Central limit theorems and diffusion approximations for multiscale Markov chain models

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Abstract

Ordinary differential equations obtained as limits of Markov processes appear in many settings. They may arise by scaling large systems, or by averaging rapidly fluctuating systems, or in systems involving multiple time-scales, by a combination of the two. Motivated by models with multiple time-scales arising in systems biology, we present a general approach to proving a central limit theorem capturing the fluctuations of the original model around the deterministic limit. The central limit theorem provides a method for deriving an appropriate diffusion (Langevin) approximation.

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1 Introduction

There are two classical kinds of Gaussian limit theorems associated with continuous time Markov chains as well as more general Markov processes. The first of these considers a sequence \( \{X^N\} \) of Markov chains that converges to a deterministic function \( X \) and gives a limit for the rescaled deviations \( U^N = r_N(X_N - X) \). (See, for example, Kurtz (1971, 1977/78); van Kampen (1961).) The second considers an ergodic Markov process \( Y \) with stationary distribution \( \pi \) and gives a limit for
\[
Z^N(t) = \frac{1}{\sqrt{N}} \int_0^t h(Y(s))ds = \sqrt{N} \int_0^t h(Y(Ns))ds,
\]
for \( h \) satisfying \( \int h d\pi = 0 \). (See, for example, Bhattacharya (1982) for a general result of this type.)

There are many proofs for theorems like these. In particular, results of both types can be proved using the martingale central limit theorem (Theorem A.1). For example, in the first case, there is typically a sequence of functions \( F^N \) such that
\[
M^N(t) = X^N(t) - X^N(0) - \int_0^t F^N(X^N(s))ds
\]
is a martingale, \( F^N \to F \), \( X = F(X) \), and \( F^N(x^N) - F(x) \approx \nabla F(x)(x^N - x) \), for \( x^N \) converging to \( x \). If the martingale central limit theorem gives \( r_N M^N \Rightarrow M \) and \( U^N(0) \Rightarrow U(0) \), then (ignoring technicalities) \( U^N \) should converge to the solution of
\[
U(t) = U(0) + M(t) + \int_0^t \nabla F(X(s))U(s)ds. \tag{1.1}
\]

In the second case, the assumption that \( \int h d\pi = 0 \) suggests that there should be a solution of the Poisson equation \( Af = -h \), where \( A \) is the generator for \( Y \), and then
\[
Z^N(t) = \frac{1}{\sqrt{N}} (f(Y(Nt)) - f(Y(0)) - \int_0^{Nt} Af(Y(s))ds) - \frac{1}{\sqrt{N}} (f(Y(Nt)) - f(Y(0))).
\]
The first term on the right is a martingale and the second should go to zero, so if the martingale central limit theorem applies to the first, then \( Z^N \) should converge.

This paper addresses situations of the first type \( (V_0^N \Rightarrow V_0 \text{ for a deterministic } V_0, \text{ and we want to verify convergence of } U^N = r_N(V_0^N - V_0)) \) in which both approaches are required. Specifically, the function \( F^N \) giving the martingale, \( M^N \), depends not only on \( V_0^N \) but also on another process \( V_1^N \) (think \( V_1^N(t) = V_1(Nt) \)), so
\[
M^{N,1}(t) = V_0^N(t) - V_0^N(0) - \int_0^t F^N(V_0^N(s), V_1^N(s))ds
\]
is a martingale, $F^N$ “averages” to $F$ in the sense that

$$\int_0^t (F^N(V_0^N(s), V_1^N(s)) - F(V_0^N(s))) ds \to 0,$$

$(V_0^N, V_1^N)$ is Markov with generator $A_N$, and there exist $H_N$ such that $A_N H_N \approx (F^N - F)$. (Note that $H_N$ will be a vector of functions in the domain of $A_N, \mathcal{D}(A_N)$.) Assuming that

$$M^{N,2}(t) = H_N(V_0^N(t), V_1^N(t)) - H_N(V_0^N(0), V_1^N(0)) - \int_0^t A_N H_N(V_0^N(s), V_1^N(s)) ds$$

is a martingale, and again ignoring all the technicalities, we have

$$r_N(V_0^N(t) - V_0(t)) = r_N(V_0^N(0) - V_0(0)) + r_N M^{N,1}(t) - r_N M^{N,2}(t) + \int_0^t r_N(F(V_0^N(s)) - F(V_0(s))) ds + r_N(H_N(V_0^N(t), V_1^N(t)) - H_N(V_0^N(0), V_1^N(0))) + r_N \int_0^t (F^N(V_0^N(s), V_1^N(s)) - F(V_0^N(s)) - A_N H_N(V_0^N(s), V_1^N(s))) ds.

If the last two terms on the right go to zero, the martingale terms converge

$$r_N M^{N,1} - r_N M^{N,2} \Rightarrow M,$$

and $F$ is smooth, then we again should have $U^N \Rightarrow U$ satisfying (1.1).

The work to be done to obtain theorems of this type is now clear. We need to identify $F^N$ and $F$, find an approximate solution to the Poisson equation $A_N H_N \approx F^N - F$, verify that the martingales satisfy the conditions of the martingale central limit theorem, and verify that the error terms (the last two terms in (1.2)) converge to zero. We will make this analysis more specific in stages. We are essentially considering situations in which the process $V_1^N$ is evolving on a faster time scale than $V_0^N$ and “averages out” to give the convergence of $V_0^N$ to $V_0$. But $V_1^N$ itself may evolve on more than one time scale. In the first stage of our development, we will replace $V_1^N$ by $(V_1^N, V_2^N)$ with $V_1^N$ and $V_2^N$ evolving on different (fast) time scales. Once the analysis for two fast time scales is carried out, the extension of the general results to more than two fast time scales should be clear. In the second stage, we consider multiply scaled, continuous-time Markov chains of a type that arise naturally in models of chemical reaction networks. For these models, many of the conditions simplify, but the notation becomes more complex.

2 A central limit theorem for a system with deterministic limit and three time scales

We assume that $V_i^N$ takes values in $E_i^N \subset \mathbb{R}^{d_i}$, $i = 0, 1, 2$, and that $E_i^N$ converges in the sense that there exists $E_i \subset \mathbb{R}^{d_i}$ such that $E_i^N \subset E_i$ and for each compact $K \subset \mathbb{R}^{d_i}$,

$$\lim_{N \to \infty} \sup_{x \in E_i \cap K} \inf_{y \in E_i^N} |x - y| = 0.$$
We will refer to $A_N$ as the “generator” for the process $V^N = (V^N_0, V^N_1, V^N_2)$, but all we require is that $A_N$ is a linear operator on some space $\mathcal{D}(A_N)$ of measurable functions on $\mathbb{E}^N \equiv \mathbb{E}_0^N \times \mathbb{E}_1^N \times \mathbb{E}_2^N$ and that for $h \in \mathcal{D}(A_N)$,

$$h(V^N(t)) - h(V^N(0)) - \int_0^t A_N h(V^N(s))ds$$

is a local martingale.

We identify the time scales with two sequences of positive numbers $\{r_{1,N}\}$ and $\{r_{2,N}\}$ and introduce a sequence of scaling parameters $\{r_N\}$ with the following properties.

**Condition 2.1 (Scaling parameters)** The scaling parameters $r_N \to \infty$ and $\{r_{1,N}\}$ and $\{r_{2,N}\}$ are sequences of positive numbers satisfying

$$\lim_{N \to \infty} \frac{r_N}{r_{1,N}} = 0, \quad \lim_{N \to \infty} \frac{r_N}{r_{2,N}} = 0. \quad (2.1)$$

$L_0, L_1, L_2$ will be linear operators defined on sufficiently large domains, $\mathcal{D}(L_0) \subset M(\mathbb{E}_0)$, $\mathcal{D}(L_1) \subset M(\mathbb{E}_0 \times \mathbb{E}_1)$, and $\mathcal{D}(L_2) \subset M(\mathbb{E}_0 \times \mathbb{E}_1 \times \mathbb{E}_2)$, and taking values in $M(\mathbb{E}_0 \times \mathbb{E}_1 \times \mathbb{E}_2)$. The requirements that determine what is meant by “sufficiently large” will become clear, but we will assume that the domains contain all $C^\infty$ functions having compact support in the appropriate space.

**Condition 2.2 (Multiscale convergence)** For each compact $K \subset \mathbb{R}^{d_0+d_1+d_2}$,

$$\lim_{N \to \infty} \sup_{v \in K \cap \mathbb{E}^N} |A_N h(v) - L_0 h(v)| = 0, \quad h \in \mathcal{D}(L_0),$$

$$\lim_{N \to \infty} \sup_{v \in K \cap \mathbb{E}^N} \frac{1}{r_{1,N}} |A_N h(v) - L_1 h(v)| = 0, \quad h \in \mathcal{D}(L_1),$$

and

$$\lim_{N \to \infty} \sup_{v \in K \cap \mathbb{E}^N} \frac{1}{r_{2,N}} |A_N h(v) - L_2 h(v)| = 0, \quad h \in \mathcal{D}(L_2).$$

**Remark 2.3** Similar conditions are considered in Ethier and Nagylaki (1980). See also Ethier and Kurtz (1986), Section 1.7.

There may be only two time-scales, in which case $d_2 = 0$, $L_2h = 0$, and $\mathbb{E} = \mathbb{E}_0 \times \mathbb{E}_1$ (or equivalently, $\mathbb{E}_2$ consists of a single point) in what follows.

**Condition 2.4 (Averaging condition)** For each $(v_0, v_1) \in \mathbb{E}_0 \times \mathbb{E}_1$, there exists a unique $\mu_{v_0, v_1} \in \mathcal{P}(\mathbb{E}_2)$ such that $\int L_2 h(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2) = 0$ for every $h \in \mathcal{D}(L_2) \cap B(\mathbb{E})$. For each $v_0 \in \mathbb{E}_0$, there exists a unique $\mu_{v_0} \in \mathcal{P}(\mathbb{E}_1)$ such that $\int L_1 h(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2) \mu_{v_0}(dv_1) = 0$ for every $h \in \mathcal{D}(L_1) \cap B(\mathbb{E}_0 \times \mathbb{E}_1)$.

**Remark 2.5** This condition ensures the uniqueness of the conditional equilibrium distribution associated with the fast components.
With this condition in mind, we define
\[ T_1 h(v_0, v_1) = \int L_1 h(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2). \]

For an \( \mathbb{R}^{d_0} \)-valued process \( Y \), \([Y]_t \) will denote the matrix of covariations \([Y, Y]_t \).

**Condition 2.6 (First convergence condition)** There exist \( F^N \in M(\mathbb{E}^N, \mathbb{R}^{d_0}) \) and \( F, G_0 \in C(\mathbb{E}, \mathbb{R}^{d_0}) \) such that
\[
M^{N,1}(t) = V_0^N(t) - V_0^N(0) - \int_0^t F^N(V^N(s))ds
\]
is a local martingale, \([V_0^N]_t \to 0 \), and for each compact \( K \subset \mathbb{E} \),
\[
\lim_{N \to \infty} \sup_{v \in K \cap \mathbb{E}^N} |r_N(F^N(v) - F(v)) - G_0(v)| = 0.
\]

**Remark 2.7** This condition essentially implies \( L_0 h = F \cdot \nabla h \) for \( h \in C_c^\infty(\mathbb{E}_0) \).

Suppose that there exist \( h_1 \in D(L_1)^{d_0} \) and \( h_2, h_3 \in D(L_2)^{d_0} \) such that
\[
T_1 h_1(v_0, v_1) = \int F(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2) - \int \int F(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2) \mu_{v_0}(dv_1),
\]
\[
L_2 h_2(v_0, v_1, v_2) = F(v_0, v_1, v_2) - \int F(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2),
\]
\[
L_2 h_3(v_0, v_1, v_2) = T_1 h_1(v_0, v_1) - L_1 h_1(v_0, v_1, v_2).
\]

Define
\[
F_1(v_0, v_1) = \int F(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2), \quad F(v_0) = \int \int F(v_0, v_1, v_2) \mu_{v_0, v_1}(dv_2) \mu_{v_0}(dv_1),
\]
and
\[
H_N = \frac{1}{r_{1,N}} h_1 + \frac{1}{r_{2,N}} (h_2 + h_3).
\]

Note that for \( H_N \) of this form
\[
A_N H_N \approx L_1 h_1 + L_2 (h_2 + h_3) = F - F,
\]

In what follows, \( H_N \) does not have to be given by (2.5). That form simply suggests the possibility of finding \( H_N \) with the desired properties. Specifically, we assume the existence of \( H_N \in D(A_N) \) satisfying the following.

**Condition 2.8 (Second convergence condition)** Assume that there exists \( G_1 \in C(\mathbb{E}, \mathbb{R}^{d_0}) \) such that for each compact \( K \subset \mathbb{E} \),
\[
\lim_{N \to \infty} \sup_{v \in K \cap \mathbb{E}^N} |r_N(F(v) - F(v_0) - A_N H_N(v)) - G_1(v)| = 0.
\]
Remark 2.9  The critical requirements for $H_N$ are (2.6), (2.10), and (2.11). In fact, because of the possibility of large fluctuations by $V_1^N$ and $V_2^N$, even if $h_1$, $h_2$, and $h_3$ satisfying Condition 2.4 can be found, it may be necessary to define $H_N$ using a sequence of truncations of $h_1$, $h_2$, and $h_3$.

