

IV Master in Biophysics  
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# Stochastic dynamics

Evolutionary Systems Biology Lab

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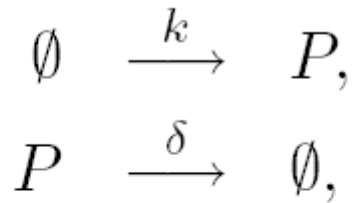
# day II



# Stochastic dynamics of gene expression, summary

- Genes are expressed by means of chemical reactions
- Chemical reactions are stochastic processes (collisions, etc)
- Gene expression is noisy: *intrinsic* noise (fluctuating reaction rates) TODAY  
*extrinsic* noise (molecules involved in gene expression)

# A simple model of gene expression, summary



Poisson process (birth and death)

- protein produced on average every  $1/k$  seconds (**birth**)

- protein decays with rate  $\delta$  (**death**)

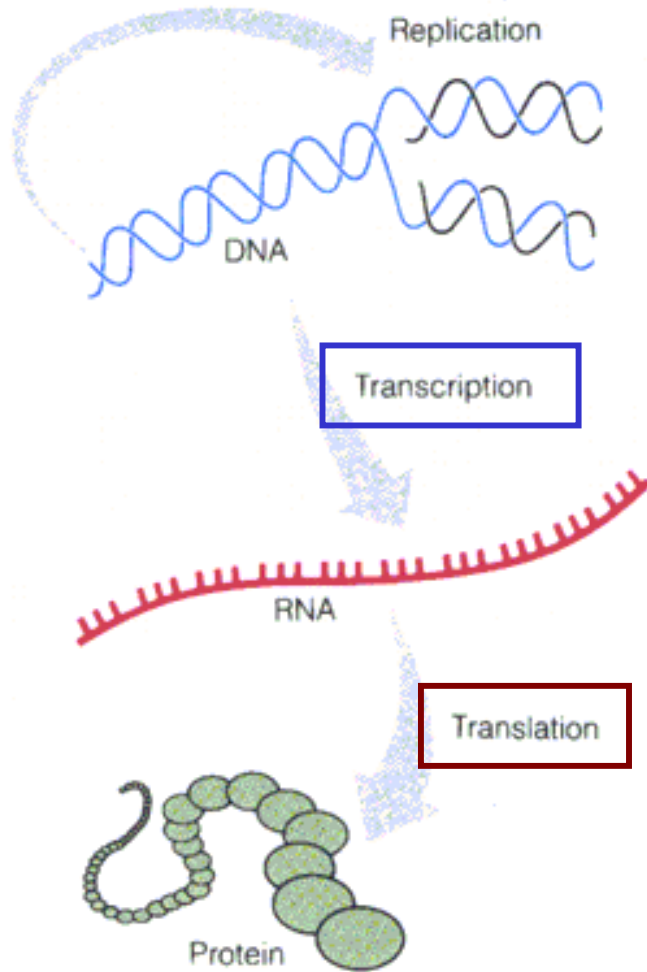
$$p_n = \frac{\langle n \rangle_{ss}^n}{n!} e^{-\langle n \rangle_{ss}}$$

the steady state distribution is the Poisson Distribution

What is noise then? **CV:**  $n_1 = \frac{\sigma}{\langle n \rangle}$  ( $= 1/\sqrt{\langle n \rangle}$ . Poisson distribution, **noise increases as the number of molecules decreases**)

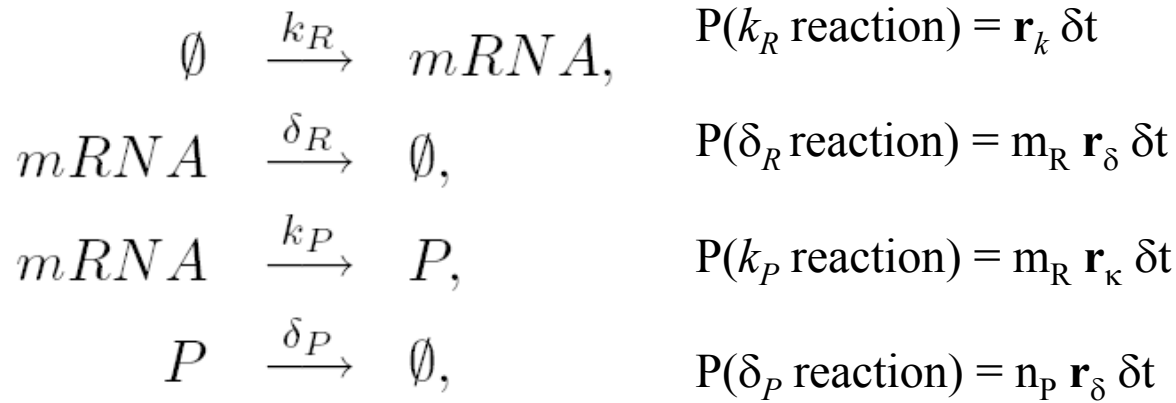
**Fano:**  $n_2 = \frac{\sigma^2}{\langle n \rangle}$  ( $= 1$ , Poisson distribution)

