

- Medieval castle Cathedral
- Fibonacci numbers
- One of the best developed biotech sectors in Finland



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- PhD education in CS in all three universities
- Located in the new ICT building, part of the Turku Technology Centre

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## My own research group

- The Computational Biomodeling Laboratory at Turku Centre for Computer Science and Åbo Akademi University
   <u>http://combio.abo.fi/</u>
- Part of the Systems Biology national program of Academy of Finland
- Part of the Systems Biology research program of Turku Centre for Biotechnology
- We are a group of mathematicians and computer scientists
- Our projects are interdisciplinary, run in cooperation with biologists and biochemists from Finland and abroad
- Some recent projects
  - Gene assembly in ciliates
  - The hest shock response
  - □ The self-assembly of intermediary filaments

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- Cellular tissues and colonies
- Life cycle
- Pathways
- Energy
- Individual interactions
- Amplifications
- Locality
- **Biological macromolecules** ٠
  - DNA
  - Genes
  - Proteins
  - Enzymes
  - Chaperons

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- synchronization, signal propagation,
- but some others are transported





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## Simpler things: viruses

- Viruses are essentially just a protein coat hosting some DNA
  - In particular they do not have the machinery to replicate themselves
  - Well-studied example: lambda-phage
  - The protein coat attaches to the membrane of a cell and inserts the viral DNA into the cell
  - Once in, the viral DNA loops on itself forming a circular molecule
  - The cell's own transcription machinery will transcribe the viral DNA as if it were its own

- In the case of the lambdaphage, the result is a protein called *lambda integrase* that inserts the viral DNA in the host's chromosomal DNA
- The cell and all its descendants are from now on carriers of the viral DNA
- Some external event may trigger the virus to become active: excise its DNA from the host's chromosome, multiply itself, create protein coats, assemble many copies of the virus, destroy the cell's membrane and release the new lambda phage to the intercellular environment

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### Plasmids

- There is nothing special about the viral DNA that makes the cell transcribe it as if it were its own
  - The same machinery will recognize any plasmid (circular DNA) and transcribe it as well
  - □ The basis for bioengineering (synthetic biology): encode into DNA the "instructions" and have the cell execute the code









## Biological macromolecules

- Cells and organelles are formed by biological macromolecules
  - DNA is a (passive) storage of information
  - **□** RNA are intermediates towards proteins, also role in regulation

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- Proteins are almost everything: building blocks, motors, regulators, enzymes, etc.
- □ Lipids contribute to forming the membranes



#### Macromolecules

 $\rightarrow 2'$ 



- Nucleotide: consists of a deoxiribose sugar (5 atoms of carbon), a phosphate group and one of the four possible bases: adenine, cytosine, guanine, thymine
- Phosphate attached to carbon 5, carbon 3 free for attachment
- □ Single strands: sequences of nucleotides
- □ Watson-Crick complementarity: A-T, C-G
- Double strands: two single strands with complementary nucleotides bind together forming a double helix
- Contains the blue print of the organism, each cell has a complete copy
- Humans: some 3 billion base pairs in every single cell
- DNA transcribed to RNA
- RNA translated to proteins

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Tigure 1.10. The DNA double helix has two gro

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Transcription factors (proteins) recognize specific nucleotide sequences (when activated) in DNA and regulate reading of the genes (transcription of the nucleotide sequence  $i_{D}$  DNA to RNA)



## **Biological macromolecules**

#### • Genes

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- DNA has coding blocks (genes) and non-coding blocks
- □ Humans: some 20 000 30 000 genes (in every cell!)
- Genes are transcribed into RNA that is then translated into proteins
- RNA: similar structure as DNA, T replaced with U, mostly single stranded
- Not all genes transcribed in all cells
- □ Controllers: some non-coding blocks upstream of the gene promoter regions
- □ The RNA polymerase enzyme cannot bind to DNA on itself helped by other enzymes that bind to the promoter region
- Promoter region may be inhibited by other regions
- □ A robust computer science-like system: "if-then-else"

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### **Biological macromolecules**

#### Proteins ٠

- Sequences of amino-acids (20 possible)
- Translated from RNA based on a universal code
- 3 nucleotides (codon) code for one amino acid, some amino acids correspond to several codons
  - Only one start codon, 3 stop codons
- Form a 3D fold determines the function of the protein
- The fold is determined by the sequence and the outside conditions
- "Holy grail" of Bioinformatics: the protein folding problem predict the 3D fold based on the (linear) amino acid sequence

#### Second base of codon UCU~ UCC IAU UAC Tyr Phe uuc UCA UCG-UUA Leu UUG CCUN CAU CAC CUUN CGU ) HI S CUC CCC CGC eu CCA CAA CGA GIn CUG -CC6-CAG CGG AUU ACU . AAU AGU Asn AUC lle ACC AAC AGC AAA` AAG A6A ` Lys Met ACG -GUL 600 GAU GGU **A**sn GUC GCC GAC GAA 66C 66A Val ) eiu GUG -GCG -CAG GGG

The genetic code, written by convention in the form in which the Codons appear in mRNA. The three terminator codons, UAA, UAB, and UGA, are baxed in red; the AUB initiator codon is shown in green.

