

Supporting Information

Tan et al. 10.1073/pnas.1321511111

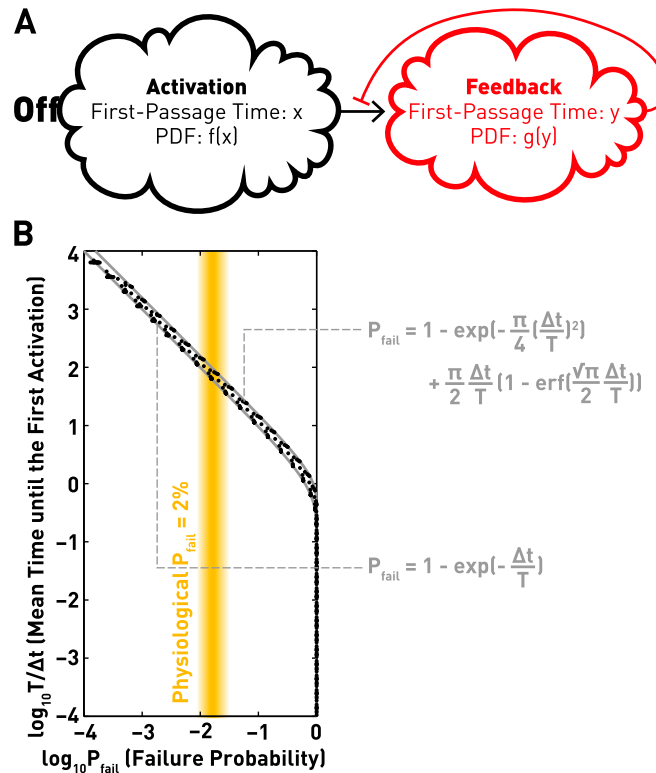


Fig. S1. Our conclusion holds for a more general model of olfactory receptor (OR) activation and feedback. (A) In a generalized model, the detailed kinetics of OR activation (such as H3K9me3 \rightleftharpoons H3K9me2 \rightarrow on) is represented by an arbitrary stochastic process from an “off” state to an “on” state with a first-passage time x , whose probability density function (PDF) is $f(x)$ and cumulative distribution function (CDF) is $F(x)$. Similarly, the details of feedback (such as OR-activating *Adcy3*, which then represses *Lsd1*) are represented by another stochastic process with a first-passage time y : a PDF $g(y)$ and a CDF $G(y)$. The two processes are connected by an irreversible step that can be turned off after time $x + y$, which corresponds to the step of H3K9me2 demethylation by *Lsd1* in our model (Fig. 1A). Among all $n = 2,800$ alleles of ORs, the mean time of the earliest activation (namely, the smallest first-passage time of all n values of x) can be calculated according to order statistics:

$$T = \int_0^{+\infty} dx \, n \, x \, f(x) (1 - F(x))^{n-1}. \quad [\text{S1}]$$

Similarly, the failure probability can be calculated given any value of the response time y :

$$P_{\text{fail}}|y = 1 - \int_0^{+\infty} dx \, n \, f(x) (1 - F(x+y))^{n-1}. \quad [\text{S2}]$$

Eq. S2 can be easily derived from the joint probability distribution of the earliest activation $x_{(1)}$ and the second-earliest $x_{(2)}$:

$$P_{\text{fail}}|y = 1 - P(x_{(2)} - x_{(1)} < y) = 1 - \int_0^{+\infty} dx_{(1)} \int_{x_{(1)}}^{x_{(1)}+y} dx_{(2)} n(n-1) f(x_{(1)}) f(x_{(2)}) (1 - F(x_{(2)}))^{n-2}, \quad [\text{S3}]$$

which can be simplified into Eq. S2 by integrating out $x_{(2)}$ and rewriting $x_{(1)}$ as x . When n is sufficiently large, $(1 - F(x))^{n-1}$ decays rapidly with its argument x . Therefore, the above integrals are mainly determined by the behavior of $f(x)$ and $(1 - F(x))$ or $(1 - F(x+y))$ when x and y are both close to zero. First we consider two special cases where exact results can be obtained. The “survival probability” $(1 - F(x))$ must decrease with x and two most natural cases are exponential decay

$$1 - F(x) = \exp(-f(0)x), \text{ corresponding to } f(x) = f(0)\exp(-f(0)x), \quad [\text{S4}]$$

and Gaussian decay

$$1 - F(x) = \exp(-f'(0)x^2/2), \text{ corresponding to } f(x) = x f'(0)\exp(-f'(0)x^2/2). \quad [\text{S5}]$$

