

# Designing an enzymatic oscillator: Bistability and feedback controlled oscillations with glucose oxidase in a continuous flow stirred tank reactor

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The reaction of glucose with ferricyanide catalyzed by glucose oxidase from *Aspergillus niger* gives rise to a wide range of bistability as the flow rate is varied in a continuous flow stirred tank reactor. Oscillations in  $pH$  can be obtained by introducing a negative feedback on the autocatalytic production of  $H^+$  that drives the bistability. In our experiments, this feedback consists of an inflow of hydroxide ion at a rate that depends on  $[H^+]$  in the reactor as  $k_0[OH^-]_0[H^+]/(K+[H^+])$ .  $pH$  oscillations are found over a broad range of enzyme and ferricyanide concentrations, residence times ( $k_0^{-1}$ ), and feedback parameters. A simple mathematical model quantitatively accounts for the experimentally found oscillations. © 2006 American Institute of Physics.

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## I. INTRODUCTION

Oscillatory behavior is ubiquitous in living systems, where it is nearly always associated with enzyme-catalyzed reactions. Examples include glycolytic oscillations in the concentrations of nicotinamide adenine dinucleotide (NADH) and  $H^+$  in pancreatic  $\beta$ -cells, yeast extracts, and reconstituted enzyme systems,<sup>1-6</sup>  $Ca^{2+}$  oscillations and waves,<sup>7-9</sup> circadian rhythms,<sup>10,11</sup> and oscillations and waves in neutrophils.<sup>12,13</sup> Since oscillatory preparations extracted from living systems tend to contain a large numbers of species, these systems are often difficult to analyze and poorly characterized. Two exceptions are the peroxidase-oxidase oscillator<sup>14-16</sup> and glycolytic oscillations,<sup>17,18</sup> in which the allosteric enzyme phosphofructokinase (PFK) plays a major role.<sup>19,20</sup> The mechanism of the peroxidase-oxidase oscillator is quite complex.<sup>21</sup> Phosphofructokinase is relatively expensive, and glycolytic oscillation is a multifaceted process that requires several additional enzymes.<sup>22-24</sup>

Many investigators have attempted to find enzymatic  $pH$  oscillators,<sup>25-31</sup> since the usual bell-shaped dependence of enzyme activity on  $pH$  implies autocatalysis, a frequently encountered, though neither necessary nor sufficient, element of many chemical oscillators. Early reports of such oscillations with the proteolytic enzyme papain immobilized in a membrane<sup>28,29</sup> did not find confirmation in further investigations.<sup>25,26</sup> The successful introduction of horseradish peroxidase into the hydrogen peroxide-sulfite-ferricyanide reaction<sup>31</sup> does not represent a true enzymatic oscillator but rather a modification of the existing chemical  $pH$  oscillator. The enzyme carbonic anhydrase was added to the  $H_2O_2-Na_2SO_3-Na_2CO_3-H_2SO_4$   $pH$  oscillator to enhance the negative feedback,<sup>32</sup> essentially in the same

manner as horseradish peroxidase was added to the  $H_2O_2-Na_2SO_3-Fe(CN)_6^{4-}$  system.<sup>31</sup> We also note the work of Hauser *et al.*<sup>33,34</sup> on oscillations in the hemin- $H_2O_2-SO_3^{2-}$  system, in which hemin, the active center in several enzymes, provides a negative feedback. Although very low  $pH$  amplitude oscillations occur in glycolysis, these are not driven by  $[H^+]$ , and the glycolytic oscillator is not therefore a  $pH$  oscillator.

The goal of designing a simple, inexpensive, enzymatic  $pH$  oscillator remains attractive, since the discovery of such an oscillator would give strong impetus not only for deeper understanding of enzymatic oscillations but also for studies of pattern formation, owing to the ability of enzymes to be immobilized in thin layers of gel, on various surfaces, or in small compartments.

In this work we present the first experimental and theoretical data on bistability and  $pH$  oscillations found in the glucose oxidase-glucose-ferricyanide system in a continuous flow stirred tank reactor (CSTR). Because it uses glucose as a fuel, this system is of particular interest, since glucose is a key substrate or nutrient for many organisms. In Sec. II we briefly summarize the properties and the mechanism of catalysis of glucose oxidase (GO). Our strategy for finding oscillations is described in Sec. III. Sec. IV outlines our experimental setup and materials. In Sec. V, we present our results on bistability. In Sec. VI, we experimentally demonstrate how bistability can be converted into oscillations by adding an appropriate feedback. Sections VII and VIII are theoretical, in which we present a model and simulations of oscillations induced by the addition of a negative feedback. Our discussions and conclusions appear in Sec. IX.

## II. GLUCOSE OXIDASE

Glucose oxidase (EC 1.1.3.4, from the mold *Aspergillus niger*),<sup>35-37</sup> a flavin-containing [specifically flavin adenine dinucleotide (FAD)] glycoprotein with two subunits of molecular weight ca. 80 kDa each, catalyzes the oxidation of

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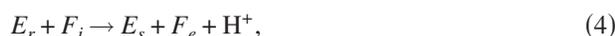
$\beta$ -D-glucose ( $G$ ) (the first substrate) to glucono- $\delta$ -lactone ( $P$ ) in the presence of a variety of oxidizing (second) substrates, including molecular oxygen ( $O_2$ ) and many one- and two-electron acceptors. The “ping-pong” mechanism of GO catalysis with  $O_2$  as a second substrate can be expressed as<sup>38</sup>



where  $E_{ox}$  ( $E_r$ ) is GO in which FAD is in the oxidized (reduced,  $FADH_2$ ) form. Glucono- $\delta$ -lactone spontaneously and slowly hydrolyzes to gluconic acid (GA), producing a proton,<sup>38</sup>



If the second substrate of GO is a one-electron acceptor, like ferricyanide ( $F_i$ ) in our experiments, reaction (2) is replaced by reactions (4) and (5), in which two protons are produced directly in the enzymatic reaction:



where  $F_e$  is ferrocyanide and  $E_s$  is GO in which FAD is in the semiquinone form,  $FADH$ .

Many enzymatic reactions proceed via an intermediate enzyme-substrate complex with Michaelis-Menten kinetics characterized by a Michaelis constant ( $K_M$ ). A minimal mechanism for GO catalysis, involving two bimolecular steps and one monomolecular step (characterized by the reaction rate constant  $k_{cat}$ ), gives the following expression for the total enzymatic rate  $v_e$ .<sup>36,39</sup>

$$v_e = e_t k_{cat} [S] / ([S] + k_{cat}/k_{ox} + k_{cat}[S]/(k_{red}[G])), \quad (6)$$

where  $e_t$  is the total concentration of GO, including reduced, semiquinone, and oxidized forms;  $S$  is the second substrate ( $O_2$  or  $F_i$ , for example);  $k_{cat}/k_{ox} = K_{MO}$ , the Michaelis constant for the second substrate;  $k_{cat}/k_{red} = K_{MG}$ , the Michaelis constant for glucose;  $k_{red}$  is associated with reaction (1) and  $k_{ox}$  with reaction (2) for  $S \equiv O_2$  or with reaction (4) or (5) for  $S \equiv F_i$ .

