Ion Channel Biosensors—Part II: Dynamic ² Modeling, Analysis, and Statistical Signal Processing

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Abstract—This paper deals with the dynamic modeling, analysis, 4 and statistical signal processing of the ion channel switch biosen-5 sor. The electrical dynamics are described by a second-order linear 6 system. The chemical kinetics of the biosensor response to analyte 7 8 concentration in the reaction-rate-limited regime are modeled by a two-timescale nonlinear system of differential equations. Also, 9 the analyte concentration in the mass-transport-influenced regime 10 11 is modeled by a partial differential equation subject to a mixture 12 of Neumann and Dirichlet boundary conditions. By using the theory of singular perturbation, we analyze the model so as to pre-13 dict the performance of the biosensor in transient and steady-state 14 15 regimes. Finally, we outline the use of statistical signal processing algorithms that exploit the biosensor dynamics to classify analyte 16 concentration. 18

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Index Terms—.

I. INTRODUCTION

THE COMPANION paper (Part I) described the construc-20 tion and experimental studies of the *ion channel switch* 21 (ICS) biosensor. The ICS biosensor provides an interesting ex-22 ample of engineering at the nanoscale [1]. Its functionality de-23 pends on approximately 100 lipids and a single ion channel 24 modulating the flow of billions of ions in a typical sensing event 25 of approximately 5 min. Our modeling and analysis in this paper 26 will capture these salient features. Because the biosensor can 27 detect analyte concentrations smaller than 1 picomolar, mass 28 transfer of analyte over the electrodes becomes the dominant 29 design criterion. This requires careful modeling of the chemical 30 kinetics (how the analyte molecules interact with the binding 31 sites), together with the mass transport dynamics of fluid flow 32 (how analyte molecules flow onto the electrodes). Finally, the 33 intrinsically digital output from the biosensor permits the use of 34 sophisticated statistical signal processing algorithms to estimate 35 the type and concentration of analyte. 36

37 A. Main Results

38 The following are our main results.

 Modeling of Biosensor Electrical Response and Chemical Kinetics: In Section II, we give a complete model description

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of the electrical response and chemical kinetics of the biosensor. 40 The electrical dynamics of the ICS biosensor are described by 41 an equivalent second-order linear system. The chemical kinetics 42 detail how the biosensor responds to analyte molecules-from 43 analyte molecules binding to the receptors to the eventual disrup-44 tion of the ability of gramicidin molecules to form dimers. Thus, 45 we convert the qualitative description of the biosensor operation 46 given in the companion paper into mathematical equations for 47 a dynamical system. 48

2) Analyte Flow and Analysis of Biosensor Dynamics: In 49 Section III, we analyze the biosensor dynamics. We show via 50 eigen decomposition that the biosensor response to analyte con-51 centration has a two-timescale behavior. This permits analysis of 52 the chemical kinetics as a *singularly perturbed* system [2], [3]. 53 One of the highlights of this analysis is that it mathematically 54 justifies the experimentally observed response of the biosen-55 sor to analyte concentration. Another highlight of our modeling 56 and analysis is that we can predict the biosensor performance 57 at very low analyte concentrations (e.g., picomolar to femtomo-58 lar). In such cases, it is necessary to consider the analyte flow 59 and its interaction with the receptors at the biosensor electrode. 60 We model the analyte flow as a diffusion-type partial differen-61 tial equation, which interacts with the chemical kinetics when 62 analyte molecules interact with the biosensor. This results in 63 Neumann and Dirichlet boundary conditions [4]–[6]. We show 64 that this model accurately predicts the biosensor performance at 65 low analyte concentrations. 66

3) Statistical Signal Processing: A further goal of detailed
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modeling and analysis of the biosensor is to design sophisticated
statistical signal processing algorithms that exploit these model
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dynamics to classify analytes and estimate their concentrations.
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In Section IV, we illustrate how statistical signal processing
algorithms can be used to detect the presence of analyte.
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B. Related Work

The companion paper provided a literature review of biosen-74 sors involving ion channels and tethered lipid membranes. Here, 75 we outline related work in modeling, analysis, and statistical 76 signal processing involving biosensors. The equivalent elec-77 trical model we introduce in Section II-A for the lipid mem-78 brane, interfacial capacitance, and electrolyte resistance is sim-79 ilar to that used in electrophysiological models of cell mem-80 branes, see [7] for a textbook treatment. The conceptual idea 81 behind electrophysiological models originates from the work 82 of Cole, who pioneered the notion that cell membranes could 83 be likened to an electronic circuit [8]. The chemical kinetics 84 discussed in Section II-B result in a system of nonlinear or-85 dinary differential equations. The work of Lauffenburger and 86

