



Modelling
sleep-wake
regulation

Matthew Bailey

Introduction

The two process
model

One dimensional
maps

Bifurcations

Sleep deprivation

Ultradian rhythms

An external
zeitgeber

Modelling sleep-wake regulation

The dynamics, bifurcations and applications of the two process model

Matthew Bailey



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Overview

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Why mathematically model sleep?

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- Understood that poor sleep can lead to many diseases
- Models can help understand the underlying physiology
- Understanding sleep timing has many practical uses



The two process model

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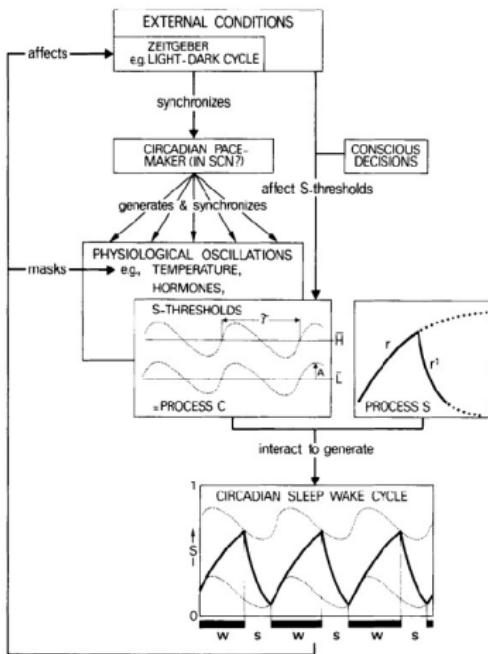
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Borbély 1982, Daan et al. 1984

- **Circadian process:** oscillator entrained to 24 hours by external conditions

- **Homeostatic process:** denoting physiological oscillations

- Interaction of these two processes gives switching between sleep and wake



Model equations

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Homeostat:

$$H_s(t) = H^+(t_0)e^{\frac{t_0-t}{\chi_s}}.$$

$$H_w(t) = 1 + (H^-(t_0) - 1)e^{\frac{t_0-t}{\chi_w}}.$$

Switching:

$$H^+(t) = H_0^+ + a \sin(2\pi t),$$

$$H^-(t) = H_0^- + a \sin(2\pi t).$$

Assumptions:

Homeostat increases on wake and decreases on sleep:

$$\chi_{s,w} > 0, \quad H_0^- + a < 1, \quad H_0^+ - a > 0$$

Switching between sleep and wake occurs:

$$H_0^- + a > 0, \quad H_0^+ - a < 1.$$



Model and assumptions

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Sleep-wake dynamics

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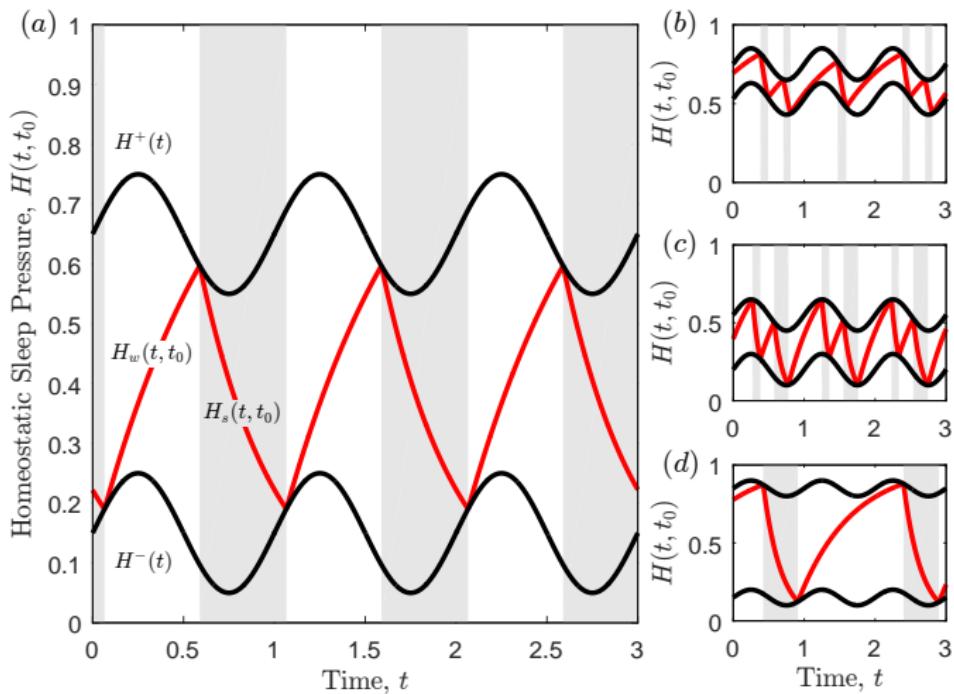
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Human sleep

