

1 Molecular Counting with Localization Microscopy: A Redundant 2 Labeling Approach

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Abstract

Super-resolved localization microscopy (SLM) has the potential to serve as an accurate, single-cell technique for counting the abundance of intracellular molecules. However, the stochastic blinking of single fluorophores can introduce large uncertainties into the final count. Here we provide a theoretical foundation for applying SLM to the problem of molecular counting in such a way as to mitigate errors introduced by stochastic blinking. We show that by redundantly tagging single-molecules with multiple blinking fluorophores, the accuracy of the technique can be enhanced by harnessing the central limit theorem. The coefficient of variation (CV) then, for the number of molecules M estimated from a given number of blinks B , scales like $\sim 1/\sqrt{N_l}$, where N_l is the mean number of labels on a target. As an example, we apply our theory to the challenging problem of quantifying the cell-to-cell variability of plasmid copy number in bacteria.

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9 I. INTRODUCTION

10 Cell biology is becoming increasingly quantitative with advances in light microscopy strongly
11 driving this trend. Beyond imaging structure, significant effort has been put into developing
12 microscopy based approaches to determining the abundance of proteins and nucleic acids
13 in cells [1, 2]. Molecular counting experiments can provide insight into cellular structure
14 and define the stoichiometry of interacting protein complexes. Moreover, since microscopy
15 provides information at the single-cell level, it may be used to study stochastic variation
16 within a population due to varying levels of mRNA and protein copy number, which is
17 inaccessible to bulk techniques [3]. This variability is thought to be a crucial component of
18 many biological processes such as cellular differentiation and evolutionary adaptation [4, 5].

19 A fluorescence based approach to molecular counting would be particularly powerful in
20 single-cell ‘omics’ applications where a low level, such as trace amounts of protein, DNA, or
21 RNA, must be detected [6, 7]. A reduction or even elimination of the amplification stage
22 prior to sequencing of DNA or RNA could greatly increase the accuracy and reliability of
23 single-cell genomic analyses. And since fluorescence microscopy is less susceptible to errors
24 arising from protein size or abundance than techniques like mass spectroscopy [8], it could
25 hold a significant advantage for single-cell proteomics.

26 Most conventional microscopy techniques either rely upon observing the step-wise pho-
27 tobleaching of fluorescent labels or on calibrating the fluorescence intensity to a standard
28 [1, 2, 9]. While these two methods have provided valuable insight into a range of cellular
29 phenomena, both have their limitations. Step-wise photobleaching can only be used to iden-
30 tify small numbers of molecules (roughly < 10). And intensity measurements, although able
31 to quantify the number of more abundant molecules, are hindered by stochastic variation in
32 photon emission, photodepletion and collection efficiency, and are limited by the dynamic
33 range of the detection camera. Likewise, both techniques have difficulties when observing
34 diffraction limited fine structures due to overlapping signal from neighbouring features.

35 Super-resolved localization microscopy (SLM), which include techniques such as PALM
36 [10] and dSTORM [11], could provide an alternative approach that would not suffer from
37 these limitations. SLM can produce images of structural detail an order-of-magnitude finer
38 than diffraction limited techniques. The method relies on precisely localizing the spatial po-
39 sition of single, fluorescent labels attached to an assembly of target molecules. This typically

40 requires the use of photo-convertible or photo-activatable fluorophores that can be induced
41 to blink in such a way that only a random subset of the labels are visible during each frame
42 [12, 13]. For a sufficiently sparse image, each diffraction limited spot should be sufficiently
43 well separated, and the subset of fluorophores may be localized with a precision that scales
44 like $\sim 1/\sqrt{P}$, where P is the mean number of photons collected from a single blink of a
45 fluorophore. Tens of thousands of frames are typically acquired, the spatial coordinates of
46 the fluorophores within each frame extracted, and the resulting data from the stack rendered
47 into a final image.

48 Since SLM measures discrete blinks from single fluorescent labels, it essentially provides
49 a digital approach to molecular counting, compared to conventional techniques that measure
50 the overall amplitude of a signal, and are akin to an analog method [14–16]. However, there
51 are several challenges to obtaining accurate counts with SLM, most notably, accounting for
52 multiple blinks from a single fluorophore and the inefficiency with which the fluorophores
53 photo-activate or photo-convert [17, 18]. Both issues lead to an inaccuracy in estimating
54 the total number of molecules [15, 16, 19], and there has been much effort to mitigate these
55 difficulties [14, 16, 20–25].