# A more detail model of gene expression



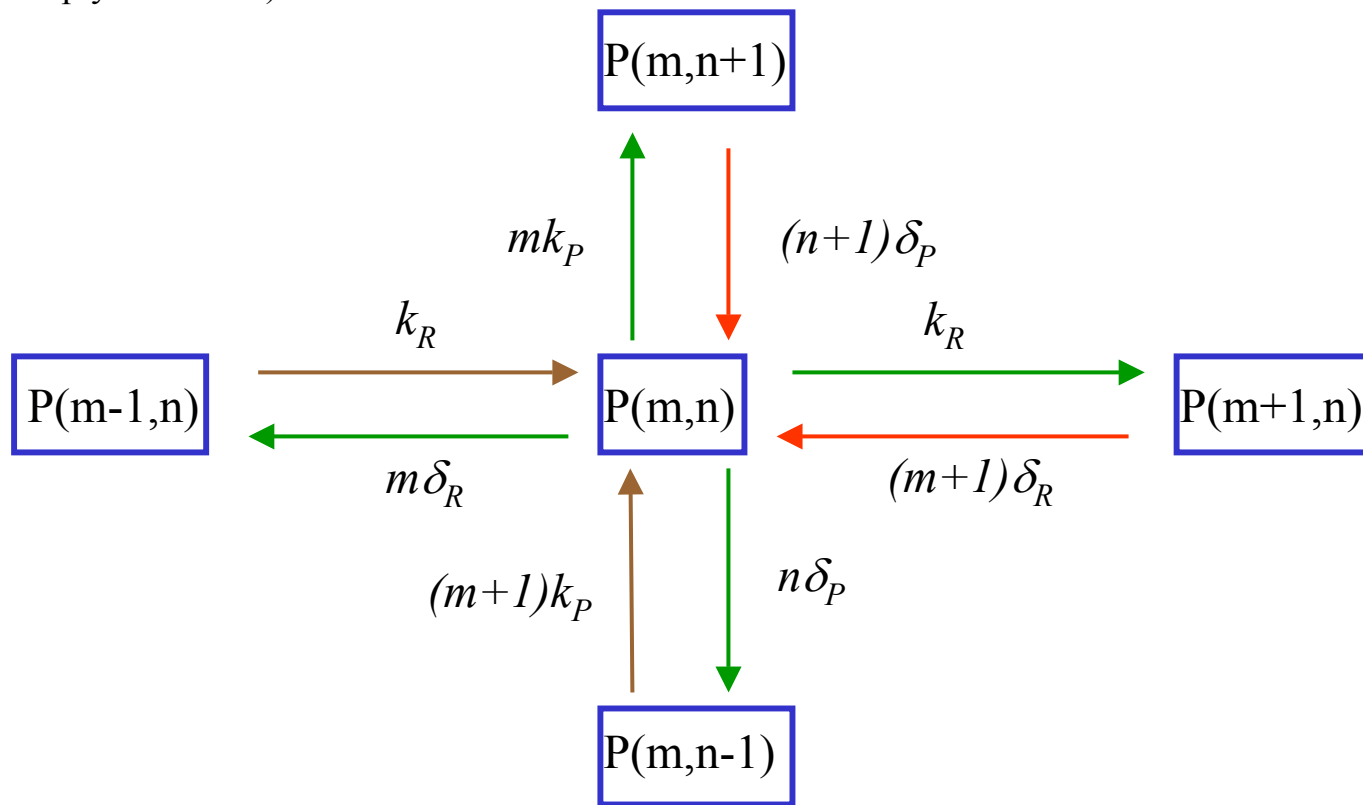
Deterministic model

$$\frac{d[mRNA]}{dt} = k_R - \delta_R[mRNA]$$
$$\frac{d[P]}{dt} = k_P[mRNA] - \delta_P[P]$$



How does the probability of having, say,  $m$  mRNA molecules and  $n$   $P$  molecules,  $\mathbf{p}(m,n)$ , change with time?

