Using multitype branching models to analyze bacterial pathogenicity

Abstract We apply multitype continuous time Markov branching models to study pathogenicity in *E. coli*, a bacterium belonging to the genus *Escherichia*. First, we examine briefly the properties of multitype branching processes and we also survey some fundamental limit theorems regarding the behavior of such models under various conditions. These theorems are then applied to discrete, state dependent models in order to analyze pathogenicity in a published clinical data set consisting of 251 strains of *E. coli*. We use well established methods, incorporating maximum likelihood techniques, to estimate speciation rates as well as the rates of transition between different states of the models. From the analysis, we not only derive new results, but we also verify some preexisting notions about virulent behavior in bacterial strains.

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1. Introduction In this paper, we explore the possibility of utilizing the theory of branching processes into analyzing pathogenicity in bacterial strains. For that purpose, we first review fundamental properties of multitype, continuous time Markov branching processes as well as their behavior in the long time limit. Then, we apply multitype branching models to examine virulence in *E. coli* strains, and perform an in depth analysis on the limits of proportions of *E. coli* in different states of the models. The strains used in this study were isolated from human hosts, and obtained from a previously published data set (by Bartoszek et al. [4]) of pathogenic and nonpathogenic *E. coli* bacteria.

In recent years, considerable research has been conducted regarding the use of branching processes to explore various biological phenomena. A two-type Markov branching model, coined as the ‘binary state speciation and extinction’ (BiSSE) model, was proposed by Maddison et al. [12] to assess
Using multitype branching models to analyze bacterial pathogenicity

the impact of binary characters on rates of diversification—the difference between speciation and extinction rates. The parameters of the BiSSE model describe speciation and extinction in the two types, as well as the transitions that take place from one type to the other. This model was recently used by Bartoszek et al. [4] in order to estimate parameters from genetic data of E. coli populations, and predict pathogenicity of various virulence factors (VF)—agents that enable bacteria to replicate and spread within the host by damaging and eluding its defences [6]. Bartoszek et al. used a modified version of the BiSSE model, in which the extinction rates were assumed to be zero. Another Markov branching model, named as the ‘multistate speciation and extinction’ (MuSSE) model, was later introduced by FitzJohn [7] as an extension of the BiSSE model to binary traits with more than two states.

In this paper, we apply the MuSSE model with zero extinction rates to estimate state dependent speciation and transition rates for a real, known collection of pathogenic and nonpathogenic strains of E. coli bacteria (obtained from [4]) that reside in the human digestive and urinary tracts. The bacterial strains are subdivided into four categories depending on whether or not they carry a VF in the gut and bladder of the human host. Lately, a number of researchers have successfully used the discrete state MuSSE model for estimation of various parameters. For instance, Sachs et al. (2013) used the MuSSE model to estimate trait-dependent diversification and transition rates amongst states consisting of free-living, mutualistic, parasitic, and dual lifestyle bacteria in the Proteobacteria phylum. Using this model, they inferred that proteobacterial mutualist lineages arise from free-living and parasitic ancestors, but rarely transition back to a parasitic or free-living status. Pirie et al. [14] implemented the MuSSE framework to compare diversification rates of 800 species in the plant genus Erica, endemic to five geographical regions—Palearctic, Tropical African, Madagascan, Drakensberg and Cape. Arbuckle et al. [1] used the BiSSE and MuSSE models to show that speciation and extinction rates vary across defensive traits in amphibians.

With this study, we ask the following questions:

(a) Is it possible to utilize state dependent branching processes to analyze pathogenic behavior in bacteria?
(b) How do maximum likelihood methods behave when estimating parameters (such as speciation rates and transition rates between states) of multitype models?
(c) Based only on a finite sample, do the estimated parameters provide reasonable information on the almost sure limits of the proportion of bacterial strains, and if so, can they be used further to obtain plausible confidence regions for these limits?

To answer these questions, we proceed by first giving a concise survey of n–type branching processes. More specifically, we recall fundamental theorems
regarding the long time behavior of branching models. These limit theorems are obtained from earlier works of Athrey and Ney [2] and Janson [8]. In order to thoroughly explain the mathematical background, which is pertinent to understanding the forthcoming biological application, we introduce some technical notation as well. For multitype branching models, a matrix known as the mean offspring matrix—whose entries consist of the net growth and transition rates of the process—is of central importance; the limit behavior of the process can be completely characterized by this matrix through its eigenvalues and corresponding eigenvectors. In the coming sections, we evaluate the mean offspring matrix for various sub-models of the multitype branching process, and present interesting results associated with the largest eigenvalue of these matrices. After reviewing the general characteristics of multitype branching processes, we apply 4-type branching sub-models to a known clinical data set of virulent and non-virulent E. coli strains, and, with the help of the MuSSE model, obtain rates of speciation and transition among the 4 states of the models. Using the aforementioned limit theorems, we also perform an in depth analysis on the limits of proportions of E. coli strains in different states. Finally, we compare the results obtained from various models and draw some useful inferences regarding pathogenic behavior in virulent bacteria.

2. General multitype branching processes

We consider an n-type continuous time Markov branching process $X(t)$, given by the column vector $X(t) = (X_1(t), \ldots, X_n(t))'$, $t \geq 0$, where each $X_i(t)$, $i = 1, \ldots, n$, represents the number of type-$i$ particles at time $t$. The lifetime of each type is assumed to be exponentially distributed with intensity $a_i$, $i = 1, \ldots, n$. We introduce a vector $a$ whose components comprise of $a_i$, i.e., $a = (a_1, \ldots, a_n)$. With each type $i$, we also associate $j = (j_1, \ldots, j_n)$, a vector of nonnegative integer coordinates. Then, the offspring distribution of the $n$ types is specified by the coordinates of $p(j)$, where

$$p(j) = (p^{(1)}(j), \ldots, p^{(n)}(j))$$

and $\sum_j p^{(i)}(j) = 1$, for all $i = 1, \ldots, n$. Here, $p^{(i)}(j) = p^{(i)}(j_1, \ldots, j_n)$ gives the probability that a type-$i$ particle creates $j_1$ type-1 offspring, $j_2$ type-2 offspring, ..., $j_n$ type-$n$ offspring [3]. Letting $s = (s_1, \ldots, s_n)$, the generating function is recognized as $f(s) = (f^{(1)}(s), \ldots, f^{(n)}(s))$, where, for each $i = 1, \ldots, n$,

$$f^{(i)}(s) = \sum_j p^{(i)}(j)s^j = \sum_{j_1, \ldots, j_n \geq 0} p^{(i)}(j_1, \ldots, j_n)s_1^{j_1} \cdots s_n^{j_n}$$

determines the distribution of the number of various types of offspring produced by a type-$i$ particle. Further, we consider the matrix $A = \{a_{ik} : i, k = 1, \ldots, n\}$, where
Using multitype branching models to analyze bacterial pathogenicity

\[ a_{ik} = a_i \left( \frac{\partial f^{(i)}(s)}{\partial s_k} \right)_{s=(1,\ldots,1)} - \delta_{ik} \] and \( \delta_{ik} = \begin{cases} 1 & \text{if } i = k \\ 0 & \text{otherwise} \end{cases} \)

The mean matrix of the branching process is given by

\[ M(t) = e^{At} = \{ m_{ik}(t) : i, k = 1, \ldots, n \}, \]

with \( m_{ik}(t) = \mathbb{E}[X_k(t) | X_i(t) = 1] \) [3]. Following [8], we identify the mean offspring matrix \( A \) as

\[ A = A^T, \]

where \( T \) in the superscript denotes the matrix transpose. We let \( \gamma \) be the largest positive eigenvalue of \( A \), and, let \( u \) and \( v \) be the left and right normalized column eigenvectors, respectively, of \( A \), corresponding to \( \gamma \). Thus,

\[ u^t A = \gamma u^t \] and \( A v = \gamma v \).

We now recall some limit results for multitype branching processes that will be used in later sections for the analysis of branching models. These results, numbered 1, 2 and 3 here, are stated formally in Appendix A of the paper as Theorems A.3, A.4 and A.5, respectively.

1. The fundamental limit result for multitype branching processes signifies the existence of a nonnegative random variable \( W \) such that \( e^{-\gamma t} X(t) \stackrel{a.s.}{\rightarrow} W v \) as \( t \to \infty \) [2]. This implies that the number of particles increases to infinity at a speed \( e^{\gamma t} \), with the distribution of the types specified by a random multiple of the right eigenvector.

2. For a real nonnegative number \( N \), let \( T_N \) be the first time when the total size of the branching process reaches a given level \( N > 0 \). Then, letting \( C \) be the sum of the components of \( v \), and under additional assumptions (see Appendix A), the asymptotic distribution of types at \( T_N \) is given by the right normalized eigenvector \( v \) in the sense that \( X(T_N)/N \stackrel{a.s.}{\rightarrow} v/C \) as \( N \to \infty \) [8].

3. Under further assumptions on the size of the eigenvalues of the offspring matrix \( A \), as \( N \to \infty \), the centered and normalized type distribution has a Gaussian limit distribution in the sense that \( \sqrt{N} (X(T_N)/N - v/C) \xrightarrow{D} N(0, \Sigma_b) \), where \( N(0, \Sigma_b) \) is a multivariate normal distribution and \( \Sigma_b \) is the covariance matrix stated explicitly in Appendix A [8].