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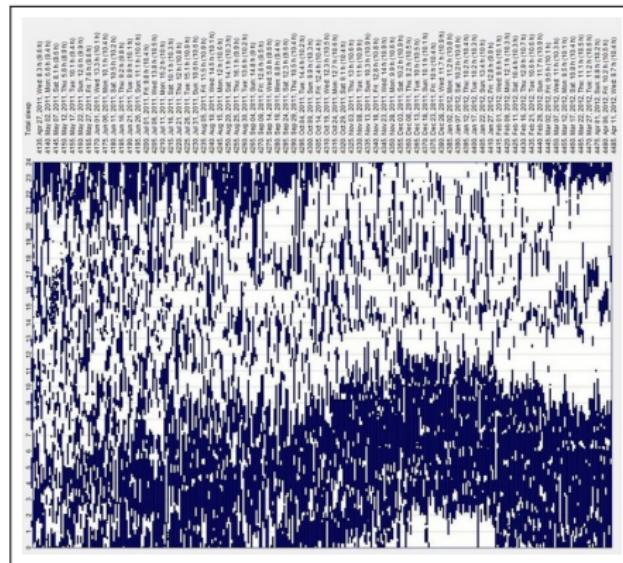
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- Monophasic in adults (One sleep per day)
- Changes from birth to adulthood





One dimensional map

The up and down maps

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Down map

$T_d : \mathbb{R} \mapsto \mathbb{R}$ where $T_d(t_0)$ is the first time greater than t_0 such that

$$H_s(T_d(t_0), t_0) = H^-(T_d(t_0)).$$

Up map

$T_u : \mathbb{R} \mapsto \mathbb{R}$ where $T_u(t_0)$ is the first time greater than t_0 such that

$$H_w(T_u(t_0), t_0) = H^+(T_u(t_0)).$$



One dimensional maps

The composite map

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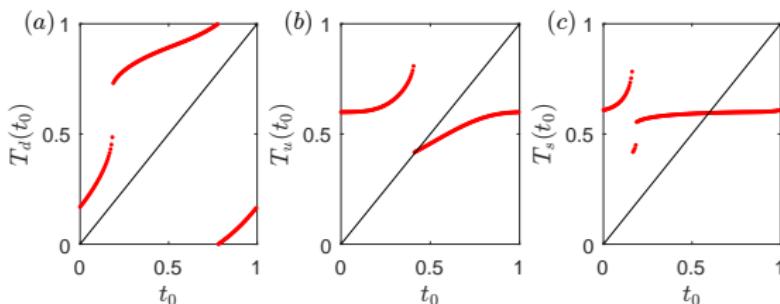
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Composite map

$$T_s : \mathbb{R} \mapsto \mathbb{R}, \quad T_s(t_0) = T_u(T_d(t_0)).$$



All three maps satisfy

$$T_i(t_0 + 1) = T_i(t_0) + 1, \quad i = d, u, s.$$

$T_i(t_0)$ can be seen as the lift of a monotonic circle map
on the interval $[0, 1]$.



(p, q) periodic solutions

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- Many different types of periodic orbits.
- p sleeps (and hence p wakes) in q days.

