

Stochastic Simulation Algorithm (Gillespie Algorithm)

Due to the complexity of solving the CME analytically for the Probabilistic Pharmacokinetic Two-Compartment System, we employ the Gillespie Stochastic Simulation Algorithm (SSA) to simulate the system numerically. The key steps are:

1. Initialization:

- Set initial molecule counts $n_1(0) = D$ (initial drug dose) and $n_2(0) = 0$.
- Initialize time $t = 0$.

2. Iteration:

- Calculate propensities:
 - $a_1 = k_2 n_1$
 - $a_2 = k_1 n_2$
- Compute total propensity:
 - $a_0 = a_1 + a_2$
- Generate two random numbers:
 - $r_1, r_2 \sim \text{Uniform}(0,1)$
- Determine time to next reaction:
 - $\Delta t = -\frac{\ln(r_1)}{a_0}$
- Update time:
 - $t = t + \Delta t$
- Decide which reaction occurs:
 - If $r_2 a_0 < a_1$, transfer from heart to lung:
 - $n_1 \rightarrow n_1 - 1$
 - $n_2 \rightarrow n_2 + 1$
 - Else, transfer from lung to heart:
 - $n_1 \rightarrow n_1 + 1$
 - $n_2 \rightarrow n_2 - 1$
- Record the new state and time.
- Repeat until the maximum simulation time is reached.