Usually we use a high concentration of glucose ( $[G] \gg K_{MG}$ ), so Eq. (6) can be reduced to the more common Michaelis-Menten expression of the form

$$v_e = e_t k_{cat} [S] / (m[S] + K_{MO}), \quad (7)$$

where  $m=1$  for  $[G] \gg K_{MG}$  and  $m=2$  for  $[G] \approx K_{MG}$ . Reactions (1)–(5) are all pH dependent. A unique feature of ferricyanide as the second substrate is that the rates of reactions (4) and (5) (i.e.,  $k_{ox}$ ) increase with  $[H^+]$ ,<sup>37,39</sup> thus leading to autocatalysis. From data presented in Ref. 39 we conclude that for typical  $[F_i]$  ( $\ll 50$  mM, when  $2[F_i] \ll K_{MO}$ , but the relation  $[F_i] \gg e_t$  still holds), Eq. (7) can be replaced by the simple expression

$$v_e = k_{ox}[F_i]e_t. \quad (8)$$

Here  $k_{ox}$  is proportional to  $[H^+]^2$  at  $pH=2.7-3.3$  and  $k_{ox} \propto [H^+]$  at  $pH=3.5-4.0$ . If we define  $k'_{ox}$  by  $k_{ox} = k'_{ox}[H^+]$  for  $pH=3.5-4.0$  and  $k''_{ox}$  by  $k_{ox} = k''_{ox}[H^+]^2$  for  $pH=2.7-3.3$ ,

then<sup>39</sup>  $k'_{ox} \approx (1.8 \times 10^7) M^{-2} s^{-1}$  and  $k''_{ox} \approx (4 \times 10^{10}) M^{-3} s^{-1}$ . At higher pH (4–7), we did not find reliable data and made our own investigation (see Sec. V). Production of  $[H^+]$  in this pH range due to reaction (3) is rather slow, about  $k_3[P]$ , where  $k_3 \approx 2.5 \times 10^{-4} s^{-1}$  at  $pH=6.5$  ( $k_3 \approx 5 \times 10^{-5} s^{-1}$  at  $pH=3.5-4.5$ ).<sup>38</sup> Commercial samples of GO may have traces of the enzyme gluconolactonase (EC 3.1.1.17),<sup>40</sup> which catalyzes reaction (3), thus accelerating it.

### III. STRATEGY

It is well known that an autocatalytic reaction in a CSTR can give rise to bistability<sup>41</sup> and a bistable system can be transformed into an oscillatory one with an appropriate negative feedback.<sup>42</sup> For example, a large group of inorganic pH oscillators<sup>43,44</sup> involves the autocatalytic production of  $H^+$  (positive feedback) and  $H^+$  consumption (negative feedback). We will use the same strategy for obtaining oscillations in our enzymatic system. To illustrate this approach mathematically, we employ in this section a simplified expression for autocatalytic production of  $H^+$ ,  $v_e$  (the rate of the reaction of oxidation of glucose by ferricyanide catalyzed by GO). To obtain bistability we add to the rate  $v_e$  influxes of  $OH^-$  and ferricyanide:

$$dh/dt = 2v_e - k_0h - h_f h[OH^-] + k_b[H_2O], \quad (9)$$

$$d[OH^-]/dt = -k_0[OH^-] + k_0[OH^-]_0 - k_f h[OH^-] + k_b[H_2O], \quad (10)$$

$$ds/dt = -2v_e - k_0(s - s_0), \quad (11)$$

where  $s = [F_i]$ ,  $h = [H^+]$ , and  $v_e = k_a e_t s h$  ( $k_a$  is analogous to  $k'_{ox}$  introduced above, but we write  $k_a$  here, since the real  $k'_{ox}$  is a complex expression). The flow terms, which are proportional to  $k_0$ , the reciprocal of the residence time, describe not only the constant influx of  $OH^-$  and  $F_i$  into the CSTR from reservoirs with concentrations  $[OH^-]_0$  and  $s_0$ , respectively, but the outflow of all mobile species as well. The terms  $k_f h[OH^-]$  and  $k_b h[H_2O]$  describe the water equilibrium:



The enzyme is assumed to be immobilized in the reactor, so its total concentration  $e_t$  remains constant.

If we set the right hand sides of Eqs. (9)–(11) equal to zero, we obtain a set of algebraic equations that can be solved for the steady state concentrations  $h_{SS}$ ,  $[OH^-]_{SS}$ , and  $s_{SS}$ . We find  $[OH^-]$  and  $s$  in terms of  $h$  and substitute to obtain a cubic equation for  $h_{SS}$  of the form

$$ah^3 + bh^2 + ch + d = 0, \quad (13)$$

with  $a = 2k_a e_t$ ,  $b = 2k_a e_t ([OH^-]_0 - s_0) + k_0(1 + 2k_a e_t / k_b)$ ,  $c = k_0[OH^-]_0 - 2k_a e_t K_w + (k_0/k_b)(k_0 - 2k_a e_t s_0)$ , and  $d = -k_0 K_w$  ( $K_w = 10^{-14} M^2$ ). This equation has three real positive roots, which implies bistability, when  $b < 0$ ,  $c > 0$ , and  $3[(bc/a - 3d)^2 - 2b^3/9a^2]^2 < 4(c - b^2/3a)^3$ . Alternatively, if the water equilibrium, Eq. (12), is established rapidly relative to the other processes, we have  $[OH^-] = K_w/h$ , so that  $d[OH^-]/dt = (-K_w/h^2)dh/dt$ , and then

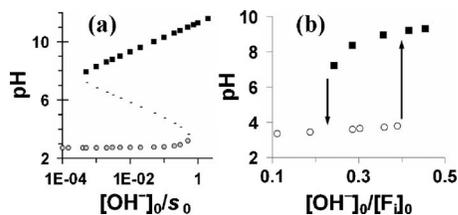


FIG. 1. (a) Bistability in system (15) and (16) at  $e_i=10^{-6}$  M,  $k_0=2 \times 10^{-3}$  s $^{-1}$ ,  $k_a=(7 \times 10^6)$  M $^{-2}$  s $^{-1}$ , and  $s_0=(2 \times 10^{-3})$  M. Dashes denote unstable steady state. (b) Bistability in a CSTR with influxes of GO, glucose, OH $^{-}$ , and ferricyanide ( $F_i$ ). The volume of the reactor,  $V$ , is 1.05 ml,  $k_0=0.002$  19 s $^{-1}$ ,  $[GO]_0=0.33$  mg/ml,  $[glucose]_0=21$  mM,  $[F_i]_0$  is varied from 2 to 4 mM, and  $[OH^-]_0$  is varied from 0.3 to 1 mM, where the subscript 0 denotes input concentrations in the CSTR without reaction.

$$dh/dt - d[OH^-]/dt = (1 + K_w/h^2)dh/dt, \quad (14)$$

allowing us to rewrite Eqs. (9)–(11) in the simpler form:

$$dh/dt = (1 + K_w/h^2)^{-1} [2v_e - k_0(h + [OH^-]_0 - K_w/h)], \quad (15)$$

$$ds/dt = -2v_e - k_0(s - s_0). \quad (16)$$

Setting  $dh/dt=ds/dt=0$  also gives a cubic equation for  $h_{SS}$  of the same form as Eq. (13). The coefficients are identical with the exceptions that the term  $k_0(1+2k_a e_i/k_b)$  vanishes from  $b$ , and the term  $(k_0/k_b)(k_0-2k_a e_i s_0)$  no longer appears in  $c$ . Using realistic values for the parameters shows that the dropped terms are quite small under our experimental conditions, and the ranges of bistability obtained by varying, for example,  $k_0$  or the ratio  $[OH^-]_0/s_0$ , are almost identical whether we use Eqs. (9)–(11) or (15) and (16). An example of such bistability for an experimentally reasonable set of parameters is shown in Fig. 1(a). In Sec. VII, we show that a more detailed analysis gives rise to a two-variable model similar in form to Eqs. (15) and (16).

