Identification of multiple kinetic populations of DNA-binding proteins in live cells

Running title: Measuring binding lifetimes in cells

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ABSTRACT

Understanding how multi-protein complexes function in cells requires detailed quantitative understanding of their association and dissociation kinetics. Analysis of the heterogeneity of binding lifetimes enables interrogation of the various intermediate states formed during the reaction. Single-molecule fluorescence imaging permits the measurement of reaction kinetics inside living organisms with minimal perturbation. However, poor photo-physical properties of fluorescent probes limit the dynamic range and accuracy of measurements of off rates in live cells. Time-lapse single-molecule fluorescence imaging can partially overcome the limits of photobleaching, however, limitations of this technique remain uncharacterized. Here, we present a structured analysis of which timescales are most accessible using the time-lapse

imaging approach and explore uncertainties in determining kinetic sub-populations. We demonstrate the effect of shot noise on the precision of the measurements, as well as the resolution and dynamic range limits that are inherent to the method. Our work provides a convenient implementation to determine theoretical errors from measurements and to support interpretation of experimental data.

STATEMENT OF SIGNIFICANCE

Measuring lifetimes of interactions between DNA-binding proteins and their substrates is important for understanding how they function in cells. In principle, time-lapse imaging of fluorescently-tagged proteins using single-molecule methods can be used to identify multiple sub-populations of DNA-binding proteins and determine binding lifetimes lasting for several tens of minutes. Despite this potential, currently available guidelines for the selection of binding models are unreliable, and the practical implementation of this approach is limited. Here, using experimental and simulated data we identify the minimum size of the dataset required to resolve multiple populations reliably and measure binding lifetimes with desired accuracy. This work serves to provide a guide to data collection, and measurement of DNA-binding lifetimes from single-molecule time-lapse imaging data.

INTRODUCTION

Understanding fundamental processes of life requires characterization of the kinetics of interactions between biological molecules. At single-molecule levels, these systems often exhibit kinetic heterogeneity that is inherent to the presence of multiple intermediate states (1-17). Advances in single-molecule imaging have enabled the detection and characterization of heterogeneous sub-populations in reactions conducted *in vitro* as well as, *in vivo*. Ultimately, these investigations enable the construction of detailed molecular mechanisms to explain how various biomolecular interactions proceed.

Compared to *in vitro* studies, live-cell investigations offer the key advantage of studying biochemical reactions at physiological conditions that can be difficult to reconstitute. Single-molecule live-cell imaging commonly relies on fluorescent proteins that are genetically fused to the protein of interest (Fig. 1A) (18-22). Tracking the fluorescence signal of thousands of molecules, one molecule at a time, enables the building of physical models, from which physical parameters such as diffusion constants and detachment rates from DNA can be determined. Where detachment rates are concerned, the trajectory lengths of thousands of molecules are aligned to obtain a cumulative residence time distribution (CRTD). At the single-molecule level, the dissociation of a protein from its substrate is a stochastic process. This phenomenon can be adequately described as a two-state kinetic model with the interconversion of populations being modelled as a Poisson process. The resulting CRTD can be fit to exponential functions to obtain decay rates. In the case of a fluorescently tagged protein where loss of fluorescence is attributable to either dissociation, or photobleaching of the chromophore, the decay rate represents a combination of dissociation rates and photobleaching rate (Fig. 1B-C) (23).

FIGURE 1 Experimental approach for characterizing kinetic heterogeneity of protein binding
in live cells using single-molecule fluorescence imaging. (A) The protein of interest is tagged
with a fluorescent protein. When the protein binds to DNA substrate, its fluorescence signal
appears as a diffraction-limited focus that can be tracked in real time. Subsequent dissociation
results in the disappearance of the focus and a redistribution of fluorescence signal throughout
the cell. Yellow outlines illustrate the bacterial cell membrane. (B) The loss of fluorescence is
attributable to either dissociation, or photobleaching of the chromophore. (C) Cumulative
residence time distribution (CRTD) constructed from binding durations of thousands of
molecules. Fitting the exponential function (Eq. 1) to CRTD yields an effective rate k_{eff}, which
is the sum of off rate (k_{off}) of the protein of interest and photobleaching rate (k_b) of the
fluorescent probe (23). (D) To deconvolute k_b and k_{off}, excitation and integration durations (τ_{int})
can be spaced with various dark intervals (τ_d). (E) Through exponential analyses, CRTDs
obtained at various intervals result in $k_{eff}\tau_{tl}$ plots which are indicators of kinetic heterogeneity
(23). A single kinetic population yields a straight line whereas deviations from linear fits
indicate the presence of a second kinetic sub-population. For a single kinetic population, the
slope is the off rate and y-intercept is proportional to the photobleaching rate.

Photobleaching, a result of fluorescent proteins being damaged upon exposure to excitation

sources, leads to the loss of fluorescence signal (24). Under excitation conditions that guarantee

good signal-to-background ratios, fluorescent proteins can only stay 'on' for a few frames

during continuous acquisitions. This limited visualization window reflects the 'photon budget'

(25). Thus, when photobleaching occurs faster than the dissociation process, lifetime

measurements are limited by the photobleaching rate. To overcome this problem and extend

the observation time, the observation time window can be expanded by temporally spacing the

photon budget using stroboscopic imaging (26). In this method, a dark interval (τ_d) is inserted

between integration time (τ_{int}), effectively scaling the observation time with a factor of τ_{tl}/τ_{int}

($\tau_{tl} = \tau_{int} + \tau_{d}$). Instead of using one dark interval, Gebhardt and co-workers (2013) developed

an approach involving 'time-lapse illumination with a fixed integration time, interspersed with

dark periods of varying duration' in which fluorescence acquisitions are collected at a series of

time-lapse intervals (Fig. 1D) (23, 27). This method has also been variously referred to as 'time-

lapse imaging' (28), 'time-lapse illumination with different dark times' (29), 'time-lapse

imaging at multiple timescales' (30) and 'stroboscopic single particle tracking PALM' (31).

