Cellular Systems Biology
and
Biological Network Analysis

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Preface

Cells are systems. Standard engineering and mathematics texts should provide an excellent introduction to understanding how cells behave, mapping inputs to outputs. Unfortunately, cells are not linear, time-independent systems. Saturation and cooperative response break linearity. Cellular states change with time. Cells are not even deterministic, violating the assumptions of non-linear systems analysis.

This book provides a self-contained introduction to cells as non-linear, time-dependent, stochastic, spatial systems. Each major section is motivated by a canonical biological pathway or phenomenon that requires the introduction of new concepts. All the required mathematical techniques are developed from the motivating examples.

The book is designed as a text for advanced undergraduate or graduate students. Prerequisites are univariate calculus, linear algebra, basic molecular biology, and rudimentary facility with a programming language for computational experiments. Linear systems and Laplace transforms are helpful, but are also reviewed in the initial chapters. Each chapter is designed to be covered in an hour lecture, and problems are provided in an Appendix.

This book is developed from course notes for "Systems Bioengineering III: Genes to Cells," taught by me since 2007 as a required course for our B.S. in Biomedical Engineering.

Joel S. Bader, Baltimore, MD

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We left off last time with a model for a two-state biological signaling element,

$$(d/dt)x(t) = \beta(t) - \alpha x(t).$$

Here, $x(t)$ represents the concentration of the active form of a signaling molecule, usually meaning it is phosphorylated. The input is $\beta(t)$, and we consider it to be under our control. The rate that the activate form reverts to the inactive form is α.

Formally, we could write the solution as

$$[(d/dt) + \alpha]x(t) = \beta(t);$$

$$x(t) = [(d/dt) + \alpha]^{-1}\beta(t).$$

The problem is that we don't know what it means to take the inverse of an operator like the time derivative operator d/dt.

This is a lot like solving a matrix equation,

$$\mathbf{Ax} = \mathbf{b} - \alpha\mathbf{x}.$$

I use capital bold letters to indicate matrices and lower case bold to indicate column vectors. Elements of matrices and vectors are not bold, A_{ij} and x_i, We think about discretizing time so instead of $x(t)$ we have a vector $\mathbf{x}$ with elements $x_n = x(n\Delta t)$.

If we want this to be our actual problem, then $\mathbf{A}$ should be the time derivative operator in discrete form. Just to show you how we can do this, use the symmetric form

$$(d/dt)x_n = [x_{n+1} - x_{n-1}]/2\Delta t.$$

We also know that

$$(d/dt)x_n = \sum_{n'} A_{nn'}x_{n'} = A_{n,n+1}x_{n+1} - A_{n,n-1}x_{n-1}.$$

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$$A_{n,n'} = (1/2\Delta t)(\delta_{n',n+1} - \delta_{n',n-1}).$$

The discrete or Kronecker δ-function is 1 if its arguments are the same and 0 otherwise. One way to picture $\mathbf{A}$ is a tridiagonal matrix with 1's in the diagonal above the main diagonal, 0's in the main diagonal, and -1's in the diagonal below the main diagonal.

Formally, we could solve the algebraic equation as

$$\mathbf{x} = [\mathbf{A} + \alpha\mathbf{I}]^{-1}\mathbf{x}.$$

The matrix $\mathbf{I}$ is the identity matrix, with $I_{nn'} = \delta_{nn'}$ using our friend the δ-function. We wouldn't want to solve this by hand though because taking an inverse of a large matrix is difficult.

Instead this is why we learned about eigenvectors and eigenvalues because they change the matrix inverse into a scalar inverse. We're going to do exactly the same thing here by thinking about eigenfunctions and eigenvalues.

An operator A operates on a function $f(t)$ to give a new function $Af(t) = g(t)$. We will limit ourselves to operators that we could express as matrices if we made time discrete. The main operator we will consider is the time derivative operator d/dt. We will simplify our problem is we can express everything in terms of eigenfunctions of d/dt, functions for which

$$(d/dt)f(t) \propto f(t).$$

The proportionality constant could be any scalar. Pure exponentials are eigenfunctions of d/dt,

$$(d/dt)e^{\lambda t} = \lambda e^{\lambda t}.$$

We use λ because everyone knows that λ is the name of a generic eigenvalue. Just the same way that a matrix can have many different eigenvectors, each with a different eigenvalue, an operator can have many eigenfunctions. Here we have an infinite number.

We could index each eigenfunction by its eigenvalue, $f_\lambda(t) = e^{\lambda t}$. If λ is pure real, then we have functions that grow or decay with time. We'll start instead with eigenvalues that are pure imaginary, $\lambda = i\omega$, because Fourier transforms seem more symmetric than Laplace transforms. Our convention is to think about basis functions $\phi_\omega(t) = e^{i\omega t}$.

Now really we could have any scalar in front of $\phi_\omega t$ and it would still have the same eigenvalue $i\omega$. This is the same as with eigenvectors where we fix the overall scale by insisting that eigenvectors are normalized to have a dot product of 1. Actually we want their dot products to be orthonormal. For functions, rather than the dot product, we use the inner product,

$$\langle f(t)|g(t)\rangle \equiv \int_{-\infty}^{\infty} dt\,[f(t)]^*g(t),$$

where $[f(t)]^*$ is the complex conjugate of $f(t)$. For eigenfunctions of d/dt we could abbreviate the inner product as $\langle \omega'|\omega\rangle$. If we are thinking about discrete time, then the ω values are also discrete, and we want $\langle \omega'|\omega\rangle = \delta_{\omega',\omega}$. We will do this as a homework problem to see that the correct scalar for $\phi_\omega(t)$ is $1/\sqrt{2\pi}$, so that

$$\phi_\omega(t) = (1/\sqrt{2\pi})e^{i\omega t}.$$

Notice that the inner product has two factors of $1/\sqrt{2\pi}$, and

$$\langle\omega'|\omega\rangle = (1/2\pi)\int_{-\infty}^{\infty} dt\, e^{-i\omega't} e^{i\omega t}.$$

Math tends to split these factors symmetrically between $\langle\omega|$ and $|\omega\rangle$. Enygineering and physics usually puts the entire factor of $1/2\pi$ into $|\omega\rangle$ so that

$$x(t) = \int_{-\infty}^{\infty} d\omega \hat{x}(\omega)|\omega\rangle = \int_{-\infty}^{\infty} (d\omega/2\pi)\hat{x}(\omega)e^{i\omega t}$$

$$\hat{x}(\omega) = \langle\omega|x\rangle = \int_{-\infty}^{\infty} dt e^{-i\omega t} x(t).$$

While this would be the discrete Kronecker δ-function for a discrete time representation, in the limit that we have continuous time it becomes the Dirac δ-function, $\delta(\omega-\omega')$. For any finite value of $\Delta\omega = \omega - \omega'$, the integral goes to 0. Actually the convergence of the integral to 0 is tricky, but you can think about the indefinite integral being $e^{i\Delta\omega t}/i\Delta\omega$, which is evaluated at endpoints T and $-T$. These are so big that $e^{i\Delta\omega T}$ is oscillating so rapidly that it looks like 0.

When $\Delta\omega \to 0$, the function $\delta(\Delta\omega) \to \infty$, but in a very nice way: the area under the δ-function is 1. For any finite ε,

$$\int_{\omega-\varepsilon}^{\omega+\varepsilon} d\omega' \delta(\omega'-\omega) = 1.$$

This also makes integrals involving the δ-function easy,

$$\int_{-\infty}^{\infty} d\omega' f(\omega')\delta(\omega'-\omega) = f(\omega).$$

It just picks out the value of the rest of the integrand when its argument is 0.

If this doesn't make sense, don't worry. You'll prove all of this in homework.

As a note, we'll do one more quick thing with inner products. First notice that $\sum_{\omega'}|\omega'\rangle\langle\omega'|$ behaves like the identity matrix for functions. For example, if $f(t)$ can be expressed as $\sum_{\omega}\hat{f}(\omega)|\omega\rangle$, then

$$\sum_{\omega'}|\omega'\rangle\langle\omega'|f\rangle = \sum_{\omega'}\sum_{\omega}|\omega'\rangle\langle\omega'|\hat{f}(\omega)|\omega\rangle.$$

Remember that $\hat{f}(\omega)$ is just a scalar expansion coefficient that we can more around to get the inner product $\langle\omega'|\omega\rangle$,

$$\sum_{\omega'}|\omega'\rangle\langle\omega'|f\rangle = \sum_{\omega'}\sum_{\omega}\hat{f}(\omega)|\omega'\rangle\langle\omega'|\omega\rangle = \sum_{\omega'}\sum_{\omega}\hat{f}(\omega)|\omega'\rangle\delta_{\omega',\omega}.$$

The δ-function means that one of the sums goes away, finally giving

$$\sum_{\omega'}|\omega'\rangle\langle\omega'|f\rangle = \sum_{\omega}\hat{f}(\omega)|\omega\rangle = f(t).$$

Since this is true for any function $f(t)$ that can be expressed in the basis of $|\omega\rangle$, we conclude that $\sum_\omega |\omega\rangle\langle\omega|$ can be used as an identify operator for functions.

