

# Stochastic modelling and immunology: How many populations? how many cells? how many encounters?

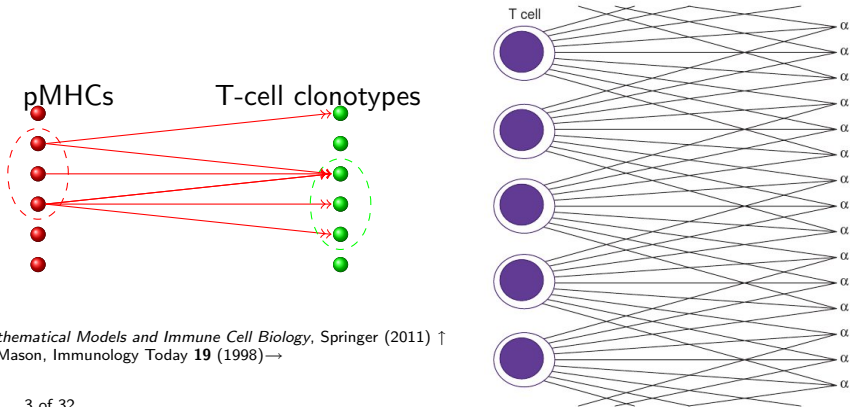
Grant Lythe and Carmen Molina-París (Leeds)  
Robin Callard and Rollo Hoare (UCL)

Thanks to: Hugo van den Berg, Nigel Burroughs, David Rand, Jochen Voss

2014

# The T cell repertoire and self pMHC universe

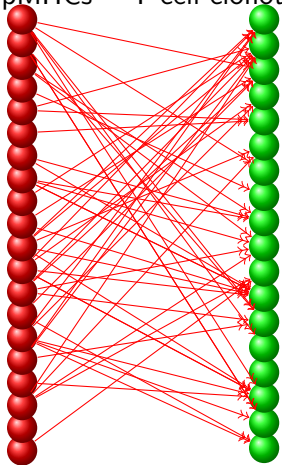
The human body maintains a diverse repertoire of T cells, about  $10^{11}$  total cells classified by their T cell receptor into clonotypes. New T cells from the thymus or division of cells in the periphery compensate for cell death.



*Mathematical Models and Immune Cell Biology*, Springer (2011) ↑  
D. Mason, *Immunology Today* **19** (1998)→

# Cross-reactivity and clonal identity

self pMHCs    T cell clonotypes



Each clonotype is assigned a pattern of interaction with the set of  $M$  pMHCs. In the simplest algorithm, each of the pMHC is recognised with probability  $p$ , so that the mean number of pMHC recognised (cross-reactivity) is  $pM$ . The number of possible combinations is sufficiently large that each recognition profile is a unique signature.

Singh, Bando and Schwartz, *Immunity* **37** (2012)  
Sewell, *Nature Reviews Immunology* **12** (2012)  
Nikolich-Zugich et al *Nature Reviews Immunology* **4** (2004)

# Stochastic system dynamics

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## Death

Every T cell has a constant probability per unit time  $\mu$  of dying, independent of all others.

## Division

Each pMHC set stimulates at rate  $\gamma$ . The stimulus is equally likely to cause one round of cell division in any of the T cells capable of recognising it.

The stimulus is divided into  $M$  subsets.

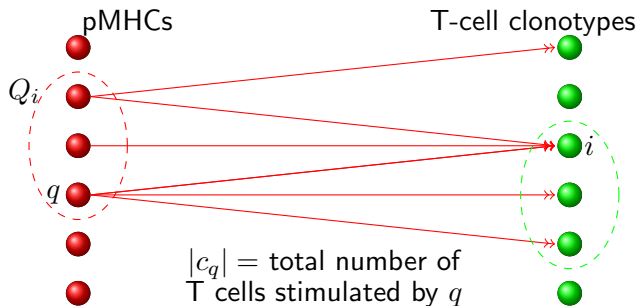
The number of T cells of type  $i$  at time  $t$  is  $n_i(t) \geq 0$ .

A clonotype has survived to time  $t$  if  $n_i(t) > 0$ .

The number of surviving clonotypes at time  $t$  is  $N(t)$ .