If we replace the constant influx of OH $^{-}$  with an appropriate pH-dependent feedback, for example, by substituting  $[OH^-]_0 h/(K+h)$  for the term  $[OH^-]_0$  in Eq. (15), oscillatory behavior can arise.<sup>43</sup> In addition, if, as in our case, the oscillations occur at  $pH < 7$ , we can simplify Eqs. (15) and (16) by neglecting the terms  $K_w/h$  and  $K_w/h^2$ :

$$dh/dt = 2v_e - k_0(h + [OH^-]_0 h/(K+h)), \quad (17)$$

$$ds/dt = -2v_e - k_0(s - s_0). \quad (18)$$

A negative feedback of the simple form,  $k_0[OH^-]_0 h/(K+h)$ , used in Eq. (17) is attractive, since it can be realized experimentally by introducing a second enzyme with the usual bell-shaped dependence of activity on pH and an appropriate  $pK$ , or alternatively by replacing the flow of OH $^{-}$  with that of a base  $A^-$  with a properly chosen  $pK_a$  for the acid-base equilibrium  $AH \leftrightarrow A^- + H^+$ . In the case of a second enzyme, only the low pH side of the bell-shaped enzyme activity versus pH curve is relevant, yielding a contribution to Eq. (17) proportional to  $h/(K+h)$ , where the constant term  $[OH^-]_0$  is replaced by the maximum velocity of the enzymatic reaction. To ascertain the range of  $pK$  at which oscillations can be obtained for GO, we used an artificial feed-

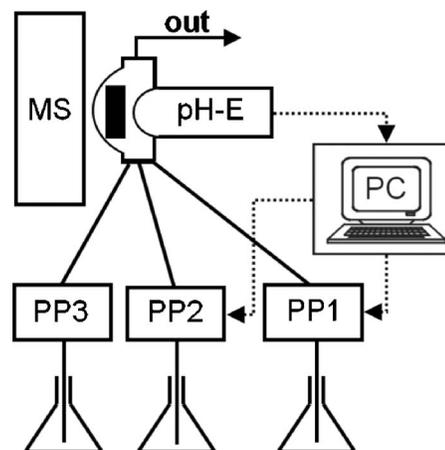


FIG. 2. Experimental setup. pH-E, pH electrode; MS, magnetic stirrer; black bar inside the CSTR is a magnetic stirrer bar; PP1, PP2, and PP3 are peristaltic pumps. Dotted lines are electrical connections. A pH meter between pH-E and PC is not shown. In preliminary experiments we used five pumps (two additional syringe pumps) to vary input concentrations of some reactants.

back, modulating the influx of  $[OH^-]_0$  as a function of the pH in the CSTR through a computer.

## IV. MATERIALS AND METHODS

The reagents used were glucose oxidase from *Aspergillus niger* (Fluka), potassium ferricyanide  $[K_3Fe(CN)_6]$ , Fluka, sodium hydroxide (NaOH, Fisher), D(+)-glucose anhydrous (Fluka), and catalase (Sigma) (see Appendix A). Stock solutions of ferricyanide and glucose were prepared at least one day before use and kept in the dark (ferricyanide) or the refrigerator (glucose). Glucose was allowed to mutarotate for one day before use.<sup>37</sup>

For CSTR experiments our reactor consisted of a flow pH cell (Cole-Parmer), into which a pH electrode (Cole-Parmer) was inserted (see Fig. 2). The volume  $V_0$  of the reactor was determined by the depth of insertion of the electrode (pH-E in Fig. 2) into the CSTR and varied from 0.16 to 1.1 mL (see Appendix B). The pH electrode was connected to a pH meter (Oakton, Ion 510 series) and further to a computer for data acquisition, feedback generation, and analysis.

In all CSTR experiments we used four primary solutions: (1) NaOH, (2) ferricyanide, (3) GO, and (4) glucose. In the bistability experiments, each solution was fed through a separate tube. In experiments with negative feedback, the first solution was a mixture of  $Fe(CN)_6^{3-}$  and NaOH with  $[Fe(CN)_6^{3-}]$  equal to that in the second solution. These two solutions were pumped into the CSTR using computer-controlled peristaltic pumps (PP1 and PP2 in Fig. 2). When the feedback was applied, the residence time in the CSTR ( $k_0^{-1}$ ) and  $[Fe(CN)_6^{3-}]_0$  were kept constant by reducing the speed ( $R_1$ ) of one of the peristaltic pumps by the same amount as the other ( $R_2$ ) increased. The velocities of the pumps,  $R_1$  and  $R_2$ , were controlled in such a way that the rate of inflow of OH $^{-}$  was proportional to  $h/(K+h)$ :  $dh/dt = -d[OH^-]/dt = -k_0[OH^-]_0 R_1 / (R_1 + R_2 + R_3) = -[OH^-]_0 R_1 / V_0$  and  $R_1 = -R_{max} 10^{-pH} / (10^{-pH} + K) = -R_{max} h / (K+h)$ , where  $R_1$

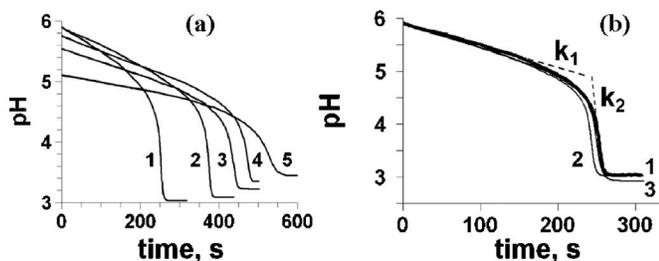


FIG. 3. Reaction of glucose with  $\text{Fe}(\text{CN})_6^{3-}$  catalyzed by GO in a batch reactor. (a) experiment with  $[\text{G}]_0=50$  mM,  $[\text{O}_2]_0=2.7 \times 10^{-4}$  M,  $[\text{Fe}(\text{CN})_6^{3-}]_0/\text{mM}=(\text{curve 1}) 10$ , (curve 2) 7.5, (curves 3 and 4) 5, (curve 5) 2.5, and  $[\text{GO}]$  (mg/ml)=(curves 1–3 and 5) 0.5 and (curve 4) 1. (b) Comparison between experiment (curve 1) and model (C1)–(C3), (C5)–(C11), (C17), and (C18) (curves 2 and 3). For curve 1:  $(\text{GO})=0.5$  mg/ml,  $[\text{G}]_0=50$  mM,  $[\text{Fe}(\text{CN})_6^{3-}]_0=10$  mM, and  $[\text{O}_2]_0=(2.7 \times 10^{-4})$  M. For curves 2 and 3:  $e_i=(6 \times 10^{-6})$  M (curve 2) and  $(3 \times 10^{-6})$  M (curve 3),  $k_1=(3.5 \times 10^6)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $k_2=(3 \times 10^7)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $pK_a=4.0$  ( $K=10^{-pK}$  M),  $pK_F=3.6$ ,  $[\text{PGO}]_0=200e_i$ ,  $pK_G=4.6$ ,  $k_b=10^{10} \text{M}^{-1} \text{s}^{-1}$ ,  $k_{fg}=K_G k_b$ ,  $k_{ff}=K_F k_b$ ,  $[\text{O}_2]_0=2.7 \times 10^{-4}$  M,  $pH_0=5.88$ ,  $s_0=10$  mM, and  $k_0=0$ .

$+R_2+R_3=V_0 k_0$ ,  $R_1+R_2=\text{constant}$ ,  $R_{\text{max}}$  is the maximum rate of the peristaltic pump,  $pH$  is the  $pH$  in the CSTR, and we may set our feedback parameter  $K$  to any desired value. A peristaltic pump (Rainin Rabbit Plus) was used to pump the third and fourth solutions at a constant rate  $R_3$  in all experiments (PP3 in Fig. 2). These solutions were premixed before entering the cell. Catalase was added to the solution of GO. The solutions were not deoxygenated, so oxygen was supplied to the CSTR together with the other reactants (see below for further discussion of  $\text{O}_2$ ).

For batch experiments we used a large-volume reactor ( $V_0=25$  mL) with quartz optical windows. A  $pH$  electrode was inserted into the stopper of the reactor. This reactor allowed us to measure simultaneously the  $pH$  and the optical density at a chosen wavelength using a homemade spectrophotometric setup.<sup>45</sup>

## V. EXPERIMENTAL RESULTS. AUTOCATALYSIS AND BISTABILITY

A typical kinetic run for the reaction of glucose with ferricyanide and oxygen catalyzed by GO under batch conditions is shown in Fig. 3. Reaction with oxygen is very fast, and therefore oxygen is consumed completely in a few seconds, producing  $\text{H}_2\text{O}_2$  and gluconolactone, both of whose concentrations quickly rise to the initial concentration of oxygen  $\cong(2.7 \times 10^{-4})$  M (table data, see, for example, Ref. 46). Our batch reactor is closed and has no free surface above the solution, so no oxygen can diffuse into the reactor from the atmosphere.

