

EVOLUTIONARY DYNAMICS

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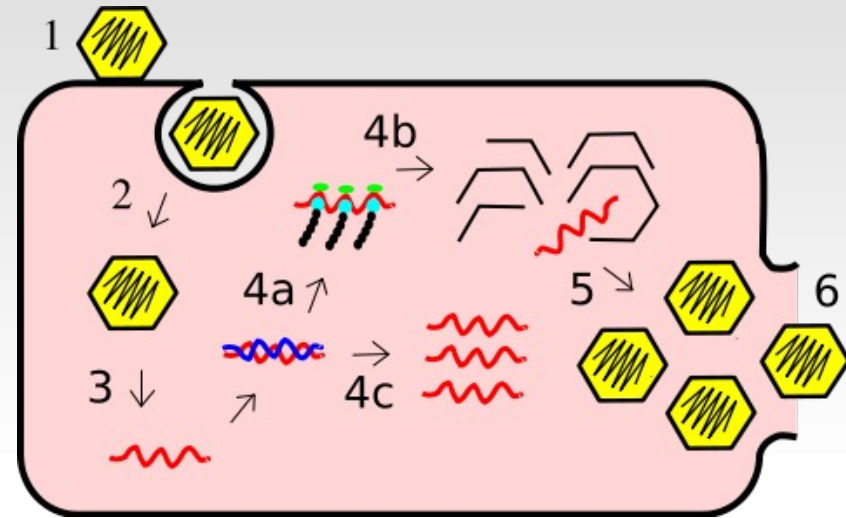
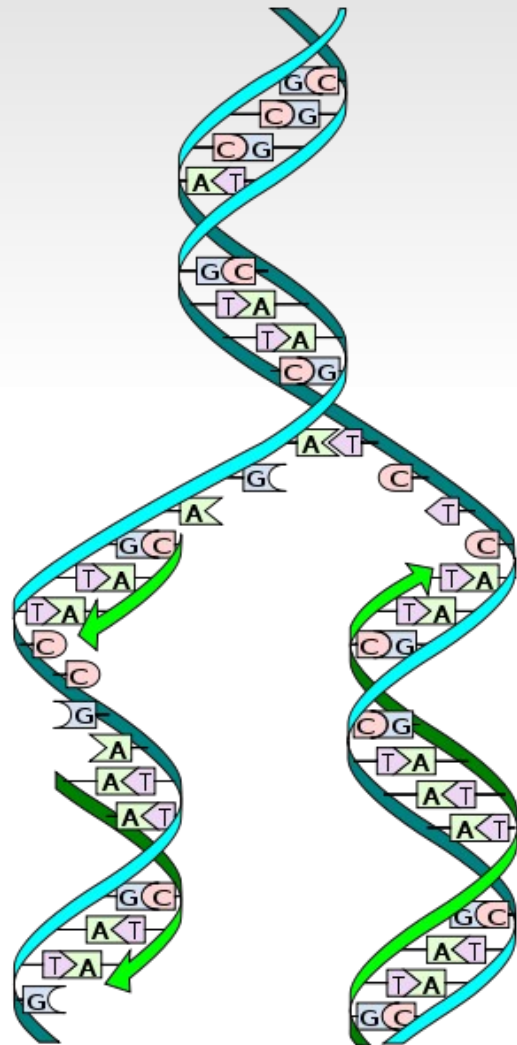
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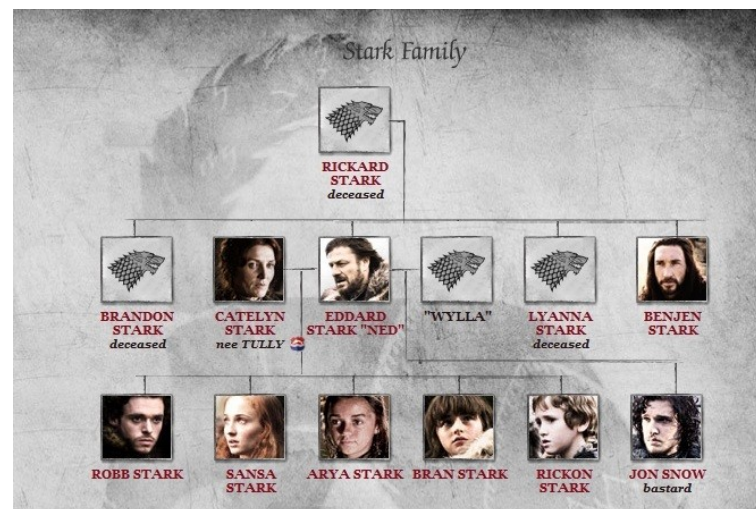
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Replication