3. A 4-type branching model Consider a 4-type, continuous time Markov branching process, \( X(t) = (X_1(t), \ldots, X_4(t))^t \), \( t \geq 0 \), where each \( X_i(t), i = 1, \ldots, 4 \), gives the number of type-\( i \) particles at time \( t \). Let \( \lambda_i \) represent the speciation rate of type-\( i \) particles, \( i = 1, \ldots, 4 \). Further, \( q_{12} \) and \( q_{21} \) are the rates of transition from type-1 \( \rightarrow \) 2 and type-2 \( \rightarrow \) 1, respectively, and similarly, \( q_{34} \) and \( q_{43} \) the transition rates from type-3 \( \rightarrow \) 4 and type-4 \( \rightarrow \) 3, respectively. Finally, \( m_{32} \) is assumed to be the transition rate from type-3 to type-2. The branching rates of \( X(t) \) are thus given as
Figure 1: Diagrammatic representation of the speciation and transition parameters in the 4-type branching model $\mathbf{X}(t)$.

\[
(x_1, x_2, x_3, x_4) \mapsto \begin{cases} 
(x_1 + 1, x_2, x_3, x_4) & \lambda_1 x_1 \\
(x_1, x_2 + 1, x_3, x_4) & \lambda_2 x_2 \\
(x_1, x_2, x_3 + 1, x_4) & \lambda_3 x_3 \\
(x_1, x_2, x_3, x_4 + 1) & \lambda_4 x_4 \\
(x_1 - 1, x_2 + 1, x_3, x_4) & q_{12} x_1 \\
(x_1 + 1, x_2 - 1, x_3, x_4) & q_{21} x_2 \\
(x_1, x_2, x_3 - 1, x_4 + 1) & q_{34} x_3 \\
(x_1, x_2, x_3 + 1, x_4 - 1) & q_{43} x_4 \\
(x_1, x_2 + 1, x_3 - 1, x_4) & m_{32} x_3,
\end{cases}
\]

where the initial state $\mathbf{X}(0)$ can be either $(0, 0, 1, 0)'$ or $(0, 0, 0, 1)'$, since type-3 and type-4 are the dominating types (see Def. A.1). Figure 1 summarizes the parameters used in this branching process. The motivation behind choosing this particular model is that the results derived here will be applied in Section 4 to obtain results and draw inferences from a real data set of $E. coli$ bacterial strains. Note that a 4-type branching model would generally consist of 20 parameters: 4 speciation parameters, 4 extinction parameters and 12 parameters representing transition rates between states. Here we have assumed nonextinction, and we have also set 7 (out of 12) transition parameters to zero.

In order to identify the offspring matrix $\mathbf{A}$ for this process, we recall notation from Section 2, and let $\mathbf{a} = (a_1, \ldots, a_4)$, where

\[a_1 = \lambda_1 + q_{12}, \quad a_2 = \lambda_2 + q_{21}, \quad a_3 = \lambda_3 + q_{34} + m_{32}, \quad a_4 = \lambda_4 + q_{43}.\]

We recognize the offspring distribution of the four states as

\[
p^{(1)}(2, 0, 0, 0) = \lambda_1 / a_1, \quad p^{(1)}(0, 1, 0, 0) = q_{12} / a_1, \\
p^{(2)}(0, 2, 0, 0) = \lambda_2 / a_2, \quad p^{(2)}(1, 0, 0, 0) = q_{21} / a_2, \\
p^{(3)}(0, 0, 2, 0) = \lambda_3 / a_3, \quad p^{(3)}(0, 0, 0, 1) = q_{34} / a_3, \quad p^{(3)}(0, 1, 0, 0) = m_{32} / a_3,
\]
Using multitype branching models to analyze bacterial pathogenicity

\[ p^{(4)}(0, 0, 0, 2) = \lambda_4/a_4, \quad p^{(4)}(0, 0, 1, 0) = q_{43}/a_4. \]

Using the above information, we are now able to find the generating functions:

\[
\begin{align*}
  f^{(1)}(s_1, s_2, s_3, s_4) &= (\lambda_1 s_1^2 + q_{12} s_2)/a_1, \\
  f^{(2)}(s_1, s_2, s_3, s_4) &= (\lambda_2 s_1^2 + q_{21} s_2)/a_2, \\
  f^{(3)}(s_1, s_2, s_3, s_4) &= (\lambda_3 s_1^2 + q_{34} s_4 + m_{32} s_2)/a_3, \\
  f^{(4)}(s_1, s_2, s_3, s_4) &= (\lambda_4 s_1^2 + q_{43} s_3)/a_4.
\end{align*}
\]

The mean offspring matrix \( A \) for this process is defined as

\[
A = \begin{pmatrix}
\delta_1 & q_{21} & 0 & 0 \\
q_{12} & \delta_2 & m_{32} & 0 \\
0 & 0 & \delta_3 & q_{43} \\
0 & 0 & q_{34} & \delta_4
\end{pmatrix},
\]

where \( \delta_1 = \lambda_1 - q_{12}, \delta_2 = \lambda_2 - q_{21}, \delta_3 = \lambda_3 - m_{32} - q_{34} \) and \( \delta_4 = \lambda_4 - q_{43} \). Letting

\[
H_1 = \delta_1 + \delta_2, \quad H_2 = \delta_3 + \delta_4, \\
S_1 = \sqrt{(\delta_1 - \delta_2)^2 + 4q_{12}q_{21}}, \quad S_2 = \sqrt{(\delta_3 - \delta_4)^2 + 4q_{34}q_{43}},
\]

the eigenvalues of \( A \), obtained using Maple 18.00 [13], are

\[
\gamma_1 = \frac{1}{2}(H_1 + S_1), \quad \gamma_2 = \frac{1}{2}(H_1 - S_1), \quad \gamma_3 = \frac{1}{2}(H_2 + S_2), \quad \gamma_4 = \frac{1}{2}(H_2 - S_2).
\]

We have

\[
\gamma_1 \geq \max\{\delta_1, \delta_2\} \geq \min\{\delta_1, \delta_2\} \geq \gamma_2, \quad \gamma_3 \geq \max\{\delta_3, \delta_4\} \geq \min\{\delta_3, \delta_4\} \geq \gamma_4.
\]

It can be seen that \( \gamma_1 \geq 0 \) and \( \gamma_3 \geq 0 \) for any set of parameters. Also, \( \gamma_1 > 0 \) if at least one of \( \delta_1 \) and \( \delta_2 \) is strictly positive, or if both are negative, then one is strictly negative, and a similar result holds for \( \gamma_3 \). Further, we also require the eigenvectors of \( A \) to be used later in the application of limit theorems \( \text{A.3–A.5} \). Thus, using again Maple 18.00 [13], the left column eigenvectors of \( A \), after substantial manual simplification, are found as

\[
\begin{align*}
  u_1 &= \left( \frac{1}{2}(G_1 + S_1)(\gamma_1 G_3 + G_4), \frac{\gamma_1 G_3 + G_4}{q_{43}m_{32}}, \frac{\gamma_1 - \lambda_4 + q_{43}}{q_{43}}, 1 \right)', \\
  u_2 &= \left( \frac{1}{2}(-G_1 + S_1)(\gamma_2 G_3 + G_4), \frac{\gamma_2 G_3 + G_4}{q_{43}m_{32}}, \frac{\gamma_2 - \lambda_4 + q_{43}}{q_{43}}, 1 \right)', \\
  u_3 &= \left( 0, 0, -\frac{1}{2q_{43}}(G_2 - S_2), 1 \right)', \\
  u_4 &= \left( 0, 0, -\frac{1}{2q_{43}}(G_2 + S_2), 1 \right)',
\end{align*}
\]
and similarly, the right column eigenvectors are computed as

\[ v_1 = \left(1, -\frac{1}{2q_{21}}(G_1 - S_1), 0, 0\right)', \quad v_2 = \left(1, -\frac{1}{2q_{21}}(G_1 + S_1), 0, 0\right)', \]

\[ v_3 = \left(1, \frac{\gamma_3 - \lambda_1 + q_{12}}{q_{21}}, \frac{\gamma_3 G_3 + G_4}{-q_{21}m_{32}}, \frac{1}{2}(G_2 + S_2)(\gamma_3 G_3 + G_4)\right)', \]

\[ v_4 = \left(1, \frac{\gamma_4 - \lambda_1 + q_{12}}{q_{21}}, \frac{\gamma_4 G_3 + G_4}{-q_{21}m_{32}}, \frac{1}{2}(G_2 - S_2)(\gamma_4 G_3 + G_4)\right)', \]

where \( G_1 = \delta_1 - \delta_2, \quad G_2 = \delta_4 - \delta_3, \quad G_3 = H_1 - H_2, \) and \( G_4 = \delta_3 \delta_4 - \delta_1 \delta_2 - q_{43}(m_{32} + q_{44}) + q_{12}q_{21} + q_{43}m_{32}. \) It should be noted that for certain parameter settings, where one of \( q_{21}, q_{43} \) or \( m_{32} \) vanish, the above expressions do not apply. Instead, alternate formulae have to be found on a case by case basis.

