

# Stochastic simulations

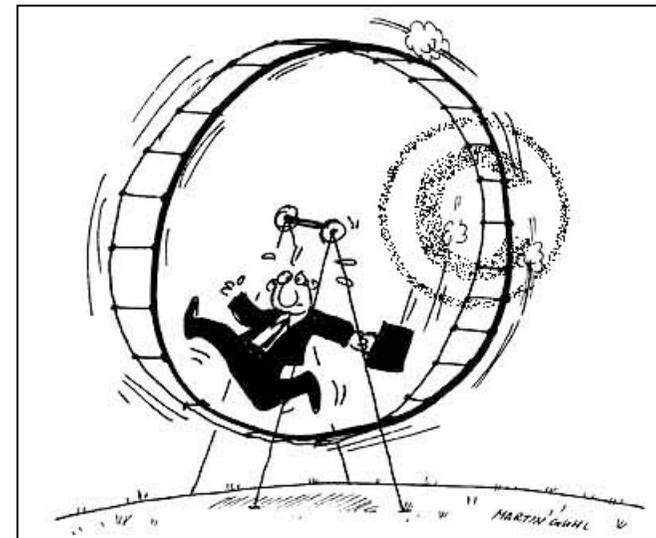
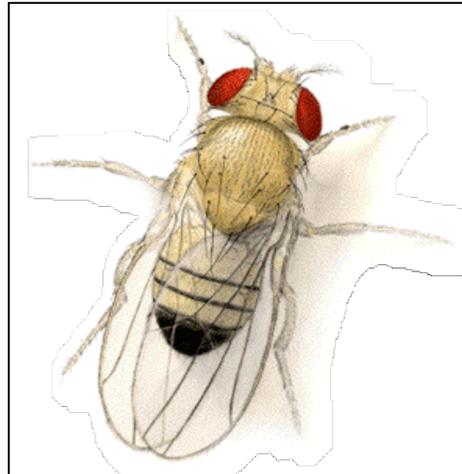
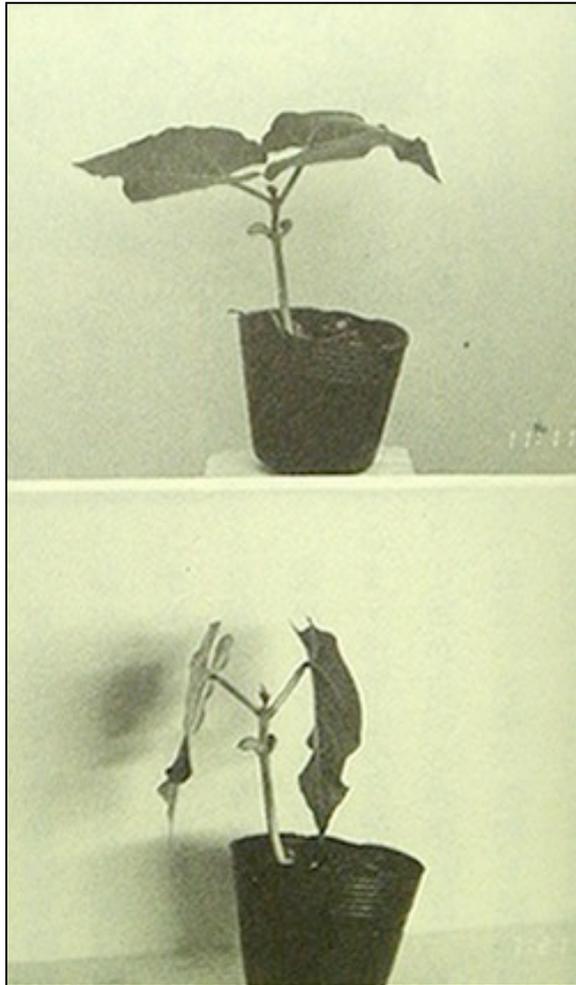
## Application to circadian clocks



**Didier Gonze**

# Circadian rhythms

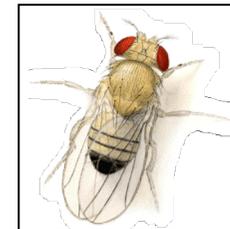
Circadian rhythms allow living organisms to live in phase with the alternance of day and night...



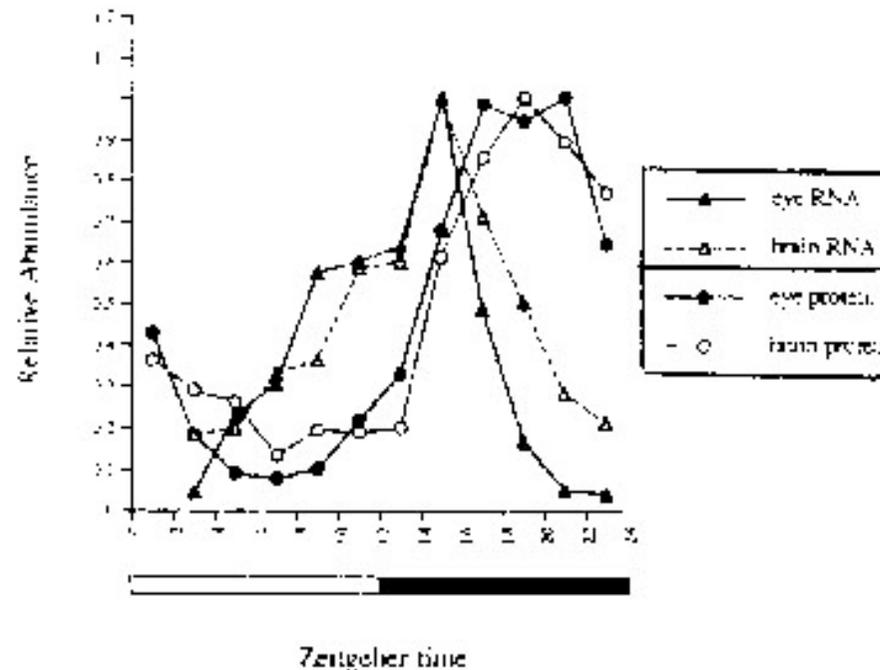
# Circadian rhythms in *Drosophila*



## Locomotor activity



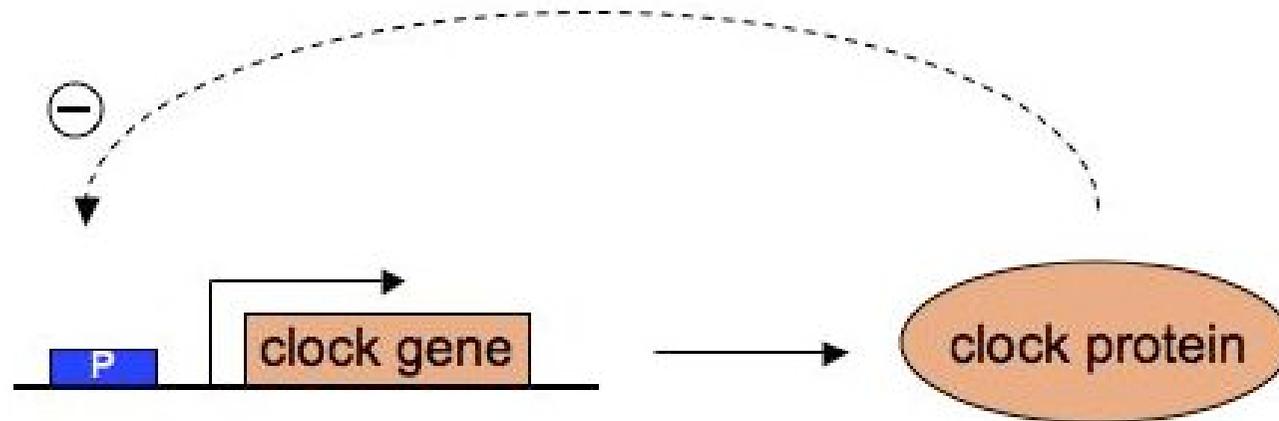
## Expression of *per* gene



Konopka RJ & Benzer S (1971) Clock mutants of *Drosophila melanogaster*. *Proc Natl Acad Sci USA* 68, 2112-6.

# Molecular mechanism of circadian clocks

Core mechanism: negative feedback loop



## clock gene

*Drosophila*

*per* (period), *tim* (timeless)

*Mammals*

*mper1-3* (period homologs)

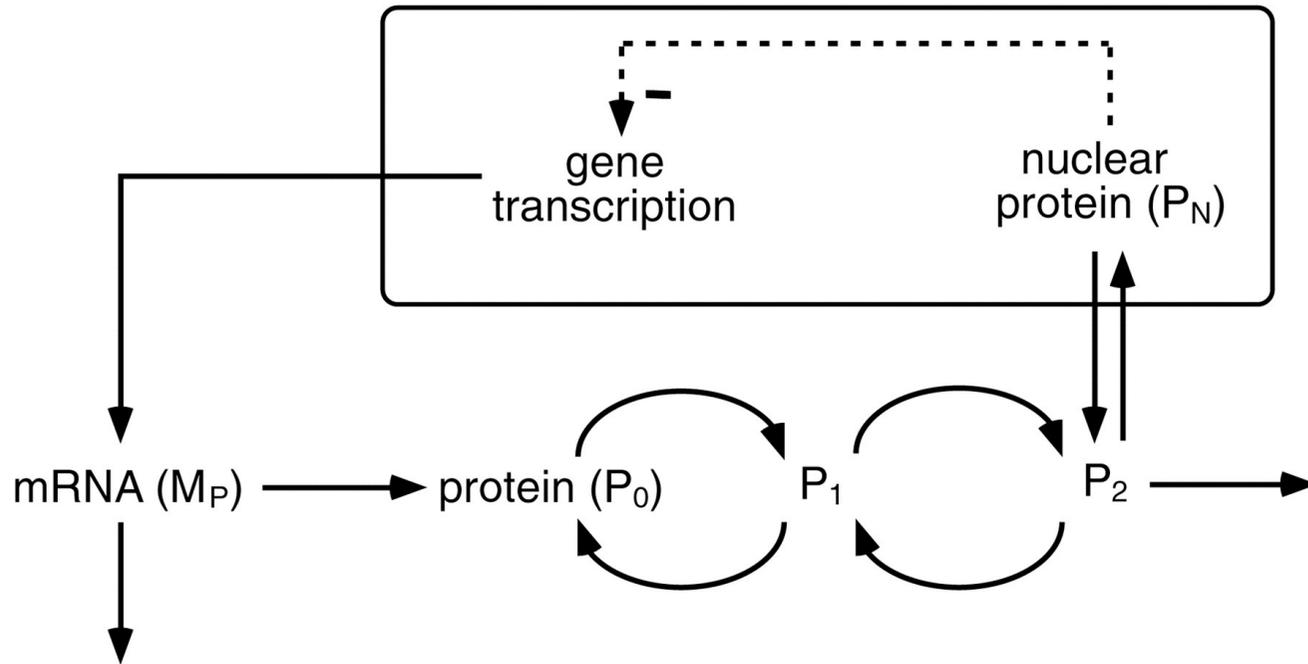
*Neurospora*

*frq* (frequency)



# Deterministic models for circadian rhythms

# Goldbeter's 5-variable model



**Goldbeter A** (1995) A model for circadian oscillations in the *Drosophila* period protein (PER).  
*Proc. R. Soc. Lond. B. Biol. Sci.* 261, 319-24.

