

# Stochastic Gene Expression: Modeling, Analysis, and Identification 

## Mustafa Khammash

University of California, Santa Barbara


## Stochastic Influences on Phenotype



## Modeling Gene Expression



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## Fluctuations at Small Copy Numbers



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## Mass-Action Models Are Inadequate

$$
\begin{aligned}
& \phi \underset{k_{a} S}{\stackrel{k}{\rightleftharpoons}} I \xrightarrow{k_{p}} P \xrightarrow{1} \phi \\
& \phi \stackrel{k_{s}}{\stackrel{k_{d}}{\rightleftharpoons}} S
\end{aligned}
$$



- Stochastic mean value different from deterministic steady state
- Noise enhances signal!


## Formulation of Stochastic Chemical Kinetics

Reaction volume $=\Omega$


## Key Assumptions

(Well-Mixed) The probability of finding any molecule in a region $d \Omega$ is given by $\frac{d \Omega}{\Omega}$.
(Thermal Equilibrium) The molecules move due to the thermal energy. The reaction volume is at a constant temperature $T$. The velocity of a molecule is determined according to a Boltzman distribution:

$$
f_{v_{x}}(v)=f_{v_{y}}(v)=f_{v_{z}}(v)=\sqrt{\frac{m}{2 \pi k_{B} T}} e^{-\frac{m}{2 k_{B} T} v^{2}}
$$



- (M-reactions) The system's state can change through any one of $M$ reaction: $R_{\mu}: \mu \in\{1,2, \ldots, M\}$..

$$
\begin{array}{lll}
\text { Example: } & R_{1} & \phi \rightarrow S_{1} \\
& R_{2} & S_{1}+S_{2} \rightarrow S_{1} \\
& R_{3} & S_{1} \rightarrow \phi
\end{array}
$$

- (State transition) An $R_{\mu}$ reaction causes a state transition from $\mathbf{x}$ to $\mathbf{X}+s_{\mu}$.
$s_{1}=\binom{1}{0} ;$
$s_{2}=\binom{0}{-1} ;$
$s_{3}=\binom{-1}{0}$

Stoichiometry matrix:

$$
S=\left[\begin{array}{lllll}
s_{1} & s_{2} & \cdots & s_{M}
\end{array}\right]
$$

- (Transition Probability) Probability that $R_{\mu}$ reaction will occur in the next $d t$ time units is: $w_{\mu}(x) d t$

Example: $w_{1}(x)=c_{1} ; w_{2}(x)=c_{2} \cdot x_{1} x_{2} ; w_{3}(x)=c_{3} x_{1}$;

## Characterizing $X(t)$

$X(t)$ is Continuous-time discrete-state Markov Chain

## Sample Path Representation:

$$
X(t)=X(0)+\sum_{k=1}^{M} s_{k} Y_{k}\left[\int_{0}^{t} w_{k}(X(s)) d s\right]
$$

$Y_{k}[\cdot]$ are independent unit Poisson

The Chemical Master Equation (Forward Kolmogorov Equation)

$$
\begin{aligned}
& \frac{d p(x, t)}{d t}=-p(x, t) \sum_{k} w_{k}(x)+\sum_{k} p\left(x-s_{k}, t\right) w_{k}(x) \\
& p(x, t):=\operatorname{prob}(X(t)=x)
\end{aligned}
$$

## From Stochastic to Deterministic

Define $X^{\Omega}(t)=\frac{X(t)}{\Omega}$.
Question: How does $X^{\Omega}(t)$ relate to $\Phi(t)$ ?

