

# Understanding the Effects of Stochastic Ion Channel behavior through Modeling

Patricio Orio Álvarez

Centro Interdisciplinario de Neurociencia de Valparaíso

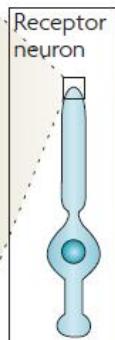
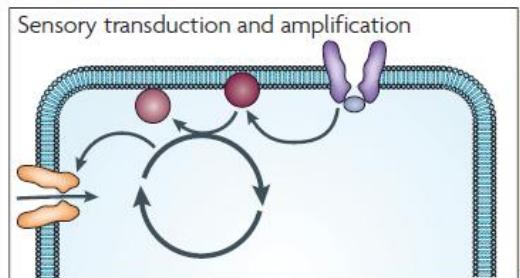
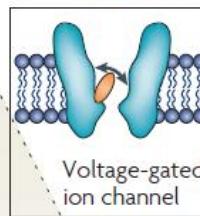
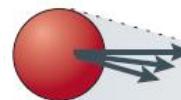
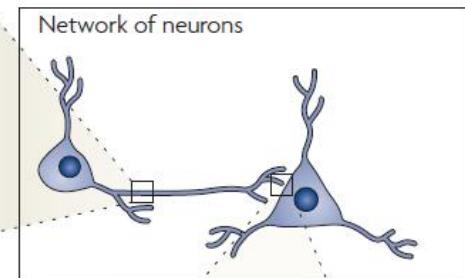
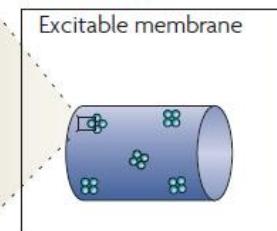
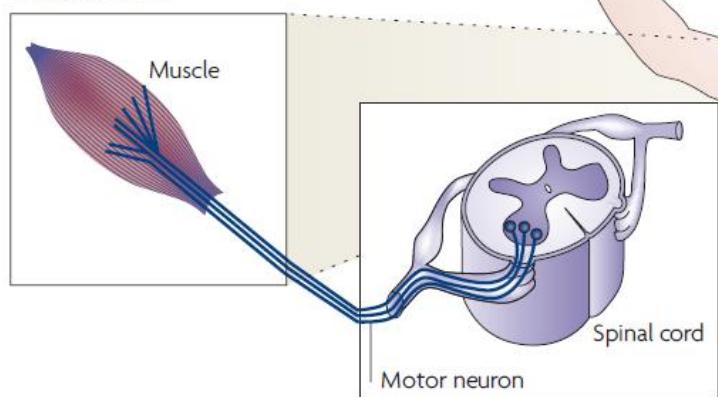
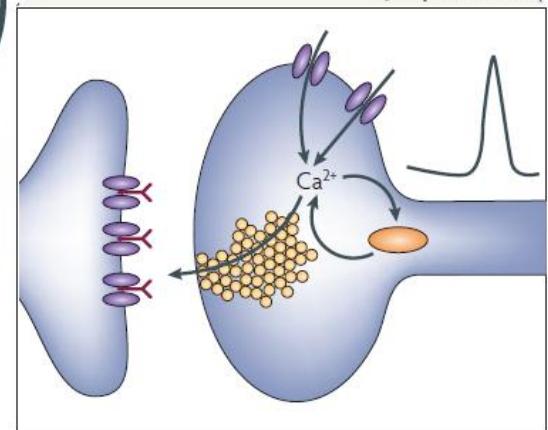


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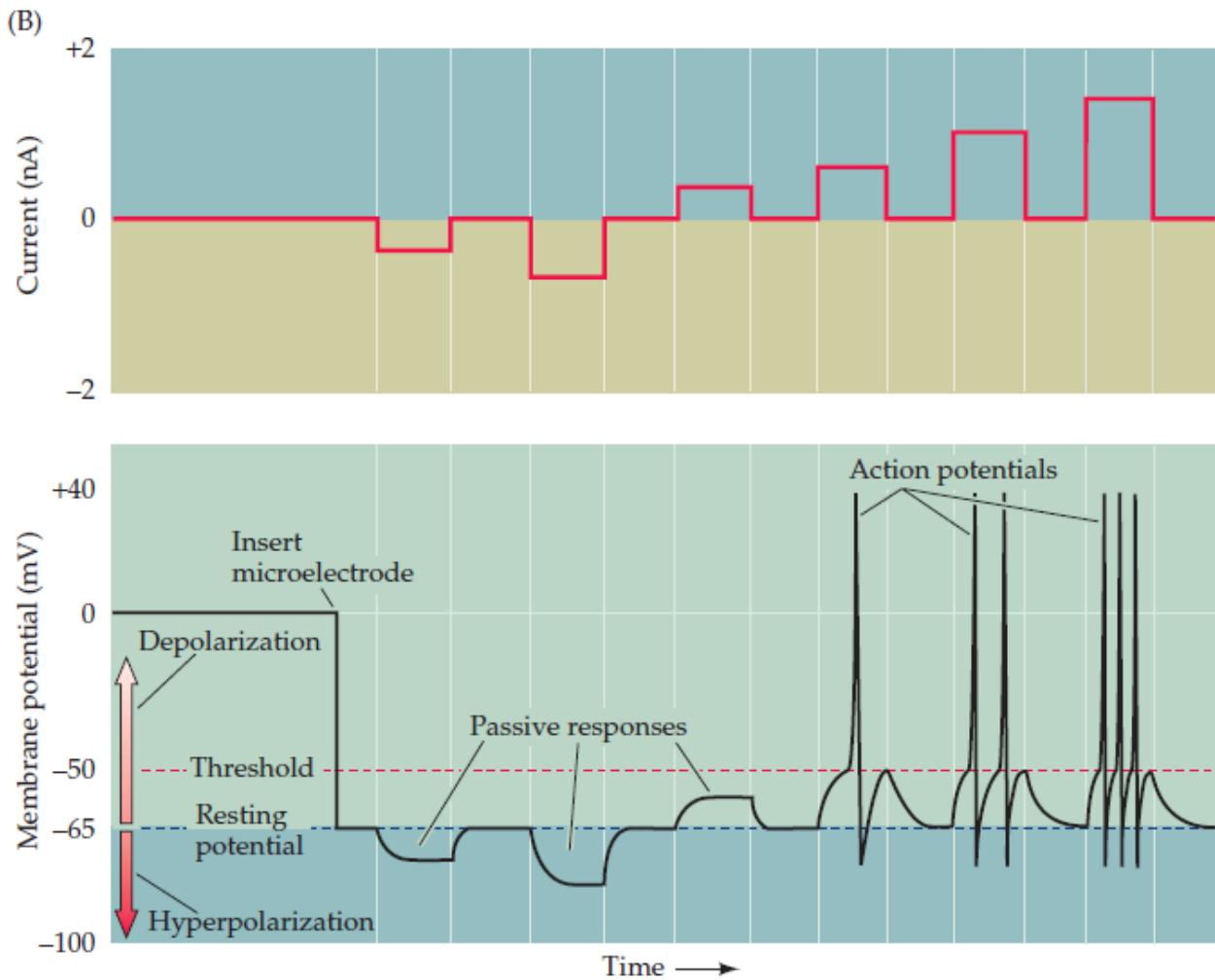
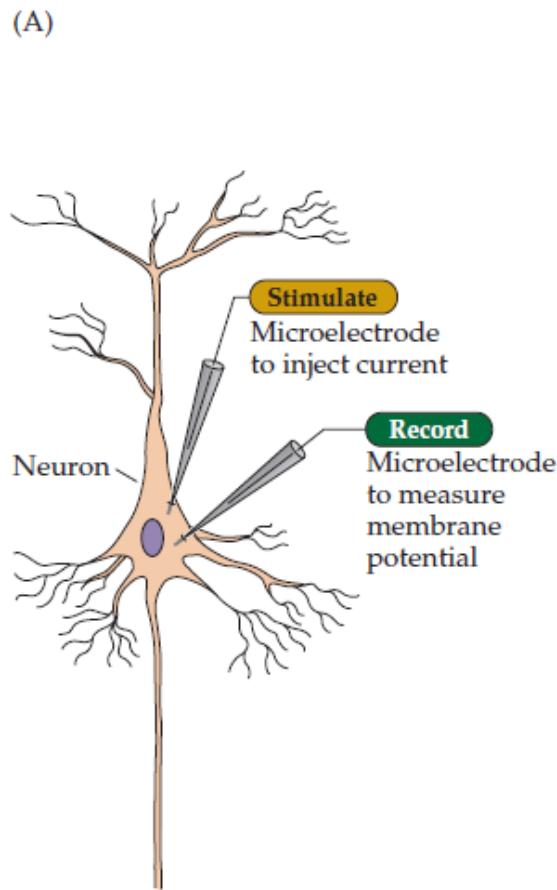
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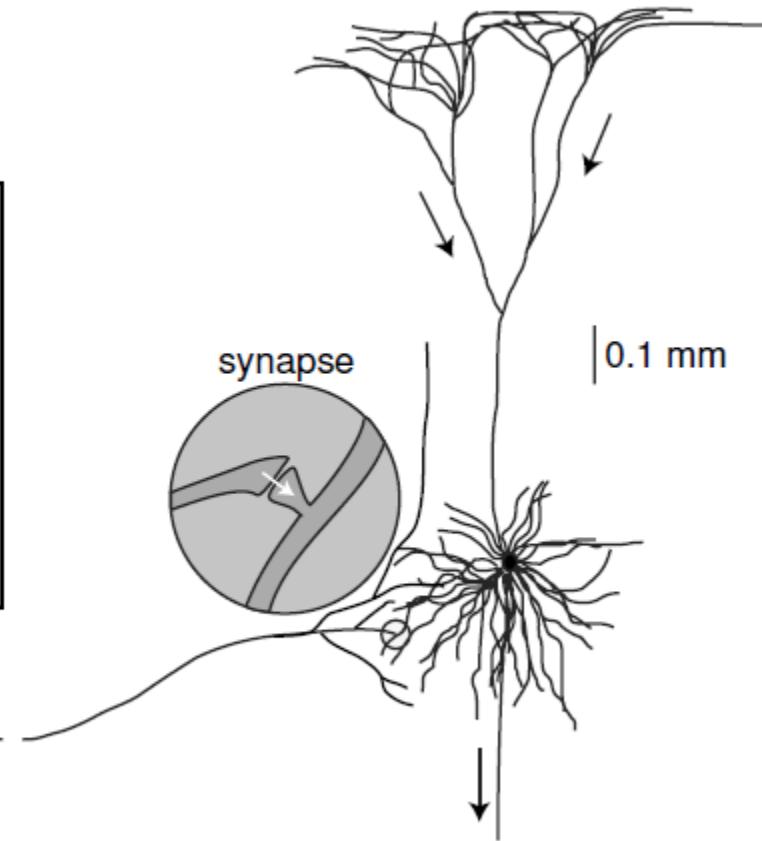
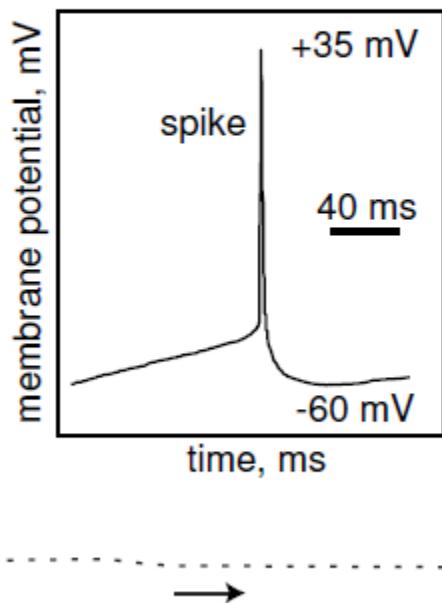
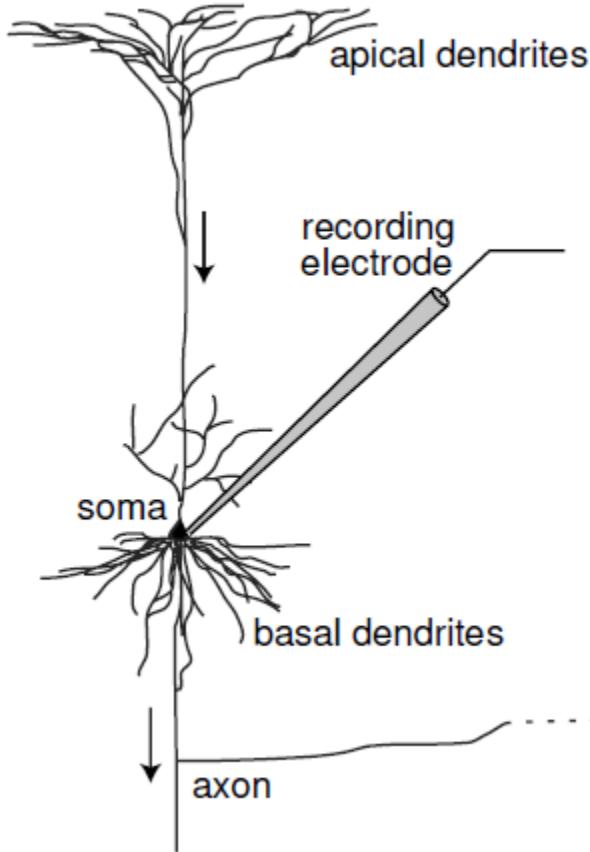


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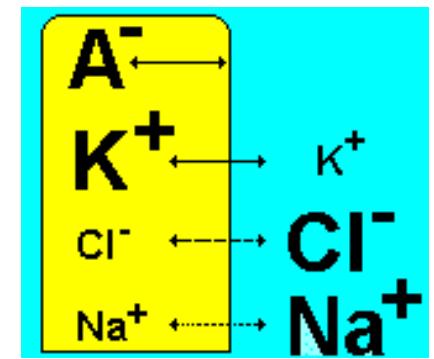
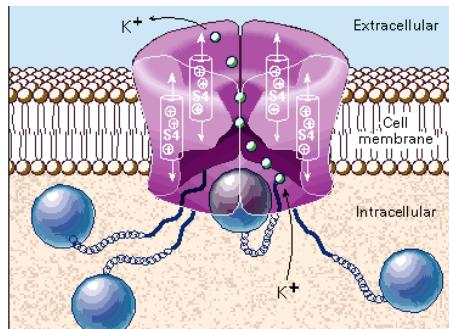
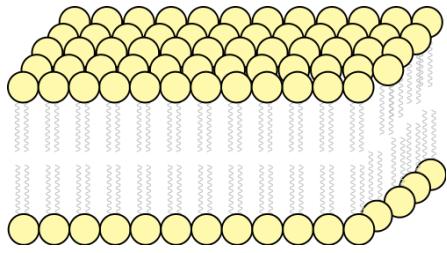
**a Sensory noise****b Cellular noise****Electrical noise****c Motor noise****Synaptic noise**