Amino acids

The order of the amino acids in the chain (primary structure) determinates the folding

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A folded protein

(3D structure)

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## Proteins

- Involved in molecular recognition
  - Recognize and bind to specific molecules (DNA, RNA, proteins).
  - In the case of DNA they may recognize a specific sequence of nucleotides, or even a specific pattern
- Their function depends on the 3D structure
  - May be turned active and inactive
  - Protein conformation may change after binding to other molecules
- Molecular motors
  - Protein may act as molecular motors through repeated changes in their 3D structure
  - □ Used for particle transportation or for cell locomotion
- Self-assembly
  - By binding to another protein, some new binding sites may be unveiled, for other proteins to bind, etc.

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#### Biological macromolecules



- Special type of proteins, specialize in recognizing very specific blocks of DNA (or protein) and binding to it
  - Some of them may then cut the DNA in a precise way, others may copy or repair DNA, etc.
- Others may catalyze biochemical reactions, thus enabling reactions that would otherwise would be too slow
  - The speed-up may be of 3 orders of magnitude
- They may be regulated by other enzymes, e.g., switched active/inactive
- Crucial also in biotechnology

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Biological macromolecules

#### Chaperons

- Proteins assisting other proteins in achieving proper folding.
- Many chaperones are heat shock proteins: proteins expressed in response to elevated temperatures.
  - Protein folding is severely affected by heat, and therefore chaperones act to counteract the potential damage.
- □ Chaperones recognize unfolded proteins by the hydrophobic residues they expose to the solvent.
- □ Incompletely folded proteins or misfolded proteins with exposed hydrophobic groups have a tendency to aggregate.
  - This aggregation is extremely detrimental to the cell: see Alzheimer's and Creutzfeld-Jacob's (human version of mad cow disease)
  - Chaperones help to prevent this by providing encapsulated hydrophobic environments that allow the protein to properly fold.



# Protein phosphorylation

Protein kinases are enzymes that link a phosphate group into a protein

- Phosphate may change the 3D structure of a proteins or create a new binding site for other proteins







Apoptosis

Signaling pathways



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## Cells divide and multiply

- Prokaryotes: DNA is amplified, then attaches to different parts of the membrane and the cell divides
- Eukaryotes: more complex process because the DNA is organized on chromosomes
  - Cells must ensure that both daughter cells have the required number of chromosomes
  - In the case of sexual reproduction the process is even more complex, including a preliminary stage of exchanging haploid cells (only one copy of each chromosome)

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### Life inside a cell

A view on "The Inner Life of a Cell" (Harvard University, 2006): <u>http://aimediaserver.com/studiodaily/videoplayer/?src=harvard/harvard.swf&width=640&height=520</u>

Beautiful representation of metabolite transportation, protein-protein binding, DNA replication, DNA ligase, microtubule formation/dissipation, protein synthesis, ...

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# Ion PETRE

Academy of Finland Computational Biomodeling Laboratory, Turku, Finland

# Modeling with differential equations

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# Modeling

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Modeling

#### •What is a model?

- A (partial) view of the reality
- An abstraction of the reality
- A representation of the (supposedly) main features of the reality, including the connections among them
- For a given object of study, many models may be given, possibly focusing on different features of the object

#### •We focus in this tutorial on mathematical (and computational) models

- · Many other types of models exist
- "Model" is indeed a very overloaded word
- In this way, we also answer that a model is a *mathematical* representation of the reality

#### What a model is not

- A model is not the reality
- A model is not certain!

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# Modeling

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#### Why mathematical modeling?

- · It allows for a precise formulation of the chosen aspects of the reality
- It allows for a precise formulation of the current knowledge of the reality
- It allows for precise reasoning about the reality
- It allows for some types of analysis that would be impossible to perform on the reality
  - Model checking: verify all possible behaviors of the model in time
  - Scenario analysis: verify the behavior of the model in some well-defined extreme scenarios (e.g., disaster scenarios)
- It allows for predictions

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#### Model validation

- Any model must always be subjected to experimental validation against the reality
- A model may be invalidated by experimental data
- No set of experimental data can confirm the "truthfulness" of a model





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# Mathematical vs. computational models

Computational modeling

Basic paradigm

• Widely used in computer science

- Identify the main actors, their

 Write a state machine that defines how, given certain

- State machines may be

that can be executed – Most often qualitative models!

reactive systems

Several types of modeling

approaches

possible (discrete) configurations

make up the states of the model

events, the model changes state

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composed yielding complex

- The end result: an algorithm

- Mathematical modeling
  - The de facto standard in physics, chemistry, engineering
  - Basic paradigm
    - Identify the main actors, they become the (numerical) variables of the model
    - Identify the transfer function: it relates the numerical quantities to each other, expressing how they are to be updated based on the current values
    - Transfer functions may be composed yielding large, complex networks of interrelated variables
    - The end result: a mathematical object (equations) that can be numerically approximated (or solved analytically)
    - Quantitative models!
  - Several types of modeling approaches

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Modeling with differential equations