Now let \( \gamma = \max\{\gamma_1, \gamma_3\} \) be the largest positive eigenvalue, and let \( v = (\nu_1, \nu_2, \nu_3, \nu_4)' \) be the normalized form of the corresponding right eigenvector. Then, from Thm. A.3 (and as described in limit result 1), there exists a nonnegative random variable \( W \), such that as \( t \to \infty \),

\[ (X_1(t)e^{-\gamma t}, \ldots, X_4(t)e^{-\gamma t})' \overset{a.s.}{\longrightarrow} (\nu_1 W, \ldots, \nu_4 W)'. \]

Moreover, let \( \nu_1 + \nu_2 + \nu_3 + \nu_4 = C > 0 \) and recall that \( T_N \) is the first time when the total number of species reaches a level \( N \). Using limit result 2 (or Thm. A.4), we have that as \( N \to \infty \),

\[ \frac{X(T_N)}{N} = \left(\frac{X_1(T_N), \ldots, X_4(T_N)}{N}\right)' \overset{a.s.}{\longrightarrow} \frac{(\nu_1, \ldots, \nu_4)'}{C}. \]

In order to apply the limit result 3 (see also Thm. A.5 in Appendix A), we need more information on the variance characteristics of the branching process. For that purpose, consider first the column vectors, \( \xi_i, \ i = 1, \ldots, 4 \), given as

\[ \xi_1 = \begin{cases} (1, 0, 0, 0)' & \text{with probability } \frac{\lambda_1}{a_1}, \\ (-1, 1, 0, 0)' & \text{with probability } \frac{q_{12}}{a_1}, \end{cases} \]

\[ \xi_2 = \begin{cases} (0, 1, 0, 0)' & \text{with probability } \frac{\lambda_2}{a_2}, \\ (1, -1, 0, 0)' & \text{with probability } \frac{q_{21}}{a_2}, \end{cases} \]

\[ \xi_3 = \begin{cases} (0, 0, 1, 0)' & \text{with probability } \frac{\lambda_3}{a_3}, \\ (0, 0, -1, 1)' & \text{with probability } \frac{q_{34}}{a_3}, \\ (0, 1, -1, 0)' & \text{with probability } \frac{m_{32}}{a_3}, \end{cases} \]

\[ \xi_4 = \begin{cases} (0, 0, 0, 1)' & \text{with probability } \frac{\lambda_4}{a_4}, \\ (0, 0, 1, -1)' & \text{with probability } \frac{q_{43}}{a_4}. \end{cases} \]
Next, define a matrix $B$ as

$$B = \sum_{i=1}^{4} \nu_i a_i \mathbb{E}(\xi_i \xi_i') = \begin{pmatrix} b_1 & -b_2 & 0 & 0 \\ -b_2 & b_3 & -b_4 & 0 \\ 0 & -b_4 & b_5 & -b_6 \\ 0 & 0 & -b_6 & b_7 \end{pmatrix},$$

where $b_1 = a_1 \nu_1 + q_{21} \nu_2$, $b_2 = q_{12} \nu_1 + q_{21} \nu_2$, $b_3 = a_2 \nu_2 + q_{12} \nu_1 + m_{32} \nu_3$, $b_4 = m_{32} \nu_3$, $b_5 = a_3 \nu_3 + q_{43} \nu_4$, $b_6 = q_{34} \nu_3 + q_{43} \nu_4$ and $b_7 = a_4 \nu_4 + q_{34} \nu_3$. Now, since $A$ is a $4 \times 4$ matrix with 4 distinct eigenvalues, it is diagonalizable. Hence, using Eq. (7) from Appendix A, the matrix $\Sigma_I$ is specified by

$$\Sigma_I = \sum_{j: \gamma_j < \frac{1}{2}} \sum_{k: \gamma_k < \frac{1}{2}} \frac{\hat{u}_j' B \hat{u}_k}{\gamma - \gamma_j - \gamma_k} \hat{v}_j \hat{v}_k',$$

where column vectors $\hat{u}_i$ and $\hat{v}_i$ are determined as

$$\hat{u}_i = \frac{u_i}{u_i \cdot v_i} \text{ and } \hat{v}_i = v_i, \; i = 1, \ldots, 4.$$

Finally using Eq. (6), the covariance matrix $\Sigma_b$ is given by

$$\Sigma_b = \frac{1}{C^3} M_1 \Sigma_I M_2,$$

where

$$M_1 = \begin{pmatrix} \nu_1 - C & \nu_1 & \nu_1 & \nu_1 \\ \nu_2 & \nu_2 - C & \nu_2 & \nu_2 \\ \nu_3 & \nu_3 & \nu_3 - C & \nu_3 \\ \nu_4 & \nu_4 & \nu_4 & \nu_4 - C \end{pmatrix} \quad \text{and} \quad M_2 = M_1^T.$$

Under the condition that $\gamma$ is greater than two times the second largest eigenvalue, and using the central limit theorem A.5, we have that

$$\sqrt{N} \left( \frac{X_1(T_N), \ldots, X_4(T_N)}{N} - \frac{(\nu_1, \ldots, \nu_4)}{C} \right) \xrightarrow{D} N(0, \Sigma_b), \quad (3)$$

as $N \to \infty$.

In the following section, we apply the above 4-type model to a clinical data set of 251 bacterial strains, and obtain insightful results concerning pathogenicity in E. coli bacteria. We will take $N = 251$, so that $T_N$ is the first time when the total size of the branching process reaches 251, and hence we can obtain the proportion of strains in various states of the model.

4. Application of the branching model to E. coli strains data

From [4], we obtain an E. coli data set of $N = 251$ strains, which forms the tips of a given phylogenetic tree (see Fig. 1 and Fig. 3 in [4]). The tree is fixed and describes the genealogical structure of the strains. The tree tips
are grouped into 4 categories: pathogenic and nonpathogenic *E. coli* found in
the human gastrointestinal tract, and, pathogenic and nonpathogenic *E. coli*
found in the human urinary tract. Whether a bacterial strain is pathogenic or
not in any environment, depends on whether or not it is positive for carrying
a certain VF (such as toxins, invasins, hemolysins, etc.). Hence, the strains
are divided into the following 4 states

\[
\begin{array}{c|c|c|c|c}
 & 1 & 2 & 3 & 4 \\
\hline
U_0 & U_1 & K_1 & K_0 \\
\end{array}
\]

where

- \( U_0 \): negative for VF in the urinary tract,
- \( U_1 \): positive for VF in the urinary tract,
- \( K_1 \): positive for VF in the digestive tract,
- \( K_0 \): negative for VF in the digestive tract.

| Virulence Factor (VF) | \( N_1 \) | \( N_2 \) | \( N_3 \) | \( N_4 \) |
|-----------------------|----------|----------|----------|----------|
| astA - heat-stable enteroxin 1 | 108 | 20 | 7 | 116 |
| cnf1 - cytotoxic necrotizing factor 1 | 90 | 38 | 3 | 120 |
| fimG - fimbrial protein | 13 | 115 | 120 | 3 |
| fyuA - pesticin receptor protein | 50 | 78 | 74 | 49 |
| hly1 - alpha hemolysin | 88 | 40 | 5 | 118 |
| iroN - IroN protein | 44 | 84 | 36 | 87 |
| iutA - ferric aerobactin receptor | 66 | 62 | 77 | 46 |
| papC - fimbrial protein | 83 | 45 | 33 | 90 |
| sat - secreted autotransporter toxin | 113 | 15 | 46 | 77 |

Table 1: A list of various VFs and the number of strains, \( N_i \), in each of the four
states obtained from [4]. Note that \( N_1 + \ldots + N_4 = 251 \) for each VF.

From the data given in [4], we choose to analyze 9 VFs. These VFs along with
the number of strains, \( N_i \), in each state \( i \), \( i = 1, \ldots, 4 \), are given in Table 1. We
model this data set by applying a 4-type, continuous time Markov branching
process \( X(t) = (U_0, U_1, K_1, K_0)' \) and branching rates as given in Eq. (1).
Figure 1 gives a diagrammatic representation of the parameters used in the
model. In the figure, \( \lambda_i \), \( i = 1, \ldots, 4 \), represent speciation rates of strains in
various states, \( q_{12}, q_{21}, q_{34}, q_{43} \) are the transition rates from pathogenic to
nonpathogenic states and vice versa, and finally, \( m_{32} \) represents migration
from state \( K_1 \) to \( U_1 \). As in [4], extinction rates are set to zero for all 4 states,
and, pathogenic and nonpathogenic strains are allowed to transition back and
forth in the same environment (urinary tract or intestine). It is well known
that *E. coli* travel from the gastrointestinal tract to the bladder in the human
host, and cause urinary tract infections ([5], [10]). Hence, we assume that *E.
coli* migrate from states \( K_1 \) to \( U_1 \).

All subsequent analysis of the bacterial data set is carried out in R [15].
The discrete MuSSE model [7] is applied to the data set of each VF to
obtain estimates for all parameters. This is achieved by making use of the ‘make.musse()’ function in the R package diversitree [7], which allows for maximum likelihood estimation of the models’ parameters. During the parameter estimation analysis of each VF, the initial state for the process is determined by the relative probability of observing type-3 and type-4 strains, i.e., \((0, 0, N_3/(N_3 + N_4), N_4/(N_3 + N_4))\). To increase the estimation power of the MuSSE framework, we try out various models in which different constraints are applied on the parameters (the extinction rates already being set to zero), as given in Table 2. From the table, it can be seen that parameters are either set to be zero, or, pairs of parameters are constrained to be equal. This is done by utilizing the ‘constrain()’ function in the diversitree package. The most suitable constraint on the parameters is then chosen using the Bayesian information criterion or BIC [17], that is, for each VF separately, we choose that combination of constrained (or freely varying) parameter estimates which give the lowest BIC.

|   | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
|---|---|---|---|---|---|---|---|---|---|
| 1. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{12}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 2. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 3. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{12}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 4. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | 0 | 0 | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 5. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | 0 | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 6. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | 0 | \(q_{34}\) | \(m_{32}\) |
| 7. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | 0 | \(q_{34}\) | \(m_{32}\) |
| 8. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | 0 | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 9. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | 0 | \(q_{34}\) | 0 | \(m_{32}\) |
| 10. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | 0 | \(q_{21}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 11. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | 0 | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 12. | \(\lambda_1\) | \(\lambda_1\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 13. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 14. | \(\lambda_1\) | \(\lambda_1\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{12}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 15. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 16. | \(\lambda_1\) | \(\lambda_1\) | \(\lambda_3\) | \(\lambda_3\) | \(q_{12}\) | \(q_{12}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 17. | 0 | \(\lambda_2\) | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{34}\) | \(m_{32}\) |
| 18. | \(\lambda_1\) | 0 | \(\lambda_3\) | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 19. | \(\lambda_1\) | \(\lambda_2\) | 0 | \(\lambda_4\) | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |
| 20. | \(\lambda_1\) | \(\lambda_2\) | \(\lambda_3\) | 0 | \(q_{12}\) | \(q_{21}\) | \(q_{34}\) | \(q_{43}\) | \(m_{32}\) |

Table 2: A list of 20 parameter constraints used in the analysis. The first row gives parameters for a model in which no constraints are applied, i.e., all parameters are allowed to vary freely. The subsequent rows represent models in which at least one constraint is used: a parameter is either constrained to be zero, or set equal to another parameter. In each row succeeding the first, which is to be used as a reference row in this table, the constrained parameters are highlighted in bold. For example, in the row marked (1), \(q_{21} = q_{12}\), while the remaining parameters are free to vary; in row (2), \(q_{43} = q_{34}\), etc.
The parameter values obtained as a result of the analysis are given in Table 3. We conclude that for 6 out of 9 VFs, whenever the parameters are constrained in some manner, the model is a better fit to the given data set, in contrast to when all the parameters are allowed to vary freely. From the parameter values in Table 3, we have that:

(a) $\lambda_2 > \lambda_1$ for 8 out of 9 VFs, and $\lambda_3 > \lambda_4$ for all VFs. Thus, virulent strains of *E. coli*, in both urinary and digestive environments, speciate at a higher rate than nonvirulent strains.