# Neurons and Action Potentials

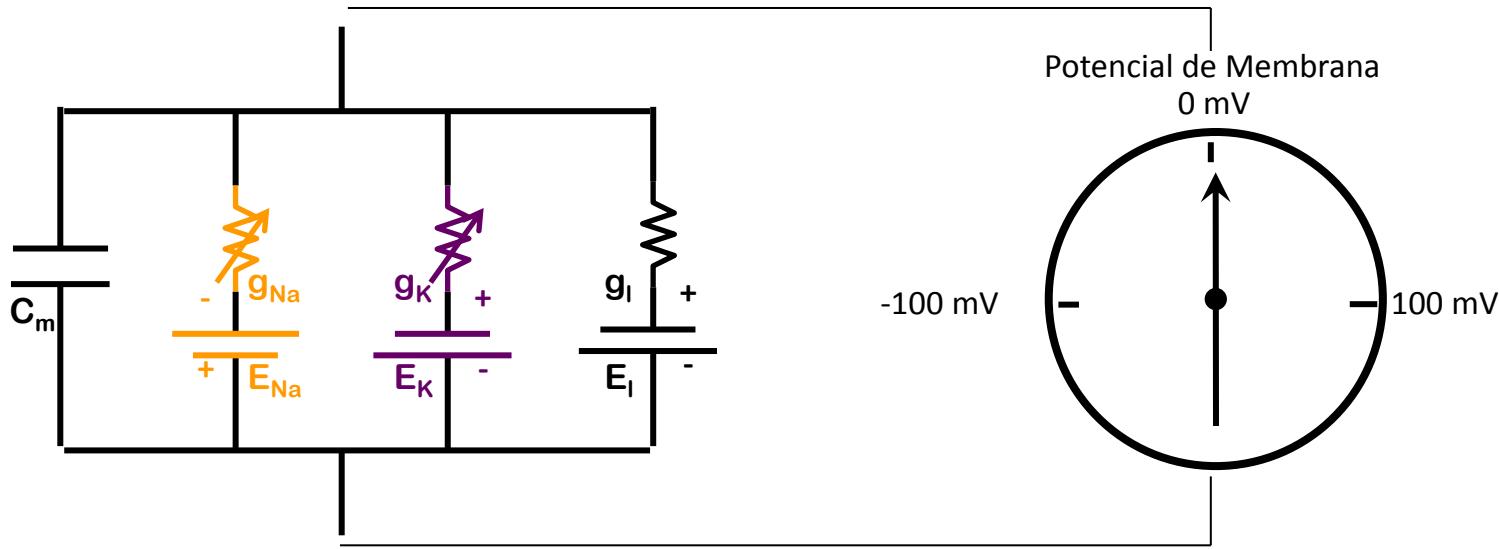




# The cell membrane



# Circuito Equivalente



$$I_m = C_m \frac{dV}{dt} + g_{Na}(V - E_{Na}) + g_K(V - E_K) + g_l(V - E_l)$$

$$V = \frac{g_K E_K + g_{Na} E_{Na} + g_l E_l}{g_K + g_{Na} + g_l}$$

$$E_i = \frac{RT}{F} \ln \frac{[i]_o}{[i]_i}$$

# Hodgkin & Huxley (HH) equations

$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l),$$

$$\frac{dn}{dt} = \alpha_n (1 - n) - \beta_n n,$$

$$\frac{dm}{dt} = \alpha_m (1 - m) - \beta_m m,$$

$$\frac{dh}{dt} = \alpha_h (1 - h) - \beta_h h,$$

$$\alpha_n = 0.01 (V + 10) / \left( \exp \frac{V + 10}{10} - 1 \right),$$

$$\beta_n = 0.125 \exp (V/80),$$

$$\alpha_m = 0.1 (V + 25) / \left( \exp \frac{V + 25}{10} - 1 \right),$$

$$\beta_m = 4 \exp (V/18),$$

$$\alpha_h = 0.07 \exp (V/20),$$

$$\beta_h = 1 / \left( \exp \frac{V + 30}{10} + 1 \right).$$

Hodgkin A.L., and Huxley A.F. (1952). A quantitative description of membrane current and its application to conduction and excitation in nerve. *J. Physiol.* **117**: 500-544

# Hodgkin & Huxley (HH) equations

$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l),$$

$$\frac{dn}{dt} = \alpha_n(1-n) - \beta_n n,$$

$$\frac{dm}{dt} = \alpha_m(1-m) - \beta_m m,$$

$$\frac{dh}{dt} = \alpha_h(1-h) - \beta_h h,$$

$$C_M \frac{dV}{dt} = f(V, m, h, n)$$

$$\frac{dn}{dt} = g(V, n)$$

Voltage-dependent potassium channels

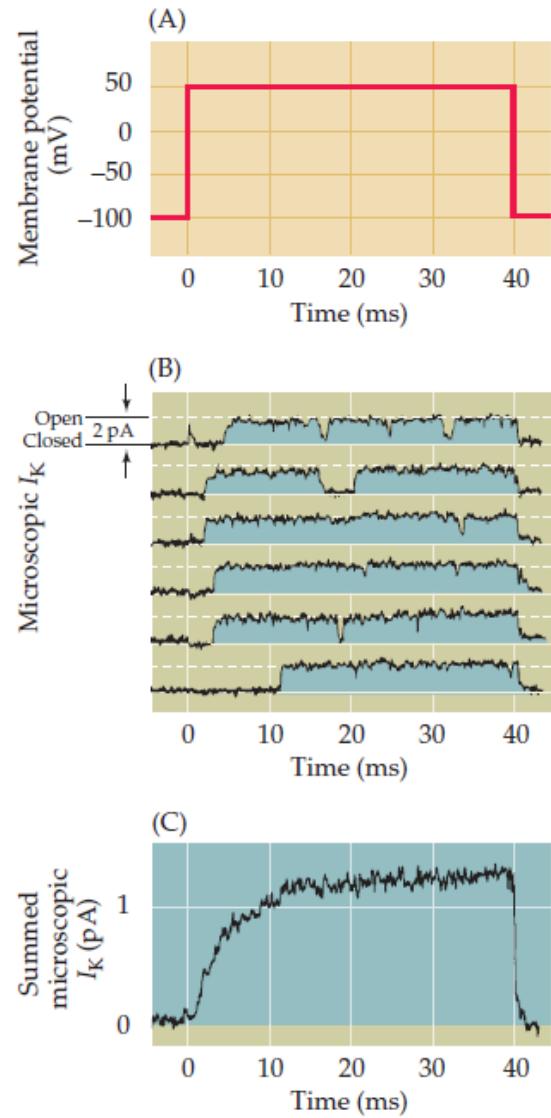
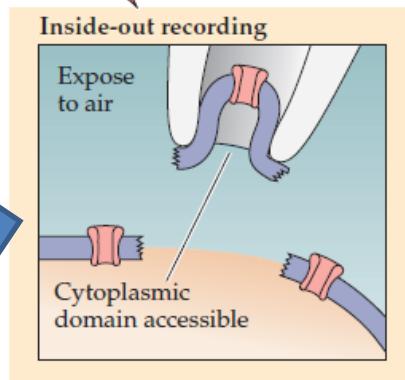
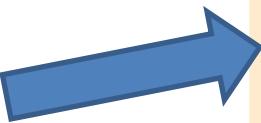
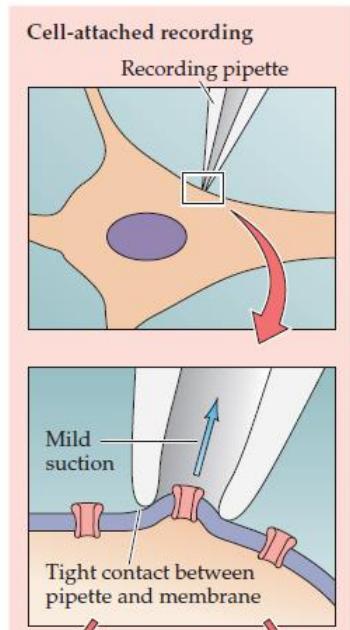
$$\frac{dm}{dt} = j(V, m)$$

$$\frac{dh}{dt} = k(V, h)$$

Voltage-dependent Sodium channels

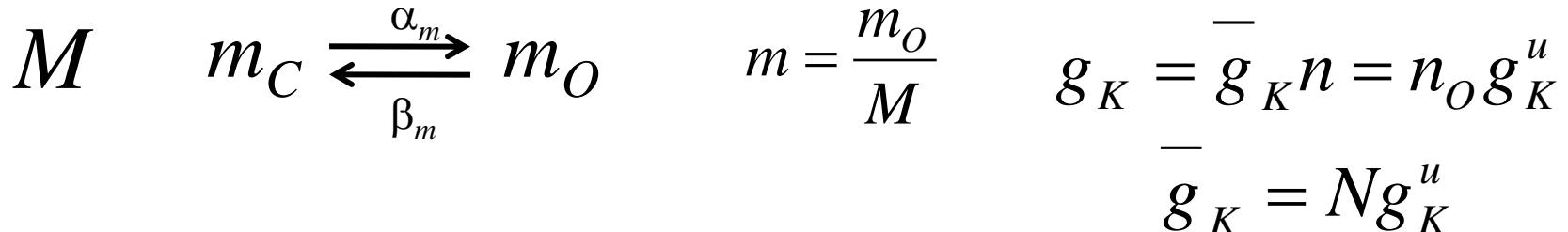
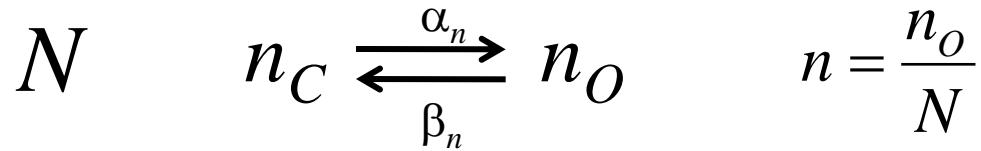
# Stochastic Nature of Ion channels

# Stochastic Nature of Ion channels



# Working with stochastic channels

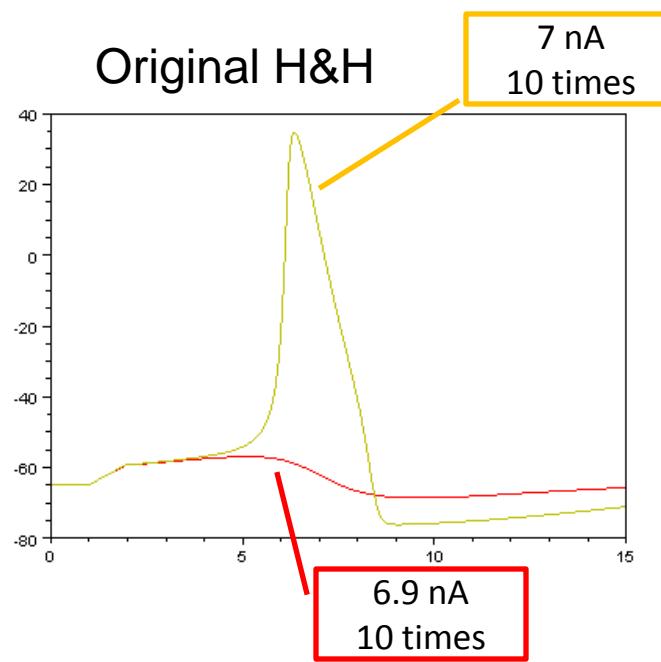
$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l),$$



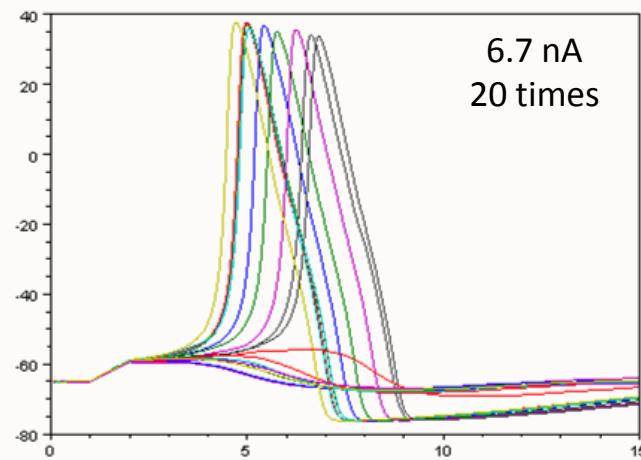
Conductancia  
máxima de  
potasio (n=1)

Conductancia  
de *un canal*  
de potasio

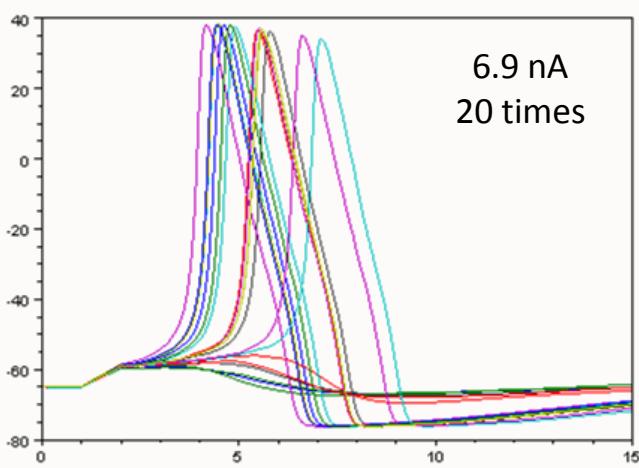
Original H&H



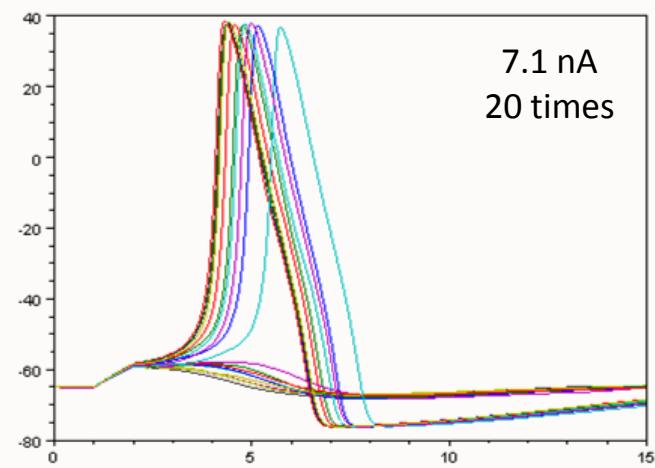
5000 sodium channels  
1600 potassium channels



6.9 nA  
20 times

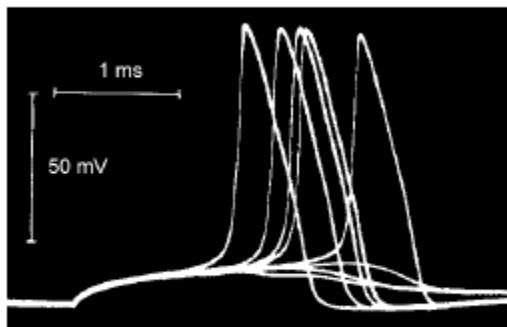


7.1 nA  
20 times

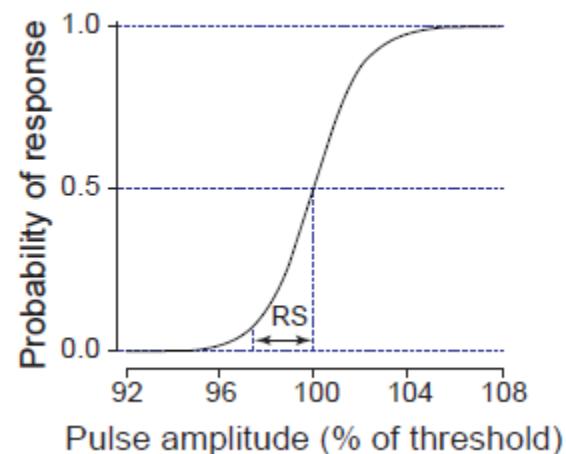


# Firing Threshold

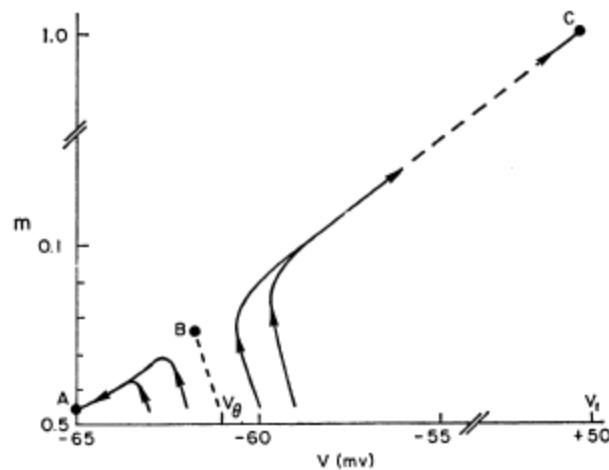
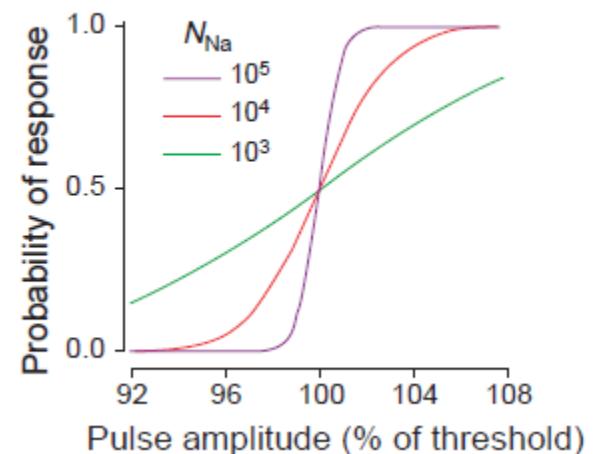
(a)



(b)