# Modeling with differential equations

#### Modeling paradigm

- The objects
  - the concentrations of all metabolites of interest
    - Do not consider the individual instances of each metabolite
    - Depending on the model, it may also be translated in terms of number molecules, by multiplying with the volume
  - the rates of all reactions
- Main assumptions
  - The system is well-stirred
  - The system is at thermodynamical equilibrium



# Mathematical models



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# The law of mass action

- Waage, Guldberg 1864, Guldberg, Waage 1867, 1879
  - The reaction rate is proportional to the probability of a collision of the reactants
  - The probability of the collision is proportional to the concentration of reactants to the power of the molecularity
- Examples
  - For a reaction A->, the reaction rate is v(t)=kA(t)
  - For a reaction A+B→C, the reactions rate is v(t)=kA(t)B(t), for some constant k
  - For a reaction A+B<->C, the reaction rate is  $v(t)=k_{+}A(t)B(t) k_{-}C(t)$ , for some constants  $k_{+}$ ,  $k_{-}$
  - For a reaction 2A+3B<->4C+D, the reaction rate is  $v(t)=k_+A^2(t)B^3(t) k_-C^4(t)D(t)$ , for some constants  $k_+$ ,  $k_-$





# The differential equations

•The reaction rate gives the change per unit of time of the concentration of every metabolite involved in the reaction

- For a consumed metabolite, the change will be -v(t)
- For a produced metabolite, the change will be v(t)

#### Example

- For a reaction A->, the reaction rate is v(t)=-kA(t)
   dA/dt=-kA(T), solution A(t)=A<sub>0</sub>e<sup>-kt</sup>
- For a reaction A+B→C, the reactions rate is v(t)=kA(t)B(t), for some constant k
  - dA/dt = -kA(t)B(t), dB/dt = -kA(t)B(t), dC/dt = kA(t)B(t)

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•The resulting system of differential equations may also be written in a matrix form:

- dX/dt=Sv,
- where X is the vector of m reactants, S is the (m x r)- stoichiometric matrix and v is the vector of r reaction fluxes
  - The (i,j) component of the stoichiometric matrix tells how the number of copies of the i-th reactant is changed as a result of the j-th reaction taking place
  - Writing v depends on the chosen modeling paradigm (e.g., mass action) and accounts for both directions of a reversible reaction

#### Example: 2A->B, B->A, A+B->2B

# **Coupled reactions**

The stoichiometric matrix:



#### ■X=(A B)<sup>t</sup>

 $V = (V_1 V_2 V_3)^t$ 

• Where  $v_1 = k_1 A^2(t)$ ,  $v_2 = k_2 B(t)$ ,  $v_3 = k_3 A(t) B(t)$ 

#### The system of differential

#### equations is then dX/dt=Sv:

- $dA/dt = -2k_1A^2(t) + k_2B(t) k_3A(t)B(t)$
- $dB/dt = k_1 A^2(t) k_2 B(t) + k_3 A(t) B(t)$

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# **Coupled reactions**

- Assume we have a set of reactions
  - A+B->C
  - A+2C<->B
  - C->2A
- Write the rates of all reactions
  - $V_1 = k_1 AB$
  - V<sub>2</sub>=k<sub>2</sub>+AC<sup>2</sup>-k<sub>2</sub>-B
  - V<sub>3</sub>=k<sub>3</sub>C
- •Write the differentials: for each metabolite, consider all reactions where it participates
  - $dA/dt = -v1 v2 + 2v3 = -k_1AB k_2 + AC^2 k_2 B + 2k_3C$
  - $dB/dt = -v1 + v2 = -k_1AB + k_2 + AC^2 k_2 B$
  - $dC/dt = v1 2v2 v3 = k_1AB 2k_2 + AC^2 + 2k_2 B k_3C$

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# **Differential equations**

 Analytic solutions only for very simple equations (linear systems)

#### •For the other types

- Numerical approximations of the solution, depending on the initial state
- Analysis of the steady state: existence, uniqueness, stability
  - To compute the steady state, one must solve the algebraic system of equations where all differentials are equal to 0 and all unknowns are scalars (not functions of time)
  - This comes to solving the *algebraic equation Sv=0*, where S is the stoichiometric matrix







# An example: the Lotka-Volterra model

- Two populations: predator (X) and prey (Y)
- An ecological system where the predator feeds on prey, multiplies when prey is available, and eventually dies
- The prey multiplies (food assumed to be always available) and is killed by the predator
- Many models exist. Here is one variant
  - 1. Consumption of prey:  $X+Y \rightarrow X$
  - 2. Growth of predators:  $X+Y \rightarrow 2^*X+Y$
  - 3. Growth of preys:  $Y \rightarrow 2^*Y$
  - 4. Death of predators:  $X \rightarrow$
- Mathematical model associated to it:
  - Kinetic rate constants k1, k2, k3, k4 corresponding to reactions 1-4 respectively
  - $dX/dt = k_2 X(t) Y(t) k_4 X(t)$
  - $dY/dt = -k_1X(t)Y(t) + k_3Y(t)$

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# Michaelis-Menten kinetics

Other modeling approaches than *mass action* exist

- Michaelis-Menten
- Hill
- ...

