

A waiting time problem arising from the study of multi-stage carcinogenesis

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Outline of talk

1. History and background
2. The model
3. Main results and proof sketches
4. Generalizations

History and Background

Muller (1951): “There are, however, reasons for inferring that many or most cancerous growths would require a series of mutations in order for cells to depart sufficiently from the normal.”

Armitage-Doll (1954): Proposed multi-stage model of cancer. If a cell has experienced $j - 1$ changes, j th change at rate u_j . Cancer occurs after m changes.

- For small t , probability that $m - 1$ changes happen before time t is approximately

$$\frac{u_1 u_2 \dots u_{m-1} t^{m-1}}{(m-1)!}.$$

- Probability that m th change happens in $[t, t + dt]$ is $u_m dt$.
- Incidence rate of cancer at time t , for small t , is

$$r(t) dt \approx \frac{u_1 u_2 \dots u_m t^{m-1}}{(m-1)!} dt.$$

Examined data on 17 types of cancer. Typically incidence rate increases like 5th or 6th power of age, suggesting 6 or 7 stages.

Knudson (1971) discovered that retinoblastoma is a result of two mutations.

Moolgavkar-Luebeck (1992, 2002): 3 or 4 stage model for colon cancer.

Calabrese et. al. (2005): between 4 and 9 mutations required for colon cancer.

Sjoblom et. al. (2006): as many as 14 mutations involved in colon cancer, 20 in breast cancer.

Moolgavkar-Luebeck (1992): “the concept of multi-stage carcinogenesis is one of the central dogmas of cancer research.”

Regulatory sequence evolution (Durrett-Schmidt, 2007): DNA sequences (6-9 nucleotides) control how genes are expressed. Several mutations required to get a given regulatory sequence.

The Model

Population has fixed size N .

Moran model: each individual lives for an Exponential(1) time, then gets replaced by individual chosen at random.

Individuals experience mutations at rate μ (depends on N).

Let τ_m be the first time at which an individual has m mutations.

Clearly $\tau_1 \sim \text{Exponential}(N\mu)$.

Problem: For $m \geq 2$, find limiting distribution of τ_m as $N \rightarrow \infty$.

Important simplifying assumptions:

- One mutation rate μ , rather than j th mutation at rate u_j .
- Mutations offer no selective advantage.

Two ways to accumulate m mutations

1. Fixation: one mutation spreads to the entire population. Then we have to wait for $m - 1$ additional mutations.
2. Stochastic tunneling (Iwasa-Michor-Nowak, 2004): one individual gets m mutations before any mutation fixates.

$4m - 3$ different regimes for asymptotic distribution of τ_m .

For $m = 2$, results for 4 of 5 regimes in Iwasa-Michor-Komarova-Nowak (2005), Wodarz-Komarova (2005).

We have complete results for all m , with rigorous proofs.

Focus in this talk on $m = 3$.

Preliminaries: critical branching processes

When a mutation occurs, number of individuals with the mutation evolves as follows:

- $k \rightarrow k - 1$ at rate $k(N - k)/N$.
- $k \rightarrow k + 1$ at rate $k(N - k)/N$.

When $k \ll N$, approximate by a continuous-time branching process, each individual gives birth and dies at rate 1.

$P(\text{number with the mutation reaches } L) = 1/L$.

$P(\text{mutation lasts for time } t) \sim C/t$ (Kolmogorov, 1938).

Preliminaries: multitype branching processes

Consider the following multitype branching process:

- Initially there is a single type 1 individual.
- Every individual gives birth and dies at rate 1.
- Type k individual mutates to type $k + 1$ at rate μ .

Let $p_m = P(\text{a type } m \text{ individual is born eventually})$. Then

$$p_m = \frac{1}{2 + \mu}(0) + \frac{1}{2 + \mu}(2p_m - p_m^2) + \frac{\mu}{2 + \mu}p_{m-1}.$$

Can rewrite as $p_m^2 + \mu p_m - \mu p_{m-1} = 0$, so

$$p_m = \frac{-\mu + \sqrt{\mu^2 + 4\mu p_{m-1}}}{2} \approx \sqrt{\mu p_{m-1}}.$$

Since $p_1 = 1$, solving inductively gives

$$p_m \approx \mu^{1-2^{-(m-1)}}.$$

Exponential and Gamma limits for small μ

By time t , there are approximately $N\mu t$ mutations, most successful lasts for a time $O(N\mu t)$ before disappearing or fixating.

