#### Dresden Summer School-GitHub version

August 30, 2019

### 1 Dresden Summer School in Systems Biology (August 2019)

#### 1.1 Project 1: Stochastis simulation of gene expression

Project designed and tutored by Christoph Zechner and Stephan Baumgärtner More info

```
[1]: import seaborn as sns
   import numpy as np
   from scipy.integrate import odeint
   from scipy.stats import lognorm, norm
   import pandas as pd
   import matplotlib
   import pylab as pl
   from tqdm import tqdm
   %matplotlib inline
   %qtconsole
   # define some settings for plots
   matplotlib.rcParams['axes.labelsize'] = 16
   matplotlib.rcParams['xtick.labelsize'] = 16
   matplotlib.rcParams['ytick.labelsize'] = 16
   matplotlib.rcParams['legend.fontsize'] = 14
   matplotlib.rcParams['font.family'] = ['sans-serif']
```

# 2 Creating an stochastic simulation with the Gillespie algorithm

#### 2.1 SSA or Gillespie algorithm

Simulates exact trajectories for a stochastic reaction system by sampling random numbers generating the time to the next reaction and which reaction given the current state of the system.

- 1. Initialise the system at t = 0: rate constants c and initial molecule copy numbers
- 2. Calculate indiviual reaction propensities  $a_i(x, c_i)$  and  $a_0(c, x) = \sum_i a_i(x, c_i)$  based on current state
- 3. Generate two random numbers from the uniform distribution  $r_1, r_2 \sim Unif(0,1)$

- 4. Update time:  $t \longrightarrow t + \frac{1}{a_0(x)} \ln \frac{1}{r_1}$
- 5. Find reaction j as the smallest integer satisfying  $\sum_{j'=1}^{j} a_{j'}(x) > r_2 a_0(x)$  and update state as  $x \longrightarrow x + \nu_j$
- 6. If  $t < t_{max}$  go to 2, else exit

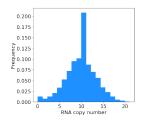
#### Some literature

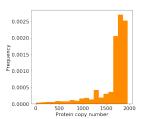
- 1. Gillespie, D. T. A rigorous derivation of the chemical master equation. Phys. A Stat. Mech. its Appl. 188, 404–425 (1992).
- 2. Gillespie, D. T. Exact stochastic simulation of coupled chemical reactions. J. Phys. Chem. 93555, 2340–2361 (1977).
- 3. Gillespie, D. T. Stochastic simulation of chemical kinetics. Annu. Rev. Phys. Chem. 58, 35–55 (2007).

```
[2]: def gillespie(state, c, smatrix, t_max):
        time = []
        time.append(0)
        t = 0
        waiting_times = []
        state_trace = []
        state_trace.append(state)
        while t < t_max:
            r1, r2 = np.random.uniform(0,1,2)
            a = propensities(c, state)
            a_{cum} = np.cumsum(a)
            a_0 = a_cum[-1]
            t_old = t
            t = t + (1/a_0)*np.log(1/r1)
            time.append(t)
            waiting_times.append(t-t_old)
            condition = r2*a_0
            j = np.where(a_cum > condition)[0][0]
            state = state + smatrix[j]
            state_trace.append(state)
        return np.array(time), np.vstack(state_trace)
   def propensities(c, state):
        return [c[0] * (1-state[0]), c[1] * state[0], c[2] * state[0], c[3] *__
     \rightarrowstate[1], c[4] * state[1], c[5] * state[2]]
```

```
[3]: #Parameters
   state = [0,0,0]
   c = np.array([
       0.03, # gene activation rate
       0.003, # gene inactivation rate
       0.5, # transcription rate
       0.05, # RNA degradation rate
       0.1, # RNA translation rate
       0.0005, # protein degradation rate
   ])
   smatrix = np.array([
        [1,0,0], #R1
        [-1,0,0], #R2
        [0,1,0], #R3
        [0,-1,0], #R4
        [0,0,1], #R5
        [0,0,-1], #R6
   ])
   t_max = 300*60
[4]: time, states = gillespie(state, c, smatrix, t_max)
[8]: fig,ax = pl.subplots(1,4, figsize = (25,5))
   #Protein and RNA number
   ax[0].plot(time/60,states[:,1], lw = 2, color = 'darkorange')
   ax[0].set_xlabel("Time")
   ax[0].set_ylabel("Protein Number")
   ax2 = ax[0].twinx()
   ax2.plot(time/60,states[:,2], lw = 2, color = 'dodgerblue')
   ax2.set_ylabel("RNA Number")
   #RNA and portein number correlation
   ax[1].scatter(states[:,1],states[:,2], c = 'dimgrey', s = 10, alpha = 0.2)
   ax[1].set_xlabel('RNA copy number')
   ax[1].set_ylabel('Protein copy number')
   #RNA number state distribution accross the simulation
   bins = np.linspace(0,states[:,1].max(),20)
   ax[2].hist(states[:,1],bins = bins, color = 'dodgerblue', density = True);
   ax[2].set_xlabel('RNA copy number')
   ax[2].set_ylabel('Frequency')
   #Protein number state distribution accross the simulation
```

```
bins = np.linspace(0,states[:,2].max(),20)
ax[3].hist(states[:,2], bins = bins, color = 'darkorange', density = True);
ax[3].set_xlabel('Protein copy number')
ax[3].set_ylabel('Frequency')
pl.tight_layout()
```

