$\begin{array}{c} \hbox{Inferring Parameters for an Elementary Step Model} \\ \hbox{of DNA Structure Kinetics} \\ \hbox{with Locally Context-Dependent Arrhenius Rates} \\ \hline \textit{Appendix} \end{array}$

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A Local Context

Here we describe how to calculate the local context of a transition, i.e., formation or breakage of a base pair. We use 0-based numbering for numbering bases. That is, in a multi-strand complex, for each strand of length l, the first nucleotide at the 5' end of the strand is numbered 0 and the last nucleotide at the 3' end of the strand is numbered l-1.

The local context of a base pair forming or breaking is a pair (l,r), where l and r are the half-contexts on the left and right sides of the base pair forming or breaking, respectively. Each half context is one of seven possibilities: stack, loop, end, stack+loop, stack+end, loop+end, stack+stack. Right half contexts are illustrated in Algorithm 1. Algorithm 1 finds the half contexts, and Algorithm 2 uses Algorithm 1 to find the local context. These algorithms use dot-parens-plus-mult notation to represent a secondary structure (state), which is obtained from the dot-parens-plus notation. The dot-parens-plus notation uses the symbols '(', ')', '.', '+', and ''. Matching parentheses represent bases which have formed a base pair, a dot represents a free base pair, and a plus represents a break between strands. For example, '(((((((+))))))' means that bases 0, 1, 2, 3, 4, and 5 of the first strand are paired with bases 5, 4, 3, 2, 1, and 0 of the second strand, respectively. When all base pairs between strands break, we replace the plus sign by a space. For example, '......' means that no base pair is formed. The dot-parens-plus-mult notation, inserts '*' at the start and end of a dot-parent-plus notation and before and after all '+' signs and spaces in the dot-parent-plus notation. Thus, '(((((((+))))))' and '.......' change to '*((((((*+*))))))*' and '*.....**, respectively. If two states s_1 and s_2 differ by a single base pair, their dot-parens-plus-mult notation differ at exactly two positions, say e_1 and e_2 . The left half context is determined by positions $l_1 = e_1 - 1$ and $l_2 = e_2 + 1$, while the right half context is determined by positions $r_1 = e_1 + 1$ and $r_2 = e_2 - 1$.

B Interacting DNA Strands State Space

To generate our reduced state space for a reaction, we use Algorithm 3 in combination with a reaction-specific set of initial states S_{init} and final states S_{final} and a reaction-specific function that returns NeighborStates(s), the neighboring states for a state s. Algorithm 3 uses a breadth-first search approach: initially, the queue Q and candidate state space S_{init} are composed of just the initial states. For every state in the queue, unexplored successor states are added to the candidate state space and then queued for exploration. In this work, we use only one initial state and one final state per reaction.

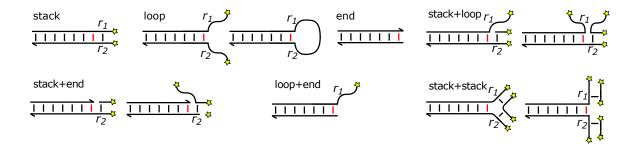
Next we explain how we calculate the neighboring states of a state s in our reduced state space, for each of the five different reaction types that arise in our dataset. As noted in our paper, for a given reaction, a structure is in in our reduced state space if and only if its bases occur in either the initial or final state of the reaction. Moreover, base pairs may only form or break at the edge of a hybridized domain.

For toehold-mediated 3-way strand displacement and toehold-mediated 4-way strand exchange, to efficiently obtain mean first passage times with sparse matrix computations, we further heuristically prune the state space of each reaction.

// Algorithm 1

Algorithm 1: Find the half context on one side of a base pair forming or breaking

The seven possible right half contexts are illustrated in the graphic below.



Function ${\tt HalfContext}(d,f_1,f_2)$

Input: d is a dot-parens-plus-mult notation, f_1 and f_2 are either the indices l_1 , l_2 that determine the left half context or the indices r_1 , r_2 that determine the right half context.

Output: The half context appearing in positions f_1 and f_2 .

```
c_1 \leftarrow d[f_1]
c_2 \leftarrow d[f_2]
if c_1 = (' \text{ and } c_2 = ')' then
                counter \leftarrow 0
                for k in [f_1, f_2] do
                               if d[k] = ('then counter \leftarrow counter + 1)
                                else if d[k] = ')' then counter \leftarrow counter - 1
                                if counter = 0 then
                                                if k = f_2 then return stack
                                                {f else} return {f stack+stack}
else if (c_1 = `(' \text{ and } c_2 = `(' ) \text{ or } (c_1 = `)' \text{ and } c_2 = `)') \text{ or } (c_1 = `)' \text{ and } c_2 = `(' ) \text{ then } \text{return stack+stack} else if (c_1 = `(' \text{ and } c_2 = `.') \text{ or } (c_1 = `.') \text{ and } c_2 = `.') \text{ or } (c_1 = `.') \text{ and } c_2 = `.') \text{ then } \text{ then } c_1 = `.' \text{ and } c_2 = `.')
return stack+loop
else if c_1 = (' and c_2 = (*)' or (c_1 = ')' and c_2 = (*)' or (c_1 = (*)') or (c_1 = (*)
return stack+end
else if ( c_1 = '.' and c_2 = '*' ) or ( c_1 = '*' and c_2 = '.' ) then return loop+end else if c_1 = '*' and c_2 = '*' then return end
else if c_1 = `.' and c_2 = `.' then return loop
```

Algorithm 2: Find the local context of a base pair forming or breaking

```
Function LocalContext(s_i, s_j)
```

Input: States s_i and state s_j , which differ by exactly one base pair. (Either of the states can have an extra base pair compared to the other.)

