

Computing structural and dynamic properties of biological systems at multiscale

3. Stochastic networks

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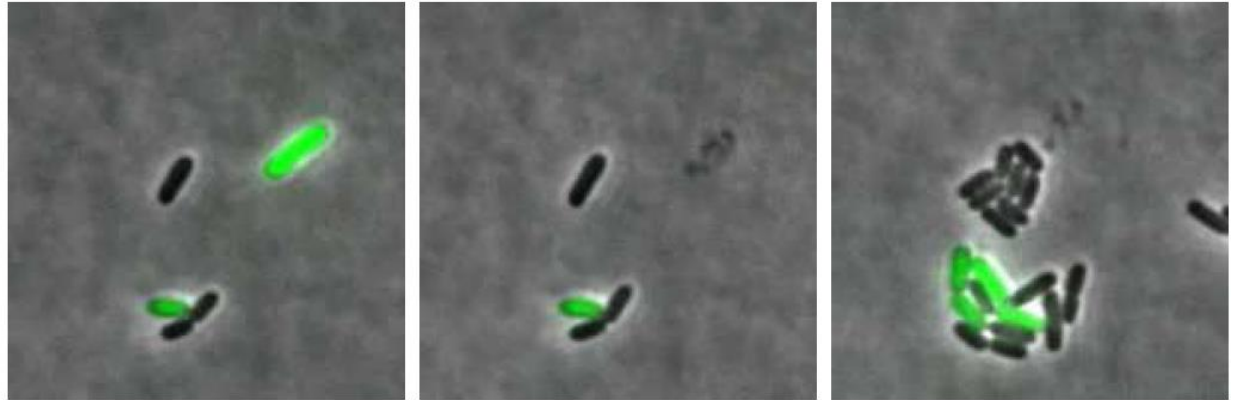
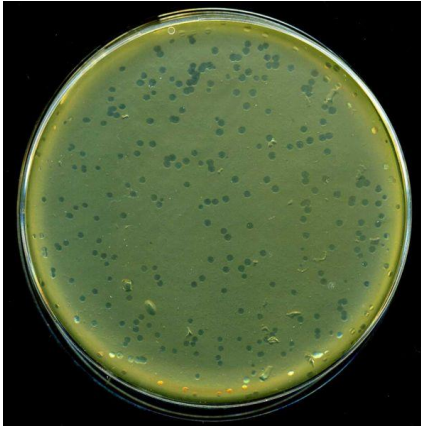
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Outline

1. Chemical master equation and approximations
2. Finite buffer algorithm for optimal state enumeration
3. How do we know if results are correct and error estimation
 - Probability flux
4. Results of simple and complex stochastic networks
 - Comparison with other method

Stochastic Genetic circuits

- How is cell fate determined?

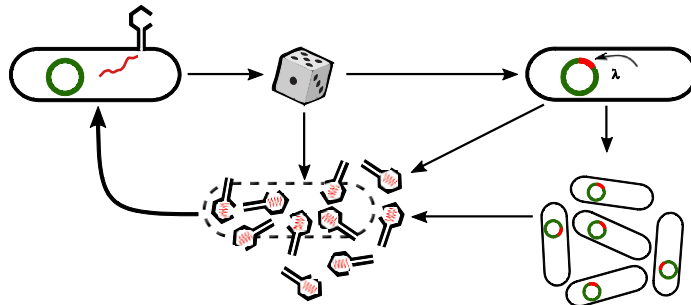


(St-Pierre and Endy, *PNAS*, 2008)

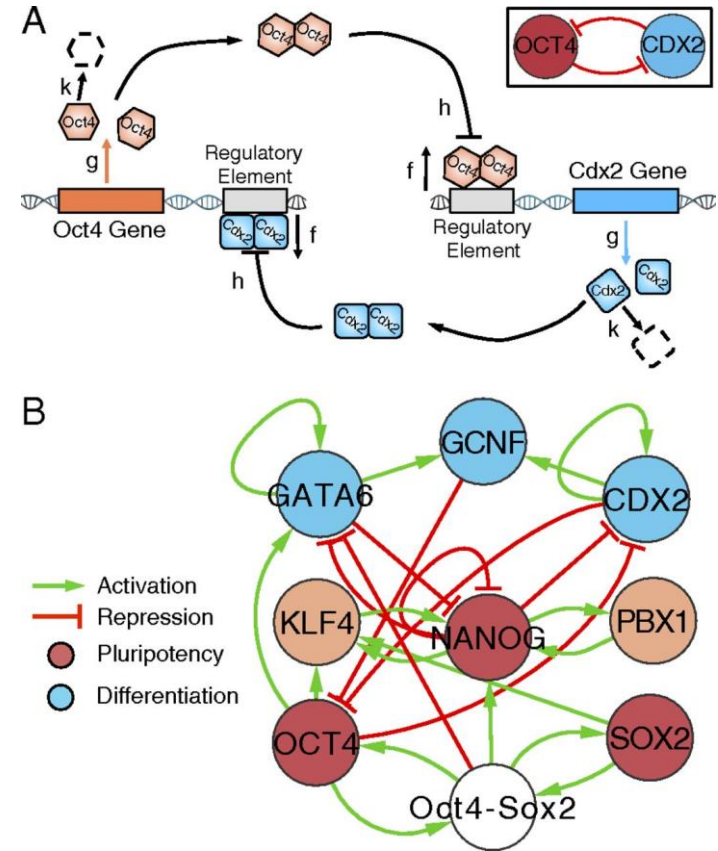
Implication for cancer biology

Stochastic network and cellular fate

- Origin of stochasticity:
 - Many molecular networks are of small copy numbers (eg. μM – nM) and are stochastic:
 - transcription regulation, protein synthesis, signal transduction.
 - Slow reactions: multistable systems
 - Burst in transcription and translation
 - Cell-cell variation
 - External environment
- Epigenetic Landscape of stochastic networks: Broad applications
 - Phage lambda
 - Stem cell differentiation



(Phage work: McAdams and Arkin, 1997; Aurell and Sneppen, 2002; Zhu, Yin, Hood, and Ao, 2004)



(Zhang and Wolynes, 2014)

Chemical Master Equation

- A general framework for studying biological networks
 - Assumption: well-mixed system

Molecular reactions, state, and probability

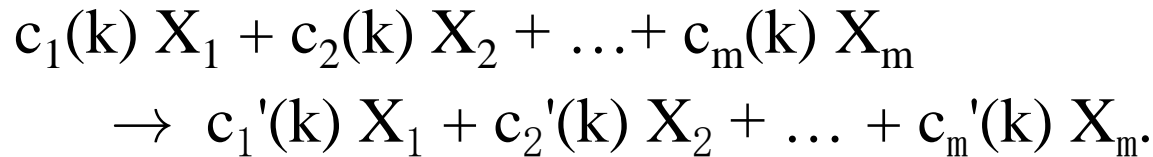
- Molecular species and reactions:
 - m molecular species: $\{X_1, \dots, X_m\}$
 - X_i : i -th molecular species
 - n chemical reactions: $\mathcal{R} = \{R_1, \dots, R_n\}$
- Microstate:
 - combination of copy numbers at time t :
$$\mathbf{x}(t) = (x_1(t), \dots, x_m(t)) \in \mathbb{N}^m$$
 - probability of system in state $\mathbf{x}(t)$:
$$p(\mathbf{x}(t))$$

State Space and Probability Landscape

- State space \mathcal{X} :
 - The set of all possible combination of copy numbers
$$\mathcal{X} = \{ \mathbf{x}(t) \mid t \in (0, \infty) \}, \text{ discrete}$$
 - Size of state space: $|\mathcal{X}|$, countable
- Probability landscape at time t :
$$\{p(\mathbf{x}(t)) \mid (\mathbf{x}(t) \in \mathcal{X})\}$$

Chemical Reactions: Stoichiometry and Reaction Rate

- Chemical reaction r_k has the form:



- Brings system from state \mathbf{x}_i to \mathbf{x}_j : A jump process
- Reaction rate: determined by intrinsic rate constant r_k and copy numbers of reactants, which are given by the state \mathbf{x}_i

$$A_k(\mathbf{x}_i, \mathbf{x}_j) = A_k(\mathbf{x}_i, \dots) = A_k(\mathbf{x}_i) = r_k \prod_{l=1}^m \binom{x_l}{c_l}$$

- If a reaction connects \mathbf{x}_i and \mathbf{x}_j , $A_k(\mathbf{x}_i, \mathbf{x}_j) > 0$,
 - Else $A_k(\mathbf{x}_i, \mathbf{x}_j) = 0$
- If more than one reaction connects \mathbf{x}_i and \mathbf{x}_j ,

$$A(\mathbf{x}_i, \mathbf{x}_j) = \sum A_k(\mathbf{x}_i, \mathbf{x}_j)$$

Discrete Chemical Master Equation

- A foundation framework for studying mesoscopic biological networks

$$\frac{d p(\mathbf{x}, t)}{dt} = \sum_{\mathbf{x}'} [A(\mathbf{x}', \mathbf{x}) p(\mathbf{x}', t) - A(\mathbf{x}, \mathbf{x}') p(\mathbf{x}, t)]$$

- $p(\mathbf{x}(t))$ is of continuous time
- **States are discrete**

- Matrix form: let $\mathbf{A} = \{ A(\mathbf{x}_i, \mathbf{x}_j) \}$, $\mathbf{A} \in \mathbb{R}^{|\mathcal{X}| \times |\mathcal{X}|}$

$$\frac{d p(\mathbf{x}, t)}{dt} = \mathbf{A} p(\mathbf{x}, t)$$

Discrete CME

- Full account of probabilities of jumps:
 - Regardless whether copy numbers are small or large, jumps are large or small
 - Full stochasticity
- Can generate trajectories with correct probabilities
 - Based on the network architecture and reaction rates with enumerated states
- Little applications
 - Not feasible beyond very simple systems

Challenge: Requires full description of the discrete state space!

