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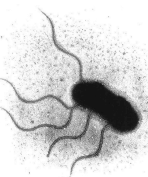


Summary

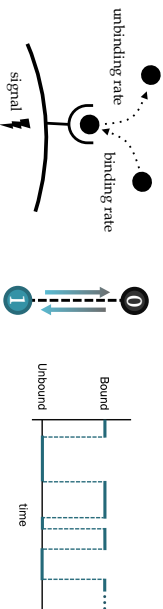
- We explore the application of large deviation theory and stochastic thermodynamics to biophysical sensors
- We derive two theoretical bounds on the uncertainty of a sensor modeled as a continuous-time Markov process, in different limits of what is observable about the process
 - First inequality: detailed observations of the process \implies no advantage to adding more states/nonequilibrium.
 - Second inequality: estimation based on coarse-grained observable related to occupancy time in a set of states \implies estimation accuracy can be improved by driving the network out of equilibrium and adding more states.
- We verified our bounds using numerical simulations and optimization, and observe that nonuniform ring networks saturate the numerically optimal uncertainty curves as a function of energy consumption.

Background

- How do cells measure external concentrations and infer information about their environment?
- Surface receptors: ligand binds to receptor \rightarrow intracellular response \rightarrow behavioral response
 - Receptor system has a history of study by physicists interested in the fundamental limits on sensing ability
 - Often modeled with continuous-time Markov chains



Adele Julius, Chemists in Escherichia coli in Sensory Receptors, Cold Spring Harbor Symp. Quant. Biol. 52 (1985).



Berg-Purcell limit (1977)

- 2-state single receptor model, estimation based on fraction of time bound
- uncertainty: $\frac{\langle (\delta\hat{c})^2 \rangle}{c^2} = \frac{2}{4Dsc(1-p)T} = \frac{2}{N}$

N : Expected number of binding events in time T

We are interested in:

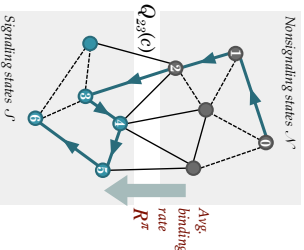
- How the observability and network size affects the estimation uncertainty
- Tradeoffs between energy, estimation accuracy, and speed.
- We derive two bounds on the uncertainty by violating the Berg-Purcell assumptions in more general cases

Ideal Observer: Observation of a Markov Trajectory

- Calculate the Fisher Information for the observed Markov chain trajectory with respect to the signal c

$$J_c = J_c^0 + T \sum_{i,j} \pi_{ij} Q_{ij} \left[\partial_c \log Q_{ij} \right]^2$$

$J_c^0 = \sum_{i_0} \pi_{i_0} \left[\partial_c \log \pi_{i_0} \right]^2$ "single shot" Fisher information



- Cramér-Rao bound gives fundamental limit on the precision with which the signal can be estimated based on the observations

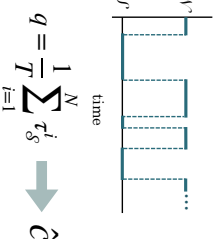
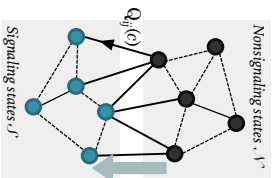
Assume: States are divided into two groups, signaling (J) and non-signaling (J^c) "Binding transitions" ($J^c \rightarrow J$) are linearly related to signal c

$$\frac{\langle (\delta\hat{c})^2 \rangle}{c^2} \geq \frac{1}{J_c c^2} = \frac{1}{T R^x} = \frac{1}{N}$$

N : expected number of binding events

no advantage to > 2 states

Simple Observer: Coarse-Grained Observation



$q = \frac{1}{T} \sum_{i=1}^N \tau_i^j \rightarrow \hat{c}$
empirical density in signaling states

- Is there an advantage to driving this sensor out of equilibrium?