Fact: Let $\Phi(t)$ be the deterministic solution to the reaction rate equations

$$
\frac{d \Phi}{d t}=S f(\Phi), \Phi(0)=\Phi_{0}
$$

Let $X^{\Omega}(t)$ be the stochastic representation of the same chemical systems with $X^{\Omega}(0)=\Phi_{0}$. Then for every $t \geq 0$ :

$$
\lim _{\Omega \rightarrow \infty} \sup _{s \leq t}\left|X^{\Omega}(s)-\Phi(s)\right|=0 \text { a.s. }
$$

## Simulation and Analysis Tools

- Sample Paths Computations
- Moment Computation
- SDE Approximation
- Density Computations


## 1. Sample Paths Computation

## Gillespie's Stochastic Simulation Algorithm:

To each of the reactions $\left\{R_{1}, \ldots, R_{M}\right\}$ we associate a $\mathrm{RV} \tau_{i}$ :
$\tau_{i}$ is the time to the next firing of reaction $R_{i}$

Fact 0: $\tau_{i}$ is exponentially distributed with parameter $w_{i}$

We define two new RVs:
$\begin{aligned} \tau & =\min _{i}\left\{\tau_{i}\right\} \quad \text { (Time to the next reaction) } \\ \mu & =\arg \min _{i}\left\{\tau_{i}\right\} \quad \text { (Index of the next reaction) }\end{aligned}$
Fact 1: $\tau$ is exponentially distributed with parameter $\sum_{i} w_{i}$
Fact 2: $P(\mu=k)=\frac{w_{k}}{\sum_{i} w_{i}}$

## Stochastic Simulation Algorithm

- Step 0 Initialize time $t$ and state population $x$
- Step 1 Draw a sample $\tau$ from the distribution of $\tau$

- Step 2 Draw a sample $\mu$ from the distribution of $\mu$

- Step 3 Update time: $t \leftarrow t+\tau$. Update state: $x \leftarrow x+s_{\mu}$.


## 2. Moment Computations

Let $w(x)=\left[w_{1}(x), \ldots, w_{M}(x)\right]^{T}$ be the vector of propensity functions
Moment Dynamics

$$
\begin{aligned}
\frac{d E[X]}{d t} & =S E[w(X)] \\
\frac{d E\left[X X^{T}\right]}{d t} & =S E\left[w(X) X^{T}\right]+E\left[X w^{T}(X)\right] S^{T}+S \operatorname{diag}(E[w(X)]) S^{T}
\end{aligned}
$$

- Affine propensity. Closed moment equations.
- Quadratic propensity. Not generally closed.
- Mass Fluctuation Kinetics (Gomez-Uribe, Verghese)
- Derivative Matching (Singh, Hespanha)


## Affine Propensity

Suppose the propensity function is affine:

$$
w(x)=W x+w_{0}, \quad\left(W \text { is } N \times N, w_{0} \text { is } N \times 1\right)
$$

Then $E[w(X)]=W E[X]+w_{0}$, and $E\left[w(X) X^{T}\right]=W E\left[X X^{T}\right]+w_{0} E\left[X^{T}\right]$.

This gives us the moment equations:

$$
\begin{array}{rlr}
\frac{d}{d t} E[X] & =S W E[X]+S w_{0} & \text { First Moment } \\
\frac{d}{d t} E\left[X X^{T}\right] & =S W E\left[X X^{T}\right]+E\left[X X^{T}\right] W^{T} S^{T}+S & \operatorname{diag}\left(W E[X]+w_{0}\right) S^{T} \\
& +S w_{0} E\left[X^{T}\right]+E[X] w_{0}^{T} S^{T} & \text { Second Moment }
\end{array}
$$

These are linear ordinary differential equations and can be easily solved!

## Application to Gene Expression

## Reactants

$X_{1}(t)$ is \# of mRNA; $X_{2}(t)$ is \# of protein


## Reactions

$R_{1}: \phi \xrightarrow{k_{r}} m R N A$
$R_{2}: m R N A \xrightarrow{\gamma_{r}} \phi$
$R_{3}: m R N A \xrightarrow{k_{p}}$ protein $+m R N A$
$R_{4}:$ protein $\xrightarrow{\gamma_{p}} \phi$
Stoichiometry and Propensity

$$
\begin{aligned}
& S=\left[\begin{array}{cccc}
1 & -1 & 0 & 0 \\
0 & 0 & 1 & -1
\end{array}\right] \\
& w(X)=\left[\begin{array}{c}
k_{r} \\
\gamma_{r} X_{1} \\
k_{p} X_{1} \\
\gamma_{p} X_{2}
\end{array}\right]=\left[\begin{array}{cc}
0 & 0 \\
\gamma_{r} & 0 \\
k_{p} & 0 \\
0 & \gamma_{p}
\end{array}\right]\left[\begin{array}{l}
X_{1} \\
X_{2}
\end{array}\right]+\left[\begin{array}{c}
k_{r} \\
0 \\
0 \\
0
\end{array}\right]
\end{aligned}
$$

