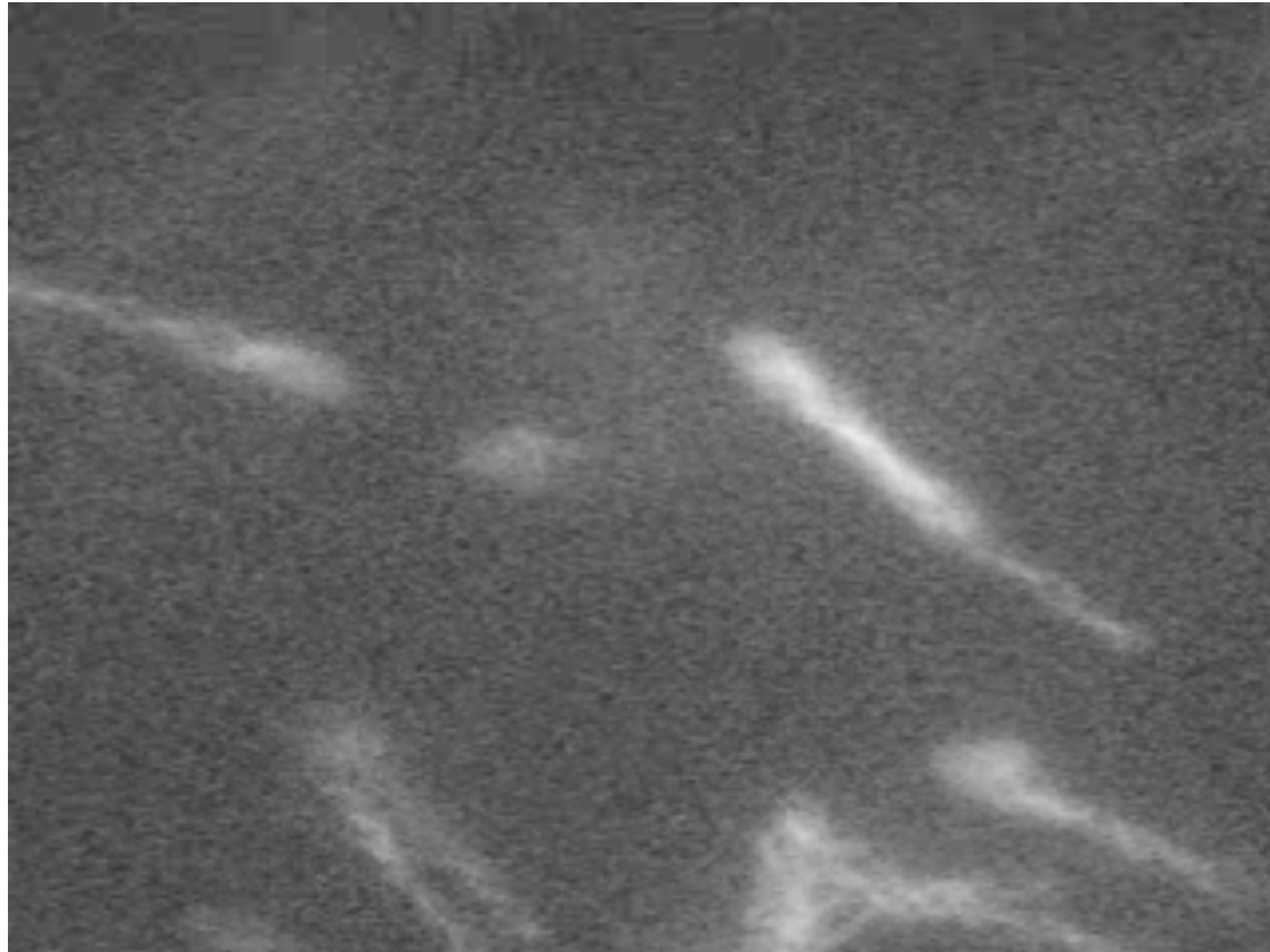


An Energy–Accuracy Tradeoff for Nonequilibrium Receptors

Sarah Harvey, Subhaneil Lahiri, Surya Ganguli
Department of Applied Physics, Stanford University



Fluorescently-labeled swimming *Escherichia coli* cells showing their flagellar bundles (video from Howard C. Berg Lab)

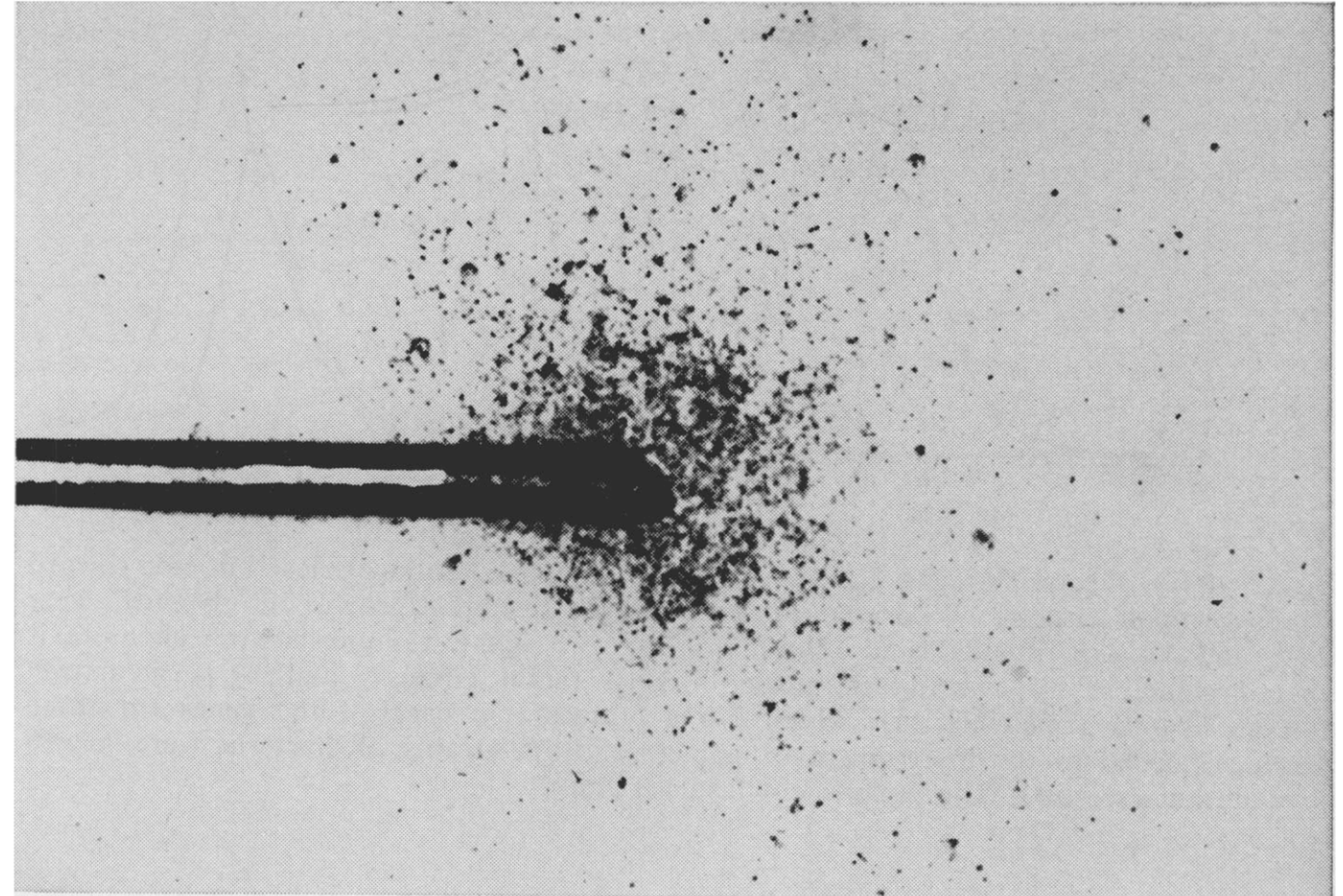
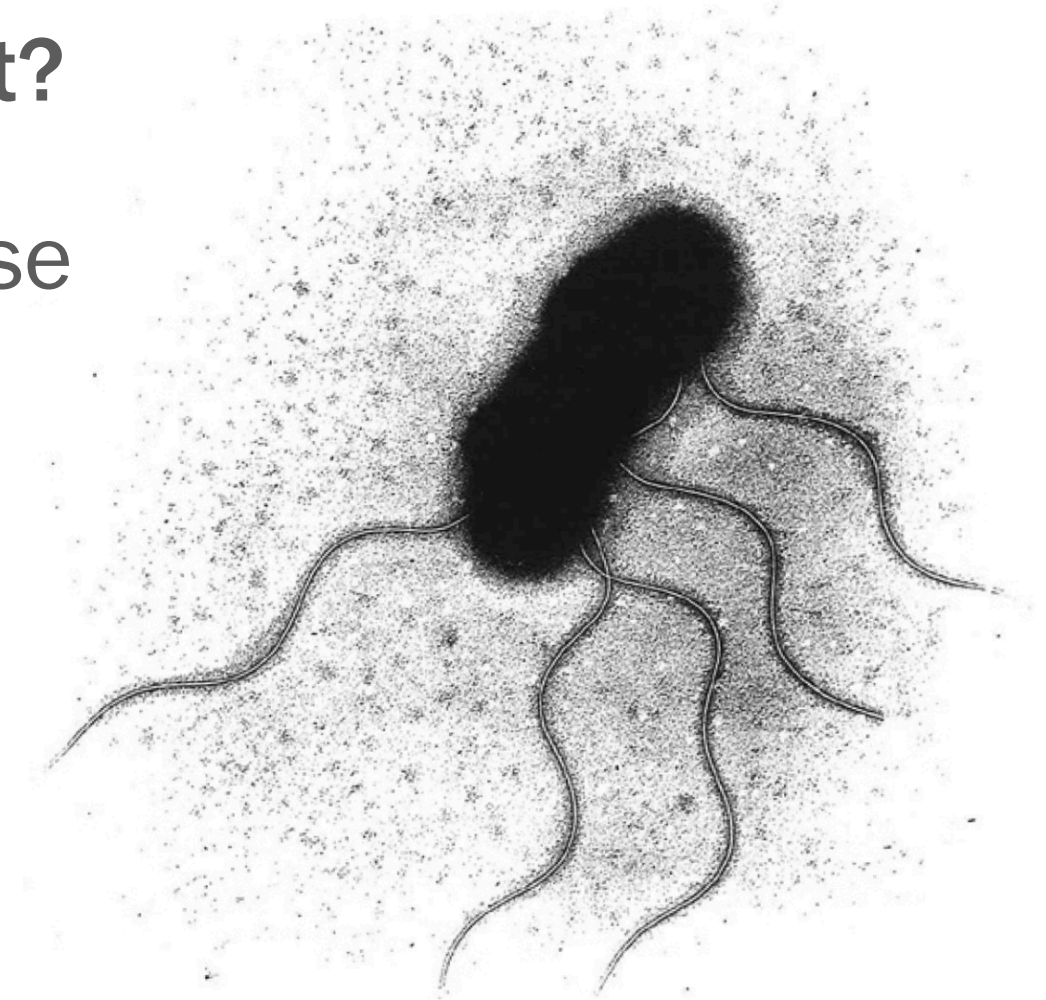
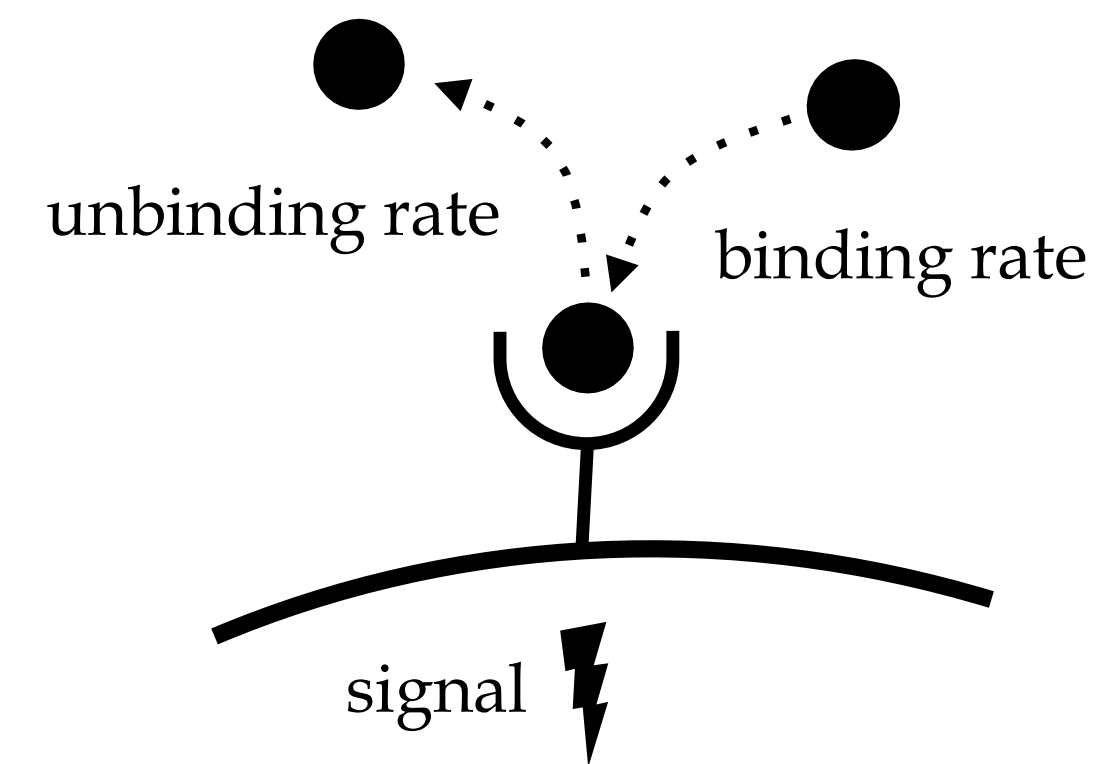
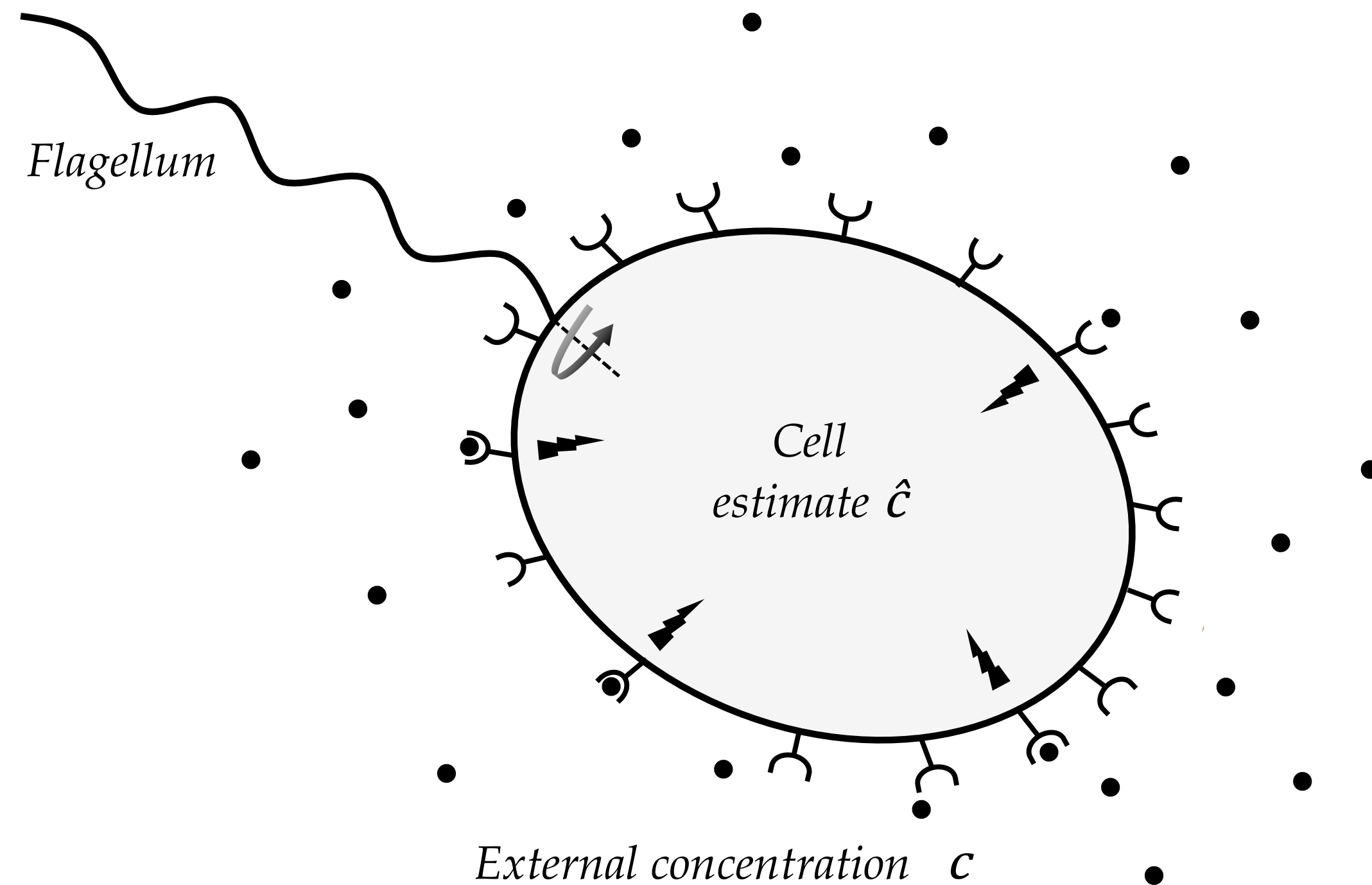


Fig. 1. Photomicrograph showing attraction of *Escherichia coli* bacteria to aspartate. The capillary tube (diameter, ~ 25 microns) contained aspartate at a concentration of $2 \times 10^{-3}M$. [Photomicrograph by Scott W. Ramsey; dark-field photography]

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



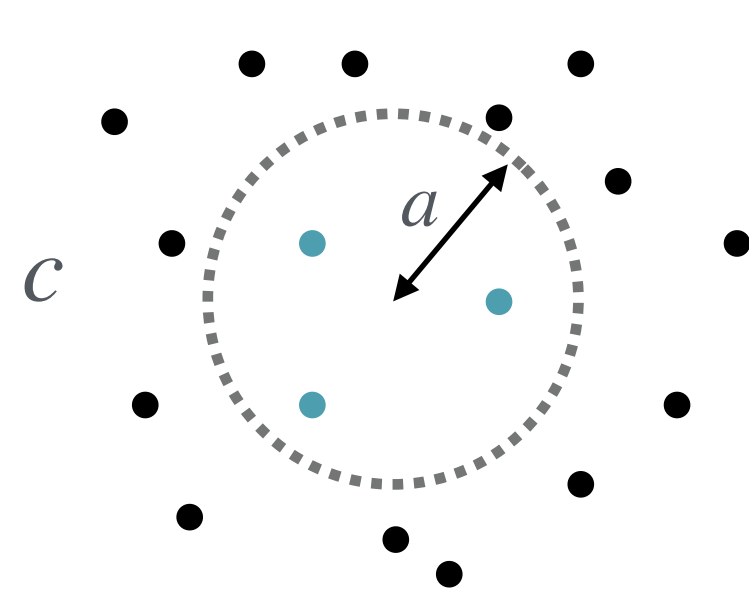
Adler, Julius. Chemotaxis in *Escherichia coli*. In *Sensory Receptors*, Cold Spring Harbor Symp. Quant. Biol. 30, (1965).



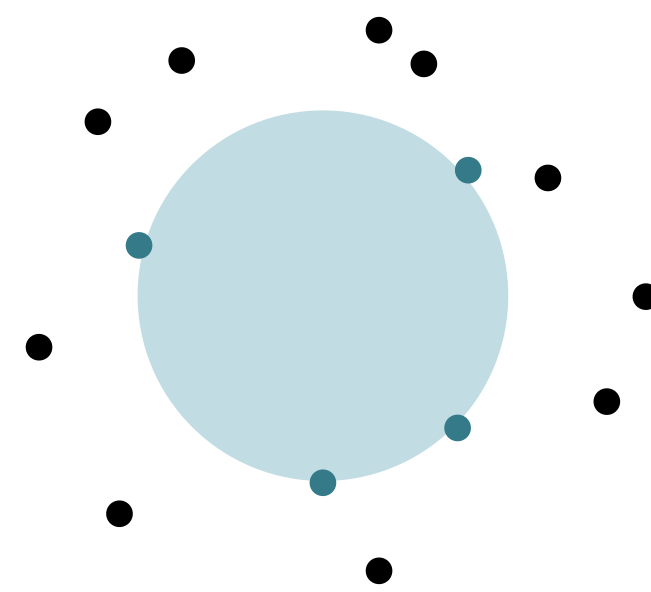
Receptor protein
methylation level \leftrightarrow
internal representation of
concentration

Crucial for adaptation

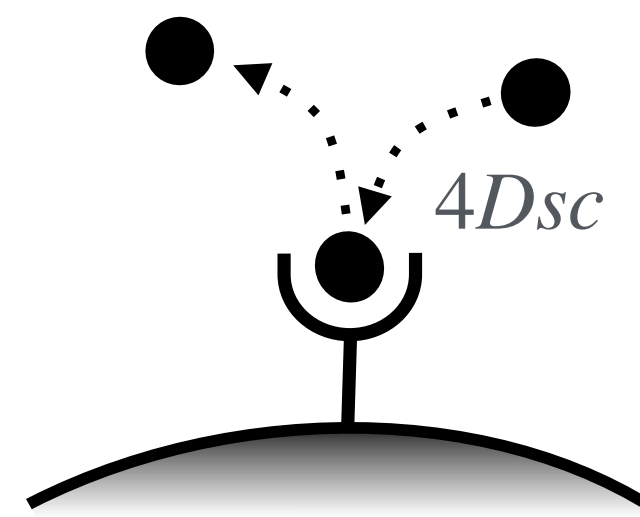
- Used diffusive transport and low Reynolds number mechanics to develop theories about the physical limits of bacterial chemoreception in various ideal cases
- 2-state single receptor model, estimation based on fraction of time bound



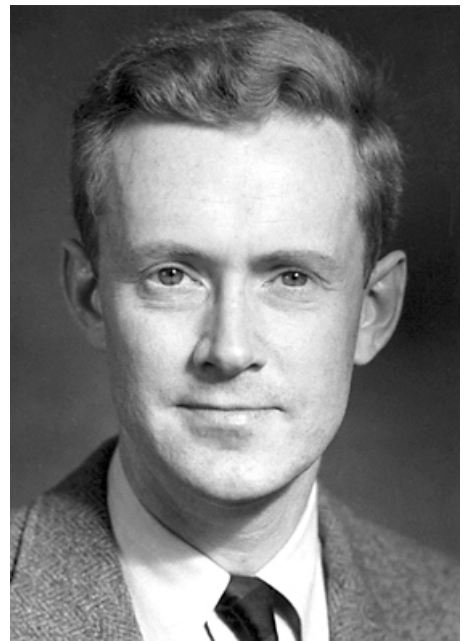
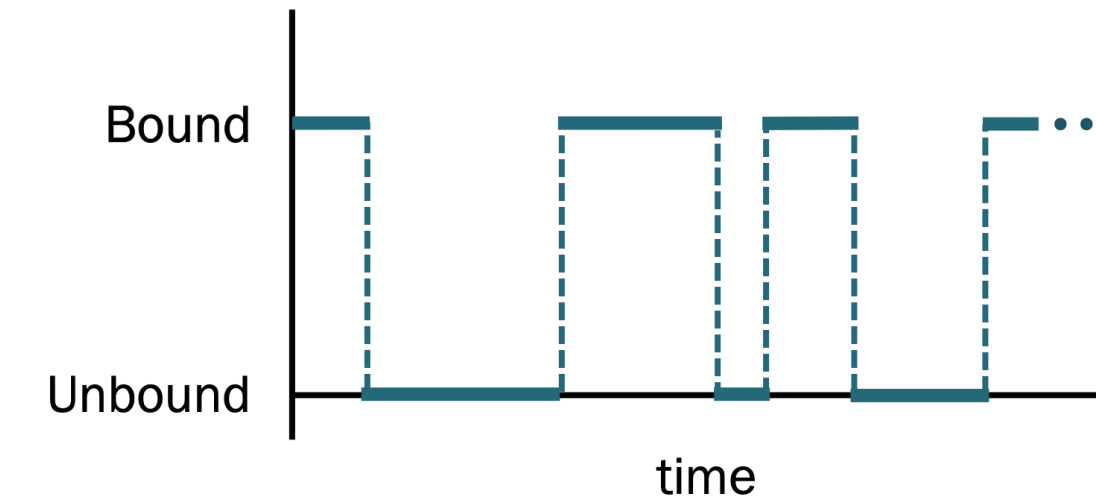
Integrating sphere



