

Statistical physics

lecture 14

Szymon Stoma

01-02-2010

$$G(s, t) = \left(1 - (1 - s)e^{-kt}\right)^{n_0}$$

$$G(s, t) = \left((1 - e^{-kt}) + se^{-kt}\right)^{n_0}$$

$$G(s, t) = (q + s(1 - q))^{n_0}$$

$$G(s, t) = \sum_{n=0}^{n_0} \binom{n_0}{n} q^{n_0-n} [s(1 - q)]^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1 - q)^n \right] s^n$$

$$G(s, t) = \left(1 - (1 - s)e^{-kt}\right)^{n_0}$$

$$G(s, t) = \left((1 - e^{-kt}) + se^{-kt}\right)^{n_0}$$

$$G(s, t) = (q + s(1 - q))^{n_0}$$

$$G(s, t) = \sum_{n=0}^{n_0} \binom{n_0}{n} q^{n_0-n} [s(1 - q)]^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1 - q)^n \right] s^n$$

$$G(s, t) = \left(1 - (1 - s)e^{-kt}\right)^{n_0}$$

$$G(s, t) = \left((1 - e^{-kt}) + se^{-kt}\right)^{n_0}$$

$$G(s, t) = (q + s(1 - q))^{n_0}$$

$$G(s, t) = \sum_{n=0}^{n_0} \binom{n_0}{n} q^{n_0-n} [s(1 - q)]^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1 - q)^n \right] s^n$$

$$G(s, t) = \left(1 - (1 - s)e^{-kt}\right)^{n_0}$$

$$G(s, t) = \left((1 - e^{-kt}) + se^{-kt}\right)^{n_0}$$

$$G(s, t) = (q + s(1 - q))^{n_0}$$

$$G(s, t) = \sum_{n=0}^{n_0} \binom{n_0}{n} q^{n_0-n} [s(1 - q)]^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1 - q)^n \right] s^n$$

$$G(s, t) = \left(1 - (1 - s)e^{-kt}\right)^{n_0}$$

$$G(s, t) = \left((1 - e^{-kt}) + se^{-kt}\right)^{n_0}$$

$$G(s, t) = (q + s(1 - q))^{n_0}$$

$$G(s, t) = \sum_{n=0}^{n_0} \binom{n_0}{n} q^{n_0-n} [s(1 - q)]^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1 - q)^n \right] s^n$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1-q)^n \right] s^n$$

$$P(n, t) = \binom{n_0}{n} q^{n_0-n} (1-q)$$

$$P(n, t) \sim \text{Bino}(n_0, p = (e^{-kt}))$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1-q)^n \right] s^n$$

$$P(n, t) = \binom{n_0}{n} q^{n_0-n} (1-q)$$

$$P(n, t) \sim \text{Bino}(n_0, p = (e^{-kt}))$$

$$G(s, t) = \sum_{n=0}^{n_0} \left[\binom{n_0}{n} q^{n_0-n} (1-q)^n \right] s^n$$

$$P(n, t) = \binom{n_0}{n} q^{n_0-n} (1-q)$$

$$P(n, t) \sim \text{Bino}(n_0, p = (e^{-kt}))$$

A Simple Example: $S_1 \xrightarrow{c_1} 0$.

$$a_1(x_1) = c_1 x_1, \quad v_1 = -1. \quad \text{Take } X_1(0) = x_1^0.$$

RRE: $\frac{dX_1(t)}{dt} = -c_1 X_1(t)$. Solution is $X_1(t) = x_1^0 e^{-c_1 t}$.

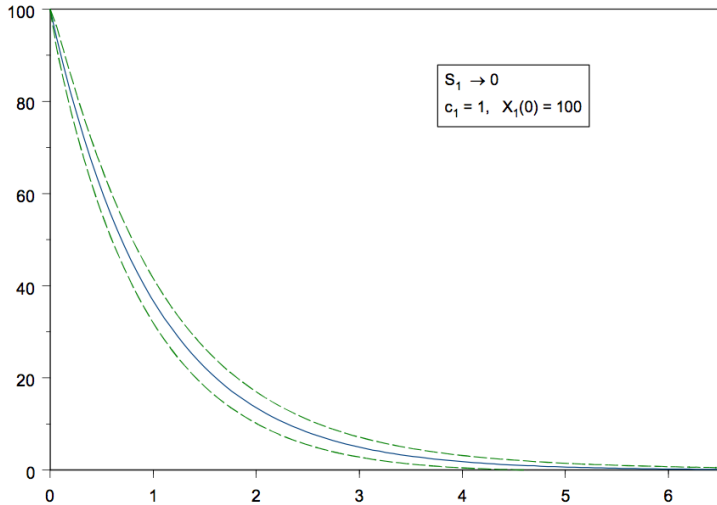
CME: $\frac{\partial P(x_1, t | x_1^0, 0)}{\partial t} = c_1 \left[(x_1 + 1)P(x_1 + 1, t | x_1^0, 0) - x_1 P(x_1, t | x_1^0, 0) \right]$.

