Cellular Systems Biology
and
Biological Network Analysis

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About the Author

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Research in the Bader lab focuses on the connection between genotype and phenotype, with efforts in systems biology, computational biology, synthetic biology, and human genetics.
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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Part I

Cells as Linear Systems
Chapter 1

Cellular Signal Transduction

This course provides theoretical and computational models for how cells process information. It synthesizes topics from two courses you have already taken. Molecules & Cells provides descriptions of the components of cells and how they interact with each other. You learn about the Central Dogma of DNA transcribed to RNA and translated to protein, and how proteins in turn regulate and replicate DNA. You’ve learned about recent discoveries in which RNA molecules regulate transcription through gene silencing and how CAS proteins edit DNA. That system was discovered in bacteria as a cellular memory for an immune system, and now it is core technology for genome engineering.

The second course, Signals, Systems & Control, describes linear, time-independent systems. These are systems that map an input to an output. Linear means that the output is directly proportional to the input. Time-Independent means that the same input always leads to the same output; the mapping function does not depend on time.

Our course will start by looking at cellular systems that behave as linear, time-independent systems. These types of systems in cells usually describe small departures from steady-state behavior. For example, a cell is happily living at a particular salt or glucose concentration, and then it senses a small change in concentration. It reacts by adjusting its cytoplasmic composition to avoid having too much water leave if the outside is more concentrated, or to avoid bursting like an overfilled balloon if the outside is less concentrated.

Other types of inputs could be signaling molecules from other cells, such as cytokines, or from other organisms, such as pheromones, or general environmental conditions, such as specific food sources, toxins, or temperature changes.

The types of outputs could include decisions about cell growth, ranging from stasis to proliferation to apoptosis. Outputs can effect motion or metabolism. Other outputs include decisions to undergo mitotic versus meiotic reproduction. The outputs we consider will generally have to do with transcription of target genes and translation of target proteins.

While we begin with linear systems, we know that biological systems are non-linear. Responses saturate because cells are finite. If a biological pathway turns on expression of a protein, the
amount of protein that can be made is limited by the number of ribosomes and the availability of metabolites. If we push on a cell or an organism too hard, it can die.

Another aspect of non-linearity is the existence of instabilities, which separate different stable states. For example, a seesaw without children will generally have two stable states. Small forces applied to the side that is up will cause small movements, which could be modeled as a damped linear harmonic oscillator. But if a strong force is applied, the seesaw could change to a different state. In cells, we call these cell fate decisions.

Biological systems are also stochastic rather than deterministic. Here we think of an input leading to outputs that are described as a probability distribution. The system may still be time-independent in that the probability distribution is fixed, but any particular cell might follow a different trajectory. Stochastic behavior can arise from small numbers of signaling molecules. The classic phenomenon described through stochastic behavior is the lytic-lysogenic decision of lambda phage, where a viral genome integrates in some cells and reproduces in others. Bacterial decisions between growth and dormancy may also be stochastic. It is called bet-hedging because at the population level some fraction of cells will survive in most environments.

Now, back to the topic. As a review of linear, time-independent systems, we will consider our old friend, the simple harmonic oscillator, otherwise known as a spring. Hook’s Law is

\[ F = kx \]

where \( F \) is a static force applied to the spring, \( k \) is the spring constant, and \( x \) is the displacement from equilibrium.

All linear systems are divided into three parts: the input, the system, and the output. Usually we think of the system mapping the input to the output. In other words, output = system applied to input. For the spring, the input is the force, the system is the spring constant, and the output is the displacement. As a linear system, we would write

\[ x = k^{-1} F. \]

If we made a plot of output vs. input, the result would be linear with a slope of \( k^{-1} \).

Next, we will consider a time-dependent input, \( F(t) \). We apply a force \( F(t) \), and we measure \( x(t) \). As you learned in Signals & Systems, for a linear system, the result must have the form

\[ x(t) = \int_{-\infty}^{\infty} dt' H(t-t')F(t'). \]

If the system is causal, the output can only depend on inputs at previous times,

\[ x(t) = \int_{-\infty}^{t} dt' H(t-t')F(t'), \]

which is equivalent to saying that if \( H(t) \) is the response function for a causal system, then \( H(t) = 0 \) for \( t < 0 \).
You know from Signals & Systems that this relationship is invertible. We can Laplace transform both sides,
\[ \tilde{x}(s) = \tilde{H}(s)\tilde{F}(s). \]
This converts a challenging calculus problem into an algebra problem. Given any two of the three parts, we can solve for the third.

What we are going to do now is develop a first-principles model for \( H(t) \) for a real cellular system, the mitogen-activated protein kinase (MAPK) signal transduction cascade. This is a system that transmits a signal from the outside of a cell to the inside of a cell. The first element of the cascade is often a receptor that gains protein kinase activity when it is activated. This kinase activates the next kinase, which activates the third kinase, which is called MAPK. Through uninspired but helpful naming, the three levels are called MAPKKK, MAPKK, and MAPK.

These cascades are conserved from fungal organisms, including the awesome yeast Saccharomyces cerevisiae, to human. The RAS-RAF-ERK pathway in human is a cancer driver when mutated. Because the components are conserved, we learn fundamentals of the pathway studying orthologs in yeast.

We will look at a particular MAPK pathway in yeast called the HOG (high-osmolarity glycerol) pathway. It senses osmotic stress and responds by sending a transcription factor to the nucleus. Scientists engineered a transcription factor fused to green fluorescent protein (GFP) to visualize the pathway output quantitatively. The microfluidic device used looks like a Y with inputs at the top being buffer and buffer plus sorbitol, then flowing over adherent cells past the junction. By varying the pressure of the two inputs, the local sorbitol concentration can be varied on timescales of about \( 1/2 \) sec, or 2 Hz.

This permits a measurement of the system response function. We can apply an input, then Laplace transform to find the system response,
\[ \tilde{H}(s) = \tilde{x}(s)/\tilde{F}(s). \]
If the input is a short impulse, then we should remember that \( \tilde{F}(s) \) is the area under the impulse and independent of \( s \), and the output \( x(t) \) is the response function \( H(t) \).

Unfortunately, those types of inputs are difficult to apply, and linearity breaks down on those short time-scales. Instead the experiments often use sinusoidal or square wave inputs. Here are some of the results.

Now we are going to build a simple model for one step of this pathway to see what type of response function we would expect. We will imagine the the receptor has two states, inactive \( (R) \) and active \( (R^*) \). We will assume that the active state tracks the sorbitol concentration with no lag, so we control \( R^*(t) \). The active receptor then converts a kinase from its inactive state, \( K \), to its active state, \( K^* \). A phosphatase \( P \) converts the active kinase back to its inactive form. The chemical kinetics are
\[ (d/dt)K^* = k_f R^*(t)K(t) - k_b PK^*(t). \]
The terms \( k_f \) and \( k_b \) are the kinetic rate constants for the forward and backward reactions. They
also include the other species that are required, for example ATP for the forward reaction. We will assume that the cell is close to equilibrium and the ATP concentration is reasonably constant.

We will also assume that the total kinase concentration is fixed,

\[ K(t) + K^*(t) = K_{tot}. \]

This is a good approximation because protein synthesis takes minutes to hours, and we will be looking at responses over seconds to minutes. Similarly, the phosphatase concentration is fixed. In other pathways, part of feedback can involve changing the concentration of pathway components. The variables \( k, \rho \) do not vary with time; we will abbreviate them as the single parameter \( \alpha \). This is the rate that active kinase is deactivated.

The system as written is not yet linear because we have two time-dependent terms multiplying each other, \( R^*(t) \) and \( K(t) \). Convolutions in the time domain lead to products in the spectral domain, but products in the time domain lead to a mess in the spectral domain. We have to make an approximation, and the approximation we make is that the system stays close equilibrium. We can also think of this as a weak activation limit in which \( K_{tot} \approx K(t) \gg K^{star}(t) \). Using the weak activation approximation,

\[
\frac{d}{dt}K^*(t) = k_f R^*(t)K_{tot} - \alpha K^*(t)
\]

We group together the terms \( k_f R^*(t)K_{tot} \) as an input \( \beta(t) \) that is under our control. Also, \( K^*(t) \) is annoying to write. We abbreviate it as the system variable \( x(t) \). We arrive at the standard model for a bistable molecular switch,

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

It is amazing how much we can do with this simple model. Our first task will be to determine its response function \( H(t) \), with

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

We will do this next lecture.

**Problems**

1. Simple Laplace transforms. Provide \( \tilde{f}(s) \) for the following \( f(t) \).
   
   (a) \( f(t) = 1 \)
   
   (b) \( f(t) = 0 \) if \( t < a \), \( f(t) = 1 \) if \( t \geq a \), and \( a > 0 \).
   
   (c) \( f(t) = e^{-at} \)
   
   (d) \( f(t) = t \)

2. Laplace transforms of powers through generating functions.
(a) Let \( f(t) = \lim_{a \to 0} (-d/da)e^{-at} \). What is \( \tilde{f}(s) \)?

(b) Let \( \tilde{g}(s,a) = -(d/da)\mathcal{L}[e^{-at}] \). What is \( \tilde{g}(s,a) \)?

(c) If functions are well-behaved, then \( \tilde{f}(s) \) should equal \( \lim_{a \to 0} \tilde{g}(s,a) \). Calculate \( \tilde{f}(s) \) with this method.

(d) Describe how you could use this approach to calculate \( \mathcal{L}(t^n) \) for \( n = 1,2,3,\ldots \).

3. Convolution. Let \( \tilde{f}(s) = \frac{1}{s+a} \) and \( \tilde{g}(s) = \frac{1}{s+b} \).

(a) What are \( f(t) \) and \( g(t) \)?

(b) What is \( \int_0^\infty dt \int_0^t dt\ e^{-st}f(t-t')g(t') \)?
Chapter 2

Linear Systems Analysis

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 \(\alpha\).

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,

\[A \mathbf{x} = \mathbf{b} - \alpha \mathbf{x}.\]

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 \(A\) 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

\[(d/dt)x_n = \sum_{n'} A_{nn'} x_{n'} = A_{n,n+1} x_{n+1} - A_{n,n-1} x_{n-1}.\]
\[ A_{n,n'} = (1/2\Delta t)(\delta_{n',n+1} - \delta_{n',n-1}). \]

The discrete or Kronecker \(\delta\)-function is 1 if its arguments are the same and 0 otherwise. One way to picture \(A\) 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

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

The matrix \(I\) is the identity matrix, with \(I_{nn'} = \delta_{nn'}\) using our friend the \(\delta\)-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

\[ \left( \frac{d}{dt} \right) e^{\lambda t} \propto e^{\lambda t}. \]

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

\[ \left( \frac{d}{dt} \right) e^{\lambda t} = \lambda e^{\lambda t}. \]

We use \(\lambda\) because everyone knows that \(\lambda\) 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 \(\lambda\) 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 \(\omega\) 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 $| \omega \rangle$. Engineering 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 $\delta$-function for a discrete time representation, in the limit that we have continuous time it becomes the Dirac $\delta$-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 $\delta$-function is 1. For any finite $\epsilon$,
\[ \int_{\omega-\epsilon}^{\omega+\epsilon} d\omega' \delta(\omega' - \omega) = 1. \]

This also makes integrals involving the $\delta$-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 $\delta$-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 identity 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,

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

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 $\omega'$ 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,

\[ x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \omega (i\omega + \alpha)^{-1} e^{i\omega t} \hat{\beta}(\omega). \]

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

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

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.

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

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

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

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 \( \hat{\beta}(t) \). In a causal universe, \( x(t) \) should only depend on the input at times before \( t \),

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

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.


**Problems**

The $\mathcal{L}$ operator is the Laplace transform, $\mathcal{L}[f(t)] = \tilde{f}(s) = \int_{0}^{\infty} dt e^{-st} f(t)$. The $*$ operator is convolution, $f * g(t) = \int_{0}^{t} dt' f(t-t')g(t')$.

   (a) Prove that $\mathcal{L}[f \star g(t)] = \tilde{f}(s)\tilde{g}(s)$.
   (b) Prove that $\mathcal{L}[\dot{f}(t)] = s\tilde{f}(s) - f(0)$.

2. Here we provide the origin story for the factor of $2\pi$. Suppose we consider eigenfunctions of the time derivative operator that are periodic on the interval $t = -T/2$ to $T/2$. The eigenfunction with eigenvalue $i\omega$ is defined $A_{\omega} \phi_{\omega}(t)$, where $A_{\omega}$ is a normalization constant and $\phi_{\omega}(t)$ is the eigenfunction at time $t$. The phase of the eigenfunctions are fixed by requiring that $\phi_{\omega}(0) = 1$.
   (a) Provide the function $\phi_{\omega}(t)$.
   (b) The periodicity requirement is that $\phi_{\omega}(-T/2) = \phi_{\omega}(+T/2)$. What values of $\omega$ are permitted?
   (c) What is the spacing $\Delta\omega$ between permitted values? This quantization of permitted frequencies is the same phenomenon as the quantization of energy levels for particles in confining potentials, for example a particle in a box or an electron confined by the positive charge of a nucleus.
   (d) The dot product for discrete vectors becomes an inner product for continuous functions. The inner product of functions $f(t)$ and $g(t)$ is
   $$\langle f | g \rangle = \int_{-T/2}^{T/2} dt f^*(t)g(t),$$
   where $f^*(t)$ is the complex conjugate of $f(t)$. What is $\langle \phi_{\omega} | \phi_{\omega} \rangle$?
   (e) What is $\langle \phi_{\omega} | \phi_{\omega'} \rangle$ for $\omega \neq \omega'$?
   (f) For normalization, we require that
   $$\sum_{\omega'} \Delta\omega \langle A_{\omega'} \phi_{\omega'} | A_{\omega} \phi_{\omega} \rangle = 1.$$
   Note that only the term with $\omega = \omega'$ contributes to the integral. What is the resulting value for the square magnitude of the normalization constant, $|A_{\omega}^* A_{\omega}|$? How does the normalization constant depend on the frequency $\omega$?
   (g) In the limit $T \to \infty$, $\Delta\omega \to 0$, the eigenfunctions are written $A(\omega)\phi(\omega,t)$. What is $A(\omega)\phi(\omega,t)$? For historical reasons (“it seemed like a good idea at the time”), many fields (including ours) effectively use $\phi(\omega)$ as the eigenfunction and interpret $|A(\omega)|^2$ as a normalization for the frequency-domain integral.
(h) Suppose a function $f(t)$ is a superposition of eigenfunctions, $f(t) = \int_{-\infty}^{\infty} \hat{f}(\omega)\phi(\omega, t)$. How do we extract $\hat{f}(\omega)$?
Chapter 3

The Laplace Transform and Complex Variables

We left ourselves with the puzzle of the response function,

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

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 \( \omega \) 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 \( \omega \), and \( v = \Im(\omega) \) is the imaginary part of \( \omega \). 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 \( A/2\pi i \),

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

We care about the magnitude of \( A \),

\[ |A| = \lim_{V \to \infty} \int_{0}^{V} dv \frac{|e^{iUv}e^{-vt}|}{|U + i(v - \alpha)|} \leq \int_{0}^{V} dv \frac{|e^{iUv}e^{-vt}|}{|U + i(v - \alpha)|}. \]
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 $|e^{Ut}| = 1$,

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

Finally we have an integral we can do!

$$|A| \leq \frac{1}{Ut}.$$  

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

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

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

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

This is another integral that is easy,

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

If $U$ and $V$ approach $\infty$ 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

$$C = \int_0^V dv \frac{e^{-iUt} e^{-vt}}{-U + i(v - \alpha)}.$$  

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

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

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 $\omega_0$ 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

$$\int_{\omega_0}^{\omega_1} d\omega f(\omega) = F(\omega) \bigg|_{\omega_0}^{\omega_1} = F(\omega_1) - F(\omega_0).$$
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 \( \omega_0 \). Instead, if we write \( \omega_0 \) in terms of a magnitude \( |\omega_0| \) and a phase \( \phi \), \( \omega_0 = |\omega_0| e^{i\phi} \), our ending point has accumulated a phase of \( 2\pi \), \( \omega_1 = |\omega_0| e^{i(\phi + 2\pi)} \). 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 \( F(\omega_1) = |\omega_1|^n e^{i(n\phi + 2\pi i)} = |\omega_0|^n e^{i\phi} e^{2\pi i} = F(\omega_0) \). 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, \( e^{2\pi ni} \neq 1 \).

A very special type of function \( F(\omega) \) that can contribute is \( F(\omega) = \ln(\omega) \) because \( 3 \ln(\omega) \) 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

\[
H(t) = e^{-\alpha t} \frac{1}{2\pi i} \oint dz e^{zt}/z.
\]

Then we do a power series expansion about this point. If we think about the contour for \( \omega \) starting at 0 then making a big counterclockwise loop, then the contour for \( z \) starts at \( z_0 = -i\alpha \) and ends at \( z_1 = 0 + 2\pi i \).

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

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

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 \( \omega \) in the lower half plane, write \( \omega_0 = \omega - i\alpha \), and consider nearby points \( \omega + z \). For these points,

\[ 1/(\omega + z - i\alpha) = 1/(\omega_0 + z) = 1 - (z/\omega_0) + (z/\omega_0)^2 - (z/\omega_0)^3 + \ldots, \]

which is a convergent series when \( |\omega_0| > 0 \). The smallest magnitude of \( \omega_0 \) 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

\[ \mathcal{F}[f(t)] = \hat{f}(s) = \int_{-\infty}^{\infty} dt e^{-st} f(t) \]

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

The inverse transforms are

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

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

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

\[ f(t + a) = f(t) + a(d/dt)f(t) + (a^2/2)(d/dt)^2f(t) + (a^3/3!)(d/dt)^3f(t) + \ldots = \sum_{n=0}^{\infty} (a^n/n!)(d/dt)^nf(t). \]

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

\[ \sum_{n=0}^{\infty} (a^n/n!)(d/dt)^n = \exp[a(d/dt)]. \]
For a linear system, the response in Laplace space is \( \tilde{x} \). problem with step input, \( x(t) \) for \( t > 0 \) and \( \dot{x}(t) = 0 \) for \( t < 0 \). The Laplace transform is
\[
\mathcal{L}[x(t)] = \int_{0}^{\infty} e^{-st} x(t) dt.
\]

Changing variables to \( u = t + a, st = su - sa \),
\[
\mathcal{L}[f(t + a)] = \int_{-\infty}^{\infty} dt e^{-st} f(t + a).
\]

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

An important property of the Laplace transform is the convolution theorem. The convolution \( f * g(t) \) is defined as
\[
f * g(t) = \int_{0}^{t} dt' f(t - t') g(t').
\]

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 \( \dot{\beta}(t) \) is \( x(t) = H * \beta(t) \).

The Laplace transform of a convolution is
\[
\mathcal{L}[f * g(t)] = \int_{0}^{\infty} dt e^{-st} \int_{0}^{t} dt' f(t - t') g(t').
\]

Changing variables from \( t \) and \( t' \) to \( t - t' \) and \( t' \) and multiplying by \( 1 = e^{st'} e^{-st} \),
\[
\mathcal{L}[f * g(t)] = \int_{0}^{\infty} dt e^{-st} g(t') \int_{0}^{\infty} d(t - t') e^{-st(t-t')} f(t-t') = \tilde{f}(s) \tilde{g}(s).
\]

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 \( \dot{\beta}(t) = 0 \) 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,

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

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 affecting the result. This means that for a function with multiple poles, you can evaluate their contributions separately,

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

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.

**Problems**

1. Evaluate $\oint dz/z$ for the following closed contours expressed in polar coordinates, $z = re^{i\theta}$ with $r > 0$.
   (a) A single counter-clockwise loop, $\theta = 0$ to $2\pi$.
   (b) A single clockwise loop, $\theta = 2\pi$ to $0$.
   (c) A double counter-clockwise loop, $\theta = 0$ to $4\pi$.
   (d) A complicated path with $m$ counter-clockwise loops and $n$ clockwise loops.

2. Evaluate

$$\oint \frac{ds}{2\pi i (s + a)(s + b)} e^s$$

over the following closed contours, each a single counter-clockwise loop, with $a > b > 0$. 
(a) A contour including $-a$ but excluding $-b$.
(b) A contour including $-b$ but excluding $-a$.
(c) A contour up the imaginary axis and then closed in the left half-plane: $z = -i\infty \to +i\infty \to -i\infty \to -i\infty \to -i\infty$.
(d) A contour up the imaginary axis and then closed in the right half-plane: $z = -i\infty \to +i\infty \to +i\infty \to -i\infty \to -i\infty$.
(e) Not a closed contour but just a path up the imaginary axis, $z = -i\infty \to +i\infty$.

3. Consider the integral

$$\int_{-i\infty}^{i\infty} \frac{ds}{2\pi i} \frac{e^{st}}{(s+a)^2}$$

with $a > 0$.

(a) Evaluate the integral using contour integrals by expanding $e^{st}$ in a Taylor series around $s = -a$, $e^{st} = e^{-at} e^{(s+a)t} = e^{-at} [1 + (s+a)t + (s+a)^2 t^2/2 + (s+a)^3 t^3/3! + \ldots]$.

(b) Evaluate the integral by first evaluating

$$\int_{-i\infty}^{i\infty} \frac{ds}{2\pi i} \frac{e^{st}}{(s+a)(s+b)}$$

and then taking the limit $b \to a$.

(c) Evaluate

$$\int_{-i\infty}^{i\infty} \frac{ds}{2\pi i} \frac{e^{st}}{s^2}.$$

4. Contour integrals simplify Fourier transforms. Let

$$f(t) = \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} \frac{e^{i\omega t}}{\omega^2 + a^2}$$

with $a > 0$.

(a) Where are the poles?
(b) For $t > 0$, what is the value of the integrand for $\omega \to +i\infty$ and for $\omega \to -i\infty$? Can you close the contour in the upper half-plane or the lower half-plane?
(c) What is $f(t)$ for $t > 0$?
(d) For $t < 0$, in which half-plane should the contour be closed? What is $f(t)$ for $t < 0$?
(e) Noting that \( e^{i\omega t} = \cos(\omega t) + i\sin(\omega t) \), what is

\[
\int_{-\infty}^{\infty} \frac{d\omega \cos(\omega t)}{2\pi \omega^2 + a^2}.
\]

What is

\[
\int_{-\infty}^{\infty} \frac{d\omega \sin(\omega t)}{2\pi \omega^2 + a^2}.
\]
Chapter 4
Signal Transduction Cascades and MAPK Signaling

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 $\alpha$ to return the signaling molecule to the inactive state. The other parameter was the activation rate constant, which is subsumed into the activation rate $\beta$.

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:

- $\delta$-function input, $\beta(t) = \beta_0 \delta(t)$;
- exponential input, $\beta(t) = \beta_0 e^{-kt}$;
- 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 $\theta$ 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 $\delta$-function input and the exponential input are normalized to have the same integrated area $\beta_0$. The step-function input and oscillating input are normalized to have the same amplitude $\beta_0$.

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,
\[
\begin{align*}
    \tilde{s} \tilde{x}(s) - x(0) &= \tilde{\beta}(s) - \alpha \tilde{x}(s); \\
    \tilde{x}(s) &= x(0)/(s + \alpha) + \tilde{\beta}(s)/(s + \alpha); \\
    x(t) &= x(0)e^{-\alpha t} + \int_0^t dt' e^{-\alpha(t-t')} \beta(t').
\end{align*}
\]

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 \( \delta \)-function input, \( \beta(t) = \beta_0 \delta(t) \), we use the convention that \( \tilde{\beta}(s) \) captures all of the input, with the \( \delta \)-function shifted infinitesimally to the right of the origin \( t = 0 \). Alternatively, \( \tilde{\delta}(s) \) can be represented as fast exponential input, \( \tilde{\delta}(s) = \lim_{\epsilon \to 0} ke^{-\epsilon t} \). 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 \( \delta \)-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,
\[
x(t) = \int_{-i\infty}^{i\infty} (ds/2\pi i) \beta_0 e^{\alpha t}/s(s + \alpha).
\]

We remember that the term \( s = 0 \) in the denominator should really be the factor \( s + \epsilon \) for a step function that decays infinitesimally slowly \( (\epsilon \to 0^+) \), 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 \( \beta_0/\alpha \).

When the input approaches a constant value at long time, \( \lim_{t \to \infty} \beta(t) = \beta_0 \), a system with dissipation will have \( \lim_{t \to \infty} \ddot{x} = 0 \). 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 \( \lim_{t \to -\infty} x(t) = \beta_0 / \alpha \). 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),

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

The output is then

\[
x(t) = \beta_0 s / (s + \alpha)(s - i\omega)(s + i\omega).
\]

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 off as \(t \to \infty\) with input \(e^{-\alpha t} \cos(\omega t)\).

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

\[
x(t) = \int_{0}^{\infty} (d\omega / 2\pi i) \beta_0 s e^{i\omega} / (s + \alpha)(s - i\omega)(s + i\omega).
\]

We’ll write \(x(t) = x_{\alpha}(t) + x_{\omega}(t)\) where \(x_{\alpha}\) is the contribution from the real pole at \(-\alpha\) and \(x_{\omega}\) 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 \(\omega\) is slow compared to the system response time \(\alpha\), \(1 / (\alpha^2 + \omega^2) \to 1 / \alpha^2\), 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 \( \phi \). 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,

\[
x_{\omega}(t) = \left(\frac{\beta_0}{2\sqrt{\alpha^2 + \omega^2}}\right)(e^{i\omega t - i\phi} + e^{-i\omega t + i\phi});
\]

\[
x_{\omega}(t) = \left(\frac{\beta_0}{\sqrt{\alpha^2 + \omega^2}}\right)\cos(\omega t - \phi).
\]

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 \( \omega = 3s \), 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,

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

For slow input, we get the full response amplitude \( \beta_0/\alpha \), and the output follows the input exactly because the phase shift is 0,

\[
x(t) \to \left(\frac{\beta_0}{\alpha}\right)\cos(\omega t).
\]

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

\[
x(t) \to \left(\frac{\beta_0}{\omega}\right)\sin(\omega t).
\]

For high frequency, we expect that the response amplitude decreases as 1/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
CHAPTER 4. SIGNAL TRANSDUCTION CASCADES

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 respond 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 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

\[
\begin{align*}
\dot{x}_1(t) &= k_1 \beta(t) - \alpha_1 x_1(t); \\
\dot{x}_2(t) &= k_2 x_1(t) - \alpha_2 x_2(t); \\
&\quad \ldots \\
\dot{x}_n(t) &= k_n x_{n-1}(t) - \alpha_n x_n(t).
\end{align*}
\]

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

\[
\begin{align*}
\tilde{x}_1(s) &= \left[ k_1 / (s + \alpha_1) \right] \tilde{\beta}(s); \\
\tilde{x}_1(s) &= \left[ k_2 / (s + \alpha_2) \right] \tilde{x}_1(s) = \left[ k_2 k_1 / (s + \alpha_1)(s + \alpha_2) \right] \tilde{\beta}(s); \\
&\quad \ldots \\
\tilde{x}_n(s) &= \tilde{\beta}(s) \prod_{i=1}^{n} k_i / (s + \alpha_i).
\end{align*}
\]

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,

\[
\tilde{H}_n(s) = \frac{k^n}{(s + \alpha)^n}.
\]

The time-domain response function is

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

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,

\[
e^{st} = e^{-\alpha t} e^{(s + \alpha)} = e^{-\alpha t} \sum_{n' = 0}^{\infty} \left(\frac{t^{n'}}{n'!}\right)(s + \alpha)^{n'}.
\]

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 \( \int H(t) (d/dt)H(t) = 0 = (d/dt)\ln H(t) \).

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.
PROBLEMS

The Laplace transform operator is \( \mathcal{L} \), defined as \( \mathcal{L} [f(t)] = \tilde{f}(s) = \int_0^\infty dt e^{-st} f(t) \). The convolution operator is \( * \), defined as \( f * g(t) = \int_0^t df(t - t') g(t') \). The real part of a complex variable \( z = x + iy \) is denoted \( \Re(z) = x \).

1. The MAPK signaling cascade usually has three levels denoted \( k \in \{1, 2, 3\} \). The activation state of level \( k \) at time \( t \) is denoted \( x_k(t) \). When activation is weak, a linear model may be appropriate:

\[
\begin{align*}
\dot{x}_1(t) &= \beta(t) - \alpha_1 x_1(t) \\
\dot{x}_2(t) &= b_2 x_1(t) - \alpha_2 x_2(t) \\
\dot{x}_3(t) &= b_3 x_2(t) - \alpha_3 x_3(t).
\end{align*}
\]

The input is under external control, \( \beta(t) = \beta_0 \sin(\omega t) \). At time \( 0 \), \( x_k(0) = \dot{x}_k(0) = 0 \) for \( k \in 1 \ldots 3 \). Provide all results in terms of model parameters \( \{\beta_0, \omega, b, \alpha_1, \alpha_2, \alpha_3\} \), as well as \( s \) or \( t \) as appropriate. For simplicity assume that each \( \alpha_k \) is different.

(a) What is \( \tilde{\beta}(s) \)?

(b) What is \( \tilde{x}_1(s) \)?

(c) What is \( \tilde{x}_2(s) \)?

(d) What is \( \tilde{x}_3(s) \)?

(e) What are the poles in \( \tilde{x}_3(s) \)?

(f) What is the time-domain output \( x_3(t) \)?

(g) The time-domain output for each level \( k \) should have the form \( x_k(t) = x'_k(t) + x''_k(t) \), where \( x'_k(t) \) is a transient with \( \lim_{t \to \infty} x'_k(t) = 0 \), and \( x''_k(t) \) is the long-time response with \( \lim_{t \to \infty} x''_k(t) \neq 0 \). Each pole in \( \tilde{x}_k(s) \) contributes to either \( x'_k(t) \) or \( x''_k(t) \). What condition on \( \Re(s_0) \) determines whether it contributes to the transient or to the long-time response?

(h) The long-time response \( x''_k(t) \) should have the form \( A_k \sin(\omega t - \phi_k) \), where \( A_k \) is the response amplitude and \( \phi_k \) is the phase shift. The amplitude gain is \( G_k = A_k/\beta_0 \). Provide the amplitude gain and the phase shift for each stage \( k \).

(i) What condition determines whether the input signal is amplified (amplitude gain \( G_k > 1 \)) or damped (amplitude gain \( G_k < 1 \)) at each stage? What happens in the limit that the input frequency \( \omega \to 0 \) and when \( \omega \to \infty \)?

(j) How does this cellular decision (amplification vs. damping) depend on the input amplitude \( \beta_0 \) and the input frequency \( \omega \)?
2. Suppose that \( f(t) = t^2 \). Evaluate \( e^{3\frac{d}{dt} f(t)} \) at \( t = 1 \).

3. Bonus problem. Here’s why we use a sinusoidal input rather than a square wave. Suppose the input \( \beta(t) \) is the square wave \( \beta_0 \text{sgn}[\sin(\omega t)] \), where the sign function \( \text{sgn}(x) \) is 1 for \( x > 0 \), \(-1\) for \( x < 0 \), and 0 for \( x = 0 \).

   (a) Provide a closed-form expression (rather than an infinite sum) for \( \hat{\beta}(s) \).

   (b) Using the same model as above, provide a closed form expression for the long-time response of the first stage, \( x_1''(t) \).
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,

\[
\hat{H}_n(s) = \frac{k^n}{(s + \alpha)^n},
\]

has the time-domain solution

\[
H_n(t) = k^n e^{-\alpha t} \frac{t^{n-1}}{(n-1)!}.
\]

We also found that the time of maximum response is

\[
t_n = \frac{(n-1)}{\alpha}.
\]

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

\[
A = H(t_n) = k^n e^{-\alpha(n-1)/\alpha} \frac{(n-1)^{n-1}}{\alpha^{n-1}(n-1)!}
\]

\[
A = \left(\frac{k^n}{\alpha^{n-1}}\right) \frac{(n-1)^{n-1}}{\alpha^{n-1}(n-1)!}.
\]

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

\[
A \approx \frac{k^n}{\alpha^{n-1}}.
\]

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,

\[
\text{AUC} = \int_0^\infty dt \cdot x(t).
\]
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

\[
\tilde{x}(s) = \widetilde{\mathcal{H}}(s)\tilde{\beta}(s).
\]

Therefore the gain is

\[
G = \lim_{s \to 0} \widetilde{\mathcal{H}}(s) = \widetilde{\mathcal{H}}(0).
\]

The limit goes away because in any universe lacking perpetual motion, \( \widetilde{\mathcal{H}}(0) \) 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 \( \alpha \),

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

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 \( \alpha \) 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

\[
\bar{t} = \int_0^\infty dt tf(t)/\int_0^\infty dt f(t).
\]
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.

\[
(-d/ds) \ln \tilde{f}(s) = \tilde{f}(s)^{-1} \left( -d/ds \right) \int_0^\infty dt e^{-st} f(t) = \tilde{f}(s)^{-1} \left( \int_0^\infty dt f(t) e^{-st} - \int_0^\infty dt e^{-st} \right) f(t).
\]

\[
\lim_{s \to 0} (-d/ds) \ln \tilde{f}(s) = \lim_{s \to 0} \left( \int_0^\infty dt f(t)e^{-st} - \int_0^\infty dt f(t)e^{-st} / \int_0^\infty dt f(t) \right) = \bar{t}.
\]

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

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

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,

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

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, \( \Delta t^2 \), similar to a variance for a probability distribution,

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

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 \( \Delta t \) 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.
CHAPTER 5. GENERATING FUNCTIONS

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

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

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 $\beta$. We’ll assume that the system is off at time 0, giving the Laplace-space solution

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

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,

$$ \begin{align*}
\dot{a}(t) &= k_{a,\beta} \beta(t) - \alpha_a a(t) \\
\dot{b}(t) &= k_{b,\beta} \beta(t) - \alpha_b b(t) \\
\dot{x}(t) &= k_{x,a} a(t) + k_{x,b} b(t) - \alpha_x x(t)
\end{align*} $$

with Laplace-space solution

$$ \begin{align*}
\tilde{a}(s) &= \left[ k_{a,\beta} / (s + \alpha_a) \right] \tilde{\beta}(s) \\
\tilde{b}(s) &= \left[ k_{b,\beta} / (s + \alpha_b) \right] \tilde{\beta}(s) \\
\tilde{x}(s) &= \left[ k_{x,a} k_{a,\beta} / (s + \alpha_a) (s + \alpha_b) \right] \tilde{\beta}(s) + \left[ k_{x,b} k_{b,\beta} / (s + \alpha_a) (s + \alpha_b) \right] \tilde{\beta}(s) = [\tilde{H}_a(s) + \tilde{H}_b(s)] \tilde{\beta}(s).
\end{align*} $$

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

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

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

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

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

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

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

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

\[
\begin{align*}
\dot{U}(t) &= -cU(t), \\
\dot{D}(t) &= cU(t) - dD(t), \\
\dot{x}(t) &= kD(t) - \alpha x(t).
\end{align*}
\]

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

\[
\begin{align*}
\tilde{U}(s) &= U_0/(s + c); \\
\tilde{D}(s) &= \tilde{U}(s)c/(s + d) = cU_0/[(s + c)(s + d)]; \\
\tilde{x}(s) &= \tilde{D}(s)k/(s + \alpha) = ckU_0/[(s + c)(s + d)(s + \alpha)].
\end{align*}
\]

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 \( k/\alpha \), activation vs. deactivation rate for the signaling pathway. The mean time of activity \( \tilde{t} \) is

\[ \tilde{t} = 1/c + 1/d + 1/\alpha. \]

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).