(b) $q_{21} \geq q_{12}$ and $q_{34} \geq q_{43}$ for all VFs. Thus, *E. coli* bacteria, in both digestive and urinary tracts, lose their pathogenicity at a higher rate as compared to gaining it.

Using the mathematical analyses in previous sections and Appendix A, we also find that in accordance with our assumptions (F1) to (F6), $\gamma_3 > 0$ is the largest eigenvalue for all VFs and $v_3 > 0$ the corresponding right eigenvector. Let $v = (\nu_1, \ldots, \nu_4)'$ be the normalized version of $v_3$, and let $C = \nu_1 + \ldots + \nu_4$, as before. Then, from Thm. A.4 and using Eq. (2), we have for $N = 251$,

$$\frac{(N_1, \ldots, N_4)'}{N} \xrightarrow{a.s.} p = (p_1, \ldots, p_4)' ,$$

where $p = (p_1, \ldots, p_4)' := v/C$ is the limit of the proportions of *E. coli* strains. For all VFs, the values of $N_i/N$ and $p_i$, $i = 1, \ldots, 4$, are given in Table 4. The sum, $p_2 + p_3$, gives the probability of maintaining each VF in the *E. coli* strains. From Table 4, we infer that the probability of maintaining VFs varies in the strains; it depends on the VF under consideration. Figure 2 compares the value $p_2 + p_3$, with the sum $N_2/N + N_3/N$. It can be seen that *E. coli* strains carrying VFs fimG, fyuA and iutA have a higher probability of being virulent as compared to strains carrying cnfl, hly1 and sat.

### Table 3: Parameter values for all VFs in the branching model $X(t)$.

| VF     | $\lambda_1$ | $\lambda_2$ | $\lambda_3$ | $\lambda_4$ | $q_{12}$ | $q_{21}$ | $q_{34}$ | $q_{43}$ | $m_{32}$ |
|--------|-------------|-------------|-------------|-------------|----------|----------|----------|----------|----------|
| astA   | 26.39       | 0.000       | 299.6       | 0           | 176.0    | 904.4    | 407.4    | 41.68    | 65.53    |
| cnfl   | 5.840       | 108.3       | 284.8       | 8.066       | 1.185    | 144.6    | 341.3    | 14.92    | 121.5    |
| fimG   | 4.105       | 33.75       | 96.99       | 3.737       | 11.74    | 317.1    | 35.18    | 35.18    | 35.18    |
| fyuA   | 0.464       | 51.71       | 120.7       | 4.242       | 0        | 38.36    | 47.40    | 6.445    | 46.71    |
| hly1   | 4.630       | 101.7       | 265.6       | 10.58       | 0        | 131.1    | 287.9    | 17.77    | 110.4    |
| iroN   | 1.843       | 48.50       | 164.0       | 3.737       | 11.74    | 11.74    | 3.715    | 3.715    | 35.18    |
| iutA   | 0.000       | 64.93       | 126.6       | 3.923       | 49.07    | 157.0    | 43.34    | 5.527    | 46.21    |
| papC   | 4.314       | 100.7       | 164.9       | 8.197       | 1.915    | 128.5    | 152.7    | 16.06    | 59.41    |
| sat    | 6.059       | 165.6       | 157.4       | 6.493       | 0        | 307.3    | 102.4    | 9.691    | 65.62    |

### Results

The parameter values obtained as a result of the analysis are given in Table 3. We conclude that for 6 out of 9 VFs, whenever the parameters are constrained in some manner, the model is a better fit to the given data set, in contrast to when all the parameters are allowed to vary freely. From the parameter values in Table 3, we have that:

(a) $\lambda_2 > \lambda_1$ for 8 out of 9 VFs, and $\lambda_3 > \lambda_4$ for all VFs. Thus, virulent strains of *E. coli*, in both urinary and digestive environments, speciate at a higher rate than nonvirulent strains.

(b) $q_{21} \geq q_{12}$ and $q_{34} \geq q_{43}$ for all VFs. Thus, *E. coli* bacteria, in both digestive and urinary tracts, lose their pathogenicity at a higher rate as compared to gaining it.

Using the mathematical analyses in previous sections and Appendix A, we also find that in accordance with our assumptions (F1) to (F6), $\gamma_3 > 0$ is the largest eigenvalue for all VFs and $v_3 > 0$ the corresponding right eigenvector. Let $v = (\nu_1, \ldots, \nu_4)'$ be the normalized version of $v_3$, and let $C = \nu_1 + \ldots + \nu_4$, as before. Then, from Thm. A.4 and using Eq. (2), we have for $N = 251$,

$$\frac{(N_1, \ldots, N_4)'}{N} \xrightarrow{a.s.} p = (p_1, \ldots, p_4)' ,$$

where $p = (p_1, \ldots, p_4)' := v/C$ is the limit of the proportions of *E. coli* strains. For all VFs, the values of $N_i/N$ and $p_i$, $i = 1, \ldots, 4$, are given in Table 4. The sum, $p_2 + p_3$, gives the probability of maintaining each VF in the *E. coli* strains. From Table 4, we infer that the probability of maintaining VFs varies in the strains; it depends on the VF under consideration. Figure 2 compares the value $p_2 + p_3$, with the sum $N_2/N + N_3/N$. It can be seen that *E. coli* strains carrying VFs fimG, fyuA and iutA have a higher probability of being virulent as compared to strains carrying cnfl, hly1 and sat.

### Confidence regions

We now apply Thm. A.5 to construct confidence regions for $p$ – the limit of proportions of *E. coli* strains. Using the expression in Eq. (3), let
Using multitype branching models to analyze bacterial pathogenicity

| VF  | $N_1/N$ | $N_2/N$ | $N_3/N$ | $N_4/N$ | $p_1$ | $p_2$ | $p_3$ | $p_4$ |
|-----|---------|---------|---------|---------|-------|-------|-------|-------|
| astA | 0.43    | 0.08    | 0.03    | 0.46    | 0.83  | 0.15  | 0.01  | 0.01  |
| cnf1 | 0.36    | 0.15    | 0.01    | 0.48    | 0.60  | 0.06  | 0.02  | 0.32  |
| fimG | 0.05    | 0.46    | 0.48    | 0.01    | 0.08  | 0.45  | 0.44  | 0.03  |
| fyuA | 0.20    | 0.31    | 0.29    | 0.20    | 0.35  | 0.32  | 0.15  | 0.18  |
| hly1 | 0.35    | 0.16    | 0.02    | 0.47    | 0.51  | 0.08  | 0.04  | 0.37  |
| iroN | 0.18    | 0.33    | 0.14    | 0.35    | 0.52  | 0.35  | 0.02  | 0.11  |
| iutA | 0.26    | 0.25    | 0.31    | 0.18    | 0.34  | 0.20  | 0.23  | 0.23  |
| papC | 0.33    | 0.18    | 0.13    | 0.36    | 0.52  | 0.10  | 0.07  | 0.31  |
| sat  | 0.45    | 0.06    | 0.18    | 0.31    | 0.55  | 0.03  | 0.09  | 0.33  |

Table 4: Limit values, $p_i$, for the branching model $X(t)$, and the proportion of strains, $N_i/N$, in each state, $i = 1, \ldots, 4$. Here, $N = 251$, $N_i$ is the number of strains in each state $i$, and $p_i = \nu_i/C$, where $\nu_i$ ($i = 1, \ldots, 4$) are the components of the normalized eigenvector $\nu$ and $C = \sum_{i=1}^{4} \nu_i$.

Figure 2: A bar chart comparing the probabilities, $p_2 + p_3$, of maintaining VF s in bacterial strains, with the sum, $(N_2 + N_3)/N$, of strain proportions. The values used in this figure are obtained from Table 4. $p_2 + p_3$ is represented by grey bars and $(N_2 + N_3)/N$ by black bars.

$$D^2 = N \left( \frac{\widetilde{X}(T_N)}{N} - \frac{\widetilde{\nu}}{C} \right)' \left( \widetilde{\Sigma}_b \right)^{-1} \left( \frac{\widetilde{X}(T_N)}{N} - \frac{\widetilde{\nu}}{C} \right) \quad (4)$$

where vectors and matrices with the first type removed are denoted by a tilde above them, that is, $\widetilde{X}(T_N) = (X_2(T_N), \ldots, X_4(T_N))' = (N_2, \ldots, N_4)'$, $\widetilde{\nu} = (\nu_2, \ldots, \nu_4)'$, and $\widetilde{\Sigma}_b = \Sigma_b$ with the first row and column removed. Here, it is important to notice that the matrix $\Sigma_b$ has rank 3, hence, for the construction of the subsequent confidence regions, we have removed the counts for the first type (alternatively, we can choose to remove any one of the four types) in Eq. (4). From the theory developed in Chapters 4.2 and 5.4
Table 5: Specification of confidence ellipsoids for limits of proportions of *E. coli* strains. For a significance level $\alpha = 0.01$, the observed generalized squared distance $D^2$, defined by Eq. (4) and (5), is given as $D^2 \leq \chi^2_3(0.01) = 11.345$. The center of the confidence ellipsoids is represented by $(N_2, N_3, N_4)/N$, while the half-lengths of the axes are denoted by $a$, $b$, and $c$.

of [9], at a given significance level $\alpha$, a $100(1 - \alpha)$% joint confidence region for $p$—which can be thought of as the mean of a multidimensional normal distribution—is defined by ellipsoids such that,

$$D^2 \leq \chi^2_3(\alpha),$$

where $\chi^2_3(\alpha)$ is the upper $\alpha$-level quantile of the $\chi^2$ distribution with 3 degrees of freedom. The quantity $D^2$ represents the square of the generalized distance from the centre of the confidence ellipsoid to a constant density surface. For various VFs, the observed $D^2$ value is calculated using Eq. (4), and is given in the second column of Table 5. It can be seen that for *astA* and *iroN*, we are unable to find $D^2$, since the conditions of Thm. A.5 are not met for these two VFs; the second largest eigenvalue $\gamma_1$ is greater than $\gamma_3/2$, i.e., $\gamma_3/2 < \gamma_1 < \gamma_3$. In this case, weak convergence is shown but to a random variable, whose distribution is not characterized, only its existence (Corollary 3.18 in [8]).