We can use this property to calculate the inner product $\langle f|g\rangle$ for two functions $f(t)$ and $g(t)$ as

$$\langle f|g\rangle = \langle f|\left[\sum_\omega |\omega\rangle\langle\omega|\right]|g\rangle = \sum_\omega \langle f|\omega\rangle\langle\omega|g\rangle.$$

The inner product $\langle\omega|g\rangle = \hat{g}(\omega)$. The inner product $\langle f|\omega\rangle$ is the complex conjugate of $\langle\omega|f\rangle = \hat{f}(\omega)$. Therefore, $\langle f|\omega\rangle = \hat{f}^*(\omega)$. This means that

$$\langle f|g\rangle = \sum_\omega \hat{f}^*(\omega)\hat{g}(\omega).$$

If $f(t)$ is pure real, then $\hat{f}^*(\omega) = \hat{f}(-\omega)$, and

$$\langle f|g\rangle = \sum_\omega \hat{f}(-\omega)\hat{g}(\omega).$$

Returning to our problem, our plan is to write each of our time domain functions as a sum of eigenfunctions.

$$x(t) = \sum_\omega \hat{x}(\omega)|\omega\rangle.$$

$$\beta(t) = \sum_\omega \hat{\beta}(\omega)|\omega\rangle.$$

The terms $\hat{x}$ and $\hat{\beta}$ are just the expansion coefficients. Putting this expansion into the starting equation,

$$(d/dt)\sum_\omega \hat{x}(\omega)|\omega\rangle = \sum_\omega \hat{\beta}|\omega\rangle > -\alpha\sum_\omega \hat{x}(\omega)|\omega\rangle.$$

Now we can eliminate the time derivative in favor of the eigenvalue,

$$\sum_\omega (i\omega + \alpha)\hat{x}(\omega)|\omega\rangle = \sum_\omega \hat{\beta}(\omega)|\omega\rangle.$$

Remember that what we know is $\beta(t)$, which means that we should be able to figure out the expansion coefficients $\hat{\beta}(\omega)$. We want to solve for the output expansion coefficients $\hat{x}(\omega)$. We can do this for a particular value ω' by taking the inner product,

$$\sum_\omega (i\omega + \alpha)\hat{x}(\omega)\langle\omega'|\omega\rangle = \sum_\omega \hat{\beta}(\omega)\langle\omega'|\omega\rangle.$$

$$(i\omega' + \alpha)\hat{x}(\omega') = \hat{\beta}(\omega').$$

$$\hat{x}(\omega) = (i\omega + \alpha)^{-1}\hat{\beta}(\omega).$$

We can write down the formal solution,

$$x(t) = \sum_\omega \hat{x}(\omega)|\omega\rangle.$$

For continuous time, the sum becomes an integral, with details in the homework,

$$x(t) = (1/2\pi) \int_{-\infty}^{\infty} d\omega (i\omega + \alpha)^{-1} e^{i\omega t} \hat{\beta}(\omega).$$

Substituting the inner product that gives us the expansion coefficient $\hat{\beta}(\omega)$,

$$x(t) = (1/2\pi) \int_{-\infty}^{\infty} d\omega (i\omega + \alpha)^{-1} e^{i\omega t} \int_{-\infty}^{\infty} dt' e^{-i\omega t'} \beta(t')$$

We will next change the order of the integrals. We can usually do this for physical systems. We will always be able to do it in this class.

$$x(t) = \int_{-\infty}^{\infty} dt' \frac{1}{2\pi} \int_{-\infty}^{\infty} d\omega \frac{\exp[i\omega(t - t')]}{i\omega + \alpha} \beta(t').$$

Let's think of this as a convolution or a filter,

$$x(t) = \int_{-\infty}^{\infty} dt' H(t - t') \beta(t'),$$

where the response function is

$$H(t - t') = \frac{1}{2\pi} \int_{-\infty}^{\infty} d\omega \frac{\exp[i\omega(t - t')]}{i\omega + \alpha}.$$

Take a step back and breathe after the math blizzard. We have an output $x(t)$ that comes from an ODE model for a system that is driven by input $\beta(t)$. In a causal universe, $x(t)$ should only depend on the input at times before t,

$$x(t) = \int_{-\infty}^{t} dt' H(t - t') \beta(t').$$

Plot twist! Our integral doesn't stop at t. The integral goes to infinity. What are the possibilities?

1. We made a math mistake somewhere.

2. The universe (or our model for it) is not causal.

3. There is something special about the response function $H(t)$ for causal systems.

Spoiler alert: it's the last one. Response functions for classical causal systems are only non-zero for responses to inputs in the past. In other words, if the response function $H(t - t')$ is the response of the system at time t to an input at time t', then $H(t - t')$ must be 0 for $t < t'$. Next class we'll show this by doing the integral for our system's response function.

Chapter 3

The Laplace Transform and Complex Variables

We left ourselves with the puzzle of the response function,

$$H(t) = (1/2\pi) \int_{-\infty}^{\infty} d\omega \, \frac{e^{i\omega t}}{i\omega + \alpha}.$$

We'll factor the i from the denominator,

$$H(t) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} d\omega \, \frac{e^{i\omega t}}{\omega - i\alpha}.$$

Much of math depends on multiplying by 1 in an interesting way (as we did previously using $1 = \sum_{\omega} |\omega\rangle\langle\omega|$) or by adding 0 in an interesting way. Here well add 0 to the integral in a way that changes the integration from a line integral to an integral over a closed contour.

We start by thinking about ω in the complex plane. We can write $\omega = u + iv$, where u and v are pure real, $u = \Re(\omega)$ is the real part of ω, and $v = \Im(\omega)$ is the imaginary part of ω. The exponential factor in the integrand is $e^{i\omega t} = e^{i(u+iv)t} = e^{iut} e^{-vt}$. The line integral to evaluate is

$$H(t) = \lim_{U \to \infty} (2\pi i)^{-1} \int_{-U}^{U} du \frac{e^{iut} e^{-vt}}{u + i(v - \alpha)}.$$

At the end of the line at U, for $t > 0$, we'll take a left turn. Call this integral $A/2\pi i$,

$$A = \lim_{V \to \infty} \int_{0}^{V} dv \frac{e^{iUt} e^{-vt}}{U + i(v - \alpha)}.$$

We care about the magnitude of A,

$$|A| = |\lim_{V \to \infty} \int_{0}^{V} dv \frac{e^{iUt} e^{-vt}}{U + i(v - \alpha)}| \leq \int_{0}^{V} dv \frac{|e^{iUt} e^{-vt}|}{|U + i(v - \alpha)|},$$

since a very reasonable theorem tells us that the absolute value of an integral is no larger than the integral of the absolute value of the integrand. Next, since $|U + i(v - \alpha)| \leq |U|$, and $|e^{iUt}| = 1$,

$$|A| \leq \lim_{V \to \infty} \int_0^V dv \frac{e^{-vt}}{|U + i(v - \alpha)|} \leq (1/U) \int_0^V dv e^{-vt}$$

Finally we have an integral we can do!

$$|A| \leq 1/Ut.$$

Remember that we are taking the limit $U \to \infty$. For any finite t, $1/Ut \to 0$, which means that $A = 0$.

Now we turn left again and call this line integral $B/2\pi i$, with magnitude

$$|B| = |\lim_{U,V \to \infty} \int_U^{-U} du \frac{e^{iut} e^{-Vt}}{u + i(V - \alpha)}|.$$

Here we add the absolute value inside the integral and use $|u + i(V - \alpha)| \geq |V - \alpha|$. Then $|V - \alpha| = V|1 - (\alpha/V)|$, and in the limit that $V \to \infty$, $\alpha/V \to 0$. Therefore the magnitude of B is

$$|B| \leq |\lim_{U,V \to \infty} \int_U^{-U} du \frac{|e^{iut} e^{-Vt}|}{|u + i(V - \alpha)|}| \leq \frac{e^{-Vt}}{V} |\int_U^{-U} du 1|.$$

This is another integral that is easy,

$$|B| \leq \lim_{U,V \to \infty} e^{-Vt} (2U/V).$$

If U and V approach ∞ together, then $2U/V \to 2$, and $|B| \leq 2e^{-Vt}$. For finite t, $\lim_{V \to \infty} 2e^{-Vt} = 0$, and $|B| = 0$.