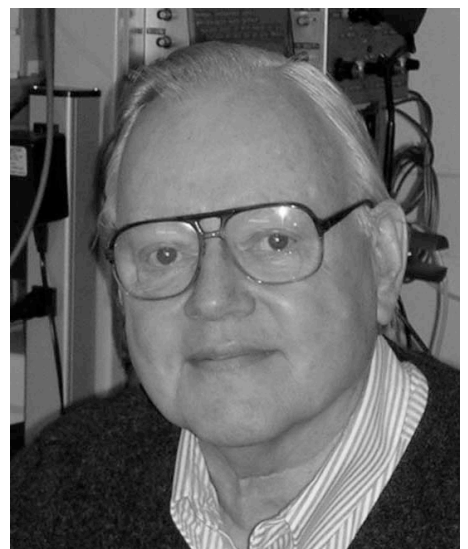
Perfect absorption



Single receptor



Edward Purcell



Howard Berg

$$uncertainty \equiv \frac{\langle (\delta c)^2 \rangle}{c^2}$$

$$\frac{\langle (\delta c)^2 \rangle}{c^2} = \frac{2}{\underbrace{4Dsc}_{\text{rate of particle capture}} \underbrace{(1 - \bar{p})}_{\text{probability receptor unoccupied}} T} = \frac{2}{\bar{N}}$$

\bar{N} : Expected number of binding events in time T

How to surpass? Violate assumptions made

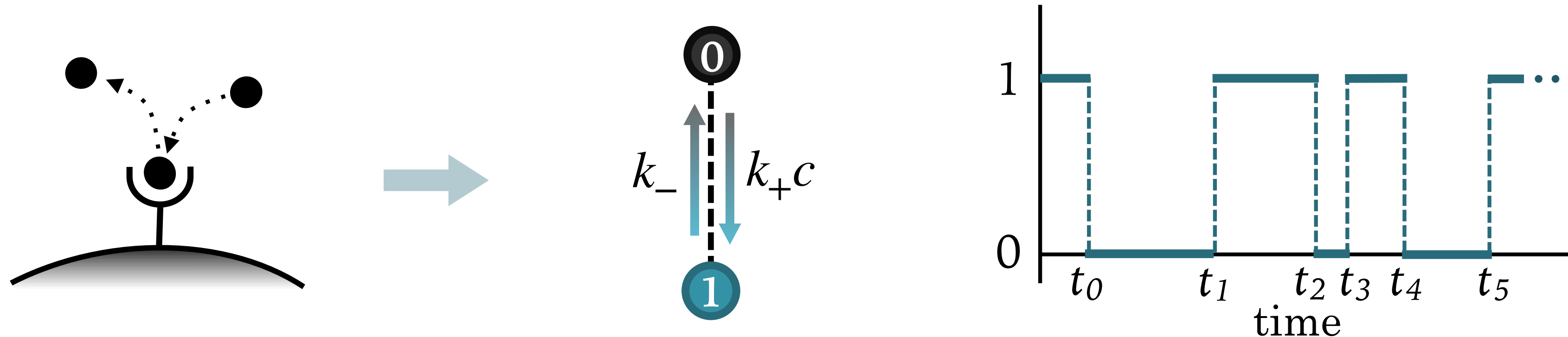
1. Change observable

- Endres and Wingreen (2009): Maximum likelihood and the single receptor
 - Applied Maximum likelihood estimation to a single, two-state receptor binding/unbinding **time series**
 - Showed you can do better than the Berg-Purcell bound with:

$$c_{ML} = \frac{N}{T_u k_+}$$

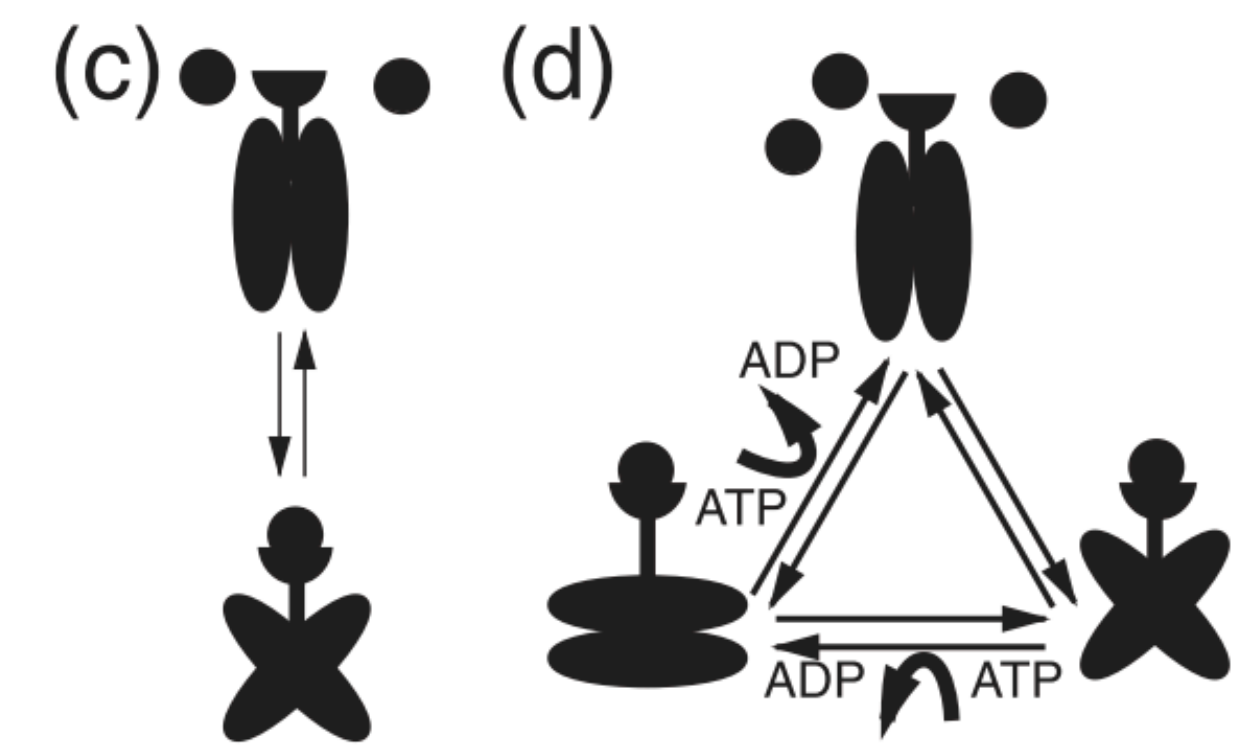
$$\frac{\langle (\delta c_{ML})^2 \rangle}{c^2} = \frac{1}{\bar{N}}$$

Intuition: only the unbound intervals contain information about c

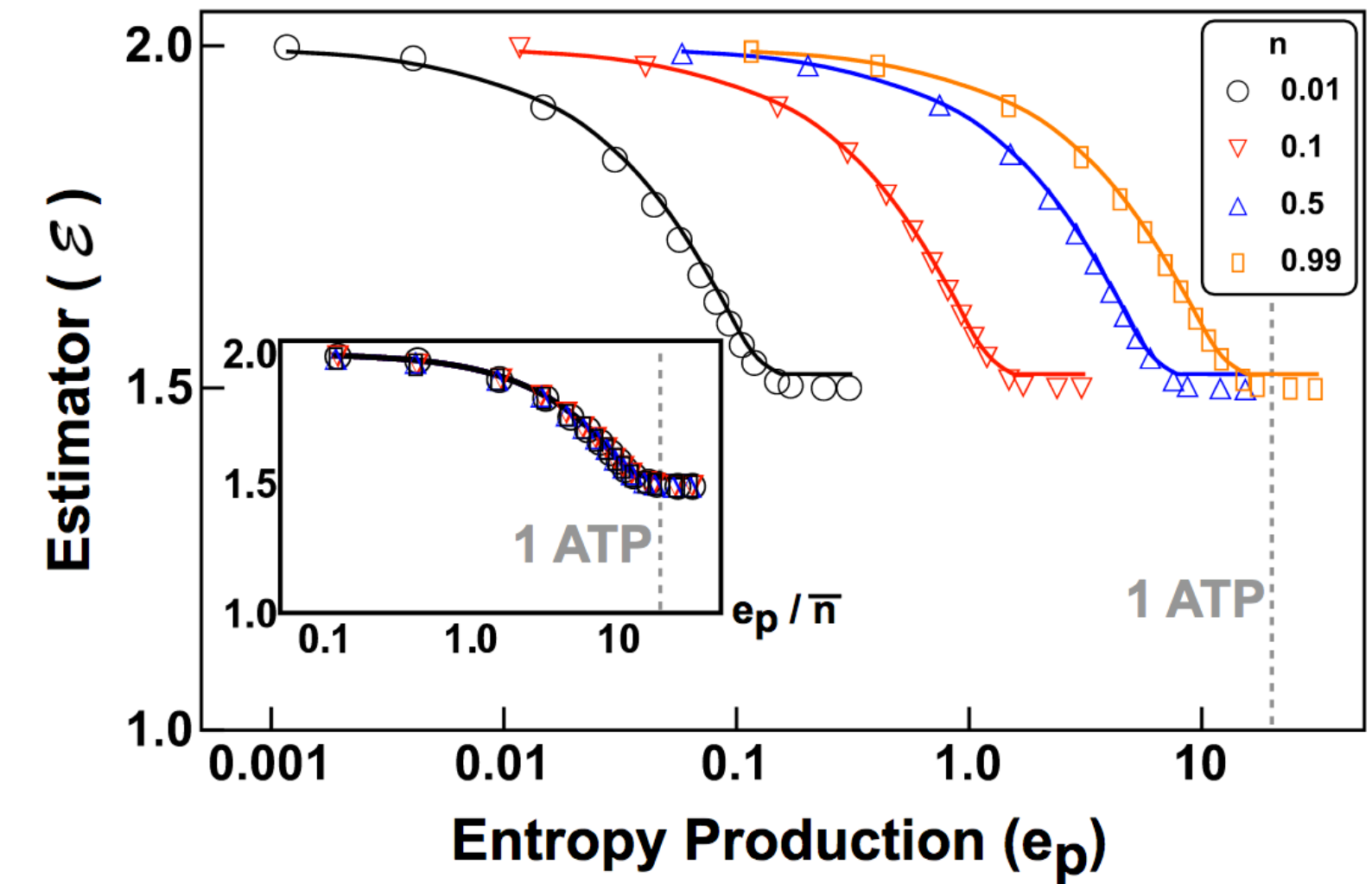
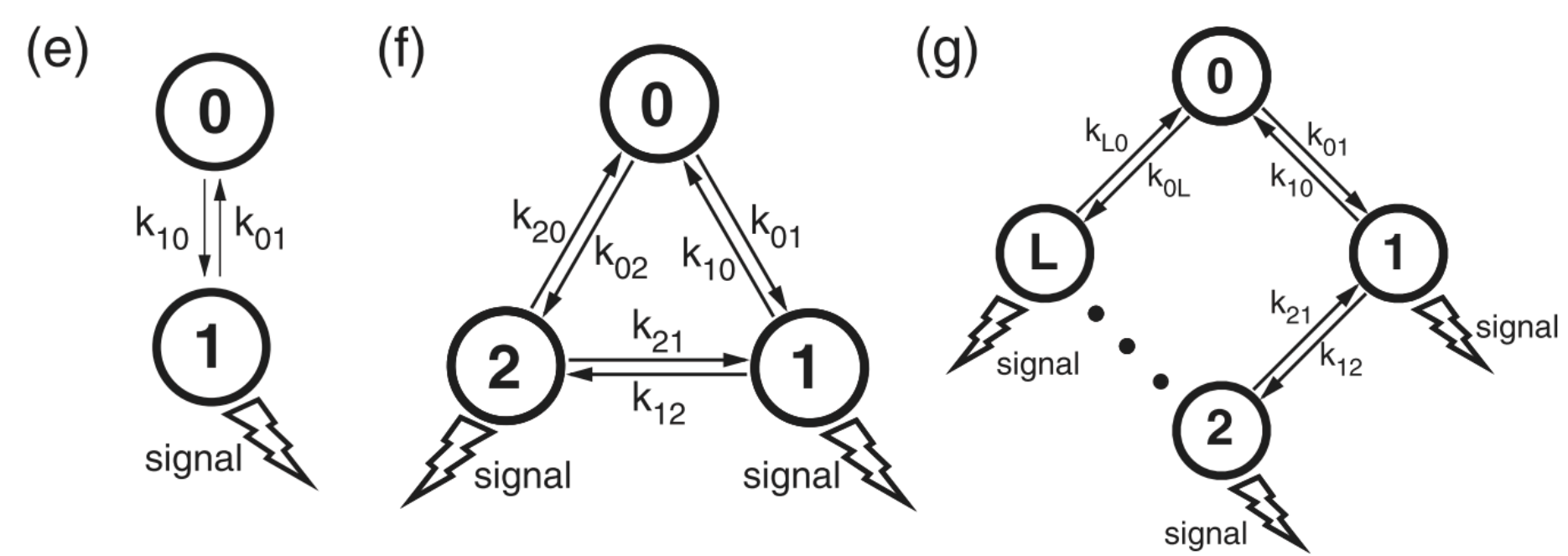


2. Drive sensing network out of equilibrium

- Lang et al (2014): What about complex networks that consume energy? What is the relationship between the estimation capability and the energy consumption?
- For larger Markov networks constrained to be **rings**, showed:



“uncertainty”:
$$\frac{\langle (\delta \hat{c})^2 \rangle}{c^2} = \frac{1}{\bar{N}} \left[1 + \frac{\langle (\delta \tau_S)^2 \rangle}{\bar{\tau}_S} \right]$$
 τ_S : lifetime in signaling states



observed numerically: **accuracy** limited by **entropy production**

We are interested in:

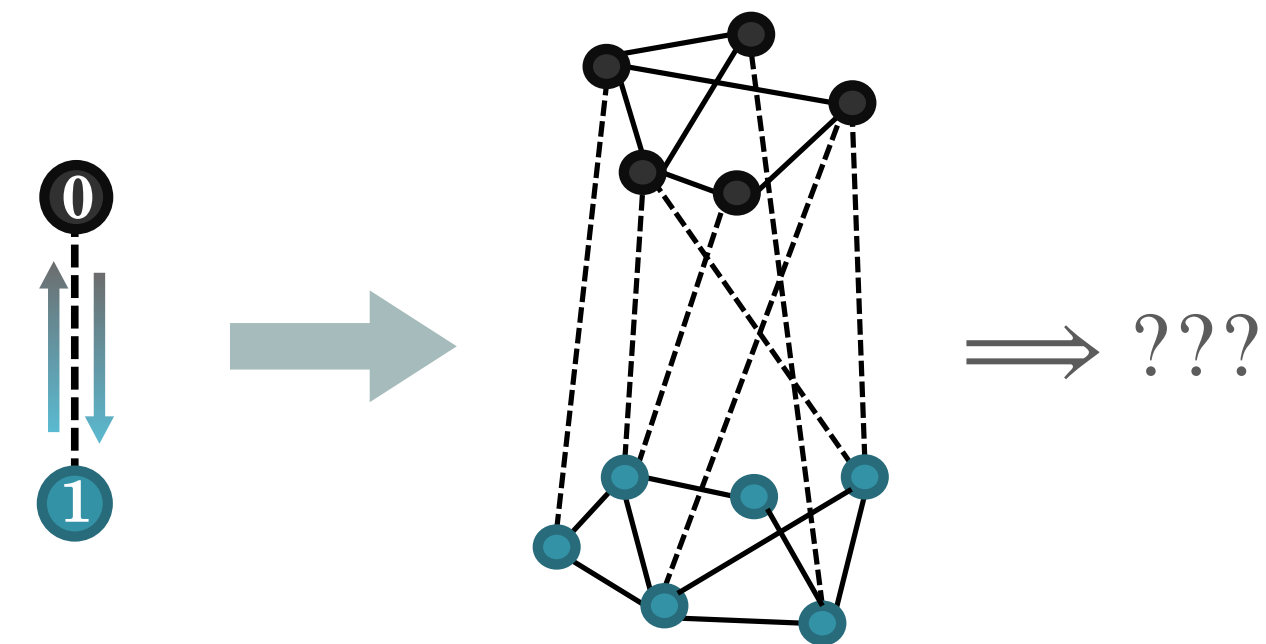
How the *observability of the process* affects the estimation uncertainty

Tradeoffs between **energy**, **estimation accuracy**, and **speed**.

We derive two bounds on the uncertainty by violating the Berg-Purcell assumptions in more general cases

0. Introduce some mathematical concepts and notations
1. Cramer-Rao bound for an observation of a general Markov trajectory

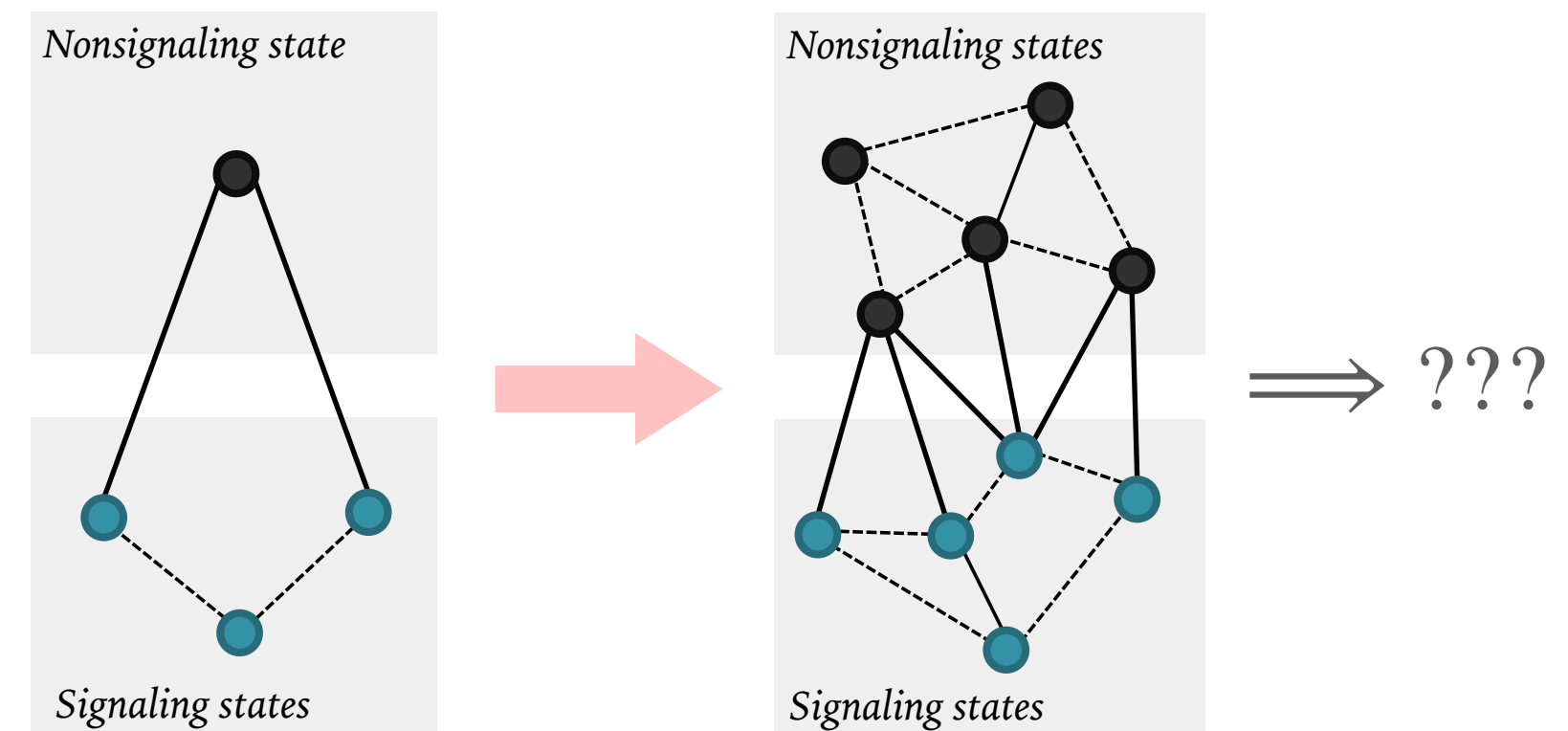
“ideal observer”



2. Bound on coarse-grained observations of Markov process

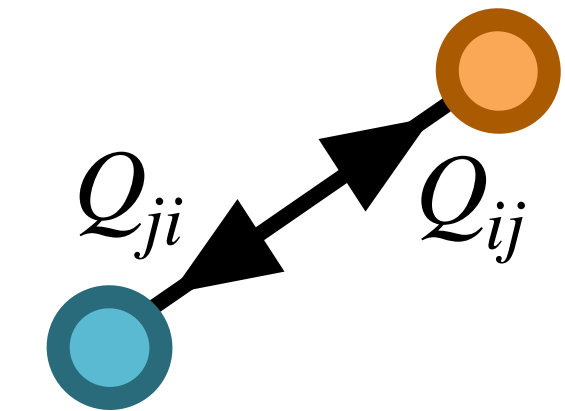
“simple observer”

- Stochastic thermodynamics
- Large deviation theory



3. Numerical studies

- Model the sensing device (receptor) as continuous-time Markov chain
 - System has discrete states → nodes on graph
 - Allowed transitions between states → edges
- Transitions between states i and j described by transition rate Q_{ij}



Probability density over states (p) evolves according to the **master equation**:

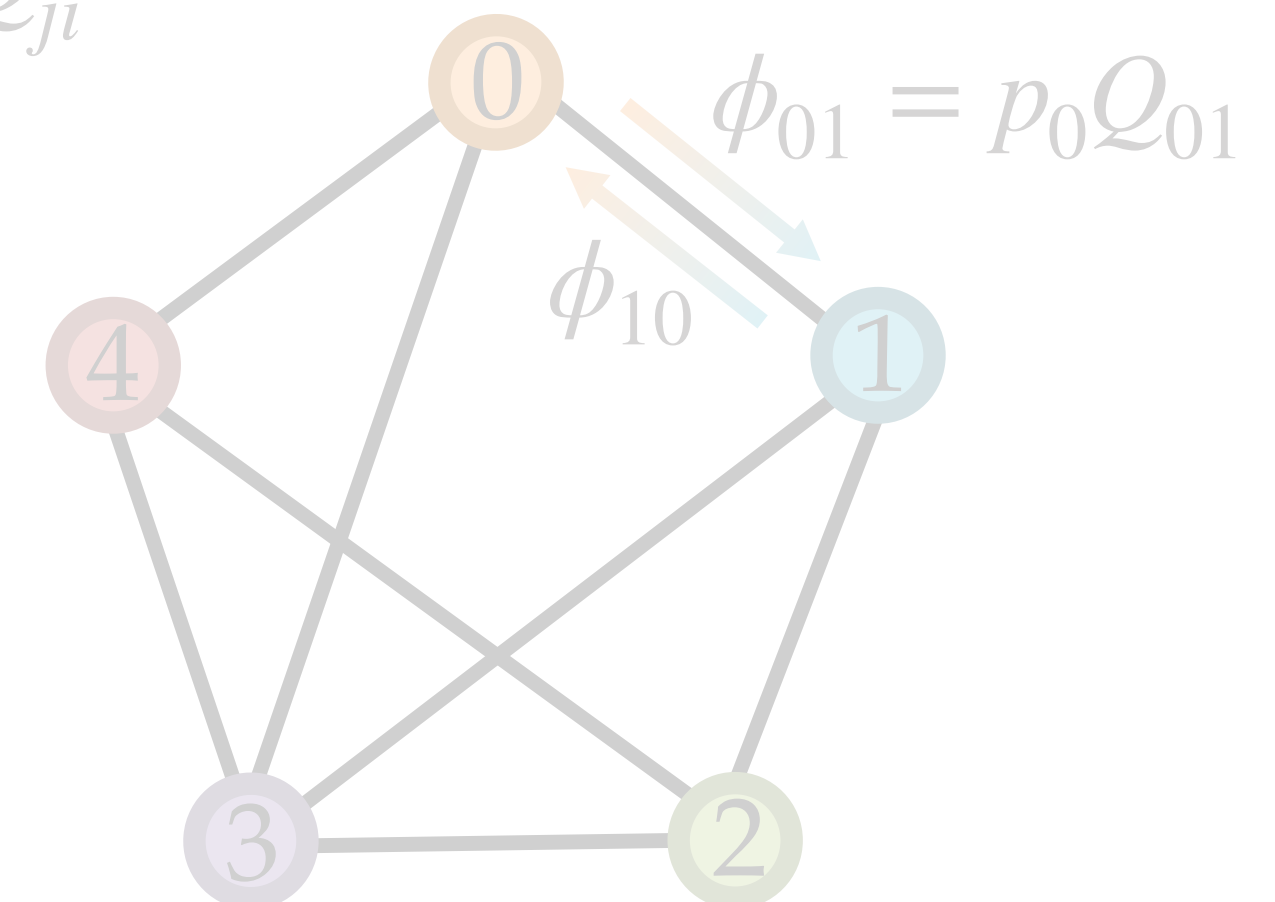
$$\frac{dp_j(t)}{dt} = \sum_i [p_i(t)Q_{ij} - p_j(t)Q_{ji}]$$

$$\frac{d\pi}{dt} = 0 \quad \pi : \text{steady state distribution}$$

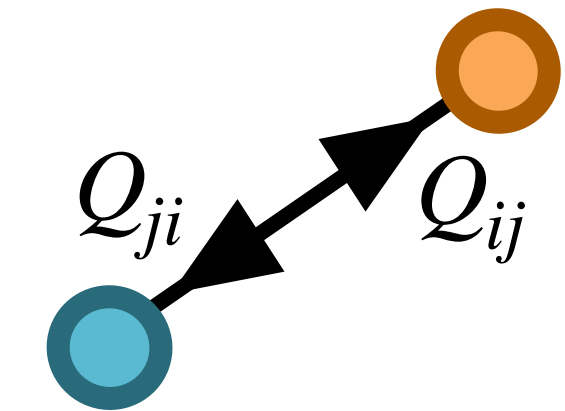
Bracketed quantity is the mean current flowing from i to j : $j_{ij}^p(t) = p_i(t)Q_{ij} - p_j(t)Q_{ji}$