Output: $\langle l, r \rangle$, which is the local context of the base pair breaking or forming in transition from state s_i to state s_j .

```
d_i \leftarrow \text{dot-parens-plus-mult notation of } s_i
```

 $d_i \leftarrow \text{dot-parens-plus-mult notation of } s_i$

 $e_1 \leftarrow$ the first position where d_i and d_j differ

 $e_2 \leftarrow$ the second position where d_i and d_j differ

 $l \leftarrow \texttt{HalfContext} \ (d_i, e_1 - 1, e_2 + 1)$

 $r \leftarrow \texttt{HalfContext} (d_i, e_1 + 1, e_2 - 1)$

return $\langle l, r \rangle$

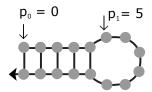
Algorithm 3: Generate state space

```
 \begin{split} \textbf{Function GenerateStateSpace} & \mid \mathcal{S} \leftarrow \mathcal{S}_{\text{init}}, \ Q \leftarrow \mathcal{S}_{\text{init}} \\ \textbf{while} \ \ Q \neq \emptyset \ \textbf{do} \\ & \mid \mathcal{N} \leftarrow \emptyset \\ & \mid \textbf{foreach} \ s \in Q \ \textbf{do} \\ & \mid \quad \textbf{foreach} \ s_p \in \texttt{NeighborStates}(s) \ \textbf{do} \\ & \mid \quad \textbf{if} \ s_p \notin \mathcal{S} \ \textbf{and} \ s_p \notin \mathcal{S}_{\text{final}} \ \textbf{then} \\ & \mid \quad \mathcal{S} \leftarrow \mathcal{S} \cup s_p \\ & \mid \quad \mathcal{N} \leftarrow \mathcal{N} \cup s_p \\ & \mid \quad \mathcal{S} \leftarrow \mathcal{S} \cup \mathcal{S}_{\text{final}} \\ & \quad \textbf{return} \ \mathcal{S} \end{split}
```

B.1 Hairpin Closing and Opening

Let l be the length of a strand that has a hairpin structure and let m < l/2 be the length of its stem in the fully closed position. Each state corresponds to a partial opening of the hairpin from the left and/or right ends, and is represented by a tuple $\langle p_o, p_1 \rangle$, where $0 \le p_0 \le p_1 \le m$. The tuple indicates that the bases p_0 to $p_1 - 1$ are paired with bases $l - p_1$ to $l - p_0 - 1$ respectively, and no other base pairs are formed. Algorithm 4 calculates and returns the set of neighbors of a hairpin state s, and includes an example of a hairpin state. The state spaces of hairpin opening and closing are equal, except that the initial and final states are swapped. In hairpin closing, the initial state $(S_{\text{finit}} = \{\langle 0, 0 \rangle\})$ has no base pairs. The final state $(S_{\text{final}} = \{\langle 0, m \rangle\})$ has m base pairs.

Algorithm 4: Calculate the neighbor states of a hairpin state $s = \langle p_0, p_1 \rangle$

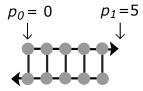


```
Function NeighborStates (s = \langle p_0, p_1 \rangle)
      // This function returns all possible neighbors of state \boldsymbol{s}
     \mathcal{N} \leftarrow \emptyset
      // Consider possibly valid new states, then remove the invalid ones
     if \langle p_0, p_1 \rangle = \langle 0, 0 \rangle then
          for p \in [0, m-1] do
               \mathcal{N} \leftarrow \mathcal{N} \cup \langle p, p+1 \rangle
     else
          \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1 \rangle \cup \langle p_0 + 1, p_1 \rangle \cup \langle p_0, p_1 - 1 \rangle \cup \langle p_0, p_1 + 1 \rangle
     foreach s' = \langle p'_0, p'_1 \rangle \in \mathcal{N} do
           // The state in which no base pair has formed is shown by \langle 0,0 \rangle
          if p_0' = p_1' and p_0' \neq 0 then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup \langle 0, 0 \rangle
     foreach s' \in \mathcal{N} do
      if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
                                                                                                                               // Remove invalid states
     return \mathcal{N}
Function AllowedState(s' = \langle p_0, p_1 \rangle)
     if !(0 \le p_0 \le p_1 \le m) then return False
     return True
```

B.2 Helix Association and Dissociation

Let l be the length of a strand in the helix. Each state corresponds to a partial opening of the helix from the left and/or right ends, and is represented by a tuple $\langle p_0, p_1 \rangle$, where $0 \le p_0 \le p_1 \le l$. The tuple indicates that all bases numbered p_0 to $p_1 - 1$ in one strand are paired with bases numbered $l - p_1$ to $l - p_0 - 1$ in the other strand, respectively, and there are no other base pairs in the state. Algorithm 5 calculates and returns the set of neighbors of a helix state s, and includes an example of a helix state. The state spaces of helix association and dissociation are equal, except that the initial and final states are swapped. In helix association, the initial state $(S_{\text{final}} = \{\langle 0, l \rangle\})$ has no base pairs. The final state $(S_{\text{final}} = \{\langle 0, l \rangle\})$ has l base pairs.

Algorithm 5: Calculate the neighbor states of a helix state $s = \langle p_0, p_1 \rangle$

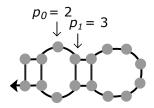


```
Function NeighborStates (s = \langle p_0, p_1 \rangle)
      // This function returns all possible neighbors of state \boldsymbol{s}
     \mathcal{N} \leftarrow \emptyset
      // Consider possibly valid new states, then remove the invalid ones
     if \langle p_0, p_1 \rangle = \langle 0, 0 \rangle then
           for p in [0, l-1] do
                \mathcal{N} \leftarrow \mathcal{N} \cup \langle p, p+1 \rangle
     else
        | \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1 \rangle \cup \langle p_0 + 1, p_1 \rangle \cup \langle p_0, p_1 - 1 \rangle \cup \langle p_0, p_1 + 1 \rangle 
     foreach s' = \langle p'_0, p'_1 \rangle \in \mathcal{N} do
            // The state in which no base pair has formed is shown by \langle 0,0\rangle
           if p'_0 = p'_1 and p'_0 \neq 0 then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup \langle 0, 0 \rangle
     foreach s' \in \mathcal{N} do
      if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
                                                                                                                                                // Remove invalid states
     return \mathcal{N}
Function AllowedState(s' = \langle p_0, p_1 \rangle)
     if !(0 \le p_0 \le p_1 \le l) then return False
     return True
```

B.3 Bubble Closing

Let l be the length of the hairpin strand, m < l/2 be the length of the stem in the fully closed position, and f be the position where a bubble is formed. Each state corresponds to a partial opening of the bubble from the middle, and is represented by a tuple $\langle p_0, p_1 \rangle$, where $0 < p_0 \le f \le p_1 < m$. The tuple indicates that all bases numbered 0 to $p_0 - 1$ are paired with bases numbered $l - p_0$ to l - 1, respectively, and all bases numbered p_1 to m - 1 are paired with bases numbered l - m to $l - p_1 - 1$, respectively, and there are no other base pairs in the state. Algorithm 6 calculates and returns the set of neighbors of a bubble closing state s, and includes an example of a bubble state. In the initial state $(S_{\text{init}} = \{\langle f, f + 1 \rangle\})$, all base pairs in the hairpin stem have formed except for a bubble of size 1 in the stem at position f. In the final state $(S_{\text{final}} = \{\langle f, f \rangle\})$, all base pairs have formed.