Michaelis-Menten kinetics have to do with the modeling of enzymatic reactions in some special conditions

- E+S <-> E:S -> E+P
- E is an enzyme
- S is a substrate
- P is a product

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Modeling with differential equations





- E+S <-> E:S -> E+P
- Mass action formulation:
   1. dS/dt=-k,ES+k,(E:S)
  - 2.  $d(E:S)/dt = k_1ES (k_1 + k_2)(E:S)$
  - 3.  $dE/dt = -k_1ES + (k_{-1} + k_2)(E:S)$
  - 4.  $dP/dt = k_2(E:S)$
- Briggs, Haldane 1925: in some conditions, it may be assumed that E:S reaches quickly a steady state
  - This is the case if S(0)>>E
  - Also if the binding of E and S is a much faster reaction than the production of P,  $k_1$ ,  $k_1 >> k_2$ , Michaelis, Menten 1913
  - 5. d(E:S)/dt=0
- It follows from equations 2 and 3 that E+E:S is constant, say E+E:S=E<sub>tot</sub>



# Enzymatic reactions

- ■Then E=E<sub>tot</sub>-E:S
- Steady state: d(E:S)=0:
  - $k_1(E_{tot}-E:S)S = (k_1+k_2)(E:S)$
  - $E:S=(E_{tot}S)/(S+(k_1+k_2)/k_1)$

■Thus, dS/dt=-v<sub>max</sub>S/(S+K<sub>m</sub>), dP/dt=v<sub>max</sub>S/(S+K<sub>m</sub>)

- Where v<sub>max</sub> is the maximal rate (velocity) that can be obtained for reaction 2 (when the enzyme is completely saturated with substrate)
- vmax=k<sub>2</sub>E<sub>tot</sub>
  K<sub>m</sub> is the Michaelis constant
- K<sub>m</sub> = (k<sub>1</sub>+k<sub>2</sub>)/k<sub>1</sub>, equal to the substrate concentration that yields the half-maximal reaction rate



- Stochastic model
  - Given the current state of the system, many possible future behavior are possible
  - Probability distributions dictate the behavior of the system
  - Well-suited to model individual, rather than average behavior
  - Typical

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- Number of molecules are modeled
- Reactions are taking place following "collisions" among the reactants
- Markov processes

#### Deterministic model

- Given the current state of the system, all future behavior of the system is uniquely defined
- Usually the model reflects the average behavior of the observed system
- Typical methods used: differential or difference equations
- Typical:

The stochastic approach to molecular kinetics

- Concentrations of molecules are modeled
- Reactions are taking place diffusion-like (gradient-
- like)
- Differential equations

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#### Modeling paradigm

- The objects
  - the number of copies of all metabolites of interest
  - the rates of all reactions
- Main assumptions
  - The system is well-stirred
  - The system is at
  - thermodynamical equilibrium
- Methods

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- Those of probability theory
- Not part of "classical math": "only" about 200 years old
- Some expertise from modeling in physics, especially in quantum physics

- Versus differential equations
  - The objects
    - the concentrations of all metabolites of interest
    - metabolites of interest
       the rates of all reactions
    - Main assumptions
    - The system is well-stirred
    - The system is at
    - thermodynamical equilibrium Methods
      - Those of mathematical analysis
      - (continuous mathematics)
         Arguably the most developed part of mathematics
      - Great expertise from modeling in physics, chemistry, engineering



# Writing the model

Versus differential equations

The reaction rate gives the

amount with which the

concentration of every

time

metabolite involved in the

change will be v(t)

reaction changes per unit of

- For a consumed metabolite,

the change will be -v(t)

- For a produced metabolite, the

#### Stochastic model

- It is the description of a continuous time, discrete state Markov process
- Grand probability function:  $P(X_1, X_2, ..., X_n, t)$  is the probability that at time t there are  $X_1$ molecules of species  $S_1, \dots, X_n$ molecules of species S<sub>n</sub>
- The grand probability function may be obtained through a differential equation: the chemical master equation
  - Reason what is the probability of being in a certain state after one step

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The stochastic approach to molecular kinetics

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# The grand probability function

#### • $P(X_1, X_2, ..., X_n, t)$ = the probability that at time t there are:

- X<sub>1</sub> molecules of species S<sub>1</sub>,
- X<sub>2</sub> molecules of species S<sub>2</sub>,
- ...,
- X<sub>n</sub> molecules of species S<sub>n</sub>

#### Knowing this grand probability function, we may get for example:

• the expected amount of molecules of species S<sub>1</sub> at time t:

$$E(X_{1},t) = \sum_{X_{1}=0}^{\infty} ... \sum_{X_{n}=0}^{\infty} X_{1} P(X_{1},...,X_{n},t)$$

 the standard deviation for the amount of molecules of species S, at time t;  $(E(X_1^2,t)-E^2(X_1,t))^{1/2}$ , where

$$E(X_{1}^{2},t) = \sum_{X_{1}=0}^{\infty} \dots \sum_{X_{n}=0}^{\infty} X_{1}^{2} P(X_{1},\dots,X_{n},t)$$

