

Optimal Dynamic Instability of Microtubules 2.0

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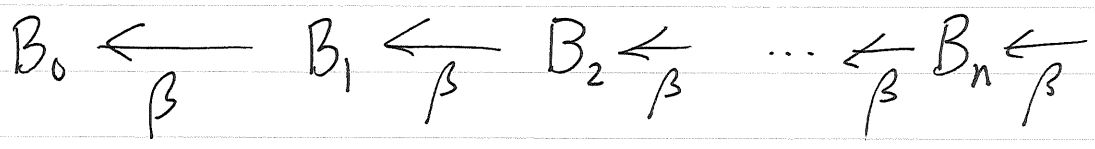
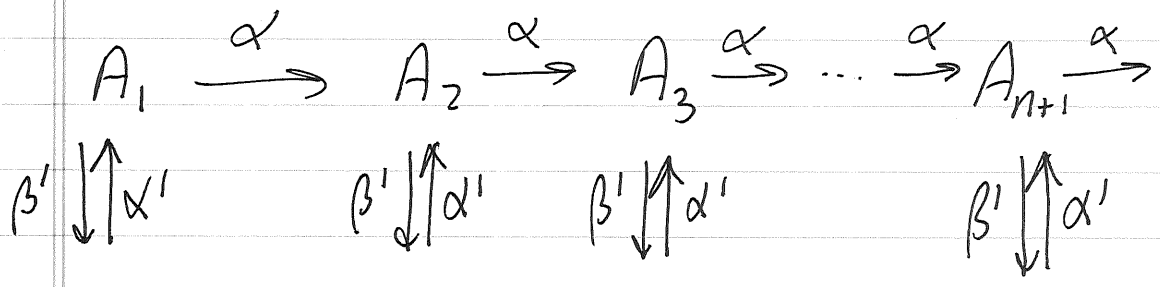
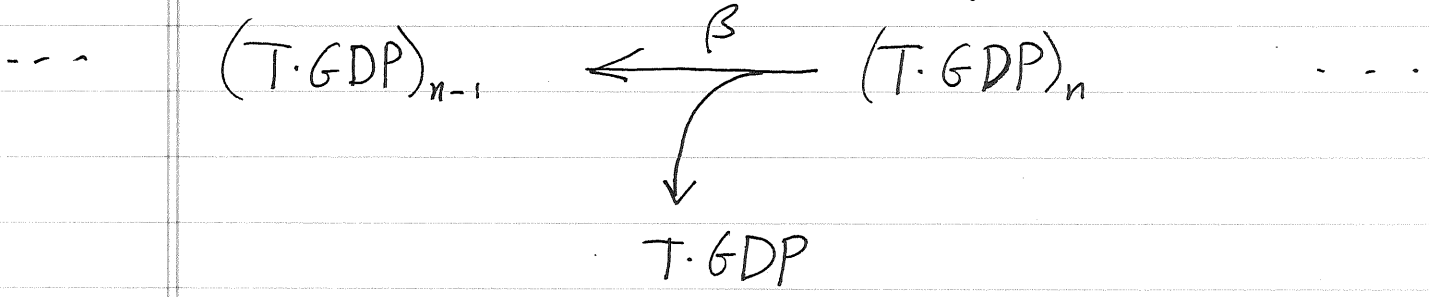
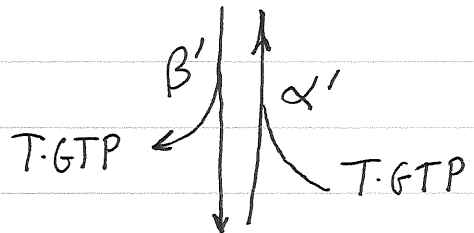
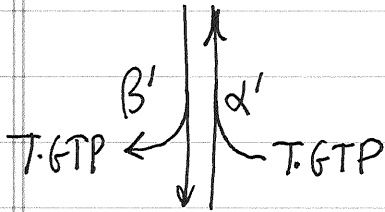
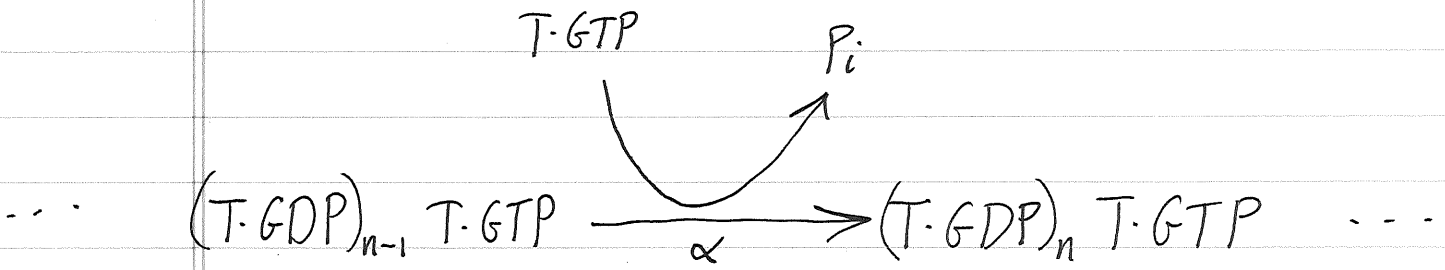
These notes follow up on the paper

