# Dynamics of the tug-of-war model for cellular transport 

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#### Abstract

The transport of organelles and other cargoes in living cells has been described by a kinetic tug-of-war model advanced by Müller, Klumpp, and Lipowsky, in which, as a function of time, $t$, a team of $n_{+}(t)$ $=0,1, \cdots, N_{+}$molecular motors may attach a cargo to a filamentous track and pull it towards the plus end in competition with $n_{-}(t)=0,1, \cdots, N_{-}$motors that pull towards the opposite end. In recent work [Y. Zhang, Phys. Rev. E 79, 061918 (2009)] this model was analyzed for $N_{+}, N_{-} \gg 1$, establishing the existence, depending on the motor parameters and the ratio $\nu=N_{+} / N_{-}$, of system states with either one, two, or three distinct stable stationary modes of motion. Here, adopting a theoretical perspective, we study the parametric and $\nu$ dependence of the transitions between these mono-, bi-, or tristable system states and examine their associated trajectories and domains of attraction in the flow space, $\left(n_{+}, n_{-}\right)$, of the attached motor numbers. Various sequences of winning, losing, and "stalemate" or close-to-motionless modes are uncovered. When, as realistic, $N_{+}$and $N_{-}$are of order 2 to 10 , fluctuations will move the system from one of two or three modes of motion to another mode. An analysis of the associated probability fluxes demonstrates that the mean time between mode-to-mode transitions increases exponentially with $N_{+}$and $N_{-}$. The overall stall force, i.e., the externally imposed load under which the mean cargo velocity vanishes, is similarly elucidated and shown to vary strongly but sublinearly with $N_{+}$and $N_{-}$, as well as depending in a less than transparent manner on other model parameters beyond the stall forces of the individual + and - motors.


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## I. INTRODUCTION

The study of the ways in which a cell moves and of its ongoing internal motions [1], is a central aspect of cell biology. A basic conceptual approach to this topic, eloquently expounded by Howard [2,3], might be termed "mechanomolecular," or even "mechanobiomolecular;" it finds roots in early theories of muscle: see [2]. Recognizing, in particular, the stochastic fluctuations of molecular processes at physiological temperature, a systematic and effectively parallel theoretical approach has been developed by Jülicher and Prost $[4,5]$ and their coworkers (see, e.g., $[6,7]$ ). In one aspect, this involves what are sometimes termed "continuum ratchets" [8]. Oster and co-workers, adopting a still more detailed mechanical outlook, have studied a variety of cellular mechanisms: see, e.g., $[9,10]$. On the other hand, as noted by Kolomeisky and Widom [8,11], a simpler, and from a molecular viewpoint, more concrete approach invokes discrete stochastic, chemical kinetic models which must, however, now entail an explicit mechanical element at the single molecule level $[8,12]$. Such modeling might be termed "chemomechanical" or "chemobiomechanical."

An important cellular process is the transport of organelles and vesicles of various sorts along cytoskeleton tracks within a live cell [1,2,13-16]. Such movements are typically accomplished by teams of more than a single motor protein, such as kinesins and dyneins [8,17-19], that bind to the cargo and then tow it along a microtubule. The different approaches sketched above, which, naturally, are complementary to some extent, have been brought to bear on this

[^0]topic [20-22]. In particular, Müller, Klumpp, and Lipowsky [23-26] have recently devised a chemobiomechanical model to describe the stochastic "tug-of-war" that arises when competing teams of motors engage a cargo; that can result in abrupt switching from steady motion in one direction to similar motion in the opposite sense [14,25-30]. It is notable that a predicted feature of these models, namely, a "slow mode" that can appear when the opposing efforts of the two teams almost balance, has been seen in subsequent experiments by Soppina et al. [29,30]. Accordingly, it seems useful from a general theoretical viewpoint to study the properties of the tug-of-war family of models in some detail.

To that end a recent theoretical analysis used a mean field or large motor-numbers approach $[25,26]$. The results established that the tug-of-war models may, indeed, realize states with either one, two, or three distinct stationary modes of motion, which depend on the parameters of the two types of motor protein and on the ratio, $\nu=N_{+} / N_{-}$, of the available number $N_{+}$, of plus-end directed motors, to the number $N_{-}$, of minus-end motors. The specific numbers $n_{+}(t)\left(\leq N_{+}\right)$and $n_{-}(t)\left(\leq N_{-}\right)$of motors that, at time $t$, attach cargo to the polar track fluctuate stochastically; but for large $N_{+}$and $N_{-}$, the stationary motion of the cargo is determined by the initial values $n_{+}(0)$ and $n_{-}(0)$. The more detailed study that is reported here uncovers transition points between the distinct monostable, bistable, or tristable states of the system for large $N_{+}$and $N_{-}$as the motor parameters (see Sec. II below) and the ratio $\nu$ are varied. Indeed, our calculations indicate that the variation of almost any of the parameters can yield transitions as the examples presented in Sec. III illustrate.

On the other hand, for the ranges of $N_{+}$and $N_{-}$encountered in real living cells (say $2-10[24,26])$ fluctuations between the different modes of motion, each with a characteristic mean velocity $V$ along the track, must arise. Indeed,

TABLE I. Single-motor parameters and the values adopted to model kinesin 1 and cytoplasmic dynein: see [23] and references therein.

| Parameter | Symbol |  |  |
| :--- | :---: | :---: | :---: |
| Kinesin 1 | Dynein |  |  |
| Attachment rates | $k_{+}^{\text {on }}, k_{-}^{\text {on }}$ | $5 \mathrm{~s}^{-1}$ | $1.6 \mathrm{~s}^{-1}$ |
| Detachment rates at zero load | $k_{0+}^{\text {off }}, k_{0-}^{\text {off }}$ | $1 \mathrm{~s}^{-1}$ | $0.27 \mathrm{~s}^{-1}$ |
| Detachment force | $F_{d}^{+}, F_{d}^{-}$ | 3 pN | 0.75 pN |
| Zero-load speed | $V_{F}^{+}, V_{F}$ | $1 \mu \mathrm{~m} / \mathrm{s}$ | $0.65 \mu \mathrm{~m} / \mathrm{s}$ |
| Stall force | $F_{S}^{+}, F_{S}^{-}$ | 6 pN | 1.1 pN |
| Superstall speed amplitude | $V_{B}^{+}, V_{B}^{-}$ | $6 \mathrm{~nm} / \mathrm{s}$ | $72 \mathrm{~nm} / \mathrm{s}$ |

these have been observed experimentally $[29,30]$ and are readily demonstrated in Monte Carlo simulations [25]. An immediate question to ask is "What values of $N_{+}, N_{-}$are large enough to justify the mean-field approach?" To answer this question, Sec. IV presents a study of the probability flux between different stationary modes of motion as a function of the motor numbers $N_{+}$and $N_{-}$. The results indicate that the mean residence times in a particular stationary mode, which is proportional to the inverse of an associated probability flux, can be well approximated by $A(\nu) e^{B(\nu) N_{+}}$. Roughly speaking, we find that the fluctuations of the cargo motion as it is transported by the cooperation of kinesin and dynein teams, as described by the parameters in Table I, can be neglected when $N_{+}, N_{-}>5$. However, if the opposing motors are more closely matched, $N_{+}, N_{-}>10$ may well be needed.

The stall force of the cargo under an externally imposed load is discussed in Sec. V and found to depend strongly and in a nonobvious fashion on the values of $N_{+}$and $N_{-}$. Finally, in Sec. VI the results are briefly summarized and some open questions are noted.

Before proceeding, however, it should be noted that the tug-of-war models as formulated below have not been established as an adequate description of the in vitro or in vivo experiments that are currently being undertaken and that may be anticipated [14-16,27-31]. In particular, in a notable recent experiment by Diehl and coworkers [31] precisely two kinesin 1 motors were attached to a DNA scaffold at a separation of 50 nm . The observed motion was interpreted [31] as indicating significant communication and, indeed, "interference," between the two motors in ways that are not explicitly represented in the tug-of-war models studied here.

## II. TUG-OF-WAR MODEL AND MEAN FIELD LIMIT

To start we recapitulate here and discuss briefly the definition and basic properties of the tug-of-war model devised by Lipowsky and coworkers [23-26]. The cargo is moved with velocity $V_{C}(t)$ at time $t$ along a polar track by two teams of motors bound to it, namely, $N_{+}$plus-end directed motors and $N_{-}$minus-end directed motors. Whereas $N_{+}$and $N_{-}$will be supposed fixed, the numbers $n_{+}(t)$ and $n_{-}(t)$ that attach the cargo to the track vary stochastically. The corresponding rates are specified by the properties of the individual motors. For each motor species this requires (at least) six parameters. These are listed in Table I and their meaning and significance are explained forthwith.