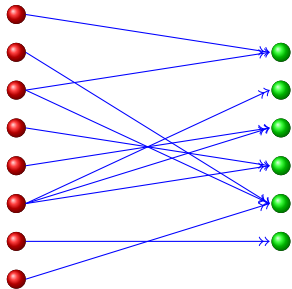
## Stimuli and cell division



Birth rate for T cells of type  $i$

$$\Lambda_i = \gamma \sum_{q \in Q_i} \frac{n_i}{|c_q|} \leq \gamma \phi_i \text{ where } \phi_i = \text{number of pMHCs in } Q_i.$$

## Multidimensional Markov dynamics: example



$$\begin{pmatrix} 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

Suppose that  $n(t) = (15, 7, 9, 0, 11, 1)$ . Then

$$\Pr[\text{next event is a death}] = \frac{\Omega(t)}{\Omega(t) + \Lambda(t)}$$

where  $\Omega(t) = \mu(15 + 7 + 9 + 0 + 11 + 1)$

and

$$\Lambda(t) = \Lambda_1(t) + \Lambda_2(t) + \Lambda_3(t) + \cdots + \Lambda_6(t),$$

where

# Model of large-scale clonal competition

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# Timescales

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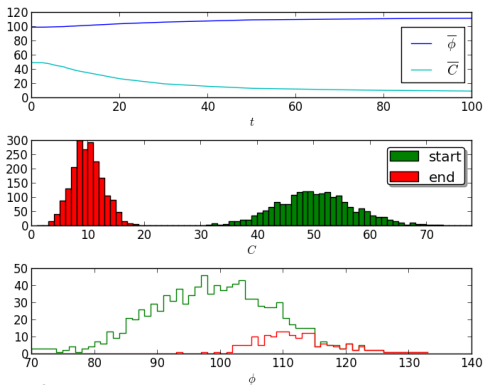
- The overall timescale for T-cell lifetimes is  $\mu^{-1}$ .  
Mouse:  $\mu = 1\text{month}^{-1}$       Human:  $\mu = 1\text{year}^{-1}$
- Transient timescale: the mean total number of T cells finds the level  $\frac{M\gamma}{\mu}$ .
- Extinction timescale: the probability that a clone, initially with  $n_0$  cells, survives up to time  $t$  is

$$\Pr(\text{survival}) = 1 - \exp\left(-\frac{n_0}{\mu t}\right)$$

That is, half of all clonotypes survive until  $t_{1/2} = \frac{n_0}{\mu} \ln 2$ .

# Understanding clonotype competition

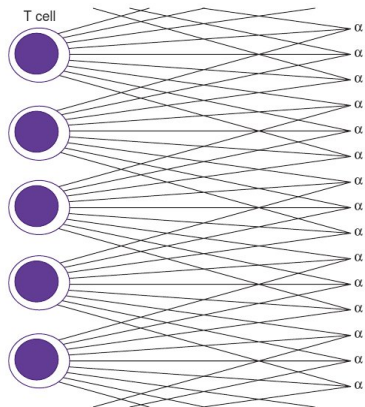
- For each clonotype  $i$ , we can define  $\phi_i =$  number of  $q$  in  $Q_i$ .
- For each pMHC  $q$  we can define  $|C_q|(t) =$  number of surviving clonotypes recognising  $q$ .



Numerical realization  
with  $N = 1000$ ,  
 $M = 2000$ ,  $p = 0.05$ ,  
 $\mu = 1.0$ ,  $\gamma = 10.0$  and  
 $n_i(0) = 10$ .

- Green: initial distribution.
- Red: distribution at  $T = 100$ .

# Mason relation



$$M\bar{C} = N\bar{\phi}$$

**Fig. 3.** The derivation of the crossreactivity equation. Fifteen different MHC-associated peptides, ' $\alpha$ ', are shown interacting with five different T cells. Each T cell reacts with nine different peptides and each peptide reacts with three different T cells. Evidently,  $3 \times 15 = 9 \times 5 = 45$ , which is the number of peptide-T-cell interactions in the figure. Generalizing this result,  $T(p) \times N = P(t) \times T$ . Note that the value of  $T(p)$  will vary for different peptides and similarly the value of  $P(t)$  will not be the same for all T cells. However, the crossreactivity equation remains valid if the mean values of  $T(p)$  and  $P(t)$  are used.

