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1 **The dynamical Matryoshka model: 2. Modeling of local lipid dynamics at**
2 **the sub-nanosecond timescale in phospholipid membranes**

3 Aline Cisse^{1,2}, Tatsuhito Matsuo^{1,2,5}, Marie Plaz Janet¹, Francesca Natali^{2,3}, Michael
4 Marek Koza², Jacques Ollivier², Dominique J. Bicout^{2,4}, and Judith Peters^{1,2,6,*}

5 ¹Univ. Grenoble Alpes, CNRS, LiPhy, 38000 Grenoble, France

6 ²Institut Laue-Langevin, 71 avenue des Martyrs, CS 20156, 38042 Grenoble Cedex 9,
7 France

8 ³CNR-IOM and INSIDE@ILL, c/o OGG, 38042 Grenoble Cedex 9, France

9 ⁴Univ. Grenoble Alpes, CNRS, Grenoble INP, VetAgro Sup, TIMC, 38000 Grenoble,
10 France

11 ⁵Institute for Quantum Life Science, National Institutes for Quantum Science and
12 Technology, 2-4 Shirakata, Tokai, Ibaraki, 319-1106, Japan

13 ⁶Institut Universitaire de France

14 *Corresponding author: jpeters@ill.fr

15 **Abstract**

16 Biological membranes are generally formed by lipids and proteins. Often, the membrane
17 properties are studied through model membranes formed by phospholipids only. They are
18 molecules composed by a hydrophilic head group and hydrophobic tails, which can present
19 a panoply of various motions, including small localized movements of a few atoms up to
20 the diffusion of the whole lipid or collective motions of many of them. In the past, efforts
21 were made to measure these motions experimentally by incoherent neutron scattering and to
22 quantify them, but with upcoming modern neutron sources and instruments, such models can
23 now be improved. In the present work, we expose a quantitative and exhaustive study of lipid
24 dynamics on DMPC and DMPG membranes, using the Matryoshka model recently developed
25 by our group. The model is confronted here to experimental data collected on two different
26 membrane samples, at three temperatures and two instruments. Despite such complexity,
27 the model describes reliably the data and permits to extract a series of parameters. The
28 results compare also very well to other values found in the literature.

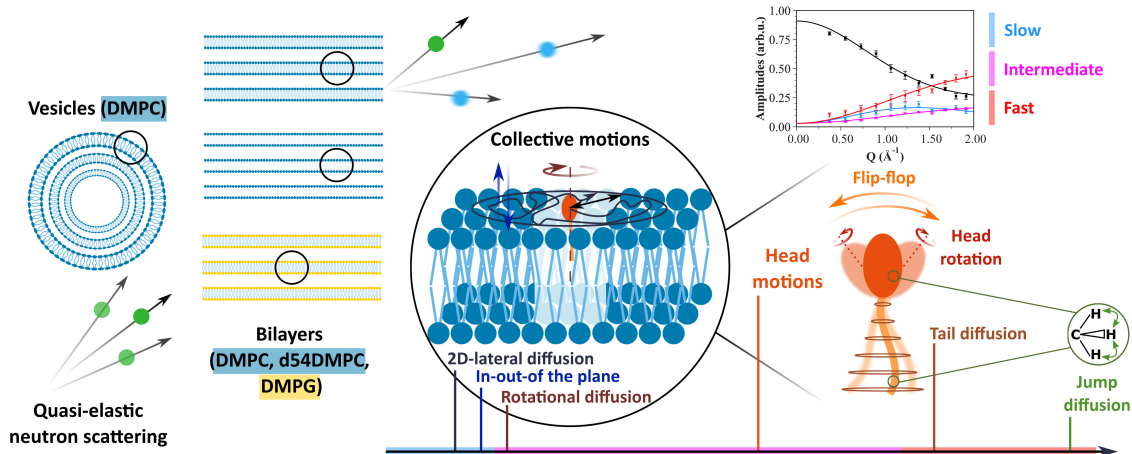


Figure 1: Graphical abstract.

29 **Keywords:**

30 Lipid membranes, neutron scattering, molecular dynamics, modeling

31 **Highlights (in HIGHLIGHTS.docx)**

- 32 - The Matryoshka model brings a new general description of local lipid dynamics.
- 33 - Phospholipid membranes on various conditions are compared in this novel framework.
- 34 - Effects of main phase transition, membrane geometry or motion direction are probed.
- 35 - Despite high number of parameters, overfitting is avoided by a global fit strategy.

36 **Abbreviations**

AFM	:	atomic force microscopy
cryo-EM	:	cryo-electron microscopy
DMPC	:	1,2-dimyristoyl- <i>sn</i> -glycero-3-phosphocholine
DMPG	:	(1,2-dimyristoyl- <i>sn</i> -glycero-3-phospho-(1'-rac-glycerol) (sodium salt)
EINS	:	elastic incoherent neutron scattering
EISF	:	elastic incoherent structure factor
ILL	:	Institut Laue Langevin
37 LAMP	:	Large Array Manipulation Program
MLBs	:	multilamellar bilayers
MLVs	:	multilamellar vesicles
NMR	:	nuclear magnetic resonance
NSE	:	neutron spin-echo
QENS	:	quasi-elastic incoherent neutron scattering
QISF	:	quasi-elastic incoherent structure factor
SAS	:	small-angle scattering

1 Introduction

Lipid membranes are at the basis of cell organization. Enabling a clear separation between cell constituents and the external solvent, they also permit to partition the different components inside the cell, delineating for example the genetic material in a nucleus for eukaryotic cells [1]. Depending on their composition, their association with other molecules, like cholesterol or membrane proteins, they act as borders, and filter what enters or leaves the cell.

Therefore, the study of the structure of lipid membranes is of primary importance to link it to its functionality. Membranes can directly be visualized by cryo-electron microscopy (cryo-EM) [2] [3] or atomic force microscopy (AFM) [4] [5]. Neutron scattering techniques have the advantage to be non-invasive and to permit investigating structure and dynamics at the length and time scales appropriate for lipids and membranes. Scattering methods, including small-angle scattering (SAS) [6] [7], diffraction [8] [9] [10] or reflectometry [11], enable to access high-resolution information, like bilayers' spacing, radii of vesicles and even structural features from the lipids, such as the head group size or volume [10] [12] [13]. Studies on the effect of lipid composition, addition of molecules, assembly with membrane proteins, under different conditions as hydration [14], temperature [8] or pressure [15], are numerous.

However, membrane functionality is not only led by the structure, but also by the dynamics. For example, it was shown for bacteriorhodopsin in purple membranes [16] that the hydration level as well as the dynamics of the membrane and the protein are related to the functionality of the whole system. Photosynthetic membranes also present strong correlations between functionality and dynamics [17] [18]. Among the techniques that can be used, we can cite fluorescence techniques [19], nuclear magnetic resonance (NMR) [20] [21], dynamic light scattering (DLS) [22], neutron scattering including spin-echo (NSE) for long time-scales [23] [24], and elastic and quasi-elastic incoherent neutron scattering (EINS and QENS) at shorter times [14] [25]. The properties of the membranes are governed by their thermodynamic characteristics, which in turn can be measured by differential scanning calorimetry (DSC) [8].

Incoherent neutron scattering is well adapted to probe the sub-nanosecond dynamics of lipids in membranes. As neutrons are sensitive to hydrogen atoms (H), which constitute around 50 % of biological samples, they enable to see various molecular motions without sample damage. Neutron instruments permit to study all lipid membrane geometries, multilamellar bilayers (MLBs) or multilamellar vesicles (MLVs) as well as non-lamellar structures, with the possibility of focusing on in-plane or out-of-plane motions for the MLBs. Finally, neutrons are also sensitive to isotopic substitution : concerning incoherent scattering, the scattering cross section of hydrogen is around 40 times higher compared to deuterium atoms [26]. As a

72 consequence, it is possible to spotlight certain parts of a sample by deuterating the other parts.
73 In the case of lipids, it is particularly interesting to deuterate the tail(s) to have a focus on the
74 head dynamics or vice versa.

75 Though, QENS spectra, giving experimentally access to the dynamic structure factor $S(\vec{Q}, \omega)$,
76 need a model to interpret the data and describe precisely the lipid dynamics. The model
77 presented by Pfeiffer et al. in 1989 [25] was one of the first to describe the main types of
78 motions occurring in lipid membranes, and to analyze QENS spectra accordingly. It included
79 up to six possible movements in lipid membranes: (1) chain defect motions of the tails, (2)
80 rotational diffusion along the long axis of a lipid molecule, (3) lateral diffusion in the plane of
81 the membrane, (4) rotations and head-flip-flop motions, (5) vertical out-of-plane motions and
82 (6) collective undulations. Having established this, Elastic Incoherent Structure Factors (EISF)
83 from the spectrometers IN10 (time window about 1 ns) and IN5 (time window about 20 ps) at
84 the Institut Laue Langevin (ILL) were fitted successfully to extract diffusion constants or the
85 distance of protons from the rotational axis [25]. Other studies following a similar approach can
86 be found in [27], [28], or [29].

87 However, the neutron flux was much lower in that time and so the statistics of experimental
88 data worse, preventing the use of too many free parameters without overfitting the data. The
89 rise of available neutron flux and data quality emerging from new spectrometers called for novel
90 general models for lipid dynamics, which was first addressed in the work of Wanderlingh et al.
91 [30] [31]. It supposes that within a very good approximation, motions in lipid membranes can
92 be considered as dynamically independent and therefore separated in three time domains. Fast
93 motions, at a sub-ps scale, include H motions with respect to the acyl carbon atoms and are
94 described as an uniaxial rotational diffusion. At around 6 - 7 ps, intermediate motions comprise
95 conformational dynamics in the lipid chains and rotational diffusion of the methyl groups. For
96 these motions, the authors subdivided the lipid molecule into different parts, called "beads",
97 along the head groups and the tails and formulated their model for these beads. Finally, slow
98 motions (40 - 350 ps) are described as translational diffusion of the whole phospholipid in-plane
99 and out-of-plane. Such description was very successful when applied to the EISF.

100 Gupta et al. [32] developed a first model in 2018 to predict the dynamics of phospholipid
101 membranes extracted from DLS and NSE measurements. The analysis of NSE data was based
102 on the Zilman-Granek model combined with translational center-of-mass diffusion and further
103 on a cumulant expansion to extract the mean square displacements. The large time window
104 from 3 to 180 ns of NSE permitted then to identify three different power laws in time and the
105 associated dynamics. More recently, Gupta et al. [24] proposed a new model for shorter and

106 long time dynamics as probed by QENS ($t < 5$ ns) and spin-echo spectroscopy ($t > 100$ ns)
107 on liposomes. Local motions at the shorter time scale include tail motions confined within a
108 volume of cylindrical symmetry. Head group motions are taken into account only as a constant
109 background as the head contains much less H atoms than the tails (typically a proportion
110 1:4). Long time motions are described as height-height correlations, thickness fluctuations and
111 translational diffusion of the liposomes. The intermediate scattering functions are well described
112 by this model as well as mean square displacements at the longer time scales. The model is
113 therefore complementary to our approach, which applies to local motions and shorter time scales.