56 In this manuscript, we lay out a mathematical foundation for estimating molecular num-
57 ber and the accuracy of such estimates from SLM data. While the stochastic blinking of the
58 fluorophores can introduce uncertainty when translating between the number of localizations
59 and the number of molecules, we show how this uncertainty can be reduced by labeling single
60 molecules with multiple labels. As an example, we apply our theory to design an experiment
61 that measures the cell-to-cell variability of plasmid copy number in bacteria (a task that has
62 proven to be surprisingly difficult [26]).

63 II. RESULTS

64 A. Counting single molecules from blinking fluorophores

65 Let’s begin by calculating the conditional probability distribution $P(B|N)$ for observing B
66 blinks (or localizations) from a set of N fluorophores during a measurement time T_M . We
67 assume the only information available is the total number of blinks B , and ignore any spatial
68 information contained within the data that might enable us to differentiate one fluorophore

69 from another. In the simple case of a single emitter, the probability $P(B|N)$ is often well
70 satisfied by a geometric distribution [16]:

$$P(B|N = 1) = (1 - e^{-1/\lambda})e^{-B/\lambda}, \quad (1)$$

71 where λ is the characteristic number of blinks of a particular fluorophore within the inter-
72 val T_M . From this relationship we generalize to the case of N fluorophores to obtain the
73 distribution

$$P(B|N) = \binom{B + N - 1}{N - 1} (1 - e^{-1/\lambda})^N e^{-B/\lambda}, \quad (2)$$

74 where the prefactor accounts for the number of ways that N fluorophores, each blinking some
75 B_i times, can yield $\sum_{i=1}^N B_i = B$ blinks. The mean and variance of Eq. 2 (see Appendix A)
76 are:

$$\mu_B = \frac{N}{(e^{1/\lambda} - 1)}, \quad (3)$$

77 and

$$\sigma_B^2 = \frac{\mu_B^2}{N} e^{1/\lambda}, \quad (4)$$

78 respectively.

79 Up until this point, we have been considering the conditional probability distribution
80 $P(B|N)$, which, to reiterate, is the probability of observing B blinks when there are N
81 fluorophores. However, we wish to know the probability of there being N fluorophores when
82 we observe B blinks, or $P(N|B)$. Bayes' Theorem connects these two expressions

$$P(N|B) = \frac{P(B|N)P(N)}{P(B)}. \quad (5)$$

83 If we have no prior knowledge of the distribution of fluorophores in our sample we may
84 set $P(N)$ as a constant. This yields the maximum likelihood (ML) approximation to the
85 posterior distribution $P(N|B)$. The two distributions are then proportional $P(N|B) \propto$
86 $P(B|N)$.

87 It is customary to define a log likelihood function $\mathcal{L}(N, B) = -\ln P(N|B)$. For a sharply
88 peaked, symmetric distribution, the maximum with respect to N (i.e., $\partial\mathcal{L}(N, B)/\partial N|_{\mu_N} =$
89 0) should roughly correspond to the mean number of molecules:

$$\mu_N = B(e^{1/\lambda} - 1). \quad (6)$$

90 Likewise, we can obtain the variance in the estimated number of molecules, which provides
91 the accuracy of the estimate, by rewriting the conditional probability and Taylor expanding
92 as follows:

$$P(N|B) = e^{-\mathcal{L}(N,B)} \propto e^{-\frac{1}{2} \frac{\partial^2 \mathcal{L}}{\partial N^2} \Big|_{\mu_N} (N - \mu_N)^2}. \quad (7)$$

93 In the exponent of Eq. 7, we identify the variance σ_N^2 from $\sigma_N^{-2} = \partial^2 \mathcal{L}(N, B) / \partial N^2 \Big|_{\mu_N}$ to
94 yield

$$\sigma_N^2 = \frac{\mu_N^2}{B} \frac{e^{1/\lambda}}{e^{1/\lambda} - 1}. \quad (8)$$

95 For single fluorophores that blink multiple times during the measurement (i.e., the limit
96 $\lambda \gg 1$), Eq. 6 simply reduces to the intuitive expression $\mu_N = B/\lambda$, which states that the
97 most likely number of fluorophores is equal to the measured number of blinks divided by the
98 mean number of blinks per fluorophore. In this limit, Eqs. 6 and 8 yield a Poisson distribution
99 with $\sigma_N^2 = \mu_N$, and the coefficient of variation (CV), which quantifies the variability of the
100 estimate relative to the mean ($\eta \equiv \sigma_N / \mu_N$), is simply $\eta = 1/\sqrt{\mu_N}$.