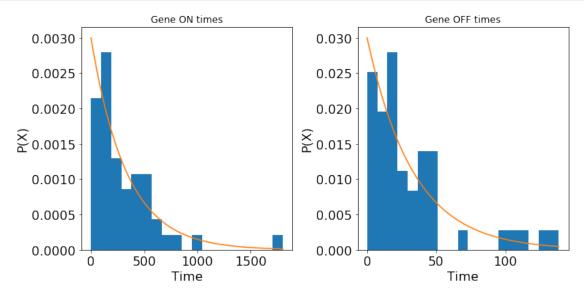




## 3 Calculating the gene ON and OFF distributions

```
[13]: on_events = list(data.query('Gene_diff == 1').index)
     off_events = list(data.query('Gene_diff == -1').index)
[14]: on_times = []
     off times = []
     if states[0,0] == 0:
         for on , off in zip(on_events, off_events):
             on_times.append(data.Time.iloc[off]-data.Time.iloc[on])
                 off_times.append(data.Time.iloc[on_events[on_events.
      →index(on)+1]]-data.Time.iloc[off])
             except:
                 off_times.append(0)
         for on , off in zip(on_events, off_events):
             off_times.append(data.Time.iloc[on]-data.Time.iloc[off])
                 on_times.append(data.Time.iloc[off_events[off_events.
      →index(off)+1]]-data.Time.iloc[on])
             except:
                 on_times.append(0)
     on_times = np.vstack(on_times)
     off_times = np.vstack(off_times)
[18]: fig, ax = pl.subplots(1,2,figsize=(10,5))
     #Gene ON times distribution
     bins = np.linspace(0,on_times.max(),20)
```

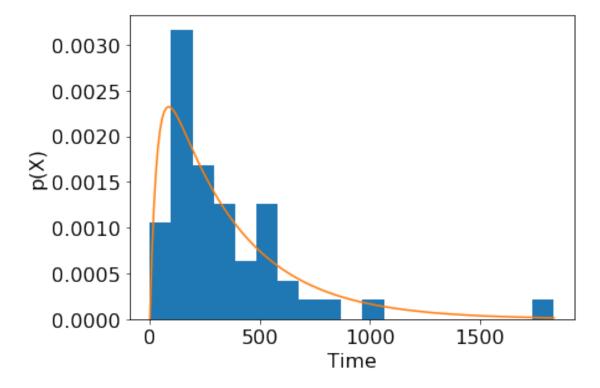
```
ax[0].hist(on_times, bins = bins, density=True)
x = np.linspace(0,on_times.max(),200)
y = c[1]*np.exp(-c[1]*x)
ax[0].plot(x,y)
ax[0].set_xlabel('Time')
ax[0].set_ylabel('P(X)')
ax[0].set_title('Gene ON times')
#Gene OFF time distribution
bins = np.linspace(0,off_times.max(),20)
ax[1].hist(off_times, bins = bins, density = True)
x = np.linspace(0,off_times.max(),200)
y = c[0]*np.exp(-c[0]*x)
ax[1].plot(x,y)
ax[1].set_xlabel('Time')
ax[1].set_ylabel('P(X)')
ax[1].set_title('Gene OFF times')
pl.tight_layout()
```



