

# Towards nonlinear cell population model structured by molecular content

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# Outline

## Bursting and Division in gene expression models

- Stochasticity in Molecular biology

- Bursting and Division as Jump Processes

## Nonlinear population model

- Theoretical results

- Numerical results

# Outline

## Bursting and Division in gene expression models

Stochasticity in Molecular biology

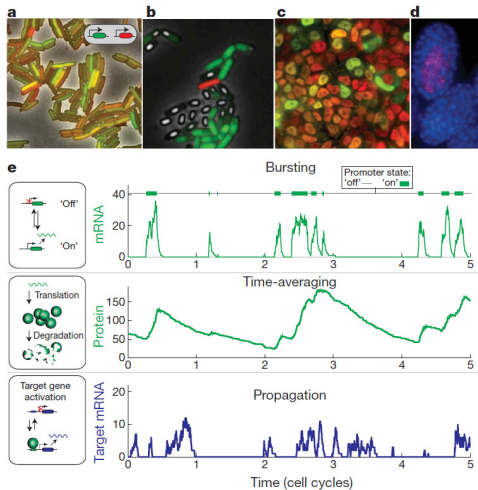
Bursting and Division as Jump Processes

## Nonlinear population model

Theoretical results

Numerical results

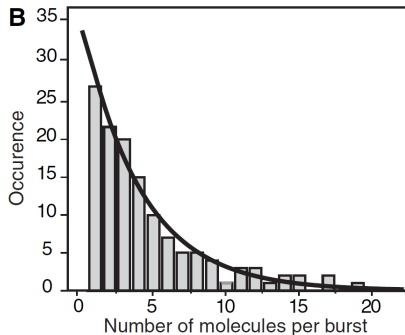
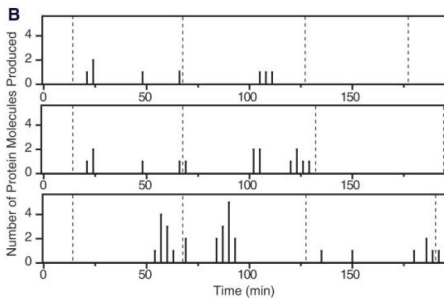
# Stochasticity in molecular biology



[Eldar and Elowitz Nature 2010]

# Much more accurate measurements

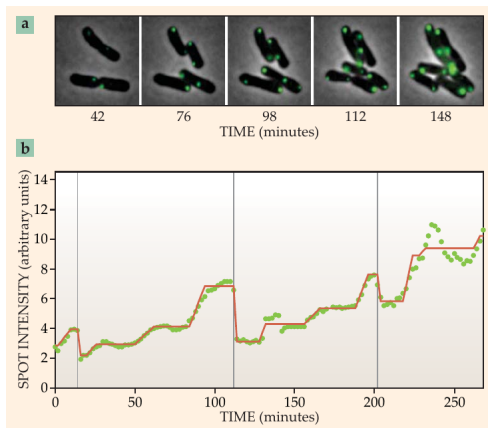
- The bursting event are well characterized



[Yu et al. Science 06]

# Much more accurate measurements

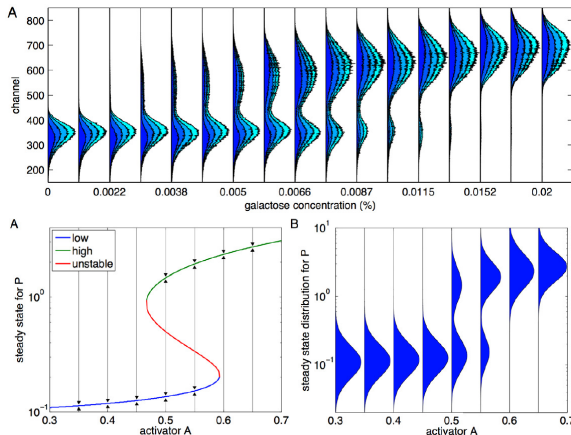
- ▶ Trajectories can be analyzed on single cells.



[Golding et al. Cell 2005, Kondev Physics Today 2014]

# Much more accurate measurements

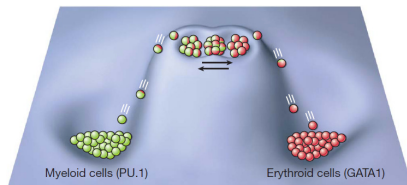
- Bifurcation can be studied on probability distributions.