For the purpose of brevity, and to distinguish from a time-lapse imaging mode with a single

dark interval, we have adopted the term 'interval imaging' in our lab (32). Briefly, the approach

works as follows: First, several movies (each with a unique dark interval) are collected while

keeping the photon budget constant (in practice this is achieved by keeping the number of

frames constant across all the movies). In cases where the copy number of the tagged protein

is high and single-molecule imaging conditions may be difficult to attain, the cellular

fluorescence is first photobleached such that only single-molecule fluorescence is observable.

Subsequently, using particle tracking algorithms that enable measurements of lifetimes of

bound molecules within a specified localization radius, a CRTD can be compiled. Fitting the

CRTDs to effective rates (k_{eff}), one can obtain the so-called $k_{eff}\tau_{tl}$ plot which is linear for mono-

exponential distributions (Fig. 1E) (23). In this case, since the photobleaching rate is

maintained constant across all conditions, it can be read off from the intercept on the Y-axis.

A population of molecules dissociating with a finite and measurable off rate manifests as a

straight line, where the slope reports on the off rate of the dissociation kinetics. A mixed

population composed of species dissociating with multiple lifetimes manifests as a deviation

from the linear fit (Fig. 1E) (23). Fitting the experimental data to a model describing mixed

populations can then be used to extract the relative amplitudes and rates of the various

populations. This power to deconvolute the photobleaching rate from multiple off rates has

been successfully harnessed to dissect the kinetic heterogeneity of various DNA binding

proteins including transcription factors and DNA replication and repair proteins in live cells

(23, 27-33).

However, limitations arising from the practical implementation of this elegant method remain

uncharacterized. In particular, we address the following questions: 1) What is the minimum

number of observations needed to determine the binding lifetime of a species within a specified

confidence? 2) For a given experimental setup, what is the dynamic range in binding lifetimes

that can be detected? 3) How many populations can be resolved? and 4) What limits the ability

to reliably resolve multiple populations? We consider four cases below to answer these

questions. This study serves to provide a practical guide to realize the power as well as

limitations of practical implementations of the interval imaging approach to measure

intracellular binding kinetics of fluorescently tagged proteins.

METHODS

Rationale and model

For an introduction to the method, we direct the reader to seminal work by Gebhardt and co-

workers who have developed and demonstrated the time-lapse imaging approach discussed

here (23). Here, we first summarize the theoretical development to establish the context of the

problem for this report. Consider a system containing 'A' number of fluorescently tagged

DNA-bound proteins, wherein the proteins dissociate from DNA with a single off rate (k_{off}).

Upon exposure to excitation photon sources, the fluorescent proteins exhibit photobleaching

with a rate k_b, resulting in the loss of fluorescence signal. Additionally, dissociation contributes

to the loss of fluorescent foci as protein molecules move out of the localization radius. Since

dissociation and photobleaching are independent, and both are Poisson processes, the loss of

observations as a function of time t can be described as:

$$f_1(t) = A\exp(-(k_b + k_{off})t) \qquad\qquad (1, \text{ref. } (23))$$

139 Observation times of genetically expressible fluorescent proteins are severely limited to the

140 duration of a few acquisition frames due to photobleaching, limiting measurements of long-

141 lived binding events (34). To extend observation times, the frame rate can be reduced by

142 inserting a dark interval (τ_d) after a short integration time (τ_{int}). Scaling the photobleaching rate

143 appropriately, Eq. 1 then becomes:

$$f_2(t) = A\exp(-(k_b\tau_{int}/\tau_{tl} + k_{off})t) \qquad\qquad (2, \text{ref. } (23))$$

144 where the time-lapse time τ_{tl} is the sum of τ_{int} and τ_d. The sum of two decay rates k_b and k_{off}

145 can be approximated with an effective decay rate (k_{eff}):

$$k_{eff} = k_b\tau_{int}/\tau_{tl} + k_{off} \qquad\qquad (3, \text{ref. } (23))$$

146 Rearrangement of Eq. 3 yields:

$$k_{eff}\tau_{tl} = k_b\tau_{int} + k_{off}\tau_{tl} \qquad\qquad (4, \text{ref. } (23))$$

147 As $k_b\tau_{int}$ is maintained constant at a certain imaging condition, $k_{eff}\tau_{tl}$ increases linearly with τ_{tl},

148 with the coefficient (slope) k_{off}.

149 In systems with two sub-populations each dissociating at different rates k_{off1} and k_{off2}, Eq. 2

150 then becomes:

$$f_3(t) = A\big(B\exp(-(k_b\tau_{int}/\tau_{tl} + k_{off1})t) \qquad\qquad (5, \text{ref. } (23))$$
$$+ (1-B)\exp(-(k_b\tau_{int}/\tau_{tl} + k_{off2})t)\big)$$

151   where B $(0 < B < 1)$ and $(1 - B)$ are the amplitudes of k_{off1} and k_{off2} sub-populations respectively.

152   Similarly, a system with three kinetic sub-populations can be described by:

$$f_4(t) = A\big(B_1 \exp(-(k_b\tau_{int}/\tau_{tl} + k_{off1})t) \qquad\qquad (6, \text{ref. } (29))$$
$$+ B_2 \exp(-(k_b\tau_{int}/\tau_{tl} + k_{off2})t)$$
$$+ (1 - B_1 - B_2)\exp(-(k_b\tau_{int}/\tau_{tl} + k_{off3})t)\big)$$

153   where B_1, B_2 $(0 < B_1, B_2 < 1$ and $B_1 + B_2 < 1)$ and $(1 - B_1 - B_2)$ represent the amplitudes of k_{off1},

154   k_{off2} and k_{off3} sub-populations respectively.

