

# ENTROPY IN BIOLOGY

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Appendix to Lecture 12:

Analysis of the Laplace transform of the probability density function of the binding time.

## Appendix

Our asymptotic formula for  $f(t)$  in the evaluation of  $K_{on}$ , equation (72), has the peculiar feature that the integral of  $f(t)$  is infinite, even though  $f(t)$  is supposed to be a probability density function.

Here, we would like to verify that the exact  $f(t)$  actually does have integral 1, and we would also like to evaluate the mean time associated with it. The Laplace transform  $\tilde{f}(s)$  is useful for both of these purposes, since

$$(A1) \quad \int_0^{\infty} f(t) dt = \tilde{f}(0)$$

$$(A2) \quad \int_0^{\infty} t f(t) dt = - \frac{d}{ds} \int_0^{\infty} e^{-st} f(t) dt \Big|_{s=0} \\ = - \frac{d\tilde{f}}{ds}(0)$$

Equations (A1) and (A2) show that we only need the constant and linear terms in the Taylor series for  $\tilde{f}(s)$  about  $s=0$  in order to evaluate the 0<sup>th</sup> and 1<sup>st</sup> moments of  $f(t)$ .

The formula (70) for  $\tilde{f}(s)$  is exact. It involves the variable  $a$ , which is defined by the pair of equations (56-57). These equations are of the form

$$(A3) \quad a \sinh \theta_0 - bL = \frac{r_0}{V} \frac{\lambda}{s(\lambda+s)}$$

$$(A4) \quad a \theta_0 \cosh \theta_0 - bM = \frac{r_0}{V} \frac{\lambda}{s(\lambda+s)}$$

where

$$(A5) \quad L = \Psi \cosh(\Psi - \Psi_0) - \sinh(\Psi - \Psi_0)$$

$$(A6) \quad M = \Psi_0 (\cosh(\Psi - \Psi_0) - \Psi \sinh(\Psi - \Psi_0))$$

and where  $\theta_0, \Psi_0, \Psi$  are given by (55).

Note that  $\Psi_0$  and  $\Psi$  are both  $O(\sqrt{s})$ .

In the following we write Taylor series with as many terms as may be needed without explicitly noting the orders of the remainder terms.

Making use of the Taylor series for  $\sinh$  and  $\cosh$ , we get the following series for  $L$  and  $M$ :

$$\begin{aligned}
 (A7) \quad L &= \Psi \left( 1 + \frac{1}{2} (\Psi - \Psi_0)^2 + \frac{1}{24} (\Psi - \Psi_0)^4 \right) \\
 &\quad - \left( \Psi - \Psi_0 + \frac{1}{6} (\Psi - \Psi_0)^3 + \frac{1}{120} (\Psi - \Psi_0)^5 \right) \\
 &= \Psi_0 + \left( \frac{1}{2} \Psi - \frac{1}{6} (\Psi - \Psi_0) \right) (\Psi - \Psi_0)^2 \\
 &\quad + \left( \frac{1}{24} \Psi - \frac{1}{120} (\Psi - \Psi_0) \right) (\Psi - \Psi_0)^4 \\
 &= \Psi_0 + \frac{1}{3} \left( \Psi + \frac{1}{2} \Psi_0 \right) (\Psi - \Psi_0)^2 + \frac{1}{30} \left( \Psi + \frac{1}{4} \Psi_0 \right) (\Psi - \Psi_0)^4
 \end{aligned}$$

$$\begin{aligned}
(48) \quad M &= \psi_0 \left( \left( 1 + \frac{1}{2}(\psi - \psi_0)^2 + \frac{1}{24}(\psi - \psi_0)^4 \right) \right. \\
&\quad \left. - \psi \left( (\psi - \psi_0) + \frac{1}{6}(\psi - \psi_0)^3 \right) \right) \\
&= \psi_0 \left( 1 + \left( \frac{1}{2}(\psi - \psi_0) - \psi \right) (\psi - \psi_0) \right. \\
&\quad \left. + \left( \frac{1}{24}(\psi - \psi_0) - \frac{1}{6}\psi \right) (\psi - \psi_0)^3 \right) \\
&= \psi_0 \left( 1 - \frac{1}{2}(\psi + \psi_0)(\psi - \psi_0) \right. \\
&\quad \left. - \frac{1}{8}(\psi + \frac{1}{3}\psi_0)(\psi - \psi_0)^3 \right) \\
&= \psi_0 - \frac{1}{2}\psi_0(\psi^2 - \psi_0^2) - \frac{1}{8}\psi_0(\psi + \frac{1}{3}\psi_0)(\psi - \psi_0)^3
\end{aligned}$$

The three terms in the expressions for  $L, M$  that we have evaluated are

(A9)  $O(\sqrt{s}), O((\sqrt{s})^3), O((\sqrt{s})^5)$

It will also be useful to evaluate  $L-M$  and we do this separately for each order.

