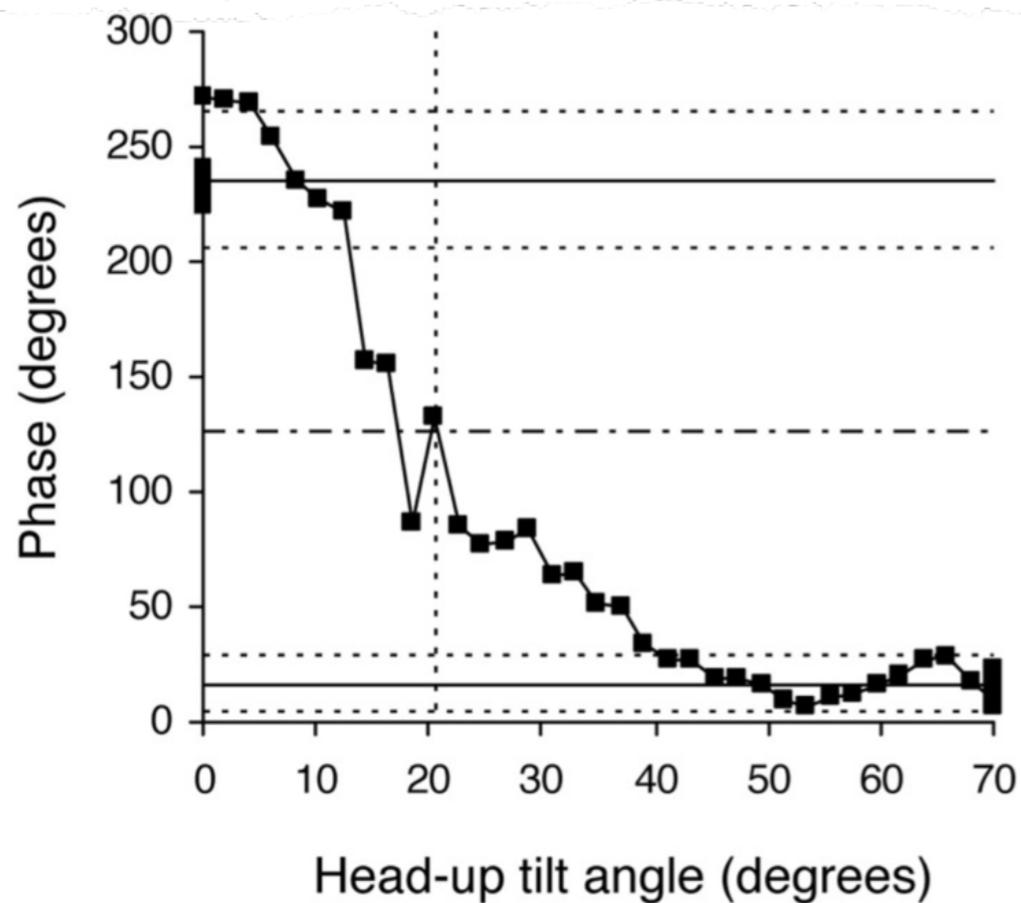


FIGURE 1 | Theoretical evolution of two variables related to two effectors of a self-organized system during demand increase and decrease on the system. (A) Oscillations of these variables in the time domain (x-axis) during demand increase on the system (for example). They are

cross spectral analysis between the RR-interval and Total Peripheral Resistances time series



maybe?



yes!

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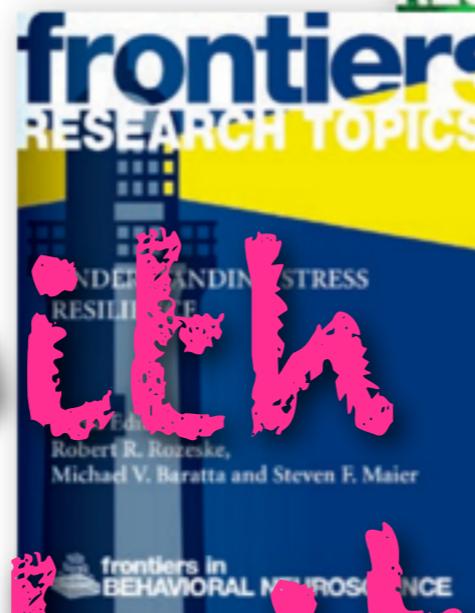
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Phase transitions and associated phenomena in physical systems have arguably been one of the defining subjects of physics since the second half of the last century. Indeed, these have become the basis of research that has been conducted during the last few decades, both theoretical and computational, and in experimental studies. The success of the rigorous approach of physics has to a large extent been due to ingenious applications of physics' reductionist

Complex

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Thank you!