

# Athermal dynamics of strongly coupled stochastic three-state oscillators

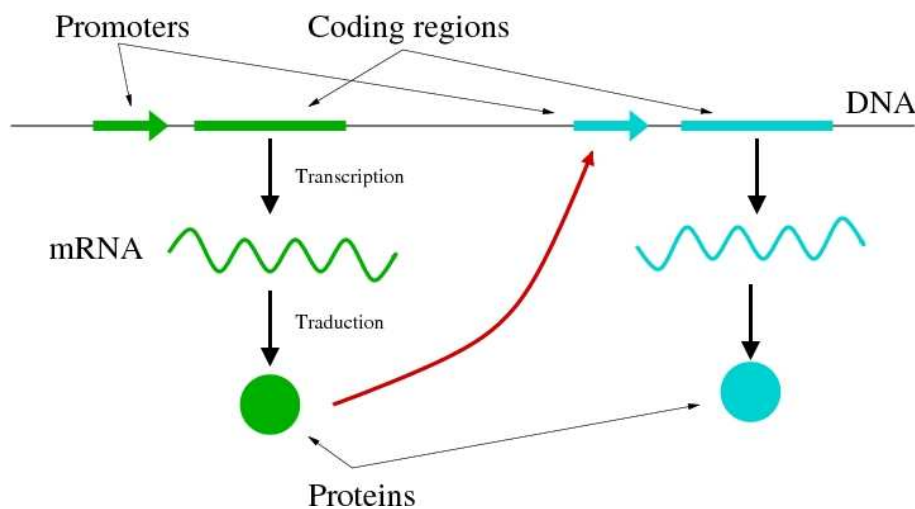
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submitted to PRL

with **L.Tsimring**

## Principles and modeling of gene regulation



Gene expression level:  $x_i^t \in \{0,1\}$

Dynamical rules:

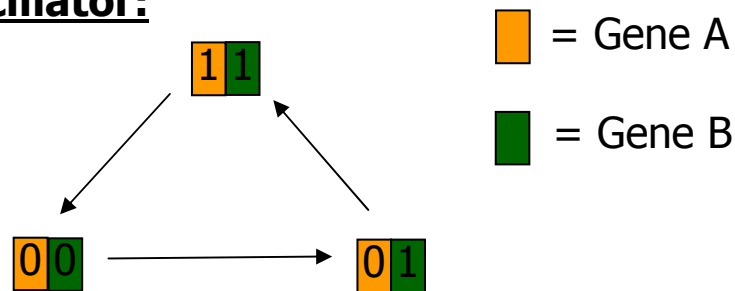
**activation:**

**A**  $\longrightarrow$  **B**  
 $x_A^t = 1 \longrightarrow x_B^{t+1} = 1$   
 $x_A^t = 0 \longrightarrow x_B^{t+1} = 0$

**inhibition:**

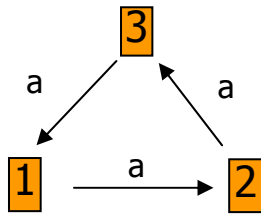
**A**  $\dashv$  **B**  
 $x_A^t = 1 \longrightarrow x_B^{t+1} = 0$   
 $x_A^t = 0 \longrightarrow x_B^{t+1} = 1$

**Three-state oscillator:**



## Single stochastic three-state unit:

[extensions to d-state units]



probability rate to switch from  $i$  to  $i+1$ :  $a = 1$

$p_i$  = probability to be in state  $i$

$$\dot{p}_i = -p_i + p_{i-1}, i = 1, 2, 3 \longrightarrow p_i^s = 1/3, i = 1, 2, 3$$