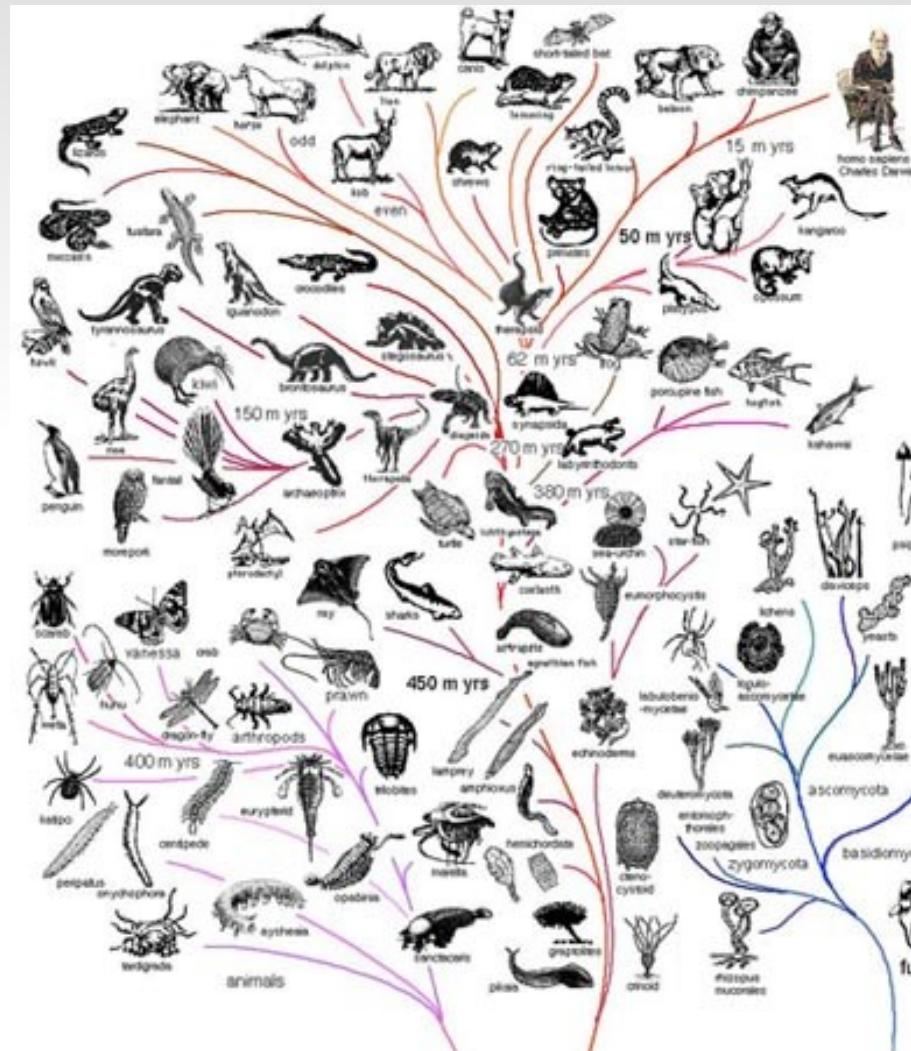
Replication



Replication



Replication



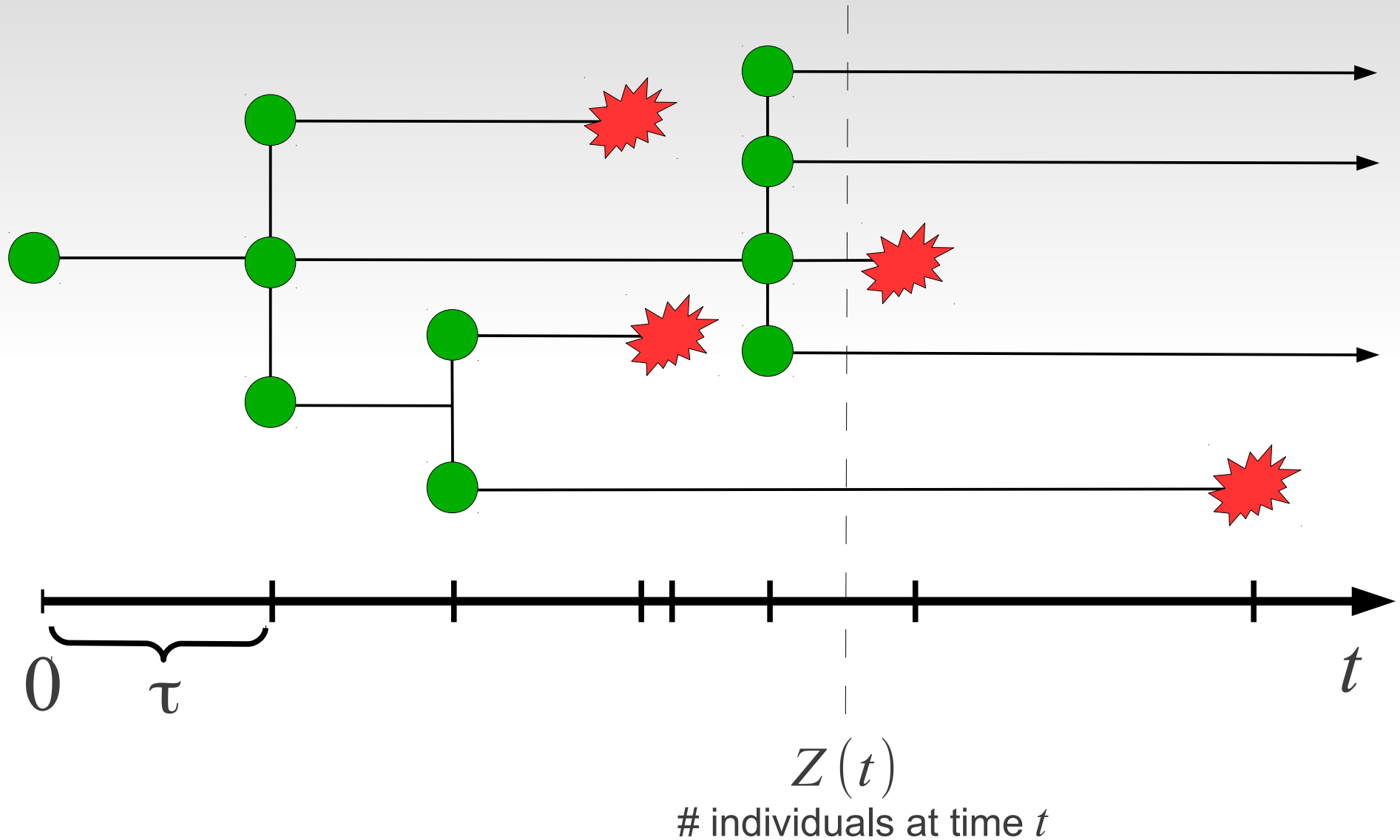
Replication



replication rate sets the speed of evolution

Branching processes

Branching processes



Branching processes

Event time distribution:

$$G(t) = \Pr\{\tau \leq t\}$$

Generating function of offspring distribution:

$$f(s) = \sum_{k=0}^{\infty} p_k s^k \quad p_k = \Pr\{X = k \mid \text{event}\}$$

Generating function of the process:

$$F(s, t) \equiv \sum_{k=0}^{\infty} P_k(t) s^k \quad P_k(t) = \Pr\{Z(t) = k \mid Z(0) = 1\}$$