The axes of the confidence ellipsoids and their relative lengths are determined using the eigenvalues and corresponding eigenvectors of the positive definite matrix $\hat{\Sigma}_b$ [9]. Since $\hat{\Sigma}_b$ is a $3 \times 3$ matrix with the first type removed, we can find a simultaneous confidence ellipsoid for $p_i$ when $i = 2, 3$ and 4. Let $\beta$, $\zeta$, and $\eta$ be the positive eigenvalues, and $\hat{\beta}$, $\hat{\zeta}$, and $\hat{\eta}$, the corresponding right eigenvectors of $\hat{\Sigma}_b$. Then, the axes of the confidence ellipsoids centered at $\hat{\mathbf{X}}(T_N)/N$, are given as

$$\pm a \hat{\beta}, \quad \pm b \hat{\zeta}, \quad \text{and} \quad \pm c \hat{\eta},$$

with $a = D\sqrt{\beta/N}$, $b = D\sqrt{\zeta/N}$, and $c = D\sqrt{\eta/N}$ being the half length of the three axes. For various VFs, the axes lengths can be computed, as shown in Table 5.
Since Thm. A.5 is an asymptotic result, and our sample size consists of only 251 data points, we must confirm that Thm. A.5 has been successfully implemented while finding the confidence regions in the aforementioned analysis. To achieve this, we check how the observed proportions \( N_i/N \) behave for the observed number of strains \( N = 251 \) by making use of simulated trees. For the estimated model parameters, given in Table 3, we obtain the clades evolution using the `tree.musse()` function of the `diversitree` package in R. For various VFs, excluding `astA` and `iroN`, we simulate 10000 trees, each with 251 tips. To ensure that the root of all simulated trees is a dominating type (assumption (F5) in Appendix A), we take the prior distribution to be concentrated on states 3 and 4, with probabilities equaling the observed relative proportions of types 3 and 4. For this, we use the `sample()` function of R which randomly selects either of the two states with desired probabilities. Out of the 10000 simulations, we take into consideration in the subsequent analysis, only those trees in which the observed tips have at least one observed

![Figure 3](image.png)

**Figure 3:** For various VFs, histograms showing the distribution of generalized squared distances for simulated trees. The values less than \( \chi^2_3(0.01) = 11.345 \) are represented by white bars, and those greater than \( \chi^2_3(0.01) \) are given in black. Arrows in each histogram represent the observed \( D^2 \) value as obtained in Table 5.
| VF  | \(N_{\text{sim}}\) | \(F_{\text{sim}}\) | \(f_{\text{sim}}\) |
|-----|------------------|------------------|------------------|
| astA | -                | -                | -                |
| cnf1 | 7958             | 0.031            | 0.02             |
| fhmG | 6588             | 0.236            | 0.01             |
| fyuA | 7276             | 0.074            | 0.01             |
| hly1 | 8073             | 0.046            | 0.02             |
| iroN | -                | -                | -                |
| iutA | 7405             | 0.071            | 0.01             |
| papC | 7967             | 0.096            | 0.01             |
| sat  | 7583             | 0.128            | 0.03             |

Table 6: Values obtained from simulating 10000 trees: \(N_{\text{sim}}\) denotes the total number of simulations, out of 10000, that are actually used in the analysis, \(F_{\text{sim}}\) is that fraction of simulations for which the generalized square distance is greater than the observed \(D^2\) value (given in Table 5), and \(f_{\text{sim}}\) is that fraction of simulations for which the generalized square distance is greater than \(\chi^2_3(0.01) = 11.345\).

5. Two variations of the branching model We now model the same \(E.\ coli\) data set [4] by applying another 4-type, Markov branching process \(Y(t) = (U_0, U_1, K_1, K_0)'\) with branching rates as shown in Figure 4. All parameters of speciation and transition are the same as in the original process \(X(t)\), except for the migration rate, \(m_{32}\), which is replaced by \(m_{42}\) in this case. Since \(E.\ coli\) are assumed to travel from the intestinal to the urinary tract and cause infections, here we assume that bacteria migrate from the nonvirulent state \(K_0\) to the virulent state \(U_1\). The mean offspring matrix, \(\hat{A}\),

\[\begin{array}{cccc}
V F & N_{sim} & F_{sim} & f_{sim} \\
\hline
\text{astA} & - & - & - \\
\text{cnf1} & 7958 & 0.031 & 0.02 \\
\text{fhmG} & 6588 & 0.236 & 0.01 \\
\text{fyuA} & 7276 & 0.074 & 0.01 \\
\text{hly1} & 8073 & 0.046 & 0.02 \\
\text{iroN} & - & - & - \\
\text{iutA} & 7405 & 0.071 & 0.01 \\
\text{papC} & 7967 & 0.096 & 0.01 \\
\text{sat} & 7583 & 0.128 & 0.03 \\
\end{array}\]
Diagrammatic representation of the branching process $\mathbf{Y}(t)$. The four states are similar to the ones in the branching model $\mathbf{X}(t)$. The parameters $\lambda_i$, $i = 1, \ldots, 4$, represent speciation rates in each state, $q_{12}, q_{21}, q_{34}$ and $q_{43}$ are the transition rates between states, $m_{42}$ represents migration from state $K_0$ to $U_1$.

for this process is given as

$$
\hat{A} = \begin{pmatrix}
\lambda_1 - q_{12} & q_{21} & 0 & 0 \\
q_{12} & \lambda_2 - q_{21} & 0 & m_{42} \\
0 & 0 & \lambda_3 - q_{34} & q_{43} \\
0 & 0 & q_{34} & \lambda_4 - q_{43} - m_{42}
\end{pmatrix},
$$

with eigenvalues

$$
\hat{\gamma}_1 = \frac{1}{2} \left( \lambda_1 - q_{12} + \lambda_2 - q_{21} + \sqrt{(\lambda_1 - q_{12} - \lambda_2 + q_{21})^2 + 4q_{12}q_{21}} \right),
$$

$$
\hat{\gamma}_2 = \frac{1}{2} \left( \lambda_1 - q_{12} + \lambda_2 - q_{21} - \sqrt{(\lambda_1 - q_{12} - \lambda_2 + q_{21})^2 + 4q_{12}q_{21}} \right),
$$

$$
\hat{\gamma}_3 = \frac{1}{2} \left( \lambda_3 - m_{42} - q_{34} + \lambda_4 - q_{43} + \sqrt{(\lambda_3 + m_{42} - q_{34} - \lambda_4 + q_{43})^2 + 4q_{34}q_{43}} \right),
$$

$$
\hat{\gamma}_4 = \frac{1}{2} \left( \lambda_3 - m_{42} - q_{34} + \lambda_4 - q_{43} - \sqrt{(\lambda_3 + m_{42} - q_{34} - \lambda_4 + q_{43})^2 + 4q_{34}q_{43}} \right).
$$

Using *Maple* 18.00 [13], the left and right column eigenvectors of $\hat{A}$ are obtained as

$$
\hat{u}_1 = \left( \frac{1}{2} (G_1 + S_1)(\hat{\gamma}_1 \hat{G}_3 + \hat{G}_4), \frac{\hat{\gamma}_1 \hat{G}_3 + \hat{G}_4}{q_{34}m_{42}}, 1, \frac{\hat{\gamma}_1 - \lambda_3 + q_{34}}{q_{34}} \right),
$$

$$
\hat{u}_2 = \left( \frac{1}{2} (G_1 - S_1)(\hat{\gamma}_2 \hat{G}_3 + \hat{G}_4), \frac{\hat{\gamma}_2 \hat{G}_3 + \hat{G}_4}{q_{34}m_{42}}, 1, \frac{\hat{\gamma}_2 - \lambda_3 + q_{34}}{q_{34}} \right),
$$

$$
\hat{u}_3 = \left( 0, 0, 1, \frac{1}{2q_{34}} (\hat{G}_2 + \hat{S}_2) \right), \quad \hat{u}_4 = \left( 0, 0, 1, \frac{1}{2q_{34}} (\hat{G}_2 - \hat{S}_2) \right),
$$
and

\[ \hat{v}_1 = \left( 1, -\frac{1}{2q_{21}}(G_1 - S_1), 0, 0 \right), \quad \hat{v}_2 = \left( 1, -\frac{1}{2q_{21}}(G_1 + S_1), 0, 0 \right), \]

\[ \hat{v}_3 = \left( 1, \frac{\hat{\gamma}_3 - \lambda_1 + q_{12}}{q_{21}}, \frac{1}{2}(\hat{G}_2 - \hat{S}_2)(\hat{\gamma}_3 \hat{G}_3 + \hat{G}_4), \frac{\hat{\gamma}_3 \hat{G}_3 + \hat{G}_4}{q_{21} m_{42} q_{34}} - q_{21} m_{42} \right), \]

