Hopf Bifurcation in a Gene Regulatory Network Model: Molecular Movement Causes Oscillations

Mark Chaplain School of Mathematics and Statistics



St Andrews, Scotland



?







- Gene Regulatory Networks, Transduction Factors
- Hes1 system spatial model
- Computational simulation results (PDE + stochastic PDE)
- Analysis of simplified model
- Conclusions







- Transcription factors are proteins that bind to specific DNA sequences
- Control flow of genetic information from DNA to RNA (transcription)
- Can either activate/promote or repress/suppress (upregulation/downregulation)

Gene regulatory networks: Negative Feedback Loops

- Negative feedback loops are found in a variety of signalling pathways
- Examples include Hes1, p53, NF- κ B, ERK, cAMP, Heat Shock Proteins (HSP)
- Experimental data reveals these pathways can give rise to oscillatory dynamics

Gene regulatory networks: Negative feedback loops



A generic negative feedback loop: species x produces y which then inhibits x, in turn reducing levels of y...



hes1 mRNA Hes1 protein

🗞 Hes1 - Experimental data: Hirata et al. (2002)





m - mRNA; p - protein:

$$\frac{\partial m}{\partial t} = \frac{\alpha_m}{1 + (p/\hat{p})^h} - \mu_m m,$$
(1)
$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p,$$
(2)

 \Rightarrow No oscillations



m - mRNA; p - protein:

$$\frac{\partial m}{\partial t} = \frac{\alpha_m}{1 + (p/\hat{p})^h} - \mu_m m,$$
(1)
$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p,$$
(2)

 \Rightarrow No oscillations

The Hes1 Transcription Factor

m - mRNA; p - protein:

$$\frac{\partial m}{\partial t} = \alpha_m f(p) - \mu_m m,$$

$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p,$$
(3)

Bendixson's Negative Criterion \Rightarrow no oscillations for any f(p)

$$\frac{\partial m}{\partial t} = \alpha_m f(p - \tau) - \mu_m m, \qquad (5)$$

$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p. \qquad (6)$$

The Hes1 Transcription Factor

m - mRNA; p - protein:

$$\frac{\partial m}{\partial t} = \alpha_m f(p) - \mu_m m,$$

$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p,$$
(3)

Bendixson's Negative Criterion \Rightarrow no oscillations for any f(p)

$$\frac{\partial m}{\partial t} = \alpha_m f(p-\tau) - \mu_m m, \qquad (5)$$

$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p. \qquad (6)$$

The Hes1 Transcription Factor

m - mRNA; p - protein:

$$\frac{\partial m}{\partial t} = \alpha_m f(p) - \mu_m m,$$
(3)
$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p,$$
(4)

Bendixson's Negative Criterion \Rightarrow no oscillations for any f(p)

$$\frac{\partial m}{\partial t} = \alpha_m f(p-\tau) - \mu_m m,$$

$$\frac{\partial p}{\partial t} = \alpha_p m - \mu_p p.$$
(5)
(6)







$$\frac{\partial [m_n]}{\partial t} = D_{m_n} \nabla^2 [m_n] + \frac{\alpha_m^h}{1 + ([p_n]/\hat{p})^h} - \mu_m [m_n], \tag{7}$$

$$\frac{\partial [m_c]}{\partial t} = D_{m_c} \nabla^2 [m_c] - \mu_m [m_c], \tag{8}$$

$$\frac{\partial [p_c]}{\partial t} = D_{p_c} \nabla^2 [p_c] + \alpha_p [m_c] - \mu_p [p_c],$$
(9)
$$\frac{\partial [p_n]}{\partial t} = D_{p_n} \nabla^2 [p_n] - \mu_p [p_n].$$
(10)

Hes1 Mathematical Model: Simulation Results



Solution Wark Chaplain





URDME [Unstructured-mesh, Reaction-Diffusion Master Equation] spatial Gillespie algorithm