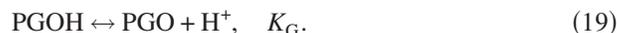
The kinetic curves, measured either with a  $pH$  electrode [Fig. 3(a)] or by the absorbance of ferricyanide (not shown), have two distinct regions: a slow region 1 for  $pH$  between 6 and 5, and a fast region 2 for  $pH < 4$ . In Fig. 3(b), the two dashed lines marked as “ $k_1$ ” and “ $k_2$ ” denote these regions. In both regions, the reaction is autocatalytic, since the rate ( $dh/dt$ ) increases with  $h$ ,<sup>47</sup> as seen by the nearly linear decrease of  $pH$  with time.

The autocatalysis in Fig. 3 ceases due to the depletion of ferricyanide as evidenced both optically, by the absorbance measurements, and by the resumption of the reaction on ad-

dition of a new portion of ferricyanide. The stoichiometry of reactions (4) and (5) implies that the final  $h$  should be equal to  $[\text{Fe}(\text{CN})_6^{3-}]_0$ , which for  $[F_i]_0=10$  mM [as in Fig. 3(b)] gives  $pH=2$ . We see, however, that the final  $pH$  is slightly above 3. Obviously, protons are consumed by  $\text{Fe}(\text{CN})_6^{4-}$  and/or by some of the amino acid residues of GO. We cannot therefore obtain the rate constants of the autocatalytic reactions simply by measuring the slopes [dashed lines in Fig. 3(b)] of the  $pH$  curves. More accurate measurement of the rate constants can be made by examining the time dependence of the  $\text{Fe}(\text{CN})_6^{3-}$  absorbance. We found that reliable results can also be obtained by fitting a set of experimental  $pH$  versus time curves [like those shown in Fig. 3(a)] to theoretical curves deduced from a proposed mechanism for the reaction [see curves 2 and 3 in Fig. 3(b) and Eqs. (C1)–(C3), (C5)–(C11), (C17), and (C18) in Appendix C]. Given (from the literature or additional experiments) the equilibrium constants  $K_{F1}$  and  $K_{F2}$  for ferrocyanide protonation and  $K_G$  for GO protonation, one can deduce the kinetic constants  $k_1$  and  $k_2$  responsible for the first and second stages of autocatalysis.

We observe that a change in enzyme concentration [compare curves 3 and 4 in Fig. 3(a)] leads to only a very slight change in the slope of the kinetic curves, which might suggest that the first slow stage of autocatalysis is independent of the enzyme. For example, this stage might result from hydrolysis of gluconolactone [reaction (3)]. We carried out a set of experiments in which gluconolactone was generated by the reaction of glucose with oxygen in an open reactor catalyzed by GO immobilized in a gel. We found that on removing the gel containing the immobilized GO the rate of  $\text{H}^+$  production fell by as much as two orders of magnitude. This result suggests that reaction (3) in the absence of enzyme is not a significant contributor to the slow stage of autocatalysis and that the rate of this stage does depend upon the enzyme concentration. The very weak dependence observed for the rate of this stage on  $[\text{GO}]$  is explained instead by protonation of GO. If we increase  $[\text{GO}]$ , the rate of production of protons,  $dh/dt$ , does increase, but a larger fraction of the protons released in the reaction is consumed by the larger quantity of GO. The protonation of GO balances the increase in  $dh/dt$  nearly exactly. The theoretical curves 2 and 3 in Fig. 3(b) illustrate this unusual behavior (see also explanations in Sec. VII).

Glucose oxidase is a large protein with many amino acid residues that can be protonated over a range of  $pH$ . Treating these protonation equilibria individually is well beyond our capabilities, and we instead make a major simplification by treating the protonation of GO as if it were a single reaction with a single equilibrium constant  $K_G$ :



Here, PGO represents a “typical protonatable residue” of GO. If  $e_i$  is the total molar concentration of GO and  $N_{\text{AG}}$  is the average number of protonatable residues (in the  $pH$  range between 6 and 3), then

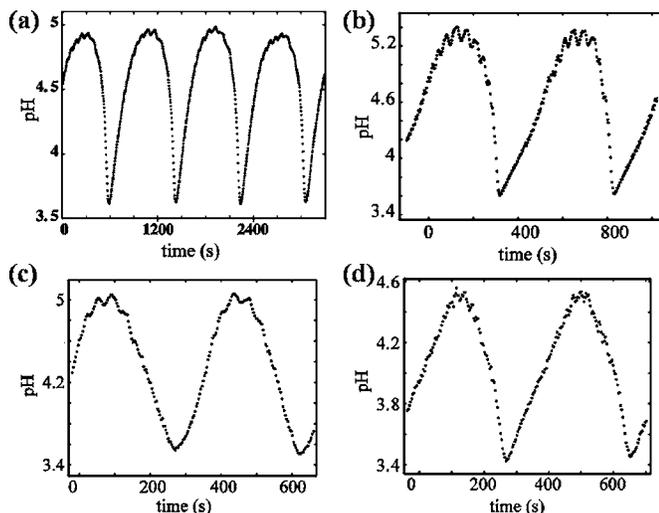


FIG. 4. Experimentally observed  $pH$  oscillations in a CSTR for GO-catalyzed oxidation of glucose by ferricyanide supplemented by a negative feedback,  $k_0[\text{OH}^-]_0/h/(K+h)$ . [catalase] $_0=0.01$  mg/ml, [glucose] $_0=50$  mM, and [GO] $_0=1.6$  mg/ml. (a)  $[\text{Fe}(\text{CN})_6^{3-}]_0=15$  mM,  $[\text{NaOH}]_0=17$  mM,  $k_0=0.00329$  s $^{-1}$ , and  $pK=3.9$ . (b)  $[\text{Fe}(\text{CN})_6^{3-}]_0=17$  mM,  $[\text{NaOH}]_0=15$  mM,  $k_0=0.00161$  s $^{-1}$ , and  $pK=4.5$ . [(c) and (d)]  $[\text{Fe}(\text{CN})_6^{3-}]_0=17$  mM,  $[\text{NaOH}]_0=15$  mM,  $k_0=0.0091$  s $^{-1}$ , and  $pK=(c) 4.0$  and (d) 3.8.

$$[\text{PGO}]_t \equiv [\text{PGO}] + [\text{PGOH}] = N_{\text{AG}} e_t. \quad (20)$$

To estimate  $pK_G$  and  $N_{\text{AG}}$ , we added small amounts of GO to slightly acidic water and measured the  $pH$  as a function of  $[\text{GO}] = e_t$ . Fitting the results to the dependence expected from Eq. (19) yields  $pK_G \cong 4.6-4.8$  and  $N_{\text{AG}} = 250-200$ . These values of  $pK_G$  and  $N_{\text{AG}}$  are used in Eqs. (C1), (C8), and (C9) (see Appendix C) to find values of  $k_1$  and  $k_2$  by fitting these experimental curves to the theoretical ones (see Fig. 3)

In the CSTR with inputs of GO, glucose,  $\text{Fe}(\text{CN})_6^{3-}$ , and NaOH, we easily obtained bistability for many sets of the parameters  $k_0$ ,  $[\text{NaOH}]_0/[\text{Fe}(\text{CN})_6^{3-}]_0$ , and [GO]. An example is shown in Fig. 1(b). The range of parameters at which bistability exists depends, of course, on the parameters, but in all cases we examined this range was narrower than that obtained from the simple theoretical equations (15) and (16), which do not take into account either the protonation of enzyme and product or the two-step autocatalysis with constants  $k_1$  and  $k_2$ .

## VI. EXPERIMENTAL RESULTS: FROM BISTABILITY TO OSCILLATIONS

Following our strategy, generating oscillations requires that we add a negative feedback to our bistable system. This can be done in a number of ways.<sup>31-33,41</sup> We choose here a “physical” approach, i.e., modulation of the inflow rate of NaOH through a computer. This choice enables us to vary the parameters of the feedback over a very broad range in order to establish the characteristics needed in appropriate chemical feedback agents to be identified in further investigations.