Hence we say that t_0 generates a (p, q) periodic orbit if

$$T_s^p(t_0) = t_0 + q.$$

Interested in the mechanisms which create/ annihilate periodic solutions



Saddle node bifurcations

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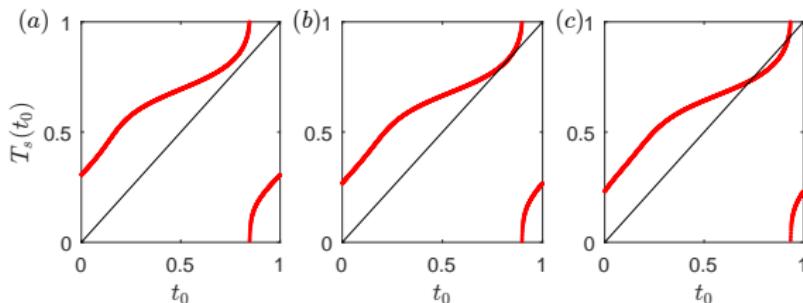
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$$(\mathcal{T}_s^P)'(t_0) = 1 \quad \text{and} \quad \mathcal{T}_s^P(t_0) = t_0 + q$$



Creates and annihilates periodic solutions

$0 \rightarrow 1 \rightarrow 2 \rightarrow 1 \rightarrow 0$



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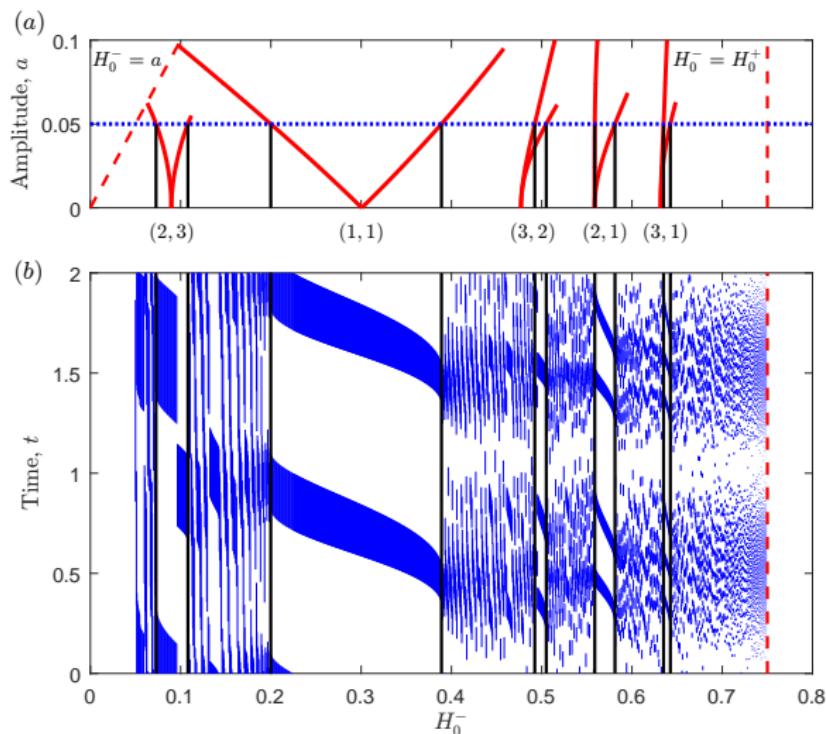
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Border collisions

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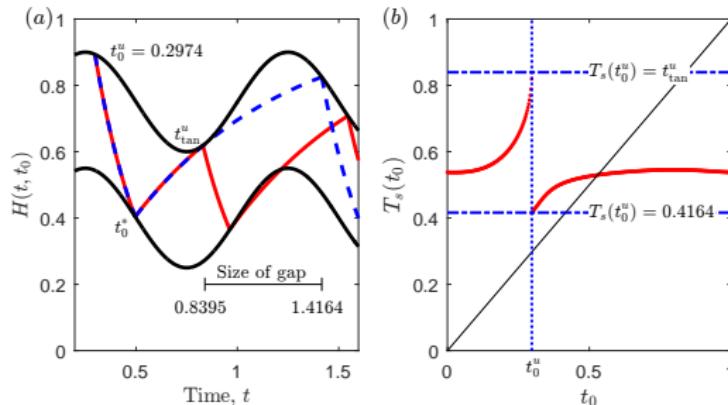
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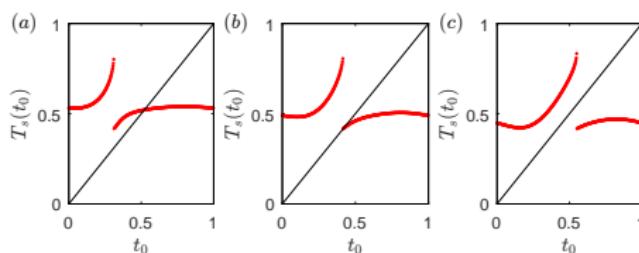
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Switch at the tangency point or a near miss