We take another left turn to close the circuit, adding on $C/2\pi i$, with

$$C = \int_V^0 dv \frac{e^{-iUt} e^{-vt}}{-U + i(v - \alpha)}.$$

Notice that $C = A^*$, so $C = 0$ as well. This means that

$$H(t) = H(t) + (A + B + C)/(2\pi i) = (1/2\pi i) \oint e^{i\omega t}/(\omega - i\alpha),$$

where the $\oint$ means that the integral is over a closed contour. The contour we are considering is the large loop across the real axis, then counterclockwise into the upper imaginary plane and back down and around.

We will stop for another puzzler. Suppose that we have a function $F(\omega)$ with derivative $(d/d\omega)F(\omega) = f(\omega)$. We do an integral over a closed loop, starting at some value ω_0 and ending at the same point. Over that loop, we want to evaluate the integral $\oint d\omega f(\omega)$. In general, it should be true that

$$\int_{\omega_0}^{\omega_1} d\omega f(\omega) = F(\omega)|_{\omega_0}^{\omega_1} = F(\omega_1) - F(\omega_0).$$

For the closed loop, then, should we get $F(\omega_0) - F(\omega_0) = 0$?

The error we've made is that the endpoint isn't ω_0. Instead, if we write ω_0 in terms of a magnitude $|\omega_0|$ and a phase ϕ, $\omega_0 = |\omega_0|e^{i\phi}$, our ending point has accumulated a phase of 2π, $\omega_1 = |\omega_0|e^{i(\phi+2\pi)}$. For some functions, $F(\omega_0) = F(\omega_1)$. For these functions, the contour integral is 0. For many functions, though, $F(\omega_0) \neq F(\omega_1)$, and the contour integral has a non-zero value. For example, think about $F(\omega) = \omega^{1/2}$, and for simplicity choose $\omega_0 = 1$. In this case, $F(\omega_1) = (e^{2\pi i})^{1/2} = e^{\pi i} = -1$, $F(\omega_0) = 1$, and the contour integral gives -2.

What type of function $F(\omega)$ contributes nothing to the contour integral? Suppose that $F(\omega) = \omega^n$ where n is any integer. Then $F(\omega_1) = |\omega_0|^n e^{n(\phi i + 2\pi i)} = |\omega_0|^n e^{n\phi i} e^{2n\pi i} = F(\omega_0)$. A function that can be expressed as a sum of positive or negative integer powers never contributes to a contour integral. Fractional powers can contribute, though, because when n is not an integer, $e^{2n\pi i} \neq 1$.

A very special type of function $F(\omega)$ that can contribute is $F(\omega) = \ln(\omega)$ because $\Im \ln(\omega)$ is equal to the phase. For this function around a contour starting at $\omega_0 = |\omega_0|e^{i\phi}$ and ending at $\omega_1 = \omega_0 e^{2\pi i}$,

$$F(\omega_1) - F(\omega_0) = \ln(|\omega_0|) + 2\pi i + \phi i - \ln(|\omega_0|) - \phi i = 2\pi i.$$

Remember that $F(\omega)$ is integral. The integrand in the contour integral is $f(\omega) = (d/d\omega)F(\omega)$. For $F(\omega) = \ln(\omega)$, $f(\omega) = 1/\omega$. And the contour integral for $H(t)$ has something like $1/\omega$ in the denominator.

Returning to the contour integral for $H(t)$,

$$H(t) = (1/2\pi i) \oint d\omega e^{i\omega t}/(\omega - i\alpha).$$

To make things simpler, change variables to $z = \omega - i\alpha$, with

$$H(t) = \frac{e^{-\alpha t}}{2\pi i} \oint dz e^{zt}/z.$$

Then we do a power series expansion about this point. If we think about the contour for ω starting at 0 then making a big counterclockwise loop, then the contour for z starts at $z_0 = -i\alpha$ and ends at $z_1 = z_0 e^{2\pi i}$.

We can do a series expansion of $e^{zt} = \sum_{n=0}^{\infty}(zt)^n/n!$ and integrate term by term,

$$H(t) = \frac{e^{-\alpha t}}{2\pi i} \oint dz(1/z) \sum_{n=0}^{\infty} z^n t^n/n! = \frac{e^{-\alpha t}}{2\pi i} \sum_{n=0}^{\infty} (t^n/n!) \oint dz z^{n-1}.$$

From our work before, we know that all the integer terms give 0 except for the term with $n = 0$, integrating $1/z$, which gives a factor of $2\pi i$. The factor $t^0/0! = 1$. Therefore the response function for $t > 0$ is

$$H(t) = e^{-\alpha t}.$$

What about for $t < 0$? In this case, we follow the same logic of adding 0 to the integral, but instead of closing in the upper half plane we have to close in the lower half plane to make $e^{i\omega t}$

small. We end up with a clockwise rather than counterclockwise integral,

$$H(t) = (1/2\pi i) \oint d\omega e^{-i\omega|t|}/(\omega - i\alpha) = (1/2\pi i) \oint d\omega.$$

We can think about a power series expansion again. For any value of ω in the lower half plane, write $\omega_0 = \omega - i\alpha$, and consider nearby points $\omega + z$. For these points,

$$1/(\omega + z - i\alpha) = 1/(\omega_0 + z) = 1 - (z/\omega_0) + (z/\omega_0)^2 - (z/\omega_0)^3 + \dots,$$

which is a convergent series when $|\omega_0| > 0$. The smallest magnitude of ω_0 is for $\omega = 0$, $|\omega_0| = \alpha$. Provided that $\alpha > 0$, we have a convergent series everywhere in the lower half plane, and all the powers of z are positive integers. There is no contribution to the contour integral, and $H(t) = 0$ for $t < 0$.

For Laplace transforms, instead of $\lambda = i\omega$, we use $\lambda = s$ for the eigenvalue. In other words, $s = i\omega$, or $\omega = -is$. The forward transforms are

$$\mathscr{F}[f(t)] = \hat{f}(\omega) = \int_{-\infty}^{\infty} dt e^{-i\omega t} f(t)$$

$$\mathscr{L}[f(t)] = \tilde{f}(s) = \int_{-\infty}^{\infty} dt e^{-st} f(t).$$

The inverse transforms are

$$f(t) = (1/2\pi) \int_{-\infty}^{\infty} d\omega \, e^{i\omega t} \hat{f}(\omega)$$

$$f(t) = (1/2\pi i) \int_{-i\infty}^{i\infty} ds \, e^{st} \tilde{f}(s) = (1/2\pi i) \oint ds \, e^{st} \tilde{f}(s).$$

For the inverse Laplace transform for positive time, we close the contour in the left half-plane. For positive time, we close the contour in the right half-plane.

Nothing in the definition of the Laplace transform requires that we start the time integral at 0. For an initial value problem, we essentially are saying that $f(t) = 0$ for $t < 0$ and then start the integral at 0.

If we think of a Laplace space eigenfunction of d/dt as a normalized version of e^{st}, then the eigenvalue is s. This means that there is a correspondence between d/dt in the time domain and s in the Laplace domain. We will look at two examples.

First, consider time displacement, $f(t + a)$. A Taylor series for $f(t + a)$ around $f(t)$ is

$$f(t+a) = f(t) + a(d/dt)f(t) + (a^2/2)(d/dt)^2 f(t) + (a^3/3!)(d/dt)^3 f(t) + \dots = \sum_{n=0}^{\infty} (a^n/n!)(d/dt)^n f(t).$$

If d/dt were a scalar, we could write the sum as an exponential,

$$\sum_{n=0}^{\infty} (a^n/n!)(d/dt)^n = \exp[a(d/dt)].$$

We can do the same for operators if we just say to ourselves that the series expansion defines the meaning of the exponential. Therefore we find that

$$f(t+a) = e^{a(d/dt)} f(t).$$

For the Laplace transform,

$$\mathscr{L}[f(t+a)] = \int_{-\infty}^{\infty} dt\, e^{-st} f(t+a).$$

Changing variables to $u = t+a$, $st = su - sa$,

$$\mathscr{L}[f(t+a)] = \int_{-\infty}^{\infty} dt\, e^{-su+sa} f(u) = e^{as} \tilde{f}(s).$$

To summarize, $f(t+a) = e^{a(d/dt)} f(t)$ and $\mathscr{L}[f(t+a)] = e^{as}\mathscr{L}[f(t)]$.

We similarly look at $\mathscr{L}[(d/dt)f(t)]$. Here we consider an initial value problem where $f(t) = 0$ for $t < 0$, and then we change $f(t)$ to $f(0)$ at $t = 0$. This is done by integrating by parts,

$$\mathscr{L}[(d/dt)f(t)] = \int_{0}^{\infty} dt\, e^{-st}(d/dt)f(t) = e^{-st}f(t)|_0^{\infty} + s\int_0^{\infty} dt\, e^{-st} f(t) = -f(0) + s\tilde{f}(s).$$

Again, the (d/dt) in the time domain becomes a factor of s in the Laplace domain.

