Content based network model with duplication and divergence

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We construct a minimal content-based realization of the duplication and divergence model of genomic networks introduced by Wagner [A. Wagner, Proc. Natl. Acad. Sci. 91, 4387 (1994)] and investigate the scaling properties of the directed degree distribution and clustering coefficient. We find that the content based network exhibits crossover between two scaling regimes, with log-periodic oscillations for large degrees. These features are not present in the original gene duplication model, but inherent in the content based model of Balcan and Erzan. The scaling exponents $\gamma_1$ and $\gamma_2 = \gamma_1 - 1/2$ of the Balcan-Erzan model turn out to be robust under duplication and point mutations, but get modified in the presence of splitting and merging of strings. The clustering coefficient as a function of the degree, $C(d)$, is found, for the Balcan-Erzan model, to behave in a way qualitatively similar to the out-degree distribution, however with a very small exponent $\alpha_1 = 1 - \gamma_1$ and an envelope for the oscillatory part, which is essentially flat, thus $\alpha_2 = 0$. Under duplication and mutations including splitting and merging of strings, $C(d)$ is found to decay exponentially.

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I. INTRODUCTION

Biological networks have recently been the subject of many theoretical studies [1, 2, 3]. The gene-duplication model introduced by Wagner [4, 5, 6, 7, 8] for protein interaction provides a biologically motivated stochastic mechanism for the emergence of a small-world, scale free network [9], with the topological properties depending on just one parameter. This parameter may be adjusted to obtain values of the scaling exponent for the degree distribution, which may be compared with those reported in the literature for the genomic networks. There is a wealth of evidence pointing to the fact that a major portion of the genomic network in many organisms in fact originate from the duplication of transcription factors (TF) and target genes [10, 11, 12, 13].

Wagner’s mathematical model [4, 5, 6] involves nodes, corresponding to genes, and edges, corresponding to genomic interactions, connecting the nodes. Duplication of the nodes results in the inheritance of all of their previous connections. It is postulated that there exists a finite mutation rate which causes the edges to be removed, with some fixed probability. In this minimal model, once a number of interactions are in place, evolution by gene duplication and mutations generically drives the network to a scale free topology. Natural selection can then act on this spontaneously arising scale free network.

The purpose of the present study is to associate the point-like nodes of the Wagner model with binary strings of different lengths, and investigate the behavior of the network under fixed rates of duplication and mutation of these strings. For this, one must i) postulate a rule for the connectivity of the network, ii) specify the particular ways in which duplications and mutations are to be affected.

The connectivity rule which we will adopt was originally proposed by Balcan and Erzan [14] for a content-based null model for genomic networks. In this model (henceforth, the BE model) the connectivity is decided by the similarity of the strings associated with each node. This model is striking in that the content based connectivity rule gives rise to a spontaneous self-organization of the genome into a network with a definite scaling behavior [14, 15]. The suggestion is that the assembly of a linear code of sufficient length already provides the possibility for complex inter-genomic interactions based on homologies, which may later be fine tuned by natural selection.

In the present paper we will combine the inputs from the two models, the Wagner model and the BE model, to investigate how the content based interaction model evolves under duplications and mutations. We will concentrate on the out-degree distribution to characterize the topology of the network. We will also give an ab initio derivation of the clustering coefficient for the BE model, and investigate how its scaling behavior changes under duplications and mutations.

It should be mentioned that there have recently been several studies of models of gene regulatory networks on “Artificial Genomes” (AG) [19] based on various alphabets and matching rules. The Wagner model has been simulated with strings mimicking genes, promoter sequences and transcription factors, which evolve under duplication and divergence due to mutations [20, 21, 22]. These derivative models employ different degrees of “realism” in their schematization of the interactions involved. In this paper we will stick to the simplest possible rules of perfect matching between binary strings associated with each node, for the establishment of the interaction matrix. Moreover we will not make any distinctions between regulatory sequences, genes, or TFs, keeping the model to a minimum, so that it may eventually be amenable to analytical treatment.

In section 2, we outline the original BE model for completeness, and give a summary of its properties. In section 3 we define an out-clustering coefficient, and report
on our analytical results for its scaling behavior as a function of the out-degree. In section 4, we introduce the protocols for duplication and mutation, which we have adopted in the present study. In section 5, we report the results of our simulations. Section 6 provides a discussion with an overview of other content based models of duplication and divergence.

II. THE BE MODEL

The BE network \cite{14} is defined via the following rules.

1. Consider an alphabet consisting only of the symbols \(\{0, 1, 2, \ldots r\}\), with the character “\(r\)” always signifying the delimiter between successive words. For convenience, we assume that an “\(r\)” has also been placed at the 0\(^{th}\) and \((L + 1)\)\(^{th}\) positions of the whole sequence. (In the original BE paper, and in most of the rest of this paper, \(r = 2\).)

2. Form a linear string \(C\) (our “Artificial Genome”) of length \(L\), by randomly choosing letters from this alphabet, according to a predetermined distribution. We will think of this string as a one dimensional lattice and speak about the “\(k\)th site” or the “\(k\)th member of the sequence,” interchangeably.

3. Associate the substrings \(G_i\) intervening between the \(i\)th and \(i + 1\)st delimiters, with the \(i + 1\)st node of a graph. (Thus the strings \(G_i\) are formed from the characters \(\{0, 1, \ldots r - 1\}\), therefore an alphabet of length \(r\).