Peskin CS

Optimal dynamic instability of microtubules
Documenta Mathematica Extra Volume ICM 1998
III 633-642, 1998

Here, we consider a more relevant optimization problem: to maximize the probability of success in hitting a target on a trial, divided by the metabolic cost per trial.

CS Peskin

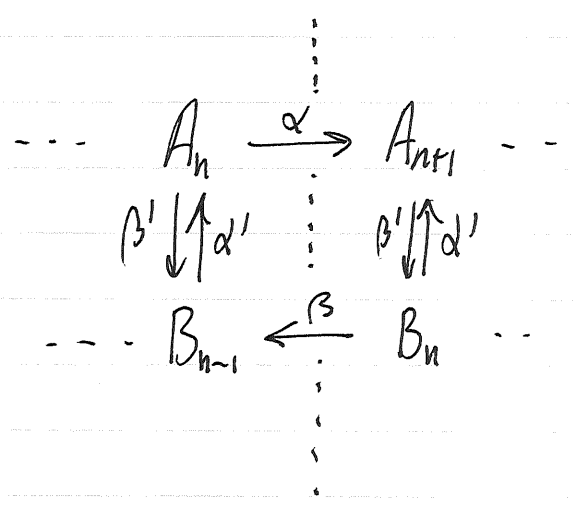


Steady-state probabilities

P_n = probability that system is in state A_n , $n \geq 1$

g_n = probability that system is in state B_n , $n \geq 0$

$$1 = \sum_{n=1}^{\infty} P_n + \sum_{n=0}^{\infty} g_n$$



let $u_n = \alpha P_n = \beta g_n$ $n \geq 1$

Also:

$$\alpha P_n + \alpha' g_n = (\alpha + \beta') P_{n+1}$$

$$u_n + \frac{\alpha'}{\beta} u_n = \left(1 + \frac{\beta'}{\alpha}\right) u_{n+1}$$

$$u_{n+1} = \left(\frac{1 + \frac{\alpha'}{\beta}}{1 + \frac{\beta'}{\alpha}}\right) u_n$$