Typical examples of oscillations found in our experiments with the physical feedback  $k_0[\text{OH}^-]_0/h/(K+h)$  are presented in Fig. 4. The amplitude of the oscillations is generally between  $pH$  3.5 and  $pH$  5. The period ranges from

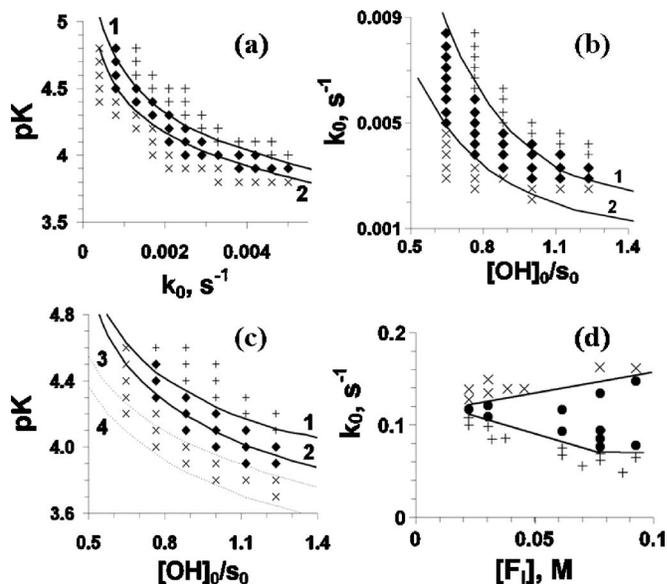


FIG. 5. Experimental and theoretical dynamic phase diagrams. (a)  $k_0$ - $pK$ . Experiment (symbols) in a CSTR. Black rhombs denote oscillations, “+” are high  $pH$  steady state, and “ $\times$ ” are low  $pH$  steady state. Concentrations: [GO] $_0=1.5$  mg/ml, [catalase] $_0=0.01$  mg/ml, [glucose] $_0=50$  mM, [ferricyanide] $_0=17$  mM, and [NaOH] $_0=17$  mM. Curves 1 and 2 are result of linear stability analysis of Eqs. (32) and (33) with parameters  $e_t=(9 \times 10^{-6})$  M, [PGO] $_t=(1.8 \times 10^{-3})$  M,  $k_1=(2.5 \times 10^6)$  M $^{-2}$  s $^{-1}$ ,  $k_2=(2.5 \times 10^7)$  M $^{-2}$  s $^{-1}$ ,  $pK_e=4$ ,  $s_0=17$  mM,  $[\text{OH}^-]_0=17$  mM,  $pK_F=4.1$ ,  $pK_G=4.6$ , and  $V_f=0$ . Theoretical oscillatory region is between curves 1 and 2; curve 2 is supercritical Hopf bifurcation and curve 1 is subcritical Hopf or saddle bifurcation. (b)  $[\text{OH}^-]_0/s_0$ - $k_0$ . Symbols and parameters as in (a), except  $pK=4.0$ ,  $e_t=(8 \times 10^{-6})$  M, and [PGO] $_t=N_{\text{AG}}e_t=(1.6 \times 10^{-3})$  M. (c)  $[\text{OH}^-]_0/s_0$ - $pK$ . Symbols and parameters as in (a), except  $k_0=0.0025$  s $^{-1}$  (experiment);  $k_0$  (s $^{-1}$ )=(curves 1 and 2) 0.0025 and (curves 3 and 4) 0.006 (calculations); curves 2 and 4 show supercritical Hopf bifurcation; curves 1 and 3 show subcritical Hopf or saddle. Oscillatory region lies between curves 1 (3) and 2 (4). (d) Bistability region for experimental system GO-glucose-ferricyanide in a CSTR. Symbols: full circles, bistability between  $pH$  3 and  $pH$  6; +, low  $pH$ ;  $\times$ , high  $pH$ . [GO] $_0=0.08$  mg/ml and [glucose] $_0=40$  mM.

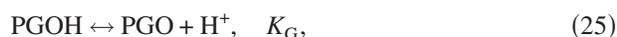
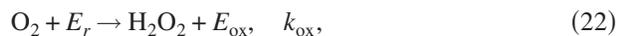
2 to 20 min, depending on the parameters, especially  $k_0$ . The wave form varies as the parameters are changed, but the system usually spends less time at low  $pH$  than at high  $pH$ .

In the region of high  $pH$  (around  $pH$  5), low amplitude oscillations are observed. These oscillations are artifacts arising from the inevitable pulsations of the peristaltic pump (PP). The frequency of these small-amplitude oscillations is completely determined by the PP rotation frequency. If we increase the volume of the CSTR, these oscillations decrease in amplitude.

Several diagrams showing the parameter regions in which oscillations occur are presented in Figs. 5(a)–5(c). The ranges of  $pK$ ,  $k_0$ , and  $[\text{OH}^-]_0/[F_i]_0$  are quite broad:  $pK$  can vary at least between 3.8 and 4.6 and  $[\text{OH}^-]_0/[F_i]_0$  can lie between 0.7 and 1.3. Note that we have established the upper and lower boundaries of the oscillatory domain while the left and right boundaries remain unknown. The large expenditure of enzyme in the CSTR experiments prevented us from delineating the entire domain of oscillation. Even though the enzyme is relatively cheap, determining each point in our diagrams required on average at least 20 mg of enzyme, so that 2 g of the enzyme were consumed for each frame in Fig. 5.

## VII. MODELING

Equations (15), (16) or (17), (18) provide a simple two-variable model that can be analyzed analytically without integration of the rate equations, for example, by using linear stability analysis. They do, however, neglect many details of the kinetics of the system. Our goal here is to develop a similar set of general equations for an enzymatic pH oscillator starting from a full set of chemical reactions:



Here, the substrate  $S$  is  $\text{Fe}(\text{CN})_6^{3-}$ ,  $F_e$  is  $\text{Fe}(\text{CN})_6^{4-}$ ,  $P$  is D-glucono- $\delta$ -lactone,  $G$  is  $\beta$ -D-glucose,  $B$  is unprotonated D-gluconic acid, PGO represents a protonatable GO residue as discussed in Sec. V,  $F_eH$ ,  $F_eH_2$ , and  $SH$  are protonated forms of  $F_e$  and  $S$ ; and  $V$  and  $VH$ , introduced for the sake of generality, are unprotonated and protonated forms of an arbitrary species that can be introduced into the reactor. For example,  $V$  could be an additional base or a new species such as a pH indicator or buffer.

Reactions (21)–(24), which are identical to reactions (1)–(4), respectively, have been discussed above. We take  $[G] = \text{constant} \gg [S]$  ( $\equiv s$ ); we write  $k_g = k_{\text{red}}[G]$  or  $k_g = k_{\text{cat}}$  [see Eq. (6)]. For reactions (23) and (24), we use the actual pH-dependent rate expressions for  $v_3$  and  $v_S$ . Fitting experimental curves such as curve 1 in Fig. 3(b) with simulated curves derived from various expressions for  $v_S$ , we found that the best result is obtained with

$$v_S = [E_r]sh(k_1K_e^n + k_2h^n)/(K_e^n + h^n), \quad n = 2. \quad (30)$$

Equation (30) gives  $v_S \approx k_1[E_r]sh$  when  $h \ll K_e$  and  $v_S \approx k_2[E_r]sh$  when  $h \gg K_e$ . The fits imply that  $k_2 \gg k_1$  and  $pK_e \approx 4$ . Analysis of data for gluconolactone hydrolysis<sup>38</sup> implies that  $v_3$  can be expressed as

$$v_3 = [P][k_{33}/(h + K_{gl}) + k_3], \quad (31)$$

with  $k_3 \approx 5 \times 10^{-5} \text{ s}^{-1}$ ,  $k_{33} \approx (3 \times 10^{-11}) \text{ M}^{-1} \text{ s}^{-1}$ , and  $K_{gl} \approx (3 \times 10^{-8}) \text{ M}$ . We show in Appendix C that the rather slow rate  $v_3$  can be neglected.