1. Suppose \(f(t) = \frac{1}{(t^2 + 2)}\).
   (a) Evaluate \(f(2)\).
   (b) Evaluate \(e^{\frac{3}{\bar{t}} f(t)}\) at \(t = 4\).
   (c) Evaluate \((e^{\frac{3}{\bar{t}}}) f(t)\) at \(t = 4\).

2. Suppose \(f(t) = \sin(\omega t)\), with \(f(t) = 0\) for \(t < 0\). Let \(g(t) = f(t - a)\), with \(g(t) = 0\) for \(t < a\).
   (a) Provide \(\mathcal{L}[f(t)]\).
   (b) Provide \(\mathcal{L}[g(t)]\).
   (c) Simplify \((e^{\pi \bar{t}}) \sin(\omega t)\).

3. Let \(x(t)\) be a time response. Moment \(n\) of the response is defined as
   \[
   \langle t^n \rangle = \frac{\int_0^\infty dt t^n x(t)}{\int_0^\infty dt x(t)}.
   \]
   (a) Prove that \((-d/ds)^2 \ln \tilde{x}(s)|_{s=0} = \langle t^2 \rangle - \langle t \rangle^2\).
   (b) Provide \((-d/ds)^3 \ln \tilde{x}(s)|_{s=0}\) in terms of the moments.

4. The MAPK signaling cascade usually has three levels denoted \(k \in \{1, 2, 3\}\). The activation state of level \(k\) at time \(t\) is denoted \(x_k(t)\). When activation is weak, a linear model may be appropriate:
   \[
   \begin{align*}
   \dot{x}_1(t) &= b\beta(t) - \alpha x_1(t) \\
   \dot{x}_2(t) &= bx_1(t) - \alpha x_2(t) \\
   \dot{x}_3(t) &= bx_2(t) - \alpha x_3(t).
   \end{align*}
   \]
   Consider an exponentially decaying input, \(\beta(t) = \beta_0 e^{-kt}\). For \(t < 0\), \(\beta(t) = 0\), and \(x_k(0) = \dot{x}_k(0) = 0\) for \(k \in 1\ldots3\). Provide all results in terms of model parameters \(\{\beta_0, k, \omega, b, \alpha\}\), as well as \(s\) or \(t\) as appropriate.
   (a) Provide \(\tilde{\beta}(s), \tilde{x}_1(s), \tilde{x}_2(s)\), and \(\tilde{x}_3(s)\).
   (b) Provide the gain, \(\int_0^\infty dt x_3(t) / \int_0^\infty dt \beta(t)\).
(c) Provide the mean time of the response, \( \langle t \rangle = \frac{\int_0^\infty dt x_3(t)}{\int_0^\infty dt} \), which will include a contribution from the input \( \beta(t) \).

(d) Provide the square width of the response,

\[
\sigma^2 = \frac{\int_0^\infty dt t^2 x_3(t)}{\int_0^\infty dt x_3(t)} - \left[ \frac{\int_0^\infty dt t x_3(t)}{\int_0^\infty dt x_3(t)} \right]^2.
\]

5. Now consider a cascade with \( n \) steps with the same form as above and with output \( x_n(t) \). The input is a \( \delta \)-function, \( \beta(t) = \beta_0 \delta(t) \), and the cascade off at time 0.

(a) Provide \( \tilde{x}_n(s) \), the gain, the mean time \( \langle t \rangle \), and the square width \( \sigma^2 \) of the output.

(b) We can think about the sharpness of a response as \( \langle t \rangle / \sigma \), where the duration \( \sigma \) is \( \sqrt{\sigma^2} \). How does the sharpness of the output depend on the number of elements \( n \) in the cascade?
Chapter 6

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.

For simplicity in this chapter, the AUC gain will be abbreviated $G$, and the response time defined as $-(d/ds) \ln \tilde{H}(s)$ will be abbreviated $\tau$.

We will think about the part of a signaling pathway that involves a feedback loop. For simplicity, we assume that the system is off before time 0 and has an input $\beta(t)$ for $t \geq 0$. We start with a feedback-free, one-level cascade with input $\beta$ and output $x$:

$$\dot{x}(t) = k_0 \beta(t) - \alpha x(t).$$

The subscript ‘0’ reminds us that this is for the feedback-free system. C and Python use 0-based indexing. Fortran and Matlab fans may prefer 1-based indexing, which is less elegant. The Laplace-domain output is

$$\tilde{x}(s) = \frac{k_0}{s + \alpha} \tilde{\beta}(s) \equiv \tilde{H}_0(s) \tilde{\beta}(s).$$

As before, the subscript ‘0’ in the response function $H_0$ indicate a feedback-free system. The AUC gain $G_0$ and the response time $\tau_0$ are

$$\begin{align*}
\text{gain} & = \tilde{H}_0(0) = \frac{k_0}{\alpha} \\
\tau_0 & = (-d/ds) \ln \tilde{H}_0(s)|_{s=0} = 1/\alpha.
\end{align*}$$

Now we add feedback by recruiting a second signaling protein $y$ that is activated by $x$ and in
turn re-activates $x$. The modified dynamics are

$$\dot{x}(t) = k_0 \beta(t) - \alpha x(t) + k y(t)$$
$$\dot{y}(t) = k x(t) - \alpha y(t).$$

For simplicity we use the same parameter $k$ for the cross-activation, and we use the same relaxation parameter $\alpha$. These are reasonable assumptions if $x$ and $y$ represent similar proteins, for example kinases, that are deactivated by the same phosphatase. We could have a more complicated model in which the $k$ and $\alpha$ parameters are different, but it would not lead to greater insight.

Solving for the dynamics,

$$\tilde{s}\tilde{x}(s) = k_0 \tilde{\beta}(s) - \alpha \tilde{x}(s) + k \tilde{y}(s)$$
$$\tilde{s}\tilde{y}(s) = k \tilde{x}(s) - \alpha \tilde{y}(s).$$

We are interested in the output $x$, not the intermediate protein $y$. Hence, remembering our SAT prep courses, we solve for $\tilde{y}$ and then substitute back into the expression for $\tilde{x}$.

$$\tilde{y}(s) = \frac{k}{s + \alpha} \tilde{x}(s)$$
$$\tilde{s}\tilde{x}(s) = k_0 \tilde{\beta}(s) - \alpha \tilde{x}(s) + \frac{k^2}{s + \alpha} \tilde{y}(s)$$
$$\left(s + \alpha - \frac{k^2}{s + \alpha}\right) \tilde{x}(s) = k_0 \tilde{\beta}(s)$$
$$(s + \alpha) \left(1 - \frac{k^2}{(s + \alpha)^2}\right) \tilde{x}(s) = k_0 \tilde{\beta}(s)$$
$$\tilde{x}(s) = \frac{k_0}{s + \alpha} \frac{1}{1 - [k/(s + \alpha)]^2} \tilde{\beta}(s)$$
$$\tilde{x}(s) = \tilde{H}_0(s) \frac{1}{1 - \tilde{H}_1(s)} \tilde{\beta}(s)$$

Here we have introduced the response function $\tilde{H}_1(s)$ for one trip through the feedback loop,

$$\tilde{H}_1(s) = \frac{k^2}{(s + \alpha)^2}.$$

This is the general form for the response function $\tilde{H}$ for a feedback-free system $\tilde{H}_0$ that is augmented by positive feedback with a loop with response function $\tilde{H}_1$,

$$\tilde{H}(s) = \tilde{H}_0(s) \cdot \frac{1}{1 - \tilde{H}_1(s)}.$$

In the time domain, the response function would be a convolution rather than a product. The good news is that we are concerned primarily with the gain $G$ and response time $\tau$, and for these we can stay spectral.
Thus, in the general case, the gain is
\[
G = \tilde{H}(0) = \tilde{H}_0(0) \cdot \frac{1}{1 - \tilde{H}_1(0)} = G_0/(1 - G_1).
\]

Positive feedback increases the gain until the feedback loop gain \(G_1\) is greater than 1. At that point, the expression for the system gain becomes negative. This really means that the gain has gone to infinity. The term \(1/(1 - G_1)\) can be thought of as a closed form equivalent of the sum \(1 + G_1 + G_1^2 + G_1^3 + \ldots\), which diverges when \(G_1 \geq 1\).

Again in the general case, the response time is
\[
\tau = -(d/ds)\ln[\tilde{H}_0(s)]|_{s=0} + (d/ds)\ln[1 - \tilde{H}_1(s)]|_{s=0}
\]
\[
= \tau_0 - \frac{1}{1 - \tilde{H}_1(s)}(d/ds)\tilde{H}_1(s)|_{s=0}
\]
\[
= \tau_0 + \frac{G_1 - \tau_1}{1 - G_1}
\]

We see the familiar pattern that gains multiply and response times add. We can interpret the fraction \(G_1/(1 - G_1)\) as the series \(\sum_{n=1}^{\infty} G_1^n\), where \(G_1^n\) is effective weight for \(n\) trips through the response loop. Each trip extends the response time by the single loop term \(\tau_1\).

Also note that when \(G_1 \to 1\), the response time diverges to \(\pm\infty\). This again tells us that the positive feedback is sufficiently strong that a finite \(\beta(t)\) can lead to an infinite response. In reality, the response saturates; instead of linear response, we may have a system that is better approximated as having two discrete states. This will be the starting point of the non-linear systems section of the course.

One final quick note for the general equation is that we could alternatively consider a system with negative feedback,
\[
\dot{x}(t) = k_0\beta(t) - \alpha x(t) - ky(t)
\]
\[
y(t) = kx(t) - \alpha y(t).
\]

Here \(x\) activates \(y\) and \(y\) de-activates \(x\). We would observe identical dynamics for \(x\) if \(x\) de-activated \(y\) and \(y\) activated \(x\). The main idea is that a round-trip through the feedback loop has a net negative sign, yielding
\[
\tilde{x}(s) = \frac{k_0}{s + \alpha} \cdot \frac{1}{1 + [k/(s + \alpha)]^2} \tilde{\beta}(s)
\]
\[
\tilde{H}(s) = \tilde{H}_0(s) \cdot \frac{1}{1 + \tilde{H}_1(s)}.
\]
Using the expression $\tilde{H} = \tilde{H}_0 / (1 + \tilde{H}_1)$, we can calculate the gain and response time for a general system with negative feedback.

$$G = \frac{G_0}{1 + G_1}$$

$$\tau = \tau_0 + \frac{1}{1 + \tilde{H}_1(s)} \left( d/ds \tilde{H}_1(s) \right)|_{s=0}$$

$$= \tau_0 + \frac{\tilde{H}_1(s)}{1 + \tilde{H}_1(s)} \frac{1}{\tilde{H}_1(s)} \left( d/ds \tilde{H}_1(s) \right)|_{s=0}$$

$$= \tau_0 - \frac{G_1}{1 + G_1} \tau_1.$$

The gain decreases and appears to be well behaved even for $G_1 > 1$. The response time decreases as $G_1$ increases. For sufficiently large loop gain $G_1$, it appears that the response time $\tau$ becomes negative. What does this mean? It seems unlikely that negative feedback will cause a divergence.

With strong negative feedback, instead of divergences we get oscillations. Remember that our definitions of gain and response time involved $\tilde{x}(t)$, which we said would be positive for a positive input. That is no longer true for a systems with negative feedback. Instead, we can have an oscillating output, which leads to a reduced gain because the positive and negative lobes cancel. Similarly, the negative lobes give negative weights in the integral $\int_0^\infty dt x(t)$, which can lead to a negative value for $\tau$.

We can see this explicitly with our model system. The response function with negative feedback, in terms of model parameters, is

$$\tilde{H}(s) = \frac{k_0}{s + \alpha \left( 1 + \left[ k^2 / (s + \alpha)^2 \right] \right)}$$

$$= \frac{k_0(s + \alpha)^2}{(s + \alpha)^2 + k^2}$$

$$= \frac{k_0(s + \alpha)}{(s + \alpha)^2 + k^2} = \frac{k_0(s + \alpha)}{(s + \alpha + ik)(s + \alpha - ik)}.$$

Remember that $k_0$ couples the input to $x$ and $k^2$ involves the feedback loop. The poles are at

$$s = -\alpha \pm ik.$$

Solving for the time-domain response function,

$$H(t) = \frac{k_0(-ik)}{-2ik} e^{-(\alpha + ik)t} + \frac{k_0(ik)}{2ik} e^{-(\alpha - ik)t}$$

$$= \frac{k_0}{2} e^{-\alpha t} (e^{ikt} + e^{-ikt})$$

$$= k_0 e^{-\alpha t} \cos(kt).$$
These are the oscillations we were looking for.

We can also solve explicitly for the gain and the response time.

\[
G = \tilde{H}(0) = k_0\alpha/(\alpha^2 + k^2)
\]

\[
\tau = \frac{1}{1 + \frac{1}{\alpha + ik} + \frac{1}{\alpha - ik}}
\]

\[
= \frac{1}{\alpha + \frac{2\alpha}{\alpha^2 + k^2}}
\]

\[
= \frac{1}{\alpha} \frac{\alpha^2 - k^2}{\alpha^2 + k^2}.
\]

We see that the response time formally becomes negative when the activation is larger than the deactivation, \( k > \alpha \), or \( G_1 > 1 \).

We can quickly solve for the equivalent results for the positive feedback system with

\[
\hat{H}(s) = \frac{k_0}{s + \alpha - \frac{1}{1 - k^2/(s + \alpha)^2}}
\]

by noting that all we have to do is use the results for negative feedback but replace \( k \) with \( ik \). The time-domain solution is

\[
H(t) = k_0 e^{-\alpha t}(e^{kt} + e^{-kt})/2 = k_0 e^{-\alpha t} \cosh(kt).
\]

Strong feedback, defined by diverging \( H(t) \), occurs when \( k > \alpha \), equivalent to \( G_1 > 1 \), and also the threshold for a formally negative response time in the negative feedback case.

The gain and response time are

\[
G = k_0\alpha/(\alpha^2 - k^2)
\]

\[
\tau = \frac{1}{\alpha} \frac{\alpha^2 + k^2}{\alpha^2 - k^2}
\]

Diverging response time for strong positive feedback means that a finite input can turn on the system forever.

**Problems**

We consider what happens when linear signal transduction cascades are connected in series and in parallel, including positive feedback and negative feedback. In general, the signaling is initiated by a signal or drug with time-domain signal \( D(t) \) and results in signal \( T(t) \) of activated targets, usually activated transcription factors in the nucleus. The signal transduction cascade has a transfer function \( H(t) \), leading to a time-domain response \( T(t) = \int_{-\infty}^{t} dt'H(t-t')D(t') \). Laplace-domain response \( \tilde{T}(s) = \tilde{H}(s)\tilde{D}(s) \), gain \( G = \lim_{s \to 0} H(s) \), and activation time \( \tau = \lim_{s \to 0} (-d/ds) \ln \tilde{H}(s) \). We will assume that the signaling began in the distant past, dropping the lower limit \( -\infty \) in the time integral and ignoring the boundary term.
1. Series circuits. Suppose that two signaling networks are combined in series through a signaling intermediate $x$:

$$x(t) = \int t' dt' H_1(t - t') D(t')$$

$$T(t) = \int t' dt' H_2(t - t') x(t).$$

The individual transfer functions have gains $G_1$ and $G_2$ and activation times $\tau_1$ and $\tau_2$ that are all positive. Provide the overall transfer function $\tilde{H}(s)$, the overall gain, and the overall activation time in terms of the individual Laplace-space transfer functions, gains, and activation times.

2. Parallel circuits. Suppose the two networks are combined in parallel through signaling intermediates $x_1$ and $x_2$:

$$x_1(t) = \int t' dt' H_{1a}(t - t') D(t')$$

$$x_2(t) = \int t' dt' H_{2a}(t - t') D(t')$$

$$T(t) = \int t' dt' H_{1b}(t - t') x_1(t') + \int t' dt' H_{2b}(t - t') x_2(t').$$

Provide the overall Laplace-space transfer function, the overall gain, and the overall activation time in terms of the properties of the four individual transfer functions.

3. Positive feedback. Suppose signaling intermediate $x$ in a serial pathway is subject to positive auto-regulation:

$$x(t) = \int t' dt' H_1(t - t') D(t') + \int t' dt' H_\epsilon(t - t') x(t')$$

$$T(t) = \int t' dt' H_2(t - t') x(t).$$

(a) Provide the overall Laplace-space transfer function, the overall gain, and the overall activation time in terms of the properties of the three individual transfer functions.

(b) In the weak feedback regime, the overall gain and activation time remain finite. In the strong feedback regime, the signaling intermediate $x$ reaches saturation and a linear approximation is no longer appropriate. What condition determines whether the feedback is weak or strong, and non-physical result does the linear model predict for strong feedback?

4. Negative feedback. Suppose signaling intermediate $x$ in a serial pathway is subject to negative feedback:

$$x(t) = \int t' dt' H_1(t - t') D(t') - \int t' dt' H_\epsilon(t - t') x(t')$$

$$T(t) = \int t' dt' H_2(t - t') x(t).$$
CHAPTER 6. POSITIVE AND NEGATIVE FEEDBACK

(a) Provide the overall Laplace-space transfer function, the overall gain, and the overall activation time in terms of the properties of the three individual transfer functions.

(b) Does negative feedback have strong and weak regimes?

5. Interpretation of feedback transfer functions.

(a) Suppose that \( y = 1/(1 \pm x) \). The Taylor series about \( x = 0 \) is \( y = \sum_{n=0}^{\infty} c_n x^n \). Provide these Taylor series.

(b) Use these Taylor series to interpret a feedback loop in terms of a feedback-free network with parallel connections.

6. Multiple feedback loops.

(a) Suppose that two signaling components have independent feedback loops:

\[
\begin{align*}
x(t) &= \int_0^t dt'H_1(t-t')D(t') + \int_0^t dt'H_2(t-t')x(t') \\
y(t) &= \int_0^t dt'H_2(t-t')x(t') + \int_0^t dt'H_3(t-t')y(t') \\
T(t) &= \int_0^t dt'H_3(t-t')y(t).
\end{align*}
\]

Provide the overall Laplace-domain transfer function, gain, activation time, and the condition that separates weak feedback from strong feedback.

(b) Suppose that two signaling components have nested feedback loops:

\[
\begin{align*}
x(t) &= \int_0^t dt'H_1(t-t')D(t') + \int_0^t dt'H_a(t-t')y(t') \\
y(t) &= \int_0^t dt'H_a(t-t')x(t') + \int_0^t dt'H_c(t-t')y(t') \\
T(t) &= \int_0^t dt'H_2(t-t')x(t).
\end{align*}
\]

Provide the overall Laplace-domain transfer function, gain, activation time, and the condition that separates weak feedback from strong feedback.
Part II

Cells as Non-linear Systems
Chapter 7

Information Content and Gene Regulation

This section of the course will describe non-linear aspects of cellular behavior, using transcription and translation as the basic model. We will investigate two types of non-linearity: saturation and cooperative response. Saturation arises from the finite limits of cells. The main limiting resource we will consider is the copy number of genes. Many model organisms are haploids, containing a single copy of most genes. Humans and other mammals are diploid, containing two copies of each gene. When the copies are fully transcriptional active, the transcriptional response can’t increase any further.

Actually, this is mostly true but not all the way true. Proteins that are in high demand, for example histones that serve as spools for DNA to wrap around, exist as multiple copy genes. Genes that encode tRNA’s are also present at multiple copies. But most genes are one copy per haploid genome.

Cooperativity is a completely different type of non-linearity. In a linear system, any input creates a proportional output. A signal’s a signal, no matter how small. A cooperative system has a threshold. An ideal cooperative system works as an analog-to-binary converter. Inputs below a threshold result in no output; inputs above the threshold result in full, saturating output.

These systems are still deterministic, and we will work towards deterministic models of time-dependent outputs given time-dependent inputs. First we will start with a biophysics and information theory analysis of gene regulation by transcription factors.

Our signal transduction model ends with a cliff-hanger. A transcription factor has just translocated to the nucleus. How does it recognize its cognate regulatory element? Without knowing anything about the physical mechanism, which we’ll look at later, we can make predictions about how it happens. We will think about a transcription factor (TF) that activates a single gene. As a quick backstory, a TF can activate transcription by binding to a regulatory element called a promoter located 5’ to the transcription start. TF’s include transcriptional activation domains that recruit the rest of the transcriptional apparatus. If a TF binds promiscuously, then transcription will
occur too many places. In fact there seems to be quite a bit of noisy transcription, and it’s active research to determine whether certain transcripts have biological function or whether they’re just the result of transcriptional noise. Other TFs act as repressors. Other TFs bind to regulatory elements called enhancers that are far away from the genes they regulate in DNA primary sequence, but which can be close in three dimensional space due to DNA looping.

In any event, suppose that a TF is supposed to bind at a single location in a genome. A reasonable mechanism is that the TF recognizes a specific DNA sequence that occurs upstream of the gene, called a motif. How long must this motif be to ensure that it only occurs upstream of our desired gene, and nowhere else?

For this we need a model of DNA sequences. We will take a very simple model of independent uniform probability of each of the 4 nucleotides at each position in the genome. Now suppose that the TF binds to a motif with width $W$ and the total genome has $G$ nucleotides. What is the probability that the motif occurs in just the desired location? Or described differently, what is the probability that a specific motif of width $W$ occurs $k$ times in the genome?

We begin with the probability that a particular location matches the motif by chance. Since each position in the genome is random, the probability of a match is $1/4$ for each position. The joint probability is $(1/4)^W$, which decreases exponentially with width $W$. There are $G$ possible starting locations for the motif. If you’re a stickler you might argue that there are at most $G - W$ starting positions in a linear position, we have two strands to worry about, what about low-complexity regions like centromeres, telomeres, and repeats, and even what about heterochromatin vs. euchromatin. We will see that these details won’t be overly important.

Our next important assumption is that this probability is that each of the $G$ possible start locations has the same probability $(1/4)^W$ of a match. Here you could argue that knowing the sequence at one location sets constraints on the possible sequences at an overlapping window. But it turns out we can really take each position to have an independent identical probability of a match. The probability of $k$ matches is therefore the binomial probability

$$P(k) = C(G,k) p^k (1 - p)^{G-k}$$

where $p$ is the per-site success probability,

$$p = (1/4)^W.$$ 

Since $p$ is small, we can use the Taylor series approximation $e^x \approx 1 + x$ to replace $(1 - p)^{G-k}$ with $e^{p(G-k)}$. Also, since $G$ is very big and $k$ is probably much smaller, we will ignore terms of order $k/G$ and write this as $e^{pG}$. Also note that the product $pG$ is the success probability per site times the number of sites, which equals the expected number of occurrences. We’ll call this $\lambda$ because everybody else does.

The combinatorial prefactor is

$$C(G,k) = \frac{G \times (G - 1) \times (G - 2) \ldots (G - k + 1)}{1 \times 2 \times 3 \ldots \times k}.$$
We can write the numerator as $G^k \prod_{j=0}^{k-1} (1 - j/G)$. Since we are ignoring terms of order $k/G$ and $j \leq k$, we might as well ignore $j/G$ also. This means that we can make the approximation

$$C(G, k) \approx G^k / k!.$$ 

Putting it together,

$$P(k) \approx \left( G^k p^k / k! \right) e^{-\lambda} = \left( \lambda^k / k! \right) e^{-\lambda},$$

our old friend the Poisson distribution. Most people do not think that the Poisson distribution is named after the probability of drawing a winning card in the game "Go Fish".

A reasonable constraint is the expected number of random occurrences of the motif is less than 1, $\lambda < 1$, or $G/4^W < 1$. This means that

$$4^W > G,$$

$$W > \log_4 G.$$

We are only allowed to calculate logarithms using 3 bases, in descending order base 10, base $e$, and base 2. Therefore we instead write

$$2^W > G$$

$$W > (1/2) \log_2 G.$$ 

What does this mean for a typical genome? Typical genome sizes are viruses $\sim 10^4$ nucleotides, bacteria and yeast $\sim 10^7$ nucleotides, and metazoans (multi-celled animals including nematodes, fruit flies, and animals) $\sim 10^9$ nucleotides. Recalling that $\log_2 10 \approx 3.3 \approx 10/3$, we predict that regulatory motifs are about 6-7 nt in viruses, about $70/6 = 12$ nt in bacteria and yeast, and about $90/6 = 16$ nt in human and other metazoans.

Now, how does recognition happen? We will look at structures of TF-DNA complexes and see that most families of TFs recognize DNA sequences by having an $\alpha$-helix that sits in the DNA major groove. Side-chains of the TF extend into the major groove and make hydrogen bonds with specific DNA basepairs. For some TF families, people have attempted to develop recognition codes that define which side-chains to use for which DNA basepairs. You will recall that one turn of DNA corresponds to about 10 bp. Looking at structures, though, it’s not really possible for the $\alpha$-helix to make contact with the entire major groove. Instead, at most about 6 bp are recognized. Therefore we predict that a viral TF will have 1 helix, a bacterial or yeast TF will have 2-3 helices, and a human TF will have 3-4 helices.

As it turns out, these predictions motivated purely by information theory and DNA-protein structure are correct. The only major difference is that the multiple recognition helices are not always provided by a single protein. Instead, multiple TFs provide individual helices that together provide the full number of basepairs of recognition for specific transcription. A notable exception are the zinc finger transcription factors, in which multiple $\alpha$-helices are presented on a single chain. This also happens to be the largest family of mammalian TFs. In plants, the largest families involve binding by $\beta$-sheets rather than $\alpha$-helices, but the theory is the same.
When multiple α-helices must bind to a DNA sequence, we have the possibility of cooperative binding, where binding of one helix makes binding of the next helix more likely.

When multiple TFs must come together for transcriptional activation, we have possibilities of homodimers involving multiple copies of the same TF and heterodimers where different TFs must be present simultaneously. We also have the possibility of TFs that recruit transcriptional repression complexes rather than transcriptional activation complexes. These scenarios give the possibility of combinatorial regulation through mix-and-match pairing of TFs. Homeodomain TFs and leucine zipper TFs bind in mix-and-match combinations. Multi-TF complexes also permit logic-like functions based on different subsets of TFs that lead to activation vs. repression. We will of course cover these topics in future chapters.

Problems

1. Assume that the length of the human genome is $3 \times 10^9$ base pairs, and that each of the 4 base pairs occurs with probability $1/4$.

   (a) How long in base pairs does a motif have to be to occur approximately once per genome? A fractional result is fine.

   (b) Suppose a motif occurs once on average in the genome. You can model this as a binomial distribution with $3 \times 10^9$ attempts and a success rate of $p$ per attempt. What is $p$?

   (c) The binomial distribution reduces to a Poisson distribution. From the Poisson distribution for a motif with $\lambda$ occurrences on average per genome, what is the probability of exactly $k$ occurrences? This question is really just asking you to write down the Poisson distribution.

2. Coding length and information content. The Shannon entropy for a discrete random variable with $n$ states $i \in \{1,2,\ldots,n\}$ is $-\sum_{i=1}^{n} p_i \log_2(p_i)$, where $p_i$ is the probability of state $i$ and the entropy is in bits.

   (a) If all 4 base pairs are equally likely, what is the Shannon entropy in bits for a specific position in the genome?

   (b) Suppose that $x_1,x_2,\ldots,x_T$ are $T$ total random variables that are independent and identically distributed. Each random variable considered on its own has entropy $H$. Prove that the joint distribution has entropy $T \times H$.

   (c) Suppose an alien form of life has 6 possible base pairs instead of 4. In fact, Steve Benner is working on creating unnatural nucleotides that would increase the coding capacity of the genome. What is the entropy per position in bits? What genome size would have the same entropy as the human genome?
(d) The malaria parasite, *Plasmodium falciparum*, has a 23 megabase genome that is AT-rich: AT and TA base pairs have about 40% frequency, whereas CG and GC have 10% frequency. How many bits of information are encoded at each position? What genome size would have the same entropy if the 4 base pairs had equal frequency?

3. Related problems.

(a) The human genome has about 20,000 protein-coding genes. One method used in the 1990’s to analyze expressed genes was to sequence the 3′ terminus of a transcript immediately upstream of the poly-A tail, termed an expressed sequence tag (EST). Assuming that each nucleotide in a transcript is equally likely, how long must a tag be to occur once on average among the 3′ ends of 20,000 genes?

(b) Suppose that the human population is 10 billion, and each gene has 10 equally likely variants. How many genes must be examined to identify a person by giving a pattern that occurs on average once among humans? What fraction of the genome is this?

4. In class we showed that the probability distribution for a geometrically distributed random variable $x$ is $p_n = (1 - \theta) \theta^n$ for $n \in \{0, 1, 2, \ldots, \infty\}$. Calculate $\hat{p}(s)$, $\langle n \rangle$, and $\langle n^2 \rangle - \langle n \rangle^2$. For this question, the Laplace transform for a discrete domain is

$$\mathcal{L}[p_n] = \hat{p}(s) \equiv \sum_{n=0}^{\infty} \exp(-sn)p_n.$$ 

Hint: the result for $\hat{p}(s)$ is an infinite series that you should sum to get a compact closed-form expression. Since $p_n$ is normalized, you can test your result by checking that $\hat{p}(s) = 1$ when $s = 0$. Then you can calculate the moments as $(-d/ds) \ln \hat{p}(s)$ and $(-d/ds)^2 \ln \hat{p}(s)$. 

Chapter 8

Saturation and Cooperative Response

We’ve learned how signals are propagated from cellular receptors to the nucleus, usually involving phosphorylation and other protein post-translational modifications. This part of cellular circuitry exists in the absence of a signal, always ready to carry the information to the nucleus. From the previous chapter, we’ve seen that information carried to the nucleus can be quantified as the information content defined by a transcription factor’s binding site. In this chapter, we will describe the next phase of information flow: changing the transcriptional state of a gene.

Another way to describe our work up until now is to say that it has focused on protein-protein interactions, which are generally called signal transduction. In this chapter we will focus on protein-DNA interactions, which are generally called gene regulatory interactions.

An important difference between models for signal transduction and models for gene regulation is that we have to consider saturation. Most genes in haploid cell, for example a human gamete cell, are present as a single copy. Genes whose products are required at high abundance, for example transfer RNA genes, ribosomal RNA genes, and histone genes, may be present at higher copy number, but the principles are the same. Most somatic cells in humans are diploid, with two copies of the genome and two copies of most genes. Some muscle cells form a syncytium, which is cell with multiple nuclei. In our muscles these form from the union of multiple cells. The Drosophila embryo is also a syncytium, but in this case it forms by nuclear replication without cell division.

Getting back to the story, we will think about the gene $G$ recognized by a specific transcription factor $X$. The gene will exist in only a few copies; $G_T$ is the total copy number of the gene in the cellular DNA, $G_T = 1$ for haploid cells (primarily sperm and egg gametes) and $G_T = 2$ for diploid cells (most somatic cells, which means non-reproductive cells).

We will assume a limit in which the number of copies of the transcription factor, $X$, is much larger than $G_T$, so that we do not have to worry about changes in $X$ due to binding of $X$ at $G$’s promoter. We denote the number of copies of $G$ with $n$ copies of $X$ bound as $G_n$.

We start with a simple chemical kinetics model for the physical equilibrium of transcription factor binding with forward rate constant $k_f$ and backward rate constant $k_b$:

$$G_0 + NX \rightleftharpoons_{k_b}^{k_f} G_N.$$
CHAPTER 8. SATURATION AND COOPERATIVE RESPONSE

The only two states we consider are the unbound, inactive state, \( G_0 \), and the active state, \( G_N \). Our model for transcription is that the active state generates mRNA transcripts with a maximum rate \( \beta_M \) (\( M \) stands for both mRNA and maximum),

\[
(d/dt)M = \beta_M (G_N/G_T).
\]

Thus our goal is to calculate \( G_N \).

We can begin with an ODE model expressing the chemical equilibrium, assuming a constant value \( X \) and \( G_N(t) = 0 \) for \( t < 0 \):

\[
(d/dt)G_N(t) = k_f X^N G_0(0) - k_b G_N(t).
\]

Unlike our work with signal transduction, we can no longer assume that changes in \( G_N \) are small compared to \( G_0 \). Instead we use the conservation law \( G_0 + G_N = G_T \) to replace \( G_0(t) \) with \( G_T - G_N(t) \),

\[
\dot{G}_N(t) = \frac{k_f X^N G_T - X^N G_N(t)}{(s + k_f X^N + k_b)} - k_b G_N(t)
\]

\[
\tilde{G}_N(s) = \frac{k_f X^N G_T}{s(s + k_f X^N + k_b)}
\]

\[
\frac{G_N(t)}{G_T} = \frac{k_f X^N}{k_b + k_f X^N} \left[ 1 - \exp[-(k_f X^N + k_b)t] \right].
\]

Now we think about timescales. We’ve seen from the yeast experiments that a typical rate for a chemical modification such as dephosphorylation is \( \alpha \sim 1/\text{sec} \), or a typical timescale is seconds. What are the rates \( k_f \) and \( k_b \) for forward and reverse physical binding? These are roughly the time that it takes a transcription factor to diffuse through the nucleus. We will calculate diffusion times in a later chapter. For now we use the rough scaling \( R^2 = 2D\tau \) where \( R \) is the diffusion distance, \( D \) is the diffusion constant, and \( \tau \) is the diffusion time. Assume a large nucleus with \( R = 10^{-4} \) cm and a typical protein diffusion constant \( D = 10^5 \) cm\(^2\)/sec. The diffusion time is

\[
\tau \approx \frac{10^{-8} \text{ cm}^2}{2 \times 10^{-5} \text{ cm}^2/\text{sec}} \approx 0.5 \times 10^{-3} \text{ sec}.
\]

We find that diffusion times are on the order of msec, whereas signal transduction is slower, on the order of 1-2 sec. This means that the transient term in \( G_N(t)/G_T \) dies off quickly compared to signal transduction dynamics. We can assume that the DNA state is in equilibrium with the signal transduction output \( X(t) \), which we will think about here as the constant input \( X \). In the next chapter we will make this separation of timescales approach more explicit.