114 In the present investigation, we go beyond the cited studies, taking advantage on one hand
115 of recent QENS results from the spectrometers IN6 and IN5 at ILL, and on the other hand of
116 structural parameters known experimentally as initial values for the fits. However, one should
117 have in mind that the parameters determined here are the values as seen from molecular motions
118 and are not necessarily matching the static ones. The so-called Matryoshka model (the name
119 is inspired from the nested Russian dolls to account for the hierarchy of motions) was first
120 introduced by D.J. Bicout et al. [33] and validated against data from phospholipid bilayers
121 of 1,2-dimyristoyl-*sn*-glycero-3-phosphocholine (DMPC) at three different temperatures. The
122 model includes the main local motions as 2D-diffusion of the tails in a cylinder, jump-diffusive
123 movements [34] of both tails and heads and head-flip-flop plus rotational diffusion in the head
124 group as well as collective motions, all supposed to be independent of each other. In addition,
125 across the three considered timescales and the elastic line, the amplitudes share the same
126 parameters. In that way, the Matryoshka model can be applied in a global way to all the
127 amplitudes, which constrains the fit, reduces overfitting, and increases the precision of the
128 calculations.

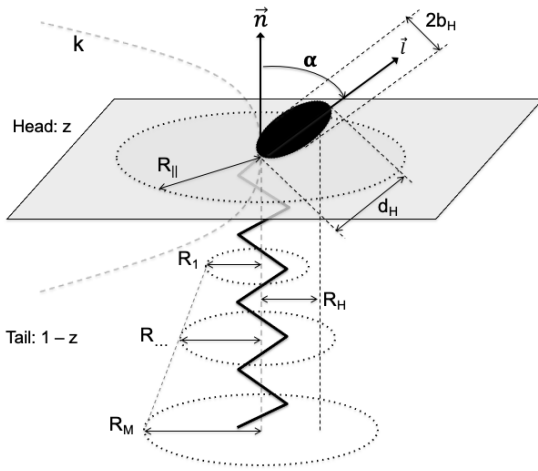
129 The present paper exposes a quantitative and exhaustive study of lipid dynamics on DMPC
130 and 1,2-dimyristoyl-*sn*-glycero-3-phospho-(1'-*rac*-glycerol) (DMPG) membranes, using the Matryoshka
131 model and taking into account known features such as the main phase transition, membrane
132 geometry, direction of motions, or lipid composition. The Matryoshka model will be first
133 introduced, along with its main hypotheses. Then, details on the samples, neutron scattering
134 experiments and subsequent analyses will be given. Finally, results will be presented and
135 discussed.

2 The Matryoshka model for lipid dynamics

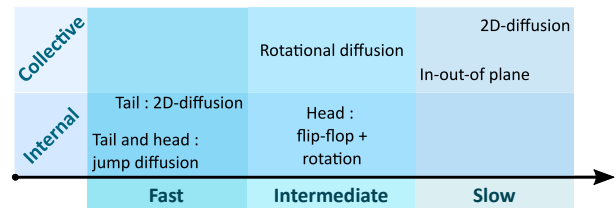
2.1 Main hypotheses

As shown in Figure 2a, in a simplified way a lipid is assumed here as constituted of two bodies: a head group, containing a fraction z of H atoms, and an effective tail, containing a proportion $(1 - z)$ of the total number of H atoms. As lipid molecules, like DMPC or DMPG, are usually made of more than one tail, the effective tail in Figure 2a is used to represent and describe motions of all H atoms in tails regardless their belonging. However, neutron scattering does not allow to distinguish if a H atom belongs to one or the other tail, as only averaged motions are measured. Moreover, data fitting and the resulting parameters show very consistent outcomes, which strengthen our approach.

The Matryoshka model assumes six types of lipid motions, whatever the samples studied or the instrumental resolution of the experiment. These motions are ranked in terms of their time scales (noted as fast, intermediate or slow, similar to [30]), and are subdivided into collective (concerning a motion of the whole lipid) or internal movements (only parts of the lipid ; methylene and methyl groups, head or tail), as described in Figure 2b.



(a) Scheme of a lipid molecule



(b) Time scales of lipid motions

Figure 2: Main elements of the model. 2a : representation of a lipid molecule in the membrane and associated parameters (reproduced from [33]). 2b : hierarchy of the motions considered in the Matryoshka model.

The slowest motions consider only the whole lipid, and are happening in two opposite directions with regard to the membrane :

- A lipid can freely 2D-diffuse within the membrane plane, and more particularly in an average cylinder of radius $R_{||}$, as schematized in Figure 2a. $R_{||}$ will be referred as the lateral diffusion radius in the following.

156 • The same lipid can also oscillate in the out-of-plane direction, moving normal to the
157 membrane plane. This motion is characterized by a force constant k_{force} : when k_{force}
158 is high, it means the membrane is rigid, and the lipid moves only little in the out-of-the
159 plane direction, whereas a small k_{force} means a higher flexibility.

160 The motions said to be intermediate are a mixture of internal and collective dynamics :

161 • The whole lipid can rotate around its normal axis. The rotational diffusion expression
162 contains the half-height of the head group, R_H (see Table S1).

163 • Inside the lipid, the head group can perform a head-flip-flop motion between the angle
164 α and $-\alpha$ with respect to the normal axis. In addition to this head-flip-flop motion, the
165 head with radius b_H can rotate around its own axis (see Table S1).

166 Finally, the fast motions are only internal and concern different parts of the lipid :

167 • The lipid tail can 2D-diffuse around the normal axis. But the extension of that motion will
168 change depending on the H position in the tail : close to the head, the motions are seen
169 more restricted, around a radius R_1 , whereas far from the head, the motions can extend
170 until $\sqrt{m}R_1$, with m the index of the methylene and methyl group position on the tail,
171 and M the total number of these groups.

172 • In addition, the jump-diffusion of the H atoms inside the methylene and methyl groups has
173 to be taken into account. Jump-diffusion assumes to occur via infinitely small, elementary
174 jumps characterized by a negligible jump time during which the particle diffuses, and the
175 residence time τ , i.e. the time a particle spends in a given position [34]. The methylene
176 and methyl groups can be found in the tail, but also in the head. The involved parameters
177 are the distance H-C-H d between the two-sites concerned by the jump-diffusion, but also
178 the probability ϕ of jump events (see Table S1).

179 Assuming faster motions for tails than for heads can appear counter-intuitive, as they are
180 bigger and buried inside the membrane. However, in addition to be supported by the following
181 results, other studies showed that tails' motions set in at lower temperature than those of the
182 head groups, and seem even to drive head motions [35]. Assuming a shorter time scale and
183 fastest motions for tails appears then to be a reasonable hypothesis.

3 Materials and Methods

3.1 Samples

DMPC (1,2-dimyristoyl-*sn*-glycero-3-phosphocholine) and DMPG (1,2-dimyristoyl-*sn*-glycero-3-phospho-(1'-*rac*-glycerol) (sodium salt)), represented in Fig. 3, were purchased from Lipoid (Ludwigshafen Germany) or from Avanti Polar Lipids (Alabaster, USA) and used without further purification.

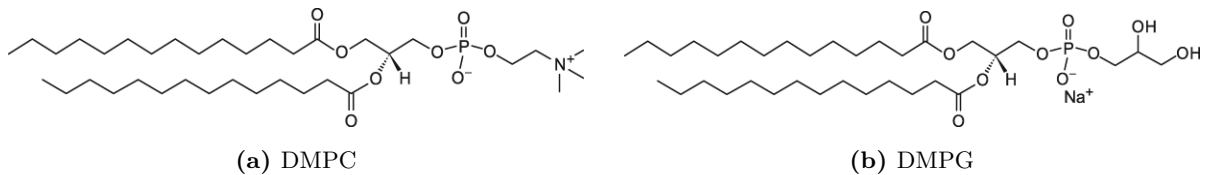


Figure 3: Molecular representations of both lipid samples. (Reproduced from avantilipids.com).

Different sample geometries were investigated on two neutron spectrometers : MLVs, MLBs and MLBs, whose lipid tails were deuterated (d54-MLBs) so that only the heads were visible by neutrons. The samples used on the two instruments were different, but prepared following the same protocol (see [36]).

Shortly, for MLVs, about 100 mg of lipid powder were placed in a flat sample holder and hydrated in a desiccator from pure D₂O for two days at 40 °C. Additional heavy water was added to achieve a sample with an excess of water [37]. DMPC and DMPG oriented MLBs, with a full width half-maximum of a neutron rocking curve of the first Bragg peak typically between 1 and 3°, were prepared on Si wafers and hydrated with heavy water. We used the “rock and roll” method following a protocol described by Tristram-Nagle and co-workers [38] in which DMPC powder was deposited on a Si(111) wafer of dimensions 30 × 40 × 0.38 mm³ by evaporating from a trifluoroethanol: chloroform mixture (2:1, v/v). After deposition, the wafer was dried over silica gel for 2 days in a desiccator. The sample was rehydrated from pure D₂O at 40 °C to achieve a high hydration level (we used 27 % weight of water on IN6 against 10 % on IN5). One wafer contained a total amount of ≈ 35 mg of lipids.

Both MLVs or MLBs were placed in slab-shaped aluminum sample holders, gold-coated to avoid sample contamination. Sample cells were sealed using indium wire and the weight of the sample was monitored before and after the experiment, with no change observed indicating a stable level of hydration.

209 **3.2 Neutron scattering experiments**

210 DMPC samples with the three geometries (MLVs, MLBs, d54-MLBs) were measured on the
211 IN6 time-of-flight spectrometer from ILL (Grenoble, France), with a wavelength of 5.1 Å,
212 corresponding to an energy resolution of 75 μeV [39]. At this resolution, motions up to around
213 10 ps are accessible, and the attainable Q-range is of [0.37 ; 2.02] Å⁻¹. Quasi-elastic neutron
214 scattering (QENS) scans were performed at three different temperatures, 283 K, 311 K and 340
215 K, to probe the dynamics before and after the main phase transition of the lipids (at 297 K for
216 DMPC and 296 K for DMPG). For MLBs, to access in-plane or out-of-plane motions, the sample
217 holder was oriented at 135°, respectively 45°, with respect to the beam (see [40] for example).