Both the times the gene is ON and the times the gene is OFF correspond to exponential distributions. This is due to the fact that we consider the activation and deactivation of the gene to follow linear propensities. Therefore, their distributions are exponential.

# 4 Calculating the distribution of the ON-OFF cycle time.

```
[11]: query = data.query('Gene_diff == 1')
     delta_t = []
     for i in range(len(query)-1):
         t1 = query.Time.iloc[i]
         t2 = query.Time.iloc[i+1]
         delta_t.append(t2 - t1)
     delta_t = np.vstack(delta_t)
     fig, ax = pl.subplots(1,1)
     bins = np.linspace(0,delta_t.max(),20)
     ax.hist(delta_t, bins = bins, density = True)
     x = np.linspace(0,delta_t.max(),200)
     y = ((c[0]*c[1])/(c[1]-c[0]))*(np.exp(-c[0]*x)-np.exp(-c[1]*x))
     ax.plot(x,y)
     pl.tight_layout()
     ax.set_xlabel('Time')
     ax.set_ylabel('p(X)')
```



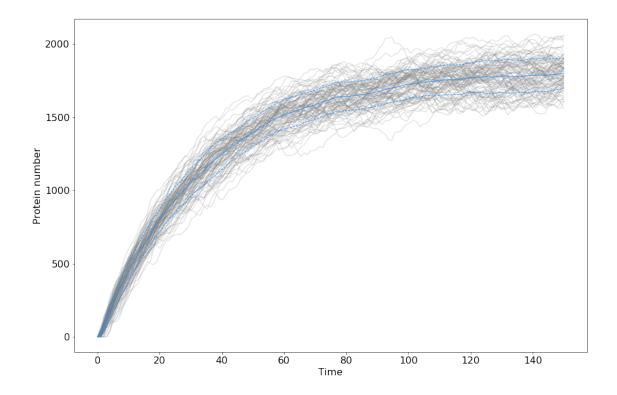
The distribution of ON-OFF cycle times corresponds to a convoluted distribution of two exponential distributions. This is reasonable because the cycle time is dependent on two variables c1 (Gene ON propensity) and c2 (Gene OFF propensity) that both correspond to exponential distributions.