For a normalizable solution-

$$1 + \frac{\alpha'}{\beta} < 1 + \frac{\beta'}{\alpha}$$

$$0 < \beta\beta' - \alpha\alpha'$$

i.e., depolymerization must be dominant over polymerization

Let

$$r = \frac{1 + \frac{\alpha'}{\beta}}{1 + \frac{\beta'}{\alpha}} < 1$$

$u_n = u_1 r^{n-1}$ $p_n = \frac{u_1}{\alpha} r^{n-1}$ $g_n = \frac{u_1}{\beta} r^{n-1}$	}	$n \geq 1$
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$$\alpha' g_0 = \beta' p_1 + \beta g_1$$

$$= \left(\frac{\beta'}{\alpha} + 1 \right) u_1$$

$g_0 = \frac{1}{\alpha'} \left(1 + \frac{\beta'}{\alpha} \right) u_1$
--

Note that

$$1-r = 1 - \frac{1 + \frac{\alpha'}{\beta}}{1 + \frac{\beta'}{\alpha}} = \frac{\frac{\beta'}{\alpha} - \frac{\alpha'}{\beta}}{1 + \frac{\beta'}{\alpha}} = \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha + \beta')}$$

To find u_1 , use

$$\frac{\alpha'}{\alpha' + \beta'} = \sum_{n=1}^{\infty} p_n = \frac{u_1}{\alpha(1-r)}$$

$$u_1 = \frac{\alpha\alpha'}{\alpha' + \beta'} \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha + \beta')}$$

Thus

$$p_n = \frac{\alpha'}{\alpha' + \beta'} \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha + \beta')} r^{n-1} \quad n \geq 1$$

$$q_n = \frac{\alpha\alpha'}{\alpha' + \beta'} \frac{\beta\beta' - \alpha\alpha'}{\beta^2(\alpha + \beta')} r^{n-1} \quad n \geq 1$$

$$q_0 = \frac{\cancel{\alpha + \beta'}}{\cancel{\alpha\alpha'}} \frac{\cancel{\alpha\alpha'}}{\alpha' + \beta'} \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha + \beta')} = \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')}$$

Check:

$$\sum_0 + \sum_{n=1}^{\infty} (P_n + f_n) = \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')} \left[1 + \frac{\alpha'}{\alpha + \beta'} \left(1 + \frac{\alpha}{\beta} \right) \sum_{n=1}^{\infty} r^{n-1} \right]$$

$$= \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')} \left[1 + \frac{\alpha'}{\beta} \left(\frac{\alpha + \beta}{\alpha + \beta'} \right) \frac{1}{1-r} \right]$$

$$= \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')} \left[1 + \frac{\alpha'}{\beta} \frac{\alpha + \beta}{\alpha + \beta'} \frac{\beta(\alpha + \beta')}{\beta\beta' - \alpha\alpha'} \right]$$

$$= \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')} \left[\frac{\beta\beta' - \alpha\alpha' + \alpha\alpha' + \alpha'\beta}{\beta\beta' - \alpha\alpha'} \right]$$

$$= \frac{\beta\beta' - \alpha\alpha'}{\beta(\alpha' + \beta')} \frac{\beta(\beta' + \alpha')}{\beta\beta' - \alpha\alpha'} = 1 \checkmark$$

$$E[N|N>0] = \frac{\sum_{n=1}^{\infty} n(p_n + g_n)}{\sum_{n=1}^{\infty} (p_n + g_n)}$$

$$= \frac{\sum_{n=1}^{\infty} nr^{n-1}}{\sum_{n=1}^{\infty} r^{n-1}} = \frac{\frac{d}{dr} \sum_{n=0}^{\infty} r^n}{\sum_{n=0}^{\infty} r^n}$$

$$= \frac{\frac{d}{dr} \left(\frac{1}{1-r} \right)}{\left(\frac{1}{1-r} \right)} = \frac{\left(\frac{1}{1-r} \right)^2}{\left(\frac{1}{1-r} \right)} = \frac{1}{1-r}$$

$$= \frac{\beta(\alpha + \beta')}{\beta\beta' - \alpha\alpha'}$$

If $\alpha' = \alpha$ and $\beta' = \beta$, $E[N|N>0] = \frac{\beta(\alpha + \beta)}{(\beta - \alpha)(\beta + \alpha)} = \frac{\beta}{\beta - \alpha}$

$$= \frac{1}{1 - \left(\frac{\alpha}{\beta}\right)}$$

If $\beta = \infty$, $E[N|N>0] = 1 + \frac{\alpha}{\beta'}$

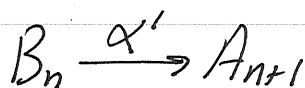
↑
supsensitive
not so sensitive

Chemical energy expenditure in constructing microtubules.