218 To have a comparison with another sample, as well as a different instrumental resolution,
219 data from an experiment performed on the IN5 time-of-flight spectrometer from ILL (Grenoble,
220 France) were analyzed in addition [41]. Here, DMPC and DMPG samples in MLB geometry
221 were scanned at 280 K and 295 K, with a wavelength of 6 Å. This configuration corresponds
222 to an energy resolution of about 45 μeV, and an observable time scale of 15 ps. The accessible
223 Q-range was of [0.18 ; 1.82] Å⁻¹.

224 In both experiments, an empty cell with and without wafers, as well as Vanadium, were
225 measured for correction and normalization purposes. In order to avoid multiple scattering, the
226 sample thickness was calculated to give a transmission of about ~90 %.

227 **3.3 QENS analysis**

228 Raw data were first corrected for the empty cell and the contribution of six wafers, using the
229 Large Array Manipulation Program (LAMP) [42].

The resulting $S(\vec{Q}, \omega)$ spectra were subsequently analyzed in the range of $-10 \text{ meV} \leq \Delta E \leq 2 \text{ meV}$ using IGOR Pro software (WaveMetrics, Lake Oswego, OR, USA). The general model used for fitting the spectra [43] was the following :

$$S(Q, \omega) = \mathcal{C}(Q) \left[A_0(Q) \delta(\omega) + \sum_{i=1}^3 A_i(Q) \mathcal{L}_i(\gamma_i; Q, \omega) \right] \otimes \mathcal{R}(Q, \omega) + \mathcal{B}(Q), \quad (1)$$

230 with $\mathcal{C}(Q) = C e^{-(u^2)Q^2}$, the Debye-Waller factor, A_0 the elastic incoherent structure factor
231 (EISF), A_i and γ_i the respective amplitudes and half-widths at half-maximum of the Lorentzian
232 functions $\mathcal{L}_i(\gamma_i; Q, \omega)$. In most of QENS studies, the amplitudes A_i obtained through this
233 "model-free" approach are ignored and not further exploited during data analysis. However,
234 they allow to shed light on various structural-dynamical aspects of the samples, as shown in the
235 following. Moreover, for each sample and temperature, the EISF A_0 and the three amplitudes

236 A_i are fitted globally, which reduces the risk of overfitting. For all these reasons, here the
 237 amplitudes A_0 as well as A_i were subsequently analysed with the Matryoshka model, allowing
 238 to extract a series of parameters. In a follow-up study [44], the γ_i are investigated in more
 239 details using either classical models or the same Matryoshka model; we will refer to it by "the
 240 linewidths analysis" in the text. $\mathcal{R}(Q, \omega)$ refers to the resolution function, and corresponds to the
 241 Vanadium measurements, directly included in the analysis. \otimes designates a convolution. Finally
 242 $\mathcal{B}(Q)$ is a flat background, that can comprise the instrumental contribution, or fast vibrational
 243 motions which are too flat to be analysed separately. Fig. 3 shows two examples of experimental
 244 data at $Q = 1.23 \text{ \AA}^{-1}$ together with fitted curves according to Equation 1.

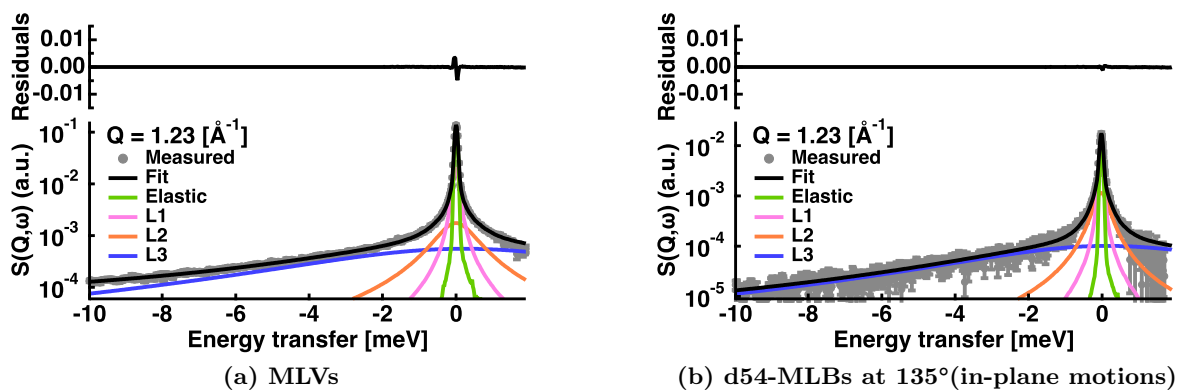


Figure 4: Example of $S(Q = 1.23 \text{ \AA}^{-1}, \omega)$ data fitting for two samples measured on IN6 at $T = 283 \text{ K}$. The grey circles are the data points. The total fit is represented by the black line. The green line corresponds to the elastic peak convoluted with the resolution function, which is directly given by the Vanadium measurements at $Q = 1.23 \text{ \AA}^{-1}$. The magenta, orange and blue curves are respectively the Lorentzian functions convoluted by $\mathcal{R}(Q, \omega)$ for slow, intermediate and fast motions. Residuals are showed at the top of each figure.

245 Similarly to the QENS analysis in [30], three Lorentzian functions were used for fitting,
 246 accounting for three diffusional processes with distinct relaxation times. Each process is assumed
 247 to correspond to a certain lipid motion from Table S1 (Supplementary Material), following the
 248 hierarchy of motions presented in Fig. 2b. The Table 1 summarizes which motions reside within
 249 each timescale.

Timescale dynamics	Dynamical processes
Slow	in-out of the plane \otimes 2D lateral diffusion
Intermediate	head motions \otimes rotational diffusion
Fast	tail motions (2D-diffusion \otimes jump-diffusion) + jump-diffusion of H in head

Table 1: Lipid motions within each timescale.

250 3.4 The theoretical fit model

251 The association of lipid motions to a corresponding timescale, presented in Table 1, enables to
 252 write the theoretical EISF and the amplitude of each Lorentzian function of Eq. (1) (see Table 2).

253

Amplitudes	Theoretical function
A_0 (EISF)	$\varepsilon_0 + m \left[[(1-z)A_{tail}A_{jd} + zA_{head}A_{jd}] A_{rot} A_{in-out} A_{2d} \right]$
A_1 (slow)	$\frac{1-m-\varepsilon_0}{3} + m \left[[(1-z)A_{tail}A_{jd} + zA_{head}A_{jd}] A_{rot} (1 - A_{in-out} A_{2d}) \right]$
A_2 (intermediate)	$\frac{1-m-\varepsilon_0}{3} + m \left[zA_{jd}(1 - A_{head}A_{rot}) + (1-z)A_{tail}A_{jd}(1 - A_{rot}) \right]$
A_3 (fast)	$\frac{1-m-\varepsilon_0}{3} + m \left[z(1 - A_{jd}) + (1-z)(1 - A_{tail}A_{jd}) \right]$

Table 2: Fit functions used for the amplitudes. z is the proportion of hydrogen atoms in the head. m refers to the mobile fraction of H atoms. ε_0 is a factor accounting for the immobile fraction of H atoms, but also for multiple scattering effects, which can become visible at low-Q range [45, 46]. A homogeneous distribution over length scales of the errors is assumed, and thus $\varepsilon_0(Q) = \varepsilon_0$ (see [33]).

254 Thus, the application of the theoretical model for various motions of the lipids presented in
 255 Section 2 is performed on the EISF and the amplitudes. The latter are corresponding to the
 256 areas under the Lorentzian curves retrieved from the previous QENS analysis. They are fitted
 257 with the functions of Table 2, using the package *lmfit* from Python [47], with the implemented
 258 Levenberg-Marquardt and Nelder-Mead algorithms [48, 49], following a three-step procedure:

- 259 1. A fit is performed using the Nelder-Mead algorithm to get first estimations of the parameters.
 260 Contrary to the common Levenberg-Marquardt optimization, it is a direct search algorithm
 261 which does not require the calculations of derivatives. Several tests we ran indicated that
 262 the Nelder-Mead option was less influenced by the initial parameters, while staying quite
 263 efficient in terms of time and consistency of the values.
- 264 2. To have an estimation of the error bars, the Levenberg-Marquardt algorithm is then used,
 265 using the previous results from the Nelder-Mead fit.
- 266 3. Finally, to assess the effect of each parameter on the global fit, all parameters except one
 267 are fixed, and the Levenberg-Marquardt algorithm is applied another time. The returned
 268 value and error bar are saved, and the process is repeated for each parameter (except for
 269 the parameters which are known from experiments and fixed. They are summarized in
 270 Table 3).

271 The fitting procedure relies at each step on the simultaneous fitting of the four areas with
 272 their corresponding fit function (gathered in Table 2), through a set of shared parameters (see
 273 Table S1 for the list of parameters). In such a way, statistics are improved by the use of more
 274 data points, but it also constrains the fit, and limits the combination of parameters that could
 275 lead to a good fit.

276 The quality of the fits is given through the reduced chi-square value of all shown fit examples
 277 (see Figures 5, 6 and Appendix B Figures 1, 2, 3). In general, overfitting leads to the fitted
 278 curves that unnaturally pass through all the data points within their error bars. While our fits
 279 in Figures 5 and 6 reproduce the experimental profiles quite well as a whole, they do not pass
 280 through several data points, implying that the number of variables in the model is less than that
 281 required for overfitting. We also refer to Appendix E, which explains that even slight changes
 282 in the model provoke a mismatch of the fits. All extracted parameters are given with their error
 283 bars in the Figures 7 and 8, in the tables in Appendix D (Tables 2-7), which also prove that the
 284 fits work remarkably well.

285 Finally, the Matryoshka model directly differentiates the directions of motions in the theoretical
 286 expressions of the amplitudes, allowing to write different functions for in-plane or out-of-plane
 287 motions, and thus for MLBs measured at 135° or 45° (see [33], Table 4). In the case of MLVs, an
 288 average of the amplitudes at four different directions (in-plane, out-of-plane, and two intermediate
 289 angles) is computed to lead to the total amplitudes A_i . Choosing four directions for averaging
 290 was proved to be sufficient enough to describe the data, while keeping a reasonable computational
 291 time.