87 Linderman [9] is an excellent example of such chemical kinetics and binding. Similar models have been adopted in a lat-88 eral flow bioreactor in [10]. The singular perturbation methods 89 we use in Section III-A are well known in nonlinear systems 90 theory, see [2]. More sophisticated stochastic singular pertur-91 bation methods are studied in [11]. The mass transport dy-92 namics (partial differential equation) coupled with chemical 93 94 kinetics discussed in Section III-B results in a diffusion par-95 tial differential equation with Neumann and Dirchlet boundary conditions [4]-[6]. Similar formulations for binding and dis-96 sociation between a soluble analyte and an immobilized lig-97 and are studied in [12]. Mass transport dynamics are formu-98 lated in [4] and [13] for a two-compartment model where ana-99 lyte molecules move between the two compartments. Goldstein 100 et al. [6] discuss the accuracy and theoretical basis of different 101 models for mass transport effects in the binding of analytes. 102 Dehghan [14] discusses several different finite-difference meth-103 ods to solve the advection-diffusion equation and the stability of 104 the numerical methods. Finally, the statistical signal processing 105 of ion channel currents (Section IV) is an active area of research 106 with several papers published since the 1990s. Hidden Markov 107 models (HMMs) have been widely used, see [15] and [16] and 108 references therein. 109

110 II. MODELING THE DYNAMICS OF THE ICS BIOSENSOR

111 This section constructs mathematical models for the ICS 112 biosensor's response to analyte molecules. In Section II-A and II-B, white-box models for the electrical response and chemi-113 cal kinetics are formulated. Finally, a black-box model for the 114 biosensor response based on experimental observations is given 115 in Section II-C. This sets the stage for Section III where the 116 white-box models are analyzed, resulting in a mathematical jus-117 tification of the black-box model. 118

119 A. Electrical Dynamics of the Biosensor

The ICS biosensor can be viewed as a biological transistor. 120 Fig. 1(a) illustrates the equivalent circuit of the biosensor before 121 and after the detection of analyte. Fig. 1(b) details the compo-122 nents of the equivalent circuit. The resistor 1/G models the 123 biosensor resistance and increases with the presence of analyte. 124 C_1 denotes the capacitance of the membrane, while C_2 denotes 125 the interfacial capacitance of the gold substrate. Note that one 126 face of the capacitor C_2 is charged due to ions in solution, while 127 128 the other face is due to electrons that form the output current of the biosensor. Thus, C_2 provides the interface between the 129 biological sensor (which, as with biological systems, operates 130 on ion flow) and the electron flow of electrical instrumentation. 131 R_2 denotes the resistance of the electrolyte, and its value varies 132 depending on the type of electrolyte and the dimensions of the 133 return path in the bathing sample solution. In a flow chamber, 134 the dimensions of the return path can be sufficiently small so that 135 R_2 becomes significant. The values of C_1, C_2, R_1 , and R_2 are 136 functions of electrode area. Typical values for 2009 generation 137 138 of ICS biosensors are listed in Table I.

Let V_{out} denote the external applied potential and *i* denote the output current as depicted in Fig. 1(b). With $V_{\text{out}}(s)$ and





Fig. 1. ICS biosensor comprises an ion channel switch. (a) (Top) Switched-on state when the ion channels are conducting and (bottom) switched-off state when the ion channels are not conducting. The equivalent electrical circuit shown in Fig. 1(b) results in a second-order transfer function.

TABLE I Typical Values for the Components of the Equivalent Electrical System of the ICS Biosensor, Depicted in Fig. 1(b)

Element	Value
Membrane Capacitance C_1	$0.5 \mu \mathrm{F/cm^2}$
Interfacial Capacitance C_2	$3.5\mu\mathrm{F/cm^2}$
Biosensor Resistance $R_1 = 1/G$	$60 k\Omega - 600 k\Omega$
Electrolyte Resistance R_2	200Ω
The area of the electrode is 0.03 cm ² .	

I(s) denoting the Laplace transforms, the admittance transfer 141 function of the equivalent circuit parameterized by G is 142

$$H(s) = \frac{I(s)}{V_{\text{out}}(s)} = \frac{s^2 + s \, a \, G}{s^2 R_2 + s(b_2 + b_1 G) + b_3 G}.$$
 (1)

The constants in H(s) are $a = 1/C_1$, $b_1 = R_2/C_1$, $b_2 = 143$ $1/C_1 + 1/C_2$, and $b_3 = 1/C_1C_2$.

Electrodes in the 2009 generation ICS biosensors have an area 145 of 0.03 cm^2 . The resistance of the biosensor when no analyte 146 is present is approximately $60 \text{ k}\Omega$. This can be reconciled with 147 the $10^{11} \Omega$ per channel resistance of gramicidin A as follows. 148 Since there are 10^8 gramicidin channels per centimeter square, 149 each electrode of area 0.03 cm^2 contains approximately 3×10^6 150 channels with approximately half of them dimerized. So, the 151

effective resistance of all the dimerized ion channels (which act as parallel resistors) is approximately $60 \text{ k}\Omega$. The measured current is the average effect of the formation and disassociation of thousands of dimers, and is approximately continuous valued.

156 B. Chemical Kinetics of the Biosensor

This section formulates the dynamics of the chemical reactions in the biosensor with the goal of modeling how the biosensor conductance G in (1) evolves. Recall that G decreases with time if analyte molecules are present due to chemical reactions that inhibit the formation of gramicidin dimers.

