

Asymptotic Analysis of Protein Polymerisation

Sarah Eugene

joint work with Marie Doumic, Philippe Robert and Wei-Feng Xue

UPMC, INRIA and University of Kent

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Outline

Biological Framework

Introduction of a simple model

Asymptotics of the concentration of monomers

Lag Time

Limitations of the simple model

Stochastic Averaging Principle

Misfolding of Proteins and Ehrenfest Urn

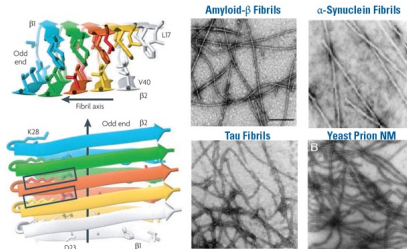
Polymerisation of Proteins

Stochastic Averaging

Conclusion and Comparison to the Simple Model

Conclusion

Amyloid Diseases

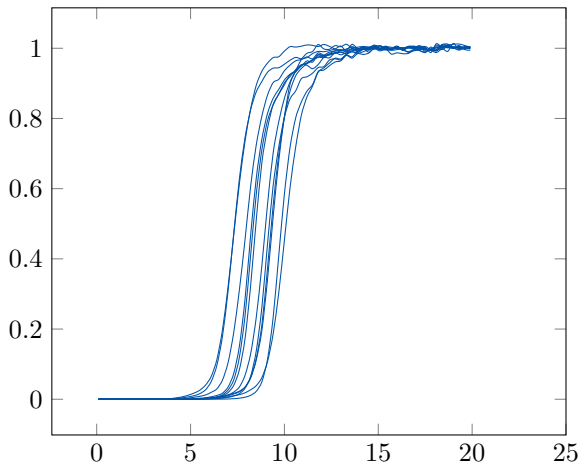


- ▶ Polymerisation phenomenon
- ▶ Aggregation of misfolded proteins

Experiments

- ▶ Slow start, then fast consumption of monomers
- ▶ For the same initial concentration of monomers,
big variability of the take-off (hours)

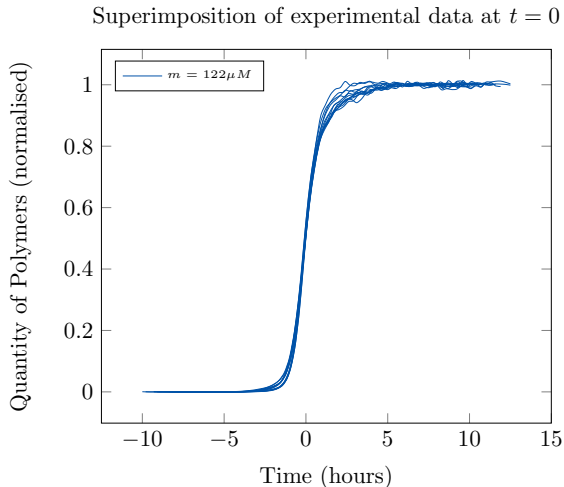
Experimental Curves (Radford et al.)



Goal of the study

- ▶ Explain the fluctuations of the take-off of the reaction, also called lag time, by a simple stochastic model

The take-off is the only interesting random variable



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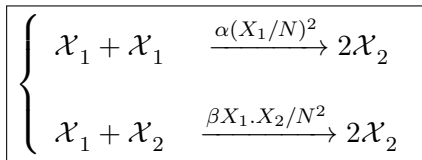
- Misfolding of Proteins and Ehrenfest Urn

- Polymerisation of Proteins

- Stochastic Averaging

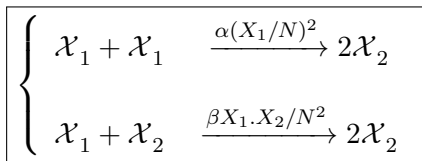
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where $\alpha \ll \beta$.

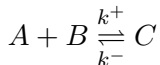
- ▶ $X_1(t)$: number of monomers at time t
- ▶ $X_2(t)$: number of polymers at time t



where $\alpha \ll \beta$.