# Goldbeter's 5-variable model

$$\begin{array}{l}
 \text{per mRNA} \\
 \text{PER protein} \\
 \text{(unphosph.)} \\
 \text{PER protein} \\
 \text{(monophosph.)} \\
 \text{PER protein} \\
 \text{(biphosph.)} \\
 \text{nuclear} \\
 \text{PER protein}
 \end{array}
 \quad
 \begin{array}{l}
 \frac{dM_P}{dt} = v_s \frac{K_I^n}{K_I^n + P_N^n} - v_m \frac{M_P}{K_m + M_P} \\
 \frac{dP_0}{dt} = k_s M_P - v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1} \\
 \frac{dP_1}{dt} = v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1} - v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2} \\
 \frac{dP_2}{dt} = v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2} - v_d \frac{P_2}{K_d + P_2} - k_1 P_2 + k_2 P_N \\
 \frac{dP_N}{dt} = k_1 P_2 - k_2 P_N
 \end{array}$$

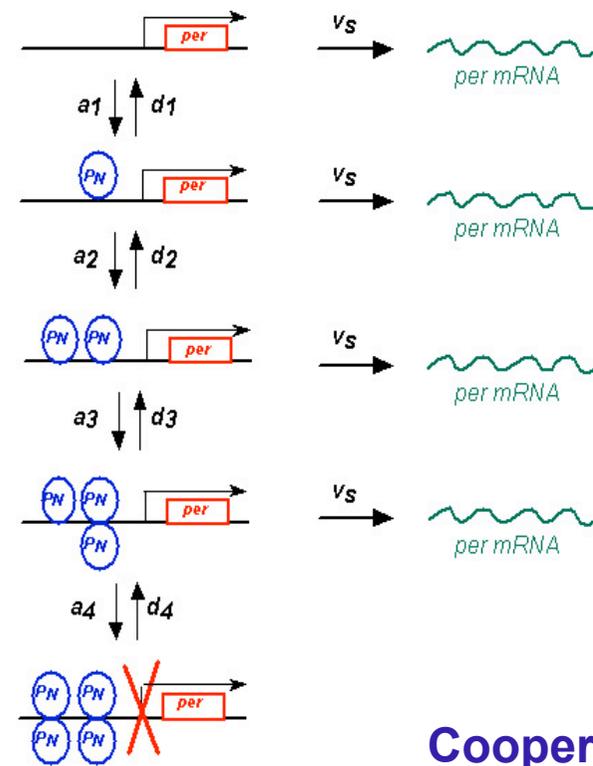
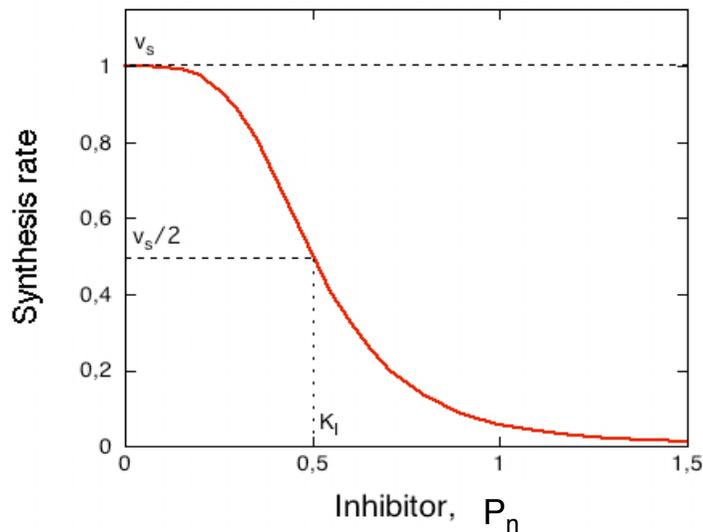
**Goldbeter A** (1995) A model for circadian oscillations in the *Drosophila* period protein (PER).  
*Proc. R. Soc. Lond. B. Biol. Sci.* 261, 319-24.

# Goldbeter's 5-variable model

## Dynamics of *per* mRNA ( $M_P$ ): synthesis

$$\frac{dM_P}{dt} = v_s \frac{K_I^n}{K_I^n + P_N^n} - v_m \frac{M_P}{K_m + M_P}$$

Inhibition: Hill function

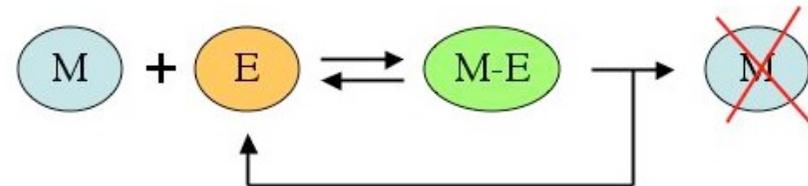
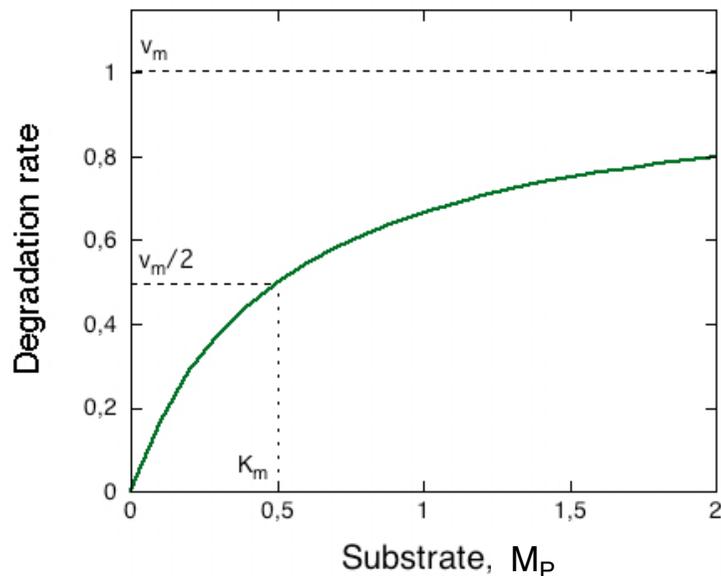


# Goldbeter's 5-variable model

## Dynamics of *per* mRNA ( $M_P$ ): degradation

$$\frac{dM_P}{dt} = v_s \frac{K_I^n}{K_I^n + P_N^n} - v_m \frac{M_P}{K_m + M_P}$$

Degradation: Michaelis-Menten



$$E \ll M$$

$$k_1, k_{-1} \gg k_2$$

$$E_{tot} = E + ME$$

$$K_M = (k_{-1} + k_2) / k_1$$

$$v_m = k_2 E_{tot}$$

# Goldbeter's 5-variable model

## Dynamics of PER protein ( $P_0, P_1, P_2, P_N$ )

$$\frac{dP_0}{dt} = \boxed{k_s M_P} - v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1}$$

PER synthesis:  
proportional to mRNA

$$\frac{dP_1}{dt} = v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1} - v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2}$$

$$\frac{dP_2}{dt} = v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2} - v_d \frac{P_2}{K_d + P_2} - k_1 P_2 + k_2 P_N$$

$$\frac{dP_N}{dt} = k_1 P_2 - k_2 P_N$$

# Goldbeter's 5-variable model

Dynamics of PER protein ( $P_0, P_1, P_2, P_N$ )

$$\frac{dP_0}{dt} = k_s M_P - \boxed{v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1}}$$

PER phosphorylation/dephosphorylation:  
Michaelis-Menten

$$\frac{dP_1}{dt} = \boxed{v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1}} - \boxed{v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2}}$$

PER phosphorylation/dephosphorylation:  
Michaelis-Menten

$$\frac{dP_2}{dt} = \boxed{v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2}} - v_d \frac{P_2}{K_d + P_2} - k_1 P_2 + k_2 P_N$$

$$\frac{dP_N}{dt} = k_1 P_2 - k_2 P_N$$

# Goldbeter's 5-variable model

Dynamics of PER protein ( $P_0, P_1, P_2, P_N$ )

$$\frac{dP_0}{dt} = k_s M_P - v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1}$$

$$\frac{dP_1}{dt} = v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1} - v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2}$$

$$\frac{dP_2}{dt} = v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2} - \boxed{v_d \frac{P_2}{K_d + P_2}} - k_1 P_2 + k_2 P_N$$

PER degradation:  
Michaelis-Menten

$$\frac{dP_N}{dt} = k_1 P_2 - k_2 P_N$$

# Goldbeter's 5-variable model

Dynamics of PER protein ( $P_0, P_1, P_2, P_N$ )

$$\frac{dP_0}{dt} = k_s M_P - v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1}$$

$$\frac{dP_1}{dt} = v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1} - v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2}$$

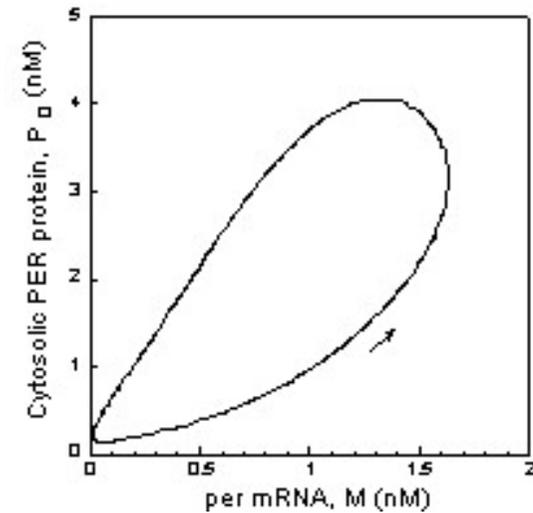
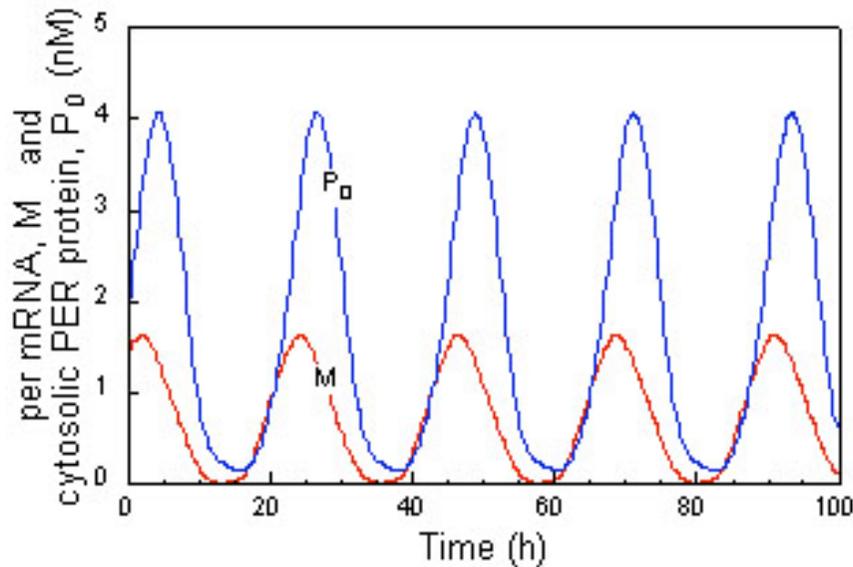
$$\frac{dP_2}{dt} = v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2} - v_d \frac{P_2}{K_d + P_2} - \boxed{k_1 P_2 + k_2 P_N}$$

