

# Simulate binary-state epigenome evolution

December 28, 2017

Assume the epigenome is a sequence of auto-correlated sequence of binary-state random variables. The auto-correlation reflects the organization of the epigenome as alternating domains bearing a certain modification or not. Let the epigenomic sequence be  $S = s_1 s_2 \dots s_N$ . As a graphical model, neighboring sites are connected with undirected edges.  $S$  evolves over time. Assume the stationary distribution for the epigenome has a Gibbs distribution that factorize over pairs of neighboring sites:

$$\Pr(S) = \frac{1}{Z} \exp \left\{ \phi(s_1) + \sum_{n=1}^{N-1} \phi(s_n, s_{n+1}) + \phi(s_N) \right\} \quad (1)$$

The evolution of an individual site is context-dependent. The instantaneous mutation rate from state  $s$  to the alternative state  $\bar{s}$  is  $\gamma(l, s, r)$ , where  $l$ ,  $s$  and  $r$  are the states of three consecutive sites. For a time interval  $[0, t]$ , given that the states of  $l$  and  $r$  are not changed, then the states of site  $s$  follows a continuous-time Markov chain, and the holding time thus follows an exponential distribution. An observation of the path can be summarized with

$$L = \{s(0), k, \{t_i\}_{i=1}^k, t\},$$

where  $s(0)$  is the state at time 0,  $k$  is the total number of jumps,  $t_i$  is the time when the  $i$ -th jump occurred, and  $t$  is the total length of the time interval.

Suppose  $L_l$  and  $L_r$  are given paths of two neighboring sites, then the union of their jumping times

$$\{0, t\} \cup \{t_{li}\}_{i=1}^{k_l} \cup \{t_{ri}\}_{i=1}^{k_r}$$

defines time intervals, within each of which the states of  $l$  and  $r$  stayed constant.

**Stationary Gibbs measure as Markov chain** The stationary distribution in (1) is equivalent to the distribution of a Markov chain. We can derive the relationship between the factors in (1) and the transition probabilities of the Markov chain. The pair-wise potentials are  $Q(a, b) = \exp(\phi(a, b))$ , where  $a, b \in \{0, 1\}$  are binary states. The largest eigen value of  $Q$  is

$$q = \frac{1}{2} \{Q_{00} + Q_{11} + \sqrt{\Delta}\}, \text{ where } \Delta = (Q_{00} - Q_{11})^2 + 4Q_{01}Q_{10}.$$

Let  $r$  be a right eigenvector of  $Q$  corresponding to  $q$ , then we have  $\frac{r_0}{r_1} = \frac{Q_{01}}{q - Q_{00}} = \frac{q - Q_{11}}{Q_{10}}$ . Then the Markov chain transition matrix is

$$T(a, b) = \frac{Q(a, b)r(b)}{qr(a)}, \text{ where } a, b \in \{0, 1\}.$$

To be more specific,

$$\begin{aligned}
T(1, 1) &= \frac{2Q_{11}}{Q_{00} + Q_{11} + \sqrt{\Delta}}, \\
T(0, 0) &= \frac{2Q_{00}}{Q_{00} + Q_{11} + \sqrt{\Delta}}, \\
T(0, 1) &= \frac{4Q_{01}Q_{10}}{(Q_{00} + \sqrt{\Delta})^2 - Q_{11}^2}, \\
T(1, 0) &= \frac{4Q_{01}Q_{10}}{(Q_{11} + \sqrt{\Delta})^2 - Q_{00}^2}.
\end{aligned} \tag{2}$$

The expected methylation level is thus  $1 - \frac{2Q_{01}Q_{10}}{(Q_{00}-Q_{11})^2+4Q_{01}Q_{10}+(Q_{11}-Q_{00})\sqrt{\Delta}}$ .

**Relationship between mutation rates and stationary distribution** What transition rate function  $\gamma$  can lead to a stationary distribution determined by  $\phi$ ? The Proposition 1 of Jensen & Pedersen (2000) gives a sufficient condition:

$$\frac{\gamma(l, s, r)}{\gamma(l, \bar{s}, r)} = \frac{\exp(\phi(l, \bar{s}) + \phi(\bar{s}, r))}{\exp(\phi(l, s) + \phi(s, r))}, \tag{3}$$

which is derived from the reversibility property of the stationary distribution.

The proposition 2 and 3 give a way of specifying  $\gamma$  from  $\phi$ . Assume that the log intensities can be written as

$$\log(\gamma(l, s, r)) = -g(l, s, r) + \ell(l, r),$$

and that there exists a function  $q(l, r)$  such that

$$g(l, s, r) = g(l, s, *) - g(l, *, *) + g(s, r, *) - g(s, *, *) + q(l, r)$$

Then  $g$  bridges  $\gamma$  and  $\phi$  with

$$\phi(l, s) = g(l, s, *) - g(l, *, *),$$

where ‘\*’ stands for averaged function value over all values of the indicated operands. So we only need to specify function  $g$ , which has 8 possible input configurations. Based on empirical understanding of epigenomes, we want  $g$  (and  $\gamma$ ) to have left-right symmetry, i.e.  $g(a, b, c) = g(c, b, a)$ . Under this assumption, two pairs of configurations are equivalent, leaving 6 distinct configurations.