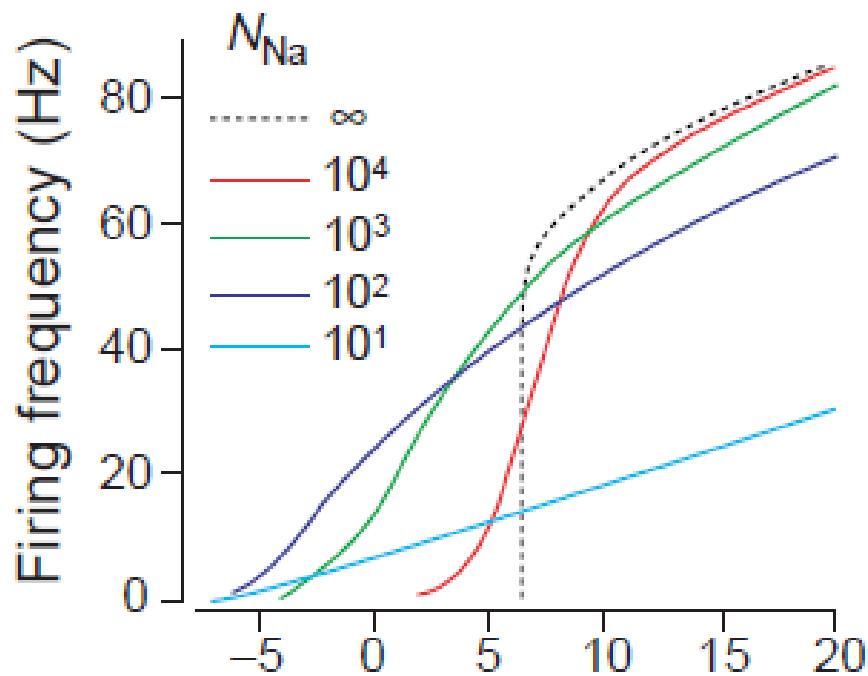


(c)

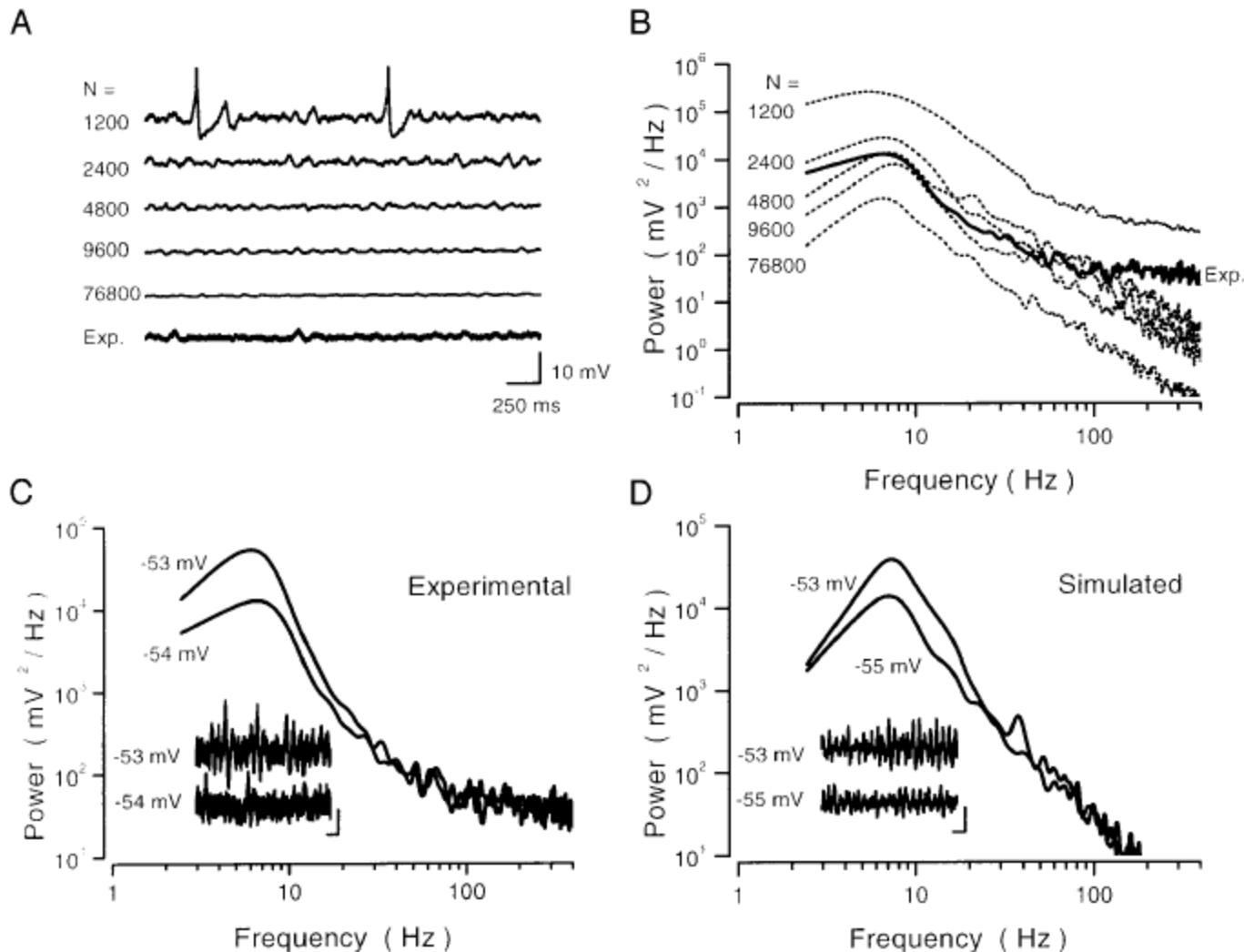


Lecar, H and Nossal, R. (1971) Theory of threshold fluctuations in nerves. *Biophys J.* 11, 1048-1067.

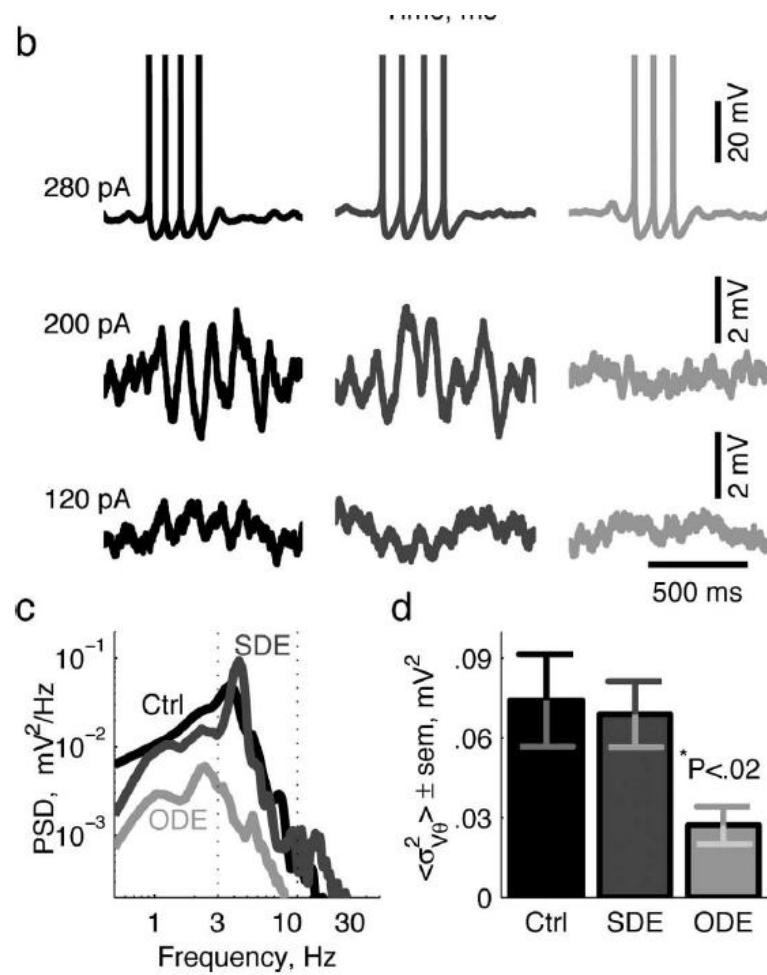
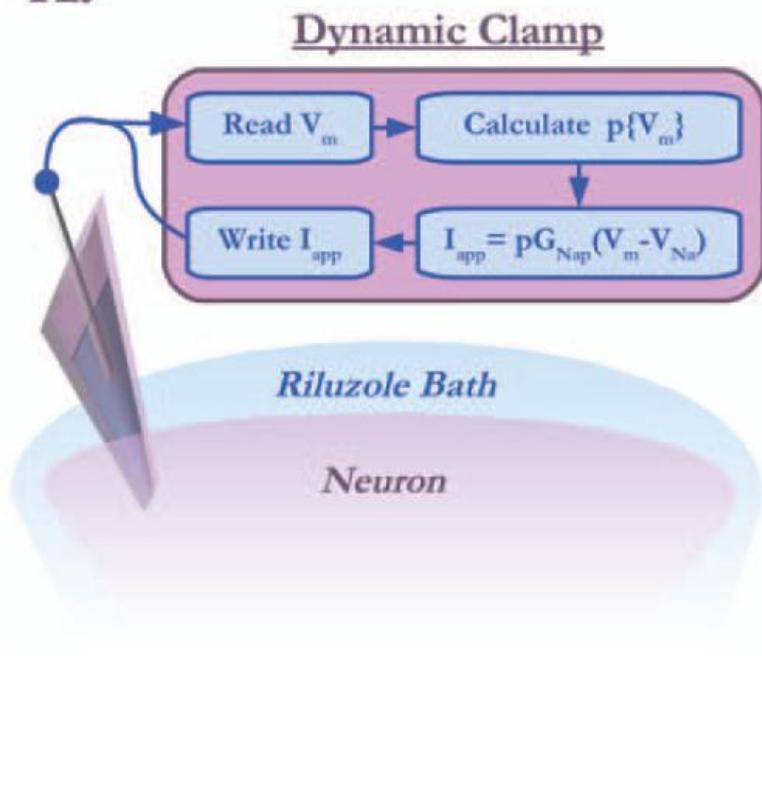
# Better stimulus/response relationship



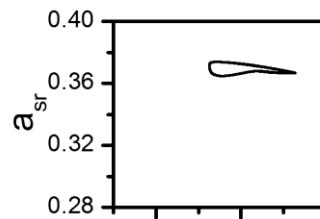
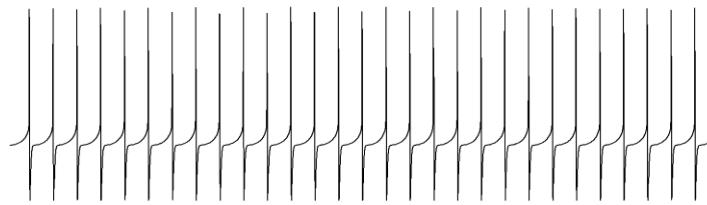
# Dynamic properties induced by noise



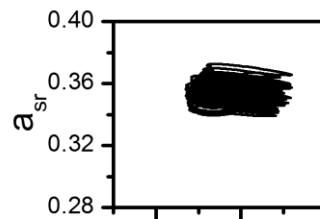
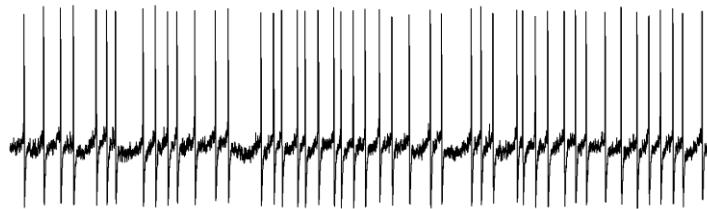
**White J.A, Klink R., Alonso A. & Kay A.R. (1998)** Noise From Voltage-Gated Ion Channels May Influence Neuronal Dynamics in the Entorhinal Cortex. *J Neurophysiol* **80**:262-269

**A.**

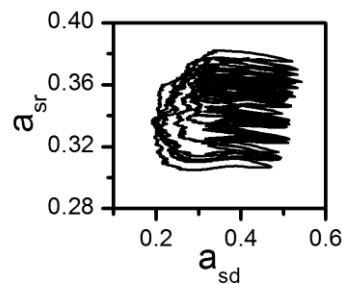
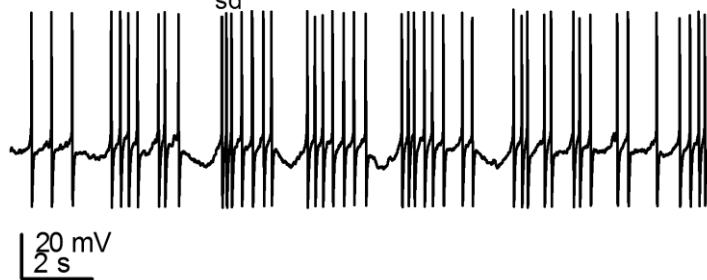
$6^{\circ}\text{C}$ , noiseless



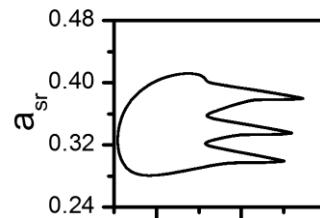
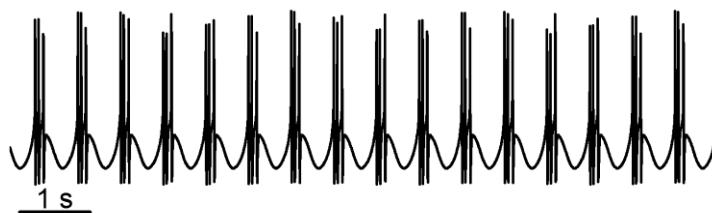
$6^{\circ}\text{C}$ , I noise  $D=1$



$6^{\circ}\text{C}$ ,  $a_{sd}$  noise 1500 channels



$18^{\circ}\text{C}$ , noiseless



# Summary

- The electrical activity of neurons arise from ion channel function and their voltage-dependency.
- Opening and closing of ion channels is stochastic.
- Channel noise introduces new dynamics into the function of the CNS.

# **DO'S AND DON'TS OF MODELING STOCHASTIC ION CHANNELS**

# Making a Stochastic H&H

$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l),$$

$$\frac{dn}{dt} = \alpha_n (1 - n) - \beta_n n,$$

$$\frac{dm}{dt} = \alpha_m (1 - m) - \beta_m m,$$

$$\frac{dh}{dt} = \alpha_h (1 - h) - \beta_h h,$$

$$\alpha_n = 0.01 (V + 10) / \left( \exp \frac{V + 10}{10} - 1 \right),$$

$$\beta_n = 0.125 \exp (V/80),$$

$$\alpha_m = 0.1 (V + 25) / \left( \exp \frac{V + 25}{10} - 1 \right),$$

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$$\alpha_i, \beta_i = f(V)$$

$$(i = m, n, h)$$

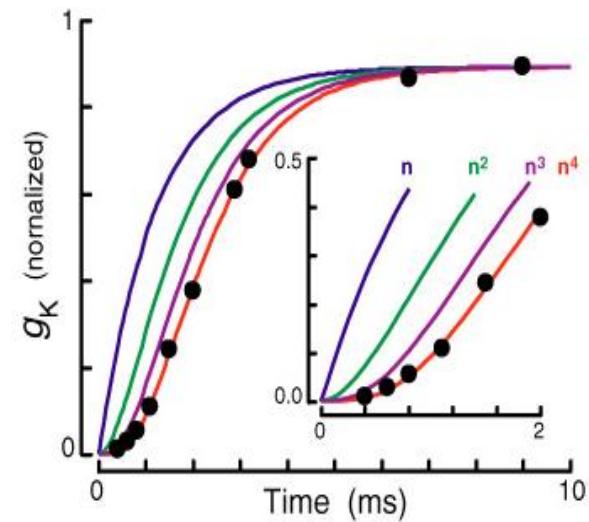
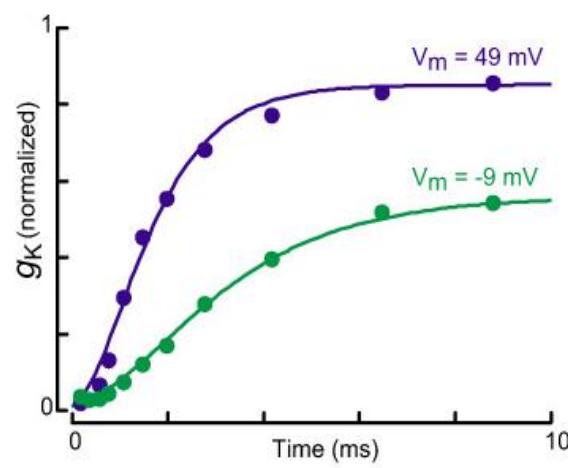
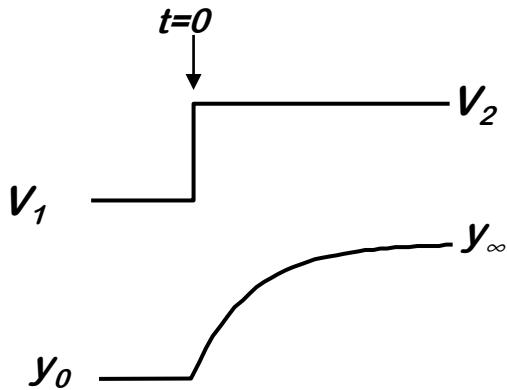
# First-order kinetic model