292 Some parameters were fixed according to experimental values which can be found in the
 293 literature. We summarize these parameters in the following table, with the corresponding
 294 references :

Parameter	Value	Literature
M	14	Sample datasheet [50]
z	0.25 (DMPC), 0.18 (DMPG)	Sample datasheet [50]
α ($^\circ$)	32.3 ± 0.6 (DMPC), 30 (DMPG)	Diffraction values [38], [51]
d (\AA)	2.2 ± 0.1	Average C-H distance (CCCBDB from NIST [52])

Table 3: Parameters known from experiments.

295 **4 Results**

296 The amplitudes A_i , including the elastic incoherent structure factor (EISF, $i=0$) and the quasi-
 297 elastic incoherent structure factors (QISF, $i=1,2,3$) retrieved from the QENS analysis, were
 298 fitted as explained in section 3. The comparison between the data points and the fit curves are
 299 shown for all samples, measured on both IN6 and IN5 instruments, for $T = 283$ K and $T =$
 300 280 K, respectively, in Figures 5 and 6. The higher temperatures studied are displayed in the
 301 Supplementary Material, in Figures S1, S2 and S3.

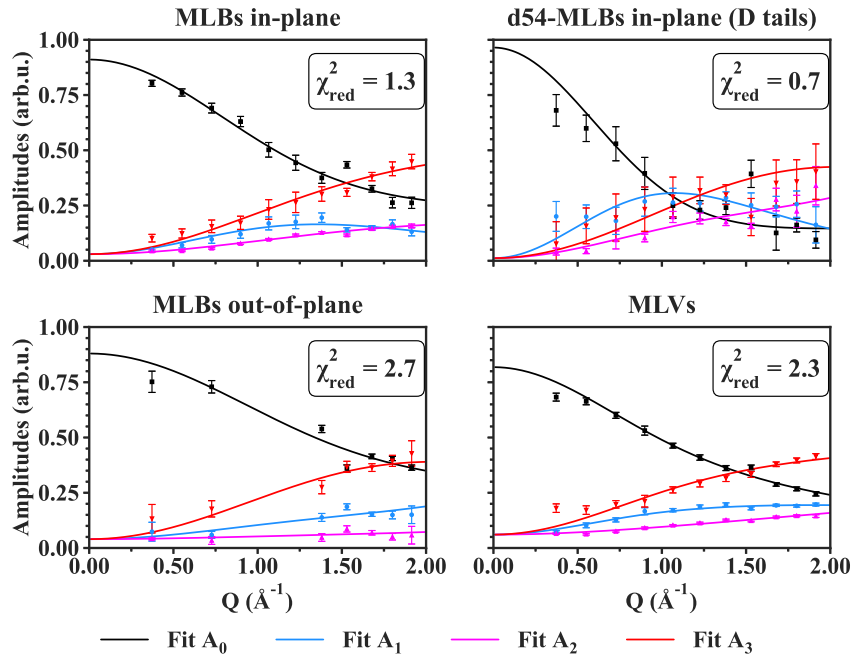


Figure 5: Fit curves against data points for IN6 data at $T = 283$ K for all samples measured. The black points and line correspond to the EISF (A_0) data points and fit curve. In the same manner, the blue points and line represent A_1 , the amplitude which coincides with the slowest motions within the instrumental resolution. The magenta points and line are linked to A_2 , whose motions timescales are said intermediate. Finally, A_3 , linked to the fastest motions, is represented by red points and line. χ^2_{red} indicates the reduced chi-square value of the fit. Error bars are within symbols if not shown.

302 For all the samples measured, whatever the lipid geometry, type of motions or lipid composition,
 303 the fit curves approach very well the data points. The reduced chi-square values (see in Figure
 304 5) are around 1 to 2, indicating a good fit quality. Concerning the IN5 data, the error bars of the
 305 amplitudes are ten times smaller than on IN6. Numerically, error weighted fits were then too
 306 restricted. Even if weighted and non-weighted fits led to similar results, non-weighting remained
 307 the most stable option, and was preferred in the case of IN5 data. For that reason, the reduced
 308 chi-square values presented in Figure 6 have not the same definition (as it does not account for
 309 the weights) and correspond to the averaged squared residuals, which are then close to zero.

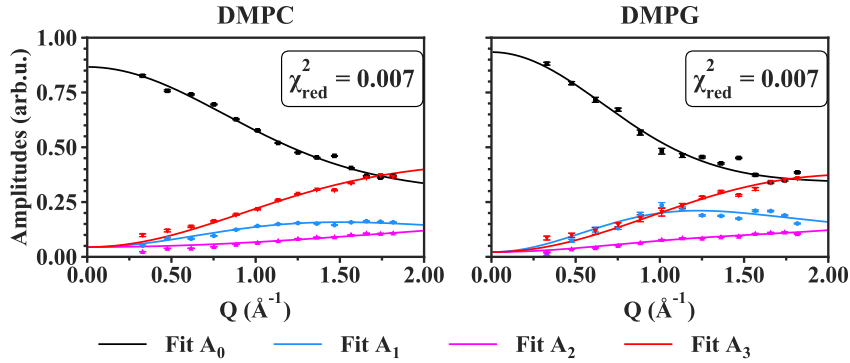


Figure 6: Fit curves against data points for IN5 data at $T = 280$ K for all samples measured. The legend is the same as in the previous Figure 5 for IN6 data. Error bars are within symbols if not shown.

310 However, the curves match again the data points, and clearly follow the experimental trends.

311 In all cases, the Matryoshka model describes well the decrease of A_0 , the EISF, and the
 312 increase of the QISF, $A_{1,2,3}$, with increasing Q -values. Notably, the behaviour of A_1 (blue
 313 points in Figures 5 and 6), which is not monotonic, and varies considerably between the various
 314 samples, is accurately fitted. Moreover, in spite of the strong hypothesis considering an effective
 315 lipid tail group in the Matryoshka model, whereas both DMPC and DMPG are known to have
 316 two tails, the fits of the amplitude A_3 (red points and lines), including the tail motions, are
 317 quite robust among all samples.

318 Around $Q = 1.5 \text{ \AA}^{-1}$, a little peak can be observed in the experimental points, which is
 319 not fitted by the theoretical model. This feature, known as the chain correlation peak (as
 320 reported in [53] or [54]), is a Bragg peak caused by the ordering of the alkyl chains, and has a
 321 coherent, structural origin. Therefore, it is particularly visible in the d54-MLB, which presents
 322 more coherent scattering. However, the current model focuses on the sole incoherent part of the
 323 neutron scattering function, thus the local dynamics, and in consequence does not describe the
 324 chain correlation peak. In the fit procedure, the points around $Q = 1.5 \text{ \AA}^{-1}$ were then ignored.

325 The fit parameters, shared between all four amplitudes A_i of one sample at a particular
 326 temperature, were retrieved from the fitting procedure, and are displayed in Figure 7 for IN6
 327 measurements, and Figure 8 for IN5 data. The notations are those presented in Section 2.

328 For every temperature and sample, the retrieved parameters in Figure 7 and 8 exhibit the
 329 relevant orders of magnitude known from the literature, however all the distance values in \AA are
 330 smaller than the structural values. For example, the head radius, b_H , is estimated by diffraction
 331 experiments (see [10] and [38]) to be around 4 \AA for DMPC (see Figure 2a). However, in Figure
 332 7, the parameter lies within 1 to 2 \AA , so more than half less. Similar observations can be done for
 333 R_H , which can be estimated in first approximation by $0.5 \cdot d_H \sin(\alpha)$. Following diffraction values,

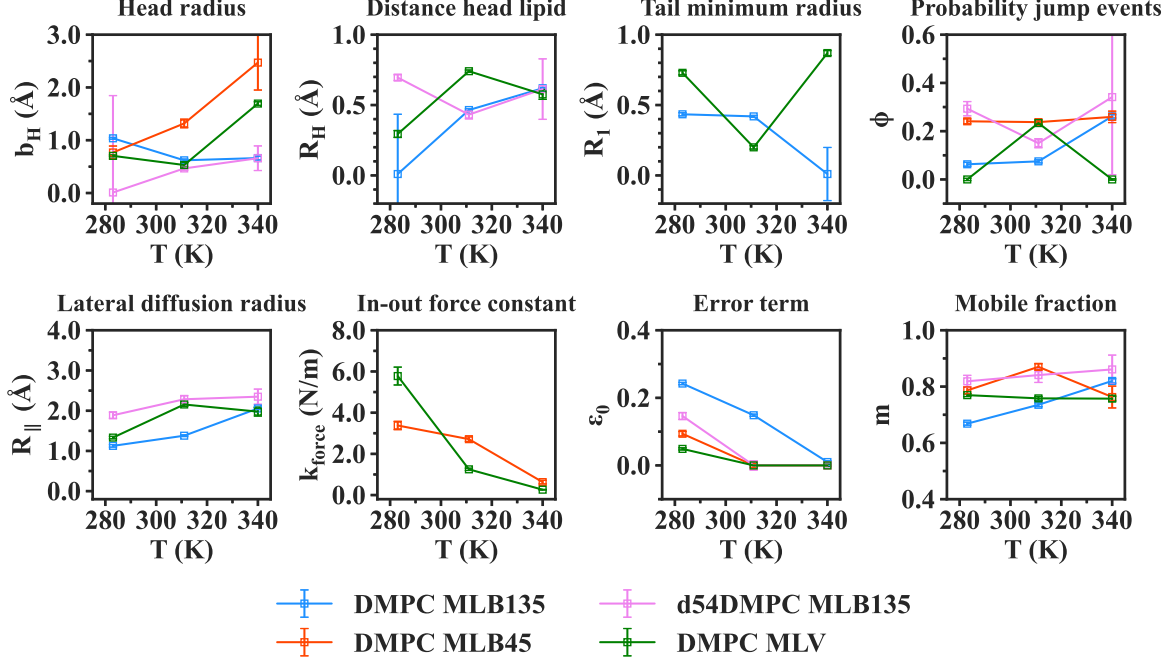


Figure 7: Comparison of each parameter between IN6 DMPC samples. In blue is represented MLB sample measured at 135° (in-plane motions). The MLB sample measured at 45° (out-of-plane motions) is depicted in orange. The tails-deuterated sample, d54-MLB, is in pink. Finally MLV sample is shown in green. Missing values occur when the parameter is not present in the model for a specific sample (for example, the parameter R_{\parallel} prevails only for in-plane motions). Error bars are within symbols if not shown.

