Nonequilibrium Phase Transitions and Spatial Population Genetics

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Cooperation and Evolution of Multicellularity
KITP Workshop
February 15, 2013

Outline

- Nonequilibrium phase transitions and connection to evolutionary dynamics
- Directed percolation with inflation and radial range expansions
- Scaling at the phase transition
- Spherical range expansions
- Models of range expansions with mutualism
- Mutualism with rough fronts

Directed Percolation (DP)

time H. Hinrichsen

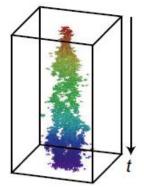
Braz. J. Phys. 30(1) (2000)

Avalanche Flows Phase Nucleation

time

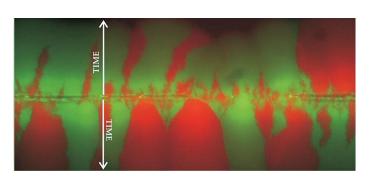
(different

colors)



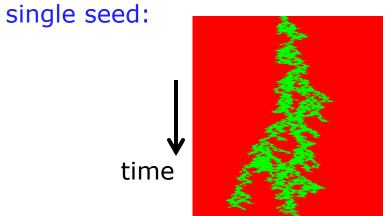
K. A. Takeuchi et al. PRE **80** 051116 (2009)

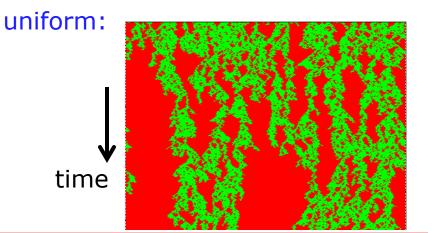
Range Expansions



O. Hallatschek and D. R. Nelson Physics Today **62** (7) (2009)

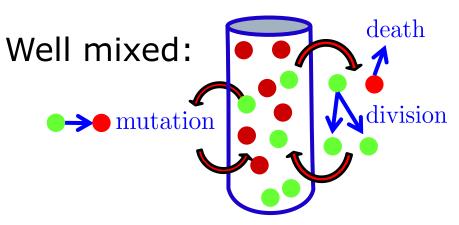
Typical Initial Conditions



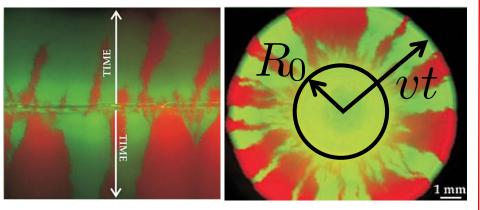


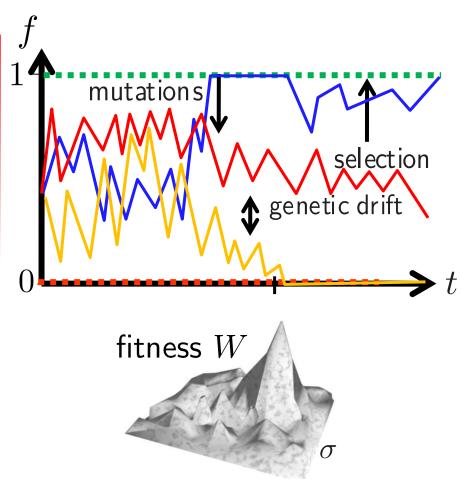
Range expansions and evolution

There is an interplay between (spatial) population dynamics and evolutionary dynamics:



Spatially distributed:



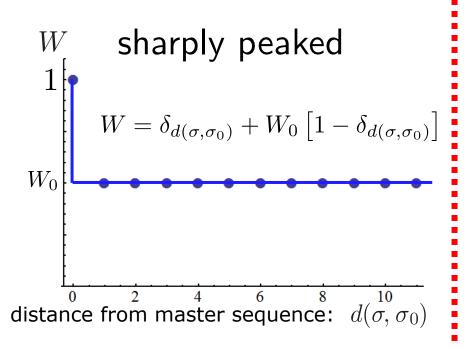


experiment photos from: O Hallatshek and DR Nelson, Physics Today July 2009 p. 44 fitness landscape: I. P. McCarthy **24**(2) 124 (2004)

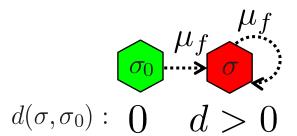
Quasispecies theory

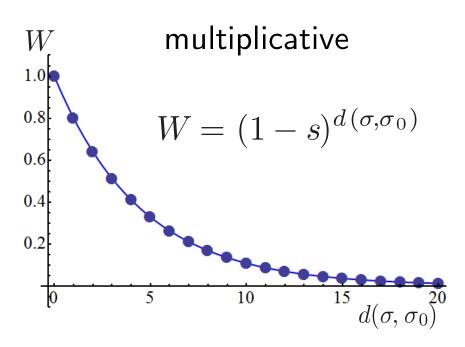
Set of sequences $\{\sigma\}$ with $\sigma=(s_1,\,s_2,\,\ldots,s_N)$ where $s_i=1,2,\ldots,\ell$ DNA sequences: ATCGATCGTACGTAACTGCATGCATGACTGTACGTGACCTT $\}\ell=4$ ullet cell with master seq. σ_0 cell without master seq. $\mu < \mu_c$ $\mu > \mu_c$ fitness Wcross error threshold sequence space σ sequence space σ

Quasispecies theory: fitness functions



directed percolation





unidirectionally coupled directed percolation

$$d(\sigma,\sigma_0): 0 \qquad 1 \qquad 2 \dots K-1$$

The Domany-Kinzel model

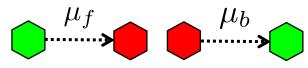
(1) selection with parameter $s \in [0,1]$ (2) mutations



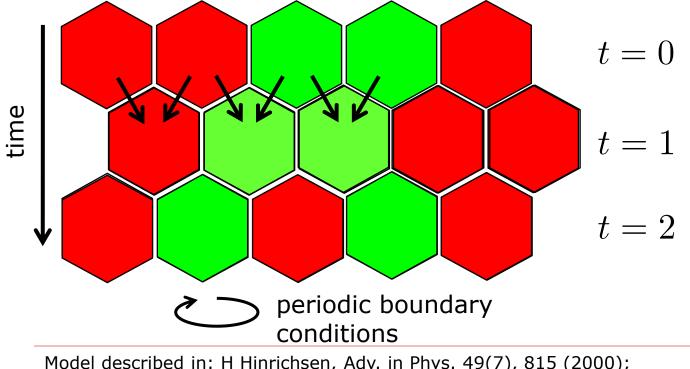


$$p_{\rm G} = \frac{1}{1 + (1 - s)}$$

green outcompetes red

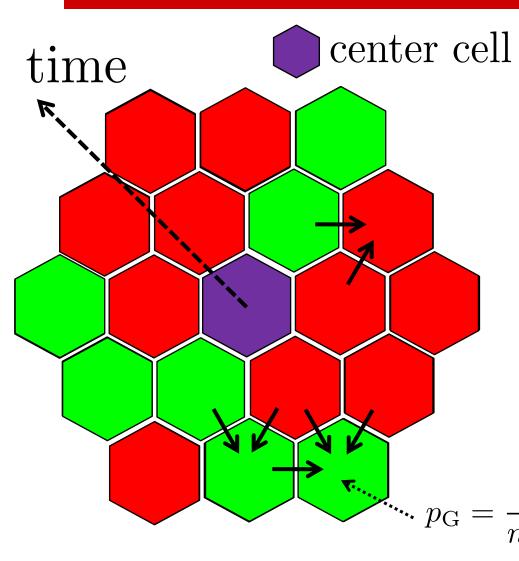


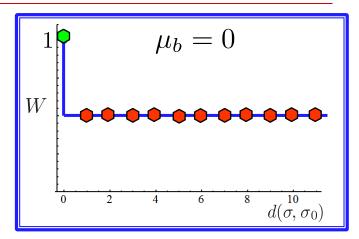
Evolution of a population with 5 individuals:



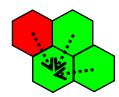
Time is measured in units of the generation time au_q

Radial Domany-Kinzel model



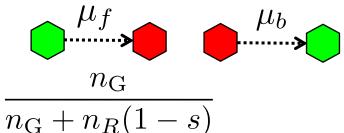


(1) selection



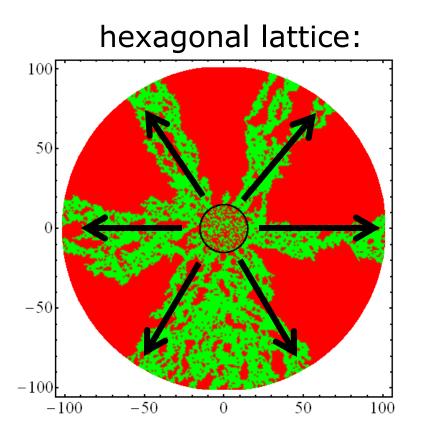
$$p_{\rm G} = \frac{2}{2 + (1 - s)}$$

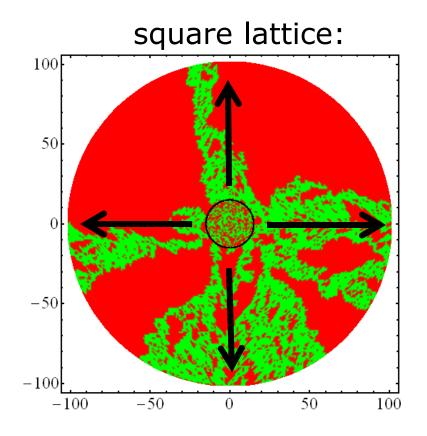
(2) mutations:



Radial models exhibit lattice artifacts

Simulations with well-mixed initial conditions

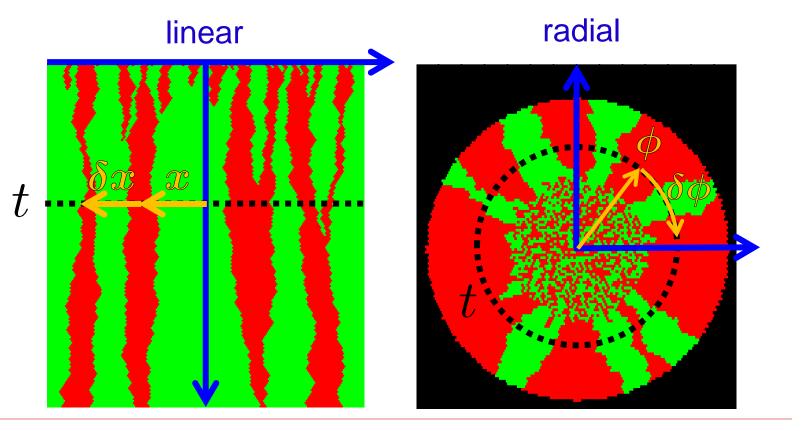




The Heterozygosity

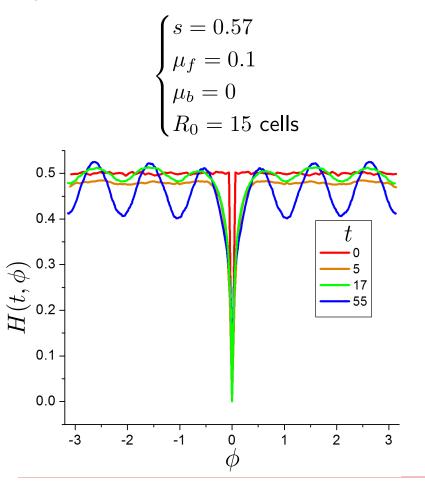
The heterozygosity is the probability two cells are different:

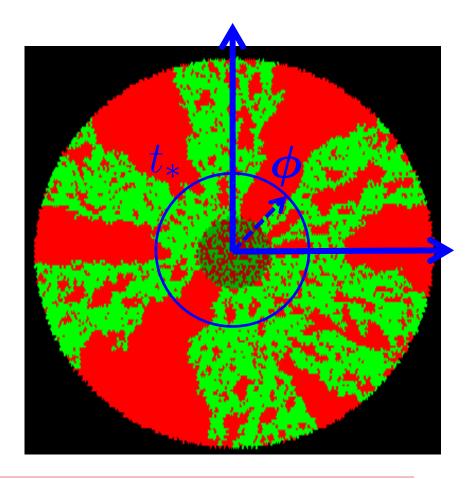
$$H(\delta \mathbf{r},t) \equiv \langle f(\mathbf{r},t)[1-f(\mathbf{r}+\delta \mathbf{r},t)] + f(\mathbf{r}+\delta \mathbf{r},t)[1-f(\mathbf{r},t)] \rangle_{\text{ensemble, } \mathbf{r}}$$
 fraction of green cells



Lattice artifacts (with mutations)

The heterozygosity can capture important spatial features of the dynamics



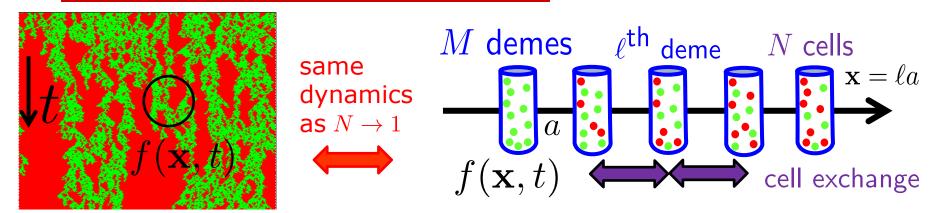


An amorphous lattice fixes the artifacts

We employ a Bennett model using two cell time sizes to construct an isotropic lattice: structure factor: $S(\mathbf{k}) \equiv \frac{1}{N} \left| \sum_{i=1}^{N} e^{i\mathbf{k}\cdot\mathbf{r}_i} \right|$ ${}^{\bullet}S(\mathbf{k})$ $H(\phi, t = 48)$ 2.0 2 1.0 1.0 Hexagonal **Bennett**

Model described in: MOL, K. Korolev, D. R. Nelson PRE **87**, 012103 (2013); M Rubenstein and DR Nelson, PRB 26, 6254 (1982)

Stepping stone models and Langevin dynamics



The stepping-stone Langevin equation for the green cell density $f(\mathbf{x},t)$ in the limit $N \to 1$ is the same as coarse-grained DK model (at small s, μ_b, μ_f):

cell exchange selection mutation
$$\partial_t f(\mathbf{x},t) = \frac{a^2}{z\tau_g} \nabla_{\mathbf{x}}^2 f + s f (1-f) + \frac{\mu_b}{\tau_g} (1-f) - \frac{\mu_f}{\tau_g} f + \sqrt{2a\tau_g^{-1} f (1-f)} \eta(\mathbf{x},t)$$
 genetic drift Gaussian noise: $\langle \eta \rangle = 0$ $\langle \eta(\mathbf{x},t) \eta(\mathbf{x}',t') \rangle = \delta(t-t') \delta(\mathbf{x}'-\mathbf{x})$

The neutral case $(s = \mu_f = \mu_b = 0)$

From the Langevin equation:

$$\begin{cases} \partial_t H(\mathbf{r}, t) = 2D\nabla^2 H(\mathbf{r}, t) \\ H(\mathbf{r} = 0, t) = 0 \end{cases}$$

Linear:
$$\partial_t H(r,t) = 2D_l \frac{\partial H}{\partial r^2} + \frac{2D_l(d-1)}{r} \frac{\partial H}{\partial r}$$

Linear:
$$\partial_t H(r,t) = 2D_l \frac{\partial H}{\partial r^2} + \frac{2D_l(d-1)}{r} \frac{\partial H}{\partial r}$$

Radial: $\partial_\eta H(\phi,\eta) = \frac{2D_r}{R_0^2} \frac{\partial^2 H}{\partial \phi^2} + \frac{2D_r(d-1)}{R_0^2 \tan \phi} \frac{\partial H}{\partial \phi}$

Absorbing BC: $H(0,n) = H(0,t) = 0$

Absorbing BC:
$$H(0, \eta) = H(0, t) = 0$$

We identify a conformal time coordinate:
$$\tau = \eta/t^* = \frac{t/t^*}{1+t/t^*} \quad \text{with } t^* = \frac{R_0}{v}$$

$$0 < t < \infty$$

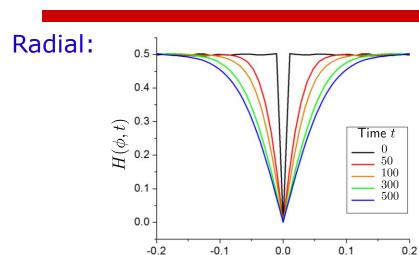
$$\eta = \frac{R_0 t}{R_0 + vt}$$

$$0 < \eta < \frac{R_0}{v}$$

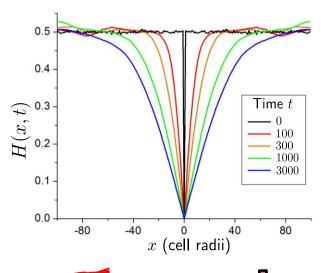
with
$$t^*=rac{R_0}{v}$$

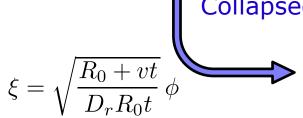
The neutral case $(s = \mu_f = \mu_b = 0)$

$$(s = \mu_f = \mu_b = 0)$$





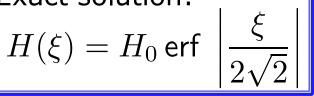


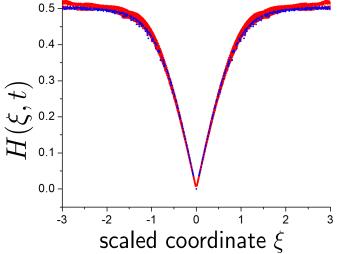


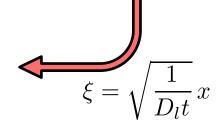
Exact solution:

Collapsed:

 ϕ (radians)





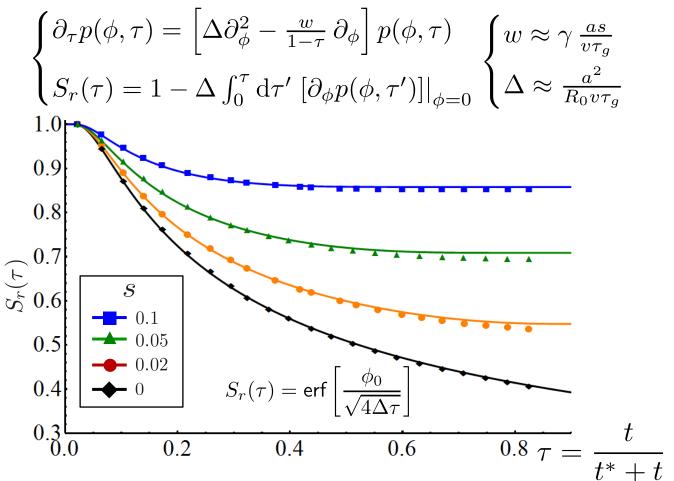


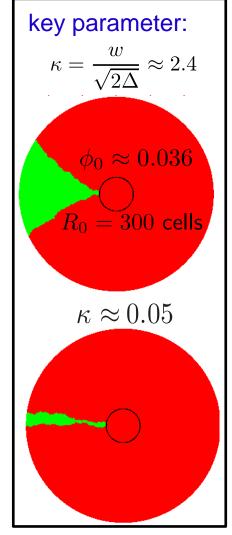
Effective lattice spacing:

$$D_r \approx (2.6)^2 D_l \propto a^2$$

Survival probability without mutations

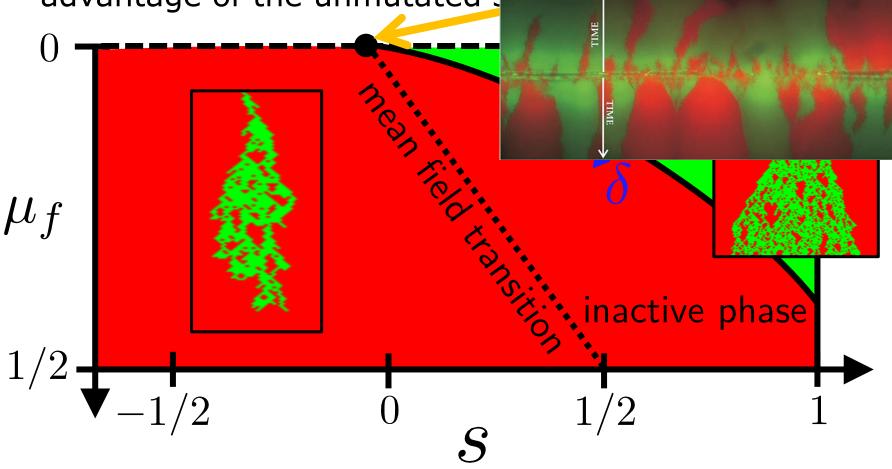
Treating sector boundaries as random walks, we can find the probability $p(\phi, \tau)$ of observing a sector size ϕ :





Directed percolation phase transition

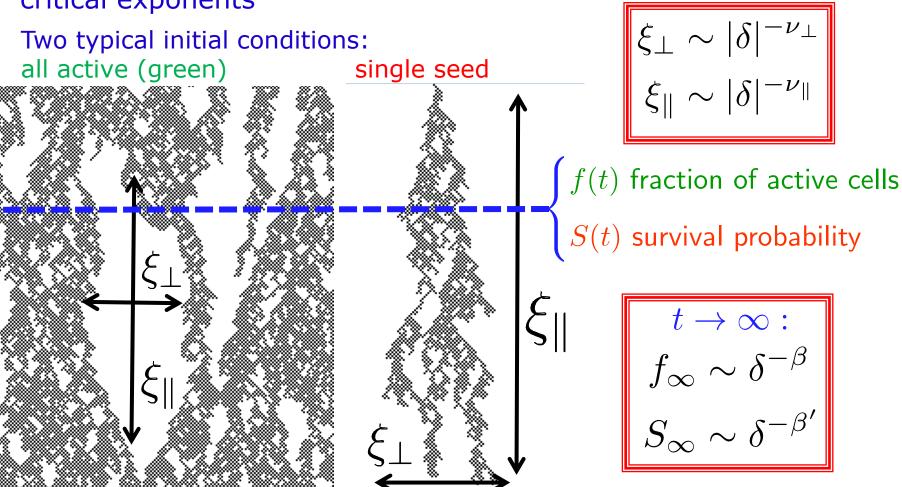
The deleterious mutation rate balances the selective advantage of the unmutated