$$\frac{dy}{dt} = \alpha_y(1-y) - \beta_y y$$

$$y_\infty(V_m) = \frac{\alpha_y}{\alpha_y + \beta_y}$$

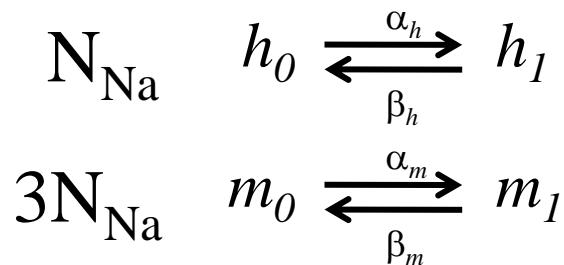
$$y(t) = y_\infty - (y_\infty - y_0)e^{-t/\tau_y}$$

$$\tau_y = \frac{1}{\alpha_y + \beta_y}$$



# Making a Stochastic H&H – Markov Chains

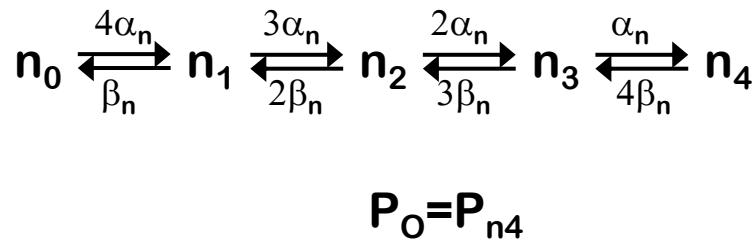
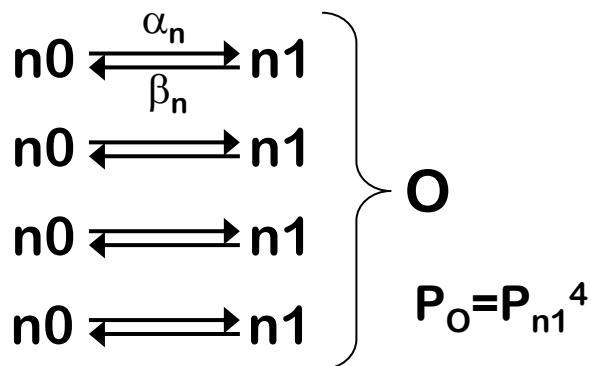
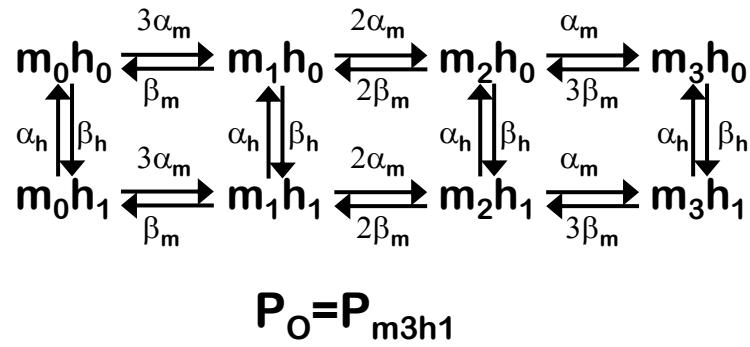
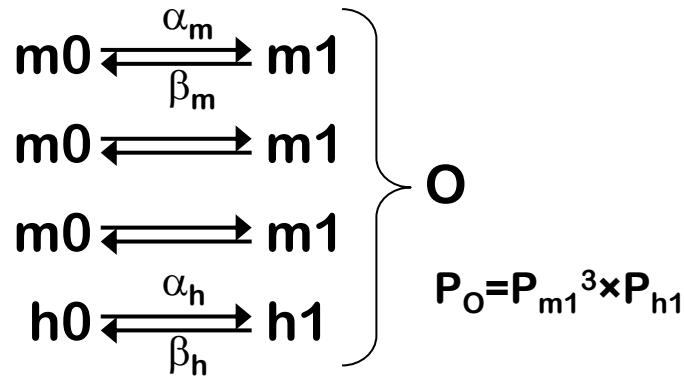
$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_l (V - V_l),$$



$$\begin{aligned} \alpha_i, \beta_i &= f(V) \\ (i &= m, n, h) \end{aligned}$$

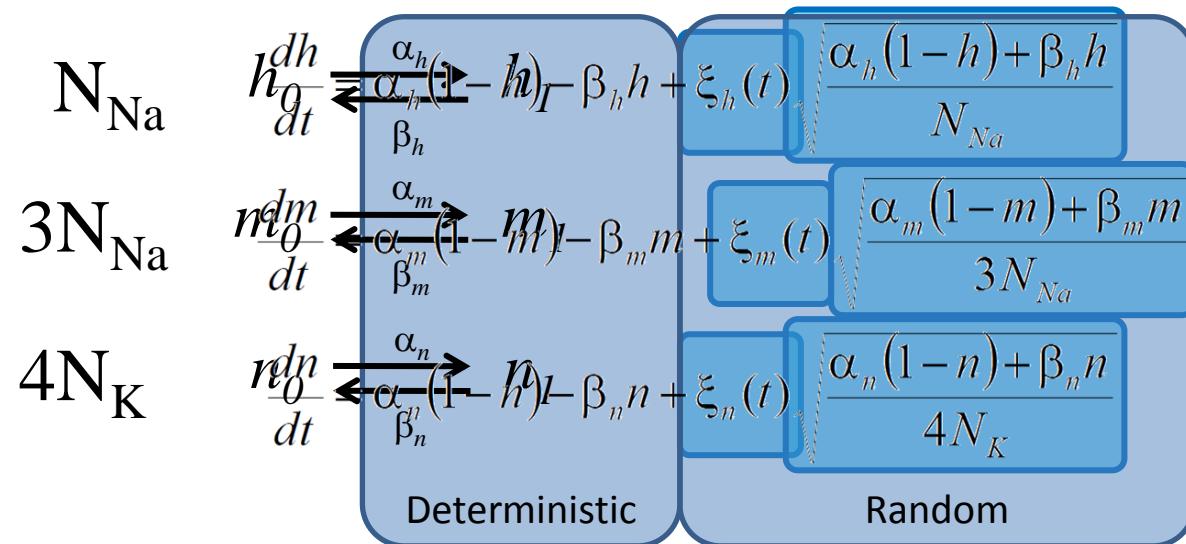
- The conductance is proportional to a probability raised to the fourth (or third) power.
- A simple interpretation is that in order to observe an increase in conductance, four (or three) i.i.d. events have to occur at the same time.
- 30 years after, it was known that voltage-dependent ion channels have 4 voltage sensors.

# Making a Stochastic H&H – Markov Chains II



# Making a Stochastic H&H Diffusion Approximation

$$I = C_M \frac{dV}{dt} + \bar{g}_{\text{K}} n^4 (V - V_{\text{K}}) + \bar{g}_{\text{Na}} m^3 h (V - V_{\text{Na}}) + \bar{g}_l (V - V_l),$$



$$\alpha_i, \beta_i = f(V) \\ (i = m, n, h)$$

Gaussian process  
Standard deviation of  
Zero mean  
the process  
Unit variance

# How ‘approximate’ is the Diffusion Approximation?

*Annals of Biomedical Engineering*, Vol. 30, pp. 578–587, 2002  
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## Comparison of Algorithms for the Simulation of Action Potentials with Stochastic Sodium Channels

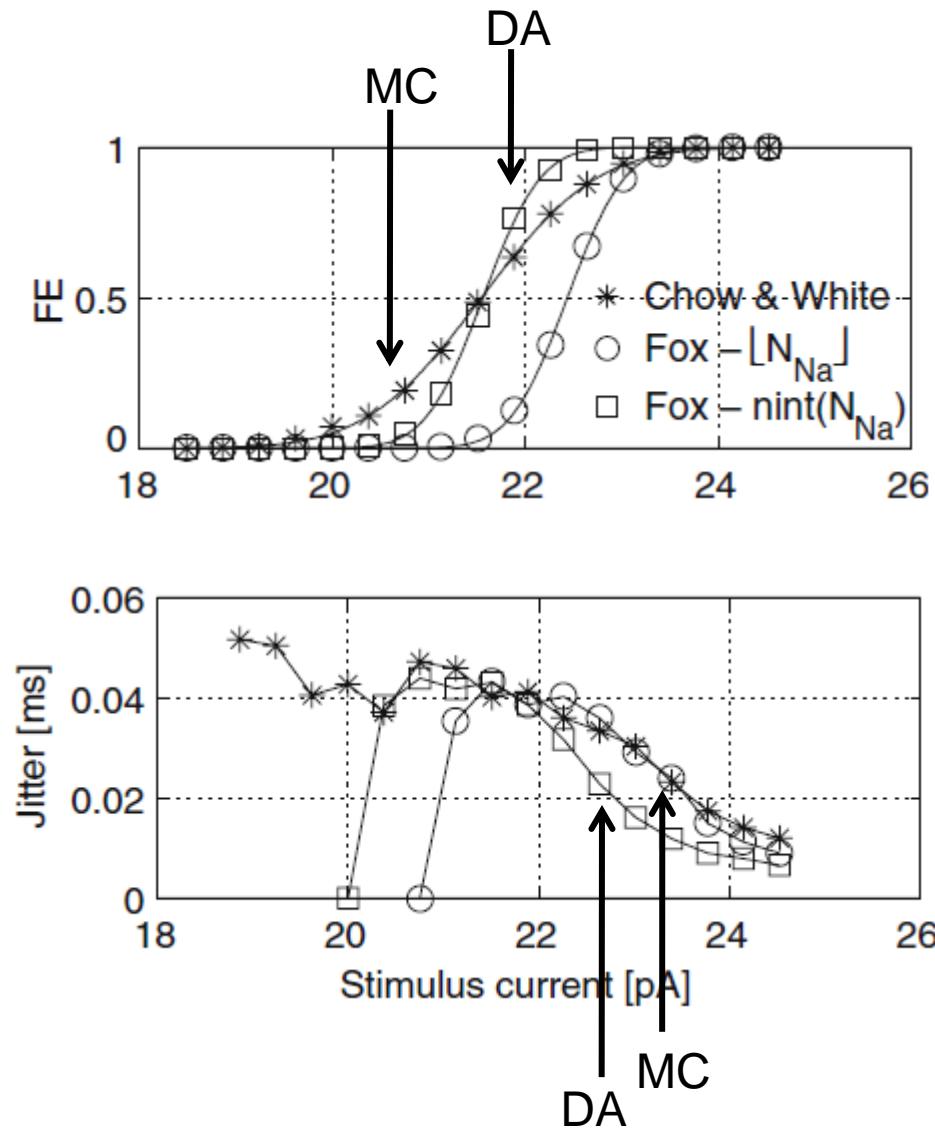
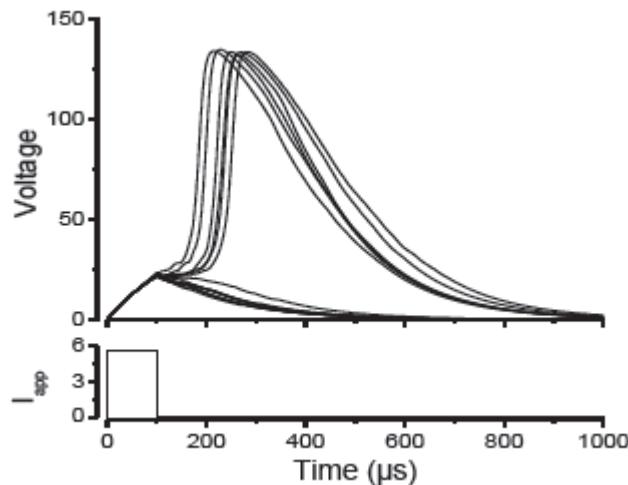
HIROYUKI MINO,<sup>1</sup> JAY T. RUBINSTEIN,<sup>1,2</sup> and JOHN A. WHITE<sup>3</sup>

*Annals of Biomedical Engineering*, Vol. 35, No. 2, February 2007 (© 2006) pp. 315–318

## Implementation Issues in Approximate Methods for Stochastic Hodgkin–Huxley Models

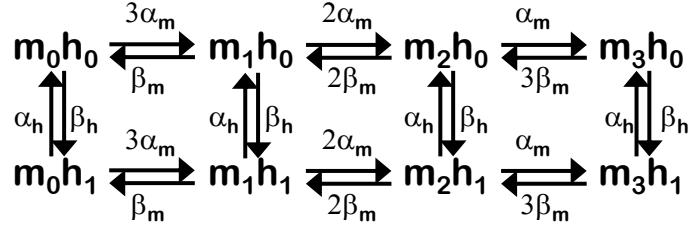
Ian C. Bruce

### Mammalian Ranvier node model



# Is it a fair comparison?

## Markov Chain (MC) modeling



Particles are independent but 'packed' in groups of four

## Correct DA?

## Diffusion Approximation (DA)

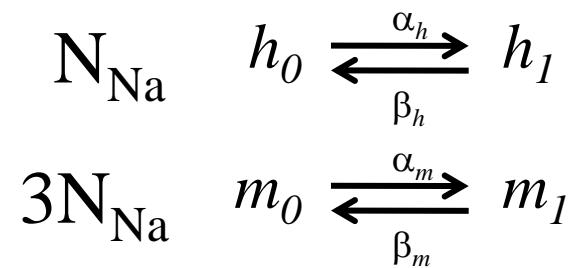
$$I = C_M \frac{dV}{dt} + \bar{g}_K n^4 (V - V_K) + \bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_L (V - V_L),$$

$$\frac{dh}{dt} = \alpha_h (1 - h) - \beta_h h + \xi_h(t) \sqrt{\frac{\alpha_h (1 - h) + \beta_h h}{N_{Na}}}$$

$$\frac{dm}{dt} = \alpha_m (1 - m) - \beta_m m + \xi_m(t) \sqrt{\frac{\alpha_m (1 - m) + \beta_m m}{3 N_{Na}}}$$



Particles are independent and uncoupled



# DA for a multi-state MC

$$\frac{d}{dt} y_{pr} = R_{pr}(\vec{y}) + S_{pr\,qs} \tilde{g}_{qs}(t),$$

The matrix  $S_{pr\,qs}$  satisfies

$$(S^2)_{pr\,qs} = D_{pr\,qs},$$

$$\begin{aligned} D_{pr\,qs}(\vec{y}) = & \frac{1}{2N_{Na}A} [\delta_{pq}\delta_{rs}\{(p\beta_m + (3-p)\alpha_m)y_{pr} \\ & + (p+1)\beta_m y_{p+1r}(1-\delta_{p3}) \\ & + (3-(p-1))\alpha_m y_{p-1r}(1-\delta_{p0}) \\ & + (r\beta_h + (1-r)\alpha_h)y_{pr} + (r+1)\beta_h y_{pr+1} \\ & \cdot (1-\delta_{r1}) + (1-(r-1))\alpha_h y_{pr-1}(1-\delta_{r0})\} \\ & - \delta_{rs}\{p\beta_m\delta_{qp-1}(1-\delta_{q3})y_{pr} + (3-p)\alpha_m\delta_{qp+1} \\ & \cdot (1-\delta_{q0})y_{pr} + q\beta_m\delta_{pq-1}(1-\delta_{p3})y_{qs} \\ & + (3-q)\alpha_m\delta_{pq+1}(1-\delta_{p0})y_{qs}\} \\ & - \delta_{pq}\{r\beta_h\delta_{sr-1}(1-\delta_{s1})y_{pr} \\ & + (1-r)\alpha_h\delta_{sr+1}(1-\delta_{s0})y_{pr} + s\beta_h\delta_{rs-1} \\ & \cdot (1-\delta_{r1})y_{qs} + (1-s)\alpha_h\delta_{rs+1}(1-\delta_{r0})y_{qs}\}]. \end{aligned}$$

The complete Langevin treatment given above requires that at each time step the square root matrices,  $S$ , must be computed for both the potassium and the sodium terms.