[Song et al. Plos CB 2010, Mackey et al. JTB 2011, SIAM 2013]

# A typical example linking gene expression to cell fate

The antagonism Gata-1/PU.1 in  
hematopoietic progenitor



[Enver et al. Stem Cell 2009]

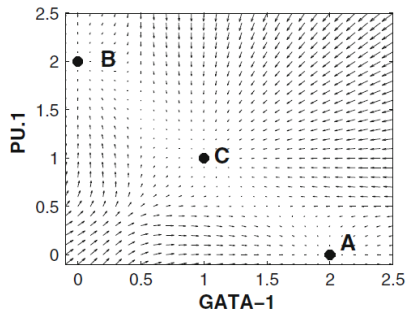


# A typical example linking gene expression to cell fate

The antagonism Gata-1/PU1,  
modeled by ODE

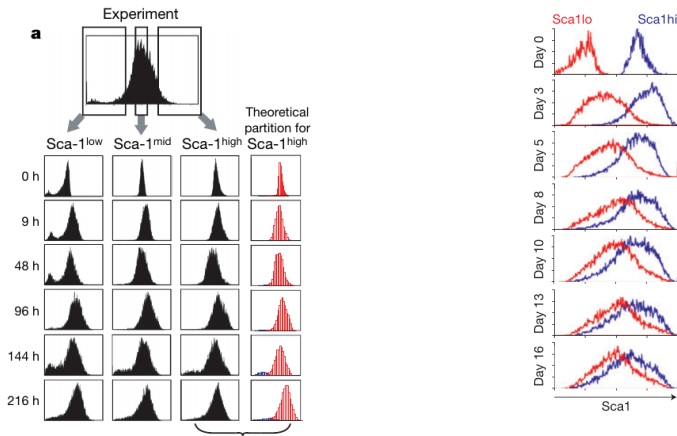
$$\frac{d[G]}{dt} = a_1 \frac{[G]^n}{\theta_{a1}^n + [G]^n} + b_1 \frac{\theta_{b1}^n}{\theta_{b1}^n + [P]^n} - k_1[G]$$

$$\frac{d[P]}{dt} = a_2 \frac{[P]^n}{\theta_{a2}^n + [P]^n} + b_2 \frac{\theta_{b2}^n}{\theta_{b2}^n + [G]^n} - k_2[P]$$



[Duff et al. JMB 2012]

# A typical example linking gene expression to cell fate



[Chang et al. Nature Letters 08]

[Pina et al. Nature cell bio. 2012]

# Outline

## Bursting and Division in gene expression models

Stochasticity in Molecular biology

Bursting and Division as Jump Processes

## Nonlinear population model

Theoretical results

Numerical results

We define a pure-jump process  $(X(t))_{t \geq 0}$  on  $\mathbb{R}_+^*$  with two different transitions :

- ▶ Bursting at rate  $\lambda_b(x)$  and jump distribution  $\kappa_b(y, x) \mathbf{1}_{\{y > x\}} dy$
- ▶ Division at rate  $\lambda_d(x)$  and jump distribution  $\kappa_d(y, x) \mathbf{1}_{\{y < x\}} dy$

Pathwise construction with the sequence  $(U_n, V_n)_{n \geq 1}$ , of i.i.d uniform random variable on  $(0, 1)$

- ▶  $T_n = T_{n-1} - (1/\lambda(X_{n-1})) \ln(U_{n-1})$ , where

$$\lambda(x) = \lambda_b(x) + \lambda_d(x).$$

- ▶  $X_n = F_K^{-1}(V_n, X_{n-1})$ , where  $F_K(y, x)$  is the cum. dist. fonct. associated to

$$K(y, x) = \frac{\lambda_b(x)}{\lambda_b(x) + \lambda_d(x)} \kappa_b(y, x) \mathbf{1}_{\{y > x\}} + \frac{\lambda_d(x)}{\lambda_b(x) + \lambda_d(x)} \kappa_d(y, x) \mathbf{1}_{\{y < x\}}.$$

- ▶  $X(t) = X_{n-1}$  for all  $T_{n-1} \leq t < T_n$ .