PER nuclear transport: linear

$$\frac{dP_N}{dt} = \boxed{k_1 P_2 - k_2 P_N}$$

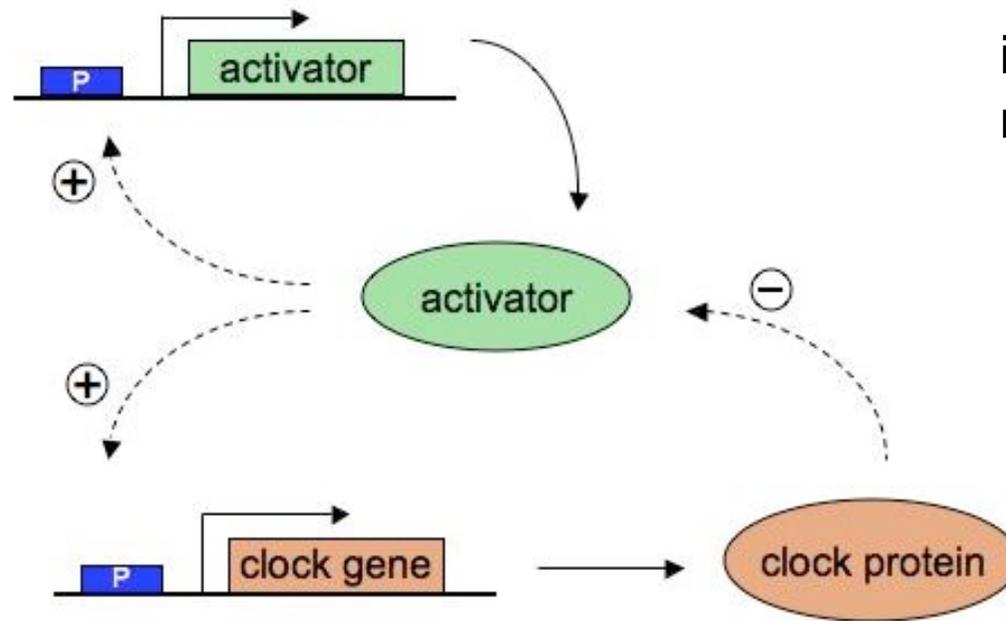
# Goldbeter's 5-variable model

## Limit-cycle oscillations



- Mutants (long-period, short-period, arrhythmic)
- Entrainment by light-dark cycles
- Phase shift induced by light pulses
- Suppression of oscillations by a light pulse
- Temperature compensation
- ...

# Molecular mechanism of circadian clocks



interlocked positive and negative feedback loops

	Clock gene	Activator	Effect of light
<i>Drosophila</i>	<i>per, tim</i>	<i>clk, cyc</i>	TIM degradation
<i>Mammals</i>	<i>mper1-3, cry1,2</i>	<i>clock, bmal1</i>	<i>per</i> transcription
<i>Neurospora</i>	<i>frq</i>	<i>wc-1, wc-2</i>	<i>frq</i> transcription

Dunlap JC (1999) Molecular bases for circadian clocks. *Cell* **96**: 271-290.

Young MW & Kay SA (2001) Time zones: a comparative genetics of circadian clocks. *Nat. Genet.* **2**: 702-715.

# Molecular mechanism of circadian clocks

Example: circadian clock in mammals

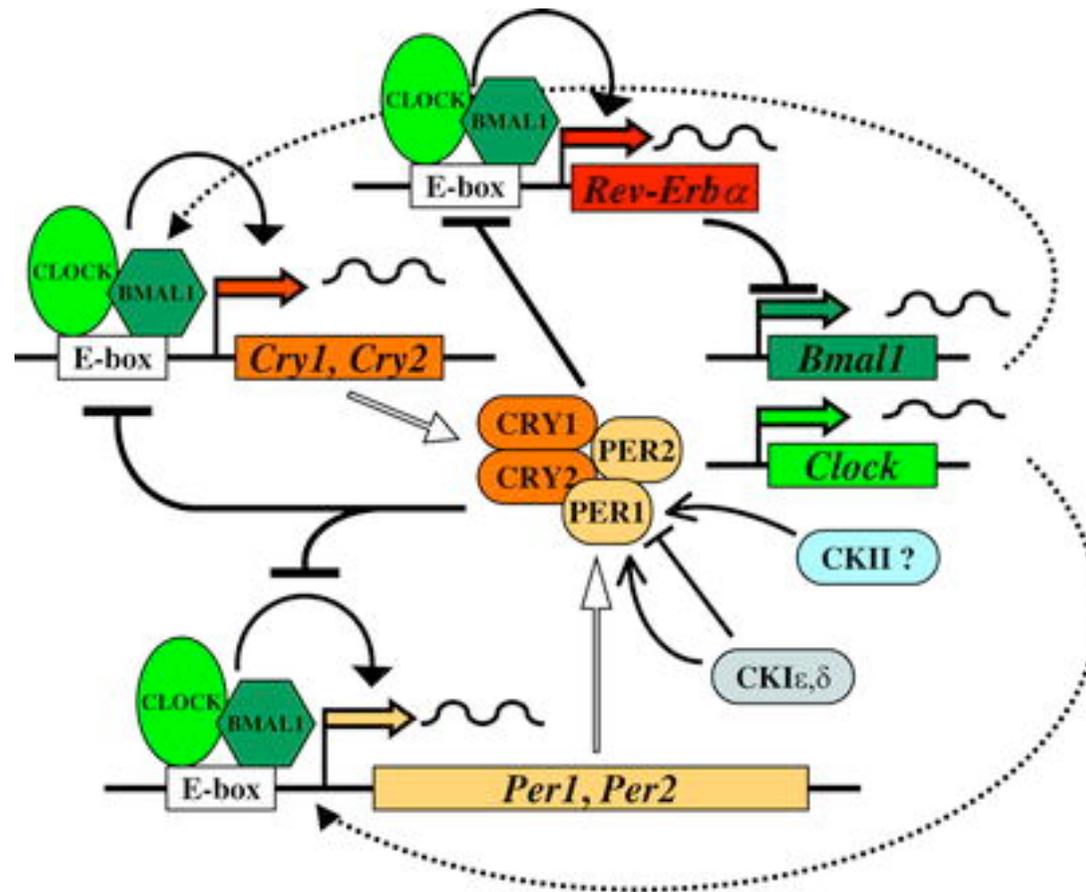


Figure from Gachon, Nagoshi, Brown, Ripperger, Schibler (2004) The mammalian circadian timing system: from gene expression to physiology. *Chromosoma* 113: 103-112.



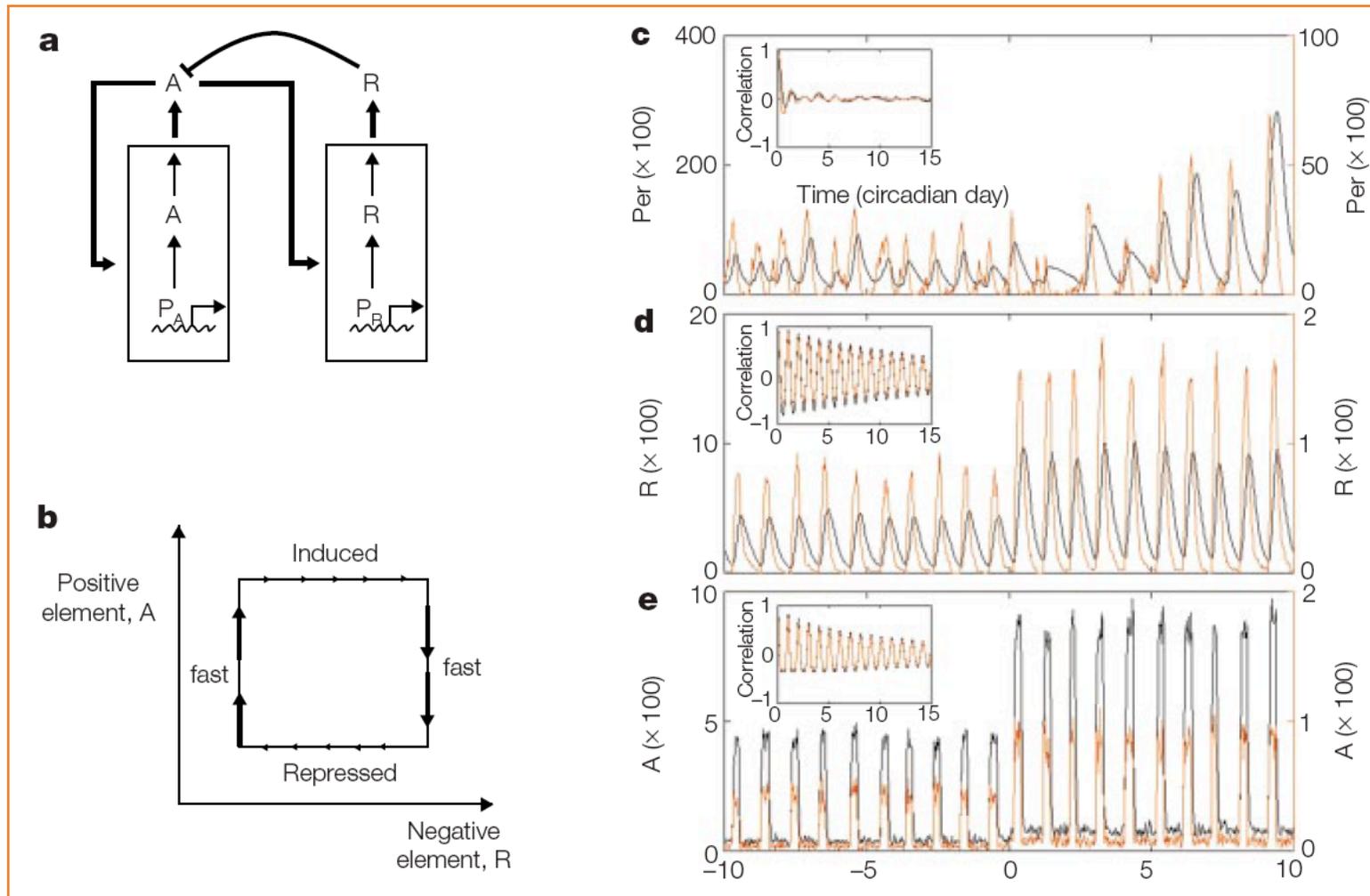


# Stochastic models for circadian rhythms

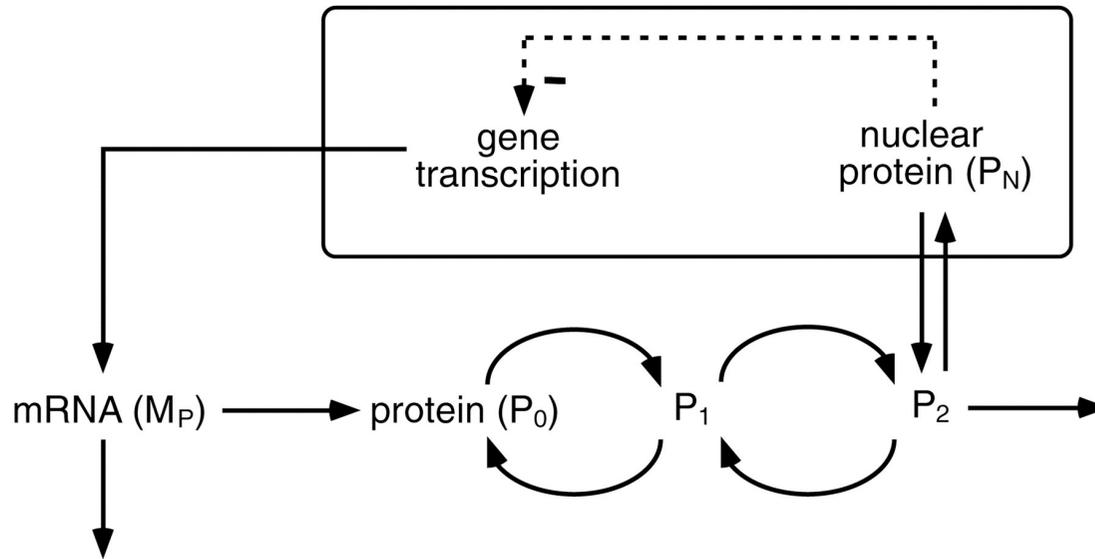
# Circadian clocks limited by noise ?