For $V_0(0) \in \mathbb{R}^{d_0}$, let $V_0$ satisfy

$$V_0(t) = V_0(0) + \int_0^t F(V_0(s))ds,$$

and define

$$M^{N,2}(t) = H_N(V^N(t)) - H_N(V^N(0)) - \int_0^t A_N H_N(V^N(s))ds.$$

To identify the remaining conditions that are needed, we expand $U^N = r_N(V_0^N - V_0)$.

$$U^N(t) = U^N(0) + r_N(M^{N,1}(t) - M^{N,2}(t))$$

$$+ r_N \int_0^t (F(V_0^N(s)) - F(V_0(s)))ds$$

$$+ r_N \int_0^t (F^N(V^N(s)) - F(V^N(s)))ds$$

$$+ r_N \int_0^t (F(V^N(s)) - F(V_0^N(s)) - A_N H_N(V^N(s)))ds$$

$$+ r_N (H_N(V^N(t)) - H_N(V^N(0))).$$

The fourth term on the right is controlled by (2.3), the fifth by (2.6). (2.1) suggests that the sixth term goes to zero, but we will explicitly assume that. Assuming $F$ is smooth, the third term is asymptotic to $\int_0^t \nabla F(V_0(s)) \cdot U^N(s)ds$.

That leaves the second term, and the following condition is needed for application of the martingale central limit theorem, Theorem A.1, to this term.

**Condition 2.10 (Convergence of covariation)** There exists $G \in C(\mathbb{E}, \mathcal{M}^{d_0 \times d_0})$ such that for each $t > 0$,

$$\lim_{N \to \infty} E[\sup_{s \leq t} r_N |V_0^N(s) - V_0^N(s-)|] = 0,$$

$$\sup_{s \leq t} r_N H_N(V^N(s)) \Rightarrow 0,$$

and

$$(r_N)^2[V_0^N - H_N \circ V^N]_t - \int_0^t G(V^N(s))ds \Rightarrow 0.$$

Finally, we need a condition to ensure the relative compactness of the sequence. Let $\psi : \mathbb{E} \to [1, \infty)$ be locally bounded and satisfy $\lim_{v \to \infty} \psi(v) = \infty$, and let $D_\psi$ denote the collection of continuous functions $f$ satisfying

$$\sup_{v \in \mathbb{E}} \frac{|f(v)|}{\psi(v)} < \infty, \quad \lim_{k \to \infty} \sup_{v \in \mathbb{E}, |v| > k} \frac{|f(v)|}{\psi(v)} = 0.$$

For sequences of space-time random measures, the notion of convergence that we will use is that discussed in Kurtz (1992).
Lemma 2.11 Let \( V^N \) be a sequence of \( E \)-valued processes, and define the occupation measure

\[
\Gamma_N(D \times [0, t]) = \int_0^t 1_D(V^N(s))ds.
\]  (2.12)

Suppose that for each \( t > 0 \)

\[
\sup_N E[\int_0^t \psi(V^N(s))ds] < \infty.
\]  (2.13)

Then \( \{\Gamma_N\} \) is relatively compact, and if \( \Gamma_N \Rightarrow \Gamma \), then for \( f_1, \ldots, f_m \in D_\psi \),

\[
(\int_0^t f_1(V^N(s))ds, \ldots, \int_0^t f_m(V^N(s))ds) \Rightarrow (\int_E f_1(v)\Gamma(dv \times [0, \cdot]), \ldots, \int_E f_m(v)\Gamma(dv \times [0, \cdot]))
\]

in \( C_{\mathbb{R}^m}[0, \infty) \).

Proof. Relative compactness of \( \{\Gamma_N\} \) follows from Lemma 1.3 of [Kurtz (1992)]. Relative compactness in \( C_{\mathbb{R}^m}[0, \infty) \) follows from relative compactness of each component. To see that for \( f \in D_\psi \), the sequence \( X^N = \int_0^t f(V^N(s))ds \) is relatively compact, it is enough to approximate the sequence by sequences known to be relatively compact. For \( \epsilon > 0 \), there exists a compact \( K_\epsilon \subset \mathbb{E} \) and \( C > 0 \), such that \( |f| \leq (C1_{K_\epsilon} + \epsilon)\psi \). Define \( X^N_\epsilon = \int_0^t 1_{K_\epsilon}(V^N(s))f(V^N(s))ds \). Note that \( X^N_\epsilon \) is Lipschitz with Lipschitz constant \( \sup_{v \in K_\epsilon} |f(v)| \), so \( \{X^N_\epsilon\} \) is relatively compact. For \( \delta > 0 \),

\[
\sup_N P\{\sup_{s \leq t} |X^N(s) - X^N_\epsilon(s)| \geq \delta\} \leq \frac{\epsilon}{\delta} \sup_N E[\int_0^t \psi(V^N(s))ds],
\]

and relative compactness of \( \{X^N\} \) follows. (See Problem 3.11.18 of [Ethier and Kurtz (1986)].)

Assuming that \( \Gamma_N \Rightarrow \Gamma \), the convergence of \( \int_0^t f(V^N(s))ds \) to \( \int_{\mathbb{R} \times [0, \cdot]} f(v)\Gamma(dv \times ds) \) follows by the same type of approximation. \( \square \)

Condition 2.12 (Tightness) There exists a locally bounded \( \psi : \mathbb{E} \to [1, \infty) \) satisfying \( \lim_{v \to \infty} \psi(v) = \infty \) such that for each \( t > 0 \),

\[
\sup_N E[\int_0^t \psi(V^N(s))ds] < \infty
\]  (2.14)

and all of the following functions are in \( D_\psi \): \( \sup_N |F^N|, \sup_N |r_N(F^N - F)|, \sup_N |r_N(F - F - A_NH_N)|, |G|, \sup_N |A_Nh| \) for \( h \in \mathcal{D}(L_0) \cap B(\mathbb{E}_0) \), \( \sup_N |r_{1,N}^{-1}A_Nh| \) for \( h \in \mathcal{D}(L_1) \cap B(\mathbb{E}_0 \times \mathbb{E}_1) \), and \( \sup_N |r_{2,N}A_Nh| \) for \( h \in \mathcal{D}(L_2) \cap B(\mathbb{E}) \).

Assuming the above conditions and defining

\[
\overline{G}(v_0) = \int \int G(v_0, v_1, v_2)\mu_{v_0,v_1}(dv_2)\mu_{v_0}(dv_1)
\]  (2.15)

and similarly for \( \overline{G}_0 \) and \( \overline{G}_1 \), we have the following theorem.
Theorem 2.13  Under the above conditions, suppose that \( \lim_{N \to \infty} U_N(0) = U(0) \), that \( F \) is continuously differentiable, and that the solution (necessarily unique) of (2.7) exists for all time. Then for each \( t > 0 \),

\[
\sup_{s \leq t} |V_N^s(0) - V_0(s)| \Rightarrow 0,
\]

\( r_N(M^{N,1} - M^{N,2}) \Rightarrow M \), where \( M \) has Gaussian, mean-zero, independent increments with

\[
E[M(t)M^T(t)] = \int_0^t G(V_0(s))ds,
\]

and \( U_N \Rightarrow U \) satisfying

\[
U(t) = U(0) + M(t) + \int_0^t (\nabla F(V_0(s))U(s) + \overline{G}_0(V_0(s)) + \overline{G}_1(V_0(s)))ds.
\]

Assuming \( \overline{G} = \sigma \sigma^T \), we can write

\[
U(t) = U(0) + \int_0^t \sigma(V_0(s))dW(s) + \int_0^t (\nabla F(V_0(s))U(s) + \overline{G}_0(V_0(s)) + \overline{G}_1(V_0(s)))ds.
\]

(2.17)

Remark 2.14  As noted above, the corresponding theorem for systems with two time-scales is obtained by assuming \( E_2 \) consists of a single point so \( L_2 f \equiv 0 \).

Proof.  Let \( \Gamma_N \) be the occupation measure defined as in (2.12). Then by Lemma 2.11, \( \{ \Gamma_N \} \) is relatively compact. Assume, for simplicity that \( \Gamma_N \Rightarrow \Gamma \). We will show that \( \Gamma \) is uniquely determined.

Condition 2.6, (2.9), and the martingale central limit theorem, Theorem A.1, imply \( M^{N,1} \Rightarrow 0 \), and Lemma 2.11 then implies \( V_N^0 \Rightarrow V_0^\infty \), where

\[
V_0^\infty(t) = V_0(0) + \int_{E \times [0,t]} F(v)\Gamma(dv \times ds).
\]

(2.18)

Condition 2.12, the definition of \( L_2 \), and Lemma 2.11 imply

\[
\frac{1}{r_{2,N}}(h(V_N^N(t)) - h(V_N^N(0)) - \int_0^t A_N h(V_N^N(s))ds) \Rightarrow \int_{E \times [0,t]} L_2 h(v)\Gamma(dv \times ds)
\]

for every \( h \in C_c^\infty(E) \). The uniform integrability implied by (2.14) implies that the limit is a continuous martingale with sample paths of finite variation and hence is identically zero. Condition 2.4 then implies (see Example 2.3 of Kurtz (1992)) that \( \Gamma \) can be written

\[
\Gamma(dv \times ds) = \mu_{v_0,v_1}(dv_0)\Gamma^{0,1}(dv_0 \times dv_1 \times ds).
\]

A similar argument gives

\[
0 = \int_{E_0 \times E_1 \times [0,t]} L_1 h(v)\Gamma(dv \times ds) = \int_{E_0 \times E_1 \times [0,t]} \overline{L}_1 h(v_0, v_1)\Gamma^{0,1}(dv_0 \times dv_1 \times ds),
\]
which implies
\[ \Gamma^{0,1}(dv_0 \times dv_1 \times ds) = \mu_{v_0}(dv_1)\Gamma^0(dv_0 \times ds). \]

But the convergence of \( V_N^0 \) to \( V^\infty_0 \) implies \( \Gamma^0(dv_0 \times ds) = \delta_{V^\infty_0(s)}(dv_0)ds \).

Now (2.18) can be rewritten
\[
V^\infty_0(t) = V_0(0) + \int_0^t \bar{F}(V^\infty_0(s))ds, \tag{2.19}
\]
and it follows that \( V^\infty_0 = V_0 \).

Similarly, (2.11) now becomes
\[
(r_N)^2[V^N_0 - H_N \circ V^N_t] \Rightarrow \int_0^t \bar{G}(V_0(s))ds, 
\]
and it follows that \( r_N(M^{N,1} - M^{N,2}) \Rightarrow M \) as desired.

Finally, the uniform integrability implied by (2.14) and Condition 2.12 allows interchange
of limits and integrals in the expansion of \( U_N \) given in (2.8), and the convergence of \( U_N \) to \( U \) follows. \( \square \)

3 Diffusion approximation

The functional central limit theorem, Theorem 2.13, suggests approximating \( V_N^0 \) by \( V_0 + \frac{1}{r_N} U \).

In turn, that observation and (2.17) suggest approximating \( V_N^0 \) by a diffusion process given
by the Itô equation
\[
D^N(t) = V^N_0(0) + \frac{1}{r_N} \int_0^t \sigma(D^N(s))dW(s) \\
+ \int_0^t \left( \bar{F}(D^N(s)) + \frac{1}{r_N} \bar{G}_0(D^N(s)) + \frac{1}{r_N} \bar{G}_1(D^N(s)) \right) ds. \tag{3.1}
\]

The approximation
\[ V^N_0 \approx \hat{D}^N \equiv V_0 + \frac{1}{r_N} U \]
is, of course, justified by the Theorem 2.13. Justification for the approximation \( V^N_0 \approx D^N \)
is less clear, since \( D^N \) is not produced as a limit. Noting, however, that
\[
\hat{D}^N(t) = V^N_0(0) + \frac{1}{r_N} \int_0^t \sigma(V_0(s))dW(s) \\
+ \int_0^t \left( \bar{F}(V_0(s)) + \frac{1}{r_N} \nabla \bar{F}(V_0(s))U(s) + \frac{1}{r_N} \bar{G}_0(V_0(s)) + \frac{1}{r_N} \bar{G}_1(V_0(s)) \right) ds,
\]
assuming smoothness of \( \bar{F}, \bar{G}_0 \) and \( \bar{G}_1 \), we see that \( r_N(D^N - \hat{D}^N) \) converges to \( \hat{U} \) satisfying
\[
\hat{U}(t) = \int_0^t \nabla \sigma(V_0(s))U(s)dW(s) \\
+ \int_0^t \left( \nabla \bar{F}(V_0(s))\hat{U}(s) + \frac{1}{2} U^T(s) \partial^2 \bar{F}(V_0(s))U(s) \\
+ (\nabla \bar{G}_0(V_0(s)) + \nabla \bar{G}_1(V_0(s)))U(s) \right) ds,
\]
and since the central limit theorem demonstrates that the fluctuations of $V^N$ are of order $O(r^{-1}_N)$, we see that the difference between the two approximations $D^N$ and $\hat{D}^N$ is negligible compared to these fluctuations.