Table I also lists numerical values for the 12 parameters required to characterize kinesin 1 and cytoplasmic dynein. These were originally chosen by Müller et al. [23] on the basis of evidence then available. It must be strongly emphasized, however, that these specific parameter values, particularly those for dynein, are subject to modification as observational data for the individual motor proteins are improved. In particular, the stall force for cytoplasmic dynein is listed in Table I as $F_{S}^{-}=1.1 \mathrm{pN}$ in accord with experiments by Mallik et al. [32]. On the other hand this particularly low value must surely be revised since Higuchi and coworkers [33] report a value of $F_{S}^{-}=7-8 \mathrm{pN}$, while Gennerich et al. conclude $F_{S}^{-}=6.9 \pm 1.0 \mathrm{pN}$ [34]; indeed, these values exceed that listed in Table I for kinesin 1! Consequently, in our present theoretical study we have utilized the values in Table I purely as illustrative of the different types of phenomena the tug-of-war models may exhibit and to provide some sense of plausible, realistic numerical values and their parameter dependence. Thus, specific numerical results should not, without verifying their sensitivity to the parameter assignments, be taken as more than qualitative or semiquantitative predictions, if indeed, as much as that.

To be specific regarding the motor parameters, note that (i) fixed independent attachment or "on" rates $k_{+}^{\text {on }}$ and $k_{-}^{\text {on }}$ are postulated together with (ii) detachment or "off" rates $k_{+}^{\text {off }}(F)$ and $k_{-}^{\text {off }}(F)$ that are supposed to depend on the load force, $F$, felt by the individual motor according to

$$
\begin{equation*}
k_{ \pm}^{\text {off }}(F)=k_{0 \pm}^{\text {off }} \exp \left(|F| / F_{d}^{ \pm}\right) \tag{1}
\end{equation*}
$$

where the important detachment forces, $F_{d}^{+}$and $F_{d}^{-}$, likewise characterize the individual + and - motors (see Table I). A load-dependence for the on rates might also be considered but seems likely (as discussed in [26], supporting info.) to be less significant. It is worth remarking that this load dependence of the detachment rates represents, from a cellular perspective, a crucial component of the mechanical control system since, as emphasized by Howard [3], it provides direct and rapid feedback to the system. However, the basic tug-ofwar models we analyze below lack the explicit elastic elements or "spring" identified by Jülicher and colleagues (see [7]) as essential for controlled stable mechanical oscillations as seen, for example, in the beating of cilia $[3,35,36]$ and in mitotic spindle movement $[37,38]$.

The load-speed relations for single + and - motor proteins in the tug-of-war models are taken (iii) to obey the piecewise linear relations

$$
\begin{align*}
V_{ \pm}(F) & =V_{F}^{ \pm}\left[1-\left(F / F_{S}^{ \pm}\right)\right] \text {for } 0 \leq F \leq F_{S}^{ \pm}  \tag{2a}\\
& =V_{B}^{ \pm}\left[1-\left(F / F_{S}^{ \pm}\right)\right] \text {for } F \geq F_{S}^{ \pm}  \tag{2b}\\
& =V_{F}^{ \pm} \quad \text { for } F \leq 0, \tag{2c}
\end{align*}
$$

with corresponding zero-load speeds $V_{F}^{ \pm}$and stall forces $F_{S}^{ \pm}$ [39,40]. This representation of the velocity-load relations for individual motor proteins is a caricature of the more complex relations actually observed: see $[8,12,17,18,23]$. Nevertheless, it serves to capture the most essential features discovered experimentally including, in the last relation, the re-
sponse to assisting loads: see also [41]. Furthermore, as demonstrated by Müller (see [26], Sec. 3.3), many properties of the tug-of-war models do not depend strongly on the precise form of the force-velocity relations, as long as the velocity decreases monotonically as the imposed load increases and then exhibits slow backwards motion under superstall loads. Thus to avoid further complications, we adopt these simple linear force-velocity relations for this study. More realistic forms, however, present no serious obstacles for most of the analysis presented below.

Although in reality the cargo, specifically when an endosome [29] or a mitochondrion [30], has been observed to undergo stretching, it is supposed (iv) that all the individual motor velocities, $V_{+}$and $-V_{-}$, match the cargo velocity $V_{C}$. Finally, for simplicity, the model assumes (v) that the instantaneous load is shared equally between the $n_{+}(t)$ plus-end directed motors that happen to be attached to the track at time $t$ and, likewise for the $n_{-}(t)$ attached minus-end directed motors. A more realistic treatment would allow for unequal, stochastic load sharing [42] although it seems reasonable to anticipate that this would be significant only for detailed fluctuation effects.

The model assumptions now imply

$$
\begin{equation*}
V_{C}\left(n_{+}, n_{-}\right)=V_{+}\left(F_{\mathrm{car}} / n_{+}\right)=-V_{-}\left[\left(F_{\mathrm{car}}-F_{\mathrm{ext}}\right) / n_{-}\right], \tag{3}
\end{equation*}
$$

where $F_{\text {car }}$ denotes the load on the cargo defined by

$$
\begin{equation*}
F_{\mathrm{car}}:=n_{+} F_{+}=-n_{-} F_{-}+F_{\mathrm{ext}}, \tag{4}
\end{equation*}
$$

where $F_{+}$and $F_{-}$are the loads felt by each individual + and - motor, respectively, while $F_{\text {ext }}$ denotes an externally imposed load that opposes plus-end directed motion; all the loads are defined to be positive when directed towards the minus end of the track. For simplicity, we will assume here and in Secs. III and IV that the external load $F_{\text {ext }}$ vanishes. In that case the assumption Eq. (2c) for assisting loads, plays no role. However, when in Sec. V, we discuss the cargo stall forces, it does enter in an essential manner.

Finally, the independence of the individual motors and their shared load implies the overall detachment rates

$$
\begin{equation*}
\epsilon_{ \pm}\left(n_{+}, n_{-}\right)=k_{0 \pm}^{\mathrm{off}} n_{ \pm} \exp \left(\mid F_{\mathrm{car}} / n_{ \pm} F_{d}^{ \pm}\right), \tag{5}
\end{equation*}
$$

with corresponding overall attachment rates

$$
\begin{equation*}
\pi_{ \pm}\left(n_{+}, n_{-}\right)=k_{ \pm}^{\mathrm{on}}\left(N_{ \pm}-n_{ \pm}\right) . \tag{6}
\end{equation*}
$$

If $p\left(n_{+}, n_{-} ; t\right)$ denotes the probability of finding $n_{+}$and $n_{-}$ motors attached to the track at time $t$, the behavior of the system is, thus, described by the master equation

$$
\begin{align*}
(d / d t) p\left(n_{+}, n_{-} ; t\right)= & \pi_{+}\left(n_{+}-1, n_{-}\right) p\left(n_{+}-1, n_{-} ; t\right) \\
& +\epsilon_{+}\left(n_{+}+1, n_{-}\right) p\left(n_{+}+1, n_{-} ; t\right) \\
& +\pi_{-}\left(n_{+}, n_{-}-1\right) p\left(n_{+}, n_{-}-1 ; t\right) \\
& +\epsilon_{-}\left(n_{+}, n_{-}+1\right) p\left(n_{+}, n_{-}+1 ; t\right) \\
& -\left[\pi_{+}\left(n_{+}, n_{-}\right)+\pi_{-}\left(n_{+}, n_{-}\right)\right. \\
& \left.+\epsilon_{+}\left(n_{+}, n_{-}\right)+\epsilon_{-}\left(n_{+}, n_{-}\right)\right] p\left(n_{+}, n_{-} ; t\right) \tag{7}
\end{align*}
$$

for $1 \leq n_{+} \leq N_{+}-1$ and $1 \leq n_{-} \leq N_{-}-1$, and similar equations
can be given for $n_{+}=0, N_{+}$, and $n_{-}=0$ or $N_{-}$. In proceeding to analyze the model one must recognize two distinct situations between which the system may switch stochastically [23-25]. The first is:

## A. Plus-motors winning: i.e., $\boldsymbol{n}_{+} \boldsymbol{F}_{S}^{+}>\boldsymbol{n}_{-} \boldsymbol{F}_{S}^{-}$

The cargo load and velocity are then

$$
\begin{align*}
F_{\mathrm{car}}\left(n_{+}, n_{-}\right) & =\frac{V_{F}^{+}+V_{B}^{-}}{V_{F}^{+} / n_{+} F_{S}^{+}+V_{B}^{-} / n_{-} F_{S}^{-}},  \tag{8}\\
V_{C}\left(n_{+}, n_{-}\right) & =\frac{n_{+} F_{S}^{+}-n_{-} F_{S}^{-}}{n_{+} F_{S}^{+} / V_{F}^{+}+n_{-} F_{S}^{-} / V_{B}^{-}} \tag{9}
\end{align*}
$$

while the detachment rates may be written [25]

$$
\begin{equation*}
k_{ \pm}^{\mathrm{off}}\left(n_{+}, n_{-}\right)=k_{0 \pm}^{\mathrm{off}} \exp \left[n_{\mp} /\left(a n_{+}+b n_{-}\right) F_{d}^{ \pm}\right], \tag{10}
\end{equation*}
$$

where the load distribution parameters are

$$
\begin{equation*}
a=\frac{V_{B}^{-}}{F_{S}^{-}\left(V_{F}^{+}+V_{B}^{-}\right)}, \quad b=\frac{V_{F}^{+}}{F_{S}^{+}\left(V_{F}^{+}+V_{B}^{-}\right)} . \tag{11}
\end{equation*}
$$