4. The connectivity rule: Postulate a directed edge to exist between the nodes \((i, j)\) if and only if the string \(G_i\) associated with the \(i\)th node occurred at least once in the random word \(G_j\) associated with the \(j\)th node, i.e., \(G_i \subseteq G_j\). This “inclusion relation” determines the connectivity matrix \(w_{ij}\). Thus

\[
w_{ij} = 1 \quad \text{if} \quad G_i \subseteq G_j
\]

and is zero otherwise. Note \(w_{ij} \neq w_{ji}\) unless the lengths of the strings associated with the nodes \(i, j\) happen to be equal. Clearly \(w_{ij} = 0\) for \(l_j < l_i\).

In the two previous papers \cite{14, 15}, we chose the following distribution function for the independently and identically distributed random variables \(x\) occupying each of the positions along the string \(C\),

\[
P(x) = p\delta(x - r) + (1 - p)\frac{1}{r}\sum_{m=0}^{r-1}\delta(x - m).
\]

Note that the resulting set of words obey the following sum rules,

\[
\sum_i \ell_i = L - N, \quad \sum_\ell n_\ell = N,
\]

and moreover,

\[
\langle \ell \rangle = p^{-1} - 1, \quad \langle n_\ell \rangle = Lp^2q^\ell, \quad \langle N \rangle = Lp.
\]

where \(n_\ell\) is the number of nodes with associated words of length \(\ell\). Note that the notation \(\langle \ldots \rangle\) signifies averages over many different realizations of \(C\).

The topological properties of this model have been extensively reported in two previous papers \cite{14, 15}, so we will only give a brief summary here. For the network to consist of a large connected cluster, the frequency of the delimiters should be large enough; equivalently, the average word length should not be too large. This introduces a threshold for \(p\), such that the network is connected for \(p \geq p_c(L)\), where \(p_c\) decreases with \(L\) \cite{14}. Here we will assume \(p_c < p \ll 1\). We checked that the properties of the network depended only very weakly on \(p\) as long as it is small. The connected cluster was found \cite{14} to be of the extremely small-world type \cite{13, 3, 4}, with the supremum of the smallest distance between any given pair of nodes being independent of the size of the network, and an average clustering coefficient which is much larger than that expected for Erdős-Renyi random networks \cite{10}.

We have performed both simulations \cite{14} and analytical calculations \cite{15} to determine the expected out-degree distribution, namely the average degree distribution computed over a large ensemble of independent realizations of the sequences \(C\) of identical length \(L\). We find that those nodes with high out-degrees \(d\) are associated with short strings, of length \(l = 1, 2, 3, \ldots\), and that for small \(p\) and finite \(L\) the degree distribution is Poisson about a mean

\[
d_l = \frac{N}{p + qz}(qz)^l
\]

for each \(l\). We have defined \(z = 1/r\) and \(q = 1 - p\). The width of these peaks are given by

\[
\sigma_l^2 = d_l
\]

for \(p \ll 1\) and for finite \(L\). The spacing between the peaks shrinks exponentially with \(l\), while their width shrinks exponentially with \(l/2\), so that for \(l\) larger than a critical value, the peaks merge to yield a smooth distribution. Thus there are two distinct regimes in the out-degree distribution. For relatively small \(l\), where there is a log-periodic oscillatory behavior with discrete peaks, the envelope of the log-periodic oscillations \(E(d)\) behaves as

\[
E(d) = \sqrt{\frac{N}{2\pi}}(d/N)^{-\gamma_2}
\]

with

\[
\gamma_2 = \frac{1}{2}\ln z - \ln q = \frac{1}{2} \left(1 + \frac{p}{\ln z}\right).
\]

It should be noted that if we allow \(L \to \infty\) (and thereby \(N \to \infty\), the finite size scaling corrections no longer apply. Then, the variance of the peaks is given by

\[
\sigma_l^2 = d_l \frac{p(1 - z^l)}{1 - q(1 - z^l)^2}
\]
for small $l$, which is smaller than the finite size result, and the envelope no longer decays with very large $d$, but instead grows, becoming higher and sharper for smaller $l$. As $N$ or $L$ are allowed to increase without bound, we find that
\[ E^\infty(d) = E(d)(1 + a_1d^\delta_1 + a_2d^\delta_2 \ldots) \] (10)
where the exponents are
\[ \delta_1 = \frac{\ln z}{\ln z - \ln q}, \quad \delta_2 = 2\delta_1. \] (11)

Note that the area under the $l = 1$ peak in fact counts the total number of non-null nodes in the network.

In the large $l$, small $d$ regime, the distribution scales with a different exponent,
\[ P(d) \sim d^{-\gamma_1}, \] (12)
for which our analytical calculations yield
\[ \gamma_1 = \frac{1}{2} + \gamma_2. \] (13)

The in-degree distribution is more localized, and also displays a discrete structure for small degrees, while the large degree tail decays like a Gaussian.