334 $0.5 \cdot d_H \sim 5 \text{ \AA}$, and with $\alpha = 32.3^\circ$ (Table 3), we should get a value around 2.6 \AA , whereas the
335 R_H stands around 0.5 and 1 \AA in Figure 7. The same effect appears for the tail parameter R_1 ,
336 which represents the smallest radius in which the lipid tail group is diffusing. It can be directly
337 linked to the H-C-H distance in a methylene and methyl group, and is estimated to be around
338 2 \AA [55], but the values reported here are around 0.5 \AA . Partly, this compression of the distances
339 can be explained by a projection effect inherent to the neutron instrument's setup. The in-plane
340 and out-of-plane directions hold exactly for one detector only, and are more or less mashed with
341 the other direction for all other detectors. The compressed distances are therefore due to a
342 projection representing a mix of the two directions. Moreover, we remind that the parameters
343 obtained are extracted through a dynamical model, so they could be understood more as a
344 deviation from a mean value. They are then better referred as apparent or dynamical values,
345 more than static physical values obtained from diffraction experiments. As a consequence, only
346 the comparison between different samples, or trends with temperature, should be taken into
347 account rather than their absolute value. In general, dynamical and structural values are based
348 on different theories and assumptions, and thus are not directly comparable, as already discussed
349 in [33].

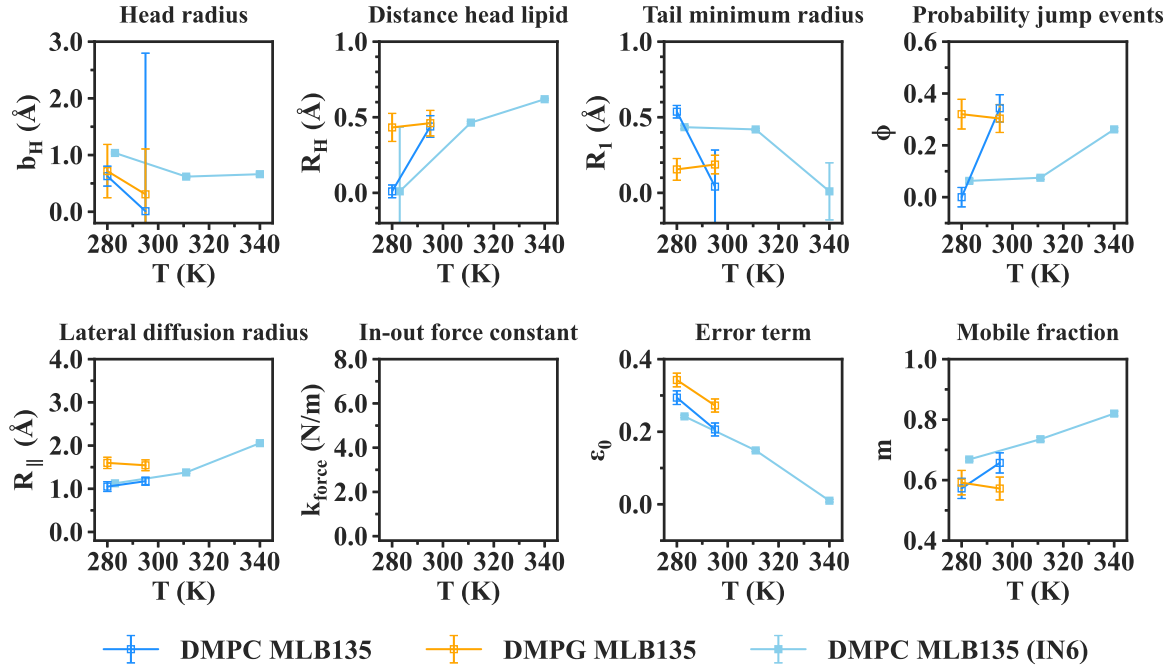


Figure 8: Comparison of each parameter between IN5 samples, both MLB measured at 135° (in-plane motions). In blue is represented DMPC MLB sample, whereas DMPG is represented in yellow. For comparison, the DMPC MLB sample measured on IN6 is shown in filled light blue squares. Missing values occur when the parameter is not present in the model for a specific sample. Error bars are within symbols if not shown.

350 Concerning the other distance parameter, R_{\parallel} , accounting for the lateral diffusion radius, the
 351 values are also quite small, around 1 - 2 Å. However in that case, one has to consider it in
 352 relation with the instrumental resolution of each instrument, ~ 10 ps for IN6 and ~ 15 ps for
 353 IN5. At such short time scales, the full 2D-diffusion of a lipid within a membrane is not visible,
 354 but only the part observable at this resolution. As a consequence, the diffusion radius R_{\parallel} is
 355 smaller than the real diffusional free path, that can be of the order of the nm or μm , as can be
 356 measured by fluorescence measurements [56].

357 The force constant k_{force} , retrieved from the MLBs at 45° (see Figure 7) presents values
 358 between 1 and 3 N/m. In elastic neutron scattering studies, an average force constant can be
 359 determined with the Bicout-Zaccai model as described in [57], and its application to DMPC
 360 membranes leads to values around 1 N/m in the gel phase and 0.2 N/m in the liquid phase
 361 [35]. The k_{force} values displayed here are slightly higher, but they account for the out-of-plane
 362 motions. In this direction, the membrane is stiffer as more energy is required for a lipid to move
 363 perpendicular to the membrane. Following this consideration, the force constant is higher for
 364 out-of-plane motions than the total average in all directions [36].

365 Regarding the normalization parameters, the mobile fraction m is quite high, between 60
 366 and 90 % of all H atoms. We observe an increase with increasing temperature, which is expected

367 as more H atoms will become mobile. Meanwhile, the parameter ε_0 stays between 0 and 30 %,
368 which is smaller than the theoretical immobile fraction, $1 - m$. However, this error term also
369 accounts for multiple scattering effects, or other experimental errors, as derived in [33].

370 In parallel, most of the parameters displayed in Figure 7 and 8 have small error bars, except
371 for some values (especially among the head group parameters) which tend towards zero and
372 exhibit high error bars. This behaviour turns up to be purely numerical and caused by the very
373 similar shape of some structure factor functions describing different motions. In particular, the
374 parameters for the head group, b_H and R_H , appear each in a similar form of the Bessel function
375 (see Table S1 for the detailed expressions), resulting in similar functions for A_{head} and A_{rot} .
376 It is then numerically difficult to deconvolute such expressions from the amplitudes A_i . As a
377 consequence, the fitting procedure can lead some parameters to be zero (for example R_H), so
378 that the corresponding amplitude A_{rot} is equal to one, and does not contribute to the fit.

379 5 Discussion

380 The effects of the different variations with respect to the samples and instruments are discussed
381 here, then a comparison with existing models is presented.

382 5.1 Impact of temperature and main phase transition

383 In [36], the same DMPC system was studied by elastic incoherent neutron scattering on IN6 and
384 by neutron diffraction on D16 at ILL, Grenoble. The mean square displacements, consequently
385 the dynamics of the lipid membrane, were shown to increase with temperature, as lipids are
386 gaining more thermal energy. Notably, at the main phase transition temperature T_m , a change
387 of slope appeared. From that, it was shown that T_m is about 296 K for MLVs, and 303 K
388 for MLBs, this discrepancy being largely due to differences in the hydration, the vesicles being
389 more hydrated than bilayers. As a consequence, all the samples at 280 or 283 K are supposed
390 to be in the gel ordered phase, whereas at 311 K and 340 K, they are in the liquid disordered
391 phase. Alternatively, for IN5 data at 295 K, the lipids should be in the middle of the main phase
392 transition.

393 In general, the increase of motions with temperature is reproduced by the Matryoshka model,
394 noticeable by the rise of the distance parameters. The effect is more striking for the lipid lateral
395 diffusion radius, $R_{||}$, which is almost doubled for the protonated MLBs or MLVs, as seen in
396 Figure 7. On the contrary, the tail parameter R_1 does not display a clear trend, and seems
397 even to tend towards zero at the highest temperature, 340 K, so that the 2D diffusion of the

398 tails is reduced with temperature. It seems counter-intuitive as in the liquid phase the tails are
399 more disorganized. However, in a membrane, the chains are restricted in terms of space, and
400 this could limit, or even prevent, motions when the chains are disorganized and more extended.
401 Such explanation is supported by the R_1 increase for MLVs, where the tails have more space.

402 The force constant k_{force} representing the resilience of the membrane in the out-of-plane
403 direction decreases with temperature, passing from high values (3 or 6 N/m) to around 1 N/m
404 in Figure 7. Such decrease indicates an enhanced flexibility, which is consistent with the other
405 parameters, as discussed above, especially after the main phase transition, where the lipids enter
406 the liquid phase.

407 5.2 In-plane against out-of-plane motions

408 In Figure 7, in-plane and out-of-plane motions are respectively compared through the DMPC
409 MLB135 (blue points) and DMPC MLB45 (orange points). As the Matryoshka model is different
410 for each direction, some parameters change from one direction to another. For example, the
411 lateral diffusion radius $R_{||}$ is only visible in-plane, whereas the force constant k_{force} only appears
412 for out-of-plane motions. In contrast, the expression for the head rotation and head-flip-flop
413 motions varies with the direction, which could explain the discrepancies in b_H at 311 K and 340
414 K.

415 The probability ϕ of jump events tends to be almost constant, about 20 %, when viewed
416 from the normal direction, whereas an abrupt increase from 10 % to 30 % is seen at 340 K for
417 in-plane MLBs. This observation suggests an anisotropy of jump-diffusion in lipids, contrary to
418 the case of methyl groups in proteins. Meanwhile, the MLVs (in green) present a probability
419 ϕ close to zero, which is neither close to in-plane nor to out-of-plane motions, although the
420 MLVs represent an average over all directions (four in the current calculations). In parallel, the
421 independent linewidths analysis in [44] shows that for fast motions, the corresponding correlation
422 time τ_3 differs for the in-plane or out-of-plane motions. It supports the anisotropy hypothesis,
423 but we would need more data to fully validate it.

424 Finally, the mobile fraction m tends towards a 5 to 10 % bigger proportion of H atoms
425 involved in out-of-plane displacements than in-plane, even if the amplitude of such motions
426 should be smaller due to the higher energy required to move outside the membrane.

427 5.3 Deuteration of the tails and focus on the head group

428 Measurements on d54-MLBs in the direction of the membrane enable to focus on the head group,
429 as deuterium atoms in the tails are almost invisible compared to hydrogen atoms in incoherent

430 neutron scattering (see corresponding cross sections of H and D in [26]). Figure 7 displays the
431 comparison of original MLBs (blue points) against d54-MLBs (pink points). Rotation of the
432 whole lipid around its normal axis, represented by the R_H parameter, seems better determined
433 for deuterated samples, as less parameters are considered in the fits compared to protonated
434 MLBs.