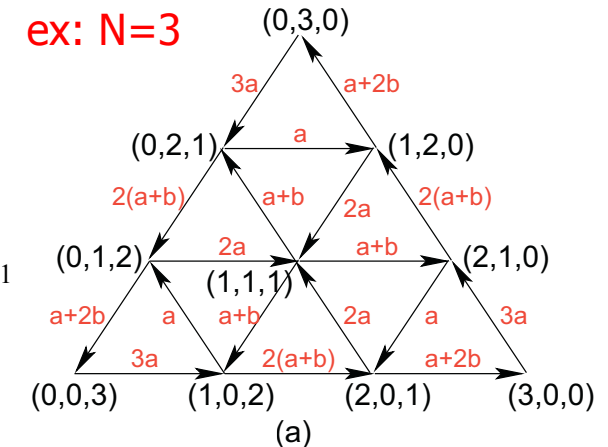
+ decay rate

## Globally coupled three-state oscillators:

$N$  oscillators

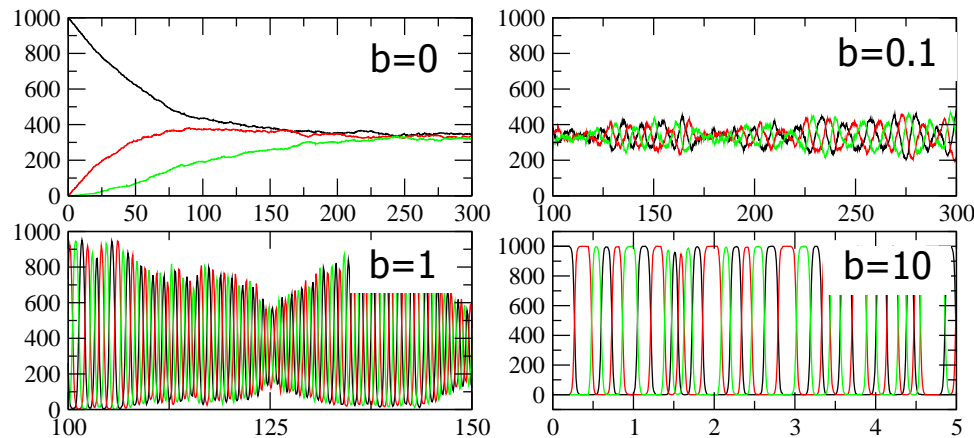
state:  $(n_1, n_2, n_3)$   $n_i$  number of oscillators in state  $i$

switching  $i$  to  $i+1$  prob. rate for one oscillator:  $\pi_{i,i+1} = a + bn_{i+1}$



## Gillespie simulations:

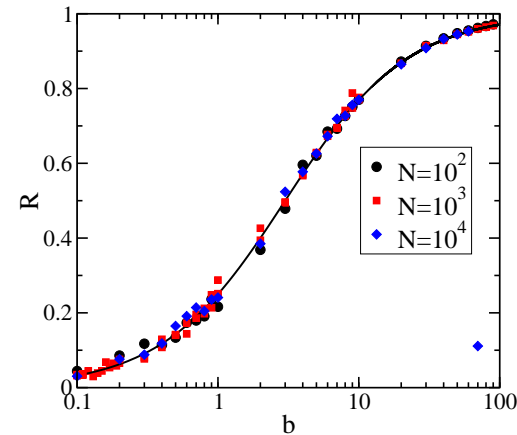
$N = 1000$



## Order parameter: $R$ (degree of synchrony)

$$n_1 = n_2 = n_3 = N/3 \Rightarrow R = 0$$

$$n_i = N \Rightarrow R = 1$$



**Mean field approximation:**  $x_i = n_i / N$  real variable

$$\dot{x}_i = x_{i-1}(1 + bNx_i) - x_i(1 + bNx_{i+1}) \longrightarrow (x_1, x_2, x_3) = \left(\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right) \text{ stable stationary point for all } b$$

**No oscillations for large b = inappropriate approximation**

Rem: appropriate for other coupling functions  $\pi_{i,i+1} = \Pi(x_{i+1})$   $Ex : \Pi(x) = 1 + bNx$

→ Hopf bifurcation to regular oscillations if  $\Pi'(1/3) > 3\Pi(1/3)$

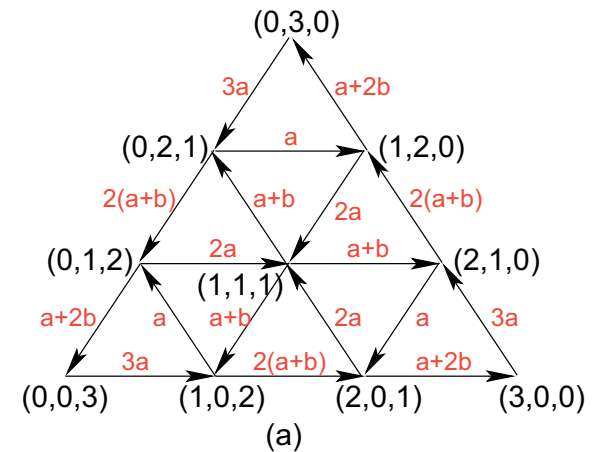
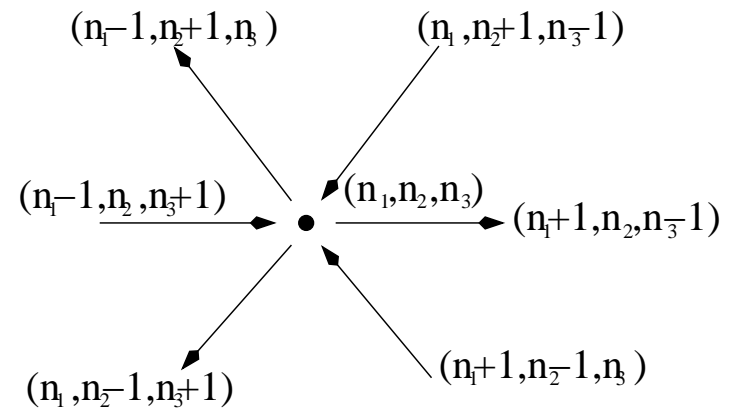
**Stochastic description:**