Assume that 1 unit of chemical energy is used to add each subunit, regardless of whether that is done through normal growth



or through rescue



Then the steady-state rate at which chemical energy is expended is given by

$$\dot{w} = \left(\frac{\alpha'}{\alpha' + \beta'} \right) \alpha + \left(\frac{\beta'}{\alpha' + \beta'} \right) \alpha'$$

$$= \frac{\alpha' (\alpha + \beta')}{\alpha' + \beta'}$$

Cycles per unit time :

Birth of a microtubule is the process $B_0 \xrightarrow{\alpha'} A_1$

In the steady state, the number of these events per unit time (for a given nucleation site) is

$$\dot{c} = \alpha' g_0 = \frac{\alpha'}{\beta} \frac{\beta\beta' - \alpha\alpha'}{(\alpha' + \beta')}$$

Over a long period of time t , the amount of work done is $\dot{w}t$ and the number of cycles accomplished is $\dot{c}t$. Therefore, the work per cycle is

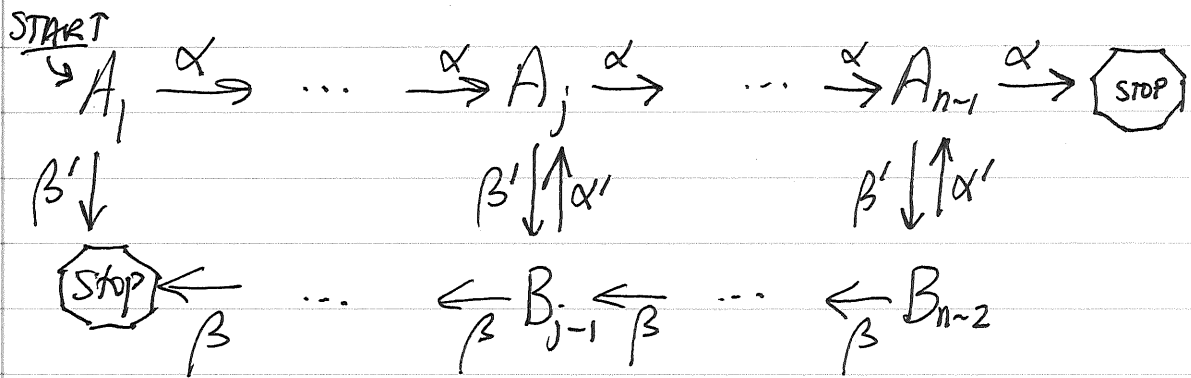
$$W_{\text{cycle}} = \frac{\dot{w}}{\dot{c}} = \frac{\frac{\alpha'(\alpha + \beta')}{\alpha' + \beta'}}{\frac{\alpha'}{\beta} \frac{\beta\beta' - \alpha\alpha'}{\alpha' + \beta'}}$$

$$= \frac{\alpha'\beta(\alpha + \beta')}{\alpha'(\beta\beta' - \alpha\alpha')}$$

$$= \frac{\beta(\alpha + \beta')}{\beta\beta' - \alpha\alpha'} = E[N|N > 0] \quad (!)$$

~~89~~ 9

On a given cycle, let P_n = probability that the microtubule grows to length at least n .