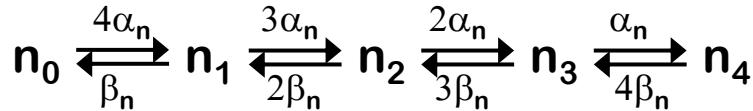
computation. Recently we have shown that a faster approximate implementation is possible in which one numerically solves the simultaneous system of equations, Eqs. 1–8, but in which Eqs. 3–5 are made stochastic directly. They take the form

$$\frac{d}{dt} n = \alpha_n(1-n) - \beta_n n + \tilde{g}_n(t) \quad (30)$$

$$\frac{d}{dt} h = \alpha_h(1-h) - \beta_h h + \tilde{g}_h(t) \quad (31)$$

$$\frac{d}{dt} m = \alpha_m(1-m) - \beta_m m + \tilde{g}_m(t), \quad (32)$$

# Potassium channel



$$\mathbf{x} = \begin{pmatrix} x_0 & x_1 & x_2 & x_3 & x_4 \end{pmatrix}^T$$

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x} + S\mathbf{x},$$

$$A_K = \begin{pmatrix} 4a_n & b_n & 0 & 0 & 0 \\ 4a_n & -3a_n - b_n & 2b_n & 0 & 0 \\ 0 & 3a_n & -2a_n - 2b_n & 3b_n & 0 \\ 0 & 0 & 2a_n & -a_n - 3b_n & 4b_n \\ 0 & 0 & 0 & a_n & -4b_n \end{pmatrix} \quad SS^\bullet = D$$

$$D_K = \frac{1}{N_K} \begin{pmatrix} 4a_{n_0} + bn_1 & -4a_{n_0} - bn_1 & 0 & 0 & 0 \\ 4a_{n_0} - bn_1 & 4a_{n_0} + bn_1 + 3a_{n_1} + 2bn_2 & -3a_{n_1} - 2bn_2 & 0 & 0 \\ 0 & -3a_{n_1} - 2bn_2 & 3a_{n_1} + 2bn_2 + 2a_{n_2} + 3bn_3 & -2a_{n_2} - 3bn_3 & 0 \\ 0 & 0 & -2a_{n_2} - 3bn_3 & 2a_{n_2} + 3bn_3 + a_{n_3} + 4bn_4 & -a_{n_3} - 4bn_4 \\ 0 & 0 & 0 & -a_{n_3} - 4bn_4 & a_{n_3} + 4bn_4 \end{pmatrix}$$

# using Cholesky decomposition,

$$S_K = \frac{1}{\sqrt{N_K}} \begin{pmatrix} \sqrt{4an_0 + bn_1} & 0 & 0 & 0 & 0 \\ \sqrt{4an_0 + bn_1} & \sqrt{3an_1 + 2bn_2} & 0 & 0 & 0 \\ 0 & -\sqrt{3an_1 + 2bn_2} & \sqrt{2an_2 + 3bn_3} & 0 & 0 \\ 0 & 0 & -\sqrt{2an_2 + 3bn_3} & \sqrt{an_3 + 4bn_4} & 0 \\ 0 & 0 & 0 & -\sqrt{an_3 + 4bn_4} & 0 \end{pmatrix}$$

$$\frac{dn_0}{dt} = (-4a_n n_0 + b_n n_1) + x_1 \frac{1}{\sqrt{N_K}} \sqrt{4a_n n_0 + b_n n_1}$$

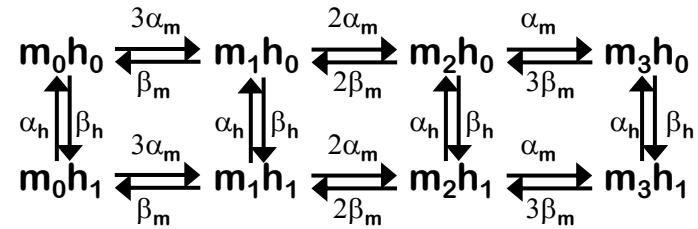
$$\frac{dn_1}{dt} = (4a_n n_0 - b_n n_1 - 3a_n n_1 + 2b_n n_2) - x_1 \frac{1}{\sqrt{N_K}} \sqrt{4a_n n_0 + b_n n_1} + x_2 \frac{1}{\sqrt{N_K}} \sqrt{3a_n n_1 + 2b_n n_2}$$

$$\frac{dn_2}{dt} = (3a_n n_1 - 2b_n n_2 - 2a_n n_2 + 3b_n n_3) - x_2 \frac{1}{\sqrt{N_K}} \sqrt{3a_n n_1 + 2b_n n_2} + x_3 \frac{1}{\sqrt{N_K}} \sqrt{2a_n n_2 + 3b_n n_3}$$

$$\frac{dn_3}{dt} = (2a_n n_2 - 3b_n n_3 - a_n n_3 + 4b_n n_4) - x_3 \frac{1}{\sqrt{N_K}} \sqrt{2a_n n_2 + 3b_n n_3} + x_4 \frac{1}{\sqrt{N_K}} \sqrt{a_n n_3 + 4b_n n_4}$$

$$\frac{dn_4}{dt} = (a_n n_3 - 4b_n n_4) - x_4 \frac{1}{\sqrt{N_K}} \sqrt{a_n n_3 + 4b_n n_4}$$

# Sodium channel?



$$D_{\text{Na}} = \frac{1}{N_{\text{Na}}} \begin{bmatrix} d_1 & -2(\alpha_m \bar{y}_{10} + \beta_m \bar{y}_{20}) & 0 & 0 & -(\alpha_h \bar{y}_{10} + \beta_h \bar{y}_{11}) & 0 & 0 \\ -2(\alpha_m \bar{y}_{10} + \beta_m \bar{y}_{20}) & d_2 & -(\alpha_m \bar{y}_{20} + 3\beta_m \bar{y}_{30}) & 0 & 0 & -(\alpha_h \bar{y}_{20} + \beta_h \bar{y}_{21}) & 0 \\ 0 & -(\alpha_m \bar{y}_{20} + 3\beta_m \bar{y}_{30}) & d_3 & 0 & 0 & 0 & -(\alpha_h \bar{y}_{30} + \beta_h \bar{y}_{31}) \\ 0 & 0 & 0 & d_4 & -3\alpha_m \bar{y}_{01} + \beta_m \bar{y}_{11} & 0 & 0 \\ -(\alpha_h \bar{y}_{10} + \beta_h \bar{y}_{11}) & 0 & 0 & -3\alpha_m \bar{y}_{01} + \beta_m \bar{y}_{11} & d_5 & -2(\alpha_m \bar{y}_{11} + \beta_m \bar{y}_{21}) & 0 \\ 0 & -(\alpha_h \bar{y}_{20} + \beta_h \bar{y}_{21}) & 0 & 0 & -2(\alpha_m \bar{y}_{11} + \beta_m \bar{y}_{21}) & d_6 & -(\alpha_m \bar{y}_{21} + 3\beta_m \bar{y}_{31}) \\ 0 & 0 & -(\alpha_h \bar{y}_{30} + \beta_h \bar{y}_{31}) & 0 & 0 & -(\alpha_m \bar{y}_{21} + 3\beta_m \bar{y}_{31}) & d_7 \end{bmatrix}$$

$$d_1 = 3\alpha_m \bar{y}_{00} + (2\alpha_m + \beta_m + \alpha_h) \bar{y}_{10} + 2\beta_m \bar{y}_{20} + \beta_h \bar{y}_{11},$$

$$d_2 = 2\alpha_m \bar{y}_{10} + (\alpha_m + 2\beta_m + \alpha_h) \bar{y}_{20} + 3\beta_m \bar{y}_{30} + \beta_h \bar{y}_{21},$$

$$d_3 = \alpha_m \bar{y}_{20} + (3\beta_m + \alpha_h) \bar{y}_{30} + \beta_h \bar{y}_{31},$$

$$d_4 = \alpha_h \bar{y}_{00} + (3\alpha_m + \beta_h) \bar{y}_{01} + \beta_m \bar{y}_{11},$$

$$d_5 = \alpha_h \bar{y}_{10} + 3\alpha_m \bar{y}_{01} + (2\alpha_m + \beta_m + \beta_h) \bar{y}_{11} + 2\beta_m \bar{y}_{21},$$

$$d_6 = \alpha_h \bar{y}_{20} + 2\alpha_m \bar{y}_{11} + (\alpha_m + 2\beta_m + \beta_h) \bar{y}_{21} + 3\beta_m \bar{y}_{31},$$

$$d_7 = \alpha_h \bar{y}_{30} + \alpha_m \bar{y}_{21} + (3\beta_m + \beta_h) \bar{y}_{31}.$$

# An alternative approach

Denote  $X_i = Nx_i$ , the number of channels in state  $i$ , and  $\mathbf{X}$  to be the corresponding vector.

Assume that  $\mathbf{X}(t)$  is known, and we wish to calculate  $\mathbf{X}(t + dt)$ .

For all  $i \neq j$ , we define the channel transition step

$$D_{ij}(t) = \left\{ \begin{array}{l} \text{the number of channels switching} \\ \text{from state } j \text{ to state } i \text{ during } (t, t + dt) \end{array} \right\}.$$

$D_{ij}(t)$  is a Random Variable (RV) composed of the sum of  $n = X_j(t)$  independent events ("trials"), in which a channel either switched states, with probability of  $p = A_{ij}dt$ , or did not switch states, with probability  $1 - A_{ij}dt$  (to first order in  $dt$ ).

This entails that for all  $i \neq j$ ,  $D_{ij}(t)$  are independent and binomially distributed with  $n = X_j(t)$  and  $p = A_{ij}dt$ .

We use the properties of the binomial distribution and find the mean

$$\langle D_{ij}(t) \rangle = np = X_j(t)A_{ij}dt , \quad (1)$$

And the variance

$$\text{Var}(D_{ij}(t)) = np(1-p) = X_j(t)A_{ij}dt(1 - A_{ij}dt) . \quad (2)$$

Since  $D_{ij}(t)$  are independent

$$\text{Cov}(D_{ij}(t), D_{mk}(t)) = d_{im}d_{jk} \text{Var}(D_{ij}(t)) , \quad (3)$$

where  $d_{ab} = 1$  if  $a = b$ , and 0 otherwise.

In the limit  $N \rightarrow \infty, dt \rightarrow 0$ :

$n \rightarrow \infty$  and  $p \rightarrow 0$  for the binomial distribution of each  $D_{ij}(t)$ .

This allows us to approximate  $D_{ij}(t)$  by a normal distribution with both mean and variance equal to

$np = X_j A_{ij} dt$  (by the central limit theorem).

At each  $dt$ ,  $X_i$  changes according to the sum of channels entering and leaving state  $i$

$$dX_i(t) = X_i(t + dt) - X_i(t) = \sum_j (D_{ij}(t) - D_{ji}(t)) . \quad (4)$$

Assuming  $D_{ij}(t)$  are all normal, then  $d\mathbf{X}(t)$  (the vector of  $dX_i(t)$ ) is also normal, as a linear combination of independent normal RVs. Since the distribution of normal variables is entirely determined by their mean and covariance, we calculate them.

We use eq. (1) to find the mean of eq. (4)

$$\mathbf{m}_{d\mathbf{X}}(i) = \langle dX_i(t) \rangle = \sum_j (A_{ij}X_j(t) - A_{ji}X_i(t))dt .$$

Next, using eq. (3) we find the covariance

$$\begin{aligned}
R_{dX}(i, j) &= \text{Cov}(dX_i(t), dX_j(t)) \\
&= \text{Cov}\left(\sum_k (D_{ik}(t) - D_{ki}(t)), \sum_m (D_{jm}(t) - D_{mj}(t))\right) \\
&= \text{Cov}\left(\sum_k D_{ik}(t), \sum_m D_{jm}(t)\right) + \text{Cov}\left(\sum_k D_{ki}(t), \sum_m D_{mj}(t)\right) \\
&\quad - \text{Cov}\left(\sum_k D_{ik}(t), \sum_m D_{mj}(t)\right) - \text{Cov}\left(\sum_k D_{ki}(t), \sum_m D_{jm}(t)\right) \\
&= d_{ij} \sum_k \left( \text{Cov}(D_{ik}(t), D_{ik}(t)) + \text{Cov}(D_{ki}(t), D_{ki}(t)) \right) \\
&\quad - \text{Cov}(D_{ji}(t), D_{ji}(t)) - \text{Cov}(D_{ij}(t), D_{ij}(t)) \\
&= d_{ij} \sum_k \left( \text{Var}(D_{ik}(t)) + \text{Var}(D_{ki}(t)) \right) - \text{Var}(D_{ji}(t)) - \text{Var}(D_{ij}(t))
\end{aligned}$$

Using eq. (2), neglecting  $dt^2$  terms and dividing by  $dt$  we obtain

$$\frac{1}{dt} R_{dX}(i, j) = \begin{cases} \sum_{k \neq i} (A_{ik} X_k(t) + A_{ki} X_i(t)), & \text{if } i = j \\ -A_{ji} X_i(t) - A_{ij} X_j(t), & \text{if } i \neq j \end{cases} . \quad (5)$$

Since we now know the mean of  $d\mathbf{X}(t)$  and the covariance between all of its components, we can write

$$d\mathbf{X} = m_{d\mathbf{X}} + \sqrt{\mathbf{R}_{d\mathbf{X}}} \mathbf{Z},$$

where  $\mathbf{Z}$  is a vector of independent Gaussian RVs with mean zero and unit variance.

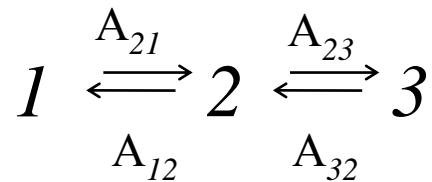
To derive an SDE for  $\mathbf{x} = \mathbf{X} / N$  we divide by  $N$  and take the limit of  $dt \rightarrow 0$ , yielding

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x} + S\mathbf{x},$$

with  $S = \sqrt{D}$ , where

$$D_{ij} = \frac{1}{N^2 dt} \mathbf{R}_{d\mathbf{X}}(i, j) = \frac{1}{N} \begin{cases} \sum_{k \neq i} (A_{ik}x_k(t) + A_{ki}x_i(t)), & \text{if } i = j \\ -A_{ji}x_i(t) - A_{ij}x_j(t), & \text{if } i \neq j \end{cases}.$$

# A simple example



we write

$$dX_1 = D_{12} - D_{21}$$

$$dX_2 = D_{21} - D_{12} + D_{23} - D_{32}$$

$$dX_3 = D_{32} - D_{23}$$

We can calculate the means, using  $\langle D_{ij}(t) \rangle = X_j(t)A_{ij}dt$

$$\langle dX_1 \rangle = X_2 A_{12} dt - X_1 A_{21} dt$$

$$\langle dX_2 \rangle = -X_2 A_{12} dt + X_1 A_{21} dt - X_2 A_{32} dt + X_3 A_{23} dt .$$

$$\langle dX_3 \rangle = X_2 A_{32} dt - X_3 A_{23} dt$$

$$1 \xrightleftharpoons[A_{12}]{A_{21}} 2 \xrightleftharpoons[A_{32}]{A_{23}} 3$$

Denoting  $W_{ij} = D_{ij} - D_{ji}$  we notice that  $D_{ij}$  can be combined in opposing pairs

$$\begin{aligned} dX_1 &= W_{12} \\ dX_2 &= -W_{12} + W_{23} \\ dX_3 &= -W_{23} \end{aligned}$$

Denoting  $Y_{ij}(t) = W_{ij}(t) - \langle W_{ij}(t) \rangle$ , we obtain

$$\begin{aligned} dX_1 &= \langle dX_1 \rangle + Y_{12} \\ dX_2 &= \langle dX_2 \rangle - Y_{12} + Y_{23}, \\ dX_3 &= \langle dX_3 \rangle - Y_{23} \end{aligned}$$

where  $Y_{12}, Y_{23}$  are normal, independent, with zero mean and

$$\begin{aligned} \text{Var}(Y_{12}) &= \text{Var}(D_{12}) + \text{Var}(D_{21}) = X_2 A_{12} dt + X_1 A_{21} dt \\ \text{Var}(Y_{23}) &= \text{Var}(D_{23}) + \text{Var}(D_{32}) = X_3 A_{23} dt + X_2 A_{32} dt \end{aligned}$$

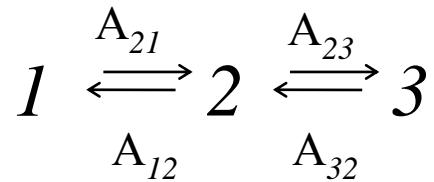
Now we can write

$$\begin{aligned} dX_1 &= X_2 A_{12} dt - X_1 A_{21} dt + Z_1 \sqrt{X_2 A_{12} dt + X_1 A_{21} dt} \\ dX_2 &= -X_2 A_{12} dt + X_1 A_{21} dt - X_2 A_{32} dt + X_3 A_{23} dt \\ &\quad - Z_1 \sqrt{X_2 A_{12} dt + X_1 A_{21} dt} + Z_2 \sqrt{X_2 A_{32} dt + X_3 A_{23} dt} \\ dX_3 &= X_2 A_{32} dt - X_3 A_{23} dt - Z_2 \sqrt{X_2 A_{32} dt + X_3 A_{23} dt} \end{aligned}$$

with  $Z_1, Z_2$  are normal, independent, with zero mean and unit variance.

