

# Stochastic processes

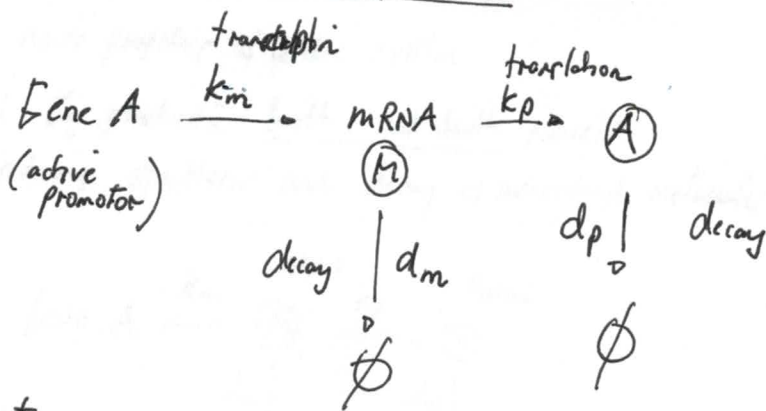
traditional approach: deterministic system described by ODE  
rate equations

$$\frac{d\vec{x}}{dt} = f(\vec{x}, p)$$

only approximation:

- large molecule numbers, well stirred compartments
- bulk reactions

# Simple model of gene expression



Concentrations:

$$\frac{d[M]}{dt} = k_m - d_m M$$

$$\frac{dA}{dt} = k_p M - d_p A$$

Steady state

$$M_s, A_s \quad \frac{dM}{dt} = 0 = \frac{dA}{dt}$$

Linear model; linear rates

$$k_m - d_m M_s = 0$$

$$M_s = \frac{k_m}{d_m}$$

$$A_s = \frac{k_p}{d_p} M_s = \frac{k_p}{d_p} \frac{k_m}{d_m}$$

$$b = \frac{k_p}{d_m}$$

burst size

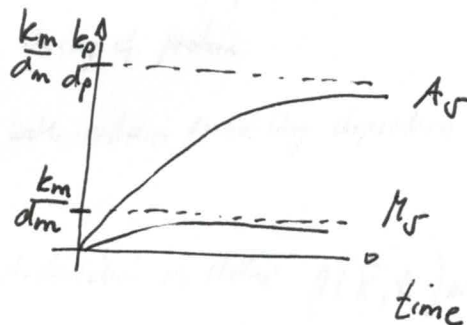
average number of proteins translated per mRNA

$$A_s = \frac{k_m}{d_p} \cdot b$$

Simple solution:

$$M(t) = \frac{k_m}{d_m} (1 - e^{-d_m t})$$

$$A(t) = \frac{k_m}{d_m} \frac{k_p}{d_p} (1 - e^{-d_p t})$$



but: cells are intrinsically noisy bio reactors

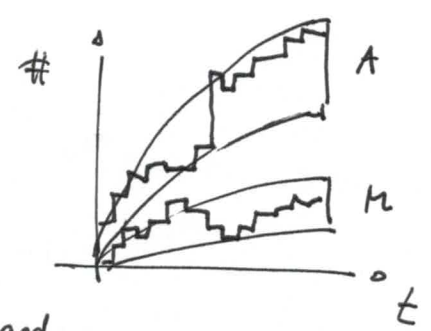
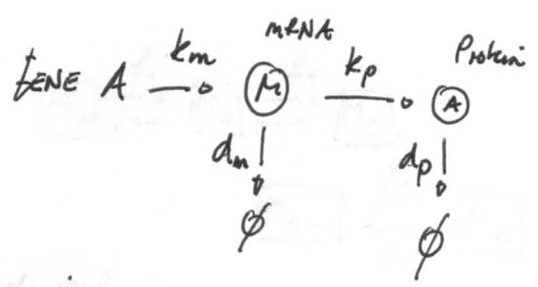
- low copy number (especially mRNA) & many proteins can result in large fluctuations in

- molecule numbers
- reaction rates

=> description by ODE not appropriate

Modeling gene expression as stochastic process

- emergent noise properties of genetic system
- description by stochastic birth - and death processes  
 considering synthesis and decay of individual molecules