This model is well-defined up to the explosion time,

$$T_{\infty} = \lim_{n \rightarrow \infty} T_n$$

A well-known sufficient condition for non-explosion ( $T_{\infty} = \infty$ ) is given by

$$\sum_{n \geq 0} \frac{1}{\lambda_b(X_n) + \lambda_d(X_n)} = \infty.$$

In particular, this is the case for *bounded* jump rate.

Another criteria is provided by Lyapounov-fonction strategy (see [Meyn and Tweedie 93]). Let  $\mathcal{A}$  be the generator of  $(X(t))_{t \geq 0}$ ,

$$\begin{aligned}\mathcal{A}f(x) = & \lambda_b(x) \left( \int_x^\infty (f(y) - f(x)) \kappa_b(y, x) dy \right) \\ & + \lambda_d(x) \left( \int_0^x (f(y) - f(x)) \kappa_d(y, x) dy \right).\end{aligned}$$

If there exists  $c > 0$ ,  $V$  a positive measurable function s.t  $V(x) \rightarrow \infty$  when  $x \rightarrow 0$  and  $x \rightarrow \infty$ ,  $V \in \mathcal{D}(\mathcal{A})$  and

$$\mathcal{A}V(x) \leq cV(x), \quad x > 0,$$

then  $(X(t))_{t \geq 0}$  is non-explosif.

The function  $V(x) = x^{-\gamma} \mathbf{1}_{\{x \leq 1\}} + x^{\alpha} \mathbf{1}_{\{x > 1\}}$  is suitable if there exists  $A, B, \beta, \delta$ ,

- ▶  $\bar{\kappa}_b(y, x) = \int_y^{\infty} \kappa_b(z, x) dz \leq c(x/y)^{\beta}, \beta > \alpha$
- ▶  $\bar{\kappa}_d(y, x) = \int_0^y \kappa_d(z, x) dz \leq c(y/x)^{\delta}, \delta > \gamma$
- ▶  $\lambda_d(x) < A\lambda_b(x) + B$  as  $x \rightarrow 0$  and

$$\lim_{x \rightarrow 0} \lambda_b(x) x^{\delta} \int_x^1 y^{-\delta} \kappa_b(y, x) dy < \infty$$

- ▶  $\lambda_b(x) < A\lambda_d(x) + B$  as  $x \rightarrow \infty$  and

$$\lim_{x \rightarrow \infty} \lambda_d(x) x^{-\alpha} \int_1^x y^{\alpha} \kappa_d(y, x) dy < \infty$$

## Remark

*"Similar" condition holds for ergodicity.*

## Remark

*Non-explosion + irreducibility + Existence of a unique invariant measure  $\Rightarrow$  ergodicity.*

- An analogous study on the set of probability density ( $\int u = 1$ ).

$$\begin{aligned}\frac{\partial u(t, x)}{\partial t} = & -\lambda_b(x)u(t, x) + \int_0^x \lambda_b(y)u(t, y)\kappa_b(x, y)dy \\ & - \lambda_d(x)u(t, x) + \int_x^\infty \lambda_d(y)u(t, y)\kappa_d(x, y)dy\end{aligned}$$

This defines a semi-group  $P(t)$  on  $L^1$ . We will use

**Theorem (Pichor and Rudnicki JM2A 2000)**

If  $P(t)$

- *is a stochastic semigroup* :  $\|P(t)u\|_1 = \|u\|_1$ ,
- *is partially integral* : there exists  $t_0 > 0$  and  $p$  s.t.

$$\int_0^\infty \int_0^\infty p(x, y) dy dx > 0 \quad \text{and} \quad P(t_0)u(x) \geq \int_0^\infty p(x, y)u(y) dy$$

► *and possess a unique invariant density,*  
then  $P(t)$  is asymptotically stable.