The protonation constant  $K_G$  was estimated in Sec. V. Several values for  $K_{F1}$  can be found in the literature:  $10^{-3.2} \text{ M}$ ,<sup>48</sup>  $10^{-3.7} \text{ M}$ ,<sup>49</sup> and  $10^{-4.1} \text{ M}$ .<sup>50</sup> In the fundamental work on the protonation of hexacyanoferrates,<sup>51</sup> it was found that  $pK_{F1} = 4.2$  [ $K_F = (6.7 \times 10^{-5}) \text{ M}$ ] for zero ionic strength

(IS) (actually, at IS < 0.01) and  $pK_{F1} = 3.2$  at IS = 0.1. The second protonation [Eq. (27)], with  $pK_{F2} = 2.22$  [ $K_{F2} = (6 \times 10^{-3}) \text{ M}$ ] at IS = 0 may be important at small IS and low pH. Protonation of ferricyanide with equilibrium constant  $pK_S$  will be neglected here, since  $pK_S < 1$ ,<sup>51,52</sup> though addition of ferricyanide to pure (or slightly acidic) water increases the pH significantly at large  $[S]$  (> 10 mM), and thus this process should be taken into account in more detailed models.

In Appendix C, we show that by using the information above the rate equations for our full scheme, Eqs. (21)–(29) at  $pH < 7$  can be reduced to the two-variable model of Eqs. (32) and (33),

$$\begin{aligned} dh/dt = & [2v_S - k_0h - k_0[\text{OH}^-]_0h/(K+h) \\ & - k_0(s_0 - s)h/(K_{F1} + h) - k_0V_t h/(K_V + h)]/D, \end{aligned} \quad (32)$$

$$ds/dt = -2v_S - k_0(s - s_0), \quad (33)$$

where

$$v_S = e_r sh(k_1K_e^2 + k_2h^2)/(K_e^2 + h^2) \quad (34)$$

and

$$\begin{aligned} D = & [1 + N_{AG}e_rK_G/(K_G + h)^2 + (s_0 - s)K_{F1}/(K_{F1} + h)^2 \\ & + V_tK_V/(K_V + h)^2]. \end{aligned} \quad (35)$$

In Appendix D, we summarize all symbols and abbreviations we use in Eqs. (32)–(35).

Comparing Eqs. (32) and (33) to Eqs. (17) and (18), we can assess the role of the protonation reactions (25), (26), and (29) in the pH oscillations. Looking at Eq. (32), we note two additional terms in the numerator plus the appearance of the denominator  $D$ . The terms  $k_0(s_0 - s)h/(K_{F1} + h)$  and  $k_0V_t h/(K_V + h)$  have the same form as the term  $k_0[\text{OH}^-]_0h/(K + h)$  and can thus play similar roles in providing feedback. This implies that oscillations or bistability can in general occur even without the artificial feedback term ( $\text{OH}^-$  influx), if  $(s_0 - s)$  and  $K_{F1}$  or  $V_t$  and  $K_V$  have appropriate values. We demonstrate this type of bistability experimentally in Sec. IX. In essentially the same manner, with a “bufferlike negative feedback,” Hauser *et al.*<sup>33</sup> and Frerichs and Thompson<sup>32</sup> used hemin and bicarbonate, respectively, to obtain pH oscillations in the hydrogen peroxide–sulfite autocatalytic system.

The denominator  $D$  in Eq. (32) decreases  $dh/dt$  and decelerates the autocatalysis. Each protonation-deprotonation equilibrium of a mobile species, e.g., Eqs. (25)–(29), contributes to  $D$  a term of the form  $[A]_t K_a/(K_a + h)^2$ , where  $K_a$  is the equilibrium constant for the association reaction  $AH \leftrightarrow A^- + H^+$ . If  $[A]_t > K_a$ , then  $[A]_t K_a/(K_a + h)^2$  can be greater than 1 and consequently this equilibrium can decrease  $dh/dt$  significantly. If, in a batch experiment ( $k_0 = 0$ ),  $e_r$  is high enough to make  $N_{AG}e_rK_G/(K_G + h)^2$  both the largest term in  $D$  and much larger than 1, then both the numerator and the denominator of  $dh/dt$  will be proportional to  $e_r$ , yielding a rate independent of the total enzyme concentration, in agreement with the result shown in the kinetic curve in Fig. 3(b) and discussed in the fourth paragraph of Sec. V.

The fact that the rate  $v_S$  is directly proportional to  $e_t$  [Eq. (34)] implies that it should be possible to vary the period of oscillations of this type over a broad range. Suppose we carry out a set of CSTR experiments in which  $e_t$  is directly proportional to  $k_0$ ,  $e_t = Ck_0$ . If we introduce a dimensionless time  $\tau = tk_0$  into Eqs. (32) and (33), the rescaled equations are independent of  $e_t$  and  $k_0$  [or nearly so, since  $e_t$  still appears in  $D$  via Eq. (35)]. The actual period of oscillations is proportional to  $k_0^{-1}$  and thus is limited only by the flow rate range of the pump and the concentration of enzyme in the stock solution. Such large variations of the oscillation period are unknown in nonenzymatic pH oscillators. This analysis also implies that the boundaries of the oscillatory region should approach straight lines of the form  $e_t = C_1k_0$  and  $e_t = C_2k_0$  [see Fig. 7(a)].

### VIII. LINEAR STABILITY ANALYSIS AND SIMULATIONS

Much of our investigation of Eqs. (32) and (33) and Eqs. (17) and (18) employed linear stability analysis. We also carried out direct numerical integration of these equations using the FLEXPDE software package.<sup>53</sup> We considered the simplest case of  $V_i = 0$  (no  $V$  species) that corresponds to our experiments with artificial feedback. We refer to Eqs. (32)–(35) with  $V_i = 0$  as model A. In Figs. 5(a)–5(c), we show the experimentally observed and calculated oscillatory regions in the  $k_0$ - $pK$ ,  $[\text{OH}^-]_0/s_0$ - $k_0$ , and  $[\text{OH}^-]_0/s_0$ - $pK$ , parameter planes. The agreement between experiment and theory is encouraging.

To illustrate the sensitivity of model A to  $k_0$ , we present in Fig. 5(c) theoretical results for two different flow rates. Further analysis reveals that the oscillatory region is quite sensitive to  $k_2$ ,  $e_t$ , and  $K_{F1}$  as well. The parameters  $k_2$  (see Appendix E) and  $K_{F1}$  are more difficult to estimate than  $[\text{OH}^-]_0/s_0$ ,  $pK$ , or  $k_0$ , since the first two depend on ionic strength and/or ferricyanide concentration in poorly characterized ways, while the latter group can be controlled directly by the experimenter. To calculate the molar concentration of enzyme,  $e_t$ , from the measured value in mg/ml, we used a molecular weight for a two-subunit GO of 155 000,<sup>35,37</sup> but this value may not be completely accurate, since we used commercial enzyme without further purification.

In comparing experimental and theoretical data we should also keep in mind the simplifications made in our model, particularly the use of a single  $pK_G$  to characterize the protonation of the enzyme [Eq. (25)] and our neglect in the model of the few second delay, arising from the response time of the pH electrode, between changes in the pH in the CSTR and the resulting changes in the feedback (inflow rate of  $\text{OH}^-$ ).

In Fig. 6, we show calculated oscillatory domains for a much broader range of the parameters  $k_0$  and  $[\text{OH}^-]_0/s_0$ . The oscillatory domain in Fig. 6(b) extends to  $[\text{OH}^-]_0 = 0$  (no artificial feedback), while in Fig. 6(a) this domain ends at  $[\text{OH}^-]_0/s_0 \cong 0.1$ . Though several parameters differ slightly between Figs. 6(a) and 6(b), additional analytical calculations indicate that the main source of this difference is the value of  $pK_{F1}$ . For small  $pK_{F1}$  [ $=3.2$  in Fig. 6(a)], oscillation is impossible at  $[\text{OH}^-]_0 = 0$ . For larger  $pK_{F1}$  [ $=4.0$  in Fig.