## Circadian clocks limited by noise

N. Barkai & S. Leibler, *Nature* (2000) 403: 267-268



# Goldbeter's 5-variable model



**Goldbeter A** (1995) A model for circadian oscillations in the *Drosophila* period protein (PER). *Proc. R. Soc. Lond. B. Biol. Sci.* 261, 319-24.

$$\frac{dM_P}{dt} = v_s \frac{K_I^n}{K_I^n + P_N^n} - v_m \frac{M_P}{K_m + M_P}$$

$$\frac{dP_0}{dt} = k_s M_P - v_1 \frac{P_0}{K_1 + P_0} + v_2 \frac{P_1}{K_2 + P_1}$$

$$\frac{dP_1}{dt} = v_1 \frac{P_0}{K_1 + P_0} - v_2 \frac{P_1}{K_2 + P_1} - v_3 \frac{P_1}{K_3 + P_1} + v_4 \frac{P_2}{K_4 + P_2}$$

$$\frac{dP_2}{dt} = v_3 \frac{P_1}{K_3 + P_1} - v_4 \frac{P_2}{K_4 + P_2} - v_d \frac{P_2}{K_d + P_2} - k_1 P_2 + k_2 P_N$$

$$\frac{dP_N}{dt} = k_1 P_2 - k_2 P_N$$

# Stochastic simulations

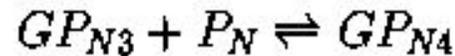
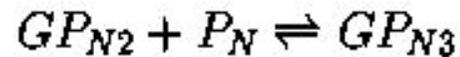
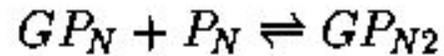
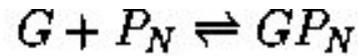
**Fluctuations** are due the limited number of molecules (**molecular noise**). They can be assessed thanks to stochastic simulations.

Such an approach requires a description in term of the number of molecules (instead of concentrations).

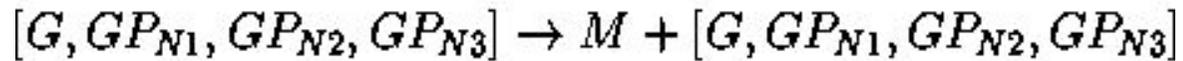
Here, we will focus on several robustness factors:

- Number of molecules
- Degree of cooperativity
- Periodic forcing (LD cycle)
- Proximity of a bifurcation point
- Coupling between cells

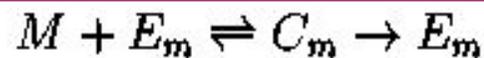
# Detailed reaction scheme



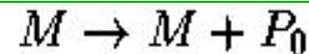
Successive binding of 4  $P_N$  molecules to the gene G



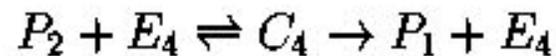
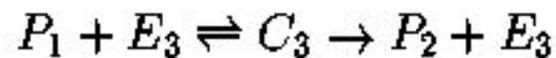
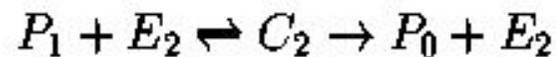
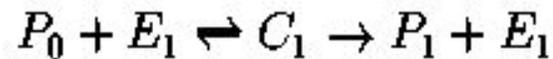
Transcription



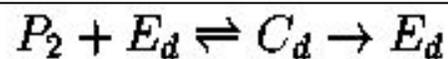
Degradation of mRNA



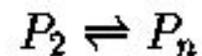
Translation



Two reversible phosphorylation steps



Degradation of protein



Translocation of protein

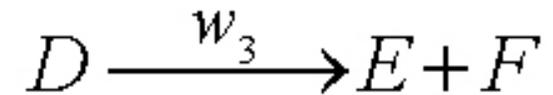
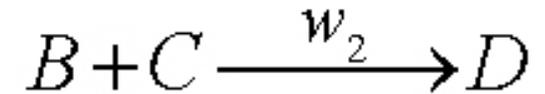
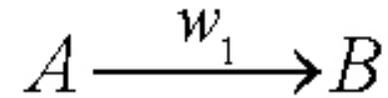
# Gillespie algorithm

A **reaction rate**  $w_i$  is associated to each reaction step. These probabilities are related to the kinetics constants.

**Initial number** of molecules of each species are specified.

The **time interval** is computed stochastically according the reaction rates.

At each time interval, the **reaction** that occurs is chosen randomly according to the probabilities  $w_i$  and both the number of molecules and the reaction rates are updated.



...

Gillespie D.T. (1977) Exact stochastic simulation of coupled chemical reactions. *J. Phys. Chem.* 81: 2340-2361.

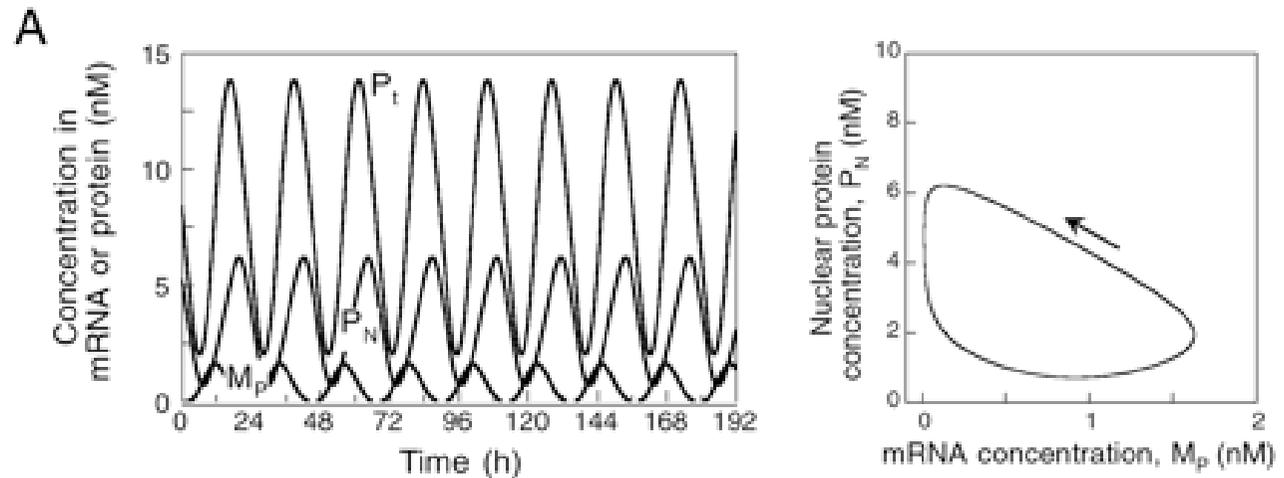
Gillespie D.T., (1976) A General Method for Numerically Simulating the Stochastic Time Evolution of Coupled Chemical Reactions. *J. Comp. Phys.*, 22: 403-434.

# Stochastic description of the model

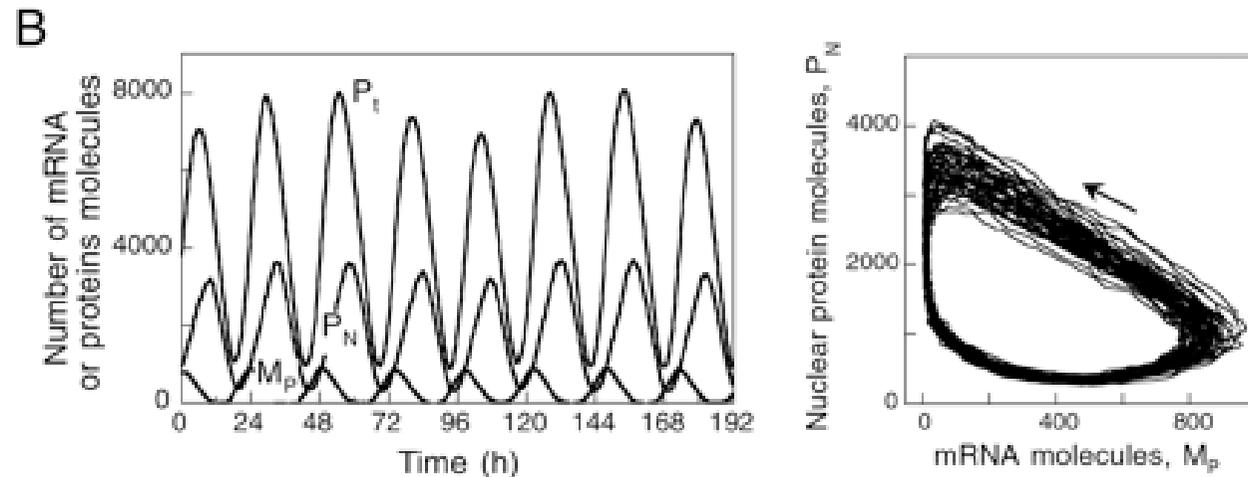
Reaction number	Reaction step	Probability of reaction
1	$G + P_N \xrightarrow{u_1} GP_N$	$w_1 = a_1 \times G \times P_N / \Omega$
2	$GP_N \xrightarrow{d_1} G + P_N$	$w_2 = d_1 \times GP_N$
3	$GP_N + P_N \xrightarrow{u_2} GP_{N2}$	$w_3 = a_2 \times GP_N \times P_N / \Omega$
4	$GP_{N2} \xrightarrow{d_2} GP_N + P_N$	$w_4 = d_2 \times GP_{N2}$
5	$GP_{N2} + P_N \xrightarrow{u_3} GP_{N3}$	$w_5 = a_3 \times GP_{N2} \times P_N / \Omega$
6	$GP_{N3} \xrightarrow{d_3} GP_{N2} + P_N$	$w_6 = d_3 \times GP_{N3}$
7	$GP_{N3} + P_N \xrightarrow{u_4} GP_{N4}$	$w_7 = a_4 \times GP_{N3} \times P_N / \Omega$
8	$GP_{N4} \xrightarrow{d_4} GP_{N3} + P_N$	$w_8 = d_4 \times GP_{N4}$
9	$[G, GP_N, GP_{N2}, GP_{N3}] \xrightarrow{v_s} MP$	$w_9 = v_s \times (G + GP_N + GP_{N2} + GP_{N3})$
10	$MP + E_m \xrightarrow{k_{m1}} C_m$	$w_{10} = k_{m1} \times MP \times E_m / \Omega$
11	$C_m \xrightarrow{k_{m2}} MP + E_m$	$w_{11} = k_{m2} \times C_m$
12	$C_m \xrightarrow{k_{m3}} E_m$	$w_{12} = k_{m3} \times C_m$
13	$MP \xrightarrow{k_s} MP + P_0$	$w_{13} = k_s \times MP$
14	$P_0 + E_1 \xrightarrow{k_{11}} C_1$	$w_{14} = k_{11} \times P_0 \times E_1 / \Omega$
15	$C_1 \xrightarrow{k_{12}} P_0 + E_1$	$w_{15} = k_{12} \times C_1$
16	$C_1 \xrightarrow{k_{13}} P_1 + E_1$	$w_{16} = k_{13} \times C_1$
17	$P_1 + E_2 \xrightarrow{k_{21}} C_2$	$w_{17} = k_{21} \times P_1 \times E_2 / \Omega$
18	$C_2 \xrightarrow{k_{22}} P_1 + E_2$	$w_{18} = k_{22} \times C_2$
19	$C_2 \xrightarrow{k_{23}} P_0 + E_2$	$w_{19} = k_{23} \times C_2$
20	$P_1 + E_3 \xrightarrow{k_{31}} C_3$	$w_{20} = k_{31} \times P_1 \times E_3 / \Omega$
21	$C_3 \xrightarrow{k_{32}} P_1 + E_3$	$w_{21} = k_{32} \times C_3$
22	$C_3 \xrightarrow{k_{33}} P_2 + E_3$	$w_{22} = k_{33} \times C_3$
23	$P_2 + E_4 \xrightarrow{k_{41}} C_4$	$w_{23} = k_{41} \times P_2 \times E_4 / \Omega$
24	$C_4 \xrightarrow{k_{42}} P_2 + E_4$	$w_{24} = k_{42} \times C_4$
25	$C_4 \xrightarrow{k_{43}} P_1 + E_4$	$w_{25} = k_{43} \times C_4$
26	$P_2 + E_d \xrightarrow{k_{d1}} C_d$	$w_{26} = k_{d1} \times P_2 \times E_d / \Omega$
27	$C_d \xrightarrow{k_{d2}} P_2 + E_d$	$w_{27} = k_{d2} \times C_d$
28	$C_d \xrightarrow{k_{d3}} E_d$	$w_{28} = k_{d3} \times C_d$
29	$P_2 \xrightarrow{k_1} P_N$	$w_{29} = k_1 \times P_2$
30	$P_N \xrightarrow{k_2} P_2$	$w_{30} = k_2 \times P_N$