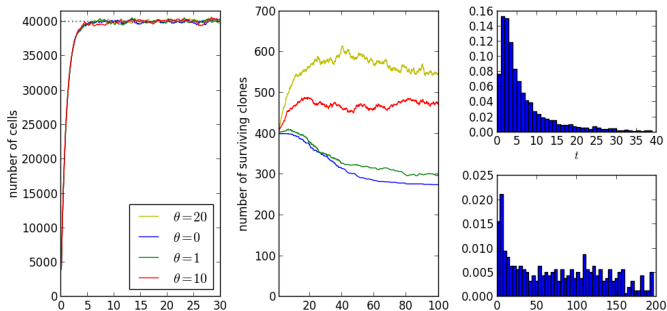
D. Mason, *Immunology Today* **19** (1998)  
Zarnitsyna et al, *Frontiers in Immunology* (2013)

# Thymic production: maintenance and reconstitution

At random times, with rate  $\theta$ , new clonotypes are created with  $n_\theta$  cells.

- The mean total number of cells is almost unaffected.
- Most thymic emigrant clonotypes do not survive for long, but those that do are important in maintaining diversity and coverage.

Berzins et al, Trends in Molecular Medicine **10** (2002)



## Parameter value guesses for mice and humans

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The steady mean total number of cells is  $\mu^{-1}(\gamma M + n_{\theta}\theta)$ .

### Mice

$$\mu = 1\text{month}^{-1}$$

Total (naive CD4<sup>+</sup>) T cells:

$$4 \times 10^7$$

Thymic production:

$$n_{\theta}\theta = 4 \times 10^7\text{month}^{-1}$$

$$p = 10^{-6}, M = 10^9,$$

$$\gamma = 10^{-3}\text{month}^{-1}$$

$$N \simeq 2 \times 10^7/n_{\theta}$$

### Humans

$$\mu = 1\text{year}^{-1}.$$

Total (naive CD4<sup>+</sup>) T cells:

$$4 \times 10^{11}.$$

Thymic production:

$$n_{\theta}\theta = 10^{10}\text{year}^{-1}$$

$$p = 10^{-6}, M = 10^{10},$$

$$\gamma = 10\text{year}^{-1}$$

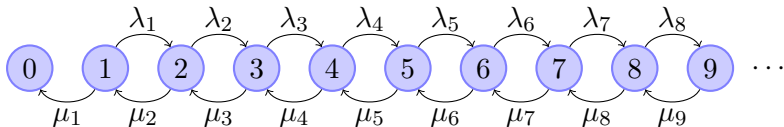
$N =$  no simple formula.

Bains, Antia, Callard and Yates, *Blood* **113** (2009)  
Westera et al *Blood* (2013)  
Vrisekoop et al *PNAS* **105** (2008)  
Murray et al *Immunology and Cell Biology* (2003)  
de Boer and Perelson, *J Theoretical Biology* (2013)



## Markov chain model and extinction

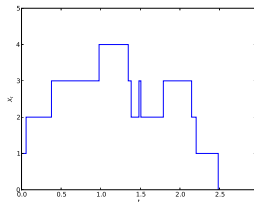
$p_n(t)$  is the probability that, at time  $t$ , there are  $n$  T cells of clonotype  $i$ . The probability that, at time  $t + \Delta t$ , there are  $n - 1$  T cells of clonotype  $i$  is  $n\mu\Delta t$ , as  $\Delta t \rightarrow 0$ .  $\mu_n = n\mu$ .



In the “mean-field” model, extinction occurs with probability 1.

Limiting conditional distribution:

$$q_n = \lim_{t \rightarrow \infty} \frac{p_n(t)}{1 - p_0(t)}.$$



## Global competition model (one resource)

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In any short time interval, a T cell either remains unchanged, dies, or divides into two cells of the same clonotype. The dynamics are thus governed by the birth (division) and death rates. For the latter, we adopt the simplest hypothesis: that each T cell, independently of all others, has a probability  $\mu$  per unit time (rate) of death. Cell division results from a constant rate of stimulus  $\gamma$  that is equally likely to be received by each living cell.

- Each cell, independently, has a constant death rate,  $\mu$ .
- The resource causes cell division at rate  $\gamma$ . All living cells are equally likely to receive stimulus and divide.

