

# Stochastic Gene Expression: Modeling, Analysis, and Identification

Mustafa Khammash

University of California, Santa Barbara



### Stochastic Influences on Phenotype



## Modeling Gene Expression



# Deterministic model

 $\frac{d[mRNA]}{dt} = -\gamma_r[mRNA] + k_r$  $\frac{d[protein]}{dt} = -\gamma_p[protein] + k_p[mRNA]$ 

# Modeling Gene Expression



## Stochastic model

- Probability a single mRNA is transcribed in time dt is  $k_r dt$ .
- Probability a single mRNA is degraded in time dt is  $(\#mRNA) \cdot \gamma_r dt$



### Fluctuations at Small Copy Numbers



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#### Mass-Action Models Are Inadequate



- 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:

$$f_{v_x}(v) = f_{v_y}(v) = f_{v_z}(v) = \sqrt{\frac{m}{2\pi k_B T}} e^{-\frac{m}{2k_B T}v^2}$$



Population:  $X(t) = [X_1(t), \dots, X_N(t)]^T$  (integer r.v.)

- (*M*-reactions) The system's state can change through any one of *M* reaction:  $R_{\mu} : \mu \in \{1, 2, ..., M\}$ .. Example:  $R_1 \quad \phi \to S_1$  $R_2 \quad S_1 + S_2 \to S_1$  $R_3 \quad S_1 \to \phi$
- (State transition) An  $R_{\mu}$  reaction causes a state transition from x to  $\mathbf{x} + s_{\mu}$ .

$$s_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}; \quad s_2 = \begin{pmatrix} 0 \\ -1 \end{pmatrix}; \quad s_3 = \begin{pmatrix} -1 \\ 0 \end{pmatrix}$$

Stoichiometry matrix:

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

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:

$$X(t) = X(0) + \sum_{k=1}^{M} s_k Y_k \left[ \int_0^t w_k(X(s)) ds \right]$$

 $Y_k[\cdot]$  are independent unit Poisson

#### The Chemical Master Equation (Forward Kolmogorov Equation)

$$\frac{dp(x,t)}{dt} = -p(x,t)\sum_{k}w_{k}(x) + \sum_{k}p(x-s_{k},t)w_{k}(x)$$

p(x,t) := prob(X(t) = x)

### 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

$$\frac{d\Phi}{dt} = Sf(\Phi), \ \Phi(0) = \Phi_0.$$

Let  $X^{\Omega}(t)$  be the stochastic representation of the same chemical systems with  $X^{\Omega}(0) = \Phi_0$ . Then for every  $t \ge 0$ :

$$\lim_{\Omega\to\infty}\sup_{s\leq t} |X^{\Omega}(s)-\Phi(s)|=0 \ a.s.$$

# 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  $\{R_1, \ldots, R_M\}$  we associate a 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:

 $\tau = \min_{i} \{\tau_i\}$  (Time to the next reaction)  $\mu = \arg\min_{i} \{\tau_i\}$  (Index of the next reaction)

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 au from the distribution of au



• 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  $w(x) = [w_1(x), \ldots, w_M(x)]^T$  be the vector of propensity functions

#### **Moment Dynamics**

$$\frac{dE[X]}{dt} = S E[w(X)]$$
  
$$\frac{dE[XX^T]}{dt} = SE[w(X)X^T] + E[Xw^T(X)]S^T + S diag(E[w(X)]) S^T$$

- 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:

 $w(x) = Wx + w_0,$  (W is  $N \times N, w_0$  is  $N \times 1$ )

Then  $E[w(X)] = WE[X] + w_0$ , and  $E[w(X)X^T] = WE[XX^T] + w_0E[X^T]$ .

This gives us the moment equations:

$$\frac{d}{dt}E[X] = SWE[X] + Sw_0$$
First Moment  

$$\frac{d}{dt}E[XX^T] = SWE[XX^T] + E[XX^T]W^TS^T + S \ diag(WE[X] + w_0)S^T$$

$$+ Sw_0E[X^T] + E[X]w_0^TS^T$$
Second Moment

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**

 $R_{1}: \phi \xrightarrow{k_{r}} mRNA$   $R_{2}: mRNA \xrightarrow{\gamma_{r}} \phi$   $R_{3}: mRNA \xrightarrow{k_{p}} protein + mRNA$   $R_{4}: protein \xrightarrow{\gamma_{p}} \phi$ 

#### **Stoichiometry and Propensity**

#### **Steady-State Moments**

$$A = SW = \begin{bmatrix} -\gamma_r & 0\\ k_p & -\gamma_p \end{bmatrix}, \qquad Sw_0 = \begin{bmatrix} k_r\\ 0 \end{bmatrix}$$
$$\bar{X} = -A^{-1}Sw_0 = \begin{bmatrix} \frac{k_r}{\gamma_r}\\ \frac{k_pk_r}{\gamma_p\gamma_r} \end{bmatrix}$$

**Steady-State Covariance** 

$$BB^{T} = S \ diag(W\bar{X} + w_{0})S^{T} = \begin{bmatrix} 2k_{r} & 0\\ 0 & \frac{2k_{p}k_{r}}{\gamma_{r}} \end{bmatrix}$$