## Steady-State Moments

$$
\begin{aligned}
& A=S W=\left[\begin{array}{cc}
-\gamma_{r} & 0 \\
k_{p} & -\gamma_{p}
\end{array}\right], \quad S w_{0}=\left[\begin{array}{c}
k_{r} \\
0
\end{array}\right] \\
& \bar{X}=-A^{-1} S w_{0}=\left[\begin{array}{c}
\frac{k_{r}}{\gamma_{r}} \\
\frac{k_{p} k_{r}}{\gamma_{p} \gamma_{r}}
\end{array}\right]
\end{aligned}
$$

## Steady-State Covariance

$B B^{T}=S \operatorname{diag}\left(W \bar{X}+w_{0}\right) S^{T}=\left[\begin{array}{cc}2 k_{r} & 0 \\ 0 & \frac{2 k_{p} k_{r}}{\gamma_{r}}\end{array}\right]$
The steady-state covariances equation

$$
A \bar{\Sigma}+\bar{\Sigma} A^{T}+B B^{T}=0 \quad \text { Lyapunov Equation }
$$

can be solved algebraically for $\bar{\Sigma}$.

$$
\bar{\Sigma}=\left[\begin{array}{cc}
\frac{k_{r}}{\gamma_{r}} & \frac{k_{p} k_{r}}{\gamma_{r}\left(\gamma_{r}+\gamma_{p}\right)} \\
\frac{k_{p} k_{r}}{\gamma_{r}\left(\gamma_{r}+\gamma_{p}\right)} & \frac{k_{p} k_{r}}{\gamma_{p} \gamma_{r}}\left(1+\frac{k_{p}}{\gamma_{r}+\gamma_{p}}\right)
\end{array}\right]
$$

## 3. SDE Approximation

Let $X^{\Omega}(t):=\frac{X(t)}{\Omega}$
Write $X^{\Omega}=\Phi_{0}(t)+\frac{1}{\sqrt{\Omega}} V^{\Omega}$ where $\Phi_{0}(t)$ solves the deterministic RRE

$$
\frac{d \Phi}{d t}=S f(\Phi)
$$

## Linear Noise Approximation

$$
\begin{aligned}
& V^{\Omega}(t) \rightarrow V(t) \text { as } \Omega \rightarrow \infty, \quad \text { where } d V(t)=A(t) V(t) d t+B(t) d W_{t} \\
& A(t)=\frac{d[S f(\Phi)]}{d \Phi}\left(\Phi_{0}(t)\right), \quad B(t):=S \sqrt{\operatorname{diag}\left[f\left(\Phi_{0}(t)\right)\right]}
\end{aligned}
$$

Linear Noise Approximation: $X^{\Omega}(t) \approx \Phi(t)+\frac{1}{\sqrt{\Omega}} V(t)$

## Linear Noise Approximation: Stationary Case

Multiplying $X^{\Omega}(t) \approx \bar{\Phi}+\frac{1}{\sqrt{\Omega}} V(t)$ by $\Omega$, we get

$$
X(t) \approx \Omega \bar{\Phi}+\sqrt{\Omega} V(t)
$$

deterministic<br>zero mean<br>stochastic

$E[X(t)]=\Omega \bar{\Phi}$

Let $\bar{\Sigma}$ be the steady-state covariance matrix of $\sqrt{\Omega} \cdot V(t)$. Then

$$
A \bar{\Sigma}+\bar{\Sigma} A^{T}+\Omega B B^{T}=0
$$



## 4. Density Computation

We are interested in $p(\mathbf{x}, t)$, the probability that the chemical system will be in state $\mathbf{x}$ at time, $t$.