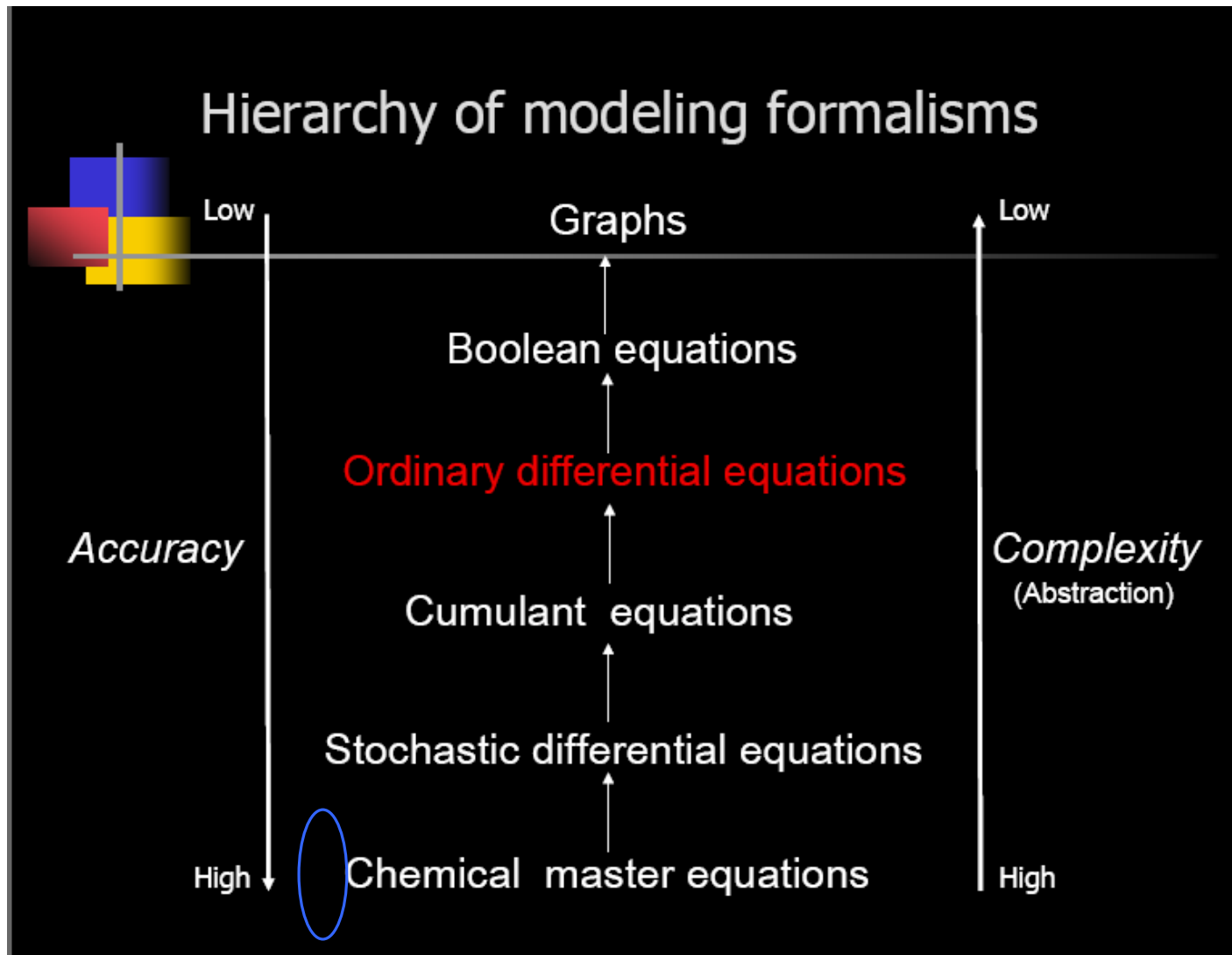
The Holy Grail

- Time-evolving probability landscape $p(\mathbf{x}, t)$ over all possible states
 - Full stochasticity
 - Can account for nonlinearity in reactions
- Vector field on the same state space
 - Discrete view: same k -pointed hats but of very different sizes
 - Continuous view: generic vector field and such structures may be lost.

An Analogy

(see Qian and Beard, 2008)

- Physics and chemistry:
 - Schrodinger Equation
 - Wave function or density function (or partition function in stat mech)
- Systems biology:
 - Chemical Master Equation
 - Landscape probability distribution and dynamic changes
- Exact solution
 - Possible for systems with 100s of atoms
 - e.g. DFT.
- Exact solution
 - Nothing is known about how far we can go!



(Courtesy: Prof Luonan Chen)

Solving Chemical Master Equation

- Analytical solution: not possible in general
 - Except for toy problems or with assumptions
 - e.g., scale separation, fast equilibrium for some reactions
- Direct numerical solution
 - Requires full description of the enormous discrete state space
 - Expecting explosive combinatorial size of space.
 - Not feasible beyond simple systems.

(van Kampen, 1992)

Approximating discrete chemical master equation

- Finite State Projection:

- Truncating the full state space
- With error estimation: accuracy certificate

(Munsky and Khammash, *J Chem Phys*, 2006)

- Difficulty in choosing specific subspace and limiting its size
- Need absorption state
- Cannot compute the steady state probability landscape
 - Leakage accumulates

Stochastic Simulation Algorithm

- Generating reaction trajectories through Monte Carlo
- But follows high probability events (Gillespie, 1977)
 - Very inefficient in sampling rare events.
- Difficult to assess convergency
- Recent work: biased Monte Carlo for rare events:
 - wSSA (Kuwahara & Mura, 2008), dwSSA (Daigle et al, 2011), swSSA (Roh et al, 2011)
 - Adaptively Biased Sequential Importance Sampling (ABSIS)

(Cao and Liang, J Chem Phys, 2013, 139(2):025101)

Approximating dCME with Continuous Chemical Master Equation

- Regarding **state space as continuous**,
- Assumption:
 - Difference in the amount of molecules in neighboring states are infinitesimally small:

$$\partial p(\mathbf{x}, t) / \partial t = \int_{\mathbf{x}'} [A(\mathbf{x}', \mathbf{x}) p(\mathbf{x}', t) - A(\mathbf{x}, \mathbf{x}') p(\mathbf{x}, t)] d\mathbf{x}'$$

Not valid when only a handful of molecules !

Approximating continuous chemical master equation

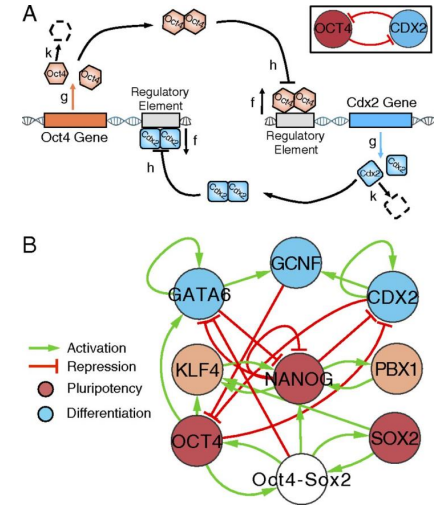
- Fokker-Planck Equation: Approximating continuous CME
 - Neighboring states have small difference
 - Further assumptions: (Munsky and Khammash, *J Chem Phys*, 2006)
 - Jumps are small: $|x_i - x_j| < \varepsilon$
 - Transition probability vary slowly: $A(x, y) \approx A(x + \varepsilon_1, y + \varepsilon_2)$
 - Probability vary slowly: $p(\mathbf{x}, t) \approx p(\mathbf{x} + \varepsilon, t)$
 - Replace the jump operator $A(x', x)$ from x' to x :
 - with a differential operator
 - 2nd order Taylor expansion of the differential operator with higher order truncation
- Other Approximation
 - Stochastic differential equation: Langevin equation

Errors due to these approximations are generally not known!

General Approach

- Identify a significant biological problem
- Construct a reasonable stochastic network
- Compute solutions
 - Simulation using Gillespie algorithm
 - Langevin/Fokker-Planck stochastic equation
 - Analysis with Gaussian assumptions
 - Techniques from other fields such as quantum field theory
- But is the network correct? Are we finding the right solutions?
- The truth is unknown except simple cases
 - Experimental results can provide answer but too much degeneracy
 - Not for theory and algorithm development

Can mathematics help?



How to describe the discrete state space for direct solution of dCME?

- Naïve approach (Method 1)
 - B^n , where:
 - B = the maximum possible copy number of each molecular species in the system = “buffer size”
 - n = number of species.
 - e.g. # of states exponentially large:
 - eg, 16 molecular types, 30 total copies: $(30+1)^{16}=7.27 \times 10^{23}$
 - Many such states will never be visited
- Following trajectory of states from simulation
 - No guarantee all accessible states will be visited

Needs a method that can efficiently describe accessible states

Finite Buffer dCME Method

- Optimal enumeration algorithm of state space
 - Assumes finite number of net molecules synthesized
 - Starts with a given initial condition
- Optimal in memory requirement and time complexity
 - All states reachable from an initial condition will be accounted for
 - No irrelevant states are included
 - All possible transitions will be recorded
 - No infeasible transitions will be attempted

(Cao and Liang, *BMC Systems Biology*, 2008, 2:30;
Cao et al, *PNAS*, 2010, 107(43):18445-50
Cao and Liang, *J Chem Phys*, 2013, ,139(2):025101
Cao, Terebus, and Liang, 2014, manuscript)

Algorithm 1 State Enumerator(M, R, B)

Network model: $N \leftarrow \{M, R\}$;
Initial condition: $s^{t=0} \leftarrow \{c_1^0, c_2^0, \dots, c_m^0\}$; Set the value of buffer capacity: $c_{m+1}^0 \leftarrow B$;
Initialize the state space and the set of transitions: $\mathcal{X} \leftarrow \emptyset$; $T \leftarrow \emptyset$;
Stack $ST \leftarrow \emptyset$; **Push**($ST, s^{t=0}$); $StateGenerated \leftarrow \text{FALSE}$
while $ST \neq \emptyset$ **do**
 $s_j \leftarrow \text{Pop}(ST)$;
 for $k = 1$ **to** n **do**
 if reaction R_k occurs under condition s_j **then**
 if reaction R_k is a synthetic reaction and generates u_k new molecules **then**
 $c_{m+1} \leftarrow c_{m+1} - u_k$
 if $c_{m+1} \geq 0$ **then**
 Generate state $s(j, R_k)$ that is reached by following reaction R_k from s_j ;
 $StateGenerated \leftarrow \text{TRUE}$
 end if
 else
 if reaction R_k is a degradation reaction and breaks down u_k molecules **then**
 $c_{m+1} \leftarrow c_{m+1} + u_k$
 end if
 Generate state $s(j, R_k)$ that is reached by following reaction R_k from s_j ;
 $StateGenerated \leftarrow \text{TRUE}$
 end if
 if ($StateGenerated = \text{TRUE}$) and ($s(j, R_k) \notin \mathcal{X}$) **then**
 $\mathcal{X} \leftarrow \mathcal{X} \cup s(j, R_k)$;
 Push($ST, s(j, R_k)$);
 $T \leftarrow T \cup t_{s(j, R_k), s_j}$;
 $a_{i,j} \leftarrow \text{Transition Coefficient}(s(j, R_k), s_j, R_k)$
 end if
 end if
 end for
end while
Output \mathcal{X} , T and $A = \{a_{i,j}\}$.