😵 Hes1 Spatial Stochastic Model

$$\begin{array}{cccc} P_f + protein & \stackrel{k_1}{\overleftarrow{k_2}} & P_o, & (\text{promoter}, x_m, \text{nucleus}) \\ \\ P_f & \stackrel{\alpha m}{\longrightarrow} & mRNA, & (\text{promoter}, x_m, \text{nucleus}) \\ \\ P_o & \stackrel{\alpha m/\gamma}{\longrightarrow} & mRNA, & (\text{promoter}, x_m, \text{nucleus}) \\ \\ mRNA & \stackrel{\mu m}{\longrightarrow} & mRNA + protein, & (\text{cytoplasm}, \Omega_c) \\ \\ mRNA & \stackrel{\mu m}{\longrightarrow} & \phi, & (\text{entire cell}, \Omega) \\ \\ protein & \stackrel{\mu p}{\longrightarrow} & \phi, & (\text{entire cell}, \Omega) \\ \\ protein_i & \stackrel{D/h^2}{\longrightarrow} & protein_{i+1}, & (\text{entire cell}, \Omega) \\ \\ \\ mRNA_i & \stackrel{D/h^2}{\longrightarrow} & protein_{i-1}, & (\text{entire cell}, \Omega) \\ \\ \\ \\ mRNA_i & \stackrel{D/h^2}{\longrightarrow} & mRNA_{i-1}, & (\text{entire cell}, \Omega) \\ \end{array}$$

Hes1: Experimental Data/Simulation Results



Experimental data from Kobayashi et al.¹ showing Hes1 protein levels in murine embryonic stem cells.

Solark Chaplain

¹Kobayashi et al. (2009) The cyclic gene Hes1 contributes to diverse differentiation responses of embryonic stem cells *Genes Dev.* **23**, 1870 - 1875

Hes1: Experimental Data/Simulation Results



Corresponding simulation results from the spatial stochastic model¹.

¹Sturrock, Hellander, Matzavinos, Chaplain (2013) Spatial stochastic modelling of the Hes1 gene regulatory network: intrinsic noise can explain heterogeneity in embryonic stem cell differentiation. *J. R. Soc. Interface* **10**, 20120988

 Mark Chaplain



- Spatial model(s) generate oscillatory dynamics without the need for a delay
- Simulations indicate that spatial movement of molecules is important no oscillations if diffusion too small or too large





Simplified Hes1 Model

$$\begin{aligned} \frac{\partial m}{\partial t} &= D \frac{\partial^2 m}{\partial x^2} + \alpha_m f(p) \delta^{\varepsilon}_{x_M}(x) - \mu_m m & \text{ in } (0,T) \times (0,1), \\ \frac{\partial p}{\partial t} &= D \frac{\partial^2 p}{\partial x^2} + \alpha_p g(x) m - \mu_p p & \text{ in } (0,T) \times (0,1), \end{aligned}$$

$$\frac{\partial m(t,0)}{\partial x} = \frac{\partial m(t,1)}{\partial x} = 0, \quad \frac{\partial p(t,0)}{\partial x} = \frac{\partial p(t,1)}{\partial x} = 0 \quad \text{ in } (0,T),$$

$$m(0,x) = m_0(x), \quad p(0,x) = p_0(x) \quad \text{ in } (0,1) ,$$



$$f(p) = 1/(1+p^h)$$
, with $h \ge 2$

 $\delta_{x_M}^{\varepsilon}$ denotes the Dirac approximation of the δ -distribution located at x_M , with $\varepsilon > 0$ a small parameter and $\delta_{x_M}^{\varepsilon}$ has compact support i.e. $\delta_{x_M}^{\varepsilon}(x) = \frac{1}{2\varepsilon}(1 + \cos(\pi(x - x_M)/\varepsilon)) \text{ for } |x - x_M| < \varepsilon \text{ and } \delta_{x_M}^{\varepsilon}(x) = 0 \text{ for } |x - x_M| \ge \varepsilon$

$$g(x) = \begin{cases} 0, & \text{if } x < l , \\ \\ 1, & \text{if } x \ge l , \end{cases}$$



















There is a stationary solution, stable for small values of the diffusion coefficient D, which becomes unstable for $D \geq D_{1,\varepsilon}^c$, with $D_{1,\varepsilon}^c \approx 3.117 \times 10^{-4}$, and again stable for $D > D_{2,\varepsilon}^c$, where $D_{2,\varepsilon}^c \approx 7.885 \times 10^{-3}$. For diffusion coefficients between the two critical values, i.e. $D \in [D_{1,\varepsilon}^c, D_{2,\varepsilon}^c]$, numerical simulations show the existence of stable periodic solutions.