Summarizing where we are, signal transduction produces an output \( X(t) \); the nucleus has a much faster response and sees this as an effectively constant input that we call \( X \). Given input \( X \), the transcriptional output is \( \beta_M G_N/G_T \), with

\[
G_N/G_T = \frac{k_f X^N}{k_b + k_f X^N}.
\]
This functional form is called a Hill function. It is usually put in a more standard form by dividing by $k_b$ on top and bottom,

$$
\frac{G_N}{G_T} = \frac{(X/K)^N}{1 + (X/K)^N},
$$

with equilibrium constant $K$ defined as

$$
K \equiv (k_b/k_f)^{1/N}.
$$

and $N$ termed the Hill coefficient.

Let’s think about the input-output curve for transcriptional output by plotting fractional output $G_N/G_T$ as a function of input $X$. The point $X = 0$ is easy to calculate, $G_N/G_T = 0$. When $X \to \infty$, the output is also easy to calculate, $G_N/G_T \to 1$. There is one more point that is easy to calculate, $X = K$. In this case, $G_N/G_T = 1/2$. If we can control $X$, then measuring the value for half output tells us the equilibrium constant $K$. Usually $K$ is in the range of 1-100 copies of transcription factor per nuclear volume.

Given these three points, what else can we say about the response? It is non-linear because it saturates at large $X$. Saturation reflects the physical reality that when all the copies of the gene are actively transcribed, the response is maximum. What happens at other values of $X$ though? This depends on $N$. First think about $N = 1$. In this case, for small values of $X$ (defined as $X \ll K$),

$$
G_N/G_T \approx X/K,
$$

which is linear response. The response becomes sub-linear as $X$ increases, with slope decreasing to 0.

On the other hand, for large values of $N$, note that $(X/K)^N \approx 0$ for $X < K$ and $1 + (X/K)^N \approx (X/K)^N \approx (X/K)^N$ for $X > K$. This means that

$$
G_N/G_T \approx \Theta(X > K),
$$

where $\Theta(arg)$ is the truth function, 1 if arg is true and 0 if arg is false. This is called ultra-sensitive response because the slope becomes very large through the inflection point at $X = K$. It is also called cooperative response because the $N$ copies of $X$ have to bind cooperatively. In signal processing, this type of response might be called an analog-to-digital converter because it converts an analog input (transcription factor concentration) to a binary output (no transcription of full transcription).

We have seen in the previous chapter that in human, 3-4 binding domains are required for specificity. This implies that response in human is probably similar to $N = 4$, with strong cooperativity.

This Hill function model is the basis for essentially all computational models of transcriptional response. Models can be more complicated by involving transcription from species other than $G_N$, for example by permitting the full range of species $G_0, G_1, G_2, \ldots, G_N$. Leaky transcription can occur in the state $G_0$, and intermediate levels of transcription may be possible in intermediate states. This can lead to what seem to be fractional values for the Hill coefficient.
In practice, Hill coefficients can be estimated by measuring the fractional output as a function of input. The input $X$ is set to a range of values, permitting measurement of the maximum output $\beta_M$. Fractional output is then re-calculated as

$$\frac{G_N/G_T}{\beta_M - G_N/G_T} = (X/K)^N.$$ 

Then the plot of $\ln[(G_N/G_T)(\beta_M - G_N/G_T)]$ versus $\ln X$ should have slope $N$, $x$-intercept $\ln K$, and $y$-intercept $-N \ln K$.

**Problems**

The following questions consider binding of a transcription factor protein, denoted $X$, to a gene promoter with $N$ binding sites. The number of transcription factors bound is denoted $n$, and in the general case

$$n \in \{0, 1, 2, 3, \ldots, N\}.$$

The number of copies of the gene with $n$ sites bound is denoted $G_n$. The total number of copies of the gene is the constant

$$G_T = \sum_{n=0}^{N} G_n,$$

and the fraction of copies in state $n$ is $G_n/G_T$. The transcription rate for a copy of the gene with $n$ transcription factors bound is denoted $\nu_n$, and the total transcriptional rate is

$$\beta = \sum_{n=0}^{N} \nu_n G_n.$$

We will assume that $\nu_0 = 0$ and that increased binding gives increased transcription, which implies that the maximum possible transcription rate occurs when $G_N$ is the only occupied state. Thus, the maximum transcription rate is $\beta_{\text{max}} = \nu_N G_T$. The concentration of transcription factor is sufficiently large that changes in the value of unbound $X$ need not be considered. All questions assume that binding has reached equilibrium.

Cooperativity at a particular value of $X$ is defined as

$$(d/d\ln X) \ln[\beta/((\beta_{\text{max}} - \beta))]$$

usually evaluated at the value of $X$ giving half-maximal transcription, $\beta = \beta_{\text{max}}/2$. Note that $d/d\ln X$ is $X d/dX$ by the chain rule.

1. Fully cooperative binding. The standard model for fully cooperative binding is that only the two states $G_0$ and $G_N$ exist, $G_0 + NX \rightleftharpoons G_N$, with forward rate constant $k_f$ and backward rate constant $k_b$.

   (a) Show that $\beta$ as a function of $X$ is proportional to $(X/K)^N/[1 + (X/K)^N]$. Provide $K$ as a function of model parameters.
(b) Provide \( \beta / (\beta_{\text{max}} - \beta) \).

(c) Show that the cooperativity is \( N \) regardless of the value of \( X \).

2. Fully independent and additive binding. Suppose each site is bound independently. Each site has two states, \( u \) (unbound) and \( b \) (bound), with \( u + X \Leftrightarrow b \). The forward rate constant is \( k'_f \), and the backward rate constant is \( k'_b \). Because this expression is in terms of a single site, \( u + b = 1 \). When \( n \) sites are bound, the transcription rate is additive, \( \nu_n = n\Delta\nu \).

(a) What is the probability \( \theta \) that a particular site is bound?

(b) In terms of \( \theta \), what is the probability \( G_n/G_T \) that \( n \) of the \( N \) sites are bound for a particular copy of the gene?

(c) Show that the transcription rate is \( \beta = G_T \Delta \nu \sum_{n=0}^{N} nC(N, n)\theta^n(1-\theta)^{N-n} \), where \( C(N, n) \) is the combinatorial factor \( N! / n!(N-n)! \).

(d) Define \( \bar{\Theta}(s) = \sum_{n=0}^{N} e^{-sn}C(N, n)\theta^n(1-\theta)^{N-n} \). Show that \( \bar{\Theta}(s) = (1-\theta + e^{-s}\theta)^N \). Use this result to calculate \( \langle n \rangle \) as \( -(d/ds) \ln \bar{\Theta}(s) |_{s=0} \).

(e) Show that \( \beta \) for a particular value of \( X \) is \( \beta_{\text{max}} \theta \).

(f) What is the cooperativity for independent binding and additive transcription? How does the cooperativity depend on the transcription factor concentration?

3. Sequential binding. Here we model a system that is intermediate between independent binding and cooperative binding. In this model, the transcription factors bind in spatial order with transitions possible only between neighboring states:

\[ G_n + X \Leftrightarrow G_{n+1}. \]

The forward rate constant is \( k''_f \) and the backward rate constant is \( k''_b \).

(a) Define \( \lambda = G_1/G_0 \). Provide \( \lambda \) in terms of model parameters \( k''_f, k''_b, \) and \( X \).

(b) Provide the general term \( G_n/G_0 \) in terms of \( \lambda \).

(c) Use the normalization \( \sum_{n=0}^{N} G_n = G_T \) to provide \( G_n/G_T \) in terms of \( \lambda \) without \( G_0 \).

(d) At what value of \( \lambda \) are all the states equally occupied, \( G_0 = G_1 = \ldots = G_N = G_T / (N + 1) \)?

(e) Suppose that the transcriptional activation is additive, \( \nu_n = n\Delta\nu \). Show that \( \beta = G_T \langle n \rangle \Delta\nu \), where

\[ \langle n \rangle = \frac{\sum_{n=0}^{N} n\lambda^n}{(\lambda^{N+1} - 1)/(\lambda - 1)}. \]
Chapter 9

Combinatorial Regulation

The human genome has about 20,000 protein-coding genes. Suppose that each has a unique promoter with a corresponding transcription factor that recognizes it. This would mean 20,000 transcription factors, which are themselves proteins. We conclude that a regulatory strategy in which one transcription factor activates one gene would not work.

We could consider a strategy in which one regulator activates all the genes in a pathway. Then we would need regulators of these regulators, and so on up a hierarchy. Suppose each regulator activates a module of \( M \) genes in the level below. For \( B \) bottom-level genes, the total regulatory hierarchy above would be

\[
\frac{B}{M} \left[ 1 + \frac{1}{M} + \left( \frac{1}{M} \right)^2 + \left( \frac{1}{M} \right)^3 + \ldots \right] \approx \frac{B}{M} \times \frac{1}{1 - \left( \frac{1}{M} \right)} = \frac{B}{M - 1},
\]

just a little larger than the number of regulators at the lowest level.

The human genome has about 2000 transcription factors. The logic above suggests that each transcription factor regulates a set of about 10 genes, which is a reasonable estimate. A similar approach to regulation is described by George Orwell in his masterpiece 1984, which is one of the best books written in the English language. Each citizen of Oceania is under constant surveillance by Ingsoc, the English Socialist Party, personified as Big Brother. In his review of 1984, Isaac Asimov blunders in stating that this panopticon apparatus would be unsustainable because the watchers would need watchers, leading to an infinite number of bigger and bigger brothers. Perhaps he was upset that Orwell’s one foray into alternative reality far surpassed Asimov’s prolific profusion of genre novels. In any case, provided that each watcher has responsibility for 10-20 people, the regulatory burden is only 10% or so of the population.

Now, one way in which this simple scheme wouldn’t work is if all the regulators were activators. When the master regulator at the very top was active, it would activate the next layers, and so on until the entire genome was actively transcribed. Therefore some regulators must be activators and some repressors. This is a common motif in development for stem cells that can differentiate into multiple distinct cell fates. The stem cell regulators repress the differentiated cell targets,
and the differentiated cell regulators activate the specific cell fate targets and repress the stem cell genes.

A picture emerges of combined action of activators and repressors. Transcription factors present in the cell work together in complexes, and the same transcription factor may be an activator or a repressor depending on its binding partners. Different subsets of transcription factors, and different post-translational modifications, also contribute to activation and repression.

Overall volume of transcription is also controlled by histone modifications. Histones have positively charged arginine and lysine side-chains that bind the negatively-charged phosphodiester backbone of DNA. Modifications that make the histone-DNA interaction weaker make it easier for transcriptional activators to bind and increase transcription throughout the genome.

We will start our models of combinatorial activation by returning to our previous model of a single transcription factor, but this time as a repressor. The dynamics are the same,

\[
\frac{d}{dt} G_N(t) = k_f X(t)^N G_0(t) - k_b G_N(t),
\]

but this time the mRNA transcription is from the unbound state \( G_0 \) rather than the bound state \( G_N \),

\[
\dot{M}(t) = \frac{\beta_0 G_0(t)}{G_T},
\]

where the subscript 0 indicates that production is from the state \( G_0 \). As before we can assume a separation of timescales, with transcription factor binding to DNA much faster than the dynamics of \( X(t) \), leading to a steady-state rate

\[
\dot{M} = \beta_0 \frac{1}{1 + (X/K)^N}.
\]

One way to interpret this formula is to write

\[
\dot{M} = \frac{\beta_0 + \beta_N (X/K)^N}{1 + (X/K)^N},
\]

with the terms in the denominator giving the fractional representation of the species \( G_0 \) and \( G_N \), and the terms in the numerator describing the transcriptional rate from each state. For an activator, \( \beta_N \gg \beta_0 \approx 0 \); for a repressor, \( \beta_0 \gg \beta_N \approx 0 \). Usually there is some leaky transcription from a repressed state.

Now consider two transcription factors, \( X \) and \( Y \), that both bind as \( N \) copies, and whose binding sites overlap so that only the states \( G_X \equiv G X_N \) or \( G_Y \equiv G Y_N \) exist. The chemical kinetics at steady-state are

\[
\begin{align*}
\dot{G}_X &= 0 = k_{fx} X^N G_0 - k_{bx} G_X \\
\dot{G}_Y &= 0 = k_{fy} Y^N G_0 - k_{by} G_Y
\end{align*}
\]
We solve for each of the bound species in terms of $G_0$:

\[ \frac{G_X}{G_0} = \frac{k_f x^N}{k_{bx}} \equiv (X/K_X)^N \]
\[ \frac{G_Y}{G_0} = \frac{k_f y^N}{k_{by}} \equiv (Y/K_Y)^N \]

Finally we use the conservation equation $G_T = G_0 + G_X + G_Y = G_0[1 + (G_X/G_0) + (G_Y/G_0)]$ to obtain

\[ \frac{G_0}{G_T} = \frac{1}{1 + (X/K_X)^N + (Y/K_Y)^N} \]
\[ \frac{G_X}{G_T} = \frac{(X/K_X)^N}{1 + (X/K_X)^N + (Y/K_Y)^N} \]
\[ \frac{G_Y}{G_T} = \frac{(Y/K_Y)^N}{1 + (X/K_X)^N + (Y/K_Y)^N} \]

Writing $\beta_0$, $\beta_X$, and $\beta_Y$ as the transcriptional outputs when each state is fully occupied, the overall transcriptional output is

\[ M(t) = \frac{\beta_0 + \beta_X (X/K_X)^N + \beta_Y (Y/K_Y)^N}{1 + (X/K_X)^N + (Y/K_Y)^N} \]

Here we pause to think about what kind of input-output mapping this generates. First we assume that the baseline transcriptional rate $\beta_0 = 0$. Next, for simplicity, we think about reduced variables $x = X/K_X$ and $y = Y/K_Y$, and also make the simplification that $\beta_X = \beta_Y \equiv \beta$, leading to the equation

\[ M(t) = \frac{\beta (x^N + y^N)}{1 + x^N + y^N}. \]

Transcription is constant along lines where $x^N + y^N$ is constant. Set $x^n + y^n = C$, and we see that $M(t) = \beta C / (1 + C)$. In $x, y$-coordinates, these are circles when $N = 2$ (really just the quarter-arc in the first quadrant because $x$ and $y$ are both non-negative), corresponding to ellipses in $X, Y$-coordinates. For large values of $N$, the sides of the circle become squared off, and the result is roughly a logic function,

\[ M(t) = \beta \Theta[(X > K_X) \text{ OR } (Y > K_Y)]. \]

Next we consider the same model for binding, but a transcriptional model in which $X$ is an activator and $Y$ is a repressor, with $\beta_0 = \beta_Y = 0$. Again using reduced variables $x$ and $y$, transcription is constant along contours where the fractional amount $F$ of state $G_X$ is constant,

\[ F = \frac{x^n}{1 + x^n + y^n} \]
\[ x^n = F + Fx^n + Fy^n \]
\[ 0 = (F - 1)x^n + Fy^n + F \]
Since $F < 1$, $(F - 1) < 0$, and for $N = 2$ we have the equation of a hyperbola. For example, choose the switching point $F = 1 - F = 1/2$. The equation is

$$x^2 - y^2 = 1,$$

a hyperbola with asymptotes $x = y$ and intercept at $x = 1$, $y = 0$. As $N$ increases, the sides of the hyperbola become squared off, and we approach a logic function,

$$\dot{M}(t) = \beta_X \Theta[(X > K_X) \text{ AND } (X/K_X > Y/K_Y)].$$

As a last example, consider transcription factors $X$ and $Y$ that bind and activate as a heterodimer,

$$G_{XY} = k_f X^N Y^N G_0 - k_b G_{XY}.$$ 

The steady-state transcriptional rate is

$$\dot{M}(t) = \frac{\beta (XY/K^2)^N}{1 + (XY/K^2)^N}.$$

The lines of constant expression are where the fraction $F$ of state $G_{XY}$ is constant. Again with the reduced variables $x = X/K$ and $y = Y/K$,

$$F = \frac{(xy)^N}{1 + (xy)^N},$$

$$0 = (F - 1)(xy)^N - F.$$

This is also a hyperbola, but now with the axes $x = 0$ and $y = 0$ as asymptotes. The decision line is $F = 1/2$, with equation

$$(xy)^N = 1/2.$$

For large values of $N$, this is similar to a logic function,

$$\dot{M}(t) = \Theta[XY > K^2],$$

which is often interpreted as a similar logic function,

$$\dot{M}(t) = \Theta[(X > K_X) \text{ AND } (Y > Y_K)].$$

### Problems

1. A gene exists in an unbound state, $G$, and also binds to two activating transcription factors, $X$ and $Y$. ODE models for binding are

$$G + nX \iff GX_n$$

$$G + nY \iff GY_n$$
CHAPTER 9. COMBINATORIAL REGULATION

with forward and reverse rate constants $k_f$ and $k_r$ and fixed total gene concentration $G_T = G + GX_n + GY_n$. Assume that steady state has been reached and that the concentrations of $X$ and $Y$ are sufficiently large to be unaffected by binding.

(a) What is the concentration ratio $GX_n/G$?

(b) What is the concentration ratio $GY_n/G$?

(c) What is the fraction $f$ of active DNA, $f = (GX_n + GY_n)/G_T$?

(d) Your answer to the previous question should have the form $(x^n + y^n)/(1 + x^n + y^n)$, where $x$ and $y$ are related to concentrations $X$ and $Y$ and other model parameters. In the $xy$-plane for the range $x \in 0 \ldots 5$, $y \in 0 \ldots 5$, plot the lines corresponding to $f = 1/2$ (solid), $f = 0.25$ (dotted), and $f = 0.75$ (dotted) for $n = 2$ (thin lines) and $n = 4$ (thick lines).

(e) Defining logical inputs as $a = \Theta(x > 1)$ and $b = \Theta(y > 1)$, with $\Theta(u) = 1$ if $u$ is true and 0 if false, what logical function of $a$ and $b$ does the active region resemble?

2. Now consider the case that $X$ and $Y$ bind together. The ODE model for binding is

$$G + nX + nY \rightleftharpoons GX_nY_n$$

(a) What is the concentration ratio $GX_nY_n/G$?

(b) What is the fraction $f$ of active DNA, $f = (GX_nY_n)/G_T$?

(c) Your answer to the previous question should have the form $(x^n y^n)/(1 + x^n y^n)$, where $x$ and $y$ are related to concentrations $X$ and $Y$ and other model parameters. In the $xy$-plane for the range $x \in 0 \ldots 5$, $y \in 0 \ldots 5$, plot the lines corresponding to $f = 1/2$ (solid), $f = 0.25$ (dotted), and $f = 0.75$ (dotted) for $n = 1$ (thin lines) and $n = 2$ (thick lines).

(d) What logical function does the active region resemble in terms of $a = \Theta(x > 1)$ and $b = \Theta(y > 1)$?

(e) How does the match to the logical function differ for $n = 2$ and $n = 4$? Is one response sharper than the other (smaller distance between contour lines for $f = 0.25$ and $f = 0.75$, or closer to the logical function?)

3. Now consider the case that $X$ is an activator and $Y$ is a repressor that competes for the same binding site. The ODE models for binding are the same as independent activators,

$$G + nX \rightleftharpoons GX_n$$
$$G + nY \rightleftharpoons GY_n,$$

but now the active fraction is $f = GX_n/G_T$. 
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(a) What is the fraction $f$ of active DNA in terms of model parameters?

(b) Your answer should have the form $x^n / (1 + x^n + y^n)$, where $x$ and $y$ are related to concentrations and model parameters. In the $xy$-plane for the range $x \in 0 \ldots 5$, $y \in 0 \ldots 5$, plot the lines corresponding to $f = 1/2$ (solid), $f = 0.25$ (dotted), and $f = 0.75$ (dotted) for $n = 2$ (thin lines) and $n = 4$ (thick lines).

(c) What logical function does the active region resemble in terms of $a = \Theta(x > 1)$ and $b = \Theta(y > 1)$?

4. Consider the case that $X$ is an activator and $Y$ is a repressor that binds to $X$ rather than to DNA. The ODE models for binding are the same as independent activators,

$$
G + nX \rightleftharpoons GX_n \\
GX_n + nY \rightleftharpoons GX_n Y_n,
$$

with active fraction is $f = GX_n / G_T$.

(a) What is the fraction $f$ of active DNA in terms of model parameters?

(b) Your answer should have the form $x^n / (1 + x^n + x^n y^n)$, where $x$ and $y$ are related to concentrations and model parameters. In the $xy$-plane for the range $x \in 0 \ldots 5$, $y \in 0 \ldots 5$, plot the lines corresponding to $f = 1/2$ (solid), $f = 0.25$ (dotted), and $f = 0.75$ (dotted) for $n = 2$.

(c) What logical function does the active region resemble in terms of $a = \Theta(x > 1)$ and $b = \Theta(y > 1)$?

(d) Compare this example to the previous repressor model with competitive binding. How do the active regions differ? Is one response sharper than the other (smaller distance between contour lines for $f = 0.25$ and $f = 0.75$, or closer to the logical function?

5. Suppose that three transcription factors $X$, $Y$, and $Z$ bind to the same promoter, and the fraction of active DNA is $f = (x^2 + y^2 + x^2 y^2) / (1 + x^2 + y^2 + x^2 y^2 + z^2 + x^2 z^2 + y^2 z^2)$.

(a) What are the transcriptional complexes that bind to the promoter?

(b) Which of these are transcriptionally active?

(c) Suppose that the transcriptional rate is $(\beta_1 x^2 + \beta_2 y^2 + \beta_3 x^2 y^2) / (1 + x^2 + y^2 + x^2 y^2 + z^2 + x^2 z^2 + y^2 z^2)$. How would you interpret the coefficients $\beta_1$, $\beta_2$, and $\beta_3$?
Chapter 10

Joint Models of Transcription and Translation

We are now ready to proceed to the next stage of the central dogma, transcription. We’ve started by thinking about RNA transcription. We are primarily concerned with protein-coding messenger RNA molecules. We consider an input transcription factor $X(t)$ that binds to a promoter to permit transcription of an mRNA species with output $M(t)$. We’ve seen that saturation and cooperativity give a simple transfer function for the production rate,

$$\dot{M}(t) = \beta_M \Theta[X(t) > K].$$

For simplicity we’ll consider the activation step with $M(t) = X(t) = 0$ for $t < 0$ and $X(t) > K$ for $t > 0$. The subscript $M$ obviously indicates that this is the production rate for mRNA.

We also have degradation by enzymes known as RNases. These are present at reasonably high abundance in the cell. How long does it take for a typical mRNA to degrade? If you’ve done any RNA-based lab work, you know that one of the first things you do is put the cells on ice and stabilize the RNA, usually by inhibiting the RNase. The concentrations of RNase in a living cell are sufficiently high that the second-order degradation reaction can be approximated as a pseudo-first-order reaction,

$$\dot{M}(t) = -k_M[RNase]M(t) \approx -\alpha_M M(t).$$

The full dynamics for activation are then

$$\dot{M}(t) = \beta_M \Theta[X(t) > K] - \alpha_M M(t),$$

exactly the same form as for signal transduction considered earlier.

The parameter $\beta_M$ is the maximum rate of transcript production. It varies from transcript to transcript, but a rate of 0.1–1 transcripts per minute is typical. This rate is about the time required for one chemical reaction per nucleotide. Each chemical reaction has a waiting time of about 0.1–1 sec (similar to the dephosphorylation times in signal transduction), which for a 300–1000
nucleotide transcript is a total time of 0.5–15 min. The rate $\alpha_M$ is the inverse of the typical transcript lifetime of about 5-10 min, and $\alpha_M$ is about 0.1-0.2/min. Some transcripts are sequestered in the cell and have a much longer lifetime, but here we are discussing the general case. We know from previous work that for activation at $t = 0$ the full dynamics are

$$M(t) = \frac{\beta_M}{\alpha_M} [1 - e^{-\alpha_M t}],$$

with a response time of about $1/\alpha_M$ and a steady-state abundance of $M = \beta_M / \alpha_M$. Using the range of parameters presented about, the steady-state is 0.5–10 transcripts per cell (note that $\beta_M$ has units transcripts/time and $\alpha_M$ has units 1/time), which is about what is observed for most transcripts.

The mRNAs are translated in parallel by ribosomes, and often multiple ribosomes travel down the transcript at the same time. When ribosomes are not rate-limiting, the second-order production rate becomes pseudo-first-order based on the mRNA abundance,

$$\dot{P}(t) = k_P [\text{ribosome}] M(t) \approx \beta_P M(t),$$

with $P(t)$ being the protein output from translation.

We also must consider loss of protein. Unlike mRNA, protein is usually not degraded. There are degradation pathways that target mis-folded or otherwise damaged proteins, but in general proteins have no expiration date. By the way did you know that child safety seats have expiration dates? They’re still safe to eat, but just not as tasty. Fun fact: the protein crystallin, which is in the lens and cornea of the eye, lasts your entire lifetime, unless zombies eat your head.

If proteins last forever, then why don’t cells burst? In fact they do grow and then split into two daughter cells. Suppose that a protein starts with $N_0$ copies in the mother cell, and that mitosis occurs at time interval $\tau$. After time $t$ the number of cells is $2^{t/\tau}$, which means that the number of proteins per cell is $N_0 2^{-t/\tau}$ or equivalently $N_0 \exp[-(t/\tau) \ln 2]$. This is the same result as we would have for continuous decay with rate $\alpha_p \equiv \tau^{-1} \ln 2$,

$$\dot{P}(t) = -\alpha_p P(t).$$

What is a typical cell division time $\tau$? It depends on the cell. The laboratory strain of *E. coli* has $\tau \approx 20$ min, and yeast has $\tau \approx 60-100$ min. That’s why you wait 1-2 hours for bread to rise; it gives the yeast time for 1-2 cell divisions. Human cells that are actively dividing have $\tau \approx 1–2$ days, which is important to know if you are doing mammalian cell culture. Among the slowest cells are Mycobacterium tuberculosis, the causative pathogen for tuberculosis, with a division time that can slow to a month. But there’s a big difference between mostly dead and all dead. TB is the world’s most widespread human pathogen, with about 1/3 of the population infected. Our immune system usually fights it to a standstill, but the slowly dividing remnants can reactivate to kill you.

Putting it all together for activation at time 0,

$$M(t) = \beta_M - \alpha_M M(t)$$
$$P(t) = \beta_P M(t) - \alpha_P P(t).$$
The Laplace-domain solutions are
\[
\tilde{M}(s) = \frac{\beta_M}{s(s + \alpha_M)},
\]
\[
\tilde{P}(s) = \frac{\beta_p \beta_M}{s(s + \alpha_p)(s + \alpha_M)}.
\]

The time-domain solutions are
\[
M(t) = \frac{\beta_M}{\alpha_M} [1 - e^{-\alpha_M t}]
\]
\[
P(t) = \frac{\beta_p \beta_M}{\alpha_p \alpha_M} - \frac{\beta_p \beta_M}{\alpha_p (\alpha_M - \alpha_p)} e^{-\alpha_p t} - \frac{\beta_p \beta_M}{\alpha_M (\alpha_p - \alpha_M)} e^{-\alpha_M t}.
\]

Now we use an approximation known as separation of timescales, which works when we couple a fast subsystem and a slow subsystem. Here this means that on timescales relevant to protein dynamics, \( t \sim \alpha_p^{-1} \), the transient \( e^{-\alpha_M t} \) has decayed close enough to 0 to be ignored. Similarly, \( \alpha_M \gg \alpha_p \), and we make the approximation \( \alpha_M - \alpha_p \approx \alpha_M \). The result is
\[
P(t) = \frac{\beta_p \beta_M}{\alpha_p \alpha_M} [1 - e^{-\alpha_p t}].
\]

Note that these dynamics are what we would obtain from a simplified transcript-translation model in which the transcript abundance responds immediately to the input signal \( X(t) \), reaching its steady-state with no delay:
\[
M(t) = \frac{\beta_M}{\alpha_M} \Theta[X(t) > K],
\]
\[
P(t) = \beta_p M(t) - \alpha_p P(t) = \beta \Theta[X(t) > K] - \alpha_p P(t),
\]

where the effective parameter \( \beta = \beta_p \beta_M / \alpha_M \).

The value of \( \beta_p \) is similar to \( \beta_M \), 0.1–1 proteins per transcript per min. The mRNA copy number \( \beta_M / \alpha_M \) is 0.5–10 transcripts. The effective production rate \( \beta \) is therefore 0.05–10 proteins per min. With a cell division time of 100–1000 min, the number of proteins per cell is 5 to 10,000. This is about the range observed, with transcription factors at the low end, core metabolism in the middle, and structural proteins at the high end.

**Problems**

Separation of timescales simplifies the analysis of signaling and regulatory networks. Consider a 3-stage signaling cascade coupled to transcription and translation of a target gene. The dynamics
are

\[ \dot{\beta}(t) = \beta_0 u(t) \]
\[ \dot{x}_1(t) = b\beta(t) - \alpha x_1(t) \]
\[ \dot{x}_2(t) = bx_1(t) - \alpha x_2(t) \]
\[ \dot{x}_3(t) = bx_2(t) - \alpha x_3(t) \]
\[ G^*(t) = k_f [G_T - G^*(t)] [x_3(t)]^4 - k_b G^*(t) \]
\[ \dot{M}(t) = \beta_M G^*(t) - \alpha_M M(t) \]
\[ \dot{P}(t) = \beta_P M(t) - \alpha_P P(t). \]

The input \( \beta(t) \) is proportional to the unit step function \( u(t) \), and all system variables are 0 at \( t = 0 \).

Parameter values are as follows:

\[ \beta_0 = 1 \text{ molec/cell} \]
\[ b = 5/\text{sec} \]
\[ \alpha = 1/\text{sec} \]
\[ k_f = 10^{-4}/[\text{molec/cell}]^4\text{sec} \]
\[ k_b = 1/\text{sec} \]
\[ G_T = 1 \text{ molec/cell} \]
\[ \beta_M = 1/(2 \text{ min}) \]
\[ \alpha_M = 1/(10 \text{ min}) \]
\[ \beta_P = 1/(10 \text{ min}) \]
\[ \alpha_P = 1/(600 \text{ min}). \]

Questions that ask for symbolic results should provide answers with symbols \( \beta_0, \beta_M, \beta_P, b, \alpha, \alpha_M, \alpha_P, k_f, k_b, G_T \). Questions that ask for numerical results should provide answers with numbers and units. Concentration units are molecules/cell. Time units are provided according to the timescale of the system component.

1. Provide symbolic analytical results for \( x_1(t) \), termed \( x_1'(t) \).

2. Calculate numerical results for \( x_1(t) \), termed \( x_1''(t) \), using a standard ODE solver for \( t = 0 \) to 1 min with a spacing of 1 second.

3. Calculate the root-mean-square (RMS) relative error, \( \sigma_r \), of the numerical results to the exact analytical results,

\[ \sigma_r = \sqrt{\frac{1}{N} \sum_{j=1}^{N} [x'(t_j) - x''(t_j)]^2 / \sum_{j=1}^{N} x'(t_j)^2}, \]
where the numerical trajectory is provided at $N$ discrete times $t_j = j\Delta t$. Check that the RMS relative error is appropriate for single-precision arithmetic, about $1 \times 10^{-6}$, and that your ODE solver is working properly.

4. At steady-state, $\dot{G}^*(t) = 0$. Use this condition to express the steady-state value of $G^*(t)$ in terms of Hill function involving $x_3(t)/K$, where $K$ depends on $k_f$ and $k_b$.

5. Signaling response is usually fast relative to mRNA and protein synthesis. In this case, transcriptionally active $G^*(t)$ can be represented as $G^*(t) = G_T \Theta[\beta(t) > \beta_c]$, where $\beta_c$ is a critical input value and $\Theta(\cdot)$ is 1 for a true argument and 0 for a false argument. Provide $\beta_c$ in terms of model parameters, and calculate $\beta_0/\beta_c$.

6. Suppose that we use the approximation that $G^*(t) = G_T \Theta[\beta(t) > \beta_c]$. Use this approximation to provide symbolic results for $M(t)$ and $P(t)$.

7. Calculate numerical results for $M(t)$ and $P(t)$ for 1 day with a spacing of 1 minute.

8. Calculate the root-mean-square relative error of exact numerical results to approximate analytical results for $M(t)$ and $P(t)$.

9. A final approximation is that translation is slow compared to transcription. In this case we approximate $M(t) = M_T \Theta[\beta(t) > \beta_c]$, and $\dot{P}(t) = \beta_P M_T \Theta[\beta(t) > \beta_c] - \alpha_P P(t)$. Provide symbolic expressions for $M_T$ and $\beta'_P = \beta_P M_T$. Provide analytical symbolic results for $P(t)$ with these approximations.

10. Calculate the root-mean-square relative error of exact numerical results to this final approximation for $P(t)$, again over 1 day with a 1 minute spacing. Plot the numerical versus approximate analytical $P(t)$. 
Chapter 11

Positive and Negative Auto-Regulation

In many textbooks and research papers we see diagrams of biological pathways with full page, 8x10 color glossy pictures with circles and arrows and a paragraph underneath each one explaining what each one is. Today we will work through the meaning of positive and negative arrows in gene regulatory networks.

The best example of pictures like these are from work on early embryonic development by Eric Davidson, a professor at CalTech (1937-2015).

We will start with models for positive auto-regulation. For these models, we will call our favorite transcription factor \( X \). It is under control of a signaling pathway whose output is \( S \) because signal start with the letter 's'. Don't get confused between \( S \) for input signal and \( s \) for Laplace transform variable. The dynamics without feedback are given by

\[
\dot{X}(t) = \beta \Theta[S(t) > K] - \alpha X(t).
\]

We will typically solve for dynamics in regions where the logic function \( \Theta \) has constant value. Here we use boundary conditions that \( S(t) = 0 \) for \( t < 0 \) and \( S(t) > K \) for \( t > 0 \). The exact value of \( S(t) \) doesn’t matter, as long as it is above threshold. For this system,

\[
\dot{X}(t) = \beta - \alpha X(t)
\]

\[
\tilde{X}(s) = \beta / s(s + \alpha)
\]

\[
X(t) = (\beta / \alpha)(1 - e^{-\alpha t}).
\]

We can summarize the response with the gain \( G \) and the mean time of response \( \tau \), which we will call the response time for short,

\[
G = \lim_{s \to 0} \frac{\tilde{X}(s)}{\Theta(s)} = \lim_{s \to 0} \frac{\beta / s(s + \alpha)}{1/s} = \beta / \alpha.
\]

\[
\tau = \lim_{s \to 0} (-d/ds) \ln[\tilde{X}(s)/\Theta(s)] = (-d/ds) \ln[\beta/(s + \alpha)]|_{s=0} = 1/\alpha.
\]

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Now we add positive feedback. Since \( X \) is a transcription factor, if a regulatory element for \( X \) exists in front of its own promoter, it can bind to its promoter and activate transcription. We will think about an additive model in which the signal and the transcription factor contribute additively to activation,

\[
\dot{X}(t) = \beta_X \theta [S(t) > K_S] - \alpha X(t) + \beta_X (X/K_X)^n /[1 + (X/K_X)^n].
\]

We’ve added subscripts to the production rates and the equilibrium constants to keep everything organized. We’ll work separately with two limits, a weak limit and a strong limit.