- Works for networks of reactions with arbitrary stoichiometry
- Optimal in memory requirement and time complexity
 - All states reachable from an initial condition will be accounted for
 - No irrelevant states are included
 - All possible transitions will be recorded
 - No infeasible transitions will be attempted

Computing Steady State Distribution

- Once states are defined, can compute steady state probability landscape with mild assumptions:

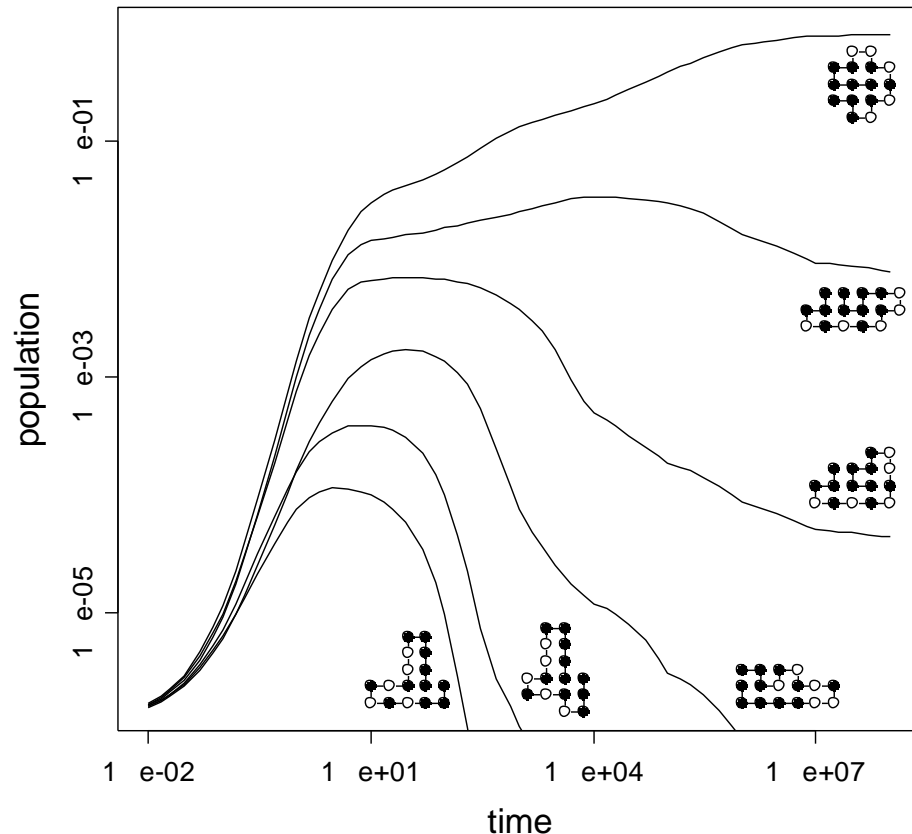
Let $M = A + I \Delta t$, solve $p = M p$

- Does not depend on initial condition
- It is the eigenvector with eigenvalue = 1
- e.g. Arnoldi method

(Cao and Liang, *BMC Systems Biology*, 2008, 2:30)

Computing Dynamics

$$\frac{d p(\mathbf{x}, t)}{dt} = \mathbf{A} p(\mathbf{x}, t), \quad p(\mathbf{x}, t) = p(\mathbf{x}, 0) e^{\mathbf{A}t}$$



Can use Krylov subspace method
(Sidje, 2002)

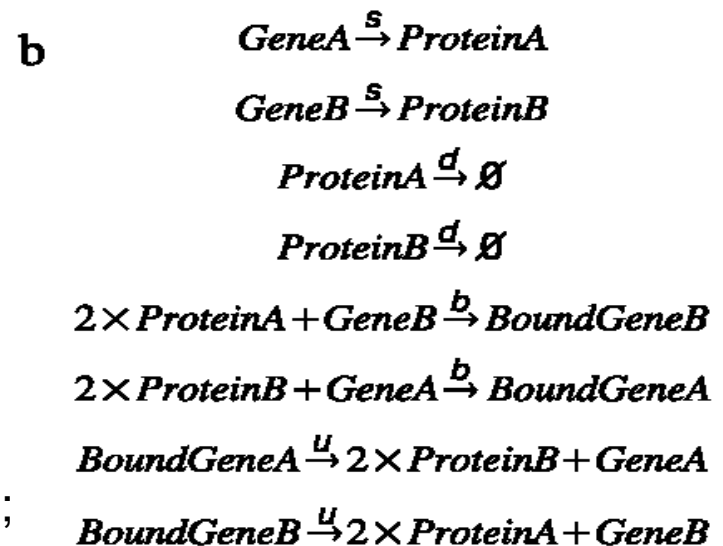
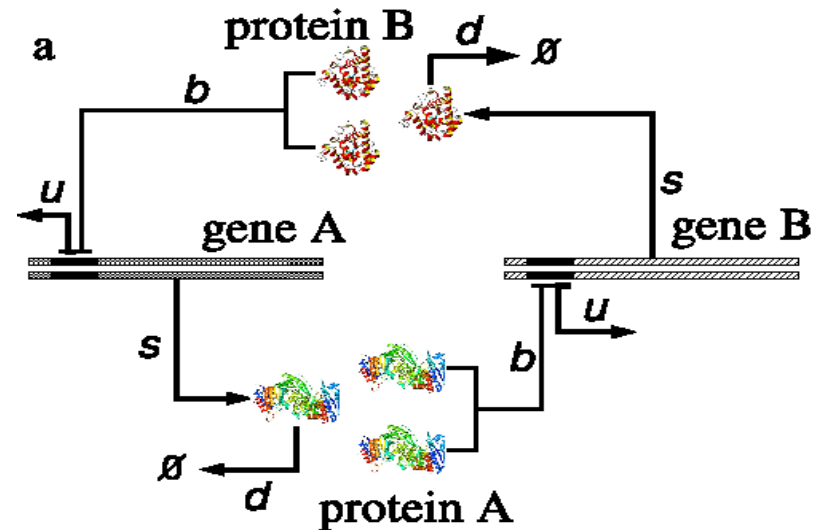
Eg. In a study of model proteins,
where time-dependent dynamics
changes of probability /concentration
of all states/conformations during
folding process are computed.

800,000 states

9-orders of magnitude

Example: Toggle Switch

- Two genes, A and B.
 - Products repress each other.
 - One of the simplest networks with bistability
 - No general analytical solution.



J Collins et al, 2000, Nature

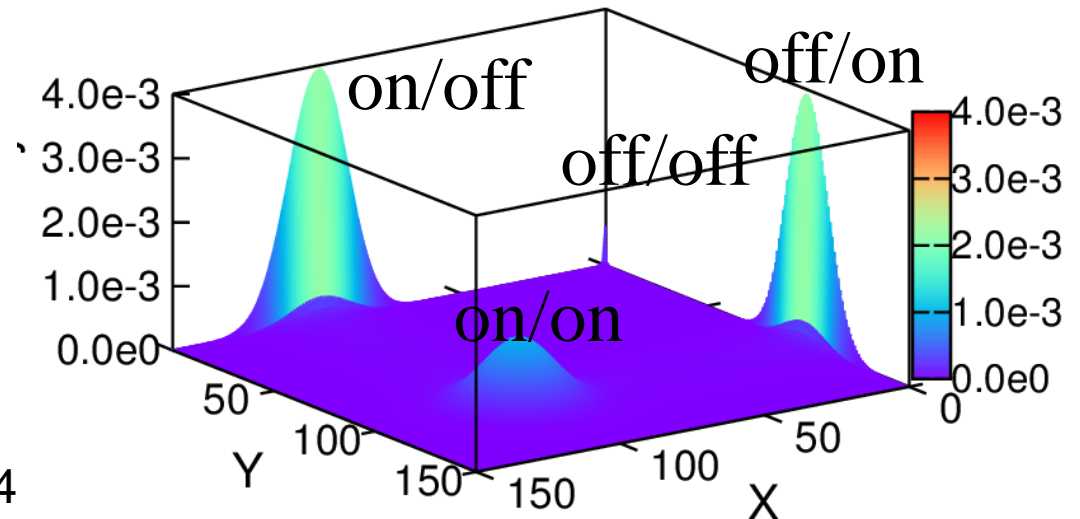
Recent approximation methods:
 (Schultz, Onuchic, and Wolynes, 2007, JCP;
 Kim and Wang, 2007,)

Toggle-Switch: Our results

- Size of state space:

# Prot A	# B	Size
10	10	764
50	50	19,804
100	100	79,604
150	150	179,404
200	200	319,204
250	250	499,004
300	300	718,804
350	350	978,604
400	400	1,278,404

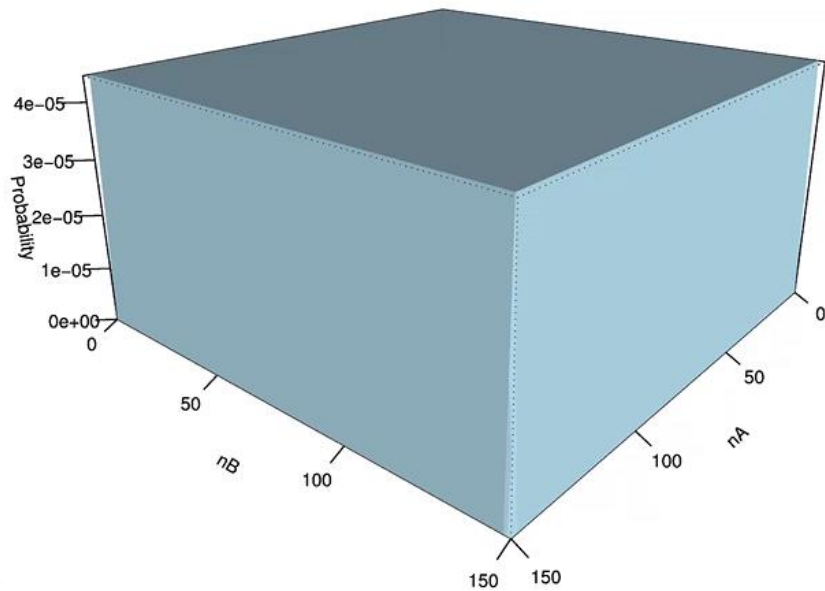
- Exact landscape of steady state probability:



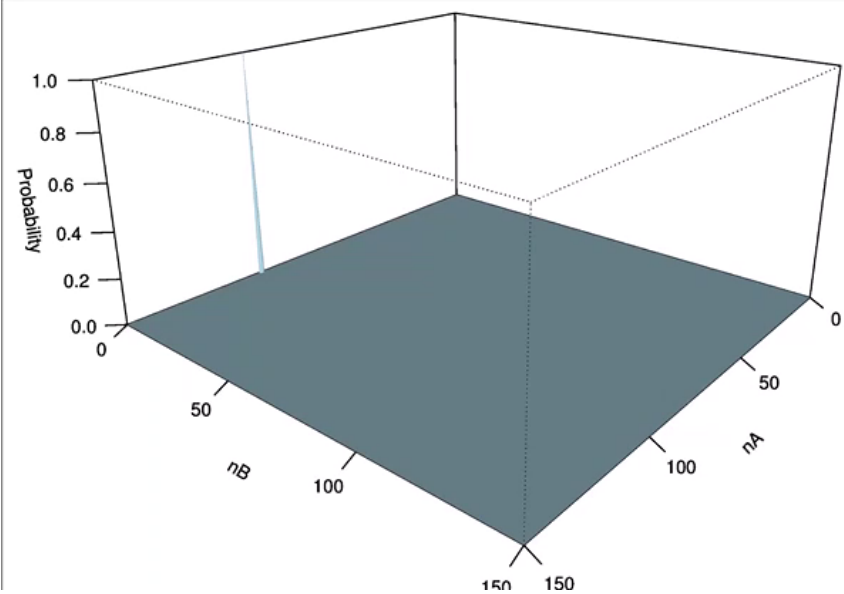
Clear bistability

Time evolving probability landscapes of toggle switch

Starting from uniform distribution



Starting from state (A=100, B=0)



How to go beyond simple motifs?