101 B. Accounting for multiple labels on a target

102 There are a myriad of labeling techniques in cell biology and the correspondence between
103 the number of fluorophores and the number of target molecules is typically not one to
104 one. For instance, immunolabeled molecules will contain several dyes on each antibody
105 and covalently labeled proteins will often be tagged at multiple residues. The probability of
106 having N fluorophore labels in total when there are M target molecules, each with h possible
107 sites where a fluorophore may bind (or hybridize), is given by the binomial distribution

$$P(N|M) = \binom{hM}{N} \theta^N (1 - \theta)^{hM - N}, \quad (9)$$

108 where θ denotes the fractional occupancy. Note that hM is the maximum number of labels
109 possible, if we ignore all non-specific labeling, and that the fractional occupancy θ ranges
110 from $0 \leq \theta \leq 1$.

111 C. Distribution of blinks within a population

112 We can now combine Eqs. 2 and 9 as follows:

$$P(B|M) = \sum_N P(B|N)P(N|M), \quad (10)$$

113 to derive the conditional probability distribution for observing B blinks from a population
 114 of M fluorescently labeled molecules. While the full sum is quite cumbersome, although
 115 straightforward to evaluate numerically, the moments of Eq. 10 are analytically tractable.
 116 For instance, the first and second moments may be found by multiplying both sides of Eq. 10
 117 by $\sum_B B$ or $\sum_B B^2$, respectively, and evaluating the summations. The first moment is the
 118 mean number of blinks

$$\tilde{\mu}_B = \frac{M\theta h}{e^{1/\lambda} - 1}, \quad (11)$$

119 which can be combined with the second moment to obtain the variance

$$\tilde{\sigma}_B^2 = \frac{\tilde{\mu}_B^2}{M\theta h} (e^{1/\lambda} + 1 - \theta). \quad (12)$$

120 However, we wish to estimate the mean and variance in the estimate of the number of
 121 molecules after having measured B blinks. While a more formal derivation is provided in
 122 Appendix B, the ML estimate for the mean can simply be obtained by substituting $\tilde{\mu}_B \rightarrow B$
 123 and $M \rightarrow \tilde{\mu}_M$ into Eq. 11:

$$\tilde{\mu}_M = \frac{B(e^{1/\lambda} - 1)}{\theta h}. \quad (13)$$

124 In the limit $\lambda \gg 1$, Eq. 13 again yields an intuitive result for the expected number of
 125 molecules $\tilde{\mu}_M = B/(\lambda\theta h)$.

126 The variance, on the other hand, is more challenging to evaluate, but it can be estimated,
 127 similar to how one estimates the propagation of errors in a measurement (see Appendix C).
 128 If we assume the distribution $P(M|B)$ is peaked about the mean $\tilde{\mu}_M$, then we may use the
 129 following expression for the Fisher information matrix [27]:

$$\tilde{\sigma}_M^2 = \left(\frac{\partial \tilde{\mu}_M}{\partial B} \right)^2 \tilde{\sigma}_B^2, \quad (14)$$

130 to yield our final result for the ML estimate of the variance

$$\tilde{\sigma}_M^2 = \frac{\tilde{\mu}_M^2}{B} \frac{(e^{1/\lambda} + 1 - \theta)}{e^{1/\lambda} - 1}. \quad (15)$$

131 In the limit $\lambda \gg 1$, this yields the simpler expression $\tilde{\sigma}_M^2 = \tilde{\mu}_M^2(2 - \theta)\lambda/B$, and the CV for
 132 this process is simply

$$\tilde{\eta}^2 = \frac{1}{\tilde{\mu}_M} \frac{(2 - \theta)}{\theta h}, \quad (16)$$

133 which can, when $\theta h > 2 - \theta$, reach the sub-Poissonian limit scaling like one over the square
 134 root of the mean number of labels per molecule $\tilde{\eta} \propto 1/\sqrt{N_l}$, where $N_l \equiv \theta h$. This scaling,
 136 of course, is simply a result of the central limit theorem.