Form the probability density state vector $\mathbf{P}(\mathbf{X}, \cdot): R \rightarrow \ell_{1}:$

$$
\mathbf{P}(\mathbf{X} ; t):=\left[p\left(\mathbf{x}_{1} ; t\right) \quad p\left(\mathbf{x}_{2} ; t\right) \quad p\left(\mathbf{x}_{3} ; t\right) \quad \ldots \quad\right]^{T}
$$

The Chemical Master Equation (CME):

$$
\dot{p}(\mathbf{x} ; t)=-p(\mathbf{x} ; t) \sum_{\mu=1}^{M} a_{\mu}(\mathbf{x})+\sum_{\mu=1}^{M} p\left(\mathbf{x}-\nu_{\mu} ; t\right) a_{\mu}\left(\mathbf{x}-\nu_{\mu}\right)
$$

can now be written in matrix form:

$$
\dot{\mathbf{P}}(\mathbf{X} ; t)=\mathbf{A} \cdot \mathbf{P}(\mathbf{X} ; t)
$$

The Finite State Projection Approach


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- A finite subset is appropriately chosen


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- A finite subset is appropriately chosen
- The remaining (infinite) states are projected onto a single state (red)
- Only transitions into removed states are retained

The projected system can be solved exactly!

## Finite Projection Bounds

Let $J=\left[m_{1} \ldots m_{N}\right]$ be an indexing vector. We define $\mathbf{A}_{J}$ to be the principle submatrix of $\mathbf{A}$ defined by $J$.

Theorem [Projection Error Bounds] Consider any Markov process described by the Forward Kolmogorov Equation:

$$
\dot{\mathbf{P}}\left(X_{J} ; t\right)=A \cdot \mathbf{P}\left(X_{J} ; t\right)
$$

If for an indexing vector $J: \mathbf{1}^{T} \exp \left(A_{J} T\right) \mathbf{P}\left(X_{J} ; 0\right) \geq 1-\epsilon$, then

$$
\left\|\left[\begin{array}{c}
\mathbf{P}\left(X_{J} ; t\right) \\
\mathbf{P}\left(X_{J^{\prime}} ; t\right)
\end{array}\right]-\left[\begin{array}{c}
\exp \left(A_{J} t\right) \mathbf{P}\left(X_{J} ; 0\right) \\
0
\end{array}\right]\right\|_{1}<\epsilon \quad t \in[0, T]
$$

## Applications of FSP

- Feedback Analysis
- Synthetic Switch Analysis
- Epigenetic Switch Analysis
- System Identification


## Application: Noise Attenuation through Feedback



Variance
Variance


$$
\gamma_{p}=\gamma_{r}=1 \quad k_{p}=10 ;
$$

$\left[\frac{b}{1+\eta}+1\right] \mu_{p}^{*}$

$$
\left[\frac{1-\phi}{1+b \phi} \cdot \frac{b}{1+\eta}+1\right] \mu_{p}^{*}
$$

$$
<1
$$

where $\phi=\frac{k_{1}}{\gamma_{p}}, b=\frac{k_{p}}{\gamma_{r}}, \eta=\frac{\gamma_{p}}{\gamma_{r}}$
Thattai, van Oudenaarden
Protein variance is always smaller with negative feedback!

## Analysis of Stochastic Switchs

Two repressors, $u$ and $v$.

$v$ inhibits the production of $u$ :

$$
a_{1}(u, v)=\frac{\alpha_{1}}{1+v^{\beta}} \quad \nu_{1}=\left[\begin{array}{l}
1 \\
0
\end{array}\right]
$$

$u$ inhibits the production of $v$ :

$$
a_{3}(u, v)=\frac{\alpha_{2}}{1+u^{\gamma}} \quad \nu_{3}=\left[\begin{array}{l}
0 \\
1
\end{array}\right]
$$

$u$ and $v$ degrade exponentially:

$$
\begin{array}{ll}
a_{2}(u, v)=u & \nu_{2}=\left[\begin{array}{c}
-1 \\
0
\end{array}\right] \\
a_{4}(u, v)=v & \nu_{4}=\left[\begin{array}{c}
0 \\
-1
\end{array}\right]
\end{array}
$$



## Using Noise to Identify Model Parameters

## Why use noise?




- Noise provides an excitation source for the network dynamics
- Resulting distributions of proteins can be measured
- Such distributions provide a lot of information about the dynamics
- Can they be used to identify model parameters?
- Noise has been used to discriminate among competing models


## Identification from Moment Information



Identifiability
Can one identify the parameters $\lambda=\left\{k_{1}, \gamma_{1}, k_{2}, \gamma_{2}, k_{21}\right\}$ from measurements of the moments $\mathbf{v}(t)$ ?