## Stationary mean total number of cells

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If the number of cells alive at time  $t$  is  $n(t) > 0$  then the birth rate is  $\gamma$  and the death rate is  $\mu n(t)$ . That is,

$$\lim_{\Delta t \rightarrow 0} \Delta t^{-1} \Pr[n(t + \Delta t) - n(t) = 1] = \gamma \quad \text{and,}$$

$$\lim_{\Delta t \rightarrow 0} \Delta t^{-1} \Pr[n(t + \Delta t) - n(t) = -1] = n(t)\mu.$$

Consider the quantities  $p_k(t) = \Pr[n(t) = k]$ , for each integer  $k$ . They satisfy

$$\frac{d}{dt} p_0 = \mu p_1$$

$$\frac{d}{dt} p_1 = -\mu p_1 + 2\mu p_2 - \gamma p_1$$

$$\frac{d}{dt} p_k = \gamma(p_{k-1} - p_k) + \mu((k+1)p_{k+1} - kp_k) \quad k \geq 2.$$

## Stationary mean total number of cells

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Let the mean total number of cells be  $x(t) = \mathbb{E}(n(t))$ .

Then  $x(t) = \sum_{k=1}^{\infty} k p_k(t)$  and

$$\begin{aligned}\frac{d}{dt}x(t) &= \mu \left( -p_1 + 2p_2 - \sum_{k=2}^{\infty} k^2 p_k + \sum_{k=2}^{\infty} k(k+1)p_{k+1} \right) \\ &\quad + \gamma \left( -p_1 - \sum_{k=2}^{\infty} k p_k + \sum_{k=2}^{\infty} k p_{k-1} \right) \\ &= \mu \left( -p_1 - \sum_{l=2}^{\infty} l p_l \right) + \gamma \sum_{k=0}^{\infty} p_k \\ &= -\mu x(t) + \gamma.\end{aligned}$$

That is

$$\frac{d}{dt}x = \gamma - \mu x.$$

## Clonotypes

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The cell population is divided into clonotypes. Each cell has a clonotype label  $i$  and the number of cells with label  $i$  at time  $t$  is  $n_i(t)$ . Thus

$$n(t) = \sum_i n_i(t).$$

Now the birth and death rates for clonotype  $i$  are

$$\lim_{\Delta t \rightarrow 0} \Delta t^{-1} \Pr[n_i(t + \Delta t) - n_i(t) = 1] = \gamma \frac{n_i(t)}{n(t)},$$

and

$$\lim_{\Delta t \rightarrow 0} \Delta t^{-1} \Pr[n_i(t + \Delta t) - n_i(t) = -1] = n_i(t)\mu.$$

The competition for stimulus, between clonotypes and between cells of the same clonotype, is called **global or public** because of the factor  $\frac{n_i(t)}{n(t)}$  in the birth rate for clonotype  $i$ .

## Distribution of extinction times

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Now, if we assume  $n(t) \simeq \langle n \rangle = \frac{\gamma}{\mu}$ , then

$$\lambda_i(t) \simeq \mu n_i,$$

Let us approximate  $n_i$  by a diffusion process,  $\mathbf{X}_t$ .

$$d\mathbf{X}_t = \sqrt{2\mu\mathbf{X}_t}d\mathbf{W}_t.$$

If  $F(t, b)$  is the probability of hitting 0 before time  $t$ , starting with  $\mathbf{X}_0 = b$ , then

$$\frac{\partial}{\partial t} F(t, b) = \frac{1}{2}\mu b \frac{\partial^2}{\partial b^2} F(t, b),$$