For discussing the mean-field limit for large $N_{+}$and $N_{-}$we set

$$
\begin{equation*}
y=n_{+} / N_{+}, \quad z=n_{-} / N_{-}, \quad \nu=N_{+} / N_{-}, \tag{12}
\end{equation*}
$$

and then have

$$
\begin{align*}
& k_{+}^{\text {off }}(y, z)=k_{0+}^{\text {off }} \exp \left[\frac{z}{(a \nu y+b z) F_{d}^{+}}\right], \\
& k_{-}^{\text {off }}(y, z)=k_{0-}^{\text {off }} \exp \left[\frac{\nu y}{(a \nu y+b z) F_{d}^{-}}\right], \tag{13}
\end{align*}
$$

with, from Eq. (9), a complementary expression for $V_{C}(x, y)$.
The second situation is:

## B. Minus-motors winning: i.e., $\boldsymbol{n}_{+} \boldsymbol{F}_{S}^{+}<\boldsymbol{n}_{-} \boldsymbol{F}_{S}^{-}$

The appropriate expressions for the cargo load and the velocity then become

$$
\begin{align*}
& F_{\mathrm{car}}\left(n_{+}, n_{-}\right)=\frac{V_{B}^{+}+V_{F}}{V_{B}^{+} / n_{+} F_{S}^{+}+V_{F}^{-} / n_{-} F_{S}^{-}},  \tag{14}\\
& V_{C}\left(n_{+}, n_{-}\right)=-\frac{z F_{S}^{-}-y \nu F_{S}^{+}}{y \nu F_{S}^{+} / V_{B}^{+}+z F_{S}^{-} / V_{F}^{-}}, \tag{15}
\end{align*}
$$

while the detachment rates of the plus and minus motors are now

$$
\begin{align*}
& k_{+}^{\mathrm{off}}(y, z)=k_{0+}^{\mathrm{off}} \exp \left[\frac{z}{(\bar{a} \nu y+\bar{b} z) F_{d}^{+}}\right], \\
& k_{-}^{\mathrm{off}}(y, z)=k_{0-}^{\mathrm{off}} \exp \left[\frac{\nu y}{(\bar{a} \nu y+\bar{b} z) F_{d}^{-}}\right], \tag{16}
\end{align*}
$$

with modified load distribution parameters


FIG. 1. (Color online) The flow diagram in the $(y, z)$ or $\left(n_{+} / N_{+}, n_{-} / N_{-}\right)$phase plane for a completely symmetric tug-of-war model with $N_{+}=N_{-}$(or $\nu=1$ ) and the + and - motor parameters exactly matched. The parameters used in this figure are those adopted for cytoplasmic dynein: see Table I. There are three stable stationary modes of motion, labeled $S_{1}, S_{2}$, and $S_{3}$, corresponding to a steady positive velocity, to perfect balance with zero velocity, and to a steady negative velocity. In addition there are two unstable modes of motion, $S_{4}$ and $S_{5}$, marked by open circle. The two thicker (red) trajectories separating the three subdomain basins of attraction are symmetric about the line $z=y$ (or $n_{+}=n_{-}$) which separates the plus-motor winning sector A , below the line, from the complementary sector $B$, above: see Eq. (18).

$$
\begin{equation*}
\bar{a}=\frac{V_{F}}{F_{S}^{-}\left(V_{B}^{+}+V_{F}^{-}\right)}, \quad \bar{b}=\frac{V_{B}^{+}}{F_{S}^{+}\left(V_{B}^{+}+V_{F}^{-}\right)} . \tag{17}
\end{equation*}
$$

The boundary separating sectors $\mathbf{A}$ and $\mathbf{B}$ in the "phase plane" $\left(n_{+}, n_{-}\right)$or $(y, z)$ [see Fig. 1] is simply

$$
\begin{equation*}
n_{+} F_{S}^{+}=n_{-} F_{S}^{-} \quad \text { or } z=\nu_{\mathrm{AB}} y, \tag{18}
\end{equation*}
$$

with $\nu_{\mathbf{A B}} / \nu \equiv F_{S}^{+} / F_{S}^{-}$. For the symmetric tug-of-war model illustrated in Fig. 1 the $\mathbf{A B}$ boundary is simply the diagonal axis $y=z$; but see also Figs. 3, 5, and 6 below.

## Mean-field limit

Finally, in the limit when $N_{+}$and $N_{-}$become large, the variables $y$ and $z$ become continuous and we obtain [24-26] the deterministic flow equations

$$
\frac{d y}{d t}=k_{+}^{\mathrm{on}}-y\left[k_{+}^{\mathrm{on}}+k_{+}^{\mathrm{off}}(y, z)\right]=: f(y, z)
$$

$$
\begin{equation*}
\frac{d z}{d t}=k_{-}^{\mathrm{on}}-z\left[k_{-}^{\mathrm{on}}+k_{-}^{\mathrm{off}}(y, z)\right]=: g(y, z) \tag{19}
\end{equation*}
$$

Clearly, steady modes of cargo motion are found by solving the equations $f(y, z)=g(y, z)=0$ to find the fixed points, $\left(y^{*}, z^{*}\right)$, of the flows. A completely symmetric case with $N_{+}$ $=N_{-}$or $\nu=1$ is illustrated in Fig. 1 which exhibits five fixed points (with values listed in Table II). Three of these, labeled $S_{1}, S_{2}$, and $S_{3}$, correspond to stable stationary modes of motion with cargo velocities $V_{1}=V_{0}, V_{2}=0$ and $V_{3}=-V_{0}$ (with, for the values adopted in the figure, $V_{0}=650 \mathrm{~nm} / \mathrm{s}$ ). The stability of these modes is ensured by the validity of the standard inequalities

$$
\begin{gather*}
\left.\frac{\partial f}{\partial y}\right|^{*}+\left.\frac{\partial g}{\partial z}\right|^{*}<0 \\
\left.\left.\frac{\partial f}{\partial y}\right|^{*} \frac{\partial g}{\partial y}\right|^{*}-\left.\left.\frac{\partial f}{\partial z}\right|^{*} \frac{\partial g}{\partial x}\right|^{*}<0 \tag{20}
\end{gather*}
$$

which specify that the real parts of the eigenvalues of the Jacobean matrix at $\left(y^{*}, z^{*}\right)$ should be negative.

## III. INSTRUCTIVE EXAMPLES

To gain a better sense of the range and nature of the behavior of the tug-of-war model as the parameters vary, many examples have been studied within the mean-field limit. Some of these are presented here starting with the parameters adopted for kinesin and dynein (see Table I) but as the ratio $\nu=N_{+} / N_{-}$is varied. First, as shown in Fig. 2, we present the steady stable mode velocities as a function of $\nu$. Evidently, the system undergoes sharp transitions from bistability below $\nu_{c 1}=0.262$ to tristability up to the second critical value $\nu_{c 2}=0.276$ beyond which bistability is restored. The subsequent plots in Fig. 3, and in Figs. 5 and 6 below, illustrate the nature of the flows arising in the different states.

It is perhaps worth mentioning that from the viewpoint of the theory of dynamical systems and vector fields, the transitions in the flow fields arising as parameters are variedsuch as occuring at the values $\nu_{c 1}$ and $\nu_{c 2}$ marked by dotted lines in Fig. 2-represent bifurcations that may be systematically classified and are characterized by specific names [43]. For the interested reader, the appropriate terms are presented in the caption for Fig. 2 and in those for Figs. 7-10, below.

In Fig. 3 an immediate issue requiring comment-also evident in Fig. 1-is the seemingly nonanalytic sharp rightangle turns of the flow trajectories as they appear to reach the $y$ and $z$ axes. Thereupon the flows proceed, it seems, directly

TABLE II. The five fixed points of the completely symmetric tug-of-war model with the parameters adopted for dynein as listed in Table I. Note that $y=n_{+} / N_{+}$and $z=n_{-} / N_{-}$.

|  | $S_{1}$ | $S_{2}$ | $S_{3}$ | $S_{4}$ | $S_{5}$ |
| :--- | :---: | :---: | :---: | :---: | :---: |
| $y^{*}$ | 0.8556 | 0.5775 | $2.430 \times 10^{-6}$ | 0.6052 | 0.3275 |
| $z^{*}$ | $2.430 \times 10^{-6}$ | 0.5775 | 0.8556 | 0.3275 | 0.6052 |



FIG. 2. (Color online) Variation of the stable mode velocities with the ratio $\nu$ for the kinesin+dynein tug-of-war model with the parameters listed in Table I. A $(2,3,2)$ state sequence is exhibited as $\nu$ increases. Note that the velocity of the "stalemate" or almost unmoving mode, $S_{2}$, increases slightly with $\nu$. The transitions at $\nu_{c 1}$ and $\nu_{c 2}$, leading to the appearance and disappearance of the slow mode $S_{2}$, represent saddle-node bifurcations [43].
along the axes to the appropriate fixed points, $S_{1}$ or $S_{3}$ as the case may be. Indeed, it appears graphically that these two stable fixed points, which correspond to either the + or team decisively winning (losing) respectively, are located precisely on the axes.