If $N\mu \ll 1$, time between when a mutation occurs and when it disappears or fixates is much smaller than t , can be neglected.

Mutation fixates with probability $1/N$, has descendant with m mutations with probability approximately p_m . Fixation happens first if $1/N \gg p_m$, or

$$N\mu^{1-2^{-(m-1)}} \rightarrow 0.$$

Fixation before 2 mutations if $\mu \ll N^{-2}$, before 3 if $\mu \ll N^{-4/3}$.

Theorem: Let Z_1 and Z_2 be independent Exponential(1).

- If $\mu \ll N^{-2}$, then $\mu\tau_3 \rightarrow_d Z_1 + Z_2$.
- If $N^{-2} \ll \mu \ll N^{-4/3}$, then $\mu\tau_3 \rightarrow_d Z_1$.
- If $N^{-4/3} \ll \mu \ll N^{-1}$, then $N\mu^{7/4}\tau_3 \rightarrow_d Z_1$.

Remarks about proof

Expected time for mutation to disappear or fixate is $O(\log N)$.

Expected time, up to time t , that there is a mutation in the population that has not fixated is $O(N\mu t \cdot \log N)$.

If $\mu \ll 1/(N \log N)$, ignore first mutations that occur while there is another mutation in the population, proofs are easy.

When $C/(N \log N) \leq \mu \ll 1/N$, many mutations in population at once. Need to show the events that they have a descendant with three mutations are approximately independent.

Poisson Approximation

Split $[0, t]$ into M intervals, let A_i be event that mutation in i th interval has descendant with 3 mutations.

Let β_i be all intervals within a distance $C\mu^{-3/4}$ of the i th.

Result below gives exponential waiting time.

Lemma (Arratia-Goldstein-Gordon, 1989): Let W be number of the A_i that occur, $\lambda = E[W]$. Let $\mathcal{F}_i = \sigma((A_j)_{j \notin \beta_i})$. Define

$$b_1 = \sum_{i=1}^M \sum_{j \in \beta_i} P(A_i)P(A_j),$$
$$b_2 = \sum_{i=1}^M \sum_{i \neq j \in \beta_i} P(A_i \cap A_j),$$
$$b_3 = \sum_{i=1}^M E\left[|P(A_i|\mathcal{F}_i) - P(A_i)|\right].$$

Then $|P(W = 0) - e^{-\lambda}| \leq b_1 + b_2 + b_3$.

The borderline cases

Suppose $\mu \sim CN^{-2}$. After the first fixation, each mutation fixates with probability $1/N$ and has a descendant with 3 mutations but does not fixate with probability $O(1/N)$.

Let $X(t)$ be the number of individuals with the mutation at time t . Births and deaths at rate $X(t)(N - X(t))/N$. Additional mutations happen at rate $\mu X(t)$.

Consider instead a simple random walk $(Y(t), t \geq 0)$ which jumps at rate 1. Mutation rate

$$\mu Y(t) \cdot \frac{N}{2Y(t)(N - Y(t))} = \frac{\mu}{2(1 - Y(t)/N)}.$$

Probability of no fixation or additional mutation is

$$E \left[\exp \left(- \frac{\mu}{2} \int_0^T \frac{1}{1 - Y(t)/N} dt \right) \mathbf{1}_{\{Y(T)=0\}} \right],$$

where T is the first time the walk hits 0 or N .

If $Y(0) = \lfloor Nx \rfloor$, limit as $N \rightarrow \infty$ is

$$u(x) = E \left[\exp \left(-\frac{C}{2} \int_0^U \frac{1}{1-B(t)} dt \right) \mathbf{1}_{\{B(U)=0\}} \right],$$

where $(B(t), t \geq 0)$ is Brownian motion with $B(0) = x$ and U is the first time Brownian motion hits 0 or 1.

Use Feynman-Kac to get differential equation for $u(x)$, obtain series solution, calculate

$$\alpha = \lim_{x \rightarrow 0} \frac{1-u(x)}{x} = \frac{\sum_{k=1}^{\infty} \frac{C^k}{(k-1)!(k-1)!}}{\sum_{k=1}^{\infty} \frac{C^k}{k!(k-1)!}}.$$

Theorem: Let $Z \sim \text{Exponential}(1)$, $Y \sim \text{Exponential}(\alpha)$.