An important property of the Laplace transform is the convolution theorem. The convolution $f \star g(t)$ is defined as

$$f \star g(t) = \int^{t} dt'\, f(t-t')g(t').$$

Usually we are interested in initial value problems where $f(t) = g(t) = 0$ for $t = 0$ and the system turns on at $t = 0$, in which case the starting point of the integral is $t = 0$. Note that for a linear system with response function $H(t)$, the response $x(t)$ to an input $\beta(t)$ is $x(t) = H \star \beta(t)$.

The Laplace transform of a convolution is

$$\mathscr{L}[f \star g(t)] = \int_0^{\infty} dt\, e^{-st} \int_0^{t} dt'\, f(t-t')g(t').$$

Changing variables from t and t' to $t - t'$ and t' and multiplying by $1 = e^{st'}e^{-st'}$,

$$\mathscr{L}[f \star g(t)] = \int_0^{\infty} dt'\, e^{-st'} g(t') \int_0^{\infty} d(t-t')\, e^{-s(t-t')} f(t-t') = \tilde{f}(s)\tilde{g}(s).$$

For a linear system, the response in Laplace space is $\tilde{x}(s) = \tilde{H}(s)\tilde{\beta}(s)$.

Now a few notes on the inverse Laplace transform. Suppose we are working on an initial value problem with step input, $\beta(t) = \beta_0$ for $t > 0$ and $\beta(t) = 0$ for $t < 0$. The Laplace transform is

$$\tilde{\beta}(s) = \int_0^{\infty} e^{-st}\beta_0 = \beta_0/s.$$

When we go to do the inverse transform, though, we notice that the pole at $s = 0$ lies on the integration contour. What do we do? The answer depends on the physical interpretation of the problem. Here, our convention is that everything dies. We don't allow an input that stays on forever. Instead, we take an input of the form $\beta(t) = \beta_0 e^{-\varepsilon t}$ and take the limit $\varepsilon \to 0$. For this input,

$$\tilde{\beta}(s) = \beta_0/(s+\varepsilon),$$

and the pole is inside the integration contour. Therefore for $t > 0$ when we close the contour on the left, we get the full value of the pole, $\beta(t) = \beta_0$. For $t < 0$, we close the contour on the right, there are no poles, and $\beta(t) = 0$. Some texts will tell you to "shift the contour to the right of the imaginary axis" or "shift the contour to the right of any poles", but really you have to know how the equations correspond to the physical system to be sure about what to do. And you also have to know that for negative t you close on the right.

Anywhere that a function is well behaved, you can move an integration contour without affective the result. This means that for a function with multiple poles, you can evaluate their contributions separately,

$$(1/2\pi i) \oint e^{st}/(s+\alpha)(s+\beta) = e^{-\alpha t}/(-\alpha+\beta) + e^{-\beta t}/(-\beta+\alpha).$$

For a second-order pole $1/(s+\alpha)^2$, you can take the limit as $\beta \to \alpha$. More generally, for

$$(1/2\pi i) \oint f(s)/(s+\alpha)^n$$

where $f(s)$ is well behaved for s close to $s = -\alpha$, the solution is to do a series expansion of $f(s)$ around this point. The only term that contributes is $[1/(n-1)!](d/ds)^{n-1} f(s)|_{-\alpha}$.

And that is it for the theory of Laplace transforms.

Chapter 4

Signal Transduction Cascades and MAPK Signaling

Chapter 5

Signal Transduction Cascades

We have made a hypothesis that cells exposed to a weak stimulus will exhibit linear response. Next we made a model for the response function based on the idea that the most important step in the cell's response is activation and deactivation of a signaling molecule. The model has only two parameters. One is the deactivation rate α to return the signaling molecule to the inactive state. The other parameter was the activation rate constant, which is subsumed into the activation rate β. Here will will use the resulting system response function $H(t) = \exp(-\alpha t)$ to predict the response of the cell to different inputs.

Usually we are concerned about a few different types of input:

- δ-function input, $\beta(t) = \beta_0 \delta(t)$;

- exponential input, $\beta(t) = \beta_0 k e^{-kt}$;

- step-function input, $\beta(t) = \beta_0 \Theta(t \geq 0)$;

- oscillating input, $\beta(t) = \beta_0 \cos(\omega t) = \beta_0 \Re e^{i\omega t}$.

The step-function input introduces the logic function $\Theta(x)$ which is 1 if the argument x is true and 0 if false. The oscillating input could more generally be $\cos(\omega t + \theta)$ where θ is a phase shift, for example $\theta = -\pi/2$ giving $\sin(\omega t)$ rather than $\cos(\omega t)$. Usually an oscillating input is applied for a long time, making it more natural to take the phase shift as 0. Often it simplifies calculations to write $\cos(\omega t) = \Re e^{i\omega t}$.

The δ-function input and the exponential input are normalized to have the same integrated area β_0. The step-function input and oscillating input are normalized to have the same amplitude β_0.

From before, the system dynamics are

$$\dot{x}(t) = \beta(t) - \alpha x(t).$$

We take boundary conditions that the system is prepared at time 0 in state $x(0)$. Applying the Laplace transform,

$$s\tilde{x}(s) - x(0) = \tilde{\beta}(s) - \alpha \tilde{x}(s);$$

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$$\tilde{x}(s) = x(0)/(s+\alpha) + \tilde{\beta}(s)/(s+\alpha);$$

$$x(t) = x(0)e^{-\alpha t} + \int_0^t dt'\, e^{-\alpha(t-t')}\beta(t').$$

Notice that the effect of the preparation is entirely through the transient term $x(0)e^{-\alpha t}$. This is a feature of linear response: the system response is the simple sum of the decay of the time 0 value and the response to the applied input. If we prepare the system at time 0 and then apply no input ($\beta(t) = 0$), we can measure the decay of the transient and use this to determine the value of the single parameter. Our model also says that the decay rate is the same regardless of the value of $x(0)$. From here on, unless explicitly mentioned, we will assume for simplicity that $x(0) = 0$.

For δ-function input, $\beta(t) = \beta_0 \delta(t)$, we use the convention that $\tilde{\beta}(s)$ captures all of the input, with the δ-function shifted infinitesimally to the right of the origin $t = 0$. Alternatively, $\delta(t)$ can be represented as fast exponential input, $\delta(t) = \lim_{k\to\infty} ke^{-kt}$. In either case, $\tilde{\delta}(s) = 1$, $\tilde{x}(s) = \beta_0 \tilde{H}(s)$, and $x(t) = \beta_0 H(t)$, a general result for any linear system with response function $H(t)$. In our case, $H(t) = e^{-\alpha t}$, and we can use the response to a δ-function input to measure the response function.

For step-function input, $\beta(t) = \beta_0 \Theta(t > 0)$, and $\tilde{\beta}(s) = \beta_0/s$. In Laplace space,

$$\tilde{x}(s) = \beta_0/s(s+\alpha).$$

Taking the inverse Laplace transform with our new-found skills,

$$x(t) = \int_{-i\infty}^{i\infty} (ds/2\pi i)\beta_0 e^{st}/s(s+\alpha).$$

We remember that the term $s = 0$ in the denominator should really be the factor $s + \varepsilon$ for a step function that decays infinitesimally slowly ($\varepsilon \to 0^+$), pushing the pole at 0 just inside our contour. We then do the integral,

$$x(t) = \beta_0[(1/\alpha) + e^{-\alpha t}/(-\alpha)] = (\beta_0/\alpha)(1 - e^{-\alpha t}).$$

As $t \to \infty$, the system goes to steady-state value β_0/α.

When the input approaches a constant value at long time, $\lim_{t\to\infty} \beta(t) = \beta_0$, a system with dissipation will have $\lim_{t\to\infty} \dot{x} = 0$. A non-dissipative system will not necessarily have this property. For example, a perfect spring will continue to bounce. My car in graduate school had worn out shock absorbers and it would bounce forever when I went over a bump. A postdoc who got a real job at a scientific contracting company sold it to me for $100 in 1989 or so, and I decided that any repair that cost more than $100 wasn't worth it. So, instead of a gas pedal it just had the metal bar to push, it had lost its paint at some point and was just primer brown, and instead of a dashboard it had a layer of astroturf. Also the door locks were broken and any key would open them. For a while I think only two of the four spark plugs were working, which made me late and greasy for a blind date when I had to put in new spark plugs on the side of the road. The actual key was required to start the car, and to save space on my keychain I just left it tied next to driver's seat. When I got my PhD, I tried to sell the car for $100 but no one would buy it. Then I tried to give it away but no

one would take it. Finally I parked it in front of a friend's apartment and left the key on his desk at work. He drove it for a while but then it broke down on the freeway. He got out and just left it there.