Experimental considerations

Experimental considerations

The specifics of the experimental setup for different model organisms should be tailored to

requirements for the respective system. However, to provide the reader with a starting point,

we describe the experimental configuration used in our lab to measure binding lifetimes of

DNA-repair proteins labelled with the fluorescent protein, YPet in the model organism

Escherichia coli (*E. coli*) (see Fig. S1 and ref. (32)). Bacterial cells in early exponential phase

are loaded into a custom-built flow cell made up a glass coverslip and a quartz top. The bottom

coverslip is functionalized with (3-Aminopropyl)triethoxysilane (APTES, Alfa Aesar, USA)

to facilitate cell adhesion to the surface of the coverslip. The temperature of the flow cell is

kept constant at 30 °C. Cells are supplied with aerated rich defined media (EZ rich defined

medium supplemented with glucose, Teknova) to maintain fast growth. YPet is excited with

514-nm laser (Sapphire LP laser, Coherent, USA) in near-TIRF configuration (35) at a power

density of 71 W/cm^2 (measured directly above the inverted objective). Fluorescent signal is

recorded using an electron-multiplying (EM)-CCD camera (Photometrics Evolve,

Photometrics, USA), with an EM gain of 1,000. The camera exposure time is 0.1 s and time-

lapse imaging is acquired with a 10-s τ_{tl} set (Table S2). Typically, a time-lapse imaging

experiment lasts three to five hours and in generally four to ten experiments are required to

obtain more than a thousand binding events at each τ_{tl}.

Resolution of binding events in bacterial cells expressing copy numbers of fluorescent proteins

in excess of ~ 20 copies per cell is challenging due to the limitations of particle tracking

algorithms to resolve closely spaced foci. Further, distinguishing bound molecules from freely

diffusive molecules in the cytosol is also challenging when copy numbers are high. In this case,

to enable reliable observation of single- molecule cells are exposed to continuous illumination

such that the majority of the emitters are darkened or photo-bleached, and only stochastically

reactivated emitters are observed in single-molecule imaging conditions (36).

This setup allows us to unambiguously detect single-molecule foci using a relative signal-to-

background ratio between six and eight. Foci detected in at least two consecutive frames within

a 300-nm (3 pixels) radius are defined as a binding event. For each τ_{tl}, all binding events are

combined, and bootstrapping analysis is performed by randomly selecting with replacements

80% of all binding events. CRTDs are constructed from bootstrapped samples and are fit to

exponential models to obtain $k_{eff}\tau_{tl}$ plots, as well as k_b and τ.

Simulating concurrent dissociation and photobleaching

In order to maintain full control of the kinetic variables, we chose to perform simulations of the experiment. Simulations of exponential distributions and curve-fitting were performed with custom-written program in MATLAB (The MathWorks, Natick, MA). We simulated exponential distributions (Eq. 2,5,6) using the *exprnd* function in MATLAB (Supplementary Notes). This function generates exponentially distributed random numbers with a specified decay constant. Here, each number returned by *exprnd* function represents the lifetime of a simulated 'trajectory'. For the purposes of this work, we have not accounted for blinking of bound molecules that may yield prematurely truncated binding events. Accommodation of such a feature will require reasonable estimates of FP blinking under the conditions of the experiment that will be unique to the fluorescent probe used. To simulate a sub-population of molecules dissociating with a specified off rate, a set of trajectories was generated and binned to produce histograms with ten bins, whose edges correspond to frame times (integer multiples of τ_{tl}). The *exprnd* function was iterated until the counts of the first bin exceeded the number of binding events in that sub-population (typically between three and six iterations, see Fig. S2). To simulate experiments where multiple sub-populations are present, each sub-population was simulated in defined proportions and all trajectories were pooled together. Finally, to generate the CRTDs, we rejected molecules in the first bin (0 to τ_{tl}) and only carried forward observations from τ_{tl} to $10\tau_{tl}$ to the next step in accordance with our definition of a binding event (or trajectories), *i.e*, the observation must be present in two consecutive frames.

To simulate uncertainty in each simulation sample, ten rounds of bootstrapping were performed, each involved randomly sampling 80% of the simulated population. Next, fitting was performed on each bootstrapped CRTDs (henceforth referred simply as CRTDs). First, the CRTD at each τ_{tl} was fit to a mono-exponential model to obtain k_{eff} (Eq. 2, 3 and Fig. 1C).

These values for k_{eff}, corresponding to the number of τ_{tl}, were then used to construct the $k_{eff}\tau_{tl}$

plot. Error bands in these plots represent standard deviations from ten bootstrapped samples.

Second, the CRTDs for all τ_{tl} were fit to objective functions based on Eq. 2, 5 and 6 (global

fitting, see Supplementary Notes). The list of parameters, initial conditions, bound constraints,

termination criteria and algorithm is presented in Table S1. Throughout the paper, *A* was set as

a local parameter to mimic experimental conditions where counts may be different across τ_{tl},

even though this often leads to less accurate results compared to when *A* was set as a global

parameter (Fig. S3B-C).

For each simulation, outcomes from globally fitting the ten bootstrapped CRTDs were

averaged and reported. To determine uncertainty in the estimate, we repeated the simulation a

hundred times. The standard deviations of the binding lifetime (σ_τ) from a hundred simulations

using the same conditions was calculated according to Eq. 7.

$$\sigma_\tau = \left(\sum_{i=1}^{100} (\tau_i - \langle \tau \rangle)^2 \Big/ 100 \right)^{1/2} \tag{7}$$

223   where $\langle\tau\rangle$ denotes the true binding lifetime, which is calculated by $1/\langle k_{off}\rangle$.