## 5 Generating different stochastic simulations

```
[19]: def lots_gillespies(state, c, smatrix, t_max, timy, it_number):
         simulations = []
         for i in tqdm(range(it_number)):
             time, states = gillespie(state,c,smatrix,t max)
             simulation = sample_times(timy,time,states)
             simulations.append(simulation)
         return simulations
[20]: def sample_times(timy, time, states):
         data = pd.DataFrame([time, states[:,0],states[:,1],states[:,2]], index = __
      →['Time', 'Gene_state', 'RNA', 'Protein']).T
         sampled_data = pd.DataFrame(timy,columns=['Time'])
         sampled_data['Gene'], sampled_data['RNA'], sampled_data['Protein'] = [pd.
      →Series()]*3
         sampled_data = sampled_data.fillna(0)
         for time in timy:
             condition1 = data.Time-time <= 0</pre>
             data condition1 = data[condition1]
             condition2 = abs(data_condition1.Time-time) == min(abs(data_condition1.
      →Time-time))
             data_condition2 = data_condition1[condition2]
             sampled_data.iloc[sampled_data[sampled_data['Time'] == time].index[0],1]__
      →= float(data_condition2['Gene_state'])
             sampled_data.iloc[sampled_data[sampled_data['Time']==time].index[0],2]=
      →float(data_condition2['RNA'])
             sampled_data.iloc[sampled_data[sampled_data['Time']==time].index[0],3]=_u
      →float(data_condition2['Protein'])
         return sampled_data
[23]: #parameters
     t max = 150*60
     it number = 100
     timy = np.linspace(0.1 ,t_max, 150)
     c = np.array([
         0.03, # gene activation rate
         0.003, # gene inactivation rate
         0.5, # transcription rate
         0.05, # RNA degradation rate
         0.1, # RNA translation rate
         0.0005, # protein degradation rate
     ])
     smatrix = np.array([
```

```
[1,0,0], #R1
        [-1,0,0], #R2
        [0,1,0], #R3
        [0,-1,0], #R4
        [0,0,1], #R5
        [0,0,-1], #R6
    ])
[24]: #simulation
    my_simulations = lots_gillespies(state, c, smatrix, t_max, timy, it_number)
    100%|
    | 100/100 [08:27<00:00, 5.07s/it]
[25]: #Plotgting protein values from different simulations
    prot_values = np.vstack([np.array(i.Protein) for i in my_simulations]).T
    RNA_values = np.vstack([np.array(i.RNA) for i in my_simulations]).T
    timy = np.array(timy)
    fig, ax = pl.subplots(1,1, figsize=(15,10))
    ax.plot(timy/60,prot_values, color = 'grey',alpha = 0.3, lw = 1)
    ax.plot(timy/60,prot_values.mean(1), color = 'dodgerblue', lw = 1)
    ax.plot(timy/60,prot_values.mean(1)+prot_values.std(1),'--', color =_
     ax.plot(timy/60,prot_values.mean(1)-prot_values.std(1),'--', color = __
     ax.set_xlabel('Time')
    ax.set_ylabel('Protein number')
```

[25]: Text(0, 0.5, 'Protein number')