- Challenging task
 - Most studies have just a few nodes
 - Use approximations: *eg* Langevin, with unknown errors
 - Or run Gillespie algorithm, and hope for the best

Direction Solution: Multi-finite Buffer dCME Algorithm

- How do we know if computed attractive basins are real?
- How to be sure if the computed landscape is not erroneous?
 - How to quantify errors?
- What are the best accuracy we can achieve?
- Probability flux, boundaries, and truncation error of finite state space
 - Boundary probability and convergency theory
 - Can answer all above questions
- Mb-dCME algorithm and optimized finite state space
 - Decomposition of reaction graphs
 - Independent Birth-Death components
 - Multiple buffer queues to control truncation errors

(Cao, Terebus, and Liang, 2014, manuscript)

Independent Birth-Death Components of Reactions

- iBDs: Decompose reactions into independent components
- Each iBD is of infinite size, except j -th iBD
- Study the steady state distribution

$$\bar{\pi}_N^{(N)} \equiv \pi_{\partial, B_j}^{(\mathcal{I}_j)} = \sum_{\boldsymbol{x} \in \partial, B_j} \pi^{(\mathcal{I}_j)}(\boldsymbol{x}) = \sum_{\boldsymbol{x} \in \partial, B_j} p^{(\mathcal{I}_j)}(\boldsymbol{x}, t = \infty)$$

Analysis of Truncation of Infinite Rate Matrix

- Truncation of infinite spaces, where

$$\mathcal{I} = (\infty, \dots, \infty) \quad \mathcal{I}_i = (\infty, \dots, B_i, \dots, \infty)$$

$$\mathcal{I}_{i,j} = (\infty, \dots, B_i, \dots, B_j, \dots, \infty)$$

where $\Omega^{\mathcal{B}} \subseteq \Omega^{\mathcal{I}_{i,j}} \subseteq \Omega^{\mathcal{I}_i} \subseteq \Omega^{\mathcal{I}}$.

Lemma 5. *At steady state, $\pi^{\mathcal{I}_{i,j}}(\mathbf{x}) \geq \pi^{\mathcal{I}_i}(\mathbf{x})$ and $\pi^{\mathcal{I}_{i,j}}(\mathbf{x}) \rightarrow \pi^{\mathcal{I}_i}(\mathbf{x})$ componentwise for any $\mathbf{x} \in \Omega^{\mathcal{I}_{i,j}}$ when buffer capacity $B_i \rightarrow \infty$.*

- Can determine minimum buffer required for errors to be smaller than a pre-defined tolerance
- Optimal memory allocation so errors are minimized

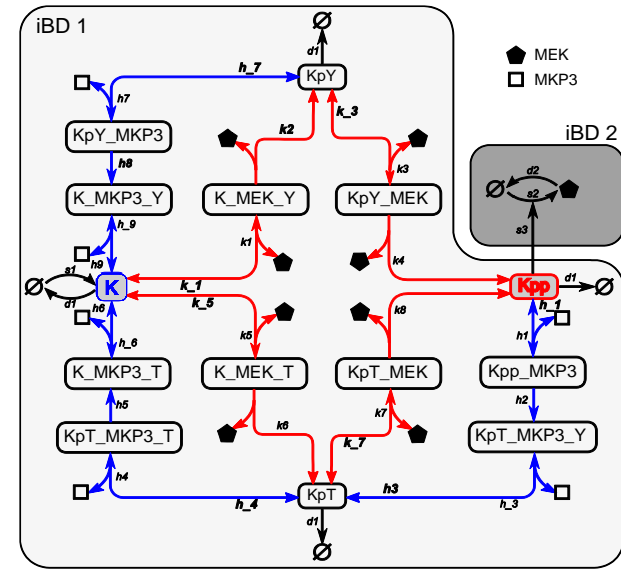
Direction Solution: Multi-finite Buffer dCME Algorithm

- How do we know if computed attractive basins are real?
- How to be sure if the computed landscape is not erroneous?
 - How to quantify errors?
- What are the best accuracy we can achieve?
- Yes to all with mf-dCME method!

(Cao, Terebus, and Liang, 2014, manuscript)

MAPK cascade

- Closed system, 16 molecular species ($n=16$), 35 reactions.
- Reduction factor of *ca.* 10^9



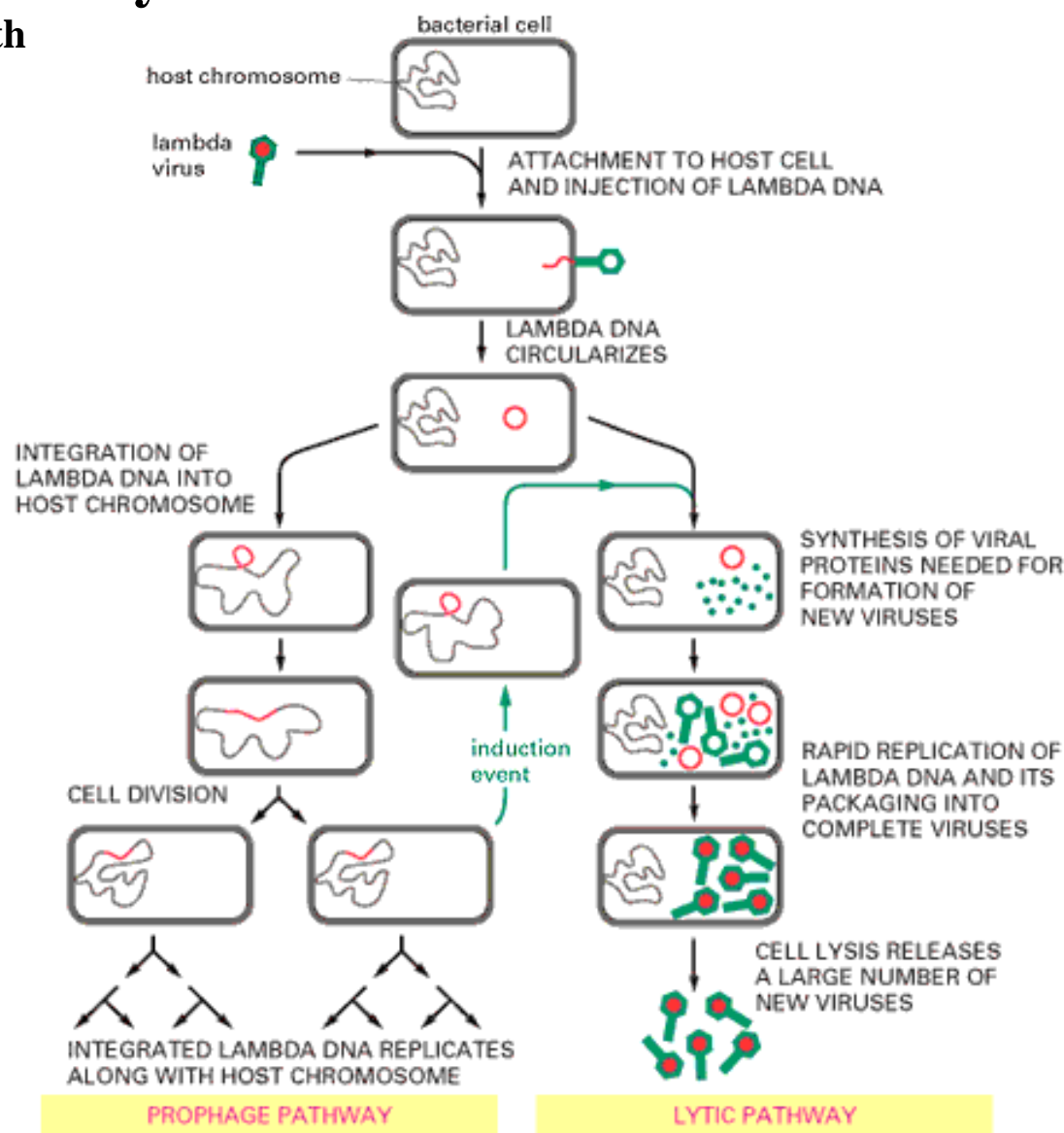
Sizes of Buffer Queues	Mb-dCME Finite Buffer	Hypercube Method	Reduction Factor
3, 3	2, 176	4.3×10^9	2.0×10^6
6, 6	209,304	3.3×10^{13}	1.6×10^8
9, 9	6,210,644	1.0×10^{16}	1.6×10^9
14, 6	2,706,935	1.1×10^{11}	4.1×10^4

- All with errors quantified and ensured that they are small (Cao, Terebus, and Liang, 2014, manuscript)

Example: Phage Lambda's Life Cycle:

A choice between lysogenic and lytic growth

- Two pathways:
 - Prophage/ Lysogenic pathway
 - Integrate into host genome
 - Lytic pathway:
 - genome replication, protein synthesis, assembly of viral particles, cell lysis, escape of mature phage
- Epigenetic memory
 - Passed along



(Arkin, Ross, McAdam, 1998)

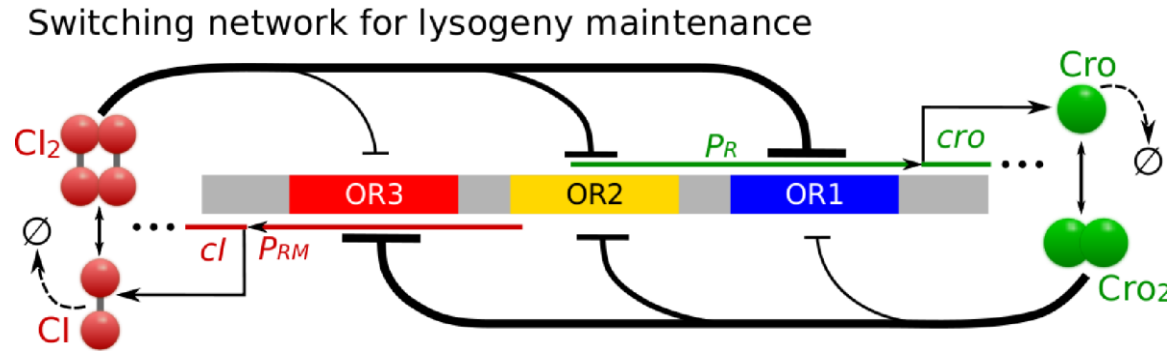
([Essential Cell Biology, Second Edition](#), Garland Science, 2004)

How does it work?