However, such nonanalytic behavior is illusory. Firstly, as seen from Table II, for the dyneinlike symmetrical tug-ofwar, the winning/losing fixed points, while very close to the axes, do not actually lie on them. The reason for the graphical illusion lies, first, in the small values of the dimensionless products $a F_{d}^{-}$and $b F_{d}^{+}$which both take the value 0.068 for the symmetrical dyneinlike model while, for the kinesin +dynein model, from the parameters in Table I we find $a F_{d}^{-}=4.58 \times 10^{-2}$ and $b F_{d}^{+}=4.6 \times 10^{-3}$. Secondly, by Eq. (19)


FIG. 3. (Color online) Flow diagram for the kinesin+dynein model as in Fig. 2 for the ratio $\nu=0.260<\nu_{c 1}$. Note the two stable fixed points, shown as solid circles, representing modes $S_{1}$ and $S_{3}$, and an unstable saddle point marked by an open circle. The open arrowhead indicates a region where, although remaining smooth, the directions of the flow change rapidly with $y$ and $z$; this reflects a "nearby" pair of fixed points, one stable, one unstable that are realized when $\nu$ exceeds $\nu_{c 1}$ : see Fig. 5 below. The dashed line of slope $\nu_{\mathbf{A B}}=1.4182$ represents the $\mathbf{A B}$ boundary specified by Eq. (18).


FIG. 4. (Color online) Detail of the flow trajectories near the stable fixed point $S_{1}$ at $y^{*}=0.8556$ of the flows in Fig. 1 for the symmetric model. Note that the scale of the flows is set by $z^{*}$ $=2.43 \times 10^{-6}$. The apparent right angle trajectories seen near the axes in Figs. 1 and 3 are, in fact, smooth but rapid changes in direction. Furthermore, there are no flows along the $z=0$ axis. To obtain this plot the nonlinear variable $\widetilde{y}(y) \equiv y^{*}+\left(1-y^{*}\right) w(y)$ with $w(y)= \pm\left[\left|y-y^{*}\right| /\left(1-y^{*}\right)\right]^{\Lambda}$ was introduced. Then, in order to capture the essence of the actual asymptotic behavior, namely, $\left(z-z^{*}\right)$ $\sim \pm\left|y-y^{*}\right|^{\lambda}$ with $\lambda \simeq 3.52 \times 10^{5}$, the parameter $\Lambda$ is chosen as $20 \lambda=7.04 \times 10^{4}$. For the kinesin + dynein model in Fig. 3 one has $\lambda \simeq 1.37 \times 10^{8}$.
the fixed point conditions $f\left(x^{*}, y^{*}\right)=g\left(x^{*}, y^{*}\right)=0$ for $S_{1}$, the plus-winning mode, yield, first

$$
\begin{equation*}
y_{1}^{*} \simeq k_{+}^{\mathrm{on}} /\left(k_{+}^{\mathrm{on}}+k_{0+}^{\text {off }}\right), \tag{21}
\end{equation*}
$$

and hence, with the aid of Eq. (13), the result

$$
\begin{equation*}
z_{1}^{*} \simeq\left(k_{-}^{\text {on }} / k_{0-}^{\text {off }}\right) \exp \left(-1 / a F_{d}^{-}\right) \tag{22}
\end{equation*}
$$

where the dominating exponential factor derives from the basic assumption Eq. (1).

For the complementary, minus-winning mode $S_{3}$, one similarly finds

$$
\begin{gather*}
y_{3}^{*} \simeq\left(k_{+}^{\text {on }} / k_{0+}^{\text {off }}\right) \exp \left(-1 / b F_{d}^{+}\right)  \tag{23}\\
z_{3}^{*} \simeq k_{-}^{\text {on }} /\left(k_{-}^{\text {on }}+k_{0-}^{\text {off }}\right) \tag{24}
\end{gather*}
$$

These estimates lead, in turn, to the numerical values in Table II for the symmetrical model; however, the even smaller values $z_{1}^{*}=1.95 \times 10^{-9}$ and $y_{3}^{*}=5.41 \times 10^{-95}$ result from the kinesin + dynein parameters assigned in Table I.

On reflection, it is evident that these extremely small fixed point values derive principally from the assumption [embodied in the force-velocity relation (2) and the corresponding parameter values in Table I] that the superstall velocities of both + and - motors, while negative, are very small (relative to the low-load velocities). They remain so even under significantly large loads. As illustrated in Fig. 4, a suitable nonlinearly rescaled depiction of the flows near the fixed point $S_{1}$ makes it clear that, within the mean-field continuousvariable limit, the flows close to the axes always remain fully analytic.

It is also evident that the extraordinarily small deviations of the fixed points from the axes, of order $10^{-9}$ or less, can have no physical significance for the tug-of-war models with, as in reality, $N_{+}, N_{-} \leq 10^{2}$ or, even, $10^{3}$. Rather, while the dynamics of the winning team of, say, plus motors may possibly be described by a continuous variable $y=n_{+}(t) / N_{+}$, the losing team needs to be described for $z \leq 10^{-2}$ or $10^{-3}$ by small discrete values $n_{-}(t)=0,1,2, \cdots$ which will, further, be subject to fluctuations about their small mean values.

A second point worthy of mention concerns the $\mathbf{A B}$ boundary, $z=\nu_{\mathrm{AB}} y$ [see Eq. (18)] shown as a dashed line in Figs. 3, 5, and 6. This divides the ( $y, z$ ) plane into two regions, $\mathbf{A}$ (below) and $\mathbf{B}$ (above), in which the detachment rates $k_{+}^{\text {off }}$ and $k_{-}^{\text {off }}$ have distinct analytic forms. One might, in general, expect the rates to jump on crossing the boundary; but a careful study using Eqs. (11) and (13), with Eqs. (16)-(18), reveals that the rates vary continuously while their gradients, $\left(\partial k_{+}^{\text {off }} / \partial y\right)$, etc., undergo jumps. Consequently, on crossing from one side to the other, the trajectories and their slopes almost always remain continuous while in general, their curvatures vary discontinuously. However, since the jumps are comparatively small and because the off-rate amplitudes, $k_{0 \pm}^{\text {off }}$, are small relative to the $k_{ \pm}^{\text {on }}$, the curvature changes are generally inconsequential and not evident graphically.

Nevertheless, a full analysis reveals that if there is a point on a flow trajectory with a slope discontinuity, it must be a fixed point, $\left(y^{*}, z^{*}\right)$, lying on the $\mathbf{A B}$ boundary and corresponding to a zero velocity or "tie mode." If such a point does exist, its coordinates are given by

$$
\begin{align*}
y^{*} & =k_{+}^{\mathrm{on}} /\left\{k_{+}^{\mathrm{on}}+k_{0+}^{\text {off }} \exp \left[\nu_{\mathbf{A B}} /\left(a \nu+b \nu_{\mathbf{A B}}\right) F_{d}^{+}\right]\right\}, \\
z^{*} & =k_{-}^{\text {on }} /\left\{k_{-}^{\text {on }}+k_{0-}^{\text {off }} \exp \left[\nu /\left(a \nu+b \nu_{\mathbf{A B}}\right) F_{d}^{-}\right]\right\} . \tag{25}
\end{align*}
$$

For the symmetric tug-of-war model, indeed, there is such a fixed point as can be see in Fig. 1. The fact that the two trajectories incoming from the $\mathbf{A}$ and $\mathbf{B}$ sectors, above and below the symmetric boundary $y=z$, meet at a clearly evident sharp angle is an example of this exceptional case [with coordinates given by $\nu=\nu_{\mathrm{AB}}=1$ in Eq. (25)].

Finally, in comparing Fig. 3 with Fig. 6, we note that although the system exhibits bistability for both $\nu<\nu_{c 1}$ and $\nu>\nu_{c 2}$, the domain of attraction for forward motion is significantly larger in the latter case.

The $(V, \nu)$ phase diagram shown in Fig. 2 reveals a $(2,3,2)$, i.e., bistable-to-tristable-to-bistable sequence of system states. It is natural to enquire if other types of sequence can be realized in tug-of-war models. Indeed they can if one chooses to vary other parameters! Thus Fig. 7 displays a ( $V, F_{d}^{+}=F_{d}^{-}$) phase diagram for a symmetric model in which one sees the state stability sequence $(2,3,1)$, i.e., ending in a monostable state. To provide further analytic insight, this diagram includes the velocities of the unstable stationary modes of motion illustrating the phenomenon of loss of a mode when a pair of stationary points, one stable, one unstable, coalesce. The resulting "critical points" are marked by diamonds. Biophysically the behavior seen may be interpreted as a result of having raised the detachment forces $F_{d}^{+}$ and $F_{d}^{-}$so high as to ensure a stalemate or tie of zero motion


FIG. 5. (Color online) Flow diagram as in Fig. 3 but for the parameter value $\nu=0.270$. Now there are three stable fixed points, corresponding to the modes of motion $S_{1}, S_{2}$, and $S_{3}$ and, in addition, two unstable saddle points marked by open circles. The straight dashed line represents the $\mathbf{A B}$ boundary $z=\nu_{\mathbf{A B}} y$ : see Eq. (18).
of the balanced teams. Thus the larger are the $F_{d}$, the harder it is to detach a motor from the track by increasing load. When a motor is easily detached, only two modes of motion are realized corresponding to one or the other team winning, because, compared to the detachment force, the force exerted by the two teams is relatively large [29]. On the other hand, when it is hard to detach a motor from the track, only the low-velocity tie mode can be achieved in the tug-of-war.