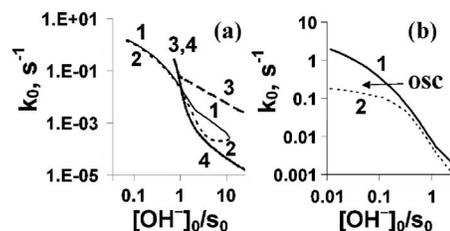


FIG. 6. Linear stability analysis of Eqs. (32) and (33) at  $V_i = 0$  (curves 1 and 2 in a and b) and eqs. (17) and (18) (a, curves 3 and 4). Oscillatory regions are between curves 1 and 2 for model (32) and (33) and between curves 3 and 4 for model (17) and (18). Curve 1 is subcritical Hopf line or saddle, curve 2 is supercritical Hopf bifurcation. Parameters for curves 1 and 2 in (a):  $e_t = 10^{-5}$  M,  $[\text{PGO}]_i = (2 \times 10^{-3})$  M,  $s_0 = 17$  mM,  $k_1 = (3.5 \times 10^6)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $k_2 = (3 \times 10^7)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $pK_e = 4$ ,  $pK = 4$ ,  $pK_{F1} = 3.2$ , and  $pK_G = 4.6$ . Parameters for curves 3 and 4 in (a)  $k_0 e_t = 300$ ,  $s_0 = 17$  mM, and  $pK = 4$ . (b)  $e_t = (1.5 \times 10^{-5})$  M,  $[\text{PGO}]_i = N_{AG} e_t$ ,  $N_{AG} = 200$ ,  $s_0 = 17$  mM,  $k_1 = (3.0 \times 10^6)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $k_2 = (2.5 \times 10^7)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $pK_e = 4$ ,  $pK = 4.1$ ,  $pK_{F1} = 4$ , and  $pK_G = 4.6$ .

6(b)], oscillation at  $[\text{OH}^-]_0 = 0$  can occur as a result of the term  $-k_0(s_0 - s)h/(K_{F1} + h)$  in Eq. (32), which arises from the equilibrium (26), a so-called bufferlike negative feedback.

The broad oscillatory domain in Fig. 6(a) between curves 1 and 2 for  $1 < [\text{OH}^-]_0/s_0 < 10$  results from the artificial feedback,  $k_0[\text{OH}^-]_0 h/(K + h)$ . In the absence of the protonation-deprotonation reactions (25) and (26), we would expect this region to be even larger. To examine this question, we recalculated the oscillatory domain for system (17) and (18) with the same parameters but without the protonation equilibria. We see [curves 3 and 4 in Fig. 6(a)] that the oscillatory domain is indeed much broader. Note that a very narrow oscillatory region exists even when  $[\text{OH}^-]_0 < s_0$ , at  $0.7 < [\text{OH}^-]_0/s_0 < 1$  (where curves 3 and 4 almost merge).

The dependence of the oscillatory region and frequency of oscillation on  $k_0$  and  $e_t$  are shown in Fig. 7(a). As we argued at the end of Sec. VII, the oscillatory region should be bounded by straight lines  $e_t = C_1 k_0$  and  $e_t = C_2 k_0$ . Indeed, curve 2 is very well fitted by this expression with  $C_2 = 0.00125$ , while only the lower left portion of curve 1 is well described by  $e_t = C_1 k_0^n$  with  $C_1 = 0.00236$  and  $n = 0.93$ . At larger  $e_t$ , when the term  $N_{AG} e_t K_G / (K_G + h)^2$  in the denominator [Eq. (35)] becomes significant, curves 1 and 2 merge, and the frequency [curve 3 in Fig. 7(a)] tends to be independent of  $k_0$  if  $(k_0, e_t)$  lie close to curve 1. Figure 7(b)

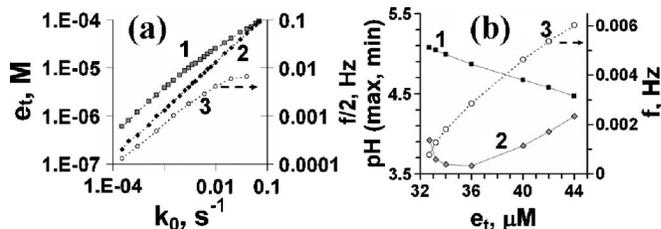


FIG. 7. (a) Diagram  $k_0$ - $e_t$  for model (32) and (33). Oscillatory region is between curves 1 and 2. Curve 3 is frequency of oscillations for parametric points that are very close to curve 1. For curve 1,  $e_t = 0.002277(k_0)^{0.9312}$ ; for curve 2,  $e_t = 0.001258(k_0)^{0.9897}$ . (b) Typical dependence of the frequency (curve 3) and amplitude of pH oscillations for model (32) and (33) at constant  $k_0$ . Curves 1 and 2 are the maximum and minimum of pH oscillations. Parameters:  $k_1 = (7 \times 10^6)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $k_2 = (6 \times 10^7)$   $\text{M}^{-2} \text{s}^{-1}$ ,  $pK_e = 4$ ,  $pK = 4$ ,  $[\text{PGO}]_i = 200e_t$ ,  $pK_G = 4.6$ , and  $v_0 = 0$ ; (a)  $s_0 = 17$  mM,  $[\text{OH}^-]_0 = 34$  mM, and  $pK_{F1} = 3$ ; (b)  $k_0 = 0.016$   $\text{s}^{-1}$ ,  $s_0 = 12$  mM,  $[\text{OH}^-]_0 = 30$  mM, and  $pK_{F1} = 2.9$ .

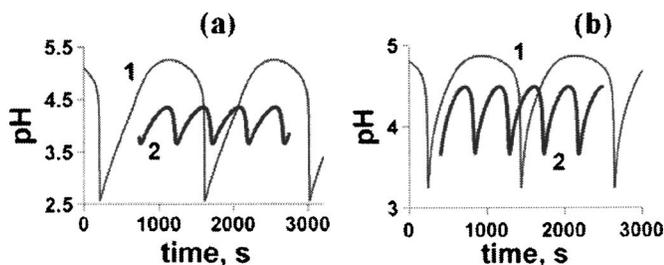


FIG. 8. Examples of oscillations in model (32) and (33) at  $V_t=0$ . Parameters:  $[\text{PGO}]_i=200e_t$ ,  $pK_G=4.6$ ,  $pK_e=4$ ,  $k_1=(3.5 \times 10^6) \text{ M}^{-2} \text{ s}^{-1}$ , and  $k_2=(3 \times 10^7) \text{ M}^{-2} \text{ s}^{-1}$ ; (a)  $e_t=12 \mu\text{M}$ ,  $k_0=0.0028 \text{ s}^{-1}$ ,  $s_0=15 \text{ mM}$ ,  $[\text{OH}^-]_0=26 \text{ mM}$ ,  $pK=(\text{curve 1}) 4.1$  and  $(\text{curve 2}) 4.05$  and  $pK_{F1}=3.0$ ; (b)  $e_t=20 \mu\text{M}$ ,  $k_0(\text{s}^{-1})=(\text{curve 1}) 0.0087$  and  $(\text{curve 2}) 0.0084$ ,  $s_0=13 \text{ mM}$ ,  $[\text{OH}^-]_0=20 \text{ mM}$ ,  $pK=4$ , and  $pK_{F1}=3.6$ .

demonstrates how the frequency and amplitude of oscillations change with  $e_t$  at constant  $k_0$ . At large  $e_t$  [corresponding to curve 1 in Fig. 7(a)], the Hopf bifurcation is supercritical, and the amplitude of oscillations grows slowly as  $e_t$  decreases. When  $e_t$  approaches the minimum that permits oscillation [corresponding to curve 2 in Fig. 7(a)], the amplitude and period are relatively large and, in most cases, this boundary represents a subcritical Hopf bifurcation.