Critical exponents

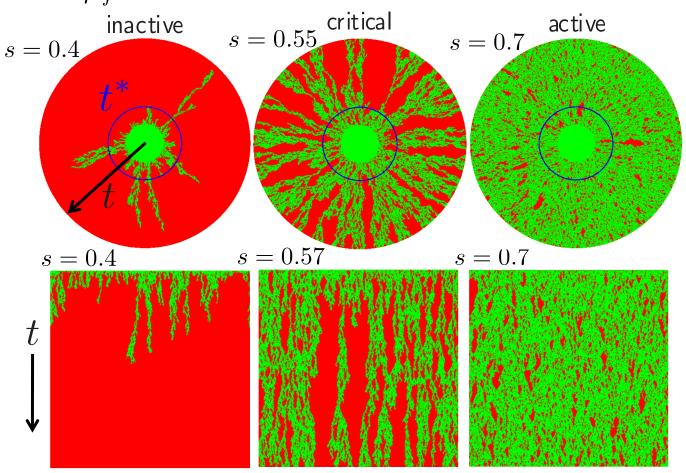
Absorbing phase transitions generally have four independent



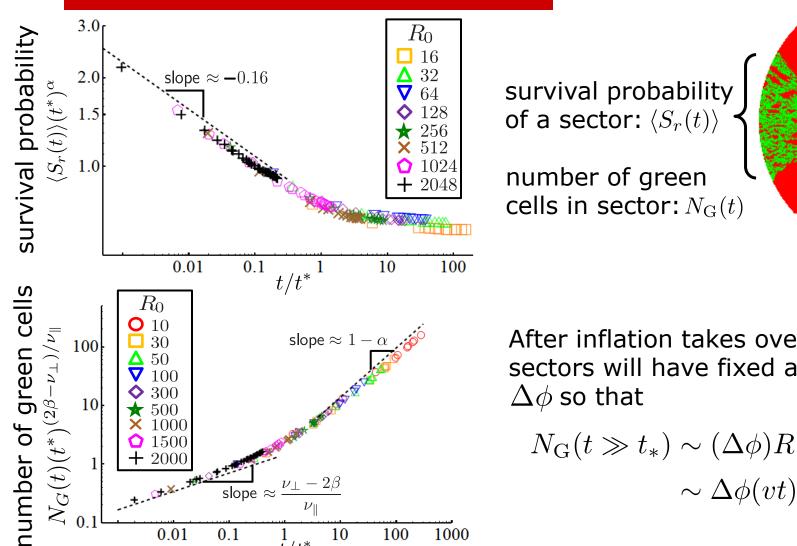


Regular versus inflationary DP

Inflation takes over after a crossover time: $t^* = R_0/v$ For a fixed $\mu_f = 0.1$:



Inflationary single seed scaling



0.01

0.1

10

100

1000

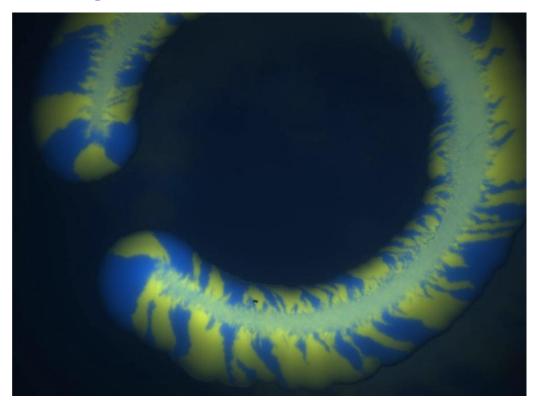
After inflation takes over, surviving sectors will have fixed angular sizes

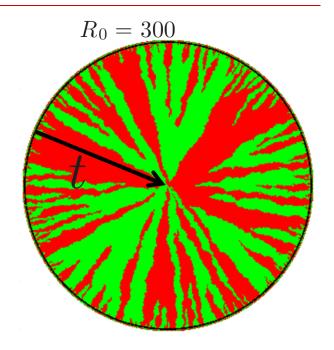
$$N_{\rm G}(t \gg t_*) \sim (\Delta \phi) R(t) \rho(t)$$

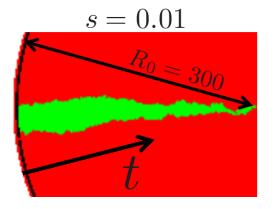
 $\sim \Delta \phi(vt) t^{-\alpha}$

Range expansions with deflation

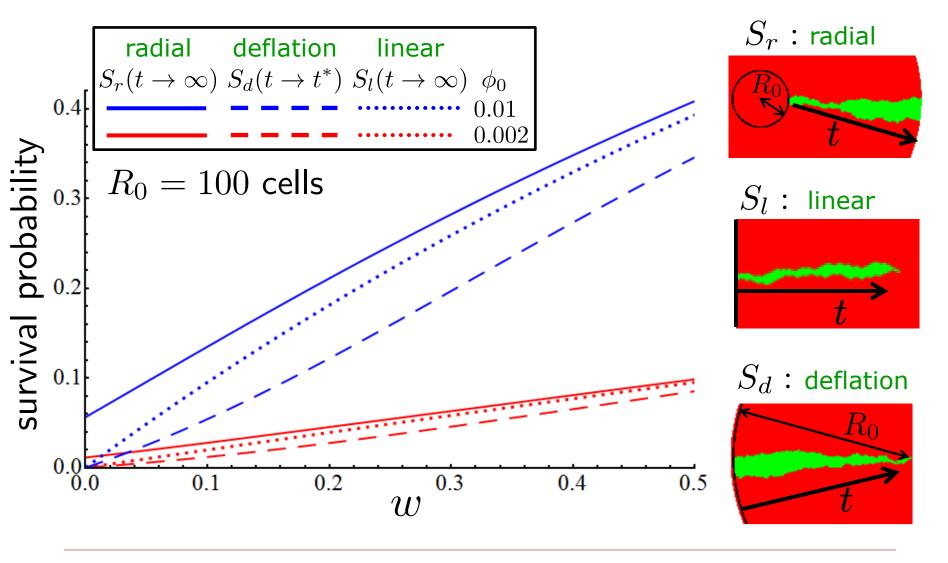
Bacterial inoculation on Petri dish using the rim of a test tube:



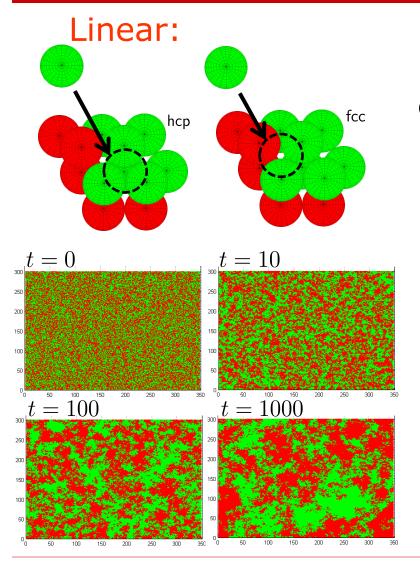




Comparison of survival probabilities

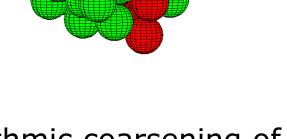


Population genetics in three dimensions



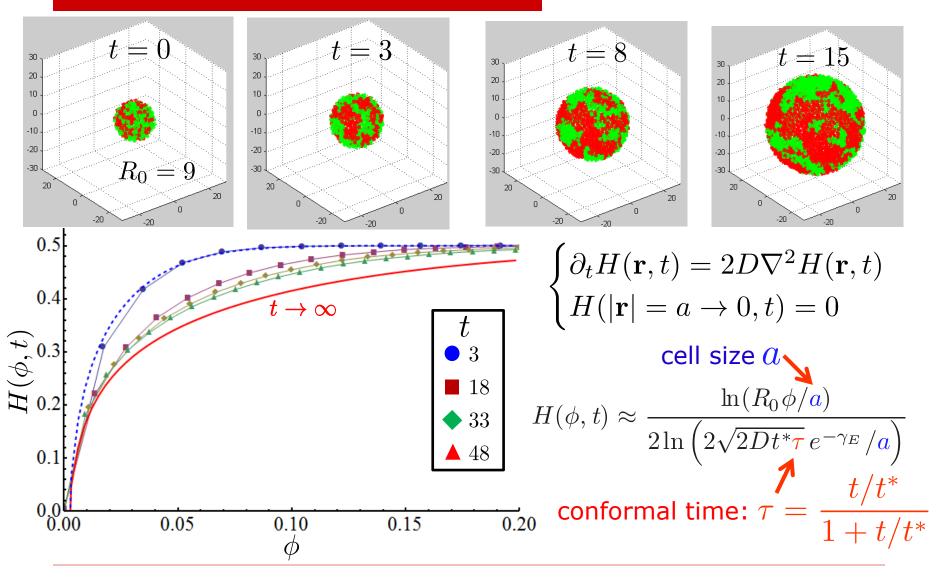
Radial:

Bennett model cluster

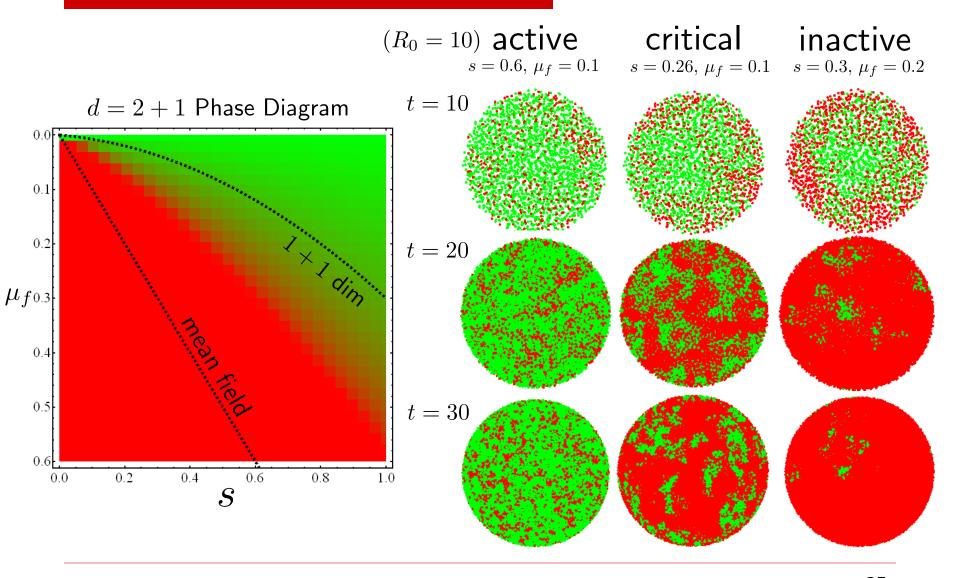


- Logarithmic coarsening of domains $\xi(t) \sim \log t$
- Domains have no line tension ("cluster dilution")
- Boundaries are no longer simple random walks