Meanwhile back at the ranch, $\lim_{t\to\infty}\dot{x}(t)=0=\beta_0-\alpha x(t)$, and $\lim_{x\to\infty}x(t)=\beta_0/\alpha$. This is a useful check on our math for the actual system, where we obtained $x(t)=(\beta_0/\alpha)(1-e^{-\alpha t})$. It is a good sign that the full solution agrees with the expected long-time behavior.

Finally, the oscillating input, $\beta(t)=\beta_0\cos(\omega t)=\beta_0\Re e^{i\omega t}$. The input in Laplace space is

$$\tilde{\beta}(s)=\beta_0\int_0^\infty dt\, e^{-st}\Re e^{i\omega t}.$$

Since the rest of the integrand is real, we can move the $\Re$ operator outside the integral (the sum of the real part is the real part of the sum),

$$\tilde{\beta}(s)=\beta_0\Re\int_0^\infty dt\, e^{-(s-i\omega)t}=\beta_0\Re 1/(s-i\omega)=\beta_0 s/(s^2+\omega^2).$$

The output is then
$$\tilde{x}(s)=\beta_0 s/(s+\alpha)(s-i\omega)(s+i\omega).$$

We have simple poles at $-\alpha$ and $\pm i\omega$. As usual, the poles on the imaginary axis are shifted just inside the contour, equivalent to a physical system that switches of as $t\to\infty$ with input $e^{-\varepsilon t}\cos(\omega t)$.

The time-domain output is the sum of the contribution from each pole,

$$x(t)=\int_{-i\infty}^{i\infty}(ds/2\pi i)\beta_0 s e^{st}/(s+\alpha)(s-i\omega)(s+i\omega).$$

We'll write $x(t)=x_\alpha(t)+x_\omega(t)$ where x_α is the contribution from the real pole at $-\alpha$ and x_i is the contribution from the imaginary poles at $\pm i\omega$.

The pole at $s=-\alpha$ gives a decaying contribution,

$$x_\alpha(t)=\beta_0(-\alpha)e^{-\alpha t}/(-\alpha-i\omega)(-\alpha+i\omega)=\beta_0\alpha e^{-\alpha t}/(\alpha^2+\omega^2).$$

In the limit that the input frequency ω is slow compared to the system response time α, $1/(\alpha^2+\omega^2)\to 1/\alpha^2$, and $x_\alpha(t)\to-(\beta_0/\alpha)e^{-\alpha t}$.

The pure imaginary poles give an oscillating contribution,

$$x_\omega(t)=\beta_0(i\omega)e^{i\omega t}/(i\omega+\alpha)(2i\omega)+\beta_0(-i\omega)e^{-i\omega t}/(-i\omega+\alpha)(-2i\omega).$$

$$x_\omega(t)=(\beta_0/2)[e^{i\omega t}/(\alpha+i\omega)+e^{-i\omega t}/(\alpha-i\omega)].$$

It is excellent to see that the response is the sum of an imaginary number and its complex conjugate, which gives a real response. The response of a physical system should always be real.

The way to make progress is to write $\alpha\pm i\omega$ as a complex number with magnitude $\sqrt{\alpha^2+\omega^2}$ and phase $\pm i\phi$. Now think about this; it is a very standard transformation between Cartesian

and polar coordinates. If $a + ib$ and $re^{i\phi}$ are the same number in Cartesian and polar coordinates, then $\tan(\phi) = b/a$. Here we have $a + ib = \alpha + i\omega$ and we want to find ϕ. The inverse is $\phi = \tan^{-1}(b/a) = \tan^{-1}(\omega/\alpha)$. For very slow input compared to the system response, $\omega/\alpha \to 0$, and $\phi \to 0$. For very fast input compared to the system response, $\omega/\alpha \to \infty$, and $\phi \to \pi/2$.

Continuing with our solution,

$$x_\omega(t) = (\beta_0/2\sqrt{\alpha^2 + \omega^2})(e^{i\omega t - i\phi} + e^{-i\omega t + i\phi});$$

$$x_\omega(t) = (\beta_0/\sqrt{\alpha^2 + \omega^2})\cos(\omega t - \phi).$$

The oscillating part of the output has the same frequency as the input. This is a general property for linear systems. Since the output is

$$\tilde{x}(s) = \tilde{H}(s)\tilde{\beta}(s),$$

if $\tilde{\beta}(s) = 0$ for some frequency $\omega = \Im s$, then $\tilde{x}(s)$ must also also be missing that frequency. If $\beta(t)$ has non-zero weight at a frequency, then $x(t)$ does also as long as the response function $H(t)$ and respond at that frequency. Sometimes the response function is absent at a frequency; this tends to happen for inputs that oscillate so fast compared to the system response time that the system sees a time-averaged input of 0.

Let's imagine that we've been running the oscillating input for long enough that the transients have all relaxed, leaving just the oscillating part of the output,

$$x(t) = x_\omega(t) = (\beta_0/\sqrt{\alpha^2 + \omega^2})\cos[\omega t + \tan^{-1}(\omega/\alpha)].$$

For slow input, we get the full response amplitude β_0/α, and the output follows the input exactly because the phase shift is 0,

$$x(t) \to (\beta_0/\alpha)\cos(\omega t).$$

For fast input, $1/\sqrt{\alpha^2 + \omega^2} \to 1/\omega$, and the phase shift $\to \pi/2$, giving

$$x(t) \to (\beta_0/\omega)\sin(\omega t).$$

For high frequency, we expect that the response amplitude decreases as $1/\text{frequency}$. The system is $\pi/2$ behind the input, changing the cosine input to sine output. This is what you do naturally when you push someone (or yourself) on a swing, where for maximum energy transfer you push just before the change of direction.

How do cells respond to signals in real life? Does a one parameter model really work? Amazingly, yes. For some reason biologists prefer square waves to sine waves as input. The math is more difficult for square waves because they are non-differentiable at the corners. They are easier to program, though, which reminds me of programming temperature settings for a PCR thermocycler. Many of you have used PCR already. I am older than my sister, and she is so old that when she was a graduate student PCR had just been invented. They didn't have thermocyclers back then.

Instead, you had water baths set at different temperatures and you just held your test tube in one bath and walked over to the other bath.

Yeast cells response to changes in osmotic pressure by signaling through a mitogen-activated protein kinase (MAPK) cascade. These cascades have 3 levels, each level corresponding to a kinase that requires phosphorylation for activity. Sometimes biologists go wild with names, and usually the it Drosophila community has the best names; sometimes they don't. Here the proteins in the cascade are called generically MAPKKK, MAPKK, and MAPK, for kinase kinase kinase, kinase kinase, and kinase. A MAPK cascade very important in cancer is the RAS-RAF-ERK cascade. In addition to osmotic response, yeast use MAPK cascades for responding to sex pheromones, changing from proliferative growth through mitosis to mating and sporulation through meiosis. Sometimes the MAPK components are reused in pathways, with a scaffold protein holding them in place to prevent cross-talk.

The response of a linear cascade is very easy to calculate. The ODE model is

$$\dot{x}_1(t) = k_1 \beta(t) - \alpha_1 x_1(t);$$

$$\dot{x}_2(t) = k_2 x_1(t) - \alpha_2 x_2(t);$$

$$\ldots$$

$$\dot{x}_n(t) = k_n x_{n-1}(t) - \alpha_n x_n(t).$$

The output of each level in the cascade is the input to the next level. We will assume that the system is off at time 0, with $x_i(t) = 0$ for all $i = 1, 2, 3, \ldots, n$. The solution in the Laplace domain is

$$\tilde{x}_1(s) = [k_1/s + \alpha_1]\tilde{\beta}(s);$$

$$\tilde{x}_1(s) = [k_2/s + \alpha_2]\tilde{x}_1(s) = [k_2 k_1/(s+\alpha_1)(s+\alpha_2)]\tilde{\beta}(s);$$

$$\ldots$$

$$\tilde{x}_n(s) = \tilde{\beta}(s) \prod_{i=1}^{n} k_i/(s+\alpha_i).$$

The system response function at level n is

$$\tilde{H}_n(s) = \prod_{i=1}^{n} k_i/(s+\alpha_i).$$

This is messy to convert to the time domain response function $H(t)$ because of all the different decay constants $\{\alpha_i\}$. It is very tractable, however, if we assume that the constants are all the same. This is a reasonable approximation because the dephosphorylation steps are often catalyzed by the same phosphatase. Different activation rate constants $\{k_i\}$ don't matter as much because they just give an overall prefactor rather than any difference in the shape of the response function.

