

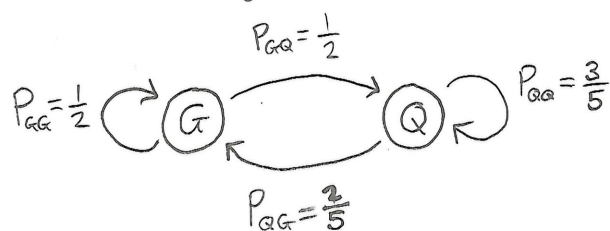
M.B 2012 (Faisal Questions)

1. → Half of the growing cells turn quiescent overnight $\therefore P_{GQ} = \frac{1}{2}$
- Two out of five quiescent cells turn into growing cells overnight $\therefore P_{QG} = \frac{2}{5}$
- Other cells remain in their respective state.

Two states:

- Growing (G)
- Quiescent (Q)

a) i) Markov process diagram:



ii) Transition probability matrix \underline{P} :

$$\underline{P} = \begin{pmatrix} G & Q \\ \frac{1}{2} & \frac{2}{5} \\ \frac{1}{2} & \frac{3}{5} \end{pmatrix} \begin{matrix} G \\ Q \end{matrix} \quad \checkmark \quad (\text{column-to-row form. i.e. columns sum to 1})$$

iii) In the long run, what proportion of cells will be in each state?

- 'In the long run' \Rightarrow stationary (steady state) distribution. π .

- To find this distribution, we can utilise the probability condition for the steady state distribution;

$\pi_1 + \pi_2 = 1$, and the forward-kolmogorov equation; $\underline{P}\pi = \pi$.

- We can now solve for π_1 and π_2 :

$$\begin{pmatrix} \frac{1}{2} & \frac{2}{5} \\ \frac{1}{2} & \frac{3}{5} \end{pmatrix} \begin{pmatrix} \pi_1 \\ \pi_2 \end{pmatrix} = \begin{pmatrix} \pi_1 \\ \pi_2 \end{pmatrix} \Rightarrow \begin{cases} \frac{1}{2}\pi_1 + \frac{2}{5}\pi_2 = \pi_1 & \therefore \frac{2}{5}\pi_2 = \frac{1}{2}\pi_1 \\ \frac{1}{2}\pi_1 + \frac{3}{5}\pi_2 = \pi_2 & \therefore \frac{1}{2}\pi_1 = \frac{2}{5}\pi_2 \end{cases} \Rightarrow \pi_1 = \frac{4}{5}\pi_2 \quad \textcircled{1} \text{ (same)}$$

$$\text{Also: } \pi_1 + \pi_2 = 1 \quad \textcircled{2}$$

- sub ① into ②:

$$\therefore \left(\frac{4}{5}\pi_2\right) + \pi_2 = 1 \quad \therefore \pi_2 = \frac{5}{9} \quad \therefore \pi_1 = \frac{4}{9} \quad \therefore \pi = \begin{pmatrix} \frac{4}{9} \\ \frac{5}{9} \end{pmatrix} \begin{matrix} \leftarrow \pi_G \\ \leftarrow \pi_Q \end{matrix} \quad \checkmark$$

- Hence in the long run, $\frac{4}{9}$ of the cells will be growing and $\frac{5}{9}$ of the cells will be quiescent.

important to know

f

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2. b) i) List the different attractors that a (continuous time, non-linear ODE) model of the form $\dot{x} = f(x)$ can have when x is:

A) 1D:

→ fixed points

→ $\pm\infty$

(Slide 64 notes)

B) 2D:

→ fixed points

→ $\pm\infty$


→ limit cycles

C) 3D and higher:

→ fixed points

→ $\pm\infty$

→ limit cycles

→ quasi-periodic attractors 

→ chaotic attractors. 

ii) explain the concept of 'bifurcation' of a dynamical system. (slide 26 notes)

- A bifurcation occurs when a change in the parameter(s) of the model produce qualitative (or large) changes in the long term behaviour (of the attractors) of the system, eg:

↳ (i.e. the number or stability of the attractors of a dynamical system.)