435 Then, the probability ϕ of jump events is much higher for deuterated samples, indicating
436 that jump-diffusion is more likely to happen within the head, compared to the whole lipid (tails
437 included). However, the head group is directly in contact with the hydration layer, whereas
438 the chains are buried within the membrane, and have much less interaction with the water
439 molecules. In consequence, the dynamics in the head groups should be larger, as shown in [35]
440 for mean-square displacements. It is in agreement with what we see with the jump-diffusion,
441 but also the lateral diffusion radius $R_{||}$, which is bigger for deuterated MLBs.

442 Lastly, the mobile fraction of H atoms is much larger, about 20 % more, for the head group,
443 than for the whole lipid, which is supporting the enhancement of the dynamics of lipid groups
444 in contact with the hydration layer.

445 In contrast, and in agreement with the hierarchy of motions of the Matryoshka model, the
446 linewidths analysis in [44] reveals that the motions from the head are slower than the whole lipid
447 motions, and thus slower than the tails' motions. Such results, combined to our observations
448 from the amplitudes' analysis, indicate that the hydration layer would favor larger exploration
449 (within the membrane, or through jump-diffusion), but higher interactions would slow down
450 the corresponding motions. It shows the importance of distinguishing the geometry of motions
451 (amplitudes' analysis) and their diffusive properties (linewidth analysis [44]). For instance, larger
452 motions do not mean necessarily faster motions, it is thus necessary to conduct both types of
453 analyses to retrieve a complete dynamical picture of our systems.

454 5.4 Influence of the membrane geometry on the dynamics

455 Bilayers and vesicles are compared in Figure 7 through the respective blue and green points. On
456 the whole, vesicles are more mobile than bilayers, as could be seen in the lateral diffusion for
457 $R_{||}$, which is by 10 % to 40 % larger for lipids in a vesicle. Similarly, the mobile fraction m is
458 more than 10 % higher at 280 K, becoming equal for MLVs and MLBs only in the liquid phase.
459 This effect was also grabbed in elastic neutron scattering on the same system in [36], as well as
460 in the linewidths analysis from [44], and can be explained by a higher hydration for MLVs than
461 MLBs, and the fact that the lipids are less constrained in a vesicle than in a bilayer.

462 5.5 Effect of the instrumental resolution

463 IN5 and IN6 data, for which the instrumental resolution was similar, respectively 15 and 10 ps,
464 are compared for DMPC around the temperature 280 K in Figure 8. IN5 data are shown in blue
465 empty squares, compared to IN6 data displayed in light blue filled points. The parameters are
466 quite comparable, as expected from the analog resolutions, except for a slight decrease in IN5
467 data of b_H , linked to the head group rotation and head-flip-flop, as well as the mobile fraction m .
468 The time resolution does not allow for so much differences, however, between both experiments,
469 MLBs were more hydrated during IN6 beamtime than IN5 (27 % weight of water on IN6 against
470 10 % on IN5), and this slight difference is directly visible by the application of the current model,
471 proving its sensitivity to probe changes caused by conditions such as hydration.

472 5.6 Change of lipid composition

473 In the IN5 experiment, two different lipid compositions were probed : DMPC and DMPG, for
474 which the head group differs. The PG group is known to be lighter : 92 Da, against 104 Da for
475 the PC head group [50]. In Figure 8, DMPC (blue points) is compared against DMPG (yellow
476 points). The head parameters carry the highest error bars, but the most striking effect is seen
477 for $R_{||}$, which indicates that DMPG lipids diffuse more within the membrane than DMPC, which
478 is consistent with the lighter mass of DMPG. Reversely, the mobile fraction m is slightly smaller
479 for DMPG than DMPC, which can be put in parallel with the linewidths analysis [44] where
480 the dynamics of DMPG is shown to be slower than DMPC.

481 On the other hand, whereas the tails are the same for DMPC and DMPG, we observe a
482 smaller R_1 for DMPG than DMPC in the gel phase at 280K. It could indicate that due to the
483 smaller headgroup of DMPG, the lipids are more packed and thus the tails more constrained
484 than for DMPC. On the contrary, at the same temperature, the probability ϕ for jump events is
485 much higher for DMPG than DMPC, which is counter-intuitive, and could be due to numerical
486 effects as ϕ for DMPC is equal to zero.

487 5.7 Comparison with existing models

488 In the present study, we compared data obtained from DMPC and DMPG on two different
489 instruments at ILL, IN6 and IN5 with time windows of 10 and 15 ps, respectively. The
490 motions to which this gives access are thus rather short and localized, although at least parts of
491 collective dynamics are also visible and important to include. We are comparing the results to
492 those obtained by Pfeiffer et al. [25] obtained from dipalmitoylphosphatidylcholine (DPPC)
493 and chain deuterated DPPC- d_{62} on the spectrometers IN10 and IN5 at ILL, having time

494 windows of about 1 ns and 20 ps, respectively. Further to results from Wanderlingh et al.
495 [30, 31] obtained from DMPC and 1-palmitoyl-oleoyl-*sn*-glycero-phosphocholine (POPC) on
496 IN5 with a 100 ps time window configuration. Finally to results from Gupta and Schneider [24]
497 obtained from four different phospholipid liposome samples, DOPC (1,2- dioleoyl-*sn* – *glycero*-
498 3-phosphocholine), DSPC (1,2-distearoyl-*sn* – *glycero*- 3-phosphocholine), DMPC and SoyPC
499 (L- α -phosphatidylcholine) on a neutron spin echo (NSE) spectrometer ($5 \text{ ns} < t < 100 \text{ ns}$) and
500 by QENS ($t < 5 \text{ ns}$).

501 In the oldest model of Pfeiffer et al. [25], ordered membranes were measured in in-plane and
502 out-of-plane directions and a rather broad time range covered. The authors included specific
503 motions of the head groups and the tails, in-plane and out-of-plane diffusional motions, rotations
504 along the molecule axis and collective undulations. It included already an exhaustive ensemble
505 of possible local dynamics and was successful in describing the experimental EISF of the samples
506 permitting to extract diffusion constants corresponding to various movements, the distance of
507 protons from rotational axis, the vibrational amplitude and residence times. For long years, it
508 was the model of reference to analyze lipid membrane dynamics. However, only few points in
509 Q were shown, probably due to limited statistics, and no error bars were given for the EISF.
510 It comprised data from two time scales, and first attempts were made to separate the motions
511 according to their typical duration. We can conclude that many details of the Matryoshka are
512 already there, but modern instruments allow to go beyond that model.

513 The model suggested by Wanderlingh et al. [30, 31] presented clearly that the motions in
514 lipid membranes can be considered as dynamically independent and separated in three time
515 domains within a very good approximation. Such finding allowed to analyze the QENS curves
516 using three Lorentzian functions with widths differing by a factor of about 5 among each other.
517 The authors were able to calculate integrated areas of the Lorentzian functions and to determine
518 EISF of the three motions identified for fast, intermediate and slow dynamics. Fast dynamics
519 were described by rotational diffusion of H atoms with respect to the bounding carbon atom.
520 Intermediate motions were related to lipid chain dynamics; for that the authors subdivided
521 the lipid molecule into beads representing head groups, chain segments and tail methyls. Slow
522 dynamics were given as translational diffusion of the whole phospholipids. Although no chain
523 deuterated lipids were measured, in-plane and out-of-plane motions were invoked to describe
524 the latter one. This model permits to describe rather precisely the EISF and widths of the
525 Lorentzians for different lipid systems and at various temperatures (room temperature and
526 more recently also at 248 and 273 K, corresponding to the lipid gel phase). Still measurements
527 from different orientations and selectively deuterated samples are missing in this study, even if

528 the authors take into account in-plane and out-of-plane motions.

529 Gupta and Schneider combined QENS and spin-echo techniques to investigate mainly long
530 time dynamics [24]. They also present a combination of independent movements corresponding
531 to different time scales. Fast motions are here described as particles diffusing in a sphere or a
532 cylinder, essentially of the lipid tail, the lipid head group being included as a constant background
533 only. Slower motions, probed by NSE, are modeled by diffusive translational motions, height-
534 height correlations and thickness fluctuations. The three latter movements are seen in time
535 domains not accessible by the spectrometers used in the present study and in this sense the
536 Gupta model is complementary to the Matryoshka model. As all measurements were done with
537 vesicles, no in- or out-of-plane motions could be distinguished. The use of partially deuterated
538 samples led the authors confirm that the head group motions could be mostly ignored.

539 The development of the Matryoshka model is based on measurements of vesicles and ordered
540 membranes, allowing to compare in-plane and out-of-plane motions and to separate head group
541 and chain motions due to the investigation of partially deuterated samples. It is successfully
542 applied here to results from two different instruments with slightly different resolutions and three
543 different temperatures, corresponding to the gel and fluid phase of the two investigated lipids.
544 To the best of our knowledge, it is therefore the most complete modeling for local motions in
545 lipid vesicles in membranes today.

546 In addition, attention has been taken to avoid overfitting. First, by fixing some known
547 parameters, based on structural results of many experimental measurements reported in the
548 literature, as the tilt angle of the head α or chain length M . Then, by performing a global fit
549 of the four amplitudes $A_i(Q)$, with shared parameters, which really constrains the search range.
550 Among all the models treating lipid dynamics across time-scales, the Matryoshka model is the
551 first one to apply this method.

552 Still some parameters must be treated as dynamical values, not in perfect agreement with
553 static results in the literature, what could be due to projections which average over various views
554 and due to the treatment of the two tails as one effective group.

555 **6 Conclusion**

556 In this study, we presented a new approach to describe motions in lipid model membranes,
557 ranging from localized ones to collective movements of the whole molecule, as obtained from
558 quasi-elastic neutron scattering data. It is based on well-known molecular dynamics found in
559 lipids and membranes and structural parameters obtained by other methods. Applying a global
560 fit strategy to our data permits to restrain the free parameters further.

561 The Matryoshka model proves to be successful in describing the data of various types of
562 samples, geometries, temperatures or compositions of lipids. With data fitting of the EISF and
563 Lorentzian amplitudes of good quality, rather small error bars, and reproducibility thorough two
564 experiments from different instruments of similar resolution, it also demonstrates its sensitivity
565 and precision to disentangle subtle differences between samples. These observations, in addition
566 to be supported by literature, form the basis of a more complete dynamical study of standard
567 systems like DMPC or DMPG.

568 The requirements of much less hypotheses and more robust data fitting with shared parameters
569 are invariably great improvements offered by this new model. With its capacity to probe little
570 variations caused by temperature, hydration or geometry, its range of applicability now awaits
571 to be extended to more complex systems, like other types of lipids or mixtures.