$$\frac{dP_1}{dt} = -(\alpha + \beta')P_1$$

$$\frac{dP_j}{dt} = \alpha P_{j-1} + \alpha' g_{j-1} - (\alpha + \beta')P_j \quad j=2 \dots (n-1)$$

$$\frac{dg_j}{dt} = \beta g_{j+1} + \beta' P_{j+1} - (\alpha' + \beta)g_j \quad j=1 \dots (n-2)$$

with boundary condition $g_{n-1} = 0$

Initial conditions: $P_1(0) = 1$, $P_j(0) = 0$, $j=2 \dots (n-1)$

Output is

$$P_n = \int_0^{\infty} \alpha P_{n-1}(t) dt$$

let $\bar{\cdot}$ denote $\int_0^{\infty} \cdot dt$

We have $p_1(t) = e^{-(\alpha+\beta')t}$

and therefore $\bar{p}_1 = \left(\frac{1}{\alpha+\beta'} \right)$

Integrating the equations gives

$$0 = \alpha \bar{p}_{j-1} + \alpha' \bar{q}_{j-1} - (\alpha+\beta') \bar{p}_j \quad j=2 \dots (n-1)$$

$$0 = \beta \bar{q}_{j+1} + \beta' \bar{p}_{j+1} - (\alpha'+\beta) \bar{q}_j \quad j=1 \dots (n-2)$$

with

$$\bar{q}_{n-1} = 0$$

Solving the first of these equations for \bar{q}_{j-1} gives

$$\bar{q}_{j-1} = \frac{(\alpha+\beta')}{\alpha'} \bar{p}_j - \left(\frac{\alpha}{\alpha'} \right) \bar{p}_{j-1} \quad j=2 \dots (n-1)$$

Shifting indices

$$\bar{q}_j = \left(\frac{\alpha+\beta'}{\alpha'} \right) \bar{p}_{j+1} - \left(\frac{\alpha}{\alpha'} \right) \bar{p}_j \quad j=1 \dots (n-2)$$

In the second equation, shift j down by 1:

$$0 = \beta \bar{y}_j + \beta' \bar{p}_j - (\alpha' + \beta) \bar{y}_{j-1} \quad j=2 \dots (n-1)$$

Substitute the above formulae for \bar{y}_{j-1} and \bar{y}_j into this equation, and note that the result is only valid for $j=2, \dots, (n-2)$

$$0 = \beta \left[\frac{\alpha + \beta'}{\alpha'} \bar{p}_{j+1} - \frac{\alpha}{\alpha'} \bar{p}_j \right] + \beta' \bar{p}_j - (\alpha' + \beta) \left[\frac{\alpha + \beta'}{\alpha'} \bar{p}_j - \frac{\alpha}{\alpha'} \bar{p}_{j-1} \right] \quad j=2, \dots, (n-2)$$

For $j=n-1$, we have

$$\begin{aligned} 0 &= \cancel{\beta \bar{y}_{n-1}} + \beta' \bar{p}_{n-1} - (\alpha' + \beta) \bar{y}_{n-2} \\ &= \beta' \bar{p}_{n-1} - (\alpha' + \beta) \left[\frac{\alpha + \beta'}{\alpha'} \bar{p}_{n-1} - \left(\frac{\alpha}{\alpha'} \right) \bar{p}_{n-2} \right] \\ &= \left(\beta' - \frac{(\alpha' + \beta)(\alpha + \beta')}{\alpha'} \right) \bar{p}_{n-1} + \frac{(\alpha' + \beta)\alpha}{\alpha'} \bar{p}_{n-2} \end{aligned}$$

Multiplying by α' , we get

$$0 = (\alpha + \beta')\beta \bar{P}_{j+1} - (\alpha\beta - \alpha'\beta' + (\alpha' + \beta)(\alpha + \beta')) \bar{P}_j + (\alpha' + \beta)\alpha \bar{P}_{j-1} \quad j=2 \dots (n-2)$$

$$0 = -(\alpha'\beta' + (\alpha' + \beta)(\alpha + \beta')) \bar{P}_{n-1} + (\alpha' + \beta)\alpha \bar{P}_{n-2}$$