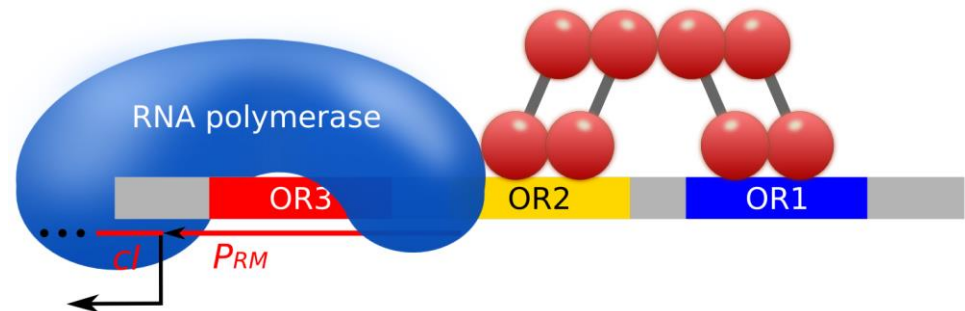
- Systems stability against perturbation
- Robustness against genetic mutation
- Regulation mechanism of the switch
- Heritable epigenetic state
 - DNA damage due to UV

Our model

- 13 molecular species
- 51 reactions
- 1.7M microstates



- Cooperativities
 - CI_2 , Cro_2
 - Neighboring sites
- Implicit OR-OL looping effect
 - Stabilized CI_2 binding to OR_2 , with $10 \times$ higher CI synthesis rate with CI_2 bound OR_2
 - P_{RM} suppressed when CI_2 bound to OR_3
 - Only possible with looping

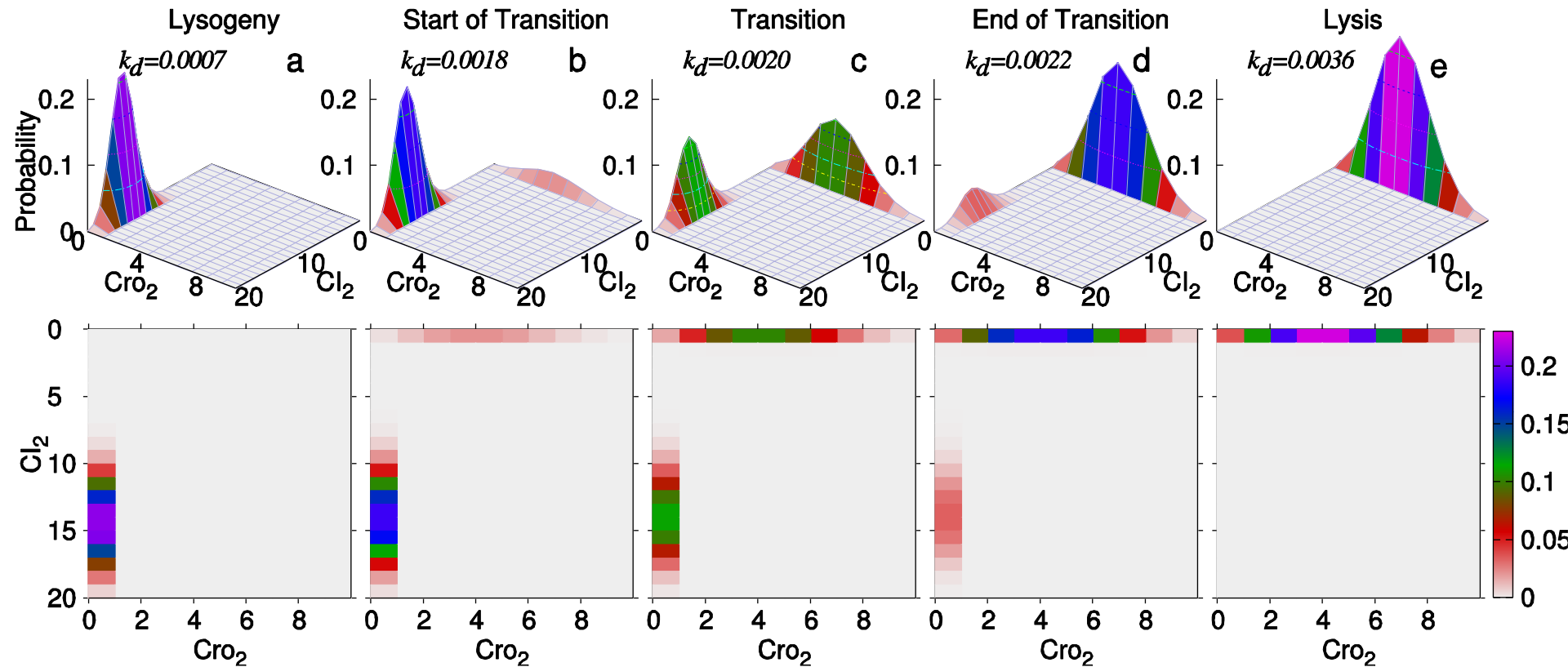


(Cao, Lu, and Liang, *Proc Natl Acad Sci USA*, 2010)

Steady State Probabilistic Landscape

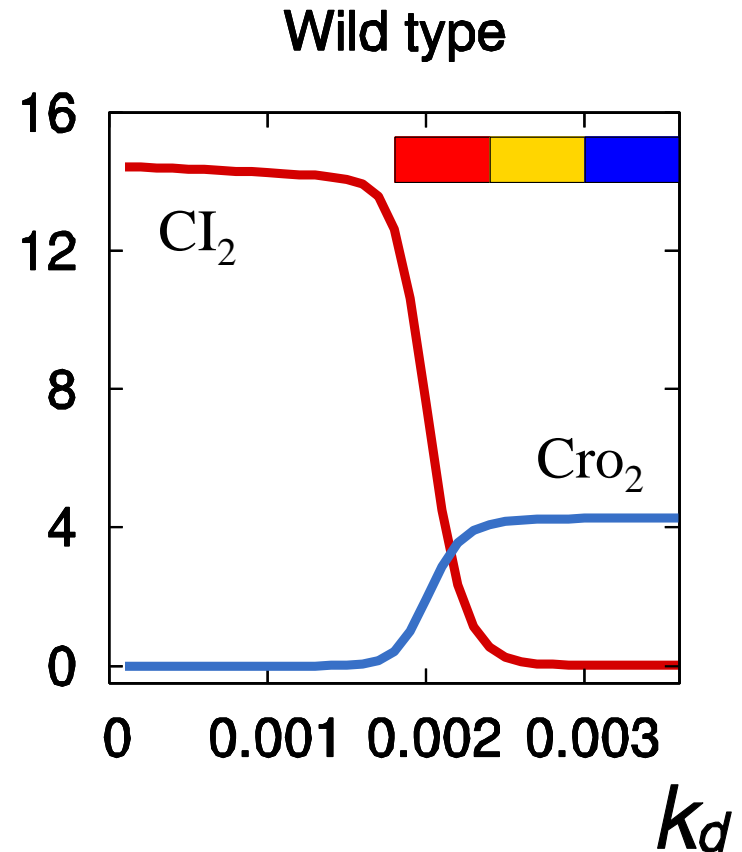
- Lysogenic induction (phage induction):
 - Switching from lysogeny to lytic development

- Different UV dosage: varying CI degradation rate
 - Projection of 13D landscape to CI_2 - Cro_2 subspace



Titration Curve: A Mechanistic Picture

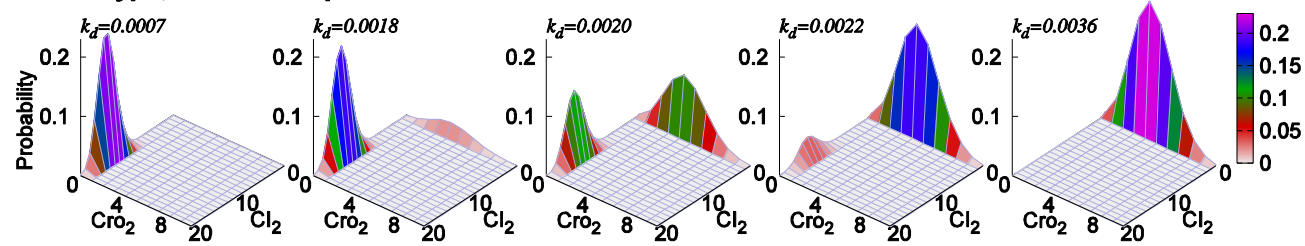
- **CI_2 and Cro_2 level:**
 - Integrate CI_2 and Cro_2 over landscape
- **Wild type: Deep Threshold**
 - Stable to UV irradiation
 - CI degradation rate can fluctuate over a wide region
 - CI level changes little and Cro suppressed
 - Efficient switch over a narrow region:
 - Ultrasensitivity for true signal after set point
- Maintenance of epigenetic state
 - Same lysogeny upon cell growth and cell division



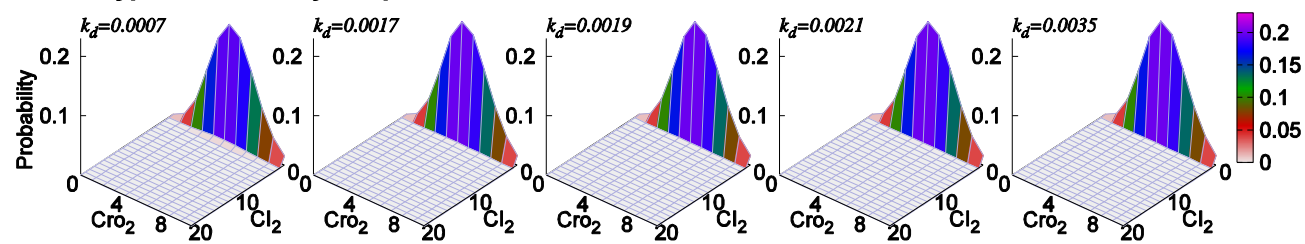
Mechanism:

- Cooperativity is essential.
 - Otherwise, no lysogeny.

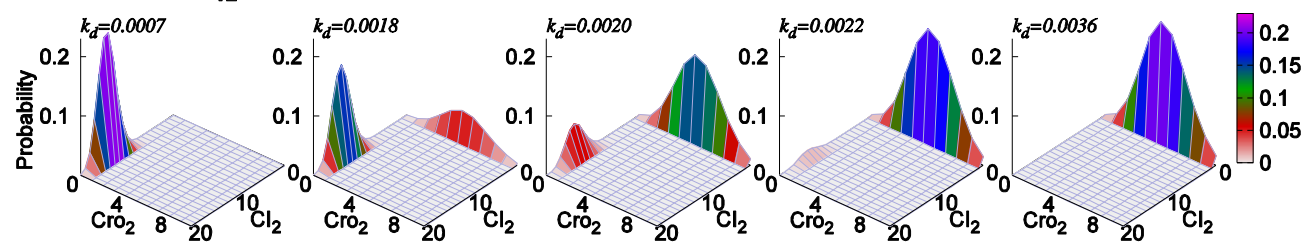
Wild Type, with all cooperativities.



