

Circulation theory of enzyme kinetics

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Here we adopt the presentation given by Kalpazatidou. Let $X = (X_n)_{n \geq 0}$ be a discrete-time Markov chain with finite state space S defined on some space (Ω, \mathcal{F}, P) .

Definition 0.1. A circuit function in a finite set S is a periodic function c , which maps the set \mathbf{Z} of integers to S .

Definition 0.2. Let $\mathcal{C}_n(\omega)$ be the class of all cycles occurring along the sample path $\{\xi_t(\omega)\}$

Definition 0.3. Let N_n^c denote the number of time that cycle c is formed by a Markov chain up to time n . Then the sample circulation J_n^c along cycle c by time t is defined as

$$J_n^c = \frac{1}{n} N_n^c$$

and the circulation J^c along cycle c is a nonnegative real number defined as the following almost sure limit:

$$J^c = \lim_{n \rightarrow \infty} J_n^c, \quad a.s.$$

which represents the number of times that cycle c is formed per unit time.

Lemma 0.1.

$$\mathbb{P}(J^c = \nu_c, \forall c \in \mathcal{C}_n(\omega)) = -\min I(\nu)$$

where

1 Large deviation of circulation for two state Markov chains

$$I(\nu) = \nu_1 \log\left(\frac{\nu_1}{\nu_1 + \nu_{12}} / \frac{w_1}{w_1 + w_{12}}\right) + \nu_2 \log\left(\frac{w_2}{w_1 + w_{12}}\right) + 2\nu_{12} \log\left(\frac{\nu_{12}}{\nu_1 + \nu_{12}} / \frac{w_{12}}{w_1 + w_{12}}\right)$$

2 Large deviation of circulation for three state Markov chains

$$\begin{aligned}
I(\nu) = & \sum_{i \in I} \left(-\nu^i \log \frac{\nu^i}{w^i} + (\nu^i - \nu_i) \log(\nu^i - \nu_i) \right) \\
& - (\tilde{\nu} - \sum_{i \in I} \nu_i) \log(\tilde{\nu} - \sum_{i \in I} \nu_i) + \sum_{t \in C_\infty} \nu_t \log \nu_t \\
& - (\nu_1 \log w_1 + \nu_2 \log w_2 + \nu_3 \log w_3) \\
& - (\nu_{12} + \nu_{123}) \log(w_{12} + w_{123}) \\
& - (\nu_{13} + \nu_{132}) \log(w_{13} + w_{132}) \\
& - (\nu_{12} + \nu_{132}) \log(w_{12} + w_{132}) \\
& - (\nu_{23} + \nu_{123}) \log(w_{23} + w_{123}) \\
& - (\nu_{13} + \nu_{123}) \log(w_{13} + w_{123}) \\
& - (\nu_{23} + \nu_{132}) \log(w_{23} + w_{132})
\end{aligned}$$

where $I = \{1, 2, 3\}$ is the state space for Markov chains

$$\mathcal{C}_\infty = \{(1), (2), (3), (1, 2), (2, 3), (1, 3), (1, 2, 3), (1, 3, 2)\}$$

is the class of all cycles occurring. ν_c is the frequency of c occurring, w_c is the circulation of c .

And $\nu^i = \sum_{J_{c_s}(i)=1} \nu_{c_s}$, such as $\nu^1 = \nu_1 + \nu_{12} + \nu_{13} + \nu_{123} + \nu_{132}$ $\tilde{\nu} = \nu_1 + \nu_2 + \nu_3 + \nu_{12} + \nu_{13} + \nu_{23} + \nu_{123} + \nu_{132}$

w^i, w_i has the similar definition.

3 Large deviation of circulation for multi-state Markov chains