- If $\mu \sim CN^{-2}$, then $\mu\tau_3 \rightarrow_d Z + Y$.
- If $\mu \sim CN^{-4/3}$, then $\mu\tau_3 \rightarrow_d Y$ (use $C^{3/2}$ in definition of α).

The case $N\mu \rightarrow 0$

Limit not exponential because we can't ignore the time between the first mutation and the third mutation.

Let $X_k(t)$ be number of individuals with k mutations at time t .

$$E[X_1(t)] \approx N\mu t, \quad E[X_2(t)] \approx \mu \int_0^t E[X_1(s)] ds \approx \frac{N\mu^2 t^2}{2}.$$

Fluctuations primarily from births and deaths, so

$$\text{Var}(X_1(t)) = O(N\mu t^2), \quad \text{Var}(X_2(t)) = O(N\mu^2 t^3).$$

$X_1(t) \approx E[X_1(t)]$ when $\sqrt{N\mu t^2} \ll N\mu t$, or $N\mu \gg 1$.

$X_2(t) \approx E[X_2(t)]$ when $\sqrt{N\mu^2 t^3} \ll N\mu^2 t^2$, or $N\mu^2 t \gg 1$.

If $N\mu^2t \gg 1$, we have $X_2(t) \approx E[X_2(t)] \approx N\mu^2t^2/2$, so

$$P(\tau_3 > t) \approx \exp\left(-\mu \int_0^t E[X_2(s)] ds\right) \approx \exp\left(-\frac{N\mu^3t^3}{6}\right).$$

This is relevant when $N\mu^2(N^{-1/3}\mu^{-1}) \gg 1$, or $\mu \gg N^{-2/3}$.

When $N^{-1} \ll \mu \ll N^{-2/3}$, we have $X_1(t) \approx E[X_1(t)] \approx N\mu t$. Second mutations are in the population for only a short time, so

$$P(\tau_3 > t) \approx \exp\left(-\mu p_2 \int_0^t E[X_1(s)] ds\right) \approx \exp\left(-\frac{N\mu^{5/2}t^2}{2}\right).$$

Theorem:

- If $\mu \gg N^{-2/3}$, then

$$\lim_{N \rightarrow \infty} P(N^{1/3}\mu\tau_3 > t) = \exp(-t^3/6).$$

- If $N^{-1} \ll \mu \ll N^{-2/3}$, then

$$\lim_{N \rightarrow \infty} P(N^{1/2}\mu^{5/4}\tau_3 > t) = \exp(-t^2/2).$$

Two more borderline cases

When $\mu \sim CN^{-1}$, get stochastic effects both from the number of individuals with one mutation, and from the time between the first and third mutations.

When $\mu \sim CN^{-2/3}$, get stochastic effects both from the number of individuals with two mutations, and from the time between the second and third mutations.

Consider the following two-type branching process:

- Initially there is a single type 1 individual.
- Every individual gives birth and dies at rate 1.
- A type 1 individual mutates to type 2 at rate r .

Let $f(r, t) = P(\text{a type 2 individual appears by time } t)$.

Solving Kolmogorov's backward equations gives (for small r),

$$f(r, t) \approx \sqrt{r} \cdot \frac{1 - e^{-2\sqrt{r}t}}{1 + e^{-2\sqrt{r}t}}.$$

When $\mu \sim CN^{-1}$, mutations happen at rate $N\mu$. Mutation at time s has probability approximately $f(\mu p_2, t - s)$ of having a descendant with 3 mutations by time t , so

$$P(\tau_3 > t) \approx \exp \left(- \int_0^t N\mu f(\mu p_2, t - s) ds \right).$$

When $\mu \sim CN^{-2/3}$, there are $N\mu s$ individuals with one mutation at time s . Second mutations happen at rate $N\mu^2 s$, so

$$P(\tau_3 > t) \approx \exp \left(- \int_0^t N\mu^2 s f(\mu, t - s) ds \right).$$

Theorem:

- If $\mu \sim CN^{-1}$, then

$$\lim_{N \rightarrow \infty} P(\mu^{3/4} \tau_3 > t) = \exp \left(- C \int_0^t \frac{1 - e^{-2(t-s)}}{1 + e^{-2(t-s)}} ds \right).$$

- If $\mu \sim CN^{-2/3}$, then

$$\lim_{N \rightarrow \infty} P(\mu^{1/2} \tau_3 > t) = \exp \left(- C^{3/2} \int_0^t \frac{s(1 - e^{-2(t-s)})}{1 + e^{-2(t-s)}} ds \right).$$

Results for general m

Theorem: Let $S_j \sim \text{Gamma}(j, 1)$ and $Y_j \sim \text{Exponential}(\alpha_j)$,

$$\alpha_j = \sum_{k=1}^{\infty} \frac{C^{2k(1-2^{-(j-1)})}}{(k-1)!(k-1)!} \bigg/ \sum_{k=1}^{\infty} \frac{C^{2k(1-2^{-(j-1)})}}{k!(k-1)!}.$$

- If $\mu \ll N^{-2}$, then $\mu\tau_m \rightarrow_d S_{m-1}$.
- If $N^{-2^{j-1}}/(2^{j-1}-1) \ll \mu \ll N^{-2^j}/(2^j-1)$ for $j = 2, \dots, m-1$, then $\mu\tau_m \rightarrow_d S_{m-j}$.
- If $N^{-2^{m-1}}/(2^{m-1}-1) \ll \mu \ll N^{-1}$, then $N\mu^{2-2^{-(m-1)}}\tau_m \rightarrow_d S_1$.
- If $\mu \sim CN^{-2^{j-1}}/(2^{j-1}-1)$ for some $j = 2, \dots, m$ and $C > 0$, then $\mu\tau_m \rightarrow_d S_{m-j} + Y_j$.

- If $\mu \gg N^{-2/m}$, then

$$\lim_{N \rightarrow \infty} P(\tau_m > N^{-1/m} \mu^{-1} t) = \exp\left(-\frac{t^m}{m!}\right).$$

- If $N^{-1/(1+(m-j-2)2^{-(j+1)})} \ll \mu \ll N^{-1/(1+(m-j-1)2^{-j})}$ for some $j = 1, \dots, m-2$, then

$$\lim_{N \rightarrow \infty} P(\tau_m > N^{-1/(m-j)} \mu^{-1-(1-2^{-j})/(m-j)} t) = \exp\left(-\frac{t^{m-j}}{(m-j)!}\right).$$

- If $\mu \sim CN^{-1/(1+(m-j-1)2^{-j})}$ for some $j = 1, \dots, m-1$, then

$$\begin{aligned} & \lim_{N \rightarrow \infty} P(\tau_m > \mu^{-(1-2^{-j})} t) \\ &= \exp\left(-\frac{C1+(m-j-1)2^{-j}}{(m-j-1)!} \int_0^t \frac{s^{m-j-1}(1-e^{-2(t-s)})}{1+e^{-2(t-s)}} ds\right). \end{aligned}$$

The case $\mu \gg N^{-2/m}$ agrees with Armitage-Doll (1954), but $P(\tau_m \leq t)$ can grow like Ct^k for any $k = 1, 2, \dots, m$.

Partial results for general mutation rates

Suppose an individual with $j - 1$ mutations acquires a j th mutation at rate u_j .

Theorem: Suppose Z_1 has the Exponential(1) distribution and

- $Nu_1 \rightarrow 0$.
- $Nu_2^{1/2} u_3^{1/4} \dots u_m^{1/2^{m-1}} \rightarrow \infty$.
- For $j = 1, \dots, m - 1$, there is a b_j such that $u_j/u_{j-1} > b_j$ for all N .
- There is an $a > 0$ such that $N^a u_m \rightarrow 0$.

Then $Nu_1 u_2^{1/2} u_3^{1/4} \dots u_m^{1/2^{m-1}} \tau_m \rightarrow_d Z_1$.

We have a result when $Nu_1 \rightarrow 0$ and $Nu_2^{1/2} u_3^{1/4} \dots u_m^{1/2^{m-1}} \rightarrow C$.
In this case fixation may or may not occur.

We do not have results for general u_j when $Nu_1 \rightarrow \infty$.