224   Unless otherwise stated, $k_b\tau_{int}$ was fixed at 0.7 to mimic experimental values obtained in our

225   published work (32). Four sets of τ_{tl} were used: 10-s τ_{tl}, 100-s τ_{tl}, the three- and five- τ_{tl} sets

226   (Table S2).

RESULTS

Influence of experimental sample size on uncertainty of the estimate of the binding lifetime

First, we set out to investigate whether the size of the experimental data set influences the uncertainty in the error estimate of the outcomes from global fitting, such as the binding lifetime τ and photobleaching rate k_b. This can be achieved by randomly selecting a fraction of experimental data (3%-30%) at each τ_{tl}, following by bootstrapping and global fitting. Toward this goal, we revisited published data from our laboratory where interval imaging was used to determine dissociation kinetics of the transcription-repair coupling factor Mfd from DNA in live *E. coli* (32). The entire dataset (100%) contains between 1,000 to 2,000 trajectories (counts lasting at least two frames) at each τ_{tl} (Fig. 2A, right-most panel). Representative CRTDs following sub-sampling the experimental dataset (3%, 10% and 30%) at each τ_{tl} are shown in (Fig. 2A). While the $k_{eff}\tau_{tl}$ plot derived from the whole dataset resembles a straight line, deviations from linear fits in $k_{eff}\tau_{tl}$ plots can be seen when only a sub-set of experimental data was used (Fig. 2B).

To determine the uncertainties in k_b and τ as a result of under-sampling, we repeated the sub-sampling a hundred times and k_b and τ values were obtained from global fitting using Eq. 2 (Fig. 2C-D). Here, uncertainties in the estimates of k_b and τ are smallest when the entire data set is used (2% and 5% respectively, Fig. 2C-D), and as expected, increase with decreasing number of counts (Fig. 2C-D). For k_b, uncertainties increase from 3% to 10% as the percentage of experimental data drop from 30% to 3% while uncertainties in determining binding lifetimes increase from 8% to 35% (Fig. 2C-D).

Fitting individual CRTD to mono-exponential model to obtain $k_{eff}\tau_{tl}$ plots has been suggested

to be used as a guide to determine kinetic heterogeneity (23). Our analysis demonstrates that

deviation from linear fits in the $k_{eff}\tau_{tl}$ plots can potentially simply reflect under-sampling. Since

deviations from linear fits in $k_{eff}\tau_{tl}$ plots can also be used to guide the choice of bi- and tri-

exponential models (23), a fundamental question that faces users is, what governs the choice

of exponential model? What is the minimum size of data, for which a multi-exponential model

is appropriate for consideration? Are deviations in the $k_{eff}\tau_{tl}$ plots reliable indicators for the

choice of model? To explore these questions in greater detail, we chose to perform simulations

that permit us to retain full control of the model parameters, and overcome practical limitations

of generating large data sets from microscopy experiments.

FIGURE 2 Determination of the photobleaching rate and binding lifetime from sub-sampling

experimental data presented in ref (32). (A) Representative CRTDs when only 3%, 10% or

30% of experimental trajectories were randomly selected. Counts can be approximated as y-

intercepts of exponential fits of CRTDs. The CRTD from the full dataset (right most panel) is

reproduced from ref. (32). (B) $k_{eff}\tau_{tl}$ plots of the corresponding CRTDs (above). Shaded error

bands are standard deviations from ten bootstrapped samples. (C) Scatter plots show

distributions of k_b obtained using global fitting 100 subsets of the experimental data at the

indicated fraction. Each point represents the average of results from ten bootstrapped samples.

(D) Scatter plots show distributions of τ obtained using global fitting 100 subsets of the

experimental data at the indicated fraction. Similarly, each point represents the average of

results from ten bootstrapped samples. Red bars and boxes represent means and standard

deviations of the fitting outcomes of 100 subsets of the dataset respectively. The experimentally

measured value of $\tau = 17.9 \pm 0.9$ s for the entire data set is reproduced from ref (32).

Case I: Influence of the size of the data set on the measured lifetime for a single dissociating species

We first explored the relationship between the number of counts (n) at each τ_{tl} and uncertainties

in estimates of binding lifetimes from mono-exponential distributions. To this end, we

simulated a population of molecules dissociating with k_{off} of 0.1 s^{-1}, corresponding to a binding

lifetime $<\tau>$ of 10 s, and photobleaching rate k_b of 7 s^{-1} (see Methods). While τ_{int} was constant

at 0.1 s, τ_{tl} was varied from 0.1 s to 10 s (Table S2). These values of k_b, $<\tau>$, τ_{int} and τ_{tl} were

initially chosen to closely match experimental values used in our published work (see Fig. 2

and ref. (32)). The theoretical $k_{eff}\tau_{tl}$ plot is shown as the dashed line (Fig. 3A). At $n = 1\times10^3$

observations (Fig. 3A), the $k_{eff}\tau_{tl}$ plot deviates noticeably from the theoretical line (purple

curve). However, as n increases, the error bands reduce, and the plots closely resemble straight

lines (purple curves, Fig. 3B-D). At 1×10^5 observations, linearly fitting the $k_{eff}\tau_{tl}$ plot (Fig. 3D)

yielded a slope of 0.1 and y-intercept of 0.6992, reflecting the specified k_{off} (0.1 s^{-1}) and $k_b\tau_{int}$

(0.7). As expected, mono-exponential distributions with the same $k_b\tau_{int}$ but smaller off rate (k_{off}

= 0.01 s^{-1}) or without off rate ($k_{off} = 0$ s^{-1}) yielded lines with smaller slope (Fig. 3A-D, green

curves) or essentially flat lines (Fig. 3A-D, black curves).