In the weak limit, \( X \) only adds a little bit to its transcription. It has a weak binding constant for its own promoter, which means that \( K_X \) is large and in particular is much larger than the abundance of \( X \) ever reaches. In this case, \( 1 + (X/K_X)^n \approx 1 \), and

\[
\dot{X}(t) \approx \beta_X \theta [S(t) > K_S] - \alpha X(t) + \beta_X X/K_X.
\]

Rearranging terms,

\[
\dot{X}(t) \approx \beta_X \theta [S(t) > K_S] - [\alpha - (\beta_X/K_X)]X(t).
\]

We see that this looks just like our original feedback-free model with a reduced degradation rate \( \alpha' \),

\[
\alpha' \equiv \alpha - (\beta_X/K_X).
\]

We can immediately see that the gain \( G' \) with feedback is larger than the gain without feedback,

\[
G'/G = \alpha/\alpha' = 1/[1 - (\beta_X/\alpha K_X)],
\]

and the new response time \( \tau' \) is longer as well, \( \tau'/\tau = \alpha/\alpha' \).

We can also think about where this approximation breaks down. We run into trouble when \( \alpha' \leq 0 \). This condition is that

\[
0 \geq \alpha - \beta_X/K_X.
\]

Rearranging terms,

\[
\beta_X/\alpha \geq K_X.
\]

Interpret the left-hand side as the steady-state abundance of \( X \) when it drives its own transcription with production rate \( \beta_X \). If the steady-state concentration is above \( K_X \), then our approximation to the Hill function breaks down because \( 1 + (X/K_X)^n \approx (X/K_X)^n \), rather than our weak activation assumption that \( 1 + (X/K_X)^n \approx 1 \).

We can also think about the violation of the assumption in terms of the decay rate \( \alpha' \). When \( \alpha' \) is positive, it represents a decay rate. When it becomes negative, it represents a growth rate. Our
result for $\alpha' < 0$ is that the transcription factor concentration grows exponentially. This also means that we violate the assumption that $X < K_X$.

In many real systems, we do have $\beta_X / \alpha \geq K_X$. This is the condition for strong activation. With strong activation, we use a Hill function or a logic function to approximate the auto-activation of $X$,

$$\dot{X}(t) \approx \beta_S \Theta [S(t) > K_S] - \alpha X(t) + \beta_X \Theta [X(t) > K_X].$$

Our standard approach, again, is to solve for dynamics in regimes where the logic functions are constant, and to match at the boundaries. We start with the system off for $t < 0$ and with $S(t)$ high for $t > 0$. In regime 1, $X(t) < K_X$, and

$$X(t) = (\beta_S / \alpha)[1 - e^{-\alpha t}].$$

This regime continues until $X(t) = K_X$ and the second logic function is triggered. We will call this time $t_X$,

$$K_X = (\beta_S / \alpha)[1 - e^{-\alpha t_X}]$$

$$K_X \alpha / \beta_S = [1 - e^{-\alpha t_X}]$$

$$t_X = -(1 / \alpha) \ln[1 - K_X / (\beta_S / \alpha)].$$

After $t_X$, the total production rate is $\beta' = \beta_S + \beta_X$. Thinking through the time-domain solution, this is like an initial value problem where the initial value of $X$ is $K_X$ rather than 0. The solution is

$$X(t) = (\beta' / \alpha)[1 - e^{-\alpha (t - t_X)}] + e^{-\alpha (t - t_X)} K_X.$$

We could also think about resetting the origin of time to $t_X$. The Laplace space solution is

$$\tilde{X}(s) = \beta' / s(s + \alpha) + K_X / (s + \alpha).$$

Now we will think about the gain and the response time. It looks like the gain is $G' = \beta' / \alpha = G + \beta_X / \alpha$ and the response time is $\tau' = 1 / \alpha = \tau$. This calculation is based on a signal $S(t)$ that remains high for all time. Consider, however, a square wave input,

$$S(t) = K_S \Theta (0 \leq t \leq t_X).$$

Here we’ve been a little sloppy in calling $S$ the result of the logic function rather than the input to the logic function. This input has Laplace transform

$$\tilde{S}(s) = \int_0^{t_X} dt K_S e^{-st} = (K_S / s)(1 - e^{-st_X}).$$

The output $X(t)$ subsequence to time $t_X$ is due to production rate $\beta_X$ alone,

$$X(t) = (\beta_X / \alpha)[1 - e^{-\alpha (t - t_X)}] + e^{-\alpha (t - t_X)} K_X.$$
The gain $G'$ is

$$G' = \lim_{s \to 0} \frac{\tilde{X}(s)}{\tilde{S}(s)}.$$ 

We know that $\tilde{X}(s) = (\beta X / \alpha)/s \to \infty$ in this limit. For the input signal, though,

$$\lim_{s \to 0} \tilde{S}(s) = (K_S/s)(1 - 1 + st_X) = K_S t_X,$$

which is finite. We conclude that $G' \to \infty$ for strong feedback.

Similarly, left for an exercise, show that $\tau' \to \infty$ for strong feedback.

For negative feedback, we think of a model where the transcription factor binds downstream of the signaling pathway output. We will model the binding state of the signaling pathway and $X$ as independent. The probability that the promoter is bound by the activating signaling protein is $\Theta[S(t) > K_S]$, a logic function. The probability that the promoter is not bound by the transcription factor $X$ is $1/[1 + (X/K_X)^n]$. Remember that before we were using the bound probability, which is $(X/K_X)^n/[1 + (X/K_X)^n]$. You can see that the bound probability plus the unbound probability equals 1. Transcription in this model requires that the activator is bound and $X$ is not bound,

$$\dot{X}(t) = \beta \Theta[S(t) > K_X] \frac{1}{1 + (X/K_X)^n} - \alpha X(t).$$

For simplicity, we will approximate the repressor Hill function as a logic function,

$$\frac{1}{1 + (X/K_X)^n} \approx \Theta(X < K_X).$$

The behavior exactly at $X = K_X$ isn’t well defined. It could be 0, 1/2, or 1. This just shows that the logic function isn’t as realistic a model as the Hill function, which has smooth behavior through the threshold value $K_X$. In turn, the Hill function is also an approximation because it treats the discrete number of transcription factors and promoters as continuous variables. Our next major section will look at the effects of discrete particle numbers.

Returning to the model for negative auto-regulation, the dynamics with the logic function are

$$\dot{X}(t) = \beta \Theta[S(t) > K_X] \Theta(X < K_X) - \alpha X(t).$$

We follow the standard approach for nonlinear dynamics with logic functions. We analyze each linear regime where logic functions have a constant value, and then switch to a new linear regime when a logic function switches states.

We will think about a system prepared with $X(t) = S(t) = 0$ for $t < 0$ and then $S(t) > K_X$ for $t > 0$. In Regime I, both logic functions are on, and the dynamics are

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

We know the solution in this regime is

$$X(t) = (\beta/\alpha)[1 - e^{-\alpha t}].$$
These dynamics continue until Regime II when $X > K_X$ and $X$ represses itself. Regime II begins at the time $t_X$ when $X > K_X$. We previously solved for this time because we had the same threshold problem for strong positive auto-regulation. The solution is

$$t_X = -(1/\alpha)\ln[1 - K_X/(\beta/\alpha)].$$

Just after time $t_X$, the dynamics switch to

$$\dot{X}(t) = -\alpha X(t),$$

and $X$ begins to decay. As soon as the decay begins, however, $X$ falls back below $K_X$, and the dynamics return to regime I,

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

Then $X$ grows again and switches itself off.

If we sent these dynamics to an ODE solver, the discontinuity in the production rate of $X$ at the threshold value $X = K_X$ would cause problems. The smoother Hill function isn’t discontinuous and would lead to an easier time for the solver. In the end, what we have for $t > t_X$ is that $X$ stays at its threshold value, $X(t) = K_X$ for $t > t_X$. This is an example of feedback control. Negative auto-regulation is controlling the concentration of the transcription factor $X$.

Now we will think about gain and response time. We no longer have a linear system because the output is no longer linearly dependent on the input. A more natural characterization of the gain of the system is the plateau value, $K_X$ rather than $\beta/\alpha$. The plateau value depends on a thermodynamics binding constant rather than production and degradation rates.

For non-linear systems, the definitions of gain and response time aren’t as defined as for linear systems. For a linear system, the response function is independent of the input. For a non-linear system, though, the response function depends on the input. We saw this for the strong auto-activation, where an input below a threshold duration does not switch the system into a stable active state, giving a finite gain, whereas an input longer than threshold yields an infinite gain. There is no standard formal definition such as $\lim_{s \to 0} H(s)$ for gain or $\lim_{s \to 0} (-d/ds) \ln H(s)$ for response time. Instead it can be more meaningful to define a practical measurement. For gain, the steady-state amplitude or plateau value (if one exists) is a natural choice. Because saturation of the promoter can make the plateau value independent of the input signal, it may not make sense to normalize by the input strength. Instead we often talk about strong vs. weak promoters. For the same level of input transcription factor, a strong promoter gives a higher transcription rate represented by the parameter $\beta$ in our model.

For response time, a reasonable characterization is just the time that it takes the system to reach some fraction of the plateau value. Often the time to reach half the maximum is chosen and called $t_{1/2}$. This leads to annoying factors of $\ln 2$ in the response time. To avoid the factor of $\ln 2$, we could instead describe the response time as the time for the slowest transient to have decayed to $1/e$. This choice gives the same response time of $1/\alpha$ for linear response functions like $H(t) = e^{-\alpha t}$. 
With negative auto-regulation, for simplicity we will define the response time \( \tau \) as the time to reach the plateau value, we have

\[
\tau = -(1/\alpha) \ln[1 - Kx/(\beta/\alpha)].
\]

The response time depends on the threshold and the production rate, in addition to the usual dependence on the degradation rate. If the threshold is low compared to the feedback-free plateau, though, then we can make an additional approximation,

\[
\ln[1 - Kx/(\beta/\alpha)] \approx -Kx/(\beta/\alpha).
\]

Then multiplying we find that

\[
\tau \approx Kx/\beta.
\]

In the low threshold regime, the response time doesn’t depend on the degradation rate at all. Instead, it depends on the threshold and the production rate. Increasing the production rate increases the response.

As a quick check on why this makes sense, think about the threshold being so low that degradation doesn’t happen. The early dynamics are just

\[
\dot{X}(t) = \beta,
\]

giving \( X(t) = \beta t \). Solving for \( X(t) = Kx \) we have \( t = Kx/\beta \).

Problems

1. The standard two-state switch has ODE

\[
\dot{x}(t) = \beta \Theta[S(t) > 0] - \alpha x(t).
\]

For an on-step, provide the response \( x(t) \) and the time \( t_{1/2} \) when the response is half complete.

2. With weak positive feedback, the ODE is

\[
\dot{x}(t) = \beta \Theta[S(t) > 0] + \beta_f x(t) - \alpha x(t).
\]

(a) Consider the on-step. Provide the response \( x(t) \) and the time \( t_{1/2} \) when the response is half complete. Does positive feedback increase or decrease the response time? Does positive feedback increase or decrease the final steady-state value \( \lim_{t \to \infty} x(t) \)?

(b) At what value of the positive feedback parameter \( \beta_f \) does \( t_{1/2} \) become non-physical (for example, infinite or negative)?
(c) With strong positive feedback, a better ODE is

\[ \dot{x}(t) = \beta \Theta[S(t) > 0] + \beta f \Theta[x(t) > K] - \alpha x(t). \]

Consider an input signal with duration \( \tau \): \( S(t) = 0 \) for \( t < 0 \), \( S(t) > 0 \) for \( 0 \leq t < \tau \), and \( S(t) = 0 \) for \( t > \tau \). What are the smallest values of \( \beta \), \( \beta f \), and \( \tau \) that permit the system to support its own production as \( t \to \infty \)?

3. With negative autoregulation, the ODE is

\[ \dot{x}(t) = \beta \Theta[S(t) > 0] \Theta[x(t) < K] - \alpha x(t), \]

and assume that \( \beta / \alpha > K \). Provide the response \( x(t) \) for \( S(t) = 0 \) for \( t < 0 \) and \( S(t) > 0 \) for \( t > 0 \). Calculate the time \( t_{1/2} \) when the response is half complete. Is the response faster or slower than the system without negative feedback, Question 1?
Chapter 12

Non-Linear Cascades and Logic Gates

Now that we have worked on the dynamics of a single transcription factor and on positive and negative feedback, we will work through some simple calculations for cascades. First, we consider our standard linear cascade with no loops:

\[
\dot{X}_1(t) = \beta_1 \theta [S(t) > K_1] - \alpha_1 X_1(t)
\]

\[
\dot{X}_2(t) = \beta_2 \theta [X_1 > K_2] - \alpha_2 X_2(t)
\]

\[
\vdots
\]

\[
\dot{X}_n(t) = \beta_n \theta [X_{n-1} > K_n] - \alpha_n X_n(t).
\]

We typically consider three types of input: the ‘on’ step, where all variables are 0 for \( t < 0 \) and then \( S(t) \) is in a high state for \( t > 0 \); the ‘off’ step, where all variables are in their high states at \( t = 0 \) and then \( S(t) = 0 \) for \( t > 0 \); and a pulse input where \( S(t) \) is a square wave of finite duration.

For the on-step, we simply have each transcription factor activated in turn. Transcription factor \( n \) is inactive for times \( t < t_n \). After \( t_n \), it follows dynamics

\[
X_n(t) = \left( \frac{\beta}{\alpha} \right) \left[ 1 - e^{-\alpha(t-t_n)} \right].
\]

The delay \( t_n \) is 0 for the \( X_0 \). For subsequent transcription factors,

\[
t_n = \Delta t_n + t_{n-1},
\]

where the incremental delay is

\[
\Delta t_n = -(1/\alpha_{n-1}) \ln \left[ 1 - K_{n-1}/(\beta_{n-1}/\alpha_{n-1}) \right].
\]

The steady-state value of each transcription factor is \( \beta_n/\alpha_n \).

Compared to our results for a linear systems cascade, the system is similar in that the activation time is linear through the network. It is different in that there is no multiplicative amplification or gain. Instead, saturation at each step insulates the steady-state protein levels from each other.
For the off-step, the system begins with each transcription factor at level \( X_n = \beta_n / \alpha_n \). When the signal turns off, the message propagates through the signaling network. The factor \( X_n \) begins to turn off at time \( t_n \) with dynamics

\[
X_n(t) = (\beta_n / \alpha_n)e^{-\alpha(t-t_n)}.
\]

The delay time \( t_n = 0 \) for \( n = 1 \). For subsequent factors, \( t_n = \Delta t_n + t_{n-1} \), where the incremental delay is the solution to

\[
(\beta / \alpha)e^{-\alpha \Delta t} = K,
\]

\[
\Delta t = (1 / \alpha) \ln[(\beta / \alpha)/K].
\]

Again we see the leading behavior of the response time depending on the degradation rate. Also notice that the delay times for the off-step are different from the on-step, another example of the difference between a non-linear system and a linear system.

- Linear cascade. Additive response time. Saturation insulates gain.
- Three-gene feed-forward networks with all positive interactions. And and Or logic. Different delays for on and off steps. Evolutionary selection as a low-pass filter.
- Three-gene feed-forward networks with positive and negative interactions. First-derivative generator or edge detector in time and space.

**Problems**

We explore the dynamics of network motifs, illustrated in Fig. 12.1 and provided as ordinary differential equations (ODEs) in the matching questions. For an on-step, the input signal \( S(t) = 0 \) for \( t < 0 \) and \( S(t) > 0 \) for \( t \geq 0 \). For an off-step, \( S(t) > 0 \) for \( t < 0 \) and \( S(t) = 0 \) for \( t \geq 0 \). At time 0, the system has steady-state values consistent with the input for \( t < 0 \).

1. A basic cascade has ODE

\[
\dot{x}(t) = \beta \Theta[S(t) > 0] - \alpha x(t)
\]

\[
\dot{z}(t) = \beta \Theta[x(t) > K] - \alpha z(t).
\]

Assume that \( \beta / \alpha > K \), and note that \( y \) is skipped; it will be added later as an intermediate component of the cascade.

(a) For the on-step, provide \( x(t), z(t) \). Provide \( t_{1/2} \) for \( x \) and \( z \).

(b) For the off-step, provide \( x(t), z(t) \). Provide \( t_{1/2} \) for \( x \) and \( z \).
Figure 12.1: Network motifs illustrate ODEs in the problems below. Solid lines with arrows indicate positive regulation; dotted lines with blocks indicate negative regulation.
2. Protein $y$ is also a transcription factor for protein $z$. If either $x$ or $y$ can activate $z$, for example by binding as homotetramers, the motif functions as an OR gate with ODE

$$\dot{x}(t) = \beta \Theta[S(t) > 0] - \alpha x(t)$$
$$\dot{y}(t) = \beta \Theta[x(t) > K] - \alpha y(t)$$
$$\dot{z}(t) = \beta \Theta[(x(t) > K) \text{ or } (y(t) > K)] - \alpha z(t).$$

Provide $t_{1/2}$ for $z$ for the on-step and the off-step. How do these differ from the simpler cascade, Question 1?

3. If $x$ and $y$ bind as a heteromeric complex to activate $z$, the motif functions as an AND gate with ODE

$$\dot{x}(t) = \beta \Theta[S(t) > 0] - \alpha x(t)$$
$$\dot{y}(t) = \beta \Theta[x(t) > K] - \alpha y(t)$$
$$\dot{z}(t) = \beta \Theta[(x(t) > K) \text{ and } (y(t) > K)] - \alpha z(t).$$

Provide $t_{1/2}$ for $z$ for the on-step and the off-step. How do these differ from the simpler cascade, Question 1?

4. If the intermediate transcription factor $y$ bind as a repressor, the motif functions as a derivative operator or edge detector with ODE

$$\dot{x}(t) = \beta \Theta[S(t) > 0] - \alpha x(t)$$
$$\dot{y}(t) = \beta \Theta[x(t) > K] - \alpha y(t)$$
$$\dot{z}(t) = \beta \Theta[(x(t) > K) \text{ and } (y(t) < K)] - \alpha z(t).$$

For an on-step input, provide the output $z(t)$, the time $t_{\max}$ when $z$ has its maximum value, and the maximum value $z_{\max} = z(t_{\max})$. Provide the two times when $z(t) = z_{\max}/2$. 
Chapter 13

Delta-Notch Signaling

Today we will look at a very special two-gene network. In this network, the two proteins $X$ and $Y$ are mutual repressors of each other’s transcription. The dynamics are

\[ \dot{X}(t) = \frac{\beta X}{1 + (Y/K_Y)^m} - \alpha X(t) \]
\[ \dot{Y}(t) = \frac{\beta Y}{1 + (X/K_X)^n} - \alpha Y(t). \]

We make the reasonable assumption that the proteins have the same decay rate $\alpha$. This isn’t necessary, but it makes mathematical analysis easier. We can work with reduced variables $x \equiv X / K_X$ and $y \equiv Y / K_Y$. We can also define $t' = \alpha t$ so that $d/dt = (1/\alpha)(d/dt')$. We then have

\[ \dot{x}(t') = \frac{\beta_x / K_X \alpha}{1 + y^{m}} - x(t') \]
\[ \dot{y}(t') = \frac{\beta_y / K_Y \alpha}{1 + x^{m}} - y(t'). \]

Finally, we define the new production rates as $\beta_x = \beta_X / K_X \alpha$ and $\beta_y = \beta_Y / K_Y \alpha$. For the rest of the discussion, we will assume that $\beta_x$ and $\beta_y$ are greater than 1 unless explicitly stated otherwise. Physically, these are the ratio of the plateau value of each protein in a feedback-free system to the abundance required to repress the other factor. We also call time $t$ again instead of $t'$. Our system with reduced coordinates is

\[ \dot{x}(t) = \frac{\beta_x}{1 + y^{m}} - x(t) \]
\[ \dot{y}(t) = \frac{\beta_y}{1 + x^{m}} - y(t). \]

When $m$ and $n$ are large, we as usual approximate the Hill functions by logic functions,

\[ \dot{x}(t) = \beta_x \Theta(y < 1) - x(t) \]
\[ \dot{y}(t) = \beta_y \Theta(x < 1) - y(t). \]

What are the dynamics? Since this is a non-linear system, the response depends on the input, which we will represent as the initial preparation $x(0)$ and $y(0)$. Suppose we start the system with
only \( x \) present, and at time 0 permit \( y \) to be expressed. For example, \( y \) requires an additional activator, for example a doxycycline-responsive system. In this case, the initial state is \( x(0) = \beta_x \) and \( y(0) = 0 \). As long as the plateau value \( \beta_x > 1 \), which means that \( x \) reaches its threshold to repress \( y \), the initial dynamics are

\[
\begin{align*}
\dot{x}(t) &= \beta_x - x(t) \\
\dot{y}(t) &= -y(t).
\end{align*}
\]

The initial state is the steady-state solution. Similarly, if we prepare the system with \( x(0) = 0 \) and \( y(0) = \beta_y \), or more generally \( x(0) < 1 \) and \( y(0) > 1 \), and \( \beta_y > 0 \), we have dynamics

\[
\begin{align*}
\dot{x}(t) &= -x(t) \\
\dot{y}(t) &= \beta_y - y(t)
\end{align*}
\]

with time-domain solution

\[
\begin{align*}
x(t) &= 0 \\
y(t) &= e^{-t}y(0) + (1 - e^{-t})\beta_y.
\end{align*}
\]

The system is attracted to the steady-state solution with \( x = 0, y = \beta_y \). In general for the logic-function model we can show that there is a line that separates evolution to the state \( x = \beta_x, y = 0 \), which we call the \( x \) state, and the state \( x = 0, y = \beta_y \), which we call the \( y \) state. If \( \beta_x = \beta_y \), it is easy to show that the line \( x = y \) separates the initial states that evolve to the \( x \) state, \( x > y \) at time 0, from the initial states that evolve to the \( y \) state, \( x < y \) at time 0. These two points are called fixed points because if the system is prepared at a fixed point (or if it reaches it), it stays there forever. They are stable fixed points if any point that starts near the fixed point evolves back to the fixed point. We’ll be more formal about this later.

The line \( x = y \) is called a separatrix because it separates the initial states that evolve towards the \( x \) vs. \( y \) fixed points. For general \( \beta_x \) and \( \beta_y \), the calculation of the separatrix is left as an exercise.

What happens if the initial state is \( x(0) = y(0) = 0 \)? The initial dynamics are

\[
\begin{align*}
\dot{x} &= \beta_x - x \\
\dot{y} &= \beta_y - y
\end{align*}
\]

with solution

\[
\begin{align*}
x(t) &= \beta_x(1 - e^{-t}) \\
y(t) &= \beta_y(1 - e^{-t}).
\end{align*}
\]

If \( \beta_x > \beta_y \), then \( x \) reaches its threshold first and we evolve to state \( x \), and similarly for \( y \). If \( \beta_x = \beta_y \), though, then both transcription factors reach their thresholds simultaneously, \( x(t) = y(t) = 1 \). This looks like negative auto-regulation, with \( x \) and \( y \) switching in tandem between dynamics

\[
\begin{align*}
\dot{x} &= \beta - x, \dot{y} = \beta - y
\end{align*}
\]
and
\[ \dot{x} = -x, \quad \dot{y} = -y \]

with the result that \( x(t) = y(t) = 1 \) for all subsequent times. This is an unstable fixed point, though, because any small change to \( x \) or \( y \) results in one of the two proteins reaching its threshold slightly ahead, leading to evolution away from the unstable fixed point and towards the stable fixed point.

In a real biological system, remember that the continuous variables \( x \) and \( y \) really refer to discrete numbers of proteins. It is easy to picture the discrete numbers being different, and in fact it is more difficult to picture a biological system that is so tightly controlled that \( x \) and \( y \) have exactly the same number of proteins even if they are essentially identical proteins expressed from identical promoters or plasmids. Therefore, early naturally occurring fluctuations in particle number lead to very different long-term states.

Would cells behave in such a horrifyingly random way? We wouldn’t be studying this system otherwise. This is a standard mechanism for tissues to generate patterns of cell-type diversity with different cell compositions but no long-range gradient or pattern. For example, your skin has a mix of hair cells, sweat glands, and more typical epidermal cells. The fraction of each cell type is relatively constant in different patches of skin, but there is no long-range order. This is different from a crystal lattice where there is long-range order, or a perfect chess or checker board with alternating squares.

On average, Delta-Notch patterning ensures that hair cells won’t be next to other hair cells. Variation in the genes responsible for patterning can shift the balance of the patterning, giving slightly more or fewer hair cells proportionally to other cells from animal to animal. This type of variation was observed in bristle counts of fruit flies. A phenotype with a numeric value is termed a quantitative trait, as opposed to a categorical phenotypes based on categories, such as case-control phenotypes for human disease. Back to bristle count, the phenotypic variation was used to identify genes whose alleles contributed to the differences in bristle count between flies. These genes were among the first members of the Delta-Notch signaling pathway to be discovered.

**Problems**

For this set of problems, we will consider Delta-Notch signaling with dynamics in reduced variables,

\[
\begin{align*}
\dot{x} & = \frac{2}{1 + y^n} - x \\
\dot{y} & = \frac{2}{1 + x^n} - y.
\end{align*}
\]

The parameter \( n \) is identical for \( x \) and \( y \). The production rate is set to 2 to ensure the solution for the fixed point is \((x, y) = (1, 1)\).
1. To visualize the trajectories, consider initial conditions on the edges of a box defined by

\[ 0 \leq x \leq 3 \]
\[ 0 \leq y \leq 3. \]

Consider the following starting values for \((x,y)\):

- **bottom edge**: \((0,0), (0.2,0), (0.4,0), \ldots, (3,0)\)
- **left edge**: \((0,0.2), (0,0.4), (0,0,0.4), \ldots, (0,3)\)
- **top edge**: \((0.2,3), (0.4,3), \ldots, (3,3)\)
- **right edge**: \((3,0.2), (3,0.4), \ldots, (3,2.8)\)

On a single plot, for each starting position, show each trajectory \([x(t), y(t)]\) as a line for time increments \(\Delta t = 0.01\) and a final time of 10, using \(n = 2\).

2. In a second plot, use the same procedure to draw the trajectories for \(n = 4\).

3. In a third plot, draw the trajectories for \(n = 1\). Describe qualitatively the differences between \(n = 1, n = 2,\) and \(n = 4\).
Chapter 14

Stability Analysis

Returning to our Delta-Notch model, our goal is to determine what happens close to the fixed point. The problem we have is that non-linear dynamics is difficult and in general has no closed-form solution. Dynamics can also be chaotic, with trajectories depending sensitively on initial conditions. Any finite-precision calculation will necessarily lead to errors in calculating a chaotic trajectory at sufficiently long time. Chaotic trajectories are a plot point in “The Three-Body Problem” by Cixin Liu (translated from the original Chinese by Ken Liu), a fantastic recent science fiction book. The translation of the final installment of the trilogy has just been published, and if you like science fiction you should read it.

In contrast to our inability to solve non-linear dynamics, we know how to solve for the dynamics of a linear system. I will try to be consistent in using regular math font to represent scalars, lowercase bold font to represent vectors, and uppercase bold font to represent matrices. The most general linear system defines the coordinates as a vector $r(t)$ with time derivative $(d/dt)r(t) \equiv \dot{r}(t)$. In a linear system, the time derivative depends linearly on the coordinates,

$$\dot{r}_i(t) = \sum_j k_{ij}r_j(t),$$

where $r_i(t)$ is one of the components of the coordinate vector. In matrix form,

$$\dot{r}(t) = Kr(t).$$

If this were a scalar equation,

$$\dot{r}(t) = kr(t),$$

we would write down the solution by inspection,

$$r(t) = e^{kt}r(0).$$

For a matrix equation, we can use the same solution,

$$\dot{r}(t) = e^{Kt}r(0).$$
You can validate this solution by taking the time derivative of the right-hand side.

We’ve left out an explicit constant term in the dynamics, for example

\[ \dot{r}(t) = a + Kr(t). \]

We don’t really need one because we could introduce a constant component, \( r_0(t) = 1 \) with \( \dot{r}_0(t) = 0 \), and then \( a_i \) become \( k_{i0} \) and \( k_{00} = 0 \).

We will go one step further by considering what happens to an initial point \( r(0) \) by representing this point as an expansion over eigenvalues of the matrix \( K \). Formally,

\[ r(0) = \sum_{\lambda} c_{\lambda} u_{\lambda}, \]

where \( u_{\lambda} \) is an eigenvalue of \( K \) with eigenvalue \( \lambda \),

\[ Ku_{\lambda} = \lambda u_{\lambda}. \]

You should remember from linear algebra that if \( K \) has full rank, then any initial coordinate can be written as a linear combination of eigenvectors. We’ll accept this rather than proving it.

We can solve for the time evolution of a single eigenvector. If the initial coordinate is a pure eigenvector, \( r(0) = u(0) \), then

\[ r(t) = e^{Kt} u_{\lambda}. \]

In linear algebra we learn how to add and multiple matrices, but often we don’t learn what the exponential of a matrix means. As usual, when we see a function of a matrix, we interpret it using a series expansion,

\[ e^{Kt} = \sum_{n=0}^{\infty} \frac{K^n t^n}{n!}. \]

If this operator is acting on an eigenvalue, the matrix product is simple to calculate:

\[ Ku_{\lambda} = \lambda u_{\lambda} \]

\[ K^2 u_{\lambda} = \lambda Ku_{\lambda} = \lambda^2 u_{\lambda} \]

\[ \ldots \]

\[ K^n u_{\lambda} = \lambda^n u_{\lambda}. \]

The result is that the matrix products all become scalars. We can therefore calculate the operator acting on the eigenvector as

\[ e^{Kt} u_{\lambda} = \sum_{n=0}^{\infty} \frac{(K^n t^n)}{n!} u_{\lambda} = \sum_{n=0}^{\infty} \frac{\lambda^n t^n}{n!} u_{\lambda} = e^{\lambda t} u. \]

In the last step, we roll up the series back into the scalar exponential \( e^{\lambda t} \).
Note that this works in general when a function of a matrix can be expressed as a power series of that matrix, \( F(K)u_\lambda = F(\lambda)u_\lambda \).

Returning to our problem, we now have the exact solution
\[
\mathbf{r}(t) = \sum_\lambda c_\lambda e^{\lambda t}u_\lambda.
\]

We can characterize our linear system by considering what happens to trajectories as \( t \to 0 \).

**stable** If all eigenvalues have negative real part, then each trajectory decays to the stable fixed point at the origin and the system is stable.

**unstable** If at least one eigenvalue has a positive real part, then trajectories are unstable along this direction and the system is unstable.

**periodic** If some eigenvalues have negative real part and others have zero real part, then the system is periodic with period given by the imaginary part of the eigenvalues with zero real part.

Stability analysis for the Delta-Notch system

- Calculation of Jacobian
- Calculation of eigenvalues
- Conditions on Hill coefficients

We can think about this system as similar to a chemical kinetics problem with two stable states and a transition state. A reasonable reaction coordinate \( z \), particularly for a symmetric Delta-Notch system, is \( z = x - y \), with the symmetric fixed point at \( z = 0 \). We can think about the probability \( P(z) \) that the system has a particular value of \( z \) and then define a surface like an energy surface as \( E(z) = -\ln P(z) \). When the Hill coefficients are smaller than the critical value, the surface \( E(z) \) has a single minimum at \( z = 0 \) and climbs on either side. By symmetry, \( dE(z)/dz = 0 \) at \( z = 0 \), making the \( z = 0 \) a minimum (stable fixed point) or maximum (unstable fixed point) of the energy function. We then have to look at \( \left( d/dz \right)^2E(z) |_{z=0} > 0 \) to determine whether the symmetric fixed point is a maximum or a minimum.

When the Hill coefficients are below the critical value, \( z = 0 \) is a stable fixed point corresponding to an energy minimum, \( \left( d/dz \right)^2E(z) |_{z=0} > 0 \). When the Hill coefficients are exactly at the critical value, \( \left( d/dz \right)^2E(z) |_{z=0} = 0 \) and the energy function is very flat at \( z = 0 \). Above the critical value, \( \left( d/dz \right)^2E(z) |_{z=0} < 0 \) and a barrier begins to grow from the center, creating the two stable wells on either side. The ability to pattern requires the barrier to be sufficiently high that the rate of barrier crossing is small. Even if the system is formally stable according to stability analysis, we might still have to rapid a rate of transitions between the stable states due to natural variation in the number of molecules of each type within a cell.

From chemical kinetics, we can intuit that the rate of barrier crossing \( k \) depends on the height of the barrier, \( k \sim \nu \exp(-E^*/k_B T) \) where \( E^* \) is the activation energy and \( k_B T \) is Boltzmann’s
constant times temperature. The factor $E^*/k_B T$ compares the barrier height to the size of energy fluctuations at thermal equilibrium.

For our system, a similar expression for the barrier crossing rate is

$$k \sim v \exp\left[-(z^* - \mu)\sigma_z\right]$$

where $1/v$ is a typical timescale for cellular processes, $z^*$ and $\mu$ are the values of $x - y$ at the barrier and at the stable state, and $\sigma_z$ is the size of typical fluctuations in $z$. We already know that $z^* = 0$ by symmetry. The stable states have $\mu = x - y \approx \beta/\alpha$ since $x = \beta/\alpha$ and $y = 0$ at the stable state. We’ve learned that the main timescale for dynamics is $1/\alpha$. This means that the barrier crossing rate is $k \sim \alpha \exp[-(\beta/\alpha)/\sigma_z]$ where $\sigma_z$ is the size of typical fluctuations in protein copy number. If we want stable patterning, we want the rate to be small and therefore $\beta/\alpha > \sigma_z$. Unfortunately, we don’t know what this is because we haven’t created a stochastic model. Even for a simple model of a single protein, $\dot{x} = \beta - \alpha x$, we don’t know how $\sigma$ for depends on $\alpha$ and $\beta$ for an equivalent stochastic model. Our next step will be to derive a model for fluctuations at equilibrium to answer this practical question about patterning.

**Problems**

Stability analysis. Consider the Delta-Notch system with different exponents for proteins $X$ and $Y$:

$$\dot{x}(t) = \frac{2}{1 + y(t)^n} - x(t)$$

$$\dot{y}(t) = \frac{2}{1 + y(t)^m} - x(t).$$

For convenience, we are working with units scaled so that the decay rate is 1/time, the threshold is 1 molecule. To simplify the problem, we have set the production rate to 2 molecules/time.