The steady-state covariances equation

$$A\overline{\Sigma} + \overline{\Sigma}A^T + BB^T = 0$$
 Lyapunov Equation

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



## **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  $\frac{d\Phi}{dt} = Sf(\Phi)$ 

#### **Linear Noise Approximation**

 $V^{\Omega}(t) \to V(t) \text{ as } \Omega \to \infty$ , where  $dV(t) = A(t)V(t)dt + B(t)dW_t$ 

$$A(t) = \frac{d[Sf(\Phi)]}{d\Phi}(\Phi_0(t)), \qquad B(t) := S\sqrt{diag[f(\Phi_0(t))]}$$

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 zero mean stochastic

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

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

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



## 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  $\mathbf{P}(\mathbf{X}, \cdot) : R \to \ell_1$ :  $\mathbf{P}(\mathbf{X}; t) := [p(\mathbf{x}_1; t) \quad p(\mathbf{x}_2; t) \quad p(\mathbf{x}_3; t) \quad \dots \quad ]^T$ 

**The Chemical Master Equation (CME):** 

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

can now be written in matrix form:

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





• A finite subset is appropriately chosen



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



- 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  $J = [m_1 \dots m_N]$  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:

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

If for an indexing vector J:  $\mathbf{1}^T \exp(A_J T) \mathbf{P}(X_J; 0) \ge 1 - \epsilon$ , then  $\left\| \begin{bmatrix} \mathbf{P}(X_J; t) \\ \mathbf{P}(X_{J'}; t) \end{bmatrix} - \begin{bmatrix} \exp(A_J t) \mathbf{P}(X_J; 0) \\ 0 \end{bmatrix} \right\|_1 < \epsilon \qquad t \in [0, T]$ 

Munsky B. and Khammash M., Journal of Chemical Physics, 2006

## Applications of FSP

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

### Application: Noise Attenuation through Feedback



Thattai, van Oudenaarden

#### Protein variance is always smaller with negative feedback!

## Analysis of Stochastic Switchs



## Using Noise to Identify Model Parameters

# Why use noise?



## Identification from Moment Information



#### **Identifiability**

Can one identify the parameters  $\lambda = \{k_1, \gamma_1, k_2, \gamma_2, k_{21}\}$  from measurements of the moments  $\mathbf{v}(t)$ ?

### Identifying Using Steady-State Moments



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

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

$$\mathbf{v}_{\infty} = \lim_{t \to \infty} [v_1, v_2, v_3, v_4, v_5]^T$$

#### **Full Identifiability with Stationary Moments**

Impossible!

## Identifiability from Transient Time-Measurements



$$\mathbf{v}(t) := \begin{bmatrix} E\{x\} & E\{x^2\} & E\{y\} & E\{y^2\} & E\{xy\} \end{bmatrix}^T$$

#### **Multiple Measurements**

Suppose  $\mathbf{v}_j := \mathbf{v}(t_j)$  has been measured at equally separated points in time  $\{t_0, t_1, \ldots, t_m\}$ 

#### **Identifiability with Multiple Moment Measurements**

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

$$\mathbf{G} = \begin{bmatrix} \mathbf{v}_1 & \dots & \mathbf{v}_6 \end{bmatrix} \begin{bmatrix} \mathbf{v}_0 & \dots & \mathbf{v}_5 \\ 1 & \dots & 1 \end{bmatrix} \begin{bmatrix} I \\ 0 \end{bmatrix}$$
$$A = \frac{1}{\tau} \log(\mathbf{G}) \qquad \mathbf{b} = -(\mathbf{I} - \mathbf{G})^{-1} \mathbf{A} \mathbf{v}$$

## 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  $(\mu_0, \sigma_0) := (\mu(t_0), \sigma(t_0))$  and  $(\mu_1, \sigma_1) := (\mu(t_1), \sigma(t_1))$ .

Then the transcription parameters are identifiable, and

$$\gamma = -\frac{1}{2\tau} \log\left(\frac{\sigma_1^2 - \mu_1}{\sigma_0^2 - \mu_0}\right) \qquad k = \gamma \frac{\mu_1 - \exp(-\gamma \tau)\mu_0}{1 - \exp(-\gamma \tau)}. \quad (\tau := t_1 - t_0)$$



#### Identifiability of Transcription & Translation Parameters

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

- Given  $\mathbf{v}(t_0)$  and  $\mathbf{v}(t_1)$ , 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.  $\mathbf{A}_{\lambda}\mathbf{v}_{1} = \mathbf{A}_{\lambda}e^{\mathbf{A}_{\lambda}\tau}\mathbf{v}_{0} - (I - e^{\mathbf{A}_{\lambda}\tau})\mathbf{b}$

### 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 P at different times:  $P(t_0), P(t_1), \ldots, P(t_{N-1})$ 

We can use these to identify unknown network parameters  $\lambda$ :

```
Find \lambda subject to

\dot{\mathbf{P}}^{FSP} = A(\lambda)\mathbf{P}^{FSP}

\mathbf{P}^{FSP}(t_0) = \mathbf{P}(t_0)

\mathbf{P}^{FSP}(t_1) = \mathbf{P}(t_1)

\vdots

\mathbf{P}^{FSP}(t_{N-1}) = \mathbf{P}(t_{N-1})
```

## Identification of lac Induction





Identified Model vs. Experiment

Model

**Predictions** 



B. Munsky, B. Trinh, M. Khammash, *Nature Molecular Systems Biology*, in press.

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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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