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# The chemical master equation approach

#### The chemical master equation is describing the time evolution of the grand probability function

• Write P(X<sub>1</sub>,...X<sub>n</sub>,t+dt) as the sum of probabilities of all possible ways to be in state  $(X_1, ..., X_n)$  at time t+dt, where dt is infinitesimally small

#### •We need a way to reason about the probabilities of various reactions to be triggered in the next infinitesimal interval (t,t+dt)



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# Stochastic reactions

- ■Consider as an example a reaction  $S_1+S_2 \rightarrow S_3$  Consider the probability that a *particular* (*not arbitrary1*) pair of molecules  $S_1-S_2$  will collide in the next vanishingly small time interval dt

#### Crucial assumption: the system is well stirred and at thermal equilibrium

- as such, the molecules are at all times randomly and uniformly distributed throughout the volume
- reason now about the average relative speed of that pair of molecules and the volume that one of them is spanning with that speed in the time interval (t,t+dt) and consider the probability of the other molecule being in that volume

  - $\begin{array}{l} & \mbox{PeV}_{co}/V = \pi (r_1 + r_2)^2 v_{12} dt/V \\ & \mbox{For Maxwell-Boltzman velocity distributions: } v_{12} = (8kT/\pi m_{12})^{1/2}, \mbox{ where } \\ & m_{12} = m_1 m_2/(m_1 + m_2) \mbox{ is the reduced mass and K is the Boltzman constant} \end{array}$
- It follows that the probability of that particular pair of molecules reacting in the next infinitesimal time interval (t, t+dt) is  $c \cdot dt$
- Consequently, since there are X1-X2 pairs, we have X1-X2-c-dt the probability that one such reaction will occur somewhere in the volume in the next infinitesimal time interval (t,t+dt)





# Stochastic reactions

The fundamental hypothesis of the stochastic formulation of chemical kinetics:

- the average probability that a particular combination of reactants will react according to a given reaction R in the next infinitesimal time interval dt is  $c_{R}$  dt, for a certain constant  $c_{R}$
- the constant depends on the reaction (the properties of the reactants) and on the temperature of the system
- this is a reformulation of the principle of mass action!

The probability of a reaction R taking place in the next infinitesimal time interval (t, t+dt) is  $N_{P} c dt$ , where  $N_{P}$  is the number of all combinations of reactants in the current state

- for a reaction  $S_1 + S_2 \rightarrow S_3$ ,  $N_B = X_1 \cdot X_2$
- for a reaction  $2S_1 \rightarrow S_4$ ,  $N_R = X_1(X_1 1)/2$

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The stochastic approach to molecular kinetics

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## Writing the chemical master equation

Assume we have m reactions  $R_1, R_2, ..., R_m$  and n molecular species  $S_1$ , S<sub>2</sub>, ..., S<sub>n</sub>

- The chemical master equation:
  - Write  $P(X_1,...,X_n,t+dt)$  as the sum of probabilities of all possible ways to be in state  $(X_1, ..., X_n)$  at time t+dt, where dt is infinitesimally small
  - Having an infinitesimally small time interval implies that at most one reaction takes place in that interval
  - $P(X_1,...,X_n,t+dt)$  is the probability that
    - we were in state  $(X_1,...,X_n)$  at time t and no reaction took place, plus
    - the probability of having arrived in state  $(X_1, ..., X_n)$  after one reaction occurred o for each reaction  $R_{\nu}$ , let  $a_{\nu}dt$  be the probability of reaction  $R_{\nu}$  occurring in the interval (t,t+dt), given the state  $(X_1,...,X_n)$  at time t
      - o for each reaction  $R_k$  let  $B_k dt$  be the probability that reaction  $R_k$  occurs in (t,t+dt), resulting in the state  $(X_1,...X_n)$

 $P(X_1,...,X_n,t+dt) = P(X_1,...,X_n,t)(1-\sum_{i=1}^{m} a_k dt) + \sum_{i=1}^{m} B_k dt$ 

$$\Rightarrow P(X_1, \dots, X_n, t + dt) - P(X_1, \dots, X_n, t) = -\sum_{k=1}^m a_k P(X_1, \dots, X_n, t) dt + \sum_{k=1}^m B_k dt$$

$$\Rightarrow \frac{\partial}{\partial t} P(X_1, \dots, X_n, t) = \sum_{k=1}^{\infty} (B_k - a_k P(X_1, \dots, X_n, t))$$

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#### Examples

- A->
- Initial amount of A molecules: N<sub>0</sub>
- Let c be the stochastic constant associated to this reaction
- $P(X_1,...,X_n,t+dt)$  is the probability that
  - we were in state  $(X_1,...,X_n)$  at time t AND no reaction took place in (t,t+dt), plus - the probability of having arrived in state  $(X_1,...,X_n)$  after one reaction occurred
- $P(n,t+dt) = P(n,t)(1-c\cdot n \cdot dt) + P(n+1,t)c\cdot (n+1)\cdot dt$
- Note that  $P(N_0,t+dt) = P(N_0,t)(1-c\cdot N_0 \cdot dt)$
- $P(n,t+dt)-P(n,t) = -c \cdot n \cdot P(n,t) \cdot dt + P(n+1,t) \cdot c \cdot (n+1) \cdot dt$
- $P(N_0,t+dt)-P(N_0,t)=-c\cdot N_0 P(N_0,t)\cdot dt$
- dP(n,t)/dt=c(-n P(n,t) + (n+1) P(n+1,t)), for  $n < N_0$
- $dP(N_0,t)/dt = -k N_0 P(N_0,t)$ , which can be solved:  $P(N_0,t) = e^{-kN_0t}$