### III. THE CLUSTERING COEFFICIENT

The clustering coefficient $C(d)$ measures the probability that two nodes which share a neighbor of degree $d$ are connected between themselves, and is defined as
\[ C(d) = \left( \frac{1}{n(d)} \sum_i \frac{2e_i}{d(d-1)} \right), \] (14)
where $n(d)$ is the number of nodes with degree $d$, the sum is over all nodes of degree $d$, and $e_i$ is the number of edges which connect the neighbors of the $i$th node of degree $d$. The brackets again signify averaging over an ensemble of independent realizations. Clearly, if we multiply this quantity with $\binom{d}{2}$ we obtain the average number of triangles which pass through nodes of degree $d$. Therefore $C(d)$ is of interest in discussing the prevalence of different motifs within a given network. It has been conjectured that this quantity scales with $d$, such that $C(d) \sim d^{-\alpha}$, with $\alpha$ being called the “hierarchical exponent”.

We find that a more interesting quantity in our context is the clustering coefficient defined with respect to the out-neighbors of a node with out-degree $d$. We have,
\[ C_{\text{out}}(d) = \left( \frac{1}{n_{\text{out}}(d)} \sum_i \frac{2e_i}{d(d-1)} \right). \] (15)

Note that, due to the transitivity of the connectivity rule where $w_{ab}w_{bc} = 1$ implies $w_{ac} = 1$. This provides an important simplification in the computation of $C_{\text{out}}(d)$. From now on we will drop the index “out,” and mean (15) by $C(d)$.

We have,
\[ C(d) = \sum_{k_2}^L \sum_{k_1} P(l | d) p(k_1, k_2, | l) \bar{p}(k_1) \bar{p}(k_2). \] (16)
Here, $P(l | d)$ is the probability that a node with degree $d$ has the length $l$, and $\bar{p}(k_i)$ is the probability that a neighbor of such a node has the length $k_i$. Using $P(d | l)$, the probability that a string of length $l$ has the out-degree $d$, we may write,
\[ P(l | d) = \frac{P(d | l)p(l)}{P(d)}, \] (17)
where $p(l) = m_l/N$ is the probability of encountering a string of length $l$, $P(d)$ is the probability of a node of out-degree $d$, and
\[ \bar{p}(k_i) = \frac{p(k_i)}{\sum_{k=1}^L p(k)}. \] (18)

Finally, $p(k_1, k_2, | l)$ is the probability that a string of length $k_1$ is found inside a string of length $k_2 \geq k_1$, given that the same string of length $l \leq k_1$ is found in both. Note that, in obvious notation,
\[ p(k_1, k_2, | l) p(l \in k_1, l \in k_2) = p(k_1 \in k_2, l \in k_1, l \in k_2). \] (19)

Due to the transitivity relation stated above, the right hand side reduces to $p(k_1 \in k_2, l \in k_1)$. Using the fact that the joint probability on the left hand side must factorize, since each string is constituted independently, we have,
\[ p(k_1, k_2, | l) = p(k_1 \in k_2)/p(l \in k_2). \] (20)

The quantities $p(l \in k)$ are simply the probability that a random string of length $l$ is found in a string of length $k \geq l$. These quantities have been computed in [17] as
\[ p(l, k) = 1 - (1 - r^{-l})^{k-l+1} \] (21)
for strings drawn randomly from an alphabet of length $r$. We also have from [15] that, for small $d$ (large $l$),
\[ P(d | l) = \frac{d^l e^{-d} l!}{d^l l!} \] (22)
where $d_l$ is given by [6] and $P(d)$ by [12].

We would now like to find the scaling behavior of $C(d)$. For small $d$, substituting all the relevant quantities in (10), one finds that the $l$-sum may be performed using
a saddle-point approximation, and is independent of the upper limit, so that the subsequent sums over $k_1$, $k_2$ lead to constants. After some algebra we find,

$$C(d) \simeq \text{const. } d^{-(1-\gamma_1)} \sim d^{-\alpha_1},$$

where

$$\alpha_1 = 1 - \gamma_1 \simeq \frac{p}{p + \ln r},$$

with the approximation being valid for small $p$, giving the numerical value, for $r = 2, p = 0.05$, of $\alpha_1 = 0.07$.

In the region of large $d$ (small $l$), we have already seen that the distribution of nodes with out-degree $d$ breaks up into discrete peaks. For each $l = d^{-1}(d)$, where the inverse function is meant by the power $-1$, we have the height of the peak in the attendant $C(d)$ distribution to be

$$C[l(d)] = \sum_{k_2=1}^{L} \sum_{k_1=1}^{k_2} p(k_1, k_2, l) \bar{p}(k_1) \bar{p}(k_2).$$

It is actually possible to sum this series to lowest order in $(k_1 - l)/l$ and the leading term is simply independent of $l$, and therefore of $d$. Thus, the envelope of these peaks behaves as $\sim d^{-\alpha_2} \sim \text{const.}$, or, in other words,

$$\alpha_2 = 0.$$  

These results reveal that the out-clustering coefficient is essentially independent of $d$ for all practical purposes, for both small and large out-degrees $d$.

The simulations results completely agree with these findings, as will be shown in Section 5.

IV. CONTENT BASED MODEL FOR THE EVOLUTION OF GENOMIC NETWORKS

In this section we define our network model with duplication and divergence, based on the original BE model (Section 2), with the different algorithms for evolution under duplication and various kinds of mutations. To avoid confusion, apart from standard terminology, we will call “strings,” or “words.” In the rest of the paper, we will restrict the model to $r = 2$, so that the strings (words) to be associated with the nodes of the network are binary strings whose elements are $\in \{0, 1\}$, and the delimiters between the words in the sequence $C$ are indicated with the symbol $2$. In the course of the evolution of the sequence, a number of delimiters may aggregate at successive sites, seeming to bracket strings of zero length. These “null strings” are not associated with any nodes and ignored in the construction of the network. The connectivity rule will be the same as that of the BE model, given in Eq. (1) above.