Algorithm 6: Calculate the neighbor states of a bubble state $s = \langle p_0, p_1 \rangle$



```
Function NeighborStates (s = \langle p_0, p_1 \rangle)

// This function returns all possible neighbors of state s
\mathcal{N} \leftarrow \emptyset

// Consider possibly valid new states, then remove the invalid ones
\mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1 \rangle \cup \langle p_0 + 1, p_1 \rangle \cup \langle p_0, p_1 - 1 \rangle \cup \langle p_0, p_1 + 1 \rangle
foreach s' = \langle p'_0, p'_1 \rangle \in \mathcal{N} do

// The state in which all base pairs have formed is shown by \langle f, f \rangle
if p'_0 = p'_1 and p'_0 \neq f then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup \langle f, f \rangle
foreach s' \in \mathcal{N} do

if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
return \mathcal{N}

Function AllowedState(s' = \langle p_0, p_1 \rangle)

if !(0 < p_0 \le f \le p_1 < m) then return False return True
```

B.4 Toehold-mediated 3-way Strand Displacement

Let l be the length of the substrate. For simplicity, let l also be the length of the invader, m be the toehold length, and l-m be the length of the incumbent. Each state is represented by a tuple $\langle p_0, p_1, p_2, p_3 \rangle$, where $0 \leq p_0 \leq p_1 \leq p_2 \leq p_3 \leq l$ and $p_2 \geq m$. The tuple indicates that all bases numbered p_0 to p_1-1 in the substrate are paired with bases numbered $l-p_1$ to $l-p_0-1$ in the invader, respectively, all bases numbered p_0 to p_0-1 in the substrate are paired with bases numbered p_0 to p_0-1 in the incumbent, respectively, and there are no other base pairs in the state. Algorithm 7 calculates and returns the set of neighbors of a toehold-mediated 3-way strand displacement state p_0 to p_0-1 in the initial state p_0 to p_0-1 in the substrate is completely attached to the incumbent, but completely detached from the invader. In the final state p_0 to p_0-1 in the substrate is completely detached from the invader. In the final state p_0 to p_0-1 in the substrate is completely detached from the incumbent, but completely attached to the invader. Algorithm 8 adapts algorithm 7 for toehold-mediated 3-way strand displacement with mismatches between the invader and the substrate. In the algorithm, p_0 is a pointer to the mismatch position.

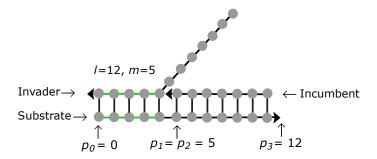
Note that in algorithms 7 and 8, to efficiently obtain mean first passage times with sparse matrix computations, we further heuristically prune the state space of each reaction (described in the algorithms).

B.5 Toehold-mediated 4-way Strand Exchange

Let complex be the first helix and complex1 and complex2 be the two strands in this helix. Let reporter be the second helix and reporter be the strand in this helix that is complementary to complex and reporter be the strand in this helix that is complementary to complex 2. Let l be the length of the helices excluding their toehold. For simplicity, let mbe the toehold length of complex1 and reporter1 and let n be the toehold length of complex2 and reporter2. Each state is represented by a tuple $\langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle$. The tuple indicates that all bases numbered p_0 to $p_{0'} - 1$ in complex1 have paired with bases numbered $l+m-p_0$ to $l+m-p_0-1$ in reporter 1, respectively, all bases numbered 0 to p_2-1 in complex1 are paired with bases numbered $l+n-p_2$ to l+n-1 in complex2, respectively, all bases numbered p_1 to $p_{1'}-1$ in reporter2 are paired with bases numbered $l+n-p_{1'}$ to $l+n-p_1-1$ in complex2, respectively, all bases numbered 0 to p_3-1 in reporter2 are paired with bases numbered $l+m-p_3$ to l+m-1 in reporter1, respectively, and there are no other base pairs in the state. Algorithm 9 calculates and returns the set of neighbors of a toehold-mediated 4-way strand exchange state s, and includes an example of a toehold-mediated 4-way strand exchange state. In the initial state $(S_{\text{init}} = \{\langle l+m, l+n, l+n, l+n, l, l \rangle\})$, complex and complex are completely bound except in their toeholds (have formed the complex helix), reporter1 and reporter2 are completely bound except in their toeholds (have formed the reporter helix), and no base pairs have formed between the complex helix and the reporter helix. Hence, each helix has two complementary strands except for their toeholds. In the final state $(S_{\text{final}} = \{(0, 0, l+m, l+n, 0, 0)\})$, the reporter and complex helices have completely exchanged strands and two new helices, which have complementary strands, are formed.

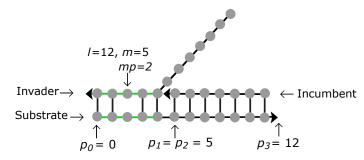
Note that in algorithm 9, to efficiently obtain mean first passage times with sparse matrix computations, we further heuristically prune the state space of each reaction (described in the algorithm).