Flux between two states: $\phi_{ij} = p_i Q_{ij}, \quad j_{ij}^p = \phi_{ij} - \phi_{ji}$

In steady state: $\phi_{ij}^\pi \equiv \pi_i Q_{ij}, \quad j_{ij}^\pi = \phi_{ij}^\pi - \phi_{ji}^\pi$



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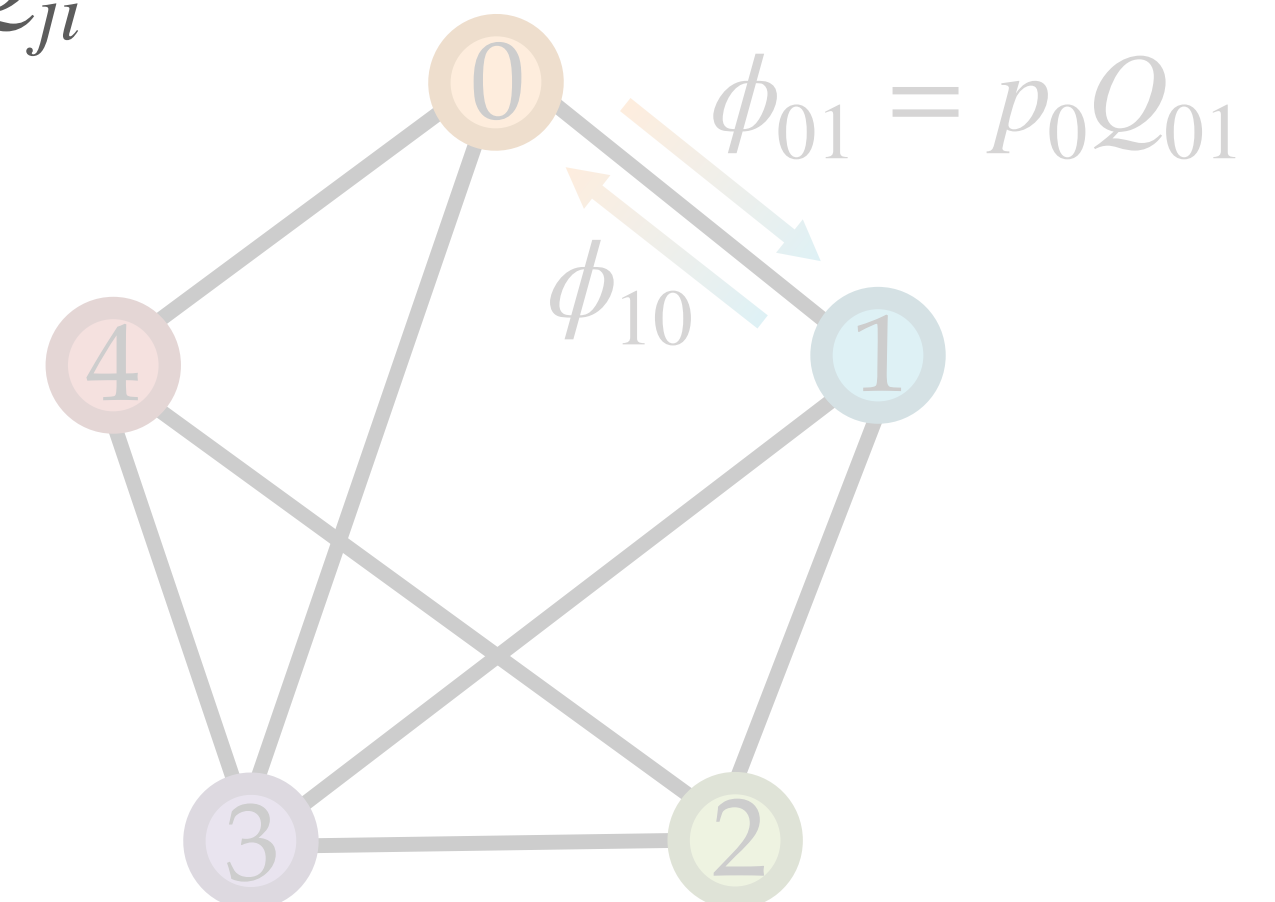
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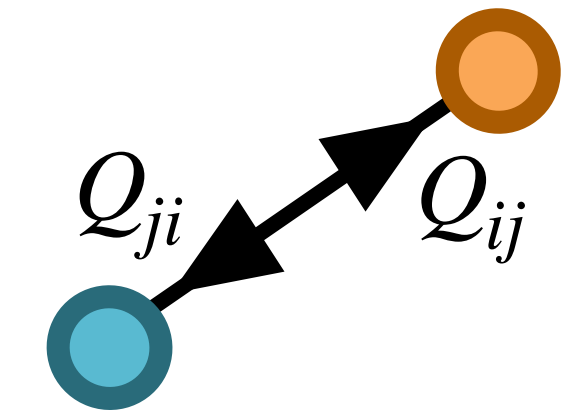
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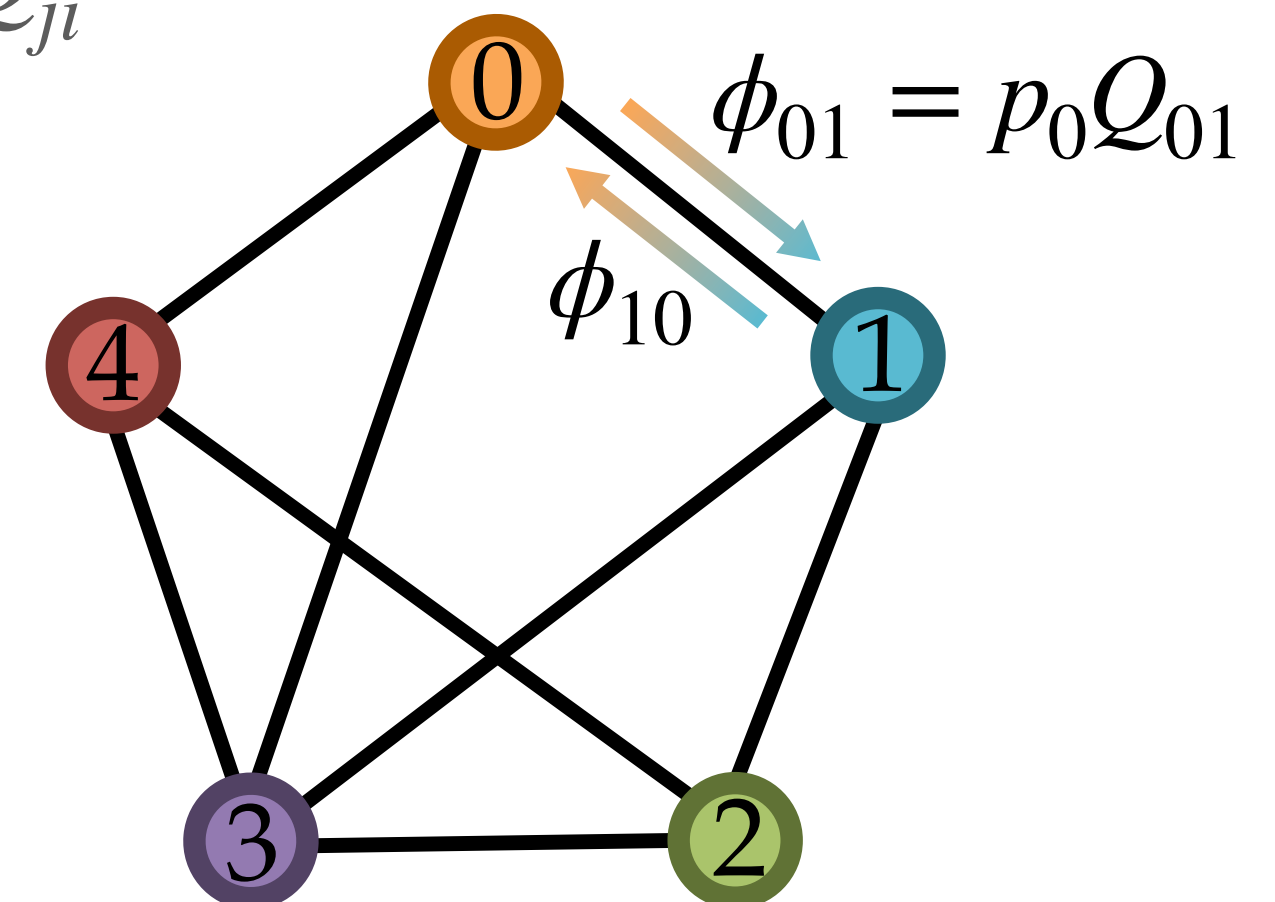
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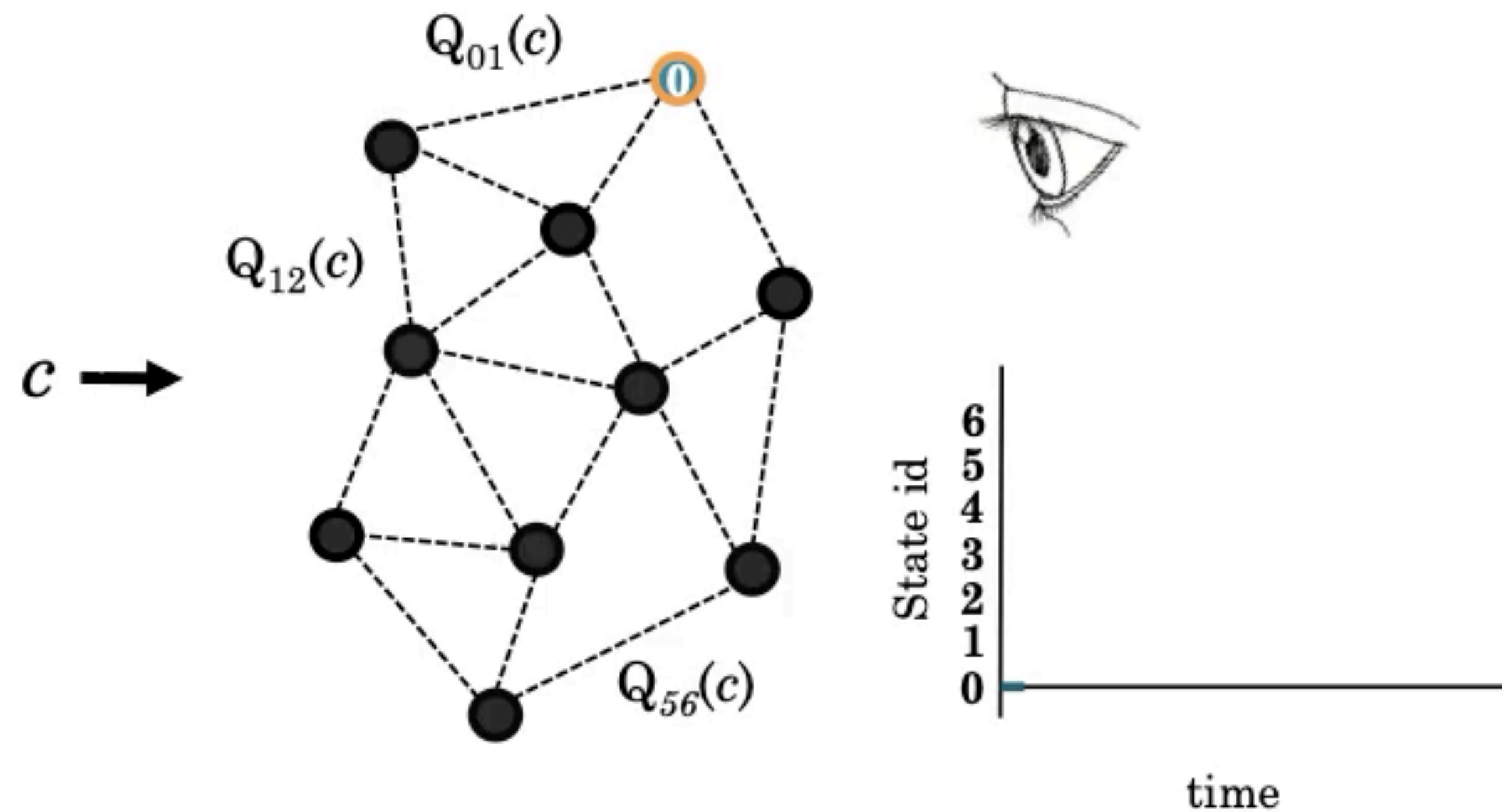
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➤ A general sensing problem:

Signal is transmitted through a physical channel modeled as a continuous time Markov process

Ideal 'observer' records system's entire state trajectory and transition times for a finite amount of time



Q_{ij} : transition rates

What is the best possible estimate the observer can make of the signal c ?

- Calculate the **Fisher Information** for the observed trajectory with respect to the signal c
- **Cramér-Rao bound** gives fundamental limit on the precision with which the signal can be estimated based on the observations

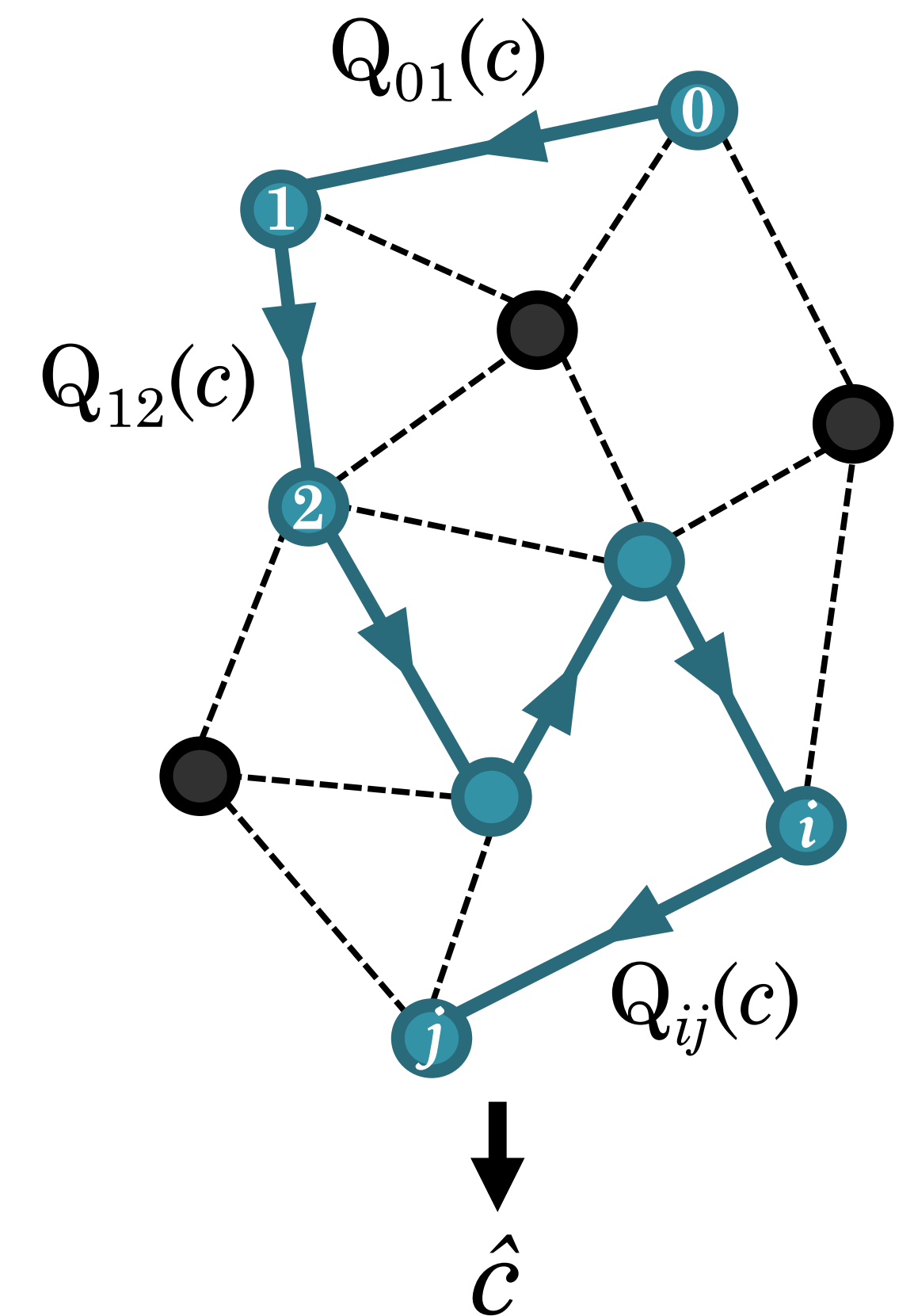
Plan: Write the probability of a trajectory in discrete time, calculate Fisher Information matrix, then take time steps $\rightarrow 0$

Probability of a trajectory from a state x_0 at $t = 0$ to state x_n at $t = n\Delta t$:

$$\mathbb{P}(x_0 \dots x_n) = \pi_{x_0} M_{x_0 x_1} M_{x_1 x_2} \dots M_{x_{n-1} x_n}$$

M : discrete time transition matrix

$$M = e^{Q\Delta t} = I + Q\Delta t + \dots$$



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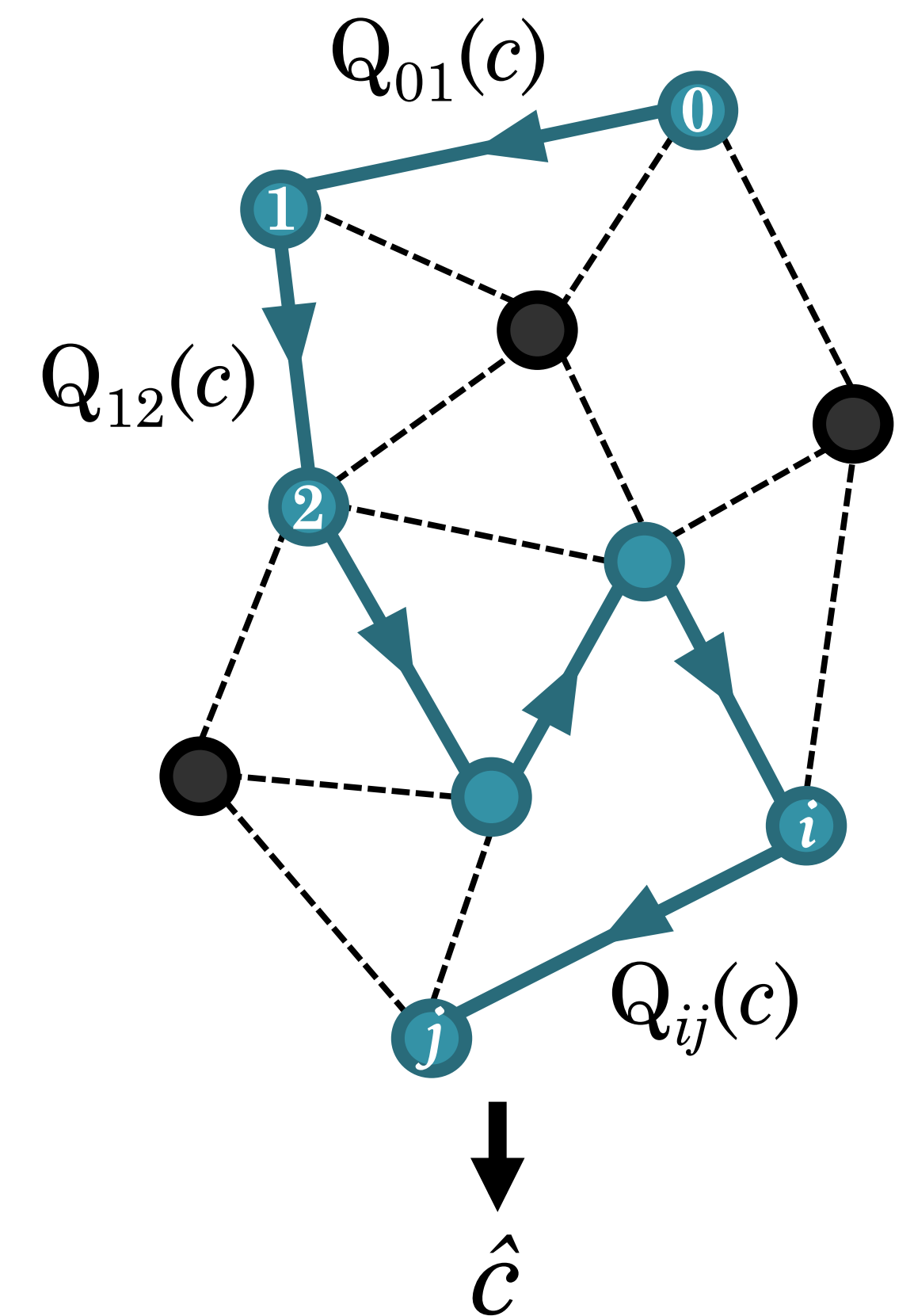
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Fisher Information:

$$\rightarrow J_c = \sum_{x_0, \dots, x_n} \overbrace{(\pi_{x_0} M_{x_0 x_1} \dots M_{x_{n-1} x_n})}^{\mathbb{P}(x_0 \dots x_n)} \left[\frac{\partial}{\partial c} \log(\pi_{i_0} M_{x_0 x_1} \dots M_{x_{n-1} x_n}) \right]^2$$

After substituting $M = I + Q\Delta t$ and taking $\Delta t \rightarrow 0$ with fixed $T = n\Delta t$, we find:

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

i, j index all states

with

$$J_c^0 = \sum_{x_0} \pi_{x_0} \left[\partial_c \log \pi_{x_0} \right]^2$$

“single shot” Fisher information

Q_{ij} : transition rates
 π_i : steady state density

Make some assumptions which are well suited for cellular sensing problem

- ▶ States are divided into two groups, signaling (\mathcal{S}) and non-signaling (\mathcal{N})
- ▶ “Binding transitions” ($\mathcal{N} \rightarrow \mathcal{S}$) are linearly related to signal c