$\mathbf{r}_k$ 's as  $\mathbf{k}$ 's to simplify notation  
(this could also imply that  $V = 1$ )



$$\begin{aligned}
 \frac{dp_{m,n}}{dt} &= -p_{m,n}[m\delta_R + mk_P + k_R + n\delta_P] \quad \text{---} \\
 &+ p_{m,n+1}(n+1)\delta_P + p_{m+1,n}(m+1)\delta_R \quad \text{---} \\
 &+ p_{m,n-1}k_P m + p_{m-1,n}k_R \quad \text{---}
 \end{aligned}$$

Equation of the mean; emergence of deterministic laws

note first, a useful equation for a given function  $f(n, m)$

$$\begin{aligned} \frac{d\langle f_{n,m} \rangle}{dt} &= -\langle f_{n,m} m \rangle \delta_R - \langle f_{n,m} m \rangle k_P - \langle f_{n,m} \rangle k_R - \langle f_{n,m} n \rangle \delta_P \\ &+ \langle f_{n-1,m} n \rangle \delta_P + \langle f_{n,m-1} m \rangle \delta_R + \langle f_{n+1,m} m \rangle k_P + \langle f_{n,m+1} \rangle k_R \end{aligned}$$

thus, we get

$$\begin{aligned} \frac{d\langle m \rangle}{dt} &= k_R - \delta_R \langle m \rangle \longrightarrow \text{this is the equation the very} \\ &\text{same equation we obtained for} \\ &\text{the simple model, i.e., it implies} \\ &\text{steady state Poisson} \\ &\text{statistics for mRNA} \\ \frac{d\langle n \rangle}{dt} &= k_P \langle m \rangle - \delta_P \langle n \rangle \longrightarrow \text{what kind of protein macroscopic} \\ &\text{steady state statistic characterizes} \\ &\text{protein dynamics?} \end{aligned}$$



we make use of the following equations ...

$$\frac{d\langle n^2 \rangle}{dt} = -2\langle n^2 \rangle \delta_P + \langle n \rangle \delta_P + 2\langle nm \rangle k_P + \langle m \rangle k_P$$

$$\frac{d\langle nm \rangle}{dt} = -\langle nm \rangle (\delta_P + \delta_R) + \langle m^2 \rangle k_P + \langle n \rangle k_R$$

... to get the final expressions for the macroscopic statistics

$$\text{Fano Protein} = \frac{\langle n^2 \rangle - \langle n \rangle^2}{\langle n \rangle} = 1 + \frac{k_P / \delta_R}{1 + \delta_P / \delta_R} \approx \boxed{1 + \frac{k_P}{\delta_R}}$$

translation efficiency influences noise

$$\text{Fano mRNA} = \boxed{1}$$



transcription efficiency does not influence noise

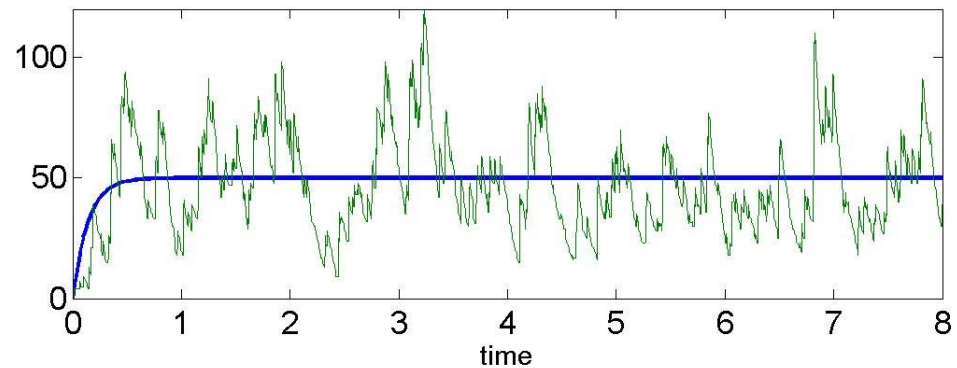
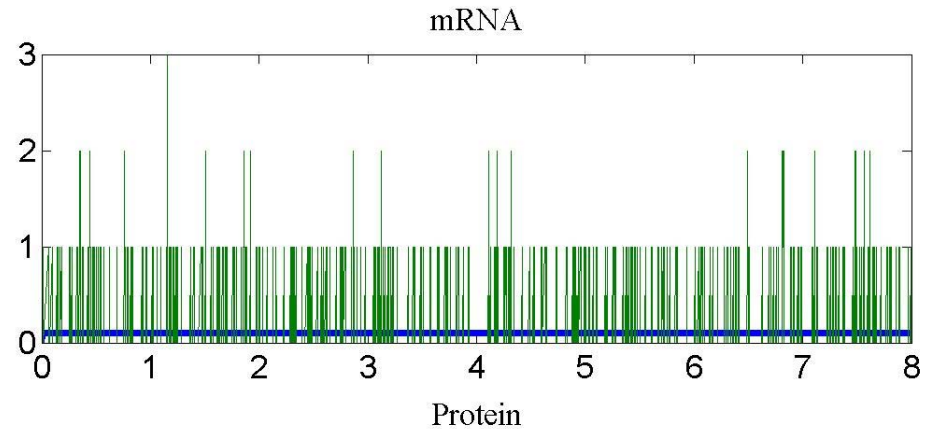
protein half-lifetime ~ hours  
mRNA half-lifetime ~ minutes  
thus

