

Randomness in Biology [2014 Aug Term]

Homework 6: Assigned Oct 13. Due Oct 20.

1. The most general one-step master equation in two variables is:

$$\frac{dp_{i,j}}{dt} = -(a_{i,j} + b_{i,j} + c_{i,j} + d_{i,j})p_{i,j} + a_{i-1,j}p_{i-1,j} + b_{i+1,j}p_{i+1,j} + c_{i,j-1}p_{i,j-1} + d_{i,j+1}p_{i,j+1}$$

a. Write down the deterministic ODE this would correspond to. I.e. an equation of the form

$$\frac{d}{dt}i = f(i,j), \quad \frac{d}{dt}j = g(i,j)$$

where f and g are written in terms of the a, b, c, d and i, j are considered continuous.

b. Suppose now that the coefficients all have the following linear (or affine) form:

$$x_{i,j} = x_0 + x_1i + x_2j$$

where this applies for $x = a, b, c, d$.

Derive an ODE for the means $\langle i \rangle, \langle j \rangle$. You should find it is identical to the deterministic case. This argument is easily extended to multiple variables.