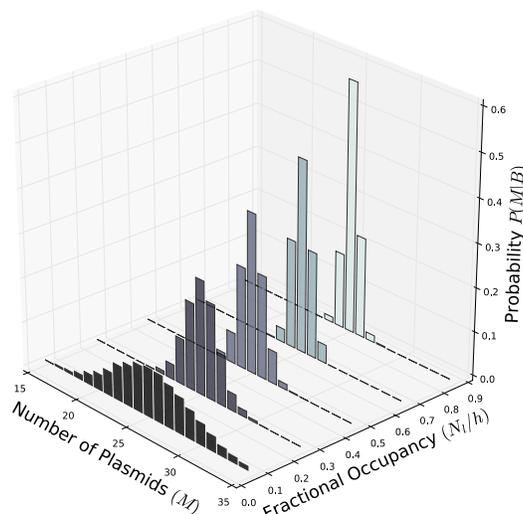


FIG. 1. The simulated probability distribution $P(M|B)$ for ($M = 25$, $\lambda = 2$, $h = 96$) at fractional occupancies ($N_l/h = 0.05, 0.25, 0.45, 0.65, 0.85$) showing a sharper distribution (i.e., less uncertainty) at increasing occupancy.

137 III. CELL-TO-CELL VARIABILITY OF PLASMID COPY NUMBER

138 To illustrate the utility of our approach, we consider the problem of counting plasmids
139 in single bacterial cells. Plasmids are circular, extra-chromosomal segments of DNA that
140 often confer a selective advantage, such as a resistance to antibiotics, to their host. Plasmids
141 are also a relatively simple way to introduce genes into a cell making them an invaluable
142 tool throughout molecular and synthetic biology. An important feature of a plasmid is its
143 copy number. If a plasmid is harbouring a gene one wishes to express at a controlled level,
144 variations in plasmid number will likely lead to varying levels of expression. While bulk
145 techniques such as qPCR can place bounds on the average plasmid copy number, it has
146 proven extremely difficult to quantify the copy number distribution within a population
147 [26].

148 Localization microscopy could provide a way to measure the cell-to-cell variability in
149 copy number. Super resolved localization microscopy images of a high-copy number ColE1
150 plasmid were recently obtained in fixed *E. coli* bacteria [28]. Atto-532 labeled DNA probes
151 were annealed via DNA fluorescence in situ hybridization (FISH) to an array of LacO sites
152 (256 sites) introduced in the target plasmids, then imaged by dSTORM. Furthermore, both
153 the mean number of blinks λ and the fractional occupancy θ could be obtained from *in vitro*

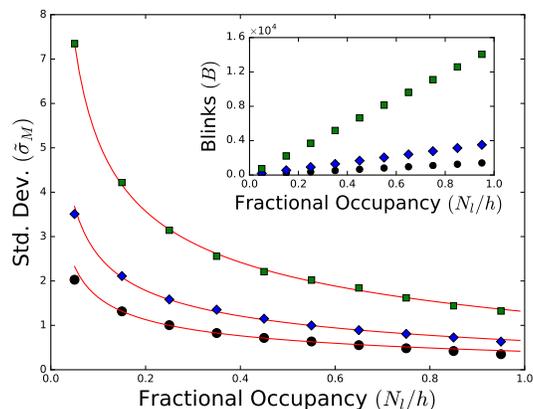


FIG. 2. Uncertainty in the number of molecules vs. fractional occupancy for $M = 10$ (circles) , 25 (diamonds), and 100 (squares), $\lambda = 2$ and $h = 96$. Solid lines are a theoretical estimate from Eq. 15. The insert shows the increase in the expected number of observed blinks, for these parameters, with increasing fractional occupancy.

154 measurements (from photoactivation of sparse samples of the dye and from photobleaching
 155 experiments on the hybridization of the probes to an array of the target sequence, respec-
 156 tively).