However, we can directly verify that if we define mutation rates as follows,

$$\log(\gamma(l, s, r)) = \ell(l, r) + (\phi(l, \bar{s}) + \phi(\bar{s}, r)), \tag{4}$$

where  $\ell$  is some function independent of  $s$ , then the rates satisfy the condition in Equation 3.

We can organize the mutation rates into a  $8 \times 8$  matrix as follows:

$$\Gamma = \begin{matrix} & \begin{matrix} 000 & 010 & 001 & 011 & 100 & 110 & 101 & 111 \end{matrix} \\ \begin{matrix} 000 \\ 010 \\ 001 \\ 011 \\ 100 \\ 110 \\ 101 \\ 111 \end{matrix} & \left( \begin{array}{cccccccc} \cdot & a & 0 & 0 & 0 & 0 & 0 & 0 \\ b & \cdot & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \cdot & c & 0 & 0 & 0 & 0 \\ 0 & 0 & d & \cdot & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \cdot & c & 0 & 0 \\ 0 & 0 & 0 & 0 & d & \cdot & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \cdot & e \\ 0 & 0 & 0 & 0 & 0 & 0 & f & \cdot \end{array} \right) \end{matrix}$$

If a methylome sequence with mutation rates  $\Gamma$  has stationary distribution (1), then the condition in (3) holds, which leads to the following constraints on the mutation rates:

$$ad^2e = bc^2f.$$

Given the mutation rates  $a, b, c, d$ , it is sufficient to derive the relationship between the potentials:

$$\phi(0, 0) = \phi(0, 1) + \frac{1}{2} \log\left(\frac{b}{a}\right), \text{ and } \phi(1, 1) = \phi(0, 1) + \frac{1}{2} \log\left(\frac{bc^2}{ad^2}\right). \quad (5)$$

In summary, the mutation rate matrix can have 5 free parameters. If we add a constraint on the expected number of changes per unit time, then there will be only 4 free parameters. The two ratios  $\frac{b}{a}$  and  $\frac{bc^2}{ad^2}$  can uniquely determine the stationary distribution (1) through equation (5).

**Simulation scheme** We model the evolution of the entire sequence that with a continuous time Markov chain that allows instantaneous jump from one sequence to another only if they differ at one position. The jumping rate at each position is dependent on its state and the states of its neighboring sites. We assume that the states of the first and last sites are fixed throughout evolution.

Consider the  $2^N \times 2^N$  transition rate matrix  $M$ , for any methylome  $a$  and methylome  $b$  that have a single difference at a position where  $a$  has state  $j$  and  $b$  has state  $\bar{j}$ , and the neighboring positions have states  $i$  and  $k$  in both methylomes, the rate of such a jump is  $\lambda_{ijk} = \gamma(i, j, k) = \Gamma_{ijk, i\bar{j}k}$ .

Given the current methylome  $a$ , the holding time

$$X_a \sim \text{Exp}(-M_{aa})$$

is an exponential variable. Its rate parameter  $-M_{aa}$  is the sum of all instantaneous rates for jumps from  $a$  to a methylome that only differs with  $a$  at one position:

$$-M_{aa} = \sum_{i,j,k} c_{ijk}(a) \lambda_{ijk},$$

where  $c_{ijk}(a) = \sum_{n=1}^{N-2} I(a_n = i, a_{n+1} = j, a_{n+2} = k)$  is the total number of the triplet pattern  $ijk$  in methylome  $a$ .

Given that the first jump happened, the probability that the jump occurred in the context of  $ijk$  is proportional to  $c_{ijk}(a) \lambda_{ijk}$ . Given that a jump happened in context  $ijk$ , the jump is equally likely among positions

with this context. The expected number of changes per site per unit time is  $\sum_{ijk} \pi_{ijk} \lambda_{ijk}$ , where  $\pi_{ijk}$  is the stationary probability of pattern  $ijk$  in the methylome.

In summary, we have the following simulation procedure for the evolution process for a methylome with  $N$  sites over time interval  $[0, T]$ , given that the initial methylome is  $a(0)$ :

1. Let  $t \leftarrow 0$ , and initialize all paths  $L_n = \{a_n(0), k_n = 0, T_n = \emptyset, t\}$ , for  $n = 1, \dots, N$ .
2. While  $t < T$ :

(a) Generate  $x \sim \text{Exp}(-M_{a(t)a(t)})$ , where  $-M_{a(t)a(t)} = \sum_{i,j,k} c_{ijk}(a(t)) \lambda_{ijk}$ .

If  $t + x < T$ :

- Choose pattern  $ijk$  from  $\{ijk : i, j, k \in \{0, 1\}\}$  with probability proportional to  $c_{ijk}(a(t)) \lambda_{ijk}$ .
- Scan methylome  $a(t)$ , uniformly choose one position  $n$  out of the  $c_{ijk}$  positions all with the pattern  $ijk$  in  $a(t)$ .
- Set  $a(t + x) \leftarrow a(t)_{1\dots n-1} \overline{a(t)_n} a(t)_{n+1\dots N}$ .
- Add jump time to the path of position  $n$ :

$$k_n \leftarrow k_n + 1, \quad T_n \leftarrow T_n \cup \{t + x\}.$$

Else  $a(T) \leftarrow a(t)$ .

(b)  $t \leftarrow t + x$

## References

Jensen JL, Pedersen AMK (2000) Probabilistic models of DNA sequence evolution with context dependent rates of substitution. *Advances in Applied Probability* 32:499–517.