FIGURE 3 Determination of binding lifetimes from mono-exponential distributions. (A-D)
$k_{eff}\tau_{tl}$ plots of mono-exponential distributions with $k_b\tau_{int}$ of 0.7 and k_{off} of 0.1 s^{-1} (purple curves),
0.01 s^{-1} (green curves) or 0 s^{-1} (black curves). Panels A-D reflect $k_{eff}\tau_{tl}$ plots obtained from
simulations containing number of observations (n) equaling (A) 1x10^3, (B) 3x10^3, (C) 1x10^4
or (D) 1x10^5 counts in the first bin (see Methods). (A) Dashed lines correspond to theoretical
$k_{eff}\tau_{tl}$ plots at the specified k_{off} values. Shaded error bands are standard deviations from ten
bootstrapped samples. (E) Scatter plots show distributions of τ obtained using global fitting
from 100 simulated samples for each n value. Red bars represent the mean values. (Inset) The
relative error in determining τ ($\sigma_\tau/<\tau>$) reduces with $n^{-1/2}$ for increasing n. Dashed line is the
linear fit to six data points. (F) Coefficient in function of $\sigma_\tau/<\tau>$ versus $n^{-1/2}$ at various $<\tau>$.
The sharp increase in coefficients for $<\tau>$ larger than 50 s indicates larger uncertainties in
measuring slow processes when the maximum τ_{tl} is limited to 10 s.

To characterize the uncertainty (standard deviation, σ_τ) in the estimate of the binding lifetime,

we repeated the simulation a hundred times for each value of n and determined τ using global

fitting (Fig. 3E). As expected for shot noise (37), the relative error $\sigma_\tau/<\tau>$ is proportional to

the inverse of the square root of n with a coefficient of 3.8 (Fig. 3E, inset). Importantly, the

coefficient fluctuates between 3.7 and 5.7 for $<\tau> \leq 50$ s, but rises sharply for $<\tau>$ greater than

50 s (Fig. 3F). This result demonstrates that the uncertainty in estimating lifetime of long-lived

binding events becomes arbitrarily large when the extended lifetime of the fluorophore (by

introduction of τ_d) becomes comparable to the binding lifetime. In principle, this limit can be

readily overcome by simply selecting larger τ_{tl} values; indeed, simulations of mono-

exponential distributions of long-lived binding events ($\tau = 100$ s) indicated that σ_τ is lower at

lower values of n, when τ_{tl} is extended to 100 s, compared to 10 s (Fig. S3).

Therefore, we propose that accurate measurements of lifetime of long-lived binding events

require significant increases in either the number of observations (n) or the length of τ_{tl} for a

fixed photobleaching rate. However, it should be noted that extension of τ_{tl} up to 100 s may

not be experimentally feasible for all systems. In our work involving bacterial live-cell imaging

in rich media, cell growth and division on the timescale of imaging limit the tracking binding

events lasting on the timescale of tens of minutes. Practical limitations imposed by the model

organism, growth conditions and choice of fluorescent protein dictate optimal experimental

design.

Further, we anticipated that photobleaching rate also contributes to σ_τ as faster photobleaching

reduces observation times. To examine the effect of $k_b\tau_{int}$, we performed a comprehensive set

of simulations with the 10-s τ_{tl} set (Table S2) and $k_b\tau_{int}$ varying from 0.007 to 2.1 (k_b from 0.07

to 70 s^{-1} and τ_{int} from 0.01 to 0.1 s). We obtained the relationship between σ_τ/τ, n and $k_b\tau_{int}$ as

in Eq. 8.

$$\frac{\sigma_\tau}{\tau} = \frac{(2.7379 k_b \tau_{int})^2}{n^{1/2}} \tag{8}$$

328   This formula describes the lower bound of errors as other sources of practical errors, such as

329   localization uncertainties and experimental variations, have not been considered. The minimum

330   number of observations required to determine τ ($<\tau> \leq 50$ s) with a given uncertainty is

331   therefore:

$$n = (\tau/\sigma_\tau)^2 \times (2.7379 k_b \tau_{int})^4 \tag{9}$$

For example, when $k_b \tau_{int}$ is 0.7, the number of observations required to achieve relative error

of 10% in the estimate of τ (where $<\tau> \leq 50$ s) is about 1350 (see Fig. 3E). This equation also

highlights the importance of using fluorophores with high photo-stability: a two-fold increase

in k_b needs to be compensated by a 16-fold increase in n.

Case II: Detection of two species with resolvable lifetimes

Next, we examined the situation where a second kinetic sub-population is present in the system.

A second population with a faster off rate yields $k_{eff}\tau_{tl}$ plots that deviate from straight lines (23).

However, as we demonstrate deviations can also be a result of shot noise at low n (see Fig. 2B

and Fig. 3A-D). To identify the minimum n at which one can determine with a specified

confidence that a bi-exponential model is appropriate, we simulated CRTDs using Eq. 5. First,

we performed simulations with off rates that are an order of magnitude apart: $k_{off1} = 0.1$ s^{-1}

(intermediate rate) and $k_{off2} = 1$ s^{-1} (fast rate). The amplitude B of the intermediate dissociating

population was varied from 10% to 90% (Fig. 4).

FIGURE 4 Determination of binding lifetimes and amplitudes from bi-exponential distributions with an intermediate rate (k_{off1}) and a fast rate ($k_{off2} = 10\ k_{off1}$). (A-D) $k_{eff}\tau_{tl}$ plots of bi-exponential distributions with $k_b\tau_{int}$ of 0.7, k_{off1} and k_{off2} of 0.1 and 1.0 s^{-1} respectively, with (A) 10^3, (B) 3×10^3, (C) 10^4 or (D) 10^5 observations. The amplitude of k_{off1} (B) is 10% (orange), 25% (purple), 50% (green) or 90% (black). Shaded error bars are standard deviations from ten bootstrapped samples. (E-G) Heatmaps show errors in estimates of B, τ_1 and τ_2 obtained using global fitting of 100 simulated distributions for each n value (see Fig. S4 for distributions).