4 Markov chain models for chemical reactions

A reaction network is a chemical system involving multiple reactions and chemical species. The kind of stochastic model for a network that we will consider treats the system as a continuous time Markov chain whose state $X$ is a vector giving the number of molecules $X_i$ of each species of type $i \in I$ present. Each reaction is modeled as a possible transition for the state. The model for the $k$th reaction, for each $k \in K$, is determined by a vector of inputs $\nu_k$ specifying the numbers of molecules of each chemical species that are consumed in the reaction, a vector of outputs $\nu_k'$ specifying the numbers of molecules of each species that are produced in the reaction, and a function of the state $\lambda_k(x)$ that gives the rate at which the reaction occurs as a function of the state. Specifically, if the $k$th reaction occurs at time $t$, the change in $X$ is a vector of integer values $\zeta_k = \nu_k' - \nu_k$. Let $R_k(t)$ denote the number of times that the $k$th reaction occurs by time $t$. Then $R_k$ is a counting process with intensity $\lambda_k(X(t))$ (called the propensity in the chemical literature) and can be written as

$$R_k(t) = Y_k(\int_0^t \lambda_k(X(s))ds),$$

where the $Y_k$ are independent unit Poisson processes. The state of the system at time $t$ can be written as

$$X(t) = X(0) + \sum_k \zeta_k R_k(t) = X(0) + \sum_k \zeta_k Y_k(\int_0^t \lambda_k(X(s))ds).$$

In the stochastic version of the law of mass action, the rate function is proportional to the number of ways of selecting the molecules that are consumed in the reaction, that is,

$$\lambda_k(x) = \kappa_k' \prod_i \nu_{ik}! \prod_i \left(\frac{x_i}{\nu_{ik}}\right) = \kappa_k' \prod_i x_i(x_i - 1) \cdots (x_i - \nu_{ik} + 1).$$

Of course, physically, $|\nu_k| = \sum_i \nu_{ik}$ is usually assumed to be less than or equal to two, but that does not play a significant role in the analysis that follows.

A reaction network may exhibit behavior on multiple scales due to the fact that some species may be present in much greater abundance than others, and the rate functions may vary over several orders of magnitude. Following [Kang and Kurtz 2012], we embed the model of interest in a sequence of models indexed by a scaling parameter $N$. The model of interest corresponds to a particular value of the scaling parameter $N_0$. For each species $i \in I = \{1, \ldots, s\}$, we specify a parameter $\alpha_i \geq 0$ and normalize the number of molecules by $N_0^{-\alpha_i}$, defining $Z^N_{i}(t) = N_0^{-\alpha_i} X_i(t)$ so that it is of $O(1)$. For each reaction $k \in K$, we specify another parameter $\beta_k$ and normalize the reaction rate constant as $\kappa_k' = \kappa_k N_0^{\beta_k}$ so that $\kappa_k$ is of $O(1)$. One can observe this model on different time scales as well, by replacing $t$ by $t N_0^\gamma$, where
for some $\gamma \in \mathbb{R}$. The model then becomes a Markov chain on $\mathbb{E}^{N_0} = N_0^{-\alpha_1} \mathbb{Z}_+ \times \cdots \times N_0^{-\alpha_s} \mathbb{Z}_+$ which, when $N = N_0$, evolves according to

$$Z_i^N(t) = Z_i^N(0) + \sum_k N^{-\alpha_i} \zeta_{ik} Y_k \left( \int_0^t N^{\nu_k \cdot \alpha + \beta_k + \gamma} \lambda_k^N(Z^N(s)) ds \right)$$

with

$$\lambda_k^N(z) = \kappa_k \prod_i z_i(z_i - N^{-\alpha_i}) \cdots (z_i - (\nu_{ik} - 1)N^{-\alpha_i}).$$

If for some $i$, $\alpha_i > 0$ and $\nu_{ik} > 1$, then $\lambda_k^N$ varies with $N$ but converges as $N \to \infty$. To simplify notation, we will write $\lambda_k(z)$ rather than $\lambda_k^N$, but one should check that the $N$-dependence is indeed negligible in the analysis that we do. Defining $\Lambda_N = \text{diag}(N^{-\alpha_1}, \ldots, N^{-\alpha_s})$, so $Z^N = \Lambda_N X$, let

$$A_N f(z) = \sum_k N^\rho_k \lambda_k(z)(f(z + \Lambda_N \zeta_k) - f(z)),$$

where $\rho_k = \nu_k \cdot \alpha + \beta_k + \gamma$. Since the change of time variable from $t$ to $tN^\gamma$ is equivalent to scaling the generator by a factor of $N^\gamma$, we initially take $\gamma$ to be zero. We subsequently consider the behaviour of $Z^N$ on different time-scales $Z^N(\cdot N^\gamma)$.

To be precise regarding the domain of $A_N$, note that because the jumps of $Z^N$ are uniformly bounded, if we define $\tau^N_r = \inf\{t : |Z^N(t)| \geq r\}$, then for every continuous function $f$,

$$f(Z^N(t \wedge \tau^N_r)) - f(Z^N(0)) - \int_0^{t \wedge \tau^N_r} A_N f(Z^N(s)) ds$$

is a martingale.

For notational simplicity, assume that the $\alpha_i$ satisfy $0 \leq \alpha_1 \leq \cdots \leq \alpha_s$, and let $d_\alpha \geq 0$ satisfy $\alpha_i = 0$, $i \leq d_\alpha$, and $\alpha_i > 0$, $i > d_\alpha$.

To apply the results of Section 2, we identify $r_N, r_{1,N}, r_{2,N}$ from the reaction network and the parameters $\{\alpha_i\}, \{\beta_k\}$ as follows. Let

$$m_2 = \max\{\rho_k - \alpha_i : \zeta_{ik} \neq 0\},$$

and define $r_{2,N} = N^{m_2}$. Then there exists a linear operator $L_2$ such that for each compact $K \subset \mathbb{R}^s$,

$$\lim_{N \to \infty} \sup_{z \in K \cap \mathbb{Z}^N} \left| \frac{1}{r_{2,N}} A_N h(z) - L_2 h(z) \right| = 0, \quad h \in \mathcal{D}(L_2) = C^1(\mathbb{R}^s).$$

Depending on the relationship between $\rho_k$ and $\alpha_i$ for $\zeta_{ik} \neq 0$ and the time-scale parameter $\gamma$, the limiting operator $L_2$ is either the generator for a Markov chain, a differential operator, or a combination of the two, which would be the generator for a piecewise deterministic Markov process (PDMP). We classify the reactions by defining

$$\mathcal{K}_{2,0} = \{k \in \mathcal{K} : \rho_k = m_2\},$$

and

$$\mathcal{K}_{2,\bullet} = \{k \in \mathcal{K} : \rho_k - \alpha_i = m_2 \text{ for some } i \text{ with } \alpha_i > 0, \zeta_{ik} \neq 0\}.$$
For each \( k \in K_{2,o} \cup K_{2,*} \) define

\[
\zeta_{2,k} = \lim_{N \to \infty} N^{m_k - m_2} \Lambda_N \zeta_k \in \mathbb{Z}.
\]

Note that throughout the paper \( \zeta_{2,k} \) will denote the limiting reaction vector, not to be confused with the single matrix entry \( \zeta_{ik} \). Then, for \( h \in C^1(\mathbb{R}^\gamma) \)

\[
L_2 h(z) = \sum_{k \in K_{2,o}} \lambda_k(z) \left( h(z + \zeta_{2,k}) - h(z) \right) + \sum_{k \in K_{2,*}} \lambda_k(z) \nabla h(z) \cdot \zeta_{2,k}.
\] (4.1)

Note that, although \( \lambda_k(z) \) depends on all species types, the dynamics defined by \( L_2 \) makes changes only due to reactions \( K_{2,o} \cup K_{2,*} \). In other words, only the subnetwork defined by reactions \( K_{2,o} \cup K_{2,*} \) is relevant on the time-scale corresponding to \( \gamma = -m_2 \). If \( K_{2,*} \) is empty, the process corresponding to \( L_2 \) is a Markov chain, and if \( K_{2,o} \) is empty, the process is just the solution of an ordinary differential equation. If both are nonempty, the process is piecewise deterministic in the sense of [Davis 1993].

The process corresponding to \( L_2 \) can be obtained as the solution of

\[
V_2(t) = V_2(0) + \sum_{k \in K_{2,o}} \zeta_{2,k} Y_k \left( \int_0^t \lambda_k(V_2(s)) ds \right) + \sum_{k \in K_{2,*}} \zeta_{2,k} \int_0^t \lambda_k(V_2(s)) ds,
\]

and assuming that \( V_2 \) does not hit infinity in finite time, \( Z^N _{} \Rightarrow V_2 \).

The central limit theorem in Section 2 assumes that the state space is a product space and that the fast process “averages out” one component. The state space on which functions in the domain of \( L_1 \) in Condition 2.2 are defined is such that every function on it is contained in the kernel of \( L_2 \). In order to separate the state space in this way, we need to identify the combinations of species variables whose change on the fastest time-scale \( \gamma = -m_2 \) is less than \( O(1) \). This can be done with a change of basis of the original state space as follows.

Let \( S_K \) be a matrix whose columns are \( \zeta_k, k \in K \) for some subset \( K \subset K \). Then \( S_K \) is the stoichiometric matrix associated with the reaction subnetwork \( K \). For the species types whose behavior is discrete, \( S_K \) gives the possible jumps, while for the species whose behavior evolves continuously, \( S_K \) determines the possible paths. We will let \( \mathcal{R}(S_K) = \text{span}\{\zeta_k, k \in K\} \subset \mathbb{R}^s \) denote the range of \( S_K \), called the stoichiometric subspace of the chemical reaction subnetwork \( K \), and we will let

\[
\mathcal{N}(S_K^T) = \{ \theta \in \mathbb{R}^s : \sum_{i \in I} \theta_i \zeta_{ik} = 0 \forall k \in K \}
\]

denote the null space of \( S_K^T \) which is the orthogonal complement of \( \mathcal{R}(S_K) \). For each initial value \( z_0 \) of the reaction system, \( z_0 + \mathcal{R}(S_K) \) defines the stoichiometric compatibility class of the system. Then both stochastically and deterministically evolving components of the system must remain in the stoichiometric compatibility class for all time \( t > 0 \). The linear combinations of the species \( \theta \cdot X \) for \( \theta \in \mathcal{N}(S_K^T) \) are conserved quantities, that is, they are constant along the trajectories of the evolution of the reaction subnetwork \( K \).

On the time scale \( \gamma = -m_2 \), the fast subnetwork determined by \( L_2 \) has the stoichiometric matrix \( S_2 \) whose columns are \( \{\zeta_{2,k}, k \in K_{2,o} \cup K_{2,*}\} \). Define \( \mathcal{N}(S_2^T) \) as above, and note that
\( \theta \cdot V_2, \theta \in \mathcal{N}(S_2^T) \), are conserved quantities for the fast subnetwork, that is, \( \theta \cdot V_2(t) \) does not depend on \( t \). Let \( s_2 \) denote the dimension of \( \mathcal{R}(S_2) \), and \( s'_1 = s - s_2 \) be the dimension of \( \mathcal{N}(S_2^T) \). We now replace the natural state space of the process by \( \mathcal{N}(S_2^T) \times \mathcal{R}(S_2) \), mapping the original processes onto this product space by the orthogonal projection \( \Pi_{\mathcal{N}(S_2^T)} \times \Pi_{\mathcal{R}(S_2)} \), that is

\[
(V_1^N(t), V_2^N(t)) = (\Pi_{\mathcal{N}(S_2^T)} Z^N(t), \Pi_{\mathcal{R}(S_2)} Z^N(t)).
\]

Note that the original coordinates have different underlying state spaces \( N^{-\alpha_1} \mathbb{Z} \); however, the change of basis will combine only those coordinates with the same scaling parameter \( \alpha_i \).