- the number of attractors (e.g. fixed points) changes.
- the type of attractors changes (e.g. from fixed point to limit cycle)
- the stability of attractors (e.g. fixed points) changes.

b) iii) Explain the following types of bifurcations:

A) Transcritical bifurcation:

- A particular kind of local bifurcation in which one of the fixed points is always zero.
- The normal form of the transcritical bifurcation is $\dot{x} = r x - x^2$.
- It is characterised by a merging and subsequent stability reversal of a stable and an unstable fixed point.
- (Exchange of stability properties of the fixed points at the critical bifurcation value)

B) Saddle-node bifurcation: (also known as blue sky bifurcation)

- The normal (common/general?) form of the saddle-node bifurcation is $\dot{x} = r + x^2$ where ' x ' is the state variable and ' r ' is the bifurcation parameter.
- It is characterised by a merging and subsequent disappearance (or sudden creation depending on how the parameter is varied) of a stable and unstable fixed point.
- (Simultaneous appearance or disappearance of a stable fixed point and a saddle (unstable) fixed point at the critical bifurcation value.)

C) Pitchfork bifurcation:

- Change of stability of a fixed point and the simultaneous appearance of 2 new fixed points at the critical bifurcation value.
- The normal forms of the pitchfork bifurcation are: \rightarrow supercritical case: $\dot{x} = r x - x^3$
 \rightarrow subcritical case: $\dot{x} = r x + x^3$
- (There is always a fixed point at $x=0$, and if $r > 0$, there are two other fixed points at $x = \sqrt{r}$ and $x = -\sqrt{r}$)

3. 1D model of gene auto-activation. (Slide 72 notes)

The dynamics of a self-activated gene can be represented by the following model composed of two ODEs:

$$\dot{m} = k_1 \frac{p^2}{k^2 + p^2} - d_1 m \quad (1)$$

(2nd order model)

$$\dot{p} = k_2 m - d_2 p \quad (2)$$

$m(t)$ = mRNA concentration.

$p(t)$ = protein concentration.

k_1 = maximal transcription rate.

k_2 = translation rate.

k = activation threshold.

d_1 = mRNA degradation rate.

d_2 = protein degradation rate.

It can be shown that the second order model (1) & (2) can be reduced to a first order model of the form:

$$\dot{p} = \alpha \frac{p^2}{k^2 + p^2} - d_2 p \quad (3)$$

a) First order model (3) and its fixed point(s) analysis.

i) using quasi-steady state approximation $\dot{m} = 0$, show how (1) & (2) reduce to (3) and identify α .

$$\dot{m} = 0, \quad \therefore (1) \Rightarrow 0 = k_1 \frac{p^2}{k^2 + p^2} - d_1 m \quad \therefore d_1 m = k_1 \frac{p^2}{k^2 + p^2}$$

$$\therefore m = \frac{k_1}{d_1} \frac{p^2}{(k^2 + p^2)}$$

$$\text{sub into (2)} \Rightarrow \dot{p} = k_2 \left(\frac{k_1}{d_1} \frac{p^2}{(k^2 + p^2)} \right) - d_2 p$$

$$\therefore \dot{p} = \alpha \frac{p^2}{k^2 + p^2} - d_2 p \quad \text{where} \quad \alpha = k_2 \frac{k_1}{d_1} \quad \checkmark$$

ii) Find the analytical expression of the fixed points of ③. Hence show how many fixed points ③ can have, depending on d_2 .

Fixed points of ③ ($\dot{p} = \alpha \frac{p^2}{k^2 + p^2} - d_2 p$) will occur when $\dot{p} = 0$.

$$\therefore 0 = \alpha \frac{p^2}{k^2 + p^2} - d_2 p \quad \therefore d_2 p = \alpha \frac{p^2}{k^2 + p^2} \quad \therefore d_2 p (k^2 + p^2) = \alpha p^2$$

$$\therefore d_2 p k^2 + d_2 p^3 = \alpha p^2$$

$$\therefore d_2 p^3 - \alpha p^2 + d_2 k^2 p = 0$$

$$\therefore p(d_2 p^2 - \alpha p + d_2 k^2) = 0$$

$$p = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-(-\alpha) \pm \sqrt{(-\alpha)^2 - 4(d_2)(d_2 k^2)}}{2(d_2)}$$

$$\therefore p = \frac{\alpha \pm \sqrt{\alpha^2 - 4d_2^2 k^2}}{2d_2}$$

$$\therefore p = 0 \quad \text{and} \quad \frac{\alpha \pm \sqrt{\alpha^2 - 4d_2^2 k^2}}{2d_2}$$

