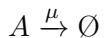
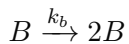
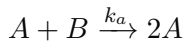
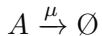
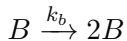
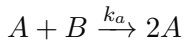


Two simple examples of the τ -leaping
algorithm

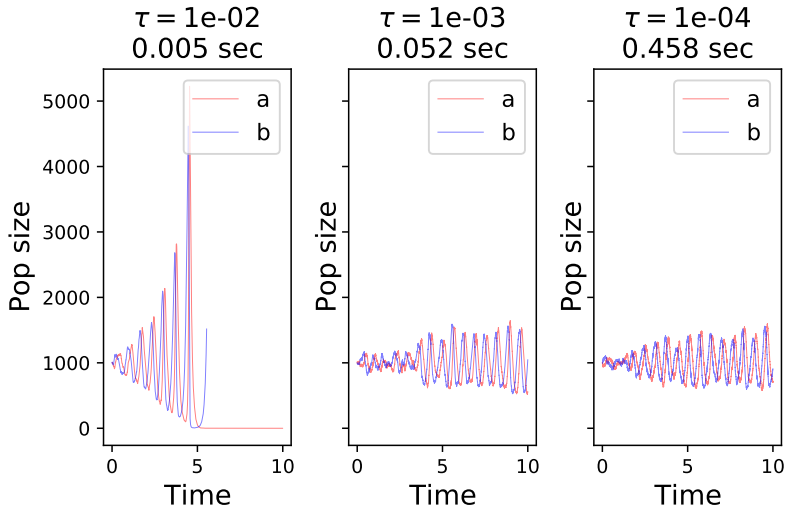




$$\frac{da}{dt} = k_a ab - \mu a$$

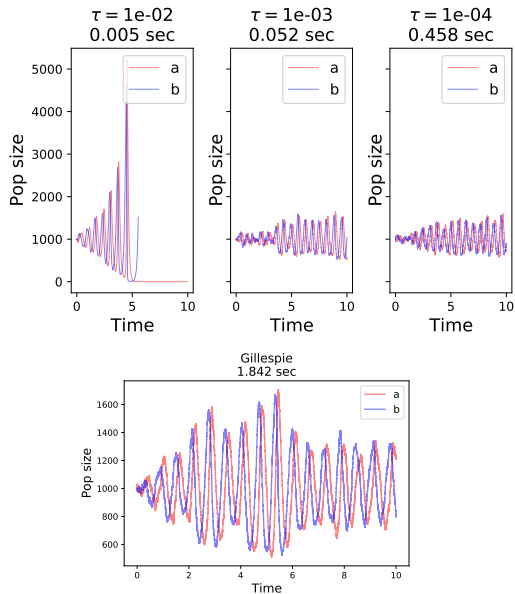
$$\frac{db}{dt} = k_b b - k_a ab$$

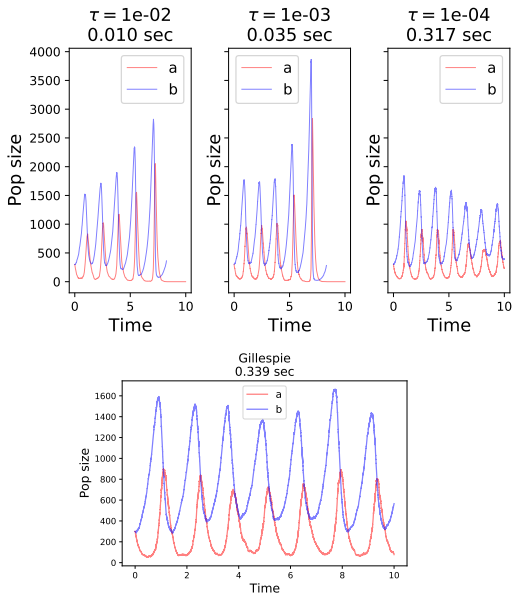




Large values of τ amplify the oscillations.

τ -leaping outperforms Gillespie for large populations 4



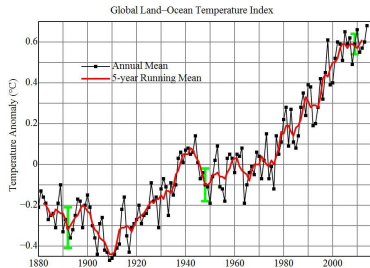


Time non-homogeneous
birth-death process:

$$X \xrightarrow{b(t)} 2X$$

$$X \xrightarrow{d} \emptyset$$

$$\frac{dx}{dt} = (b(t) - d)x$$



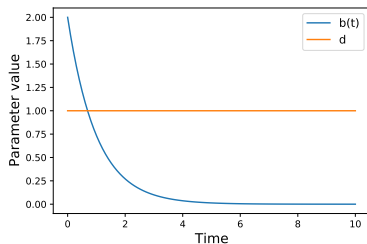
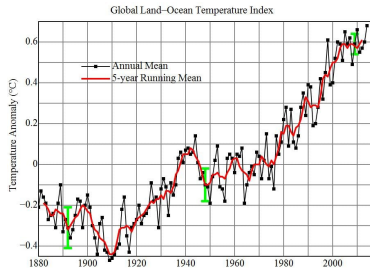
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$$b(t) = b_{max}e^{-\delta t}$$



$$\sum_i \int_t^{t+\tau} a_i(x, s) ds = \ln \left(\frac{1}{r} \right)$$

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$$\int_t^{t+\tau} b(s)x(s) ds + \int_t^{t+\tau} dx(s) ds = \ln \left(\frac{1}{r} \right)$$