When the majority of the population dissociates with the intermediate rate k_{off1} ($B = 90\%$), the

$k_{eff}\tau_{tl}$ plots resemble those of mono-exponential distribution with the single k_{off} of 0.1 s^{-1}

(compare Fig. 4A-D, black curves and Fig. 3A-D). As before, increasing the number of

observations significantly improved the quality of the $k_{eff}\tau_{tl}$ plots (Fig. 4A-D). These

simulations reveal that a short-lived second sub-population does not manifest as a visible

feature in the $k_{eff}\tau_{tl}$ plots when it is present only to the extent of 10% in the observations. To

examine if the two populations could be resolved with global fitting using the bi-exponential

model, we determined binding lifetimes and amplitudes from 100 simulations (Fig. S4).

Unsurprisingly, we found that the accuracies and precisions of determining B, τ_1 and τ_2 increase

with n. While estimation of τ_1 is robust (Fig. 4F, Fig. S4B), global fitting of CRTDs to the bi-

exponential model at low counts suffers from a bias towards the fast dissociating sub-

population, with its amplitude being overestimated and τ_2 being underestimated (Fig. 4E, G,

Fig. S4A, C). This bias is observed to a lesser extent when k_{off1} is present at 75% or 50% (Fig.

4E-G, Fig. S4).

As the amplitude of the fast dissociating sub-population increased (B equal to 25% or 10%),

fewer observations were found at long intervals. Insufficient counts resulted in missing data

points at these τ_{tl} ($\tau_{tl} \geq 5$ s) in $k_{eff}\tau_{tl}$ plots at low counts (10^3 and 3×10^3, Fig. 4A-B). However,

the $k_{eff}\tau_{tl}$ plots extended to the full τ_{tl} range of 10 s when n increases to 10^4 and 10^5 (Fig. 4C-

D). As expected, deviations from straight lines were found in the 0-5 s regime, reflecting the

presence of the fast dissociating sub-population. Since contributions from the fast dissociating

sub-population drop sharply at long timescales, the $k_{eff}\tau_{tl}$ plots converge to the straight line

exhibited by mono-exponential distributions with k_{off1} (Fig. 4C-D). Further analysis by

integrating the area under the peaks in the 0-to-5 s region shows the area increases

exponentially with the amplitude of the fast dissociating sub-population (Fig. S5). When the

fast dissociating sub-population represents the majority, the accuracy and precision in

determining B, τ_1 and τ_2 also increase with n (Fig. 4E-G, Fig. S4).

Based on the observation that accurate measurements of long-lived binding events require the

extension of τ_{tl} to greater than 10 s, we anticipated that resolving two kinetic sub-populations

[one with a slow rate (k_{off1} of 0.01 s^{-1}; $<\tau_1>$ = 100 s) and an intermediate rate (k_{off2} of 0.1 s^{-1};

$<\tau_2>$ = 10 s)] is challenging when the largest τ_{tl} is 10-s. Consistent with this, the $k_{eff}\tau_{tl}$ plots in

the 0-10s range appear linear (Fig. 5A-C), resembling those of mono-exponential distributions.

Hence, we attempted to fit the CRTDs at 10^5 counts to mono-exponential model (Eq. 2),

yielding apparent binding lifetimes (τ^*) that lie between $<\tau_1>$ and $<\tau_2>$ (Fig. 5D). Fitting mean

τ^* vs. B to exponential function results in Equation 10:

$$\tau^* = \langle\tau_2\rangle e^{log(\langle\tau_1\rangle/\langle\tau_2\rangle)B} \tag{10}$$

Thus, B can be derived from τ^* where $<\tau_1>$ and $<\tau_2>$ are known.

From the simulations, fitting the CRTDs with n less than 3×10^4 to the bi-exponential model

yields unreliable results (Fig. 5E-G, Fig. S6). Across various amplitudes of k_{off1}, the species

with lifetime τ_1, is often underestimated and corresponds to τ^* at that amplitude (compare Fig.

5F to Fig. 5D). Similarly, τ_2 is also underestimated, but eventually approaches $<\tau_2>$ of 10 s

when n reached 10^6 counts and the amplitude of k_{off2} sub-population is more than 25% (Fig.

5G).

FIGURE 5 Determination of binding lifetimes and amplitudes from bi-exponential
distributions with a slow rate (k_{off1}) and an intermediate rate ($k_{off2} = 10k_{off1}$). (A-C) $k_{eff}\tau_{tl}$ plots
of bi-exponential distributions with $k_b\tau_{int}$ of 0.7, k_{off1} and k_{off2} of 0.01 and 0.1 s^{-1} respectively,
with (A) 10^3, (B) 10^4 or (C) 10^5 observations. The amplitude of k_{off1} (B) is 10% (orange), 25%
(purple), 50% (green) or 90% (black). Shaded error bars are standard deviations from ten
bootstrapped samples. (D) Scatter plots show distribution of apparent τ (τ^*) obtained from
fitting of 100 simulated bi-exponential distributions at a specified B and 10^5 counts to mono-
exponential model. Line is exponential fit between the average of τ^* (red bars) and B. (E-G)
Heatmaps show errors in estimates of B, τ_1 and τ_2 obtained using global fitting of 100 simulated
distributions for each n value (see Fig. S6 for distributions).

On the other hand, when the above distributions were simulated using the 100-s τ_{tl} set,

deviations from straight lines in $k_{eff}\tau_{tl}$ plots were observed in the 0-30s regime and when B is

smaller than 75% (Fig. S7A). In this case, as expected, accuracies in determining B, τ_1 and τ_2

follow the same trends as discussed in Fig. 4 (Fig. S7B-D).