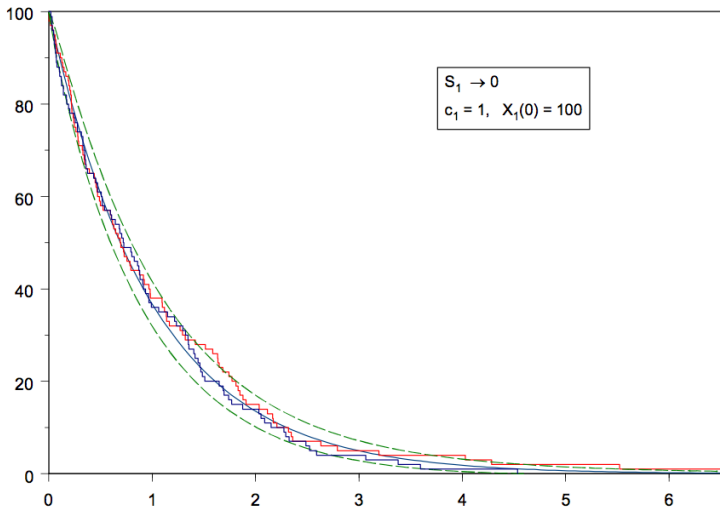
Solution: $P(x_1, t | x_1^0, 0) = \frac{x_1^0!}{x_1! (x_1^0 - x_1)!} e^{-c_1 x_1 t} (1 - e^{-c_1 t})^{x_1^0 - x_1}$ ($x_1 = 0, 1, \dots, x_1^0$)

which implies $\langle X_1(t) \rangle = x_1^0 e^{-c_1 t}$, $\text{sdev}\{X_1(t)\} = \sqrt{x_1^0 e^{-c_1 t} (1 - e^{-c_1 t})}$.

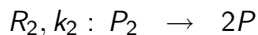
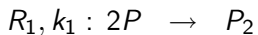
SSA: Given $X_1(t) = x_1$, generate $\tau = \frac{1}{c_1 x_1} \ln\left(\frac{1}{r}\right)$, then update:

$$t \leftarrow t + \tau, \quad x_1 \leftarrow x_1 - 1.$$





Problem - dimerization kinetics in a bacteria cell:

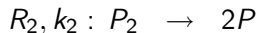


Solution:

$$\frac{dP}{dt} = 2k_2P_2 - k_1PP$$

$$\frac{dP_2}{dt} = k_1PP - 2k_2P_2$$

Problem - dimerization kinetics in a bacteria cell:



Solution:

$$\begin{aligned}\frac{dP}{dt} &= 2k_2P_2 - k_1PP \\ \frac{dP_2}{dt} &= k_1PP - 2k_2P_2\end{aligned}$$

We can use this system to build a conservation equation:

$$\begin{aligned}\frac{dP}{dt} &= 2k_2P_2 - k_1PP \\ \frac{dP_2}{dt} &= k_1PP - 2k_2P_2\end{aligned}$$

$$\begin{aligned}\frac{dP}{dt} + 2\frac{dP_2}{dt} &= 0 \\ \Rightarrow \frac{d(P + 2P_2)}{dt} &= 0 \\ \Rightarrow P + 2P_2 &= c\end{aligned}$$

,where c will be initial concentration.