To see that this is the case, note that by the definition of \( \zeta_{2,k} \), \( \zeta_{2,jk} \neq 0 \) and \( \zeta_{2,jk} \neq 0 \) implies \( \alpha_i = \alpha_j \). It follows that there is a basis \( \theta_1, \ldots, \theta_{s'_1} \) for \( \mathcal{N}(S_2^T) \) such that \( \theta_{ul} \neq 0 \) and \( \theta_{jl} \neq 0 \) implies \( \alpha_i = \alpha_j \), and we can take this basis to be orthonormal. We denote the common scaling parameter by \( \alpha_{\theta_l} \). Let \( \Theta_1 \) be the matrix with rows \( \theta_1^T, \ldots, \theta_{s'_1}^T \) so that \((\Theta_1 z)^T = (\theta_1 \cdot z, \ldots, \theta_{s'_1} \cdot z)^T \) and the orthogonal projection is given by

\[
\Pi_{\mathcal{N}(S_2^T)} = \Theta_1^T \Theta_1 = \sum_{i=1}^{s'_1} \theta_i \theta_i^T.
\]

On the next time scale we only need to consider the dynamics of the projection of the original process that is unaffected by the fast subnetwork \( V'_1 = \Pi_{\mathcal{N}(S_2^T)} \Lambda_N X \). Since \( \Pi_{\mathcal{N}(S_2^T)} \Lambda_N = \Lambda_N \Pi_{\mathcal{N}(S_2^T)} \), we have

\[
V'_1(t) = \Pi_{\mathcal{N}(S_2^T)} Z^N(0) + \Lambda_N \sum_k \Pi_{\mathcal{N}(S_2^T)} \zeta_k Y_k (N^\rho_k \int_0^t \lambda_k^N (Z^N(s)) ds).
\]

Note that \( \Pi_{\mathcal{R}(S_2)} \zeta_k \) is not necessarily equal to \( \zeta_{2,k} \), nor is the other projection \( \Pi_{\mathcal{N}(S_2^T)} \zeta_k = \zeta_k - \Pi_{\mathcal{R}(S_2)} \zeta_k \) necessarily equal to \( \zeta_k - \zeta_{2,k} \). To identify the next time scale let

\[
m_1 = \max \{ \rho_k - \alpha_{\theta_l} : \theta_l \cdot \zeta_k \neq 0 \} = \max \{ \rho_k - \alpha_i : (\Pi_{\mathcal{N}(S_2^T)} \zeta_k)_{il} \neq 0 \},
\]

and define \( r_{1,N} = N^{m_1} \). Note that \( m_1 < m_2 \). Then, there exists a linear operator \( L_1 \) such that for each compact \( K \subset \mathbb{R}^{s'_1} \),

\[
\lim_{N \to \infty} \sup_{z \in K \cap \mathbb{N}} \frac{1}{r_{1,N}} A_N h(z) - L_1 h(z) = 0,
\]

where \( h \in \mathcal{D}(L_1) \) satisfies \( h(z) = f(\theta_1 \cdot z, \ldots, \theta_{s'_1} \cdot z) \) for \( f \in C^1(\mathbb{R}^{s'_1}) \). Define

\[
\mathcal{K}_{1,o} = \{ k \in \mathcal{K} : \rho_k = m_1, \max_l |\theta_l \cdot \zeta_k| > 0 \}
\]

and

\[
\mathcal{K}_{1,\bullet} = \{ k \in \mathcal{K} : \rho_k - \alpha_{\theta_l} = m_1 \text{ for some } l \text{ with } \alpha_{\theta_l} > 0, \theta_l \cdot \zeta_k \neq 0 \}.
\]

Let \( \Lambda_N^{\Theta_1} = \text{diag}(N^{-\alpha_{\theta_1}}, \ldots, N^{-\alpha_{\theta_{s'_1}}}) \), and for each \( k \in \mathcal{K}_{1,o} \cup \mathcal{K}_{1,\bullet} \) define

\[
\zeta^{\theta}_{1,k} = \lim_{N \to \infty} N^{\rho_k - m_1} \Lambda_N^{\Theta_1} \zeta_k = \lim_{N \to \infty} N^{\rho_k - m_1} (N^{-\alpha_{\theta_1}} \theta_1 \cdot \zeta_k, \ldots, N^{-\alpha_{\theta_{s'_1}}} \theta_{s'_1} \cdot \zeta_k)^T
\]
Then for $h(z) = f(\Theta_1 z)$ with $f \in C^1(\mathbb{R}^d)$
\[
L_1 h(z) = \sum_{k \in K_{1,0}} \lambda_k(z)(f(\Theta_1 z + \zeta_{1,k}^0) - f(\Theta_1 z)) + \sum_{k \in K_{1,\bullet}} \lambda_k(z) \nabla f(\Theta_1 z) \cdot \zeta_{1,k}^0.
\]

If $V_1$ denotes the process corresponding to $L_1$ then assuming that $V_1$ does not hit infinity in finite time, $V_1'N(\cdot, N^{-m_1}) = \Pi_{N(S_1^T)} Z^N(\cdot, N^{-m_1}) \Rightarrow V_1$.

To separate the state space in terms of the next time scale (if there is one), define
\[
\zeta_{1,k} = \lim_{N \to \infty} N^{\rho_k - m_1} \Lambda_N \Pi_{N(S_1^T)} \zeta_k,
\]
in other words, $\zeta_{1,k} = \Theta_1^T \zeta_{1,k}^0$ is embedded in the original space, and $\zeta_{1,k}^0 = \Theta_1 \zeta_k^0$. On the time scale $\gamma = -m_1$, the subnetwork determined by $L_1$ has the stoichiometric matrix $S_1$ with columns $\{\zeta_{1,k} k \in K_{1,0} \cup K_{1,\bullet}\}$. Define the subspace $N(S_1^T)$ as before, and let $s_1$ denote the dimension of $R(S_1)$ and $s_0 = s'_1 - s_1$ be the dimension of $N(S_1^T)$. As before we need to map the processes $V_1'N$ onto this product space by the orthogonal projection $\Pi_{N(S_1^T)} \times \Pi_{R(S_1)}$.

Since $\zeta_{1,k} \in N(S_1^T) = \text{span}(\theta_1, \ldots, \theta_{s'_1})$, we can assume that the $\theta_i$ are selected so that
\[
R(S_1) = \text{span}(\theta_{s_0+1}, \ldots, \theta_{s'_1}) = \text{span}(\zeta_{1,1}, \ldots, \zeta_{1,s_1}).
\]

Define
\[
\Pi_0 = \sum_{l=1}^{s_0} \theta_l \theta_l^T = \Pi_{N(S_1^T)}, \quad \Pi_1 = \sum_{l=s_0+1}^{s'_1} \theta_l \theta_l^T = \Pi_{R(S_1)}, \quad \text{and} \quad \Pi_2 = \Pi_{R(S_2)}.
\]

On the next time scale we need only consider the projection $\Pi_0 Z^N$ of the original process which is unaffected by either of the faster subnetworks. To identify the next time scale, let
\[
m_0 = \max\{\rho_k - \alpha_{\theta_l} : \theta_l \cdot \zeta_k \neq 0, 1 \leq l \leq s_0\} = \max\{\rho_k - \alpha_{i} : (\Pi_0 \zeta_k)_i \neq 0\},
\]
and define $r_{0,N} = N^{m_0}$. Note that if $1 \leq s_2, 1 \leq s_1, 1 \leq s_0 \left(s_0 + s_1 + s_2 = s\right), m_0 < m_1 < m_2$.

Without loss of generality, we can assume that time is scaled so that $m_0 = 0$. Then, there exists a linear operator $L_0$ such that for each compact $K \subset \mathbb{R}^{s_0},$
\[
\lim_{N \to \infty} \sup_{z \in K \cap \mathbb{R}^N} |A_N h(z) - L_0 h(z)| = 0,
\]
where $h \in D(L_0)$ satisfies $h(z) = f(\theta_1 \cdot z, \ldots, \theta_{s_0} \cdot z)$ for $f \in C^1(\mathbb{R}^{s_0})$. Define
\[
K_{a,0} = \{k \in K : \rho_k = 0, \max_{l} |\theta_l \cdot \zeta_k| > 0\}
\]
and
\[
K_{0,\bullet} = \{k \in K : \rho_k - \alpha_{\theta_l} = 0 \text{ for some } l \text{ with } \alpha_{\theta_l} > 0, \theta_l \cdot \zeta_k \neq 0, 1 \leq l \leq s_0\}.
\]

As before, let $\Theta_0$ be the matrix with rows $\theta_1^T, \ldots, \theta_{s_0}^T$, and let $\Lambda_{N,0} = \text{diag}(N^{-\alpha_{\theta_1}}, \ldots, N^{-\alpha_{\theta_{s_0}}})$, so that $\Pi_0 = \Pi_{N(S_1^T)} = \Theta_0^T \Theta_0$ and for each $k \in K_{a,0} \cup K_{0,\bullet}$ define
\[
\zeta_{k}^{\theta,0} = \lim_{N \to \infty} N^{\rho_k} \Lambda_{N,0} \Theta_0^T \zeta_k = \lim_{N \to \infty} N^{\rho_k} (N^{-\alpha_{\theta_1}} \theta_1 \cdot \zeta_k, \ldots, N^{-\alpha_{\theta_{s_0}}} \theta_{s_0} \cdot \zeta_k)^T.
\]
For $h(z) = f(\Theta_0 z)$ with $f \in C^1(\mathbb{R}^{s_0})$

$$L_0 h(z) = \sum_{k \in \mathcal{K}_{0,0}} \lambda_k(z)(f(\Theta_0 z + \zeta_0^k) - f(\Theta_0 z)) + \sum_{k \in \mathcal{K}_{0,0}} \lambda_k(z) \nabla f(\Theta_0 z) \cdot \zeta_0^k.$$

To relate the above calculations to the results of Section 2, we assume that $\mathcal{K}_{0,0} = \emptyset$ so that

$$L_0 h(z) = \sum_{k \in \mathcal{K}_{0,0}} \lambda_k(z) \nabla f(\Theta_0 z) \cdot \zeta_0^k.$$

Let $V^N = T Z^N = (\Pi_0 Z^N, \Pi_1 Z^N, \Pi_2 Z^N)$, so $V^N = (V_0^N, V_1^N, V_2^N) \in \mathcal{N}(S^T_1) \times \mathcal{R}(S_1) \times \mathcal{R}(S_2)$, and note that $T$ is invertible so that the intensities can be written as functions of $v = (\Pi_0 Z^N, \Pi_1 Z^N, \Pi_2 Z^N)$, that is $\lambda_k(T^{-1} v)$. Since $\Pi_0 z = k_{t=0}^0 (\theta_t \cdot z)$ and $\Pi_1 z = \sum_{t=s_0+1}^0 (\theta_t \cdot z)$, the process $V_0^N = (\Pi_0 Z^N)$ is the embedding of $\Theta_0 Z^N$, and similarly $(V_0^N, V_1^N) = (\Pi_0 Z^N, \Pi_1 Z^N)$ is just the embedding of $\Theta_1 Z^N$. Let $\mathbb{E}_0$, $\mathbb{E}_1$, and $\mathbb{E}_2$ denote the limit of the state spaces for $V_0^N$, $V_1^N$, and $V_2^N$.

The function $F^N$ in (2.2) is given by

$$F^N(v) = \sum_k N^\rho_k \Lambda_1^\Theta_k \lambda_k(T^{-1} v) \Theta_0 \zeta_k$$

and

$$F(v) = \lim_{N \to \infty} F^N(v) = \sum_{k \in \mathcal{K}_{0,0}} \lambda_k(T^{-1} v) \zeta_0^k.$$

To satisfy Condition 2.4 we will assume that $L_2$ is such that for each $(v_0, v_1) \in \mathbb{E}_0 \times \mathbb{E}_1$ there exists a unique conditional equilibrium distribution $\mu_{v_0,v_1}(dv_2) \in \mathcal{P}(\mathbb{E}_2)$ for $L_2$, Then

$$L_1 h(v_0, v_1) = \int L_1 h(v_0, v_1, u_2) \mu_{v_0,v_1}(du_2)$$

is

$$L_1 h(v_0, v_1) = \sum_{k \in \mathcal{K}_{1,0}} \lambda_k(v_0, v_1) (f((v_0, v_1) + \zeta_{1,k}^0) - f(v_0, v_1)) + \sum_{k \in \mathcal{K}_{1,0}} \lambda_k(v_0, v_1) \nabla f(v_0, v_1) \cdot \zeta_{1,k}^0,$$

where $\lambda_k(v_0, v_1) = \int \lambda_k(T^{-1}(v_0, v_1, v_2)) \mu_{v_0,v_1}(dv_2)$. For Condition 2.4 to be met, we also need to assume that for each $v_0 \in \mathbb{E}_0$ there exists a unique conditional equilibrium distribution $\mu_{v_0}(dv_1) \in \mathcal{P}(\mathbb{E}_1)$ for $L_1$.

We further need to assume that there are functions $h_1 \in \mathcal{D}(L_1) : \mathbb{E}_0 \times \mathbb{E}_1 \mapsto \mathbb{R}^{\mathbb{E}_0}$ and $h_2, h_3 \in \mathcal{D}(L_2) : \mathbb{E} \mapsto \mathbb{R}^{\mathbb{E}_0}$ that solve the following Poisson equations:

$$L_1 h_1 = F_1 - F, \quad L_2 h_2 = F - F_1, \quad L_2 h_3 = L_1 h_1 - L_1 h_1,$$

where

$$F_1(v_0, v_1) = \int F(v_0, v_1, u_2) \mu_{v_0,v_1}(du_2), \quad F(v_0) = \int F_1(v_0, u_1) \mu_{v_0}(du_1)$$

in order for Condition 2.8 to be met. We refer the reader to [Glynn and Meyn 1996] for results on sufficient conditions for the existence of solutions to a Poisson equation for a general class of Markov processes. For the class of general piecewise deterministic processes see also [Costa and Dufour 2003]. For the examples considered in Section 5 we were able
to explicitly compute the desired functions. In general, however, explicit computation may not be possible, so results that ensure the existence of these functions may be useful.