😵 Simplified Model: Steady States

First we examine the stationary solutions $u_{\varepsilon}^* = (m_{\varepsilon}^*, p_{\varepsilon}^*)^T$ of the system satisfying the following one-dimensional boundary-value problem:

$$\begin{split} & D \frac{d^2 m_{\varepsilon}^*}{dx^2} - \mu_m \, m_{\varepsilon}^* + \alpha_m \, f(p_{\varepsilon}^*) \, \delta_{x_M}^{\varepsilon}(x) = 0 \qquad \text{ in } (0,1) \ , \\ & D \frac{d^2 p_{\varepsilon}^*}{dx^2} - \mu_p \, p_{\varepsilon}^* + \alpha_p \, g(x) \, m_{\varepsilon}^* = 0 \qquad \qquad \text{ in } (0,1) \ , \end{split}$$

$$\frac{dm_{\varepsilon}^*(0)}{dx} = \frac{dm_{\varepsilon}^*(1)}{dx} = 0, \qquad \frac{dp_{\varepsilon}^*(0)}{dx} = \frac{dp_{\varepsilon}^*(1)}{dx} = 0.$$



For very small diffusion coefficients $D\ll 1,$ in the zero-order approximation we obtain:

$$0 = \alpha_m f(p_{\varepsilon}^*) \delta_{x_M}^{\varepsilon}(x) - \mu_m \, m_{\varepsilon}^* \,, \qquad 0 = \alpha_p \, g(x) \, m_{\varepsilon}^* - \mu_p \, p_{\varepsilon}^* \quad \text{ in } (0,1) \;.$$

Since g(x) = 0 for $x \in [0, l)$, the second equation yields that $p_{\varepsilon}^*(x, D) = 0$ in [0, l) and thus $m_{\varepsilon}^*(x, D) = \frac{\alpha_m}{\mu_m} \delta_{x_M}^{\varepsilon}(x)$ in [0, 1]. Using the fact that $x_M \in (0, l)$ we obtain for sufficiently small $\varepsilon > 0$ that $m_{\varepsilon}^*(x, D) = 0$ for $x \in [l, 1]$ and thus $p_{\varepsilon}^*(x, D) = 0$ in [0, 1]. Therefore for very small D we have localisation of mRNA concentration around x_M , whereas the concentration of protein is approximately zero everywhere in [0, 1].



For large diffusion coefficients, i.e. $D\gg 1$ and therefore $1/D\ll 1,$ we have

$$\begin{split} 0 &= \frac{d^2 m_{\varepsilon}^*}{dx^2} + \frac{1}{D} \left(\alpha_m \, f(p_{\varepsilon}^*) \delta_{x_M}^{\varepsilon}(x) - \mu_m \, m_{\varepsilon}^* \right) & \text{ in } (0,1) \;, \\ 0 &= \frac{d^2 p_{\varepsilon}^*}{dx^2} + \frac{1}{D} \left(\alpha_p \, g(x) \, m_{\varepsilon}^* - \mu_p \, p_{\varepsilon}^* \right) & \text{ in } (0,1) \;, \\ \frac{dm_{\varepsilon}^*}{dx}(0) &= \frac{dm_{\varepsilon}^*}{dx}(1) = 0, \qquad \frac{dp_{\varepsilon}^*}{dx}(0) = \frac{dp_{\varepsilon}^*}{dx}(1) = 0 \;. \end{split}$$

Thus $m_{\varepsilon}^*(x,D) \approx \text{constant}$ and $p_{\varepsilon}^*(x,D) \approx \text{constant}$.







$$\begin{split} m_{\varepsilon}^{*}(x,D) &= \alpha_{m} \int_{0}^{1} G_{\mu_{m}}(x,y) f(p_{\varepsilon}^{*}(y,D)) \delta_{x_{M}}^{\varepsilon}(y) \, dy \;, \\ p_{\varepsilon}^{*}(x,D) &= \alpha_{m} \alpha_{p} \int_{0}^{1} g(z) G_{\mu_{p}}(x,z) \int_{0}^{1} G_{\mu_{m}}(z,y) f(p_{\varepsilon}^{*}(y,D)) \delta_{x_{M}}^{\varepsilon}(y) \, dy \, dz, \end{split}$$