Fig. 8 demonstrates again a $(2,3,2)$ stability sequence but now for an asymmetric model in a ( $V, k_{+}^{\text {on }}$ ) diagram. As in Fig. 2, the velocity of the slow-moving mode changes slightly with the parameter $k_{+}^{\text {on }}$. But it is clear that overall the system behavior may be summarized, using a convenient notation $[23,24]$, as $(+-) \Rightarrow(+0-) \Rightarrow(+-)$ in contrast to the sequence $(+-) \Rightarrow(+0-) \Rightarrow(0)$ in Fig. 7. The interesting feature is that, when there are three modes of motion, the velocity of the almost matched stable mode may not be zero. Although this may seem to contradict natural intuition, the phenomenon has, in fact, been observed both in the in vivo and in vitro experiments $[29,30]$ and, of course, can be checked by Monte Carlo simulations for the tug-of-war model.

A more complex three-step $(2,3,2,1)$ sequence in a $\left(V, F_{d}^{+}\right)$ diagram is displayed in Fig. 9. In further contrast to Fig. 7,


FIG. 6. (Color online) Flow diagram as in Fig. 5 but for $\nu$ $=0.277$ for which case there are again only two stable fixed points, labeled $S_{1}$ and $S_{3}$ and one unstable saddle point (open circle).


FIG. 7. (Color online) Transitions between bistable, tristable, and monostable system states for a symmetric model $(\nu=1)$ as the detachment force varies from the value $F_{d}^{ \pm}=0.75 \mathrm{pN}$ adopted for dynein, all the other parameters being fixed as listed for dynein in Table I. The bold curves depict the variation of the velocities of the stable modes of steady motion as in Fig. 2, while the dashed lines correspond to unstable stationary modes as seen in Figs. 1, 3, 5, and 6. The stationary mode $S_{2}$ appears at a subcritical pitchfork bifurcation while $S_{1}$ and $S_{3}$ terminate at saddle-node bifurcations [43].
the monostable state achieved for large $F_{d}^{+}$now contains a single (+) mode corresponding to rapid plus-end directed motion. As mentioned above, a large $F_{d}^{+}$means that a plusend motor is difficult to detach from the track. Thus, it is not difficult to understand these results: when $F_{d}^{+}$is much smaller than $F_{d}^{-}(=0.75 \mathrm{pN})$, the plus-end team cannot match the opposing team to achieve a stalemate, low-velocity mode. But when $F_{d}^{+}$is close to $F_{d}^{-}$, the two teams can achieve a balance, so there are three modes of motion. On increasing $F_{d}^{+}$, the minus team becomes too weak to match the plus team, while when $F_{d}^{+}$is large enough, the plus-end motors cannot be detached and so the cargo moves only towards the plus end of the track.

In Fig. 10, the stall force $F_{S}^{+}$for one team of otherwise fully symmetric motors is varied with $\nu=1$. One finds that a strongly asymmetric bistable state of form $(+, 0)$ is realized which transforms via a (+0-) state to a more typical bistability state (+-). An unusual feature of this diagram is the


FIG. 8. (Color online) Transitions as in Fig. 7 for a symmetric tug-of-war model using the parameters adopted for dynein (see Table I) except that the symmetry has been broken by varying the on-rate amplitude $k_{+}^{\text {on }}$ from the dynein value $k_{-}^{\text {on }}=1.6 \mathrm{~s}^{-1}$. As in Fig. 2 the slow mode $S_{2}$ is bounded by two saddle-node bifurcations.


FIG. 9. (Color online) Transitions as in Figs. 7 and 8 for a symmetric dynein-type model (Table I) but with the symmetry broken by varying the detachment force $F_{d}^{+}$from the dynein value $F_{d}^{+}=0.75 \mathrm{pN}$. The sequence of four distinct system states seen is $(+-) \Rightarrow(+0-) \Rightarrow(+-) \Rightarrow(+)$. All three transitions represent saddlenode bifurcations.
"collision," at the point marked by a cross close to $F_{S}^{+}$ $=1.47 \mathrm{pN}$, of the locus of the low-velocity stable mode, labeled $S_{2}$, with the positive-velocity unstable mode, $S_{4}$, as the critical point at $F_{S}^{+}=1.8 \mathrm{pN}$ (marked by a diamond) is approached. This behavior results from the close-to-symmetric underlying model. As inspection of the sequential set of trajectories shown in Fig. 11 reveals, there is always a trajectory on the diagonal $z=y$. Furthermore, when $\nu=1$ with $F_{d}^{+}$ $=F_{d}^{-} \equiv F_{d}, k_{+}^{\text {on }}=k_{-}^{\text {on }} \equiv k^{\text {on }}$, and $k_{0+}^{\text {off }}=k_{0-}^{\text {off }} \equiv k^{\text {off }}$, there is likewise a stationary mode given by

$$
\begin{equation*}
y^{*}=z^{*}=k^{\mathrm{on}} /\left\{k^{\mathrm{on}}+k^{\text {off }} \exp \left[1 /(a+b) F_{d}\right]\right\} \tag{26}
\end{equation*}
$$

Consequently, if we also have, as here, $V_{B}^{+}=V_{B}^{-}$and $V_{F}^{+}=V_{F}^{-}$ with $F_{S}^{-}$fixed, the coordinates $y^{*}=z^{*}$, and the corresponding stability depends smoothly via the expression Eq. (11) [or Eq. (17)] for the coefficients $a$ and $b$ (or $\bar{a}$ and $\bar{b}$ ) in Eq. (26),


FIG. 10. (Color online) Transitions as in previous figures for a symmetric dynein-type model with the stall force $F_{S}^{+}$departing from the adopted dynein value $F_{S}^{-}=1.1 \mathrm{pN}$. Note the novel state sequence, with a strongly asymmetric bistability state (+0) transforming to $(+0-)$. At the special "collision point" (marked by a cross) the stable mode $S_{2}$ meets (and exchanges stability) with the unstable mode $S_{4}$. This represents a transcritical bifurcation [43]. The remaining two transitions (terminating the unstable mode $S_{5}$ ) correspond to saddle-node bifurcations.


FIG. 11. (Color online) The central region of the $(y, z)$ flow diagram for the system in Fig. 10 for the successive values of the parameter $F_{S}^{+}$showing the coalescing of the stable mode (solid circle) with the unstable mode (open circle) at the special value $F_{S}^{+}=F_{S}^{\times}$(marked by a cross) where the transcritical bifurcation is realized. For $F_{S}^{+}<F_{S}^{\times}$the stable mode lies on the trajectory $z=y$ while for $F_{S}^{+}>F_{S}^{\times}$, the unstable mode lies on this axis.
on the parameter $F_{S}^{+}$. Furthermore, one finds that the stability of this mode changes when the determinant

$$
D\left(F_{S}^{+}\right)=\left|\begin{array}{ll}
(\partial f / \partial y) & (\partial f / \partial z)  \tag{27}\\
(\partial g / \partial y) & (\partial g / \partial z)
\end{array}\right|
$$

vanishes. This, in turn leads to the condition which yields the collision point value $F_{S}^{+}=F_{S}^{\times}=1.46677 \cdots \mathrm{pN}$. At this point, in fact, the stable and unstable modes $S_{2}$ and $S_{4}$ coalesce as illustrated in Fig. 11.

Finally, it may be remarked that the motility modes for large or small values of the various motor parameters are readily found theoretically. For example, as the ratio $\nu$ $=N_{+} / N_{-}$becomes large there is only one stable fixed point described by

$$
\begin{gather*}
y^{*} \approx k_{+}^{\mathrm{on}} /\left(k_{+}^{\mathrm{on}}+k_{0+}^{\mathrm{off}}\right), \\
z^{*} \approx\left(k_{-}^{\mathrm{on}} / k_{0-}^{\mathrm{off}}\right) \exp \left(-1 / a F_{d}^{-}\right), \tag{28}
\end{gather*}
$$

which corresponds to a balance with respect to binding and unbinding of plus-end motors which then dominate. Naturally, there is a complementary result when $\nu \rightarrow 0$. Similar results can be obtained for other parameters of the model within the mean-field limit.

## IV. MODE-TO-MODE TRANSITION RATES

As pointed out previously [25], the results derived via the mean-field analysis are valid only for sufficiently large motor numbers $N_{+}$and $N_{-}$. Conversely, when $N_{+}$and $N_{-}$are small, the motion of the cargo will fluctuate and, as observed in [29,30], may change from one state identified as stable in the mean-field limit to another. Here, we investigate numerically the probability fluxes between distinct, otherwise stable stationary states, that arise this way. The method used here is a combination of mean field theory (using basins of attractions to obtain boundaries between different modes of motion) and the stochastic model [using the Master equation to obtain the probabilities $\left.p\left(n_{+}, n_{-}\right)\right]$. The results demonstrate that the mean transition times between states increase exponentially as the numbers of motors involved increase [44,45]. Put oth-
erwise, the more motors engaged in the transportation process, the more steadily will the cargo move along its track.