The reactions involved in the ICS biosensor stem from the 162 binding of analyte molecules to the binding sites on the mem-163 brane followed by cross linking of the mobile ion channels to 164 these bound analytes. The species involved in these reactions 165 are separated into primary species and complexes. The pri-166 mary species are analyte a with concentration A, binding sites 167 b with concentration B, free moving monomeric ion channels c168 with concentration C, and tethered monomeric ion channels s169 with concentration S. The complexes denoted as d, w, x, y, and 170 z with concentrations, D, W, X, Y, and Z are formed according 171 to the following chemical reactions: 172

$$a + b \rightleftharpoons_{r_1}^{f_1} w \quad a + c \rightleftharpoons_{r_2}^{f_2} x \quad w + c \rightleftharpoons_{r_3}^{f_3} y$$
$$x + b \rightleftharpoons_{r_4}^{f_4} y \quad c + s \rightleftharpoons_{r_5}^{f_5} d \quad a + d \rightleftharpoons_{r_6}^{f_6} z$$
$$x + s \rightleftharpoons_{r_7}^{f_7} z.$$
(2)

In (2), f_i and r_i , for $i = \{1, 2, 3, 4, 5, 6, 7\}$, respectively, de-173 note the forward and backward reaction rate constants. For 174 reactions occurring in 3-D space, such as binding of ana-175 lyte with binding sites, the forward reaction rate constants 176 f_i have units of M⁻¹ · s⁻¹ (M denotes molar concentration, 177 i.e., moles per liter). For reactions occurring in 2-D space, 178 such as dimerization of the ion channel, f_i , have units of 179 centimeter square per second per molecule. The backward re-180 action rate constants r_i have units of per seconds. 181

The chemical reactions in (2) give a complete symbolic de-182 scription of the operation of the ICS biosensor that was qual-183 itatively described in Section II of the companion paper. The 184 forward part of the first equation reports on an analyte molecule 185 a being captured by a binding site b and the resulting complex 186 is denoted by w. The third equation states that a free moving 187 gramicidin monomer c in the outer leaflet of the bilayer lipid 188 membrane (BLM) can bind to the complex w, thus producing 189 another complex, denoted by y. An analyte molecule can also 190 be captured by the binding site linked to the freely diffusing 191 monomer c. The second equation states that this results in the 192 production of the complex x. The complex x can still diffuse 193 on the outer leaflet of the BLM, and hence can move toward a 194 tethered binding site b and bind to it, resulting in the complex y195 (fourth equation). On the other hand, the complex x can diffuse 196 on top of the tethered ion channel monomer s, which results 197 198 in the production of complex z (seventh equation). The event 199 that determines the biosensor conductance (and thus the current flowing through the biosensor) is the binding of the free moving 200 ion channel monomer c and the tethered ion channel monomer 201

 TABLE II

 CONCENTRATIONS OF PRIMARY SPECIES IN THE ICS BIOSENSOR

Initial Concentration of Species	Value
Mobile gramicidin A monomers $C(0)$	10^8 molecules / cm ²
Tethered gramicidin A monomers $S(0)$	10^9 molecules/cm ²
Dimer $D(0)$	10^8 molecules/cm ²
Tethered Binding Site $B(0)$	10^9 – 10^{11} molecules/cm ²
Analyte A^*	$\mu\mathrm{M-fM}$

Recall 1 M (molar) concentration is 1 mol/L.

s. This results in the formation of a dimer d (fifth equation). 202 Indeed, the biosensor conductance is proportional to the dimer 203 concentration, i.e., $G(t) = \text{constant} \times D(t)$. Finally, an analyte 204 molecule can also bind to an already formed dimer, which again 205 produces the complex z (sixth equation). 206

We are now ready to formulate the chemical kinetics of the 207 ICS biosensor. The total reaction rates are straightforwardly 208 obtained from (2) as 209

$$R_{1} = f_{1}AB - r_{1}W \quad R_{2} = f_{2}AC - r_{2}X$$

$$R_{3} = f_{3}WC - r_{3}Y \quad R_{4} = f_{4}XB - r_{4}Y$$

$$R_{5} = f_{5}CS - r_{5}D \quad R_{6} = f_{6}AD - r_{6}Z$$

$$R_{7} = f_{7}XS - r_{7}Z.$$
(3)

Define $u = \{B, C, D, S, W, X, Y, Z\}^T$ and $r(u(t)) = \{R_1, 210, R_2, R_3, R_4, R_5, R_6, R_7\}^T$, where T denotes transpose and R_i 211 are defined in (3). Then the nonlinear ordinary differential equation describing the dynamics of the chemical species is 213

$$\frac{d}{dt}u = Mr(u(t)) \tag{4}$$
where $M = \begin{pmatrix} -1 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & -1 & -1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 & -1 \\ 1 & 0 & -1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 & -1 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 \end{pmatrix}$

The initial concentrations of the primary species in u(0), namely, 214 $A^*, B(0), C(0), S(0)$, and D(0), are given in Table II. The initial 215 concentrations of the secondary species are zero. Note that in 216 Table II, S(0) denotes the initial concentration of the tethered 217 gramicidin monomers. Also, $S \approx S(0)$ during the experiment. 218

The previous system of equations is obtained as follows. Con-219 sider, for example, the primary species b in (2). According to 220 the first and fourth equations in (2), b is consumed when it 221 binds to a and x, and is produced when w and y decompose. 222 So the change in the concentration of b can be expressed as 223 $dB/dt = -R_1 - R_4$. This yields the first equation in the sys-224 tem (4). The evolution of other species is derived similarly, 225 yielding (4). 226