Algorithm 7: Calculate the neighbor states of a Toehold-mediated 3-way strand displacement state $s = \langle p_0, p_1, p_2, p_3 \rangle$



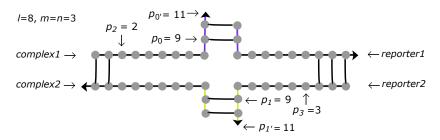
```
Function NeighborStates (s = \langle p_0, p_1, p_2, p_3 \rangle)
     // This function returns all possible neighbors of state \boldsymbol{s}
    \mathcal{N} \leftarrow \emptyset
     // Consider possibly valid new states, then remove the invalid ones
    if p_0 = p_1 then
          // If the invader and the substrate are detached, they can form a base pair
         for p in [0, p_2 - 1] do
          \mathcal{N} \leftarrow \mathcal{N} \cup \langle p, p+1, p_2, p_3 \rangle
    else
          // The invader and substrate can form or break a base pair
        \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1, p_2, p_3 \rangle \cup \langle p_0 + 1, p_1, p_2, p_3 \rangle \cup \langle p_0, p_1 - 1, p_2, p_3 \rangle \cup \langle p_0, p_1 + 1, p_2, p_3 \rangle
          // The incumbent and substrate can form or break a base pair
         \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1, p_2 - 1, p_3 \rangle \cup \langle p_0, p_1, p_2 + 1, p_3 \rangle \cup \langle p_0, p_1, p_2, p_3 - 1 \rangle \cup \langle p_0, p_1, p_2, p_3 + 1 \rangle
    foreach s' = \langle p'_0, p'_1, p'_2, p'_3 \rangle \in \mathcal{N} do
          // States in which the substrate and invader are detached are shown by \langle 0,0,p_2',p_3' \rangle
         if p'_0 = p'_1 and p'_0 \neq 0 then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup (0, 0, p'_2, p'_3)
          // States in which the substrate and incumbent are detached are shown by \langle p_0', p_1', l, l \rangle
         if p_2' = p_3' and p_2' \neq l then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup \langle p_0', p_1', l, l \rangle
    foreach s' \in \mathcal{N} do
        if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
                                                                                                                    // Remove invalid states
    return \mathcal{N}
Function AllowedState(s' = \langle p_0, p_1, p_2, p_3 \rangle)
    if !(0 \le p_0 \le p_1 \le p_2 \le p_3 \le l \text{ and } p_2 \ge m) then return False
     // Heuristically, further prune the state space to enable sparse matrix computations
    if p_0 = p_1 and p_2 = p_3 then return False
                                                                    // Disallow the complex to dissociate into three strands
    if (0 < m < p_2) and (p_0 \neq 0 \text{ or } p_2 - p_1 > 1) then return False // When there is a gap of greater than 1 base
    pair between the invader and the incumbent, or the invader is not bound to the substrate, disallow
    the first base pair of the incumbent and the substrate to break
    if p_2 - p_1 > m + 2 then return False
                                                            // Disallow states which have a gap of size greater than m+2
    between the incumbent and the invader
    return True
```

Algorithm 8: Calculate the neighbor states of a Toehold-mediated 3-way strand displacement state $s = \langle p_0, p_1, p_2, p_3 \rangle$ that has a mismatch between the invader and the substrate



```
Function NeighborStates (s = \langle p_0, p_1, p_2, p_3 \rangle)
     // This function returns all possible neighbors of state s
    \mathcal{N} \leftarrow \emptyset
     // Consider possibly valid new states, then remove the invalid ones
    if p_0 = p_1 then
          // If the invader and the substrate are detached, they can form a base pair that is not located
          at the mismatch position
         for p \text{ in } [0, p_2 - 1] \text{ do}
              if p \neq mp then
                | \mathcal{N} \leftarrow \mathcal{N} \cup \langle p, p+1, p_2, p_3 \rangle 
    else
          // The incumbent and substrate can form or break a base pair
         \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1, p_2 - 1, p_3 \rangle \cup \langle p_0, p_1, p_2 + 1, p_3 \rangle \cup \langle p_0, p_1, p_2, p_3 - 1 \rangle \cup \langle p_0, p_1, p_2, p_3 + 1 \rangle
          // The invader and substrate can form or break a base pair that is not located at the mismatch
         if p_0 - 1 \neq mp then \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1, p_2, p_3 \rangle
          else \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 2, p_1, p_2, p_3 \rangle
         if p_0 + 1 \neq mp then \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 + 1, p_1, p_2, p_3 \rangle
          else \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 + 2, p_1, p_2, p_3 \rangle
         if p_1 - 1 \neq mp then \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1 - 1, p_2, p_3 \rangle
          else \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1 - 2, p_2, p_3 \rangle
          if p_1 + 1 \neq mp then \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1 + 1, p_2, p_3 \rangle
         else \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1 + 2, p_2, p_3 \rangle
    foreach s' = \langle p_0, p_1, p_2, p_3 \rangle \in \mathcal{N} do
          // States in which the substrate and invader are detached are shown by \langle 0, 0, p_2', p_3' \rangle
         if p_0' = p_1' and p_0' \neq 0 then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup (0, 0, p_2', p_3')
          // States in which the substrate and incumbent are detached are shown by \langle p_0', p_1', l, l \rangle
         if p_2' = p_3' and p_2' \neq l then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup \langle p_0', p_1', l, l \rangle
    foreach s' \in \mathcal{N} do
         if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
                                                                                                                            // Remove invalid states
    return \mathcal{N}
Function AllowedState(s' = \langle p_0, p_1, p_2, p_3 \rangle)
    if !(0 \le p_0 \le p_1 \le p_2 \le p_3 \le l \text{ and } p_2 \ge m) then return False
     // Heuristically, further prune the state space to enable sparse matrix computations
                                                                        // Disallow the complex to dissociate into three strands
    if p_0 = p_1 and p_2 = p_3 then return False
    if (0 < m < p_2) and (p_0 \neq 0 \text{ or } p_2 - p_1 > 5) then return False // When there is a gap of greater than 5 base
    pairs between the invader and the incumbent, or the invader is not bound to the substrate, disallow
    the first base pair of the incumbent and the substrate to break
    if p_2 - p_1 > m + 4 then return False
                                                                // Disallow states which have a gap of size greater than m+4
    between the incumbent and the invader
    return True
```