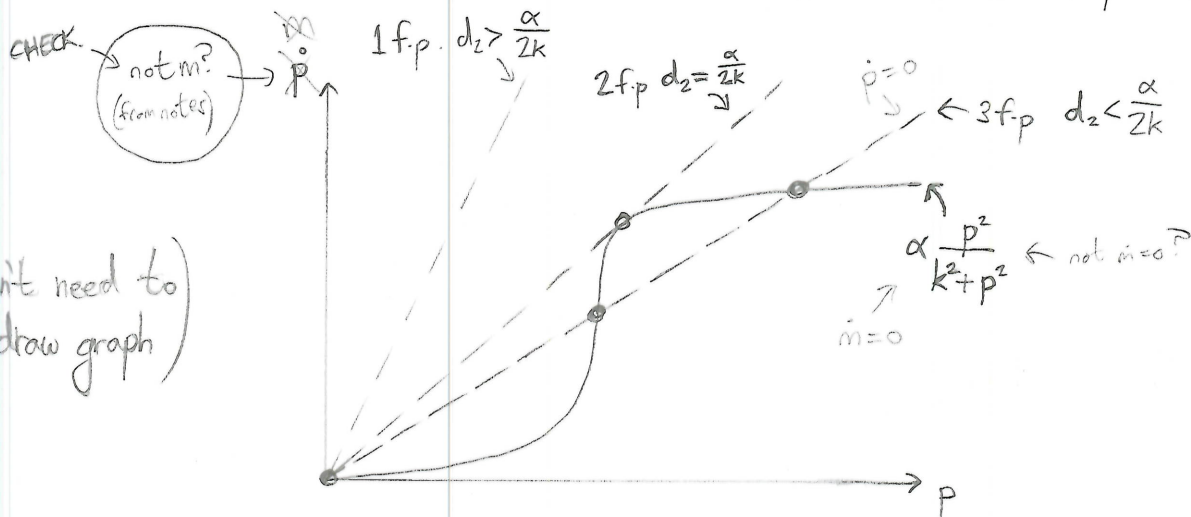
p represents the concentration of a protein, so p can only be positive and real.

Then, depending on $d_2 \geq 0$, the model will have a different number of fixed points.

WRITE OUT FULLY.

→ if $\alpha^2 > 4d_2^2 k^2 \quad \therefore \alpha > \pm 2d_2 k \quad \therefore d_2 < \frac{\alpha}{2k}$ (3 fixed points, $p=0$ and p_{\pm})

→ if $\alpha^2 = 4d_2^2 k^2 \quad \therefore \alpha = \pm 2d_2 k \quad \therefore d_2 = \frac{\alpha}{2k}$ (2 fixed points, $p=0$ and $p = \frac{\alpha}{2d_2}$)



→ if $\alpha^2 < 4d_2^2 k^2 \quad \therefore \alpha < \pm 2d_2 k \quad \therefore d_2 > \frac{\alpha}{2k}$ (2 complex fixed points, one at $p=0$, not relevant).

(iii) For the model in (3), show that a bifurcation occurs when d_2 becomes larger than a certain critical value. Calculate the critical value of d_2 at which bifurcation occurs (in terms of parameters of (3)).

- A bifurcation occurs because a change in the parameter d_2 causes qualitative changes (large) in the long term behaviour of the system.
of the attractor
- 3 fixed points exist when $d_2 < \frac{\alpha}{2k}$.
- The two fixed points coalesce into one at $d_2 = \frac{\alpha}{2k}$.
- This occurs at the critical value $d_2 = \frac{\alpha}{2k}$, so therefore the bifurcation occurs at $d_2 = \frac{\alpha}{2k}$.
- (Note that ^{at} the critical value $d_2 = \frac{\alpha}{2k}$, the two fixed points p_{\pm} merge into one which has the value $p_{\text{bif}} = \frac{\alpha}{2d_2} = k$.)

b) Stability and bifurcation analysis of the first order model (3).

i) Using a graphical approach (nullcline) explain the stability of each fixed point for the model given in (3), show the flow on the p axis.

- The fixed point $p=0$ is stable, p_- is unstable and p_+ is stable.