Border collisions

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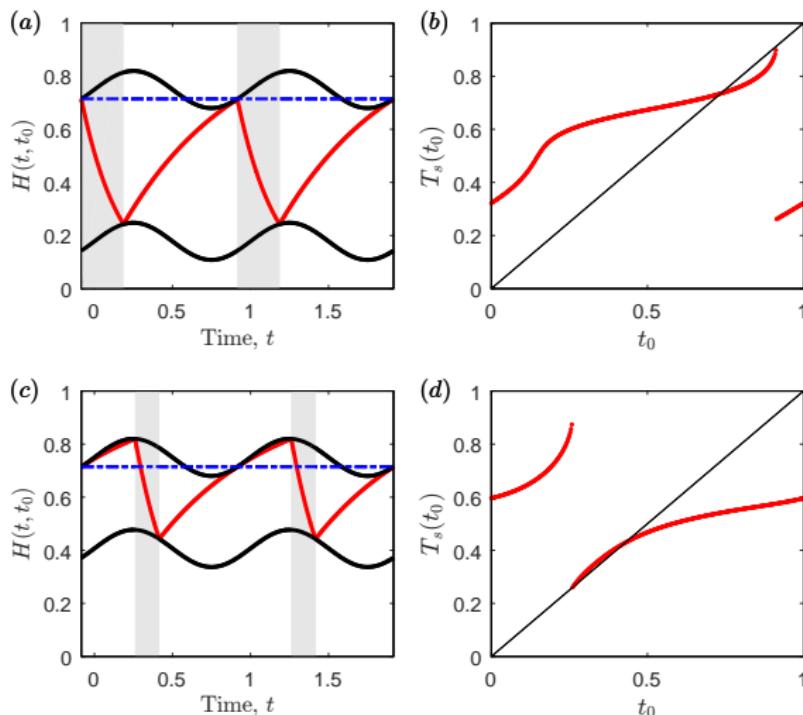
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Bifurcation set

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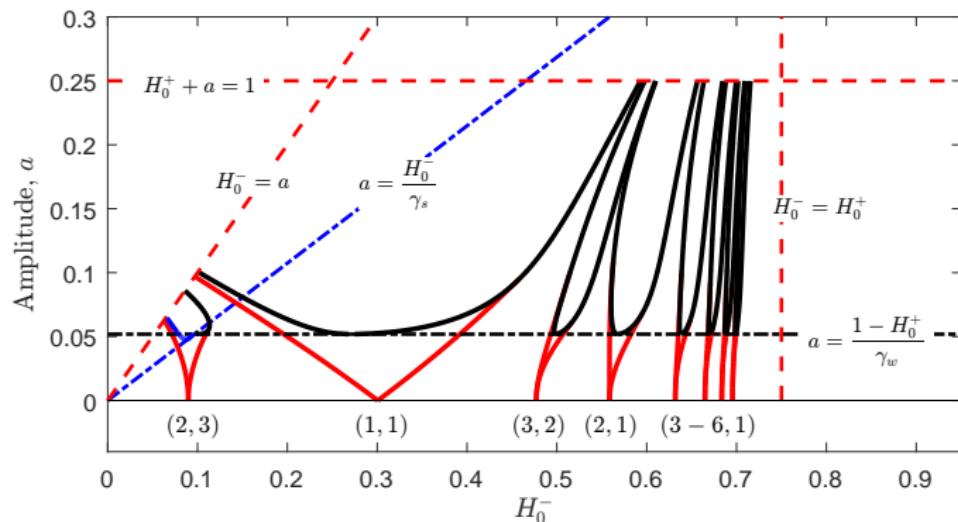
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Border collisions take over the Arnold tongue boundaries
for larger amplitudes.