Equation (4) is a complete representation of the chemi- 227 cal kinetics of the biosensor. Recall the biosensor conduc- 228 tance $G(t) = \text{constant} \times D(t)$, when D(t) denotes the dimer 229

 TABLE III

 TYPICAL VALUES OF THE REACTION RATES f_i AND r_i FOR ANTIGEN–ANTIBODY PAIR hCG-IgG and Streptavidin–Biotin Pair

Reaction Rate	Streptavidin-Biotin	hCG-IgG
$f_1 = f_2 = f_6$	$7 \times 10^6 (M^{-1} s^{-1})$	$5 \times 10^5 (M^{-1} s^{-1})$
$f_{3} = f_{4}$	$10^{-10} \text{ (cm}^2 \text{s}^{-1} \text{molecule}^{-1}\text{)}$	$5 \times 10^{-11} \text{ (cm}^2 \text{s}^{-1} \text{molecule}^{-1}\text{)}$
$f_5 = f_7$	$10^{-11} (cm^2 s^{-1} molecule^{-1})$	$10^{-11} \text{ (cm}^2 \text{s}^{-1} \text{molecule}^{-1}\text{)}$
$r_1 = r_2 = r_6$	$10^{-6} (s^{-1})$	$10^{-4} (s^{-1})$
$r_3 = r_4$	$10^{-6} (s^{-1})$	$10^{-4} (s^{-1})$
$r_{5} = r_{7}$	$10^{-2} (s^{-1})$	$10^{-2} (s^{-1})$

hCG is human chorionic gonadotropin and IgG is immunoglobin G. The concentration of the glycoprotein hormone in a woman's blood or urine, increase by to 10⁵ during the early stages of pregnancy.

concentration as a function of time and is obtained by solving (4). However, note that (4) does not model the dynamics of the analyte concentration A. The dynamics of $A(x_1, x_2, x_3, t)$ over space (x_1, x_2, x_3) and time t are given by the mass transport partial differential equation, see Section III-B.

Example: Table III gives the typical forward and backward 235 reaction rate constants (f_i, r_i) for two important examples. The 236 first example deals with protein-receptor interaction such as 237 the detection of the protein streptavidin by using biotin as 238 the binding site. The second example in Table III deals with 239 antigen-antibody interaction such as the detection of the preg-240 nancy hormone [human chorionic gonadotropin (hCG)] by us-241 ing the antibody immunoglobin G (IgG) as the binding sites of 242 the biosensor. We will use these values in Section III-A when 243 244 identifying the fast and slow dynamics of (4).

245 C. Black-Box Model for Biosensor Response to Analyte

The final step in this modeling section is to describe the 246 input/output behavior of the biosensor. This can be viewed as a 247 "black-box model" in comparison to the previous two sections 248 where physical/chemical laws were used to construct a "white-249 box" model. Let n = 0, 1, ... denote discrete time (with typical 250 251 sampling interval of 1 s) and A denote the concentration of analyte. As described earlier, the presence of analyte results 252 in a decrease of the biosensor conductance G in (1). Detailed 253 experimental analysis of the biosensor response show that G254 evolves in discrete time according to one of the three different 255 concentration modes \mathcal{M} : 256

$$G_{n+1} = f^{\mathcal{M}}(G_n, A) + w_n$$

$$\mathcal{M} = \begin{cases} 1, & A \text{ is low: } f^1(G_n, A) = G_n + \kappa_0 \\ 2, & A \text{ is medium: } f^2(G_n, A) = \kappa_1 G_n + \kappa_2 \\ 3, & A \text{ is high: } f^3(G_n, A) = \kappa_3 G_n + \kappa_4 \end{cases}$$
(5)

where $\kappa_0, \kappa_1, \kappa_2, \kappa_3$, and κ_4 are constants, with $|\kappa_1|, |\kappa_3| < 1$ 257 to ensure stability of the system (5). The variable w_n is a noise 258 process that models our uncertainty in the evolution of G. The 259 function $f^{\mathcal{M}}$ models the fact that the biosensor conductance G_n 260 decreases according to one of the three distinct modes depending 261 on the analyte concentration A. For low (or no) analyte present 262 $(\mathcal{M} = 1)$, the conductance decreases linearly. For medium and 263 high concentrations ($\mathcal{M} = 2, \mathcal{M} = 3$), the decrease in conduc-264 265 tance is exponential with different decay rates. High analyte concentration refers to $(A \ge 10^{-8} \text{ M})$ and medium analyte con-266 centration refers to $(A \ge 10^{-9} \text{ M})$. In Section III-A, we show 267



Fig. 2. Biosensor response to streptavidin. The figure demonstrates two modes of decay of the response of the system conductance G [Ω^{-1}] depending on the analyte concentration, namely, linear and exponential; see [17] and [18] for details.

that these three distinct modes of behavior, observed in the experimental analysis of the biosensor, can be obtained via singular perturbation analysis of the chemical kinetics of the biosensor. 270

Fig. 2 shows examples of the biosensor response to strepta-
vidin with different concentrations and provides a clear demon-
stration of the different kinetic regimes of the sensor function;
zra
see [17] and [18] for details. The streptavidin–biotin binding
pair is one of the strongest and best characterized interactions
available, and is used as a model system in this paper.271