Branching processes

Constitutive equation:

$$Z(t) = \begin{cases} 1 & \text{if } t < \tau \\ \sum_{\mu=1}^X Z^{(\mu)}(t-\tau) & \text{if } t \geq \tau \end{cases}$$

$$F(s, t | t < \tau) = s \quad F(s, t | t \geq \tau, X = j) = [F(s, t - \tau)]^j$$

$$F(s, t | t \geq \tau) = f(F(s, t - \tau))$$

$$F(s, t) = s[1 - G(t)] + \int_0^t f(F(s, t - \tau)) dG(\tau)$$

Extinction probability

$$q = \lim_{t \rightarrow \infty} F(0, t)$$

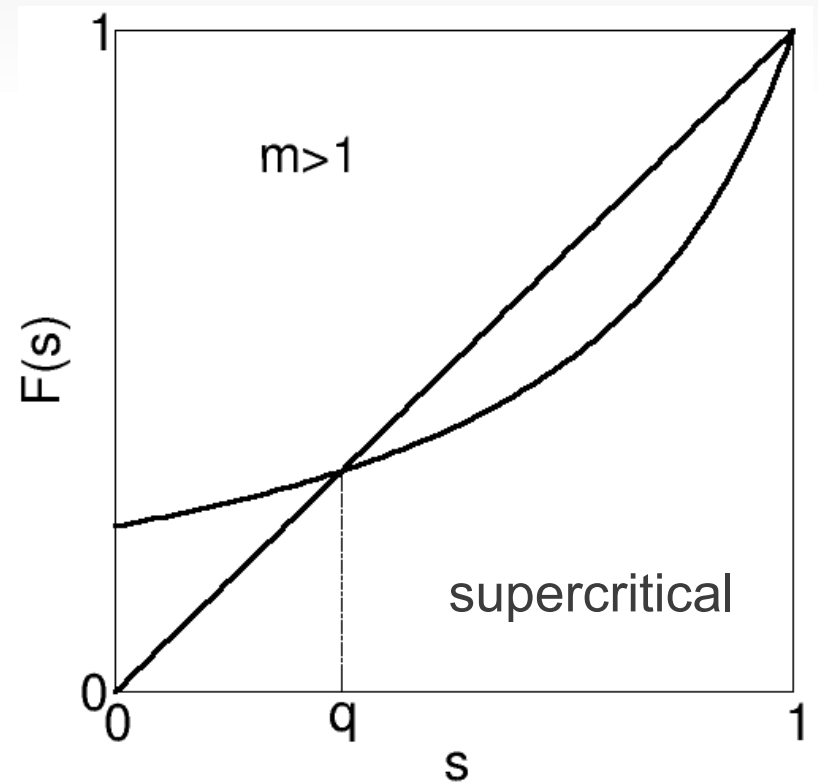
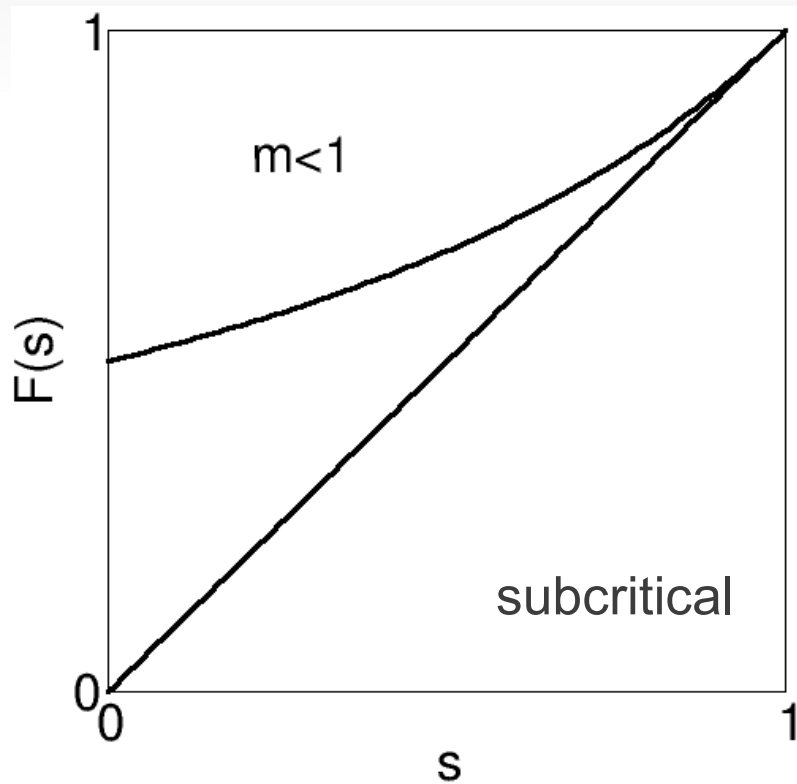
$$F(0, t) = \int_0^t f(F(0, t - \tau)) dG(\tau)$$