The common vole

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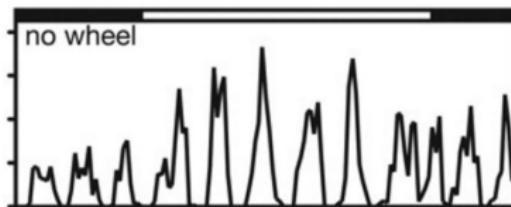
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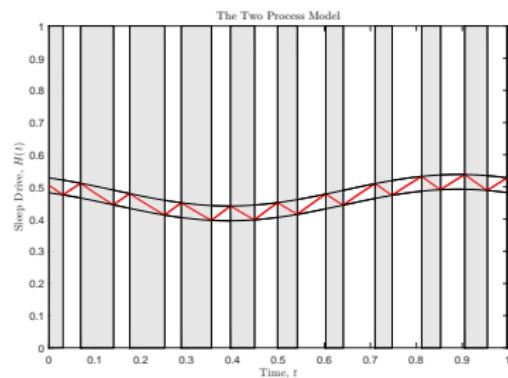
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- Polyphasic (many sleeps per day)
- Consolidated sleep and wake
- More sleep during the day



van der Veen et al. 2006





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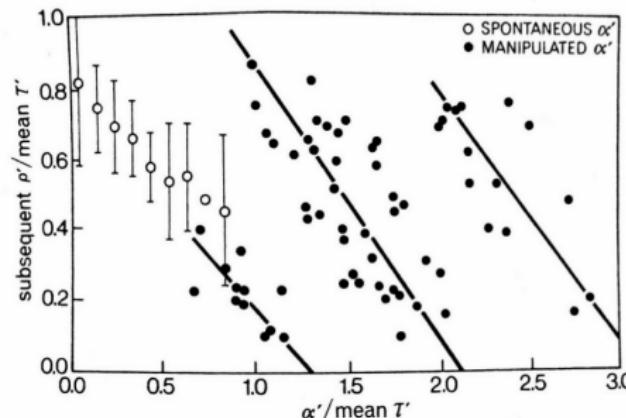
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α' - Length of wake

ρ' - Length of sleep

T' - Average sleep-wake period length ($\frac{1}{8}, \frac{1}{9}, \frac{1}{10}$)

Gerkema and Leest, 1991



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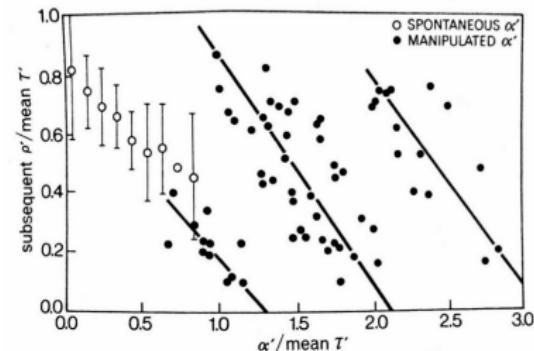
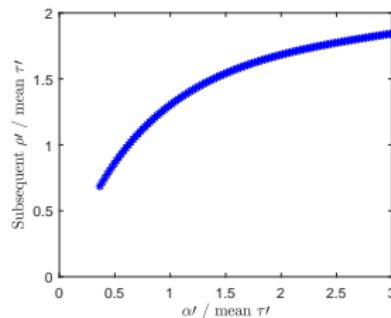
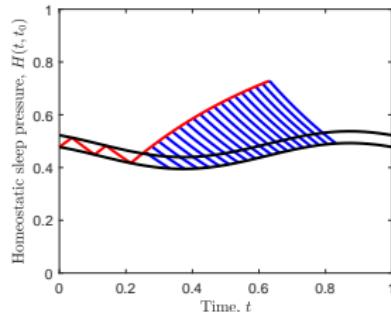
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- Jump at each τ' period
- Decreasing sleep length
- Max one τ' sleep length