572 In a forthcoming publication, we will extend further the study to the half-widths at half-
573 maximum of the Lorentzian functions in Equation (1) to validate that the Matryoshka model is
574 also successful in describing the diffusive nature of atomic motions. Later on, a more detailed
575 investigation on collective motions, as studied by inelastic neutron scattering, will also be
576 considered to complement the work of [24]. The variations of atomic motions when crossing
577 the lipidic phase transitions would be worth to be studied in the future.

578 The fact that all amplitudes are fitted within the Matryoshka model allows to adapt it
579 for data analysis in other contexts of biophysical relevance: recently, A. Cisse et al. [58] used a
580 version inspired from this model to fit data of Apolipoprotein B-100 in interaction with detergent
581 what permitted to separate the dynamical contributions of the two components. The partition
582 z is not done between heads and tails here, but between the two components. Such separation is
583 extremely difficult otherwise. The Matryoshka model was also used in a study recently submitted
584 for publication [59] to characterize the structure and dynamics of short chain lipids and alcohols
585 assembled in MLVs. They are mimicking protomembranes at the origin of life and despite the
586 different geometries of the molecules, our model was successful in identifying the parameters key
587 for a correct functionality of the membrane at high temperature.

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746 **Author contributions**

747 CRediT model (see BBA website : BBA CRediT).

748 **Aline Cisse** : Software, Validation, Formal Analysis, Writing - Original Draft. **Tatsuhito**
749 **Matsuo** : Software, Validation, Formal Analysis, Writing - Review & Editing. **Marie Plazanet**
750 **:** Investigation, Resources. **Francesca Natali** : Conceptualization, Methodology, Investigation.
751 **Michael Marek Koza** : Resources. **Jacques Ollivier** : Resources. **Dominique J. Bicout** :
752 Conceptualization, Methodology, Writing - Review & Editing, Supervision, Funding acquisition.
753 **Judith Peters** : Conceptualization, Methodology, Investigation, Writing - Review & Editing,
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Supplementary Material

Appendix A Expression of the theoretical EISF

$\mathbf{A}_\perp(\mathbf{Q}) = \mathbf{EISF}(\gamma = 0)$	$\mathbf{A}_\parallel(\mathbf{Q}) = \mathbf{EISF}(\gamma = \frac{\pi}{2})$
<i>Internal motions: vibrations, Debye-Waller factor</i>	
$A_{\text{DW}}(Q)$	$\exp\{-Q^2\langle u^2 \rangle\}$
$\langle u^2 \rangle$: mean-square displacements.	
<i>Internal motions: 2-sites jump-diffusion (both tail and head)</i>	
$A_{\text{jd}}(Q)$	$1 - 2\phi(1 - \phi)[1 - j_0(Qd)], \quad 0 < \phi < 0.5$
ϕ : probability of jump events ; $d \simeq 2.2 \text{ \AA}$: H-H distance.	
<i>Internal motions: rotation of the headgroup about its axis plus head-flip-flop</i>	
$A_{\text{head}}(Q)$	$J_0^2(Qb_{\text{H}} \sin \alpha) \quad J_0^2\left(Qb_{\text{H}} \cos^2 \frac{\alpha}{2}\right) J_0^2\left(Qb_{\text{H}} \sin^2 \frac{\alpha}{2}\right)$
b_{H} : head radius ; α : tilt angle.	
<i>Internal motions: 2D diffusion of tail hydrogens inside a distribution $F(m)$ of discs with radius R_m</i>	
$A_{\text{tail}}(Q)$	$1 \quad \sum_{m=1}^M F(m) \left[\frac{2J_1(QR_m)}{QR_m} \right]^2$, with $F(m) = \frac{1}{M}$.
$R_m = \sqrt{m}R_1$, R_1 : tail minimum radius, M : chain length of the lipid tail.	
<i>Collective motions: rotational diffusion of the lipid molecule about the membrane normal axis</i>	
$A_{\text{rot}}(Q)$	$1 \quad J_0^2(QR_{\text{H}})$
R_{H} : head center-of-inertia to lipid axis distance ; α : tilt angle.	
<i>Collective motions: harmonic in-out of the plane dynamics of the lipid molecule</i>	
$A_{\text{in-out}}(Q)$	$\exp\left\{-\frac{Q^2 k_{\text{B}} T}{k}\right\} \quad 1$
k_{B} : Boltzmann constant ; k : force constant.	
<i>Collective motions: 2d diffusion of the lipid molecule inside a circle of radius R_{\parallel}</i>	
$A_{2\text{d}}(Q)$	$1 \quad \left[\frac{2J_1(QR_{\parallel})}{QR_{\parallel}} \right]^2$
R_{\parallel} : 2D-diffusion radius.	

Table 1: EISF of each motion. The parameters are explicated and can be retrieved in Fig. 2a.

data at higher temperatures

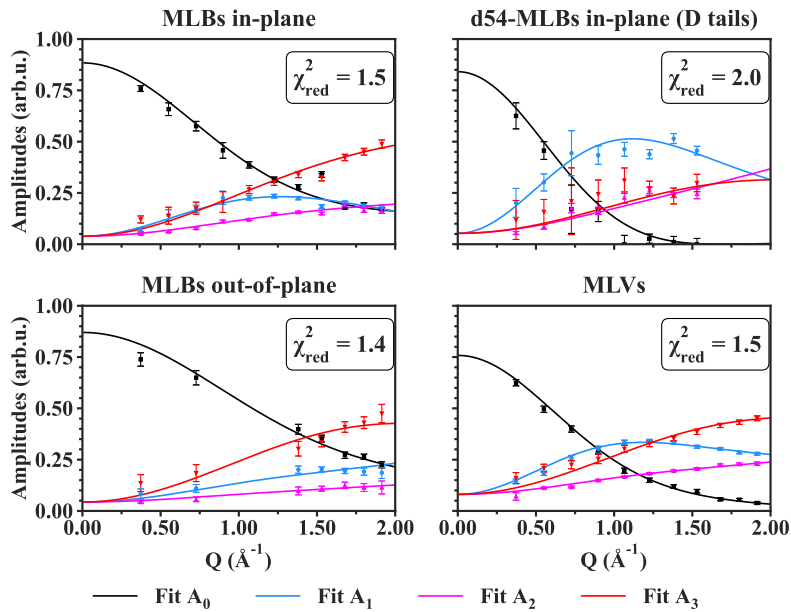


Figure 1: Fit curves against data points for IN6 data at T = 311K.

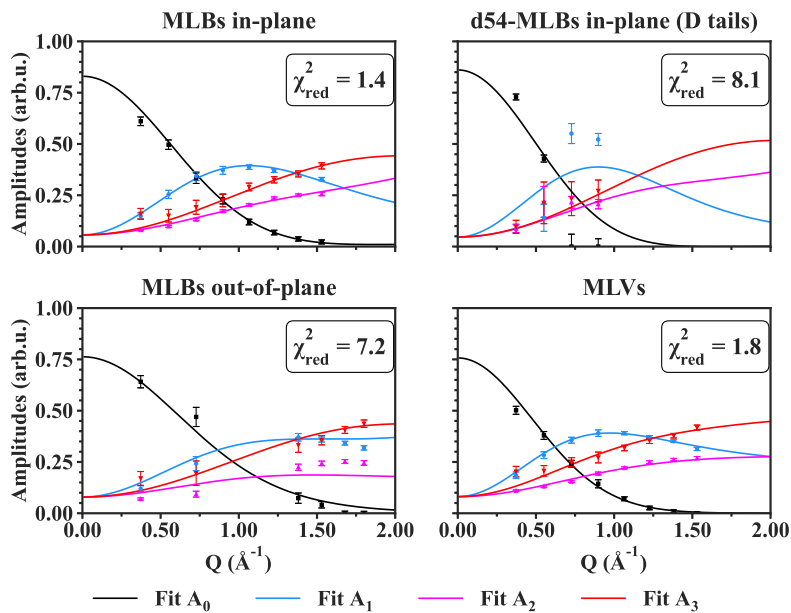


Figure 2: Fit curves against data points for IN6 data at T = 340K.

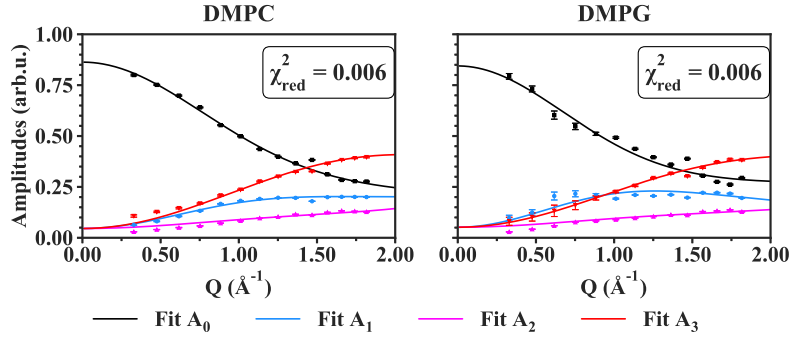


Figure 3: Fit curves against data points for IN5 data at $T = 295\text{K}$.

762 **Appendix C Comparison between samples of the fit curves**

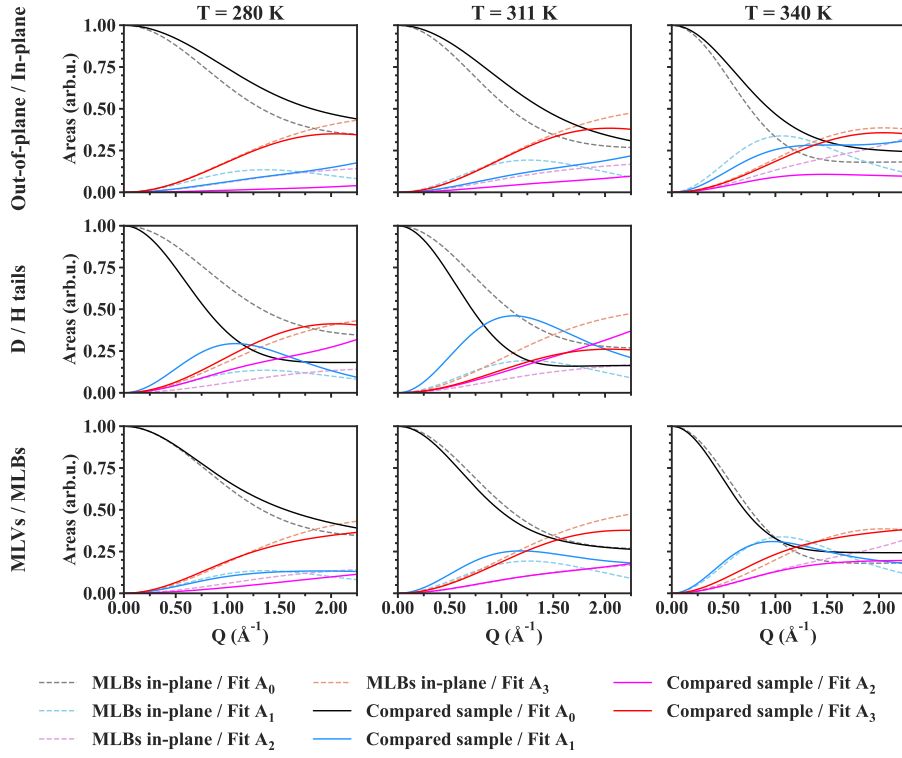


Figure 4: Comparison of the fits for IN6 samples.