$$q = f(q)$$

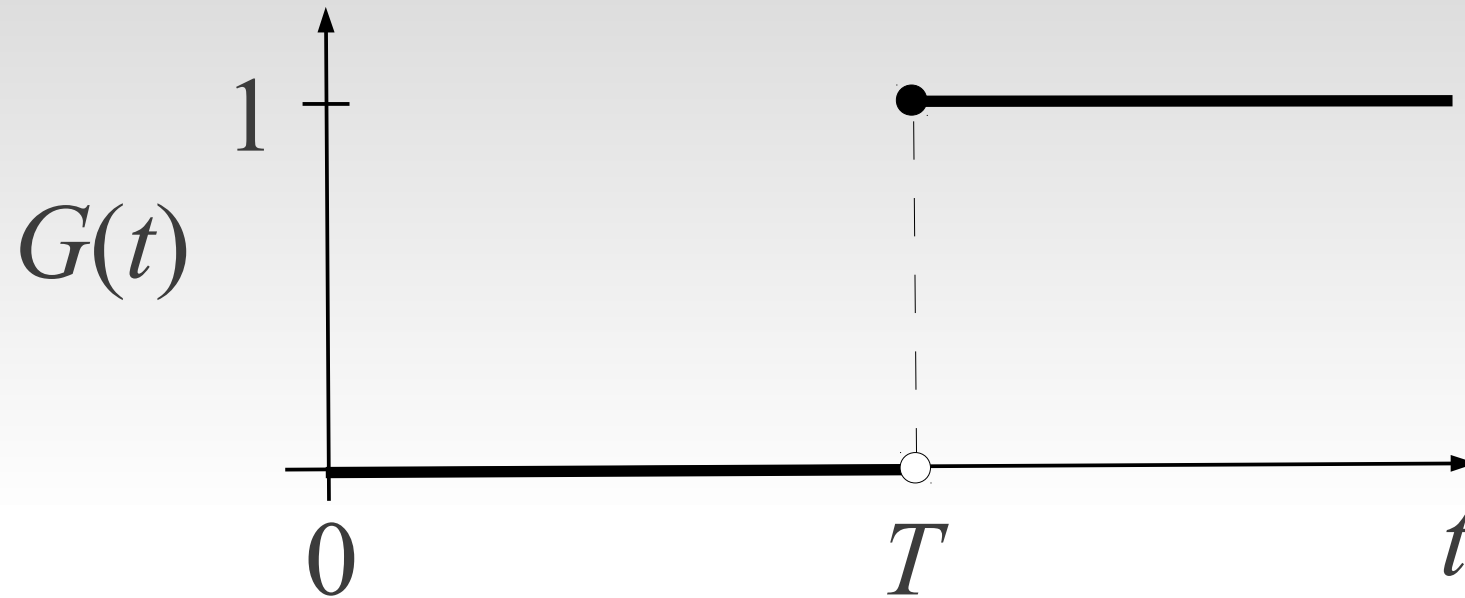
Extinction probability

$$p_0 > 0 \quad p_0 + p_1 < 1$$

$$f(s) > 0 \quad f'(s) > 0 \quad f''(s) > 0 \quad s \in [0, 1]$$



Galton-Watson process



$$F_n(s) \equiv F(s, nT)$$

$$F_0(s) = s \quad F_{n+1}(s) = f(F_n(s))$$

Galton-Watson process

$$f(1)=1 \quad f'(1)=m \quad f''(1)=\sigma^2+m^2-m$$

$$F'_n(1)=f'(1)F'_{n-1}(1)=mF'_{n-1}(1)$$

$$m_n = m^n$$

Galton-Watson process

$$f(1)=1 \quad f'(1)=m \quad f''(1)=\sigma^2+m^2-m$$

$$\begin{aligned} F''_n(1) &= f''(1)[F'_{n-1}(1)]^2 + f'(1)F''_{n-1}(1) \\ &= f''(1)m^{2n-2} + mF''_{n-1}(1) \end{aligned}$$