Case III: Detection of two species with closely matched lifetimes

Due to the resolution limit that is inherent to exponential analysis (34), we anticipated the

ability to resolve rates that are closely spaced would reduce. To test this hypothesis, we

simulated bi-exponential distributions with rates that are only three-fold apart: an intermediate

rate k_{off1} of 0.1 s^{-1} and a fast rate k_{off2} of 0.3 s^{-1}. Under conditions that yield sufficient

observations at long intervals ($n \geq 10^4$), examination of the $k_{eff}\tau_{tl}$ plots often fails to identify the

presence of multiple sub-populations in the form of deviation from straight lines (Fig. 6A-D).

Only when the fast rate is present at 90%, can deviations be observed in the form of a broad

convex spanning from 0 to 10 s (orange curves, Fig. 6C-D). Fitting to Eq. 5 yields unreliable

results for B and τ_2 for $n \leq 10^4$ (Fig. 6E, G, Fig. S8A, C) whereas the accuracy in determining

τ_1 requires 3 x10^3 observations or $<B>$ to be larger than 25% (Fig. 6F, Fig. S8B). Fitting CRTDs

at low counts ($n \leq 10^4$) to the bi-exponential model should be avoided as one often obtains two

kinetics sub-populations with artificially enhanced rate separation and substantial amplitudes,

regardless of the true amplitudes (Fig. 6E-G, Fig. S8).

FIGURE 6 Determination of binding lifetimes and amplitudes from bi-exponential distributions with closely spaced rates ($k_{off2} = 3k_{off1}$). (A-D) $k_{eff}\tau_{tl}$ plots of bi-exponential distributions with $k_b\tau_{int}$ of 0.7, k_{off1} and k_{off2} of 0.1 and 0.3 s^{-1} respectively, with (A) 10^3, (B) 3×10^3, (C) 10^4 or (D) 10^5 observations. The amplitude of k_{off1} (B) is 10% (orange), 25% (purple), 50% (green) or 90% (black). Shaded error bars are standard deviations from ten bootstrapped samples. (E-G) Heatmaps show errors in estimates of B, τ_1 and τ_2 obtained using global fitting of 100 simulated distributions for each n value (see Fig. S8 for distributions).

Case IV: Detection of three species

The resolution limit as well as dynamic range limit that we demonstrated above raise the question if tri-exponential distributions can be faithfully resolved under the specified experimental condition (ranges of τ_{tl} and n). To address this issue, we simulated tri-exponential distributions (Eq. 6), with off rates spanning two orders of magnitude (0.01, 0.1 and 1 s^{-1}), using the 100-s τ_{tl} set. The diversity in $k_{eff}\tau_{tl}$ plots obtained by varying B_1 and B_2 is illustrated in Fig. 7A. Three kinetic sub-populations are apparent when B_1 is a third of B_2 and B_2 in turn is a third of B_3 ($1 - B_1 - B_2$). We further characterized uncertainties in amplitudes and binding lifetimes obtained using global fitting to the tri-exponential model (Methods). In general, accuracy in determining the amplitudes and lifetimes improves with increasing n (Fig. 7B-F, Fig. S9). However, when the slowly dissociating sub-population dominates ($B_1 = 9/13$), increasing n does not yield more accurate estimates. As in the case of the bi-exponential simulations, we observed consistent biases towards faster binding lifetimes (Fig. S9).

FIGURE 7 Determination of binding lifetimes and amplitudes from tri-exponential
distributions with a slow rate (k_{off1}), an intermediate rate ($k_{off2} = 10k_{off1}$) and a fast rate ($k_{off3} =$
$10k_{off2}$), using the 100-s τ_{tl} set. From left to right, five panels in each row correspond to different
amplitudes of each sub-population (displayed on top). (A) $k_{eff}\tau_{tl}$ plots of tri-exponential
distributions with $k_b\tau_{int}$ of 0.7, k_{off1}, k_{off2} and k_{off3} of 0.01, 0.1 and 1 s^{-1} respectively, with 10^6
observations. Shaded error bands are standard deviations from ten bootstrapped samples. (B-
F) Heatmaps show errors in estimates of B_1, B_2, τ_1, τ_2 and τ_3 obtained using global fitting of
100 simulated distributions at various pre-set values of B_1 and B_2 (see Fig. S9 for distributions).

The choice of τ_{tl}

Given a finite amount of experimental time, should one sample with more τ_{tl} values (increase $N_{interval}$) or obtain more observations (increase n) with a set containing fewer τ_{tl} values? To identify the optimum choice of τ_{tl}, we simulated bi-exponential distributions with an intermediate rate ($k_{off1} = 0.1$ s^{-1}) and a fast rate ($k_{off2} = 1$ s^{-1}) using a τ_{tl} set containing either three (N_3) or five (N_5) τ_{tl} values, ranging from 0.1 to 10 s (Table S2). Since fitting outcomes are unreliable in the three τ_{tl} set (compare Fig. S10 to Fig. S11), we decided to examine the simulations with the five τ_{tl} set further. These simulations yielded $k_{eff}\tau_{tl}$ plots that closely resemble those in Fig. 4 (see Fig. 8A-D) and similarly, deviations from straight lines are also reliable indicators of kinetic heterogeneity when B is less than 90%. As expected, estimates of B, τ_1 and τ_2 are more accurate with larger n (Fig. S10).

Compared the simulations using the five τ_{tl} and the 10-s τ_{tl} (11 τ_{tl} values) sets for the same n, errors of estimates are almost always smaller in simulated distributions with the 10-s τ_{tl} set ($\sigma_{11}/\sigma_5 < 1$, see Fig. 8E). By extension of Eq. 8, error ratios (σ_{11}/σ_5) smaller than $1/\sqrt{(11/5)}$ or 0.67 indicate the benefit of increasing $N_{interval}$ outweighs the benefit of increasing n with the five τ_{tl} set whereas error ratios larger than 0.67 represent redundancy in τ_{tl}. Redundancy in τ_{tl} was observed in some cases when the intermediate dissociating sub-population is the majority (B between 75% and 90%) (Fig. 8E). However, when the majority dissociates with the fast rate (B between 10% and 50%), the benefit of sampling with more τ_{tl} is clear ($\sigma_{11}/\sigma_5 < 0.67$), especially with $n \geq 10^4$. Thus, we concluded the net benefit of increasing $N_{interval}$ is greater than increasing the number of counts with a set of fewer τ_{tl} values.