158 Here we consider targeting a 96 site array (a 96-TetO array, for instance, is commonly
 159 available [29]) to lessen the effects of the insert on the replication dynamics of the plas-
 160 mid [30]. Figure 1 shows the probability distribution $P(M|B)$ for this hypothetical system.
 161 We've chosen $M = 25$ for illustrative purposes, but the qualitative results remain similar
 162 for different plasmid number (i.e., for increasing fractional occupancies, $N_l/h = \theta$, the dis-
 163 tribution becomes increasingly peaked around the expected value). Figure 2 shows that as
 164 more blinks are observed, due to an increased fractional occupancy, for the same number
 165 of plasmids ($M = 10, 25, 100$), the error in the estimate of M rapidly decreases. As more
 166 probes associate with the plasmids, the coefficient of variation decreases like $\sim 1/\sqrt{N_l}$, and
 167 can be made to drop well below the Poisson limit $1/\sqrt{M}$ (see Fig. 3). This is illustrated
 168 for a range of plasmid number (again, $M = 10, 25, 100$). For $M = 25$, for instance, and
 169 a reasonable fractional occupancy as might be achieved by DNA FISH, say 20%, the error
 170 in a single-cell count would be only ± 1 -2 plasmids. Unfortunately, the efficiency at which
 171 the probes hybridize in DNA FISH experiments is always hampered by the competing com-
 172 plementary DNA. Perhaps by employing peptide nucleic acid (PNA) probes [31], devoid of

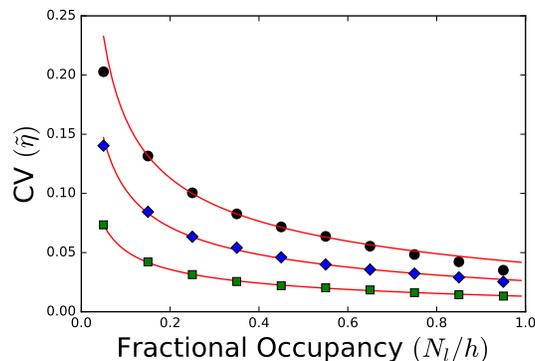


FIG. 3. Coefficient of variation ($\tilde{\eta}$) vs. fractional occupancy (N_l/h) for different plasmid (molecule) number: $M = 10$ (circles), 25 (diamonds), 100 (squares) ($\lambda = 2$ and $h = 96$). The solid lines are the theoretical estimate from Eq. 16. At, roughly, $M = 10$ the theory begins to deviate from the simulated results.

173 the negative charge along their backbone, the fractional occupancy could be enhanced to
178 further reduce the uncertainty.

176 IV. DISCUSSION

177 The redundant labeling approach we present in this manuscript makes use of the central-limit
178 theorem to improve on the accuracy of a molecular count, achieving a $\sqrt{N_l}$ improvement in
179 the uncertainty of the estimated count (where N_l is the mean number of labels per molecule).
180 Our approach relies upon an accurate measure of two parameters: the mean number of blinks
181 from a single fluorophore λ during the measurement time and the fractional occupancy θ .
182 Let's assume that *in vitro* measures of these parameters are accurate. The parameter λ can
183 easily be obtained from imaging single blinking fluorophores sparsely attached to a coverslip.
184 Obtaining the fractional occupancy, however, is more challenging. One method is to count
185 photobleaching steps of single labeled probes bound to a target. In our plasmid example,
186 the actual 96-TetO repeat target is much too large for such an approach, but it's reasonable
187 to assume that a smaller (say, 10-15 repeat target) would extrapolate. While this would
188 provide the full distribution of occupancy, a simpler strategy is to measure the resulting
189 ratio of plasmid DNA to fluorophore labels (by absorption spectroscopy and fluorometry,
190 respectively). The fractional occupancy can then be backed out of the underlying binomial
191 distribution.

192 However, as mentioned, many fluorophores do not efficiently photo-activate or -convert.
193 One might be able to account for this aspect of the photophysics by quantifying the
194 fractional occupancy using DNA origami [32]. For instance, in our plasmid example, an
195 array of TetO sequences that could be spatially resolved by localization microscopy (e.g.,
196 patterned on a grid) would serve as a template. Inefficient photo-activation or -switching will
197 simply lead to a reduced, measure of the fractional occupancy. Given a sufficient number of
198 hybridization sites h , this should account for any underestimation in the molecular number
199 due to inefficient photoswitching. In fact, an added advantage of labeling the actual plasmids
200 with multiple labels is that the redundancy increases the odds that a signal will be received
201 from each molecule. Finally, the reliability of *in vitro* measurements of the theoretical
202 parameters could be tested. For instance, the fractional occupation could alternatively
203 be measured *in vivo* by working with a low copy plasmid that could be spatially resolved
204 via conventional microscopy, then performing a photobleach experiment to determine the
205 number of probes hybridized to a single plasmid.