The first and crucial issue for a fluctuating system of relatively few motors is to identify suitable boundaries in the ( $n_{+}, n_{-}$) plane across which to calculate probability fluxes. To this end it is appropriate, at least when $N_{+}$and $N_{-}$are only moderately small, to examine the flow fields in the corresponding mean-field limit that embodies the same ratio $\nu$ $=N_{+} / N_{-}$. Consider, thus, the $(y, z)$ plane as depicted for example, in Figs. 1, 3, 5, and 6 above. As clear from these figures, the flow plane is, for fixed $\nu$ and a given set of motor parameters, divided up into two or into three distinct basins of attraction, say $\mathbf{D}_{\mathbf{1}}$ and $\mathbf{D}_{\mathbf{2}}$ or $\mathbf{D}_{\mathbf{1}}, \mathbf{D}_{\mathbf{2}}$, and $\mathbf{D}_{\mathbf{3}}$, each associated with the corresponding stable fixed points, $S_{1}$ and $S_{2}$ or $S_{1}, S_{2}$, and $S_{3}$. See Fig. 12 for the case $\nu=1$ with $N_{+}$ $=N_{-}=15$. (As evidenced by Fig. 9, there can also be models exhibiting only a single fixed point with a basin of attraction encompassing the whole flow plane; but in such cases the issue of transition fluxes is clearly moot.)

If, for $N_{+}, N_{-} \gg 1$, the initial values $[y(0), z(0)]$ lie in the basin $\mathbf{D}_{\mathbf{i}}$, the expected stationary motion of the cargo corre-


FIG. 12. (Color online) Examples of boundaries $\mathbf{B}_{\mathrm{ij}}^{U}, \mathbf{B}_{\mathrm{ij}}^{D}, \mathbf{B}_{\mathrm{ij}}^{L}$, and $\mathbf{B}_{\mathrm{ij}}^{R}$ for a symmetric dynein-type model as in Fig. 1 with $N_{+}=N_{-}=15$. The bonds identified by "O"with (green) right pointing arrows belong to $B_{32}^{R}$, those identified by " $\times$ " with (red) down pointing arrows belong to $B_{32}^{D}$, the squares " $\square$," with (green) upwards arrows belong to $B_{12}^{U}$, while those marked " $\bullet$ " with (red) left pointing arrows specify $B_{12}^{L}$.
sponds to mode $S_{i}\left(y_{i}^{*}, z_{i}^{*}\right)$. For finite motor numbers, however, the maximal points $\left(n_{+}^{*}, n_{-}^{*}\right)$ of the probability distribution $p\left(n_{+}, n_{-}\right)$will, in general, differ somewhat from the mean field values $\left(N_{+} y_{i}^{*}, N_{-} z_{i}^{*}\right)$. Correspondingly, the basins of attraction may also differ to some extent from the meanfield expectations. Nevertheless, for $N_{+}$and $N_{-}$finite but sufficiently large, the deviations from the basins predicted by mean-field analysis will not be significant. Accordingly, we will accept as a leading approximation, the mean-field basins. This will surely be satisfactory for large enough motor numbers but the numerical results for small $N_{+}, N_{-}$might not be fully adequate.

Examination of the flows in Figs. 1, 3, 5, and 6 demonstrates that, especially, in asymmetric models with three mean-field stable states, the shapes of the basins $\mathbf{D}_{\mathbf{i}}$ may be fairly complex. One also sees that the boundaries $\mathbf{B}_{\mathrm{ij}}$, separating basins $\mathbf{D}_{\mathbf{i}}$ and $\mathbf{D}_{\mathbf{j}}$ are determined by the separating trajectories or separatrices that flow into the appropriate saddle points describing unstable stationary modes of motion, such as labeled $S_{4}$ and $S_{5}$ in Fig. 1 (and likewise in Figs. 3 , 5 , and 6 ). Given a boundary $\mathbf{B}_{\mathrm{i}}$, the probability flux from mode $S_{i}$ to $S_{j}$ is thus measured by the flux through $\mathbf{B}_{\mathrm{i} j}$. Hence we calculate the flux via the expression

$$
\begin{align*}
J_{i j} \simeq & \sum_{\left(n_{+} / N_{+}, n_{-} / N_{-}\right) \in \mathbf{B}_{\mathbf{i j}}^{\mathbf{R}}} \pi_{+}\left(n_{+}, n_{-}\right) p\left(n_{+}, n_{-}\right) \\
& +\sum_{\left(n_{+} / N_{+}, n_{-} / N_{-}\right) \in \mathbf{B}_{\mathbf{i j}}^{\mathbf{L}}} \epsilon_{+}\left(n_{+}, n_{-}\right) p\left(n_{+}, n_{-}\right) \\
& +\sum_{\left(n_{+} / N_{+}, n_{-} / N_{-}\right) \in \mathbf{B}_{\mathbf{i j}}^{\mathbf{U}}} \pi_{-}\left(n_{+}, n_{-}\right) p\left(n_{+}, n_{-}\right) \\
& +\sum_{\left(n_{+} / N_{+}, n_{-} / N_{-}\right) \in \mathbf{B}_{\mathbf{i j}}^{\mathbf{D}}} \epsilon_{-}\left(n_{+}, n_{-}\right) p\left(n_{+}, n_{-}\right), \tag{29}
\end{align*}
$$

where, as illustrated in Fig. 12 for the symmetric model $N_{+}$ $=N_{-}=15$, the boundaries are identified by those sets of directed lines or "bonds" labeled R, L (right, left) or U, D (up, down), that link adjacent points of the $N_{+} \times N_{-}$discrete grid of values of $n_{+}(t)$ and $n_{-}(t)$ and intersect the limiting meanfield boundaries between the corresponding mean-field basins of attraction $\mathbf{D}_{\mathbf{i}}$ and $\mathbf{D}_{\mathbf{j}}$ [recall that the transition rates $\pi_{+}\left(n_{+}, n_{-}\right)$, etc. are defined in Eqs. (5)-(7) above]. Thus, more formally by identifying the boundary bonds, we can write

$$
\begin{align*}
& \mathbf{B}_{\mathrm{ij}}^{\mathbf{R}}=\left\{\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{i}} \quad \text { and } \quad\left(\frac{n_{+}+1}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{j}}\right\}, \\
& \mathbf{B}_{\mathrm{ij}}^{\mathbf{L}}=\left\{\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{i}} \quad \text { and } \quad\left(\frac{n_{+}-1}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{j}}\right\}, \\
& \mathbf{B}_{\mathrm{ij}}^{\mathrm{U}}=\left\{\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{i}} \quad \text { and } \quad\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}+1}{N_{-}}\right) \in \mathbf{D}_{\mathbf{j}}\right\}, \\
& \mathbf{B}_{\mathbf{i j}}^{\mathbf{D}}=\left\{\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}}{N_{-}}\right) \in \mathbf{D}_{\mathbf{i}} \quad \text { and } \quad\left(\frac{n_{+}}{N_{+}}, \frac{n_{-}-1}{N_{-}}\right) \in \mathbf{D}_{\mathbf{j}}\right\} . \tag{30}
\end{align*}
$$



FIG. 13. (Color online) Probability fluxes as a function of motor number for symmetric dyneinlike tug-of-war models with $\nu$ $:=N_{+} / N_{-}=1,2,3$, and 4. Note the break in the logarithmic flux scale at $J=10^{-5} \mathrm{~s}^{-1}$ marked by the horizontal dotted line. The parameters of the straight line fits shown are given in Table III.

Then, to obtain these discrete boundary sets, $\mathbf{B}_{\mathrm{ij}}^{\mathrm{R}}, \cdots$, the mean-field boundaries of the different basins $\mathbf{D}_{\mathbf{i}}(1 \leq i \leq 2$ or 3) are needed. As observed, these may be calculated by solving the differential equation

$$
\begin{equation*}
d z / d y=g(y, z) / f(y, z) \tag{31}
\end{equation*}
$$

for the separating trajectories that flow into the unstable modes or saddle points at which the conditions Eq. (20) are violated [46].

On this basis various special cases have been studied as a function of $N_{+}$and $N_{-}$to provide some insights into the various probability fluxes. Of course, the expected lifetime for transitions out of a state vary as the reciprocal of the probability fluxes.

## A. Fully symmetric dynein-type model: $\boldsymbol{\nu}=\mathbf{N}_{+} / \mathbf{N}_{-}=1$

In this case, as depicted in Fig. 1, there are three basins of attraction, $\mathbf{D}_{\mathbf{1}}, \mathbf{D}_{\mathbf{2}}$, and $\mathbf{D}_{\mathbf{3}}$, but only the fluxes $J_{21}=J_{23}$ are relevant since direct transitions between modes $S_{1}$ and $S_{3}$ are most improbable. The data from $N_{+}=N_{-}=2$ up to 20 are shown in Fig. 13: see the plot labeled $\nu=1$. At first there is little strong variation, but it is evident that for $N_{+}=N_{-} \geq 10$ the fluxes decay rapidly: indeed the results are rather well fit by the general expression

$$
\begin{equation*}
J\left(N_{+}, N_{-}\right) \approx A(\nu) e^{-B(\nu) N_{+}}, \tag{32}
\end{equation*}
$$

with $A(1)=66.52 \mathrm{~s}^{-1}$ and $B(1)=0.2686$ : see also Table III.