1. Provide plots of the nullclines for $(n = 1, m = 2)$, $(n = 2, m = 2)$, and $(n = 4, m = 2)$.

2. When $n$ and $m$ are sufficiently large, there are three fixed points: two asymmetric ($x \neq y$) and one symmetric ($x = y$). Provide approximate $(x, y)$ values for the asymmetric fixed points and provide the exact location of the symmetric fixed point.

3. For general $n$ and $m$, provide the Jacobian at the symmetric fixed point and evaluate its eigenvalues in terms of model parameters. Provide the condition on the eigenvalues that makes the symmetric fixed point unstable (which permits patterning) and describe what conditions on the Hill coefficients permit patterning.
Part III

Cells as Stochastic Systems
Chapter 15

Noise in Gene and Protein Expression

We have been discussing stochastic cell fate selection by Delta-Notch signaling. We’ve decided that if the cooperativity is large enough, the symmetric fixed point is unstable and instead we have two stable states. We still don’t know how to model the system, though, in a practical sense. For example, imaging that the $X$ and $Y$ dynamics are symmetric,

\[
\dot{X} = \frac{\beta}{1 + (Y/K)^n} - \alpha X
\]

\[
\dot{Y} = \frac{\beta}{1 + (X/K)^n} - \alpha Y.
\]

If we start the system at time 0 with $X = Y = 0$ and use a standard ODE solver, we get to the unstable fixed point at remain there. How do we model the system in a realistic way?

Remember that in the real system, proteins aren’t produced in fractional amounts. We have almost step-wise transitions between $n$ and $n + 1$ copies of a protein. We also won’t have exact synchronization in production of $X$ and $Y$ proteins. Therefore, just by chance, one of the two species will go above threshold first, and the cell will harness these fluctuations to achieve patterning. Our ODE model doesn’t represent this at all because it changes smoothly from $n$ to $n + 1$.

To build a better model, we return to the simple model for a single protein,

\[
\dot{X} = \beta - \alpha X.
\]

We can think about this as describing a random process. If we have $n$ copies of the protein in a cell, the rate that the system changes to $n + 1$ proteins is $\beta$, and the rate that it changes to $n - 1$ proteins in $\alpha n$. The probability that the system has $n$ proteins is defined as $P_n$. Given that the system is in state $n$, the rate of transitions to state $n'$ is defined as $k_{n'\rightarrow n}$. Note that the direction is $n' \leftarrow n$ for the indices. At equilibrium, the quantities $P_n$ do not change. A stricter requirement is that for any two states $n$ and $n'$, the probability of a transition $n' \leftarrow n$ exactly equals the probability of the reverse transition $n \leftarrow n'$. With our notation,

\[
k_{n'n}P_n = k_{nn'}P_{n'}.
\]
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This condition is called detailed balance, and we will apply it to determine the equilibrium distribution \( P_n \).

First we look at transitions between state 0 and state 1. The rate of transition from 0 to 1 is \( \beta \) and the rate from 1 to 0 is \( \alpha \), yielding

\[
\beta P_0 = \alpha P_1
\]

\[
P_1 = (\beta/\alpha)P_0.
\]

Next we consider states 1 and 2. The upward rate is always \( \beta \), but the downward rate is \( 2\alpha \) because we have two proteins that can decay. The detailed balance condition is

\[
\beta P_1 = 2\alpha P_2.
\]

We then solve for \( P_2 \) to find

\[
P_2 = (\beta/2\alpha)P_1 = (1/2)(\beta/\alpha)^2 P_0.
\]

Next for states 2 and 3 we have detailed balance condition

\[
\beta P_2 = 3\alpha P_3
\]

and solve for \( P_3 \) as

\[
P_3 = (\beta/3\alpha)P_2 = (1/3!)(\beta/\alpha)^3 P_0.
\]

In general we find that

\[
P_n = (\beta/n\alpha)P_{n-1} = (1/n!)(\beta/\alpha)^nP_0.
\]

We therefore know each probability in terms of \( P_0 \). To find this final factor, we recognize that the probabilities are normalized,

\[
\sum_{n=0}^{\infty} P_n = 1.
\]

This sum is

\[
\sum_{n=0}^{\infty} P_n = \sum_{n=0}^{\infty} P_0(\beta/\alpha)^n/n! = P_0 \exp(\beta/\alpha)
\]

because we know that the Taylor series for \( e^x \) is \( \sum_{n=0}^{\infty} \lambda^n/n! \). The probability of state 0 is \( P_0 = e^{-\beta/\alpha} \), and in general

\[
P_n = [(\beta/\alpha)^n/n!]e^{-\beta/\alpha}.
\]

If you look back to your notes from probability and statistics, you will see that this is a Poisson distribution with Poisson parameter \( \beta/\alpha \). To denote that the number of protein copies \( n \) is distributed as a Poisson distribution with Poisson parameter \( \beta/\alpha \), we write

\[
n \sim \text{Pois}(\beta/\alpha).
\]
This is shorthand for our previous statement that $P_n = [(\beta/\alpha)^n/n!]e^{-\beta/\alpha}$.

We are about to see what this result says about the equilibrium fluctuations in $n$. We already can make the important observation, though, that the fluctuations can only depend on the ratio $\beta/\alpha$, which in turn equals the mean copy number in the ODE model. We conclude that fluctuations should only depend on mean copy number, and that proteins with the same mean copy number should have the same magnitude fluctuations. This should be a general property, similar to the general property that the parameter $\alpha$ governs timescales.

As a quick aside, many systems do not satisfy detailed balance. This happens most often when a transition can only happen in one direction. For example, suppose that we are keeping track of mRNA and the corresponding protein. We can have a transition from a state with 0 mRNA and 1 protein to a state with 0 mRNA and 0 protein, but we can’t go back directly. Instead we have to go to (1 mRNA, 0 protein), then (1 mRNA, 1 protein), then (0 mRNA, 1 protein). This makes it difficult to calculate the joint distribution of mRNA and protein.

Returning to the Poisson distribution, we now calculate the mean $\langle n \rangle$ and the variance $\text{Var}(n)$,

$$\text{Var}(n) \equiv \langle n^2 \rangle - \langle n \rangle^2.$$  

We use our moment-generating results by defining a characteristic function $\tilde{P}(s)$ as

$$\tilde{P}(s) = \sum_{n=0}^{\infty} e^{-sn}P_n.$$  

This is the form of the Laplace transform for a function $P_n$ defined on a discrete domain of integers. We could convert $P_n$ to a function $P(t)$ on a continuous domain as

$$P(t) \equiv \sum_{n} P_n \delta(t - n)$$  

to obtain an identical expression for $\tilde{P}(s)$. In discrete signal processing, this is termed a Z-transform.

Since $P_n$ is normalized, $\tilde{P}(s)|_{s=0} = 1$, or $\ln \tilde{P}(0) = 0$. The mean and variance are obtained as higher derivatives. We express these moment-generating rules (really cumulant-generating rules) as

$$\ln \tilde{P}(s) = 0$$

$$(-d/ds) \ln \tilde{P}(s) = \langle n \rangle$$

$$(-d/ds)^2 \ln \tilde{P}(s) = \text{Var}(n).$$

The transform for a Poisson probability distribution with parameter $\lambda$ is

$$\tilde{P}(s) = \sum_{n=0}^{\infty} e^{-sn}(\lambda^n/n!)e^{-\lambda}$$

$$\tilde{P}(s) = e^{-\lambda} \sum_{n=0}^{\infty} (\lambda e^{-s})^n/n!$$
\[ \tilde{P}(s) = e^{-\lambda} \exp(\lambda e^{-s}), \]

where we again recognize the Taylor series for an exponential. The exponential of an exponential looks complicated, but remember that we really work with the cumulant-generating function \( \ln \tilde{P}(s) \) rather than the moment-generating function \( \tilde{P}(s) \),

\[ \ln \tilde{P}(s) = -\lambda + \lambda e^{-s}. \]

This already looks simpler, which is usually indicates that we are going in the right direction.

For the overall normalization,

\[ \ln \tilde{P}(s) = 0, \]

which is a good check that we haven’t made an error. Always check this when you are transforming a probability distribution.

Next for the mean and variance,

\[ (-d/ds) \ln \tilde{P}(s) = \lambda e^{-s}, \]
\[ (-d/ds)^2 \ln \tilde{P}(s) = \lambda e^{-s}. \]

Evaluating these results at \( s = 0 \) gives

\[ \langle n \rangle = \lambda. \]
\[ \text{Var}(n) = \lambda. \]

For our probability distribution, the mean and variance of protein copy number should be identical, both equal to \( \beta / \alpha \).

Over the past 10 years or so, advances in genomics and biotechnologies have permitted measurements of protein and mRNA copy number in individual cells. For the most part, variation in copy number follows the predictions of this simple model. There are some deviations, however. For mRNA, transcription can come in bursts, with several transcripts made at once. This leads to noise somewhat higher than the prediction. For proteins, fluctuations in copies of high-copy-number proteins have an additional source of noise ascribed to the overall number of ribosomes in the cell.

We can use these predictions for noise to return to the barrier height requirements for Delta-Notch patterning. Suppose that the stable states have one protein at copy number \( \bar{n} \) and the second protein at zero copy number close to 0. We’ve suggested that the transition rate \( k \) between stable states is approximately

\[ k \sim \alpha e^{-\bar{n} / \sigma_n}. \]

Now we know that \( \text{Var}(n) = \bar{n} \), and \( \sigma_n = \sqrt{\bar{n}} \). The transition rate is approximately

\[ k \sim \alpha e^{-\sqrt{\bar{n}}}. \]
Now suppose that we want cells to go about 100 generations, or 100/α time units, without a reverse transition. This means that $e^{-\sqrt{n}} < 1/100$, or

$$\sqrt{n} > 2 \ln 10 \approx 5.$$  

To avoid reverse transitions, we require mean protein copy number $\bar{n} > 25$.

This prediction in general agrees with copy numbers of transcription factors and other proteins that determine cell state. We also can see that processes that increase noise in gene and protein expression can increase fluctuations in copy number, which can exponentially increase the rates of transitions to unwanted cellular states. This is thought to occur in cancer, where deregulation of chromatin structure leads to aberrant gene activation and transitions to proliferative or metastatic cell states.

**Problems**

This chapter analyzed dynamics with a first-order decay rate. We can also consider a zero-order decay rate. This occurs in polymer dynamics, for example actin polymerization, in which monomers can only be added or removed at the ends of the chain. The addition rate is $\beta$ and the decay rate is $\alpha$. The transition rates for integer values $n \geq 0$ are

$$n \to n + 1, \text{ rate } = \beta$$

$$n + 1 \to n, \text{ rate } = \alpha.$$  

The probability of state $n$ in the stationary distribution is $P_n$, with normalization $\sum_{n \geq 0} P_n = 1$.

1. Use detailed balance to calculate $P_1/P_0$ and the general term $P_n/P_0$.

2. Use the normalization condition to calculate $P_n$ in closed form. Provide conditions on the parameter for this probability to be well-defined.

3. Define $\tilde{P}(s) = \sum_{n \geq 0} e^{-sn} P_n$. Provide a closed-form expression for $\tilde{P}(s)$.

4. Show that $\ln \tilde{P}(0) = 0$. Provide closed-form expressions for $(-d/ds) \ln \tilde{P}(s)$ and $(-d/ds)^2 \ln \tilde{P}(s)$ and evaluate these at $s = 0$ to provide expressions for the mean and variance of $n$ in terms of parameters $\alpha$ and $\beta$. 
Chapter 16

Stochastic Simulations and the Gillespie Algorithm

We now can calculate the equilibrium properties of at least a simple stochastic system, but we still have no method to simulate trajectories. For the deterministic system
\[ \dot{X}(t) = \beta(t) - \alpha X(t), \]
for example, we know that
\[ X(t) = e^{-\alpha t}X(t) + \int_0^t dt' e^{-\alpha(t-t')} \beta(t'), \]
a single defined trajectory. Deterministic trajectories can be difficult to calculate. Numerically exact calculations are essential if you are trying to rescue an astronaut stranded on Mars.

If a system is stochastic, we no longer have a single deterministic trajectory. Instead, the dynamics define a probability distribution over trajectories. Here we will learn how to simulate trajectories from this distribution. The standard algorithm is called the Gillespie algorithm after its inventor, Daniel Gillespie. The lore is that the algorithm was actually invented at a US government research lab during World War II in the context of atomic weapons research. The need was to simulate explosions arising from stochastic decay of radioactive nuclei. Decays are stochastic. Given a decay rate and spatial distribution of nuclei, the goal was to calculate the probability of a chain reaction leading to an explosion rather than self-extinguishing. The method was published later in the field of chemical kinetics as a method for simulating reactions similar to jet fuel combustion.

We will represent the state of the system in a discrete state space with typical states labeled \( i \) and \( j \). Usually \( i \) will be our current state and \( j \) the new state after a transition. Each state corresponds to complete information about the system. For a system describing the expression of a single gene, a representation could be that each state corresponds to particular values of the variables \( \{G, M, P\} \), with \( G \in \{0, 1, 2\} \) representing the number of copies of the gene with active promoters, \( M \in \{0, 1, 2, \ldots\} \) representing the number of transcript copies, and \( P \in \{0, 1, 2, \ldots\} \) representing the number of protein copies.
Almost always, we use stochastic dynamics because we care about discrete copy numbers. The state variables \( \{G, M, P\} \) do not change continuously. Usually we only consider changes of \( \pm 1 \). In a model with bursting, we might consider changes up to a maximum burst size of \( b \), but bursting could also be handled by introducing a new variable with slow dynamics. For example, a promoter \( G \) with dynamics slow compared to \( M \) could give the effect of transcriptional bursting seen at the equilibrium as a bimodal or multi-modal distribution of \( M \).

The number of states may be infinite, but each state is usually only coupled to a finite number of possible new states. These permitted transitions \( j \leftarrow i \) are called “open channels” or “reaction channels”. When the number of states is infinite, most computational implementations calculate the open channels on-the-fly, rather than pre-calculating an infinite number of rates (which would be impossible) or setting a maximum value on copy number to remove the infinity (which would be unaesthetic). We continue with our example of a single gene, mRNA and protein. Each of \( G, M, \) and \( P \) can change by \( \pm 1 \), which implies that each state is coupled to at most 6 other states. Some states couple to fewer states. The state with \( G = M = P = 0 \) probably only couples to the state \( G = 1 \) with \( M = P = 0 \) because producing \( P \) requires \( M > 0 \), and producing \( M \) requires \( G > 0 \).

Open channels are not necessarily bi-directional, need not satisfy detailed balance, do not pass Go, and do not collect $200. We can have a transition from \((G, M, P) = (0,1,0)\) to \((G, M, P) = (0,0,0)\) but not the reverse transition. The transition rate from \( i \) to \( j \) is defined as \( k_{ji} \) with the initial state as the right subscript and the final rate as the left subscript. The total rate out of state \( i \) is \( k_i \),

\[
k_i = \sum_{j \neq i} k_{ji},
\]

using the somewhat standard notation that the \( \cdot \) character is a wild-card. The matrix \( K \) with off-diagonal matrix elements \( k_{ji} \) and diagonal matrix elements \( k_{ii} = -k_i \) defines the complete dynamics of the system through state-space. The row vector \( 1^+ \) is a left-eigenvector with eigenvalue 0, which just means that the rate into new states from state \( i \) equals the total rate out of state \( i \). As noted above, we usually do not calculate \( K \). Instead, when in state \( i \), we calculate the non-zero elements of column \( i \) corresponding to the open reaction channels. Suppose we have genes, mRNA, and proteins for each of 20,000 human proteins; the number of open channels is about 120,000. Often you will see the matrix \( K \) named \( \Gamma \) instead.

As a brief formal aside, we could think about a state space probability vector \( p(t) \) with elements \( p_i(t) \) as the probability that the system is in state \( i \) at time \( t \), with the matrix \( \Gamma \) providing the transition rates. This defines a master equation for the state probabilities,

\[
\frac{d}{dt}p(t) = \Gamma p(t),
\]

with a formal solution

\[
p(t) = e^{\Gamma t}p(0).
\]

This formulation is useful when properties of \( \Gamma \) can be computed. It is less informative when \( \Gamma \) has infinite dimension.
Returning to the main story, we now suppose that the system is in state $i$ at time 0. At some time $t$, the system makes a transition to state $j$. Our task to calculate the probability distribution $p(j,t|i,0)$, the probability density of a transition from $i$ to $j$ at time $t$. This notation uses the convention that $p$ is a probability density rather than a probability. Probabilities are defined over time intervals. The corresponding probability that a transition from $i$ to $j$ occurs during the half-closed interval $[t,t+\Delta t)$ is $p(j,t|i,0)\Delta t$. Note that our probabilities are for the first transition out of state $i$. The terms $p(j,t|i,0)$ are defined for the system remaining in state $i$ without transitions during the half-closed interval $[0,t)$.

I find it easier to think about probabilities rather than probability densities. For stochastic processes, usually our starting point is to consider time intervals $\Delta t$ that are so short that at most one event can occur during $\Delta t$, and usually 0 events occur. We choose $\Delta t$ thinking of the limit that $k_i\Delta t \to 0$, which means that each of the transition rates is also small. During each time interval $\Delta t$, the probability of no transition is $1 - k_i$, and the probability of a transition to a particular state $k$ is $k_i\Delta t$. During the final time interval $[t,\Delta t)$, the probability of a transition to state $j$ is $k_{ij}\Delta t$. Therefore the desired probability is

$$p(j,t|i,0)\Delta t = \left(1 - k_i\Delta t\right)^t/k_{ij}\Delta t.$$

We cannot resist the overwhelming temptation and good idea to recognize that $\lim_{\varepsilon \to 0} (1 - \varepsilon)^{1/\varepsilon} = e^{-1}$, giving the probability density

$$p(j,t|i,0) = e^{-k_i t}k_{ij} = k_i e^{-k_i t}[k_{ij}/k_{ij}].$$

We can re-write this as a factorized probability distribution,

$$p(j,t|i,0) = p(j|i)p(t|i,0)$$
$$p(t|i,0) = k_i e^{-k_i t}$$
$$p(j|i) = k_{ij}/k_{ij}.$$

The first factor, $p(t|i,0)$, is the probability density for the transition out of state $i$ occurring at time $t$, without regard to the new state. The second factor, $p(j|i)$, is the probability that the transition out of state $i$ is to new state $j$. It is inconsistent but more aesthetic (I think) to use $p(j|i)$ rather than $p(i|j)$ even though it is probability rather than a probability density.

You may find it surprising that the probability density factorizes. Suppose that $i$ has fast transitions to state 1 and slow transitions to state 2. If a transition happens more quickly, you might think that it is relatively more likely that it is to state 1 than two state 2. For the master equation system, though, this is not correct. Your intuition leads you in this direction because actual systems can have rates that depend on waiting times. This could mean that there is an additional slow system variable that we have not included.

Now that we know the probability density $p(j,t|i,0)$, how do we simulate the system? If we are lucky, our programming language has a method to select exponentially distributed random variables. What if it doesn’t, or what if it’s a homework or quiz or exam question? We can
assume that our language has a method `rand()` that returns a real-valued random variate uniformly distributed on \([0, 1]\). In mathematical notation,

\[
u \sim \text{Unif}(1)
\]
says that random variable \(u\) is drawn from a uniform distribution on \([0, 1]\). But we want

\[
t \sim \text{Exp}(k.i),
\]
a random variable drawn from an exponential distribution with parameter \(k.i\). An important fact is that if \(P(v)\) is a cumulative probability distribution for random variable \(v\),

\[
P(v) \equiv \int_{-\infty}^{v} dv' \rho(v),
\]
then \(P(v)\) is a uniform random variable, \(P(v) \sim \text{Unif}(1)\). If \(P(v)\) is invertible with inverse function \(P^{-1}\), then

\[
u \sim \text{Unif}(1) \quad v = P^{-1}(u)
\]
is a method for creating a random variable \(v\) distributed according to \(\rho(v)\).

For the exponential distribution with parameter \(k\),

\[
\rho(t) = ke^{-kt} \\
P(t) = \int_0^t dt' ke^{-kt'} = -e^{-kt'} \big|_0^t = 1 - e^{-kt} \\
P^{-1}(u) = -(1/k) \ln(1 - u).
\]

We use a similar approach to sample \(\rho(j|i)\):

1. Calculate \(k_{ji}\) for the open channels, trying to order the values for computational efficiency so that the larger rates come first.

2. Define the cumulative probability \(P_j = \sum_{j' \leq j} k_{j'i}/k_{ii}\).

3. Select \(u \sim \text{Unif}(1)\).

4. Select the state \(j\) with \(P_{j-1} \leq u < P_j\). Note that \(P_{j-1}\) is formally undefined when \(j\) is the first state; obviously we use 0 in this case.

In a more pseudocode format,

Initialize: \(P = 0\); \(u = \text{rand}()\); \(\text{new\_state} = \text{None}\)

Loop: for \(j\) in open channels:
P += \rho(j|i)
if u < P: new_state = j; break

Test: assert(new_state is not None)

We now have our full Gillespie algorithm. We use the subscript \( n \in \{0, 1, 2, \ldots\} \) to denote the state \( S_n \) and time \( t_n \) just after transition \( n \). We start from state \( S_0 \) at time \( t_0 = 0 \). If we can calculate the equilibrium distribution, then we might select \( S_0 \) according to this distribution. Often we choose \( S_0 \) to correspond to an experimental perturbation, for example turning expression of a gene on or off at time 0.

Initialize: current time = \( t_0 = 0 \); current state = \( S_0 \); \( n = 0 \)

While current time is less than desired time:

Let \( i = S_n \) for convenience
Calculate \( k_{ji} \) for each open channel \( j \), and \( k_i = \sum_{j \neq i} k_{ji} \)
Choose \( t \sim \text{Exp}(k_i) \)
Choose \( j \sim \rho(j|i) \)
Update: \( t_{n+1} = t_n + t; S_{n+1} = j; n += 1; \) current time += \( t \)

One final point to consider is that usually we want to display results using regularly spaced time points. After calculating the trajectory defined by \( \{S_n, t_n\} \), the times and state transitions, we then look up the state and values of state variables at regular intervals. Call the time interval for the grid \( \Delta t \), and use the variable \( g \in \{0, 1, 2, \ldots\} \) index the time grid, with \( n \) indexing the transitions as before. To make the notation a little more clear, we will use a lowercase \( s_g \) to refer to the state at time \( g \Delta t \), compared with \( S_n \) that provides the state after transition \( n \) at time \( t_n \). Here is an example of re-indexing.

Initialize: \( s_0 = S_0 \); current state = \( S_0 \); \( g = 0 \)

for \( n \) in range(1, total number of transitions) inclusive:

\[
g' = \frac{t_n}{\Delta t} \text{ using integer division, the last grid point before the transition}
\]
for \( h \) in range(\( g + 1, g' \)) inclusive: \( s_h = \text{current state} \)
current state = \( S_n \)

Given time \( t \), this algorithm assigns state \( n \) according to \( t \in (t_n, t_{n+1}] \) rather than \( t \in [t_n, t_{n+1}) \). Thus, \( t_n \) is the last time just before state \( n \) rather than the first time for state \( n \). For state 0, however, we include \( t_0 \) in the interval; state 0 is the interval \( [t_0, t_1] \).
Problems

1. Consider our standard model for the dynamics of a single mRNA species with copy number \( n \), with transitions

\[
\begin{align*}
n & \rightarrow n + 1 \\
n & \rightarrow n - 1
\end{align*}
\]

and corresponding rates \( \beta \) and \( \alpha n \). Use parameter values \( \beta = 1/\text{min} \) and \( \alpha = 0.1/\text{min} \).

(a) What is average lifetime of a transcript in minutes? For stochastic dynamics at equilibrium, what are the theoretical values for the mean and variance of \( n \)?

(b) Using the variable \( X \) to denote a continuous approximation to the particle number \( n \), what is the ODE corresponding to the stochastic dynamics? What is the steady-state value of \( X \), defined as \( \langle X \rangle \)?

(c) Write a Gillespie simulation for this system and provide your source code. A code framework will be available as a starting point. Perform a stochastic simulation for the dynamics of \( n \) using your simulation software. Have the program output the value of \( n \) at regular intervals of 1 minute. This takes some care because the random transitions will not necessarily occur at these fixed intervals. You do not have to provide the trajectory, just the source code.

(d) Start the simulation at \( n \) equal to the integer closest to \( \langle X \rangle \). Calculate and report the mean \( \mu \) and variance \( \sigma^2 \) of \( n \) over 10,000 minutes. Compare these to the theoretical values.

2. Now consider the approach to equilibrium. The dynamical systems are the same, but the initial conditions are \( X = 0 \) (ODE) and \( n = 0 \) (stochastic).

(a) What is the solution for \( X(t) \)?

(b) Run 1000 simulations (trajectories) of the first \( T = 100 \) minutes for the stochastic system. Calculate the mean \( \langle n(t) \rangle \) and the variance \( \text{Var}[n(t)] \) at 1 minute intervals. Note: The mean \( \langle n(t) \rangle \) here depends on time; it is computed by averaging over the 1000 trajectories at each time point. Similarly, the variance \( \langle n(t)^2 \rangle - \langle n(t) \rangle^2 \) is evaluated at 1 minute intervals over the 1000 simulations, computed separately for each time \( t \). It is not the variance over the 100 minute trajectory. You should find that \( \langle n(0) \rangle = \text{Var}[n(0)] = 0, \langle n(T) \rangle = \mu, \text{ and } \text{Var}[n(T)] = \sigma^2 \), where \( \mu \) and \( \sigma^2 \) are from the previous equilibrium simulation. Plot the mean (solid line) and \( \pm \) one standard deviation error bars (dashed line, standard deviation computed simply as the square root of the variance) for the 1000 trajectories, together with the ODE results for \( X(t) \) (thick line).

(c) Can you suggest (or derive) an analytical expression for the variance as a function of time?
(d) Suppose that the initial conditions are that the initial number of particles is $n_0$ but that there is decay only, with the transition $n \rightarrow n - 1$ having rate $\alpha n$. The ODE solution is $n(t) = n_0 \exp^{-\alpha t}$. Suggest (or derive) an analytical solution for the variance $V(t)$ for the corresponding stochastic system in which $n(t)$ is a random variable and the time-dependent variance $V(t) = \langle n(t)^2 \rangle - [n_0 \exp^{-\alpha t}]^2$. Solve for the time $t$ when the variance $V(t)$ has its maximum value.

3. Finally, consider a model with bursts of transcription with burst size 5. The stochastic transitions are

\[
\begin{align*}
    n & \rightarrow n + 5 \\
    n & \rightarrow n - 1
\end{align*}
\]

with corresponding rates $\beta/5$ and $\alpha$.

(a) What is the corresponding ODE model? Does the ODE model depend on the burst size?

(b) Start a stochastic simulation with $n$ equal to the closest integer to the steady-state value for the ODE model, and generate a 10,000 minute trajectory, recording the state (the value of $n$) at 1-minute intervals. Calculate and report the mean $\mu$ and variance $\sigma^2$.

(c) How do the mean and variance compare to the results for the stochastic system with burst size of 1? Do larger bursts correspond to smaller, equal, or larger mean and variance?
Chapter 17

Time Correlation Functions and the Fluctuation-Dissipation Theorem

We now understand the equilibrium properties of our simple model for production and degradation of a single biomolecule. Our next step is to consider the time dynamics. For our ODE model, if we are at a stable fixed point, the trajectory \( x(t) \) remains at the fixed point.

Our model of the copy number of a single protein again provides a good example. The dynamics are

\[
\dot{x} = \beta - \alpha x.
\]

The fixed point occurs when \( \dot{x} = 0 \), with \( x^* = \beta / \alpha \) at the fixed point. To determine whether the fixed point is stable, we learned in the stability analysis chapter that we examine \( (d/dx)\dot{x} \) evaluated at the fixed point. This is equal to \( -\alpha \), which is always negative. This tells us that the fixed point at \( \beta / \alpha \) is stable.

Now suppose that we start out of equilibrium. We define \( \Delta x \) as \( x - x^* \). The ODE for \( \Delta x \) is

\[
\dot{\Delta x} = \beta - \alpha (\Delta x + x^*) = -\alpha \Delta x.
\]

We then see how the ODE returns from a non-equilibrium state,

\[
\Delta x(t) / \Delta x(0) = e^{-\alpha t}.
\]

For the corresponding stochastic system, we don’t have to push the system out of equilibrium to have a fluctuation away from the mean value. Furthermore, the number of particles \( n(t) \) is always an integer, whereas the mean is real valued. We define the deviation from the mean as

\[
\Delta n(t) = n(t) - \langle n \rangle.
\]

We are interested in how these fluctuations occur over time. If we choose two times that are close together, the \( \Delta n(t) \) values should be highly correlated. If the two times are far apart, we expect the deviations to be independent.
For the time correlation function, we define the covariance of two random variable $x$ and $y$ as
\[ \text{Cov}(x, y) = \langle xy \rangle - \langle x \rangle \langle y \rangle. \]

An autocorrelation function is the covariance between a random variable measured at two different times. We term the autocorrelation of the particle number $S(t)$,
\[ S(t) = \langle \Delta n(t) \Delta n(0) \rangle = \langle n(t)n(0) \rangle - \langle n(t) \rangle \langle n(0) \rangle = \text{Cov}[n(t), n(0)]. \]

Because the system is time independent (the rules of the dynamics don’t change with time) and we are at equilibrium, $S(t)$ only depends on the time difference:
\[ S(t) = \langle \Delta n(t_1 + t) \Delta n(t_1) \rangle \]
for any starting time $t_1$. For a classical system we also have
\[ \langle \Delta n(t) \Delta n(0) \rangle = \langle \Delta n(0) \Delta n(t) \rangle, \]
but for a quantum system,
\[ \langle \Delta n(t) \Delta n(0) \rangle = \langle \Delta n(0) \Delta n(t + i\beta \hbar) \rangle, \]
with $\beta$ in the quantum result being the inverse of the thermal energy $k_B T$.

We already know the value of the autocorrelation function for no time delay for our model system,
\[ S(0) = \langle \Delta n(0)^2 \rangle = \text{Var}(n) = \beta / \alpha. \]

For the general value of $S(t)$, we think about particles that are made and then decay over time. We divide time into intervals of size $\Delta t$ so that the probability of making a particle in that interval is small, $\beta \Delta t \ll 1$. If we wanted to be rigorous, we would prove that the number of particles $k$ produced in a time interval $\Delta t$ is a Poisson random variable,
\[ k \sim \text{Poisson}(\beta \Delta t). \]

As long as $\beta \Delta t \ll 1$, the probability of producing 2 or more particles is so small that its contribution can formally be shown to be 0. We won’t do this. Instead, we will assume that producing a particle in a time interval $\Delta t$ is a binary random variable with success probability $\beta \Delta t$,
\[ k \sim \text{Binary}(\beta \Delta t). \]

Let the interval $i$ be the interval ending at $i\Delta t$ and containing $(i - 1)\Delta t < t \leq i\Delta t$. For convenience, define $t_i = i\Delta t$. Given that a particle was made during interval $i$, the probability that it
survives until time $0$ is $\exp(0 - t_i)$ and until time $t$ is $\exp(t - t_i)$. We define random variable $a_i(t)$ to be $1$ if a particle was made during interval $i$ and survives until time $t$, and $0$ otherwise. This is a Bernoulli distribution or a binary probability distribution or a binomial probability distribution for a single Bernoulli trial with success probability $\beta \Delta t \exp[-\alpha (t - t_i)]$,

$$a_i \sim \text{Binary}(\beta \Delta t \exp[-\alpha (t - t_i)].$$

In terms of these independent random variables, the number of particles present at time $0$ is

$$n(0) = \sum_{i=-\infty}^{0} a_i(0).$$

We first show that this gives the correct mean. Since the random variables are independent,

$$\langle n(0) \rangle = \sum_{i=-\infty}^{0} \langle a_i(0) \rangle = \sum_{i=-\infty}^{0} \langle a_i(0) \rangle.$$

For a binary random variable $x \sim \text{Binary}(p)$,

$$\langle x \rangle = p \cdot 1 + (1 - p) \cdot 0 = p;$$

$$\langle x^2 \rangle - \langle x \rangle^2 = \langle x \rangle - \langle x \rangle^2 = p - p^2 = p(1 - p).$$

This may be the only time in the course that we don’t use a characteristic function to generate the mean and variance. The identity $\langle x^2 \rangle = \langle x \rangle$ is true for variables that can only take on values of $0$ and $1$, which are idempotent: $x^k = x$ for any integer $k \geq 1$. Note that the variance is symmetric for $p$ and $1 - p$.

The mean of $n(0)$ is

$$\langle n(0) \rangle = \sum_{i=-\infty}^{0} \beta \Delta t \exp[-\alpha (t - t_i)].$$

Converting the sum to an integral,

$$\langle n(0) \rangle = \int_{-\infty}^{0} dt' \beta e^{\alpha t'}$$

$$\langle n(0) \rangle = (\beta / \alpha) e^{\alpha t'}|_{-\infty}^{0} = \beta / \alpha.$$ 

For the time autocorrelation,

$$S(t) = \text{Cov}[n(0), n(t)] = \text{Cov} \left[ \sum_{i=-\infty}^{0} a_i(0), \sum_{j=-\infty}^{t/\Delta t} a_j(t) \right].$$
Here we have just used the definitions for \( n(0) \) and \( n(t) \) in terms of sums of \( a_i \). We move the covariance operator inside the sum,

\[
S(t) = \sum_{i=-\infty}^{0} \sum_{j=-\infty}^{i/\Delta t} \text{Cov}[a_i(0), a_j(t)].
\]

Now we make two observations. First, if \( i \) and \( j \) refer to different time intervals, then they are independent random variables. We remember from probability theory that the variance of independent random variables is 0. This means that the sum is restricted to \( i = j \). The sum ends at time 0 because \( i \) only goes that far. Our second observation is that \( a_i(0)a_i(t) \) has the same value as \( a_i(t) \). If \( a_i(0) = 0 \), then the particle has already decayed at time 0 and will still be gone at time \( t \). Conversely, if \( a_i(t) = 1 \) and the particle is still present at time \( t \), then it must have also existed at time 0 (since we are only considering particles made prior to time 0 because of the restriction that \( i = j \)). Therefore,

\[
S(t) = \sum_{i=-\infty}^{0} \text{Var}[a_i(t)].
\]

We recall that \( a_i(t) \) has success probability \( \beta \Delta t \exp[-\alpha(t - t_i)] \). We continue on to calculate the autocorrelation,

\[
S(t) = \sum_{i=-\infty}^{0} \beta \Delta t \exp[-\alpha(t - t_i)] - (\beta \Delta t)^2 \exp[-2\alpha(t - t_i)]
\]

\[
= \int_{-\infty}^{0} dt' \beta \exp[-\alpha(t - t')] - \beta \Delta t \int_{-\infty}^{0} dt' \beta \exp[-2\alpha(t - t')]
\]

\[
= \beta e^{-\alpha t} \int_{-\infty}^{0} dt' \exp(\alpha t') - \beta^2 \Delta t e^{-2\alpha t} \int_{-\infty}^{0} dt' \exp[2\alpha t']
\]

\[
= (\beta/\alpha)e^{-\alpha t} - \beta \Delta t (\beta/2\alpha) e^{-2\alpha t}.
\]

We then notice that we can take \( \beta \Delta t \to 0 \). The remainder of the second term is finite, which means that the product goes to 0 and can be ignored. We end with

\[
S(t) = S(0)e^{-\alpha t}.
\]

Note the pleasing symmetry,

\[
\Delta x(t)/\Delta x(0) = S(t)/S(0).
\]

The dissipation from a non-equilibrium state in the deterministic model is identical to the decay of equilibrium fluctuations in the stochastic system. This identity holds in general for all systems when applied perturbations are small and is called the fluctuation-dissipation theorem.