Ultradian rhythmicity

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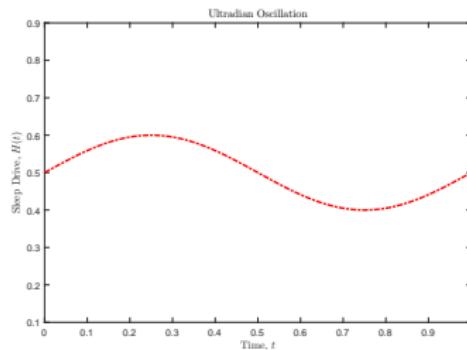
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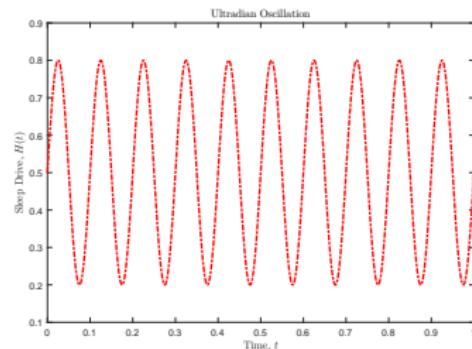
A recurrent period or cycle repeated throughout a 24-hour circadian day.

$$H^\pm(t) = H_0^\pm + a \sin(2\pi t) + a_u \sin\left(\frac{2\pi}{\tau'} t\right),$$

where τ' is a divisor of 1 day.



+





Ultradian rhythmicity

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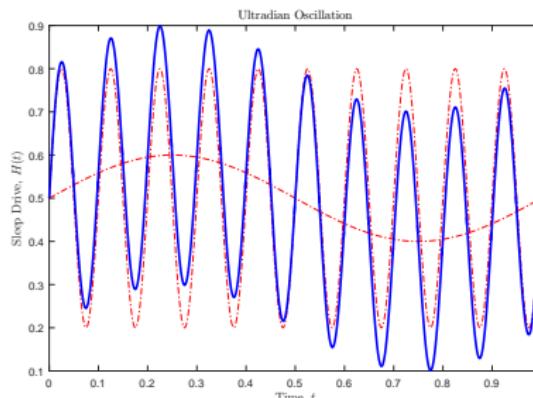
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$$H^\pm(t) = H_0^\pm + a \sin(2\pi t) + a_u \sin\left(\frac{2\pi}{\tau'} t\right),$$

where τ' is a divisor of 1 day.





An ultradian solution

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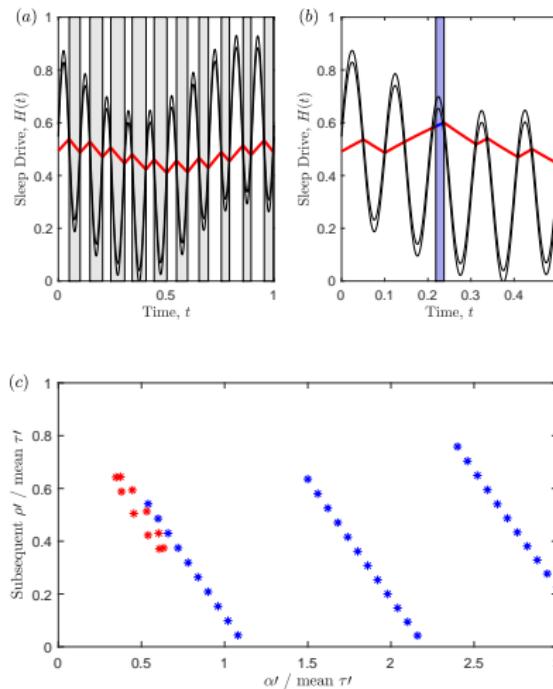
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- Periodic
- Hidden ultradian
- a_u creates a barrier
- Decreasing $\frac{\rho'}{\tau'}$ with jumps