## B. Symmetric dynein-type model for $\boldsymbol{\nu}>1$

When $\nu=2,3, \cdots$ or, equivalently, $\nu=\frac{1}{2}, \frac{1}{3}, \cdots$, the motility phase diagrams and flow fields (which resemble Figs. 2, 3, and 6) display only two basins of attraction separated by a

TABLE III. Parameters for fitting the probability fluxes for the symmetric dyneinlike models to the form (32): see Fig. 13.

|  | $\nu=1$ | $\nu=2$ | $\nu=3$ | $\nu=4$ |
| :--- | :---: | :---: | :---: | :---: |
| $A(\nu)\left(\mathrm{s}^{-1}\right)$ | 66.52 | 132.9 | 156.6 | 170.4 |
| $B(\nu)$ | 0.2686 | 0.5285 | 0.6259 | 0.6761 |

single curvilinear mean-field boundary. As evident from Fig. 13 (see the plots labeled $\nu=2,3$, and 4) the fluxes are orders of magnitude smaller than for $N_{+}=N_{-}$, i.e., $\nu=1$. Furthermore the exponential form Eq. (32) provides a good description down to values of $N_{+} \gtrsim 5$. The appropriate parameters are listed in Table III.

## C. Asymmetric kinesin+dynein model

Using the parameters of Table I one finds that for $\nu$ $=1,2,3,4$ and the reciprocals $\frac{1}{2}, \frac{1}{3}, \frac{1}{4}$, there are just two stationary states and, again, only one mean-field boundary. For $N_{+} \gtrsim 10$, the fluxes are again well fit by Eq. (32) but with the parameters presented in Table IV.

## Cargo detachment

Finally, we address the rate of total detachment of the cargo from the track, i.e., transitions to the state with $n_{+}$ $=n_{-}=0$. For even moderate values of $N_{+}$and $N_{-}$the cargo seldom detaches completely from the track. Indeed, for large values of $N_{+}$and $N_{-}$, one sees from Eq. (19) that $(y, z)$ $=(0,0)$ cannot be a steady mode of motion. But for small motor numbers, detachment is possible; indeed, being detached can be regarded as a special mode of cargo motion. Furthermore, the rate of detachment relates to many significant biophysical properties of cargo transport, such as the mean velocity, mean run length, etc. At steady state, the flux of detachment of the cargo can be calculated from [47]

$$
\begin{equation*}
J_{d}=k_{0+}^{\mathrm{off}} p(1,0)+k_{0-}^{\text {off }} p(0,1)=\left(N_{+} k_{+}^{\text {on }}+N_{-} k_{-}^{\mathrm{on}}\right) p(0,0) \tag{33}
\end{equation*}
$$

This has been done for the specific models described above. By fitting to Eq. (32) we find a fair description for $N_{+} \gtrsim 9$ is given by the parameter values listed in Table V.

## V. STALL FORCE OF THE CARGO

Measurements of the velocities of single motor protein molecules in vitro under controlled, steady external loads have proved most informative: see, e.g., [17,18]. A prime observable is then the stall force, $F_{S}$, which brings the mean velocity, $\bar{V}\left(F_{\text {ext }}\right)$, of the motor on the track to zero. This

TABLE V. Detachment fluxes as fitted to relation (32) for $\nu$ $=1,2,3$.

|  |  | $\nu=1$ | $\nu=2$ | $\nu=3$ |
| :--- | :---: | :--- | :---: | :---: |
| Symmetry | $A(\nu)\left(\mathrm{s}^{-1}\right)$ | 9.262 | 29.68 | 44.24 |
|  | $B(\nu)$ | 0.8174 | 0.822 | 0.8256 |
| Asymmetry | $A(\nu)\left(\mathrm{s}^{-1}\right)$ | 7.925 | 55.80 | 81.88 |
|  | $B(\nu)$ | 0.7504 | 0.7643 | 0.7686 |

feature of individual motors is, of course, embodied in the tug-of-war models via the relations (2) and the parameters $F_{S}^{+}$ and $F_{S}^{-}$. It should be noticed, that the expressions (2) allow, albeit in approximate form, for reverse or "backward" velocities under superstall loads as observed experimentally (and treated theoretically in, e.g., [41]). It is thus appropriate to consider similar observations on cargoes pulled by teams of motors under external loads and to enquire what the tug-of-war models may predict for such experiments. In this situation, as mentioned in Sec. II, the responses embodied in the relation (2) for assisting loads must also employed.

The most appropriate definition of the stall force for the cargo is not a priori obvious; but it seems reasonable to retain as a definition of the stall force (see, e.g., [8].) that fixed, steady externally imposed load under which the mean value of the fluctuating velocity of the cargo vanishes [48-51]. Recall that the external load, $F_{\text {ext }}$, enters via Eqs. (3) and (4) in Sec II. A little reflection, however, reveals that there are now, in fact, two distinct, oppositely directed, stall forces that must be considered, namely, the plus-end stall force $F_{C}^{+}$, under which the mean positive velocity of the cargo is reduced to zero from a positive zero-load mean velocity, and the complementary minus-end stall force $F_{C}^{-}$, which reduces the negative mean velocity of the cargo to zero starting from a negative average zero-load velocity. On the basis of our definition, one easily finds that the stall forces $F_{C}^{+}$and $F_{C}^{-}$of a completely symmetric tug-of-war model are both zero. More generally, when the mean zeroload velocity is positive, so is the plus-end stall force, $F_{C}^{+}$, while the minus-end stall force is identically zero. Conversely, when the zero-load velocity is negative, the minus-end stall force $F_{C}^{-}$is positive but the plus-end stall vanishes.

To obtain the cargo stall forces $F_{C}^{+}$and $F_{C}^{-}$it is necessary to construct an expression for the mean stationary cargo velocity

$$
\begin{equation*}
\bar{V}_{C}\left(F_{\mathrm{ext}}\right)=\sum_{n_{+}=0}^{N_{+}} \sum_{n_{-}=0}^{N_{-}} p_{\infty}\left(n_{+}, n_{-}\right) V_{C}\left(n_{+}, n_{-}\right), \tag{34}
\end{equation*}
$$

where the individual state velocities $V_{C}\left(n_{+}, n_{-}\right)$were introduced in Eqs. (9) and (15) while the stationary state prob-

TABLE IV. Parameters for the probability fluxes for the kinesin+dynein models.

|  | $\nu=4$ | $\nu=3$ | $\nu=2$ | $\nu=1$ | $\nu=1 / 2$ | $\nu=1 / 3$ | $\nu=1 / 4$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $A(\nu)\left(\mathrm{s}^{-1}\right)$ | 43.47 | 4.919 | 3.063 | 1.850 | 3.284 | 14.528 | 4.513 |
| $B(\nu)$ | 0.8323 | 0.5326 | 0.7988 | 0.754 | 0.7451 | 0.7516 | 0.8341 |



FIG. 14. The cargo stall force, $F_{C}(N)$, for a cargo towed by $N$ motors of a single species using the model parameters in Table I.
abilities, $p_{\infty}\left(n_{+}, n_{-}\right)$, follow from the master equation (7). Then the equations $\bar{V}_{C}\left(F_{C}^{+}\right)=0$ or $\bar{V}_{C}\left(F_{C}^{-}\right)=0$ must be solved. This can be achieved numerically for specific models specified by, say, the motor numbers $N_{+}$and $N_{-}$when the individual motor parameters are fixed as, e.g., in Table I. However, it is instructive to examine some cases analytically to demonstrate concretely the general conclusion, namely, that there are no simple or obvious results. Rather it transpires that in general all the parameters affect the values of $F_{C}^{+}$and $F_{C}^{-}$.

To this end, the simplest cases to consider are when only one species of motor is available, i.e., $N_{+}$with $N_{-}=0$ or vice versa. This situation was originally addressed by Klumpp and Lipowsky but without allowing for reverse velocities under superstall loads $[41,52,53]$. Following their approach, we obtain, for the simplest nontrivial case, namely, $N_{+}=2$ ( $N_{-}=0$ ), the equation
$2 k_{0+}^{\text {off }} \exp \left(F_{C}^{+} / 2 F_{d}^{+}\right) V_{B}^{+}\left[1-\left(F_{C}^{+} / F_{S}^{+}\right)\right]+k_{+}^{\text {on }} V_{F}^{+}\left[1-\left(F_{C}^{+} / 2 F_{S}^{+}\right)\right]=0$,
which evidently depends on the all the single motor parameters rather than simply on $F_{S}^{+}$as might have been guessed. (For a more detailed analysis see the supplemental material [54]). Furthermore, one can see that while, as expected, one

does have $F_{C}^{+}\left(N_{+}=2\right)>F_{S}^{+} \equiv F_{C}^{+}\left(N_{+}=1\right)$, the cargo stall force is actually less than $2{F_{S}^{+}}^{+}$. In the special case in which the detachment force becomes large $\left(F_{d}^{+} \rightarrow \infty\right)$ so that the unbinding rate $\epsilon_{+}$in Eq. (5) becomes independent of the external load, Eq. (35) can be solved explicitly to yield

$$
\begin{equation*}
F_{C}^{+}\left(N_{+}=2\right)-F_{S}^{+}=F_{S}^{+} k_{+}^{\mathrm{on}} V_{F}^{+} /\left(k_{+}^{\mathrm{on}} V_{F}^{+}+4 k_{0+}^{\mathrm{off}} V_{B}^{+}\right) \tag{36}
\end{equation*}
$$

Indeed, this result for $F_{d}^{+} \rightarrow \infty$ can be extended to yield a general, but fairly complicated result for $F_{C}^{+}\left(N_{+}\right)$. In the special case $V_{B}^{+}=V_{F}^{+}$one can then further establish the bound

$$
\begin{equation*}
F_{C}^{+}\left(N_{+}\right) \leq\left(N_{+}+1\right) F_{S}^{+} p\left(1-q^{N_{+}}\right) /\left[1-q^{N_{+}}\left(p N_{+}+1\right)\right], \tag{37}
\end{equation*}
$$

where $p=1-q=k_{+}^{\text {on }} /\left(k_{+}^{\text {on }}+k_{0+}^{\text {off }}\right)$. (Of course, the corresponding results apply for $N_{-} \geq 1$ with $N_{+}=0$.)