Algorithm 9: Calculate the neighbor states of a Toehold-mediated 4-way strand exchange state $s = \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle$



```
Function NeighborStates (s = \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle)
             // This function returns all possible neighbors of state s
          \mathcal{N} \leftarrow \emptyset
            // Consider possibly valid new states, then remove the invalid ones
          if p_0 = p_{0'} then
                       // If complex1 and reporter1 are detached, they can form a base pair
                      for p in [\max\{p_2, p_3\}, l + m - 1] do
                        \mathcal{N} \leftarrow \mathcal{N} \cup \langle p, p_1, p+1, p_{1'}, p_2, p_3 \rangle
          else
                        // complex1 can form or break a base pair with reporter1
                      \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0 - 1, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0 + 1, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'} - 1, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'} + 1, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_1, p_{0'}, p_1, p_{0'}, p_1, p_1, p_2, p_3 \rangle \cup \langle p_0, p_1, p_0, p_1, p_1, p_2, p_3 \rangle \cup \langle p_0, p_2, p_3 \rangle \cup \langle p_0, p_1, p_2, p_3 \rangle \cup \langle p_0, p_2, p_3 \rangle \cup \langle p_0, p_2, p_3 \rangle \cup \langle p_0, p_1, p_2,
          if p_1 = p_{1'} then
                        // If reporter2 and complex2 are detached, they can form a base pair
                      for p in [\max\{p_2, p_3\}, l + n - 1] do
                       \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p, p_1, p+1, p_2, p_3 \rangle
          else
                         // reporter2 can form or break a base pair with complex2
                      \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1 - 1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1 + 1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'} - 1, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'} + 1, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_1, p_2, p_3 \rangle \cup \langle p_0, p_1, p_1, p_2, p_3 \rangle \cup \langle p_0, p_2, p_
          if (p_0! = p_{0'} \text{ or } p_1! = p_{1'}) \text{ or } (m = 0 \text{ or } n = 0) \text{ then }
                        // If complex1 and reporter1 are attached or complex2 and reporter2 are attached or a toehold
                       does not exist, then complex1 and complex2 can form or break a base pair
                      \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2 - 1, p_3 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2 + 1, p_3 \rangle
                        // If complex1 and reporter1 are attached or complex2 and reporter2 are attached or a toehold
                      does not exist, then reporter1 and reporter2 can form or break a base pair
                      \mathcal{N} \leftarrow \mathcal{N} \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 - 1 \rangle \cup \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 + 1 \rangle
           foreach s' = \langle p'_0, p'_1, p'_{0'}, p'_{1'}, p'_2, p'_3 \rangle \in \mathcal{N} do
                        // States in which complex1 and reporter1 are detached are shown by \langle l+m,p_1',l+m,p_1',p_2',p_3' \rangle
                      if p'_0 = p'_{0'} and 0 \le p'_0 < l + m then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup (l + m, p'_1, l + m, p'_{1'}, p'_2, p'_3)
                        // States in which reporter2 and complex2 are detached are shown by \langle p_0', l+n, p_{0'}', l+n, p_2', p_3' \rangle
                      if p'_1 = p'_{1'} and 0 \le p'_1 < l + n then \mathcal{N} \leftarrow (\mathcal{N} \setminus s') \cup (p'_0, l + n, p'_{0'}, l + n, p'_2, p'_3)
           foreach s' \in \mathcal{N} do
             if !AllowedState(s') then \mathcal{N} \leftarrow \mathcal{N} \setminus s'
                                                                                                                                                                                                                                                                                           // Remove invalid states
Function AllowedState(s' = \langle p_0, p_1, p_{0'}, p_{1'}, p_2, p_3 \rangle)
          if !(p_3 \le p_0 \text{ and } p_3 \le p_1 \text{ and } p_2 \le p_0 \text{ and } p_2 \le p_1 \text{ and } 0 \le p_2 \le l \text{ and } 0 \le p_3 \le l \text{ and } 0 \le p_0 \le l + m \text{ and } 0 \le l \le l + m \text{ and } 0 \le l \le l \le l \le l
          p_1 \le p_{1'} \le l+n) then return False
            // Heuristically, further prune the state space to enable sparse matrix computations
          if (p_0=p_{0'} \text{ or } p_1=p_{1'}) and (p_2=0 \text{ or } p_3=0) then return False // Disallow the complex to dissociate into
           three or four complexes
          if (m = 0 \text{ or } n = 0) and (p_0 = p_{0'} \text{ or } p_1 = p_{1'}) and (l - p_2 > 3 - m/3 \text{ or } l - p_3 > 3 - n/3) then return False // When
           one of the toeholds does not exist and the reporter and complex have not attached from both sides,
           disallow the complex and the reporter to break more than 3-m/3 and 3-n/3 base pairs, respectively
          if (m \neq 0 \text{ and } n \neq 0) and (p_0 = p_{0'} \text{ or } p_1 = p_{1'}) and (p_2 < l - 1 \text{ or } p_3 < l - 1) then return False // When both the
          toeholds exist and the reporter and the complex haven not attached from both sides, disallow the
           complex and the reporter to break more than one base pair
          if p_{0'} < l or p_{1'} < l then return False
           if (p_0 \neq p_{0'}) and (p_0 = p_{1'}) and (p_0 = p_3) + |p_0 = p_2| + |p_1 = p_3| + |p_1 = p_2| > 8 - n/3 - m/3) then return False
           // When the complex and reporter are attached from both sides, disallow large loops
          return True
```

C Half Context Frequency

Fig. 1 shows the fraction of all unimolecular elementary steps that involve a given half context, i.e., the fraction $\frac{\#l}{\sum_{l \in \mathcal{C}} \#l}$, where $\mathcal{C} = \{\text{stack}, \text{loop}, \text{end}, \text{stack+end}, \text{loop+end}, \text{stack+stack}\}$ is the set of half contexts and #l is the number of all unimolecular elementary steps that involve the half context l. Analogously, Fig. 2 shows the fraction of all bimolecular elementary steps that involve a given half context.

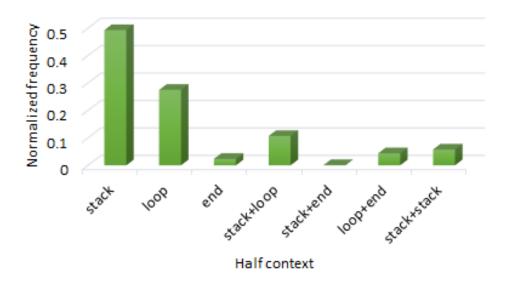


Fig. 1: Normalized frequency of the half contexts in unimolecular transitions.

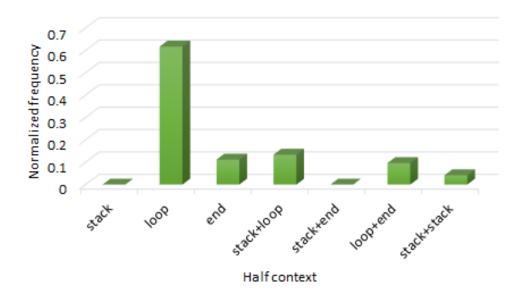


Fig. 2: Normalized frequency of the half contexts in bimolecular transitions.