$$\sigma_n^2 = \sigma^2 \frac{m^{n-1}(m^n - 1)}{m - 1} \quad m \neq 1$$

$$\sigma_n^2 = n\sigma^2 \quad m = 1$$

Exponential life-times

$$G(t) = 1 - e^{-\lambda t}$$

$$F(s, 0) = s \quad \frac{\partial}{\partial t} F(s, t) = u(F(s, t))$$

$$u(s) \equiv \lambda [f(s) - s]$$

Markovian process

Exponential life-times

$$m_k(t) \equiv \langle Z(t)[Z(t)-1]\cdots[Z(t)-k+1] \rangle$$

$$\dot{m}_1(t) = u'(1)m_1(t)$$

$$m_1(t) = e^{u'(1)t}$$

Malthus law

Exponential life-times

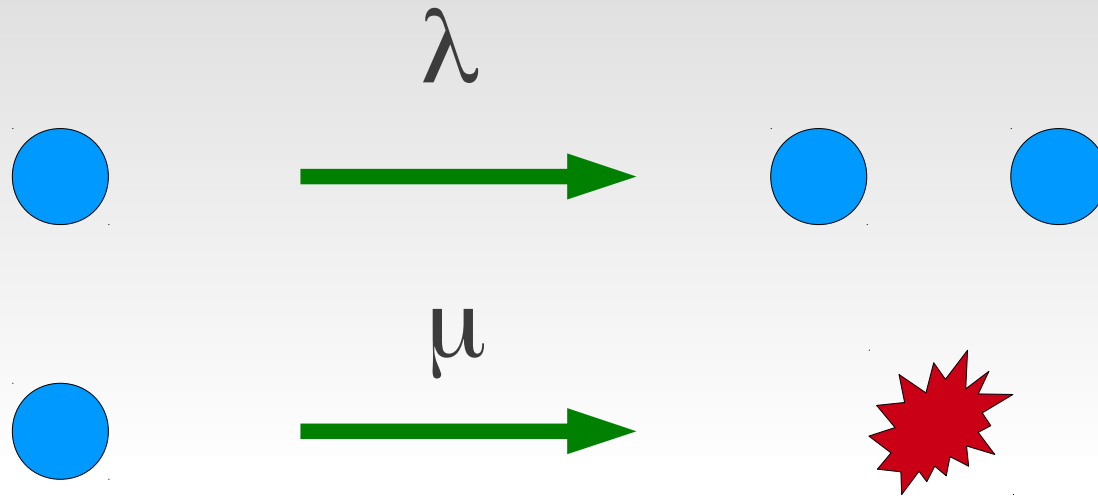
$$m_k(t) \equiv \langle Z(t)[Z(t)-1]\cdots[Z(t)-k+1] \rangle$$

$$\dot{m}_2(t) = u'(1)m_2(t) + u''(1)m_1(t)^2$$

$$\sigma^2(t) = \left(\frac{u''(1)}{u'(1)} - 1 \right) e^{u'(1)t} (e^{u'(1)t} - 1) \quad u'(1) \neq 0$$

