2003

Scaling

Put

$$s^* = \bar{s}s, \quad c^* = \bar{e}c, \quad t^* = \frac{t}{k_1\bar{e}}$$

and, with the nondimensional parameters

$$\kappa = \frac{k_{-1} + k_2}{k_1 \bar{s}}, \quad \lambda = \frac{k_2}{k_1 \bar{s}}, \quad \varepsilon = \frac{\bar{e}}{\bar{s}}$$

we have the problem on its non-dimensional form:

$$\dot{s} = -s + (s + \kappa - \lambda)c$$

$$\varepsilon \dot{c} = s - (s + \kappa)c$$

$$s(0) = 1, \quad c(0) = 0$$

For later reference, it will be useful to remember that $0 < \lambda < \kappa$, and we shall assume $0 < \varepsilon \ll 1$.

Solution by perturbation

Outer solution. First, put $\varepsilon = 0$ in the differential equations. The second equation becomes the algebraic equation $s - (s + \kappa)c = 0$. We solve this for c and substitute in the first equation, which becomes $\dot{s} = -\lambda s/(s + \kappa)$. We call the solution (s_0, c_0) :

(4)
$$s_0 + \kappa \ln s_0 = Q - \lambda t, \quad c_0 = \frac{s_0}{s_0 + \kappa}$$

The integration constant Q might be determined by using $s_0(0) = 1$, so Q = 1. But then the other initial condition is not satisified, and so we are not quite sure whether even the first one is satisfied. So presumably, Q must be determined by matching.

Inner solution. Initially we expect $s \approx 1$, in which case $\varepsilon \dot{c} \approx 1 - (1 + \kappa)c$. Thus c seems to tend towards 1 with a time constant $\varepsilon/(1 + \kappa)$. Introduce this time constant as a new time scale, and define the *inner dimensionless* time τ by¹

$$t = \frac{\varepsilon}{1+\kappa}\tau$$

Version 2003-09-10

Version 2003-09-10

Reaction and basic model

The reaction looks like:

$$s^* + e^* \stackrel{k_1}{\underset{k_{-1}}{\leftrightarrow}} c^* \to p^* + e^*$$

Enzyme kinetics ala Lin & Segel

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which leads to the model

$$\frac{\mathrm{d}s^*}{\mathrm{d}t^*} = -k_1 s^* e^* + k_{-1} c^*$$
$$\frac{\mathrm{d}c^*}{\mathrm{d}t^*} = k_1 s^* e^* - k_{-1} c^* - k_2 c^*$$
$$\frac{\mathrm{d}e^*}{\mathrm{d}t^*} = -k_1 s^* e^* + k_{-1} c^* + k_2 c^*$$
$$\frac{\mathrm{d}p^*}{\mathrm{d}t^*} = k_2 c^*$$

We shall use the initial conditions

$$s^*(0) = \bar{s}, \quad c^*(0) = 0, \quad e^*(0) = \bar{e}, \quad p^*(0) = 0.$$

Immediate consequences. We get $c^* + e^* = \bar{e}$ and $s^* + c^* + p^* = \bar{s}$. Hence we need only solve for S^* and c^* . Substitute $e^* = \bar{e} - c^*$ into the first two equations and get our final, non-scaled model:

(1)
$$\frac{\mathrm{d}s^*}{\mathrm{d}t^*} = -k_1\bar{e}s^* + (k_1s^* + k_{-1})c^*$$

(2)
$$\frac{\mathrm{d}c^*}{\mathrm{d}t^*} = -k_1\bar{e}s^* - (k_1s^* + k_{-1} + k_2)c^*$$

(3)
$$s^*(0) = \bar{s}, \quad c^*(0) = 0$$

 $^{^1\}mathrm{Here}$ we depart from Lin & Segel in a small way. It simplifies a few formulae, but changes nothing important.

$$(1+\kappa)S' = \varepsilon \big(-S + (S+\kappa-\lambda)C \big)$$

$$(1+\kappa)C' = S - (S+\kappa)C$$

and, of course, we can use the intial conditions as well, so S(0) = 1 and C(0) = 0.

With $\varepsilon = 0$ we get S' = 0, so the initial conditions imply S = 1. We plug that into the second equation and get $C' = \frac{1}{1+\kappa} - C$, which is easy to solve with the initial condition C = 0. Renaming this solution (S_0, C_0) we thus have

$$S_0(\tau) = 1, \quad C_0(\tau) = \frac{1 - e^{-\tau}}{1 + \kappa}$$

Matching. To this order, we can match inner and outer solutions by simply requiring that $\lim_{\tau\to\infty} S(\tau) = \lim_{t\to 0} s(t)$. Thus Q = 1, as we guessed before. The similar equation $\lim_{\tau\to\infty} C(\tau) = \lim_{t\to 0} c(t)$ turns out to be automatically satisfied.

To the next order. We try to substitute power series $S = S_0 + \varepsilon S_1 + \cdots$, $C = C_0 + \varepsilon C_1 + \cdots$, $s = s_0 + \varepsilon s_1 + \cdots$, and $c = c_0 + \varepsilon c_1 + \cdots$ into the inner and outer equations. For S_0 , C_0 , s_0 and c_0 we find the equations and solutions we have already discovered. Next, we find

$$S_{1} = -\frac{1}{(1+\kappa)^{2}} \left(\lambda \tau + (1+\kappa-\lambda)(1-e^{-\tau}) \right)$$

$$C_{1} = -\frac{1}{(1+\kappa)^{4}} \left(\lambda \kappa \tau + \kappa(1+\kappa-2\lambda) + (1+\kappa-\lambda)e^{-2\tau} + \left[\frac{1}{2} \lambda \tau^{2} + (1+\kappa-\lambda)(1-\kappa)\tau - ((1+\kappa)^{2} - \lambda - 2\kappa\lambda) \right] e^{-\tau}$$

while s_1 and c_1 are given by

$$\dot{s}_1 = (c_0 - 1)s_1 + (\kappa - \lambda + s_0)c_1, \quad \dot{c}_0 = s_1(1 - c_0) - (\kappa + s_0)c_1$$

which requires an initial condition for s_1 .² So we introduce the intermediate time scale Ψ , put $t = \Psi \tau_i$, and note that

$$\tau = \frac{1+\kappa}{\varepsilon}t = \frac{(1+\kappa)\Psi}{\varepsilon}\tau_i$$