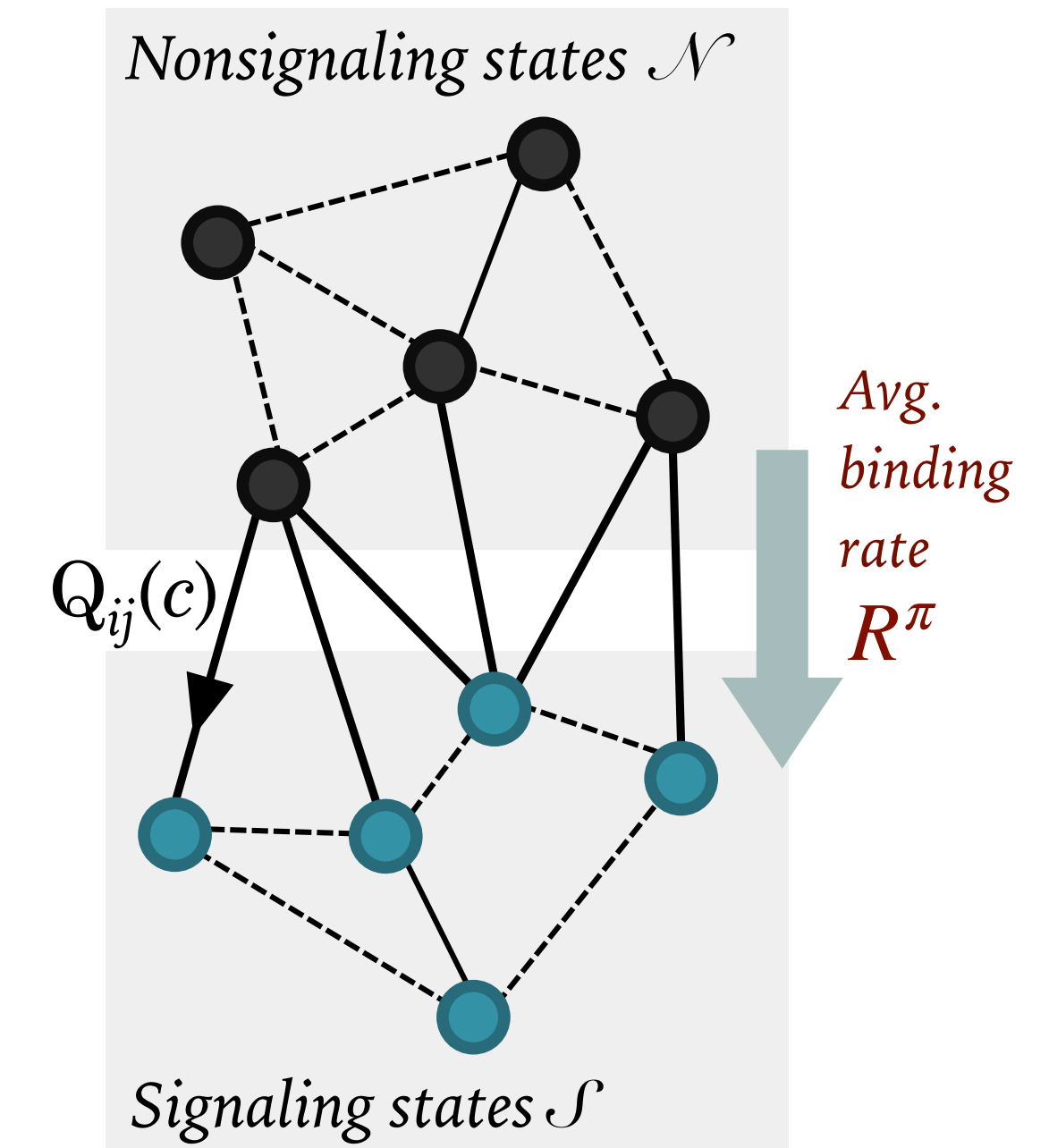
Fisher Information simplifies to

$$J_c = J_c^0 + \frac{T}{c^2} \sum_{\substack{i \in \mathcal{S} \\ j \in \mathcal{N}}} \pi_i Q_{ij} \quad \text{So as } T \rightarrow \text{large, we find:}$$

\uparrow
F.I. of single observation

$\underbrace{\hspace{10em}}_{\text{Avg. Binding rate } R^\pi}$

$$J_c = \frac{TR^\pi}{c^2}$$



solid edges \Rightarrow transition rates $\sim c$

The Cramér-Rao bound \implies the variance of an unbiased estimator of c is bounded by F.I. $\langle (\delta c)^2 \rangle \geq \frac{1}{J_c}$

which implies:

$$\frac{\langle (\delta c)^2 \rangle}{c^2} \geq \frac{1}{J_c c^2} = \frac{1}{TR^\pi} = \frac{1}{\bar{N}}$$

\bar{N} : expected number of binding events

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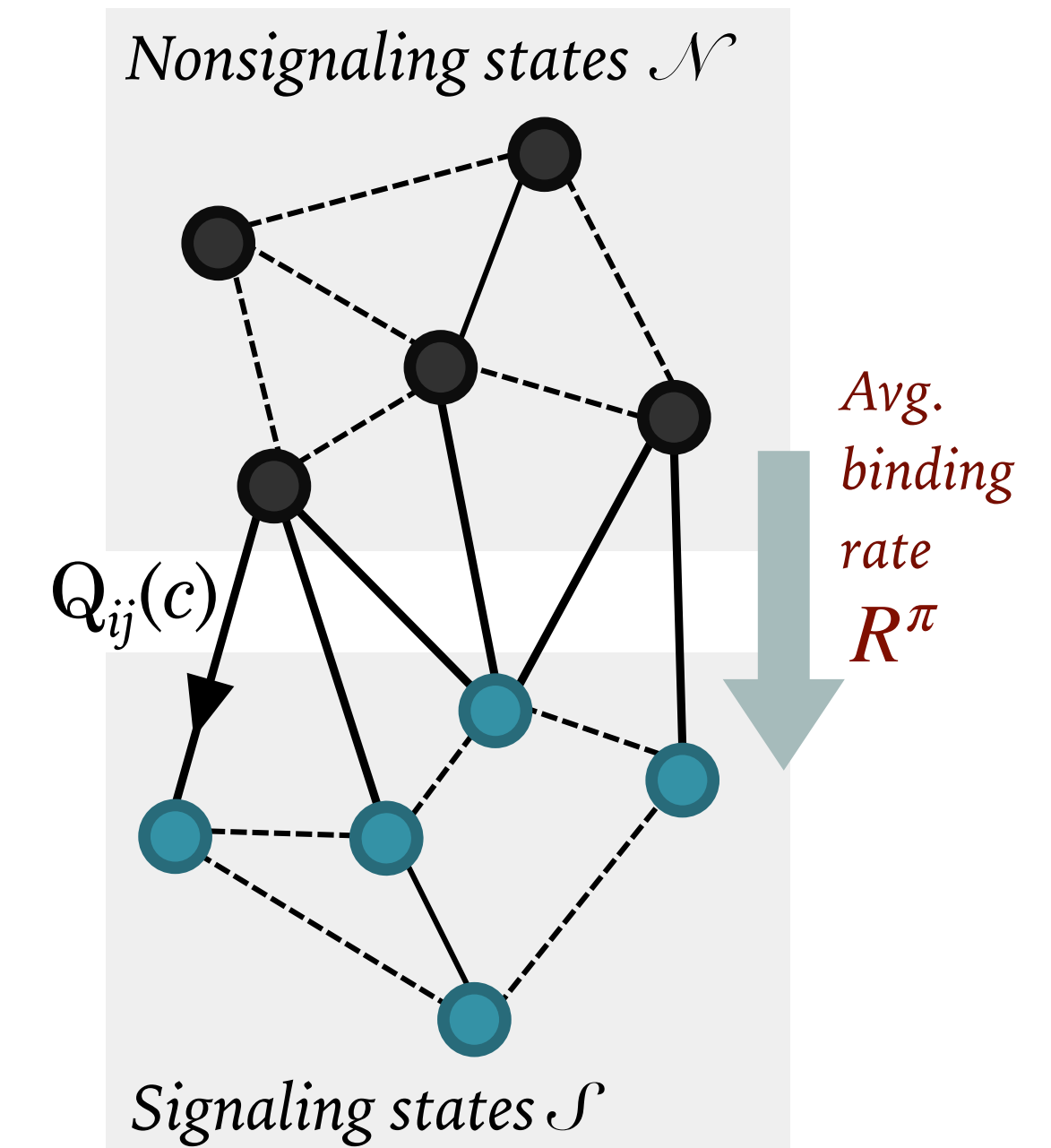
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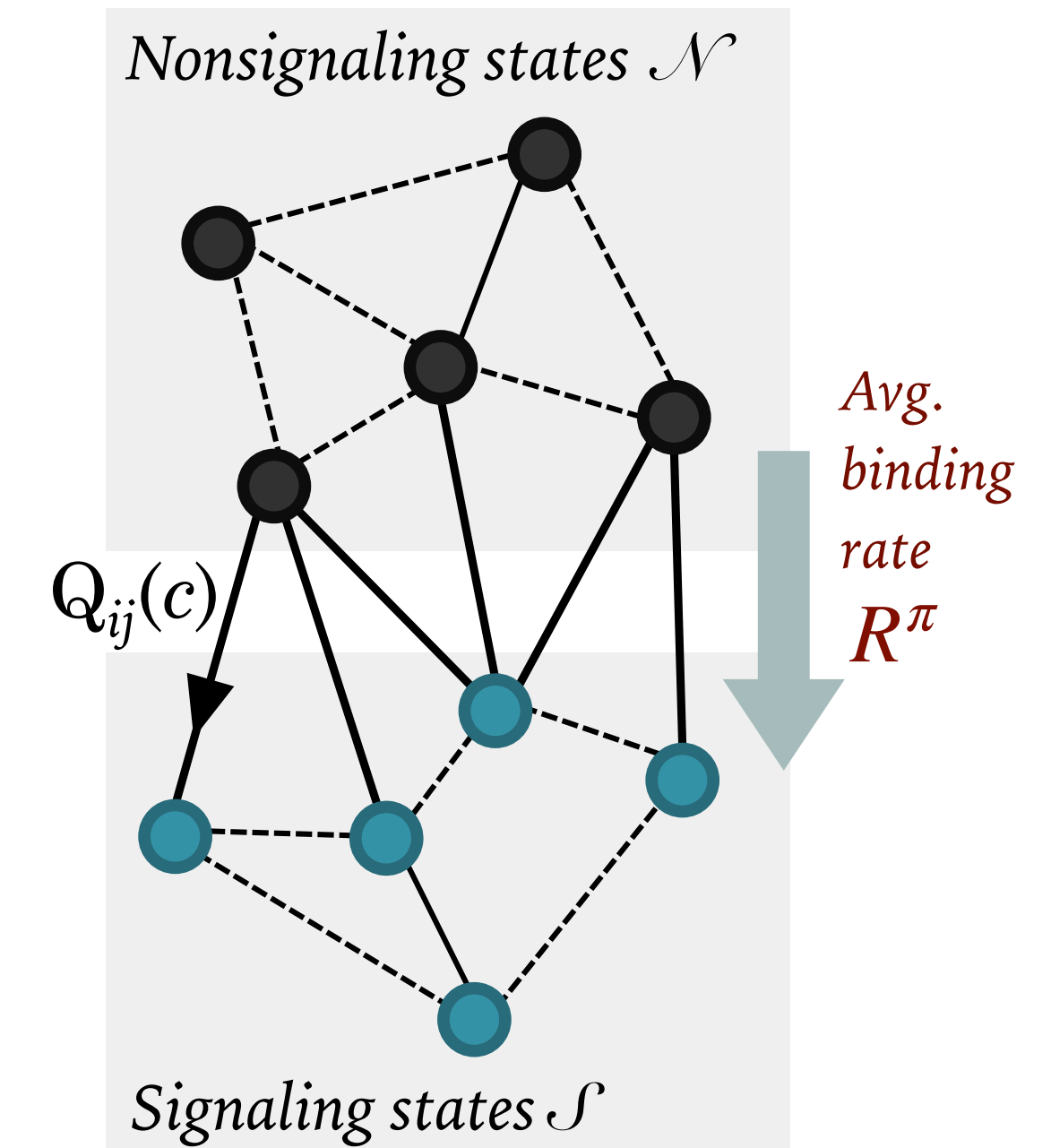
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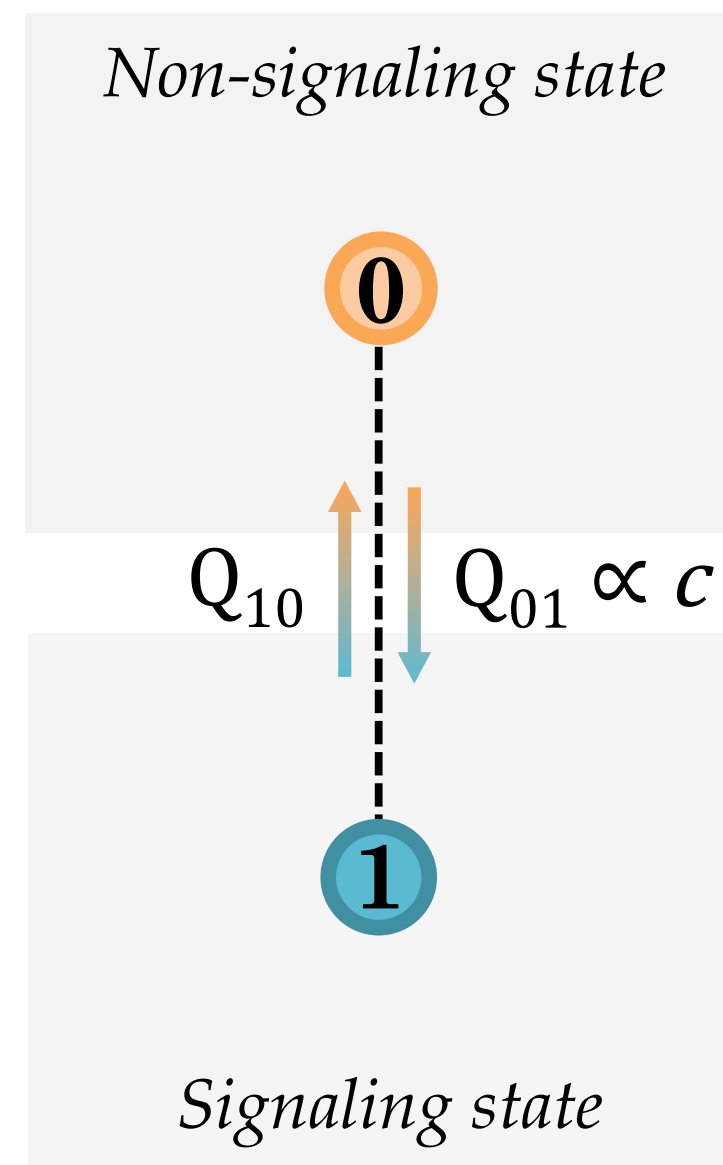
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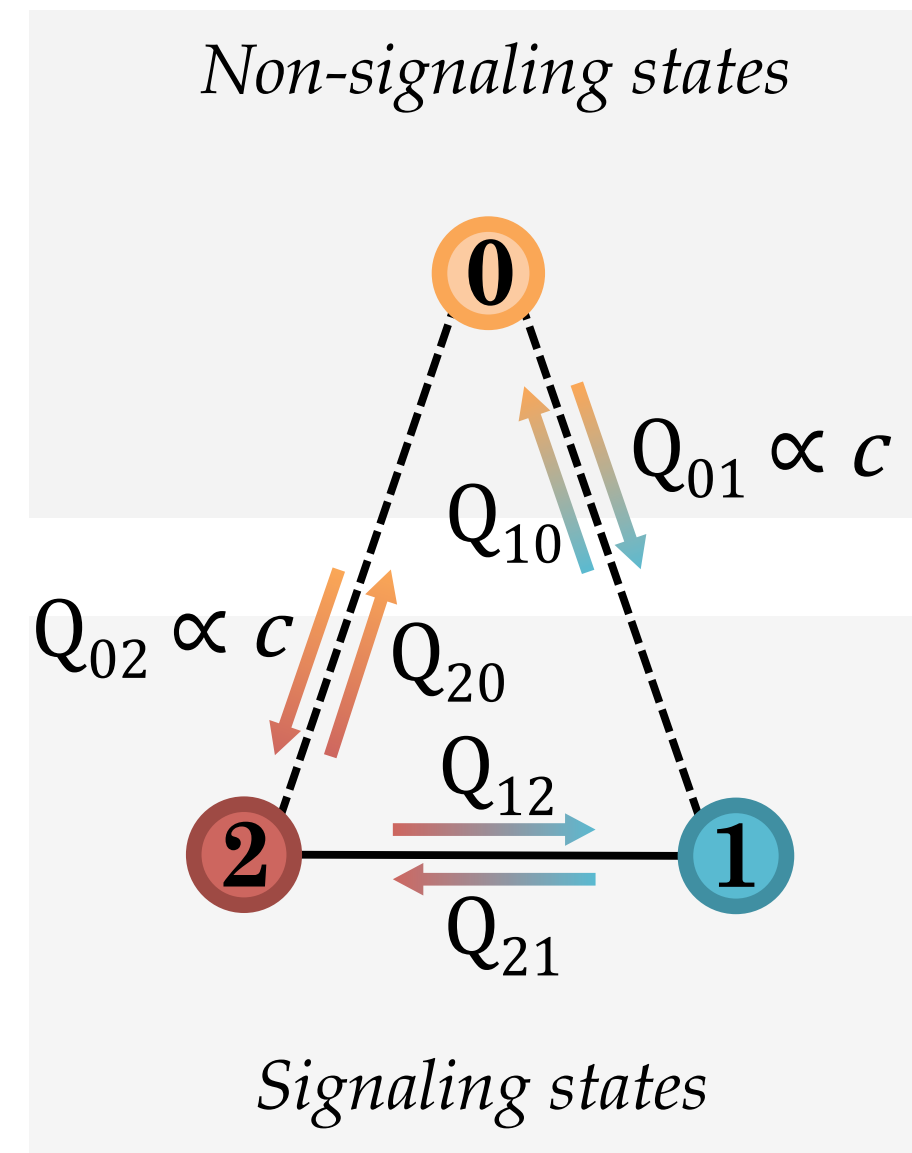
Generalizes Endres & Wingreen
no advantage to > 2 states

- What if we make more ‘realistic’ assumptions on the **observability** of the Markov process?
 - Lang 2014 numerically observed that larger networks with the observability restricted to non-signaling/signaling can approach the Cramer-Rao result **only when driven out of equilibrium**

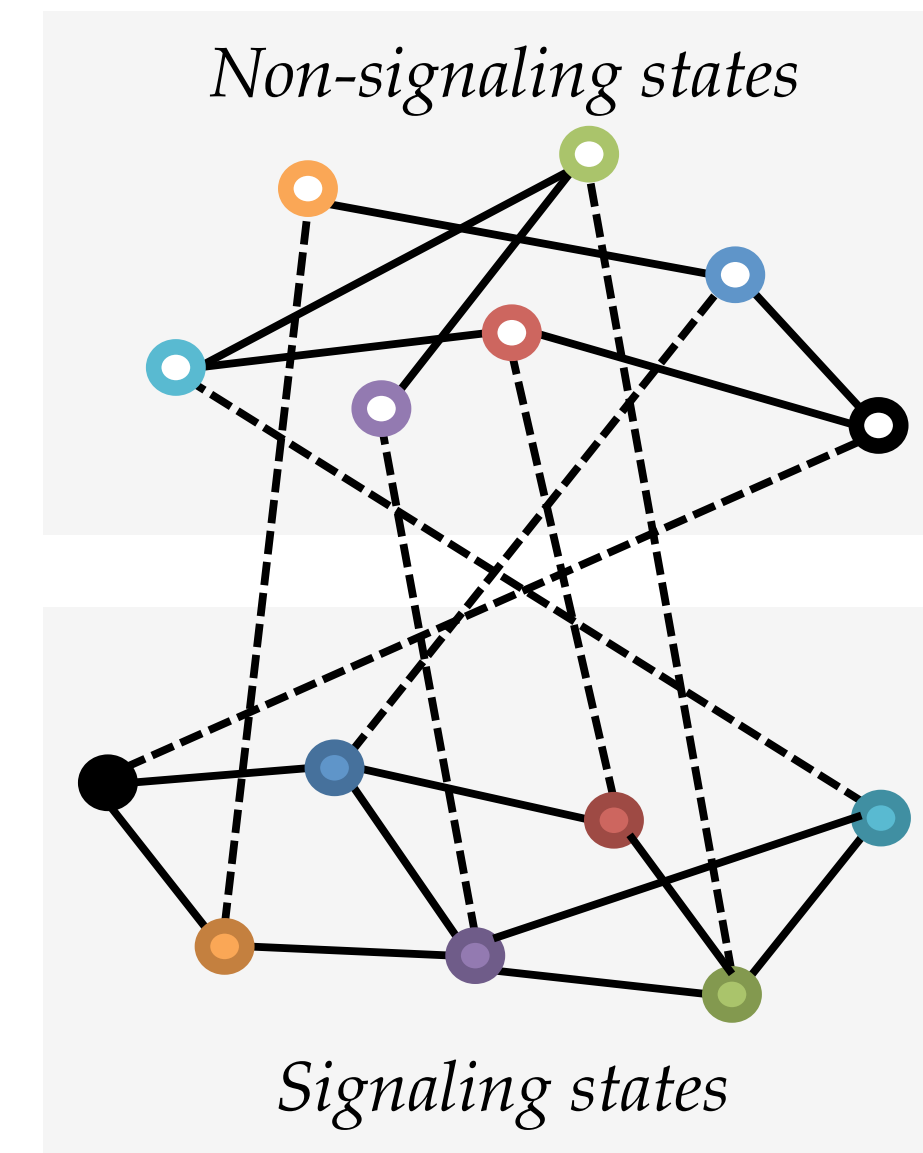
Two-state process



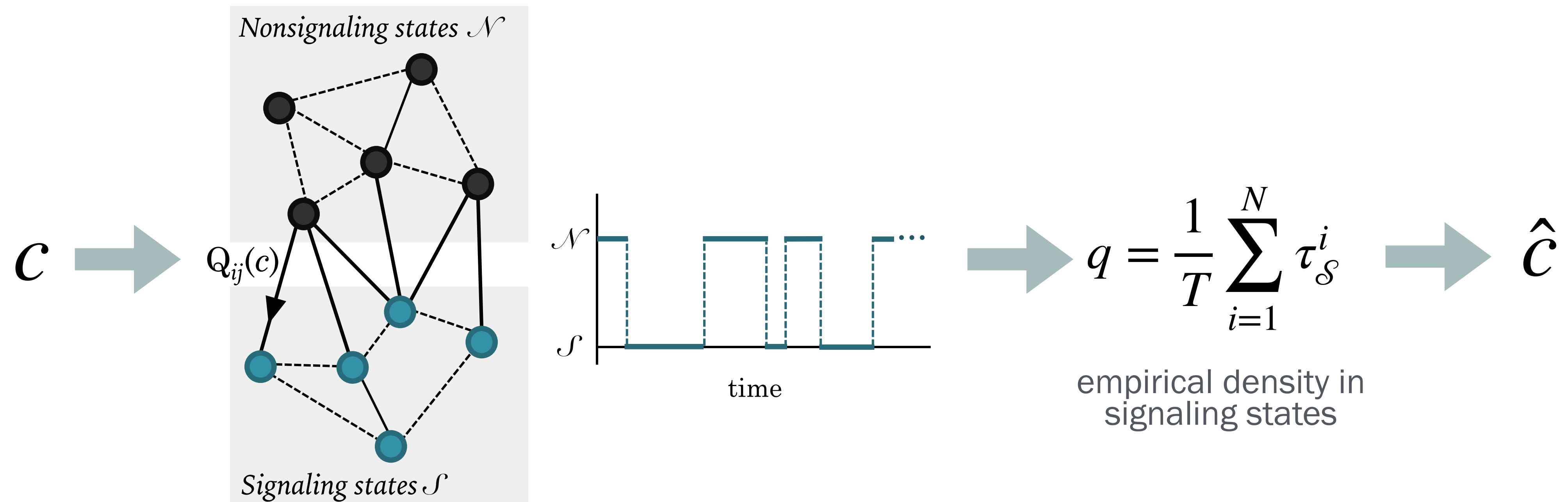
Three-state process



Many-state process



- **Coarse-grained scenario:** cell is not keeping track of the microscopic receptor transitions, rather estimation is based on fraction of time receptor spends in subset of states (same as Berg and Purcell)
- Assume network of arbitrary structure, but estimate is based on the density in the ‘signaling states’ $q = \sum_{i \in \mathcal{S}} p_i$
- *Is there an advantage to driving this sensor out of equilibrium?*



An ergodic Markov chain will relax to steady state distribution with $\frac{d\pi}{dt} = 0$

$$\pi : \frac{d\pi_j}{dt} = 0 \quad \forall j \quad \Longrightarrow \quad \frac{d\pi_j}{dt} = \sum_i [\pi_i(t)Q_{ij} - \pi_j(t)Q_{ji}] = 0$$