\[ \hat{v}_4 = \left( 1, \frac{\hat{\gamma}_4 - \lambda_1 + q_{12}}{q_{21}}, \frac{1}{2}(\hat{G}_2 + \hat{S}_2)(\hat{\gamma}_4 \hat{G}_3 + \hat{G}_4), \frac{\hat{\gamma}_4 \hat{G}_3 + \hat{G}_4}{q_{21} m_{42} q_{34}} - q_{21} m_{42} \right), \]

respectively, where

\[ \hat{G}_2 = \delta_4 - m_{42} - \lambda_3 + q_{34}, \quad \hat{G}_3 = \delta_1 + \delta_2 - \delta_4 - \lambda_3 + q_{34} + m_{42}, \]

\[ \hat{G}_4 = \lambda_1 q_{21} - \lambda_1 \lambda_2 + \lambda_2 q_{12} + \lambda_3 \lambda_4 - \lambda_3 m_{42} - \lambda_3 q_{43} - \lambda_4 q_{34} + q_{34} m_{42}, \]

\[ \hat{S}_2 = \sqrt{(\hat{G}_2)^2 + 4q_{34} q_{43}}, \]

while \( \delta_1, \delta_2, \delta_4, G_1, \) and \( S_1 \) are defined previously in Section 3. Similar to the first model \( X(t) \), the package \textit{diversitree} [7] in R is applied to each VF and estimates of all parameters are obtained, as shown in Table 7. We apply constraints given in Table 2, except that \( m_{32} \) is now replaced by \( m_{42} \) in the table. The best constraint on the parameters is again chosen using the BIC.

| VF   | \( \lambda_1 \) | \( \lambda_2 \) | \( \lambda_3 \) | \( \lambda_4 \) | \( q_{12} \) | \( q_{21} \) | \( q_{34} \) | \( q_{43} \) | \( m_{42} \) |
|------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| astA | 3.031           | 138.9           | 0               | 86.05           | 27.85           | 448.9           | 8.210           | 18.47           | 27.88           |
| cnf1 | 7.054           | 114.8           | 3.608           | 96.15           | 0               | 159.4           | 4.108           | 2.972           | 34.91           |
| fimG | 0.000           | 8.344           | 33.47           | 260.3           | 87.44           | 21.58           | 11.07           | 0               | 553.5           |
| fyuA | 3.192           | 68.53           | 117.9           | 0               | 8.990           | 67.68           | 124.2           | 24.75           | 14.25           |
| hly1 | 4.768           | 109.4           | 0               | 86.64           | 0.823           | 145.7           | 8.042           | 17.18           | 27.30           |
| iroN | 0.875           | 48.39           | 4.562           | 107.5           | 0               | 31.93           | 6.113           | 31.19           | 42.69           |
| iutA | 0               | 75.26           | 157.2           | 7.472           | 36.64           | 158.8           | 104.9           | 3.066           | 12.50           |
| papC | 4.046           | 113.5           | 147.7           | 0               | 2.051           | 140.7           | 201.5           | 26.92           | 13.11           |
| sat  | 5.793           | 173.1           | 0               | 107.1           | 0.000           | 318.2           | 14.71           | 65.11           | 34.35           |

Table 7: Parameter values for the branching process \( Y(t) \).

| VF   | \( \hat{p}_1 \) | \( \hat{p}_2 \) | \( \hat{p}_3 \) | \( \hat{p}_4 \) |
|------|-----------------|-----------------|-----------------|-----------------|
| astA | 0.42            | 0.14            | 0.14            | 0.38            |
| cnf1 | 0.43            | 0.14            | 0.02            | 0.41            |
| fimG | 0.09            | 0.44            | 0.44            | 0.01            |
| fyuA | 0.34            | 0.21            | 0.17            | 0.28            |
| hly1 | 0.43            | 0.12            | 0.11            | 0.34            |
| iroN | 0.31            | 0.36            | 0.15            | 0.18            |
| iutA | 0.13            | 0.08            | 0.30            | 0.49            |
| papC | 0.51            | 0.09            | 0.10            | 0.30            |
| sat  | 0.50            | 0.04            | 0.28            | 0.18            |

Table 8: Limit values \( \hat{p}_i (i = 1, \ldots, 4) \) for the the branching model \( Y(t) \).
Using multitype branching models to analyze bacterial pathogenicity

Figure 5: Distribution of generalized squared distances for those VFs for which assumptions of Thm. A.5 hold under the model $Y(t)$. The values less than $\chi^2_{0.01} = 11.345$ are represented by white bars, and those greater than 11.345 are given in black. Arrows in each histogram represent the observed $D^2$ value.

| VF  | $\hat{N}_{sim}$ | $\hat{F}_{sim}$ | $\hat{f}_{sim}$ |
|-----|-----------------|-----------------|-----------------|
| astA| 6885            | 0.040           | 0.05            |
| cnf1| 6473            | 0.647           | 0.02            |
| fimG| 6476            | 0.291           | 0.02            |
| fyuA| -               | -               | -               |
| hly1| 6777            | 0.010           | 0.03            |
| iroN| 7012            | 0.080           | 0.00            |
| iutA| 4473            | 0.010           | 0.19            |
| papC| 4157            | 0.064           | 0.01            |
| sat | 6776            | 0.02            | 0.03            |

Table 9: Results of the confidence regions’ analysis for $\hat{p}$ corresponding to the process $Y(t)$. $\hat{N}_{sim}$ represents that number of simulated trees (out of 10000) in which the observed tips have at least a single observation of the dominating type–3 or 4. $\hat{F}_{sim}$ is the fraction of simulations for which the generalized squared distance is greater than the observed $D^2$ value. $\hat{f}_{sim}$ is that fraction of simulations for which the generalized squared distance is greater than $\chi^2_{0.01} = 11.345$. 
For each VF, $\hat{\gamma}_3$ is found to be the largest eigenvalue, with corresponding normalized eigenvector, say $\hat{v}$. We again apply Thm. A.4 and using the estimated parameters, obtain the limiting values $\hat{p} = (\hat{p}_1, \ldots, \hat{p}_4)' = \hat{v}/C$, where $C$ is the sum of coordinates of $\hat{v}$. The values of $\hat{p}$ are given in Table 8. From Tables 7 and 8, we infer that: (a) $\lambda_2 > \lambda_1$ for all VFs and $\lambda_3 < \lambda_4$ for 6 out of 9 VFs, (b) $q_{21} > q_{12}$ for 8 out of 9 VFs and $q_{34} > q_{43}$ for 5 out of 9 VFs, (c) the probability, $\hat{p}_2 + \hat{p}_3$, of prevalence of VFs in *E. coli* strains varies with each VF—for instance, the VF fimG has the maximum probability of being maintained. An analysis of the confidence regions for $\hat{p}$ is also carried out, similar to the one for $p$ in Section 4. Figure 5 and Table 9 give the results for this analysis.

We apply yet another 4-type branching process $Z(t) = (U_0, U_1, K_1, K_0)'$ to the same data set. The branching rates are as shown in Figure 6. This time we include migration from both virulent and nonvirulent states in the gastrointestinal tract to the virulent state of the urinary tract, using parameters $m_{32}$ and $m_{42}$. The mean offspring matrix $\bar{A}$ is given as

$$\bar{A} = \begin{pmatrix}
\lambda_1 - q_{12} & q_{21} & 0 & 0 \\
q_{12} & \lambda_2 - q_{21} & m_{32} & m_{42} \\
0 & 0 & \lambda_3 - q_{34} - m_{32} & q_{43} \\
0 & 0 & q_{34} & \lambda_4 - q_{43} - m_{42}
\end{pmatrix}.$$ 

The eigenvalues of $\bar{A}$ are

$$\bar{\gamma}_1 = \frac{1}{2}\left(\lambda_1 - q_{12} + \lambda_2 - q_{21} + \sqrt{(\lambda_1 - q_{12} - \lambda_2 + q_{21})^2 + 4q_{12}q_{21}}\right),$$

$$\bar{\gamma}_2 = \frac{1}{2}\left(\lambda_1 - q_{12} + \lambda_2 - q_{21} - \sqrt{(\lambda_1 - q_{12} - \lambda_2 + q_{21})^2 + 4q_{12}q_{21}}\right),$$

$$\bar{\gamma}_3 = \frac{1}{2}\left(\lambda_3 - m_{32} - q_{34} + \lambda_4 - m_{42} - q_{43} + \sqrt{(\lambda_3 - m_{32} - q_{34} - \lambda_4 + m_{42} + q_{43})^2 + 4q_{34}q_{43}}\right),$$

![Figure 6: Branching rates for the model $Z(t)$. $\lambda_i$, $i = 1, \ldots, 4$, represent speciation rates, $q_{12}, q_{21}, q_{34}$ and $q_{43}$ are the rates of transition between states, $m_{32}$ and $m_{42}$ are migration rates from state $K_1$ to $U_1$ and $K_0$ to $U_1$, respectively.](image-url)
\[
\lambda = \frac{1}{2} \left( \lambda_3 - m_{32} - q_{34} + \lambda_4 - m_{42} - q_{43} - \sqrt{(\lambda_3 - m_{32} - q_{34} - \lambda_4 + m_{42} + q_{43})^2 + 4q_{34}q_{43}} \right).
\]