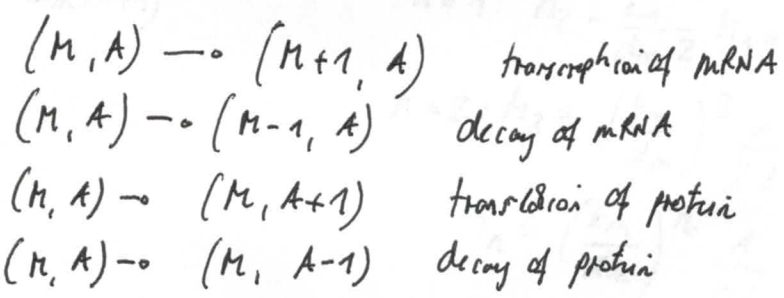
- system specified at any time by total number of mRNA and protein molecules

$$\vec{x}(t) = (M, A)(t) \quad M, A \in \mathbb{Z}_0^+$$

- all reactions are assumed to be Poisson; i.e. the probability of a reaction with rate  $k$  happening in a time  $dt$  is  $k \cdot dt$

- time evolution is given by the transitions between different states  
 $\vec{x} \rightarrow \vec{x}'$

transitions:



- transitions are stochastic; i.e. occur with certain probability depending on the current state of the system
- instead of single trajectory: probability distribution of states  $p(\vec{x}, t)$  at time  $t$
- the time evolution of the probability distribution is described by the

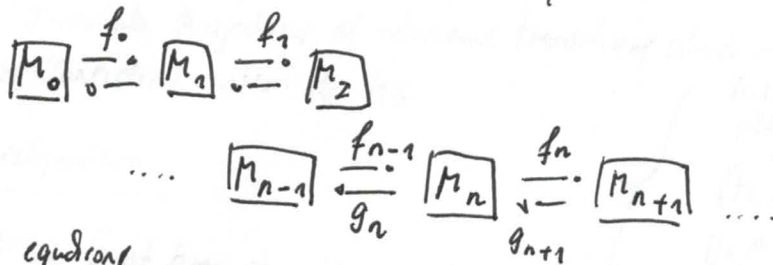
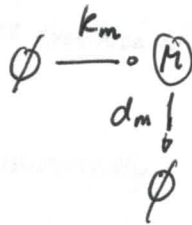
master equation

$$\frac{d\vec{p}(\vec{x}, t)}{dt} = \sum_{\vec{x}'} [W(\vec{x}' \rightarrow \vec{x}) p(\vec{x}', t) - W(\vec{x} \rightarrow \vec{x}') p(\vec{x}, t)]$$

$W(\vec{x}' \rightarrow \vec{x})$  denotes probability for transition  
 Sum: considering all possible states

Steady state distribution of mRNA

$$\frac{dM}{dt} = k_m - d_m M$$



differential equations

for all different states:  $M_n$ : probability of being in state with  $n$  mRNA

$$\frac{dM_n}{dt} = f_{n-1} M_{n-1} + g_{n+1} M_{n+1} - (f_n + g_n) M_n$$

in equilibrium

$$M_n f_n = g_{n+1} M_{n+1}$$

$$f_n = k_m$$

~~$$M_n k_m = g_{n+1} d_m M_{n+1}$$~~

$$g_n = d_m (n+1)$$

$$M_n k_m = d_m (n+1) M_{n+1}$$

$$M_{n+1} = \frac{k_m}{d_m (n+1)} M_n$$

$$n=0: M_1 = \frac{k_m}{d_m} M_0$$

$$n=1: M_2 = \frac{k_m}{d_m \cdot 2} M_1 = \left(\frac{k_m}{d_m}\right)^2 \frac{1}{2} M_0$$

$$n=2: M_3 = \left(\frac{k_m}{d_m}\right)^3 \frac{1}{2 \cdot 3} M_0$$

$$\dots M_n = \left(\frac{k_m}{d_m}\right)^n \frac{1}{n!} M_0$$

probabilities sum to 1

$$\text{with } \lambda = \frac{k_m}{d_m}$$

$$\sum_{n=0}^{\infty} M_n = M_0 \sum_{n=0}^{\infty} \frac{\lambda^n}{n!} = M_0 e^{\lambda} = 1$$

$$\Rightarrow M_0 = e^{-\lambda}$$

Steady state values of all state probabilities

$$p(n) = \frac{\lambda^n}{n!} e^{-\lambda}$$

Poisson distribution for mRNA in steady state

$$\langle M \rangle = \lambda = \frac{k_m}{d_m}$$

identical to deterministic ode

$$\delta M^2 = \lambda = \frac{k_m}{d_m}$$

Coefficient of variation  $\frac{\delta M^2}{\langle M \rangle} = 1$

### Solving the master equation (Gillespie)

- by solving the master equation the time evolution of the probability distribution can be solved
- very difficult: analytically, but also numerically
- strategy: simulate trajectories of individual transitions which are consistent with the ME