# Stochastic oscillations and limit cycle

Deterministic



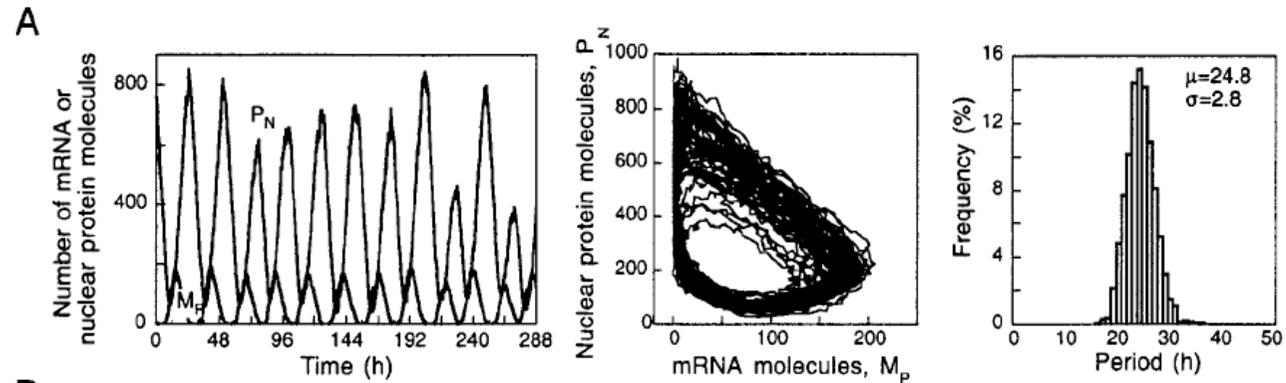
Stochastic



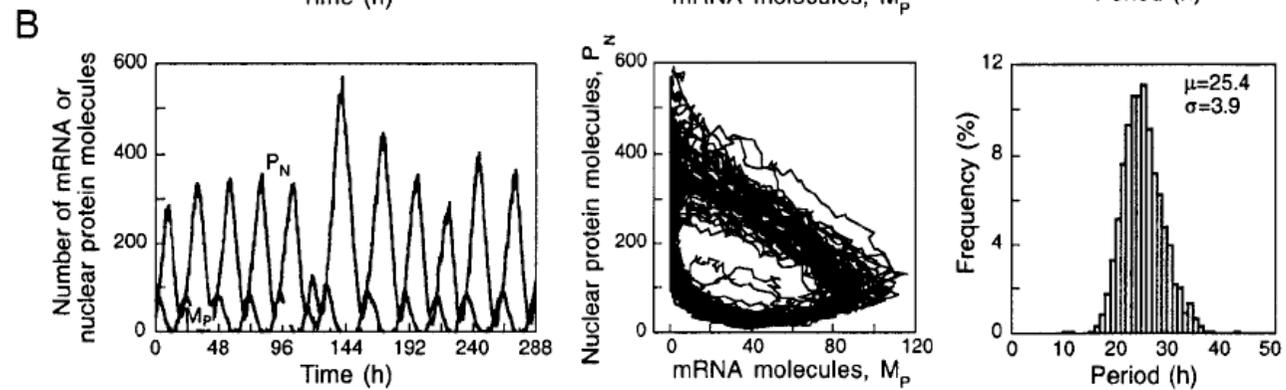
Gonze D, Halloy J, Goldbeter A (2002) Robustness of circadian rhythms with respect to molecular noise. *Proc. Natl. Acad. Sci. USA* 99: 673-678.

# Effect of the number of molecules, $\Omega$

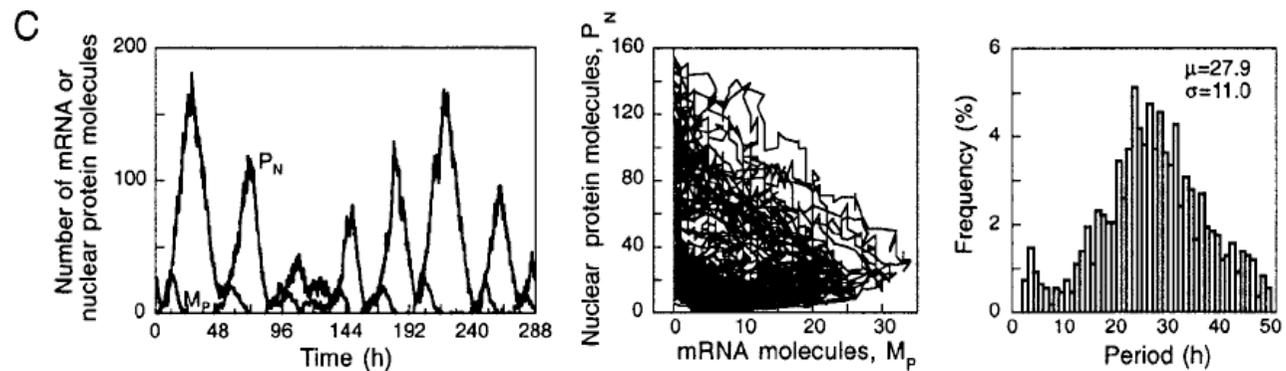
$\Omega=1000$



$\Omega=100$

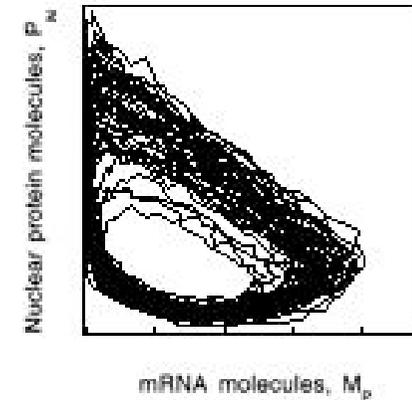
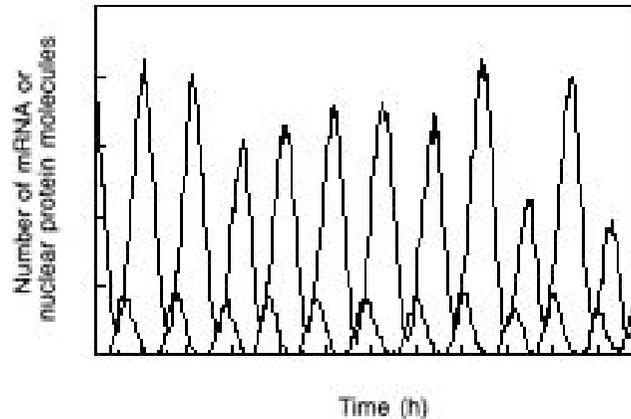


$\Omega=10$

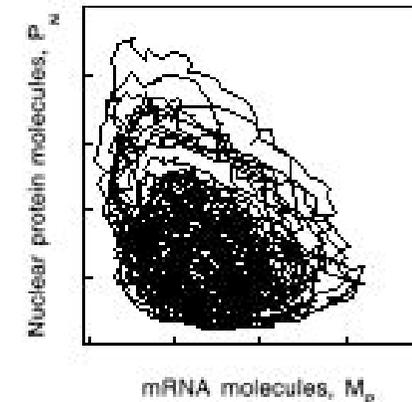
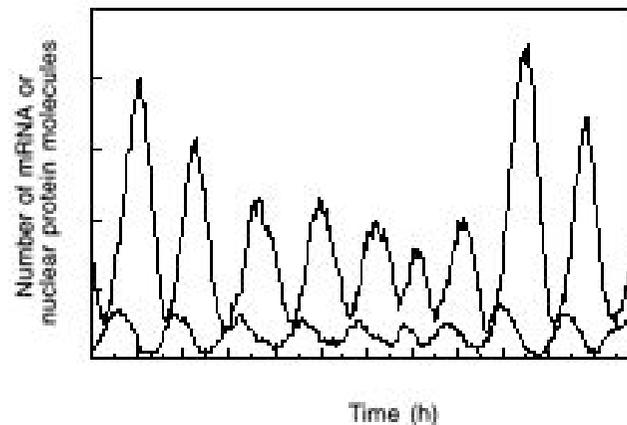


# Effect of the degree of cooperativity, $n$

$n = 4$



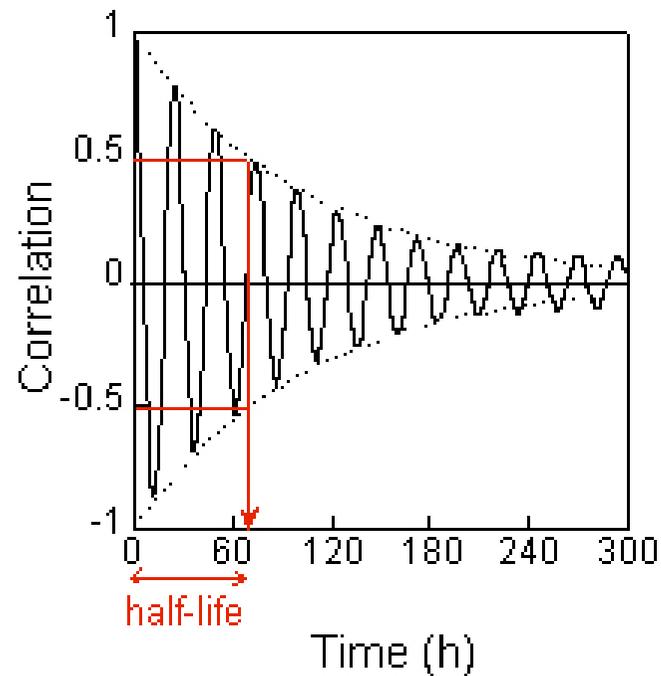
$n = 1$



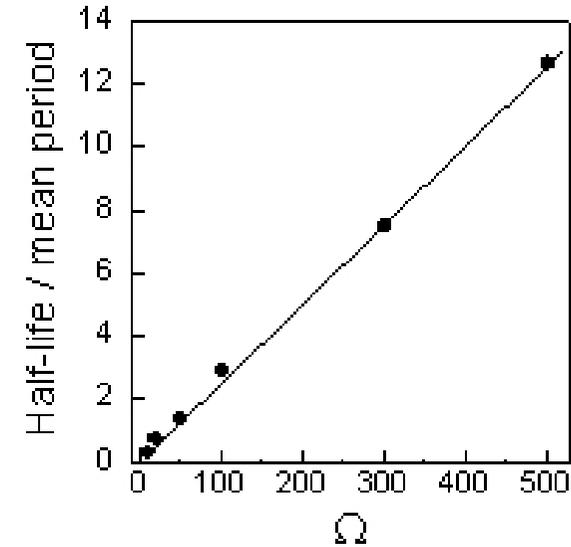
Gonze D, Halloy J, Goldbeter A (2002) Robustness of circadian rhythms with respect to molecular noise. *Proc. Natl. Acad. Sci. USA* 99: 673-678.