Specific applications of the fluctuation-dissipation theorem apply to Brownian motion, for which Albert Einstein won a Nobel Prize. Lars Onsager won a Nobel Prize for extensions of the fluctuation-dissipation theorem to systems with irreversible transitions. Onsager was a faculty member at Johns Hopkins University but was fired for bad teaching.
Problems

1. Stochastic protein dynamics. Consider a stochastic system in which particular protein in a cell has copy number \( n \). Starting in state \( n \), the transition rate for \( n \to n+1 \) is \( \beta \) and the transition rate for \( n \to n-1 \) is \( \alpha n \). The steady-state probability that the system is in state \( n \) is \( P_n \).

   (a) Use detailed balance to obtain the steady-state relationship between \( P_n \) and \( P_{n+1} \), and then derive a closed form expression for the probability distribution \( P_n \).

   (b) Provide a closed form expression for the generating function \( \tilde{P}(\phi) = \sum_{n=0}^{\infty} e^{-\phi n} P_n \); express the mean \( \langle n \rangle \) and the variance \( \langle n^2 \rangle - \langle n \rangle^2 \) in terms of derivatives of \( \tilde{P}(\phi) \); and evaluate the mean and variance in terms of model parameters.

   (c) Suppose you want to run a stochastic simulation. Starting in state \( n \), what states can be reached? Define the random variable \( \tau \) as the waiting time before the first transition. What is the mean time \( \langle \tau \rangle \) for this first transition? What is the probability distribution \( p(\tau) \) for the first transition?

   (d) Provide an ODE for a continuous variable \( X(t) \) where \( X(t) \) and \( n(t) \) have the same dynamics in the limit of large \( n \), and provide the mean and variance of \( X(t) \) from the ODE starting with \( X(0) \) equal to the mean.

2. Fluctuation-dissipation. Use your Gillespie simulation code for dynamics of a single protein species with copy number \( n \) and transitions

\[
\begin{align*}
    n & \to n + 1 \\
    n & \to n - 1
\end{align*}
\]

and corresponding rates \( \beta \) and \( \alpha n \). Use parameter values \( \beta = 1/\text{min} \) and \( \alpha = 0.1/\text{min} \). The auto-correlation function \( S(t) \) is defined as \( \langle n(t)n(0) \rangle - \langle n(t) \rangle \langle n(0) \rangle \). If the system is time-independent then \( \langle n(t) \rangle = \langle n(0) \rangle = \langle n \rangle \) for any time \( t \), and \( S(t) = \langle n(t'+t)n(t') \rangle - \langle n(t'+t) \rangle \langle n(t') \rangle \) for any time \( t' \).

   (a) Note that \( S(0) \) is just the variance of \( n \). Provide \( S(0) \). According to the fluctuation-dissipation theorem, the shape of \( S(t) \) should be identical to the shape of the relaxation of an equivalent ODE system for continuous variable \( X(t) \), \( S(t)/S(0) = [X(t) - \mu]/[X(0) - \mu] \), with \( \mu \) equal to the steady-state value and \( X(0) \) an arbitrary initial state (other than \( \mu \)). Use the theorem to provide an analytic expression for \( S(t) \).

   (b) Now estimate the auto-correlation function from a trajectory. Start a simulation at time 0 with \( n \) equal to the equilibrium mean, and run a trajectory for \( T = 10,000 \) min saving the state every 0.1 min. For \( 0 \leq \tau \leq 100 \) min, calculate \( \langle n \rangle \) and \( S(t) \) from the trajectory.
as the discrete-time equivalents of the integrals

\[
\langle n \rangle = T^{-1} \int_0^T dt \, n(t) \\
S(t) = (T-t)^{-1} \int_0^{T-t} dt' \, n(t)n(t'+t) - \langle n \rangle^2.
\]

In other words, define \( \Delta t = 0.1 \) min, \( t_i = i\Delta t \), and \( M = T/\Delta t \). Since we are including both endpoints, \( i = 0 \) and \( i = M \), the total number of time points is \( M + 1 \). The mean and auto-correlation are

\[
\langle n \rangle = (M+1)^{-1} \sum_{i=0}^M n(t_i) \\
S(j\Delta t) = (M-j+1)^{-1} \sum_{i=0}^{M-j} n(t_i)n(t_{i+j}) - \langle n \rangle^2.
\]

In the discrete form, \( \tau = j\Delta t \), and remember to only calculate results for \( \tau \leq 100 \) min, or \( 0 \leq j \leq 100/\Delta t \). Provide a plot comparing \( S(t) \) from the simulation with the analytical result from the fluctuation-dissipation theorem.

(c) In the previous question you calculated an analytical result for \( P_n \), the probability that the system has \( n \) copies of the protein. From the same trajectory you used for \( S(t) \), estimate \( P_n \) as the fraction of time steps with particle count \( n \), defined formally as

\[
P_n = (M+1)^{-1} \sum_{i=0}^M \Theta[n(i\Delta t) = n],
\]

where as usual \( \Theta \) is 1 if its argument is True and 0 if False. Provide a table and a plot with the analytical and simulation results for \( P_n \) extending to the largest value for \( n \) observed in your simulation.
Chapter 18

Bursty Dynamics

Our previous work suggested that in the absence of regulation, the copy number $n$ of a protein follows the distribution

$$ n \sim \text{Poisson}(\mu), $$

where $\mu$ is the mean copy number. Here we consider the changes that happen when protein production comes in bursts.

We will consider the bursts to be packets of $b$ proteins that are created and destroyed together. The number of packets present in a cell is denoted $\nu$, with protein copy number $n = b\nu$. To obtain a model for the dynamics of $\nu$, we start with the continuous approximation for the dynamics of $n$,

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

Dividing by the packet size,

$$ (d/dt)n(t)/b = (\beta/b) - \alpha[n(t)/b]. $$

The quantity $n(t)/b$ is identified with the number of packets, $\nu(t)$, and the production rate $\beta/b \equiv \kappa$ is the effective production rate. The effective decay rate remains the same for proteins and packets. In terms of packets,

$$ (d/dt)\nu(t) = \kappa - \alpha \nu(t). $$

For a stochastic treatment, $\nu \to \nu + 1$ with rate $\kappa$, and $\nu \to \nu - 1$ with rate $\alpha$. Using the same approach as we used for individual protein production, the random variable $\nu$ follows a Poisson distribution,

$$ \nu \sim \text{Poisson}(\kappa/\alpha), $$

with mean and variance both equal to $\kappa/\alpha = \mu/b$.

The variance of $n$ in this model is

$$ \text{Var}(n) = \text{Var}(b\nu) = b^2 \text{Var}(\nu) = b^2 \mu/b = b\mu. $$
This treatment in terms of packets suggests that the variance with bursty production is increased. Furthermore, the ration $\text{Var}(n)/\langle n \rangle$ should be equal to the burst size.

Our treatment has a glaring simplification in that it is reasonable to assume that production is bursty, but we are also assuming that degradation is bursty. As it turns out, however, we can remove the assumption of bursty degradation and still recover the same result that $\text{Var}(n)/\langle n \rangle$ is equal to the burst size.

**Problems**

We return to Delta-Notch signaling with our new capability to perform stochastic simulations. We consider a symmetric Delta-Notch system with ODE model

\[
\begin{align*}
\dot{X} &= \frac{\beta}{1 + (Y/K)^a} - X \\
\dot{Y} &= \frac{\beta}{1 + (X/K)^a} - Y.
\end{align*}
\]

Time units are in cell division time, with decay rate $\alpha = 1$. The fixed points are approximately at $(\beta,0)$ and $(0,\beta)$, and the separatrix or reaction coordinate is the line $y = x$. We define an indicator variable $\sigma$ as

\[
\sigma = \begin{cases} 
-1, & x > y \\
0, & x = y \\
+1, & x < y.
\end{cases}
\]

This is also called the sign or $\text{sgn}$ function, $\sigma = \text{sign}(y - x)$.

Rather than simulating the ODE, we instead consider a stochastic model. Starting from $(X,Y)$, the open channels and rates are

\[
(X,Y) \rightarrow \begin{cases} 
(X+1,Y), & \text{rate} = \beta/[1 + (Y/K)^a] \\
(X-1,Y), & \text{rate} = X \\
(X,Y+1), & \text{rate} = \beta/[1 + (X/K)^a] \\
(X,Y-1), & \text{rate} = Y
\end{cases}
\]

Be careful because we are using “state” in two contexts. First is the state indicator $\sigma \in \{0, \pm 1\}$, which tells us whether we are in a stable state or at the transition state. Second is the microscopic state $(X,Y)$. The context should make clear which is intended.

We define the lifetime of a stable state by calculating how long the system remains with indicator variable $\sigma = \pm 1$. Because dynamics are discrete, transitions between $+1$ and $-1$ must pass through state $0$. Therefore, the state lifetime is defined by the length of time between transitions to state $0$. More technically, define $t_n$ as the time of transition $n$, and define $\sigma_n$ as the state indicator
after the transition. Suppose that
\[ \sigma_{n_0} = 0 \]
\[ \sigma_{n_1} = 0, \quad n_1 > n_0 + 1 \]
\[ \sigma_n \neq 0, \quad n \in [n_0 + 1, n_1 - 1]. \]
This is a lifetime of duration \( t_{n_1} - t_n \), the duration from the transition out of state 0 to the transition back into state 0. The condition \( n_1 > n_0 + 1 \) ensures that we do not count remaining in state 0 as a reflecting a state lifetime. Pictorially, we identify blocks of contiguous 0’s or 1’s and calculate their duration. The mean lifetime, \( \tau \), is the average of the duration of these blocks relative to the cell division time.

1. Set \( \beta = 10 \). Perform simulations over the grid of points \( K/\beta \in (0.2, 0.4, 0.6, 0.8) \) and \( n \in (1.0, 1.5, 2.0, 2.5, 3.0) \). For each simulation, begin the system close to an asymmetric stable state, roughly at \( (\beta, 0) \), and perform a trajectory with 10,000 transitions. Calculate the mean lifetime \( \tau \) by discarding the first block (because we set the initial state) and the final block (because it hasn’t ended yet). If there are no blocks, for example if the system remained in the same state \( \sigma \) without ever escaping, then use the total simulation time (the time of the last transition) as the mean lifetime. Make a 2D contour plot of the lifetime using \( K/\beta \) for the x-axis and \( n \) for the y-axis.

2. Perform classical stability analysis. Since the system is symmetric, the symmetric fixed point \((X, Y) = (Z, Z)\) must satisfy
\[ Z = \frac{\beta}{1 + (Z/K)^n}. \]
Use a root-finding function to calculate \( Z \) for each \( K/\beta \) and \( n \). Provide the analytical expression for the Jacobian matrix \( J \),
\[ J = \begin{pmatrix} \frac{dX}{dX} & \frac{dX}{dY} \\ \frac{dY}{dX} & \frac{dY}{dY} \end{pmatrix} \]
evaluated at the symmetric fixed point. Calculate the eigenvalues, \( \lambda_1 \) and \( \lambda_2 \), which in general may be complex. Define the larger real part, which determines stability, as
\[ \lambda_+ = \max[\text{Re}(\lambda_1), \text{Re}(\lambda_2)]. \]
The classical requirement for stability is that \( \lambda_+ < 0 \). Make a contour plot of \( \lambda_+ \) over the same grid of values of \( K/\beta \) and \( n \). Describe how the stochastic lifetimes agree with the stability predictions. Would you describe the stochastic system as having a greater or smaller region of stability?

3. Perform the same set of simulations, but this time for \( \beta = 20 \), again with the same series for \( K/\beta \) and for \( n \), and provide a contour plot. Also provide a contour plot for \( \lambda_+ \). Does the
classical prediction perform better or worse compared to the true stochastic system? When the system parameters are defined in terms of $K/\beta$ and $n$, how does the classical prediction depend on $\beta$?

4. Perform the set of simulations again, but this time for $\beta = 5$, again with the same series for $K/\beta$ and $n$, and provide a contour plot. Also provide a contour plot for $\lambda_+$. Again compare the region of bistable states observed in the stochastic system to the classical prediction.
Part IV

Cells as Spatial Systems
Chapter 19

Morphogen Gradient Patterning

Our bodies are patterned over long spatial scales, much longer than the length of a single cell. We have head and tail (anterior/posterior), front and back (ventral/dorsal), and left and right. Our developing embryos appear strictly left/right symmetric, and we retain much bilateral symmetry, but internal organs have left/right dependence.

Morphogen diffusion is the general mechanism that creates these long-range body plans from an initial fertilized egg. It is amazing that the fertilized egg that looks spherically symmetric has sufficient information to generate a 3D body plan. The overall process involves breaking symmetries hierarchically to successive segment an embryo, with different segments developing into different cell lineages, organs, and tissues.

The initial symmetry breaking occurs even before fertilization. Transcripts generated by the mother (maternal origin mRNA) are deposited in a specific location inside the egg, which creates a first axis. The location of the sperm entry creates a second axis. In chordates, this is the dorso-ventral axis, with the entry point determining the dorsal direction. Other sources of symmetry breaking in early development include axes of cell divisions and directional beating of cilia. Unusual symmetry breaking involving cilia, or normal symmetry breaking in Vulcans, can lead to situs inversus or dextrocardia, with the heart and visceral organs flipped across the medial or sagittal plane.

Symmetry breaking by localized mRNA or protein can be explained by a model in which early cell divisions create cells that differ systematically in the number of transcripts for a particular gene or copies of a particular protein that a cell contains. The copy number decreases along a gradient, with higher concentrations towards the initial site of localization. If a protein is a transcription factor or other signaling or regulatory molecule, the result may be differential activation of downstream pathways or differential cell fates. If the signaling is cooperative, the result may include a sharp dividing line between regions that are above or below threshold.

Model organisms that have been studied extensively in the context of symmetry breaking and embryonic development include sea urchin, Xenopus (frog), and Drosophila (fruit fly). Frog eggs are unusually large and transparent, which made studies easier. Drosophila has long been a genetic
model. Its embryos develop hierarchical patterns of stripes. Models to explain these stripes have been called “European flag models” because of the similarity to bands in many European flags. Drosophila has also been amenable to study because early nuclear replications are so fast that cell membranes do not form, creating an embryo termed a syncytium.

It used to be that every science or engineering undergraduate studied diffusion and transport, or equivalently worked with wave equations that are equivalent to diffusion in imaginary time. These days, however, many students do not learn partial differential equations. We will have a brief review (or a basic tutorial) of diffusion along a single axis, and then we will see how diffusion of morphogens can be used to create patterns in embryos and in developing organs and tissues.

Problems

Write a Gillespie simulation for diffusion. The state of the system is a discrete variable \( x(t) \) that travels in discrete one-dimensional space, \( x(t) \in \{ \ldots, -2, -1, 0, +1, +2, \ldots \} \). The hopping rate is \( k \), and the open channels are hops to the neighboring locations,

\[
x \to \begin{cases} 
  x - 1, & \text{rate } = k(1 - p) \\
  x + 1, & \text{rate } = kp 
\end{cases}
\]

As usual, the waiting time \( t \sim \text{Exp}(1/k) \). Suppose a total number \( N \) of trajectories are sampled. The subscript \( i \in [1, \ldots, N] \) indicates the trajectory number. Each trajectory begins at the origin, \( x_i(0) = 0 \), and is run until final time \( T \). The mean position \( \mu(t) \) and variance \( R^2(t) \) are defined as

\[
\mu(t) = N^{-1} \sum_{i=1}^{N} x_i(t)
\]

\[
R^2(t) = (N - 1)^{-1} \sum_{i=1}^{N} [x_i(t) - \mu(t)]^2.
\]

The density \( \rho(x,t) \) is defined for integer-valued \( x \) as

\[
\rho(x,t) = N^{-1} \sum_{i=1}^{N} \delta[x, x_i(t)],
\]

where \( \delta(j,k) \) is the discrete \( \delta \)-function, equal to 1 if \( j = k \) and 0 otherwise.

For simplicity, we use the hopping rate to define the time units by taking \( k = 1 \). Each trajectory is run to final time \( T \).

1. Set \( p = 1/2 \) for isotropic diffusion. Perform a simulation with \( N = 1000 \) trajectories, each run to \( T = 100 \). Note that time is continuous, which means that the waiting times are random variables. You will have to interpolate \( x_i(t) \) back to a grid with regular time spacing. Plot \( \mu(t) \) and \( R^2(t) \) for unit time intervals, \( t = 0, 1, \ldots, 100 \). Plot \( \rho(x,t) \) for \( t = 20, 40, 60, 80, 100 \).
2. Set $p = 3/4$ and, as above, perform $N = 1000$ simulations to $T = 100$. Plot $\mu(t)$ and $R^2(t)$. Plot $\rho(x, t)$ for $t = 20, 40, 60, 80, 100$.

3. Set $p = 1$ and, as above, perform $N = 1000$ simulations to $T = 100$. Plot $\mu(t)$ and $R^2(t)$. Plot $\rho(x, t)$ for $t = 20, 40, 60, 80, 100$.

4. How do $\mu(t)$ and $R^2(t)$ depend on $p$?
Chapter 20

The Diffusion Equation

Diffusion is a process in which random forces create motion, for example random bumps from water molecules creating motion of larger proteins in solution. This is a stochastic process, and we will use methods similar to the methods we used for stochastic reaction dynamics previously.

We imagine particles distributed along an axis. We divide the axis into regions of length $\Delta x$, with region $i$ containing the interval $(i-1)\Delta x < x \leq i\Delta x$. The number of particles in region $i$ at time $t$ is denoted $n_i(t)$. Our goal is this: given complete information about $n_i(t)$ for $i = -\infty \rightarrow \infty$, we wish to determine the distribution at a later time, $n_i(t')$.

Our approach will be to start with a small time interval, $\Delta t$, in which a particle is unlikely to hop more than a single region. Then we will see that this leads to a time-evolution equation, the diffusion equation, that we can solve exactly. The solution is called a “Greens function” or kernel, and it has a role for time evolution that is analogous to the role a transfer function in signaling.

We need two more parameters before we can start. We define $k$ as the hopping rate; the expected number of transitions in time $\Delta t$ is $k\Delta t$, and we require $k\Delta t \ll 1$. As with transitions in stochastic patterning, the number of transitions is distributed as Pois($k\Delta t$). If we were rigorous, we would show that our errors in considering only single transitions in each time interval are of order $k\Delta t$, which we will take to 0. Under these assumptions, if a well has $n_i(t)$ particles, the number that hop in time $\Delta t$ is $k\Delta t n_i(t)$.

Our second parameter is asymmetry in transitions. We will define $p_L$ as the probability that a hop sends a particle from $i$ to $i-1$, and $p_R$ as the probability that a hop sends a particle from $i$ to $i+1$. These count as a single parameter because of the constraint $p_L + p_R = 1$.

Now we are ready to go! We think about changes in the number of particles in well $i$, $n_i(t)$, after the short interval $\Delta t$:

$$n_i(t + \Delta t) = n_i(t) - k\Delta t n_i(t) + k\Delta t p_R n_{i-1}(t) + k\Delta t p_L n_{i+1}(t).$$

This says that the number of particles is equal to the previous number, minus the particles hopping out, plus the particles hopping in. Next we subtract $n_i(t)$ from each side and divide by $\Delta t$, using the
definition that \( \dot{n}(t) \approx [n(t + \Delta t) - n(t)]/\Delta t \):

\[
\begin{align*}
n_i(t + \Delta t) - n_i(t) &= k\Delta t[-n_i(t) + p_R n_{i-1}(t) + p_L n_{i+1}(t)] \\
n_i(t) &= k[p_R n_{i-1}(t) + p_L n_{i+1}(t) - n_i(t)]
\end{align*}
\]

Now we assume that the particle numbers change smoothly from region to region. This means that we can write

\[
n_i(t) = \rho(x; t) \Delta x,
\]

where \( x = i \Delta x \) and \( \rho(x; t) \) is the density at position \( x \) at time \( t \). We use a semicolon because we might want to generalize to 2 dimensions, \( \rho(x, y; t) \), or 3 dimensions, \( \rho(x, y, z; t) \), or general dimensions, \( \rho(r; t) \). In terms of the densities,

\[
\dot{\rho}(x; t) = k[p_R \rho(x - \Delta x; t) + p_L \rho(x + \Delta x; t) - \rho(x; t)].
\]

We then perform Taylor expansions to expand and then contract the right-hand side,

\[
\rho(x \pm \Delta x; t) = \rho(x; t) \pm \Delta x (\partial / \partial x)\rho(x; t) + (1/2) \Delta x^2 (\partial^2 / \partial x^2)\rho(x; t).
\]

For more compact notation, in 1 dimension we use

\[
(\partial / \partial x)\rho(x; t) \equiv \rho'(x; t)
\]

\[
(\partial^2 / \partial x^2)\rho(x; t) \equiv \rho''(x; t),
\]

and in general dimensions we use

\[
(\partial / \partial x, \partial / \partial y, \ldots) \equiv \nabla
\]

\[
[(\partial^2 / \partial x^2) + (\partial^2 / \partial y^2) + \ldots] \equiv \nabla \cdot \nabla = \nabla^2.
\]

The symbol for gradient, \( \nabla \), is also called “nabla” because it resembles a harp, \( \nu \alpha \beta \gamma \lambda \alpha \) in Greek.

Substituting into the equation for \( \dot{\rho}(x; t) \),

\[
\dot{\rho}(x; t) = k[(p_R + p_L - 1)\rho(x; t) + (p_L - p_R)\Delta x \rho'(x; t)] + [(p_L + p_R)/2]|\Delta x^2 \rho''(x; t)
\]

\[
= [k(p_L - p_R) \Delta x] \rho'(x; t) + (k\Delta x^2/2) \rho''(x; t)
\]

\[
= -\nu \rho'(x; t) + D\rho''(x; t).
\]

We have used \( p_L + p_R = 1 \) and have renamed two parameters. The overall diffusion or spreading is represented by the diffusion constant \( D \). The asymmetry in diffusion is represented by the velocity or drift \( v \). For example, if you drop bread crumbs into a slowly flowing river (as some people do on New Year’s Day), the overall cluster will move with group velocity \( v \), and will also spread with diffusion constant \( D \). In terms of the microscopic parameters,

\[
D = k\Delta x^2/2
\]

\[
v = k(p_R - p_L)\Delta x.
\]
Note that positive velocity corresponds to greater probability to hop to the right, which is the correct sign.

It might seem odd that we have obtained a constant from a collection of parameters that we chose, the arbitrary spacing $\Delta x$ and the hopping rate $k$. These aren’t arbitrary, though, because the rate to hop one grid region depends on the size of the grid region. The diffusion constant tells us that for a physical process, the dependence is that $k\Delta x^2$ is constant; if we choose a $\Delta x$ twice as large, then the hopping rate $k$ decreases by a factor of 4 to compensate. If we think of the hopping rate as the reciprocal of a hopping time $\tau$, then

$$\frac{\Delta x^2}{2\tau} = D \frac{\Delta x^2}{2D\tau},$$

which is a recurring theme for diffusion: the mean square distance travelled in time $t$ is $2Dt$.

The ‘$x$’ that appears in $\rho(x; t)$ is a dummy variable that reminds us that the density is defined over the real axis, denoted $x$. The diffusion equation is a linear equation over the spatial density,

$$\dot{\rho}(x; t) = [-v \nabla + D \nabla^2] \rho(x; t).$$

We can immediately write the formal solution for evolution from some reference time 0 to time $t$,

$$\rho(x; t) = \exp[t(d/dt)]\rho(x; 0) = \exp[-tv \nabla + tD \nabla^2] \rho(x; 0).$$

In general, both the velocity and the diffusion constant can depend on space and time. Unless we make explicit mention, however, we will assume that the velocity or drift is $0$, $v = 0$, and the diffusion constant is constant in space and time. This results in the standard diffusion equation,

$$\dot{\rho}(x; t) = D \rho''(x; t) = D \nabla^2 \rho(x; t);$$

$$\rho(x; t) = \exp[tD \nabla^2] \rho(x; 0).$$

As with previous formal solutions, it’s not immediately clear what this means. We’ll solve it with spectral transforms.

Because diffusion is a linear process, if we represent the initial distribution as a sum of density distributions,

$$\rho(x; 0) = \sum_k \rho_k(x; 0),$$

then we can evolve each of the components $\rho_k(x)$ independently and then add up the result,

$$\rho(x; t) = \sum_k \rho_k(x; t).$$

Here the index $k$ is an index over state space, not the hopping rate. As you have anticipated, we will use a Fourier basis as our complete set of states because Fourier components are eigenfunctions of the spatial derivative with eigenvector given by the wavevector,

$$\frac{d}{dx} e^{ikx} = (ik) e^{ikx}.$$
We start with the Fourier transform pairs,
\[ \hat{\rho}(k; t) = \int_{-\infty}^{\infty} dx e^{-ikx} \rho(x; t) \]
\[ \rho(x; t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dk e^{ikx} \hat{\rho}(k; t). \]

In a previous homework we saw the origin of the overall factor of \(1/2\pi\) in the round-trip transform. We will assume that these transforms exist, which we can guarantee if
\[ \lim_{x \to \pm\infty} \rho(x; t) = 0 \]
\[ \lim_{x \to \pm\infty} \nabla \rho(x; t) = 0 \]
These spatial constraints are analogous to our previous temporal constraints requiring time-domain inputs to return to 0 as \(t \to \infty\). We also use the notations \(\mathcal{F}\) for the Fourier transform,
\[ \mathcal{F}[f(x)] = \hat{f}(k) \]
\[ \mathcal{F}^{-1}[\hat{f}(k)] = f(x) \]

We solve the time evolution from reference time 0 to time \(t\) by expressing \(\rho(x; 0)\) as a sum (integral) of Fourier components:
\[ \rho(x; t) = \exp[tD\nabla^2]\rho(x; 0) = \exp[tD\nabla^2] (1/2\pi) \int_{-\infty}^{\infty} dk e^{ikx} \hat{\rho}(k; 0) \]
\[ = (1/2\pi) \int_{-\infty}^{\infty} dk \exp[tD\nabla^2] e^{ikx} \hat{\rho}(k; 0) \]
\[ = (1/2\pi) \int_{-\infty}^{\infty} dk \exp[-tDk^2] e^{ikx} \hat{\rho}(k; 0). \]

We are able to move the derivative into the integral because the density goes to 0 at the boundaries. The term \(\hat{\rho}(k; 0)\) is a coefficient weighting the Fourier component \(k\) and has no \(x\)-dependence, making the derivative easy, \((d/dx)^2 e^{ikx} = (ik)^2 e^{ikx} = -k^2 e^{ikx}\).

If the original density profile is a pure spatial frequency, \(\rho(x; 0) = \cos(k_0 x)\) and \(\hat{\rho}(k; 0) = [\delta(k - k_0) + \delta(k + k_0)]/2\), then time evolution dampens the profile, \(\rho(x; t) = e^{-tDk^2} \cos(kx)\). For general initial densities, we re-expand \(\hat{\rho}(k; 0)\) as an integral over dummy index \(x'\),
\[ \rho(x; t) = (1/2\pi) \int_{-\infty}^{\infty} dk \exp[-tDk^2] e^{ikx} \hat{\rho}(k; 0) \]
\[ = (1/2\pi) \int_{-\infty}^{\infty} dk \exp[-tDk^2] e^{ikx} \int_{-\infty}^{\infty} dx' e^{-ikx'} \rho(x'; 0) \]
\[ = \int_{-\infty}^{\infty} dx' [ (1/2\pi) \int_{-\infty}^{\infty} dk \exp[-tDk^2] e^{ik(x-x')} ] \rho(x'; 0) \]
\[ = \int_{-\infty}^{\infty} dx' G(x - x'; t) \rho(x'; 0). \]
We switched the order of integration between \( k \) and \( x' \). The term in square brackets depends only on positions \( x \) and \( x' \), or more formally only on the distance \( |x - x'| \), and is termed the Green’s function or kernel. It is analogous to the response function in a time-dependent signal. It describes how the density at one point and time depends on the density at a different point and a different time. Alternatively, considering an initial density \( \rho(x';0) = \delta(x') \), a unit mass of particles concentrated as a delta function at the origin, \( G(x;t) \) describes the density distribution after diffusion for time \( t \) and is equal to \( \rho(x;t) \) in this case.

The Green’s function is sufficiently important that we should do the integral. For brevity, since \( G(x-x';t) = G(|x-x'|;t) \), we will evaluate \( G(x;t) \),

\[
G(x;t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dk e^{-Dk^2+ikx}.
\]

This is a special integral termed the Gaussian integral, which can be evaluated in stages.

Stage 1 is the integral

\[
A = \int_{-\infty}^{\infty} dk e^{-k^2}.
\]

This is still hard, but we can do

\[
A^2 = \left[ \int_{-\infty}^{\infty} dk e^{-k^2} \right]^2 = \int_{-\infty}^{\infty} dk e^{-k^2} \int_{-\infty}^{\infty} dk' e^{-k'^2}.
\]

We switch to polar coordinates with \( k = r \cos \theta \), \( k' = r \sin \theta \), and \( dkdk' = r dr d\theta \),

\[
A^2 = \int_{0}^{\infty} dr \int_{0}^{2\pi} d\theta e^{-r^2} = 2\pi \int_{0}^{\infty} dr de^{-r^2}.
\]

Next we change variables to \( u = r^2 \) and \( du = 2r dr \),

\[
A^2 = \pi \int_{0}^{\infty} du e^{-u} = \pi,
\]

giving the crucial result

\[
A = \int_{-\infty}^{\infty} dk e^{-k^2} = \sqrt{\pi}.
\]

Stage 2 is the integral

\[
B = \int_{-\infty}^{\infty} dk e^{-ak^2}.
\]

We can make this look like integral \( A \) through the change of variables \( u^2 = ak^2 \), or \( u = \sqrt{a}k \), \( dk = du/\sqrt{a} \). With this change of variables,

\[
B = \frac{1}{\sqrt{a}} \int_{-\infty}^{\infty} du e^{-u^2} = A/\sqrt{a} = \sqrt{\pi/\alpha}.
\]

Stage 3 is the integral

\[
C = \int_{-\infty}^{\infty} dk e^{-ak^2+bk}.
\]
We can complete the square in the exponent,

\[-ak^2 + bk = -a[k^2 - (b/a)k + (b/2a)^2] + a(b/2a)^2 = -a[k - (b/2a)]^2 + b^2/4a.\]

Since the integral is over the entire axis, \(-\infty \to \infty\), we can change variables from \(k\) to \(k' = k - (b/2a)\) without changing the limits. We find

\[C = \int_{-\infty}^{\infty} dk e^{-ak^2+bk} = \sqrt{\pi}a^{-1/2} e^{b^2/4a}.\]

We can finally return to our integral for \(G(x;t)\), which looks like integral \(C\) with \(a = tD\) and \(b = ix\). We obtain

\[G(x;t) = (1/2\pi)(\pi/tD)^{1/2} e^{(ix)^2/4tD} = (1/4\piDt)^{1/2} e^{-x^2/4Dt},\]

which is the Green’s function for standard diffusion problems.

As a quick calculation, let’s use characteristic functions to calculate how far a particle diffuses in time \(t\). We will define

\[n(t) = \int_{-\infty}^{\infty} dx G(x;t)\]
\[\langle x(t) \rangle = \int_{-\infty}^{\infty} dx x G(x;t)/n(t)\]
\[R^2(t) = \langle x(t)^2 \rangle - \langle x(t) \rangle^2 = \int_{-\infty}^{\infty} x^2 G(x;t)/n(t) - \langle x(t) \rangle^2.\]

Here we use the Fourier transform as the generating function,

\[\hat{G}(k;t) = \int_{-\infty}^{\infty} dx e^{-ikx} G(x;t) = e^{-Dtk^2},\]

where the Fourier transform is an application of the Gaussian integral.

Then we use the generating rules,

\[n(t) = \hat{G}(k;t)|_{k=0} = 1\]
\[\langle x(t) \rangle = i(d/dk) \ln \hat{G}(k;t)|_{k=0} = i(d/dk)[-Dtk^2]|_{k=0} = -2iDt|_{k=0} = 0\]
\[R^2(t) = i^2(d/dk)^2 \ln \hat{G}(k;t)|_{k=0} = i(d/dk)[-2iDt]|_{k=0} = 2Dt.\]

The number of particles \(n(t)\) is time-independent because there are no sources or sinks in this problem, only diffusion. The mean is 0 because there is no drift. The new piece of information is the mean square displacement, \(R^2(t) = 2Dt\). This is an important result for diffusion. Remember that we saw a similar formula before in the definition of the diffusion constant itself, \(D = \Delta x^2 / 2\tau\), where \(\tau^{-1}\) is the hopping rate and \(\Delta x\) is the hopping distance.
Let’s derive $R^2(t)$ a different way, thinking again about hops at rate $\tau^{-1}$ with displacement $\pm \Delta x$ equally likely at each hop. After time $t$, the number of hops is $t/\tau$. Each hop is a random variable $\Delta x_i = \pm \Delta x$, with $+$ and $-$ equally likely, and hops are independent. The mean displacement is

$$\langle x(t) \rangle = \langle \sum_{i=1}^{t/\tau} \Delta x_i \rangle = \sum_{i=1}^{t/\tau} \langle \Delta x_i \rangle = 0.$$ 

The mean square displacement is

$$R^2(t) = \langle (\sum_{i=1}^{t/\tau} \Delta x_i)^2 \rangle$$

$$= \langle \sum_{i=1}^{t/\tau} \sum_{j=1}^{t/\tau} \Delta x_i \Delta x_j \rangle$$

$$= \sum_{i=1}^{t/\tau} \sum_{j=1}^{t/\tau} \langle \Delta x_i \Delta x_j \rangle$$

$$= \sum_{i=1}^{t/\tau} \sum_{j=1}^{t/\tau} \Delta x^2 \delta_{i,j}$$

$$= (t/\tau) \Delta x^2$$

$$= 2Dt.$$ 

The key step is to note that $\langle \Delta x_i \Delta x_j \rangle = \langle \Delta x_i \rangle \langle \Delta x_j \rangle$ for $i \neq j$, and each mean is 0. For $i = j$, $\Delta x_i^2 = \Delta x^2$.