An ergodic Markov chain will relax to steady state distribution with

$$\frac{d\pi_j}{dt} = \sum_i [\pi_i(t) Q_{ij} - \pi_j(t) Q_{ji}] = 0$$

Detailed balance: $j_{ij}^* = \pi_i(t) Q_{ij} - \pi_j(t) Q_{ji} = 0$ everywhere

'Nonequilibrium steady state': Non-zero current loops

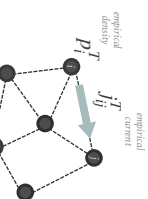
- Stochastic thermodynamics:

Mean entropy production rate $\Sigma^x = \sum_{i \leftarrow j} \pi_i Q_{ji} \log \frac{\pi_i Q_{ji}}{\pi_j Q_{ij}}$
Measure of the time-reversal asymmetry of the process
Note: $\Sigma^x \geq 0$

Large deviation theory: can study fluctuations in q using Level 2.5 LDT

Large, finite T : $P(q^T = p, j^T = j) \sim e^{-T I(p, j)}$

$I(p, j)$ is a large deviation rate function with minimum at $p = \pi$ and $j = j^*$



We want to study $I(q) = \inf_{p, j} I(p, j)$
and $\text{var}(q) = \frac{1}{T^2 I''(q^*)}$

Can bound as: $I(q) \leq I(p^*, j^*)$, as well as $I''(q)$ with intelligent guesses for p^* and j^* (see paper S.1.)

We find: $\text{var}(q) \geq \frac{8 [q^*(1-q^*)]^2}{T [\Sigma^x + 4R^x]}$
Next: apply this relation to our cell sensing problem by relating q to c

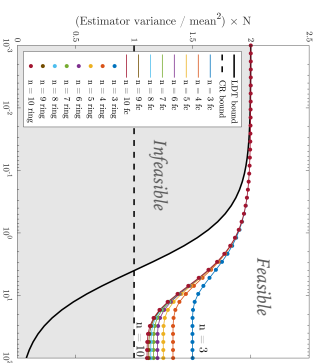
Given some empirical density q , what signal c would make this typical?

$q^*(c) = q$, solution is estimate \hat{c}
For networks with only one non-signaling state: $c \frac{dq}{dc} = q^*(1-q^*)$

$$\frac{\text{var}(\hat{c})}{c^2} \geq \frac{8}{T \Sigma^x + 4N}$$

- Numerical optimization of fully connected and ring-topology networks agree

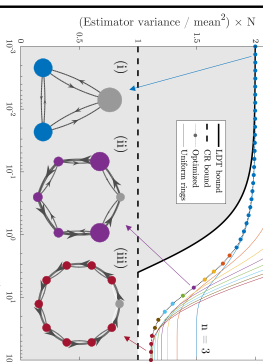
Constrained to a particular energy consumption, we optimize an exact expression for $T \times \text{var}(\hat{c})/c^2$ obtained by exactly contracting $I(p, j)$ to $K(q)$ to leading order



Reducing uncertainty requires energy consumption and addition of states

Colored circles indicate the smallest number of states (using colormap from above) at a particular energy consumption level for which adding states (up to 10) would improve the uncertainty by less than 1%.

Colored lines show the performance of ring networks with uniform transition rates in each direction, which saturate the numerically optimal curve in the limit of large energy consumption.



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[2] Hood R, Ganguli, et al. (2016). Disipation bounds at steady state current fluctuations. *Phys. Rev. Lett.* 116, 230601.
[3] Bialek, F., U. (2019). From Stochastic Thermodynamics to Thermodynamic Inference. Annual Review of Condensed Matter Physics. 10(1), 171-192.
[4] Harvey, S., Lahiri, S., Ganguli, S. (2020). Universal energy accuracy tradeoffs in nonequilibrium cellular sensing. <https://arxiv.org/abs/2002.10667>

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