We now need to identify $r_N$, which will be of the form $r_N = N^p$, for some $0 < p < m_1$. Assuming that there is no cancellation among the terms in the sum in (4.3), for (2.3) to hold, we must have

$$p \leq \max\{\alpha_{\theta_i} - \rho_k : \theta_l \cdot \zeta_k \neq 0, \rho_k < \alpha_{\theta_i}, 1 \leq l \leq s_0\}. \quad (4.5)$$

Then

$$\theta_l \cdot G_0(v) = \lim_{N \to \infty} r_N \theta_l \cdot \left( F^N(v) - F(v) \right) = \sum_{k : \alpha_{k_1} - \rho_k = p} \lambda_k (T^{-1}v) \theta_l \cdot \zeta_k$$

and

$$G_0(v) = \sum_{l=1}^{s_0} \sum_{k : \alpha_{k_1} - \rho_k = p} \lambda_k (T^{-1}v) \theta_l \cdot \zeta_k \theta_l.$$

Now let $H_N = r_{1,N}^{-1} h_1 + r_{2,N}^{-1}(h_2 + h_3)$. To ensure that the limit in (2.6) exists, with reference to the definition of $L_2$, we must have

$$p \leq \min\{\alpha_i + m_2 - \rho_k : \zeta_{ik} \neq 0, \alpha_i + m_2 - \rho_k > 0\} \quad (4.6)$$

and

$$p \leq \min\{2\alpha_i + m_2 - \rho_k : \zeta_{ik} \neq 0, \alpha_i > 0\}, \quad (4.7)$$

and with reference to the definition of $L_1$, we must have

$$p \leq \min\{\alpha_{\theta_i} + m_1 - \rho_k : \theta_l \cdot \zeta_k \neq 0, \alpha_{\theta_i} + m_1 - \rho_k > 0\} \quad (4.8)$$

and

$$p \leq \min\{2\alpha_{\theta_i} + m_1 - \rho_k : \theta_l \cdot \zeta_k \neq 0, \alpha_{\theta_i} > 0\}. \quad (4.9)$$

Note that (4.5) implies the minimum in (4.8) and (4.9) only needs to be taken over $s_0 + 1 \leq l \leq s'_1$.

Assuming that $h_1, h_2,$ and $h_3$ are sufficiently smooth, these assumptions insure that there exists $G_1 : \mathbb{E} \to \mathbb{R}^{[2o]}$

$$G_1(v) = \lim_{N \to \infty} \left( r_N \left( \frac{A^N}{r_{2,N}} - L_2 \right) (h_2 + h_3) + r_N \left( \frac{A^N}{r_{1,N}} - L_1 \right) h_1 \right) = G_{12}(v) + G_{11}(v).$$

To identify $G_{12}$, define

$$\tilde{\zeta}_{2,k} = \lim_{N \to \infty} N^p (N^{\rho_k - m_2} A_N \zeta_k - \zeta_{2,k})$$

$$\tilde{\xi}_{2,ki,j} = \lim_{N \to \infty} N^{p + \rho_k - m_2 - \alpha_i - \alpha_j} \zeta_{ik} \zeta_{kj}.$$
Then setting \(h(z) = h_2(Tz) + h_3(Tz)\), \(G_{12}(v) = H_{12}(T^{-1}v)\), where

\[
H_{12}(z) = \sum_{k \in \mathcal{K}_{2,0}} \lambda_k(z) \nabla h(z + \zeta_{2,k}) \cdot \zeta_{2,k} + \sum_{k \in \mathcal{K}_{2,0} \cup \mathcal{K}^p_{2,0}} \lambda_k(z) \nabla h(z) \cdot \zeta_{2,k} + \sum_{k \in \mathcal{K}_{2,0}} \lambda_k(z) \frac{1}{2} \sum_{ij} \partial_i \partial_j h(z) \zeta_{2,ij} \zeta_{2,kij} + \sum_{k \in \mathcal{K}_{2,0}} \lambda_k(z) (h(z + \zeta_{2,k}) - h(z))
\]

Similarly, to identify \(G_{11}\), define

\[
\zeta_{1,k}^\theta = \lim_{N \to \infty} N^{p} \left( N^{\rho_k - m_1} \Lambda_{N}^{\theta} \Theta_1 \zeta_k - \zeta_{1,k}^\theta \right)
\]

\[
\zeta_{1,kl}^\theta = \lim_{N \to \infty} N^{p+\rho_k - m_1} \alpha_{\theta_l} - \alpha_{\theta_k} \Theta_1 \zeta_{1,kl}^\theta
\]

and

\[
\mathcal{K}^p_{1,\circ} = \{ k \in \mathcal{K} : \theta_l \cdot \zeta_k \neq 0 \text{ for some } l \text{ with } \alpha_{\theta_l} = 0, m_1 - \rho_k = p \}
\]

\[
\mathcal{K}^p_{1,\bullet} = \{ k \in \mathcal{K} \setminus \mathcal{K}^1_{1,\circ} : \theta_l \cdot \zeta_k \neq 0 \text{ for some } l \text{ with } \alpha_{\theta_l} > 0, m_1 - \rho_k + \alpha_{\theta_l} = p \}
\]

Then \(G_{11}(v) = H_{11}(T^{-1}v)\), where

\[
H_{11}(z) = \sum_{k \in \mathcal{K}_{1,0}} \lambda_k(z) \nabla h_1(\Theta_1 z + \zeta_{1,k}^\theta) \cdot \zeta_{1,k}^\theta + \sum_{k \in \mathcal{K}_{1,0} \cup \mathcal{K}^p_{1,1}} \lambda_k(z) \nabla h_1(\Theta_1 z) \cdot \zeta_{1,k}^\theta + \sum_{k \in \mathcal{K}_{1,0}} \lambda_k(z) \frac{1}{2} \sum_{ij} \partial_i \partial_j h_1(\Theta_1 z) \zeta_{1,ij}^\theta \zeta_{1,kij} + \sum_{k \in \mathcal{K}_{1,0}} \lambda_k(z) (h_1(\Theta_1 z + \zeta_{1,k}^\theta) - h_1(\Theta_1 z)).
\]

We now need to identify \(G : \mathbb{E} \to \mathbb{M}^{[E_0] \times [E_0]}\) satisfying (2.11) in Condition 2.10. Let

\[
R_k^N(t) = Y_k(N^{\rho_k}) \int_0^t \lambda_k(Z^N(s))ds
\]

and \(\tilde{H}_N(V^N) = \Theta_0 Z^N - H_N(V^N) = V^N_0 - H_N(V^N)\). Then denoting \(z^\otimes 2 = zz^T\),

\[
N^{2p} [\tilde{H}_N(V^N)]_t = \sum_k N^{2p} \int_0^t (\tilde{H}_N(V^N(s) - T \Lambda_N \zeta_k) - \tilde{H}_N(V^N(s) - ))^\otimes 2 dB_k^N(s),
\]

which is asymptotic to

\[
\sum_k N^{2p+\rho_k} \int_0^t (\tilde{H}_N(V^N(s) - T \Lambda_N \zeta_k) - \tilde{H}_N(V^N(s) - ))^\otimes 2 \lambda_k(Z^N(s))ds.
\]

Taking the limit as \(N \to \infty\) and integrating with respect to \(\mu_{v_0,v_1}(dv_2)\) and \(\mu_{v_0}(dv_1)\) then gives the value of \(G\).

## 5 Examples

We now apply the central limit theorem to several examples of chemical reaction networks with multiple scales.
5.1 Three species viral model

Ball, Kurtz, Popovic, and Rempala (2006) considered asymptotics for a model of an intracellular viral infection originally given in Srivastava, You, Summers, and Yin (2002) and studied further in Haseltine and Rawlings (2002). The model includes three time-varying species, the viral template, the viral genome, and the viral structural protein, involved in six reactions

\[
\begin{align*}
(1) & \quad T + \text{stuff} \xrightarrow{\kappa_1} T + G \\
(2) & \quad G \xrightarrow{\kappa_2} T \\
(3) & \quad T + \text{stuff} \xrightarrow{\kappa_3} T + S \\
(4) & \quad T \xrightarrow{\kappa_4} \emptyset \\
(5) & \quad S \xrightarrow{\kappa_5} \emptyset \\
(6) & \quad G + S \xrightarrow{\kappa_6} V
\end{align*}
\]

whose reaction rates (propensities) are of mass-action kinetics form \( \lambda_k(x) = \kappa'_k \prod_i x_i^{\nu_{ki}} \) with constants

\[
\begin{array}{cccc}
\kappa'_1 & 1 & 1 \\
\kappa'_2 & 0.025 & 2.5 N_0^{-2/3} \\
\kappa'_3 & 1000 & N_0 \\
\kappa'_4 & 0.25 & 0.25 \\
\kappa'_5 & 2 & 2 \\
\kappa'_6 & 7.5 \times 10^{-6} & 0.75 N_0^{-5/3}
\end{array}
\]

here expressed in terms of \( N_0 = 1000 \).

We denote T, G, S as species 1, 2, and 3, respectively, and let \( X_i(t) \) denote the number of molecules of species \( i \) in the system at time \( t \). The stochastic model is

\[
\begin{align*}
X_1(t) &= X_1(0) + Y_2(\int_0^t 0.025 X_2(s) ds) - Y_4(\int_0^t 0.25 X_1(s) ds) \\
X_2(t) &= X_2(0) + Y_1(\int_0^t X_1(s) ds) - Y_2(\int_0^t 0.025 X_2(s) ds) - Y_6(\int_0^t 7.5 \cdot 10^{-6} X_2(s) X_3(s) ds) \\
X_3(t) &= X_3(0) + Y_3(\int_0^t 1000 X_1(s) ds) - Y_5(\int_0^t 2 X_3(s) ds) - Y_6(\int_0^t 7.5 \cdot 10^{-6} X_2(s) X_3(s) ds).
\end{align*}
\]

We take

\[ \alpha_1 = 0, \quad \alpha_2 = 2/3, \quad \alpha_3 = 1. \]

The scaling of the rate constants gives

\[
\begin{array}{cccc}
k & \kappa_k & \beta_k & \rho_k \\
1 & 1 & 0 & 0 \\
2 & 2.5 & -2/3 & 0 \\
3 & 1 & 1 & 1 \\
4 & .25 & 0 & 0 \\
5 & 2 & 0 & 1 \\
6 & .75 & -5/3 & 0
\end{array}
\]
Changing time $t \to N^{2/3}t$, the normalized system becomes

\[ Z_1^N(t) = Z_1^N(0) + Y_2 \left( \int_0^t N^{2/3} 2.5 Z_2^N(s) ds \right) - Y_4 \left( \int_0^t N^{2/3} 0.25 Z_1^N(s) ds \right) \]
\[ Z_2^N(t) = Z_2^N(0) + N^{-2/3} Y_1 \left( \int_0^t N^{2/3} Z_1^N(s) ds \right) - N^{-2/3} Y_2 \left( \int_0^t N^{2/3} 2.5 Z_2^N(s) ds \right) \]
\[ - N^{-2/3} Y_6 \left( \int_0^t N^{2/3} 0.75 Z_2^N(s) Z_3^N(s) ds \right) \]
\[ Z_3^N(t) = Z_3^N(0) + N^{-1} Y_3 \left( \int_0^t N^{5/3} Z_1^N(s) ds \right) - N^{-1} Y_5 \left( \int_0^t N^{5/3} 2 Z_3^N(s) ds \right) \]
\[ - N^{-1} Y_6 \left( \int_0^t N^{2/3} 0.75 Z_2^N(s) Z_3^N(s) ds \right). \]

We assume that the initial value for $Z_2^N$ is chosen to satisfy $Z_2(0) = \lim_{N \to \infty} Z_2^N(0) \in (0, \infty)$.

In this model, there are only two time-scales, so we set

\[ m_1 = \max\{ \rho_k - \alpha_i : \zeta_{ik} \neq 0 \} = \max\left\{ \frac{2}{3} - 0, \frac{2}{3} - \frac{2}{3}, \frac{5}{3} - 1, \frac{2}{3} - 1 \right\} = \frac{2}{3}, \]

and we have $r_{1,N} = N^{2/3}$. We have $\zeta_{1,1} = 0, \zeta_{1,2} = e_1, \zeta_{1,3} = e_3, \zeta_{1,4} = -e_1, \zeta_{1,5} = -e_3, \zeta_{1,6} = 0$. The operator $L_1 = \lim_{N \to \infty} N^{-2/3} A_N$ is given by

\[ L_1 h(z) = \lambda_2(z) (h(z + e_1) - h(z)) + \lambda_4(z) (h(z - e_1) - h(z)) + (\lambda_3(z) - \lambda_5(z)) \partial_{z_1} h(z) \]

and note that for smooth $h$,

\[ N^{-2/3} A_N h = L_1 h + O(N^{-2/3}). \quad (5.1) \]

Functions $h \in \ker(L_1)$ are functions of the coordinate $z_2$ only, $E_1 = \mathcal{R}(S_1) = \text{span}\{e_1, e_3\}$, and $E_0 = \mathcal{N}(S_1^T) = \text{span}\{e_2\}$. Taking $h \in \mathcal{D}(L_0) = C^1(E_0)$,

\[ L_0 h(z) = \lim_{N \to \infty} A_N h(z) = (\lambda_1(z) - \lambda_2(z) - \lambda_6(z)) \partial_{z_2} h(z_2). \]

Setting $V_0^N = Z_2^N$ and $V_1^N = (Z_1^N, Z_3^N)$, the compensator for $V_0^N$ is

\[ F^N(z) = \lambda_1(z) - \lambda_2(z) - \lambda_6(z), \]

so $F(z) = F^N(z)$ and $G_0(z) \equiv 0$ in Condition 2.6.