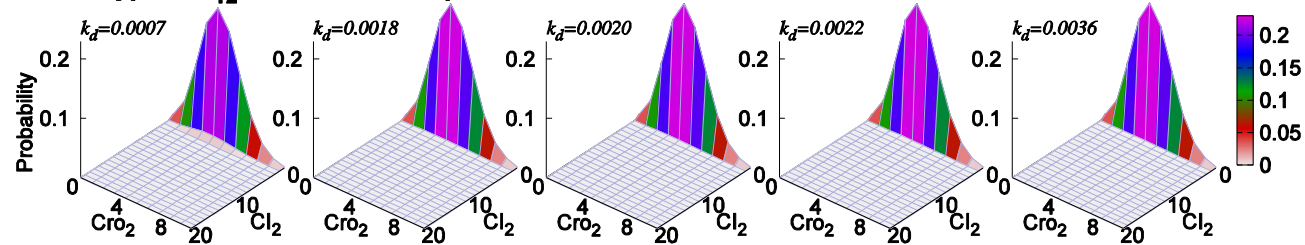
Wild Type, without any cooperativities.



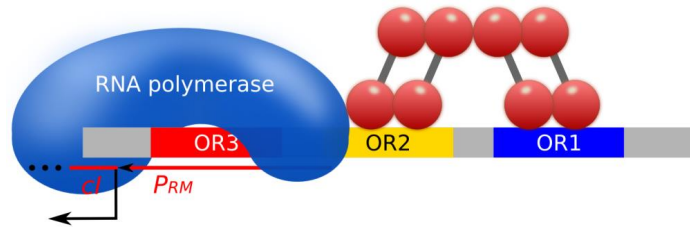
Wild Type, $\Delta G_{12} \neq 0$, all other cooperativities are missing.



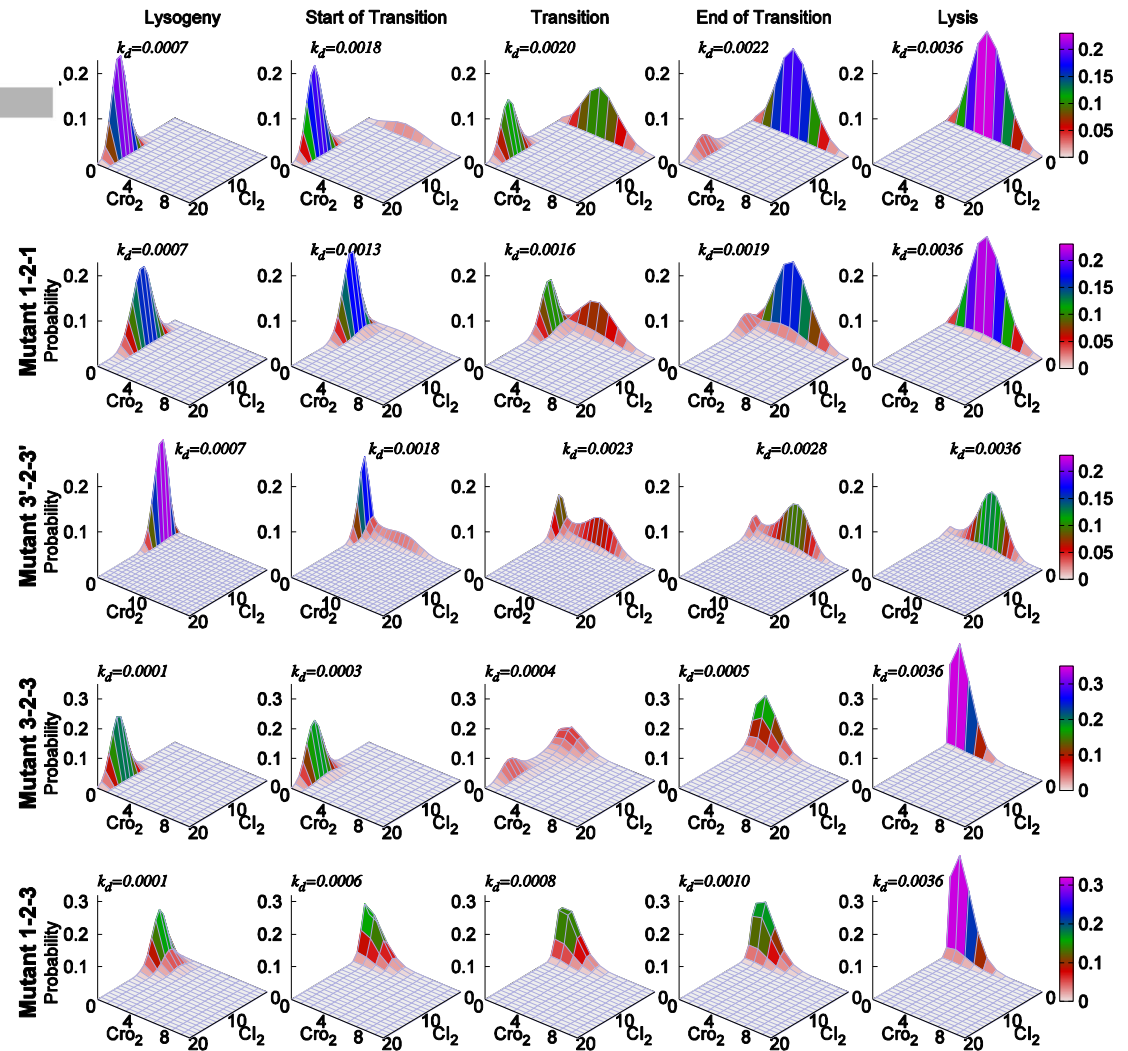
Wild Type, $\Delta G_{12} = 0$, all other cooperativities restored.



Effects of Altered Operators



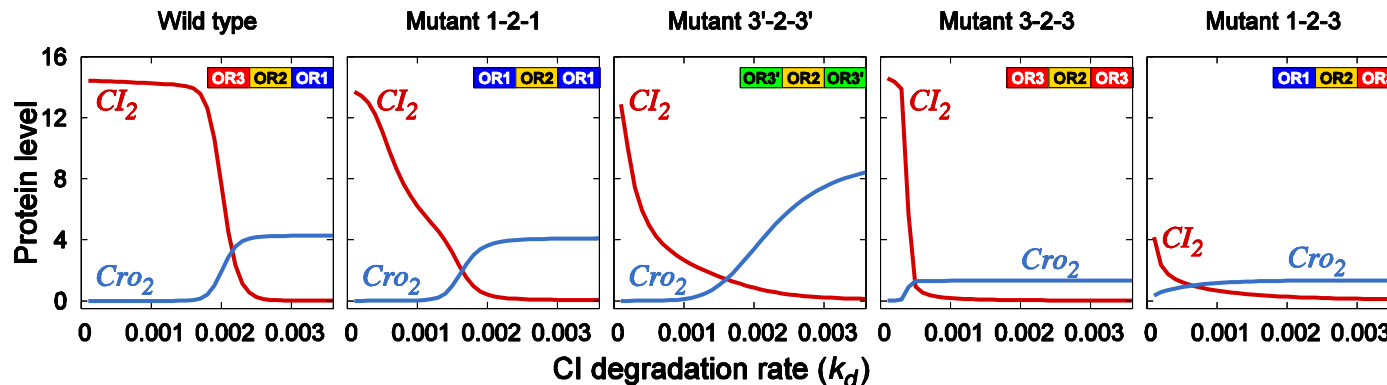
- Wild Type
- Mutants:
 - 1-2-1
 - 3'-2-3'
 - 3-2-3
 - 1-2-3



(Little et al, 2003, *EMBO J*)

Titration Curves: A Mechanistic Picture of Little Study

- All mutants have lower threshold in lysogenic-lytic state transition
 - And also leaky: switching not efficient
- Mutants can be induced to lytic state with lower UV dosage
 - Consistent with Little's "hair trigger" mechanism
- Some cannot lysogenize
 - 1-2-3



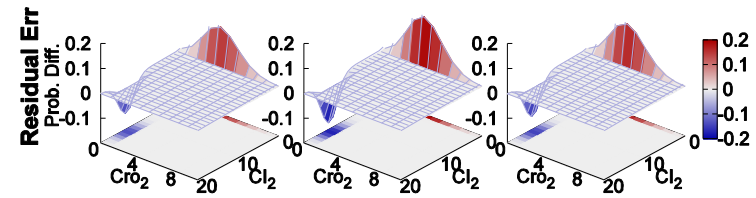
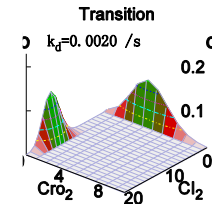
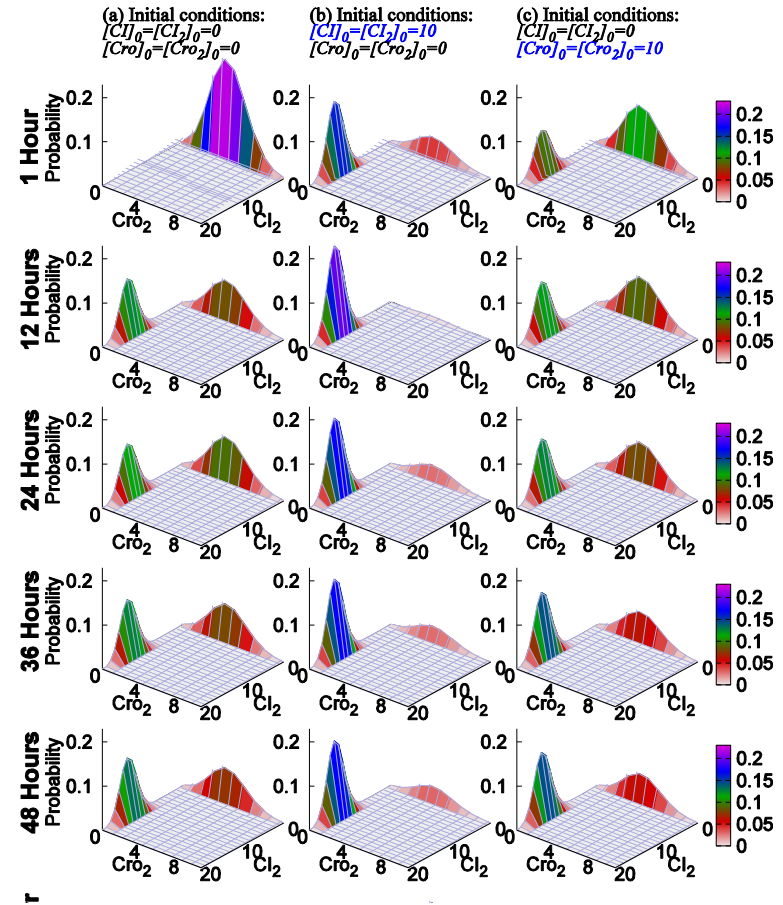
Comparison with Stochastic Simulation Algorithm

- Improved Gillespie algorithm: StochKit
 - Same model parameters, with $CI\ k_d = 0.002/s$
 - Three different initial conditions

(Li, Cao, Petzhold, and Gillespie, 2008)

- Time:
 - dCME: 8 hours, 2GHz quad core, AMD
 - SSA: not yet converged after 48 hours