D Experimental Plot Reproduction

The following plots show the performance of the Metropolis and the Arrhenius models on the training and testing datasets. Dashed lines indicate model fits and predictions and solid lines indicate experimentally determined values. For the MCMC ensemble method, error bars indicate the range (minimum to maximum) of predictions.

D.1 Training Set $(\mathcal{D}_{\text{train}})$

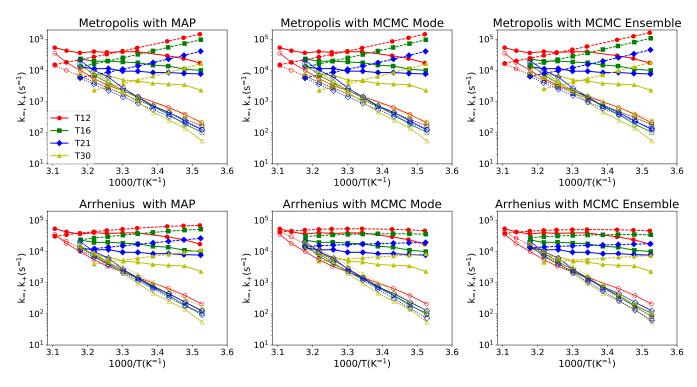


Fig. 3: Model fitting (dashed lines) of reaction rate constants (y axis) for hairpin closing (solid) and opening (open) with sequence $5'-CCCAA-(T)_n-TTGGG-3'$ where n is 12,16, 21, or 30, experimental data (solid lines) from Fig. 4 of Bonnet et al. [3].

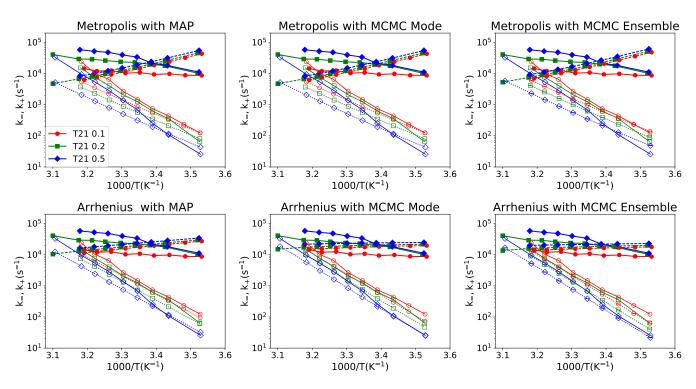


Fig. 4: Model fitting (dashed lines) of reaction rate constants (y axis) for hairpin opening (open) and closing (solid) with sequence 5'-CCCAA- $(T)_{21}$ -TTGGG-3' at different salt concentrations, Fig. 6 from Bonnet et al. [3], experimental data (solid lines) from Fig. 6 of Bonnet et al. [3] wrongfully notes the use of a poly-A instead of a poly-T hairpin loop, which becomes evident in comparison to Fig. 5 of the same work (private communication with the authors).

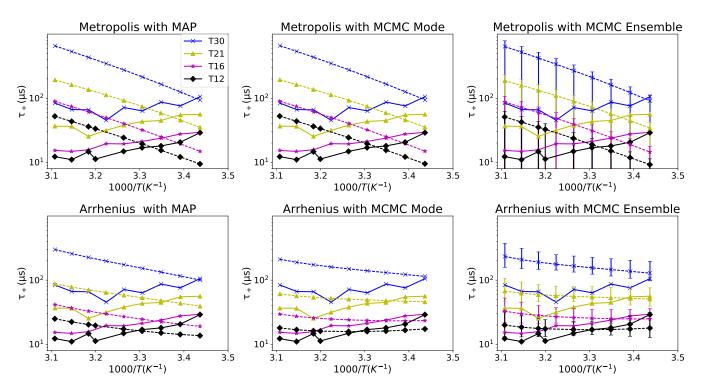


Fig. 5: Model fitting (dashed lines) of reaction timescales (y axis) for hairpin closing with sequence 5'-CCCAA- $(T)_n$ -TTGGG-3' where n is 12,16, 21, or 30, experimental data (solid lines) from Fig. 3.28 of Bonnet [2].

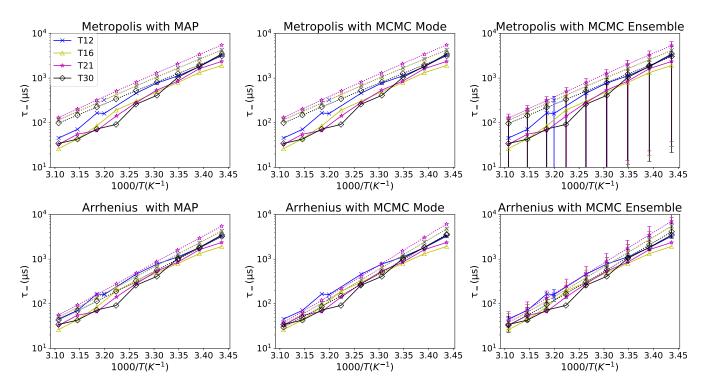


Fig. 6: Model fitting (dashed lines) of reaction timescales (y axis) for hairpin opening with sequence 5'-CCCAA- $(T)_n$ -TTGGG-3' where n is 12,16, 21, or 30, experimental data (solid lines) from Fig. 3.28 of Bonnet [2].

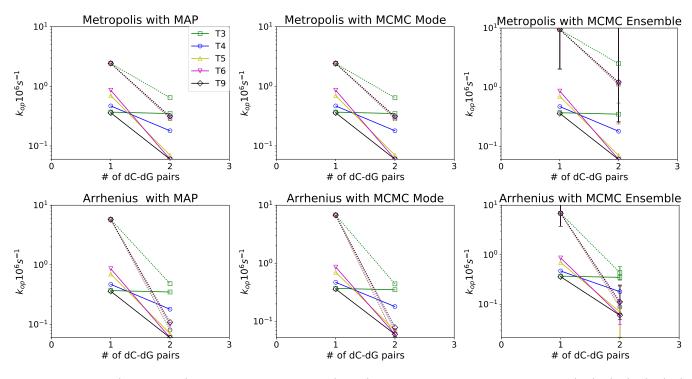


Fig. 7: Model fitting (dashed lines) of reaction rate constants (y axis) for hairpin opening with sequence F- $(dC)_y$ - $(dT)_x$ - $(dG)_y$ (x ranging from 3 to 9) as a function of dC-dG pairs (y ranging from 1 to 2), experimental data (solid lines) from Table 1 (Fig. 3b) of Kim et al. [5].