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Example 1



# Example 2





# Example 2 continued

The reactions

- A+B->A+2B, let  $k_1$  be the stochastic constant for this reaction
- B->A, let  $k_2$  be the stochastic constant for this reaction

#### Writing the CME:

- P(m,n,t+dt)=P(m,n,t)(1-k<sub>1</sub>mndt-k<sub>2</sub>ndt)+ P(m,n-1,t)k<sub>1</sub>m(n-1)dt+ P(m-1,n+1,t)k<sub>2</sub> (n+1)dt
- $P(m,n,t+dt)-P(m,n,t) = -(k_1mn+k_2n) P(m,n,t)dt+P(m,n-1,t) k_1m(n-1)dt+P(m-1,n+1,t)k_2(n+1)dt$
- $dP(m,n,t)/dt = -(k_1mn + k_2n) P(m,n,t) + k_1m(n-1) P(m,n-1,t) + k_2 (n+1) P(m-1,n+1,t)$





# Towards numerical simulations

# The chemical master equation is exact and elegantDifficult to use it for numerical simulations

- it can be analytically solved only for the simplest reactions
- it describes the evolution of the probability of all states in time
  - it does not give directly the transitions from state to state
- the differential equations for the time evolution of the molecular populations X<sub>i</sub>(t) may be written, but they involve the expected values of higher powers X<sub>i</sub><sup>n</sup> and thus lead to infinite systems of ODEs

 Solution: Gillespie's stochastic simulation algorithm (SSA), 1976, 1977



# Example 3

•Consider the following reactions where M is an mRNA species and P is the corresponding protein species

- mRNA production: → M
- mRNA degradation: M→
- protein synthesis: M→P
- protein degradation: P→

The stochastic constants associated to these 4 reactions are  $k_1,\,k_2,\,k_3,\,k_4,$  respectively

•Write the CME: each reaction contributes one positive term (gain) and one negative term (loss)

 $\frac{dP(m,p,t)}{dt} = -k_1P(m,p,t) - k_2mP(m,p,t) - k_3mP(m,p,t) - k_4pP(m,p,t) \\ +k_1P(m-1,p,t) + k_2(m+1)P(m+1,p,t) + k_3(m+1)P(m+1,p-1,t) + k_4(p+1)P(m,p+1,t)$ 



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# Gillespie's SSA: foundations

•Assume we have m reactions  $R_1, R_2, ..., R_m$  and n molecular species  $S_1, S_2, ..., S_n$ 

 ${\scriptstyle \bullet}$  Given that the system is in state  $(X_1,...,X_n)$  at time t, we need to answer two questions in order to simulate the evolution of the system

- when will the next reaction occur?
- which reaction will it be?

•We combine the answers to these 2 questions in the following joint probability distribution:

- $P(\tau,\mu)d\tau$  = the probability that, given the state  $(X_1,...,X_n)$  at time t, the next reaction will occur in the infinitesimal time interval  $(t+\tau,t+\tau+d\tau)$  AND it will be reaction  $R_\mu$
- note that if we thought about the probability of a reaction occurring exactly at time  $t+\tau,$  then the probability would be 0

Strategy: based on CME, deduce the analytical expression of  $P(\tau,\mu)$ 







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# Gillespie's SSA: summary

# •This is the only exact simulation algorithm of the chemical master equation

- it is essentially just a reformulation of CME
- the crucial point is that there is no time slicing (as in the numerical simulation of ODEs): jump to the next time point according to the correct probability distribution

#### Many variants of Gillespie's SSA exist

- some offer speedups
- some are reformulations for various special cases, such as for hybrid models, involving both continuous and discrete variables



# The deterministic and the stochastic formulations: conclusions

- Deterministic approach
   1. based on the concept of
  - diffusion-like reactions
  - 2. the time evolution of the system is a continuous, entirely predictable process
  - 3. governed by a set of ODEs
  - 4. The system of ODEs is often impossible to solve
  - 5. it models the average behavior of the system
  - 6. assumes that the system is well-stirred and at thermodynamical equilibrium
  - 7. conceptual difficulties when small populations are involved
  - 8. numerical simulations are straightforward and fast
  - 9. impossible to reason about individual runs rather than the average

- Stochastic approach
  - 1. based on the concept of reactive molecular collisions
  - the time evolution of the system is a random-walk process through the possible states
  - 3. governed by a single differential equation: the chemical master equation
  - 4. the CME is often impossible to solve
  - 5. it models individual runs of the system
  - 6. assumes that the system is well-stirred and at thermodynamical equilibrium
  - no difficulties with small populations
  - 8. numerical simulations via Gillespie's SSA are slow
  - only gives individual runs; estimate the average through many runs