The left and right column eigenvectors of \( \tilde{A} \) are obtained as
\[
\tilde{u}_1 = \left( \frac{1}{2}(G_1 + S_1)(\tilde{G}_3 + \tilde{G}_4), \frac{\tilde{G}_1 G_3 + \tilde{G}_4}{G_5}, 1, \frac{G_6}{G_5} \right)',
\]
\[
\tilde{u}_2 = \left( -\frac{1}{2}(-G_1 + S_1)(\tilde{G}_3 + \tilde{G}_4), \frac{\tilde{G}_2 G_3 + \tilde{G}_4}{G_5}, 1, \frac{G_6}{G_5} \right)',
\]
\[
\tilde{u}_3 = \left( 0, 0, 1, \frac{1}{2q_{34}}(\tilde{G}_2 + \tilde{S}_2) \right)', \quad \tilde{u}_4 = \left( 0, 0, 1, \frac{1}{2q_{34}}(\tilde{G}_2 - \tilde{S}_2) \right)'.
\]

and
\[
\tilde{v}_1 = \left( 1, -\frac{1}{2q_{21}}(G_1 - S_1), 0, 0 \right)', \quad \tilde{v}_2 = \left( 1, -\frac{1}{2q_{21}}(G_1 + S_1), 0, 0 \right)',
\]
\[
\tilde{v}_3 = \left( 1, \frac{\tilde{G}_3 - \lambda_1 + q_{12}}{q_{21}}, \frac{\tilde{G}_3 G_3 + \tilde{G}_4 G_8}{q_{21} G_7}, \frac{-(\tilde{G}_3 G_3 + \tilde{G}_4 G_8)}{q_{21} G_7} \right)',
\]
\[
\tilde{v}_4 = \left( 1, \frac{\tilde{G}_4 - \lambda_1 + q_{12}}{q_{21}}, \frac{\tilde{G}_4 G_3 + \tilde{G}_4 G_8}{q_{21} G_7}, \frac{-(\tilde{G}_4 G_3 + \tilde{G}_4 G_8)}{q_{21} G_7} \right)'.
\]

respectively, where
\[
\tilde{G}_2 = d_4 - \delta_3, \quad \tilde{G}_3 = \delta_1 + \delta_2 - \delta_3 - d_4,
\]
\[
\tilde{G}_4 = \tilde{G}_4 - m_{32}d_4, \quad \tilde{S}_2 = \sqrt{(G_2)^2 + 4q_{34}q_{43}},
\]
\[
G_5 = m_{32}(\bar{G}_1 - d_4) + m_{42}q_{34}, \quad G_{52} = m_{32}(\bar{G}_2 - d_4) + m_{42}q_{34},
\]
\[
G_6 = m_{42}\bar{G}_1 - m_{42}\lambda_3 + m_{32}m_{42} + m_{32}q_{43} + m_{42}q_{34}, \quad G_{62} = m_{42}\bar{G}_2 - m_{42}\lambda_3 + m_{32}m_{42} + m_{32}q_{43} + m_{42}q_{34},
\]
\[
G_7 = m_{42}^2q_{34} - m_{32}^2q_{43} - m_{32}m_{42}q_2, \quad G_{72} = m_{42}^2q_{34} - m_{32}^2q_{43} - m_{32}m_{42}q_2,
\]
\[
G_8 = m_{42}(-\bar{G}_3 + d_4) + m_{32}q_{43}, \quad G_{82} = m_{42}(-\bar{G}_4 + d_4) + m_{32}q_{43},
\]
\[
G_9 = m_{32}(-\bar{G}_3 + \delta_3) + m_{42}q_{43}, \quad G_{92} = m_{32}(-\bar{G}_4 + \delta_3) + m_{42}q_{43},
\]

with \( d_4 = \lambda_4 - q_{43} - m_{42} \) and \( \delta_1, \delta_2, \delta_3, G_1, S_1, \bar{G}_4 \) as defined in earlier sections. Model analysis is carried out in \( \mathbb{R} \), and as before, the initial state is determined by the relative probability of observing type-3 and type-4 strains. We use the same constraints given in Table 2, except that both \( m_{32} \) and \( m_{42} \) are allowed to vary. In addition, we use 21 more constraints in which the constraints from Table 2 are repeated using \( m_{32} = m_{42} \). The best constraints are chosen according to BIC, and the parameter values obtained are given in Table 10. From the parameters, we compute the eigenvalues and corresponding eigenvectors of \( \tilde{A} \). \( \bar{\gamma}_3 \) is found to be the largest eigenvalue for all VFs. Moreover, \( \bar{\rho} = (\bar{p}_1, \ldots, \bar{p}_4)' \), denoting the limits of proportions of \( E. \) coli
| VF    | $\lambda_1$ | $\lambda_2$ | $\lambda_3$ | $\lambda_4$ | $q_{12}$ | $q_{21}$ | $q_{34}$ | $q_{43}$ | $m_{32}$ | $m_{42}$ |
|-------|-------------|-------------|-------------|-------------|---------|---------|---------|---------|---------|---------|
| astA  | 3.031       | 138.8      | 0           | 86.05       | 27.86   | 448.8   | 8.210   | 18.47   | 0.000   | 27.88   |
| cnf1  | 0           | 24.84      | 3.768       | 107.5       | 2.343   | 136.6   | 2.027   | 2.706   | 2.053   | 33.95   |
| fimG  | 4.487       | 35.10      | 103.2       | 4.034       | 0       | 11.17   | 1.832   | 2.027   | 0.000   | 27.30   |
| fyuA  | 3.705       | 57.57      | 116.2       | 0           | 8.254   | 56.65   | 181.2   | 20.79   | 51.59   | 0.000   |
| hly1  | 4.768       | 109.4      | 0           | 86.64       | 0       | 148.3   | 47.56   | 17.18   | 27.30   | 0.000   |
| iroN  | 1.902       | 48.60      | 164.7       | 0           | 20.77   | 126.5   | 49.39   | 0.027   | 0.000   | 27.30   |
| iutA  | 0           | 71.13      | 155.1       | 7.056       | 38.11   | 118.3   | 47.56   | 17.18   | 0.000   | 27.30   |
| papC  | 4.493       | 99.45      | 166.2       | 0           | 2.081   | 126.5   | 51.59   | 0.000   | 0.000   | 0.000   |
| sat   | 6.003       | 164.8      | 141.0       | 0           | 0       | 299.9   | 44.77   | 0.000   | 0.000   | 0.000   |

Table 10: Parameter estimates for the branching model $Z(t)$.

| VF    | $\tilde{p}_1$ | $\tilde{p}_2$ | $\tilde{p}_3$ | $\tilde{p}_4$ |
|-------|-------------|-------------|-------------|-------------|
| astA  | 0.42        | 0.06        | 0.14        | 0.38        |
| cnf1  | 0.22        | 0.12        | 0.02        | 0.64        |
| fimG  | 0.06        | 0.36        | 0.56        | 0.02        |
| fyuA  | 0.42        | 0.26        | 0.12        | 0.20        |
| hly1  | 0.42        | 0.12        | 0.11        | 0.35        |
| iroN  | 0.55        | 0.37        | 0.01        | 0.06        |
| iutA  | 0.07        | 0.06        | 0.59        | 0.28        |
| papC  | 0.56        | 0.09        | 0.07        | 0.28        |
| sat   | 0.52        | 0.03        | 0.11        | 0.34        |

Table 11: Limits of proportions of $E. coli$ strains for the branching process $Z(t)$.

| VF    | $N_{sim}$ | $\tilde{F}_{sim}$ | $\tilde{f}_{sim}$ |
|-------|-----------|--------------------|--------------------|
| astA  | 6757      | 0.042              | 0.06               |
| cnf1  | 6810      | 0.004              | 0.01               |
| fimG  | 6996      | 0.182              | 0.03               |
| fyuA  | -         | -                  | -                  |
| hly1  | 6845      | 0.012              | 0.02               |
| iroN  | -         | -                  | -                  |
| iutA  | 5421      | 0.129              | 0.15               |
| papC  | 7033      | 0.023              | 0.01               |
| sat   | 6733      | 0.110              | 0.04               |

Table 12: For the model $Z(t)$, $N_{sim}$ represents the number of simulations (out of 10000) in which at least one observation of the dominating type–3 or 4 was obtained, $\tilde{F}_{sim}$ gives that fraction of simulations for which the generalized squared distance is greater than the observed value of $D^2$, and $\tilde{f}_{sim}$ is that fraction of simulations for which the generalized squared distance is greater than $\chi^2_3(0.01) = 11.345$.

strains and calculated using Thm. A.4, is given in Table 11. From the tables, we conclude that: (a) $\lambda_2 > \lambda_1$ for all VFs and $\lambda_3 > \lambda_4$ for 6 out of 9 VFs. (b) $q_{21} > q_{12}$ and $q_{34} \geq q_{43}$ for 6 VFs. (c) $m_{32} \geq m_{42}$ for 6 out of 9 VFs. The sum $\tilde{p}_2 + \tilde{p}_3$ gives the probability of prevalence of various VFs in $E. coli$ strains. An analysis regarding the confidence regions for the limits of strain proportions was also performed, similar to the one for the previous models.
Using multitype branching models to analyze bacterial pathogenicity

Figure 7: For the process $Z(t)$, these histograms give the distribution of the generalized squared distances (obtained from Eq. (4)) of 10000 simulated trees for those VFs for which Thm. A.5 is satisfied. The values less than $\chi^2_3(\alpha) = 11.345$, for $\alpha = 0.01$, are represented by white bars, while the remaining are given in black. Arrowed lines on each histogram represent the observed $D^2$ value for each VF.

The results are displayed in Figure 7 and Table 12.

6. Conclusions We now list some concise but useful inferences drawn from the mathematical analysis of the three models. Here, we would also like to state that in a future work, we plan to carry out a rigorous analysis of a larger data set of $E. coli$ strains, which would not only add to the current results, but also lead to more comprehensive and solid biological conclusions.

1. $E. coli$ strains carrying a VF speciate at faster rates as compared to strains which do not carry a VF, in urinary tracts of the human host (Tables 3, 7 and 10). This result remains fairly constant in all three models. A similar result was also obtained in [4], where it was shown that speciation rates were higher for virulent $E. coli$ strains as compared to nonvirulent strains that were isolated from human urine samples. The same result, however, does not hold for strains in the digestive tract; according to the process $X(t)$ and
**Z(t)**, most virulent bacterial strains speciate faster than nonvirulent strains, but the opposite is true under the model **Y(t)**.