III. ANALYTE FLOW AND BIOSENSOR DYNAMICS 277

Having formulated models for the electrical response and 278 chemical kinetics, we are now ready to analyze these models 279 to predict the ICS biosensor's response. We will determine how 280 the chemical kinetics (4) interact with the partial differential 281 equation of mass transport of analyte $A(x_1, x_2, x_3, t)$. Here, x_1 , 282 x_2 , and x_3 , respectively, denote the x, y, and z spatial axes, 283 and t denotes continuous time. Substantial insight is gained by 284 considering the following two important subcases. 285

Case 1 (Reaction-rate-limited kinetics): In the reaction-rate-286limited kinetics regime, large analyte flow rates, high analyte287concentration, or low binding site densities (e.g., millileter per288minute flow rate, micromolar concentration, or less than 10^8 289binding sites per centimeter square) compensate for the deple-290tion of analyte molecules due to rapid reaction at the biomimetic291



Fig. 3. Biosensor response to 100 pM and 10 fM concentrations of streptavidin for various binding site to ion channel densities and flow rates. At 100 pM and low binding site densities, increasing flow rate (left to right) has little effect. At 10 fM and high binding site densities, flow rate has a large effect. High flow limits are shown as dashed lines on the left.

1000

10000

500

Flow Rate (µL/min)

surface populated by the binding sites. In this regime, it is 292 293 reasonable to assume that the analyte concentration is approximately constant over space and time, i.e., $A(x_1, x_2, x_3, t) = A^*$, 294 where A^* denotes a constant analyte concentration. We consider 295 this case in Section III-A, where we will mathematically justify 296 the black-box model (5) by applying singular perturbation anal-297 ysis to the white-box model developed earlier. We will derive 298 the empirically observed black-box model (5). 299

Case 2 (Mass-transport-influenced kinetics): Here, the biosensor chemical kinetics are influenced by both mass transport and reaction rates. Therefore, the local concentration of analyte $A(x_1, x_2, x_3, t)$ varies over space and time. In Section III-B, we model the change in analyte concentration over time and space by a boundary value partial differential equation.

Why do analyte mass transport kinetics matter? We start with 306 the following motivating example. Fig. 3 shows quantitative pre-307 dictions of the change in the biosensor resistance per unit time 308 for various binding site densities and sample flow rates for high 309 310 analyte concentrations (100 pM) and low analyte concentrations 311 (10 fM). As shown in Fig. 3, at high analyte concentrations, the biosensor response is insensitive to flow rate. This corresponds 312 to the reaction-rate-limited kinetics (case 1). However, for low 313

analyte concentration and high binding site density, a high flow 314 rate is required to achieve a measurable response. This corre-315 sponds to mass-transport-influenced kinetics (case 2), [19]. It 316 is also apparent from Fig. 3 that a high binding site density is 317 essential for high sensitivity. With high binding site density, tar-318 get molecules collide more frequently with receptors, and are 319 thus captured more quickly. The greater the ratio of binding site 320 density to analyte concentration, the faster the response of the 321 biosensor. 322

A. Case 1: Reaction-Rate-Limited Kinetics

In this section, the chemical kinetics in the reaction-ratelimited regime (constant analyte concentration $A^* > 1 \,\mu$ M) are analyzed as a two-timescale dynamical system. We will use singular perturbation theory to approximate the time evolution of dimer concentration. 328

To determine the slow and fast modes of the nonlinear chemi-329 cal kinetics depicted in (3) and (4), we compute the eigenvalues 330 λ_i of the linearized version of (4). For typical parameter values 331 of the ICS biosensor in Tables II and III, $|\lambda_{7,8}| \gg |\lambda_{1,2,3,4,5,6}|$. 332 Therefore, species Y and Z decay at a rate much faster than the 333 other species. Accordingly define the fast species $\beta = \{Y, Z\}$ 334 and slow species $\alpha = \{B, C, D, S, W, X\}$. Let $g(\alpha, \beta)$ denote 335 the vector field of the fast variables and $f(\alpha, \beta)$ the vector field 336 of the slow variables. Equations (3) and (4) can now be expressed 337 as a two-timescale system [initial conditions $\alpha(0)$ and $\beta(0)$ are 338 specified next (4)] 339

$$\frac{d\alpha}{dt} = f(\alpha, \beta) \qquad \epsilon \frac{d\beta}{dt} = g(\alpha, \beta)$$
 (6)

where $\epsilon \approx 1/|\lambda_7| = 10^{-2}$ is chosen as the smallest time constant 340 of the governing differential equations [2]. 341

The following theorem uses basic singular perturbation theory, specifically Tikhonov's theorem, [2, Sec. 11.1], as well as the approximate relation $S \approx S(0)$ to simplify the aforementioned two-timescale nonlinear system. The resulting simplified system yields the evolution of biosensor conductance versus analyte concentration according to the modes described in Section II-C, namely, linear and exponential decays. 342