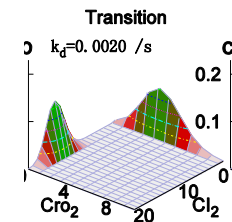
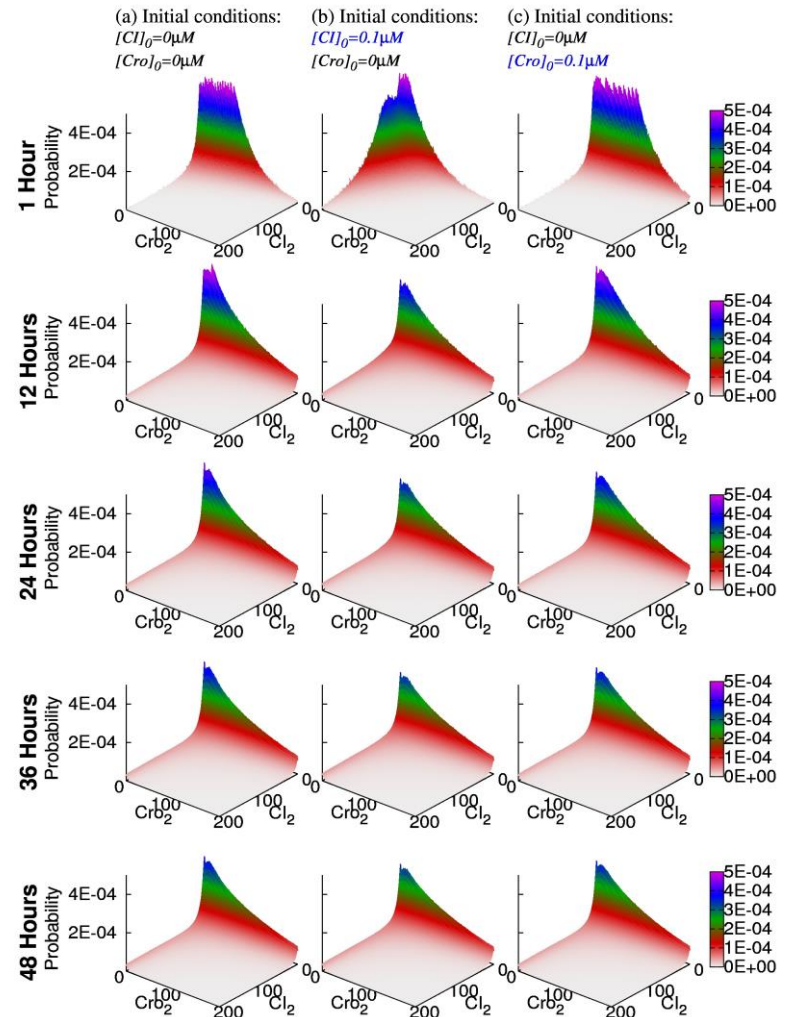
- Wrong conclusion



(Cao, Lu, and Liang,
Proc Natl Acad Sci USA, 2010)

Comparison with Langevin SDE Method

- Langevin SDE
 - Same model parameters, with $CI\text{ kd} = 0.0021/\text{s}$
 - Three different initial conditions
- Time:
 - dCME: 8 hours,
 - Langevin SDE: not yet converged after 48 hours
- Wrong conclusion
 - Transition phase vs lytic state
- It is unclear how much improvement can be achieved if different formulation of SDE and different stochastic parameters are chosen.



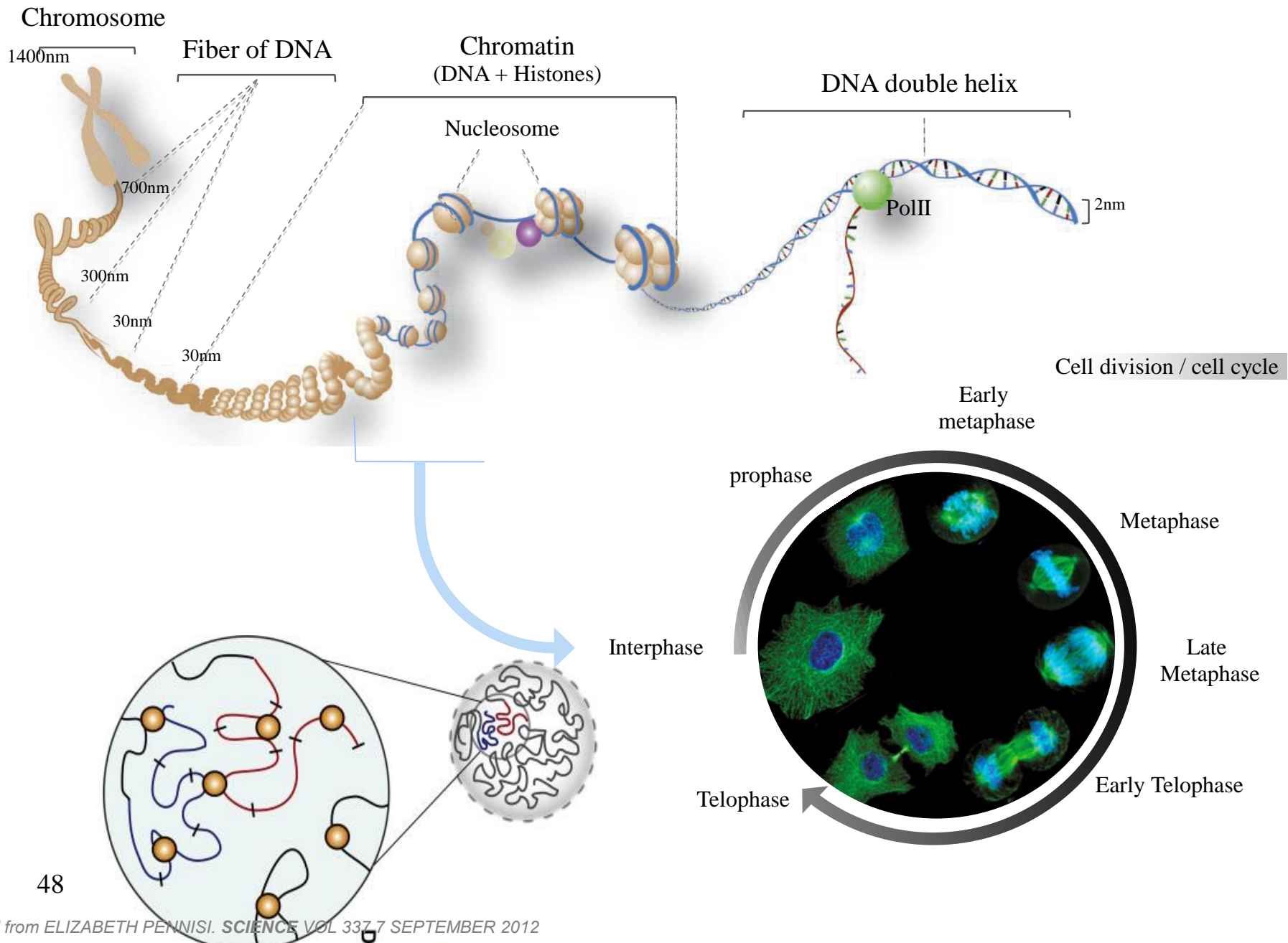
Remark

- dCME method can compute exact probability landscape of stochastic network
 - Can solve problems that Gillespie algorithm is challenged
- Study critical rare events
- Mechanistic understanding

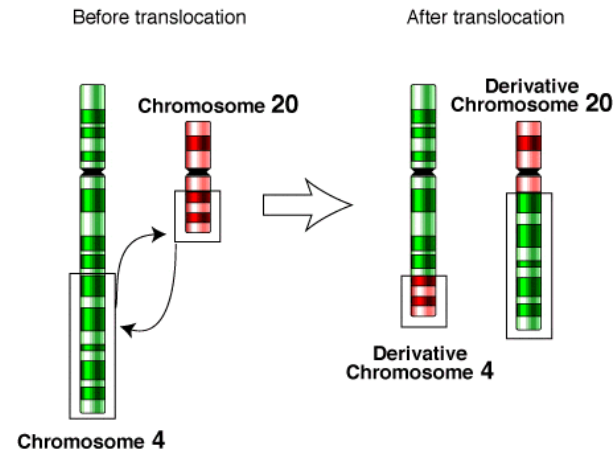
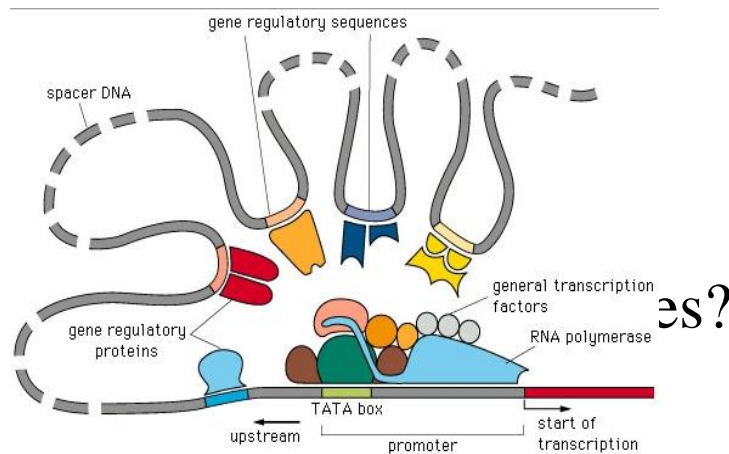
3. Chromosome Folding: Epigenetic States of Cell

- How do distant genetic elements cooperate dynamically?
- Higher-order folding behavior of chromosome
- **Noise removal: exclude nonspecific interactions**
- Reconstructing 3D structures of chromosome