With the approximation that each level has the same parameters,

$$\tilde{H}_n(s) = k^n/(s+\alpha)^n.$$

The time-domain response function is

$$H(t) = k^n \int_{-i\infty}^{i\infty} (ds/2\pi i)e^{st}/(s+\alpha)^n.$$

With a pole of order n, the approach is to write the numerator as an expansion in terms of $(s+\alpha)$ and to take the $n-1$ term to get the residue. Carrying out this plan,

$$e^{st} = e^{-\alpha t}e^{t(s+\alpha)} = e^{-\alpha t}\sum_{n'=0}^{\infty} (t^{n'}/n'!)(s+\alpha)^{n'}.$$

Only the $n' = n-1$ term contributes, giving

$$H(t) = e^{-\alpha t}k^n t^{n-1}/(n-1)!.$$

We are happy to see that for a single level cascade, we get our old friend $H_1(t) = e^{-\alpha t}$.

If you think about this function, we have two terms fighting it out. The term t^{n-1} increases with t, but the term $e^{-\alpha t}$ decreases with t. Exponentials beat algebraic terms, so $\lim_{t\to\infty}H(t) = 0$. The maximum value occurs when $(d/dt)H(t) = 0$. Usually it's easier to do these calculations on a logarithmic scale: if $(d/dt)H(t) = 0$ and $H(t) \neq 0$, then $[1/H(t)](d/dt)H(t) = 0 = (d/dt)\ln H(t)$. In this case,

$$(d/dt)[-\alpha t + (n-1)\ln t] = 0;$$

$$\alpha = (n-1)/t;$$

$$t = (n-1)/\alpha.$$

For an n-step cascade, the maximum response to an impulse at time 0 is at $t = (n-1)/\alpha$. Each level of the cascade adds a delay of $1/\alpha$, which is the timescale to return to the unactivated state.

If we wanted, we could substitute the time $t = (n-1)/\alpha$ back into the expression for $x_n(t)$ to find the maximum response. Instead, we will think about the response to a constant input. For a constant input, $\beta(t) = \beta_0\Theta(t > 0)$, the response at long time is

$$\lim_{t\to\infty}x(t) = \int_0^{\infty} dt' H(t-t')\beta(t') = \beta_0\int_0^{\infty} d\tau H(\tau) = \beta_0\tilde{H}(0).$$

Since $\tilde{H}_n(s) = k^n/(s+\alpha)^n$, the long-time response of x_n is $\beta_0(k/\alpha)^n$. If $k > \alpha$, the activation is greater than the deactivation at each level and the response increases along the cascade. If $k < \alpha$, the response decreases.

Notice that we calculated a time-domain property directly from the Laplace-domain response function. There are several other time-domain properties that are easy to generate from the Laplace-domain response functions. These are moments of the response, and $\tilde{H}(s)$ is the moment generating function. We will see how easy this at our next lecture.

Chapter 6

Generating Functions, Pharmacokinetics and Pharmacodynamics

Calculating time domain properties for simple cascades can become somewhat messy. From last lecture, we saw that the response function for an n-level cascade,

$$\tilde{H}_n(s) = k^n/(s+\alpha)^n,$$

has the time-domain solution

$$H_n(t) = k^n e^{-\alpha t} t^{n-1}/(n-1)!.$$

We also found that the time of maximum response is

$$t_n = (n-1)/\alpha.$$

If we want to know the amplitude A at maximum response, we can substitute this time back into the expression for $H_n(t)$,

$$A = H_{(t_n)} = k^n e^{-\alpha(n-1)/\alpha}(n-1)^{n-1}/\alpha^{n-1}(n-1)!$$

$$A = (k^n/\alpha^{n-1})(n-1)^{n-1}/e^{n-1}(n-1)!.$$

If we use Stirling's approximation, $n! \approx (n/e)^n$, the result is

$$A \approx k^n/\alpha^{n-1}.$$

There are other more useful measures of gain, though. We are often interested in the integrated response, also known as the area under the curve,

$$\text{AUC} = \int_0^\infty dt\, x(t).$$

For this chapter, we will define the gain as the ratio of the area under the curve for the response $x(t)$ normalized by the area under the curve for the input. Note that

$$\int_0^\infty dt\, f(t) = \lim_{s\to 0}\int_0^\infty dt\, e^{-st} f(t) = \lim_{s\to 0}\tilde{f}(s).$$

We have to take the limit because for functions that go to a long-time non-zero value, $|\tilde{f}(s)| \to \infty$. We've seen this for the unit step function. The gain G is defined as

$$G \equiv \lim_{s\to 0}\tilde{x}(s)/\tilde{\beta}(s).$$

Even when $\tilde{\beta}(0)$ is ill-defined, for example the unit step or a never ending cosine wave, the ratio should be well defined by l'Hôpital's rule. In fact, though, we don't have to go to the hospital. Instead, note that

$$\tilde{x}(s) = \tilde{H}(s)\tilde{\beta}(s).$$

Therefore the gain is

$$G = \lim_{s\to 0}\tilde{H}(s) = \tilde{H}(0).$$

The limit goes away because in any universe lacking perpetual motion, $\tilde{H}(0)$ is finite. An infinite value would mean that a finite kick would create infinite response.

Back to our example of an n-level cascade, the AUC gain G_n is

$$G_n = (k/\alpha)^n.$$

We can generalize this result very easily for the case where each level has its own k and α,

$$G_n = \prod_{j=1}^{n}(k_i/\alpha_i).$$

We will pause to think about physical meaning. The k terms are the activation rate for each level, roughly proportional to the abundance of the activating enzyme. The α terms are the deactivation rate. If we perturb a cell to increase the number of activating enzymes, the gain increases. If we reduce the number of activating enzymes, the gain decreases. Similarly, we can make cells with extra or reduced deactivating enzymes, phosphatases for MAPK signaling. This can be done by transforming or transfecting cells with plasmids that over-express a protein of interest, or by making knockdowns with shRNA or RNAi or knockouts with mutagenesis or genome editing, these days using CRISPR/Cas9 systems.

We are also interested in the mean time of response $\bar{t}$. For any non-negative time-domain function $f(t)$, we define the mean time of response as

$$\bar{t} = \int_0^\infty dt\, t f(t) / \int_0^\infty dt\, f(t).$$

This is related to the time of maximum response the same way that the mean of a probability distribution is related to the mode, $\bar{t} : \arg\max_t f(t)$ as mean:mode. In fact you can think of $f(t)$ as a weighting function describing how much of the response comes at time t.

If you know the Laplace transform and its derivatives at $t \to 0^+$, you can calculate $\bar{t}$ very easily. The Laplace transform $\tilde{f}(s)$, or rather its logarithm, $\ln \tilde{f}(s)$, is a moment-generating function because its derivatives give the moments of the corresponding time-domain function $f(t)$. This proof is important and is usually the subject of quiz or exam questions. Here goes.

$$(-d/ds)\ln \tilde{f}(s) = \tilde{f}(s)^{-1}(-d/ds)\int_0^\infty dt\, e^{-st} f(t) = \tilde{f}(s)^{-1}\int_0^\infty dt\, t\, e^{-st} f(t).$$

$$\lim_{s\to 0}(-d/ds)\ln \tilde{f}(s) = \lim_{s\to 0}\int_0^\infty dt\, t f(t) e^{-st} / \int_0^\infty dt\, f(t) e^{-st}.$$

$$\lim_{s\to 0}(-d/ds)\ln \tilde{f}(s) = \int_0^\infty dt\, t f(t) / \int_0^\infty dt\, f(t) = \bar{t}.$$

For a system response $\bar{t}_H$, the mean time of response is the difference between the mean time of the output, $\bar{t}_x$ and the input, $\bar{t}_\beta$,

$$\bar{t} = \bar{t}_x - \bar{t}_\beta = \lim_{s\to 0}(-d/ds)\ln \tilde{x}(s) - (-d/ds)\ln \tilde{\beta}(s).$$

For a linear system, $\tilde{x}(s) = \tilde{H}(s)\tilde{\beta}(s)$, and

$$\bar{t} = \lim_{s\to 0}(-d/ds)\ln[\tilde{H}(s)\tilde{\beta}(s)] - (-d/ds)\ln \tilde{\beta}(s) = (-d/ds)\ln \tilde{H}(s)|_{s=0}.$$

Even if the integrated response is infinite, the integrated response function and its derivatives should be finite.

For our n-level cascade, we have the simple result

$$\bar{t}_n = (-d/ds)\ln k^n/(s+\alpha)^n|_{s=0} = n/(s+\alpha)|_{s=0} = n/\alpha.$$

Recall that the time of maximum response was $(n-1)/\alpha$. Both the time of maximum response and the mean time of response increase by $1/\alpha$ at each step.

We can easily generalize $\bar{t}$ to cascades with unequal parameters,

$$\bar{t} = (-d/ds)\ln \prod_{j=1}^n k_j/(s+\alpha)^j|_{s=0} = (-d/ds)\sum_{j=1}^n -\ln(s+\alpha_j)|_{s=0} = \sum_{j=1}^n 1/\alpha_j.$$

Each step in the cascade has its own relaxation time $1/\alpha_j$, and the sum of the relaxation times is the mean time of response.