with  $F(t, 0) = 1$ . Thus  $F(t, b) = 1 - \exp(-\frac{b}{\mu t})$  and

$$\Pr[\mathbf{X}_t = 0 | \mathbf{X}_0 = b] = \exp(-\frac{b}{\mu t}).$$

# Cells and interactions of the immune system

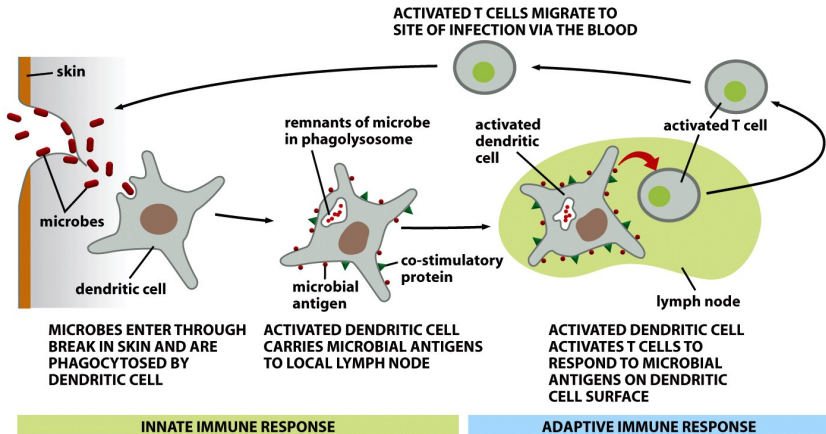


Figure 25-5 Molecular Biology of the Cell 5/e (© Garland Science 2008)

# Cells and interactions of the immune system

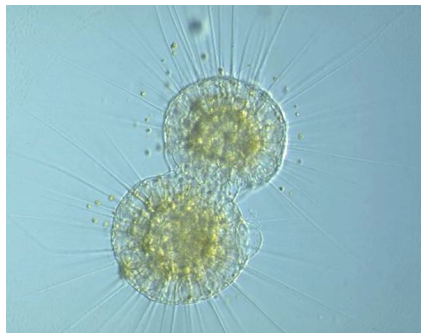
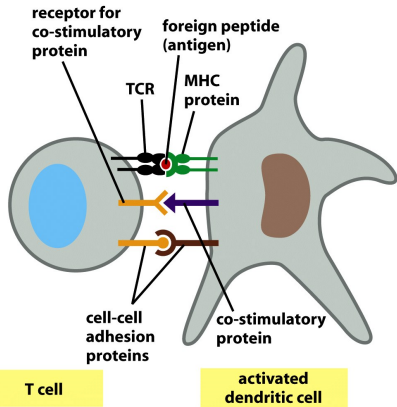


Figure 25-45 Molecular Biology of the Cell 5/e (© Garland Science 2008)



# Quantifying the probability of T cell activation

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- Adaptive responses are initiated through encounters between rare naive Ag-specific T cells and Ag-bearing dendritic cells (DCs).
- The number of DCs in the draining Lymph node (LN) influences the chance that rare Ag-specific T cells are activated.
- Using two experimental approaches and one in silico model, we measured the probability of T cell-DC encounters.

## Brief report

### How many dendritic cells are required to initiate a T-cell response?

Susanna Celli,<sup>1,2</sup> Mark Day,<sup>3</sup> Andreas J. Müller,<sup>1,2</sup> Carmen Molina-Paris,<sup>3</sup> Grant Lythe,<sup>3</sup> and Philippe Bousso<sup>1,2</sup>

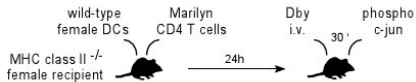
<sup>1</sup>Institut Pasteur, Dynamics of Immune Responses Unit, Paris, France; <sup>2</sup>Inserm U668, Paris, France; and <sup>3</sup>Department of Applied Mathematics, University of Leeds, Leeds, United Kingdom

T-cell activation in lymph nodes relies on encounters with antigen (Ag)-bearing dendritic cells (DCs) but the number of DCs required to initiate an immune response is unknown. Here we have used a combination of flow cytometry, 2-photon imaging, and computational modeling to quantify the probability of T cell-DC en-

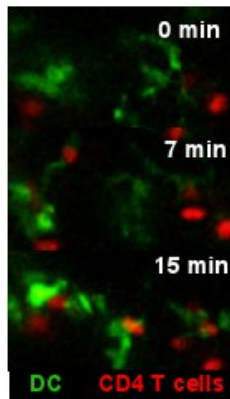
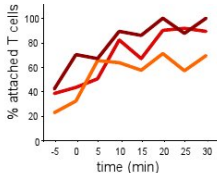
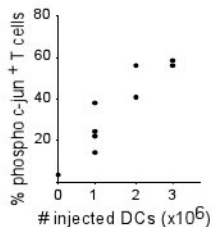
counters. We calculated that the chance for a T cell residing 24 hours in a murine popliteal lymph nodes to interact with a DC was 8%, 58%, and 99% in the presence of 10, 100, and 1000 Ag-bearing DCs, respectively. Our results reveal the existence of a threshold in DC numbers below which T-cell responses fail to be elicited

for probabilistic reasons. In mice and probably humans, we estimate that a minimum of 85 DCs are required to initiate a T-cell response when starting from precursor frequency of  $10^{-5}$ . Our results have implications for the rational design of DC-based vaccines. (*Blood*. 2012; 120(00): 000-000)

# T cell - dendritic cell interactions in a lymph node



- Flow cytometry after 30 minutes (phospho-c-jun staining).
- Two-photon imaging during and after injection of peptide.