The bifurcation diagram

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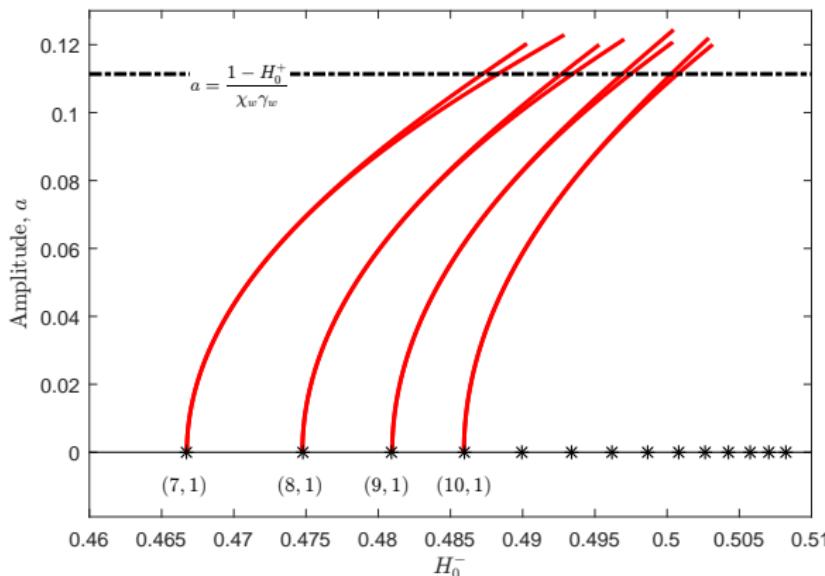
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Finite angle decreases as number of sleeps per day or the number of iterations of the map increases.





Points to consider

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- Unlikely that TPM parameters for the common vole would lie and remain inside the very narrow tongues.
- TPM does not account for individual differences.

In humans, the intrinsic period of the circadian pacemaker is estimated to average 24 hours and 9 minutes ± 12 (SD) minutes and is entrained by external zeitgebers to 24 hours.

- An important zeitgeber in mammals is the light-dark cycle



Human circadian system (cubic van der Pol type oscillator)

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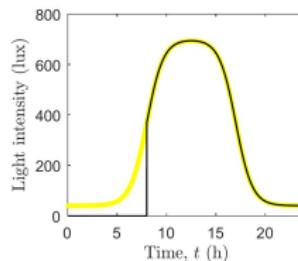
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Light → eye (retina)

$$\frac{dn}{dt} = \gamma (\alpha(I)(1 - n) - \beta n).$$



→ Forcing term, B

$$\frac{dX}{dt} = \frac{\pi}{12} (Y + B),$$

$$\frac{dY}{dt} = \frac{\pi}{12} \left(\mu_I \left(Y - \frac{4}{3} Y^3 \right) - X \left[\left(\frac{24}{0.99669\tau_c} \right)^2 + kB \right] \right).$$

τ_c intrinsic period

Forger et al. (1999)



Modified two process model

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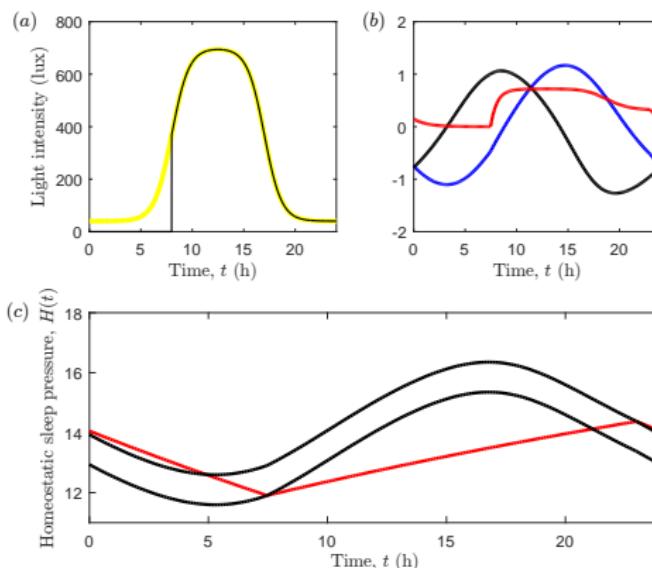
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(b) $\frac{dX}{dt}$ (blue), $\frac{dY}{dt}$ (black), $\frac{dn}{dt}$ (red). (c) modified two process $a = 3.37$, $\mu = 20.37$.