We can use this system to build a conservation equation:

$$\begin{aligned}\frac{dP}{dt} &= 2k_2P_2 - k_1PP \\ \frac{dP_2}{dt} &= k_1PP - 2k_2P_2\end{aligned}$$

$$\begin{aligned}\frac{dP}{dt} + 2\frac{dP_2}{dt} &= 0 \\ \implies \frac{d(P + 2P_2)}{dt} &= 0 \\ \implies P + 2P_2 &= c\end{aligned}$$

,where c will be initial concentration.

$$\begin{aligned}\frac{dP}{dt} &= 2k_2P_2 - k_1PP \\ \frac{dP_2}{dt} &= k_1PP - 2k_2P_2\end{aligned}$$

So we can convert this system into one equation by assuming $P_2 = (c - P)/2$:

$$\frac{dP}{dt} = k_2(c - P) - k_1PP$$

$$\begin{aligned}\frac{dP}{dt} &= 2k_2P_2 - k_1PP \\ \frac{dP_2}{dt} &= k_1PP - 2k_2P_2\end{aligned}$$

So we can convert this system into one equation by assuming $P_2 = (c - P)/2$:

$$\frac{dP}{dt} = k_2(c - P) - k_1PP$$

Size of the E.coli:

- rod shaped, $l = 2\mu m$ long, $r = 0.5\mu m$ of diameter
- $V = \pi r^2 l = \pi (0.5 \times 10^{-6})^2 2 \times 10^{-6} m^3$
- $V = \pi/2 \times 10^{-18} m^3$
- $V = \pi/2 \times 10^{-15} dm^3$

Size of the E.coli:

- rod shaped, $l = 2\mu m$ long, $r = 0.5\mu m$ of diameter
- $V = \pi r^2 l = \pi (0.5 \times 10^{-6})^2 2 \times 10^{-6} m^3$
- $V = \pi/2 \times 10^{-18} m^3$
- $V = \pi/2 \times 10^{-15} dm^3$

Size of the E.coli:

- rod shaped, $l = 2\mu m$ long, $r = 0.5\mu m$ of diameter
- $V = \pi r^2 l = \pi (0.5 \times 10^{-6})^2 2 \times 10^{-6} m^3$
- $V = \pi/2 \times 10^{-18} m^3$
- $V = \pi/2 \times 10^{-15} dm^3$

Size of the E.coli:

- rod shaped, $l = 2\mu m$ long, $r = 0.5\mu m$ of diameter
- $V = \pi r^2 l = \pi (0.5 \times 10^{-6})^2 2 \times 10^{-6} m^3$
- $V = \pi/2 \times 10^{-18} m^3$
- $V = \pi/2 \times 10^{-15} dm^3$

We need to assume something about the dimensions:

- Initial concentration of P is
 $0.5 \mu\text{mol dm}^{-3} = 5 \times 10^{-7} \text{mol dm}^{-3}$
- Volume of a bacteria $V = 10^{-15} \text{dm}^3$
- $k_1 = 5 \times 10^5$
- $k_2 = 0.2$

We need to assume something about the dimensions:

- Initial concentration of P is
 $0.5 \mu\text{mol dm}^{-3} = 5 \times 10^{-7} \text{mol dm}^{-3}$
- Volume of a bacteria $V = 10^{-15} \text{dm}^3$
- $k_1 = 5 \times 10^5$
- $k_2 = 0.2$

We need to assume something about the dimensions:

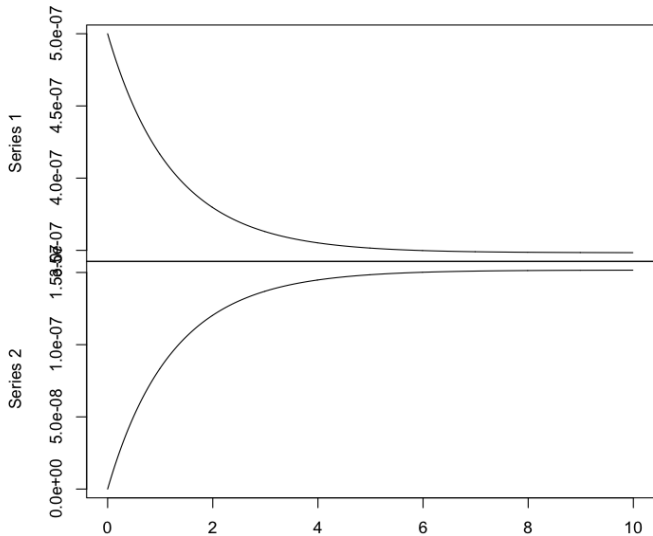
- Initial concentration of P is
 $0.5 \mu\text{mol dm}^{-3} = 5 \times 10^{-7} \text{mol dm}^{-3}$
- Volume of a bacteria $V = 10^{-15} \text{dm}^3$
- $k_1 = 5 \times 10^5$
- $k_2 = 0.2$

We need to assume something about the dimensions:

- Initial concentration of P is
 $0.5 \mu\text{mol dm}^{-3} = 5 \times 10^{-7} \text{mol dm}^{-3}$
- Volume of a bacteria $V = 10^{-15} \text{dm}^3$
- $k_1 = 5 \times 10^5$
- $k_2 = 0.2$



euler(t = 10, dt = 0.01, fun = dim_f_eul, ic = c(5e-07, 0))



How about stochastical simulations?