Theorem 3.1: Consider the chemical species dynamics depicted by the two-timescale system (6). Then, as $\epsilon \to 0$, the 350 dimer concentration D(t) converges to the trajectory $\overline{D}(t)$ defined by the following system: 352

$$\frac{d}{dt}\bar{D} = -\bar{D}(r_5 + f_6 A^*) + \left(f_5 C + \frac{r_6 f_7 X}{r_6 + r_7}\right) S(0).$$
(7)

More specifically, suppose the initial dimer concentration D(0) 353 at time t = 0 is within an $O(\epsilon)$ neighborhood of $\beta = h(\alpha)$, 354 where $h(\alpha)$ denotes the solution of the algebraic equation 355 $g(\alpha, \beta) = 0$ in (6). Then, for all time $t \in [0, T]$, |D(t) - 356 $\overline{D}(t)| = O(\epsilon)$, where T > 0 denotes a finite time horizon. 357

Theorem 3.1 exploits the two-timescale nature of the chemical kinetics (6) to arrive at an approximate equation (7) for 359 the dimer concentration D(t), which is within $O(\epsilon)$ of the true 360 solution. The proof follows from verifying the conditions of 361 Theorem 11.1 in [2, Sec.11.1], and is omitted due to lack of 362

363 space. However, here is some intuition. It can be shown that as $\epsilon \downarrow 0$, the fast dynamics approach the quasi steady state $h(\alpha)$ 364 defined in the theorem. This quasi steady state $h(\alpha)$ of the 365 fast variables β is then substituted in the slow dynamics in 366 (6), which results in the following approximate dynamics for 367 the slow species: $d\bar{\alpha}/dt = f(\bar{\alpha}, h(\bar{\alpha}))$. We are interested in a 368 specific component of $\bar{\alpha}$, namely, the approximate dimer con-369 centration \overline{D} , which can be shown to evolve according to (7). 370

371 We can now analyze the response of the biosensor to different analyte concentrations A^* . Discretizing (7) using Euler's 372 373 method with step size h > 0 yields

$$D_{n+1} = (1 - (r_5 + f_6 A^*)h) D_n + h \left(S(0) \left(\frac{f_5 C(r_6 + r_7) + r_6 f_7 X}{r_6 + r_7} \right) \right).$$
(8)

Therefore, the dimerconcentration of the biosensor D evolves 374 according to one of the following three modes, depending on 375 the concentration of the analyte A^* : 376

$$D_{n+1} = f^{\mathcal{M}}(D_n, A^*) + w_n$$

$$\mathcal{M} = \begin{cases} 1, & A^* \text{ is low: } f^1(D_n, A^*) = D_n + \kappa_0 \\ 2, & A^* \text{ medium: } f^2(D_n, A^*) = \kappa_1 D_n + \kappa_2 \\ 3, & A^* \text{ high: } f^3(D_n, A^*) = \kappa_3 D_n + \kappa_4 \end{cases}$$
(9)

where the noise w_n is defined similarly to (5). The constants κ_i 377 for $i \in \{1, 2, 3, 4\}$ are computed as 378

$$\kappa_1 = \kappa_3 = (1 - (r_5 + f_6 A^*)h)$$

$$\kappa_2 = \kappa_4 = h\left(S(0)\left(\frac{f_5 C(r_6 + r_7) + r_6 f_7 X}{r_6 + r_7}\right)\right). \quad (10)$$

Summary: We have shown that the dimer concentration 379 evolves according to three distinct modes that depend on the 380 analyte concentration. Using (9), since the conductance G is 381 directly proportional to dimerconcentration D, we arrive at the 382 black-box model (5) of Section II-C, which was based on ex-383 perimental observations. 384

B. Case 2: Mass Transport Kinetics 385

Here, we consider the second subcase where the ratio of 386 analyte concentration to binding site density is small [e.g., 387 $A/B = 1 \text{ pM}/10^9 = 10^{-21}$, see (2)]. Then mass transport ef-388 fects become the dominant criterion in achieving an acceptable 389 390 response rate of the biosensor to analyte. The analyte concentration is no longer a constant A^* , but a function of time and space 391 $A(x_1, x_2, x_3, t)$. In this section, the partial differential equation 392 governing the mass transport of analyte molecules is derived. 393

Analyte is transported to the reacting surface of the ICS 394 biosensor, by diffusion and flow, where it reacts with the immo-395 bilized receptors. The flow chamber used for the biosensor has 396 a rectangular cross section, and is illustrated in Fig. 4, where 397 the height of the chamber along the x_3 -axis is h = 0.1 mm. The 398 length of the chamber along the x_1 -axis is L = 6 mm and the 399 400 width of the chamber along the x_2 -axis is W = 2 mm.