206 A redundant labeling approach is well adapted for counting plasmids because standard
207 techniques for detecting specific DNA sequences, such as DNA FISH, require labeling with
208 many fluorophore conjugated probes. However, the example is rather specialized, and it's
209 often not feasible to attach multiple fluorophores to a single-molecule, such as when directly
210 expressing fluorescently tagged proteins. On the other hand, standard immunolabeling tech-
211 niques regularly target proteins with multiply labeled, fluorescently conjugated antibodies
212 in order to achieve good signal intensity. Redundant labeling would reduce the uncertainty
213 in quantifying the number of molecular components within diffraction limited clusters or
214 aggregates via this commonly employed imaging technique.

215 **Appendix A: Negative binomial distribution**

216 Identifying Eq. 2 as a negative binomial distribution, the mean and variance can easily be
217 derived from the moment generating function:

$$\Gamma(t) = \frac{(pe^t)^N}{[1 - (1 - p)e^t]^N}, \quad (\text{A1})$$

218 where t is a dummy variable and, for consistency with Eq. 2, $p = 1 - e^{-1/\lambda}$. The k^{th} moment
219 is solved for by evaluating $\partial^k \Gamma(t) / \partial t^k \Big|_{t \rightarrow 0}$. From the first two moments, we once again obtain

220 Eqs. 3 and 4 for the mean and variance, respectively.

221 **Appendix B: Derivation of the mean number of plasmids**

222 To derive equation 13, we begin by expressing $P(M|B)$ analogous to Eq. 10 as

$$P(M|B) = \sum_N P(M|N)P(N|B). \quad (\text{B1})$$

223 To calculate the mean, we can multiply both sides by $\sum_M M$ such that

$$\tilde{\mu}_M = \sum_N \left(\sum_M MP(M|N) \right) P(N|B) \quad (\text{B2})$$

224 We approximate the term in brackets with the ML estimate of the expectation value of
225 $P(M|N)$, which is $N/(\theta h)$. This leaves

$$\tilde{\mu}_M = \frac{1}{\theta h} \sum_N NP(N|B), \quad (\text{B3})$$

226 where the remaining sum is identified as μ_N . Substituting the expression we derived in Eq. 6
227 yields Eq. 13.

228 **Appendix C: Accuracy of ML estimate**

229 If we Taylor expand the log likelihood function $\mathcal{L}(M, B) = -\ln P(M|B)$, assuming the
230 distribution to be peaked about $\tilde{\mu}_B$, we can relate the likelihood function to the variance in
231 the measured number of blinks:

$$\tilde{\sigma}_B^{-2} = \partial^2 \mathcal{L}(M, B) / \partial B^2 \Big|_{\tilde{\mu}_B}. \quad (\text{C1})$$

232 However, we are interested in calculating the variance in the number of molecules $\tilde{\sigma}_M^2$, so let's
233 assume that the probability distribution $P(M|B)$ is also peaked about $\tilde{\mu}_M$, and approximate
234 its functional dependence as a Gaussian centred at $\tilde{\mu}_M$ with variance $\tilde{\sigma}_M^2$ [27]. In this case,
235 the log likelihood function may be expressed as follows:

$$\mathcal{L}(M, B) = -\frac{(M - \tilde{\mu}_M)^2}{2\tilde{\sigma}_M^2} - \frac{1}{2} \ln \tilde{\sigma}_M^2. \quad (\text{C2})$$

236 Since $\tilde{\mu}_M$ and $\tilde{\sigma}_M^2$ are both functions of B , we can evaluate the second derivative of Eq. C2
237 to obtain:

$$\frac{\partial^2 \mathcal{L}(p, B)}{\partial B^2} \Big|_{\tilde{\mu}_B} \approx \left(\frac{\partial \tilde{\mu}_M(B)}{\partial B} \right)^2 \Big|_{\tilde{\mu}_B} / \tilde{\sigma}_M^2(B) \Big|_{\tilde{\mu}_B}. \quad (\text{C3})$$

238 Combining this result with Eq. C1 and solving for $\tilde{\sigma}_M^2$ yields Eq. 14.

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