# Quantification of the effect of noise

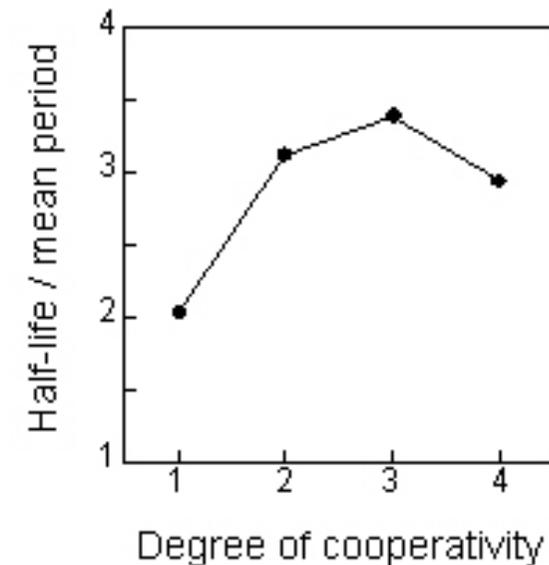
## Auto-correlation function



Effect of the number of molecules,  $\Omega$



Effect of the degree of cooperativity,  $n$

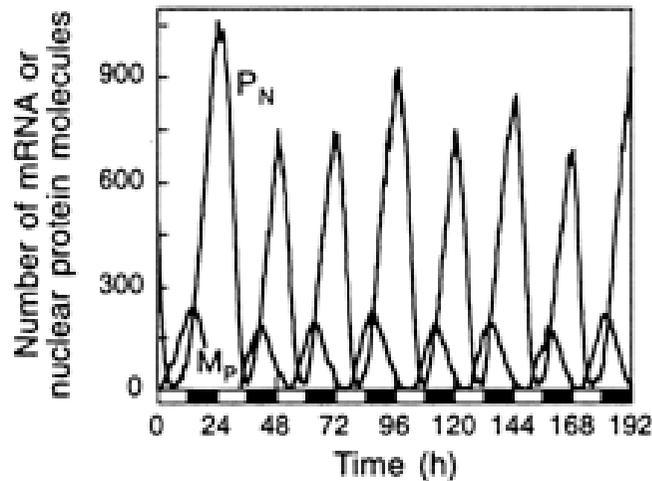


# Effect of a periodic forcing (LD cycle)

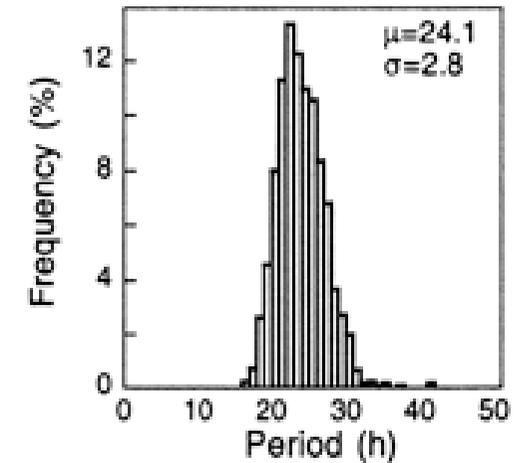
Light-dark cycle  
LD 12:12

light induces  
PER protein  
degradation,  $v_d$

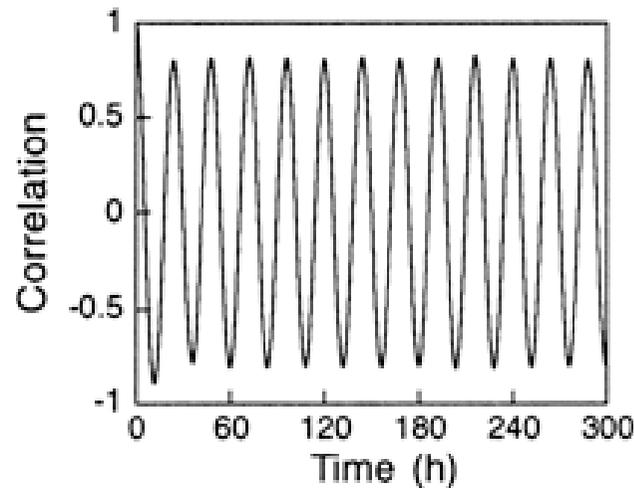
A



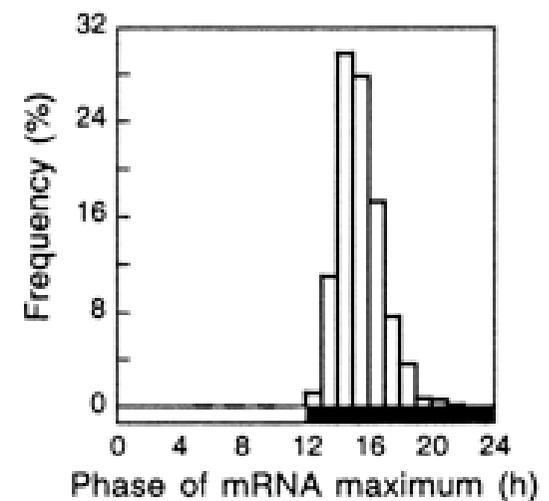
B



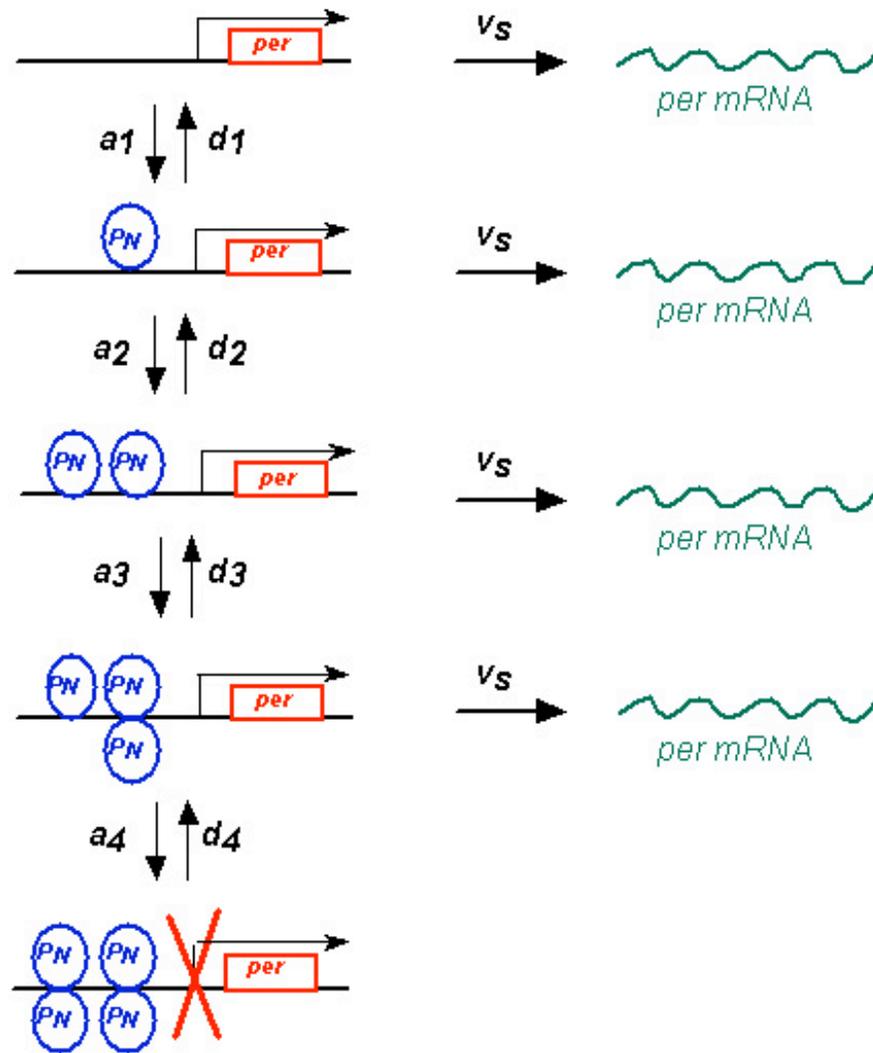
C



D



# Cooperative protein-DNA binding



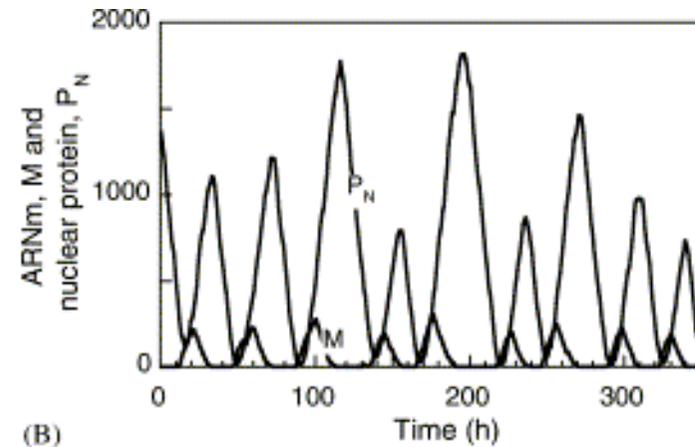
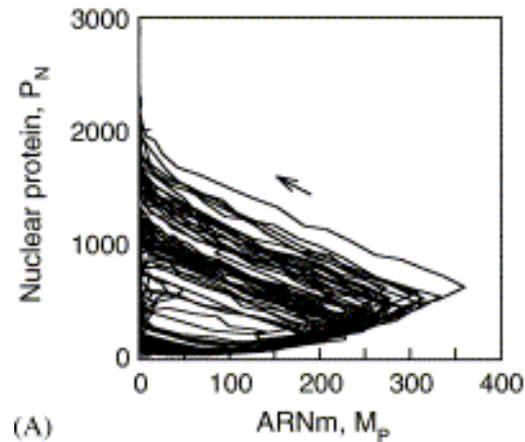
We define  $\gamma$ :

$$a_i \rightarrow a_i / \gamma \quad (i = 1, \dots, 4)$$

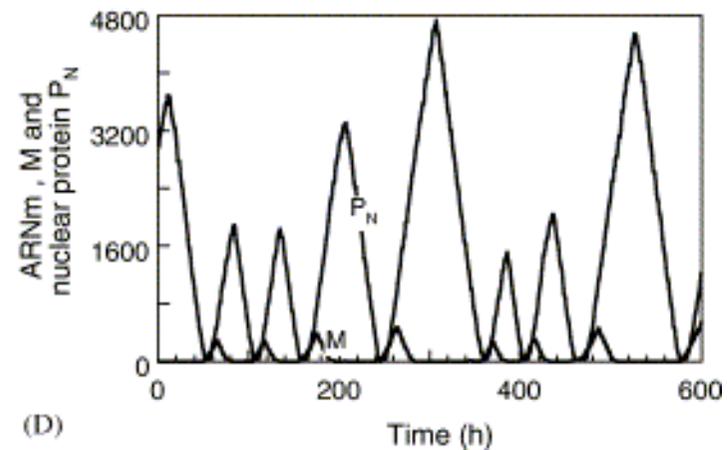
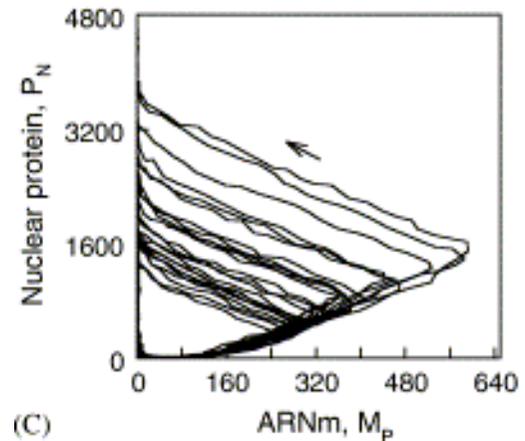
$$d_i \rightarrow d_i / \gamma \quad (i = 1, \dots, 4)$$