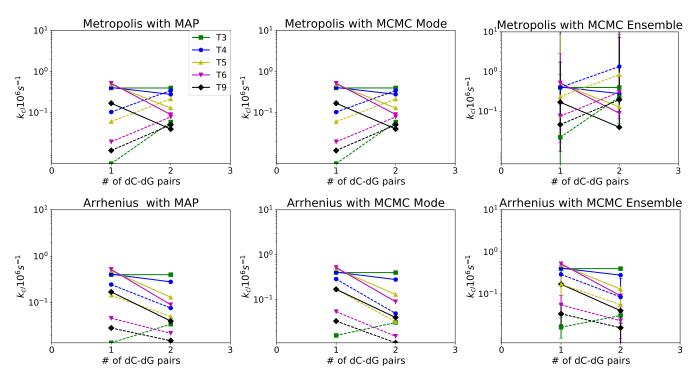


Fig. 8: Model fitting (dashed lines) of reaction rate constants (y axis) for hairpin closing with sequence F- $(dC)_y$ - $(dT)_x$ - $(dG)_y$ (x ranging from 3 to 9) as a function of dC-dG pairs (y ranging from 1 to 2), experimental data (solid lines) from Table 1 (Fig. 3b) of Kim et al. [5].

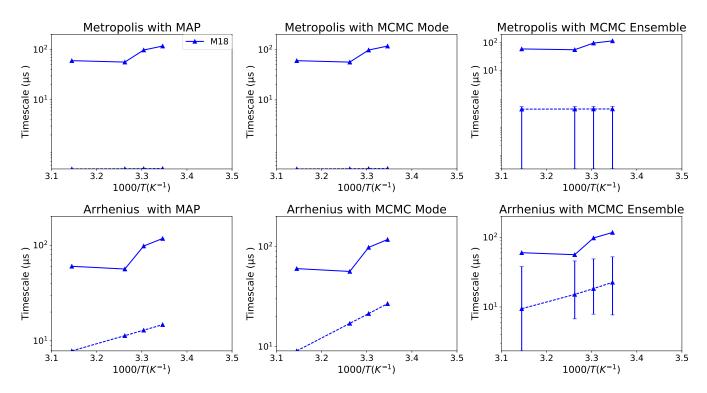


Fig. 9: Model fitting (dashed lines) of reaction timescales (y axis) for bubble closing with sequence M_{18} , experimental data (solid lines) from Fig. 4 of Altan-Bonnet et al. [1].

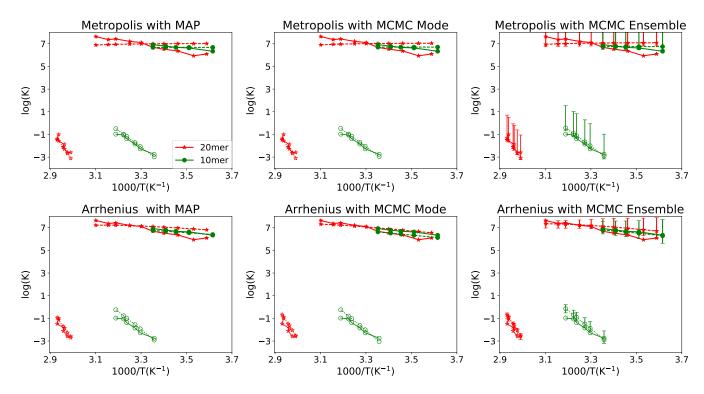


Fig. 10: Model fitting (dashed lines) of reaction rate constants (y axis) for helix association (solid) and disassociation (solid), experimental data (solid lines) from Fig. 6 of Morrison and Stols [7]. 10mer and 20mer are variation in the length of the strand.

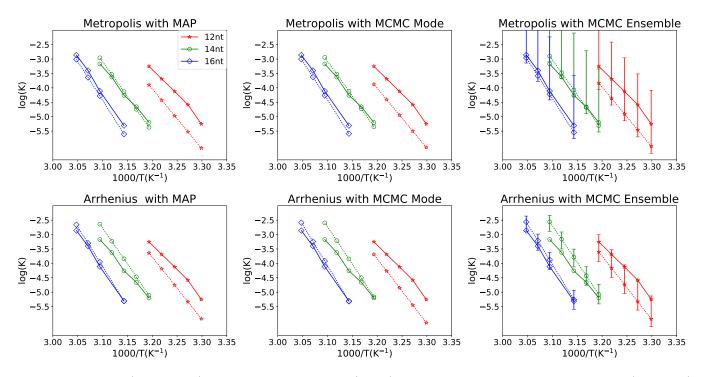


Fig. 11: Model fitting (dashed lines) of reaction rate constants (y axis) for helix disassociation, experimental data (solid lines) from Fig. 6 of Reynaldo et al. [8]. 12nt, 14nt, and 16nt are variations in the length of the strand.

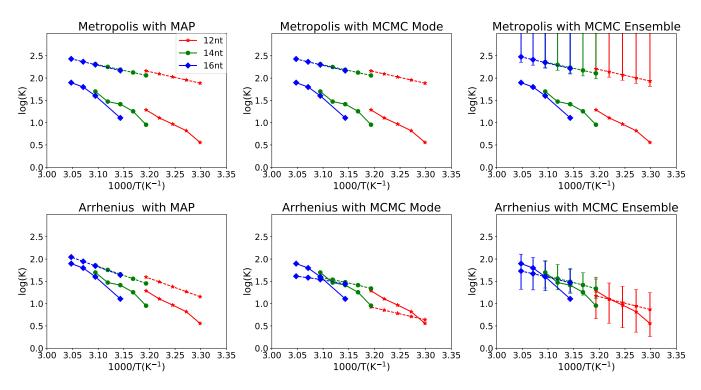


Fig. 12: Model fitting (dashed lines) of reaction rate constants (y axis) for toehold-mediated 3-way strand displacement, experimental data (solid lines) from Fig. 6 of Reynaldo et al. [8]. 12nt, 14nt, and 16nt are variations in the length of the strand.