$$t_{1/2} = \log 2 / \delta \quad \text{and} \quad \delta_P \ll \delta_R.$$

```
% .. code2stoch.m  
% .. more detail gene expression stochastic and  
deterministic
```

```
clear all  
kR = .01;      % .. []/s  
deltaR = .1;  % .. 1/s  
kP = 10*deltaR; % .. 1/s  
deltaP = .002 % .. 1/s
```

```
% .. stochastic eqs. Gillespie's algorithm  
P = [0 0];  
Pstochastic = P;  
tmax = 8*60*60; % .. hours  
t = 0;  
tspan = t;
```



```

while t < tmax
    % .. a's
    a = [kR, deltaR*P(1),kP*P(1),deltaP*P(2)];
    a0 = sum(a);

    % .. determine time of next reaction
    r1 = rand;
    tau = -log(r1)/a0;
    t = t + tau;
    % .. determine nature of next reaction
    r2 = rand;
    acumsum = cumsum(a)/a0;
    chosen_reaction = min(find(r2 <= acumsum));

    if chosen_reaction == 1;
        P(1) = P(1) + 1;
    elseif chosen_reaction == 2;
        P(1) = P(1) - 1;
    elseif chosen_reaction == 3;
        P(2) = P(2) + 1;
    else
        P(2) = P(2) - 1;
    end

    tspan = [tspan,t];
    Pstochastic = [Pstochastic;P];
end