We can make the last equation look like the typical equation (for $j=n-1$) by artificially introducing \bar{P}_n such that

$$0 = (\alpha + \beta')\beta \bar{P}_n - \alpha\beta \bar{P}_{n-1}$$

Then we have the tridiagonal system

$$0 = (\alpha + \beta')\beta \bar{P}_{j+1} - (\alpha\beta - \alpha'\beta' + (\alpha' + \beta)(\alpha + \beta')) \bar{P}_j + (\alpha' + \beta)\alpha \bar{P}_{j-1} \quad \text{for } j=2 \dots (n-1)$$

with boundary conditions

$$\bar{P}_1 = \frac{1}{\alpha + \beta'} \quad \bar{P}_n = \frac{\alpha}{\alpha + \beta'} \bar{P}_{n-1}$$

The equation (without the boundary conditions) has solutions of the form z^j provided that

$$\begin{aligned} 0 &= (\alpha + \beta')\beta z^2 - (\alpha\beta - \alpha'\beta' + (\alpha' + \beta)(\alpha + \beta'))z + (\alpha' + \beta)\alpha \\ &= (z-1) \left((\alpha + \beta')\beta z - (\alpha' + \beta)\alpha \right) \end{aligned}$$

check

$$= (\alpha + \beta')\beta z^2 - [(\alpha + \beta')\beta + (\alpha' + \beta)\alpha] z + (\alpha' + \beta)\alpha$$

But

$$(\alpha + \beta')\beta + (\alpha' + \beta)\alpha = 2\alpha\beta + \alpha\alpha' + \beta\beta'$$

and

$$\begin{aligned} (\alpha\beta - \alpha'\beta' + (\alpha' + \beta)(\alpha + \beta')) &= \alpha\beta - \cancel{\alpha'\beta'} + \alpha'\alpha + \beta\beta' + \alpha\beta + \cancel{\alpha'\beta'} \\ &= 2\alpha\beta + \alpha\alpha' + \beta\beta' \quad \checkmark \end{aligned}$$

Thus, the roots are $z=1$ and $z = \frac{(\alpha' + \beta)\alpha}{(\alpha + \beta')\beta}$

$$= \frac{1 + \frac{\alpha'}{\beta}}{1 + \frac{\beta'}{\alpha}} \equiv r$$

The general solution, without considering the boundary conditions is

$$\bar{p}_j = X + Y r^j$$

$$X + Y r = \frac{1}{\alpha + \beta'}$$

$$X + Y r^n = \frac{\alpha}{\alpha + \beta'} (X + Y r^{n-1})$$

$$\therefore X \frac{\beta'}{\alpha + \beta'} + Y r^{n-1} \left(r - \frac{\alpha}{\alpha + \beta'} \right) = 0$$

$$\text{But } r - \frac{\alpha}{\alpha + \beta'} = \frac{\alpha' + \beta}{\beta} \frac{\alpha}{\alpha + \beta'} - \frac{\alpha}{\alpha + \beta'}$$

$$= \left(\frac{\alpha' + \beta}{\beta} - 1 \right) \frac{\alpha}{\alpha + \beta'}$$

$$= \frac{\alpha'}{\beta} \frac{\alpha}{\alpha + \beta'}$$

Thus, we have the pair of linear equations

$$X + Yr = \frac{1}{\alpha + \beta'}$$

$$X\beta\beta' + Yr^{n-1}\alpha\alpha' = 0$$

$$X = \frac{\frac{r^{n-1}\alpha\alpha'}{\alpha + \beta'}}{r^{n-1}\alpha\alpha' - r\beta\beta'} = - \frac{\left(\frac{r^{n-2}\alpha\alpha'}{\alpha + \beta'}\right)}{\beta\beta' - r^{n-2}\alpha\alpha'}$$