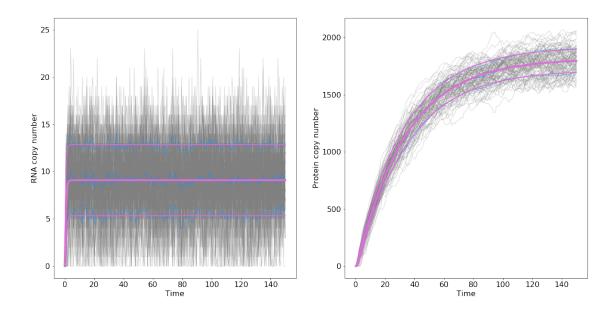
# 6 Establishing the differential equations derived from the Chemical Master Equation (CME) moments

```
[26]: def model(m, t, c):
         dm = np.zeros(14)
         c1 = c[0]
         c2 = c[1]
         c3 = c[2]
         c4 = c[3]
         c5 = c[4]
         c6 = c[5]
         x_1 = m[0]
         x_2 = m[1]
         x_3 = m[2]
         x_4 = m[3]
         x_11 = m[4]
         x_12 = m[5]
         x_13 = m[6]
         x_14 = m[7]
         x_22 = m[8]
```

```
x_23 = m[9]
        x_24 = m[10]
        x_33 = m[11]
        x_34 = m[12]
        x_44 = m[13]
        dm[0] = x_2*c2 - x_1*c1
        dm[1] = x_1*c1 - x_2*c2
        dm[2] = x_2*c3 - x_3*c4
        dm[3] = x 3*c5 - x 4*c6
        dm[4] = x_1*c1 + x_2*c2 - 2*x_11*c1 + 2*x_12*c2
        dm[5] = x_11*c1 - x_2*c2 - x_1*c1 - x_12*c1 - x_12*c2 + x_22*c2
        dm[6] = x_12*c3 - x_13*c1 - x_13*c4 + x_23*c2
        dm[7] = x_13*c5 - x_14*c1 - x_14*c6 + x_24*c2
        dm[8] = x_1*c1 + x_2*c2 + 2*x_12*c1 - 2*x_22*c2
        dm[9] = x_13*c1 + x_22*c3 - x_23*c2 - x_23*c4
        dm[10] = x_14*c1 - x_24*c2 + x_23*c5 - x_24*c6
        dm[11] = x_2*c3 + x_3*c4 + 2*x_23*c3 - 2*x_33*c4
        dm[12] = x_24*c3 + x_33*c5 - x_34*c4 - x_34*c6
        dm[13] = x_3*c5 + x_4*c6 + 2*x_34*c5 - 2*x_44*c6
        return dm
[27]: x_moments = np.zeros(14)
    x_{moments}[0], x_{moments}[4] = 1, 1
[28]: moments = odeint(model, x_moments, timy, args=(c,))
[29]: RNA_mean = moments[:,2]
    RNA_std = np.sqrt(moments[:,11]-RNA_mean**2)
    prot_mean = moments[:,3]
    prot_std = np.sqrt(moments[:,13]-prot_mean**2)
[30]: fig, ax = pl.subplots(1,2, figsize=(20,10))
     #RNA Comparison simulations and moments
    #simulation
    ax[0].plot(timy/60,RNA_values, color = 'grey',alpha = 0.3, lw = 1)
    ax[0].plot(timy/60,RNA_values.mean(1), color = 'dodgerblue', lw = 1)
    ax[0].plot(timy/60,RNA_values.mean(1)+RNA_values.std(1),'--', color =__
     ax[0].plot(timy/60,RNA_values.mean(1)-RNA_values.std(1),'--', color = ___
     #ODE moments
    ax[0].plot(timy/60,RNA_mean, color = 'orchid', lw = 4)
    ax[0].plot(timy/60,RNA_mean+RNA_std, color = 'orchid', lw = 2)
    ax[0].plot(timy/60,RNA_mean-RNA_std, color = 'orchid', lw = 2)
```

```
#plot labels
ax[0].set_xlabel('Time')
ax[0].set_ylabel('RNA copy number')
#RNA Comparison simulations and moments
#RNA Comparison simulations and moments
#simulation
ax[1].plot(timy/60,prot_values, color = 'grey',alpha = 0.3, lw = 1)
ax[1].plot(timy/60,prot_values.mean(1), color = 'dodgerblue', lw = 1)
ax[1].plot(timy/60,prot_values.mean(1)+prot_values.std(1),'--', color =__
ax[1].plot(timy/60,prot_values.mean(1)-prot_values.std(1),'--', color =__
#ODE moments
ax[1].plot(timy/60,prot_mean, color = 'orchid', lw = 4)
ax[1].plot(timy/60,prot_mean+prot_std, color = 'orchid', lw = 2)
ax[1].plot(timy/60,prot_mean-prot_std, color = 'orchid', lw = 2)
#plot labels
ax[1].set_xlabel('Time')
ax[1].set_ylabel('Protein copy number')
```

[30]: Text(0, 0.5, 'Protein copy number')



# 7 Bayesian inference of simulated parameters using a MCMC approach

#### 8 Metropolis-Hastings algorithm

The MH algorithm for sampling from a target distribution , using transition kernel *Q*, consists of the following steps:

```
• Initialize, X1 = x1 say.
```

```
For t = 1, 2,
```