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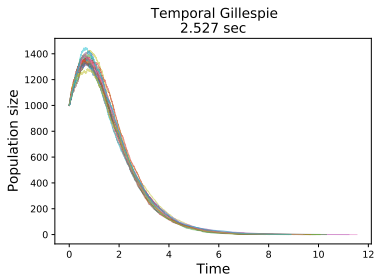
$$\int_t^{t+\tau} b(s)x(s) ds + \int_t^{t+\tau} dx(s) ds = \ln \left(\frac{1}{r} \right)$$

$$\tau = \frac{-dx(t)W \left(\frac{b_{max} e^{\frac{\delta t}{d}} + \delta t \left(\frac{1}{r} \right) \frac{\delta}{dx(t)}}{d} \right) + b_{max} x(t) e^{\delta t} + \delta \log \left(\frac{1}{r} \right)}{dx(t)\delta}$$

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Several possibilities for the upper value of propensities:

$$b(t) \leq b_{max} \tag{1}$$

(2)

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$$\tag{2}$$

At each time t , the upper value of propensities is:

$$\bar{a}_0(t) = b_{max}x(t) + dx(t)$$

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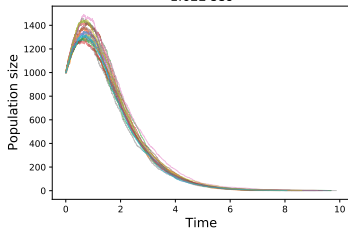
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Lewis thinning
1.622 sec



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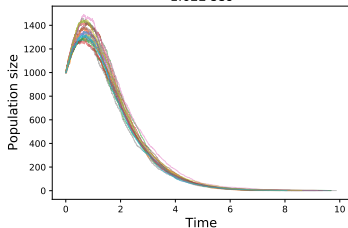
$$b(t) \leq b_{max} \quad (1)$$

$$b(\tau) \leq b(t) \quad \forall \tau \geq t \quad (2)$$

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Lewis thinning
1.622 sec



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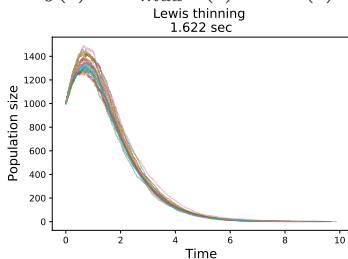
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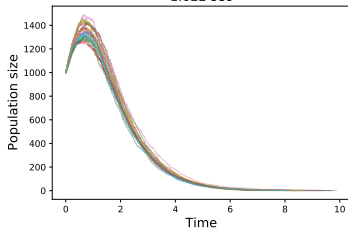
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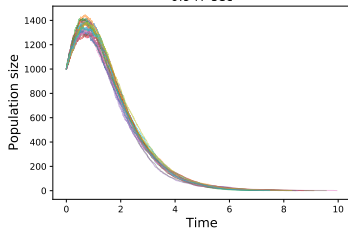
$$\bar{a}_0(t) = b_{max}x(t) + dx(t)$$

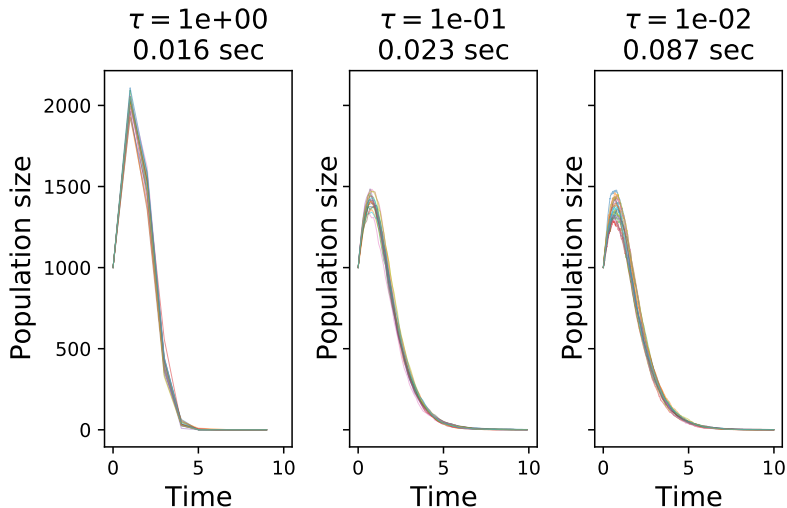
Lewis thinning
1.622 sec



$$\bar{a}_0(t) = b(t)x(t) + dx(t)$$

Lewis thinning
0.947 sec





If τ is too large, variation of $b(t)$ are not well taken into account.