The Master equation may be rewritten as

$$\frac{du}{dt} = -\lambda u + K(\lambda u), \quad (1)$$

where

$$Kv(x) = \int_0^x \frac{\lambda_b(y)}{\lambda_b(y) + \lambda_d(y)} u(t, y) \kappa_b(x, y) dy \\ + \int_x^\infty \frac{\lambda_d(y)}{\lambda_b(y) + \lambda_d(y)} u(t, y) \kappa_d(x, y) dy$$

If  $K$  has a strictly positive fixed point in  $L^1$ , then  $P(t)$  is stochastic ([Mackey et al. SIAM 13]). Note also that any stationary solution  $u^*$  of (1) must satisfy the flux condition

$$\int_0^x \bar{\kappa}_b(x, y) \lambda_b(y) u^*(y) dy = \int_x^\infty \bar{\kappa}_d(x, y) \lambda_d(y) u^*(y) dy$$

We consider the separable case

$$\kappa_b(x, y) = -\frac{K'_b(x)}{K_b(y)}, \quad x > y, \quad \kappa_d(x, y) = \frac{K'_d(x)}{K_d(y)}, \quad x < y.$$

where  $K_b(y) \rightarrow 0$  as  $y \rightarrow \infty$  and  $K(y) \rightarrow 0$  as  $y \rightarrow 0$ . We define

$$G(x) = \frac{K'_d(x)}{K_d(x)} - \frac{K'_b(x)}{K_b(x)}, \quad Q_b(x) = \int_x^{\bar{x}} \frac{\lambda_b(y)}{\lambda(y)} G(y) dy.$$

## Theorem

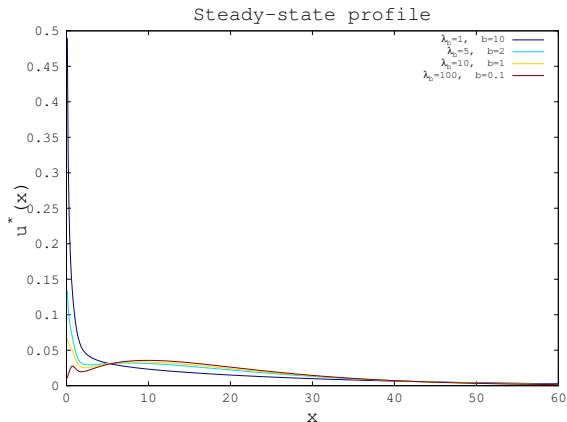
Suppose that

$$c_b := \int_0^{\infty} \frac{K_b(x)}{\lambda(x)} G(x) e^{-Q_b(x)} dx < \infty, \quad \int_0^{\infty} K_b(x) G(x) e^{-Q_b(x)} dx < \infty$$

Then the semigroup  $\{P(t)\}_{t \geq 0}$  is stochastic and is asymptotically stable, with

$$u_*(x) = \frac{1}{c_b} \frac{K_b(x)}{\lambda(x)} G(x) e^{-Q_b(x)}$$

$$\frac{du^*}{dx} = \left[ -\frac{\lambda'(x)}{\lambda(x)} + \frac{K'_b(x)}{K_b(x)} + \frac{G'(x)}{G(x)} + \frac{\lambda_b(x)}{\lambda(x)} G(x) \right] u^*(x)$$



$$K_b(x) = e^{-x/b}, \lambda_b(x) = \lambda_b \frac{1+x^n}{\Lambda+x^n}, K_d(x) = x, \lambda_d(x) = 1.$$

- This theorem can be used to show asymptotic convergence for “non-trivial” parameters function.

In particular, the growth-division model

$$\frac{\partial u(t, x)}{\partial t} + \frac{\partial g(x)u(t, x)}{\partial x} = -\lambda_d(x)u(t, x) + \int_x^\infty \lambda_d(y)u(t, y) \frac{K'_d(x)}{K_d(y)} dy,$$

converges for

$$\lambda_d(x) = \alpha x^{\beta-1} + x^{\beta+1}$$

$$g(x) = x^\beta$$

$$K_d(x) = x,$$

for  $0 \leq \beta \leq 1$ ,  $0 < \alpha < 1$ , towards

$$u_*(x) = \frac{K_d(x)}{cg(x)} e^{-\int_x^\infty \frac{\lambda_d(y)}{g(y)} dy},$$

but

$$\frac{\lambda_d}{g} \notin L_0^1$$

Absorbing probabilities/ Mean waiting time : We can also solve (analytically) the backward equation,  $\mathcal{A}f(x) = A(x)$ .