It is shown in [20] that when the aspect ratio h/W is small 401 (e.g., less than 0.1), the variations in analyte concentration along 402



Fig. 4. Schematic of the flow chamber. The reactive surface is located at $x_3 = 0$. The solution containing the analyte enters at $x_1 = 0$ and flows along the x_1 -axis.

the width of a flow chamber are negligible. In the case of ICS 403 biosensor with flow chamber shown in Fig. 4, the aspect ratio is 404 0.05. So we can ignore the variations along the x_2 -axis and the 405 analyte concentration is $A(x_1, x_3, t)$. In the flow chamber, the 406 analyte concentration $A(x_1, x_3, t)$ is governed by the following 407 reaction-diffusion partial differential equation [5] 408

$$\frac{\partial A}{\partial t} = \gamma \left(\frac{\partial^2 A}{\partial x_1^2} + \frac{\partial^2 A}{\partial x_3^2} \right) - \upsilon \frac{\partial A}{\partial x_1} \tag{11}$$

where γ is the diffusivity constant of the analyte (e.g., $\gamma \approx$ 409 $10^{-6} \text{ cm}^2 \cdot \text{s}^{-1}$ for streptavidin or hCG) and v denotes the flow 410 rate of the sample containing the analyte. There are four bound-411 ary conditions that need to be considered. 412

1) The chamber boundary at $x_3 = h$ is reflective and the mass 413 flux must equal zero. This yields the Neumann boundary 414 condition 415

$$\left. \frac{\partial A}{\partial x_3} \right|_{(x_1, x_3 = h, t)} = 0. \tag{12}$$

2) At the biomimetic surface, $x_3 = 0$, the mass flux must 416 equal the time rate of change of the concentration of the 417 species that combine with a. This results in the Neumann 418 boundary condition 419

$$\frac{\partial A}{\partial x_3}\Big|_{(x_1,x_3=0,t)} = -\frac{1}{\gamma} \left(\frac{\partial X}{\partial t} + \frac{\partial W}{\partial t} + \frac{\partial Z}{\partial t} \right). \quad (13)$$

The chemical kinetics $\partial X/\partial t$ and $\partial W/\partial t$ are defined in 420 (4).421

3) At the entry to the flow cell, $x_1 = 0$, the analyte concen-422 tration is equal to the injection concentration \overline{A} , and at 423 $x_1 = L$, where the analyte exits, the mass flux is zero. 424 These yield the third (Dirichlet) and fourth (Neumann) 425 boundary conditions 426

$$A(x_1 = 0, x_3, t) = \bar{A} \qquad \frac{\partial A}{\partial x_1}\Big|_{(x_1 = L, x_3, t)} = 0.$$
(14)

Summary: The analyte concentration $A(x_1, x_3, t)$ is obtained 427 by solving (11) subject to mixed Neumann and Dirchlet bound-428 ary conditions (12)-(14). 429

C. Model Evaluation

How good are the aforementioned models in predicting the 431 ICS biosensor response? We conducted experiments on the ICS 432 biosensor for detecting streptavidin at concentrations of 10 and 433 100 fM, and 10 pM. Fig. 5 illustrates the highly sensitive re-434 sponse of the biosensor and how this response depends on the 435



Fig. 5. (a) Response of ICS sensor for the concentrations shown and 150 $\mu L/min$ flow rate. When the flow stops (indicated by arrows in the figure), the response stops at all concentrations. This is due to analyte depletion at the sensor surface. (b) Dependency of response of sensor to flow rate (black dots). The lines (purple) through the data points are predicted by the model. The straight line at 150 Ω/s is the high flow response limit. The red diamonds are phosphate buffer saline (PBS) controls. (c) Predicted and experimental titration curves for the ICS sensor response to streptavidin in the range 1–100 fM at 150 $\mu L/min$. The triangles are experimental data and the diamonds are from the model.

analyte flow rate. Fig. 5(a) shows the experimentally observed 436 increase in biosensor resistance for flow rate $v = 150 \,\mu\text{L/min}$. It 437 shows that as the analyte concentration is increased, the biosen-438 sor exhibits faster response. It is remarkable that the biosensor 439 responds to concentrations as low as 10 fM. To validate this 440 441 experimental response, several tests were conducted in which a 442 bolus of streptavidin at 10 fM, 100 fM, or 10 pM was added to the feed line, requiring 20 min to reach the sensor. The line was 443 operated at a constant flow rate of $150 \,\mu$ L/min. We computed the 444

"purge time" required at this flow rate for the bolus to purge the 445 residual buffer from the line. Our experiments show that at this 446 "purge time," the resistance started to increase. When the flow 447 was stopped, the resistance increase stopped, as depicted by the 448 arrows in Fig. 5(a). Restarting the flow caused the resistance 449 rise to recommence. 450

The aforementioned experimentally measured response rate 451 of the biosensor was compared with that predicted by our model. 452 We computed the predicted response as follows. The mass trans-453 port effects were computed by solving (11) subject to boundary 454 conditions (12)–(14) via the finite-element method on the rect-455 angular flow cell shown in Fig. 4. The chemical kinetics were 456 computed by solving (4) numerically. This yields the dimer 457 concentration D(t) in (4) and also the biosensor conductance 458 G. Fig. 5(b) shows the experimentally measured response rate 459 (black dots) to 10 fM streptavidin at various flow rates from 460 0 to 200 μ L/min. Also shown (in purple) is the theoretical re-461 sponse rate predicted by our model. As can be seen by eye-462 balling the plots, the predicted performance of the biosensor 463 closely matches the experimental performance. Fig. 5(b) shows 464 the experimental and predicted response rate in the reaction-465 rate-limited region of operation. Finally, Fig. 5(c) shows the 466 predicted and experimental response rate in the range of 0-467 100 fM streptavidin. It confirms that the biosensor response rate 468 increases with analyte concentration. 469