A. Mutations

At each time step $t$, for each $k$th member $x_k$ of the complete sequence $C$, we decide with a fixed probability $\mu$ whether it will suffer a mutation, independently of the other members.

Mutation rule M1

1. If $x_k \in \{0, 1\}$, then we change $x_k$ to $\overline{x}_k = 1 - x_k$.
2. If $x_k = 2$, then we exchange it with the symbol to either its right or left, with equal probability.

Clearly item (1) corresponds to a substitution in the code, while item (2) corresponds to a shift in the reading frame starting at the delimiter site. We have checked that on the average, it makes no difference whether the sites to be mutated are picked at random or sequentially.

Extensive simulations which we reported in [14] show that the BE model is robust with respect to mutations M1. In fact, applying the set M1 a large number of times may be used to generate independent random sequences $C$ from a given initial sequence. Note that M1 strictly conserves the length $L$.

Mutation rule M2

A more complicated algorithm M2, consists of a set of three different operations, insertion, deletion, or replacement. Once it has been decided to mutate a site $k$, one of these operations is picked with equal $(1/3)$ probability, independently of the value of $x_k$.

1. Insertion. A character, picked with equal probability from the set $\{0, 1, 2\}$, is inserted to the right of the $k$th site, coming to occupy the $k + 1$st site.
2. Deletion. The $k$th element is deleted.
3. Replacement. The $k$th element is randomly replaced by either 0 or 1 with equal probability.

Note that M2 preserves $L$ on the average, since the operations of insertion and deletion are picked with equal probability, and replacement does not change the number of sites. On the other hand, the insertion of the delimiter (i.e., the symbol 2) will cut a word into two successive words; the deletion of a delimiter may merge two successive words into one. Moreover, the replacement of a delimiter by either 0 or 1 will again make one word out of two neighboring strings. Thus, the implementation of M2 can split or merge pairs of nodes of the underlying graph, changing the total number of nodes. Nevertheless, the number of nodes is also conserved on the average in the long time behavior, leading to a steady state with a conserved average string length $\langle l \rangle$. 


B. Duplication

Finally, we postulate that at each time step, a randomly chosen string \( G_i \) is duplicated. The duplicated string may then be inserted in tandem with the original string, in the original or in reversed order, or inserted at a random point somewhere in the sequence \( C \). With equal probability, one of the following options is chosen:

1. Tandem insertion. The copied string is inserted right after the original, in the same order. With probability 1/2, a delimiter is inserted between the two copies, and with probability 1/2, they are run on without the delimiter (which only appears at the end of the inserted copy). Thus, with equal probability, either a new node is created, or the word associated with the \( i \)th node is doubled in length.

2. Reverse tandem insertion. Same as above, except that the polarity of the string is reversed before it is inserted.

3. Random insertion. The copied string is inserted at a random point in the sequence \( C \) without any delimiters on either side of it. This does not give rise to a new node, but only modifies the word associated with an existing node.

After transients, duplication leads to a steady increase in the number of strings for both sets of mutation rules. The long time, large \( l \) behavior of the string length distribution can be obtained analytically for various cases, and is given in the Appendix.

C. Initial conditions

The probability distribution according to which the initial sequence \( C \) will be formed may also be picked in different ways. One choice, which we specified in the previous section, Eq. (2), results in an exponential distribution of string lengths,

\[
P_e(l) \simeq \xi \exp(-l/\xi), \tag{27}
\]

where \( \xi \simeq 1/p \) for small \( p \), and corresponds to a random genome.

A second choice is motivated by considering the strings with which to associate the nodes, to stand in for the so called promoter sequences in the gene regulatory network. In this case, inspection of the data banks publicly available on the internet [24] shows that the lengths of the consensus sequences [24, 26, 29] are distributed in a much narrower fashion, around a central peak. This distribution we have mimicked with a Gaussian,

\[
P_g(l) = \frac{1}{\sqrt{2\pi}\sigma^2} e^{-(l-l_0)^2/2\sigma^2}, \tag{28}
\]

The procedure by which the sequence is generated in this case is that the lengths \( l_i \) of the successive strings are picked from the distribution in Eq. (28), the delimiters are inserted at the sites \( k_i = \sum_{j \leq i} (l_i + 1) \) and finally the rest of the sites filled with the symbols 0 and 1 with equal probability.

We have used the above sets of rules to construct two models, which combine them in different ways. Model I comprises the mutation set M1, with or without duplications, and with either sets of initial conditions. Model II comprises the mutation set M2, again with or without duplications, and with either set of initial conditions.

V. SIMULATION RESULTS

In this section we summarize our simulations results for the out-degree distributions and the clustering coefficients for the out-neighbors. All simulations were done on sequences of initial total length \( L_0 = 1.5 \times 10^4 \). The value of \( p = 0.05 \) was chosen for those simulations with exponential initial length distributions (and therefore on the average 750 random initial sequences). The parameters of the Gaussian distribution are given by \( l_0 = 15 \) and \( \sigma = 2 \), while the number of strings (or the number delimiters) for the Gaussian initial length distributions was \( N_0 = 700 \). The value of the mutation probability was chosen \( \mu = 0.05 \). Averages were performed over 500 realizations in each case.