### Gillespie algorithm

1. System is in  $\vec{X}$  at time  $t = (N, A) (t)$
2. estimate probability  $w_i$  for all feasible transitions  $\vec{X} \rightarrow \vec{X}'$
3. estimate the time  $\Delta t$  until which the transition happens

Important to know all rates for all the processes: for example

$(N, A)$	$w_1 = km$	$(N+1, A)$
$(N, A)$	$w_2 = d_m n$	$(N-1, A)$
$(N, A)$	$w_3 = k_p n$	$(N, A+1)$
$(N, A)$	$w_4 = d_p A$	$(N, A-1)$

$$\Delta t = \frac{1}{u_0} \log(\epsilon_1) \quad \text{with } u_0 = \sum w_i$$

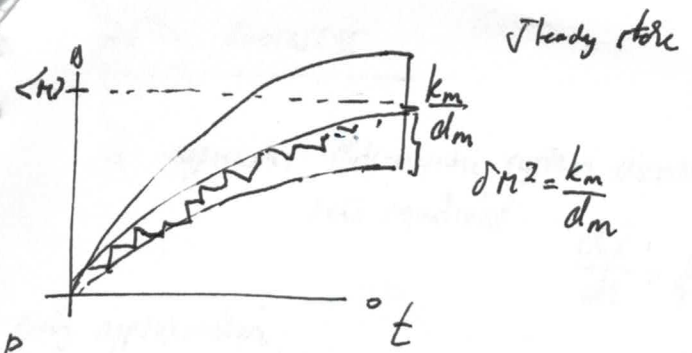
$\epsilon_1 \in [0, 1]$  random number

4. estimate which transition  $w_\alpha$  happens  
probability of individual transitions is proportional to  $w_i$

$$\sum_{i=1}^{\alpha-1} w_i \leq \epsilon_2 u_0 \leq \sum_{l=i}^{\alpha} w_l \quad \epsilon_2 \in [0, 1]$$

5. update state  $\vec{X} \xrightarrow{w_\alpha} \vec{X}'$  and time  $t \rightarrow t + \Delta t$

### Example



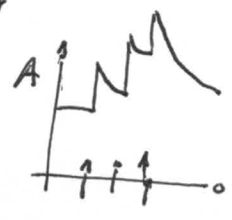
For the protein amount in steady state

$$\langle A \rangle = \frac{k_m}{d_m} \cdot \frac{k_p}{d_p} = \frac{k_m}{d_p} \cdot b \quad b = \frac{k_p}{d_m} \text{ protein per mRNA burst}$$

$$\frac{\delta A^2}{\langle A \rangle} = \left( \frac{b}{1 + \frac{d_p}{d_m}} \right) + 1 \approx b + 1$$

For  $d_m \gg d_p$  degradation of mRNA much faster than protein

- between synthesis and degradation of mRNA it is transcribed by ribosomes releasing a burst of proteins
- Noise width of protein distribution is determined primarily via average burst size  $b$
- Intrinsic noise is controlled on transcriptional level the larger the burst, the larger the noise
- mean or variance on protein level can be independently controlled



b:  $\text{lac } t = 40$   
 $\text{lac } A = 5$

time dependency can be calculated:

$$\langle A \rangle(t) = \frac{k_m}{d_p} \cdot b (1 - e^{-d_p t})$$

$$\frac{\delta A^2}{\langle A \rangle}(t) = \frac{(1 - e^{-2d_p t}) \cdot b}{(1 - e^{-d_p t})} b + 1$$

noise out of equilibrium is stronger than in equilibrium

variance  $\delta A^2$  relaxes to steady state at a rate  $2d_p t$  twice as fast as mean