Dividing by  $N$  and taking the limit  $dt \rightarrow 0$ , we finally obtain the SDE

$$\begin{aligned} \frac{dx_1}{dt} &= x_2 A_{12} - x_1 A_{21} + \frac{1}{\sqrt{N}} x_1 \sqrt{x_2 A_{12} + x_1 A_{21}} \\ \frac{dx_2}{dt} &= -x_2 A_{12} + x_1 A_{21} - x_2 A_{32} + x_3 A_{23} - \frac{1}{\sqrt{N}} x_1 \sqrt{x_2 A_{12} + x_1 A_{21}} + \frac{1}{\sqrt{N}} x_2 \sqrt{x_2 A_{32} + x_3 A_{23}} \\ \frac{dx_3}{dt} &= x_2 A_{32} - x_3 A_{23} - \frac{1}{\sqrt{N}} x_2 \sqrt{x_2 A_{32} + x_3 A_{23}} \end{aligned}$$



$$dx_1 = (x_2 A_{12} - x_1 A_{21})dt + \frac{1}{\sqrt{N}} \sqrt{x_2 A_{12} + x_1 A_{21}} dW_1$$

$$dx_2 = (-x_2 A_{12} + x_1 A_{21} - x_2 A_{32} + x_3 A_{23})dt - \frac{1}{\sqrt{N}} \sqrt{x_2 A_{12} + x_1 A_{21}} dW_1 + \frac{1}{\sqrt{N}} \sqrt{x_2 A_{32} + x_3 A_{23}} dW_2$$

$$dx_3 = (x_2 A_{32} - x_3 A_{23})dt - \frac{1}{\sqrt{N}} \sqrt{x_2 A_{32} + x_3 A_{23}} dW_2$$

each component of  $dW_n$  :

- is associated with a transition pair  $i \rightarrow j$
- multiplied by  $\sqrt{(A_{ij}x_j + A_{ji}x_i)/N}$
- appears in the equations of  $dx_i$  and  $dx_j$  with opposite signs.

**The variances in the SDE are ‘transition-centric’ and not ‘state-centric’**

## The chemical Langevin equation

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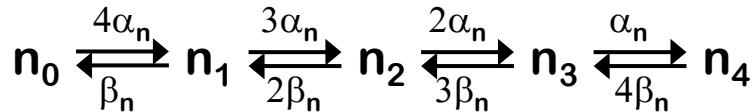
Equation (22) thus implies the equivalent “white-noise form” Langevin equation

$$\frac{dX_i(t)}{dt} = \sum_{j=1}^M \nu_{ji} a_j(\mathbf{X}(t)) + \sum_{j=1}^M \nu_{ji} a_j^{1/2}(\mathbf{X}(t)) \Gamma_j(t) \\ (i=1, \dots, N), \quad (23)$$

where the  $\Gamma_j(t)$  are temporally uncorrelated, statistically independent Gaussian white noises.

Sum over the  $ji$  transitions

# Potassium channel (again)



$$\frac{dn_0}{dt} = (-4a_n n_0 + b_n n_1) + x_1 \frac{1}{\sqrt{N_K}} \sqrt{4a_n n_0 + b_n n_1}$$

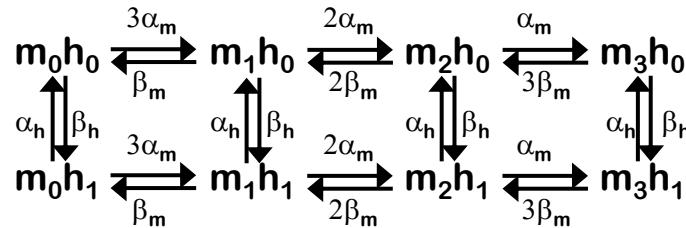
$$\frac{dn_1}{dt} = (4a_n n_0 - b_n n_1 - 3a_n n_1 + 2b_n n_2) - x_1 \frac{1}{\sqrt{N_K}} \sqrt{4a_n n_0 + b_n n_1} + x_2 \frac{1}{\sqrt{N_K}} \sqrt{3a_n n_1 + 2b_n n_2}$$

$$\frac{dn_2}{dt} = (3a_n n_1 - 2b_n n_2 - 2a_n n_2 + 3b_n n_3) - x_2 \frac{1}{\sqrt{N_K}} \sqrt{3a_n n_1 + 2b_n n_2} + x_3 \frac{1}{\sqrt{N_K}} \sqrt{2a_n n_2 + 3b_n n_3}$$

$$\frac{dn_3}{dt} = (2a_n n_2 - 3b_n n_3 - a_n n_3 + 4b_n n_4) - x_3 \frac{1}{\sqrt{N_K}} \sqrt{2a_n n_2 + 3b_n n_3} + x_4 \frac{1}{\sqrt{N_K}} \sqrt{a_n n_3 + 4b_n n_4}$$

$$\frac{dn_4}{dt} = (a_n n_3 - 4b_n n_4) - x_4 \frac{1}{\sqrt{N_K}} \sqrt{a_n n_3 + 4b_n n_4}$$

# DA for a 8-state MC (Na channel)



$$\frac{dm_0h_0}{dt} = (-3\alpha_m m_0 h_0 + \beta_m m_1 h_0 - \alpha_h m_0 h_0 + \beta_h m_0 h_1) + \xi_1 \sqrt{3\alpha_m m_0 h_0 + \beta_m m_1 h_0} + \xi_4 \sqrt{\alpha_h m_0 h_0 + \beta_h m_0 h_1}$$

$$\frac{dm_1h_0}{dt} = (3\alpha_m m_0 h_0 - \beta_m m_1 h_0 - 2\alpha_m m_1 h_0 + 2\beta_m m_2 h_0 - \alpha_h m_1 h_0 + \beta_h m_1 h_1) - \xi_1 \sqrt{3\alpha_m m_0 h_0 + \beta_m m_1 h_0} + \xi_2 \sqrt{2\alpha_m m_1 h_0 + 2\beta_m m_2 h_0} + \xi_5 \sqrt{\alpha_h m_1 h_0 + \beta_h m_1 h_1}$$

$$\frac{dm_2h_0}{dt} = (2\alpha_m m_1 h_0 - 2\beta_m m_2 h_0 - \alpha_m m_2 h_0 + 3\beta_m m_3 h_0 - \alpha_h m_2 h_0 + \beta_h m_2 h_1) - \xi_2 \sqrt{2\alpha_m m_1 h_0 + 2\beta_m m_2 h_0} + \xi_3 \sqrt{\alpha_m m_2 h_0 + 3\beta_m m_3 h_0} + \xi_6 \sqrt{\alpha_h m_2 h_0 + \beta_h m_2 h_1}$$

$$\frac{dm_3h_0}{dt} = (\alpha_m m_2 h_0 - 3\beta_m m_3 h_0 - \alpha_h m_3 h_0 + \beta_h m_3 h_1) - \xi_3 \sqrt{\alpha_m m_2 h_0 + 3\beta_m m_3 h_0} + \xi_7 \sqrt{\alpha_h m_3 h_0 + \beta_h m_3 h_1}$$

$$\frac{dm_0h_1}{dt} = (-3\alpha_m m_0 h_1 + \beta_m m_1 h_1 + \alpha_h m_0 h_0 - \beta_h m_0 h_1) + \xi_8 \sqrt{3\alpha_m m_0 h_1 + \beta_m m_1 h_1} - \xi_4 \sqrt{\alpha_h m_0 h_0 + \beta_h m_0 h_1}$$

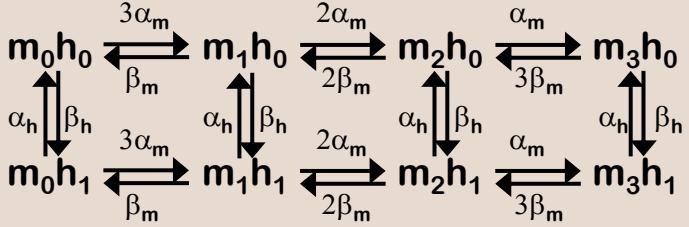
$$\frac{dm_1h_1}{dt} = (3\alpha_m m_0 h_1 - \beta_m m_1 h_1 - 2\alpha_m m_1 h_1 + 2\beta_m m_2 h_1 + \alpha_h m_1 h_0 - \beta_h m_1 h_1) - \xi_8 \sqrt{3\alpha_m m_0 h_1 + \beta_m m_1 h_1} + \xi_9 \sqrt{2\alpha_m m_1 h_1 + 2\beta_m m_2 h_1} - \xi_5 \sqrt{\alpha_h m_1 h_0 + \beta_h m_1 h_1}$$

$$\frac{dm_2h_1}{dt} = (2\alpha_m m_1 h_1 - 2\beta_m m_2 h_1 - \alpha_m m_2 h_1 + 3\beta_m m_3 h_1 + \alpha_h m_2 h_0 - \beta_h m_2 h_1) - \xi_9 \sqrt{2\alpha_m m_1 h_1 + 2\beta_m m_2 h_1} + \xi_{10} \sqrt{\alpha_m m_2 h_1 + 3\beta_m m_3 h_1} - \xi_6 \sqrt{\alpha_h m_2 h_0 + \beta_h m_2 h_1}$$

$$\frac{dm_3h_1}{dt} = (\alpha_m m_2 h_1 - 3\beta_m m_3 h_1 + \alpha_h m_3 h_0 - \beta_h m_3 h_1) - \xi_{10} \sqrt{\alpha_m m_2 h_1 + 3\beta_m m_3 h_0} - \xi_7 \sqrt{\alpha_h m_3 h_0 + \beta_h m_3 h_1}$$

10 pairs of transitions → 10 stochastic terms

# A fair comparison



Coupled gating particles

Diffusion Approximation (DA)

$$\frac{dh}{dt} = \alpha_h(1-h) - \beta_h h + \xi_h(t) \sqrt{\frac{\alpha_h(1-h) + \beta_h h}{N_{Na}}}$$

$$\frac{dm}{dt} = \alpha_m(1-m) - \beta_m m + \xi_m(t) \sqrt{\frac{\alpha_m(1-m) + \beta_m m}{3N_{Na}}}$$

Uncoupled gating particles

Markov Chain modeling (MC)

$$\frac{dm_0h_0}{dt} = (-3\alpha_m m_0h_0 + \beta_m m_0h_0 - \alpha_h m_0h_0 + \beta_h m_0h_0) + \xi_1 \sqrt{3\alpha_m m_0h_0 + \beta_m m_0h_0} + \xi_4 \sqrt{\alpha_h m_0h_0 + \beta_h m_0h_0}$$

$$\frac{dm_0h_0}{dt} = (3\alpha_m m_0h_0 - \beta_m m_0h_0 - 2\alpha_m m_0h_0 + 2\beta_m m_0h_0 - \alpha_h m_0h_0 + \beta_h m_0h_0) - \xi_1 \sqrt{3\alpha_m m_0h_0 + \beta_m m_0h_0} + \xi_2 \sqrt{2\alpha_m m_0h_0 + 2\beta_m m_0h_0} + \xi_5 \sqrt{\alpha_h m_0h_0 + \beta_h m_0h_0}$$

$$\frac{dm_2h_0}{dt} = (2\alpha_m m_2h_0 - 2\beta_m m_2h_0 - \alpha_m m_2h_0 + 3\beta_m m_2h_0 - \alpha_h m_2h_0 + \beta_h m_2h_0) - \xi_2 \sqrt{2\alpha_m m_2h_0 + 2\beta_m m_2h_0} + \xi_3 \sqrt{\alpha_m m_2h_0 + 3\beta_m m_2h_0} + \xi_6 \sqrt{\alpha_h m_2h_0 + \beta_h m_2h_0}$$

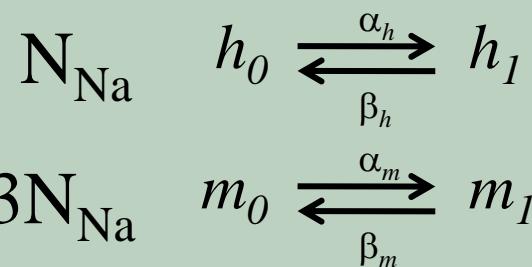
$$\frac{dm_3h_0}{dt} = (\alpha_m m_3h_0 - 3\beta_m m_3h_0 - \alpha_h m_3h_0 + \beta_h m_3h_0) - \xi_7 \sqrt{\alpha_m m_3h_0 + 3\beta_m m_3h_0} + \xi_8 \sqrt{\alpha_h m_3h_0 + \beta_h m_3h_0}$$

$$\frac{dm_0h_1}{dt} = (-3\alpha_m m_0h_1 + \beta_m m_0h_1 + \alpha_h m_0h_1 - \beta_h m_0h_1) + \xi_8 \sqrt{3\alpha_m m_0h_1 + \beta_m m_0h_1} - \xi_4 \sqrt{\alpha_h m_0h_1 + \beta_h m_0h_1}$$

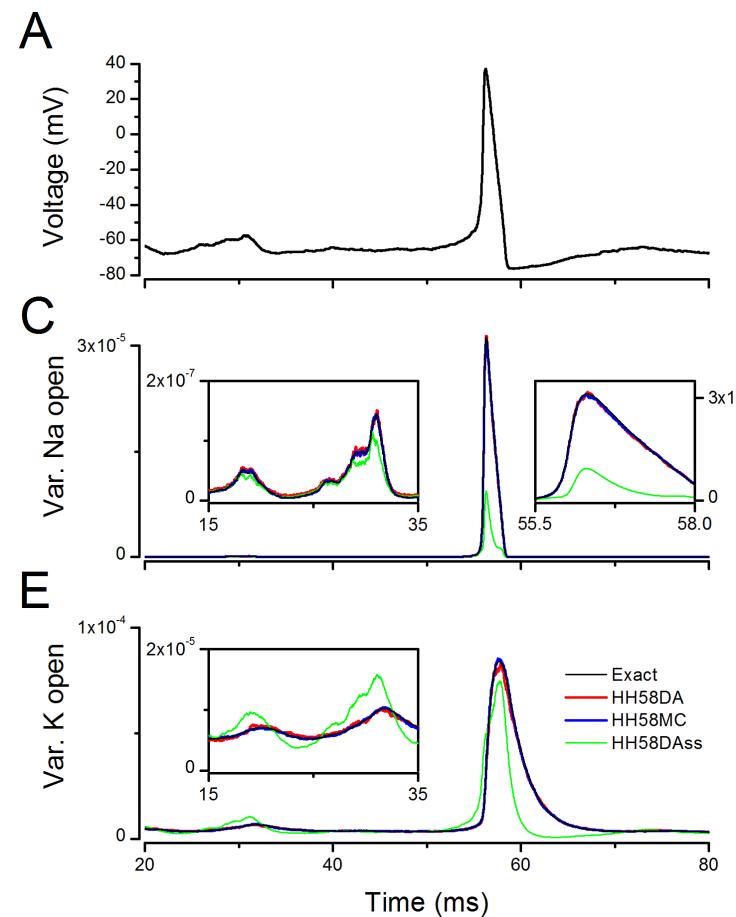
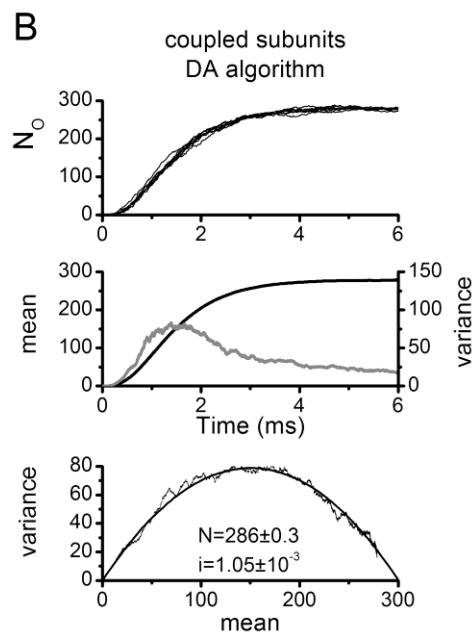
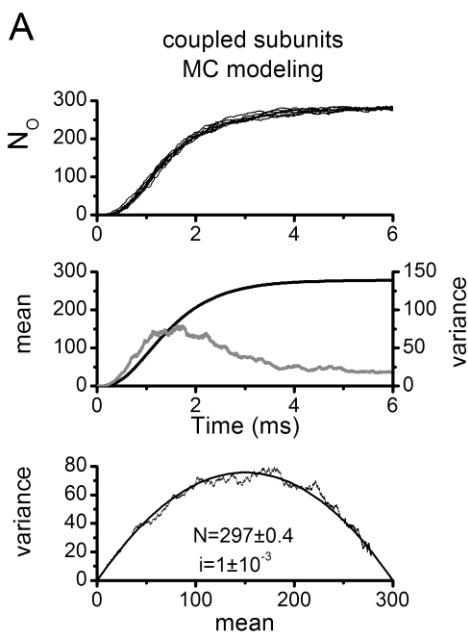
$$\frac{dm_1h_1}{dt} = (3\alpha_m m_1h_1 - \beta_m m_1h_1 - 2\alpha_m m_1h_1 + 2\beta_m m_1h_1 + \alpha_h m_1h_1 - \beta_h m_1h_1) - \xi_8 \sqrt{3\alpha_m m_1h_1 + \beta_m m_1h_1} + \xi_9 \sqrt{2\alpha_m m_1h_1 + 2\beta_m m_1h_1} - \xi_5 \sqrt{\alpha_h m_1h_1 + \beta_h m_1h_1}$$

$$\frac{dm_2h_1}{dt} = (2\alpha_m m_2h_1 - 2\beta_m m_2h_1 - \alpha_m m_2h_1 + 3\beta_m m_2h_1 + \alpha_h m_2h_1 - \beta_h m_2h_1) - \xi_9 \sqrt{2\alpha_m m_2h_1 + 2\beta_m m_2h_1} + \xi_{10} \sqrt{\alpha_h m_2h_1 + 3\beta_m m_2h_1} - \xi_6 \sqrt{\alpha_h m_2h_1 + \beta_h m_2h_1}$$

$$\frac{dm_3h_1}{dt} = (\alpha_m m_3h_1 - 3\beta_m m_3h_1 + \alpha_h m_3h_1 - \beta_h m_3h_1) - \xi_{10} \sqrt{\alpha_m m_3h_1 + 3\beta_m m_3h_1} - \xi_7 \sqrt{\alpha_h m_3h_1 + \beta_h m_3h_1}$$