$$Y = \frac{-\frac{\beta\beta'}{\alpha + \beta'}}{r^{n-1}\alpha\alpha' - r\beta\beta'} = + \frac{\left(\frac{r^{-1}\beta\beta'}{\alpha + \beta'}\right)}{\beta\beta' - r^{n-2}\alpha\alpha'}$$

$$\bar{p}_j = X + Yr^j$$

$$\bar{p}_{n-1} = X + Yr^{n-1}$$

$$P_n = \alpha \bar{p}_{n-1} = \frac{\alpha}{\alpha + \beta'} r^{n-2} \left(\frac{\beta\beta' - \alpha\alpha'}{\beta\beta' - r^{n-2}\alpha\alpha'} \right)$$

$$= \frac{\alpha}{\alpha + \beta'} \frac{\beta\beta' - \alpha\alpha'}{\beta\beta' r^{2-n} - \alpha\alpha'}$$

We seek to maximize

$$P_n = \frac{\alpha}{\alpha + \beta'} \left(\frac{\beta\beta' - \alpha\alpha'}{\beta\beta' r^{2-n} - \alpha\alpha'} \right)$$

Wages

$$\frac{\beta(\alpha + \beta')}{\beta\beta' - \alpha\alpha'}$$

$$= \frac{\alpha}{\beta(\alpha + \beta')^2} \frac{(\beta\beta' - \alpha\alpha')^2}{(\beta\beta' r^{2-n} - \alpha\alpha')}$$

$$= \frac{\alpha}{\beta\alpha^2 \left(1 + \frac{\beta'}{\alpha}\right)^2} \frac{(\alpha/\beta)^2 \left(\frac{\beta'}{\alpha} - \frac{\alpha'}{\beta}\right)^2}{(\alpha/\beta) \frac{\beta'}{\alpha} r^{2-n} - \frac{\alpha'}{\beta}}$$

$$= \frac{\left(\frac{\beta'}{\alpha} - \frac{\alpha'}{\beta}\right)^2}{\left(1 + \frac{\beta'}{\alpha}\right)^2 \left[\frac{\beta'}{\alpha} \left(\frac{1 + \frac{\beta'}{\alpha}}{1 + \frac{\alpha'}{\beta}}\right)^{n-2} - \frac{\alpha'}{\beta} \right]}$$

$$= \frac{\left(\frac{\beta'}{\alpha} - \frac{\alpha'}{\beta}\right)^2 \left(1 + \frac{\alpha'}{\beta}\right)^{n-2}}{\left(1 + \frac{\beta'}{\alpha}\right)^2 \left[\frac{\beta'}{\alpha} \left(1 + \frac{\beta'}{\alpha}\right)^{n-2} - \frac{\alpha'}{\beta} \left(1 + \frac{\alpha'}{\beta}\right)^{n-2} \right]}$$

$$\text{Let } \theta = \frac{\beta'}{\alpha} \quad , \quad \varphi = \frac{\alpha'}{\beta}$$

$$\& \quad \theta > \varphi \geq 0$$

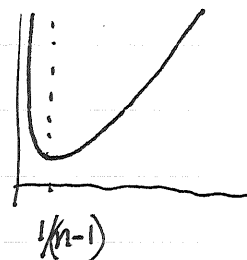
↑ equality to allow $\beta = \infty$

Then we seek to minimize

$$f_n(\theta, \varphi) = \frac{(1+\theta)^2 \left[\theta(1+\theta)^{n-2} - \varphi(1+\varphi)^{n-2} \right]}{(\theta-\varphi)^2 (1+\varphi)^{n-2}}$$

$$= \frac{\theta(1+\theta)^n}{(\theta-\varphi)^2 (1+\varphi)^{n-2}} - \frac{(1+\theta)^2 \varphi}{(\theta-\varphi)^2}$$

$$f_n(\theta, 0) = \frac{\theta(1+\theta)^n}{\theta^2} = \frac{(1+\theta)^n}{\theta}$$