The process corresponding to $L_1$ is piecewise deterministic with $Z_1$ discrete and $Z_3$ continuous. For fixed $z_2$, with reference to Condition 2.7, the conditional equilibrium distribution satisfies

\[ \int \left[ 2.5 z_2 \left( g(z_1 + 1, z_3) - g(z_1, z_3) \right) + 0.5 z_1 \left( g(z_1 - 1, z_3) - g(z_1, z_3) \right) \right. \]
\[ \left. + (z_1 - 2z_3) \partial_{z_2} g(z_1, z_3) \right] \mu_{z_2}(dz_1, dz_3) = 0. \quad (5.2) \]
Note that the marginal for $Z_1$ is Poisson($10z_2$), so

$$\int z_1\mu_{z_2}(dz_1, dz_3) = 10z_2.$$ 

Taking $g(z_1, z_3) = z_3$ in (3.2), we see

$$\int z_3\mu_{z_2}(dz_1, dz_3) = 5z_2.$$ 

These calculations imply that the averaged value for the drift $F$ is

$$F(z_2) = \int (\lambda_1(z) - \lambda_2(z) - \lambda_6(z))\mu_{z_2}(dz_1, dz_3) = 7.5z_2 - 3.75z_2^2,$$

with $\nabla F(z_2) = 7.5 - 7.5z_2$. For the current example, we will see that $F$ and $G$ in (2.15) can be obtained without explicitly computing with $\mu_{z_2}$.

With reference to (2.4), we look for a solution $h_1$ to the Poisson equation

$$L_1h_1(z) = (z_1 - 2.5z_2 - 0.75z_2z_3) - (7.5z_2 - 3.75z_2^2).$$

(5.3)

Trying $h_1$ of the form $h_1(z) = z_1u_1(z_2) + z_3u_3(z_2)$, we have

$$L_1h_1(z) = u_1(z_2)(2.5z_2 - 0.25z_1) + u_3(z_2)(z_1 - 2z_3)$$

and equating the factors multiplying $z_1$ and $z_3$, we get $u_1(z_2) = 1.5z_2 - 4$ and $u_3(z_2) = 0.375z_2$. Thus $h_1(z) = z_1(1.5z_2 - 4) + z_3(0.375z_2)$ and $H^N(z) = N^{-2/3}h_1(z)$.

Since the solution of (5.3) is exact and (as we shall see) $r_N = N^{1/3}$, by (5.1), we have $G_1 = 0$ in Condition 2.8. With reference to Condition 2.10, (2.9) and (2.10) are immediate.

The only restriction that remains to determine $r_N$ is the asymptotic behavior of the quadratic variation of $Z^N - H^N(Z^N) = Z^N_2 - N^{-2/3}h_1(Z^N)$. Direct calculation shows that to get a nontrivial $G$ in (2.11) we must take $r_N = N^{1/3}$. We then have

$$N^{2/3}[Z^N_2 - H^N(Z^N)]_t = \sum_{k=1}^6 N^{-2/3}\int_0^t (\zeta_{2k} + h_1(Z^N(s^-)) - h_1(Z^N(s^-) + \Lambda_N\zeta_k))^2dR^N_k(s)$$

$$\approx \int_0^t Z^N_1(s)ds + \int_0^t (-1 - 1.5Z^N_2(s) + 4)2.5Z^N_2(s)ds$$

$$+ \int_0^t (1.5Z^N_2(s) - 4)^22.5Z^N_1(s)ds + \int_0^t .75Z^N_2(s)Z^N_3(s)ds,$$

where we observe that jumps by $R^N_3$ and $R^N_5$ do not contribute to the limit. Dividing the equation for $Z^N_1$ by $N^{2/3}$, we observe that

$$\int_0^t Z^N_1(s)ds \approx \int_0^t 10Z^N_2(s)ds.$$

Similarly, dividing the equation for $Z^N_3$ by $N^{2/3}$ we see that

$$\int_0^t Z^N_3(s)ds \approx \frac{1}{2}\int_0^t Z^N_1(s)ds \approx \int_0^t 5Z^N_2(s)ds,$$
which in turn implies
\[ \int_0^t Z_2^N(s)Z_3^N(s)ds \approx \int_0^t 5Z_2^N(s)^2ds. \]

It follows that \( G(z_2) \) is
\[ 10z_2 + (3 - 1.5z_2)^22.5z_2 + (4 - 1.5z_2)^22.5z_2 + 3.75z_2^2 \]
\[ = 72.5z_2 - 48.75z_2^2 + 11.25z_2^3. \]

Let \( Z_2 \) be the solution of
\[ Z_2(t) = Z_2(0) + \int_0^t (7.5Z_2(s) - 3.75Z_2^2(s))ds \]
and \( U^N = N^{1/3}(Z_2^N - Z_2) \). Then
\[ \sup_{s \leq t} |Z_2^N(s) - Z_2(s)| \Rightarrow 0 \quad \text{and} \quad U^N \Rightarrow U \]
where, for \( W \) a standard Brownian motion, \( U \) satisfies
\[ U(t) = U(0) + \int_0^t \sqrt{72.5Z_2(s) - 48.75Z_2(s)^2 + 11.25Z_2(s)^3}dW(s) + \int_0^t (7.5 - 7.5Z_2(s))U(s)ds \]

The corresponding diffusion approximation is
\[ D^N(t) = Z_2^N(0) + N^{-1/3} \int_0^t \sqrt{72.5D^N(s) - 48.75D^N(s)^2 + 11.25D^N(s)^3}dW(s) \]
\[ + \int_0^t (7.5D^N(s) - 3.75D^N(s)^2)ds \]

We compare simulations for the original value of the amount of genome \( X_2(\cdot) \) with the approximations given by: the Gaussian approximation \( N^{2/3}Z_2(\cdot)N^{-2/3} + N^{1/3}U(\cdot)N^{-2/3} \), and the diffusion approximation \( N^{2/3}D^N(\cdot)N^{-2/3} \). For comparison we also give the deterministic value given by \( N^{2/3}Z_2(\cdot)N^{-2/3} \). We use \( N = 1000 \) and a time interval on the scale \( \gamma = 2/3 \). The initial values are set to \( X_1(0) = X_3(0) = 0, X_2(0) = 10 \), and 500 realizations are performed for each of the three stochastic processes. Figure 1 shows the mean and one standard deviation above and below the mean for each of the three processes, and Figure 2 shows five trajectories for the three processes.

For the diffusion process, these plots use only sample paths that hit one (= 100/\( N_0^{2/3} \)) before they hit zero. For small initial values, the diffusion approximation does not give a good approximation of the probability of hitting zero (and hence absorbing at zero), before (for example) hitting one. Let
\[ \tau^N_Z = \inf\{t > 0 : Z_2^N(t) = 0 \text{ or } Z_2^N(t) \geq 1\} \]
and
\[ \tau^N_D = \inf\{t > 0 : D^N(t) = 0 \text{ or } D^N(t) \geq 1\}. \]
It is shown in Ball et al. (2006) that
\[
\lim_{N \to \infty} P\{Z^N(\tau^N_Z) = 0|Z^N(0) = N^{-2/3}k\} = 4^{-k}
\]
while a standard calculation for the diffusion process gives
\[
\lim_{N \to \infty} P\{D^N(\tau^N_D) = 0|D^N(0) = N^{-2/3}k\} = e^{-\frac{6}{29}k}.
\]

5.2 Michaelis-Menten enzyme model

A basic model for an enzymatic reaction includes three time-varying species, the substrate, the free enzyme, and the substrate-bound enzyme, involved in three reactions

\[
\begin{align*}
(1) & \quad S + E & \xrightleftharpoons{\kappa_1'} SE \\
(2) & \quad SE & \xrightleftharpoons{\kappa_2'} S + E \\
(3) & \quad SE & \xrightleftharpoons{\kappa_3'} P + E 
\end{align*}
\]

with mass-action kinetics and with rate constants such that \(\kappa'_2, \kappa'_3 >> \kappa'_1\). To be precise, let \(\kappa'_2 = \kappa_2 N, \kappa'_3 = \kappa_3 N,\) and \(\kappa'_1 = \kappa_1\).

We denote \(E, S, P\) as species 1, 2, and 3, respectively, and let \(X_i(t)\) be the number of molecules of species \(i\) in the system at time \(t\). Note that the total number of unbound and substrate-bound enzyme molecules is conserved, and we let \(M\) denote this amount. The
Figure 2: Five trajectories of the amount of genome in the three species model (same parameters as in Figure 1).
The stochastic model is

\[
X_1(t) = X_1(0) - Y_1(\int_0^t \kappa_1'(s) X_1(s) X_2(s) ds) + Y_2(\int_0^t \kappa_2'(s - M - X_1(s)) ds) + Y_3(\int_0^t \kappa_3'(s - M - X_1(s)) ds)
\]

\[
X_2(t) = X_2(0) - Y_1(\int_0^t \kappa_1'(s) X_1(s) X_2(s) ds) + Y_2(\int_0^t \kappa_2'(s - M - X_1(s)) ds)
\]

\[
X_3(t) = X_3(0) + Y_3(\int_0^t \kappa_3'(s - M - X_1(s)) ds).
\]

If the initial amount of substrate is \(O(N) \gg M\), then the normalizations of the species abundances are given by

\[
\alpha_1 = 0, \quad \alpha_2 = 1, \quad \alpha_3 = 1
\]

and the scaling exponents for the rate constants are

\[
\beta_1 = 0, \quad \beta_2 = 1, \quad \beta_3 = 1.
\]

The normalized system becomes

\[
Z_1^N(t) = Z_1^N(0) - Y_1(\int_0^t N \kappa_1 Z_1^N(s) Z_2^N(s) ds) + Y_2(\int_0^t N \kappa_2 (M - Z_1^N(s)) ds)
\]

\[
+ Y_3(\int_0^t N \kappa_3 (M - Z_1^N(s)) ds)
\]

\[
Z_2^N(t) = Z_2^N(0) - N^{-1} Y_1(\int_0^t N \kappa_1 Z_1^N(s) Z_2^N(s) ds) + N^{-1} Y_2(\int_0^t N \kappa_2 (M - Z_1^N(s)) ds)
\]

\[
Z_3^N(t) = Z_3^N(0) + N^{-1} Y_3(\int_0^t N \kappa_3 (M - Z_1^N(s)) ds).
\]

Again, there are only two time scales with the fast time-scale \(m_1 = 1\) giving \(r_{1,N} = N\). Then \(\zeta_{11} = -e_1, \zeta_{12} = \zeta_{13} = e_1\), and the operator \(L_1\) is given by

\[
L_1 h(z) = \kappa_1 z_1 z_2 (h(z - e_1) - h(z)) + (\kappa_2 + \kappa_3)(M - z_1)(h(z + e_1) - h(z)),
\]

and for smooth \(h\),

\[
N^{-1} A_N h = L_1 h + O(N^{-1}). \tag{5.4}
\]

Functions \(h \in \ker(L_1)\) are functions of coordinates \(z_2\) and \(z_3\) only. Thus \(\mathcal{E}_1 = \{z_1 e_1 : z_1 = 0, \ldots, M\} \subset \mathcal{R}(S_1)\) and \(\mathcal{E}_0 = \mathcal{N}(S_1^T) = \{(z_2 e_2, z_3 e_3) : z_2, z_3 \geq 0\}\). For \(h \in \mathcal{D}(L_0) = C^1(\mathcal{E}_0), \)

\[
L_0 h(z) = (\kappa_2 (M - z_1) - \kappa_1 z_1 z_2) \partial_{z_2} h(z) + \kappa_3 (M - z_1) \partial_{z_3} h(z).
\]

Taking \(V_0^N = (Z_2^N, Z_3^N)\), the compensator for \(V_0^N\) in (2.2) is

\[
F^N(z) = (\kappa_2 (M - z_1) - \kappa_1 z_1 z_2, \kappa_3 (M - z_1))^T,
\]

so \(F(z) = F^N(z)\) and \(G_0(z) \equiv 0\).