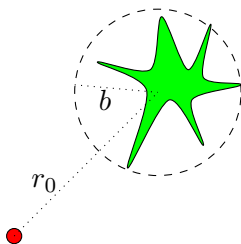


## Cell-cell encounters confined to a volume

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Take a DC to be stationary and with effective radius  $b$ .

Approximate a T cell by a diffusing point particle with diffusivity  $D$ .



Preston, Waters, Jensen, Heaton and Pritchard. Physical Review E (2006)

Cheviakov and Ward. Mathematical and Computer Modelling (2011)

Mark Day and Grant Lythe, Springer (2012)

## Estimate for $\alpha$

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In general, the mean hitting time,  $T$ , as a function of the initial location,  $x_0$ , satisfies  $D\nabla^2 T(x_0) = -1$ . If the DC is situated at the centre of the volume, the mean time is a function of  $r_0 = |x_0|$  only,  $T(x_0) = F(r_0)$ , with  $F(b) = 0$  and  $\frac{\partial}{\partial r} F(R) = 0$ .

If the T cell starts a distance  $r$  from the centre of the volume, then

$$F(r) = \frac{R^3}{3D} \left( \frac{1}{b} - \frac{1}{r} \right) - \frac{1}{6D} (r^2 - b^2).$$

The rate  $\alpha$  is estimated the inverse of the mean hitting time, averaged over all available initial T-cell positions inside the volume, and expanding in powers of  $b/R$ :

$$\frac{1}{\alpha} = \frac{1}{\frac{4}{3}\pi(R^3 - b^3)} \int_b^R 4\pi r^2 F(r) dr = \frac{R^3}{3Db} - \frac{3}{5} \frac{R^2}{D} + \dots$$

## Experiment, numerics, formula

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$$\text{Prob(T cell does not encounter any DC)} = e^{-\alpha At}.$$

$$\text{Prob(T cell encounters at least one DC)} = 1 - e^{-\alpha At}.$$

With  $N$  T cells and  $A$  DCs,

$$\text{Prob(No T cell encounters any DC)} = e^{-\alpha NAt}.$$

Let the number of DCs that yields a 50 percent probability of at least one T cell-DC encounter in time  $t$  be denoted by  $A^*$ . Then

$$A^* = \frac{\ln 2}{\alpha Nt}.$$

Choose  $t = 24$ hours.

In both mice and humans, we estimate that a minimum of 85 DCs are required to initiate a T cell response when starting from a precursor frequency of  $10^{-6}$ .

## Motion on a network resembles Brownian motion?

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T cells can move on the network of reticular fibroblastic cells inside the lymph node, which may be haphazardly distributed, but is mostly static.

If the distribution of edges lengths  $l$  has  $\beta = \mathbb{E}(l)$  and  $\gamma = \mathbb{E}(l^2)$ , and if a T cell moves with constant velocity  $v$ , then

$$D \propto v \frac{\gamma}{\beta}.$$

# “Mathematical Models and Immune Cell Biology”

Springer volume, 19 Chapters.

Carmen Molina-París - Grant Lythe *Editors*

## Mathematical Models and Immune Cell Biology

Mathematical immunology is in a period of rapid expansion and excitement. At recent meetings, a common language and research direction has emerged amongst a world-class group of scientists and mathematicians. *Mathematical Models and Immune Cell Biology* aims to communicate these new ideas to a wider audience. The reader will be exposed to a variety of tools and methods that go hand-in-hand with the immunological processes being modeled. This volume contains chapters, written by immunologists and mathematicians, on thymocytes, on T cell interactions, activation, proliferation and homeostasis, as well as on dendritic cells, B cells and germinal centers. Chapters are devoted to measurement and imaging methods and to HIV and viral infections.