Mid-sleep on free days (MSF) and sleep duration data with results

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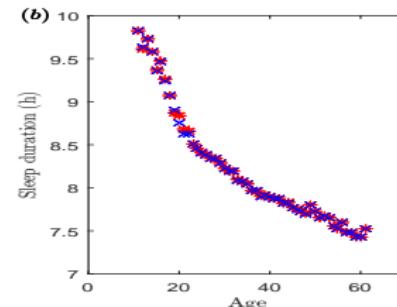
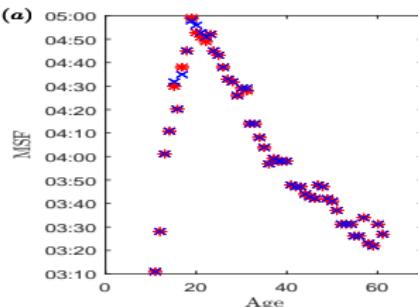
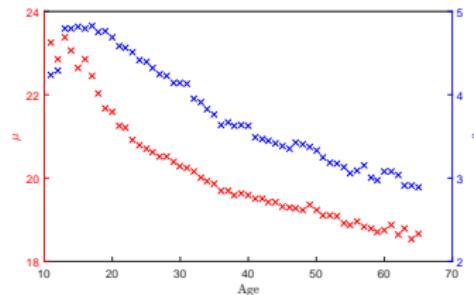
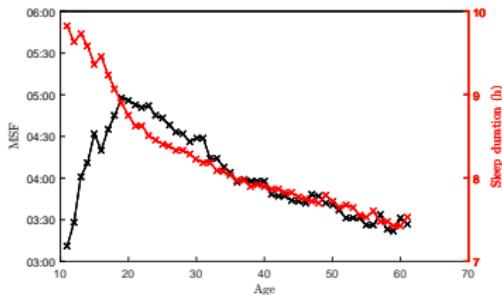
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Data from Roenneberg et al. (2004)(2013) as used in Skeldon, Derkx, Dijk (2016)





Results

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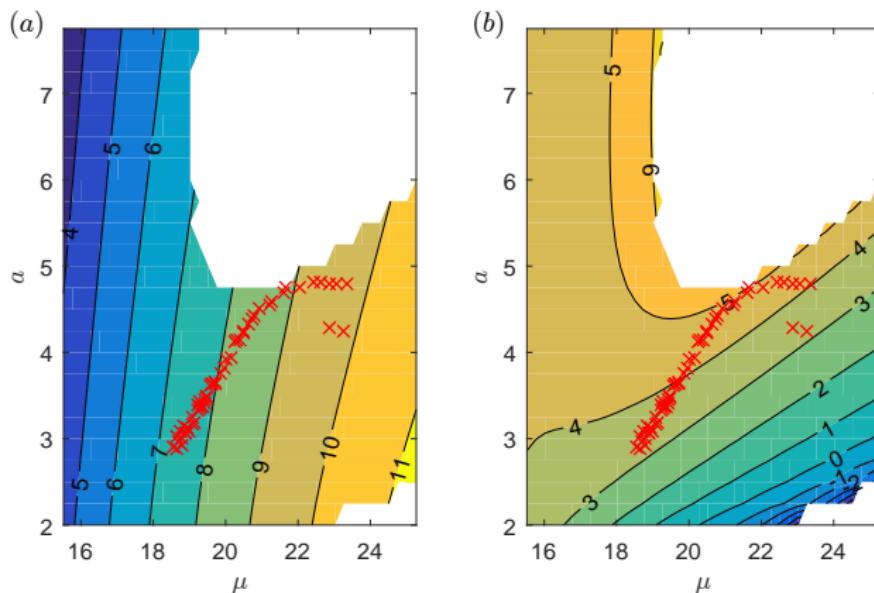
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(a) Sleep duration (b) MSF as a function of μ and a .
Each red cross represents a (μ, a) pair



Conclusions

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- Two process model displays a wide range of dynamics (monophasic and polyphasic sleep - wake patterns)
- Transitions between periodic solutions occur as a result of saddle-node and border collision bifurcations
- Linking the two process model to more complex neuronal models could lead to a better understanding of its parameter values.

Bailey, Derk, Skeldon (2018), *Circle maps with gaps: Understanding the dynamics of the two-process model for sleep-wake regulation* **Eur. J. Appl. Math.**



Acknowledgments

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Thanks for listening!

Supervisors:

Anne Skeldon
Gianne Derkx

Collaborators:

Daan van der Veen
Andreas Psomas



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