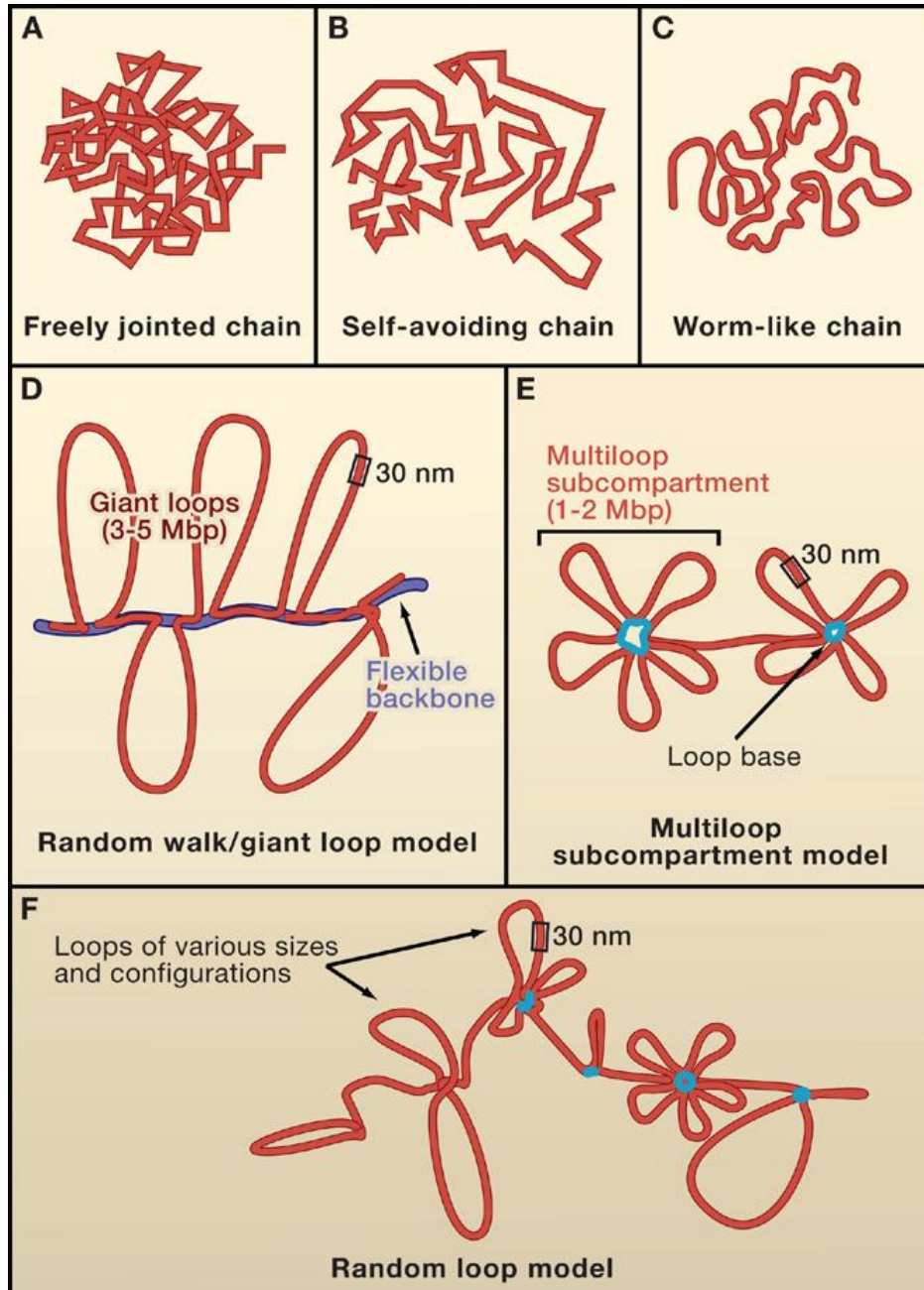
(with Gamze Gürsoy, Yun Xu, and Prof. Amy Kenter, manuscript)



- Chromatin looping and organization: key to cell functions
 - Gene regulation
 - Translocation



(Work of Kuhn, Flory, de Gennes, Heerman, Langowski)



- Chain polymer models: very useful
 - Challenging
 - Excluded volume
 - Physical properties
 - 30 nm fibre
 - Persistence length
 - Extremely challenging in sampling:
 - **Severe nuclear confinement**
- +
- Experimental constraints

(from Jhunjhunwala, et al, *Cell*, 2009)

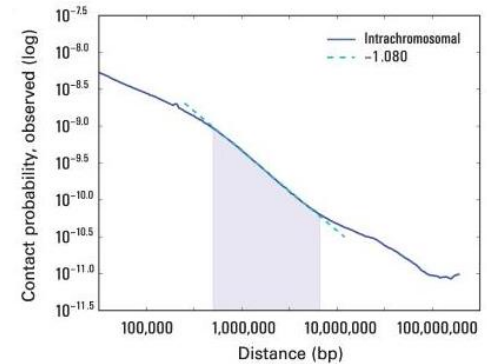
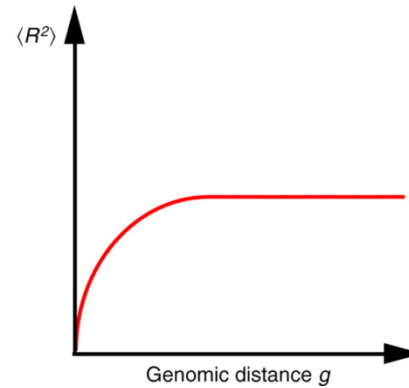
Higher Order Architecture of Chromatin Folding

$R^2(g)$ scaling: Spatial vs genomic distances
(FISH studies)

- Short genomic distances

$$R^2(g) \sim g^{2\nu}, \text{ with } \nu \sim 0.3$$

- Longer genomic distances: levels off

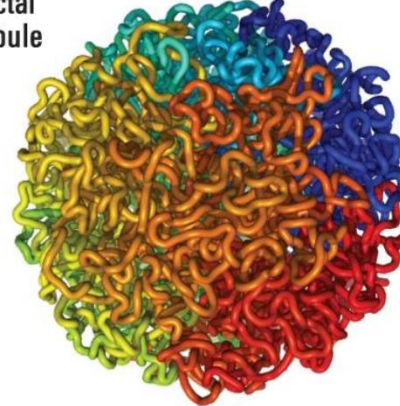


$P_c(g)$ scaling: Looping probability vs genomic distances
(HiC studies)

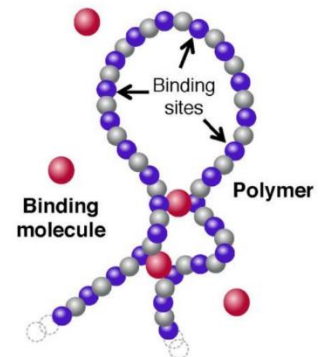
$$P_c(g) \sim g^{-\alpha}$$

- Diverse, but on average: $\alpha \sim 1.08$

Fractal globule



Strings & Binders Switch model



Fractal Globule (FG) model:

- Explains α and ν at short genomic distance
- Not: leveling-off effects and the diverse α exponents

Strings and Binders Switch (SBS) model:

- Average scaling of α and ν
- But, significant parameter tuning
- Results are mutually exclusive

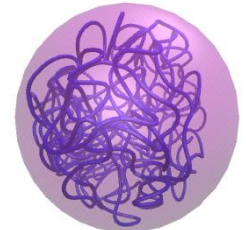
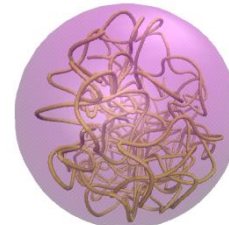
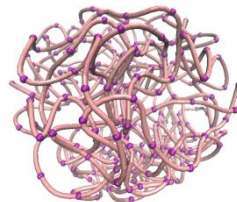
(Lieberman-Eiden et al, 2010, *Science*,)

(Barbieri et al, 2012, *PNAS*)

Our Approach: C-SAC Model

Constrained Self-Avoiding Chromatin model

- Physical model of chromatin: with appropriate properties
 - Polymer beads
 - D : 30 nm chromatin fiber
 - Bond length: persistence length $L_p = 150$ nm
 - Self-avoiding with excluded volume
 - 1,000 units \sim 5,000 beads \sim 15 Mbp long chain
- **Spatial confinement explicitly modeled !**
 - Not possible with MD or Metropolis Monte Carlo
- 10,000 C-SAC chains
 - Properly weighted!

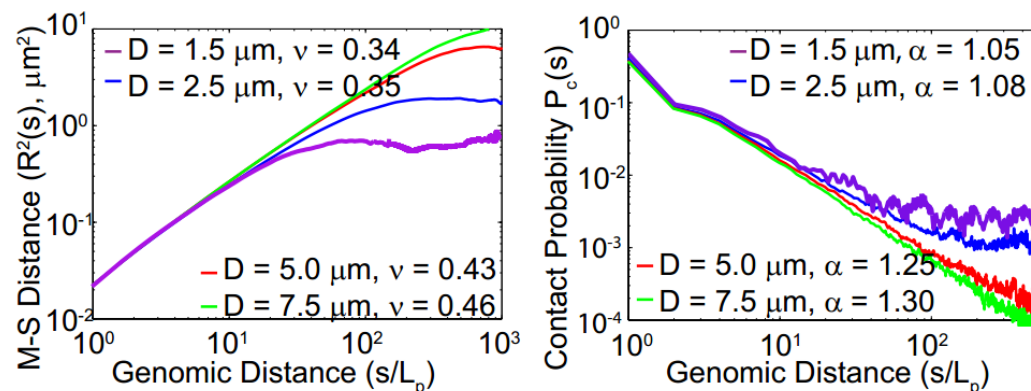


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Spatial Confinement Important for Chromosome Folding

- Reproduces $R^2(g)$ and $P_c(g)$ scaling

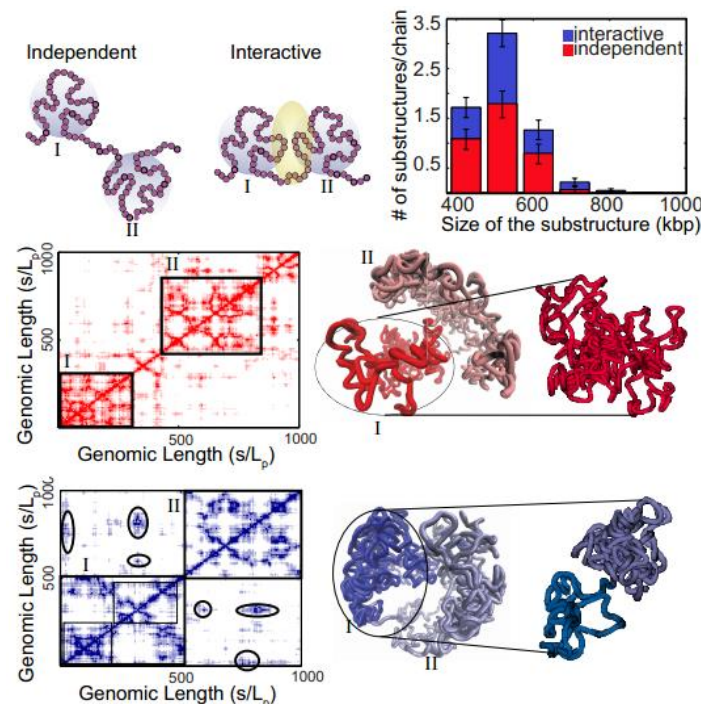
- Currently the only polymer model account for all facts
- Without tuning parameter



- Drives formations of topological domains

- Nucleus size regulates chromosome structure**

- induces different folding landscapes
 - e.g., Stem cell with nucleus occupying 95% of volume



(Gürsoy, Xu, Kenter, and Liang, *Nucleic Acid Res*, 2014)

Remark

- Chromatin Chain Polymer Model and Sampling Techniques
 - In confinement and with experimental constraints
- **Removal of noise due to non-specific interactions**

Summary

- Stochastic genetic circuits and cellular state
 - Foundational principles and algorithms
 - Cellular fate
- Chromosome folding and nuclear confinement: 3D structure predictions
 - Removal of noise due to non-specific interactions.
 - 3D physical basis of gene activation and cellular programming

→ Acknowledgement!

Collaborators

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Papers: <http://gila.bioe.uic.edu/lab/>
(left column)

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