```

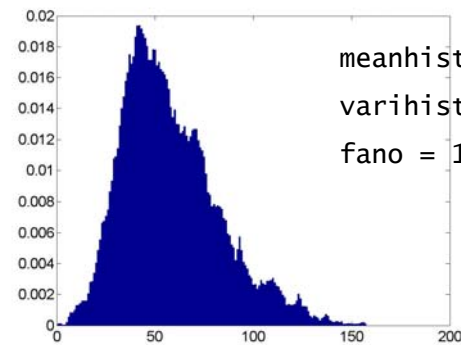
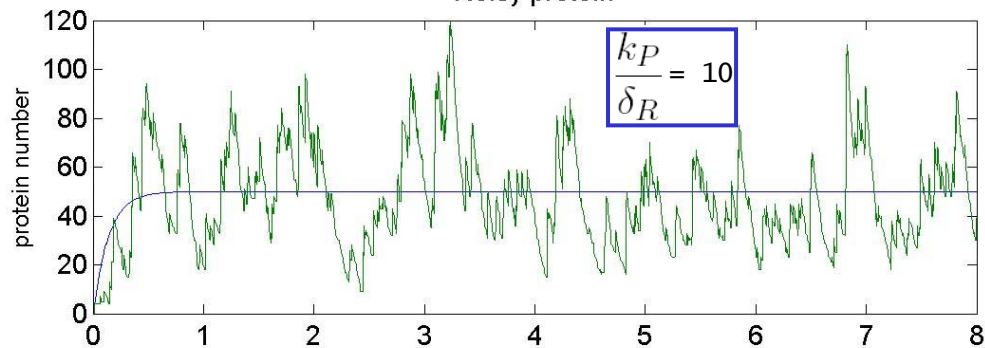
```

% .. deterministic eqs.
P0 = [0,0];
options = [];
[t P] = ode23(@code2equations,tspan,P0,options,kR,deltaR,kP,deltaP);

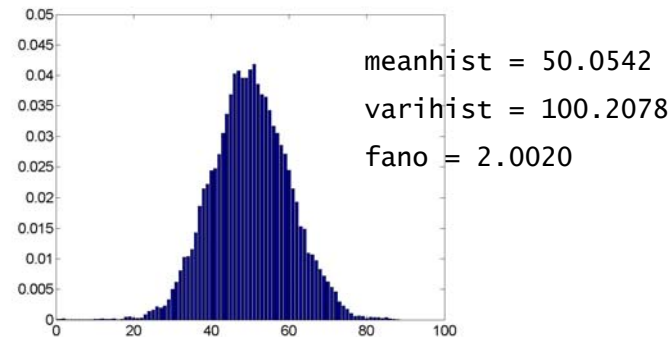
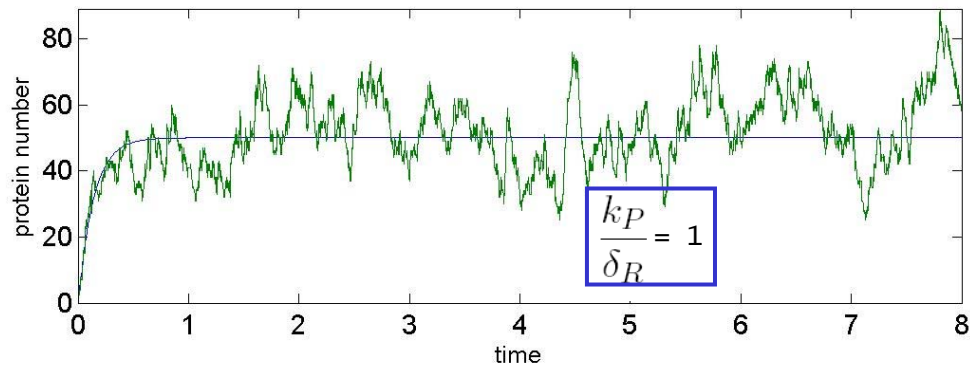
% .. plot
subplot(211);plot(t/60/60,P(:,1),t/60/60,Pstochastic(:,1))
axis([0 tmax/60/60 0 max(Pstochastic(:,1))]);title('mRNA');
subplot(212);plot(t/60/60,P(:,2),t/60/60,Pstochastic(:,2))
axis([0 tmax/60/60 0 max(Pstochastic(:,2))]);title('Protein')

```

Noisy protein

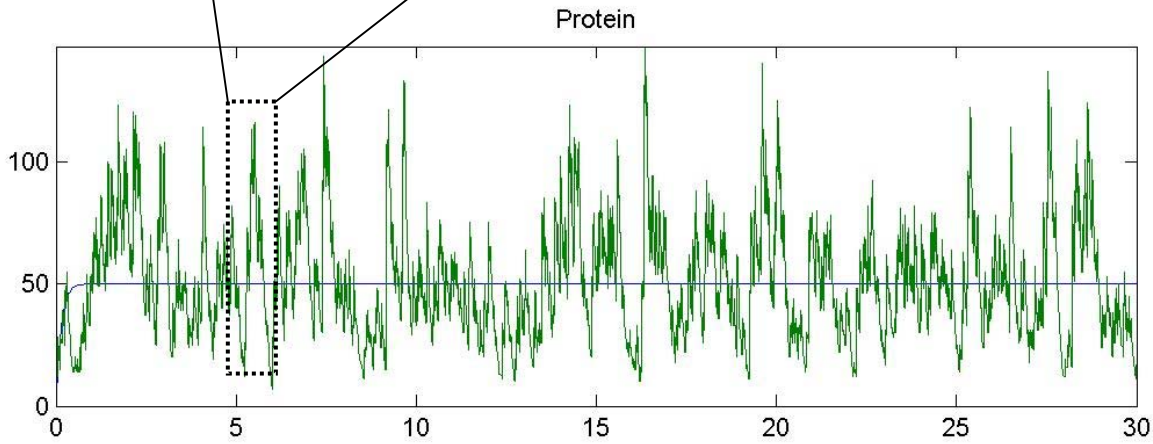
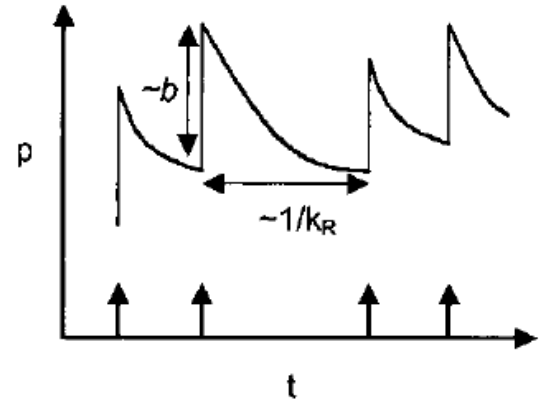
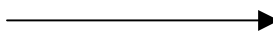
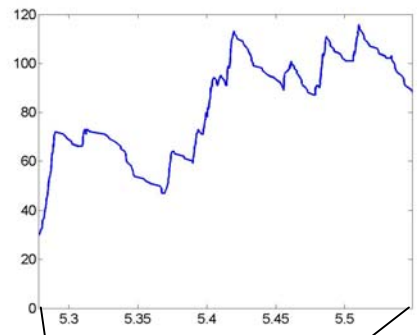