## Identifying Using Steady-State Moments



Can the stationary distribution be used to identify all the parameters?

$$
\begin{aligned}
\mathbf{v}(t) & :=\left[\begin{array}{llll}
E\{x\} & E\left\{x^{2}\right\} & E\{y\} & E\left\{y^{2}\right\} \\
& E\{x y\}
\end{array}\right]^{T} \\
\mathbf{v}_{\infty} & =\lim _{t \rightarrow \infty}\left[v_{1}, v_{2}, v_{3}, v_{4}, v_{5}\right]^{T}
\end{aligned}
$$

Full Identifiability with Stationary Moments
Impossible!

## Identifiability from Transient Time-Measurements



$$
\mathbf{v}(t):=\left[\begin{array}{lllll}
E\{x\} & E\left\{x^{2}\right\} & E\{y\} & E\left\{y^{2}\right\} & E\{x y\}
\end{array}\right]^{T}
$$

## Multiple Measurements

Suppose $\mathbf{v}_{j}:=\mathbf{v}\left(t_{j}\right)$ has been measured at equally separated points in time $\left\{t_{0}, t_{1}, \ldots, t_{m}\right\}$

## Identifiability with Multiple Moment Measurements

For $m=6$ the model parameters are identifiable.

$$
\begin{array}{r}
\mathbf{G}=\left[\begin{array}{lll}
\mathbf{v}_{1} & \ldots & \mathbf{v}_{6}
\end{array}\right]\left[\begin{array}{ccc}
\mathbf{v}_{0} & \ldots & \mathbf{v}_{5} \\
1 & \ldots & 1
\end{array}\right]\left[\begin{array}{l}
I \\
0
\end{array}\right] \\
A=\frac{1}{\tau} \log (\mathbf{G}) \quad \mathbf{b}=-(\mathbf{I}-\mathbf{G})^{-1} \mathbf{A} \mathbf{v}
\end{array}
$$

## Identification with Two Measurements

## Identifiability of Transcription Parameters



Suppose the mean and variance are known at two times $t_{0}<t_{1}<\infty$, and define $\left(\mu_{0}, \sigma_{0}\right):=\left(\mu\left(t_{0}\right), \sigma\left(t_{0}\right)\right)$ and $\left(\mu_{1}, \sigma_{1}\right):=\left(\mu\left(t_{1}\right), \sigma\left(t_{1}\right)\right)$.

Then the transcription parameters are identifiable, and

$$
\gamma=-\frac{1}{2 \tau} \log \left(\frac{\sigma_{1}^{2}-\mu_{1}}{\sigma_{0}^{2}-\mu_{0}}\right) \quad k=\gamma \frac{\mu_{1}-\exp (-\gamma \tau) \mu_{0}}{1-\exp (-\gamma \tau)} . \quad\left(\tau:=t_{1}-t_{0}\right)
$$

Identifiability of Transcription \& Translation Parameters

$$
\mathbf{v}(t):=\left[\begin{array}{lllll}
E\{x\} & E\left\{x^{2}\right\} & E\{y\} & E\left\{y^{2}\right\} & E\{x y\}
\end{array}\right]^{T}
$$

- Given $\mathbf{v}\left(t_{0}\right)$ and $\mathbf{v}\left(t_{1}\right)$, there is strong theoretical and numerical evidence that unique identifiability of all parameters $k_{1}, k_{2}, \gamma_{1}, \gamma_{2}$ is always possible.
- An analytic expression exists for finding the parameters.

$$
\mathbf{A}_{\lambda} \mathbf{v}_{1}=\mathbf{A}_{\lambda} e^{\mathbf{A}_{\lambda} \tau} \mathbf{v}_{0}-\left(I-e^{\mathbf{A}_{\lambda} \tau}\right) \mathbf{b}
$$

## Using Densities to Identify Network Parameters

- Moment equations can be written only in special cases.
- Densities (distributions) contain much more information than first two moments.
- Using the Chemical Master Equation, we propose to use density measurements for model identification.