- ▶ $X_1(t)$: number of monomers at time t
- ▶ $X_2(t)$: number of polymers at time t
- ▶ M monomers at $t = 0$: $X_1(t) + X_2(t) = M$
- ▶ large volume N
- ▶ the initial concentration of monomers $M/N \sim m$ remains constant

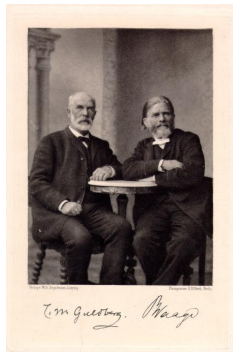
A Classical Approach in Chemistry: Law of Mass Action



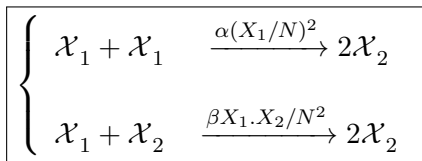
is translated by

$$\frac{d[A]}{dt} = -k^+[A][B] + k^-[C],$$

for **large** volumes.



(Guldberg &
Waage, 1867)



where $\alpha \ll \beta$.

- ▶ $X_1(t)$: number of monomers at time t
- ▶ $X_2(t)$: number of polymers at time t
- ▶ M monomers at $t = 0$: $X_1(t) + X_2(t) = M$
- ▶ large volume N
- ▶ the initial concentration of monomers $M/N \sim m$ remains constant

Associated Markov Process

$$\left\{ \begin{array}{l} \mathcal{X}_1 + \mathcal{X}_1 \xrightarrow{\alpha(X_1/N)^2} 2\mathcal{X}_2 \\ \mathcal{X}_1 + \mathcal{X}_2 \xrightarrow{\beta X_1 \cdot X_2 / N^2} 2\mathcal{X}_2 \end{array} \right.$$

- ▶ Transition rates of the Markov Process $(X_1(t), X_2(t))$:

$$\left\{ \begin{array}{l} (x_1, x_2) \longrightarrow (x_1, x_2) + (-2, 2) \text{ at rate } \alpha(x_1/N)^2 \\ (x_1, x_2) \longrightarrow (x_1, x_2) + (-1, 1) \text{ at rate } \beta x_1 \cdot x_2 / N^2 \end{array} \right.$$

Time Scale of Polymerisation

Normal Time Scale

There is no polymerisation yet:

$$\frac{X_2(t)}{N} \xrightarrow{N \rightarrow \infty} 0$$

⇒ The polymerisation is a **slow** process. It happens on a **linear** time scale!

Proposition

$$\frac{X_1(Nt)}{N} \underset{N \rightarrow \infty}{\sim} x_1(t) + \frac{1}{\sqrt{N}} U(t)$$

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where:

- ▶ x_1 is solution of the Mass Action Law:

$$\dot{x}_1 = -\alpha x_1^2 - \beta x_1(m - x_1)$$

- ▶ U is a diffusion:

$$dU_t = \frac{\beta \sqrt{\alpha} \sqrt{e^{\beta m t} + 1}}{\alpha e^{\beta m t} + \beta - \alpha} dW_t + \beta m \left[\frac{\beta - \alpha - \alpha e^{\beta m t}}{\beta - \alpha + \alpha e^{\beta m t}} \right] U_t dt$$

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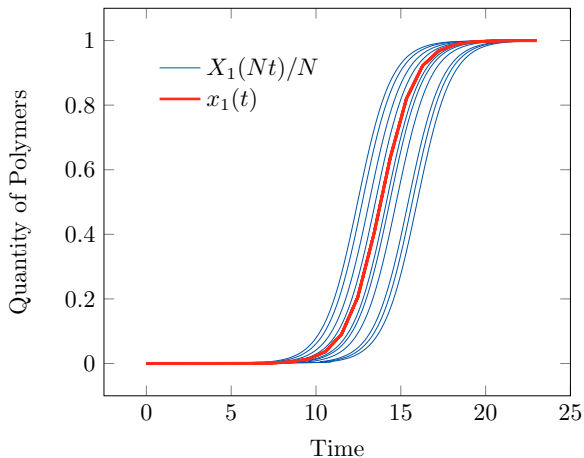
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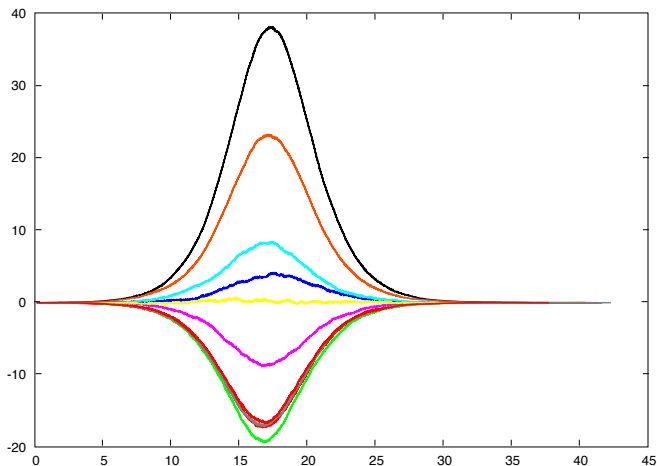
Proof : Standard Stochastic Calculus Methods