If you ever have a diffusion problem and don’t know how to solve it, $R^2(t) = 2Dt$ is usually a good estimate. In the next lecture, we will see how diffusion can be used for patterning based on transients, a model for maternally deposited transcripts and proteins, and based on steady-state profiles where we add sources and sinks.

**Problems**

1. Prove that $F[f \ast g(x)] = F[f(x)]F[g(x)]$.

2. Prove that $G(x; t_a + t_b) = \int_{-\infty}^{\infty} dx' \, G(x-x'; t_a)G(x-x'; t_b)$ and that $\hat{G}(k; t_a + t_b) = \hat{G}(k; t_a)\hat{G}(k; t_b)$.

3. Diffusion with drift for individual particles on a lattice. Consider a continuous time model in which the hopping rate is $k$ and a particle hops right with probability $p$ and left with probability $(1-p)$. Use this model to show that the number of total hops in time $t$ is a random variable distributed as Poisson$(kt)$, the number of hops to the right is a random variable distributed as Poisson$(pkt)$, and the number of hops to the left is a random variable distributed as Poisson$((1-p)kt)$. Use these to calculate the mean and variance of the position at time $t$ for diffusion in continuous time on a lattice.
4. Calculate the Green’s function for diffusion with drift in continuous space.

5. Calculate $\langle x(t) \rangle$ and $R^2(t)$ for diffusion with drift in continuous space.
Chapter 21

Patterning by Diffusion

The general principle of patterning by diffusion is that cells experience a local concentration of a diffusing morphogen. In many cases, the morphogen is reasonably modeled as the input to a gene regulatory network with strong positive feedback. If the morphogen concentration is above a threshold, the downstream regulatory network is triggered and the activated cells adopt a specific cell fate. Cells that experience lower concentration of morphogen, or no morphogen, adopt a specific cell fate. This behavior creates a boundary whose position is determined by the locations where the morphogen is exactly at the threshold concentration. In this chapter, we will calculate patterning boundaries for four standard models of patterning by diffusion.

Remember that for time-dependent systems, we most often considered two general types of inputs: (i) an impulse at time 0, and (ii) a constant input. The analogous inputs for diffusion are (i) an initial density at time 0 with no addition of new morphogen, leading to a time-dependent transient, and (ii) a constant source of new morphogen, leading to a steady-state density distribution. For spatial systems, we also consider two mechanisms of particle decay: (a) decay that is isotropic, for example due to proteases distributed generally throughout a group of cells; (b) decay at an absorbing boundary, for example due to a higher concentration of proteases in a specific region. These two input and two decay types correspond to the four models we will consider.

<table>
<thead>
<tr>
<th>Table 21.1: Four models for patterning by morphogen diffusion</th>
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<td><strong>Patterning by transient</strong></td>
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<tr>
<td>Patterning by steady-state</td>
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</table>

We will be considering patterning along a single axis, \(x\), with symmetry along the orthogonal dimensions permitting treatment as an effectively one-dimensional system. The density at position \(x\) at time \(t\) is \(\rho(x; t)\). For transient inputs, the initial density is \(n_0\) particles at the origin, \(\rho(x; 0) = \begin{array}{c} n_0 \end{array}\)
For simplicity we only consider the limit of no decay; the general solution for all \( \alpha \)
This solution has the form \( R \). With no decay, we look for the maximum in \( \ln \rho(t) \) which we calculated in the previous chapter. We therefore have the spatial domain solution
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\[ \rho(x; t) = n_0 e^{-\alpha t} e^{-Dk^2t}. \]

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\[ \rho(x; t) = n_0 e^{-\alpha t} e^{-Dk^2t}. \]

We next have to calculate \( t_{\max}(x) \). As usual, when a function \( f(t) \) involves exponentials, we look for the maximum in \( \ln[f(t)] \) rather than \( f(t) \) itself, which we can prove is healthy when \( f(t) \neq 0 \). We have
\[ \ln \rho(x; t) = \ln(n_0) - (1/2) \ln(4\pi D) - (1/2) \ln t - (\alpha t) - (x^2/4Dt) \]
\[ (d/dt) \ln \rho(x; t) = -(1/2) - \alpha + (x^2/4Dt^2) \]
\[ 0 = \alpha t_{\max}(x)^2 + (1/2) t_{\max}(x) - x^2/4D. \]

For simplicity we only consider the limit of no decay; the general solution for all \( \alpha \) is left for homework. With no decay, \( \alpha = 0 \), yielding
\[ t_{\max}(x) = x^2/2D. \]

This solution has the form \( R^2(t) = 2Dt \) that we have come to expect for diffusion.
Continuing with the \( \alpha = 0 \) case, note that
\[
4D_t \rho_{\text{max}}(x) = 2x^2.
\]
The maximum density at position \( x \) is therefore
\[
\rho_{\text{max}}(x) = \frac{n_0}{|x|\sqrt{2\pi e}}.
\]
You may be surprised to see that the patterning boundary does not depend on the diffusion constant:
\[
b = \pm n_0 \sqrt{\frac{2\pi e}{K}}.
\]
The diffusion constant controls when the maximum density is reached, but not the location of the boundary. The location only depends on the ratio of the initial number of particles to the threshold concentration. Usually we think about 10 binding events being required for activation and \( n_0 = 100 \) morphogens sequestered. This suggested effective patterning over approximately 10 cell distances, or about half of an early-stage embryo.

For an absorbing barrier, we use the method of images. The idea is that instead of a barrier, we consider a system without a barrier but with anti-particles instead. The real system has the dynamics
\[
\dot{\rho}(x,t) = D \nabla^2 \rho(x,t)
\]
for \( x \leq L \) and an absorbing barrier creating the constraint
\[
\rho(x,t) = 0
\]
for \( x \geq L \). The system with images instead imagines that particles are cancelled by anti-particles at the position where the barrier would be. Particles and anti-particles, with densities \( \rho_+(x,t) \) and \( \rho_-(x,t) \), both follow the diffusion equation with no barrier,
\[
\dot{\rho}_\pm(x,t) = D \nabla^2 \rho_\pm(x,t).
\]
The morphogen density in the real system for \( x \leq L \) is the density of particles accounting for annihilation by anti-particles,
\[
\rho(x,t) = \rho_+(x,t) - \rho_-(x,t).
\]
This method works when symmetry permits us to identify a source of anti-particles that creates a density that satisfies the boundary conditions. The method of images is better known in the context of electricity and magnetism for calculating electric fields in the presence of a conductor. Electric fields within a conductor are 0, and the same boundary condition can be achieved by replacing the conductor with opposite sign image charges placed across the boundary.

For the absorbing boundary, the anti-particles mirror the particles by reflecting the initial density across the barrier. The initial condition \( \rho(x,0) \) for the system with the barrier at \( L \) corresponds to the dual distribution
\[
\begin{align*}
\rho_+(x;0) &= \rho(x;0) \\
\rho_-(x;0) &= \rho(2L-x;0)
\end{align*}
\]
without the barrier. Here we assume that the initial condition satisfies the constraint that \( \rho(x;0) = 0 \) for \( x \geq L \), which implies that \( \rho_- (x;0) = 0 \) for \( x \leq L \).

The morphogen density in the physical region at later time is then

\[
\rho(x;t) = \rho_+(x;t) - \rho_-(x;t)
\]

for \( x \leq L \) and is 0 for \( x \geq L \). Note that the both solutions are 0 at \( x = L \). In any physical system, densities usually match across a boundary.

For our model of diffusion from a localized initial source \( \rho(x;0) = n_0 \delta(x) \), the morphogen density is

\[
\rho(x;t) = n_0(4\pi Dt)^{-1/2} \left\{ \exp[-x^2/4Dt] - \exp[-(x-2L)^2/4Dt] \right\}.
\]

For this problem, going further to calculate \( \rho_{\text{max}}(x) \) is simple numerically but does not have an analytical solution.

We next consider patterning by a steady-state density profile. Here we imagine that specialized cells have a strong positive feedback loop that generates continuous production of a morphogen contributing a source term \( \beta \delta(x) \). This source term has units density/time, or particles/(length \( \times \) time). Since \( \delta(x) \) has units 1/length, the rate \( \beta \) has units particles/time. With isotropic decay at rate \( \alpha \), the dynamics are

\[
\dot{\rho}(x;t) = D \nabla^2 \rho(x;t) - \alpha \rho(x;t) + \beta \delta(x).
\]

We assume an initial state \( \rho(x;0) = 0 \). We could solve for the entire dynamics, including the transient, and this might be a homework problem. If we did this, we would see that the steady-state density \( \rho(x) \) with \( \dot{\rho}(x) = 0 \) is also the desired \( \rho_{\text{max}}(x) \). We therefore proceed directly to solving for \( \rho(x) \),

\[
D \nabla^2 \rho(x) - \alpha \rho(x) + \beta \delta(x) = 0.
\]

As usual, we expand in Fourier components to find

\[
0 = -Dk^2 \hat{\rho}(k) - \alpha \hat{\rho}(k) + \beta
\]

\[
\hat{\rho}(k) = \frac{\beta}{(Dk^2 + \alpha)}
\]

\[
\rho(x) = \int_{-\infty}^{\infty} (dk/2\pi)(\beta/D) e^{ikx}/(k^2 + \alpha/D).
\]

The denominator is \((k + i\sqrt{\alpha/D})(k - i\sqrt{\alpha/D})\), with simple poles at \( \pm \sqrt{\alpha/D} \). If you review the chapter on contour integrals, you will see that if \( x > 0 \) we can do the integral by closing the contour in the upper half-plane where \( \Im(k) > 0 \). In this region the integral is

\[
\rho(x) = (1/2\pi)(2\pi i)(1/2i\sqrt{\alpha/D})(\beta/D) \exp[-x\sqrt{\alpha/D}]
\]

\[
\rho(x) = (\beta/2\sqrt{\alpha D}) \exp[-x\sqrt{\alpha/D}].
\]

As homework, you will show that for \( x < 0 \) we will choose the lower half-plane, resulting in a \(-2\pi i\) factor from the pole and the solution for all \( x \),

\[
\rho(x) = (\beta/2\sqrt{\alpha D}) \exp[-|x|\sqrt{\alpha/D}].
\]
The term $D/\alpha$ can be interpreted by thinking of the mean lifetime of a particle as $1/\alpha$. We know that the mean square distance that a particle diffuses in time $1/\alpha$ is $2D/\alpha$. The mean square distance that a particle diffuses at half of its expected lifetime is $D/\alpha$. We term the corresponding distance $\lambda = \sqrt{D/\alpha}$. This gives a simplified solution

$$\rho(x) = (\beta/2\lambda \alpha) e^{-|x|/\lambda}.$$

At the boundary $x = \pm b$, we have $\rho(b) = K$. Solving for the boundary,

$$b = \pm \lambda \ln[(\beta/2\lambda \alpha)/K].$$

Usually we think of thresholds being 1/10 to 1/2 of the peak level, which means that the ln term is a factor of 1–5. The main dependence is on the root-mean-square distance $\lambda$, which depends in turn on the decay rate $\alpha$. The decay rate is controlled by concentrations of proteases, which can be regulated or subject to evolutionary selection.

For a more general source $\beta(x)$, the steady-state solution satisfies

$$D\nabla^2 \rho(x) - \alpha \rho(x) + \beta(x) = 0,$$

or in reciprocal space,

$$\hat{\rho}(k) = (Dk^2 + \alpha)\hat{\beta}(k).$$

The real-space solution is

$$\rho(x) = \int_{-\infty}^{\infty} G(x-x'; D, \alpha) \beta(x')$$

with Green’s function

$$G(x-x'; D, \alpha) = (1/2\pi D) \int_{-\infty}^{\infty} dk e^{ikx}/(k^2 + \alpha/D)$$

$$= (1/2\pi D)(2\pi i)e^{-|x|\sqrt{\alpha/D}/2i\sqrt{\alpha/D}}$$

$$= (1/2\sqrt{\alpha D})e^{-|x|\sqrt{\alpha/D}}$$

Our last example is steady-state density with an absorbing boundary at $L$ and, with symmetry, at $-L$. While we could use a constant source at the origin, instead for simplicity we will assume that negative feedback regulation maintains a constant density $\rho_0$ at $x = 0$. The density distribution has three spatial regimes. At $x = 0$,

$$\rho(x) = \rho_0.$$

For $0 < |x| \leq L$,

$$\dot{\rho}(x) = 0 = D\nabla^2 \rho(x).$$

For $|x| \geq L$,

$$\rho(x) = 0.$$
In the region of interest, the general solution for \( D \nabla^2 \rho(x) = 0 \) is \( \rho(x) = C_0 + C_1 x \) with \( C_0 \) and \( C_1 \) constants. We choose these constants to satisfy the boundary conditions at \( x = 0 \) and \( x = L \), with solution
\[
\rho(x) = \rho_0 (1 - |x|/L)
\]
for the region of interest, \( |x| \leq L \). The patterning boundary is
\[
b = \pm L (1 - K/\rho_0).
\]

Problems

1. Diffusion.

(a) The diffusion constant of water in water is \( D = 10^{-5} \text{cm}^2/\text{sec} \). We have interpreted \( D \) as \( (1/2)\Delta x^2/\Delta t \), where \( \Delta x \) is diffusive step and \( \Delta t \) is the typical time between steps. For water, a typical step will be the diameter of a water molecule, about 0.3 nm. What is the corresponding \( \Delta t \) in picoseconds?

(b) Suppose a hormone has to diffuse through a cell to activate a gene in the nucleus. A typical diffusion constant for small peptides or drugs is \( D = 10^{-6} \text{cm}^2/\text{sec} \). If the diffusion distance is 5 \( \mu \text{m} \), approximately how much time does the hormone require to diffuse to the nucleus?

(c) Suppose a morphogen has a diffusion constant of \( D = 10^{-6} \text{cm}^2/\text{sec} \) and has a lifetime of 1 hr. The distance over which patterning can occur is about equal to its root-mean-square diffusion length over its lifetime. What is this distance? At what developmental stage does a human embryo have this diameter, and how many cells does it have at this point?

2. Morphogen gradient patterning, transient solution. Suppose a morphogen diffuses in one dimension according to the partial differential equation
\[
\frac{\partial \rho(x,t)}{\partial t} = D \frac{d}{dx} \frac{d}{dx} \rho(x,t) - \alpha \rho(x,t).
\]
At time 0, the density is concentrated at the origin, \( \rho(x,t = 0) = n_0 \delta(x) \).

(a) Convert the PDE for \( \rho(x,t) \) into an ODE for \( \hat{\rho}(k,t) \).

(b) Evaluate \( \hat{\rho}(k,t = 0) \) in terms of model parameters.

(c) Solve the ODE to obtain \( \hat{\rho}(k,t) \) in terms of model parameters.

(d) Use an inverse Fourier transform to obtain \( \rho(x,t) \).

(e) For no decay, \( \alpha = 0 \), find the time \( t^*(x) \) when \( \rho(x,t) \) has its maximum value.

(f) Whenever you have a diffusion problem, \( R^2 = 2Dt \) is a good guess for relating time, distance, and diffusion constant. For the previous problem, a reasonable guess would therefore be \( t^*(x) = x^2/2D \). How does this guess compare to to the analytical answer?
(g) Evaluate the maximum morphogen density at position $x$, equal to $\rho(x, t^\star(x))$.

(h) For threshold $K$, find the patterning length $x^\star$ defined as $\rho(x^\star, t^\star(x^\star)) = K$.

3. Morphogen gradient patterning, method of images for an absorbing barrier. Suppose a morphogen diffuses in one dimension according to the partial differential equation

$$\dot{\rho}(x, t) = D(d/dx)^2 \rho(x, t).$$

At time 0, the density is concentrated at the origin, $\rho(x, t = 0) = n_0 \delta(x)$. The cell membrane is at $x = L$. Suppose that morphogens are absorbed and degraded at the cell membrane so that $\rho(x, t) = 0$ for $x \geq L$. We could model this with an ODE that includes a loss term. Instead, a simpler approach is to consider anti-particles emitted by a source symmetrically located on the other side of the membrane at $x = 2L$. Each time a particle hits the membrane, an anti-particle also hits the membrane and cancels it.

(a) Calculate the density of particles assuming that no membrane exists, $\rho'(x, t)$.

(b) Show that the density of anti-particles assuming that no membrane exists is $\rho''(x, t)$, is

$$(4\pi Dt)^{-1/2} \exp[-(x - 2L)^2/4Dt].$$

(c) With a membrane, the method of images suggests that the true density $\rho(x, t) = \rho'(x, t) \rho''(x, t)$ for $x \leq L$, and $\rho(x, t) = 0$ for $x \geq L$. We can use the equality for both parts of the solution because the values should match at both sides of the boundary. Show that this solution satisfies (i) the initial condition; (ii) the diffusion equation for $x < L$; (iii) the boundary condition $\rho(L, t) = 0$.

(d) Define the number of particles remaining at time $t$ as $n(t) = \int_{-\infty}^{\infty} dx \rho(x, t)$. What is $\lim_{t \to \infty} n(t)$?

4. Morphogen gradient patterning, steady-state solution. Suppose a morphogen diffuses in one dimension according to the partial differential equation

$$\dot{\rho}(x, t) = \beta \delta(x) + D(d/dx)^2 \rho(x, t) - \alpha \rho(x, t).$$

The steady-state profile is $\rho(x)$ and satisfied the ODE

$$\beta \delta(x) + D(d/dx)^2 \rho(x) - \alpha \rho(x) = 0.$$

Cells are activated if $\rho(x) > K$. The boundary conditions are that $\rho(x) = (d/dx)\rho(x) = 0$ as $x \to \pm \infty$.

(a) Calculate the Fourier transform of the steady-state profile, $\hat{\rho}(k)$.

(b) The inverse Fourier transform can be calculated using contour integrals closed in the upper or lower half-plane. What are the poles? For $x > 0$, which half-plane is used to close the contour? For $x < 0$, which half-plane?
(c) Perform the inverse Fourier transforms to calculate $\rho(x)$ for positive and negative $x$.

(d) Determine the patterning length $x^*$, with $\rho(x^*) = K$, in terms of model parameters.

(e) As usual, if pressed for time a good guess for the patterning length is to use the relationship $R^2 = 2D\alpha$. Here we associate $t$ with the mean lifetime of a particle, $t \approx 1/\alpha$, suggesting that the patterning length should scale as $\sqrt{2D/\alpha}$. How does this compare with the analytical solution?

**Conversation starters**

1. Morphogen gradient patterning, method of images for a reflecting barrier. The problem is the same as the previous problem, with an initial density $\rho(x, t=0) = n_0\delta(x)$, except that morphogens that hit the membrane at $x = L$ are reflected backwards. Here we imagine a second source at $x = 2L$ whose particles add to the density for $x < L$. Define $\rho'(x, t)$ and $\rho''(x, t)$ as before.

   (a) Show that $\rho(x, t) = \rho'(x, t) + \rho''(x, t)$ for $x < L$ and $\rho(x, t) = 0$ for $x > L$ satisfies (i) the initial condition; (ii) the diffusion equation for $x < L$.

   (b) Define $n(t) = \int_{-\infty}^{\infty} dx \rho(x, t)$. Show that $n(t) = n_0$.

   (c) Evaluate $(d/dx) \rho(x, t)$ as $x \to L$ from the left. The derivative is ill-defined at $x = L$.

     Since $\rho(x, t) = 0$ for $x > L$, the derivative is 0 as $x \to L$ from the right.

2. Morphogen gradient patterning, two barriers. This is a challenge problem that will not be on an exam. Again the initial density is $\rho(x, t=0) = n_0\delta(x)$, but now there are two barriers, one at $x = L$ and the other at $x = -L$. The barriers are either both absorbing or both reflecting. Use the method of images to motivate a solution for the density $\rho(x, t)$ for $|x| < L$. The reflecting barriers act like mirrors: when you hold up two mirrors opposite each other, they create an infinite series of images.

3. Diffusion with drift for a discrete-time random walk. This problem seems similar to a previous homework that considered a continuous time random walk on a lattice. Here, however, the particle essentially hops at every time increment. Notice that the results for drift will be the same as for a continuous-time random walk, but the results for variance will be very different. Consider a particle that hops at rate $k$, with probability $1 - p$ to hop to the left and probability $p$ to hop to the right. The distance of each hop is always $\Delta x$, and the hops are independent and identically distributed. The location of the particle after $n$ hops is $x_n = \sum_{i=1}^{n} \Delta x_i$, where $\Delta x_i = \pm \Delta x$ depending on the direction of the hop. The model parameters are $\{k, p, \Delta x, t\}$.

   (a) How many hops are expected during time $t$? Choose $t$ so that $n$ hops are expected, and define $x(t) = x_n$. 
4. A challenge problem that will not be on the exam. Let $\rho$ be the solution to a continuous-time differential equation, $L\rho = \sigma^2$, where $\mu = \langle \Delta x_i \rangle$ for $1 \leq i \leq n$. Calculate $\mu$ and $\langle x(t) \rangle = n\mu$. Redefine $n\mu$ as $vt$, where $v$ is interpreted as a drift velocity.

(b) Since the hops are independent and identically distributed, $\langle x(t) \rangle = \langle \sum_{i=1}^n \Delta x_i \rangle = n\mu$, where $\mu = \langle \Delta x_i \rangle$ for $1 \leq i \leq n$. Calculate $\mu$ and $\langle x(t) \rangle = n\mu$. Redefine $n\mu$ as $vt$, where $v$ is interpreted as a drift velocity.

(c) The variance $\text{Var}[x(t)] = \sum_{i=1}^n \text{Var}(\Delta x_i) = n\sigma^2$, where $\sigma^2 = \text{Var}(\Delta x_i)$ for $1 \leq i \leq n$. Calculate $\sigma^2$ and $\text{Var}[x(t)]$. What values of $p$ maximize and minimize $\sigma^2$?

(d) For the choice $p = q = 1/2$, show that $\mu = 0$ and $\text{Var}[x(t)] = 2Dt$, where $D$ is the collection of parameters that defines the diffusion constant. The variance is often written as $R^2(t) \equiv \text{Var}[x(t)]$, and we obtain the useful relationship that $R^2(t) = 2Dt$ that often provides a good approximation for solutions to diffusion-related problems.

(e) Returning to the general case, we still can use the Central Limit Theorem. Since we know $\langle x(t) \rangle$ and $\text{Var}[x(t)]$, we know that the probability distribution for diffusion with drift for a particle at the origin at time 0 must approach the form

$$
\rho(x,t) = (2\pi \text{Var}[x(t)])^{-1/2} \exp[-(x-\langle x(t) \rangle)^2/2\text{Var}[x(t)]]
$$

$$
= (4\pi Dt)^{-1/2} \exp[-(x-vt)^2/4Dt]
$$

as the number of hops becomes large, $kt \gg 1$. In other words, if $x(t = 0) = 0$, the probability that $x \leq x(t) < x + dx$ is $\rho(x,t)dx$. Rewrite the solution $\rho(x,t)$ in terms of the model parameters.

(f) Show that in the limits that $p \to 0$ and $p \to 1$, with drift and no diffusion, $\rho(x,t) = \delta(x-vt)$, where $\delta(x-vt)$ is a form of the $\delta$-function. For the purposes of this problem, a $\delta$-function has unit area concentrated at the origin: for $\epsilon \to 0$ from above, $\delta(x)$ satisfies the properties

$$
\int_{-\infty}^{-\epsilon} dx |\delta(x)| = 0;
$$

$$
\int_{\epsilon}^{\infty} dx \delta(x) = 1;
$$

$$
\int_{-\infty}^{\infty} dx |\delta(x)| = 0.
$$

4. A challenge problem that will not be on the exam. Let $\rho(x,t)$ be the Greens function for diffusion with drift, $\rho(x,t) = (4\pi Dt)^{-1/2} \exp[-(x-vt)^2/4Dt]$. This Greens function should be the solution to a continuous-time differential equation,

$$
(d/dt)\rho(x,t) = L(D,v)\rho(x,t),
$$

where $L(D,v)$ is a linear operator that depends on the diffusion constant and the drift velocity. For this problem we assume that $D$ and $v$ are isotropic and time-independent.

(a) Calculate $(d/dt)\rho(x,t)$ for the known form of $\rho(x,t)$.
(b) A formal solution is $\rho(x,t) = \exp[L(D,v)t] \rho(x,0)$. Show that $\rho(x,t)$ is identical to the solution of a two-step process, first diffusion without drift for time $t$, and then drift without diffusion for time $t$, or equivalently drift first and then diffusion. Describe how this implies that $\exp[L(D,v)t] = \exp[L(D,v=0)t] \exp[L(D=0,v)] \exp[L(D,v=0)t]$. Use this relationship to prove that $L(D,v) = L(D,v=0) + L(D=0,v)$.

(c) For $v = 0$, we know that $L(D,v=0) = D(d/dx)^2$. For $D = 0$, we know that $\rho(x,t)$ is the drift-only solution $\rho(x-vt,0)$ from the previous problem. We also know that $\rho(x-vt,0) = \exp[-vt(d/dx)]\rho(x,0)$ because the operator $\exp[-vt(d/dx)]$ is the exponential form of the spatial-shift operator, which when expanded gives the Taylor’s series for $\rho(x-vt,0)$ in terms of derivatives of $\rho(x,0)$. Thus, for $D = 0$, we see that

\[
\frac{d}{dt} \rho(x,t) = \frac{d}{dt} \exp[-vt(d/dx)]\rho(x,0) = -v(d/dx) \exp[-vt(d/dx)]\rho(x,0) = -v(d/dx)\rho(x,t).
\]

For $D = 0$, then, $L(D=0,v) = -v(d/dx)$. Provide $L(D,v)$ for the general case and show that $L(D,v)\rho(x,t) = (d/dt)\rho(x,t)$ for the known form of $\rho(x,t)$. 
Part V

Cellular Networks
Chapter 22

Metabolic Networks and Flux Balance Analysis

The grand challenge of biology for the 20th century was understanding how cells store and use information. By the beginning of the 21st century, we had a working knowledge of DNA, RNA, proteins, and the central dogma of replication, transcription, and translation. We have made major advances since then by discovering unanticipated regulatory and structural roles of RNA. We are also able to sequence DNA accurately and rapidly, and we are approaching the time when every individual will have a personal genome sequence completed at birth or before.

Our challenge now is to be able to read a genome sequence and understand what it means. Systems biology in the context of cellular systems refers to the challenge of identifying how all the individual elements of a cell, including genes, proteins, and metabolites, interact with each other to create functional biological systems. We can parse a genome sequence to identify the protein-coding genes. Identifying the regulatory code comprising DNA regulatory elements, DNA-sequences-specific transcription factors, and other regulatory factors is still beyond our ability with purely computational analysis. Similarly, deciphering protein signaling pathways from genome sequence alone is not yet possible. For genomes with a reference sequence available, most notably human, we still do not know the functional consequences of polymorphisms that lead to our individual characteristics. Synthetic biology is a companion discipline focused on the design and engineering aspects of biological systems rather than prediction. Designing a biological system remains trial-and-error. Most design involves an aspect of library screening and statistical analysis, similar to drug-screening based on library screens rather than ab initio design.

The area of genome-scale systems biology where predictions have been most developed, and the focus of this chapter, is metabolism. Core metabolism, including the functions required to replicate DNA, transcribe DNA into RNA, translate RNA into protein, and use carbon sources and inorganic metabolites to generate chemical energy (ATP), reducing power (NADH, NADPH), and new cellular components, has been studied extensively in model organisms. Much of this research was enabled by breakthroughs in atomic physics that generated sources of isotopes to
permit mapping of metabolic pathways and identification of enzymatic activities and enzymes. Given the DNA sequence of a new organism, one of the first activities is to scan the genome for metabolic enzymes and predict its metabolic potential.

Here we provide an introduction to a widely used method for analyzing cellular metabolism at steady state. The method is called “flux balance analysis” and has had great success in predicting genetic and environmental requirements for viability of microbes. It is our introduction to biological network analysis. Bernhard Palsson is generally acknowledged to have introduced flux balance analysis to biology.

We will use the words network and graph interchangeably. When discussing networks, we start by defining the vertices and the edges. Vertices are also called nodes. In a metabolic network, there are two types of vertices: metabolites and enzymes. Metabolites include small inorganic molecules, organic molecules including amino acids and biomolecules, and large molecules such as RNA and DNA. Enzymes are the proteins that catalyze reactions involving metabolites. The enzyme vertices really represent the reactions catalyzed by an enzyme. In some cases multiple enzymes can catalyze the same reaction; in other cases multiple enzymes are required to work together as a multi-protein complex to catalyze a reaction. For simplicity we will discuss metabolic networks with a one enzyme, one reaction model with enzymes being synonymous with reactions. Networks with two types of vertices are common enough that there is a special adjective to describe them, “bipartite”. A network with one type of vertex is called a “unipartite” but usually is just called a network.

Edges are the connections between vertices. In a metabolic network, an edge connects a metabolite with each enzyme that uses the metabolite as a reactant or generates the metabolite as a product.

Vertices and edges can have additional properties associated with them. In a metabolic network, we usually attach the name of the protein enzyme to its corresponding vertex. We also attach the Enzyme Commission number (EC number), which is a systematic identifier for enzymatic reactions across species. The most functionally important values we attach to each vertex are a pair of constraints indicating the maximum rate at which the enzyme can function in the forward or reverse direction, giving the maximum flux through the reaction. If thermodynamics make only one direction feasible, for example ATP hydrolysis, the reaction is unidirectional. In this case there is only a positive direction, and the constraint for the negative direction is 0.

Each edge has a value indicating the stoichiometry of the use of the metabolite by the reaction. A negative sign indicates that the metabolite is a reactant in the nominal forward direction; a positive sign indicates that the metabolite is a product in the forward direction. For a bidirectional reaction, a negative reaction flux means that the reaction is running in the reverse direction. For example, the reaction

\[ \text{ATP} + \text{GDP} \rightleftharpoons \text{ADP} + \text{GTP} \]

is a bidirectional reaction.

Some networks have multiple types of edges. For example, a network modeling social interactions might have separate groups of edges representing phone calls, text messages, emails, and even posts on social network sites. These edges would have time stamps, durations, and direction-
ality. We could even have multi-edges that connect multiple vertices, for example a group chat involving multiple individuals. These more complicated features arise in metabolic networks when we think about regulatory layers deciding which enzymes are present in which cell types under which environmental conditions. Most microbes prefer glucose to galactose as an energy source, for example, and only turn on galactose metabolism if glucose is absent and galactose is present. There is some evidence that human vegetarians down-regulate peptidase enzymes responsible for digesting protein-rich foods. Developing joint models of metabolism and metabolic regulation is an area of active research. We will focus on metabolism only.

Often with networks we use a matrix representation where an adjacency matrix has rows and columns corresponding to vertices, and the entries correspond to edge values or edge weights. For a metabolic matrix, we call this the stoichiometry matrix $S$. The entry $s_{mr}$ is the stoichiometric value for metabolite $m$ with reaction $r$, or 0 if the metabolite is not associated with the reaction. We also consider two important vectors. One is the vector $M$, which gives the metabolite concentration in the cell. The second is the flux vector $\phi$, which gives the rate of each reaction. The rate of change of the metabolite $m$ is

$$
\dot{m}(t) = \sum_r s_{mr} \phi_r(t).
$$

In matrix notation,

$$
\dot{M}(t) = S \cdot \phi(t).
$$

In general, $\phi(t)$ will depend in a complicated way on the metabolite concentrations. There might be kinetic rate constants, Hill functions, cofactors, inhibitors, lions, tigers, and bears, oh my! With flux balance analysis, we ignore all of this and instead make three assumptions:

1. the cell is at steady state;
2. the only constraints on the fluxes are the parameters we set giving a minimum and maximum limit for each flux;
3. the cell chooses fluxes to maximize a specific linear combination of fluxes usually modeled as a “biomass” flux corresponding the materials required to build a new cellular copy.

With assumption (1), we have the steady-state solution

$$
\dot{M}(t) = 0 = S \cdot \phi.
$$

The $0$ is a reminder that the time derivative is a vector of all the metabolite concentrations, not a scalar of a single metabolite. Since we are at steady state, the flux vector $\phi$ loses its time dependence. We are constrained to feasible flux vectors, defined as those that satisfy the steady-state condition and whose elements are within the stated constraints.

How big is the feasible region? To answer this we consider $S \cdot \phi = 0$ as a system of linear equations. Each metabolite time derivative is a constraint, and each reaction flux is a free variable. The dimension of the solution space is $(\# \text{ of variables}) - (\# \text{ of constraints})$. A typical reconstruction
for yeast might have about 1000 reactions and 500 metabolites, leading to a solution space of 500 dimensions. The solution space is truncated by the upper and lower limits on each flux leading to a compact high-dimensional space. The feasible region always includes the trivial solution $\phi = 0$, corresponding to a dead cell.

The flux vector chosen by the cell is determined by an objective function that we choose. This assumption has two parts. First, we assume that we know what the cell is optimizing. This is a reasonable assumption for single-cell organisms that primarily make new copies of themselves, but is less reasonable for cells in multi-celled organisms where proliferation is highly regulated. Second, we model the objective function as a linear combination of fluxes. Even if an objective function exists, there is no reason that it must be a linear function of fluxes rather than a more complicated non-linear function. There could be fluxes whose contributions to fitness diminish due to saturation, or which at high levels are deleterious. Nevertheless, a linear combination is a reasonable starting point. This linear combination is often termed the biomass flux,

$$\text{biomass} = \sum_r b_r \phi_r.$$ 

The problem seems difficult to solve. We have thousands of flux degrees of freedom, hundreds of metabolite steady-state constraints, hundreds to thousands of constraints on flux limits, and an objective function that potentially includes hundreds to thousands of fluxes. If you have taken optimization, which is an excellent course that I recommend highly, though, you will recognize this as a problem in linear programming. Linear programming problems can be solved rapidly with several different types of algorithms. Just as atomic weapons research in World War II provided access to isotopes for metabolic pathway research, logistics research for military supply chains and resource allocation motivated many of the breakthroughs in linear programming algorithms.

Here we will illustrate linear programming with a simple example of a factory that purchases wheels and sells bicycles and tricycles. We could just as well think about a cell with a choice of glucose or lipid for food source and constraints on the import rates and the efficiencies of converting the different food sources to new cell components. The reactions for this simple model are provided in the table below.