- Graphically:

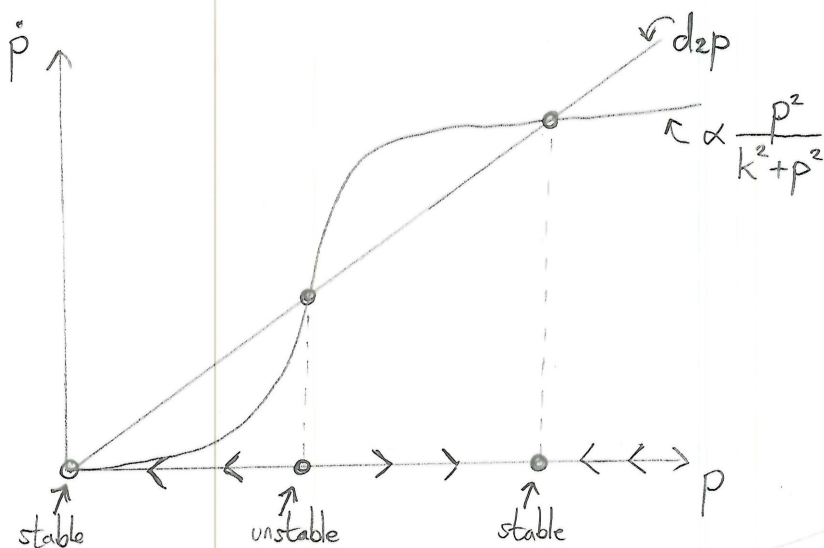
→ The equation $\dot{p} = \alpha \frac{p^2}{k^2 + p^2} - d_2 p$ allows us to easily evaluate flow along the real line of protein concentrations p .

→ For \dot{p} to be positive, we need to have $\alpha \frac{p^2}{k^2 + p^2} - d_2 p > 0 \therefore \alpha \frac{p^2}{k^2 + p^2} > d_2 p$
(i.e. \dot{p} is positive when the curve $\alpha \frac{p^2}{k^2 + p^2}$ lies above the curve $d_2 p$).

→ For \dot{p} to be negative, we need to have $\alpha \frac{p^2}{k^2 + p^2} - d_2 p < 0 \therefore \alpha \frac{p^2}{k^2 + p^2} < d_2 p$
(i.e. \dot{p} is negative when the curve $\alpha \frac{p^2}{k^2 + p^2}$ lies below the curve $d_2 p$).

NP →

- This allows us to draw the direction of the flow on the horizontal axis p :



- Algebraically:

→ The stability of the fixed points can be established by looking at the Jacobian evaluated at each fixed point.

→ The Jacobian here is scalar and given by: ? → one equation.

$$\frac{\partial}{\partial p} \left(\alpha \frac{p^2}{k^2 + p^2} - d_2 p \right) = \frac{\alpha (k^2 + p^2) 2p - 2\alpha p^3 - d_2 (k^2 + p^2)}{(k^2 + p^2)^2} = \frac{\alpha k^2 2p - d_2 (k^2 + p^2)}{(k^2 + p^2)^2}$$

→ At $p_0 = 0$, we have $\left. \frac{\partial}{\partial p} \left(\alpha \frac{p^2}{k^2 + p^2} - d_2 p \right) \right|_{p=0} = -\frac{d_2}{k^2} \leq 0 \therefore$ the f.p. $p_0 = 0$ is stable.

→ At $p = p_{\pm}$, we have by definition that $d_2 (p_{\pm}^2 + k^2) - \alpha p_{\pm} = 0$,

$$\text{Thus } \left. \frac{\partial}{\partial p} \left(\alpha \frac{p^2}{k^2 + p^2} - d_2 p \right) \right|_{p=p_{\pm}} = \frac{\alpha k^2 2p_{\pm} - d_2 (k^2 + p_{\pm}^2)^2}{(k^2 + p_{\pm}^2)^2} = \frac{d_2 (k^2 - p_{\pm}^2)}{(k^2 + p_{\pm}^2)}$$

→ The Jacobian is zero at $p = k$; positive for $p < k$, and negative for $p > k$.

→ Since $p_- < k$ and $p_+ > k$, we have that p_- is unstable and p_+ is stable.

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→ (Note that, imposing that the Jacobian is zero, also corresponds in this case to imposing that the two curves touch tangentially, i.e. slopes of the curves are equal.)

→ This means that the two fixed points merge into one when $p=k$.

→ This is coherent with what we said before.

iii) what type of bifurcation occurs when d_2 becomes larger than the critical bifurcation value?

— When d_2 becomes larger than the critical bifurcation value ($d_2 > \frac{\alpha}{2k}$), a stable and unstable fixed point merge and then disappear.

— This means it is a saddle-node or blue sky bifurcation.