2. *E. coli* bacteria lose their virulence at a higher rate as compared to gaining it, in both urinary and digestive tracts of the human hosts. Under all three models, this behavior is exhibited for majority of the VFs (Tables 3, 7 and 10). This is consistent with the fact that bacteria maintain their virulence only if conditions are favorable for host invasion or colonization, otherwise, they lose their pathogenicity, since the expression of VFs is costly to maintain and tends to decrease bacterial fitness [4, 11].

3. Pathogenic and nonpathogenic bacteria in the gut migrate to the urinary tract at different rates. This result is inferred from the analysis of the third branching model **Z(t)** with two migration rates (Table 10). For 5 out of 9 VFs, pathogenic bacteria are found to migrate faster than the nonpathogenic ones. However, compared separately, from Tables 3 and 7, \( m_{32} > m_{42} \) for most VFs (8 out of 9).

4. The probability of maintaining virulence in bacterial strains (\( p_2 + p_3, \hat{p}_2 + \hat{p}_3 \) and \( \hat{p}_2 + \hat{p}_3 \) in the models **X(t)**, **Y(t)** and **Z(t)**, respectively) varies with the VF under consideration—see Tables 4, 8 and 11. However, under all three branching models, it is consistently seen that the VF **fimG** has the highest chance of prevailing in virulent bacterial strains.

5. The confidence region analysis of the limits of proportions of *E. coli* strains shows that Thm. A.5 is more successfully implemented to the data set under the first two models, **X(t)** and **Y(t)**, as compared to the third model, **Z(t)**. From figures 3, 5, and 7 we conclude that for Thm. A.5, the branching process **X(t)** is a better fit for analyzing strains carrying **astA**, **fimG**, **fyuA**, **hly1**, **iutA**, and **sat**, while **Y(t)** is suitable for **cnf1**, **iroN** and **papC**.

### A. Appendix

In this section, we state the limit theorems that are applied in this paper for the analysis of bacterial strains data. We first list some important definitions and assumptions that relate to n–type branching processes.

**Definition A.1** A type–p is said to be **dominating** if it is possible to obtain every other type, say type–q \((q = 1, \ldots, n, \text{ and } q \neq p)\), in a branching process that starts with a single type–p particle. The set of all dominating types is called the **dominating class** [8].

**Definition A.2** A branching process becomes **essentially extinct** if there are no particles from the dominating class at some time instance [8].

**Assumptions:**

(F1) Following a branching event involving a type–p particle, the number of type–p particles either increases, or decreases by at most one, while the number of type–q particles, \( q = 1, \ldots, n, q \neq p \), always increases.
(F2) Following a branching event involving a type–p particle, all changes in the number of type–q particles, \( q = 1, \ldots, n \), have finite means and variances, that is, the process never explodes.

(F3) The largest eigenvalue, \( \gamma \), of the mean offspring matrix \( A \) is positive, i.e., the multitype branching process is supercritical, hence, there exists a positive probability of nonextinction.

(F4) The largest eigenvalue of \( A \) is simple, i.e., the algebraic multiplicity of \( \gamma \) is one.

(F5) There exists a dominating type–p, such that the multitype branching process starts with at least one particle of type–p.

(F6) The largest eigenvalue, \( \gamma \), belongs to the dominating class.

**Theorem A.3** *(Theorem 1 in [2])* For the branching process \( X(t) \),

\[
\lim_{t \to \infty} e^{-\gamma t} X(t) = Wv
\]

exists with probability 1, where \( W \) is a nonnegative random variable, \( \gamma \) is the largest eigenvalue of the mean offspring matrix \( A \), and \( v \) is the normalized right eigenvector of \( A \) corresponding to \( \gamma \).

Let \( b \in \mathbb{R}^n \) be a fixed column vector and let \( N \geq 0 \). Define

\[
T_b(N) = \min \{ t \geq 0 : b \cdot X(t) \geq N \}
\]

to be the first time when \( b \cdot X(t) \) exceeds \( N \). Also let \( b \cdot v > 0 \). Then, conditioned on essential nonextinction, \( T_b(N) < \infty \) for all \( N \geq 0 \) and \( b \cdot X(t) \xrightarrow{a.s.} \infty \) as \( t \to \infty \) (Lemma 3.14 in [8]).

We now state two more limit theorems, which are applied in the main sections of the paper with the special case \( b = (1,1,\ldots,1) \in \mathbb{R}^n \).

**Theorem A.4** *(Theorem 3.15 in [8])* Assume (F1) to (F6) and let \( b \cdot v > 0 \). Then, conditioned on essential nonextinction, as \( N \to \infty \),

\[
\frac{X(T_b(N))}{N} \xrightarrow{a.s.} \frac{v}{b \cdot v}.
\]

Let \( \Delta \) be the set of all eigenvalues, \( \gamma_i \), of \( A \). Of course, the largest eigenvalue \( \gamma \) also belongs to \( \Delta \). There exist projection matrices \( P_{\gamma_i} \), such that \( \sum_{\gamma_i \in \Delta} P_{\gamma_i} = I \), where \( I \) is the identity matrix. Let \( P \) be the projection matrix onto the sum of the eigenspaces corresponding to \( \gamma_i < \gamma/2 \), that is, \( P = \sum_{\gamma_i \in \Delta_1} P_{\gamma_i} \), where \( \Delta_1 = \{ \gamma_i \in \Delta : \gamma_i < \gamma/2 \} \). Also, let \( \xi = (\xi_1, \ldots, \xi_m)' \) be a random column vector with integer coordinates, denoting the change in population if a branching event occurs at a particle
of type–i, and define the matrix $B$ as $B = \sum_{i=1}^{n} \nu_ia_iB_i$, where $\nu_i$ represents the coordinates of the eigenvector $v$ and $B_i = \mathbb{E}(\xi_i\xi'_i)$. Furthermore, define another matrix $\Sigma_I$ as

$$\Sigma_I = \int_0^\infty Pe^{sA}B(Pe^{sA})'e^{-s\gamma}ds,$$

where $s \in \mathbb{R}$ [8].

**Theorem A.5** *(Corollary 3.16 in [8])* Assume (F1) to (F6) and $b \cdot v > 0$. Suppose further that $\gamma/2 > \gamma(n-1)$, where $\gamma(n-1)$ is the second largest eigenvalue, i.e., the second largest eigenvalue is less than half the largest eigenvalue. Then, conditioned on essential nonextinction, as $N \to \infty$,

$$\sqrt{N}\left(\frac{X(T_b(N))}{N} - \frac{v}{b \cdot v}\right) \xrightarrow{d} N(0, \Sigma_b),$$

where

$$\Sigma_b = (b \cdot v)^{-1} \left(I - \frac{vb'}{b \cdot v}\right) \Sigma_I \left(I - \frac{bv'}{b \cdot v}\right)$$

(6)

is the covariance matrix with rank $n-1$. ■

For the application in Sections 3–5, we consider the special case in which $A$ is a diagonalizable matrix. Then, there exist column vectors $\hat{u}_i$ and $\hat{v}_i$, such that, $\hat{u}_i'A = \gamma_i\hat{u}_i'$, $A\hat{v}_i = \gamma_i\hat{v}_i$, and $\hat{u}_i \cdot \hat{v}_j = \delta_{ij}$ for $i,j = 1, \ldots, n$. Using Lemma 5.3 in [8], the matrices $P$ and $Pe^{sA}$ can now be expressed as

$$P = \sum_{j : \gamma_j \in \Delta_1} \hat{v}_j\hat{u}_j'$$

and

$$Pe^{sA} = \sum_{j : \gamma_j \in \Delta_1} e^{s\gamma_j}\hat{v}_j\hat{u}_j',$$

respectively, and hence $\Sigma_I$ becomes

$$\Sigma_I = \sum_{j : \gamma_j \in \Delta_1} \sum_{k : \gamma_k \in \Delta_1} \frac{\hat{u}_j'B\hat{u}_k}{\gamma_j - \gamma_k - \gamma_k} \hat{v}_j\hat{v}_k'.$$

(7)

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**Abbreviations**
Using multitype branching models to analyze bacterial pathogenicity

The following abbreviations are used in this article:

| Abbreviation | Description |
|--------------|-------------|
| BiSSE | binary state speciation and extinction |
| MuSSE | multistate speciation and extinction |
| cnf1 | cytotoxic necrotizing factor |
| fyuA | pesticin receptor protein |
| iroN | IroN protein |
| papC | fimbrial protein |
| VF | virulence factor |
| astA | heat-stable enterotoxin |
| fimG | fimbrial protein |
| hly1 | alpha hemolysin |
| iutA | ferric aerobactin receptor |
| sat | secreted autotransporter toxin |

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Zastosowanie wielorodzajowego procesu gałązkowego do analizy patogенноści bakterii

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Streszczenie W celu zbadania patogенноści szczepów E. coli, bakterii z rodzaju Escherichia, użyto wielorodzajowego markowskiego procesu gałązkowego z czasem ciągłym. W pierwszej kolejności zrobiono przegląd własności wykorzystywanego procesu wraz z najważniejszymi wynikami granicznymi opisującymi zachowanie procesu przy różnych założeniach. Następnie przyjęto konieczny model, w którym rozgałęzenia są zależne od stanu oraz zastosowano go do badania patogенноści w zestawie 251 szczepów E. coli pochodzących z II Centralnego Szpitala Klinicznego Wojskowej Akademii Medycznej. Parametry modelu, tempa narodzin oraz mutacji, zostały uzyskane metodą największej wiarygodności. Przedstawiona w artykule analiza potwierdza znane własności patogенноści bakterii oraz sugeruje nowe ścieżki pracy badawczej.

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