If

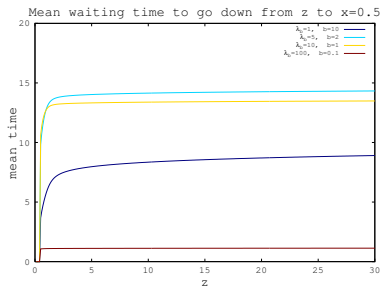
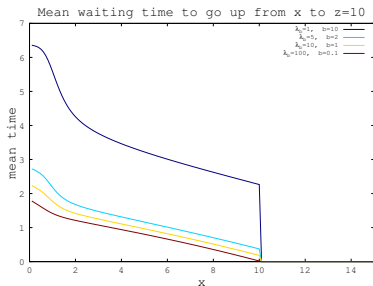
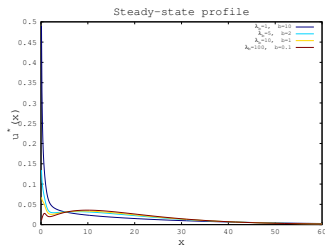
$$\tau_{u,z} := \inf\{t \geq 0, X_t \geq z\},$$

then

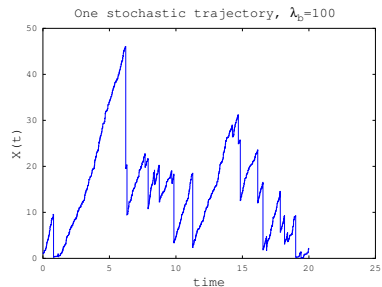
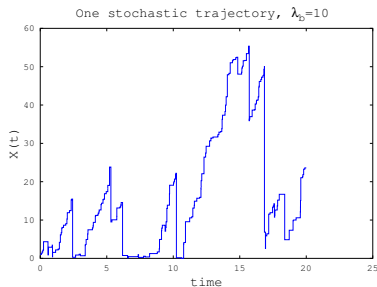
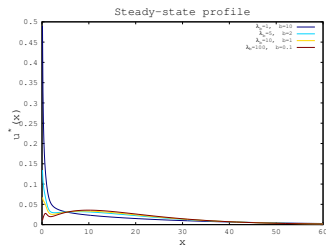
$$V_{u,z}(y) = \mathbb{E}_y[\tau_{u,z}]$$

is solution of

$$\begin{cases} \mathcal{A}V_{u,z}(y) = -1, & y < z, \\ V_{u,z}(y) = 0, & y \geq z. \end{cases} \quad (2)$$

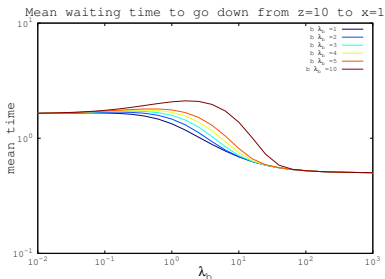
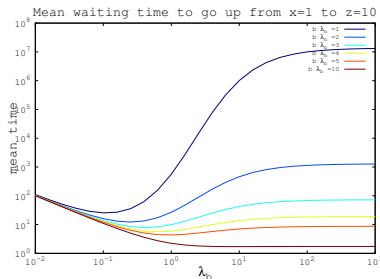


$$K_b(x) = e^{-x/b}, \lambda_b(x) = \lambda_b \frac{1+x^n}{\Lambda+x^n}, K_d(x) = x, \lambda_d(x) \equiv 1.$$



$$K_b(x) = e^{-x/b}, \lambda_b(x) = \lambda_b \frac{1+x^n}{\Lambda+x^n}, K_d(x) = x, \lambda_d(x) \equiv 1.$$

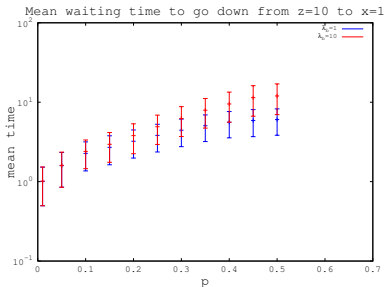
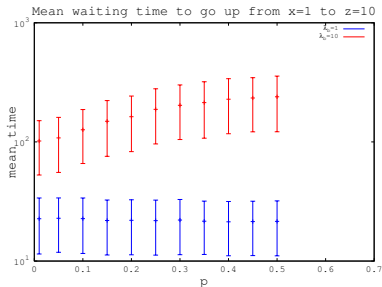
The mean waiting time is non-monotonic with respect to the bursting property.