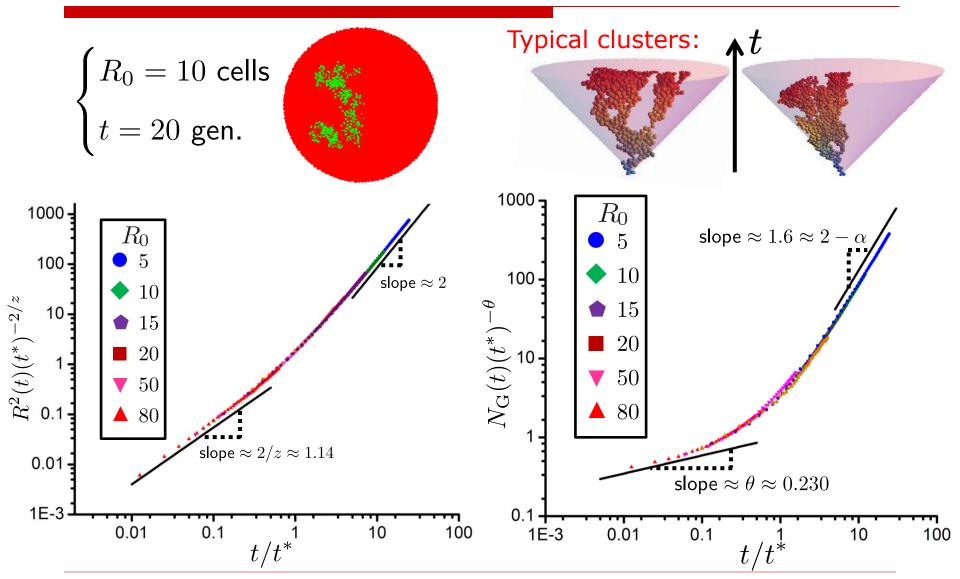
Spherical range expansions (neutral case)



Inflationary DP in 2+1 dimensions

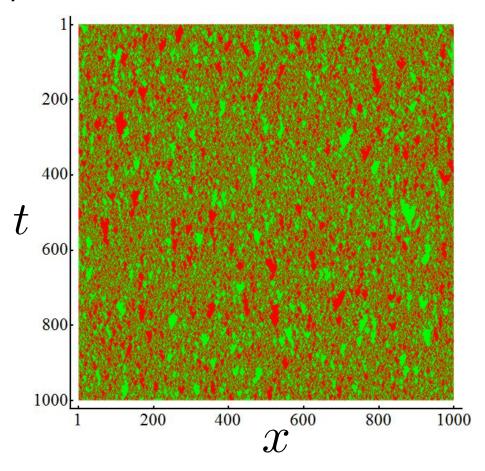


Single seed scaling at criticality



Range Expansions With Mutualism

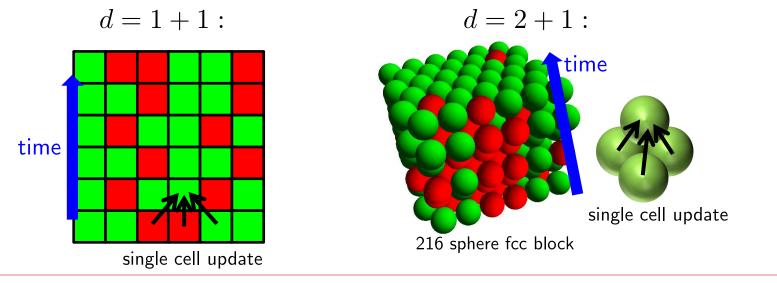
We are interested in range expansions of two species that grow faster when they are next to each other:



Mutualism with Flat Fronts: Update Rules

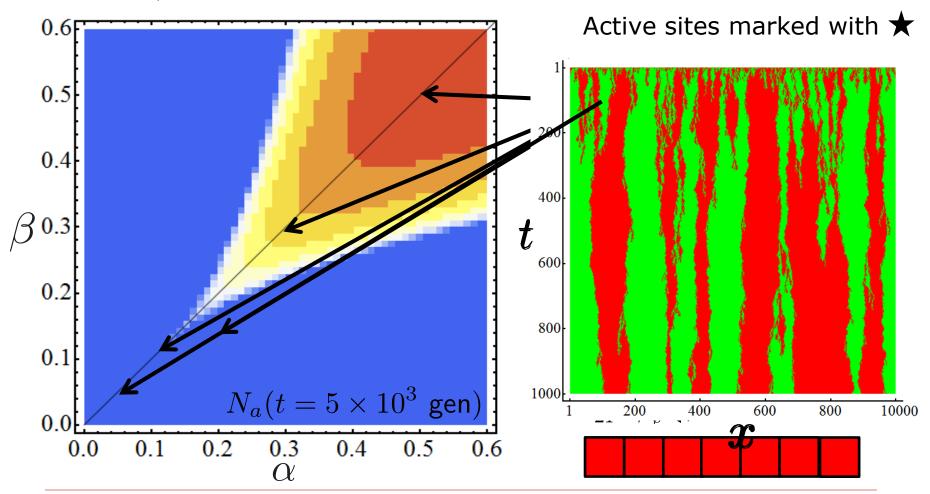
Each cell is updated based on its and its neighbor's states:

Update rules can be implemented in two or three dimensions:



Flat Fronts: Phase Diagram for d = 1 + 1

Fluctuations locally fix red and green domains, preventing mixing even for certain $\alpha=\beta>0$

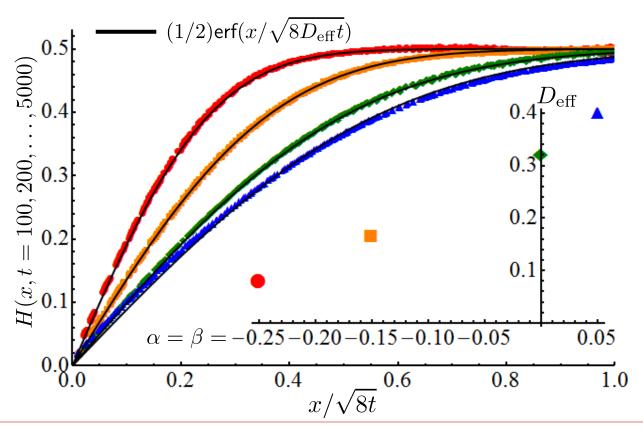


Mutualism with Flat Fronts: Heterozygosity

For compact directed percolation, we expect:

$$\partial_t H(x,t) = 2D_{\text{eff}} \, \partial_x^2 H(x,t) \quad \Rightarrow \quad H(x,t) = H_0 \, \text{erf} \left(\frac{x}{\sqrt{8D_{\text{eff}} t}} \right)$$

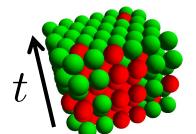
We test this for various $\alpha = \beta < \alpha_{\rm crit}$:

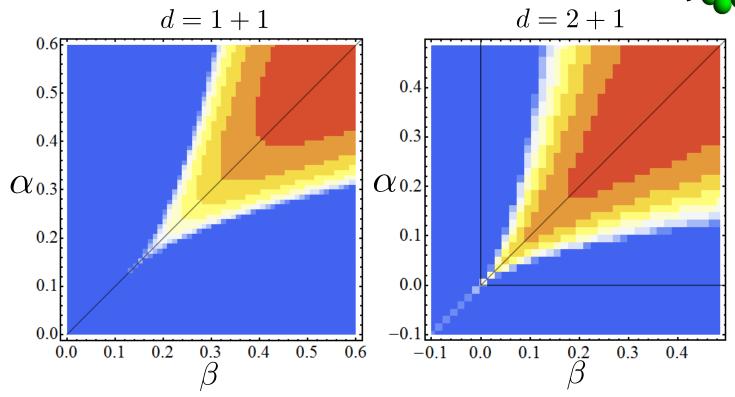


Mutualism in three dimensions

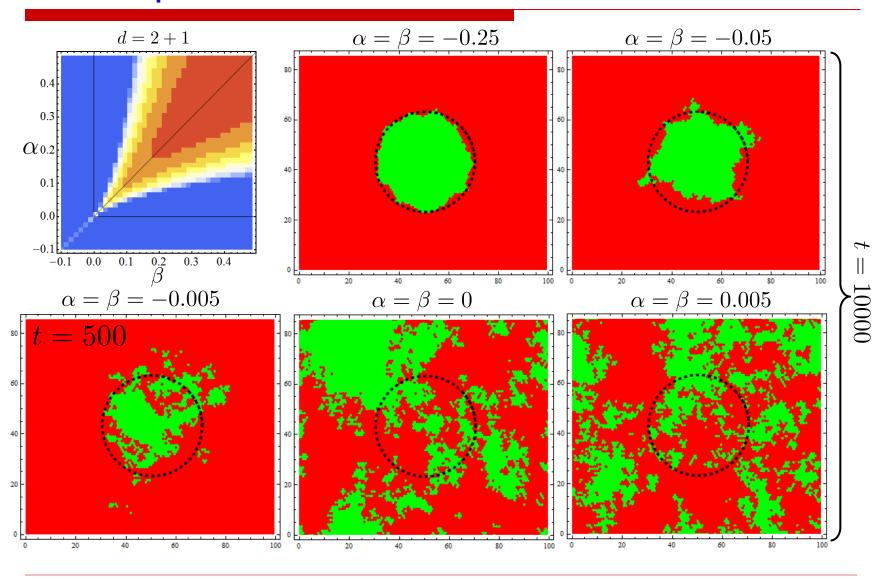
d=2+1 simulation

In three dimensions, a mutualistic phase exists for all $\alpha=\beta>0$





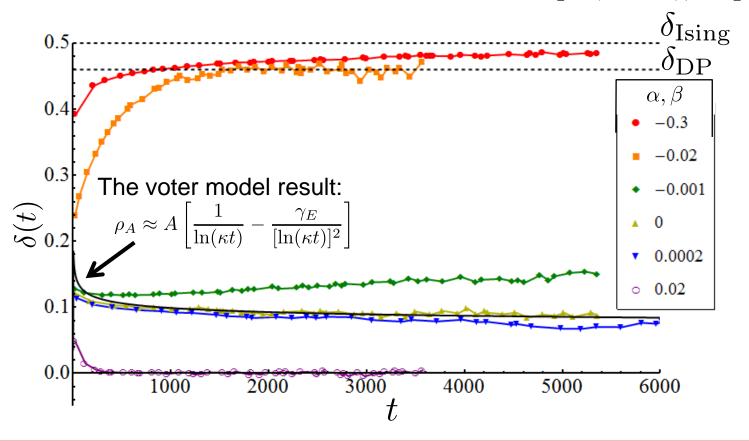
A Droplet Simulation



Interface density decay for d = 2 + 1

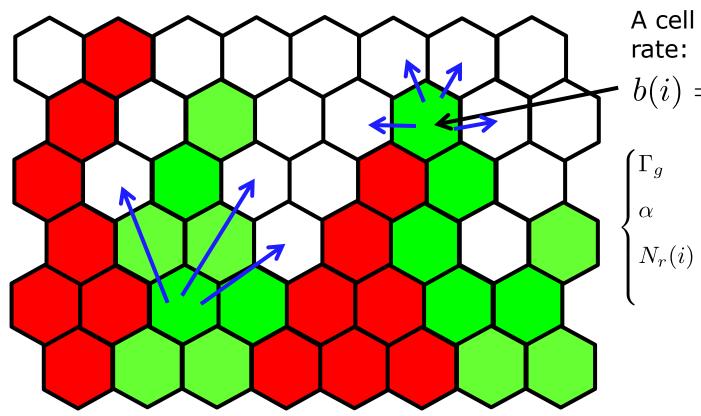
The interface density for an initially well-mixed population decays:

$$ho(t) \sim t^{-\delta(t)}$$
 with effective exponent $\delta(t) \equiv -\ln\left[\frac{\rho(t+\Delta t)/\rho(t)}{(t+\Delta t)/t}\right]$



Mutualism with Rough Fronts: Model

Each cell with an empty nearest or next nearest neighbor can reproduce with a certain rate. We pick one cell to reproduce at each time step.