FIGURE 8 Determination of binding lifetimes and amplitudes from bi-exponential

distributions using a τ_{tl} set containing five τ_{tl} values (Table S2), an intermediate rate ($k_{off1} = 0.1$

s^{-1}) and a fast rate ($k_{off2} = 1$ s^{-1}). (A-D) $k_{eff}\tau_{tl}$ plots of bi-exponential distributions with (A) 10^3,

(B) 3×10^3, (C) 10^4 or (D) 10^5 observations. The amplitude of k_{off1} (B) is 10% (orange), 25%

(purple), 50% (green) or 90% (black). Shaded error bands are standard deviations from ten

bootstrapped samples. (E) Bar plots show ratios of error estimates obtained from simulations

with eleven and five τ_{tl} values at the same n. Blue: B, green: τ_1, yellow: τ_2.

 DISCUSSION

In this work, we used experimental and simulated data to explore the influence of shot noise,

resolution limit and dynamic range limit on resolving multiple kinetic sub-populations in

single-molecule time-lapse imaging experiments (Fig. 9). Within the dynamic range and

resolution limit, determination of binding lifetimes and amplitudes in mono-exponential and

multi-exponential distributions are reliable in general, especially with at least 10^4 counts.

FIGURE 9 Dynamic range and resolution limits in resolving multiple populations using the
time-lapse imaging technique with photobleaching-prone fluorescent probes. Dynamic range
limit is a function of photobleaching rate (k_b) and the maximum τ_{tl} (τ_{tl_max}) used in experimental
conditions. τ_{n-1} is the longest binding lifetime in a multi-exponential distribution within pairs
of off rates k_n and k_{n-1}. Orange zones indicate conditions where errors in estimates of τ and the
amplitude are high.

As showed in Eq. 8, the relative error in τ determination scales with the square of $k_b\tau_{int}$ and the

inverse square root of n. This emphasizes the importance of choosing imaging conditions to

minimize $k_b\tau_{int}$ as a two-fold increase in $k_b\tau_{int}$ needs to be compensated by a 16-fold increase

in n. A balance has to be struck here to ensure good signal-to-background ratio, a prerequisite

for reliable particle tracking. These findings also highlight the importance of developing and

using fluorophores with higher photo-stability and brightness for live-cell applications as these

would greatly reduce uncertainties in measurements. In practice, the choice of fluorescent

protein should be made with great care, as fluorescent proteins often exhibit undesirable

properties that limit their utility (38-42).

Errors obtained from repeating the experiments can be an underestimation compared to

inherent errors conferred by shot noise when fitting is ill-conditioned (43), which is often the

case when minimizing using multi-objective functions (44). Therefore, reports of binding

lifetimes measurements using these time-lapse imaging approaches should clearly state $k_b\tau_{int}$

from fitting and n from experimental data. This would enable a theoretical error estimation of

τ and avoid over-interpretation of experimental results.

We found $k_{eff}\tau_{tl}$ plots useful for guiding the fitting model when the number of counts is

sufficiently large (more than 10^4) as deviations from straight lines faithfully reflect

heterogeneity in binding kinetics. The reverse is not necessarily true. Good linear fits, seen at

large n values, can reflect one of the following three scenarios: (i) the absence of multiple

populations, (ii) sub-populations with off rates that are within the resolution limit, or (iii) sub-

populations where the off rate of one population lies beyond the dynamic range. This dynamic

range is determined by the photobleaching rate and the maximum τ_{tl} used in the experiment.

When the mono-exponential model is used to fit those data, an apparent binding lifetime τ^*,

whose value lies between the two true binding lifetimes, is obtained. While sub-optimal, τ^*

depends on the proportion of molecules in each kinetic sub-population: a larger presence of the

fast dissociating sub-population yields smaller τ^*. This in turn can report on change in binding

kinetics when the biology is manipulable – for instance with binding partners or drugs.

Can statistical information such as reduced χ^2 be used to decide the model that best describes

the data? Computing these criteria requires the determination of the degree of freedom, which

still needs to be analytically derived for the non-linear models used in this method (45-48).

Instead of using statistical criteria, the selection of the fitting model using $k_{\text{eff}}\tau_{\text{tl}}$ plot can be

complemented with experimental design. For example, in case where a bi-exponential model

is invoked, it might be tempting to attribute sub-populations to molecules performing certain

activities such as binding of DNA repair proteins to a damaged or non-damaged substrate.

These hypotheses can be tested using structure-function mutants in which one or few catalytic

activities are inhibited, hence, yielding predictable changes in $k_{\text{eff}}\tau_{\text{tl}}$ plots and fitting results.

Finally, where possible, we recommend approaches that utilize multiple experimental designs

to reproducibly observe or enrich the hypothesized populations.

SOFTWARE

541 Our algorithms are freely available as open source MATLAB codes from
542 https://github.com/hanngocho/off-rate-simulation.

SUPPORTING INFORMATION

544 The supplementary information is available following publication.

AUTHOR CONTRIBUTIONS

546 H.N.H., H.G. and A.M.v.O. designed research. H.N.H. wrote the codes, conducted the
547 simulations and wrote the first draft. D.Z. contributed to the codes, with support from J.K. H.G.
548 and A.M.v.O revised the manuscript and supervised research.

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