Molina-París - Lythe *Eds.*



Mathematical Models and Immune C

Carmen Molina-París  
Grant Lythe *Editors*

# Mathematical Models and Immune Cell Biology



## MATHEMATICAL MODELLING AFFINITY GROUP

19 - 20 MAY 2014

<b>Monday 19 May</b>	09:30-10:00	<b>REGISTRATION</b>
10:45-11:10	<b>REGISTRATION &amp; COFFEE</b>	10:00-10:50 <b>Gerard Graham (University of Glasgow)</b> <i>Chemokines and the regulation of leukocyte migration in immunity</i>
11:10-12:00	<b>Robin Callard (UCL)</b> <i>T cell homeostasis and immune reconstitution in HIV infected children on anti-retroviral therapy</i>	10:50-11:15 <b>Niyaz Ahmed (University of Hyderabad)</b> <i>Immunology of novel bacterial survival mechanisms encoded by accessory genome content: from theoretical prediction to experimental evidence</i>
12:00-12:50	<b>Martin Turner (Babraham Institute)</b> <i>Molecular regulation of lymphocyte cell cycle</i>	<b>LUNCH</b>
12:50-14:00	<b>LUNCH</b>	11:15-11:45 <b>COFFEE AND BISCUITS</b>
14:00-14:50	<b>Klaus Okkenhaug (Babraham Institute)</b> <i>Signalling by PI3Ks in the immune system</i>	11:45-12:10 <b>Joanna Lewis (UCL)</b> <i>Production and MHC-unbinding rates of viral peptides both affect the timing of epitope presentation by MHC-I</i>
14:50-15:15	<b>Sitabhra Sinha (MISc, Chennai, India)</b> <i>Action-at-a-distance in cell signalling networks</i>	12:10-13:00 <b>Simon Davis (University of Oxford)</b> <i>Unconventional receptor triggering in T cells: the kinetic-segregation model</i>
15:15-15:45	<b>COFFEE &amp; BISCUITS</b>	13:00 - 14:00 <b>LUNCH</b>
15:45-16:10	<b>Benny Chain (UCL)</b> <i>Tracking global changes induced in the CD4 T cell receptor repertoire by immunisation with a complex antigen using short stretches of CD83 protein sequences</i>	14:00-14:25 <b>Alastair Bailey (University of Southampton)</b> <i>Investigating the relationship between MHC-I antigen processing and protein plasticity using molecular dynamics simulations</i>
16:10-16:35	<b>Jennifer Benichou (Bar Ilan University, Israel)</b> <i>Restricted DH gene reading frame usage in the expressed human antigen repertoire is selected based on their amino acid content</i>	14:25-14:50 <b>Hannah Mayer (University of Bonn)</b> <i>A mathematical justification for a specific recognition by T cells</i>
16:35-17:00	<b>Valentina Proserpio (EMBL, European Bioinformatics Institute)</b> <i>Transcriptional dynamics in T helper 2 cells reveal a three state differentiation model</i>	14:50-15:15 <b>Aridaman Pandit (University of Utrecht)</b> <i>Modelling cytotoxic T lymphocyte fate commitment dynamics</i>
17:00-17:25	<b>Andreas Bruckbauer (Cancer Research UK)</b> <i>From single molecules to nanofactories: the spatio-temporal dynamics of the B cell receptor in the steady state</i>	15:15-15:45 <b>COFFEE AND BISCUITS</b>
18:30	<b>Dinner at St John's Chop House</b>	15:45 - 16:10 <b>Thesa Hogan (MRC &amp; UCL)</b> <i>Cell-intrinsic and extrinsic factors combine to determine CTL killing efficiency in vivo</i>
		16:10-17:00 <b>Carmen Molina-Paris (University of Leeds)</b> <i><math>\kappa</math>-<math>\gamma</math> in T cell homeostasis: modelling at the molecular, cellular and population levels</i>
		- END -

Tuesday 20 May

Next meeting:  
Microsoft Research, Cambridge  
4-5 June 2015.  
<http://www1.maths.leeds.ac.uk/applied/BSI/>



# Academic fellowships

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## Are you one of the 250 Great Minds we are looking for?

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## a word from ...

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- Quantitative T cell Immunology (ITN)
- Mathematics for Health and Disease (FP7 IRSES)
- International Network on Theoretical Immunology (FP7 IRSES)
- Immunology, Imaging and Modelling (BBSRC MATSYB)

<http://www1.maths.leeds.ac.uk/Applied/QUANTI>

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