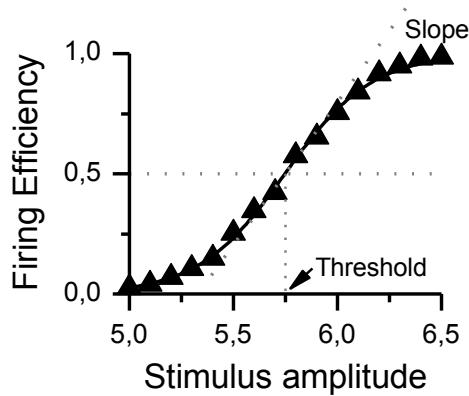
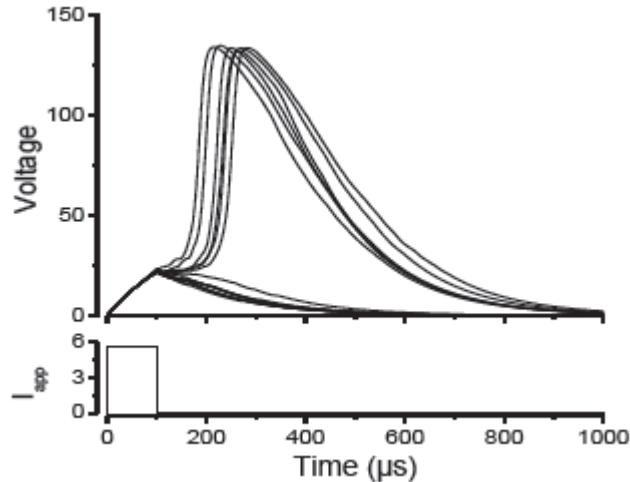


# Test in ‘voltage clamp’

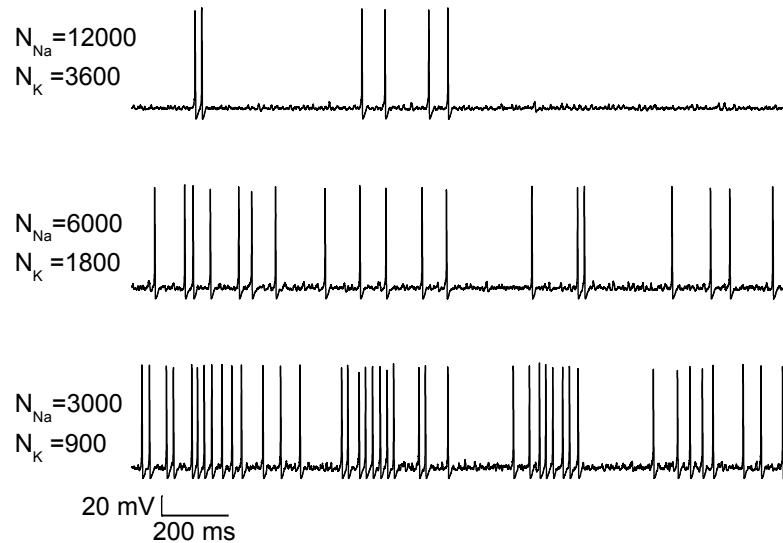


# Test in 'current clamp'

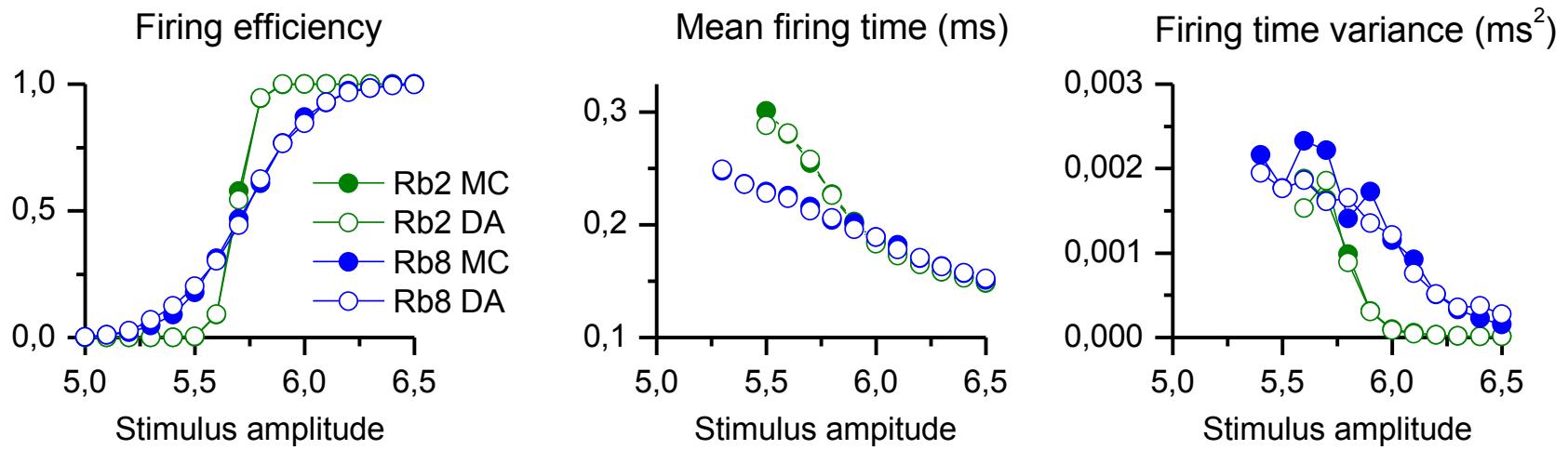
1 - Mammalian Ranvier node model (Rb)



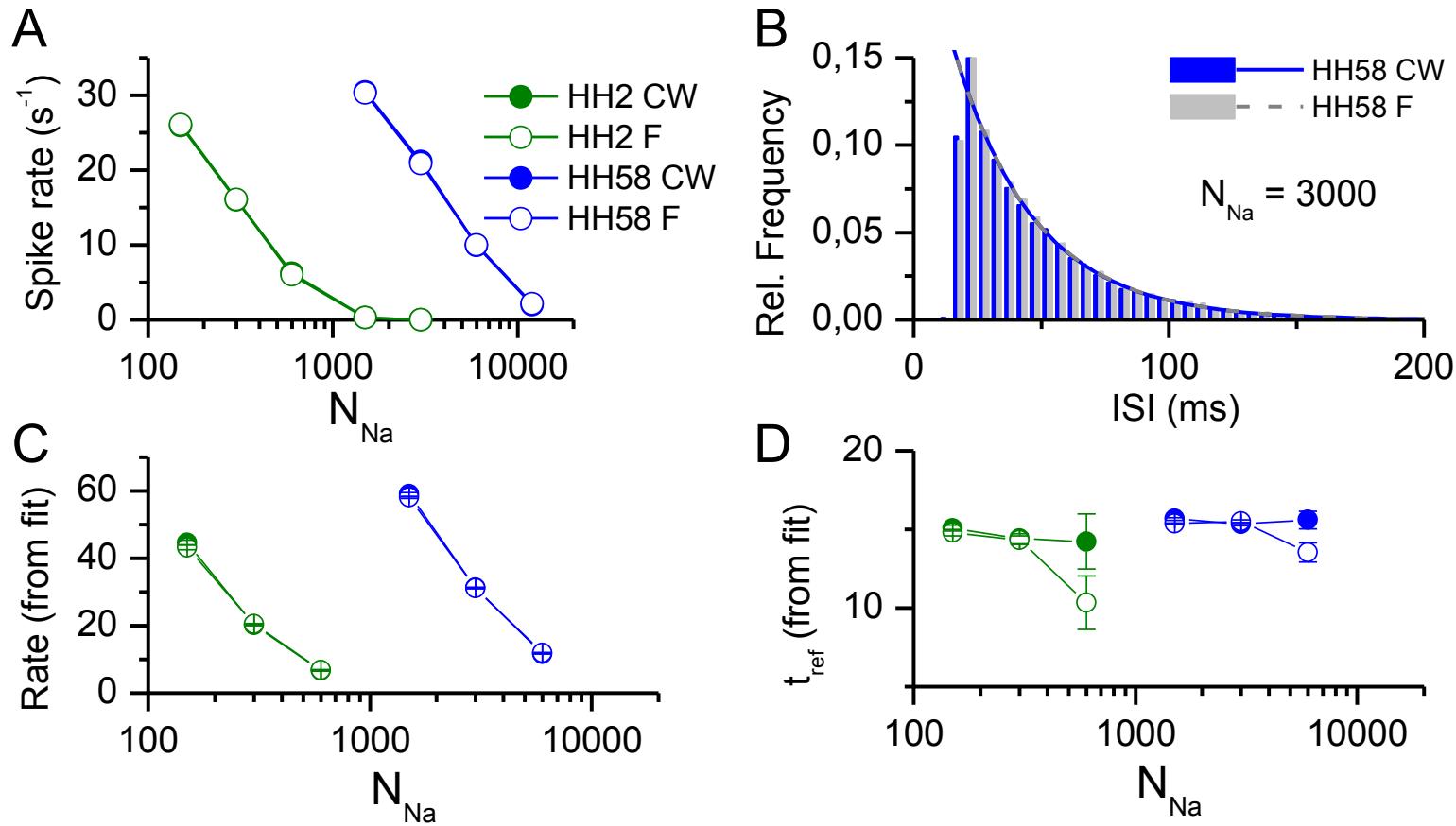
2 – H&H Model for Squid Axon



# Results! – Model 1

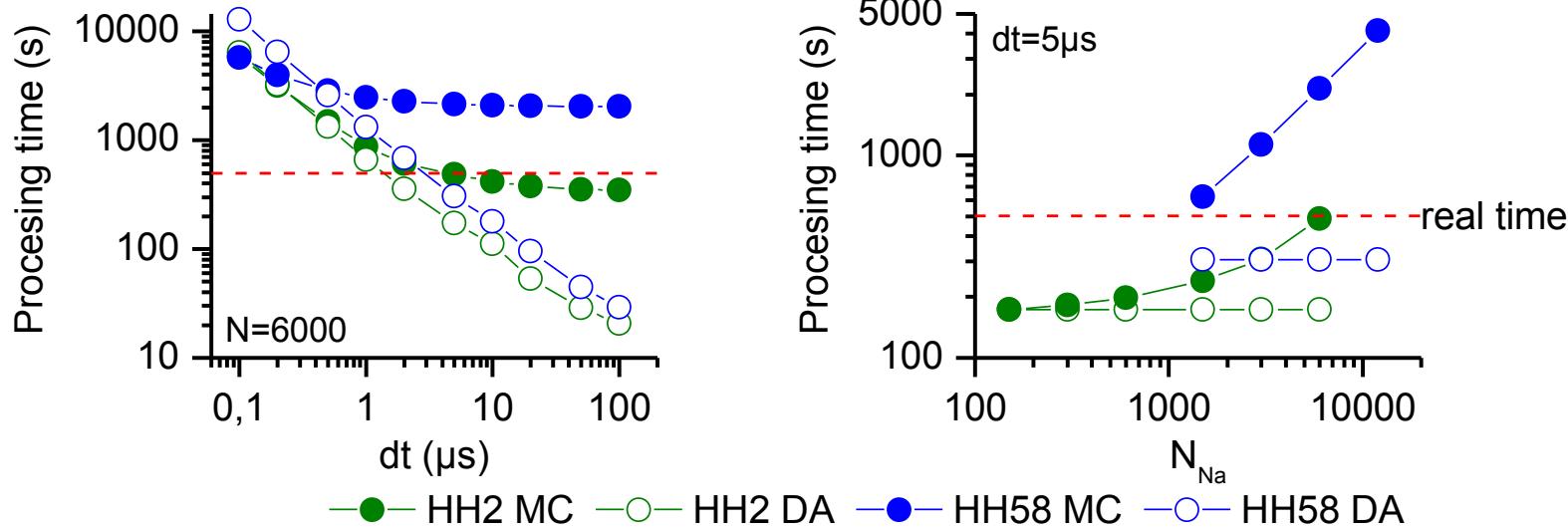


# Results! – Model 2



What matters is the ‘state representation’ of the model, and not the simulation algorithm.  
2-state representation is less noisy.

# Computational Efficiency



Time to perform a 500 seconds simulation using the NEURON simulation environment under Linux in a Core i7 machine.

## Conclusions II

- The Diffusion Approximation algorithm, when properly implemented, produces the same results as Markov Chain modeling
- A simple implementation of DA is presented, which reaches real time simulation speed allowing its application in dynamic clamp and complex neuronal models.
- The two-state representation introduces less variability than the full-state kinetic representation.
  - Studies using the two-state representation are underestimating channel noise.