For more than two states, two ways to have $d\pi_i/dt = 0$

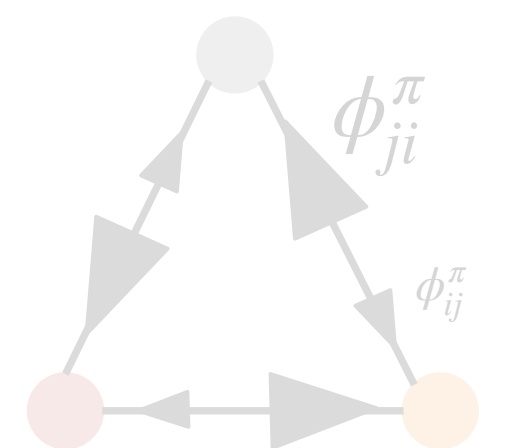
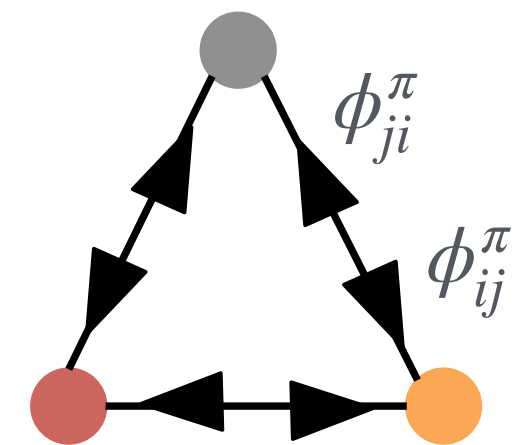
\Rightarrow **detailed balance, or ‘equilibrium’** $j_{ij}^\pi = \underbrace{\pi_i(t)Q_{ij}}_{\phi_{ij}^\pi} - \underbrace{\pi_j(t)Q_{ji}}_{\phi_{ji}^\pi} = 0$ everywhere

OR

\Rightarrow **‘nonequilibrium steady state’**: Non-zero current loops which sum to zero

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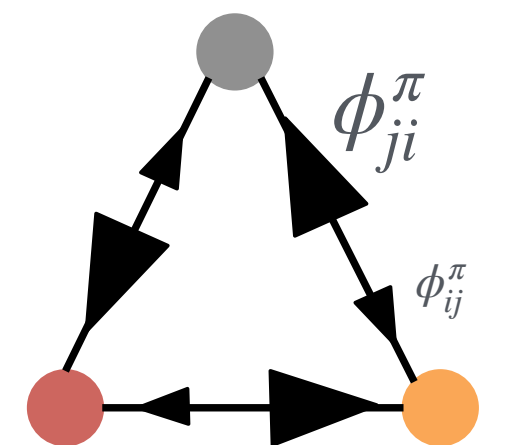
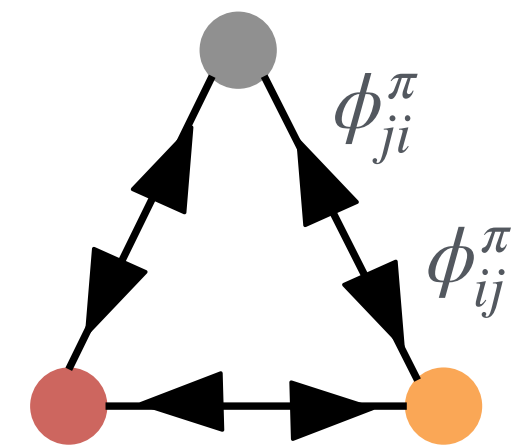
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- **Local detailed balance:** energy change in system due to a transition in state space is balanced by corresponding change in energy of thermodynamic reservoir

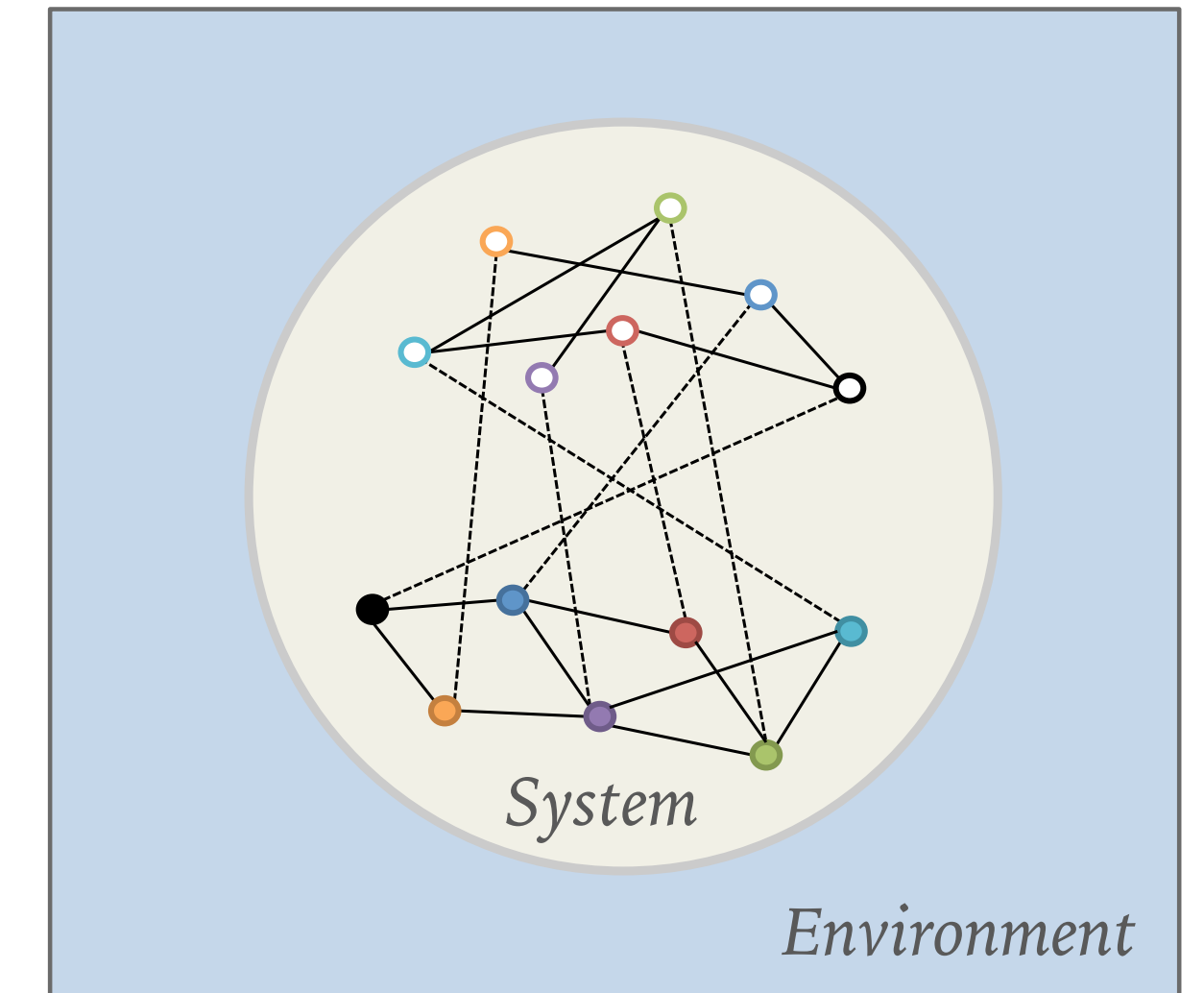
$$\frac{Q_{ij}}{Q_{ji}} = \exp[-\Delta F_{ij} + W_{ij}]$$

equilibrium:

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$\Delta F_{ij} = F_j - F_i$ is the change in free energy of the system due to a transition from i to j

W is a work function driving the system out of equilibrium



The mean entropy production rate of the system and its environment in a nonequilibrium steady π is:

$$\Sigma^\pi = \sum_{i < j} \overbrace{[\pi_i Q_{ij} - p_j Q_{ji}]^{j_i^\pi}} \log \frac{\pi_i Q_{ij}}{\pi_j Q_{ji}}$$

Measure of the time-reversal asymmetry of the process

Note: $\Sigma^\pi \geq 0$

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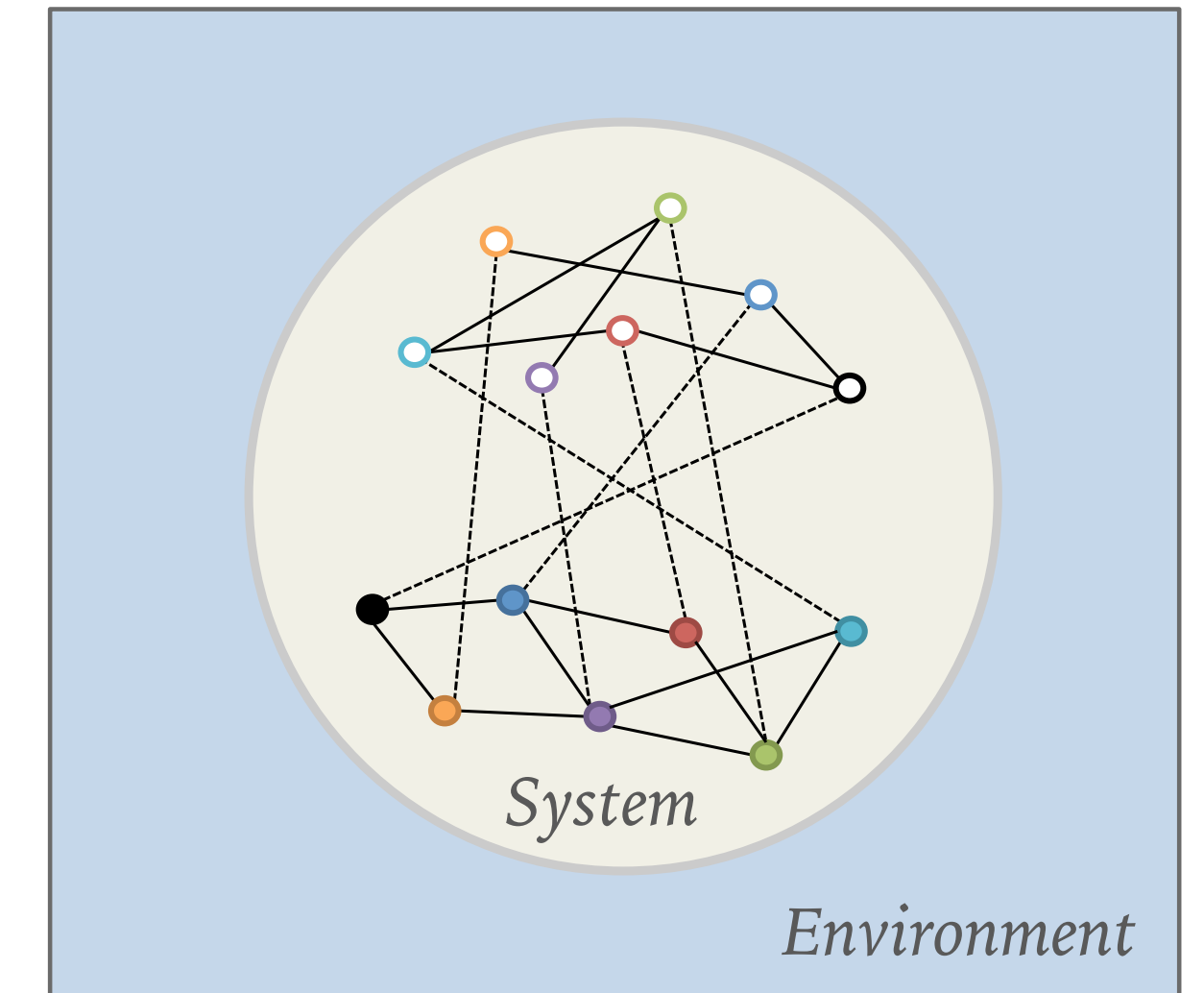
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$$\frac{\pi_j}{\pi_i} = \frac{Q_{ij}}{Q_{ji}} = \exp[-\Delta F_{ij}]$$

$\Delta F_{ij} = F_j - F_i$ is the change in free energy of the system due to a transition from i to j

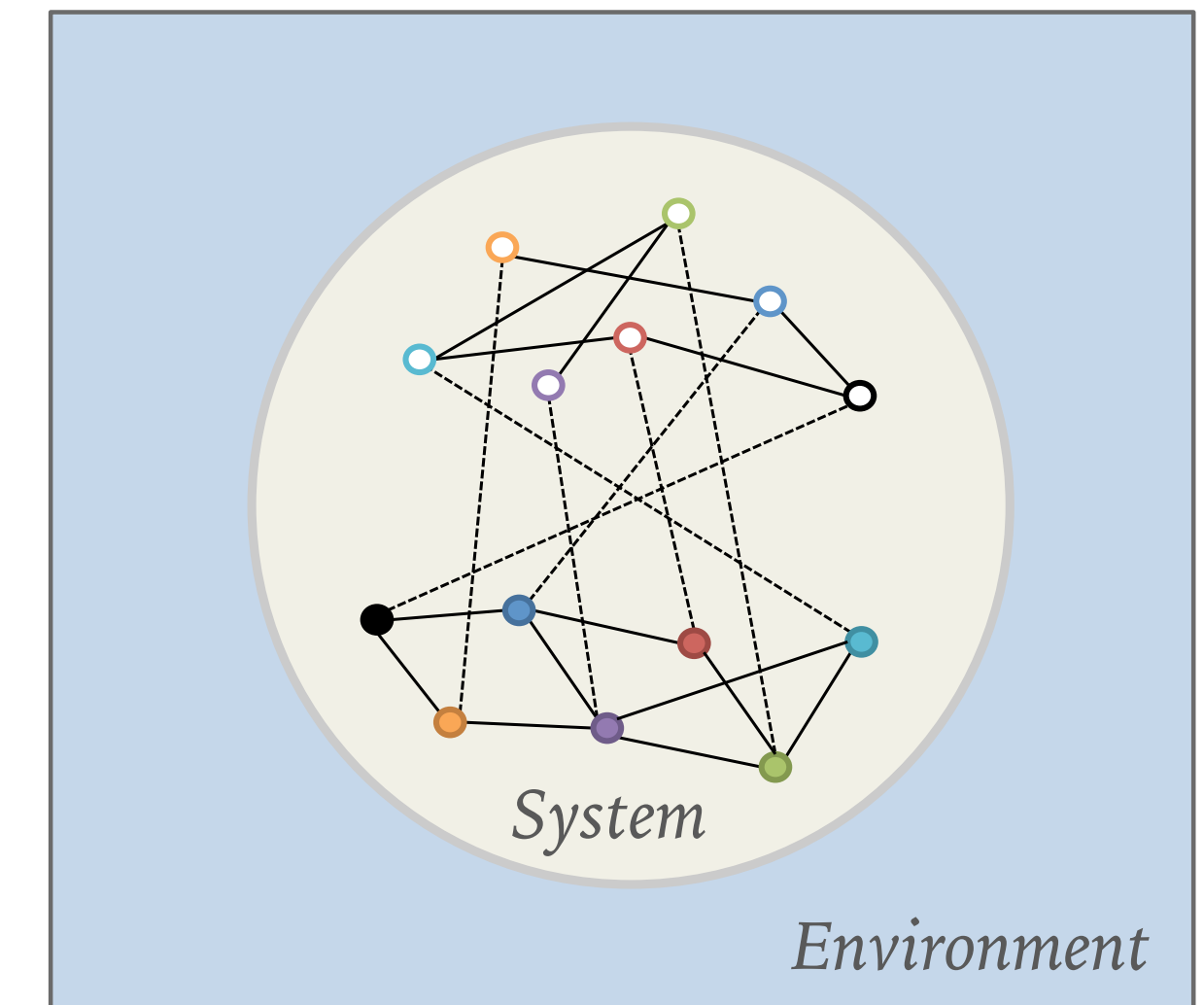
W is a work function driving the system out of equilibrium

The **mean entropy production rate** of the system and its environment in a nonequilibrium steady π is:

$$\Sigma^\pi = \sum_{i < j} \overbrace{[\pi_i Q_{ij} - \pi_j Q_{ji}]}^{J_{ij}^\pi} \log \frac{\pi_i Q_{ij}}{\pi_j Q_{ji}}$$

Measure of the time-reversal asymmetry of the process

Note: $\Sigma^\pi \geq 0$



Is there a trade-off between entropy production and measurement precision of the network?

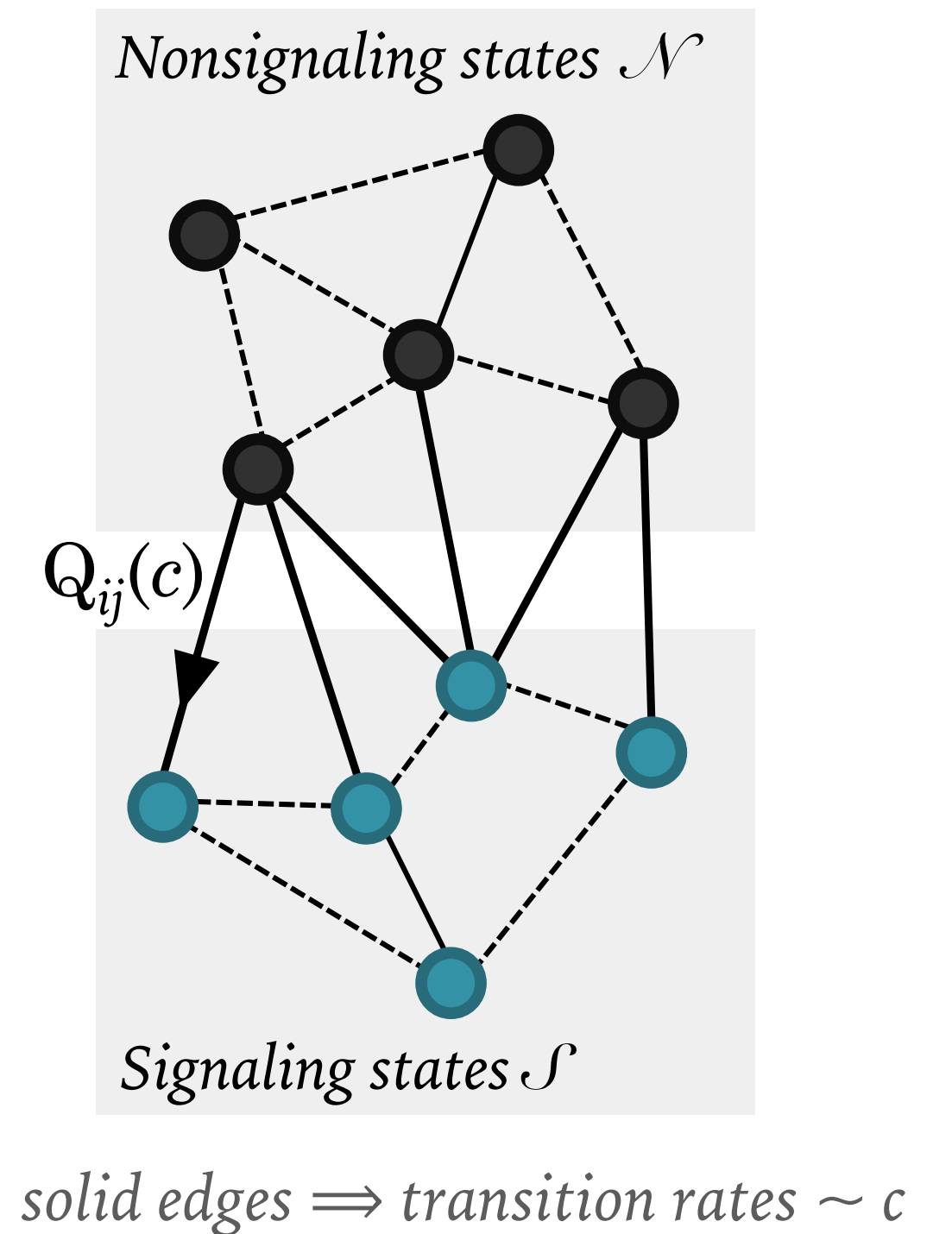
- In 2016, Gingrich et. al., used **large deviation theory** for Markov process currents to prove the previously conjectured **thermodynamic uncertainty relation** [1, 2]:

$$\epsilon_j^2 = \frac{\langle (\delta j)^2 \rangle}{j^2} \geq \frac{2}{T \Sigma^\pi}$$

where Σ^π is the entropy production rate required

- We follow the same sort of program—bound the uncertainty of the concentration estimate under the coarse-grained measurement assumption

$$\frac{\langle (\delta \hat{c})^2 \rangle}{c^2} \geq ???$$



[1] Barato, A. C., & Seifert, U. (2015). Thermodynamic Uncertainty Relation for Biomolecular Processes. *Physical Review Letters*, 114(15), 158101.

[2] Todd R. Gingrich, Jordan M. Horowitz, Nikolay Perunov, and Jeremy L. England. (2016) Dissipation bounds all steady state current fluctuations. *Phys. Rev. Lett.* 116, 120601 .

Empirical density: $p_i^T = \frac{1}{T} \int_0^T dt \delta_{x(t),i}$

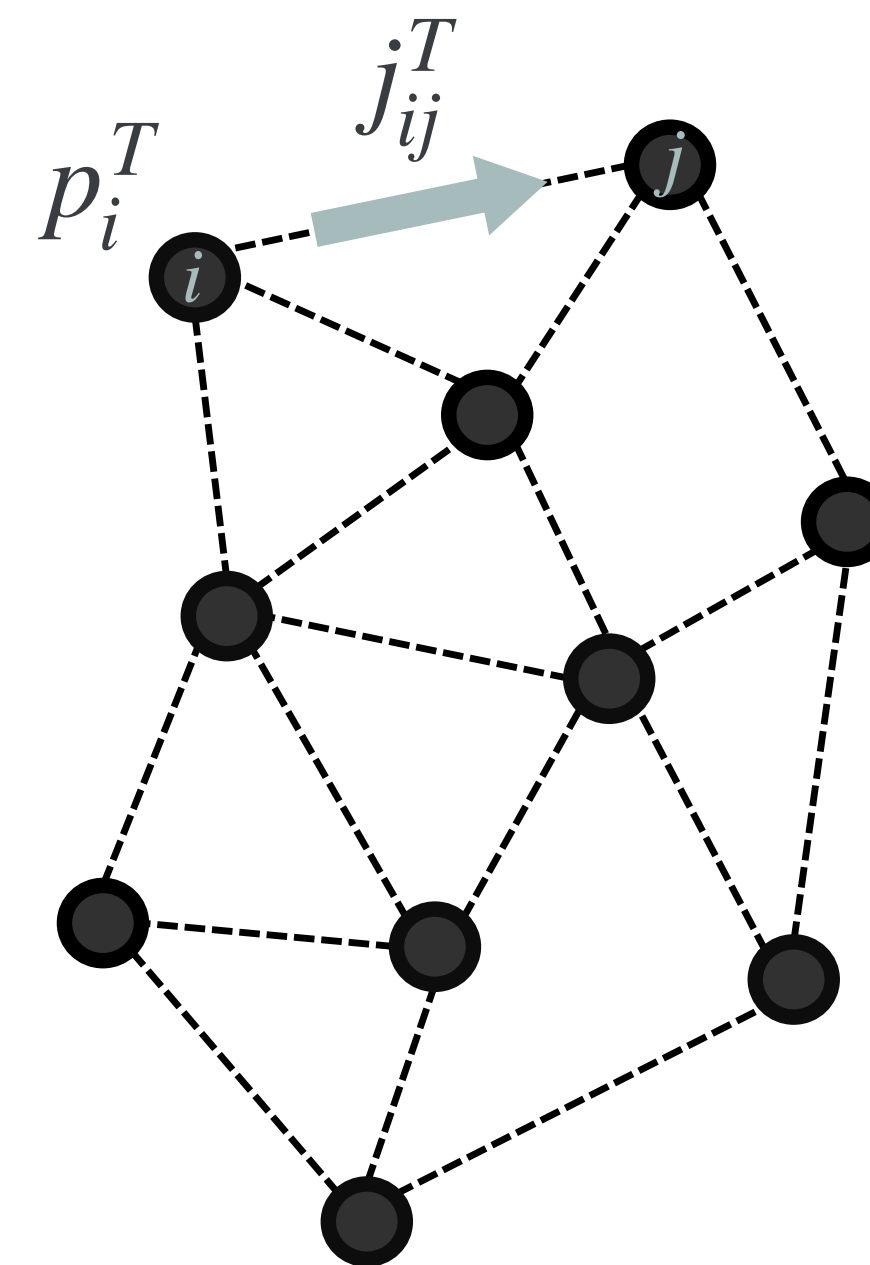
Empirical current: $j_{ij}^T = \frac{[\# \text{ transitions } i \rightarrow j] - [\# \text{ transitions } j \rightarrow i]}{T}$

As $T \rightarrow \infty$, p_i^T and j_{ij}^T converge to their mean values, the steady state probabilities and currents:

$$\lim_{T \rightarrow \infty} p_i^T = \pi_i \quad \text{and} \quad \lim_{T \rightarrow \infty} j_{ij}^T = j_{ij}^\pi = \pi_i Q_{ij} - \pi_j Q_{ji}$$

Large, finite T: $P(\underbrace{p^T = p, j^T = j}_{\text{vectors}}) \sim e^{-TI(p,j)}$