$$G_{\mu_j}(y,x) = \begin{cases} \frac{1}{(\mu_j D)^{1/2} \sinh(\theta_j)} \cosh(\theta_j \, y) \cosh(\theta_j \, (1-x)), \, 0 < y < x < 1\\\\ \frac{1}{(\mu_j D)^{1/2} \sinh(\theta_j)} \cosh(\theta_j \, (1-y)) \cosh(\theta_j \, x), \, 0 < x < y < 1 \end{cases}$$

with $\theta_j = (\mu_j/D)^{1/2}$, for j = m, p, the Green's function satisfying the boundary-value problem

$$DG_{yy} - \mu_j G = -\delta_x$$
 in $(0,1)$, $G_y(0,x) = G_y(1,x) = 0$.



$$m_0^*(x,D) = \alpha_m G_{\mu_m}(x,x_M) f(p_0^*(x_M,D)),$$

$$p_0^*(x,D) = \alpha_m \alpha_p f(p_0^*(x_M,D)) \int_0^1 g(y) \, G_{\mu_p}(x,y) \, G_{\mu_m}(y,x_M) \, dy,$$

Since $x_M < l$ and g(y) = 0 for $0 \le y < l$, we have

$$G_{\mu_m}(y, x_M) = \frac{1}{(\mu_m D)^{1/2} \sinh(\theta_m)} \cosh(\theta_m (1-y)) \cosh(\theta_m x_M),$$

 $x_M < y < 1$,, where $heta_m = (\mu_m/D)^{1/2}$



$$p_0^*(x_M, D) = f(p_0^*(x_M, D)) \frac{\alpha_p \alpha_m}{2} \frac{\cosh(\theta_m x_M) \cosh(\theta_p x_M)}{\sqrt{\mu_m \mu_p} D \sinh(\theta_m) \sinh(\theta_p)} \\ \times \left[\frac{\sinh((\theta_p + \theta_m)(1 - l))}{\theta_p + \theta_m} + \frac{\sinh((\theta_p - \theta_m)(1 - l))}{\theta_p - \theta_m} \right]$$

for $\theta_m \neq \theta_p$, and for $\theta_m = \theta_p (= \theta)$

$$p_0^*(x_M, D) = f(p_0^*(x_M, D)) \frac{\alpha_p \alpha_m}{4} \frac{\cosh^2(\theta \, x_M)}{\mu \, D \, \theta \, \sinh^2(\theta)} \\ \times \left[2\theta(1-l) + \sinh(2\theta(1-l)) \right]$$



 \rightarrow only one positive solution for all values of $D \in [d_1, d_2]$.

Thus, since $m_0^*(x, D)$ and $p_0^*(x, D)$ are uniquely defined by $p_0^*(x_M, D)$, for every $D \in [d_1, d_2]$ we have a unique positive solution of the stationary problem with $\varepsilon = 0$. Then the strong convergence of $m_{\varepsilon}^* \to m_0^*$, $p_{\varepsilon}^* \to p_0^*$ as $\varepsilon \to 0$ in C([0, 1]) and the fact that nonnegative steady states $(m_{\varepsilon}^*, p_{\varepsilon}^*)^T$ are isolated imply the uniqueness of the positive steady state of the time-dependent problem for small $\varepsilon > 0$.



$$\begin{aligned} &\frac{\partial m}{\partial t} &= D \frac{\partial^2 m}{\partial x^2} + \alpha_m f(p) \delta^{\varepsilon}_{x_M}(x) - \mu_m m & \text{ in } (0,T) \times (0,1), \\ &\frac{\partial p}{\partial t} &= D \frac{\partial^2 p}{\partial x^2} + \alpha_p g(x) m - \mu_p p & \text{ in } (0,T) \times (0,1), \end{aligned}$$

$$\frac{\partial m(t,0)}{\partial x} = \frac{\partial m(t,1)}{\partial x} = 0, \quad \frac{\partial p(t,0)}{\partial x} = \frac{\partial p(t,1)}{\partial x} = 0 \quad \text{ in } (0,T),$$