A cell has a reproduction rate:

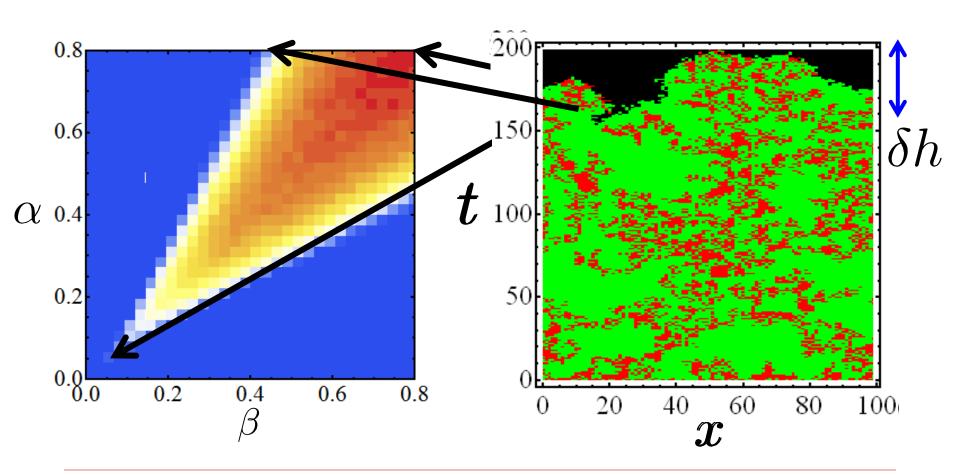
$$b(i) = \Gamma_g + \alpha N_r(i)$$

 $\begin{cases} \Gamma_g & \text{base growth rate} \\ \alpha & \text{mutualistic advantage} \end{cases}$

number of neighbors of opposite color

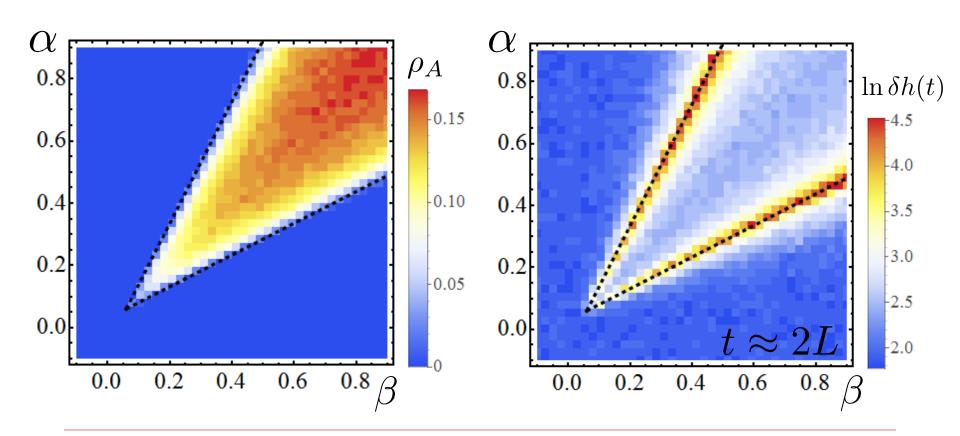
Mutualism with Rough Fronts

Rough fronts preserve the mutualistic phase. However, the dynamics and shape of the phase boundary are different.



Rough Fronts: Phase Diagrams

We can track the average size of the interface fluctuations. They peak at the phase boundaries and are larger in the mutualistic regime.

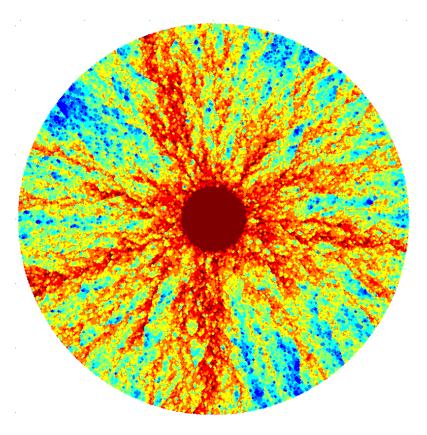


Thank you!

☐ This is work with K. S. Korolev and D. R. Nelson

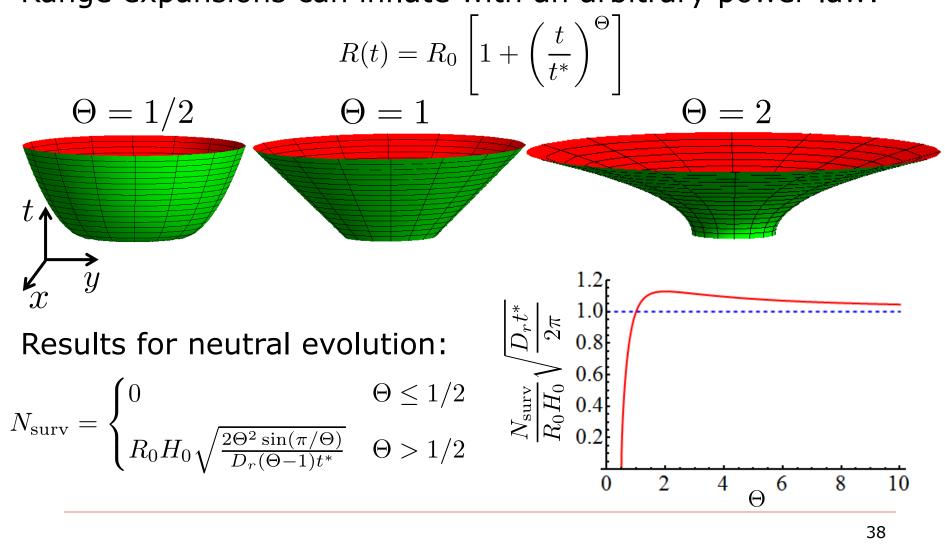
☐ MOL, K. Korolev, D. R. Nelson PRE **87**, 012103

(2013)

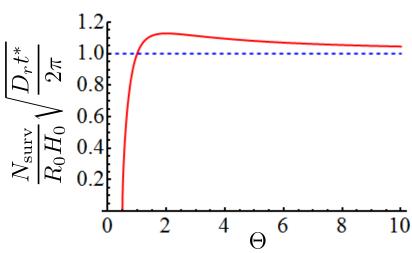


Power law range expansions (neutral case)

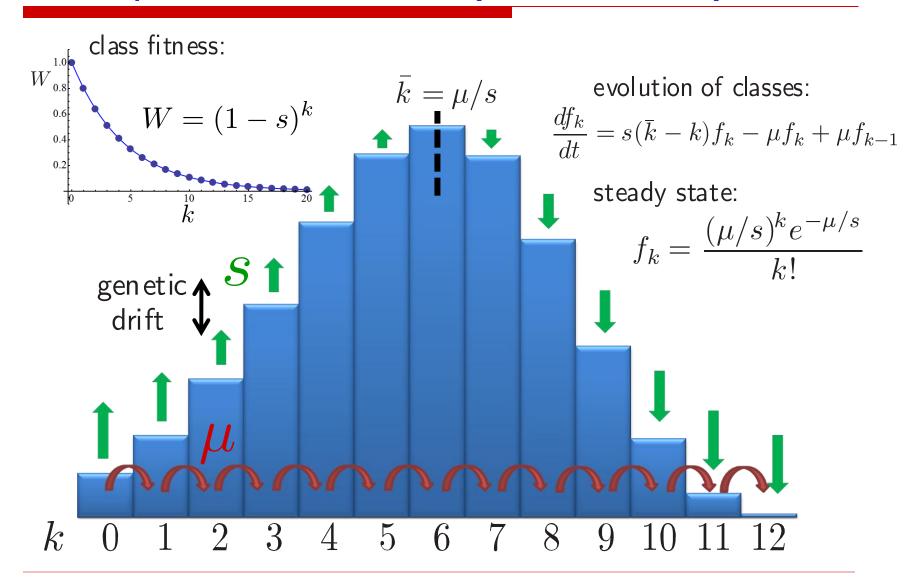
Range expansions can inflate with an arbitrary power law:



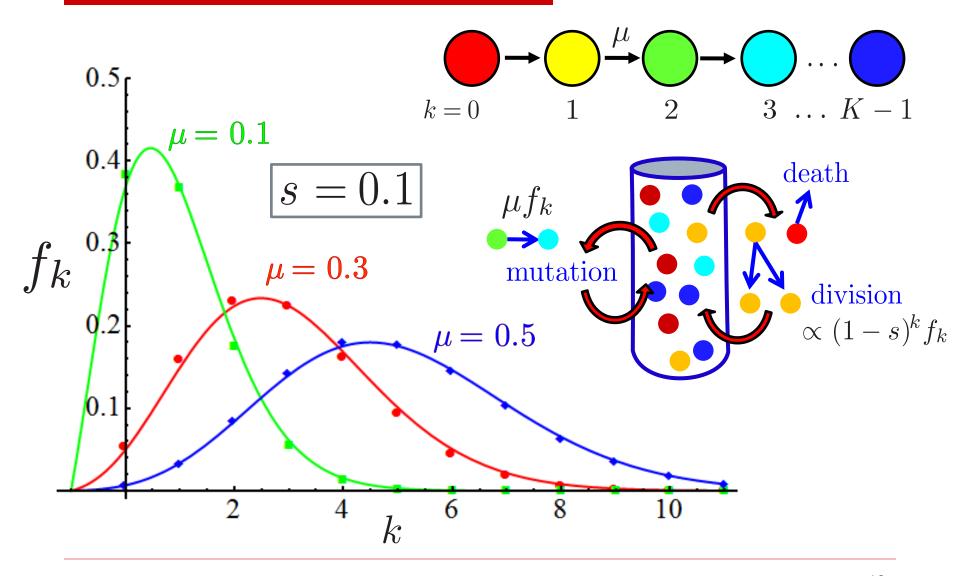
$$N_{\text{surv}} = \begin{cases} 0 & \Theta \le 1/2 \\ R_0 H_0 \sqrt{\frac{2\Theta^2 \sin(\pi/\Theta)}{D_r(\Theta - 1)t^*}} & \Theta > 1/2 \end{cases}$$