# Influence of the protein-DNA binding rate

$\gamma = 100$



$\gamma = 1000$



Gonze D, Halloy J, Goldbeter A (2004) Emergence of coherent oscillations in stochastic models for circadian rhythms. *Physica A* 342: 221-233.

# Developed deterministic model

$$\frac{dG}{dt} = -a_1 GP_N + d_1 [GP_N],$$

$$\frac{d[GP_N]}{dt} = a_1 GP_N - d_1 [GP_N] - a_2 [GP_N] P_N + d_2 [GP_{N2}],$$

$$\frac{d[GP_{N2}]}{dt} = a_2 [GP_{N1}] P_N - d_2 [GP_{N2}] - a_3 [GP_{N2}] P_N + d_3 [GP_{N3}],$$

$$\frac{d[GP_{N3}]}{dt} = a_3 [GP_{N2}] P_N - d_3 [GP_{N3}] - a_4 [GP_{N3}] P_N + d_4 [GP_{N4}],$$

$$\frac{d[GP_{N4}]}{dt} = a_4 [GP_{N3}] P_N - d_4 [GP_{N4}],$$

$$\frac{dM}{dt} = v_s (G + [GP_N] + [GP_{N2}] + [GP_{N3}]) - k_{11} ME_m + k_{12} C_m,$$

$$\frac{dE_m}{dt} = -k_{m1} ME_m + k_{m2} C_m + k_{m3} C_m,$$

$$\frac{dC_m}{dt} = k_{m1} ME_m - k_{m2} C_m - k_{m3} C_m,$$

$$\frac{dP_0}{dt} = k_5 M - k_{11} P_0 E_1 + k_{12} C_1 + k_{23} C_2,$$

$$\frac{dE_1}{dt} = -k_{11} P_0 E_1 + k_{12} C_1 + k_{13} C_1,$$

$$\frac{dC_1}{dt} = k_{11} P_0 E_1 - k_{12} C_1 - k_{13} C_1,$$

$$\frac{dP_1}{dt} = -k_{21} P_1 E_2 + k_{22} C_2 + k_{13} C_1 - k_{31} P_1 E_3 + k_{32} C_3 + k_{43} C_4,$$

$$\frac{dE_2}{dt} = -k_{21} P_1 E_2 + k_{22} C_2 + k_{23} C_2,$$

$$\frac{dC_2}{dt} = k_{21} P_1 E_2 - k_{22} C_2 - k_{23} C_2,$$

$$\frac{dP_2}{dt} = k_{33} C_3 - k_{41} P_2 E_4 + k_{42} C_4 - k_{d1} P_2 E_d + k_{d2} C_d - k_1 P_2 + k_2 P_N,$$

$$\frac{dE_3}{dt} = -k_{31} P_1 E_3 + k_{32} C_3 + k_{33} C_3,$$

$$\frac{dC_3}{dt} = k_{31} P_1 E_3 - k_{32} C_3 - k_{33} C_3,$$

$$\frac{dE_4}{dt} = -k_{41} P_2 E_4 + k_{42} C_4 + k_{43} C_4,$$

$$\frac{dC_4}{dt} = k_{41} P_2 E_4 - k_{42} C_4 - k_{43} C_4,$$

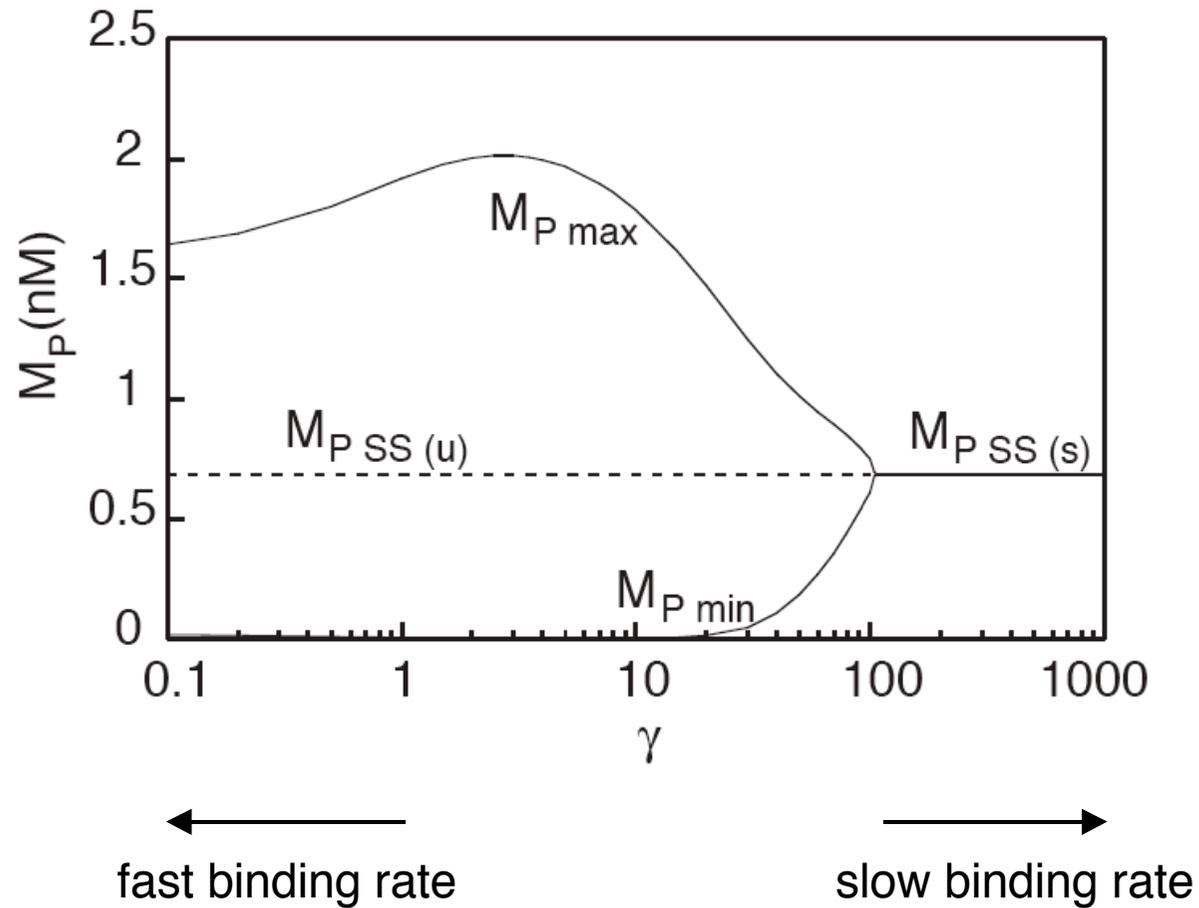
$$\frac{dE_d}{dt} = -k_{d1} P_2 E_d + k_{d2} C_d + k_{d3} C_d,$$

$$\frac{dC_d}{dt} = k_{d1} P_2 E_d - k_{d2} C_d - k_{d3} C_d,$$

$$\begin{aligned} \frac{dP_N}{dt} = & -a_1 GP_N + d_1 [GP_N] - a_2 [GP_{N1}] P_N + d_2 [GP_{N2}] - a_3 [GP_{N2}] P_N \\ & + d_3 [GP_{N3}] - a_4 [GP_{N3}] P_N + d_4 [GP_{N4}] + k_1 P_2 - k_2 P_N \end{aligned}$$

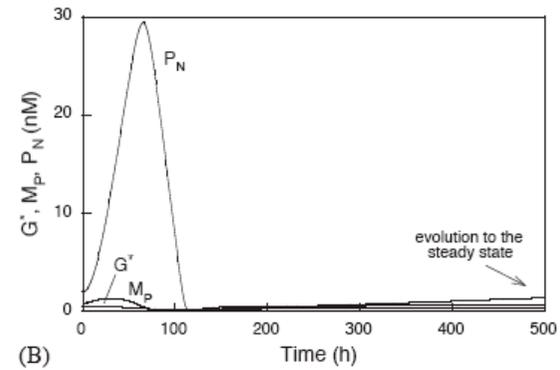
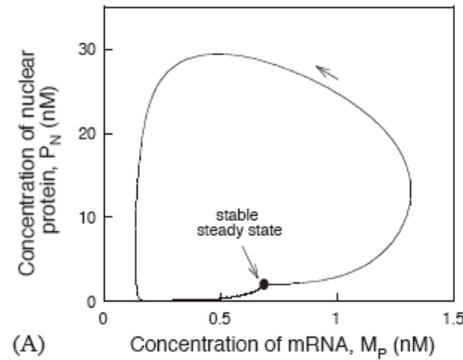
with  $G_{tot} = G + GP_N + GP_{N2} + GP_{N3} + GP_{N4} = 1$ .