Simulations: $X_1(Nt)/N$ and $x_1(t)$

$$\alpha = 10^{-6}, \beta = 1, M = 10^6$$



Simulations: $U_N(t) = (X_1(Nt) - Nx_1(t))/\sqrt{N}$



Definition of the lag time

$$T_{\delta}^N = \inf\{t > 0, X_2(t) \geq \delta M\}$$

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Corollary

As N tends to infinity :

$$\frac{T_{\delta}^N}{N} = t_{\delta} + \frac{1}{\sqrt{N}} \frac{U(t_{\delta})}{-x_1(t_{\delta})} + o\left(\frac{1}{\sqrt{N}}\right)$$

where $t_{\delta} = x_2^{-1}(\delta m)$, with $x_2(t) = \lim_{N \rightarrow \infty} X_2(Nt)/N$.

Variance of the Lag Time

Proposition

When N tends to ∞ :

$$\text{Var}\left(\frac{T_{\delta}^N}{N}\right) \sim \frac{3}{2M\alpha\beta m^2}$$

where:

- ▶ M is the initial number of monomers, $M \sim mN$
- ▶ m is the initial concentration of monomers

Numerical Estimation of Parameters:

$$m = 122 \mu M$$

$$M = 10^{15}$$

$$\alpha = 1.33 \times 10^{-10} h^{-1} \cdot \mu M^{-1}$$

$$\beta = 1.75 \times 10^{-2} h^{-1} \cdot \mu M^{-1}$$

No variance for experimental volumes

$$M = 10^6 \implies \text{Var} = 1 \text{ hour}$$

$$\text{But: } M = 10^{15} \implies \text{Var} = 10^{-4} \text{ hour}$$

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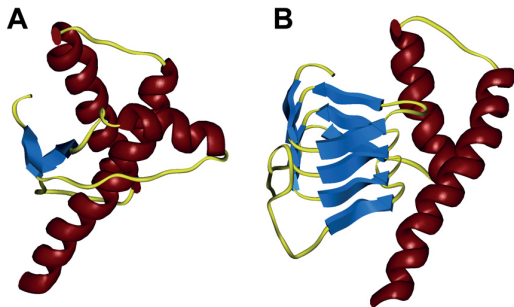
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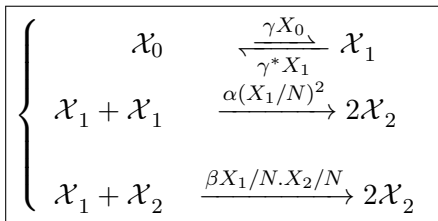
Conclusion

Misfolding of Proteins



A: Normal Prion Protein
B: Diseased Prion Protein

Adding a Conformation Step



- ▶ $X_0^N(t)$: number of introduced monomers at time t
- ▶ $X_1^N(t)$: number of misfolded monomers at time t
- ▶ $X_2^N(t)$: number of polymers at time t

Adding a Conformation Step

$$\left\{ \begin{array}{l} \mathcal{X}_0 \xrightarrow{\frac{\gamma X_0}{\gamma^* X_1}} \mathcal{X}_1 \\ \mathcal{X}_1 + \mathcal{X}_1 \xrightarrow{\alpha (X_1/N)^2} 2\mathcal{X}_2 \\ \mathcal{X}_1 + \mathcal{X}_2 \xrightarrow{\beta X_1/N \cdot X_2/N} 2\mathcal{X}_2 \end{array} \right.$$

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- ▶ $X_1^N(t)$: number of misfolded monomers at time t
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- ▶ M_N introduced monomers: $X_0^N(t) + X_1^N(t) + X_2^N(t) = M_N$
- ▶ $M_N/N \sim m$ remains constant

Associated Markov Process

- ▶ Transition rates of the Markov Process $(X_0(t), X_1(t), X_2(t))$:

$$\left\{ \begin{array}{l} (x_0, x_1, x_2) \longrightarrow (x_0, x_1, x_2) + (-1, 1, 0) \text{ at rate } \gamma x_0 \\ (x_0, x_1, x_2) \longrightarrow (x_0, x_1, x_2) + (1, -1, 0) \text{ at rate } \gamma^* x_1 \end{array} \right.$$