This theory also tells us that for a linear cascade, the response time depends only on the de-activation rates. If we increase the activation rates, we increase the gain, but we do nothing to the response time. You might think that increasing the activating rate increases the speed of response, but you know nothing John Snow.

The second moment tells us about the square duration of response, Δt^2, similar to a variance for a probability distribution,

$$\Delta t^2 \equiv \bar{t^2} - \bar{t}^2 \equiv \int_0^\infty dt\, (t - \bar{t})^2 f(t) / \int_0^\infty dt\, f(t),$$

where $\bar{t}$ is the previously defined mean time of response. As a homework, you can prove that

$$\Delta t^2 = \lim_{s \to 0} (-d/ds)^2 \ln \tilde{f}(s).$$

As before, for linear response $\tilde{x}(s) = \tilde{H}(s)\tilde{\beta}(s)$, and we calculate the duration of response as the duration of the output minus the duration of the input. We have

$$\Delta t^2 = \lim_{s \to 0} (-d/ds)^2 [\ln \tilde{H}(s)\tilde{\beta}(s) - \ln \tilde{\beta}(s)] = (-d/ds)^2 \ln \tilde{H}(s)|_{s=0}.$$

To do these problems, always take the logarithm before taking the derivative, and set $s = 0$ as the very last step. If you take the derivative before the logarithm, you'll still get the correct answer, but the calculations will be more involved. If you set $s = 0$ before the end, there's no s left to take the derivative.

For our general n-level cascade, the square duration of response is

$$\Delta t^2 = (-d/ds) \sum_{j=1}^n (s + \alpha_j)^{-1}|_{s=0} = \sum_{j=1}^n 1/(s + \alpha_j)^n|_{s=0} = \sum_{j=1}^n 1/\alpha_j^2.$$

Again, the duration depends only on the deactivation rates, not the activation rates.

A final property that is useful to calculate is the mean amplitude, $\bar{A}$. If we approximate the response as a square wave with duration Δt and amplitude $\bar{A}A$, the AUC gain G is the product $\bar{A}\Delta t$. Therefore we can obtain the mean amplitude as

$$\bar{A} = G/\Delta t = \tilde{H}(0)/\sqrt{(-d/ds)^2 \ln \tilde{H}(s)|_{s=0}}.$$

If the parameters are identical for each level in the hierarchy, then

$$G = (k/\alpha)^n;$$

$$\bar{t} = n/\alpha;$$

$$\Delta t = \sqrt{\Delta t^2} = \sqrt{n}/\alpha;$$

$$\bar{A} = k^n/\alpha^{n-1}\sqrt{n}.$$

For a single level, $\bar{A} = k$. The interpretation is that the activation rate constant k determines the response amplitude, and the deactivation rate constant determines the response duration. The product of the amplitude and the duration then gives the response area.

In summary, for a serial pathway, the gains multiply and the mean times add. What about a pathway with convergent branches? We will think about a signaling protein x, that is activated by an upstream signal, with dynamics

$$\dot{x}(t) = k_{x,\beta}\beta(t) - \alpha_x x(t).$$

In mathematics and physics, we usually read subscripts from right to left. The parameter $k_{x,\beta}$ is the natural way to write the activation of x due to input β. We'll assume that the system is off at time 0, giving the Laplace-space solution

$$\tilde{x}(s) = [k_{x,\beta}/(s+\alpha_x)]\tilde{\beta}(s).$$

We'll define the feedback-free response function as $H_0(t)$ or $\tilde{H}_0(s)$ in Laplace space,

$$\tilde{H}_0(s) = k_{x,\beta}/(s+\alpha_x).$$

You can imagine that we could put together a much more complicated model for $H_0(t)$. For example we could have a cascade leading to a product $\prod_j k_j/(s+\alpha_j)$, or we could have convergent signaling from multiple upstream branches,

$$\dot{a}(t) = k_{a,\beta}\beta(t) - \alpha_a a(t)$$

$$\dot{b}(t) = k_{b,\beta}\beta(t) - \alpha_b b(t)$$

$$\dot{x}(t) = k_{x,a}a(t) + k_{x,b}b(t) - \alpha_x x(t)$$

with Laplace-space solution

$$\tilde{a}(s) = [k_{a,\beta}/(s+\alpha_a)]\tilde{\beta}(s)$$

$$\tilde{b}(s) = [k_{b,\beta}/(s+\alpha_b)]\tilde{\beta}(s)$$

$$\tilde{x}(t) = [k_{x,a}k_{a,\beta}/(s+\alpha_x)(s+\alpha_a)]\tilde{\beta}(s) + [k_{x,b}k_{b,\beta}/(s+\alpha_x)(s+\alpha_b)]\tilde{\beta}(s) = [\tilde{H}_a(s)+\tilde{H}_b(s)]\tilde{\beta}(s).$$

For convenience, define the response function for the converging branches as

$$\tilde{H}_x(s)\tilde{\beta}(s) \equiv \tilde{H}_a(s) + \tilde{H}_b(s).$$

Defining gains as G_a, G_b, G_x and mean times as $\bar{t}_a$, $\bar{t}_b$, $\bar{t}_x$, the converging branches give

$$G_x = G_a + G_b.$$

The mean time of response is

$$\bar{t}_x = \lim_{s \to 0}(-d/ds)\ln[\tilde{H}_a(s)+\tilde{H}_b(s)]$$

$$\bar{t}_x = [\tilde{H}_a(s)+\tilde{H}_b(s)]^{-1}[(-d/ds)\tilde{H}_a(s)+(-d/ds)\tilde{H}_b(s)]|_{s=0}$$

$$\bar{t}_x = [G_a + G_b]^{-1}[\tilde{H}_a(s)(-d/ds)\ln\tilde{H}_a(s) + \tilde{H}_b(s)(-d/ds)\ln\tilde{H}_b(s)]|_{s=0}$$

$$\bar{t}_x = [G_a + G_b]^{-1}[G_a\bar{t}_a + G_b\bar{t}_b],$$

the gain-weighted mean. The mean square variation in response time is left as a homework exercise.

This type of analysis is important for drug action. For example, suppose a drug is given in an unavailable form, either a pro-drug or a pill form, that has to be converted to an available or active form, which is then degraded. The active form couples to a biological pathway to have an affect. We have control over $U(t)$, the unavailable form. The active drug is denoted $D(t)$. A reasonable minimal model for the action of a dose U_0 given at time 0 is

$$\dot{U}(t) = -cU(t),$$

$$\dot{D}(t) = cU(t) - dD(t),$$

$$\dot{x}(t) = kD(t) - \alpha x(t).$$

The parameter c is the rate of conversion from inactive to active form. For a time release medication, c would be small, roughly 1/(6 hours) to 1/(1 day). For direct delivery into the blood, c could be faster, 1/(1 min). The parameter d is the rate of degradation by metabolism, excretion, or other mechanisms. The pathway activity is represented by x. These dynamics have the Laplace-space solution

$$\tilde{U}(s) = U_0/(s+c);$$

$$\tilde{D}(s) = \tilde{U}(s)c/(s+d) = cU_0/[(s+c)(s+d)];$$

$$\tilde{x}(s) = \tilde{D}(s)k/(s+\alpha) = ckU_0/[(s+c)(s+d)(s+\alpha)].$$

Now suppose we calculate the AUC gain G for $x(t)$ per initial dose U_0. The result is

$$G = \tilde{x}(0)/U_0 = ck/cd\alpha = k/d\alpha.$$

The AUC gain is independent of how fast the drug is converted from inactive to active form. Instead, it depends on the rate at which it is degraded and on the standard pathway parameter combination k/α, activation vs. deactivation rate for the signaling pathway. The mean time of activity $\bar{t}$ is

$$\bar{t} = 1/c + 1/d + 1/\alpha.$$

Over the years, we have learned quite a bit about the factors that affect these rates because they are critical to accurate dosing. Many of the most important enzymes for drug metabolism are Cytochrome P450's (CYPs), which use heme as a cofactor for redox reactions. Human genetic variation in CYPs leads to differences in drug activity. If the drug is given as a prodrug, the CYPs are often responsible for conversion to an active form, represented by the model parameter c. If the drug is metabolized rather than excreted, the CYPs are often responsible for degradation, represented by the model parameter d. CYP inhibitors can either stretch out the affect of a

drug (decreasing c and increasing $\bar{t}$) to the extent that the effective concentration is too low. CYP inhibitors can also reduce the degradation, decreasing d and resulting in a much higher gain.

Foods can also affect CYP activity. A well-known example is grapefruit, which contains furanocoumarins and flavonoids that inhibit CYPs, in particular CYP3A4, with a half-life of 1-2 days. Grapefruit has known interactions with almost 100 drugs, including benzodiazepines (Valium, Xanax), ADHD therapeutics (Adderall), and sertraline (Zoloft).