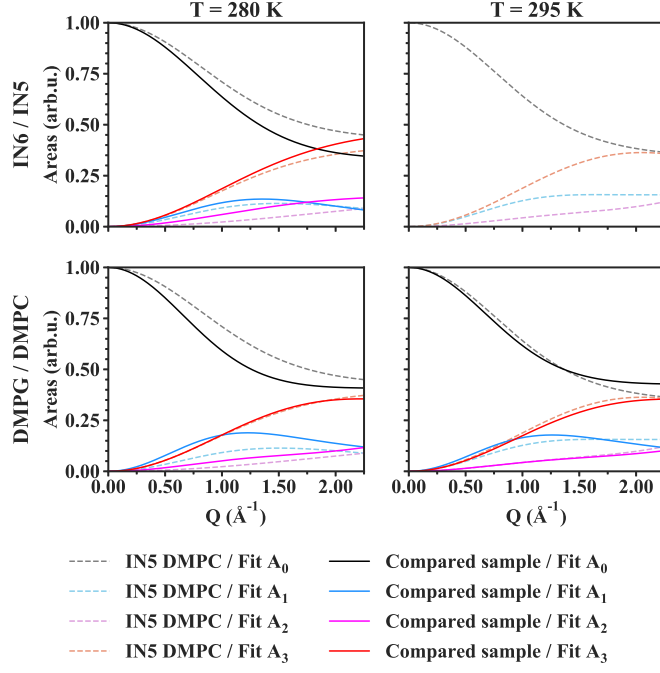


Figure 5: Comparison of the fits for IN5 samples.

763 Appendix D Table of results

764 D.1 IN6 : DMPC MLBs measured at 135° (in-plane)

Parameter	T = 280 K	T = 311 K	T = 340 K
b_H (Å)	1.04 ± 0.02	0.62 ± 0.02	0.66 ± 0.03
R_H (Å)	0.01 ± 0.42	0.46 ± 0.01	0.62 ± 0.01
R_1 (Å)	0.43 ± 0.01	0.42 ± 0.01	0.01 ± 0.2
ϕ	0.06 ± 0.01	0.07 ± 0.01	0.26 ± 0.01
R (Å)	1.13 ± 0.03	1.38 ± 0.02	2.06 ± 0.03
k_{force} (N/m)	/	/	/
m	0.67 ± 0.01	0.74 ± 0.02	0.82 ± 0.01
ε_0	0.24 ± 0.01	0.15 ± 0.01	0.01 ± 0.01

Table 2: Fit parameters and its corresponding standard error (95% confidence interval) for DMPC MLBs sample measured on IN6 at 135° (in-plane motions). 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

765 **D.2 IN6 : DMPC MLBs measured at 45° (out-of-plane)**

Parameter	T = 280 K	T = 311 K	T = 340 K
b_H (Å)	0.77 ± 0.12	1.32 ± 0.08	2.47 ± 0.52
R_H (Å)	/	/	/
R_1 (Å)	/	/	/
ϕ	0.24 ± 0.01	0.24 ± 0.01	0.26 ± 0.02
R (Å)	/	/	/
k_{force} (N/m)	3.38 ± 0.20	2.71 ± 0.11	0.63 ± 0.09
m	0.79 ± 0.01	0.87 ± 0.01	0.76 ± 0.04
ε_0	0.09 ± 0.01	0.00 ± 0.01	0.00 ± 0.01

Table 3: Fit parameters and its corresponding standard error (95% confidence interval) for DMPC MLBs sample measured on IN6 at 45° (out-of-plane motions). 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

766 **D.3 IN6 : d54-DMPC MLBs measured at 135° (in-plane)**

Parameter	T = 280 K	T = 311 K	T = 340 K
b_H (Å)	0.01 ± 1.84	0.47 ± 0.03	0.66 ± 0.23
R_H (Å)	0.70 ± 0.02	0.43 ± 0.03	0.61 ± 0.21
R_1 (Å)	/	/	/
ϕ	0.29 ± 0.03	0.15 ± 0.02	0.34 ± 0.32
R (Å)	1.89 ± 0.08	2.28 ± 0.09	2.35 ± 0.19
k_{force} (N/m)	/	/	/
m	0.82 ± 0.02	0.84 ± 0.03	0.86 ± 0.05
ε_0	0.15 ± 0.01	0.00 ± 0.01	0.00 ± 0.01

Table 4: Fit parameters and its corresponding standard error (95% confidence interval) for d54-DMPC MLBs sample measured on IN6 at 135° (in-plane motions). 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

767 **D.4 IN6 : DMPC MLVs measured at 135°**

Parameter	T = 280 K	T = 311 K	T = 340 K
b_H (Å)	0.70 ± 0.02	0.53 ± 0.04	1.69 ± 0.03
R_H (Å)	0.29 ± 0.02	0.74 ± 0.01	0.58 ± 0.04
R_1 (Å)	0.73 ± 0.01	0.20 ± 0.01	0.87 ± 0.02
ϕ	0.00 ± 0.01	0.23 ± 0.01	0.00 ± 0.01
R (Å)	1.33 ± 0.03	2.15 ± 0.05	1.98 ± 0.11
k_{force} (N/m)	5.78 ± 0.43	1.25 ± 0.05	0.26 ± 0.01
m	0.77 ± 0.01	0.76 ± 0.01	0.76 ± 0.01
ε_0	0.05 ± 0.01	0.00 ± 0.01	0.00 ± 0.01

Table 5: Fit parameters and its corresponding standard error (95% confidence interval) for DMPC MLVs sample measured on IN6 at 135°. 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

768 **D.5 IN5 : DMPC MLBs measured at 135° (in-plane)**

Parameter	T = 280 K	T = 295 K
b_H (Å)	0.63 ± 0.18	0.01 ± 2.79
R_H (Å)	0.01 ± 0.04	0.44 ± 0.07
R_1 (Å)	0.54 ± 0.04	0.04 ± 0.24
ϕ	0.00 ± 0.04	0.34 ± 0.05
R (Å)	1.05 ± 0.11	1.18 ± 0.09
k_{force} (N/m)	/	/
m	0.57 ± 0.03	0.66 ± 0.03
ε_0	0.29 ± 0.02	0.21 ± 0.02

Table 6: Fit parameters and its corresponding standard error (95% confidence interval) for DMPC MLBs sample measured on IN5 at 135° (in-plane motions). 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

Parameter	T = 280 K	T = 295 K
b_H (Å)	0.72 ± 0.47	0.31 ± 0.80
R_H (Å)	0.43 ± 0.09	0.46 ± 0.08
R_1 (Å)	0.16 ± 0.07	0.19 ± 0.06
ϕ	0.32 ± 0.06	0.30 ± 0.05
R (Å)	1.60 ± 0.13	1.54 ± 0.12
k_{force} (N/m)	/	/
m	0.59 ± 0.04	0.57 ± 0.04
ε_0	0.34 ± 0.02	0.27 ± 0.02

Table 7: Fit parameters and its corresponding standard error (95% confidence interval) for DMPG MLBs sample measured on IN5 at 135° (in-plane motions). 0.01 is the minimum boundary in the fit (that is why values are not equal to 0 but 0.01).

770 **Appendix E Other version of the model that does not fit the**
771 **data**

Areas	Theoretical function
A_0 (EISF)	$p_{imm} + a \left[[(1-z)A_{tail} + zA_{head}] A_{rot} A_{in-out} A_{2d} \right]$
A_1 (slow)	$\frac{1-a-p_{imm}}{3} + a \left[[(1-z)A_{tail} + zA_{head}] (1 - A_{rot} A_{in-out} A_{2d}) \right]$
A_2 (intermediate)	$\frac{1-a-p_{imm}}{3} + a \left[[1 - ((1-z)A_{tail} + zA_{head})] (A_{rot} A_{in-out} A_{2d}) \right]$
A_3 (fast)	$\frac{1-a-p_{imm}}{3} + a \left[[1 - ((1-z)A_{tail} + zA_{head})] (1 - A_{rot} A_{in-out} A_{2d}) \right]$

Table 8: Other fit functions tested for the areas. p_{imm} refers to the immobile fraction of Hydrogen atoms. a is a factor accounting for the mobile fraction of H atoms, but also for multiple scattering effects that are visible at low-Q range.

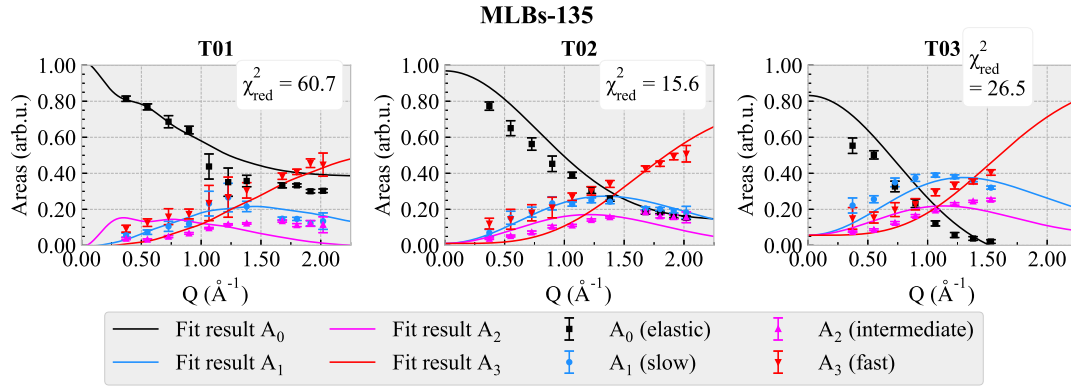


Figure 6: Fit results with the functions gathered in Table 8.

772 Fig. 6 shows that the fit curves do not match the data points, as well as instabilities at $T =$
773 280K. Moreover, the reduced χ^2 are much higher than for the current model that fits well the
774 four areas (see Fig. 5 for comparison).