Less noisy protein



# "Random bursts model"

$$b = \frac{k_P}{\delta_R}$$



# Master equations and gene expression

- Genes are generally regulated by complex nonlinear functions. Analytical studies become difficult.

- Two types of approximation methods

- 1) Numerical Simulation → Gillespie's algorithm

- 2) Perturbation Methods → Langevin equations, ...

- Developed originally to the study of Brownian motion
- Alternative mathematical framework to that of the Master Equation
- Better suited for an intermediary (“not very noisy”) regime
- Based on adding explicitly noise terms to the deterministic (macroscopic) equations
- Need to characterize the noise distribution of the added noise

$$\frac{d[mRNA]}{dt} = k_R - \delta_R[mRNA] + \underline{\xi_R}$$
$$\frac{d[P]}{dt} = k_P[mRNA] - \delta_P[P] + \underline{\xi_P}$$

$\xi_R, \xi_P$  added stochastic variables.

These equations are fully specified when the probability distributions for the stochastic variables are given.

Valid to describe an intermediate situation where **fluctuations are important even though the number of particles is big enough.**



what are the properties of  $\xi$ ?

- we would like to know mean, variance, characteristic fluctuation times, ...

Fluctuation time:

we can ask how much correlates the variation of  $\xi$  with respect to its mean:  
**autocorrelation function**

$$\begin{aligned} C_{\xi}(t_1, t_2) &= \left\langle \left[ \xi(t_1) - \langle \xi(t_1) \rangle \right] \left[ \xi(t_2) - \langle \xi(t_2) \rangle \right] \right\rangle \\ &= \langle \xi(t_1) \xi(t_2) \rangle - \langle \xi(t_1) \rangle \langle \xi(t_2) \rangle \end{aligned}$$

at equal times ( $t_1=t_2$ ) we recover the variance.

Often there exists a characteristic time  $\tau_c$  for which  $C_{\xi}(t_1, t_2) = 0$ .

$\tau_c$  is known as the **autocorrelation time**

# White noise

Langevin originally applied to brownian motion: no reason why thermal fluctuations should favour a particular reaction:

$$\xi_R \quad \xi_P \quad \text{defined such that} \quad \langle \xi(t) \rangle = 0$$

$$\text{thus,} \quad C_\xi(t_1, t_2) = \langle \xi(t_1) \xi(t_2) \rangle$$

collision time is **faster** than time-scale of change of molecule numbers, noise is uncorrelated

$$C_\xi(t_1, t_2) = \Gamma e^{\frac{-(t_1 - t_2)}{\tau}}$$

↑  
noise strength, variance at equal times

$$\tau \rightarrow 0$$

very small autocorrelation times:

$$C_\xi(t_1, t_2) = \Gamma \delta(t_1 - t_2)$$

## White noise:

- noise variable with zero autocorrelation time
- white?

$$S(\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega\tau} \langle \xi(t) \xi(t + \tau) \rangle d\tau = 1$$

all frequencies contribute equally

## Color noise

- noise variable with finite autocorrelation time

Stochastic differential equations are very irregular, modified numerical methods to solve them: one to the simplest [Euler-Maruyana method](#)