$$\sigma^2(t) = u''(1)t \quad u'(1) = 0$$

Ex.: birth-death process



$$G(t) = 1 - e^{-(\lambda + \mu)t}$$

$$u(s) = \mu - (\lambda + \mu)s + \lambda s^2$$

Ex.: birth-death process

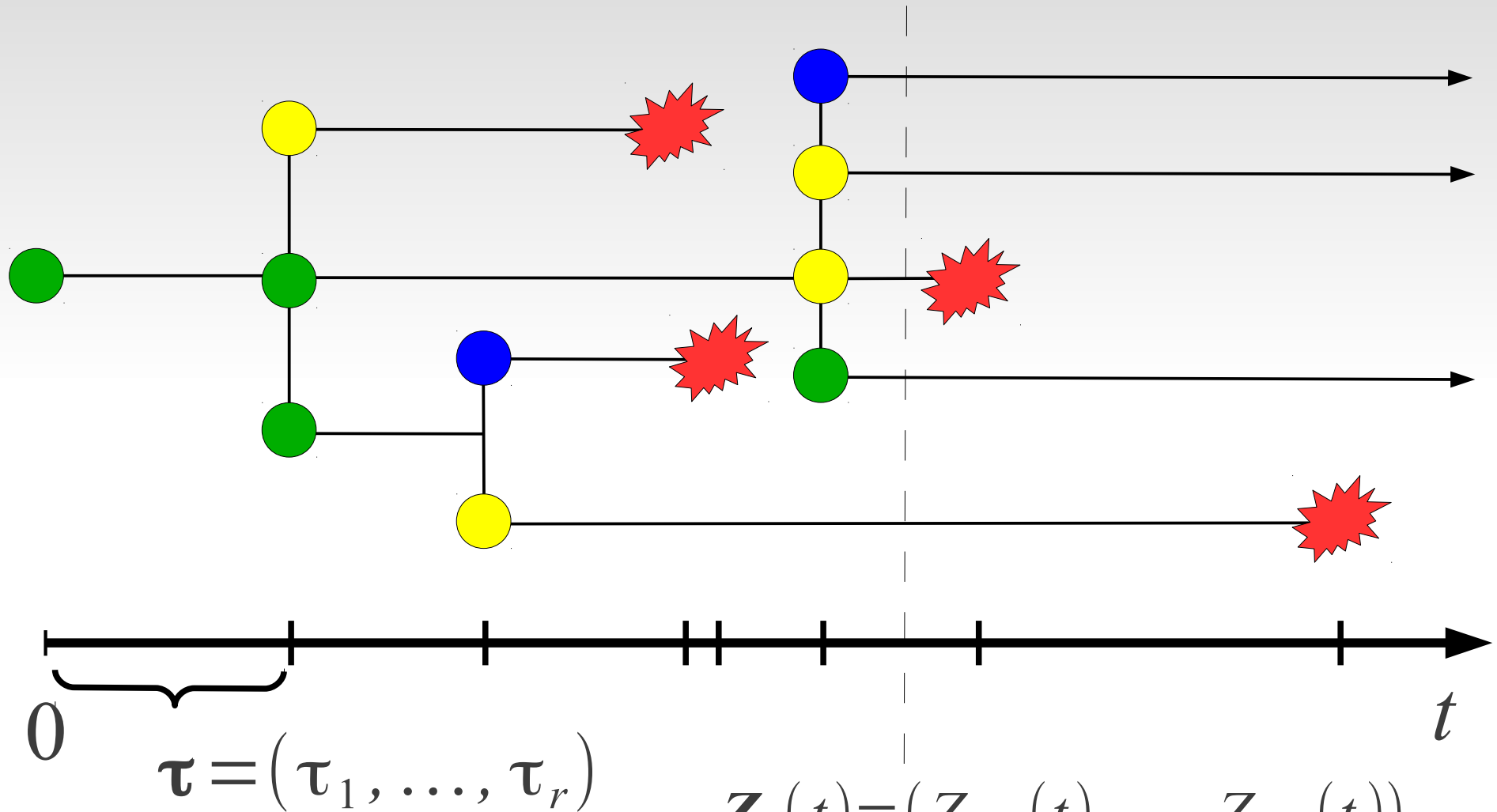
$$F(s, t) = \frac{\mu(1-s) + (\lambda s - \mu)e^{(\mu-\lambda)t}}{\lambda(1-s) + (\lambda s - \mu)e^{(\mu-\lambda)t}} \quad \lambda \neq \mu$$

$$F(s, t) = \frac{s + (1-s)\lambda t}{1 + (1-s)\lambda t} \quad \lambda = \mu$$

$$\lambda > \mu \quad F(0, t) = \frac{\mu - \mu e^{(\mu-\lambda)t}}{\lambda - \mu e^{(\mu-\lambda)t}}$$

$$q = \lim_{t \rightarrow \infty} F(0, t) = \frac{\mu}{\lambda}$$

Multi-type processes



$$\mathbf{Z}_i(t) = (Z_{i,1}(t), \dots, Z_{i,r}(t))$$

individuals at time t

generated by one i individual

Branching processes

Event time distribution for type i :

$$G_i(t) = \Pr \{ \tau_i \leq t \}$$

Generating function of offspring distribution for type i :

$$f_i(\mathbf{s}) = \sum_{\mathbf{k}=0}^{\infty} p_{i,\mathbf{k}} \mathbf{s}^{\mathbf{k}} \quad p_{i,\mathbf{k}} = \Pr \{ \mathbf{X}_i = \mathbf{k} \mid \text{event} \} \quad \mathbf{s}^{\mathbf{k}} \equiv \prod_{l=1}^r s_l^{k_l}$$

Generating function of the process for type i :

$$F_i(\mathbf{s}, t) \equiv \sum_{\mathbf{k}=0}^{\infty} P_{i,\mathbf{k}}(t) \mathbf{s}^{\mathbf{k}} \quad P_{i,\mathbf{k}}(t) = \Pr \{ \mathbf{Z}_i(t) = \mathbf{k} \mid \mathbf{Z}_i(0) = \mathbf{e}_i \}$$

$$(i = 1, \dots, r)$$

Branching processes

Constitutive equation:

$$\mathbf{Z}_i(t) = \begin{cases} \mathbf{e}_i & \text{if } t < \tau_i \\ \sum_{l=1}^r \sum_{\mu=1}^{X_l} \mathbf{Z}_l^{(\mu)}(t - \tau_i) & \text{if } t \geq \tau_i \end{cases}$$

$$F_i(\mathbf{s}, t | t < \tau_i) = s_i \quad F_i(\mathbf{s}, t | t \geq \tau_i, \mathbf{X} = \mathbf{j}) = [\mathbf{F}(\mathbf{s}, t - \tau_i)]^{\mathbf{j}}$$

$$F_i(\mathbf{s}, t | t \geq \tau_i) = f_i(\mathbf{F}(\mathbf{s}, t - \tau_i))$$

$$F_i(\mathbf{s}, t) = s_i [1 - G_i(t)] + \int_0^t f_i(\mathbf{F}(\mathbf{s}, t - \tau)) dG_i(\tau)$$

Special cases

Multi-type Galton-Watson process:

$$F_n(\mathbf{s}) \equiv F(\mathbf{s}, nT)$$

$$F_0(\mathbf{s}) = \mathbf{s} \quad F_{n+1}(\mathbf{s}) = \mathbf{f}(F_n(\mathbf{s}))$$