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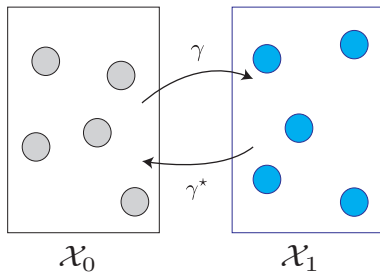
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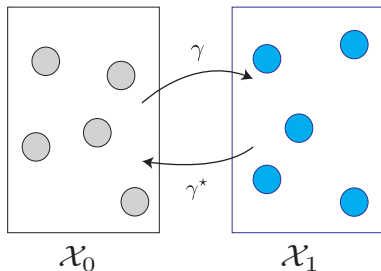
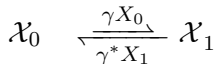
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Coexistence of two processes:

- ▶ Misfolding (Ehrenfest Urn)
- ▶ Polymerisation (Escape of the urn)

$$\mathcal{X}_0 \xrightleftharpoons[\gamma^* X_1]{\gamma X_0} \mathcal{X}_1$$





- Size of the Urn := $B_N = X_0^N(t) + X_1^N(t)$

Equilibrium of a Ehrenfest Urn of fixed size

- ▶ Size of the Urn $:= B_N = X_0^N(t) + X_1^N(t)$

Proposition

If $B_N \underset{N \rightarrow \infty}{\sim} bN$, then **at equilibrium**, when N tends to ∞ :

$$\frac{X_0^N}{N} \sim \frac{\gamma^*}{\gamma + \gamma^*} b \quad \text{and} \quad \frac{X_1^N}{N} \sim \frac{\gamma}{\gamma + \gamma^*} b$$

Equilibrium of a Ehrenfest Urn of fixed size

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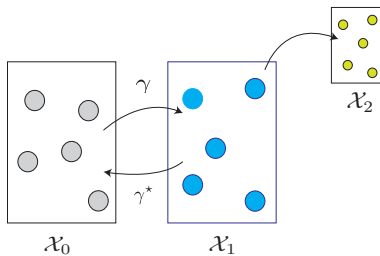
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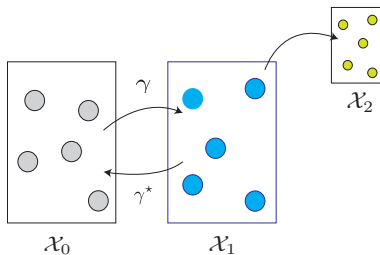
In particular:

$$\gamma \frac{X_0^N}{N} \sim \gamma^* \frac{X_1^N}{N}$$

Polymerisation: Escape from the Urn



Polymerisation: Escape from the Urn



- ▶ Size of the Urn: $B_N(t) = M_N - X_2^N(t)$
- ▶ $X_2^N(t)$ is the escape of the urn, i.e the polymerised mass

└ Stochastic Averaging Principle

└ Stochastic Averaging

Coexistence of the two processes

- ▶ One **slow** process: **Polymerisation** of proteins

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- ▶ One **fast** process: **Misfolding** of proteins which equilibrium depends on the slow process

Stochastic dynamic

- ▶ Operator for the misfolding process (Ehrenfest urn of size b):

$$\begin{aligned}\Omega[b](f)(x_0, x_1) = & \gamma x_0 [f(x_1 + 1/N) - f(x_1)] \\ & + \gamma^* x_1 [f(x_1 - 1/N) - f(x_1)]\end{aligned}$$

- ▶ Operator for the polymerisation process:

$$\Delta^-(f)(x_1) = f(x_1 - 2/N) - f(x_1)$$

Stochastic Dynamic of the Polymerised Mass

$$dX_2(t) = 2 \sum_{i=1}^{X_1^N (X_1^N - 1)^{(s-)/2}} \mathcal{N}_{\alpha/N^2}^i(dt) + \sum_{i=1}^{X_1^N (s-) X_2^N (s-)} \mathcal{N}_{\beta/N^2}^i(dt)$$

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$$\frac{X_2(Nt)}{N} = \alpha \int_0^t \left(\frac{X_1(Ns)}{N} \right)^2 ds + \beta \int_0^t \frac{X_1(Ns) \cdot X_2(Ns)}{N^2} ds + \mathcal{M}_t^N$$

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► $(X_2^N(Nt)/N)_N$ is tight $\implies \exists(N_k), X_2^{N_k}(N_k t)/N_k \rightarrow x_2(t)$