Chapter 7

Positive and Negative Feedback and Caffeine Response

We have seen that a cascade is one way to increase the gain and duration of a response. Cells have evolved more efficient ways to accomplish these goals, and most often they involve positive feedback. Here we explore a positive feedback in the linear regime. We will then turn to an actual example, positive feedback in the dopamine / adenosine receptors in neurons that is also responsible for the long-duration effect of caffeine on the human brain.

We will think about the part of a signaling pathway that involves a feedback loop. The top of the pathway is x, and the bottom is y. Our standard example is

$$\dot{x}(t) = k_{x\beta}\beta(t) - \alpha_x x(t)$$

$$\dot{y}(t) = k_{yx}x(t) - \alpha_y y(t)$$

This has solution

$$\tilde{x}(s) = \frac{k_{x\beta}}{s + \alpha_x}\tilde{\beta}(s)$$

$$\tilde{y}(s) = \frac{k_{yx}k_{x\beta}}{(s + \alpha_y)(s + \alpha_x)}\tilde{\beta}(s).$$

We could write this as

$$\tilde{y}(s) = \tilde{H}_0(s)\tilde{\beta}(s)$$

where $\tilde{H}_0(s)$ is the feedback-free response,

$$\tilde{H}_0(s) = \frac{k_{yx}k_{x\beta}}{(s + \alpha_y)(s + \alpha_x)}.$$

The feedback-free gain is

$$G_0 = \tilde{H}_0(s)|_{s=0} = k_{yx}k_{x\beta}/\alpha_y\alpha_x.$$

The feedback-free mean time of response is

$$\bar{t}_0 = \alpha_y^{-1} + \alpha_x^{-1}$$

.

Now we will add feedback through a signaling protein z that is activated by y and in turn can activate x,

$$\dot{x}(t) = k_{x\beta}\beta(t) + k_{xz}z(t) - \alpha_x x(t)$$

$$\dot{y}(t) = k_{yx}x(t) - \alpha_y y(t)$$

$$\dot{z}(t) = k_{zy}y(t) - \alpha_z z(t)$$

This is a standard algebra problem where we solve for y then substitute back in to solve for x. For convenience, we will abbreviate the notation because we will stay in Laplace space, with x representing $\tilde{x}(s)$, H_0 representing $\tilde{H}_0(s)$, and so on.

$$x = \frac{k_{x\beta}}{s + \alpha_x}\beta + \frac{k_{xz}}{s + \alpha_x}z$$

$$y = \frac{k_{yx}}{s + \alpha_y}x$$

$$z = \frac{k_{zy}}{s + \alpha_z}y = \frac{k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)}x.$$

Substituting back into x,

$$x = \frac{k_{x\beta}}{s + \alpha_x}\beta + \frac{k_{xz}k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)(s + \alpha_x)}x.$$

For more convenience, write the response function for loop through the system as

$$H_L = \frac{k_{xz}k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)(s + \alpha_x)}.$$

Then

$$x = \frac{k_{x\beta}}{s + \alpha_x}\beta + H_L x = \frac{1}{1 - H_L}\frac{k_{x\beta}}{s + \alpha_x}\beta$$

$$y = \frac{1}{1 - H_L}\frac{k_{yx}k_{x\beta}}{(s + \alpha_y)(s + \alpha_x)}\beta = \frac{H_0}{1 - H_L}\beta.$$

The full response with feedback is $H = H_0/(1 - H_L)$.

The gain with feedback is

$$G = G_0/(1 - G_L)$$

where G_L is the gain for one round trip through the feedback loop,

$$G_L = \tilde{H}_L(s)|_{s=0} = k_{xz}k_{zy}k_{yx}/\alpha_z\alpha_y\alpha_x.$$

As feedback increases, measured as the magnitude of the feedback loop gain G_L, the gain increases, provided $G_L < 1$. When $G_L \to 1$, $G \to \infty$. For larger values of the feedback loop gain, G is negative. In the physical system, the gain neither diverges nor goes negative. Instead, when the feedback is strong, we are no longer in the regime of linear models. When the gain through the loop is greater than 1, the system becomes locked in the fully active state with all of the signaling protein activated. It is better described as a toggle switch with on and off states rather than a continuous distribution. We will work on this type of non-linearity in the next major section of the course. You could really save on coffee this way; you'd have one cup and you'd be activated for life. The drawback is that you wouldn't deactivate.

We could also write the response function as

$$H = H_0(1 + H_L + H_L^2 + \ldots),$$

with one factor of H_L for each time through the loop.

The mean time of response including feedback is

$$\bar{t} = (-d/ds)\ln H_0/(1 - H_L)|_{s=0} = \bar{t}_0 + (d/ds)\ln(1 - H_L)|_{s=0}$$

$$\bar{t} = \bar{t}_0 + (1 - H_L)^{-1}(-d/ds)H_L|_{s=0}$$

$$\bar{t} = \bar{t}_0 + (1 - H_L)^{-1}H_L(-d/ds)\ln H_L|_{s=0}$$

$$\bar{t} = \bar{t}_0 + (1 - G_L)^{-1}G_L\bar{t}_L$$

where $\bar{t}_L$ is the mean time for one full trip through the feedback loop,

$$\bar{t}_L = 1/\alpha_y + 1/\alpha_z.$$

An important outcome is that the production rates k_{zy}, k_{yz}, and k_{xz} all contribute to the mean time of response. This is the first time that we've seen a production rate affect a time scale. Up until now, production rates have only contributed to gains. Calculations of mean square duration are left as a homework exercise.

We can also investigate negative feedback in the linear regime. Suppose that protein z in its active form binds tightly to the signaling molecule β, inhibiting its activity. In this case the activation of x is proportional to $\beta(t) - z(t)$. The corresponding dynamics are

$$\dot{x}(t) = k_{x\beta}[\beta(t) - z(t)] - \alpha_x x(t)$$

$$\dot{y}(t) = k_{yx}y(t) - \alpha_y y(t)$$

$$\dot{z}(t) = k_{zy}y(t) - \alpha_z z(t).$$

The Laplace-space solutions are

$$x = \frac{k_{x\beta}}{s + \alpha_x}\beta - \frac{k_{x\beta}}{s + \alpha_x}z$$

$$y = \frac{k_{yx}}{s + \alpha_y}x$$

$$z = \frac{k_{zy}}{s + \alpha_z}y = \frac{k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)}x.$$

Substituting back in for x,

$$x = \frac{k_{x\beta}}{s + \alpha_x}\beta - \frac{k_{x\beta}k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)(s + \alpha_x)}x$$

The loop feedback response H_L in this case is

$$H_L = \frac{k_{x\beta}k_{zy}k_{yx}}{(s + \alpha_z)(s + \alpha_y)(s + \alpha_x)}.$$

It differs from the positive feedback case because the inhibition of x by z shares the same parameter $k_{x\beta}$ as the activation of x by the input. The gain through the feedback loop is

$$G_L = \frac{k_{x\beta}k_{zy}k_{yx}}{\alpha_z\alpha_y\alpha_x}.$$

The solution for y in terms of H_L is

$$y = \frac{1}{1 + H_L}\frac{k_{yx}k_{x\beta}}{(s + \alpha_y)(s + \alpha_x)}\beta = \frac{H_0}{1 + H_L}\beta.$$

The response function for negative feedback is

$$H = \frac{H_0}{1 + H_L}.$$

We no longer have the instability for large gain. The feedback loop gain can increase without bound and the system is still stable, although the output is reduced. The gain with feedback is

$$G = G_0/(1 + G_L),$$

which goes to 0 as the feedback loop gain increases. The mean response time is

$$\bar{t} = \lim_{s \to 0}(-d/ds)\ln[H_0/(1 + H_L)]$$

$$\bar{t} = \bar{t}_0 + \lim_{s \to 0}(d/ds)\ln(1 + H_L)$$

$$\bar{t} = \bar{t}_0 + \lim_{s \to 0} (1 + H_L)^{-1} (d/ds) H_L$$

$$\bar{t} = \bar{t}_0 + \lim_{s \to 0} (1 + H_L)^{-1} H_L (d/ds) \ln H_L$$

$$\bar{t} = \bar{t}_0 - \frac{G_L}{1 + G_L} \bar{t}_L$$

where, as before,

$$\bar{t}_L = \alpha_x^{-1} + \alpha_y^{-1} + \alpha_z^{-1}.$$

Here, increasing the feedback gain decreases the response time, provided that the linear response approximation holds. Notice that $\bar{t}_L > \bar{t}_0$, which means that for sufficiently large gain the linear model gives a negative response time. This of course doesn't happen in the real world. Instead, the formal solution probably gives $z(t) > x(t)$ and the signal $x(t)$ may become negative.

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Appendix A

Problems