# Deterministic model: bifurcation diagram

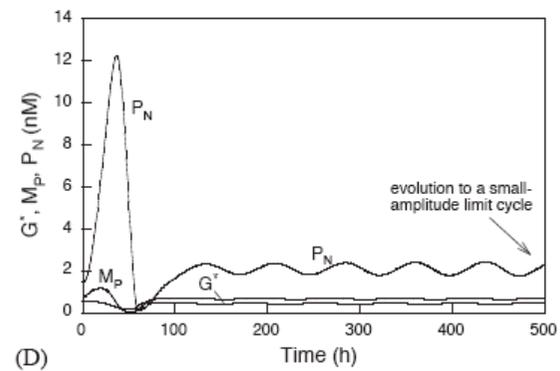
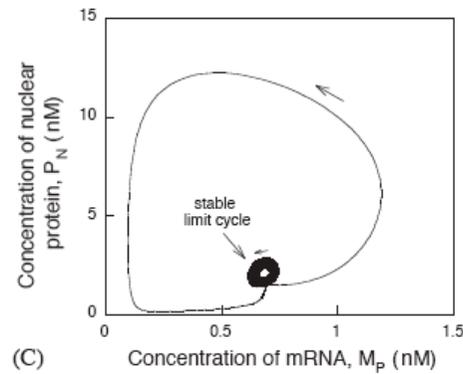


# Developed deterministic model: excitability

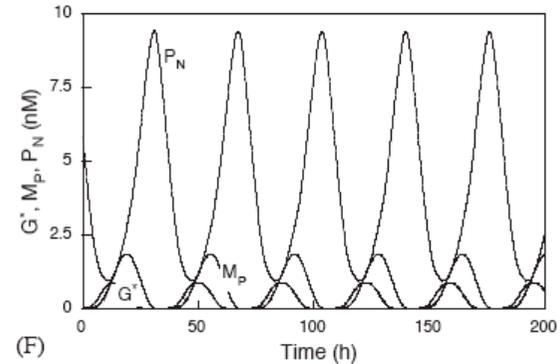
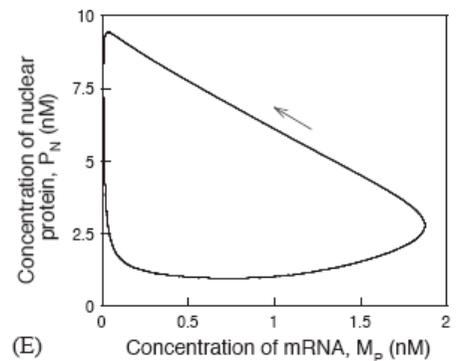
$\gamma = 1000$



$\gamma = 100$



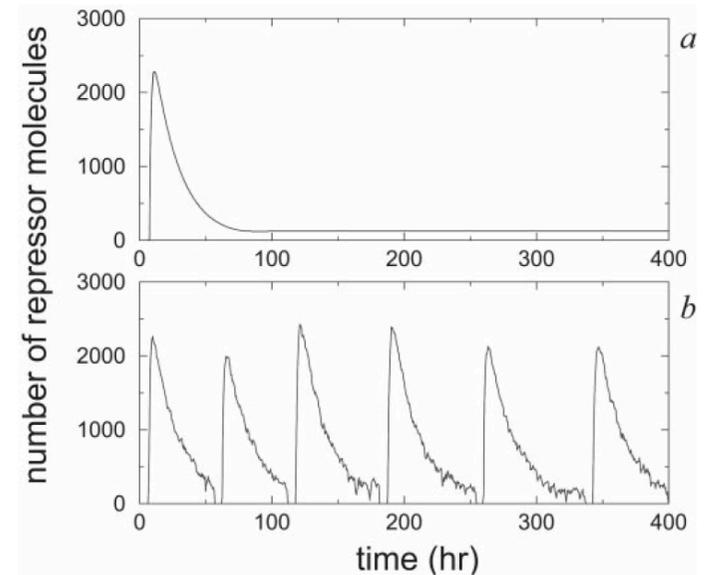
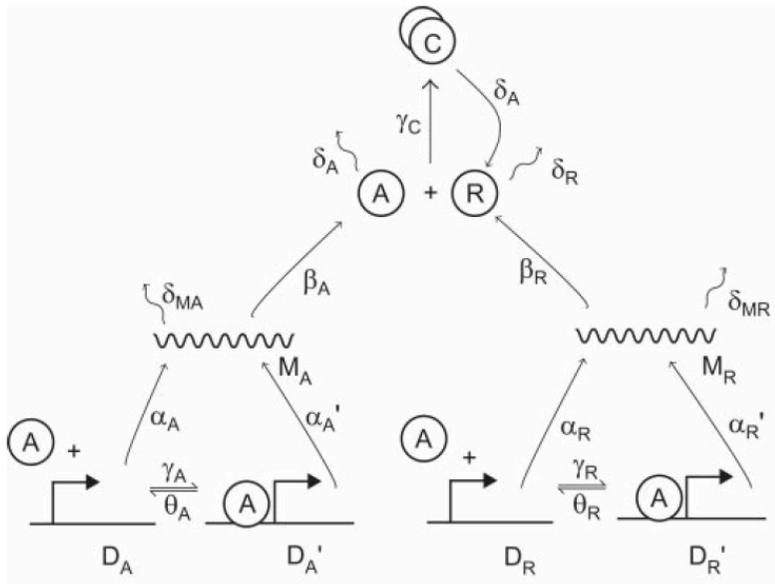
$\gamma = 1$



# Mechanisms of noise-resistance

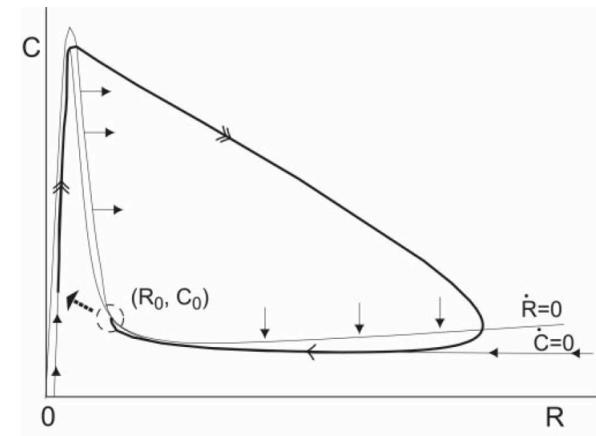
## Mechanisms of noise-resistance in genetic oscillators

Vilar, Kueh, Barkai, Leibler, *PNAS* (2002) 99: 5988-5992



$$\frac{dR}{dt} = \frac{\beta_R}{\delta_{M_R}} \frac{\alpha_R \theta_R + \alpha'_R \gamma_R \tilde{A}(R)}{\theta_R + \gamma_R \tilde{A}(R)} - \gamma_C \tilde{A}(R) R + \delta_A C - \delta_R R$$

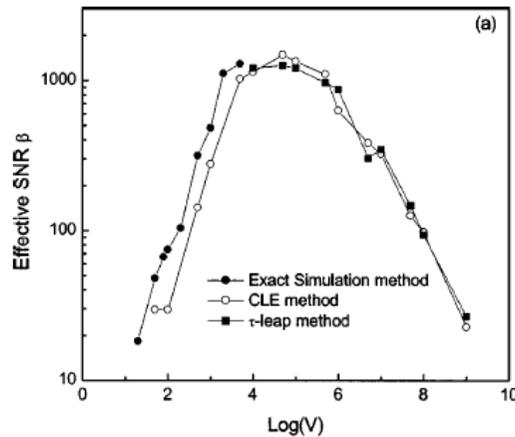
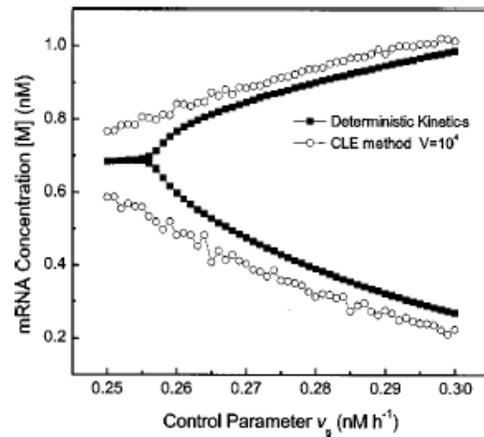
$$\frac{dC}{dt} = \gamma_C \tilde{A}(R) R - \delta_A C$$



# Stochastic resonance in circadian clock?

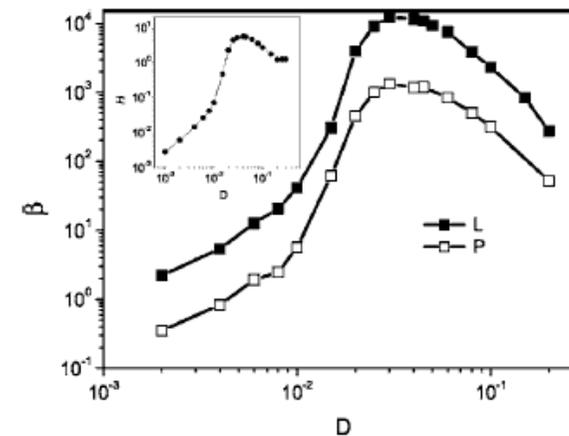
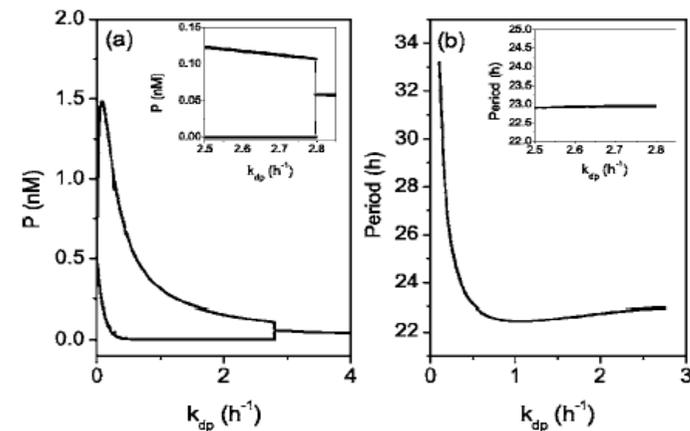
## Internal noise stochastic resonance in a circadian clock system

Hou & Xin, *J Chem Phys* (2003) 119: 11508



## Light-noise induced supra-threshold circadian oscillations and coherent resonance in *Drosophila*

Yi & Jia, *Phys Rev E* (2005) 72: 012902



# Conclusions

- **Robust circadian oscillations** are observed for a limited number of molecules, i.e. some tens mRNA molecules and hundreds proteins molecules.
- **Cooperativity** increases the robustness of the oscillations.
- The **periodic forcing** of the oscillations (LD cycle) increases the robustness by stabilizing the phase of the oscillations.
- The proximity of a **bifurcation point** decreases the robustness of the oscillations. In particular, near an excitable steady state, highly irregular oscillations are observed.
- **Coupling** between cells increases the robustness of the oscillations.

# Acknowledgements

## Albert Goldbeter

*Unité de Chronobiologie Théorique  
Université Libre de Bruxelles, Belgium*

**Jean-Christophe Leloup**

**José Halloy**

**Geneviève Dupont**

**Atilla Altinok**

**Claude Gérard**

## Hanspeter Herzel

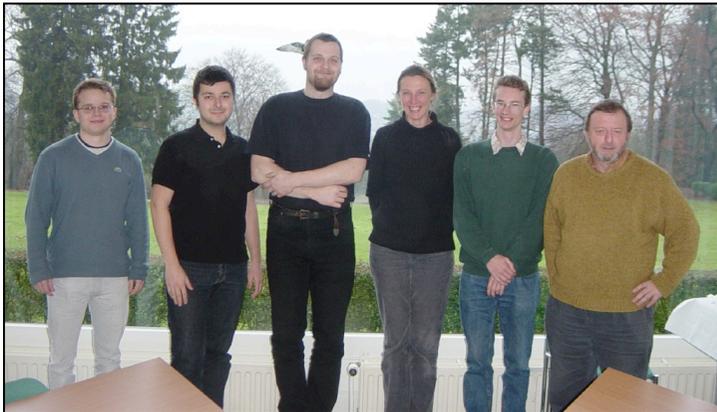
*Institute for Theoretical Biology  
Humboldt Universität zu Berlin, Germany*

**Samuel Bernard**

**Christian Waltermann**

**Sabine Becker-Weimann**

**Florian Geier**



## Funding

Fonds National Belge de la Recherche Scientifique (FNRS).

Deutsche Forschungsgemeinschaft (SFB)

European Network BioSimulation.