Legend continued on following page

In the case of an exponential decay of the survival probability (Eq. S4), we can calculate the exact values of T and P_{fail} from Eqs. S1 and S2:

$$T = \int_0^{+\infty} dx \, n x f(x)(1-F(x))^{n-1} = \int_0^{+\infty} dx \, n x f(0)\exp(-n f(0)x) = 1/(n f(0)), \quad [S6]$$

which scales with n^{-1} , and

$$P_{fail}|y = 1 - \int_0^{+\infty} dx \, n f(x)(1-F(x+y))^{n-1} = 1 - \int_0^{+\infty} dx \, n f(0)\exp(-n f(0)x - (n-1)f(0)y) = 1 - \exp(-(n-1)f(0)y). \quad [S7]$$

If the response time is fixed at Δt (so $y = \Delta t$) and n is large [so $(n-1)/n \sim 1$], we arrive at a formula of the failure probability:

$$P_{fail} = 1 - \exp(-\Delta t/T) \quad [S8]$$

$$\approx \Delta t/T \text{ (approximation when } \Delta t \ll T), \quad [S9]$$

which is independent of n , and completely determined by the ratio $\Delta t/T$. Similarly, in the case of a Gaussian decay (Eq. S5), we get

$$T = \int_0^{+\infty} dx \, n x f(x)(1-F(x))^{n-1} = \int_0^{+\infty} dx \, n x^2 f'(0)\exp(-f'(0)x^2/2) = \sqrt{(\pi/(2n f'(0)))}, \quad [S10]$$

which scales with $n^{-0.5}$, and

$$P_{fail}|y = 1 - \int_0^{+\infty} dx \, n f(x)(1-F(x+y))^{n-1} = 1 - \int_0^{+\infty} dx \, n x f'(0)\exp\left(-f'(0)x^2/2 - (n-1)f'(0)(x+y)^2/2\right) \\ = 1 - \exp(-(n-1)f'(0)y^2/2) + (n-1)y\sqrt{(\pi f'(0)/(2n))}\left(1 - \operatorname{erf}\left((n-1)y\sqrt{f'(0)/(2n)}\right)\right), \quad [S11]$$

where $\operatorname{erf}()$ is the error function. If the response time is fixed at Δt (so $y = \Delta t$) and n is large [so $(n-1)/n \sim 1$], we arrive at a formula of the failure probability:

$$P_{fail} = 1 - \exp\left(-\pi(\Delta t/T)^2/4\right) + (\pi/2)\Delta t/T\left(1 - \operatorname{erf}\left(\Delta t/2T\sqrt{\pi}\right)\right) \quad [S12]$$

$$\approx (\pi/2)\Delta t/T \text{ (approximation when } \Delta t \ll T), \quad [S13]$$

which is again independent of n , and completely determined by the ratio $\Delta t/T$. The above calculation can be carried out not only for exponential or Gaussian survival functions, but also for any survival functions in the form of $1 - F(x) = \exp(-f^{(m-1)}(0)x^m/(m!))$, where m is a positive integer and $f^{(m-1)}(0)$ is the $(m-1)$ th derivative of the PDF at $x = 0$. In these cases, exact solutions can be obtained, and when $\Delta t \ll T$, we have

$$P_{fail} \approx \text{constant } \Delta t/T, \quad [S14]$$

where the constant is independent of n or the value of $f^{(m-1)}(0)$, but increases with m . When $m = 1$, constant = 1; when $m = 2$, constant = $\pi/2$. In general, a survival probability does not necessarily take the above form; however, because the integrals in Eqs. S1 and S2 only concern x and y very close to zero, any general distribution can be well approximated by the above forms if its PDF $f(x)$ can be Taylor expanded near $x = 0$. For example, if $f(x)$ is roughly constant around zero, namely $f(0) > 0$, it can be approximated by the first case (exponential survival function). In contrast, if $f(x)$ rises linearly around zero, namely $f(0) = 0$ but $f'(0) > 0$, it can be approximated by the second case (Gaussian survival function). Generally speaking, if $f^{(m-1)}(0)$ is the leading derivative of $f(x)$ that does not vanish at zero, it can be approximated by the exactly solvable case $1 - F(x) = \exp(-f^{(m-1)}(0)x^m/(m!))$. (B) Our three-state kinetic model has $f(0) = 0$ but $f'(0) > 0$, so would in principle fall into the second case of a Gaussian survival probability (constant = $\pi/2$). However, when $n = 2,800$ is not large enough, the linear rise near zero can become negligible. Therefore, when $nk_{total} \gg k_{bottleneck}$, the PDF is dominated by the exponential fall at longer timescales, which leads to the first case of an exponential survival probability. The two theoretical solutions (gray curves) fit well with simulations (black dots). Notice that when the feedback time y is stochastic rather than fixed, the final failure probability is the expectation value of $P_{fail}|y$ over all possible y :

$$P_{fail} = \int_0^{+\infty} dy \, g(y) P_{fail}|y. \quad [S15]$$

In the physiological condition, P_{fail} is very small, which means $\Delta t \ll T$. In this situation, Eq. S14 shows that P_{fail} is approximately linear with respect to the value of y . Therefore, P_{fail} is determined by the mean value of y —namely, the mean response time Δt of the feedback.