A. The out-degree distribution

The results from the two models should coincide for \( t=0 \), for the two different initial conditions. In Fig.1 the plot (P) for the exponential length distribution of course reproduces the results from the original BE model, and one can clearly discern the discrete and continuous regimes. The plot (U) for the Gaussian length distribution shows less structure, since the paucity of very small strings shortens the discrete part of the plot, and gives it the overall appearance of just one power law distribution with \( \gamma \simeq 2 \), with some statistical scatter toward large degrees.

We should note that the length \( L \) of the sequence \( C \), as well as the number of nodes, \( N \), and the average word length, \( \langle l \rangle \), changes with time under duplication. Since there is a subtle interplay between the different kinds of mutation and duplication, this change is not uniform. For Model I we find \( \langle l \rangle \), \( N \) and \( L \) stay constant under M1, and they all grow linearly when duplications are introduced. In Model II, \( \langle l \rangle \) relaxes exponentially fast to a relatively small constant in all cases, during which time \( N \) grows nonlinearly and saturates to its long time behavior. For longer times \( N \) then behaves like \( t \) a constant,
without duplications, and ii) grows linearly with duplications, while $L$ follows suit, with $L \sim N(l)$.(See Appendix)

In both models, the successive application of the mutation and duplication algorithms randomize the distribution of the delimiters within the sequence. Model II converges to a steady state exponential distribution of string lengths, both in the absence and presence of duplications. Model I does so in the absence of duplication, where the rate is determined by the random walk step executed by each delimiter, at each time step. (Note that double occupancy of any site by any character is prohibited, so that the problem becomes that of one dimensional diffusion with exclusion.) In the presence of duplication, the population at longer string lengths grows by insertion of the copied string without the delimiters and also with random point insertions, but the dynamics is very complicated and very persistent transients are present. The set of mutations M2, employed in Model II, comprising insertions, deletions and replacements, is more effective in randomizing the positions of the delimiters. Below we give the results for five hundred time steps, where subtle differences arise due to the continued presence of transients in the simulations of sets with Gaussian initial length distributions.

The result of 500 time steps of evolution for Model I is shown in Fig. 2. It is remarkable that the presence or absence of duplications alters the scaling behavior very little - the plots labeled PM1 and PDM1, signifying exponential initial length distribution, M1 mutation rules, with and without duplication (D), falling almost right on top of each other. The effective $p$ value computed from Eq. (27) is identical for the two graphs and the same as the initial value of $p = 0.05$. The Gaussian length distributions lead to results that are almost indistinguishable, even though an inspection of the length distributions at $t=500$ (not shown), reveals that they have not yet converged to exponential distributions, but show a marked peak displaced a little to the left of $l_0$, with, however a growing exponential tail for large $l$. The only marked difference is between the last couple of peaks of the UM1 and UMD1 plots, seen more clearly in the linear plots (Fig. 3) of the same quantities as in Fig. 2b. We see that the UM1 simulation, which, without duplications, is much less deformed from the original Gaussian distribution in string lengths, and has a smaller large-$l$ tail, displays a much sharper peak at large $l$. This corresponds to the much smaller dispersion in the out-degree distribution of the nodes with the smallest strings.
In Fig. 2a, we see that the introduction of duplication does not alter the scaling exponents from the original BE values, with \( \gamma_1 = 0.94 \) and \( \gamma_2 = 0.43 \) falling right on top of the previously reported values for the BE model. The exponent values for the initial Gaussian length distributions, shown in Fig. 2b, do not show any difference with respect to the presence or absence of duplications. We find \( \gamma_1 = 1.07 \) and \( \gamma_2 = 0.57 \).

Finally, in Fig. 4, we show the scaling behavior of Model II. The graphs shown are very similar to those without duplications, and therefore we omit the latter. We observe that there is a significant change with respect to Model I in the exponents, especially in \( \gamma_1 \). The values are given in Table I. The first two columns are the values of \( \gamma_1 \) and \( \gamma_2 \) as found from linear fits to the double logarithmic graphs. The third columns in the effective \( p \) values found from Eq. (27), from an inspection of the exponential length distributions achieved by the random sequences. However, the values \( \gamma_{\text{eff}} \) found for the exponents upon the substitution of \( p_{\text{eff}} \) in Eqs. (13), as shown in the last two columns, are somewhat different from the simulation results, especially for the oscillatory regimes. On the other hand, these same values, although detectable only over a very restricted range of \( \ln d \), stay rather close to the original BE results for \( \gamma_2 \).

Clearly, the assumption of statistical independence of the strings associated with different nodes, which is employed in the derivation of these equations, does not apply in this case. What is remarkable, is that the mutations M2 seem to play a much stronger role in leading to correlations between nodes of the underlying network, than do duplications.

In Fig. 4 and 5, we see that the increase in the numbers of nodes combines with the relatively short average string length in Model II, to remove the finite size effects which dominate the behavior observed for the BE model and for Model I. As shown by an explicit calculation (15 and Section 2), that the high out-degree distribution for
the infinite sequence, i.e., for the case \( L \to \infty \), the height of the peaks for successive out-degrees should in fact increase with \( d \), and this is what we observe in Fig. 4 and Fig. 5.