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### Heat shock response: main actors

- Heat shock proteins (HSP)
  - Very potent chaperones
  - Main task: assist the refolding of misfolded proteins
  - Several types of them, we treat them all uniformly in our model with hsp70 as base denominator
- Heat shock elements (HSE)
  - Several copies found upstream of the HSP-encoding gene, used for the transactivation of the HSP-encoding genes
  - Treat uniformly all HSEs of all HSP-encoding genes
- Heat shock factors (HSF)
  - · Proteins acting as transcription factors for the HSP-encoding gene
  - Trimerize, then bind to HSE to promote gene transcription
- Generic proteins
  - · Consider them in two states: correctly folded and misfolded
  - Under elevated temperatures, proteins tend to misfold, exhibit their hydrophobic cores, form aggregates, lead eventually to cell death (see Alzheimer, vCJ, and other diseases)
- Various bonds between these metabolites

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# The molecular model for HSR



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# Our new molecular model

- Transcription
- 1.  $HSF+HSF<->HSF_2$
- 2.  $HSF+HSF_2 < ->HSF_3$
- 3.  $HSF_3+HSE<->HSF_3:HSE$
- 4.  $HSF_3$ :  $HSE > HSF_3$ : HSE + HSP
- Backregulation
- 5. HSP+HSF<->HSP:HSF
- 6. HSP+HSF<sub>2</sub>->HSP:HSF+HSF
- 7.  $HSP+HSF_{3}^{-}>HSP:HSF+2HSF$
- 8.  $HSP+HSF_3$ : HSE->HSP: HSF+2HSF+HSE

- Response to stress
- 9. PROT->MFP
- 10. HSP+MFP<->HSP:MFP
- 11. HSP: MFP->HSP+PROT
- Protein degradation
- 12.HSP→0



# The flux diagram of the model



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# The mathematical model

#### Table 1. The associated mathematical model

$d[\text{hsf}]/dt = -2k_1^+[\text{hsf}]^2 + 2k_1^-[\text{hsf}_2] - k_2^+[\text{hsf}][\text{hsf}_2] + k_2^-[\text{hsf}_3] - k_5^+[\text{hsf}][\text{hsp}] + k_5^-[\text{hsp} : \text{hsf}] + k_6[\text{hsf}_2][\text{hsp}] - k_5^+[\text{hsf}_3] - k$	[13
$+ 2k_7[hsf_3][hsp] + 2k_8(hsf_3:hse)hsp$	
$d[\text{hsf}_2]/dt = k_1^+[\text{hsf}]^2 - k_1^-[\text{hsf}_2] - k_2^+[\text{hsf}][\text{hsf}_2] + k_2^-[\text{hsf}_3] - k_6[\text{hsf}_2][\text{hsp}]$	[14
$d[\text{hsf}_3]/dt = k_2^+[\text{hsf}][\text{hsf}_2] - k_2^-[\text{hsf}_3] - k_3^+[\text{hsf}_3][\text{hse}] + k_3^-[\text{hsf}_3:\text{hse}] - k_7[\text{hsf}_3][\text{hsp}]$	[15
$d[\text{hse}]/dt = -k_3^+[\text{hsf}_3][\text{hse}] + k_3^-[\text{hsf}_3:\text{hse}] + k_8[\text{hsf}_3:\text{hse}][\text{hsp}]$	[16
$d[\mathrm{hsf}_3:\mathrm{hse}]/dt = k_3^+[\mathrm{hsf}_3][\mathrm{hse}] - k_3^-[\mathrm{hsf}_3:\mathrm{hse}] - k_8[\mathrm{hsf}_3:\mathrm{hse}][\mathrm{hsp}]$	[17
$d[\text{hsp}]/dt = k_4[\text{hsf}_3:\text{hse}] - k_5^+[\text{hsf}][\text{hsp}] + k_5^-[\text{hsp}:\text{hsf}] - k_6[\text{hsf}_2][\text{hsp}] - k_7[\text{hsf}_3][\text{hsp}] - k_8[\text{hsf}_3:\text{hse}][\text{hsp}] - k_8[\text{hsf}_3:\text{hse}] + k_5^-[\text{hsp}] - k_6[\text{hsf}_3][\text{hsp}] - k_7[\text{hsf}_3][\text{hsp}] - k_8[\text{hsf}_3:\text{hse}] + k_8[\text{hsf}_3:\text{hse}] k_8[\text{hsf}_3:\text{hse}] +$	[18
$-k_{11}^{+}[hsp][mfp] + (k_{11}^{-} + k_{12})[hsp : mfp] - k_{9}[hsp]$	
$d[hsp:hsf]/dt = k_5^+[hsf][hsp] - k_5^-[hsp:hsf] + k_6[hsf_2][hsp] + k_7[hsf_3][hsp] + k_8[hsf_3:hse][hsp]$	[19
$d[mfp]/dt = \phi(T)[prot] - k_{11}^{+}[hsp][mfp] + k_{11}^{-}[hsp : mfp]$	[20
$d[hsp:mfp]/dt = k_{11}^+[hsp][mfp] - (k_{11}^- + k_{12})[hsp:mfp]$	[21
$d[\text{prot}]/dt = -\phi(t)[\text{prot}] + k_{12}[\text{hsp}:\text{mfp}]$	[22