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



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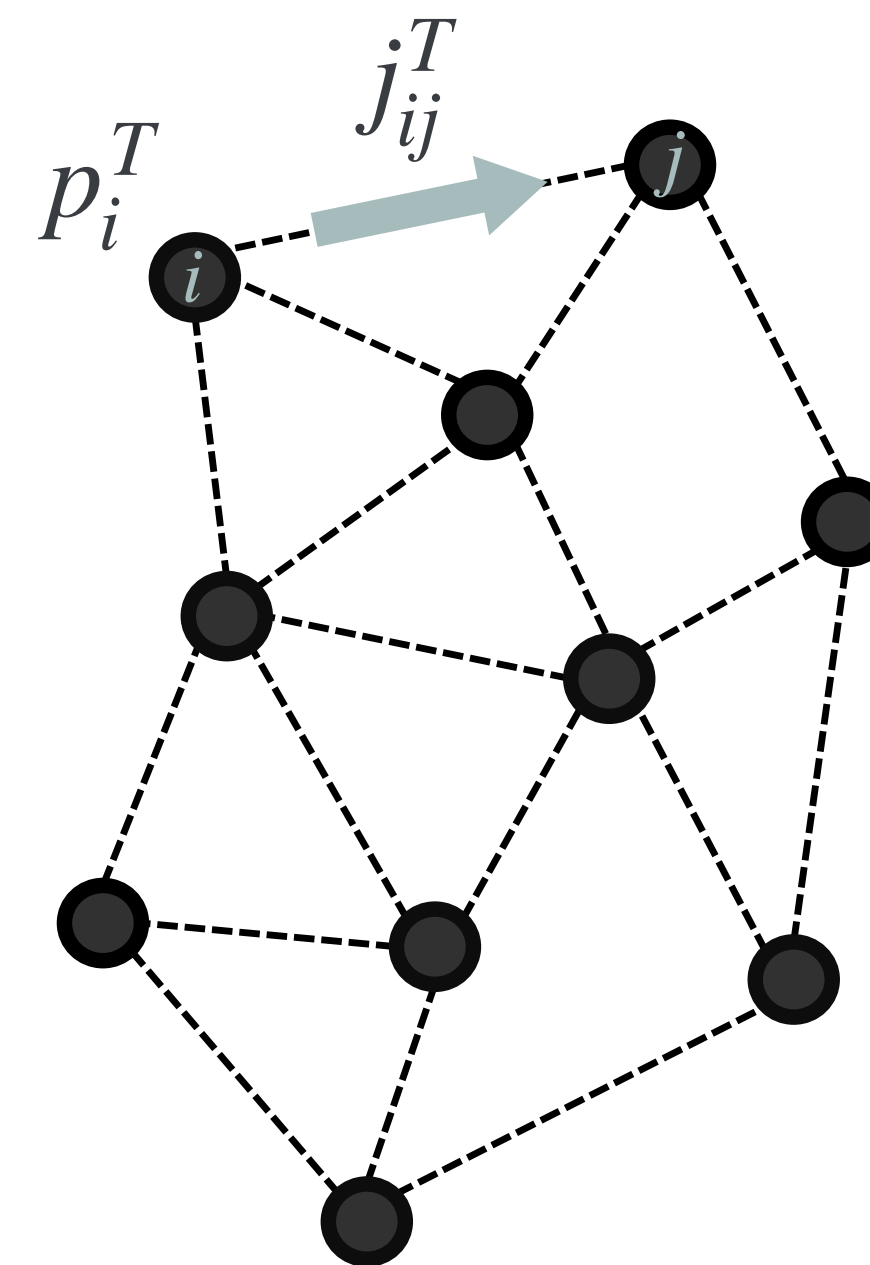
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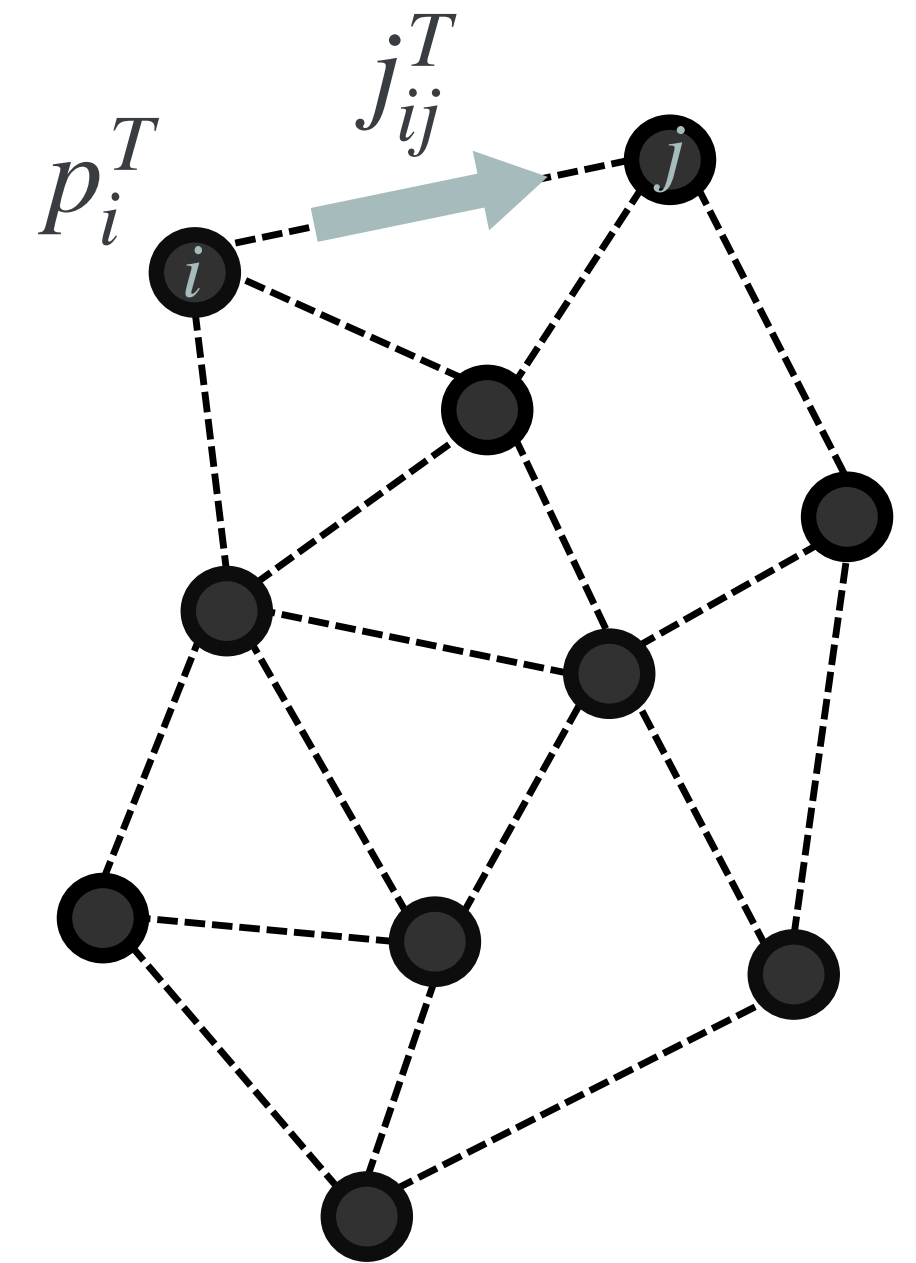


“Level 2.5” large deviation theory:

$$I(p^T, j^T) = \sum_{i < j} \left[j_{ij}^T \left(\operatorname{arcsinh} \frac{j_{ij}^T}{a_{ij}^p} - \operatorname{arcsinh} \frac{j_{ij}^p}{a_{ij}^p} \right) - \sqrt{j_{ij}^{T^2} + a_{ij}^{p^2}} - \sqrt{j_{ij}^{p^2} + a_{ij}^{p^2}} \right].$$

See S.I. for a derivation

$$I(p^T, j^T) = \sum_{i < j} \Psi(j_{ij}^T, j_{ij}^p, a_{ij}^p)$$



$$j_{ij}^p = p_i^T Q_{ij} - p_j^T Q_{ji}$$

$$a_{ij} = 2\sqrt{p_i^T Q_{ij} p_j^T Q_{ji}}$$

We want to study $I(q) = \inf_{p,j} I(p,j)$ where $q = \sum_{i \in \mathcal{S}} p_i$, $\sum_i p_i = 1$
 $\sum_j j_{ij} = 0 \quad \forall i$

$$\text{and } \text{var}(q) = \frac{1}{TI''(q^\pi)}$$

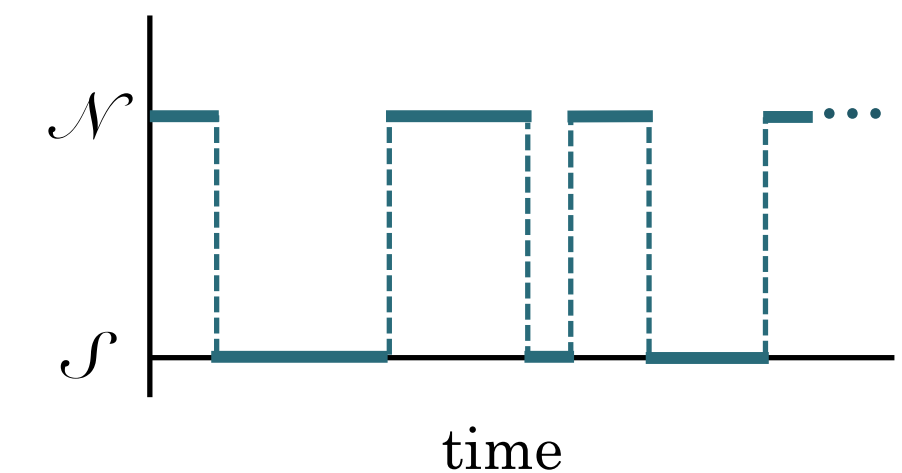
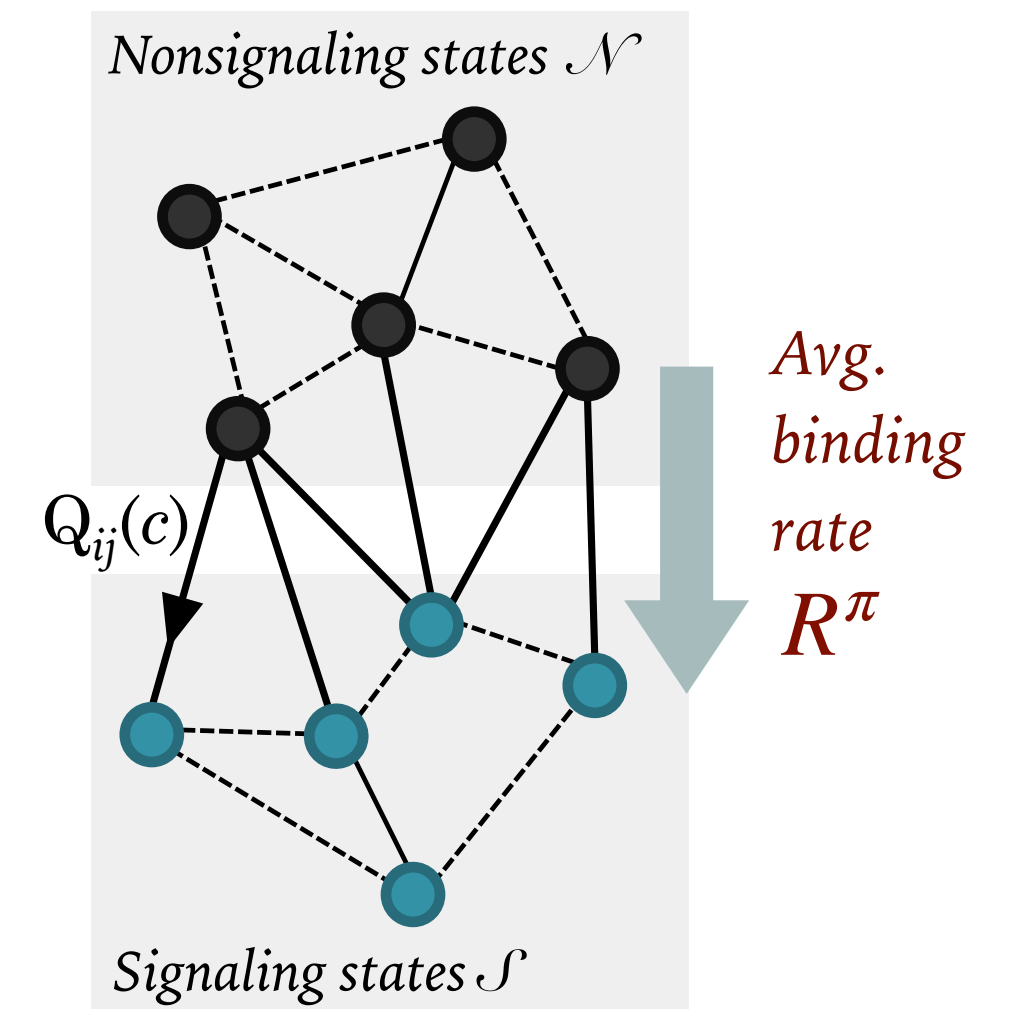
Can bound as: $I(q) \leq I(p^*, j^*)$, as well as $I''(q)$ with intelligent guesses for p^* and j^* (see S.I.)

We find:

$$I''(q^\pi) \leq \frac{\Sigma^\pi + 4R^\pi}{8[q^\pi(1 - q^\pi)]^2}.$$

which implies

$$\text{var}(q) \geq \frac{8 [q^\pi(1 - q^\pi)]^2}{T [\Sigma^\pi + 4R^\pi]}.$$



$$q = \frac{1}{T} \sum_{i=1}^N \tau_{\mathcal{S}}^i$$

empirical density in signaling states

Next: apply this relation to our cell sensing problem by relating q to c

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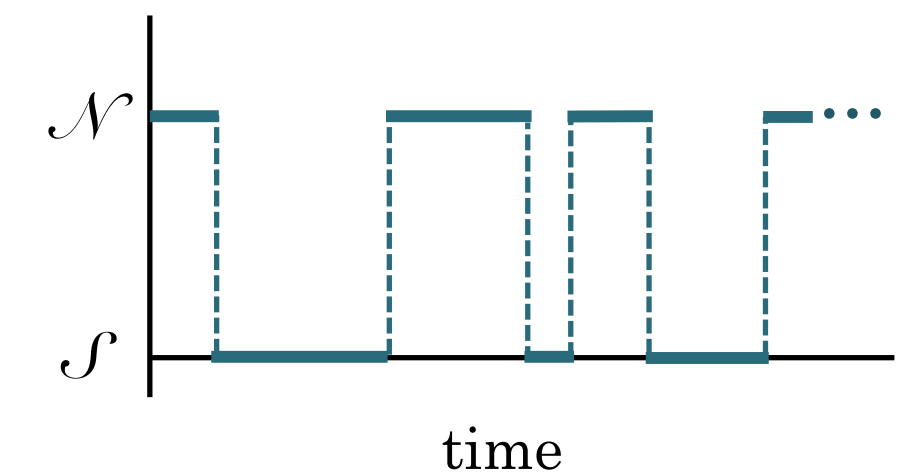
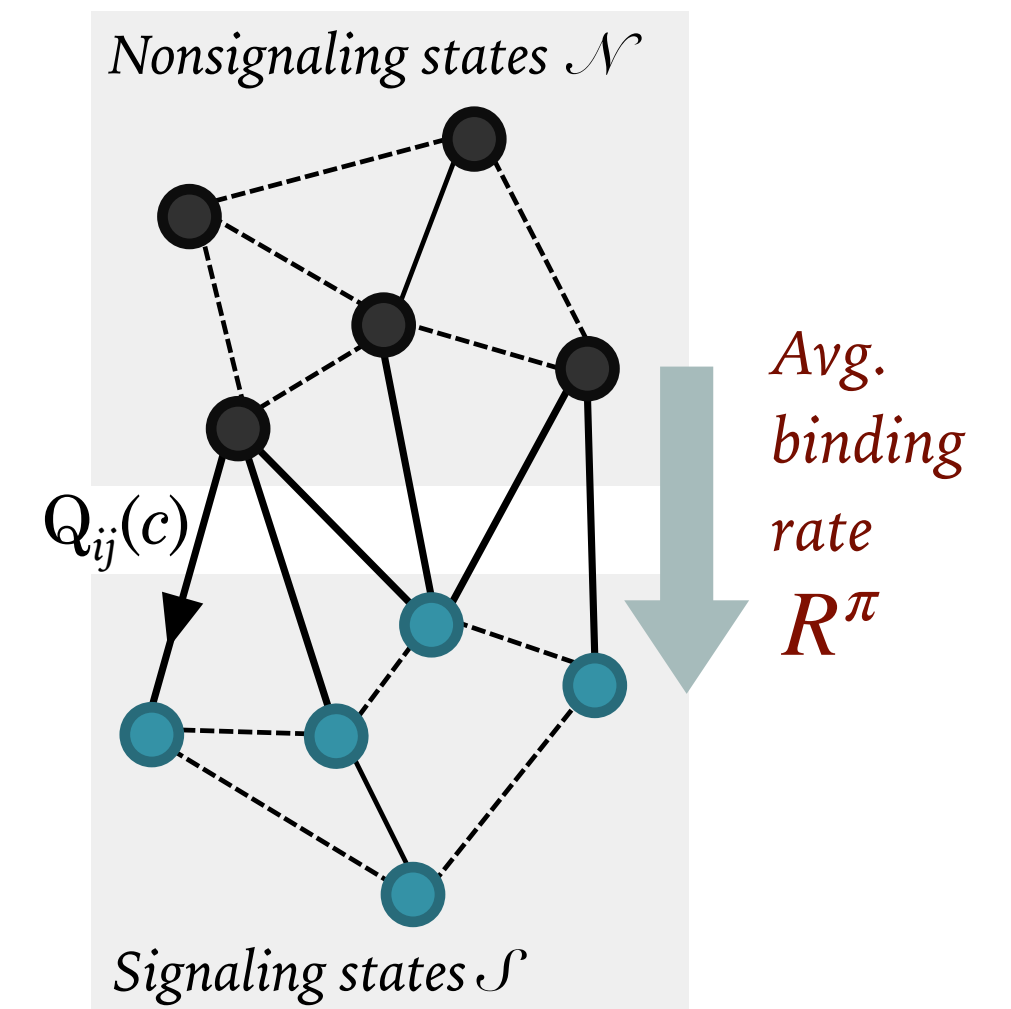
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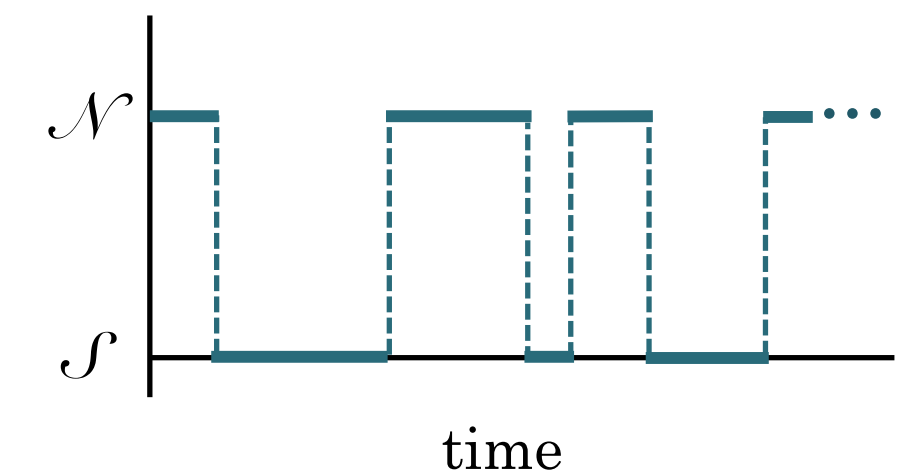
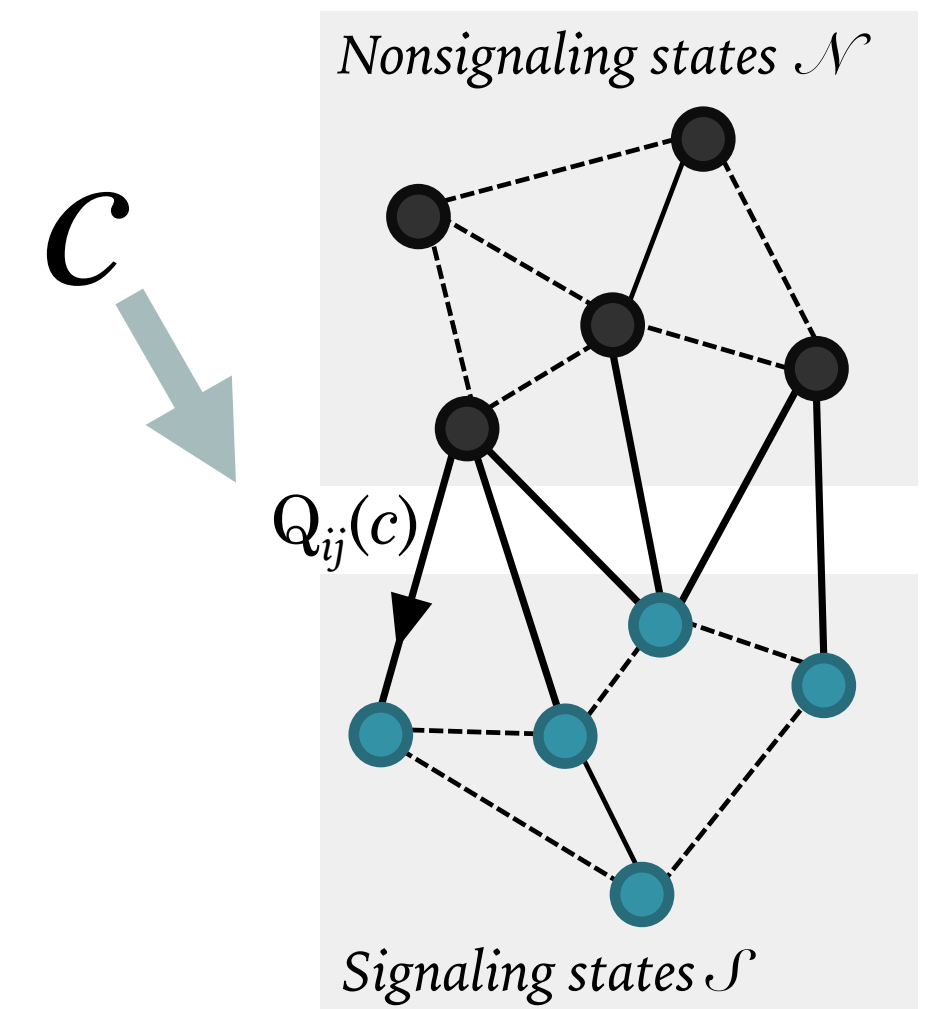
empirical density in signaling states

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?

$$q^\pi(c) = q \quad \text{solution is estimate } \hat{c}$$

$$\frac{\text{var}(\hat{c})}{c^2} = \left[c \frac{dq^\pi}{dc} \right]^{-2} \text{var}(q)$$



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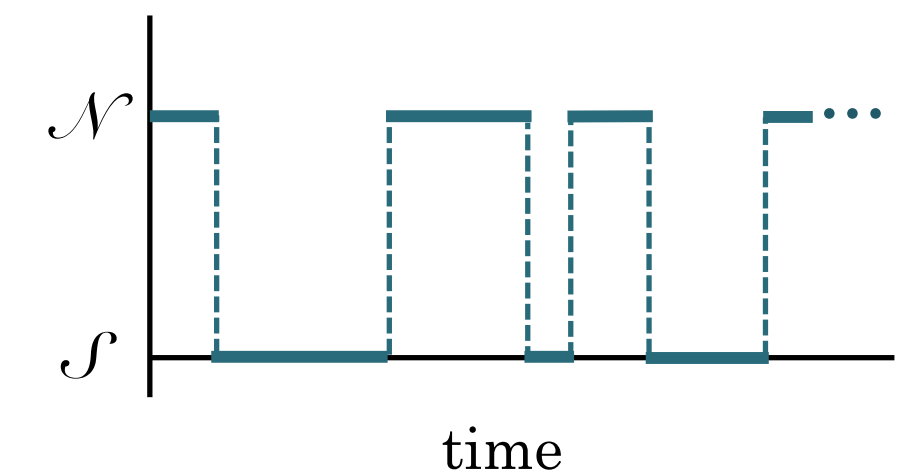
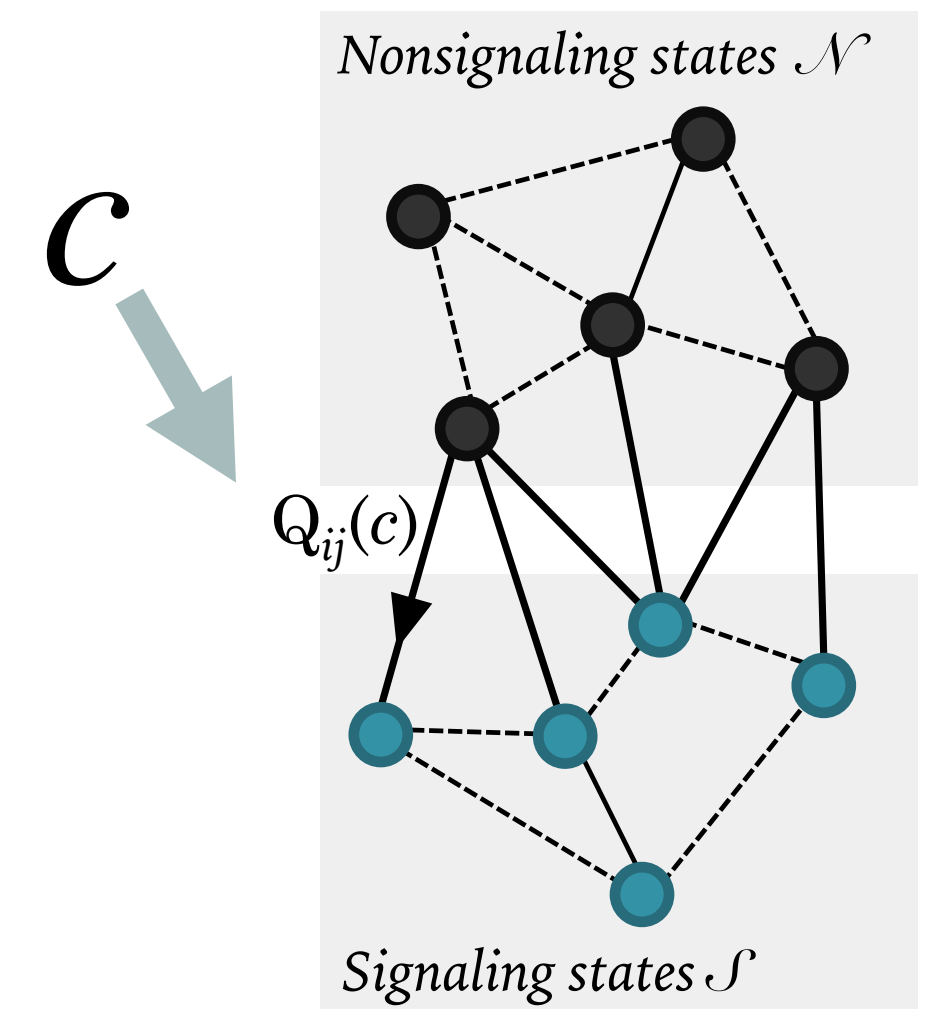
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what is this?