For the very large values of the degree \( d \), we observe another effect which can be called the fine-structure of the degree distribution, which has been discussed by Bilge et al. [27], who have shown that the exact probability for a sequence of length \( l \) to be found in another sequence of length \( l' \) is determined by a number called the “shift match number” of the first sequence. For any given binary sequence of length \( l \), representing a number \( a \), the shift match number \( s(a) \) is given by the binary sequence \( s_i(a) \), \( i = 0, \ldots, l - 1 \), where \( s_i(a) = 1 \) if the subsequence \( a_{i+1}, a_{i+2} \ldots a_l \) is congruent to \( a_1, a_2, \ldots a_{l-i} \), and zero otherwise.) Each of the peaks corresponding to different string lengths \( l \) split into distinct peaks according to the shift match numbers, as the number \( N \) of strings in the sequence \( C \) becomes very large, so that the true degree distributions of at least the very short strings are sufficiently sampled. The leading peak on the right in Fig. 5 corresponds to \( l = 1 \), the twin peaks on its left correspond to \( l = 2 \), while the next three peaks correspond to \( l = 3 \).

B. The clustering coefficient \( C_{\text{out}}(d) \)

In Fig. 6, we have plotted the out-clustering coefficient \( C_{\text{out}}(d) \), Eq. (15), as a function of the out-degree. We see that our analytical calculation for the BE model is born out very well, with the slopes of either the initial continuous regime, or the envelope of the oscillatory region, being essentially negligible. In Fig. 6, we report the results for Model II, for which the exponents for the out-degree distribution show a quantitative departure from those of the BE model. Once we turn on the mutations and duplications, the behavior is changed qualitatively, to an exponential decay with \( d \), exhibiting an effect which one may call “out-neighbor repulsion.”

![FIG. 5: (Color online) The out-degree distributions for Model II with duplications, after \( t=500 \) steps, shown on a linear plot. We have plotted \( d/N \) on the horizontal axis, to bring the networks with different \( N \) into coincidence.](image)

![FIG. 6: (Color online) The out-clustering coefficient for the BE model (upper panel) and Model II, lower panel, with duplications and mutations. The results have been averaged over 200 realizations.](image)
have a greater probability of taking place outside of the matching zone. On the other hand, for out-neighbors of length \( k_1 \) and \( k_2 \) to stay connected to each other becomes less probable, the longer they are, since they will suffer mutations with greater probability. This drives the connected clusters to have hubs with relatively small \( l \), with out-neighbors of commensurable lengths \( k \gg l \).

In the discrete region of the out-clustering coefficient, which is still vaguely identifiable in Fig.6, it is easier to see what is going on. By going back to Eq. 24, we observe that the lower limits of the sums must be effectively replaced by some \( \Lambda \gg l \), according to the above argument. Moreover, in Eq. 24, the numerator can be well approximated in this limit by \( p(k_1, k_2) \approx (k_2 - k_1 + 1)z^{k_1} \), while in the denominator, we have \( p(l, k_2) = 1 - (1 - z^l)^{k_2-l+1} \approx \exp[-(1 - z^l)^{k_2-l+1}] \), where we have used the fact that the expression in the parenthesis is reasonably small for \( l \ll k_2 \). This expression raised to \( k_2 \gg l \gg 1 \) becomes much smaller than unity, so that the series can be exponentiated. Doing this, and once more employing the trick of substituting, in the resulting expressions, the \( l \) associated with the peak values of \( d \), namely \( l = \ln(pd/N)/\ln(qz) \), we find that

\[
C(d) = f_\Lambda(q, z)e^{-\zeta \gamma^\text{eff}}, \tag{29}
\]

where \( \zeta \equiv (p/N)^\gamma \text{eff} \) and the effective value of \( p \) (see Table I) should be used in \( \gamma^\text{eff} \). The predicted behavior is not exactly exponential, but with \( d \) in the exponential having a power close to unity. Although this argument is not at all rigorous, if we estimate \( \zeta \) from Fig. 10 to be \( O(10^{-2}) \), and using \( p^\text{eff} = 0.15 \), \( \langle N \rangle = 2500 \) at \( t = 200 \) from our simulations, we find \( \Lambda = \zeta \langle p/N \rangle^{-\gamma^\text{eff}} \sim 24 \), which would be very much in the right ballpark, for \( l \sim O(1) \).

VI. DISCUSSION

In this section we would first like to give a brief overview of some selected papers where different artificial genome models have been studied. We then summarize our results.

Geard and Wiles 22 have used the AG proposed by Reil 10, with a four letter alphabet, incorporating genes, TFs, and binding sites, or regulatory sequences. In their version, the mRNA reproduce a beginning segment (of given length) of the genes, with complementarity being interpreted as identity. The mRNA is translated to a shorter sequence (an artificial protein, or TF), in a many-to-one mapping, once more in the same 4 letter alphabet. The network is established by matching the proteins, which are all of the same length, to subsequences to be found within the regulatory sequences upstream of the genes and separated from them by delimiter sequences (the so called TATA boxes). They have also introduced so called sRNAs (short RNA’s which bind directly onto the regulatory sequences) which enable the creating of hubs with connections to many different genes. Their results regarding the degree distribution of the regulatory network are not very realistic, in spite of the great pains they have taken to model the various levels of transcription and matching in a realistic way. They find that the in-degree distribution is exponential, while the out-degree distribution is also exponential but with superposed oscillations reminiscent of those found in the BE model and the present study. The reason they are able to observe these oscillations coming from the discrete matching sequence lengths, is because they average over many realizations of the artificial genome.