$$\lambda_d \equiv 2, K_d(x) = x, \lambda_b(x) \equiv \lambda_b, K_b(x) = e^{-x/b}$$



The mean waiting time is also affected by the asymmetry of the division.



$$\lambda_d(x) \equiv 2,$$

$$K_d(x) = 0.5\mathcal{N}(xp, xp(1-p)) + 0.5\mathcal{N}(x(1-p), xp(1-p)),$$

$$K_b(x) = e^{-x/b}, \quad b\lambda_b = 2$$

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## Bursting and Division in gene expression models

Stochasticity in Molecular biology

Bursting and Division as Jump Processes

## Nonlinear population model

Theoretical results

Numerical results

We wish to investigate (macroscopic) population models with nonlinear feedback on the division rate

$$\begin{aligned} \frac{\partial u(t, x)}{\partial t} = & -\lambda_b(x)u(t, x) + \int_0^x \lambda_b(y)u(t, y)\kappa_b(x, y)dy \\ & - \lambda_d(x, \textcolor{red}{S})u(t, x) + \textcolor{red}{2} \int_x^\infty \lambda_d(y, \textcolor{red}{S})u(t, y)\kappa_d(x, y)dy - \textcolor{red}{\mu}(x)u(t, x) \end{aligned}$$

with  $\kappa_d$  symmetric (total molecular content preserved at division)  
the feedback strenght is given by

$$S(t) = \int_0^\infty \psi(x)u(t, x)dx, \quad \psi(x) = \mathbf{1}_{\{x \geq x_0\}}.$$

We will restrict to the case of *constant* division and death rates, so that

$$\frac{d}{dt} \left( \int_0^\infty u(t, x)dx \right) = (\lambda(S) - \mu) \int_0^\infty u(t, x)dx$$

If all cells participate to the regulation of the division rate ( $x_0 = 0$ ), we have immediately

### Theorem

Let  $\kappa_b(x, y) = -\frac{K'_b(x)}{K_b(y)}$ , and  $\kappa_d(x, y) = \frac{K'_d(x)}{K_d(y)}$ . We assume

$$c_b := \int_0^\infty \frac{K_b(x)}{\lambda(x)} G(x) e^{-Q_b(x)} dx < \infty, \quad \int_0^\infty K_b(x) G(x) e^{-Q_b(x)} dx < \infty$$

and that  $S \mapsto \lambda_d(S)$  is continuous monotonically decreasing, with  $\lambda_d(0) > \mu$  and  $\lim_{S \rightarrow \infty} \lambda_d(S) < \mu$ , then, for any initial density  $u_0$ ,  $u(t, x)$  converges as  $t \rightarrow \infty$  in  $L^1$  towards

$$\lambda_d^{-1}(\mu) u^*.$$

In the case  $x_0 > 0$ , we can only prove a persistence result for the equation

$$\frac{\partial u(t, x)}{\partial t} + \frac{\partial g(x)u(t, x)}{\partial x} = -\lambda_d(S)u(t, x) + 2 \int_x^\infty \lambda_d(S)u(t, y)\kappa_d(x, y)dy - \mu u(t, x)$$

## Theorem

*With  $g$  smooth, bounded and bounded away from 0, starting with a positive  $u_0 \in L^1$ , we have*

$$0 < \inf_{t \geq 0} \int_0^\infty u(t, x)dx \leq \sup_{t \geq 0} \int_0^\infty u(t, x)dx < \infty$$

$$0 < \inf_{t \geq 0} S(t) \leq \sup_{t \geq 0} S(t) < \infty$$

## Démonstration.

We define  $v(t, x) := e^{\int_0^t (\mu - \lambda_d(S(s))) ds} u(t, x)$ , so that

$$\frac{\partial v(t, x)}{\partial t} + \frac{\partial g(x)v(t, x)}{\partial x} = -2\lambda_d(S)v(t, x) + 2\lambda_d(S) \int_x^\infty v(t, y)\kappa_d(x, y)dy$$