IV. SIGNAL PROCESSING WITH BIOSENSOR

Our goal in this section is to describe how the measurements 471 from the biosensor can be used to detect the presence and con-472 centration of analytes. Today's generation of ICS biosensor has 473 electrodes of 1 mm radius comprising millions of individual 474 gramicidin channels. The measured current is of the order of 475 microamperes. The measurement noise is insignificant (apart 476 from a slow baseline drift). So, for the ICS biosensor, the con-477 centration of the analyte can be determined straightforwardly 478 from the three dynamic modes described in (5). It is a future 479 goal to miniaturize these electrodes. Electrode sizes of 1 μ m 480 radius comprise only a few ion channels. The current pulses 481 from individual channels can be resolved and the biosensor 482 records a finite-state "digital" output. The arrival of individual 483 analyte molecules can then be detected at individual electrodes. 484 This allows for exploitation of the analyte flow equations in 485 Section III-B for measurements at multiple electrodes result-486 ing in enhanced sensitivity. The noise levels are substantial and 487 careful modeling of the noise distribution is required. 488

Construction of ICS biosensors with microelectrodes is the 489 subject of our on-going research. Here, we provide a proof of 490 concept of the signal processing capabilities by using a sim-491 pler biosensor setup, see [21] for experimental details. For ex-492 perimental convenience, we used a covalently linked dimer of 493 gramicidin ion channels (called bisgramicidin A) incorporated 494 into an untethered bilayer membrane excised from a giant lipid 495 vesicle seen in Fig. 6. The bilayer is supported over the 1 μ m 496 diameter opening of a micropipette as shown in Fig. 7. 497

With the biosensor setup shown in Fig. 7, the contact area 498 between the micropipette and liposome contains only 2–5 bis-499



Fig. 6. (Left) Fluorescence image of biosensor's horizontal optical section shows the bisgramicidin A channels labeled using fluorescein isothiocyanate (FITC) and identified by the green color. (Right) Phase-contrast image of the same horizontal slice shows the overall shape of the biosensor.



Fig. 7. Photograph of glass micropipette and liposome, with block diagram of the electrical detection scheme. The solution in the recording pipette was 0.5 M KCl with the liposomes suspended in a 0.5-M NaCl solution. The conductance of bisgramicidin channels under these conditions is approximately 20 pS.

gramicidin channels. So the measured current is of the order 500 of tens of picoamperes and measurement noise becomes a 501 significant issue. The combined response of these channels 502 yields a finite-state signal that can be modeled as a finite-state 503 Markov chain (see [21] for details). The current pulses that 504 generate this finite-state signal are thought to arise from con-505 formational interconversion in the bisgramicidin A secondary 506 structure [22]. The measured biosensor signal can be modeled as 507 a noisy finite-state Markov chain, i.e., a hidden Markov model 508 (HMM) [15]. Modeling the noise is a challenging task. It arises 509 from thermal noise, the antialiasing effect from sampling, and 510 an open channel noise with its power proportional to the inverse 511 of frequency. Fig. 8 shows the power spectral density of a typi-512 cal sequence of biosensor recordings, and shows that the power 513 decreases at a rate of -10 dB/dec at low frequencies, indicating 514 the presence of 1/f noise. This 1/f noise is discussed in other 515 studies of bisgramicidin A ion channels, see [23]. To model 516 this correlated noise process, we used an autoregressive (AR) 517 Gaussian process that comprises white Gaussian noise process 518 W_k filtered by an all-pole filter, see [21] for the use of Ljung-box 519 520 test for model adequacy.

Having verified the adequacy of the HMM for representing
the biosensor current, it is straightforward to construct an HMM
maximum-likelihood classifier to detect analyte molecules. We



Fig. 8. Power spectral density of biosensor response clearly shows the 1/f open channel noise and the antialiasing effect.

refer to [21] for details of the HMM classifier equations and 524 performance of the biosensor on experimental data. 525

V. CONCLUSIONS AND EXTENSIONS 526

In this paper, we constructed models for the electrical, chem-527 ical, and analyte mass transport dynamics of the ICS biosen-528 sor. The chemical kinetics of the biosensor were modeled as a 529 two-timescale nonlinear dynamical system in the reaction-rate-530 limited case. Using singular perturbation theory, we explained 531 mathematically the experimentally observed behavior of the 532 biosensor to analyte concentration. For low analyte concentra-533 tions, mass transport dynamics became the dominant design 534 constraint. By comparing with the experimental response, we 535 showed that the mass transport flow model coupled with chem-536 ical kinetics accurately predict the biosensor response. Finally, 537 for micro-sized electrodes, we described how statistical sig-538 nal processing algorithms can be use to classify the analyte 539 concentration. 540

When employing antibodies or other well-defined receptors, 541 stochastic detection in conjunction with spatial analysis across 542 an electrode array can yield improved sensitivity in the biosen-543 sor. An extension of this study is to examine the coherence of 544 channel noise across such an array of electrodes. We anticipate 545 an improvement in detection threshold proportional to N rather 546 than \sqrt{N} , where N is the number of independently read elec-547 trodes in the array. Such enhanced versions of the biosensor 548 will yield performance closer to the capabilities of antennae in 549 moths and the olfaction receptor epithelia in dogs. 550

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