# Other Implementations

- Goldwyn & Shea-Brown 2011
  - Numerical calculation of matrix square root at each time step
  - First implementation used *steady state approximation*
- Linaro *et al.* 2011

$$\left\{ \begin{array}{l} C_m \dot{V} = -I_L - I_{\text{Na}} - I_{\text{K}} + I_{\text{app}} \\ I_L = g_L(V - E_L) \\ I_{\text{Na}} = \bar{g}_{\text{Na}}(m^3 h + \sum_{i=1}^7 \chi_i)(V - E_{\text{Na}}) \\ I_{\text{K}} = \bar{g}_{\text{K}}(n^4 + \sum_{i=1}^4 \zeta_i)(V - E_{\text{K}}) \end{array} \right.$$

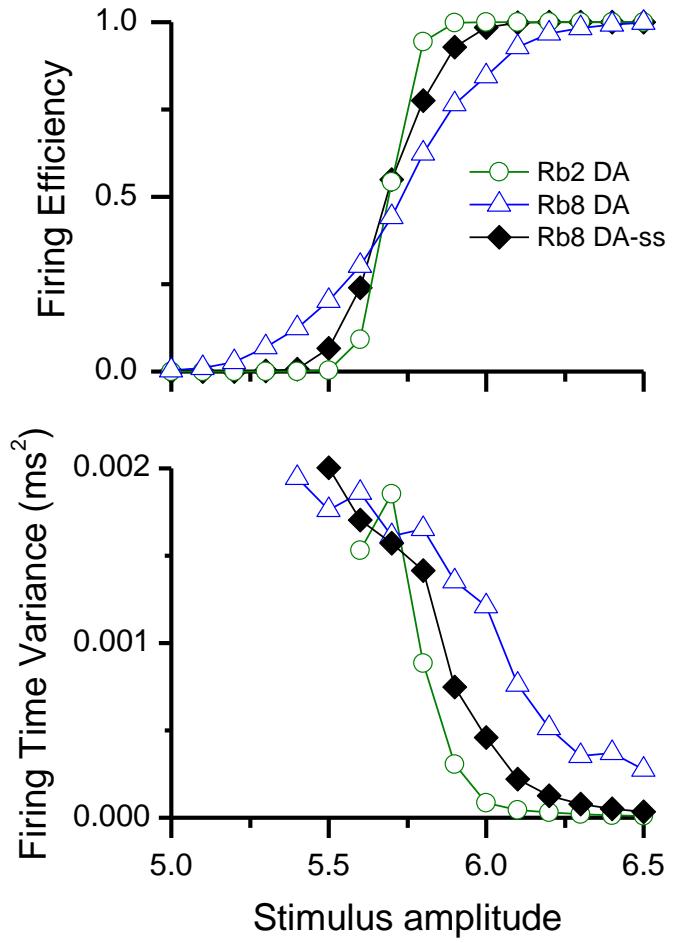
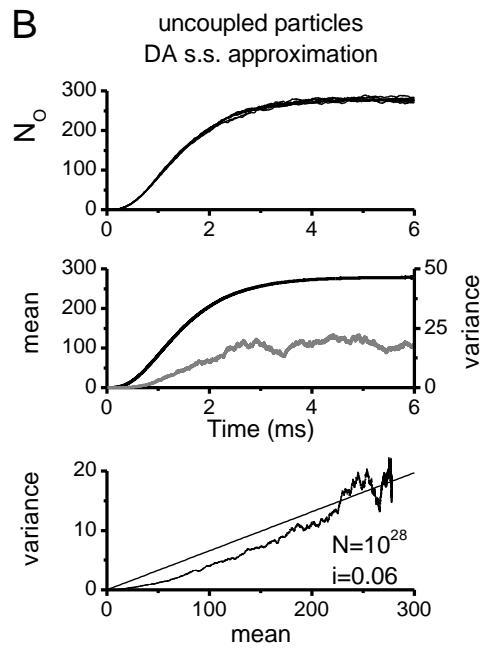
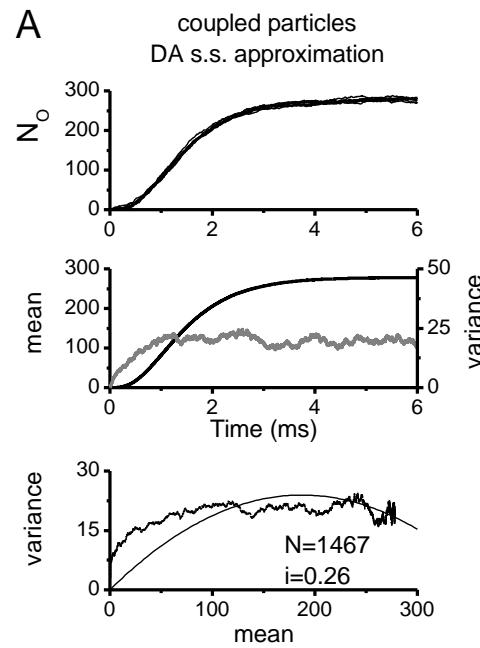
Coefficient	Sodium	Potassium	Time constant	Sodium	Potassium
$\sigma_1^2$	$\frac{1}{N} \bar{m}^6 \bar{h} (1 - \bar{h})$	$\frac{4}{N} \bar{n}^7 (1 - \bar{n})$	$\tau_1$	$\tau_h$	$\tau_n$
$\sigma_2^2$	$\frac{3}{N} \bar{m}^8 \bar{h}^2 (1 - \bar{m})$	$\frac{6}{N} \bar{n}^6 (1 - \bar{n})^2$	$\tau_2$	$\tau_m$	$\tau_n/2$
$\sigma_3^2$	$\frac{3}{N} \bar{m}^4 \bar{h}^2 (1 - \bar{m})^2$	$\frac{4}{N} \bar{n}^5 (1 - \bar{n})^3$	$\tau_3$	$\tau_m/2$	$\tau_n/3$
$\sigma_4^2$	$\frac{1}{N} \bar{m}^3 \bar{h}^2 (1 - \bar{m})^3$	$\frac{1}{N} \bar{n}^4 (1 - \bar{n})^4$	$\tau_4$	$\tau_m/3$	$\tau_n/4$
$\sigma_5^2$	$\frac{3}{N} \bar{m}^5 \bar{h} (1 - \bar{m})(1 - \bar{h})$	–	$\tau_5$	$\frac{\tau_m \tau_h}{\tau_m + \tau_h}$	–
$\sigma_6^2$	$\frac{3}{N} \bar{m}^4 \bar{h} (1 - \bar{m})^2 (1 - \bar{h})$	–	$\tau_6$	$\frac{\tau_m \tau_h}{\tau_m + 2\tau_h}$	–
$\sigma_7^2$	$\frac{1}{N} \bar{m}^3 \bar{h} (1 - \bar{m})^3 (1 - \bar{h})$	–	$\tau_7$	$\frac{\tau_m \tau_h}{\tau_m + 3\tau_h}$	–

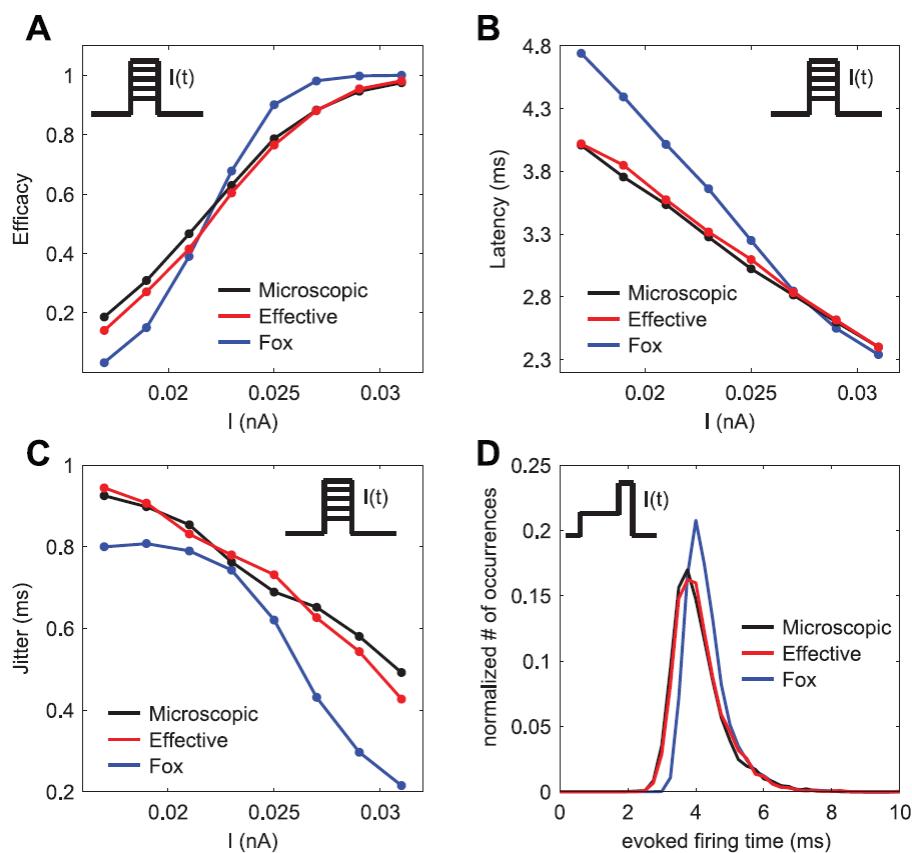
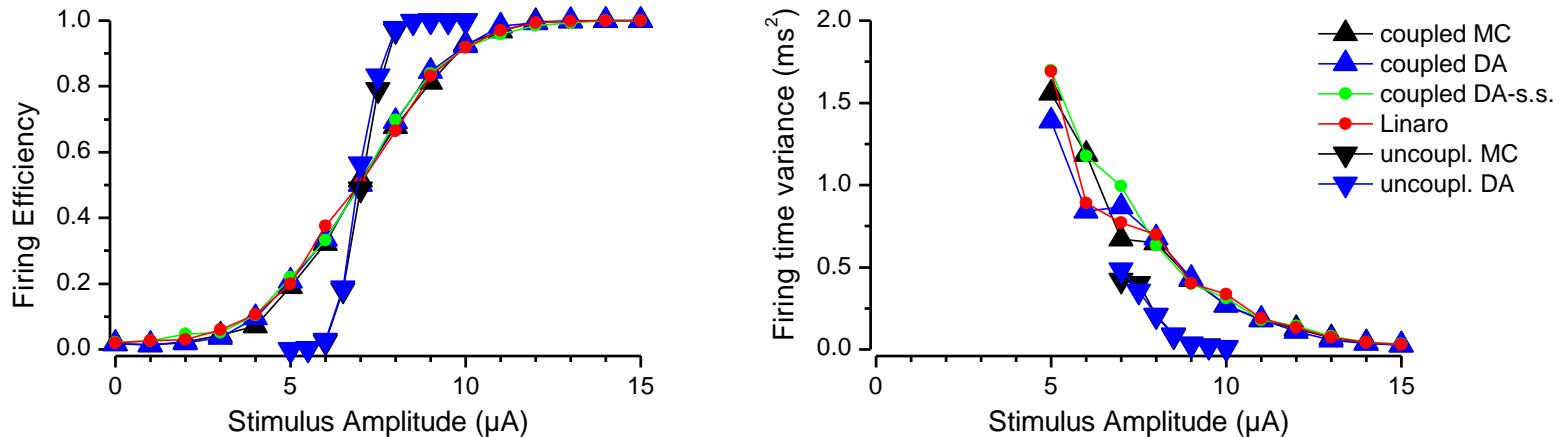
$$\left\{ \begin{array}{l} \tau_{\text{Na},i} \dot{\chi}_i(t) = -\chi_i(t) + \sigma_{\text{Na},i} \sqrt{2\tau_{\text{Na},i}} \xi_{\text{Na},i}(t) \\ \tau_{\text{K},i} \dot{\zeta}_i(t) = -\zeta_i(t) + \sigma_{\text{K},i} \sqrt{2\tau_{\text{K},i}} \xi_{\text{K},i}(t) \end{array} \right.$$

*steady state approximation*

# Steady-state approximation

$$\frac{dm}{dt} = a_m(1-m) - b_m m + x(t) \frac{1}{\sqrt{N}} \sqrt{a_m(1-m) + b_m m} \gg L + x(t) \frac{1}{\sqrt{N}} \sqrt{\frac{2a_m b_m}{a_m + b_m}}$$





# Hodgkin&Huxley v/s Rubinstein

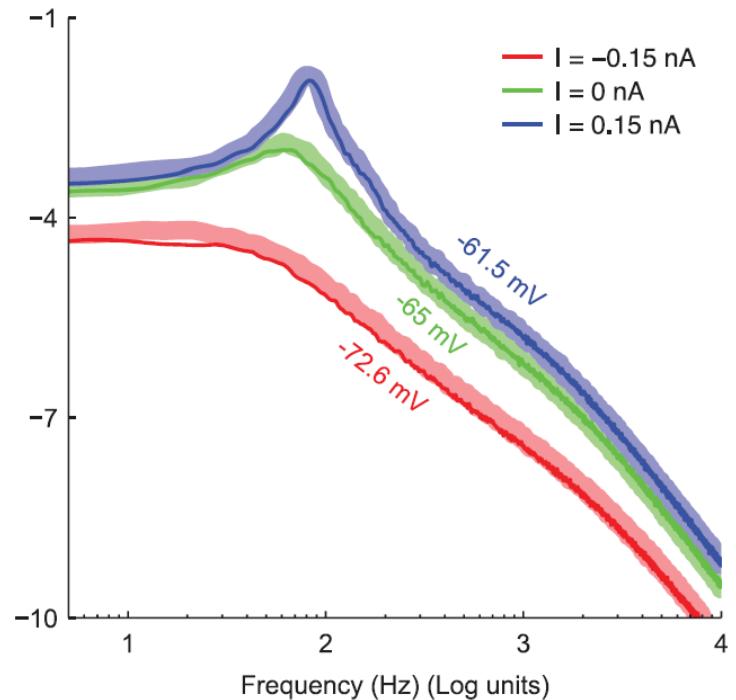
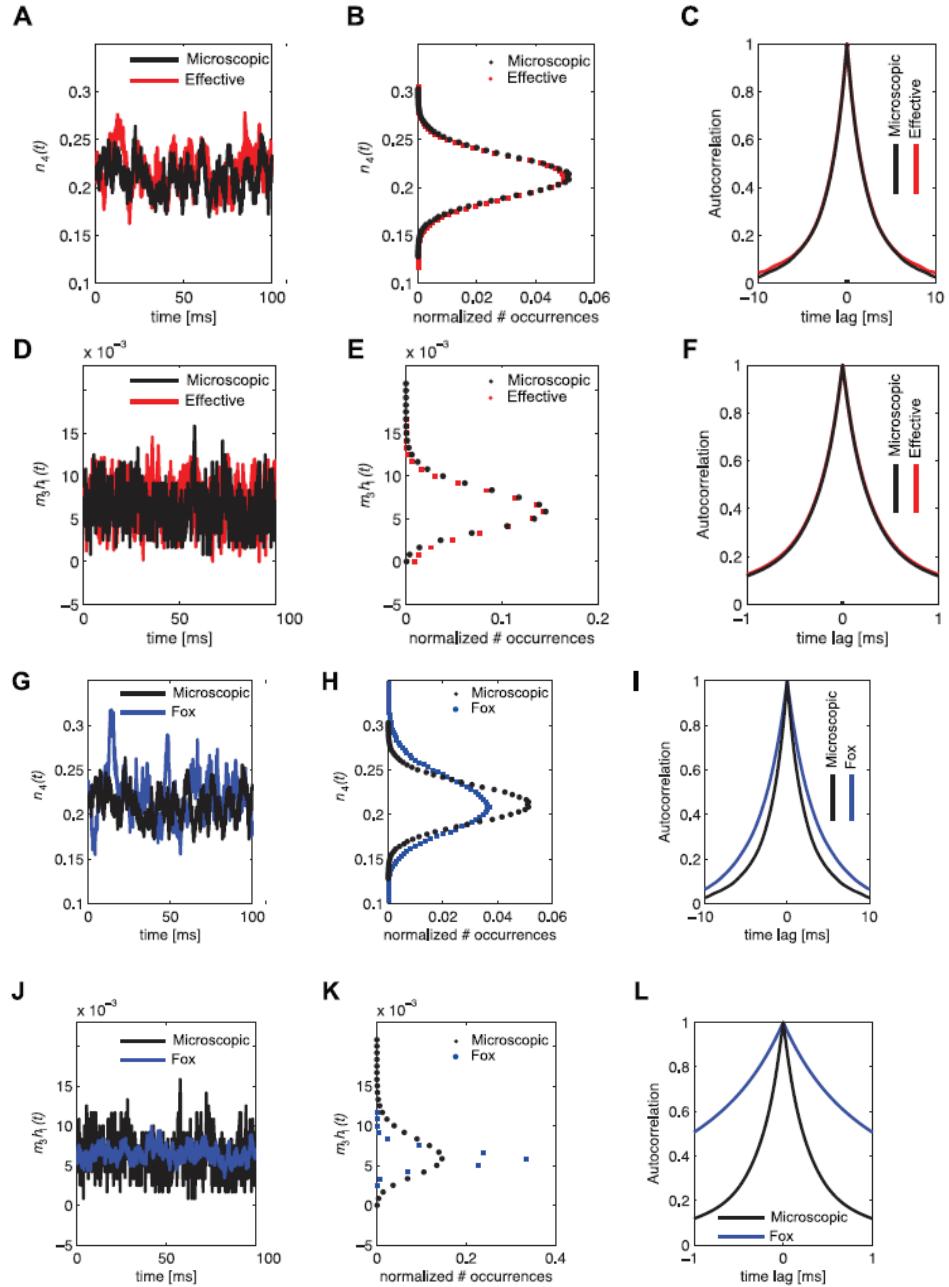
## H&H Model

- Based on giant squid axon @6°C
- Action potential: ~2 ms
- Channel time constants:
  - 0.2 – 0.5 ms (Na)
  - 1 – 6 ms (K)

## Rb Model

- Based on mammalian Node of Ranvier @ 37°C
- <1 ms
  - < 0.025 (Na)
  - 0.1 – 1 (Na inact)

# Other benchmarks (Linaro 2011)



↑  
voltage PSD

← Statistics of variable values in a trajectory

¡Gracias!