<table>
<thead>
<tr>
<th>Name</th>
<th>Reaction</th>
<th>Constraint</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\theta_W$</td>
<td>$W \leftarrow 0$</td>
<td>$\theta_W \leq w$</td>
</tr>
<tr>
<td>$\phi_B$</td>
<td>$2W \rightarrow B$</td>
<td>none</td>
</tr>
<tr>
<td>$\phi_T$</td>
<td>$3W \rightarrow T$</td>
<td>none</td>
</tr>
<tr>
<td>$\theta_B$</td>
<td>$B \leftarrow 0$</td>
<td>$\theta_B \leq b$</td>
</tr>
<tr>
<td>$\theta_T$</td>
<td>$T \leftarrow 0$</td>
<td>$\theta_T \leq t$</td>
</tr>
</tbody>
</table>

The symbols $W$, $B$, and $T$ denote wheels, bicycles, and tricycles inside the factory. The fluxes $\theta_W$, $\theta_B$, $\theta_W$ are transfer or exchange reactions between the inside and the outside of the factory. We
are only concerned about steady-state inside the factory; the outside of the factory is a reservoir where we can freely exchange components. The null symbol, $\emptyset$, indicates that these components are exchanged into an external reservoir. The transfer fluxes are constrained by the rate at which wheels can be obtained from a supplier ($\theta_W \leq w$) and the rates at which bicycles and tricycles can be sold ($\theta_B \leq b, \theta_T \leq t$).

Notice that the internal fluxes are not constrained. In reality, the factory should have a maximum capacity. Because the exchange fluxes are constrained, the factory constraints may never be realized and are effectively unconstrained. The same is true for many metabolic reconstructions: often it is only a small number of transfer fluxes for essential metabolites that are constrained. These metabolites usually include a carbon source (carbohydrate or lipid, or CO$_2$ for plants), a nitrogen source, a phosphorous source, and for aerobic metabolism an oxygen source.

The metabolite and flux vectors are

$$
\mathbf{M} = \begin{pmatrix} W \\ B \\ T \end{pmatrix}, \quad \phi = \begin{pmatrix} \theta_W \\ \phi_B \\ \phi_T \end{pmatrix}.
$$

The steady-state condition, $\dot{\mathbf{M}} = 0 = S\phi$, is

$$
\begin{pmatrix} W \\ B \\ T \end{pmatrix} = 0 = \begin{pmatrix} +1 & -2 & -3 & 0 & 0 \\ 0 & +1 & 0 & -1 & 0 \\ 0 & 0 & +1 & 0 & -1 \end{pmatrix} \begin{pmatrix} \theta_W \\ \phi_B \\ \phi_T \\ \theta_B \\ \theta_T \end{pmatrix}.
$$

Each row of the stoichiometry matrix corresponds to a metabolite, and each column corresponds to a single reaction.

The objective function to optimize is the net profit. We will assume that each wheel has cost $C_W$, each bicycle has price $P_B$, and each tricycle has price $P_T$, leading to the objective function for net profit,

$$
P = P_B \theta_B + P_T \theta_T - C_W \theta_W.
$$

Now we get to work optimizing our factory. Note first that the steady-state conditions permit us to express all fluxes in terms of the internal fluxes $\phi_B$ and $\phi_T$:

$$
\begin{align*}
\theta_W &= 2\phi_B + 3\phi_T \\
\theta_B &= \phi_B \\
\theta_T &= \phi_T \\
P &= (P_B - 2C_W)\phi_B + (P_T - 3C_T)\phi_T = p_B\phi_B + p_T\phi_T.
\end{align*}
$$
The terms $p_B$ and $p_T$ are net profit per bicycle or tricycle, accounting for the cost of the wheels. In terms of the internal fluxes, the constraints are

$$2\phi_B + 3\phi_T \leq w$$
$$\phi_B \leq b$$
$$\phi_T \leq t$$

If $p_B \leq 0$, then clearly $\phi_B = 0$ is the optimal value. Similarly, if $p_T \leq 0$, then $\phi_T = 0$ is the optimum. If both net profits are non-positive, then it is a bad market for wheeled vehicles and the factory is dormant, $\phi = 0$.

With two effective variables, $\phi_B$ and $\phi_T$, the feasible space may be depicted as a polygon in two dimensions with edges defined by the constraints. The polygon is convex: if $\phi_1$ and $\phi_2$ are within the feasible region, then for any mixing fraction $0 \leq f \leq 1$, $f\phi_1 + (1 - f)\phi_2$ is also within the feasible region. In a higher dimensions, the feasible region is a convex polytope. Convexity is ensured when constraints all have the form $|\phi_r| \leq c_r$.

To optimize the net profit of the factory, we consider lines of constant profit $K$, termed isoprofit lines,

$$p_B\phi_B + p_T\phi_T = K.$$  

These lines have negative slope and intercept the axes at $(\phi_B, \phi_T) = (K/p_B, 0)$ and $(0, K/p_B)$. If $K$ is very large, the line does not intersect the feasible region. We think about reducing $K$ until it hits the feasible region for the first time. This gives the optimal solution. Usually, the first hit will be on one of the corners of the feasible region polygon. Note, however, that the constraint on the wheel flux has a form similar to the net profit flux,

$$2\phi_B + 3\phi_T \leq w.$$  

If the ratio $p_B/p_T$ is also $2/3$, then the isoprofit line is parallel to the constraint edge of the feasible region and any point along the edge is an optimal value. The optimum is degenerate. Nevertheless, a corner is still part of the degenerate set.

In the general multidimensional case of a convex polytope feasible space and a linear objective function defining hyperplanes of constant value, a corner of the feasible region will always give the optimal solution. This result is what permits efficient algorithms for linear optimization, either by simplex algorithms that travel along hyper-edges or interior point algorithms that travel within the feasible region.

Back to our example, note that the maximum $\phi_B$ is $b_M = \min(b, w/2)$. The maximum $\phi_T$ is $t_M = \min(t, w/3)$. The feasible space always has a vertex at the origin and may have up to 4 additional vertices. In general, though, we will either maximize $\phi_B = b_M$ and then use the remaining capacity for tricycles, $\phi_T = (w - 2b_M)/3$, or maximize $\phi_T = t_M$ and use the remaining capacity for bicycles, $\phi_B = (w - 3t)/2$. If the ratio $p_B/p_T > 2/3$ then the bicycle constraint is maximized; otherwise, the tricycle constraint is maximized.

Limitations of flux balance analysis.
• Simplifications of the model itself: linear objective function, most fluxes unconstrained.

• In experimental tests, good predictions of environmental growth rates, single enzyme deletions and viable/unviable, but inaccurate in predicting mutants with intermediate growth.

• No information about dynamics. If a cell is moved to a new environment, how long until the fluxes reach the new optimum?

• Counterpart of dynamics is metabolite pools. The model assumes cells have constant metabolite concentrations, but doesn’t tell us what the concentration actually is. Metabolite concentrations can be measured by mass spec, but these concentrations don’t correspond to anything that can be predicted by the model.

• Regulation of active fluxes is active research.

• Establishment of internal reservoirs is active research.

Problems

1. Flux-balance analysis of metabolic networks. Suppose that an organism has $X$ muscle cells and $Y$ neural cells. The organism can generate 1000 units of energy per minute. Muscle cells require 1 unit/min and neural cells require 2 units/min. The organism needs at least 200 muscle cells and 100 neural cells to survive.

(a) What are the coordinates defining the vertices of the feasible region in $(X,Y)$ space?

(b) Suppose that the fitness $\phi(X,Y)$ of the organism is a linear function,

$$\phi(X,Y) = aX + bY,$$

with $a$ and $b$ positive. What condition on $(a,b)$ permits multiple optimal solutions? What condition gives $X > Y$ at the optimum? What condition gives $X < Y$ at the optimum?
Chapter 23

Networks, Giant Component, Diameter, Motifs

As discussed previously, networks have vertices and edges. Here we consider networks in general. We will focus on undirected, unweighted networks with no self-edges. This means that an edge either exists or doesn’t exist between a pair of vertices, edges always connect pairs of vertices, and the edge has no special direction. This is the starting point for network analysis, and many algorithms that are developed for unweighted, undirected networks are easily generalized to weighted, directed networks, to multiple edge types, and to other more complex and realistic models. The example we will carry through this section is network representations of disease spread. Vertices represent people, and edges represent transmissions between individuals. Although transmission has a natural direction, we will still consider the network to be undirected for simplicity.

The total number of vertices in a network is denoted \( N \) or \( V \), and the total number of edges is denoted \( E \). We use the notation \( i \sim j \) to denote that vertices \( i \) and \( j \) are connected by an edge. We can define a network through an adjacency matrix \( A \) whose elements \( a_{ij} = a_{ji} = 1 \) if \( i \sim j \) and 0 otherwise. For a network with no self-edges, \( a_{ii} = 0 \) for all vertices \( i \). Often a graph or network will be also defined as \( G(V,E) \), specifying the vertices and the edges.

The values \( N \) and \( E \) are extensive; they are proportional to the size of the network. For example, if we were studying disease transmission among students at a university, \( N \) would be the number of students, and \( E \) would be the transmission events or the possible transmission events. Larger universities would have larger values of \( N \) and \( E \) compared with smaller schools.

Two other properties that are important are the fraction of pairs connected by edges, \( f \), and the mean number of neighbors, \( \langle J \rangle \). The fraction of pairs connected by edges is

\[
f = E/[N(N-1)/2],
\]

where the denominator is just the total number of undirected pairs. Given a network with \( N \) vertices and specified edge probability \( f \), we can construct a random network by considering each edge \( a_{ij} \)
to be a binary random variable distributed as

\[ a_{ij} = \text{Binary}(f). \]

This is called an Erdős-Rényi random network and is usually the starting point for thinking about properties of networks.

The expected number of neighbors \( J_i \) for vertex \( i \) is

\[ J_i = \langle \sum_{j \neq i} a_{ij} \rangle = \sum_{j \neq i} \langle a_{ij} \rangle = (N - 1)f. \]

Since each edge follows an identical distribution, each vertex has the same expected number of neighbors \( J = (N - 1)f \). More complicated models incorporate a degree correction in which some vertices systematically have more neighbors than others.

We can write the expected number of edges in terms of \( J \),

\[ \langle E \rangle = NJ/2. \]

Each of the \( N \) vertices has \( J \) edges, and we divide by 2 because the edge \( i \ j \) appears in both directions.

We are often interested in the “thermodynamic limit” of a network. This is similar to the thermodynamic limit of a physical system in which we hold the density constant as we take the volume and the number of particles to infinity. The most useful thermodynamic limit of a network holds \( J \) constant as \( N \to \infty \) and \( f \to 0 \) with \( f(N - 1) = J \) and \( E = JN/2 \to \infty \).

While each vertex has \( J \) neighbors on average, in a random network the observed number of edges will differ from vertex to vertex. We term the number of edges the vertex degree. For vertex \( i \),

\[ d_i = \sum_j a_{ij} = \sum_j a_{ji}. \]

Sometimes we represent the degree as a diagonal matrix \( D \) with elements

\[ D_{ii} = d_i. \]

The degree \( d_i \) is the sum of \( N - 1 \) binary random variables, which has a binomial probability distribution,

\[ d_i \sim \text{Binomial}(f, N - 1), \]

where \( f \) is the success probability and \( N - 1 \) is the number of trials. The probability that \( d_i \) has a particular value \( k \), \( Pr(k) \), is

\[
Pr(k) = C(N - 1, k) f^k (1 - f)^{N-1-k} \\
\approx \frac{[(N-1)!/k!(N-1-k)!] f^k \exp[-f(N-1-k)]}{(N^k/k! \exp[-f(N-1)]} \\
\approx \frac{(N^k/k!) \exp[-f(N-1)]}{(J^k/k!)} e^{-J} 
\]
The approximations are accurate when \( f \ll 1 \) and \( J \ll N \). Usually as long as \( J \ll \ln N \), the approximations are fine. For each vertex, then,

\[
d_i \sim \text{Poisson}(J).
\]

In an actual network, we would see systematic differences between degrees and possibly a very different degree distribution. Poisson distributions are peaked around \( J \) with variance \( J \) and standard deviation \( \sqrt{J} \). Actually networks often show algebraic decay

\[
\Pr(d_i = k) \sim \frac{1}{k^\beta},
\]

where \( \beta \) is a parameter. These are also called power-law networks because the degree distribution follows a power law, and scale-free networks because for \( \beta \leq 3 \) the variance diverges and for \( \beta \leq 2 \) the mean diverges. These networks can arise from a process called preferential attachment or “rich-get-richer”, in which a network is generated by starting with a subset of vertices and edges, then adding new vertices with attachments to existing vertices with probabilities proportional to the current vertex degree. Albert-László Barabási is famous for investigating the properties of power-law networks.

Many biological networks are described better by power law degree distributions than by Poisson degree distributions. For example, infectious diseases are spread more by people with greater numbers of contacts, which leads to vaccination and surveillance recommendations for individuals most likely to spread disease.

Now let’s imagine that we start with a network where no one has a disease, and then look at spread from an index case. We keep track of the number of transmissions separating the disease transmission from the index case. Let \( n_k \) be the number of diseased individuals at distance \( k \), and \( J \) be the expected number of transmissions per individual. We have

\[
\begin{align*}
  n_0 & = 1 \\
  n_1 & = J \\
  n_2 & = J^2 \\
  \vdots \\
  n_k & = J^k
\end{align*}
\]

The total number of individuals infected at the end of the process is \( T \),

\[
T = \sum_{k=0}^{\infty} n_k = \sum_{k=0}^{\infty} 1/J^k = 1/(1 - J).
\]

For \( J < 1 \), the sum converges to \( T = 1/(1 - J) \). As \( J \to 1 \), more and more individuals are affected. Finally, at \( J = 1 \), the sum diverges. In reality what this means is that the entire network of \( N \) individuals has been infected, with \( T \to N \).

In the context of infectious disease, \( J \) for an unvaccinated population is termed \( R_0 \), the number of new infections in a susceptible population. Assuming that a vaccination is completely effective,
vaccination of a fraction $1 - \nu$ with unvaccinated subpopulation $\nu$ will reduce $J$ from $R_0$ to $\nu R_0$. We can avoid an epidemic if $\nu R_0 < 1$, or $\nu < 1/R_0$. The $R_0$ values for diseases in the news are in the table below. Of course, it’s not just about the $R_0$ value; it’s also about the mortality and lasting effects.

Table 23.1: Diseases and $R_0$ values

<table>
<thead>
<tr>
<th>Disease</th>
<th>$R_0$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hepatitis C</td>
<td>2</td>
</tr>
<tr>
<td>Ebola</td>
<td>2</td>
</tr>
<tr>
<td>Flu</td>
<td>2</td>
</tr>
<tr>
<td>HIV</td>
<td>4</td>
</tr>
<tr>
<td>SARS</td>
<td>4</td>
</tr>
<tr>
<td>Pertussis</td>
<td>5</td>
</tr>
<tr>
<td>Polio</td>
<td>5</td>
</tr>
<tr>
<td>Smallpox</td>
<td>5</td>
</tr>
<tr>
<td>Diphtheria</td>
<td>6</td>
</tr>
<tr>
<td>Mumps</td>
<td>10</td>
</tr>
<tr>
<td>Measles</td>
<td>18</td>
</tr>
</tbody>
</table>

We can think about the disease transmissions as connecting the entire network. As $J \to 1$, everyone becomes connected together. This is a phase transition, with a rapid transition between isolated clusters at $J < 1$ and a single connected component, called the “giant component”, for $J > 1$. In other contexts it is called the percolation transition. For example, if you start with a piece of cheese and start making holes as in Swiss cheese, there is a critical density where the holes form complete pathways through the cheese.

We can calculate the average number of vertices in the giant component as a function of $J$. Let $p$ be the probability that a vertex is in the giant component, and $1 - p = q$ the probability that it is not in the giant component. For it to be outside the giant component, either it is not connected to a vertex (with probability $1 - f$), or if it is connected to a vertex that is itself outside the giant component (with probability $f q$). This has to be true for all of its $N - 1$ connections, leading to the self-consistent equation

$$q = [1 - f + f q]^{N-1} \approx e^{-f N (1 - q)},$$

or in terms of $p$,

$$1 - p = e^{-p J},$$

$$p = 1 - e^{-p J}.$$

We can sketch the solution graphically by plotting $y_1 = p$ and $y_2 = 1 - e^{-p J}$ and noting where the lines $y_1$ and $y_2$ cross. There is always an intersection at $p = 0$. When $p > 1$, there is a second
intersection at $p > 0$ corresponding to the giant component. You can see this because at small $p$, $1 - e^{-pJ} \approx 1 - 1 + pJ = pJ$, which has slope J and decreasing slope thereafter. If the initial slope is above 1, then $y_2$ crosses above $y_1$ and then must cross back. If the initial slope is below 1, then $y_2$ remains below $y_1$ and never recrosses for $p > 0$.

When there is a giant component, we can calculate the approximate diameter of the network, equal to the maximum separation between vertices. We use the same reasoning as with disease spread that the number of vertices $a$ distance $k$ from a starting vertex is $J^k$. When $J > 1$, $n_k > n_{k-1}$, and we stop when $n_k \approx N$. This gives the diameter $d$,

$$J^d \approx N$$

$$d \approx \log N / \log J.$$

For a university, we have $N \approx 10^4$ and $J \approx 10$ for very good friends, giving diameter $d \approx 4$. For the world, $N \approx 10^{10}$ and $J \approx 10$, giving a diameter of 10 degrees of separation for edges from very good friends. Including weaker acquaintances, $J \approx 100$, and 5 degrees of separation.

A general technique for identifying interesting properties of real networks is to determine where they differ from a random network. Then we generate and test hypotheses to identify the reasons for the deviations from a random network expectation.

One of the properties that often occurs in real networks is that edges can be clustered, with groups of vertices being enriched for connections between them. This can be due to an underlying factor that is shared by all the vertices. For example, if we look at social contacts between students, we will see enriched contacts between members of the same design group. In a larger network of disease transmission, we will see enriched transmissions between groups of people corresponding to shared family membership or shared work.

The correlation coefficient or clustering coefficient provides a quantitative measure of edge clustering. It is usually given the symbol $C$ and is motivated by the probability ratio

$$\Pr(i \mid j, j, k) / \Pr(i) = \Pr(i \mid j, j, k) / f,$$

the probability of an edge connecting $i$ and $k$ given that both are connected to a third vertex $j$, relative to the overall probability of edges. This ratio is 1 for an Erdős-Rényi (ER) random network and greater than 1 for a network with clustering. When $i$, $j$, and $k$ are all connected, they form a triangle in the graph. The clustering coefficient $C$ is defined as

$$C = v_3 / \langle v_3 \rangle_{ER},$$

where $v_3$ is the number of triangles observed in the actual graph and $\langle v_3 \rangle_{ER}$ is the number of triangles expected in an ER random graph with the same $N$ and $J$ (and $f$ and $E$). The number of triangles in the ER graph is

$$\langle v_3 \rangle_{ER} = C(N, 3) f^3$$

$$= [N! / (N - 3)! 3!] f^3$$

$$\approx N^3 f^3 / 6$$

$$= J^3 / 6.$$
This result may be surprising: regardless of how large \( N \) grows, if \( J \) is held fixed the number of triangles remains constant. The increase in \( N \) is exactly balanced by the decrease in \( f \) to maintain a constant triangle count.

For intuition about the quantitative meaning of a particular value of \( C \), consider a network made up of \( n \) groups of size \( K \) each, with \( N = nK \). Each group is a clique, which means that all \( K(K-1)/2 \) pairwise edges are present, and \( J = K - 1 \). The number of triangles observed, abbreviated \( v_3 \), is
\[
v_3 = n \times C(K, 3) = nK(K-1)(K-2)/6.
\]

The clustering coefficient is
\[
C = nK(K-2)/(K-1)^2,
\]
which for moderate \( K \) is approximately equal to \( n \), the number of groups in the network.

Our count of triangles can be generalized to other patterns, which are called “motifs” or “graphlets”. A systematic series is to count the number of cliques of increasing size. A clique is a group of vertices that are completely connected. A clique of size \( k \) is called a \( k \)-clique and has \( k \) vertices and \( k(k-1)/2 \) edges. For a given \( k \), the number of \( k \)-cliques expected in an ER random graph is
\[
\langle v_k \rangle_{ER} = C(N,k) f^k(k-1)/2
\]
\[
= [N!/(N-k)!k!] f^k(k-1)/2
\]
\[
\approx N^k f^k(k-1)/2 / k
\]
\[
= (J^k(k-1)/2 / k!) / N^k(k-1)/2 - k
\]
\[
= (J^k(k-1)/2 / k!) / N^k(k-3)/2.
\]

For \( k = 2 \), \( v_2 = JN/2 = E \), the number of edges. This is true by definition for any network, not just a random network. For \( k = 3 \), \( \langle v_3 \rangle_{ER} = J^3/6 \) as before. For \( k = 4 \), \( \langle v_4 \rangle_{ER} = (J^6 / 4!) / N^2 \), which goes to 0 in the thermodynamic limit. Appearance of a single 4-clique indicates a source of underlying structure. In protein interaction networks, with proteins as vertices and protein-protein physical interactions as edges, these cliques can indicate the formation of a protein complex.

### Problems

1. Networks and degree distributions. Consider a network with \( N \) total vertices and \( E \) total undirected, unweighted edges.
   
   (a) What is the probability \( f \) that an edge connects two vertices connected at random?

   (b) What is the average number of neighbors \( J \) per protein?

   (c) The probability \( p_n \) that a protein has exactly \( n \) neighbors follows a binomial distribution. Provide this distribution.
(d) Show that in the limit that $f \to 0$, $N \to \infty$, and $J$ a finite constant, that the binomial probability distribution for $p_n$ approaches a Poisson distribution. Provide the Poisson distribution.

(e) Based on the Poisson distribution, for what value of $J$ do we expect on average only one vertex in the entire network to have no neighbors?

2. Network motifs. Again consider a network with $N$ total vertices and $E$ total edges. The edge probability $f$ and the average degree $J$ can be calculated from $N$ and $E$ and can also be used in your answers. You can assume the thermodynamic limit that $f \to 0$, $N \to \infty$, and $fN \to J$.

(a) What is the probability that three vertices, selected at random, have all edges (a 3-clique)? How many 3-cliques exist in the network?

(b) How many edges are possible for a group of $k$ vertices? Given a set of $k$ vertices, what is the probability that all these edges exist, giving a $k$-clique? How many $k$-cliques are expected in a random network?

(c) Now suppose that the $N$ vertices are not randomly organized. Instead, there are $M$ modules, each with $n$ vertices within the module. Edges occur only within modules, with no edges between modules. For example, in a social network, modules might be families, workplaces, or university classes. In a biological network, modules might be protein complexes. In this case, $f$ for edges between modules is 0. What is $f$ within a module? What is the expected number of 3-cliques as a function of $M$? What is the clustering coefficient as a function of $M$, defined as the number of 3-cliques for the given $M$ relative to the number for a non-modular network with $M = 1$?

3. Disease spread, the giant component, and network diameter. Suppose a network has $N$ total vertices, representing people. Each infected person transmits the disease to an additional $J$ people.

(a) Define $C_n(J)$ as the number of people infected through a path of length $n$, with $C_0(J) = 1$ and $C_1(J) = J$. Provide an expression for the general case, $C_n(J)$.

(b) Define the total number of infected people as $T(J) = \sum_{n=0}^{\infty} C_n(J)$. Provide $T(J)$ for $J < 1$ and for $J > 1$. Remember that $T(J)$ must be $\leq N$.

(c) For $J > 1$, the network radius $\rho$ is roughly defined as $C_\rho(J) = N$, the number of steps to infect the entire network. Provide $\rho$ in terms of $N$ and $J$. 

A problem that occurs in many contexts is to prioritize vertices as candidates for further analysis. In networks of human genes and proteins connected by biological interactions, these might be candidates for causing a disease or being responsible for a phenotype. We often want to prioritize these for study, for example using CAS/CRI SP R to perturb their function and observe the effect on the phenotype of interest.

In other cases, we are interested in network-based re-ranking. This means that we have conducted an assay that is noisy. Individual measurements may be untrustworthy, but we would be interested in a hot spot where many genes with suggested as candidates by the assay are also connected to each other in the network.

The algorithms we discuss in this chapter are also related to methods for recommendation systems, for example recommendations for adding friends in social networks based on shared friends, or recommendations for purchases or movies based on shared patterns with other individuals.

A basic idea is that vertices that are not directly connected but which share interaction partners may be related, even though they lack a direct connection. Similarly, vertices that are directly connected and also share many neighbors may be more related than vertices that are connected but share no partners.

The adjacency matrix provides an efficient route to counting numbers of shared neighbors. The number of neighbors $n_{ij}$ shared by vertices $i$ and $j$ is

$$n_{ij} = \sum_k a_{ik}a_{kj} = (AA)_{ij},$$

the $i, j$ entry in the square of the adjacency matrix. Note that this product counts paths of length 2. Many methods have been based on ranking pairs of vertices based on the number of paths of length 2. This idea can be generalized, with the number of paths of length $d$ given by the entries of $A^d$. Similarly, we can think about the probability that a particle that starts at $j$ ends at $i$ after one
step. Here we have to normalize by the number of possible output channels, equal to the degree $d_j$, giving the probability $p_{ij}(1)$ for a one-step random walk,

$$p_{ij}(1) = (AD^{-1})_{ij}.$$ 

For a $k$-step random walk,

$$p_{ij}(k) = [(AD^{-1})^k]_{ij}.$$ 

Current methods perform these calculations by summing paths to all orders, equivalent to calculating sums of weighted random walks on the network to generate a diffusion-based distance metric for a graph.

We have already seen that diffusion in Cartesian space can be used to define a distance metric. We started with a model in which particles were located at grid regions and made random transitions at rate $k$ to connected regions. For transient diffusion from an initial state $\rho(x;0)$ we found

$$\rho(x;t) = \int dx' G(x-x';t)\rho(x';0)$$ 

with Green’s function

$$G(x-x';t) = (4\pi Dt)^{-1/2} \exp[-(x-x')^2/4Dt].$$ 

We can invert this relationship to define a distance metric in terms of the diffusion kernel,

$$|x-x'| \equiv -\sqrt{4Dt} \ln[G(x-x';t)/G(0;t)].$$ 

Larger values of the Green’s function are equivalent to shorter distances.

We also developed Green’s functions for steady-state density profiles generated by a constant source with distribution $\beta(x)$ with first-order decay and setting the decay rate $\alpha$ to 1,

$$\rho(x) = \int dx' G(x-x';\lambda)\beta(x').$$ 

Here $\lambda$ is the effective decay length $\sqrt{D/\alpha}$, and the Green’s function is

$$G(x-x';\lambda) = (1/2\lambda) \exp(-|x-x'|/\lambda).$$ 

We can invert this relationship as well,

$$|x-x'| \equiv -\lambda \ln[G(x-x';\lambda)/G(0;\lambda)].$$ 

These results give us two approaches to defining effective distances on non-regular grids, for example grids defined by the connections of a network with adjacency matrix $A$ and corresponding diagonal degree matrix $D$. Suppose at time $t$ the number of random walkers at vertex $i$ is $n_i(t)$, and random walkers make transitions randomly at rate $k$. Denoting the degree of vertex $i$ as $d_i$, the probability that a transition occurs to vertex $j$ is $a_{ij}/d_i$. We choose $\Delta t$ to be sufficiently small that
$k\Delta t \ll 1$, so that each particle makes 0 or 1 transitions and the number of particles making 2 or more transitions goes to 0. The distribution at time $t + \Delta t$ is

$$n_i(t + \Delta t) = n_i(t) - k\Delta t n_i(t) + \sum_j k\Delta t (a_{ij}/d_j) n_j(t).$$

The time derivative is

$$\dot{n}_i(t) = \lim_{\Delta t \to 0} \frac{n_i(t + \Delta t) - n_i(t)}{\Delta t}$$

$$= -kn_i(t) + k \sum_j (a_{ij}/d_j) n_j(t).$$

In matrix notation,

$$\dot{n}(t) = -k[I - AD^{-1}]n(t),$$

with $I$ denoting the identity matrix, $A$ the adjacency matrix, and $D$ the diagonal degree matrix. Comparing this equation to the diffusion equation,

$$\dot{\rho}(x;t) = D\nabla^2 \rho(x;t)$$

we see that the matrix $I - AD^{-1}$ takes the place of the negative of the Laplacian operation $\nabla^2$. The transition rate $k$ takes the place of the diffusion constant $D = k/2\Delta x^2$. Since edges don’t have Cartesian lengths, the term $\Delta x$ has no counterpart in graph diffusion. Vertices that have stronger connections are represented as having larger $a_{ij}$ weights rather than shorter edge lengths. The term $1/2$ in Cartesian diffusion, representing 2 directions to diffuse, has the counterpart $D^{-1}$ representing the number of open channels.

An alternative model for graph diffusion is to assume that transitions through each edge happen at rate $k$, which implies that particles diffuse out of vertices with rates proportional to the vertex degree. For this model,

$$\dot{n}(t) = -k[D - A]n(t).$$

The rate $k$ just provides an overall scaling with time and can be set to 1. This leads to the conventional definition of the graph Laplacian $L$,

$$L \equiv D - A.$$

This is the graph equivalent of the negative of the real-space Laplacian $\nabla^2$.

One feature of the traditional Laplacian is that it is symmetric. The operator $I - AD^{-1} = LD^{-1}$ is not symmetric. A symmetric operator that is often used is the normalized Laplacian $\tilde{L}$ defined as

$$\tilde{L} = I - D^{-1/2}LD^{-1/2}.$$
(for symmetric operators). Two types of Green’s functions are in widespread use and correspond, of course, to Green’s functions for transients and for steady-state in real space.

The diffusion kernel for a transient assumes an initial weight or importance of \( n(0) \) at time 0. The weight vector at time \( t \) is

\[
n(t) = \exp[-Lt]n(0),
\]

where \( L \) is one of the Laplacian-like operators we defined. The value of this approach is that the transient generator \( \exp -Lt \) can be pre-computed, making it very fast to calculate new weights \( n(t) \) corresponding to an input vector \( n(0) \). Using the operator \( L = I - AD^{-1} \), the Green’s function to pre-calculate is

\[
G(t) = \exp(-Ir) \exp(tAD^{-1}) = e^{-t} \sum_{k=0}^{\infty} (t^k/k!)(AD^{-1})^k
\]

We can interpret the element \( G_{ij}(t) \) as summing over all lengths \( k \) the probabilities that \( k \)-length random walks that start at \( j \) end at \( i \), with weights decreasing according to the schedule \( t^k/k! \). The parameter \( t \) determines whether shorter paths or longer paths contribute more to the sum. We have used our standard Taylor series expansion for the exponential of a matrix.

The equivalent of the steady-state Green’s function uses a constant source term \( \beta \) and decay rate \( \tau \), with steady-state given by

\[
\dot{n}(t) = 0 = -Ln(t) - (1/\tau)n(t) + \beta
\]

\[
n = [(1/\tau)I + L]^{-1} \beta.
\]

Here we can also pre-calculate the Green’s function. For convenience we define \( \lambda = \tau/(1 + \tau) \), where smaller \( \lambda \) corresponds to faster decay and shorter paths. The Green’s function for \( L = I - AD^{-1} \) is

\[
G(\tau) = [(1/\tau)I + I - AD^{-1}]^{-1}
\]

\[
= [\lambda^{-1}I - AD^{-1}]^{-1}
\]

\[
= [\lambda^{-1}(I - \lambda AD^{-1})]^{-1}
\]

\[
= \lambda \sum_{k=0}^{\infty} \lambda^k(AD^{-1})^k.
\]

The element \( G_{ij}(\tau) \) also sums the probability that a paths that starts at \( j \) end at \( i \), but with a different decay schedule. We have used our standard Taylor series expansion for \( (I - M)^{-1} \) for matrix \( M \).

Rather than using the elements of \( G \) directly, we can perform normalizations similar to those we used in the real-space examples. We define diagonal matrix \( H \) as the diagonal elements of \( G \). We can then define a correlation \( C \) as

\[
C = H^{-1/2}GH^{-1/2},
\]
with diagonal elements 1 and off-diagonal elements serving to identify closely connected pairs. Effective distances between vertices could be defined as

\[ d_{ij} = -\ln C_{ij}, \]

but generally algorithms work with the Green’s functions or the scores rather than the distances.

**Problems**

1. Graph diffusion. A network has 4 vertices, numbered 1, 2, 3, 4. The network has 4 undirected edges: 1 \( \sim \) 2, 1 \( \sim \) 3, 2 \( \sim \) 3, 3 \( \sim \) 4.
   
   (a) Provide the adjacency matrix \( A \) and the degree matrix \( D \).
   
   (b) Define the matrix \( A(n) \) as having matrix elements \( a(n)_{ij} \) that give the number of paths of length \( n \) starting at \( j \) and ending at \( i \). Provide \( A(n) \) for \( n = 0, 1, 2 \). Describe how to calculate \( A(n) \) for other values of \( n \).
   
   (c) Suppose that a random walk leaving a vertex chooses each of the outgoing edges with equal probability. Let the matrix \( P(n) \) have matrix elements \( p(n)_{ij} \) giving the probability that an \( n \)-step random walk that started at \( j \) ends at \( i \). Provide the matrix \( P(n) \) for \( n = 0, 1, 2 \). Describe how to calculate \( P(n) \) for other values of \( n \).

2. Graph diffusion. Now consider a general graph with adjacency matrix \( A \) and degree matrix \( D \).
   
   (a) The graph Laplacian \( L \) is defined as \( D - A \). Prove the the column vector \( 1 \), a column vector with each element 1, is an eigenvector of \( L \) with eigenvalue 0.
   
   (b) Suppose that random walks are sampled over many lengths, with the probability of \( n \) steps following a Poisson distribution with mean \( \lambda \). Define the matrix \( P(\lambda) \) as having matrix elements \( p(\lambda)_{ij} \) giving the probability that a random walk following this process and starting at \( j \) ends at \( i \). Provide a closed-form expression for \( P(\lambda) \).
   
   (c) Your answer to the previous question should have had the form \( e^{-\lambda M} \), where \( M \) is a matrix. It is possible to prove that \( M \) is positive semidefinite: it has at least one eigenvector with eigenvalue 0, and all other eigenvectors have eigenvalues \( \geq 0 \). Suppose that random walks are started at time 0 according to column vector \( \beta \), with \( \beta_i \) equal to the probability that the random walk starts at vertex \( i \). Prove that in the limit \( \lambda \rightarrow 0 \), the steady-state distribution is proportional to the eigenvector with eigenvalue 0.

   (d) Provide a closed-form expression for an eigenvector of \( M \) with eigenvalue 0.
Chapter 25

Network Partitioning and Spectral Clustering