This has a minimum at θ given by

$$\theta n(1+\theta)^{n-1} - (1+\theta)^n = 0$$

$$\theta n = 1 + \theta$$

$$\boxed{\theta_0 = \frac{1}{n-1}}$$

To show that $(\theta, 0)$ really is a local minimum (keeping in mind the constraint $\varphi \geq 0$), we need to evaluate $(\partial f / \partial \varphi)(\theta, 0)$

$$f_n(\theta, \varphi) = \theta(1+\theta)^n(\theta-\varphi)^{-2}(1+\varphi)^{2-n} - (1+\theta)^2\varphi(\theta-\varphi)^{-2}$$

$$\frac{\partial f_n}{\partial \varphi} = \theta(1+\theta)^n 2(\theta-\varphi)^{-3}(1+\varphi)^{2-n}$$

$$+ \theta(1+\theta)^n(\theta-\varphi)^{-2}(2-n)(1+\varphi)^{1-n}$$

$$- (1+\theta)^2(\theta-\varphi)^{-2} - (1+\theta)^2\varphi 2(\theta-\varphi)^{-3}$$

$$\frac{\partial f_n}{\partial \varphi}(\theta, 0) = 2\theta^{-2}(1+\theta)^n + (2-n)\theta^{-1}(1+\theta)^n - (1+\theta)^2(\theta^{-2})$$

$$\frac{\partial f_n}{\partial \varphi}\left(\frac{1}{n-1}, 0\right) = \left[2(n-1)^2 + (2-n)(n-1)\right] \left(\frac{n}{n-1}\right)^n$$

$$- \left(\frac{n}{n-1}\right)^2 (n-1)^2$$

$$= (n^2 - n) \left(\frac{n}{n-1}\right)^n - (n-1)^2 \left(\frac{n}{n-1}\right)^2$$

$$= n(n-1) \left(\frac{n}{n-1}\right)^n - n^2 = n^2 \left[\left(\frac{n-1}{n}\right) \left(\frac{n}{n-1}\right)^n - 1 \right]$$

$$\frac{\partial f_n}{\partial \varphi} \left(\frac{1}{n-1}, 0 \right) = n^2 \left[\left(\frac{n}{n-1} \right)^{n-1} - 1 \right] > 0$$

In fact

$$\frac{\partial f_n}{\partial \varphi} \left(\frac{1}{n-1}, 0 \right) \sim n^2 (e-1)$$

Let $\theta = \frac{x}{n}$, $\varphi = \frac{y}{n}$

Then

$$g(x, y) = \lim_{n \rightarrow \infty} \frac{f_n\left(\frac{x}{n}, \frac{y}{n}\right)}{n}$$

$$= \frac{x e^{x-y} - y}{(x-y)^2}$$

We seek (x, y) to minimize g subject to $x > y \geq 0$

Note that

$$g(x, y) = \frac{(x-y)e^{(x-y)} + y(e^{x-y} - 1)}{(x-y)^2}$$

We can think of this as a function of $x-y$ and y .

The constraints are $x-y > 0$ and $y \geq 0$

Clearly, for any fixed $(x-y)$, we ~~can~~ minimize g by setting $y=0$.

With $y=0$, we have

$$g(x,0) = \frac{x e^x}{x^2} = \frac{e^x}{x}, \quad x > 0$$

$$\frac{d}{dx} g(x,0) = \frac{x e^x - e^x}{x^2} = \frac{e^x}{x^2} (x-1)$$

So the minimum occurs at $x=1$.

This shows that for large n the global minimum occurs at

$$\theta = \frac{1}{n} \quad \varphi = 0$$

That is

$$\frac{\beta'}{\alpha} = \frac{1}{n} \quad \frac{\alpha'}{\beta} = 0 \Leftrightarrow \beta = \infty \text{ with } \alpha' \text{ finite}$$