Multi-type exponential process:

$$G_i(t) = 1 - e^{-\lambda_i t}$$

$$F(\mathbf{s}, 0) = \mathbf{s} \quad \frac{\partial}{\partial t} F(\mathbf{s}, t) = \mathbf{u}(F(\mathbf{s}, t))$$

$$u_i(\mathbf{s}) \equiv \lambda_i [f_i(\mathbf{s}) - s_i]$$

Exponential process

$$m_{i,j}(t) = \langle Z_{i,j}(t) \rangle = \frac{\partial F_i}{\partial s_j}(\mathbf{1}, t) \quad \mathbf{M}(t) = (m_{i,j}(t))$$

$$\frac{\partial u_i}{\partial s_j}(\mathbf{1}) = \lambda_i \left[\frac{\partial f_i}{\partial s_j}(\mathbf{1}) - \delta_{i,j} \right] \equiv a_{i,j} \quad \mathbf{A} = (a_{i,j})$$

$$\dot{\mathbf{M}} = \mathbf{A} \mathbf{M} \quad \mathbf{M}(0) = \mathbf{I}$$

$$\mathbf{M}(t) = \exp(\mathbf{A}t)$$

Asymptotic behavior

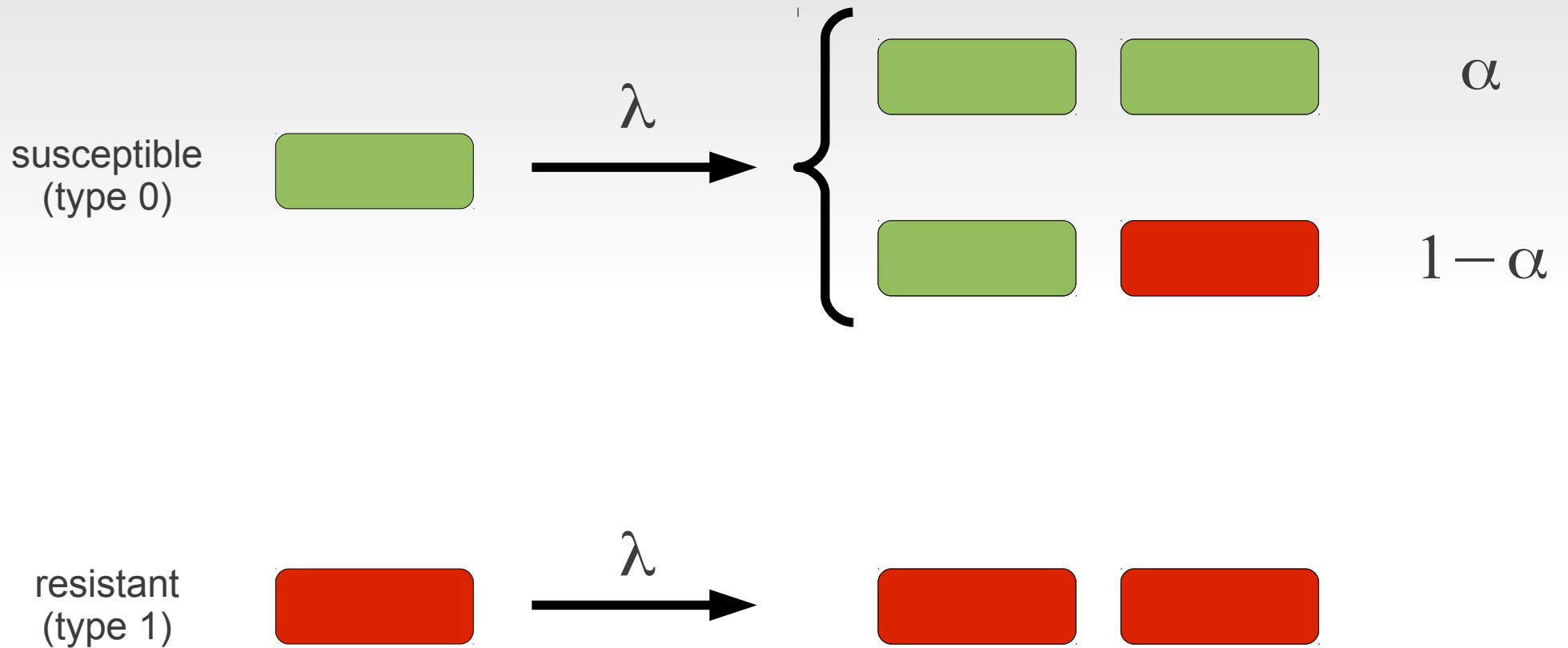
$$\mathbf{B} \equiv \left(\frac{\partial f_i}{\partial s_j} (\mathbf{1}) \right)$$

- \mathbf{B} primitive
- a , the largest eigenvalue of \mathbf{A} , is single
- $\mathbf{A} \mathbf{u} = a \mathbf{u} \quad (\mathbf{u} > \mathbf{0})$
- $\mathbf{v} \mathbf{A} = a \mathbf{v} \quad (\mathbf{v} > \mathbf{0})$