On the fast time-scale, the process whose generator is \(L_1\) is a Markov chain on \(\mathbb{E}_1\) describing the dynamics of an urn scheme with a total of \(M\) molecules, and for a fixed value of
\[ z_2, z_3, \text{ with transition rates } \kappa_1 z_2 \text{ for outflow and } \kappa_2 + \kappa_3 \text{ for inflow. Its stationary distribution } \mu_{z_2,z_3}(z_1) \text{ is binomial}(M, p(z_2)) \text{ for } \]
\[ p(z_2) = \frac{\kappa_2 + \kappa_3}{\kappa_2 + \kappa_3 + \kappa_1 z_2}. \]
So \( z_1 \mu_{z_2,z_3}(dz_1) = M p(z_2). \)

This observation implies that the averaged value for the drift \( F \) is
\[ F(z_2, z_3) = (-M \frac{\kappa_1 \kappa_3 z_2}{\kappa_2 + \kappa_3 + \kappa_1 z_2}, M \frac{\kappa_1 \kappa_3 z_2}{\kappa_2 + \kappa_3 + \kappa_1 z_2})^T = -\kappa_3 M (1 - p(z_2)) \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \]
with
\[ \nabla F = -M \frac{\kappa_1 \kappa_3 (\kappa_2 + \kappa_3)}{(\kappa_2 + \kappa_3 + \kappa_1 z_2)^2} \begin{pmatrix} 1 & 0 \\ -1 & 0 \end{pmatrix}, \]
and we need to solve the Poisson equation
\[ L_1 h_1(z) = (\kappa_2 (M - z_1) - \kappa_1 z_1 z_2 + M \frac{\kappa_1 \kappa_3 z_2}{\kappa_2 + \kappa_3 + \kappa_1 z_2}, \kappa_3 (M - z_1) - M \frac{\kappa_1 \kappa_3 z_2}{\kappa_2 + \kappa_3 + \kappa_1 z_2})^T \]
for \( h_1 \). Trying \( h_1 \) of the form \( h_1(z) = (z_1 u_1(z_2), z_1 u_2(z_2))^T \), we have
\[ L_1 h_1(z) = (-\kappa_1 z_1 z_2 u_1(z_2) + (\kappa_2 + \kappa_3)(M - z_1) u_1(z_2), -\kappa_1 z_1 z_2 u_2(z_2) + (\kappa_2 + \kappa_3)(M - z_1) u_2(z_2))^T, \]
and equating terms with the same power of \( z_1 \), we get \( u_1(z_2) = (\kappa_1 z_2 + \kappa_2)/(\kappa_1 z_2 + \kappa_2 + \kappa_3) \) and \( u_2(z_2) = \kappa_3/(\kappa_1 z_2 + \kappa_2 + \kappa_3) \). Note that \( u_1(z_2) + u_2(z_2) = 1 \). Thus
\[ h_1(z) = \begin{pmatrix} z_1 (\kappa_1 z_2 + \kappa_2) \\ (\kappa_1 z_2 + \kappa_2 + \kappa_3) \end{pmatrix}, \text{ and } h_1(z) = z_1 (u_1(z_2), 1 - u_1(z_2))^T, \]
and \( H^N(z) = N^{-1} h_1(z) \).

Examining the quadratic variation of \( V_0^N - H^N \circ V^N \), we see that \( r_N \) must be \( N^{1/2} \), and by [5.4], it follows that \( G_1 = 0 \) in (2.6).

Finally, letting \( z^{\otimes 2} = z z^T \),
\[ N \left[ V_0^N - H^N \circ V^N \right] = N^{-1} \sum_{k=1}^{3} \int_0^t \left( \Theta_0 \zeta_k + h_1(Z^N(s)-) - h_1(Z^N(s)+) + \Lambda_N \zeta_k \right) \otimes^2 dR_k^N(s) \]
\[ \approx \int_0^t \left( \begin{pmatrix} 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right) \kappa_1 Z^N_1(s) Z^N_2(s) ds 
+ \int_0^t \left( \begin{pmatrix} 0 \\ 1 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right) \kappa_2 (M - Z^N_1(s)) ds 
+ \int_0^t \left( \begin{pmatrix} 0 \\ 1 \end{pmatrix} - \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right) \kappa_3 (M - Z^N_1(s)) ds \]
\[ \approx \int_0^t \left( \begin{pmatrix} (1 - u_1(Z^N_1(s)))^2 \\ (1 - u_1(Z^N_2(s)))^2 \end{pmatrix} \right) \kappa_1 Z^N_1(s) Z^N_2(s) ds 
+ \int_0^t \left( \begin{pmatrix} (1 - u_1(Z^N_1(s)))^2 \\ (1 - u_1(Z^N_2(s)))^2 \end{pmatrix} \right) \kappa_2 (M - Z^N_1(s)) ds 
+ \int_0^t \left( \begin{pmatrix} u_1(Z^N_1(s))^2 \\ u_1(Z^N_2(s))^2 \end{pmatrix} - \begin{pmatrix} (1 - u_1(Z^N_1(s)))^2 \\ (1 - u_1(Z^N_2(s)))^2 \end{pmatrix} \right) \kappa_3 (M - Z^N_1(s)) ds \]
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and averaging $Z^N_1$ gives

$$\lim_{N \to \infty} N \left[ V^N_0 - H_N \circ V^N \right]_t = \int_0^t \overline{G}(Z(s))ds = \int_0^t \left( \begin{array}{c} \overline{g}(Z_2(s)) \\ -\overline{g}(Z_2(s)) \end{array} \right) ds,$$

where $Z = (Z_2, Z_3)$ satisfies

$$Z(t) = Z(0) + \int_0^t M \frac{\kappa_1 \kappa_3 Z_2(s)}{\kappa_2 + \kappa_3 + \kappa_1 Z_2(s)} \left( \begin{array}{c} -1 \\ 1 \end{array} \right) ds$$

and

$$\overline{g}(z_2) = M(1 - u_1(z_2))^2(\kappa_1 p(z_2)z_2 + \kappa_2 (1 - p(z_2))) + Mu_1(z_2)^2 \kappa_3 (1 - p(z_2))$$

Let $U^N = N^{1/2}(Z_2^N - Z_2, Z_3^N - Z_3)^T$. Then

$$\sup_{s \leq t} |(Z_2^N(s) - Z_2(s), Z_3^N(s) - Z_3(s))| \to 0, \quad \text{and} \quad U^N \Rightarrow U$$

where $U = (U_2, U_3)^T$ satisfies

$$U(t) = U(0) + \int_0^t \left( \begin{array}{c} -1 \\ 1 \end{array} \right) \sqrt{\overline{g}(Z_2(s))}dW(s) + \int_0^t \frac{M \kappa_1 \kappa_3 (\kappa_2 + \kappa_3)}{(\kappa_2 + \kappa_3 + \kappa_1 Z_2(s))^2} U_2(s) \left( \begin{array}{c} -1 \\ 1 \end{array} \right) ds$$

for $W$ a standard scalar Brownian motion.

The corresponding diffusion approximation is

$$\left( \begin{array}{c} D_2^N(t) \\ D_3^N(t) \end{array} \right) = \left( \begin{array}{c} Z_2^N(0) \\ Z_3^N(0) \end{array} \right) + N^{-1/2} \int_0^t \left( \begin{array}{c} -1 \\ 1 \end{array} \right) \sqrt{\overline{g}(D_2^N(s))}dW(s) + \int_0^t \frac{M \kappa_1 \kappa_3 D_2^N(s)}{\kappa_2 + \kappa_3 + \kappa_1 D_2^N(s)} \left( \begin{array}{c} -1 \\ 1 \end{array} \right) ds$$

We compare simulations for 500 realizations of the original model with 500 realizations of the Gaussian approximation $N_0 Z_2(\cdot) + N_0^{1/2} U_2(\cdot)$, $N_0 Z_3(\cdot) + N_0^{1/2} U_3(\cdot)$ and of the diffusion approximation $N_0 D_2^{N_0}(\cdot), N_0 D_3^{N_0}(\cdot)$. For comparison we also give the deterministic value given by $N_0 Z_2(\cdot), N_0 Z_3(\cdot)$. We use $N_0 = 100$ and a time interval on the scale $\gamma = 0$. The initial values are set to $X_1(0) = X_3(0) = 0, X_2(0) = 50$ and $M = 5, \kappa_1' = 0.1, \kappa_2' = 500$, and $\kappa_3' = 100$. Figure 3 shows the mean and one standard deviation above and below the mean for each of the three processes, and Figure 4 shows five trajectories for the three processes. In this example, both Gaussian and diffusion approximations give good approximations for the means and the standard deviations of the pair of processes $X_2(\cdot), X_3(\cdot)$.

5.3 Another enzyme model

Another model for an enzymatic reaction includes an additional form for the enzyme which cannot bind to the substrate. There are now four species, substrate, active enzyme, enzyme-substrate complex, and inactive enzyme, involved in five reactions.
Figure 3: Mean and standard deviation of the amount of substrate in the Michaelis-Menten model (500 simulations with parameters $N_0 = 100, \gamma = 0, X_1(0) = X_3(0) = 0, X_2(0) = 50, M = 5, \kappa'_1 = 0.1, \kappa'_2 = 500, \kappa'_3 = 100$).

\begin{align*}
(1) \quad & S + E \xrightarrow{\kappa'_1} SE \\
(2) \quad & SE \xrightarrow{\kappa'_2} S + E \\
(3) \quad & SE \xrightarrow{\kappa'_3} P + E \\
(4) \quad & F \xrightarrow{\kappa'_4} E \\
(5) \quad & E \xrightarrow{\kappa'_5} F
\end{align*}

with mass-action kinetics and rate constants such that $\kappa'_1 = O(1), \kappa'_2, \kappa'_3 = O(N), \kappa'_4, \kappa'_5 = O(N^2)$ so that $\kappa'_1 = \kappa_1, \kappa'_2 = \kappa_2 N, \kappa'_3 = \kappa_3 N, \kappa'_4 = \kappa_4 N^2, \kappa'_5 = \kappa_5 N^2$.

We denote $E, S, F$ as species 1, 2, and 3, respectively, and let $X_i(t)$ be the number of molecules of species $i$ in the system at time $t$. The total number $M$ of active, inactive and substrate-bound enzyme molecules is conserved. The stochastic model is

\begin{align*}
X_1(t) &= X_1(0) - Y_1(\int_0^t \kappa'_1 X_1(s) X_2(s) ds) + Y_2(\int_0^t \kappa'_2 (M - X_1(s) - X_3(s)) ds) \\
&\quad + Y_3(\int_0^t \kappa'_3 (M - X_1(s) - X_3(s)) ds) + Y_4(\int_0^t \kappa'_4 X_3(s) ds) - Y_5(\int_0^t \kappa'_5 X_1(s) ds) \\
X_2(t) &= X_2(0) - Y_1(\int_0^t \kappa'_1 X_1(s) X_2(s) ds) + Y_2(\int_0^t \kappa'_2 (M - X_1(s) - X_3(s)) ds) \\
X_3(t) &= X_3(0) - Y_4(\int_0^t \kappa'_4 X_3(s) ds) + Y_5(\int_0^t \kappa'_5 X_1(s) ds).
\end{align*}
Figure 4: Five trajectories of the amount of substrate in the Michaelis-Menten model (parameters as in Figure 3).
If the initial amount of substrate is $O(N) \gg M$, then the scaling exponents for the species abundances are
\[
\alpha_1 = 0, \quad \alpha_2 = 1, \quad \alpha_3 = 0
\]
and the scaling exponents for the rate constants are
\[
\beta_1 = 0, \quad \beta_2 = 1, \quad \beta_3 = 1, \quad \beta_4 = 2, \quad \beta_5 = 2.
\]
The normalized system becomes
\[
Z_1^N(t) = Z_1^N(0) - N^{-1} \int_0^t N \kappa_1 Z_1^N(s) Z_2^N(s) ds + N^{-1} Y_1 \int_0^t N \kappa_2 (M - Z_1^N(s) - Z_3^N(s)) ds
\]
\[
+ Y_3 \int_0^t N \kappa_3 (M - Z_1^N(s) - Z_3^N(s)) ds + Y_4 \int_0^t N^2 \kappa_4 Z_3^N(s) ds - Y_5 \int_0^t N^2 \kappa_5 Z_1^N(s) ds
\]
\[
Z_2^N(t) = Z_2^N(0) - N^{-1} Y_1 \int_0^t N \kappa_1 Z_1^N(s) Z_2^N(s) ds + N^{-1} Y_2 \int_0^t N \kappa_2 (M - Z_1^N(s) - Z_3^N(s)) ds
\]
\[
Z_3^N(t) = Z_3^N(0) - N^{-1} Y_4 \int_0^t N^2 \kappa_4 Z_3^N(s) ds + N^{-1} Y_5 \int_0^t N^2 \kappa_5 Z_1^N(s) ds.
\]
The fastest time-scale happens for $m_2 = 2$ and $r_{2,N} = N^2$, with $\zeta_{2,4} = e_1 - e_3, \zeta_{2,5} = -e_1 + e_3$. The operator $L_2$ is
\[
L_2 h(z) = \kappa_4 z_3 (h(z + e_1 - e_3) - h(z)) + \kappa_5 z_1 (h(z - e_1 + e_3) - h(z)),
\]
with $\ker(L_2)$ consisting of functions of coordinates $z_2$ and $z_1 + z_3$ only. To simplify our calculations we make a change of variables to $(v_0, v_1, v_2) = (z_2, z_1 + z_3, z_3)$, so
\[
V_0^N(t) = V_0^N(0) - N^{-1} Y_1 \int_0^t N \kappa_1 (V_1^N(s) - V_2^N(s)) V_0^N(s) ds + N^{-1} Y_2 \int_0^t N \kappa_2 (M - V_1^N(s)) ds
\]
\[
V_1^N(t) = V_1^N(0) - Y_1 \int_0^t N \kappa_1 (V_1^N(s) - V_2^N(s)) V_0^N(s) ds + Y_2 \int_0^t N \kappa_2 (M - V_1^N(s)) ds
\]
\[
+ Y_3 \int_0^t N \kappa_3 (M - V_1^N(s)) ds
\]
\[
V_2^N(t) = V_2^N(0) - Y_4 \int_0^t N^2 \kappa_4 V_2^N(s) ds + Y_5 \int_0^t N^2 \kappa_5 (V_1^N(s) - V_2^N(s)) ds,
\]
and in this system of variables $\zeta_{2,4} = \tilde{e}_2, \zeta_{2,5} = -\tilde{e}_2$ with the operator $L_2$
\[
L_2 h(v) = \kappa_4 v_2 (h(v - \tilde{e}_2) - h(z)) + \kappa_5 (v_1 - v_2) (h(v + \tilde{e}_2) - h(v)).
\]
Functions $h(v) \in \ker(L_2)$ are now functions of coordinates $v_0, v_1$ only. Thus $E_2 = \mathcal{R}(S_2) = \text{span}\{\tilde{e}_2\}$ and $E_1 \times E_0 = \mathcal{N}(S_2^T) = \text{span}\{\tilde{e}_1, \tilde{e}_0\}$.