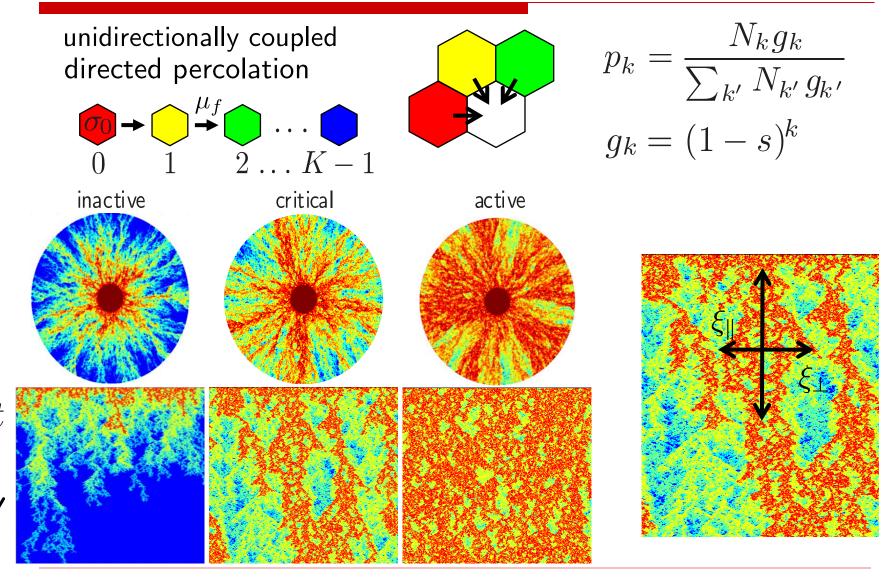
Multiplicative Fitness (Well-mixed)



Mutation-Selection Balance



Spatial Mutation-Selection Balance



Muller's Ratchet vs Inactive Phase

Muller's ratchet

velocity

$$v \sim (1 - f_0)^N \quad f_0 \approx e^{-\mu/s}$$

wid th

$$W \sim \sqrt{\frac{\mu}{s}}$$

UCDP ratchet

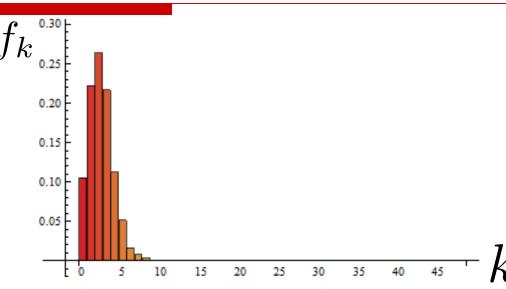
velocity

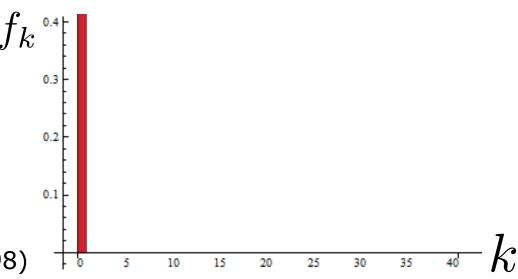
$$v \sim (\mu - \mu_c)^{\nu_{\parallel}} \quad \nu_{\parallel} \approx 1.7$$

wid th

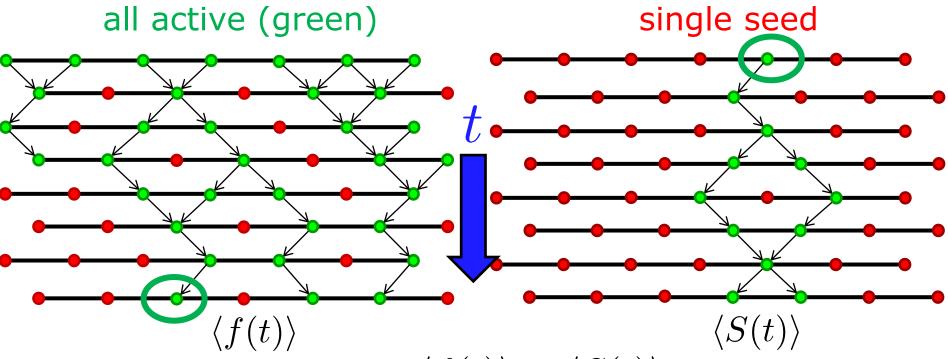
$$W \sim (\ln t)^{\gamma} \quad \gamma \approx 0.24$$

U. Alon et al PRE **57**(5) (1998)





Rapidity reversal symmetry

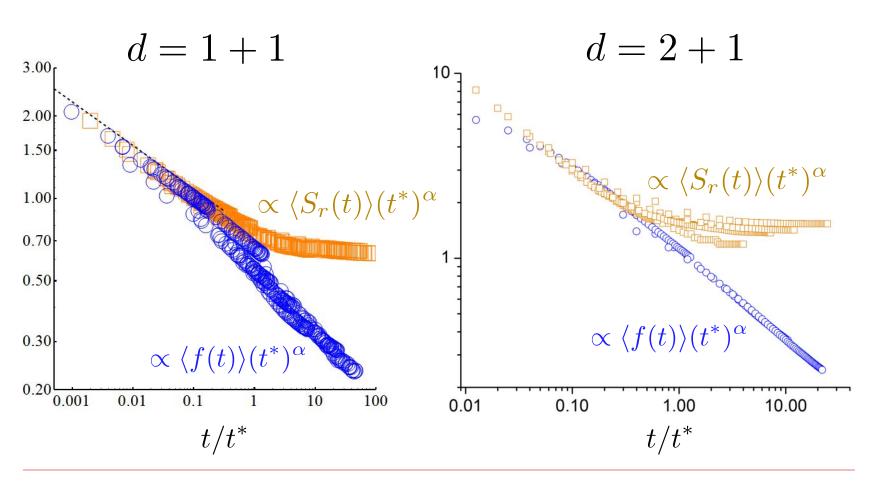


- For bond percolation: $\langle f(t) \rangle = \langle S(t) \rangle$
- In general for DP: $\langle f(t\gg t_{\rm tr})\rangle\simeq \langle S(t\gg t_{\rm tr})\rangle$
- ullet Three exponents characterize DP: eta=eta' $u_\perp, \
 u_\parallel$

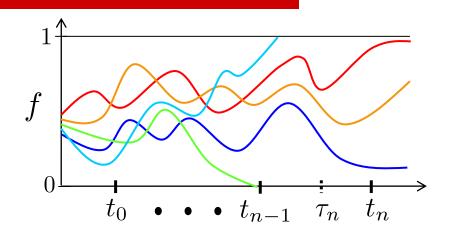
$$\beta=\beta'$$
 $\nu_{\perp},$

Rapidity reversal violation

Inflation breaks rapidity reversal in both dimensions:



Stochastic Differential Equations



$$\partial_t p(f,t) = -\partial_f \left[v(f)p \right] + \partial_f^2 \left[D(f)p \right]$$
 Fokker-Planck Equation

Equation

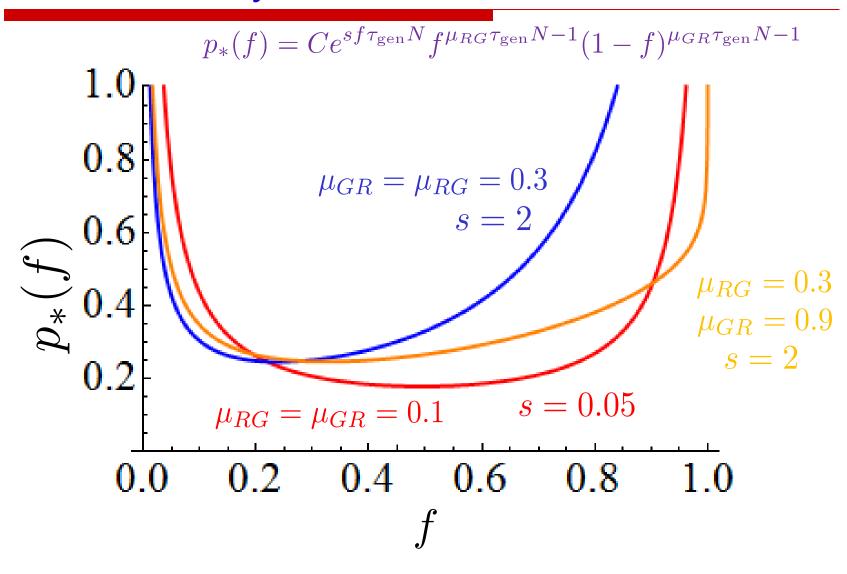
Stochastic Differential Equation

$$\partial_t f = v(f) + \sqrt{2D(f)}\eta(t)$$
$$\langle \eta(t)\eta(t')\rangle = \delta(t - t') \ \langle \eta(t)\rangle = 0$$

$$\tau_i = \begin{cases} t_{i-1} & \text{Îto} \\ (t_i + t_{i-1})/2 & \text{Stratonovich} \end{cases}$$

$$t_{i-1}$$
 t_i t_i

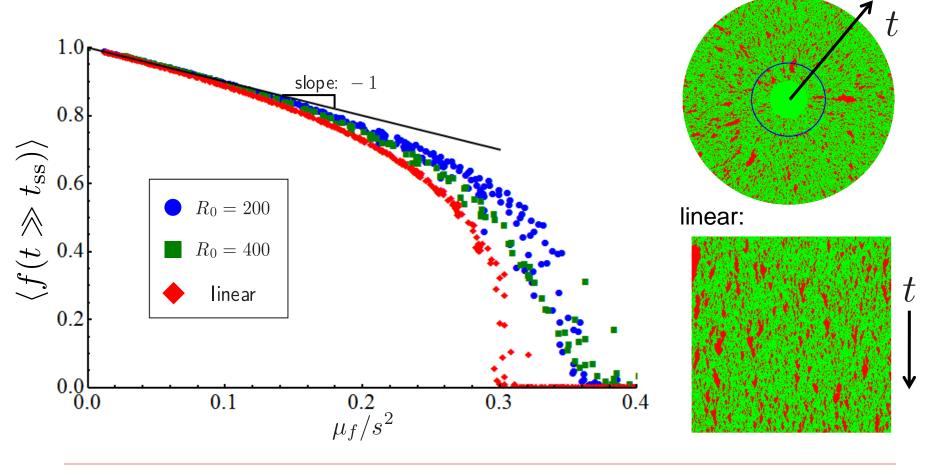
Stationary Distributions



Active state scaling

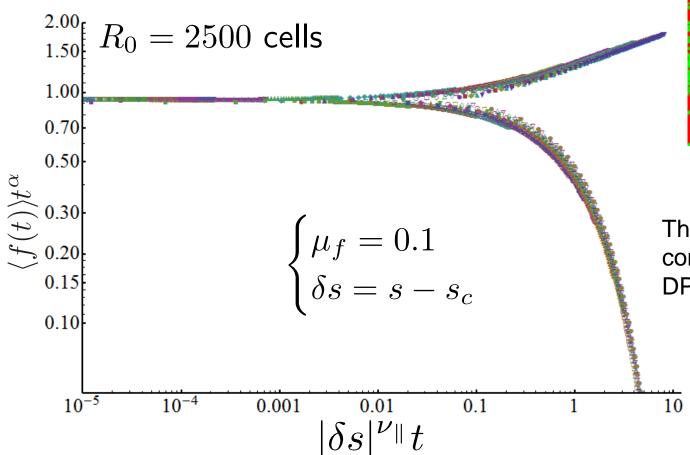
In the active state, linear and radial range expansions have the radial:

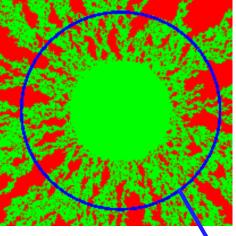
same steady state.