- deterministic rate law: k
- for a volume V , $kn_A V$ molecules/second
- stochastic rate law: c
- $c = kn_A V$

How about stochastical simulations?



- deterministic rate law: k
- for a volume V , $kn_A V$ molecules/second
- stochastic rate law: c
- $c = kn_A V$

How about stochastical simulations?



- deterministic rate law: k
- for a volume V , $kn_A V$ molecules/second
- stochastic rate law: c
- $c = kn_A V$

How about stochastical simulations?



- deterministic rate law: k
- for a volume V , $kn_A V$ molecules/second
- stochastic rate law: c
- $c = kn_A V$

$S \rightarrow ?$

- deterministic rate law: $k[S]$
- for a volume V , $kn_A V[S] = ks$ molecules/second
($s = n_A V[S]$)
- stochastic rate law: cS
- $c = k$

$S \rightarrow ?$

- deterministic rate law: $k[S]$
- for a volume V , $kn_A V[S] = ks$ molecules/second
($s = n_A V[S]$)
- stochastic rate law: cs
- $c = k$

$S \rightarrow ?$

- deterministic rate law: $k[S]$
- for a volume V , $kn_A V[S] = ks$ molecules/second
($s = n_A V[S]$)
- stochastic rate law: cs
- $c = k$

$S \rightarrow ?$

- deterministic rate law: $k[S]$
- for a volume V , $kn_A V[S] = ks$ molecules/second
($s = n_A V[S]$)
- stochastic rate law: cs
- $c = k$



- deterministic rate law: $k[S][R]$
- for a volume V , $kn_A V[S][R] = ksr/(n_A V)$ molecules/second
- stochastic rate law: csr
- $c = k/(n_A V)$



- deterministic rate law: $k[S][R]$
- for a volume V , $kn_A V[S][R] = ksr/(n_A V)$ molecules/second
- stochastic rate law: csr
- $c = k/(n_A V)$



- deterministic rate law: $k[S][R]$
- for a volume V , $kn_A V[S][R] = ksr/(n_A V)$ molecules/second
- stochastic rate law: csr
- $c = k/(n_A V)$



- deterministic rate law: $k[S][R]$
- for a volume V , $kn_A V[S][R] = ksr/(n_A V)$ molecules/second
- stochastic rate law: csr
- $c = k/(n_A V)$



- deterministic rate law: $k[S]^2$
- for a volume V , $2kn_A V[S]^2 = 2ks^2/(n_A V)$ molecules/second
- stochastic rate law: $cs(s-1)/2 \approx cs^2/2 \implies cs^2$ molecules/second
- $c = 2k/(n_A V)$



- deterministic rate law: $k[S]^2$
- for a volume V , $2kn_A V[S]^2 = 2ks^2/(n_A V)$ molecules/second
- stochastic rate law: $cs(s-1)/2 \approx cs^2/2 \implies cs^2$
molecules/second
- $c = 2k/(n_A V)$



- deterministic rate law: $k[S]^2$
- for a volume V , $2kn_A V[S]^2 = 2ks^2/(n_A V)$ molecules/second
- stochastic rate law: $cs(s-1)/2 \approx cs^2/2 \implies cs^2$ molecules/second
- $c = 2k/(n_A V)$



- deterministic rate law: $k[S]^2$
- for a volume V , $2kn_A V[S]^2 = 2ks^2/(n_A V)$ molecules/second
- stochastic rate law: $cs(s-1)/2 \approx cs^2/2 \implies cs^2$ molecules/second
- $c = 2k/(n_A V)$

To perform a stochastic simulation we need to switch from concentrations:

- $\bar{P} = PVn_A = 5 \times 10^{-7} \text{ mol dm}^{-3} \times 10^{-15} \text{ dm}^3 = 5 \times 10^{-22} \times 6.0221367 \times 10^{23} = 301$
- $c_1 = 2k_1/(n_A V) = 2 \times (5 \times 10^5)/(6.0221367 \times 10^{-7}) = 1.66 \times 10^{-3}$
- $c_2 = k_2 = 0.2$

To perform a stochastic simulation we need to switch from concentrations:

- $\bar{P} = PVn_A = 5 \times 10^{-7} \text{ mol dm}^{-3} \times 10^{-15} \text{ dm}^3 = 5 \times 10^{-22} \times 6.0221367 \times 10^{23} = 301$
- $c_1 = 2k_1/(n_A V) = 2 \times (5 \times 10^5)/(6.0221367 \times 10^{-7}) = 1.66 \times 10^{-3}$
- $c_2 = k_2 = 0.2$

To perform a stochastic simulation we need to switch from concentrations:

- $\bar{P} = PVn_A = 5 \times 10^{-7} \text{ mol dm}^{-3} \times 10^{-15} \text{ dm}^3 = 5 \times 10^{-22} \times 6.0221367 \times 10^{23} = 301$
- $c_1 = 2k_1/(n_A V) = 2 \times (5 \times 10^5)/(6.0221367 \times 10^{-7}) = 1.66 \times 10^{-3}$
- $c_2 = k_2 = 0.2$

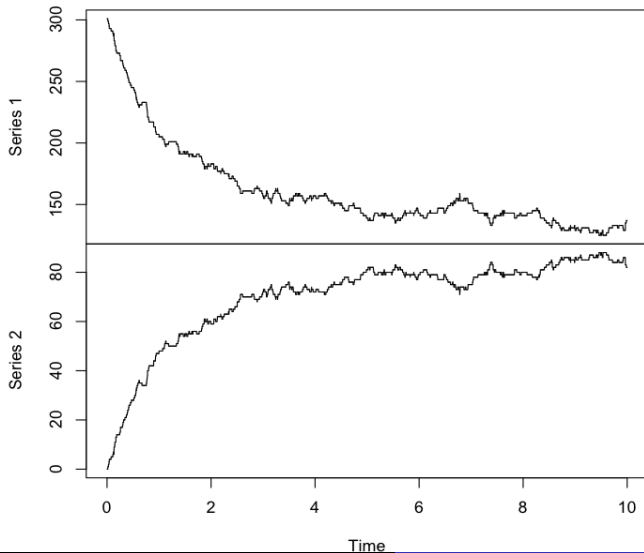
- 1 Initialize the system at $t = 0$ with rates c_1, \dots, c_m and initial numbers of molecules x_1, \dots, x_n
- 2 For each $i = 1, \dots, m$ calculate $h_i(x, c_i)$
- 3 Calculate $h_0(x, c) = \sum_{i=1}^m h_i(x, c_i)$, a combined reaction hazard
- 4 Sample a time for the next event dt from $Exp(h_0(x, c))$
- 5 $t = t + dt$
- 6 Sample the reaction index i from the discrete random variable with prob. $h_i(x, c_i)/h_0(x, c), i = 1, \dots, m$
- 7 Update x according to the reaction R_i
- 8 If $t < t_{max}$ goto 2

Example

$$N = (Pr, T, Pre, Post, M, R), Pr = (P, P_2)',$$
$$T = (Dimer, UnDimer), Pre = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix}, Post = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}, R =$$
$$(c_1 y_1 (y_1 - 1) / 2, c_2 y_2)', M = (301, 0)', c = (1, 0.2)'$$

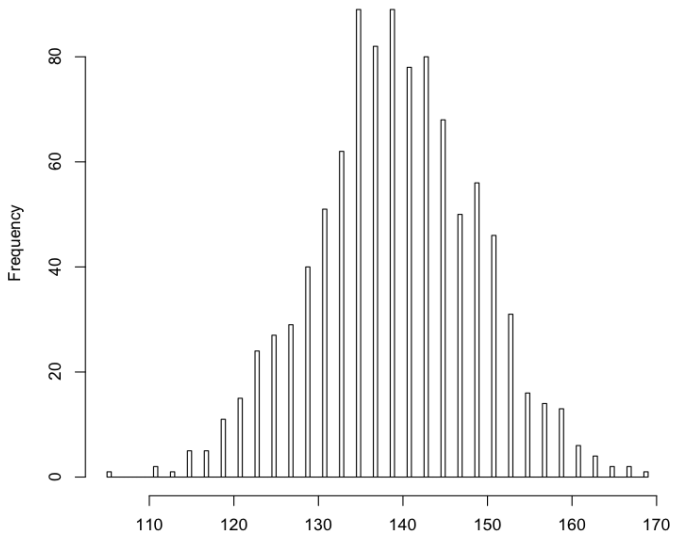


gillespie(N, T = 10, dt = 1e-04)





Histogram of f



A word about parameter estimation