 $m(0,x)=m_0(x), \quad p(0,x)=p_0(x) \quad \text{ in } (0,1) \;,$



$$m = m_{\varepsilon}^* + \epsilon \bar{m}^{\varepsilon}$$

$$p=p_{\varepsilon}^{*}+\epsilon\bar{p}^{\varepsilon}$$



$$\begin{split} \lambda \bar{m}^{\varepsilon} &= D \bar{m}^{\varepsilon}_{xx} + \alpha_m f'(p^*_{\varepsilon}(x,D)) \, \delta^{\varepsilon}_{x_M}(x) \, \bar{p}^{\varepsilon} - \mu_m \bar{m}^{\varepsilon} & \quad \text{in } (0,1), \\ \lambda \bar{p}^{\varepsilon} &= D \bar{p}^{\varepsilon}_{xx} + \alpha_p g(x) \bar{m}^{\varepsilon} - \mu_p \bar{p}^{\varepsilon} & \quad \text{in } (0,1), \end{split}$$

$$\bar{m}_x^\varepsilon(0)=\bar{m}_x^\varepsilon(1)=0,\ \bar{p}_x^\varepsilon(0)=\bar{p}_x^\varepsilon(1)=0,$$

or in operator form

$$\mathcal{A}w^{\varepsilon} = \lambda w^{\varepsilon},$$

where $w^{\varepsilon}=(\bar{m}^{\varepsilon},\bar{p}^{\varepsilon})^{T}$ and $\mathcal{A}=\mathcal{A}_{0}+\mathcal{A}_{1}$



$$\mathcal{A}_0 = \begin{pmatrix} D\frac{d^2}{dx^2} - \mu_m & 0\\ 0 & D\frac{d^2}{dx^2} - \mu_p \end{pmatrix}$$

$$\mathcal{A}_1 = \begin{pmatrix} 0 & \alpha_m f'(p_{\varepsilon}^*(x,D)) \,\delta_{x_M}^{\varepsilon}(x) \\ \alpha_p g(x) & 0 \end{pmatrix}$$

Now examine the eigenvalues of \mathcal{A} ...



Theorem

For $\varepsilon > 0$ small there exist two critical values of the parameter D, i.e. $D_{1,\varepsilon}^c$ and $D_{2,\varepsilon}^c$, for which a Hopf bifurcation occurs in the model.

Dancer, E. N. (1993) On uniqueness and stability for solutions of singularly perturbed predator-prey type equations with diffusion.

- J. Diff. Equations 102, 1-32.
- (+ Dr. Mariya Ptashnyk)



Theorem

At both critical values of the bifurcation parameter, $D_{1,\varepsilon}^c$ and $D_{2,\varepsilon}^c$, a supercritical Hopf bifurcation occurs in the system and the family of periodic orbits bifurcating from the stationary solution at each Hopf bifurcation point is stable.

(techniques from weakly nonlinear analysis and the central manifold theory)



spatial movement of the molecules alone is sufficient to cause the oscillations²

 \Rightarrow importance of modelling transcription factor systems where negative feedback loops are involved using explicitly spatial models

²Chaplain, M.A.J., Ptashnyk, M., Sturrock, M. (2015) Hopf Bifurcation in a Gene Regulatory Network Model: Molecular Movement Causes Oscillations. *Math. Mod. Meth. Appl. Sci.* **25**, 1179-1215. (Open Access) http://www.worldscientific.com/doi/pdf/10.1142/S021820251550030X

Solark Chaplain



spatial movement of the molecules alone is sufficient to cause the oscillations 2

 \Rightarrow importance of modelling transcription factor systems where negative feedback loops are involved using explicitly spatial models

²Chaplain, M.A.J., Ptashnyk, M., Sturrock, M. (2015) Hopf Bifurcation in a Gene Regulatory Network Model: Molecular Movement Causes Oscillations. *Math. Mod. Meth. Appl. Sci.* **25**, 1179-1215. (Open Access) http://www.worldscientific.com/doi/pdf/10.1142/S021820251550030X

 Mark Chaplain





showing p53 and Mdm2 protein levels in individual cells.

³Lahav et al. (2004) Dynamics of the p53-Mdm2 feedback loop in individual cells. *Nature Genetics* **36**, 147 - 150

Solark Chaplain





Corresponding simulation results from a spatial stochastic p53 model.







Mariya Ptashnyk (Dundee University)

Marc Sturrock (Imperial College London)



European Research Council