Regular DP occurs at short times

The early time dynamics are the same in linear and radial range expansions:



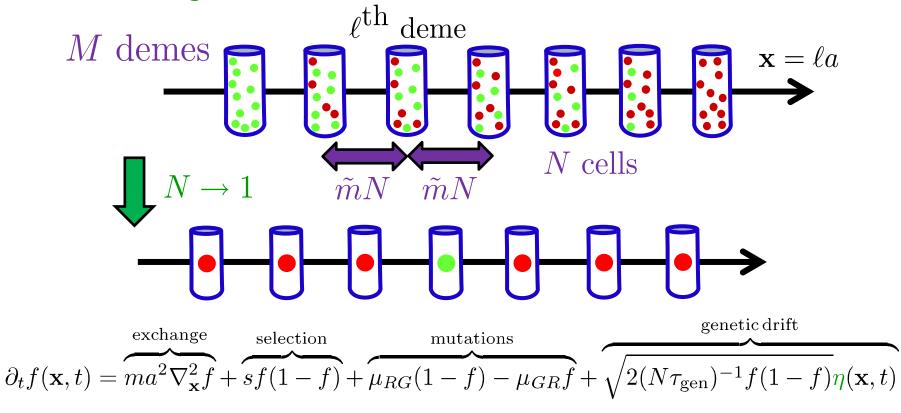


The collapse is consistent with the DP critical exponents:

$$\begin{cases} \alpha = \frac{\beta}{\nu_{\parallel}} \approx 0.159 \\ \nu_{\parallel} \approx 1.73 \end{cases}$$

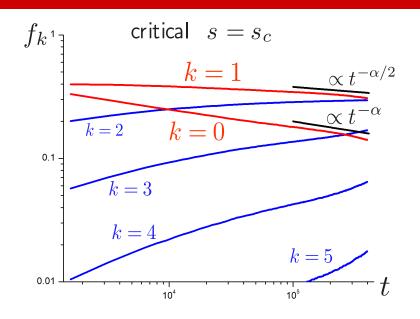
Stepping-Stone Model

- Spatially Distributed Populations (Demes)
- Exchange of Individuals



Noise correlations: $\langle \eta(\mathbf{x},t)\eta(\mathbf{x}',t')\rangle = \delta(\mathbf{x}-\mathbf{x}')\delta(t-t')$

The Critical Phase



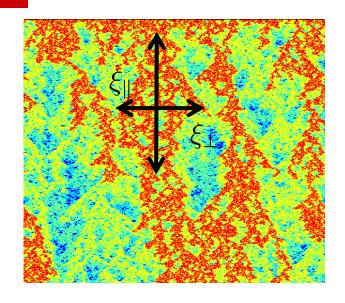


velocity

$$v \sim (\mu - \mu_c)^{\nu_{\parallel}} \quad \nu_{\parallel} \approx 1.7$$

wid th

$$W \to K^{1/2}$$
 $W_c \sim (\ln t)^{\gamma}$
 $\gamma \approx 0.24$



Muller's ratchet

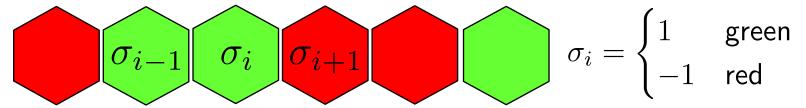
velocity

$$v \sim (1-f_0)^N \quad f_0 \approx e^{-\mu/s}$$
 width

$$W \sim \sqrt{\frac{\mu}{s}}$$

The Voter Model (no selection)

Consider a lattice of "voters"



• Flip spin i with rate

$$\omega(\{\sigma\} \to \{\sigma\}_i) = \underbrace{\frac{1}{2} \left[1 - \frac{\sigma_i}{z} \sum_{k \text{ n.n. of } i} \sigma_k \right]}_{\text{drift and exchange}} + \underbrace{\frac{\mu_{\text{GR}}(1 + \sigma_i)}{2} + \frac{\mu_{\text{RG}}(1 - \sigma_i)}{2}}_{\text{mutations}}$$

Continuous time Master Equation

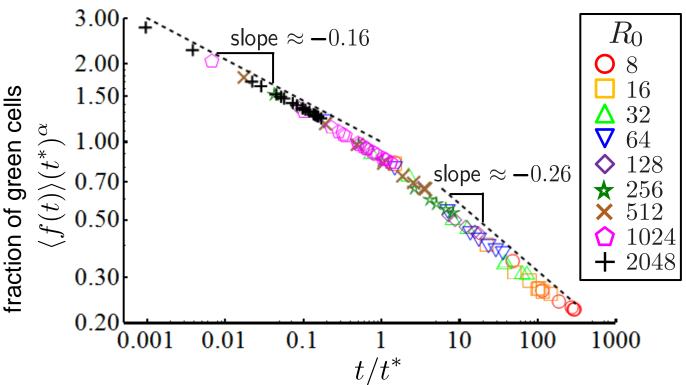
$$\begin{array}{c}
p_{\text{GR}} \\
p_{\text{RG}}
\end{array}$$

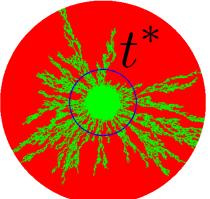
$$\begin{array}{c}
p_{\text{RG}} = \mu_{\text{GR}} \\
p_{\text{RG}} = \mu_{\text{RG}}
\end{array}$$

$$\partial_t P(\{\sigma\}, t) = \sum_{\{\sigma'\}} \left[\omega\left(\{\sigma'\} \to \{\sigma\}\right) P(\{\sigma'\}, t) - \omega(\{\sigma\} \to \{\sigma'\}) P(\{\sigma\}, t) \right]$$

Inflationary scaling (all green homeland)

- We treat crossover time tas a new variable in all scaling functions
- lacktriangle We find that t^* scales the same way as a finite time variable

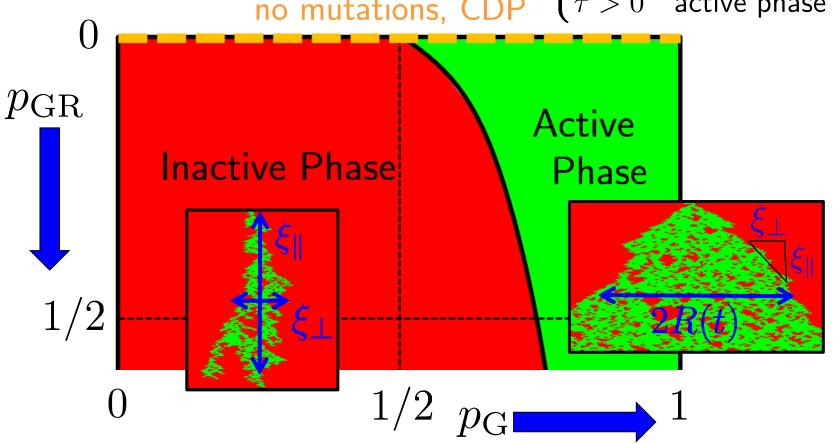




Directed Percolation Phase Transition

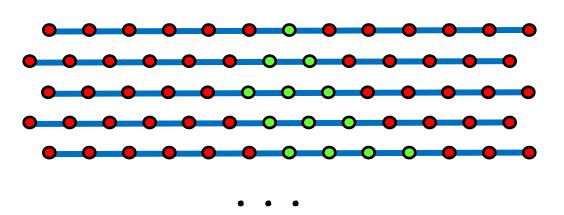
$$\tau = p_{\rm G} - p_{\rm G}^*$$

The control parameter: $au=p_{\rm G}-p_{\rm G}^*$ $\begin{cases} au<0 & {\rm absorbing\ phase} \\ au=0 & {\rm phase\ transition} \\ au>0 & {\rm active\ phase} \end{cases}$



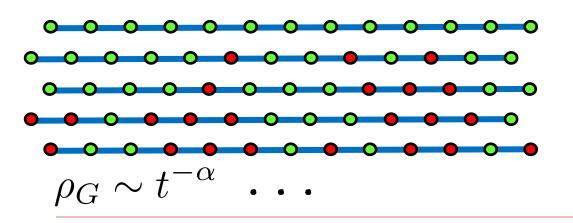
Initial Conditions are Important

1) Isolated seed initial condition:



$$\begin{cases} N_G \sim t^{\Theta} \\ P_{\text{surv}} \sim t^{-\delta} \\ R \sim t^{1/z} \end{cases}$$

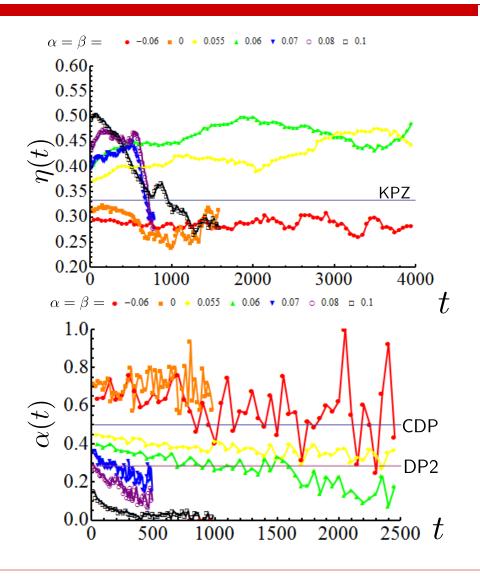
2) Fully occupied initial condition:

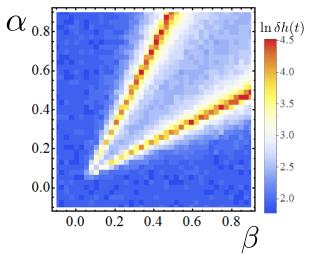


- 1) $P_{\text{perc}} = \lim_{t \to \infty} P_t(\text{active})$
- 2) $\varrho = \lim_{t \to \infty} P_t(\text{occupied})$

Near critical point:

$$P_{\rm perc} \sim \tau^{\beta'} \qquad \varrho \sim \tau^{\beta}$$





Interface width scaling:

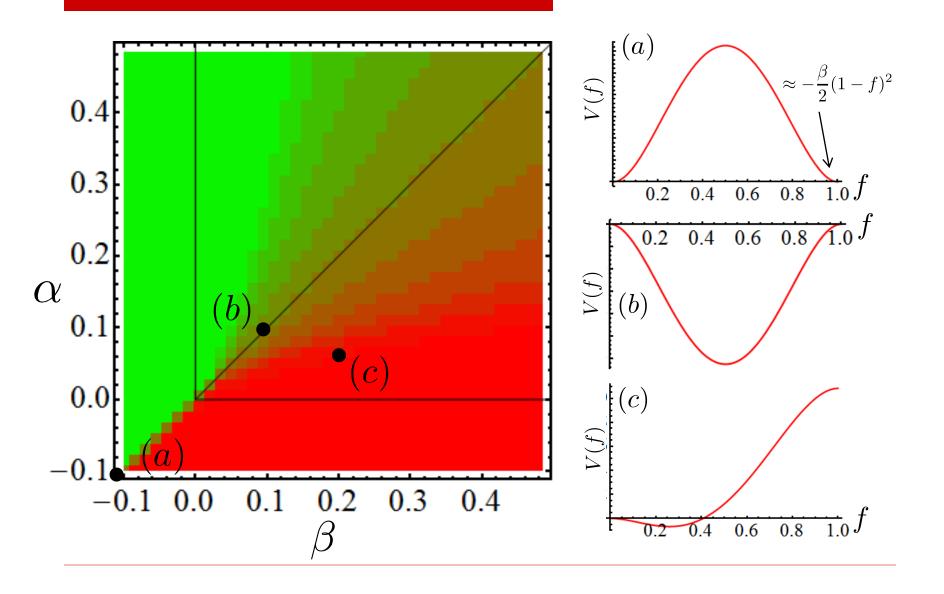
$$\delta h \sim t^{\eta} F_h(L t^{-1/z})$$

$$\sim \begin{cases} L^{\gamma} & L \ll t^{1/z} \\ t^{\eta} & L \gg t^{1/z} \end{cases}$$

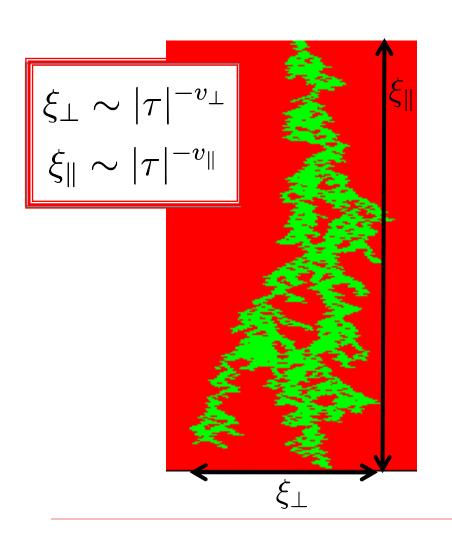
Mixed phase density scaling:

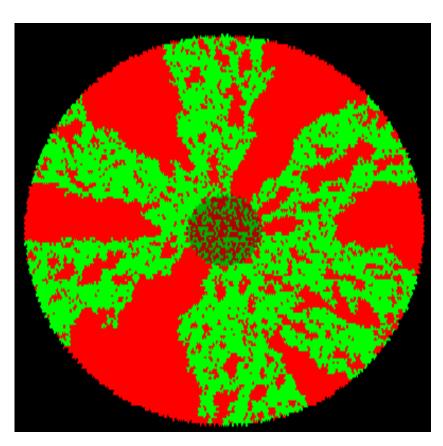
$$\rho_A \sim t^{-\alpha}$$

Effective Potentials

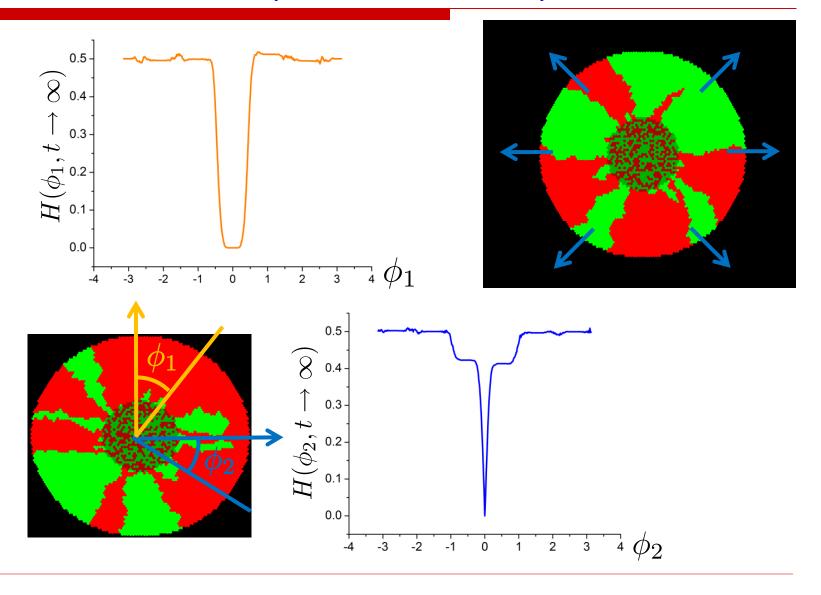


Correlation Lengths

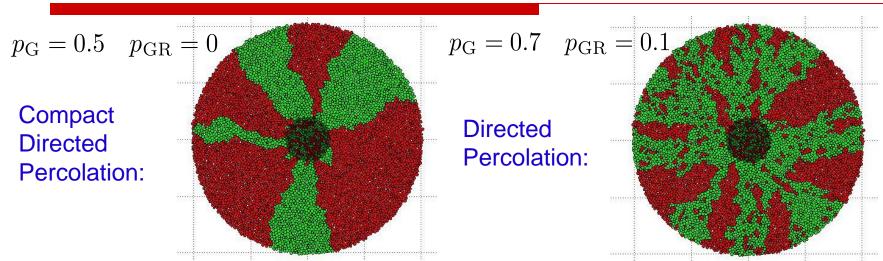




Lattice Effects (no mutations)

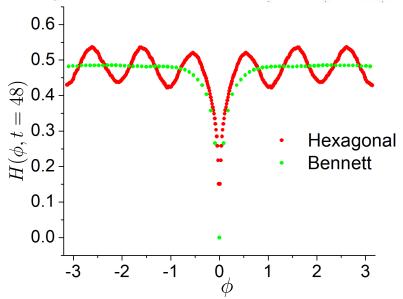


Bennett Model Simulations



Corrected heterozygosity:

$$R_0 = 15$$
 $p_{\rm G} = 0.7$ $p_{\rm GR} = 0.1$



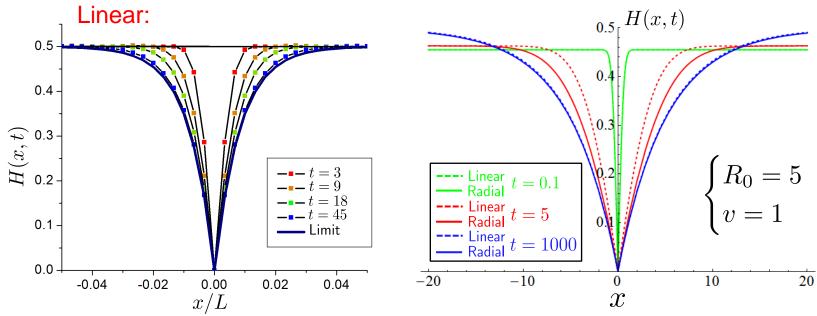
Neutral with Mutations

Linear:

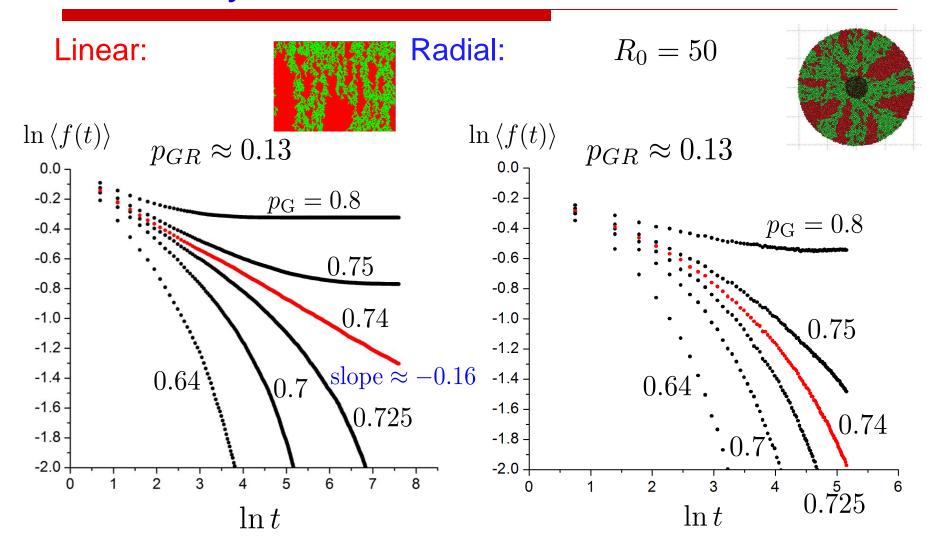
$$H(x,t) = \frac{2\mu_{\rm RG}\mu_{\rm GR}}{(\mu_{\rm GR} + \mu_{\rm RG})^2} \left[1 - e^{-|x|\sqrt{\frac{2(\mu_{\rm GR} + \mu_{\rm RG})}{D}}} \right] + e^{-2t(\mu_{\rm GR} + \mu_{\rm RG})} f(x,t)$$

Radial: Approaches the same stationary distribution and exhibits a cross-over time: $t_* = R_0/v$

$$\mu_{\rm GR} = \mu_{\rm RG} = 0.01$$



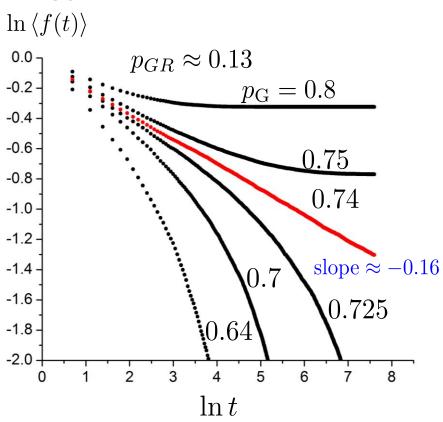
One-way Mutations and Selection



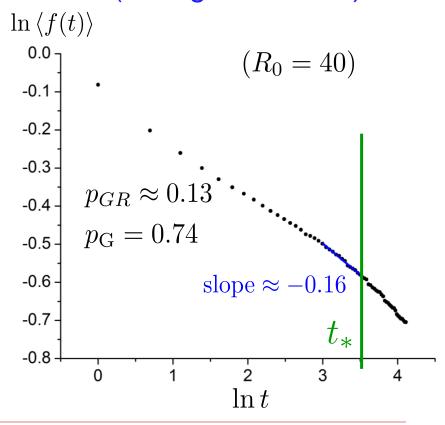
One-way Mutations and Selection

It is easier to connect the linear and radial model on the same lattice:

Linear:



Radial (hexagonal lattice):



References

- M. Henkel, H. Hinrichsen, and S. Lübeck,
 Non-Equilibrium Phase Transitions
 (Springer, Dordrecht, 2009)
- □ S. Redner A Guide to First-Passage Processes (Cambridge University Press 2001)
- K. Korolev et al. Genetic demixing and evolution in linear stepping stone models, Reviews of Modern Physics, 82 (2), 2010, pp. 1691-1718
- N. G. Van Kampen Stochastic Processes in Physics and Chemistry (Elsevier 2007)