In the paper where Watson, Geard and Wiles implement duplication and mutation with biologically convincing mutation operators on the AG of Reil, they unfortunately do not report on the degree distribution, but only the average connectivity and clustering coefficient of the genomic network. Predictably, these quantities do not vary much as the network evolves, except that there seems to be a small downward trend in the average clustering coefficient.

Finally, van Noort, Snel and Huyven 21 have proposed a model, where they use duplication and mutation to generate an AG from a small initial pool of 25 genes and random TF binding sequences (TFBS). In their model, the genes and the TFBS’s may be duplicated by either themselves or in pairs, after which they diverge by independent mutations. The duplicated TFBSs may be randomly inserted upstream of other genes. The TFBSs are of fixed length, shorter than the genes. These authors have considered the coexpression network, constructed from sequence matching between TFBSs. The degree distributions for various relative frequencies of duplication and mutation obtained in this case are extremely similar to the BE results, with a scaling exponent of \( \gamma \approx 1.5 \), except that they report only single realizations, rather than the expected distribution (averaged over many realizations), and therefore no oscillations are observed in their graphs.

Banzhaf 24 has considered a binary AG, the network being established by complementarity between the protein (TFs) produced by one gene, and the TFBSs of another gene, both sequences being of the same length, and the AG being subjected to duplication and divergence through mutations. Instead of the degree distribution, Banzhaf has examined the frequency of occurrence of different three-node motifs. It is extremely interesting that the duplication-divergence procedure prunes the distribution obtained for the random AG to bring it into much closer resemblance with those obtained for the *Escherichia coli* and yeast genomes.

We have shown that constructing a content based version of the Wagner 3, 4 model by introducing duplications as well as mutations into the BE model 14, 15 yields a complex network which is rather close in its topological properties to the original BE model. The exponents in the putative scaling region observed for small \( d \) change little from their original values, staying near
unity. The behavior in the second, oscillatory regime, is enriched due to the growth of the number of nodes, resulting in the removal of finite size corrections for very small \( l \), i.e., very large \( d \).

In the context of our content-based model, it was appropriate to introduce an out-clustering coefficient defined as the probability that the out-neighbors of a node are connected among themselves. We were able to give analytic derivations of the dependence of \( C_{\text{out}}(d) \) on the degree \( d \) of the node, for the BE model. These results were supported by our simulations. It should be noted that all the triangles contributing to this clustering coefficient which we have defined, are in the form of “feed-forward loops,” motifs which are believed to play a distinctive role in gene regulatory networks \[15\]. In the presence of duplications and mutations, numerical simulations showed that the putative power law dependence on \( d \) gave way to an exponential decay. More work is needed to explore the whole phase diagram with larger duplication rates in comparison to the mutation rates. The numbers that were chosen here were motivated by biologically observed \[6, 10\] rates of duplication and mutation.

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**Appendix**

Here we would like to write down the equations for the evolution of the length distribution, \( p(l, t) \), under different mutation rules, in the presence or absence of duplications, and present solutions for the long time, steady state behavior.

It is useful to make a number of definitions. Let \( L \) be the total length of the sequence \( C \), consisting of the symbols \{0, 1, 2\}. We will denote the symbol 2 as a delimiter, and those uninterrupted sequences of \{0, 1\} as “strings.” Let \( N \) be the number of times that the delimiter occurs in \( C \). The effective density of the delimiters is given by \( p_c = N/L \).

If the delimiters are distributed over \( C \) in a random fashion, the probability that a delimiter is followed by a string of length \( l \geq 0 \) is given by

\[
p(l) = p_c (1 - p_c)^l,
\]

which is correctly normalized to unity if we neglect the contributions coming from the finite size, and effectively take \( L \rightarrow \infty \). Clearly \( p(0) = p_c \). Note that if, instead of summing the discrete series, one goes to the continuum limit and integrates over \( l \), then one obtains a slightly different normalization, with \( p_{\text{cts}}(l) = \alpha \exp(-\alpha l) \), where \( \alpha = |\ln(1 - p_c)| = -\ln(1 - p_c) \). The probability of finding an \( l \)-string \( (l \neq 0) \) among all the non-null strings is \( p_{\text{nn}} = p(l)/(1 - p_c) = p_c(1 - p_c)^{l-1} \), or similarly, \( \alpha \exp[-\alpha (l - 1)] \) in the continuum case.

The number of \( l \)-strings is given by \( n_l \), which obeys

\[
n_l = N p(l, t) = L p_c p(l, t)
\]

\[
\sum_{l=0}^{L} n_l = L - N = \langle l \rangle N = L(1 - p_c),
\]

where \( p(l, t) \) is the time dependent length distribution and should not be confused with the matching probabilities \( p(l, k) \) in the text.

Finally, define \( \pi(l) \) to be the probability that a randomly picked site belongs to a string of length \( l > 0 \). Then, using \( 31 \) we have

\[
\pi(l) = \frac{n_l}{L} = p_c l p(l)
\]

\[
\sum_{l \neq 0} \pi(l) = 1 - p_c.
\]

We now would like to write down the equations for the evolution of the length distribution, \( p(l, t) \), under different mutation rules, in the presence or absence of duplications, and discuss the long time, steady state behavior. We assume that for large times, a mean-field type of approximation can be made in writing down the master equations.