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# The mathematical model

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### Modeling of the heat-induced misfolding

- Question: how do we model the heat-induced misfolding?
  - What is the temperature-dependant protein misfolding rate per second?
- Adapted from Pepper et al (1997), based on studies of Lepock (1989, 1992) on differential calorimetry

#### $\varphi(T) = (1-0.4/e^{T-37}) \times 0.00001448471257 \times 1.4^{T-37}$

 Formula valid for temperatures between 37 and 45, gives a generic protein misfolding rate per second

- Data readily available for the goal: Kline, Morimoto (1997) – heat shock of HeLa cells at 42C for up to 4 hours, data on DNA binding (HSF<sub>3</sub>:HSE)
- Requirements for the model:
  - 17 independent parameters, 10 initial values to estimate
  - 3 conservation relations available
  - The model must be in steady state at 37C, which gives 7 more algebraic equations (each of them quadratic)
  - Altogether: 17 independent values
  - Other conditions: total HSF somewhat low, refolding a fast reaction, HSPs long-lived proteins





# A good modeling/simulation environment

Standard estimation procedure in COPASI (and not Our choice: COPASI (www.copasi.org) only) • Hoops, S., Sahle, S., Gauges, R., Lee, C., Pahle, J., Simus, N., Give the data and the target function Singhal, M., Xu, L., Mendes, P., and Kummer, U. (2006). COPASI Give the list of parameters - a COmplex PAthway SImulator. Bioinformatics 22, 3067-74. · The program scans the range of parameters and makes User-friendly choices: for each choice it evaluates the target function Stochastic and deterministic time course simulation against the experimental data (least mean squares) Steady state analysis - The way it scans the space of parameter values depends on the chosen method Metabolic control analysis - Many sophisticated methods currently available Mass conservation analysis - All are local-optimization methods Optimization of arbitrary objective functions It reports the best set of values SBML-based Estimation repeated over and over again, with various methods for scanning the parameter Excellent for parameter estimation space, to improve on the score of the fit FREE! February 28, 2008 February 28, 2008 Computational models of the living cell Computational models of the living cell 13 14 ₹<sub>TUCS</sub> **A**TUCS Parameter estimation Parameter estimation Finding values for parameters and initial values so that Ideal approach: the behavior at 42 is good is not difficult Solve analytically the steady state equations at 37C Use the solution to decrease the number of independent Problem: a good fit at 42C may not necessarily be in the parameters and initial values steady state at 37C Do parameter estimation on the remaining independent variables · Idea: Change the initial values so that we start in the steady state to fit the model based on the data at 42C at 37 Problem: The steady state (37C) equations cannot be · Outcome: the behavior at 42C is not satisfactory anymore solved because they have degree 14 (overall) Idea: Iterate the procedure, estimating parameters and starting in the steady state Outcome: the procedure does not converge to a good fit Explanation: Changing the parameters will change the steady state, starting in the new steady state will modify the old behavior

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Parameter estimation



## Strategy for parameter estimation



- In the fit ask also that the fluctuations at 37C are (close to) 0
  - Duplicate the model and run both at the same time (37&42C)

The outcome of (countless rounds of) automated parameter estimation:

- OK, but not good enough
- The model is overfit: the HSR is shown to kick-in eventually even at 37C, albeit in a very mild form
- Why?
- Answer: we do not start close enough to the steady state!

#### Idea

- Set the initial values to be equal to the steady state values at 37C
   We remain in the steady state at 37C
- The difference is rather small in absolute terms, because the model was already fit to be close to the steady state at 37C
- Test the behavior at 42C

#### Result

Excellent: agreement with the experimental data at 42C, steady state at 37C

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# Parameter fit



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# Predictions and validation

- 1. Higher the temperature, higher the response
- 2. Prolonged transcription at 43C confirmed
  - Unlike previous models
- 3. Heat shock removed at the peak of the response confirms a more rapid attenuation phase

#### 100% 43°C 50% 42°C 50% 41°C 50% 2000 4000 5000 8000 10000 12000 14000 Time [s]

All data is in relative terms with respect to the highest value in the graph so that it can be easily compared

#### 7 Tucs

# Predictions and validation

- Experiment: two waves of heat shock, the second applied after the level of HSP has peaked
- Observation: the second heat shock response much milder than the first
  - The reason is that the cell is better prepared to deal with the second heat shock
  - Therapeutic consequences have been suggested: "train" the cell for heat shock by an initial milder heat shock
- The model prediction is in line with the experimental observation
  - Dotted line: heat shock at 42C for two hours, behavior followed up to 20 hours
  - Continuous line: heat shock at 42C for two hours, followed by a second wave of heat shock after the level of HSP has peaked

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hse]/[hse]

hsf<sub>3</sub>:1

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# How do we read the results



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HSR and a system-based approach