This bound suggests a linear relation between $F_{C}^{+}$and $N_{+}$ (or $F_{C}^{-}$and $N_{-}$). But the numerical results shown in Fig. 14 display a significant sublinear dependence for both kinesin and dynein models [52]. Indeed, when the numerics are extended to (unphysical) values of $N_{+}, N_{-}$of order $10^{2}$, a power law with exponent close to 0.75 provides a reasonable fit to $F_{C}^{+}$for both models. Perhaps also surprising is that while, by Table I, the single-molecule stall force for kinesin is about 5.5 times that for dynein, this factor exceeds the cargo stall force ratio $F_{C}^{\mathrm{kin}} / F_{C}^{\mathrm{dyn}} \simeq 3.75$, observed for large motor numbers, by 40 to $50 \%$.

When one comes to competing teams (with $N_{+}, N_{-} \geq 1$ ) the general analytical expressions are rather intractable although for $N_{+}=N_{-}=1$ explicit results can be usefully examined. Then one readily sees [54] that $F_{C}^{+}\left(N_{+}=N_{-}=1\right)$ bears no simple relation to $\left(F_{S}^{+}-F_{S}^{-}\right)$as might have been hoped. On the other hand, as seen in Fig. 15(a), the dependence of the stall force $F_{C}^{+}$on $N_{+}$for fixed values of $N_{-}=1,5, \cdots$, resembles the single-species sublinear results of Fig. 14 but with monotonically lower values as $N_{-}$increases. Note, in particular, that the differences $F_{C}^{+}\left(N_{+}+1\right)-F_{C}^{+}\left(N_{+}\right)$are much smaller than $F_{S}^{+}$. At first sight, a somewhat surprising feature of Fig. 15(a) is that for sufficiently many competing motors, specifically for $N_{-} \gtrsim 10$ (using Table I parameters), the stall force $F_{C}^{+}$sticks at a zero value until $N_{+}$exceed a positive threshold, $N_{+}^{0}\left(N_{-}\right)$. However, these threshold values are rela-


FIG. 15. Dependence of the stall forces $F_{C}^{+}$and $F_{C}^{-}$for the kinesin+dynein model (see Table I) on the corresponding motor numbers, $N_{+}$ and $N_{-}$, with fixed competing numbers. In (a) the specified numbers, $N_{-}$, of competing minus-end motors are, reading from the top downwards, $1,5,10,20$, and 30 .


FIG. 16. The threshold number, $N_{-}^{0}\left(N_{+}\right)$, of dynein motors which are needed to stall the motion of cargo attached to $N_{+}$kinesin motors. The dashed straight line is merely an aid to assessing the sublinear character of the $N_{-}^{0}$ plot.
tively small. Thus, for $N_{-}=30$ one might have guessed, from the ratio $F_{S}^{+} / F_{S}^{-} \simeq 5$, that 6 or 7 plus-end motors would be needed to provide a positive mean motion and nonzero stall force; but as the figure reveals, 5 or more motors suffices.

The situation appears rather different, indeed, when, as in Fig. 15(b), one examines the cargo stall force that pertains to the weaker team of motors, namely, $F_{C}^{-}$. In this case the thresholds, $N_{-}^{0}\left(N_{+}\right)$, are much larger and enter even for $N_{+}$ $=1$. Furthermore, on passing the threshold the cargo stall forces increase rather rapidly for the first few values of $N_{-}$ exceeding $N_{-}^{0}$. They remain, however, significantly lower than the $F_{C}^{+}$stall force in accord with expectations based on the small ratio $F_{S}^{-} / F_{S}^{+} \simeq 0.2$. Thereafter, however, the plots of $F_{C}^{-}\left(N_{-}\right)$at fixed $N_{+}$, increase roughly linearly (at least up to $N_{-} \simeq 60$ ). As to the threshold values themselves, one sees from Fig. 16 that they grow steadily but sublinearly.

The overall behavior is somewhat paradoxical in that whereas intuitively one kinesin motor could be balanced by about five dyneins, this impression proves quite misleading for small values of $N_{+}$. Indeed, from Fig. 15(b) one sees that about eleven dyneins are needed to stall one kinesin when $N_{+}=1$, while eighteen or so suffice when $N_{+}=2$. On the other hand, from Fig. 16 one concludes that for large $N_{+}$, in the range above 10 , four or five dyneins are able to achieve an effective balance. If, experimentally, methods could be devised to control the cargo-bound motor numbers, these feature of the stall force, $F_{C}^{-}\left(N_{+}, N_{-}\right)$, could be valuable in testing the validity of the tug-of-war models, in sharpening the parameter values, and in improving details.

## VI. CONCLUDING REMARKS

The tug-of-war models we have studied above were first formulated succinctly by Müller et al. [23,24] although, as indicated in our Introduction, earlier treatments [3-12] involving many of the modeling aspects, must not be overlooked. In the first studies [23,24] a stochastic treatment was developed, employing a master equation, and numerical calculations were undertaken. Different modes of motion were identified via peaks in the stationary probability distribu-
tions. Furthermore, changes of state, depending on parameter choices, from $(+,-)$ to $(+, 0,-)$ directed motions, etc., were observed.

Subsequently, the large-motor-number limit or mean-field theory was introduced and developed by one of us [25] and independently addressed by Müller [26]. Initially, however, the approach was employed mainly to examine basic properties of the dynamics. In the present article, we have examined various further aspects within the mean-field limit. In particular, we have exposed the various types of transition induced between different numbers of stationary modes of motion when motor parameters are varied. The results indicate, indeed, that changes in most of the parameters generate sharp bifurcations or transition points. An interesting feature uncovered is that, in many cases, there are three stationary modes of motion but none of the corresponding velocities actually vanishes. In other words, the cargo always moves with some nonzero mean velocity, even in an almost balanced or low-velocity stalemate mode. This phenomena has been experimentally observed in recent studies: see Figs. 1 and 2 in [29], and Figs. 2 and 3 in [30].

However, to judge the value and range of validity of the mean-field analysis, it is important to study the stochastically induced transitions between different modes of motion. Thus we have shown that for finite $N_{+}$and $N_{-}$the average times, $t_{ \pm}$, the cargo spends in + or - unidirectional motion (which times we identify as proportional to the inverse probability fluxes between the different stationary mean-field modes) increase exponentially with the total number of available motors. Thus, when more motors are involved, the cargo moves more deterministically even though the maximum cargo speed does not change significantly. Furthermore, we find that the lifetime of the cargo on the track prior to detachment likewise increases exponentially with $N_{+}$and $N_{-}$. This issue has also been addressed recently by Müller et al. [45] using a stochastic approach. Although the criteria for specifying probability fluxes differs somewhat from ours [46], the exponential dependence on motor numbers is confirmed

Experimentally, it should be relatively easy to measure the stall force of a cargo under an externally imposed load. Although appropriate or optimal definitions are not obvious (as are discussed briefly in Section V), the numerical calculations of Lipowsky et al. [53] indicate an increase of stall force with motor number, although a simple linear realationship is not realized. Our analytic and numerical results demonstrate, in fact, that the stall force is never a simple linear function of $N_{+}$and $N_{-}$, rather a sublinear dependence is revealed. Unfortunately, therefore, it is not straightforward to determine the motor numbers observationally by measuring the stall force of a cargo, contrary to what has been suggested in some reports in recent experimental studies [16,49]. Moreover, it may transpire that the tug-of-war models overlook important mechanistic details of cellular cargo motion. For example, the intermolecular interactions between the different motors might play a role $[30,31]$ and the elasticity of the links between the cargo and the motors might be significant [49]. To address such questions, further measurements under varying experimentally conditions should be of assistance. An initial approach would be to measure the stalling force distributions [48] of cargoes when
moved in environments with only a single available motor species: according to the underlying single-species model, differences between adjacent peaks or maxima in the distributions as the numbers of motors attached rises should not be constant but, rather, decrease somewhat.

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[47] The formulation used here is also employed in [45] but the fits reported in Table V provide a concrete numerical picture.
[48] Another possible definition, favored in some experimental studies (see, e.g., [16,49-51]), follows the motion of the cargo in a fixed harmonic trap and records what might be termed a "stalling distribution," in which a mean velocity of zero is considered to be observed but under fluctuations in position
and, hence, in the force actually imposed by the trap. While this is an experimentally convenient procedure in that it avoids the use of a "force clamp," which, with suitable feedback, imposes a steady load force, it seems somewhat less definitive for characterizing the intrinsic system behavior. In particular, an element of judgment is involved in deciding that, in a specific run, a further forward step and, hence "stalling" under a greater mean load will not eventually be realized as the mean velocity smoothly decreases with load. Conversely, by unequivocally identifying mean backwards motion, as in the experiments of Carter and Cross [17] on kinesin, the value of the stall force (including a clear upper bound) is more convincingly established.
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