The next time-scale corresponds to $m_1 = 1, r_{1,N} = N$ and $\zeta_{1,1} = (0, -1), \zeta_{1,2} = \zeta_{1,3} = (0, 1)$. Also
\[
L_1 h(v) = \kappa_1 v_0 (v_1 - v_2) (h((v_0, v_1) + (0, -1)) - h(v_0, v_1))
\]
\[
+ (\kappa_2 + \kappa_3) (M - v_1) (h((v_0, v_1) + (0, 1)) - h(v_0, v_1))
\]
with \( \ker(L_1) \) consisting of functions of \( v_0 \) only. Thus \( E_1 = \mathcal{R}(S_1) = \text{span}\{\tilde{e}_1\} \) and \( E_1 = \mathcal{N}(S_1^T) = \text{span}\{\tilde{e}_0\} \).

Finally, \( L_0 \) is

\[
L_0 h(v) = -\kappa_1 v_0 (v_1 - v_2) \partial_{v_0} h(v_0) + \kappa_2 (M - v_1) \partial_{v_0} h(v_0).
\]

The Markov chain with generator \( L_2 \) is ergodic with, for a given value of \((v_0, v_1)\), a stationary distribution \( \mu_{v_0,v_1}(dv_2) \) such that

\[
\rho_0 (v_0, v_1) = \int v_2 \mu_{v_0,v_1}(dv_2) = \frac{v_1 \kappa_5}{\kappa_4 + \kappa_5}.
\]

Thus the operator \( \mathcal{L}_1 \) is

\[
\mathcal{L}_1 h(v) = \kappa_1 v_0 - \frac{v_1 \kappa_4}{\kappa_4 + \kappa_5} (h((v_0, v_1) + (0, -1)) - h(v_0, v_1)) + (\kappa_2 + \kappa_3) (M - v_1) (h((v_0, v_1) + (0, 1)) - h(v_0, v_1)).
\]

The Markov chain with generator \( \mathcal{L}_1 \) is also ergodic with, for a given value of \( v_0 \), a stationary distribution \( \mu_{v_0}(dv_1) \) such that

\[
\rho_1 (v_0) = \int v_1 \mu_{v_0}(dv_1) = \frac{M(\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}{\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}
\]

and

\[
\rho_2 (v_0) = \int v_2 \mu_{v_0,v_1}(dv_2) \mu_{v_0}(dv_1) = \frac{M \kappa_5 (\kappa_2 + \kappa_3)}{\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}.
\]

The compensator for the process \( V_0^N \) is

\[
F^N(v) = \kappa_2 (M - v_1) - \kappa_1 v_0 (v_1 - v_2),
\]

so \( F(v) = F^N(v) \) and \( G_0 \equiv 0 \). Averaging \( F \) gives

\[
\overline{F}_1(v_0, v_1) = \int F(v_0, v_1, v_2) \mu_{v_0,v_1}(dv_2) = \kappa_2 (M - v_1) - \kappa_1 v_0 (v_1 - \rho_0 (v_0, v_1)),
\]

and

\[
\overline{F}(v_0) = \int \overline{F}_1(v_0, v_1) \mu_{v_0}(dv_1) = \kappa_2 (M - \rho_1 (v_0)) - \kappa_1 v_0 (\rho_1 (v_0) - \rho_2 (v_0))
\]

\[
= \kappa_2 M \frac{\kappa_1 \kappa_4 v_0}{\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)} - \kappa_1 M v_0 \frac{\kappa_4 (\kappa_2 + \kappa_3)}{\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}
\]

\[
= \frac{\kappa_2 M}{\kappa_4 v_0} \frac{\kappa_1 \kappa_4 v_0}{\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}
\]

so

\[
\nabla \overline{F}(v_0) = - \frac{M \kappa_1 \kappa_3 \kappa_4 (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}{(\kappa_1 \kappa_4 v_0 + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3))^2}.
\]

Setting

\[
\begin{align*}
u_1(v_0) &= \frac{\kappa_1 \kappa_4 v_0 + \kappa_2 (\kappa_4 + \kappa_5)}{\kappa_1 \kappa_4 v_0 + (\kappa_2 + \kappa_3)(\kappa_4 + \kappa_5)}, \quad \nu_2(v_0) = \frac{\kappa_1 v_0}{\kappa_4 + \kappa_5},
\end{align*}
\]

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Figure 5: Mean and standard deviations of the amount of substrate in the three time-scale enzyme model (500 simulations with $N_0 = 100$, $M = 5$, $\gamma = 0$, $X_1(0) = 0$, $X_2(0) = 50$, $X_3(0) = 0$, $\kappa_1' = 0.5$, $\kappa_2' = 500$, $\kappa_3' = 100$, $\kappa_4' = \kappa_5' = 5000$).

and

$$u_3(v_0) = -\frac{\kappa_1 v_0}{\kappa_4 + \kappa_5} u_1(v_0) = -\left(\frac{\kappa_1 \kappa_4 v_0 + \kappa_2 (\kappa_4 + \kappa_5) \kappa_1 v_0}{(\kappa_1 \kappa_4 v_0 + (\kappa_2 + \kappa_3) (\kappa_4 + \kappa_5)) (\kappa_4 + \kappa_5)}\right),$$

the solutions to the Poisson equations $\mathcal{L}_1 h_1 = F_1 - F$, $\mathcal{L}_2 h_2 = F - F_1$, $\mathcal{L}_2 h_3 = \mathcal{L}_1 h_1 - L_1 h_1$ are given by functions

$$h_1(v) = v_1 u_1(v_0), \quad h_2(v) = -v_2 u_2(v_0), \quad h_3(v) = -v_2 u_3(v_0),$$

and $H^N = \frac{1}{N} h_1 + \frac{1}{N^2} (h_2 + h_3)$.

We again have $G_0 \equiv 0$, and $G_1 \equiv 0$. We take $r_N = N^{1/2}$ and observe that $N^{-2} (h_2 + h_3)$ makes a negligible contribution to the quadratic variation. Consequently, we have

$$N \left[ V^N_0 - H^N \circ V^N \right]_t \approx \sum_{k=1}^5 \left. N^{-1} \right|_{0}^{t} \left( \zeta_k + h_1(V^N(s)) - h_1(V^N(s)) + T \Lambda_N \zeta_k \right) dR^N_k(s)$$

$$\approx \int_{0}^{t} (-1 + u_1(V^N_0(s)))^2 \kappa_1 V^N_0(V^N_1(s) - V^N_2(s))ds$$

$$+ \int_{0}^{t} (1 - u_1(V^N_0(s)))^2 \kappa_2 (M - V^N_1(s))ds$$

$$+ \int_{0}^{t} u_1(V^N_0(s))^2 \kappa_3 (M - V^N_1(s))ds.$$
Figure 6: Five trajectories for the amount of substrate in the three time-scale enzyme model (same parameters as in Figure 5).
Hence
\[
G(v) = \left( \frac{\kappa_3(\kappa_4 + \kappa_5)}{\kappa_1 \kappa_4 v_0 + (\kappa_2 + \kappa_3)(\kappa_4 + \kappa_5)} \right)^2 \left( \kappa_1 v_0 (v_1 - v_2) + \kappa_2 (M - v_1) \right) + \left( \frac{\kappa_1 \kappa_4 v_0 + \kappa_2(\kappa_4 + \kappa_5)}{\kappa_1 \kappa_4 v_0 + (\kappa_2 + \kappa_3)(\kappa_4 + \kappa_5)} \right)^2 \left( \kappa_3 (M - v_1) \right)
\]

and \( \overline{G}(v_0) \) is obtained from the above function by replacing \( v_1, v_2 \) by \( \rho_1(v_0) \) and \( \rho_2(v_0) \) giving
\[
\overline{G}(v_0) = \frac{M \kappa_1 \kappa_3 \kappa_4 v_0 (\kappa_3 (\kappa_4 + \kappa_5)^2 (2 \kappa_2 + \kappa_3) + (\kappa_1 \kappa_4 v_0 + \kappa_2 (\kappa_4 + \kappa_5))^2)}{(\kappa_1 \kappa_4 v_0 + (\kappa_2 + \kappa_3)(\kappa_4 + \kappa_5))^3}.
\]

If \( V_0 \) is the solution of
\[
V_0(t) = V_0(0) - \int_0^t \frac{M \kappa_1 \kappa_3 \kappa_4 V_0(s)}{\kappa_1 \kappa_4 V_0(s) + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)} ds,
\]
then \( U^N = N^{1/2}(V_0^N - V_0) \Rightarrow U \) where, for \( W \) a standard Brownian motion, \( U \) satisfies
\[
U(t) = U(0) + \int_0^t \sqrt{G(V_0(s))} dW_s - \int_0^t \frac{M \kappa_1 \kappa_3 \kappa_4 (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)}{(\kappa_1 \kappa_4 V_0(s) + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3))^2} U(s) ds.
\]

The corresponding diffusion approximation is
\[
D^N(t) = Z^N_2(0) + N^{-1/2} \int_0^t \sqrt{G(D^N(s))} dW(s) - \int_0^t \frac{M \kappa_1 \kappa_3 \kappa_4 D^N(s)}{\kappa_1 \kappa_4 D^N(s) + (\kappa_4 + \kappa_5)(\kappa_2 + \kappa_3)} ds
\]

Finally, we compare simulations for 500 realizations of the original model \( X_2 \) with 500 realizations of the Gaussian approximation \( N_0 V_0(\cdot) + N_0^{1/2} U(\cdot) \) and the diffusion approximation \( N_0 D^{N_0}(\cdot) \). For comparison we also give the deterministic value given by \( N_0 V_0(\cdot) \). We use \( N_0 = 100 \), a time interval on the scale \( \gamma = 0 \), and initial values are set to \( X_1(0) = X_3(0) = 0, X_2(0) = 50 \) as in the previous example. Here the additional parameters are set to \( M = 5, \kappa'_1 = 0.5, \kappa'_2 = 500, \kappa'_3 = 100, \) and \( \kappa'_4 = \kappa'_5 = 5000 \). Figure 5 shows the mean and one standard deviation above and below the mean for each of the three processes, and Figure 6 five trajectories for the three processes. Again, both Gaussian and diffusion approximations give a good approximation for the mean and the standard deviation from the mean of \( X_2(\cdot) \).

### A Appendix

#### A.1 Martingale central limit theorem

Various versions of the martingale central limit have been given by McLeish (1974), Rootzén (1977, 1980), Gänssler and Häusler (1979), and Rebolledo (1980) among others. The following version is from Ethier and Kurtz (1986), Theorem 7.1.4.
**Theorem A.1** Let \( \{M_n\} \) be a sequence of \( \mathbb{R}^d \)-valued martingales. Suppose

\[
\lim_{n \to \infty} E\left[ \sup_{s \leq t} |M_n(s) - M_n(s^-)| \right] = 0 \tag{A.1}
\]

and

\[
[M^i_n, M^j_n]_t \to c_{i,j}(t),
\]

for all \( t \geq 0 \), where \( C = ((c_{i,j})) \) is deterministic and continuous. Then \( M_n \Rightarrow M \), where \( M \) is Gaussian with independent increments and \( E[M(t)M(t)^T] = C(t) \).

**Remark A.2** Note that \( C(t) - C(s) \) is nonnegative definite for \( t \geq s \geq 0 \). If \( C \) is absolutely continuous, then the derivative will also be nonnegative definite and will have a nonnegative definite square root. Suppose \( \dot{C}(t) = \sigma(t)^2 \) where \( \sigma \) is symmetric. Then \( M \) can be written as

\[
M(t) = \int_0^t \sigma(s)dW(s)
\]

where \( W \) is \( d \)-dimensional standard Brownian motion.

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