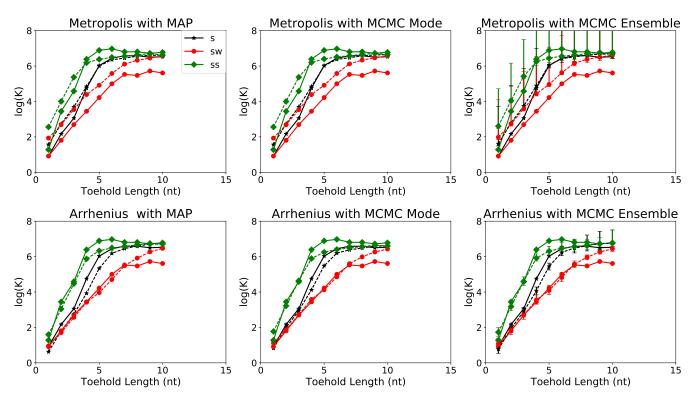


Fig. 13: Model fitting (dashed lines) of reaction rate constants (y axis) for toehold-mediated 3-way strand displacement, experimental data (solid lines) from Fig. 3b of Zhang and Winfree [9]. The toehold is varied between strong (ss), regular (s) and weak (sw) binding strength by varying the G/C content of the toehold sequence.

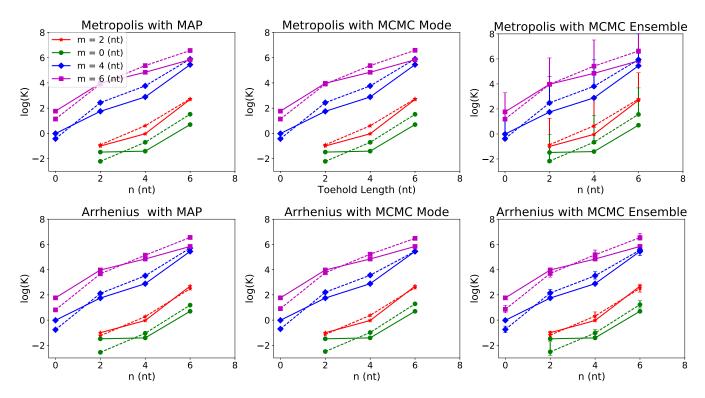


Fig. 14: Model fitting (dashed lines) of reaction rate constants (y axis) for toehold-mediated 4-way strand exchange, experimental data (solid lines) from Table 5.2 of Dabby [4]. m (shown on the legend) and n (shown on the x-axis) are variations in the length of the toehold domains (see Appendix B.5).

D.2 Testing Set $(\mathcal{D}_{\text{test}})$

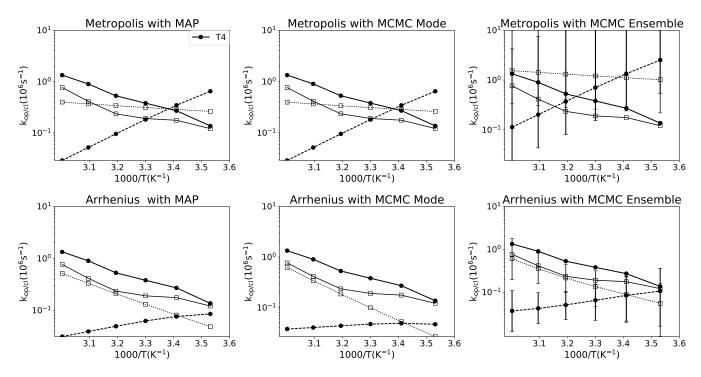


Fig. 15: Model predictions (dashed lines) of reaction rate constants (y axis) for hairpin closing (solid) and opening (open) with sequence $F_{-}(dC)_{2-}(dT)_{4-}(dG)_{2}$, experimental data (solid lines) from Fig. 5a of Kim et al. [5].

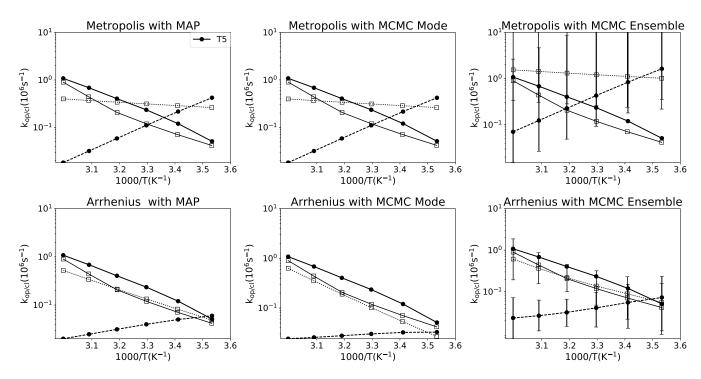


Fig. 16: Model predictions (dashed lines) of reaction rate constants (y axis) for hairpin closing (solid) and opening (open) with sequence F- $(dC)_2$ - $(dT)_5$ - $(dG)_2$, experimental data (solid lines) from Fig. 5b of Kim et al. [5].

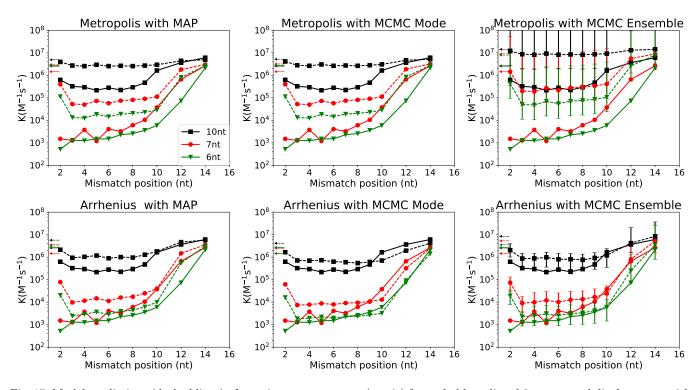


Fig. 17: Model predictions (dashed lines) of reaction rate constants (y axis) for toehold-mediated 3-way strand displacement with mismatches, experimental data (solid lines) from Fig. 2d of Machinek et al. [6]. Arrows indicate no mismatch. The mismatch in the invading strand affects the reaction rate. The length of the toehold domain is ten, seven, and six nucleotides long for \blacksquare , \blacksquare , and \blacktriangledown , respectively.

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