Slow VS fast process

Stochastic Dynamic of the Ehrenfest Urn

$$\begin{aligned} f\left(\frac{X_1^N(Nt)}{N}\right) - f\left(\frac{X_1^N(0)}{N}\right) - \mathcal{M}_1(Nt) \\ = N^2 \int_0^t \Omega\left[m - \frac{X_2^N(Nu)}{N}\right] (f)\left(\frac{X_1^N(Nu)}{N}\right) du \\ + \alpha N \int_0^t \Delta^-(f)\left(\frac{X_1^N(Nu)}{N}\right) \left(\frac{X_1^N(Nu)}{N}\right)^2 du \\ + \beta N() \end{aligned}$$

Let μ_N be the following random Radon measure on \mathbb{R}_+^3 :

$$\langle \mu_N, g \rangle = \int_{\mathbb{R}_+} g \left(\frac{X_0^N(Nu)}{N}, \frac{X_1^N(Nu)}{N}, u \right) du$$

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Proposition 1

Then μ_N is tight and any limiting point μ_∞ satisfies:

$$\langle \mu_\infty, g \rangle = \int_{\mathbb{R}_+} \int_{[0,m]^2} g(x, y, u) \pi_u(dx, dy) du$$

where for each $u \geq 0$, π_u is a random Radon measure on \mathbb{R}_+^2 .

Proposition 2

If μ_∞ is a limiting point of μ_N with the previous representation, then:

$$\int_0^t \int_{\mathbb{R}_+^2} (\gamma^* y - \gamma x) \left(\frac{\partial}{\partial x} f(x, y) - \frac{\partial}{\partial y} f(x, y) \right) \pi_u(dx, dy) du = 0$$

In particular,

$$\int_0^t \int_{\mathbb{R}_+^2} (\gamma^* y - \gamma x)^2 \pi_u(dx, dy) du = 0$$

Proposition: Local Equilibrium

The measure π_u is concentrated on the $\{(x, \gamma/\gamma^*x) : 0 \leq x \leq m\}$:

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$$\text{“}\pi_u = \delta_{(x_0(u), \gamma/\gamma^* x_0(u))}\text{”}$$

$$\pi_u = \delta\left(\frac{\gamma^*}{\gamma+\gamma^*}(m-x_2(u)), \frac{\gamma}{\gamma+\gamma^*}(m-x_2(u))\right)$$

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Intuition

Where:

$$\begin{aligned} \text{“}x_0(t) &= \lim_{N \rightarrow \infty} \frac{X_0^N(Nt)\text{”} \\ &= \frac{\gamma^*}{\gamma + \gamma^*} (m - x_2(t)) \end{aligned}$$

$\implies x_0(t)$ is the limit of the concentration of monomers of type \mathcal{X}_0 in an Ehrenfest Urn of size $M - X_2^N(t) \sim N(m - x_2(t))$.

$$\begin{aligned}
 \frac{X_2(N_k t)}{N_k} &= \alpha \int_0^t \left(\frac{X_1(N_k s)}{N_k} \right)^2 ds + \beta \int_0^t \frac{X_1(N_k s) \cdot X_2(N_k s)}{N_k^2} ds \\
 &= \alpha \int_0^t \int_{[0,m]^2} y^2 \mu_{N_k}(dx, dy, du) + \beta \int_0^t \int_{[0,m]^2} \dots \\
 &\xrightarrow{k \rightarrow \infty} \alpha \int_0^t \int_{[0,m]^2} + \dots \\
 &= \left(\frac{\gamma}{\gamma + \gamma^*} \right)^2 \int_0^t (m - x_2(u))^2 du + \dots
 \end{aligned}$$

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Proposition

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(Recall the simple model: $\dot{x}_2 = \alpha (m - x_2)^2 + \beta (m - x_2) x_2$)

- ▶ Same diffusion as the simple model where α becomes αr^2 , and $\beta, \beta r$
- ▶ Same variance formula:

$$\text{Var}\left(\frac{T_\delta^N}{N}\right) \sim \frac{3}{2M\alpha r^2\beta r m^2}$$

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- Conclusion and Comparison to the Simple Model

Conclusion

Perspectives

- ▶ numerical estimation of the parameters
- ▶ adding a scaling in the reaction rates

Second Approach

$$\left\{ \begin{array}{l} \mathcal{X}_1 + \mathcal{X}_1 \xrightarrow{\alpha/N^\nu \cdot (X_1/N)^2} 2\mathcal{X}_2 \\ \mathcal{X}_1 + \mathcal{X}_2 \xrightarrow{\beta X_1 \cdot X_2 / N^2} 2\mathcal{X}_2 \end{array} \right.$$

Merci