## Using Density:

Suppose we measure $\mathbf{P}$ at different times: $\mathbf{P}\left(t_{0}\right), \mathbf{P}\left(t_{1}\right), \ldots, \mathbf{P}\left(t_{N-1}\right)$
We can use these to identify unknown network parameters $\lambda$ :

$$
\begin{aligned}
& \text { Find } \lambda \text { subject to } \\
& \dot{\mathbf{P}}^{F S P}=A(\lambda) \mathbf{P}^{F S P} \\
& \mathbf{P}^{F S P}\left(t_{0}\right)=\mathbf{P}\left(t_{0}\right) \\
& \mathbf{P}^{F S P}\left(t_{1}\right)=\mathbf{P}\left(t_{1}\right) \\
& \vdots \\
& \mathbf{P}^{F S P}\left(t_{N-1}\right)=\mathbf{P}\left(t_{N-1}\right)
\end{aligned}
$$

## Identification of lac Induction



Model

$$
\begin{array}{ll}
\phi \xrightarrow{k_{L}} \text { LacI } & \\
\text { LacI } \xrightarrow{\delta_{L}} \phi & \delta_{L}=\delta_{L}^{(0)}+\delta_{L}^{(1)}[\mathrm{IPTG}]_{\mathrm{IN}} \\
\phi \xrightarrow{w_{G}} \text { GFP } & w_{G}=\frac{k_{G}}{1+\alpha[\text { LacI }]^{\eta}}, \\
\text { GFP } \xrightarrow{\delta_{G}} \phi &
\end{array}
$$

$$
\operatorname{IPTG}_{\mathrm{IN}}=\operatorname{IPTG} \mathrm{GOUT}^{\left(1-e^{-r t}\right) \quad 9 \text { unknown parameters! }}
$$

Experiment

- E. coli strain DL5905
- Induced with different IPTG concentrations: 5,10, 20, 40, 100 uM
- Induction times: 0, 1, 2, 3, 4, 5 hours before flow cytometry

Identified Parameters

$$
\left\{\begin{array}{lll}
k_{L}=1.7 \times 10^{-3} \mathrm{~s}^{-1} & k_{G}=1.0 \times 10^{-1} \mathrm{~s}^{-1} & \eta=2.1 \\
\delta_{L}^{(0)}=3.1 \times 10^{-4} \mathrm{~N}^{-1} \mathrm{~s}^{-1} & \delta_{L}^{(1)}=5.0 \times 10^{-2}(\mu \mathrm{M} \cdot \mathrm{~N})^{-1} \mathrm{~s}^{-1} & \alpha=1.3 \times 10^{4} \mathrm{~N}^{-\eta} \\
r=2.8 \times 10^{-5} \mathrm{~s}^{-1} & \mu_{\mathrm{GFP}}=220 \mathrm{AU} & \sigma_{\mathrm{GFP}}=390 \mathrm{AU}
\end{array}\right\}
$$

Identified Model

\[

\]


$5 \mu \mathrm{M} \quad=-=\quad$ Model
vs. Experiment

Model
Predictions

$40 \mu \mathrm{M}$

$100 \mu \mathrm{M}$
B. Munsky, B. Trinh, M. Khammash, Nature Molecular Systems Biology, in press.

## Slides that describe unpublished work on osmoregulation identification have not been included

## Conclusions

- Fluctuations may be very important
- Cell variability
- Cell fate decisions
- Some tools are available
- Monte Carlo simulations (SSA and variants)
- Moment approximation methods
- Linear noise approximation (Van Kampen)
- Finite State Projection
- Cellular noise reveals network parameters and enables model identification
- Stationary moments are not sufficient for full identifiability
- Small number of transient measurements of noise is sufficient for identifiability
- Finite State Projection allows the use of master equation solution for identification
- Cellular noise (process noise) vs. measurement noise (output noise)


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