The term that is  $O(\sqrt{s})$  in  $L-M$  is

(A10)  $\psi_0 - \psi_0 = 0$

The term that is  $O((\sqrt{s})^3)$  is

(A11)  $\frac{1}{3} (\psi + \frac{1}{2} \psi_0) (\psi - \psi_0)^2 + \frac{1}{2} \psi_0 (\psi + \psi_0) (\psi - \psi_0)$

$= \left( \frac{1}{3} (\psi + \frac{1}{2} \psi_0) (\psi - \psi_0) + \frac{1}{2} \psi_0 \psi + \frac{1}{2} \psi_0^2 \right) (\psi - \psi_0)$

$= \frac{1}{3} (\psi^2 + \psi_0 \psi + \psi_0^2) (\psi - \psi_0)$

$= \frac{1}{3} (\psi^3 - \psi^2 \psi_0 + \psi^2 \psi_0 - \psi \psi_0^2 + \psi \psi_0^2 - \psi_0^3)$

$= \frac{1}{3} (\psi^3 - \psi_0^3)$

and the term that is  $O((\sqrt{s})^5)$  is

$$\begin{aligned}
 (A12) \quad & \frac{1}{30} \left( \psi + \frac{1}{4} \psi_0 \right) (\psi - \psi_0)^4 + \frac{1}{8} \psi_0 \left( \psi + \frac{1}{3} \psi_0 \right) (\psi - \psi_0)^3 \\
 &= \frac{1}{30} \left( \left( \psi + \frac{1}{4} \psi_0 \right) (\psi - \psi_0) + \frac{15}{4} \psi_0 \psi + \frac{5}{9} \psi_0^2 \right) (\psi - \psi_0)^3 \\
 &= \frac{1}{30} \left( \psi^2 + 3\psi_0 \psi + \psi_0^2 \right) (\psi - \psi_0)^3
 \end{aligned}$$

Thus

$$(A13) \quad L-M = \frac{1}{3} (\psi^3 - \psi_0^3) + \frac{1}{30} (\psi^2 + 3\psi_0 \psi + \psi_0^2) (\psi - \psi_0)^3$$

The solution of the pair of equations (A3-A4) for  $a$  is as follows:

$$(A14) \quad a = \frac{r_0}{V} \frac{\lambda}{s(\lambda+s)} \frac{L-M}{\Theta_0 (\cosh \Theta_0) L - (\sinh \Theta_0) M}$$

To get first-order accuracy in  $s$  when evaluating this expression, we need both terms in the expression for  $L-M$  that we have evaluated above, but in the denominators we only need the first two terms of  $L$  and the first two terms of  $M$ . This will become apparent as we proceed. Thus,

$$(A15) \quad a = \frac{r_0}{V} \frac{\lambda}{s(\lambda+s)} \frac{\frac{1}{3}(\psi^3 - \psi_0^3) + \frac{1}{30}(\psi^2 + 3\psi\psi_0 + \psi_0^2)(\psi - \psi_0)^3}{\psi_0 \left( \Theta_0 \cosh \Theta_0 \left( 1 + \frac{1}{3} \left( \frac{\psi}{\psi_0} + \frac{1}{2} \right) (\psi - \psi_0)^2 \right) - \sinh \Theta_0 \left( 1 - \frac{1}{2} (\psi^2 - \psi_0^2) \right) \right)}$$



Now recall from equation (55) that

$$(A16) \quad \Psi = \sqrt{\frac{S}{D}} R, \quad \Psi_0 = \sqrt{\frac{S}{D}} r_0$$