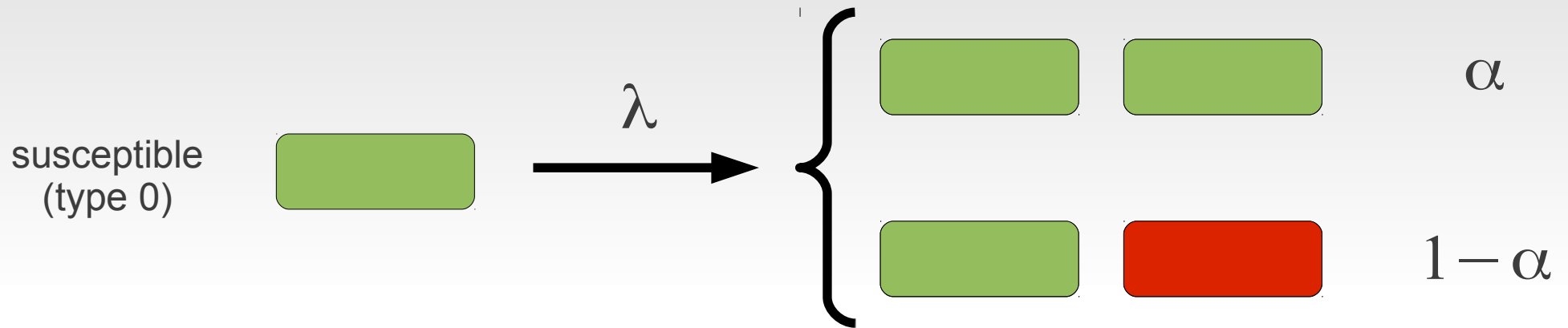
- $\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot \mathbf{1} = 1$

$$m_{i,j}(t) \sim e^{at} u_i v_j \quad (t \rightarrow \infty) \quad \left\{ \begin{array}{l} a > 0 \text{ supercritical} \\ a = 0 \text{ critical} \\ a < 0 \text{ subcritical} \end{array} \right.$$

Ex.: resistant cells

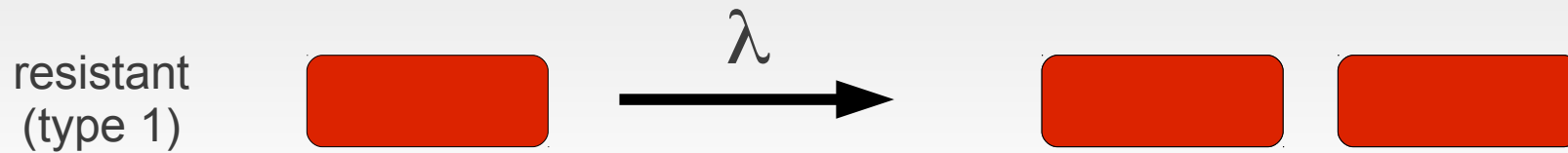


Ex.: resistant cells



$$f_0(s_0, s_1) = \alpha s_0^2 + (1 - \alpha) s_0 s_1$$

Ex.: resistant cells



$$f_1(s_0, s_1) = s_1^2$$

Ex.: resistant cells

$$A = \lambda \begin{pmatrix} \alpha & 1 - \alpha \\ 0 & 1 \end{pmatrix} \quad A^n = \lambda^n \begin{pmatrix} \alpha^n & 1 - \alpha^n \\ 0 & 1 \end{pmatrix}$$

$$\begin{aligned} M(t) &= \begin{pmatrix} e^{\alpha\lambda t} & e^{\lambda t} - e^{\alpha\lambda t} \\ 0 & e^{\lambda t} \end{pmatrix} \\ &= e^{\lambda t} \begin{pmatrix} e^{-(1-\alpha)\lambda t} & 1 - e^{-(1-\alpha)\lambda t} \\ 0 & 1 \end{pmatrix} \sim e^{\lambda t} \begin{pmatrix} 0 & 1 \\ 0 & 1 \end{pmatrix} \end{aligned}$$

resistant cells dominate the population



Ex.: resistant cells

$$\left\{ \begin{array}{l} \frac{\partial}{\partial t} F_0 = \lambda F_0 [\alpha + (1 - \alpha) F_1 - 1] \\ \frac{\partial}{\partial t} F_1 = \lambda F_1 (F_1 - 1) \\ F_0(s_0, s_1, 0) = s_0 \quad F_1(s_0, s_1, 0) = s_1 \end{array} \right.$$

$$F_1(s_0, s_1, t) = \frac{s_1 e^{-\lambda t}}{1 - s_1 + s_1 e^{-\lambda t}}$$

Ex.: resistant cells

$$\frac{\partial}{\partial t} \left(\frac{F_0}{F_1} \right) = \lambda \alpha \frac{F_0}{F_1} \left(\frac{F_0}{F_1} - 1 \right) F_1$$

$$F_1(s_0, s_1, t) = -\frac{\partial}{\partial t} \log \left(1 - s_1 + s_1 e^{-\lambda t} \right)$$

$$F_0(s_0, s_1, t) = \frac{s_0 (1 - s_1 + s_1 e^{-\lambda t})^\alpha}{s_1 - s_0 + (1 - s_1 + s_1 e^{-\lambda t})^\alpha} F_1(s_0, s_1, t)$$