- Sample y from Q(y|xt). Think of y as a "proposed" value for  $x_t + 1$ .
- Compute  $A = \min\left(1, \frac{\pi(y)Q(x_t|y)}{\pi(x_t)Q(y|x_t)}\right)$ . A is often called the "acceptance probabilty".
- With probability *A* "accept" the proposed value, and set  $x_t + 1 = y$ . Otherwise set  $x_t + 1 = x_t$

```
[31]: def bootstraping(prot_valus, N):
         boot_mean = []
         boot_sec = []
         simulations = prot_values.shape[1]
         for j in range(N):
             random = prot_values[:,np.random.randint(0,simulations, simulations)]
             boot_mean.append(random.mean(1))
             boot_sec.append(np.mean(random**2, axis=1))
         means = np.vstack(boot_mean).T
         sec_order = np.vstack(boot_sec).T
         data = np.array([
             means.mean(1),
             sec_order.mean(1),
             means.std(1)**2,
             sec_order.std(1)**2
         ]).T
         return data
[32]: def log_likelihood(data, moments):
         l log = 0
         for tp, mp in zip(data, moments):
             if np.sum(np.array([tp[2],tp[3]]) > 0) > 1:
                 l_{\log} += ((tp[0]-mp[3])**2/(tp[2]))+((tp[1]-mp[13])**2/(tp[3]))
         return -l_log
[33]: N=1000
     data = bootstraping(prot_values,N)
```

```
[34]: parameters_to_be_guessed = np.array([0,1,2,4], dtype = int)
     hast_it = 20000
     proposed_sigma = 0.02
     def mh(hast_it, proposed_sigma, parameters_to_be_guessed):
         global model
         global data
         global x_moments
         global timy
         acceptance_counter = 0
         1_record = np.zeros(hast_it)
         chain = np.zeros((hast_it, len(parameters_to_be_guessed)))
         chain[0] = 0.01
         c_temp = np.copy(c)
         c_temp[parameters_to_be_guessed] = chain[0]
         moments = odeint(model, x_moments, timy, args=(c_temp,))
         l_old = log_likelihood(data, moments)
         l_record[0] = l_old
         for i in tqdm(range(1,hast_it)):
             current_parameters = chain[i-1]
             proposed_parameters = np.random.lognormal(np.log(current_parameters),_
      →proposed_sigma)
             plog_back = np.sum(lognorm.pdf(np.exp(current_parameters),__
      →proposed_sigma, 0, np.exp(proposed_parameters)))
             plog_for = np.sum(lognorm.pdf(np.exp(proposed_parameters),__
      →proposed_sigma, 0, np.exp(current_parameters)))
             c_temp[parameters_to_be_guessed] = proposed_parameters
             moments = odeint(model, x_moments, timy, args=(c_temp,))
             l_new = log_likelihood(data, moments)
             alpha = np.min(
                 [1, np.exp(l_new + plog_back - l_old - plog_for)]
             )
             if alpha >= np.random.uniform(0,1,1):
                 chain[i] = proposed_parameters
                 l_old = l_new
                 acceptance_counter += 1
             else:
                 chain[i] = chain[i-1]
```

```
l_record[i] = l_old
        return chain, l_record
[35]: chain, 1_record = mh(hast_it,proposed_sigma,parameters_to_be_guessed)
      0%1
    | 24/19999 [00:00<12:43, 26.17it/s]c:\users\guillermo
    nevot\appdata\local\programs\python\python37\lib\site-
    packages\ipykernel_launcher.py:35: RuntimeWarning: overflow encountered in exp
    100%|
    | 19999/19999 [12:09<00:00, 27.40it/s]
[36]: fig, ax = pl.subplots(1,2,figsize=(20,5))
    for i in range(0,4):
        ax[0].plot(range(hast_it), chain[:,i])
    ax[0].legend(['c1','c2','c3','c4','c5','c6'])
    ax[0].hlines(c[parameters_to_be_guessed], 0, hast_it)
    sd = np.sqrt(moments[:,13]-moments[:,3]**2)
    ax[1].plot(timy, moments[:, 3], lw=3, color="darkorange")
    ax[1].plot(timy, moments[:, 3]+sd,'--', lw=3, color="darkorange")
    ax[1].plot(timy, moments[:, 3]-sd,'--', lw=3, color="darkorange")
    ax[1].plot(timy,prot_values.mean(1), color = 'dodgerblue', lw = 1)
    ax[1].plot(timy,prot_values.mean(1)+prot_values.std(1),'--', color = __
     ax[1].plot(timy,prot_values.mean(1)-prot_values.std(1),'--', color = __
      [36]: [<matplotlib.lines.Line2D at 0x155a1daa6c8>]
                                              2000
        0.5
        0.4
                                              1500
        0.3
                                              1000
        0.2
```

```
[37]: fig, ax = pl.subplots(1,1)
ax.plot(l_record)
```

2500 5000 7500 10000 12500 15000 17500 20000

0.1

500

2000

4000

6000

8000

#### [37]: [<matplotlib.lines.Line2D at 0x155a11ee7c8>]