Therefore, after canceling a factor of  $(S/D)^{3/2}$  and also a factor of  $r_0$ , we get the following formula for  $a$ :

$$(A17) \quad a = \frac{\frac{1}{DV} \frac{\lambda}{\lambda+S} \left( \frac{1}{3}(R^3 - r_0^3) + \frac{S}{D} \frac{1}{30} (R^2 + 3Rr_0 + r_0^2)(R-r_0)^3 \right)}{\left( \theta_0 (\cosh \theta_0) \left( 1 + \frac{S}{D} \frac{1}{3} \left( \frac{R}{r_0} + \frac{1}{2} \right) (R-r_0)^2 \right) - (\sinh \theta_0) \left( 1 - \frac{S}{D} \frac{1}{2} (R^2 - r_0^2) \right) \right)}$$

and it follows that

$$(A18) \quad 4\pi a D (\theta_0 \cosh \theta_0 - \sinh \theta_0)$$

$$= \frac{\lambda}{\lambda + s} \left(1 - \frac{V_0}{V}\right) \frac{1 + s \tau_1}{1 + s \tau_2}$$

where

$$(A19) \quad \tau_1 = \frac{1}{D} \frac{R^2 + 3Rr_0 + r_0^2}{10} \frac{4\pi}{3} \frac{(R-r_0)^3}{V-V_0}$$

$$(A20) \quad \tau_2 = \frac{1}{D} \left( \frac{\theta_0 \cosh \theta_0}{\theta_0 \cosh \theta_0 - \sinh \theta_0} \frac{1}{3} \left( \frac{R}{r_0} + \frac{1}{2} \right) (R-r_0)^2 \right. \\ \left. - \frac{\sinh \theta_0}{\theta_0 \cosh \theta_0 - \sinh \theta_0} \frac{1}{2} (R^2 - r_0^2) \right)$$

Also, let  $\overline{\tau}_2$  be the same as  $\tau_2$  but with  $\theta_0$  replaced by  $\overline{\theta}_0$ . Recall that

$$(A21) \quad \theta_0 = \sqrt{\frac{\lambda+s}{D}} r_0, \quad \bar{\theta}_0 = \sqrt{\frac{\lambda}{D}} r_0$$

So  $\bar{\theta}_0$  is independent of  $s$ , and

$$(A22) \quad \theta_0 = \bar{\theta}_0 + O(s)$$

It follows that  $\bar{\tau}_2$  is independent of  $s$ , and

$$(A23) \quad \tau_2 = \bar{\tau}_2 + O(s)$$

Substituting (A18) into equation (70) with  $\tau_2$  replaced by  $\bar{\tau}_2$ , we get the following result:

$$(A24) \quad \tilde{f}(s) = \frac{\lambda}{\lambda+s} \left( \frac{V_0}{V} + \frac{\lambda}{\lambda+s} \left( 1 - \frac{V_0}{V} \right) \frac{1+s\bar{\tau}_1}{1+s\bar{\tau}_2} \right)$$

Equation (A24) is exact up to (but not including) terms of  $O(s^2)$ , and therefore it can be used to evaluate exactly the 0<sup>th</sup> and 1<sup>st</sup> moments of  $f(t)$  by the recipes (A1) & (A2).

In this way, we get

$$(A25) \quad \int_0^{\infty} f(t) dt = \tilde{f}(0) = 1$$

$$(A26) \quad \int_0^{\infty} t f(t) dt = -\frac{d\tilde{f}}{ds}(0) =$$

$$\frac{1}{\lambda} + \left(1 - \frac{V_0}{V}\right) \left(\frac{1}{\lambda} + \bar{\tau}_2 - \bar{\tau}_1\right)$$

Equation (A26) simplifies if we let  $r_0 \rightarrow 0$  and  $\lambda \rightarrow \infty$  but in such a way that  $\bar{\theta}_0$  is constant. In this limit

$$(A27) \quad \bar{\tau}_1 \rightarrow \frac{1}{10} \frac{R^2}{D}$$

$$(A28) \quad \bar{\tau}_2 \sim \frac{R^3}{3Dr_0 \left(1 - \frac{\sinh \bar{\theta}_0}{\bar{\theta}_0 \cosh \bar{\theta}_0}\right)}$$

$$= \frac{V}{4\pi D r_0 \left(1 - \frac{\sinh \bar{\theta}_0}{\bar{\theta}_0 \cosh \bar{\theta}_0}\right)}$$

Thus, in the limit that we are considering,

$$(A29) \quad \int_0^{\infty} t f(t) dt \sim \frac{V}{4\pi D_0 \left( 1 - \frac{\sinh \bar{Q}_0}{\bar{Q}_0 \cosh \bar{Q}_0} \right)}$$

and this is indeed the reciprocal of the expression (74) that we previously interpreted as the probability per unit time of binding.