**Mutation rules M1**

This set of rules calls for choosing a site \((i)\) at random, and with probability \( \mu \),

1. exchanging \( x_i \) with \( 1 - x_i \) if \( x_i \) has the value 0 or 1,
2. interchanging \( x_i \) with \( x_{i \pm 1} \) with equal \((1/2)\) probability, if \( x_i = 2 \).

The first case does not lead to any change in \( p(l, t) \), but in the second case one has the following possibilities:

a) The delimiter happens to be the left (right) boundary of a string of length \( l \). Then, exchanging it with its left (right) neighbor will result in \( l \rightarrow l + 1 \), unless this neighbor also happens to be a delimiter, in which case \( l \) does not change. On the other hand, exchanging the position of a left (right) delimiter with its neighbor on the right (left) will give rise to \( l \rightarrow l - 1 \).

This gives rise to the variation of \( p(l, t) \), \( l > 0 \), under M1,

\[
\frac{1}{\mu} \left( \frac{\partial p(l, t)}{\partial t} \right)_{M1} = \frac{p_c}{(1 - p_c)} \{ -(2 - p_c) p(l, t) + (1 - p_c) p(l - 1, t) + p(l + 1, t) \},
\]

under the assumption that a randomly chosen site along the sequence \( C \) is occupied by a delimiter neighboring a
of the three possible choices (0, 1 or 2). The second term corresponds to the probability of inserting a 0 or 1 into an $(l - 1)$-string and the third term corresponds to the probability of inserting a delimiter into a longer string in just the two right positions to end up with an $l$-string.

The effect of deleting a randomly picked character is found in a similar way,

$$
\frac{\partial p(l, t)}{\partial t} \bigg|_{\text{del.}} = -p_e l p(l, t) - 2p_e(1 - p_e) p(l, t) + p_e(l + 1) p(l - 1, t) + \sum_{l_1 = 1}^{l-1} p_e p(l_1, t) p(l - l_1, t) .
$$

Randomly picking a character and replacing it with either 0 or 1 has an effect on the $l$-distribution in the event that the replaced character is a delimiter. Thus,

$$
\frac{\partial p(l, t)}{\partial t} \bigg|_{\text{rep.}} = -2p_e p(l, t) + 2p_e^2 p(l - 1, t) + \sum_{l_1 = 1}^{l-2} p_e p(l_1, t) p(l - l_1 - 1, t) .
$$

We may combine these effects in two different ways, both of which leave the average number of strings and the total length of the sequence constant, after transients. We may, after choosing a character at random, 
a) apply insertion and deletion with equal $(1/2)$ probability, or  
b) apply insertion, deletion and replacement with equal $(1/3)$ probability.

The analysis for either of the cases a) or b) follows along similar lines. One may easily show that the exponential distribution in M2 always solves the steady state equations obtained in the large $l$ limit, where, after dividing out the steady state equations by $t$, only the coefficient of $l$ survives and has to be set equal to zero, to determine the value of $p_e$.

We obtain, for the case (a) $p_e = 1/3$ and for the case (b), $p_e = 1/6$. These results are fully corroborated by simulations.

One may also combine the mutation operators with duplication.

**Duplications**

Let $\tau$ be the probability that a duplication takes place at any given time step. In this context, one time step is that interval of time where a randomly chosen element of the sequence $C$ is mutated with probability $\mu$. It is clear that $\tau = 1/L$, since one duplication takes place only after $L$ elements have been tested for mutation.

The probability that a randomly chosen string has length $l$, is precisely $p(l, t)$. The variation of $p(l, t)$ due to duplication of this string and the insertion of the copy into the sequence $C$, in the original or reverse order, is $2/3$. With probability $1/3$, on the other hand, the copied
string is inserted at a random point of $C$ (to the right of a randomly picked site). Since the insertion can be made to the right of the left delimiter, as well as after any of the elements of the $l$-string, it occurs with probability $(l + 1)p(l, t)$ into an $l$-string. If, however, a copied string of length $l - l_1$ is inserted into a string of length $l_1$, in the $l_1 + 1$ possible positions, the number of $l$-strings will be increased. Putting all of these terms together gives,

$$\frac{\partial p(l, t)}{\partial t} \left|_{\text{dupl.}} \right. = \frac{2}{3} \tau p(l, t) - \frac{1}{3} \tau \left[ (l + 1)p(l, t) - \sum_{l_1=0}^{l-1} (l_1 + 1)p(l_1, t)p(l - l_1, t) \right]$$

It is easy to see that substituting the exponential ansatz (30) in (42) yields, for the RHS,

$$\text{RHS} = \frac{1}{3} \tau e^{-\tau} (1 - pe)^t \left( 1 - (1 - pe)l + \frac{1}{2} pe(l - 1)(l - 2) \right)$$

where the nonlinear term in $l$ comes from the sum in (42). Thus in this case there is no possibility of making the coefficients of $l$ vanish order by order. However, since $\tau \ll \mu$ for the interesting cases, to lowest order in $\tau$ the solutions without duplication are still valid, and yield an exponential distribution.

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