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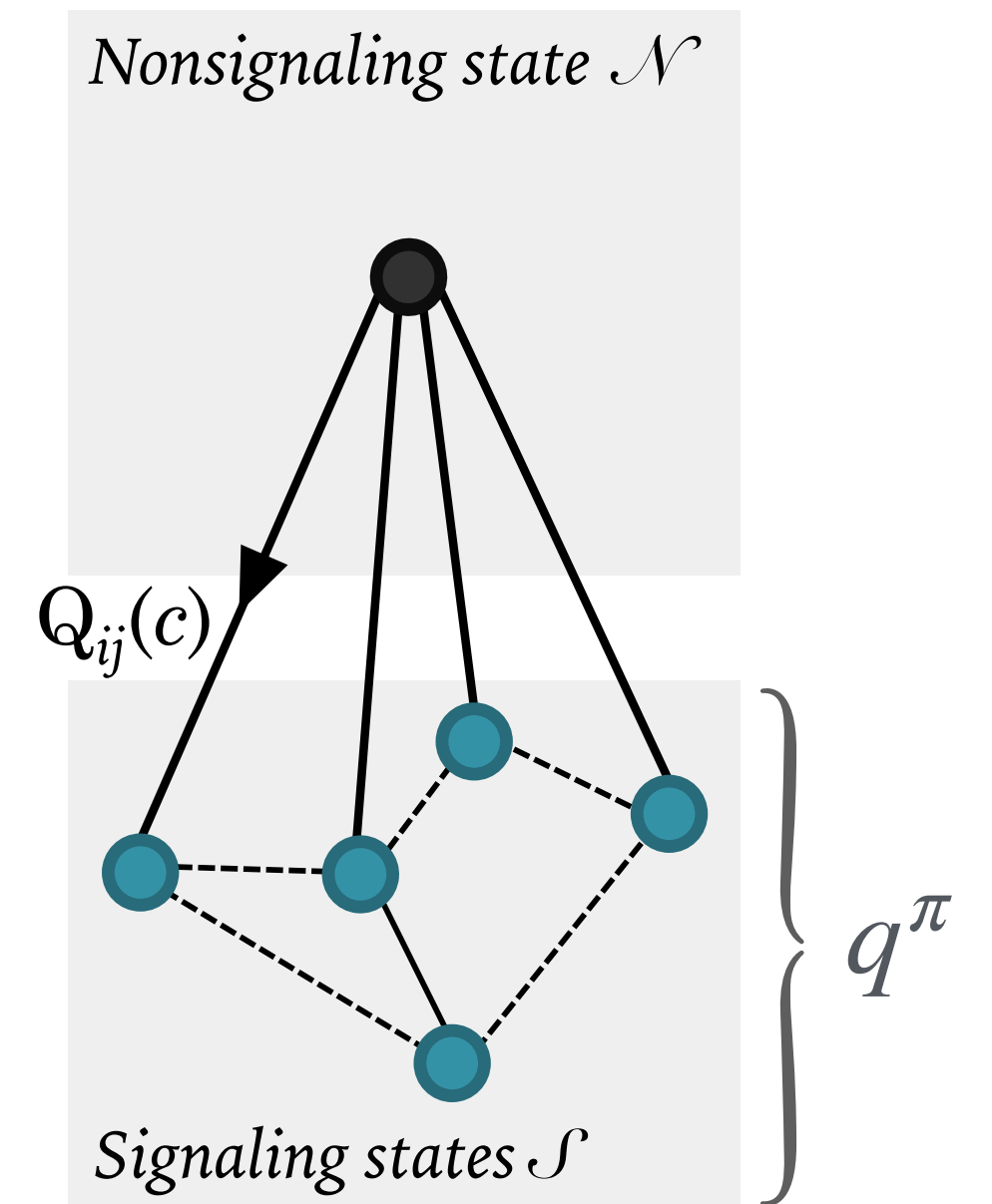
empirical density in signaling states

- As transition rates $Q_{ij}(c)$ are varied with c , steady state dist. π changes, determines $q^\pi(c) = \sum_{i \in \mathcal{S}} \pi_i(c)$

- What is $\frac{dq^\pi}{dc}$?

use $\frac{d\pi_k}{dc} = \sum_{i \neq k} \pi_i \frac{dQ_{ij}}{dc} (\bar{T}_{ik} - \bar{T}_{jk}) \pi_k$ [1, 2]

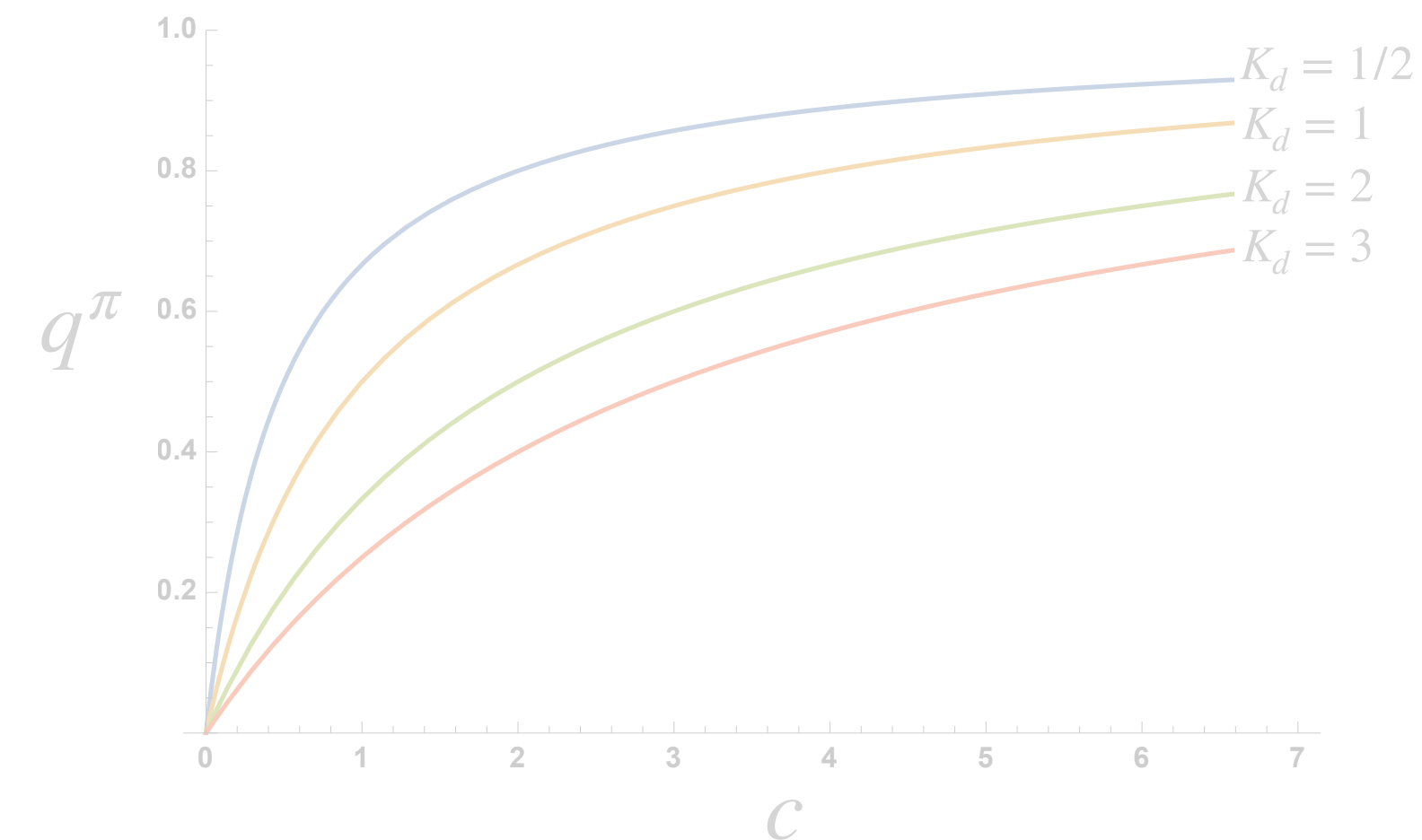
mean first passage times



- For networks with only one non-signaling state (c.f. Lang et. al., Berg Purcell), the Jacobian takes a simple form:

$$c \frac{dq^\pi}{dc} = q^\pi(1 - q^\pi) \implies q^\pi(c) = \frac{1}{1 + (K_d/c)}$$

K_d : dissociation constant



[1] G. Cho and C. Meyer, "Markov chain sensitivity measured by mean first passage times," Linear Algebra Appl. 316 (2000)no. 1-3, 21-28

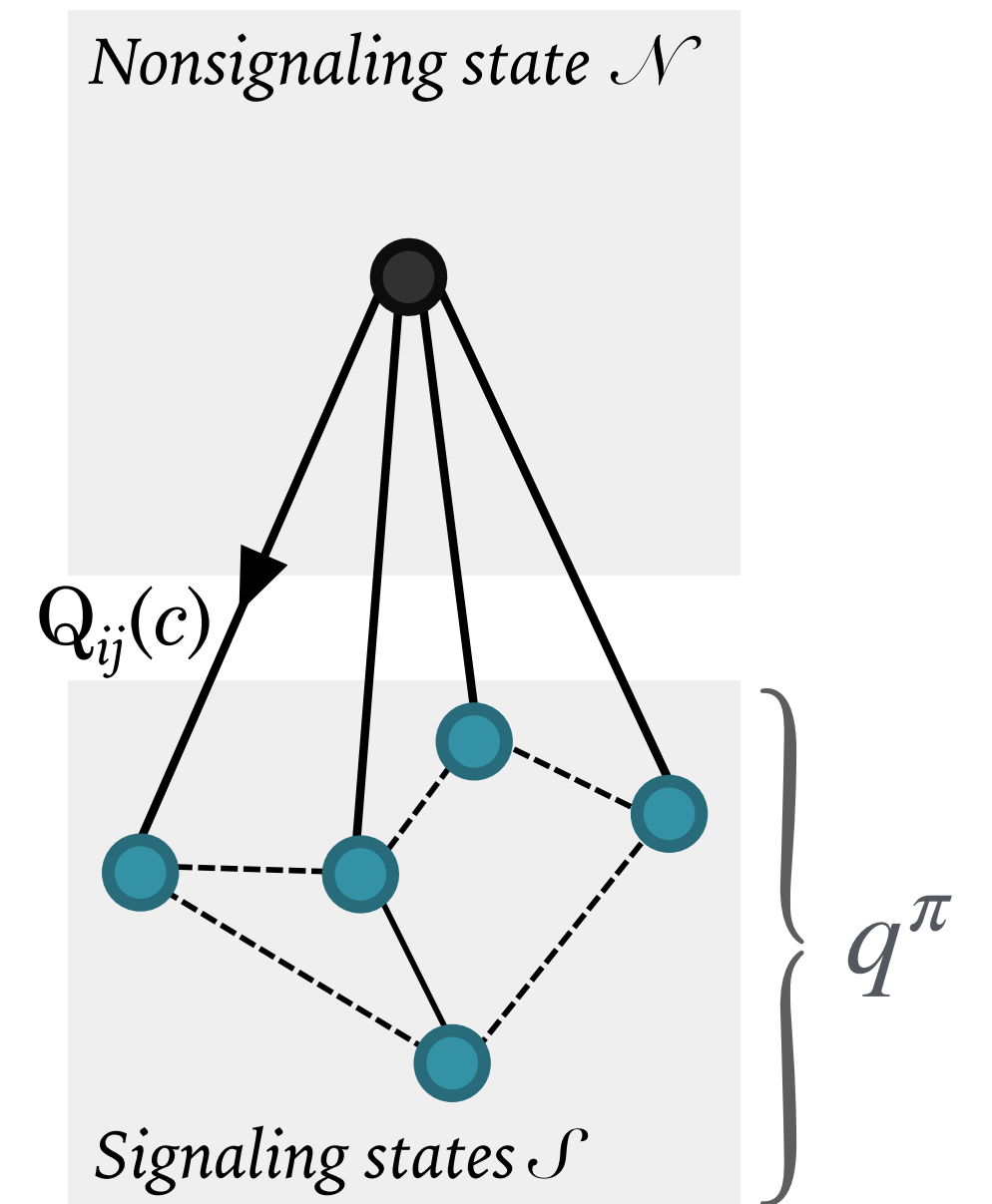
[2] Lahiri, S., & Ganguli, S. (n.d.). A memory frontier for complex synapses: Supplementary material.

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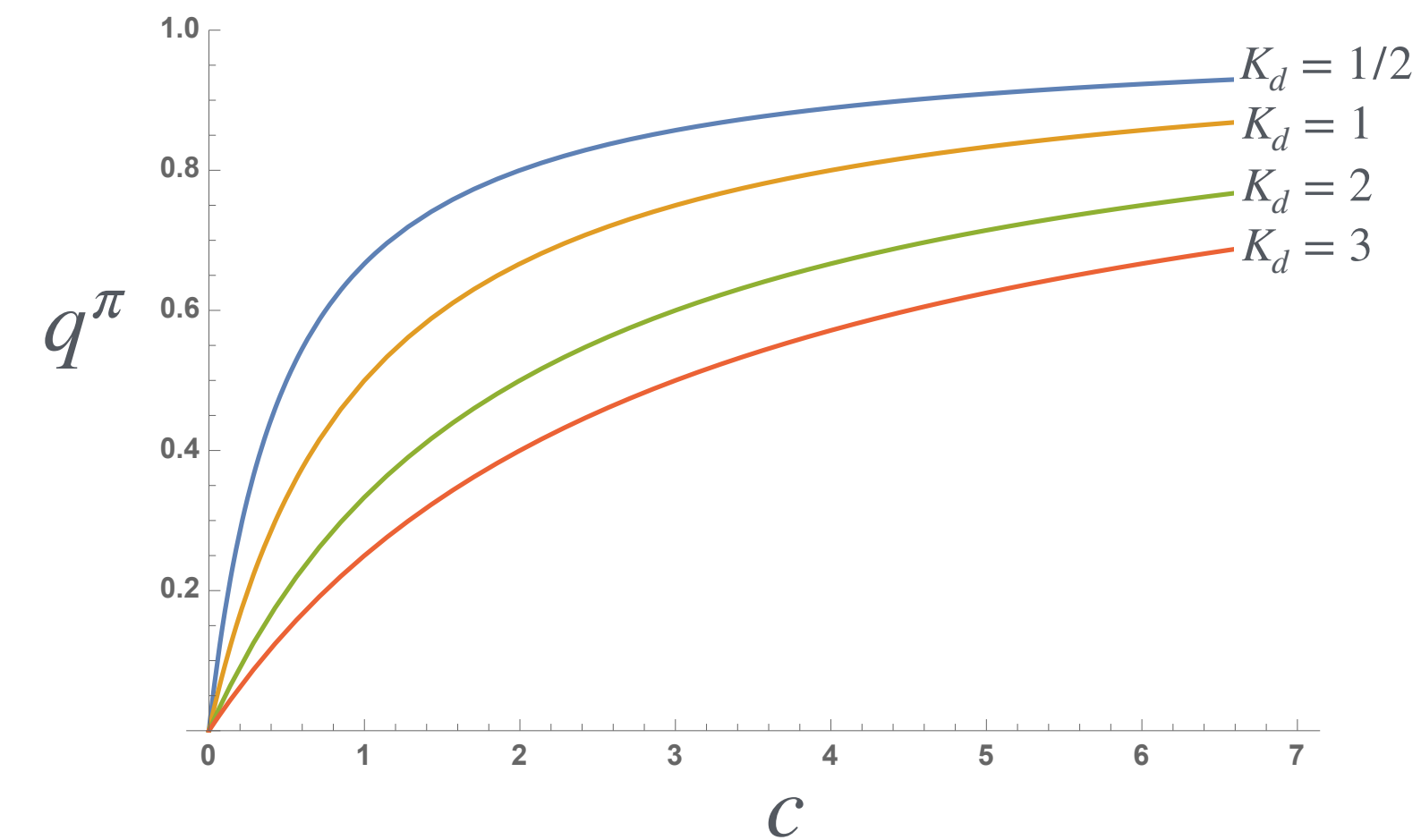
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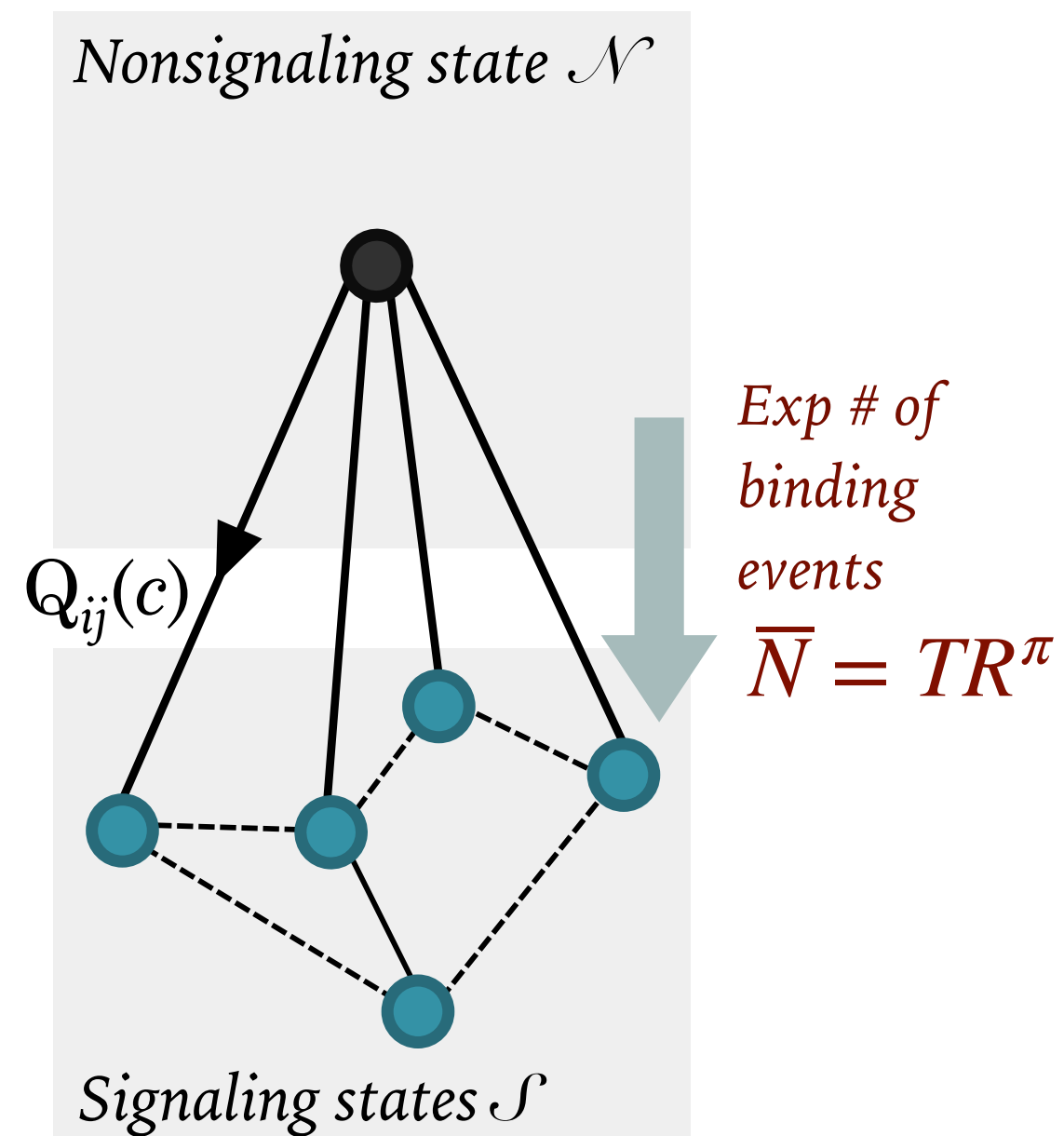
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► Using this Jacobian, we can convert the variance of density q to the variance of the signal c estimate

$$c \frac{dq^\pi}{dc} = q^\pi(1 - q^\pi) \qquad \frac{\text{var}(\hat{c})}{c^2} = \left[c \frac{dq^\pi}{dc} \right]^{-2} \text{var}(q) \qquad \text{var}(q) \geq \frac{8 [q^\pi(1 - q^\pi)]^2}{T [\Sigma^\pi + 4R^\pi]}.$$

→ bound on the signal estimation in terms of the **total entropy production** and the **number of binding events**



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

agrees with Berg-Purcell $\epsilon_{\hat{c}}^2 \geq \frac{2}{\bar{N}}$
when $\Sigma^\pi = 0$ (detailed balance)

- We derived 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

*Cramèr-Rao bound
(ideal observer)*

$$\frac{\text{var}(\hat{c})}{c^2} \geq \frac{1}{\bar{N}}$$

*Coarse-grained bound
(simple observer)*

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

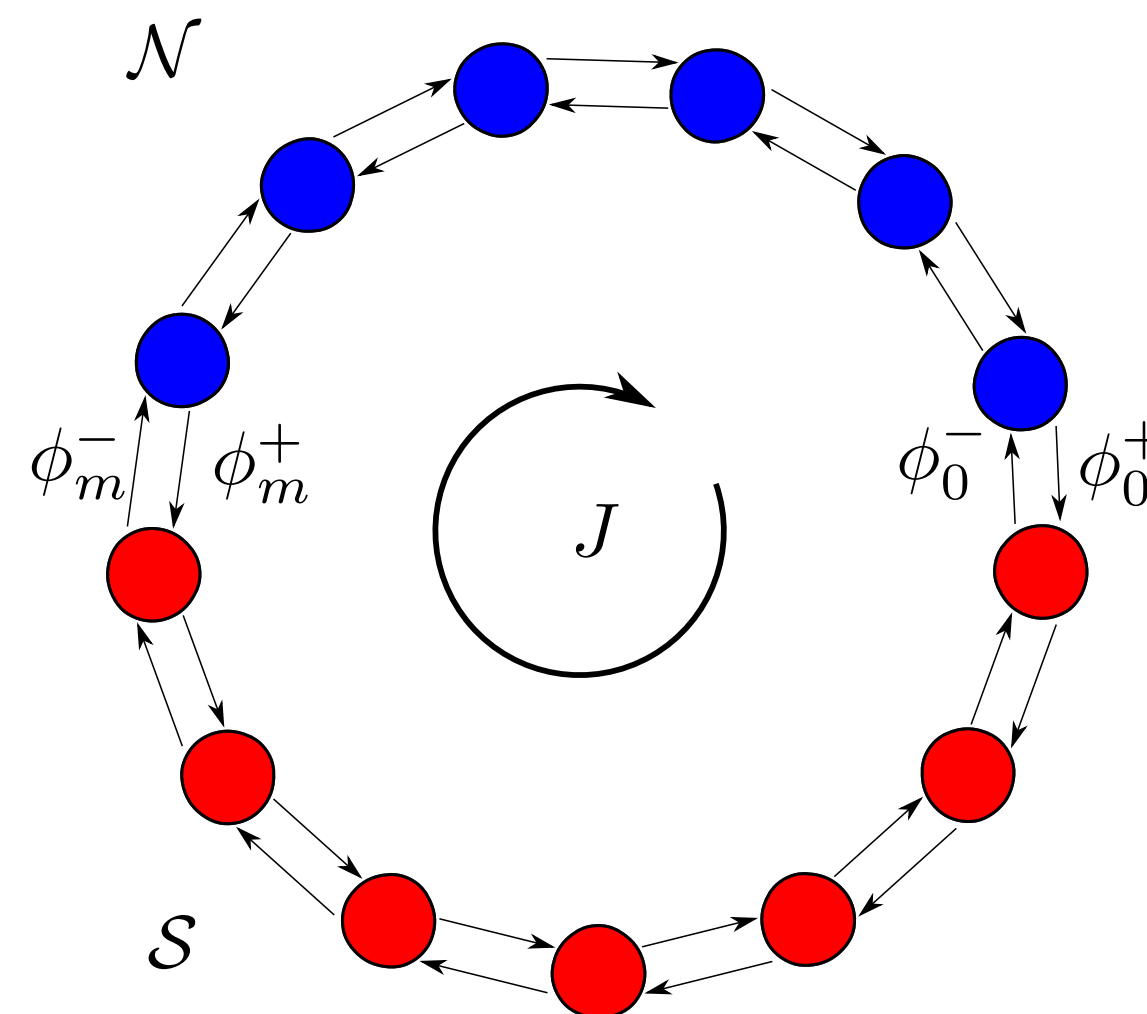
- We can find an exact expression for the coarse-grained observer uncertainty by solving the contraction $I(p, j) \rightarrow I(q)$ to leading order in $(q - q^\pi)$

For any \mathcal{N} or \mathcal{S} states:

$$\epsilon_{\hat{c}}^2 = \frac{\text{var}(\hat{c})}{c^2} = \frac{2 R^\pi \left[\sum_{ijk} \pi_i^{\mathcal{N}} \pi_j^{\mathcal{S}} \pi_k^{\mathcal{S}} (\bar{T}_{ik} - \bar{T}_{jk}) \right]}{\bar{N} \left[\sum_{ijk} \phi_{ij}^{\mathcal{N}\mathcal{S}} \pi_k^{\mathcal{S}} (\bar{T}_{ik} - \bar{T}_{jk}) \right]^2}$$

Use to find optimal networks

- Can apply this result to uniform ring networks to find an analytic expression for uncertainty as a function of energy dissipation through one cycle (see S.I.)