We get, therefore

$$S(\tau) = S_0 \left(\frac{(1+\kappa)\Psi}{\varepsilon} \tau_i \right) + \varepsilon S_1 \left(\frac{(1+\kappa)\Psi}{\varepsilon} \tau_i \right) + \cdots$$
$$= 1 - \frac{\lambda \tau_i \Psi}{1+\kappa} - \frac{(1+\kappa-\lambda)\varepsilon}{(1+\kappa)^2} + \text{TST} + \cdots$$

which needs to be matched to $s(t) = s_0(t) + \varepsilon s_1(t) + \cdots$ with $t = \Psi \tau_i$.

Thus we need a power series representation for s_0 in terms of t: Write $s_0(t) = 1 + \gamma t + \cdots$ and insert into the first part of (4): $1 + \gamma t + \kappa \gamma t + \cdots = 1 - \lambda t$, so $\gamma = -\lambda/(1 + \kappa)$, and we can write

$$s(t) = s_0(\tau_i \Psi) + \varepsilon s_1(\tau_i \Psi) + \dots = 1 - \frac{\lambda \tau_i \Psi}{1 + \kappa} + s_1(0)\varepsilon + \dots$$

and we see that the required matching implies

$$s_1(0) = -\frac{(1+\kappa-\lambda)\varepsilon}{(1+\kappa)^2}.$$

Note: the next term in the approximation for s(t) would contain a factor Ψ^2 . In order for our argument to remain valid, we need $\Psi^2 \ll \varepsilon$ as $\varepsilon \to 0$; thus we must have

$$\lim_{\varepsilon \to 0} \frac{\Psi}{\varepsilon} = \infty, \quad \lim_{\varepsilon \to 0} \frac{\Psi}{\sqrt{\varepsilon}} = 0.$$

A better scaling

The above analysis is due to Lin & Segel. An improved scaling was introduced by Segel & Slemrod (see References, below).

They find the proper *time scales* first. (The choice of \bar{s} as the scale for s^* is pretty obvious even at this stage, though.)

After the initial transient, in the quasi-steady state $dc^*/dt^* \approx 0$. Assuming this is exact, we solve (2) for c^* to get

$$c^* = \frac{s^*}{s^* + K} \bar{e},$$
 where $K = \frac{k_{-1} + k_2}{k_1}.$

Substitute into (1) and simplify, to get

$$\frac{\mathrm{d}s^*}{\mathrm{d}t^*} = -\frac{k_2\bar{e}s^*}{s^*+K}$$

Version 2003-09-10

²At this stage, we do not need an initial condition for c_1 , as this is system is actually just one differential equation and one algebraic equation, c_0 being a known function.

(which is easily solved, but never mind that for now). Clearly the maximal value of s^* is \bar{s} , and one good way to get a time scale is

(5)
$$T = \frac{\max|s^*|}{\max\left|\frac{\mathrm{d}s^*}{\mathrm{d}t^*}\right|} = \frac{\bar{s}}{\frac{k_2\bar{e}\bar{s}}{\bar{s}+K}} = \frac{\bar{s}+K}{k_2\bar{e}}.$$

This, then is the *long time scale* of the problem.

On the other hand, during the initial transient $s^* \approx \bar{s}$ and so (2) becomes

$$\frac{\mathrm{d}c^*}{\mathrm{d}t^*} \approx k_1 \bar{e}\bar{s} - k_1(\bar{s} + K)c^*.$$

The equilibrium of this equation is at

$$c^* = \frac{\bar{e}\bar{s}}{\bar{s}+K},$$

so this value is actually a good scale for c^* . Moreover, the approach to this equilibrium is exponential with a time constant

$$\varepsilon T = \frac{1}{k_1(\bar{s} + K)}$$

This is the appropriate choice of the *short time constant*. The ratio between the two time constants is

$$\varepsilon = \frac{k_2 \bar{e}}{k_1 (\bar{s} + K)^2}$$

We must have $\varepsilon \ll 1$, or else our assumptions of very different time scales is wrong, and our analysis becomes suspect. (But in practice, we can get surprisingly good results even for $\varepsilon \approx 1$.)

We thus end up with the following scalings, for the outer solution:

$$s^* = \bar{s}s, \quad c^* = \frac{\bar{e}\bar{s}}{\bar{s}+K}c, \quad t^* = \frac{\bar{s}+K}{k_2\bar{e}}t.$$

For the inner solution the rescaled dimensionless time τ is given by

$$t = \varepsilon \tau$$

where ε is given above.

Some principles

Segel & Slemrod used these general principles to derive their scaling:

- 1. Dependent variables (s^* and c^* in our example) should be scaled according to their maximal value, so that their dimensionless versions vary between 0 and 1.
- 2. Independent variables $(t^* \text{ in our example})$ should be scaled so that the dependent variables vary considerably over the chosen scale. In other words, the derivatives of the dependent variables ought to have a maximum value of 1 in the scaled model. (In our example, this was achieved by equation (5).)

References

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