We use a coupling strategy to show that

$$\int_{x_0}^\infty v(t, x)dx \geq c(1 + \varepsilon(t))$$

with  $\varepsilon(t) \rightarrow 0$  (at exponential speed). For this, we use the coupling

$$\begin{aligned} \mathcal{A}f(x, y) &= g(x)f'(x) + g(y)f'(y) \\ &\quad + 2\lambda_d(S(t)) \left( \int_0^1 (f(xz, yz) - f(x, y))dz \right) \\ &\quad + 2(\|\lambda_d\|_\infty - \lambda_d(S(t))) \left( \int_0^1 (f(xz, y) - f(x, y))dz \right). \end{aligned}$$

Then,  $\int_{x_0}^{\infty} v(t, x) dx \geq \int_{x_0}^{\infty} w(t, x) dx$  where

$$\frac{\partial w(t, x)}{\partial t} + \frac{\partial g(x)w(t, x)}{\partial x} = -2\|\lambda_d\|_{\infty} w(t, x) + 2\|\lambda_d\|_{\infty} \int_x^{\infty} w(t, y) \kappa_d(x, y) dy$$

which converges as  $t \rightarrow \infty$  due to hypotheses on  $g, \kappa_d$ .

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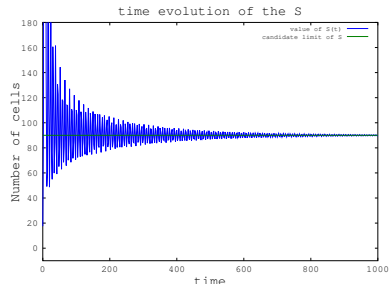
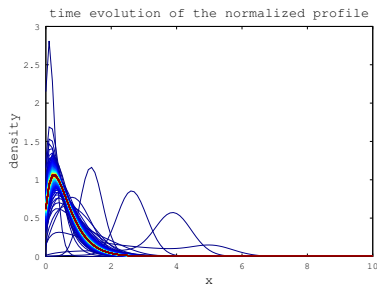
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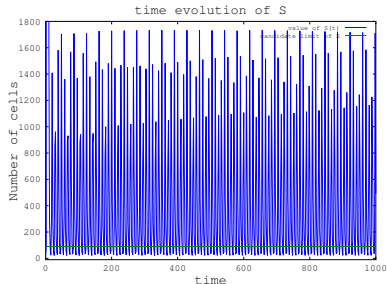
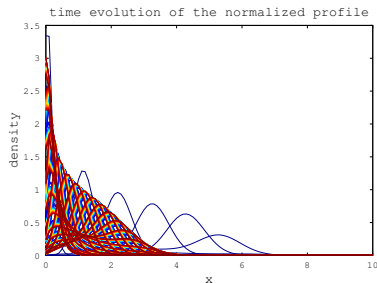


# Numerical results



$$\mu = 1, \lambda_d(x, S) \equiv \frac{10}{1+0.1*S}, K_d(x) = x, x_0 = 1, g(x) \equiv 0.6$$

## Numerical results indicate a Hopf bifurcation



$$\mu = 1, \lambda_d(x, S) \equiv \frac{10}{1+0.1*S}, K_d(x) = x, x_0 = 1, g(x) \equiv 0.5$$

The bursting property shifts the Hopf bifurcation : with  $\mu = 1$ ,  
 $\lambda_d(x, S) \equiv \frac{10}{1+0.1*S}$ ,  $K_d(x) = x$ ,  $x_0 = 1$ ,  $K_b(x) = e^{-x/b}$ ,  
 $\lambda_b(x) \equiv \lambda_b$

$b\lambda_b \backslash \lambda_b$	100	10	1	0.1
0.6	+	+	+	+
0.5	-	+	+	+
0.4	-	-	+	+
0.1	-	-	-	+

**Table :** +=Asymptotic convergence towards steady state - = oscillation

The asymmetry at division also shifts the Hopf bifurcation : with

$$\mu = 1, \lambda_d(x, S) \equiv \frac{10}{1+0.1*S},$$

$$\kappa_d(\cdot, x) = 0.5\mathcal{N}(xp, xp(1-p)) + 0.5\mathcal{N}(x(1-p), xp(1-p)),$$

$$x_0 = 1, g(x) \equiv g$$

$g \backslash p$	0.5	0.4	0.2	0.1	0.01
0.7	-	+	+	+	+
0.6	-	-	+	+	+
0.5	-	-	-	-	+

**Table :** +=Asymptotic convergence towards steady state - = oscillation

**Vielen Dank !**