$$\begin{aligned} \dot{p}(n_1, n_2, n_3) = & (n_1 + 1)[1 + b(n_2 - 1)]p(n_1 + 1, n_2 - 1, n_3) \\ & + (n_2 + 1)[1 + b(n_3 - 1)]p(n_1, n_2 + 1, n_3 - 1) \\ & + (n_3 + 1)[1 + b(n_1 - 1)]p(n_1 - 1, n_2, n_3 + 1) \\ & - [N + b(n_1n_2 + n_2n_3 + n_3n_1)]p(n_1, n_2, n_3) \end{aligned}$$

$$\longrightarrow p_s(n_1, n_2, n_3) = C_b \frac{G(b, n_1)G(b, n_2)G(b, n_3)}{n_1!n_2!n_3!}$$

$$G(x, n) = \prod_{k=0}^{n-1} (1 + kx)$$

$C_b$  normalisation constant



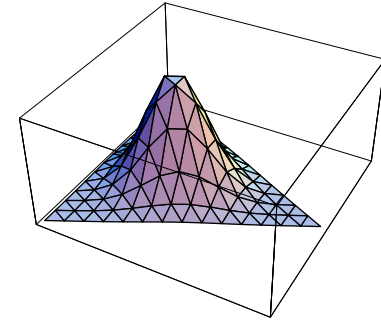
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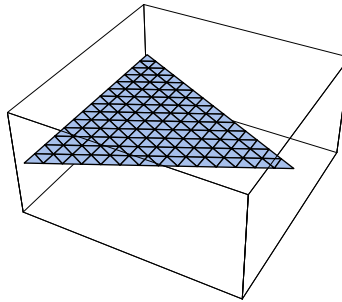
**Uncoupled limit (b=0):**

$$p_s(n_1, n_2, n_3) = \frac{N!}{3^N n_1!n_2!n_3!} \text{ (trinomial distrib.)}$$



**Convexity transition (b=1):**

$$p_s(n_1, n_2, n_3) = cst$$

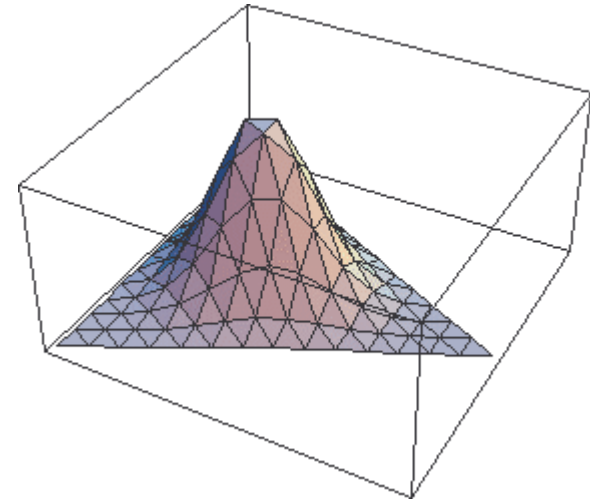
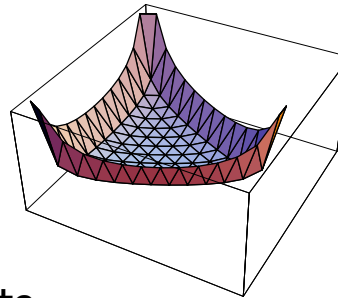


**Strong coupling (b large):**

$$p_s(0,0,N) = \frac{1}{3} - \frac{2}{3b} \sum_{k=1}^{N-1} \frac{1}{k} + O(1/b^2)$$

$$p_s(n,0,N-n) = \frac{N^2}{3bn(N-n)} + O(1/b^2), n = 1, \dots, N$$

$$p_s(n_1, n_2, n_3) = O(1/b^2), n_1 n_2 n_3 > 0$$



+ decay rate

**Large N behaviour:**

Stirling formula

$$\longrightarrow p_s(n_1, n_2, n_3) \cong C_b \frac{b^N}{\Gamma^3(1/b)} (n_1 n_2 n_3)^{1/b-1} \text{ if } n_1, n_2 \text{ and } n_3 \text{ large}$$

$$\longrightarrow R = \frac{b}{b+3}$$

$$\left( R = \frac{1}{2N^2} \sum_{n_i \geq 0: n_1+n_2+n_3=N} ((n_1-n_2)^2 + (n_2-n_3)^2 + (n_3-n_1)^2) p_s(n_1, n_2, n_3) \right)$$