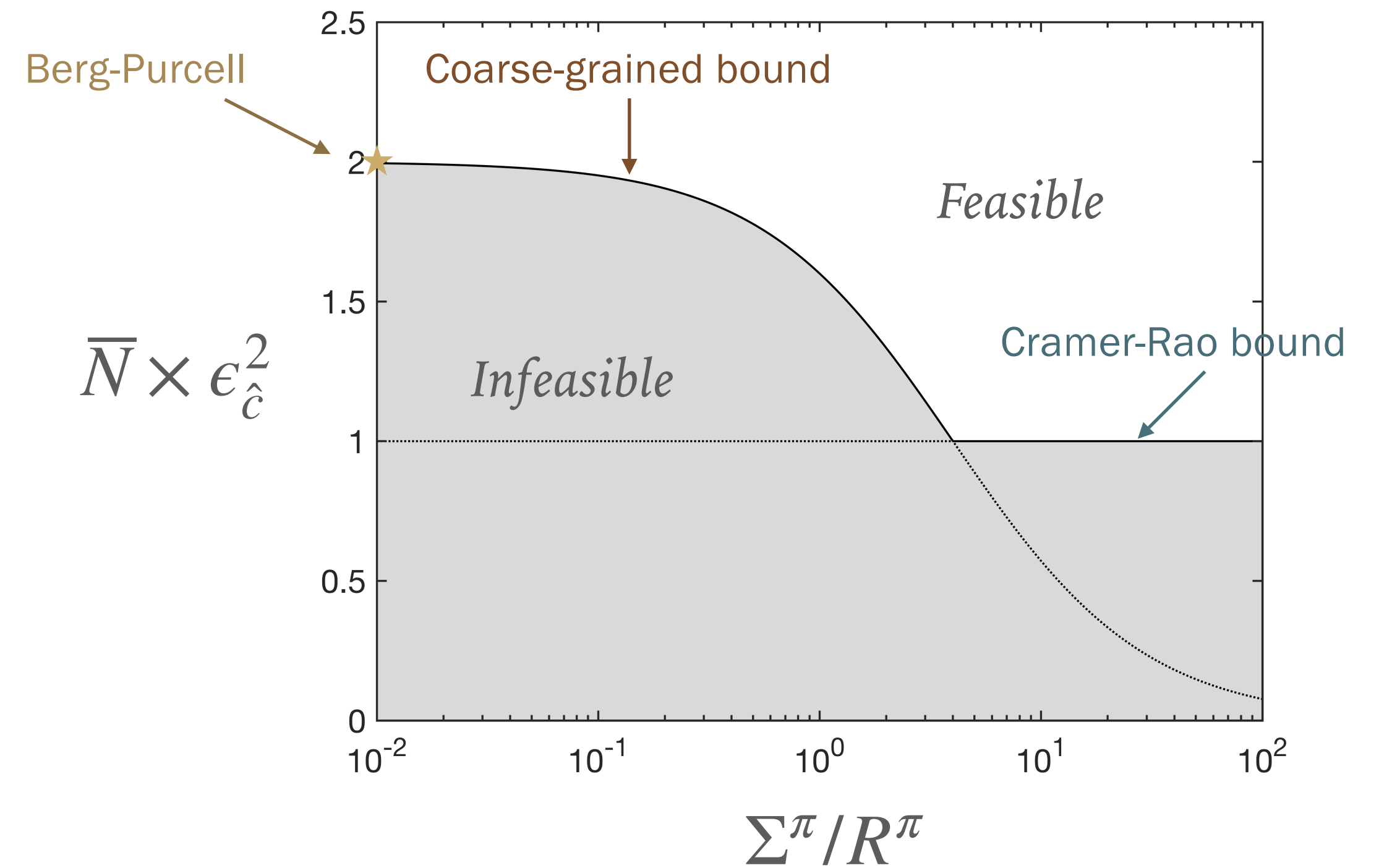
Subhaneil Lahiri
Staff Scientist, Ganguli Lab

- Compare bounds with numerical studies of continuous time Markov processes
 - Direct simulation
 - Optimization

$$\bar{N} = R^\pi T$$

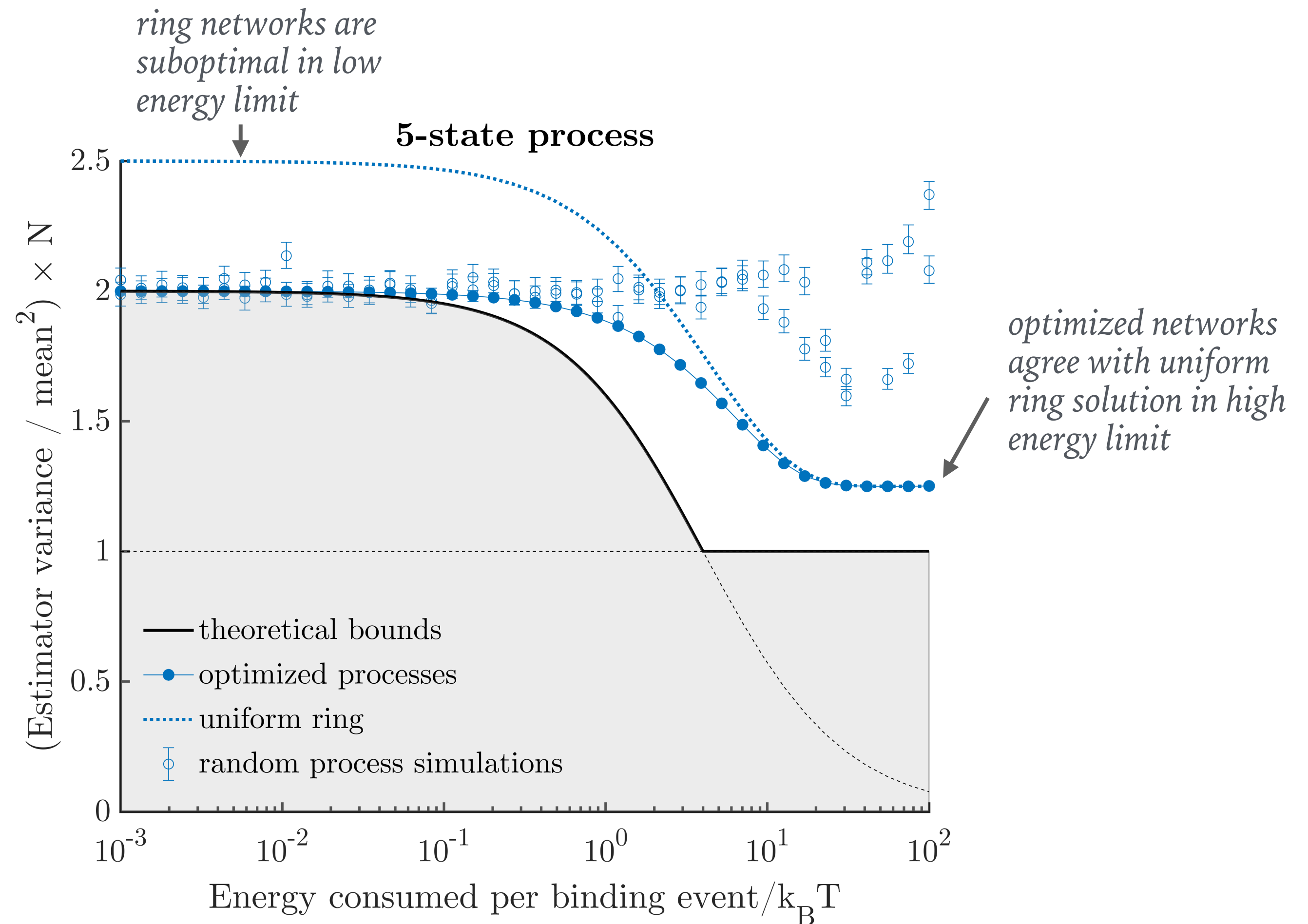
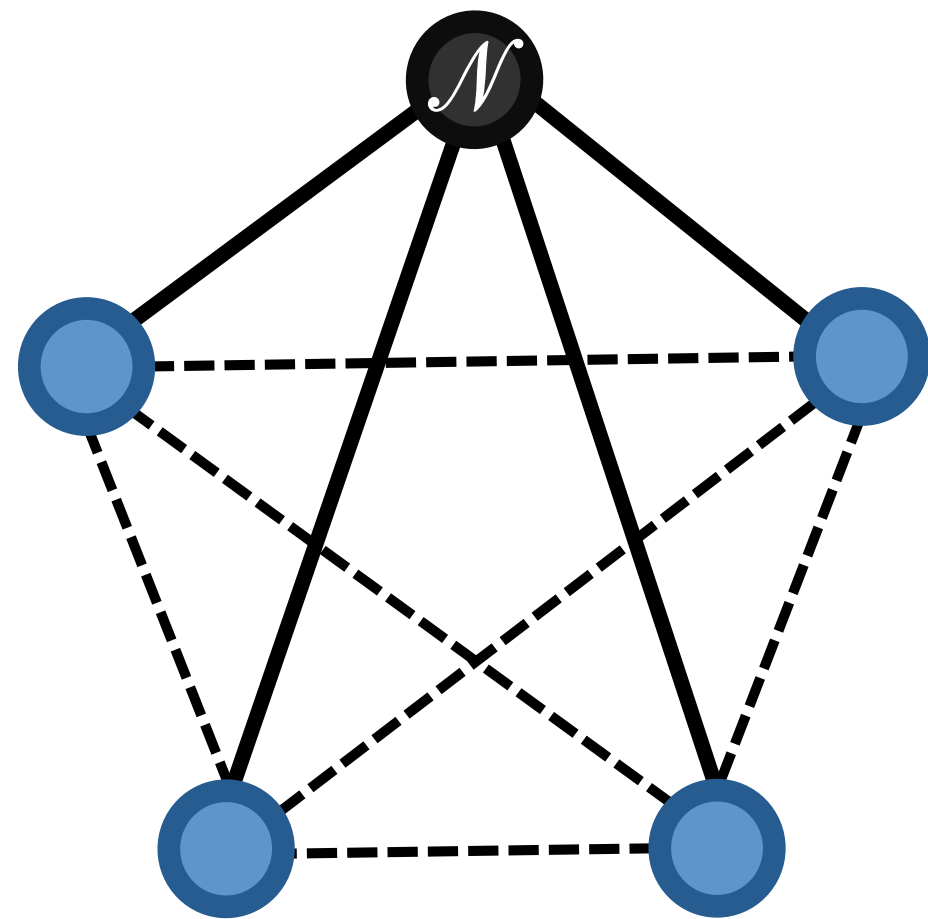
Cramer-Rao bound
"ideal observer" $\implies \bar{N} \times \epsilon_{\hat{c}}^2 \geq 1$

Coarse-grained bound
"simple observer" $\implies \bar{N} \times \epsilon_{\hat{c}}^2 \geq \frac{8}{\Sigma^\pi / R^\pi + 4}$



'Energy consumed per binding event'

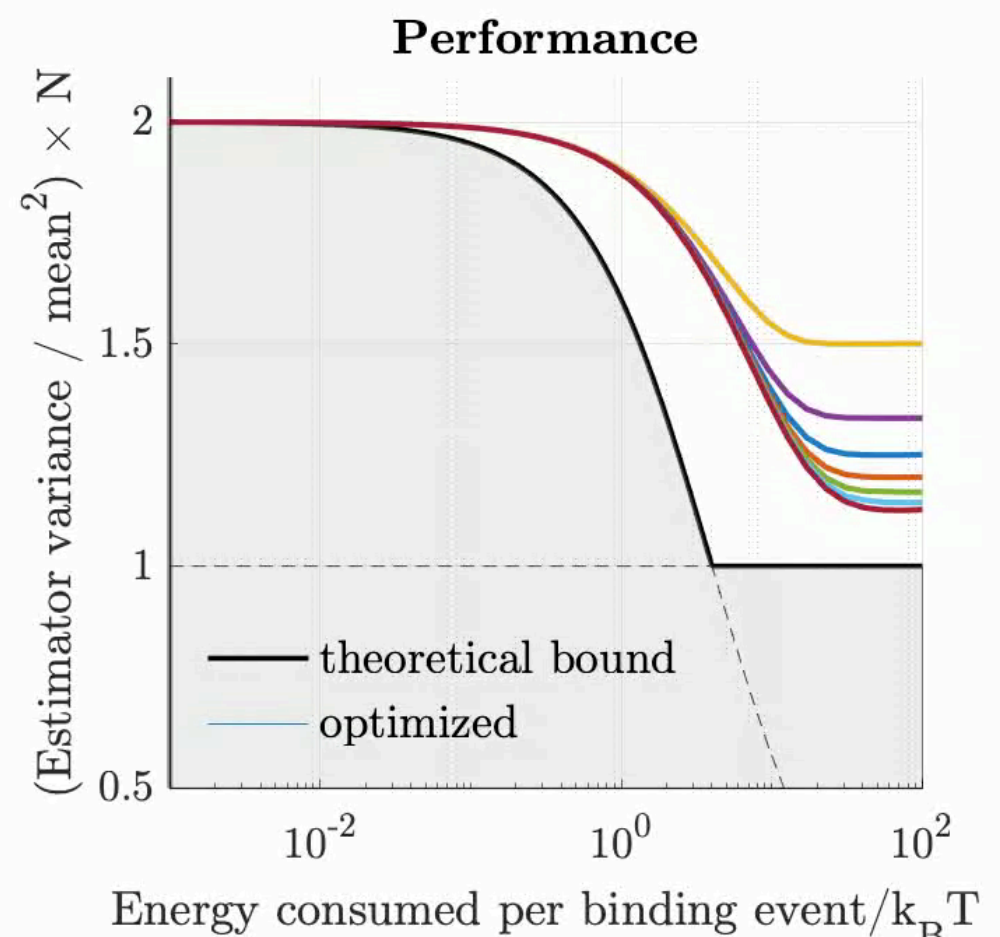
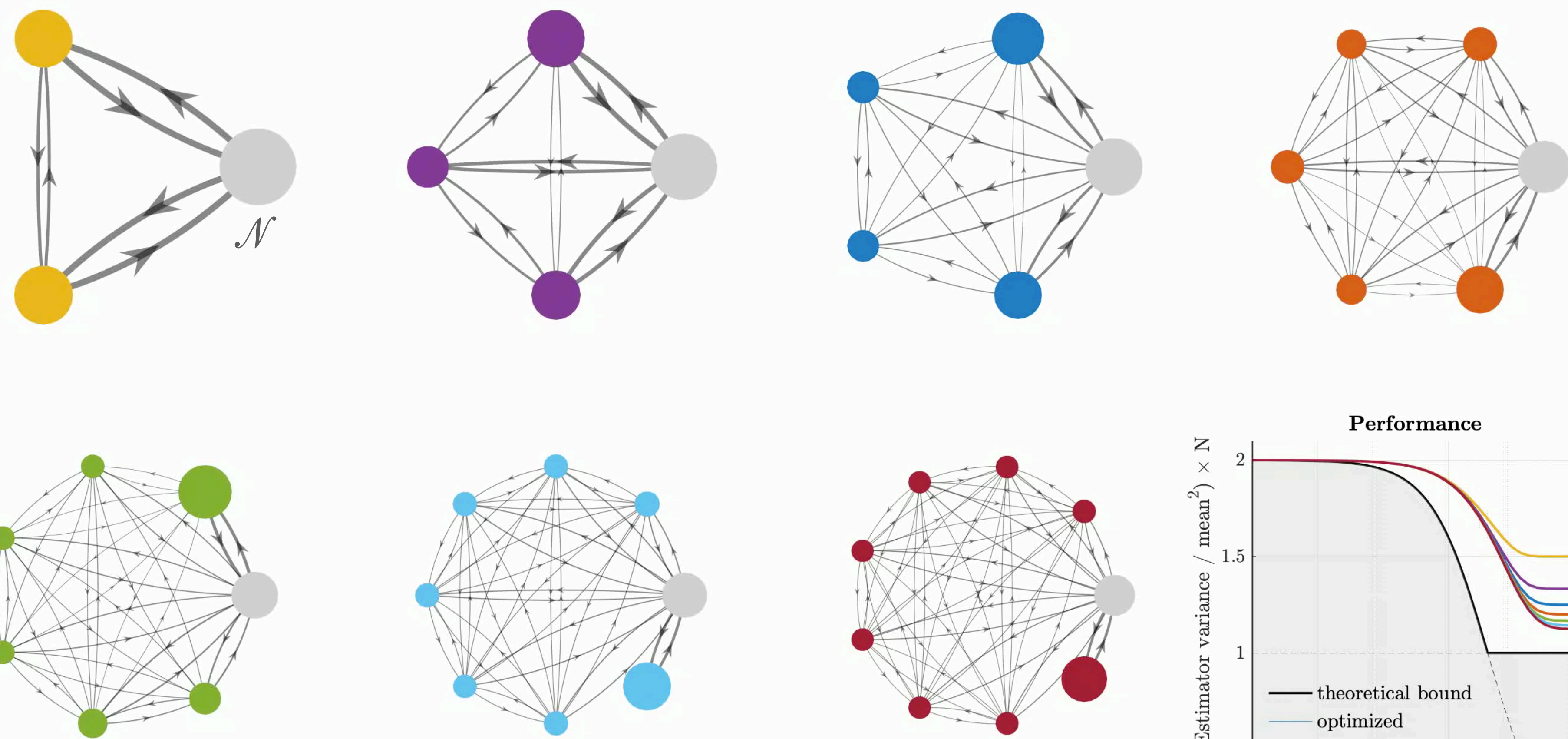
We can optimize the exact expression for ϵ_c^2 (in terms of first passage times) by varying transition rates



Increasing 'energy budget'

— \sim flux (average transitions per time)

● \sim density



- We derived 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

Nonsignaling states \mathcal{N}

Signaling states \mathcal{S}

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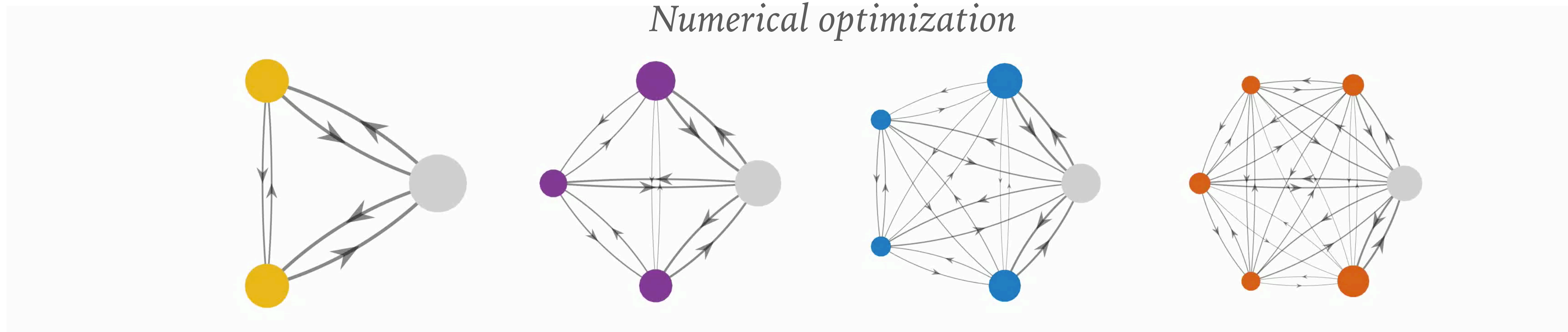
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Numerical optimization



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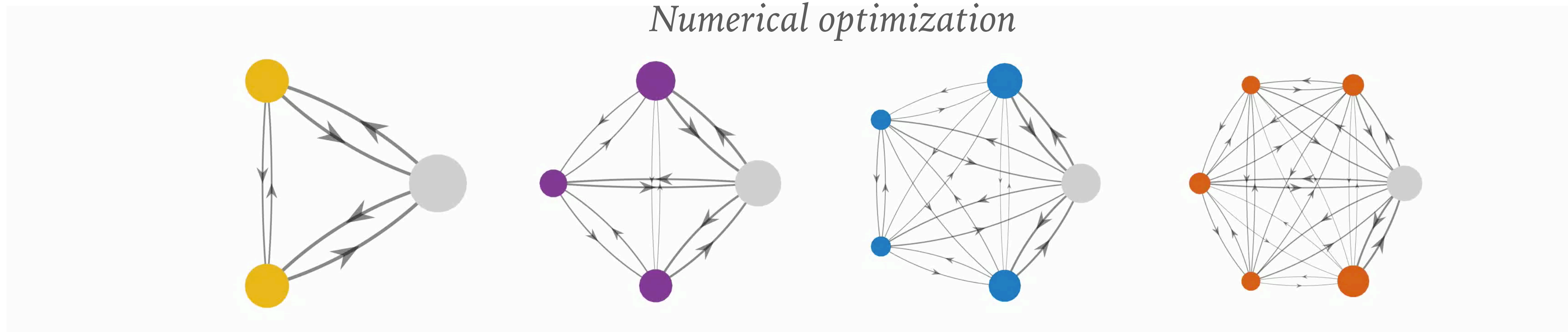
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Numerical optimization



Thank you!



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Staff Scientist, Ganguli Lab



Surya Ganguli

Paper: <https://arxiv.org/abs/2002.10567>

Contact: harveys@stanford.edu



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Andrew Eckford
Michael Hinczewski

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Graduate Fellowship

Stanford Graduate Fellowship