To conclude our analysis, we present several examples of oscillations (Fig. 8) found by numerical integration of model A. We find a variety of wave forms, including those seen in our experiments. Small changes in parameters [ $pK$  in Fig. 8(a) and  $k_0$  in Fig. 8(b)] can give rise to significant changes in oscillatory dynamics.

## IX. DISCUSSION AND CONCLUSION

Once the principles of chemical oscillation were sufficiently well understood to allow the construction of the first deliberately designed chemical oscillator,<sup>54</sup> dozens of new oscillators soon followed.<sup>55</sup> Ten years ago Ohmori and Yang<sup>26</sup> wrote that, “There is a strong need for the researches in the areas of biotechnology and nonlinear dynamics to have some simple, robust and easily reproducible immobilized-enzyme systems to serve as model systems for studying the dynamics of nonlinear reaction-diffusion systems.” The GO-glucose-ferricyanide system studied in this work can serve as a model system of the sort envisioned by Ohmori and Yang. GO is a stable and cheap enzyme that can be easily immobilized. There are hundreds, if not thousands, of papers about applications for GO with various methods of immobilization.

Our system with an appropriate negative feedback, here a computer-assisted feedback, can be considered as the first designed enzymatic pH oscillator, in which an autocatalytic enzymatic reaction plays the major role. An obvious next step is to replace the computer-assisted feedback by other enzymatic or chemical reactions to serve as the chemical negative feedback. The theory developed in this study should be helpful in identifying these reactions. Our Eqs. (32)–(35) show that any chemically inert species able to capture protons with an appropriate  $pK_a$  can provide this negative feedback. However, there is an obvious difference between our computer-controlled feedback [the term  $k_0[\text{OH}^-]_0h/(K+h)$  in Eq. (32)] and a feedback originating from an actual pro-

tonation equilibrium (29), which gives rise to terms  $k_0V_t h/(K_V+h)$  in the numerator and  $V_t K_V/(K_V+h)^2$  in the denominator of Eq. (32) [see Eq. (35)]. The additional term in the denominator can significantly decrease the rate of reaction and prevent the system from oscillating, even at “good” parameters  $V_t$  and  $K_V$  that correspond to  $[\text{OH}^-]_0$  and  $K$ , respectively, for which oscillations occur with computer-controlled feedback. Our preliminary efforts with some likely candidates for the chemical feedback species  $V$  have not yet borne fruit, probably because of this effect.

In our system, the feedback role can, in principle, even be played by a product of the GO reaction, i.e., by ferrocyanide. In this case, the second protonation (27) and the protonation of ferricyanide (28) should be taken into account. Analysis of model (C36)–(C39) (see Appendix C) reveals that oscillations in general are possible in this still simplified model with only ferricyanide, glucose, and GO, if both  $pK_{F1}$  and [ferricyanide] are large enough. However, as [ferricyanide] increases, the ionic strength also goes up, causing  $pK_{F1}$  to decrease. The dependence of  $pK_{F1}$  on ionic strength<sup>51</sup> and our analysis show that  $pK_{F1}$  changes with the growth of [ferricyanide] in such a way that oscillations in the actual experimental system will be inaccessible, in agreement with our observations. Nevertheless, the negative feedback from the protonation of ferrocyanide is strong enough to produce bistability.

The bistability region found experimentally at high input concentrations of ferricyanide and no  $\text{OH}^-$  influx is shown in Fig. 5(d). This bistability region is described only qualitatively, not quantitatively, by Eqs. (C36)–(C39) for two reasons. Expression (C39) for  $v_S$  at low  $\text{pH} \approx 3$  is not correct, since  $v_S$  is proportional to  $h^2$  in this  $\text{pH}$  range<sup>39</sup> as noted in our discussion of Eq. (8), not to  $h$ , as in Eq. (C39). We also observed (see Appendix F) an irreversible inhibition of GO by ferricyanide at low  $\text{pH}$  in the absence of glucose.

Our enzymatic pH oscillator is a typical “depleted substrate-type” oscillator that can function most easily in a CSTR, since the depleted substrate (here ferricyanide) must be replenished. If, however, additional reactions can regenerate ferricyanide from ferrocyanide (for example, with the aid of a peroxidase), then it should be possible to create a batch oscillator.

The concentration of glucose oscillates in our system in the same manner as the concentration of ferricyanide, though the relative amplitude is smaller, since  $[\text{glucose}] > [\text{ferricyanide}]$ . If an additional glucose-dependent enzymatic reaction is coupled to the present system, then this reaction can also oscillate. Such coupled reactions can be catalyzed, for example, by hexokinase, glucokinase, glucose dehydrogenase, glucomylase, or gluconase.

Preliminary experiments with GO immobilized in a polyacrylamide gel reveal that this system, in the bistable regime, supports pH front propagation and pulse propagation, making it an excellent candidate for further pattern formation investigation. By coupling a thin layer of this preparation with another layer containing a different immobilized enzyme, such as horseradish peroxidase or urease, one can study the role of delay between two layers with positive and negative feedbacks. There are a number of theoretical works

in which immobilized enzymes are used in membrane oscillators. For example, the ability of GO to produce protons was used to regulate the permeability of a poly(*N*-isopropyl acrylamide-co-methacrylic acid) membrane to give chemomechanical oscillations.<sup>56</sup> With the prospect of simple, cheap, enzymatic oscillators, the outlook for nonlinear biochemical engineering in reaction-diffusion systems is bright indeed.

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## APPENDIX A: PRUSSIAN BLUE AND CATALASE

The enzyme catalase catalyzes the disproportionation of H<sub>2</sub>O<sub>2</sub> produced in reaction (22), thereby suppressing both the undesirable back reaction  $2\text{H}^+ + 2F_e + \text{H}_2\text{O}_2 \rightarrow 2F_i + 2\text{H}_2\text{O}$  (with rate constant  $k_{uv} = 1.6 \times 10^{-4} \text{ s}^{-1}$ , which is independent of  $[\text{H}^+]$  and  $[F_e]$  in our concentration range<sup>52</sup>) and the very slow formation of a blue precipitate, which is actually Prussian Blue<sup>57</sup> and which is formed in reaction(s) of  $F_i$  or  $F_e$  with Fe<sup>2+</sup> or Fe<sup>3+</sup>, respectively, in the presence of CN<sup>-</sup>, generated by the slow destruction of  $F_e$  promoted by H<sub>2</sub>O<sub>2</sub>. The concentration of catalase is determined from the inequality  $[\text{catalase}] > n_f(k_0 + k_{uv})/k_c$ , where  $k_c$  is the rate constant for H<sub>2</sub>O<sub>2</sub> disproportionation catalyzed by catalase, and we seek to decrease  $[\text{H}_2\text{O}_2]$  by a factor  $n_f$ . With  $k_0 = (10^{-3} - 10^{-2}) \text{ s}^{-1}$ ,  $k_c = 10^7 \text{ M}^{-1} \text{ s}^{-1}$ , and  $n_f = 10$ , we need  $[\text{catalase}] > 10^{-8} \text{ M}$ , which is equivalent to 0.0025 mg/ml (for  $M_{\text{catalase}} = 240\,000$ ). We used  $[\text{catalase}] = 0.01 \text{ mg/ml}$ .

## APPENDIX B: MEASUREMENT OF $V_0$

The volume  $V_0$  of the CSTR was measured kinetically from the equation  $(h - h_f) = (h_0 - h_f) \exp(-tR_f/V_0)$ , where  $R_f$  is a known flow rate (ml/s), and  $h_0$  and  $h_f$  are the initial and final concentrations of  $[\text{H}^+]$ , respectively;  $h_0$  was established by a jump in the inflow rate of a weak acid.

## APPENDIX C: DERIVATION OF MODEL (32)–(35)

The rate equations for reactions (21)–(29) at  $\text{pH} < 7$  in a CSTR are

$$\begin{aligned} dh/dt = & 2v_S + v_3 - k_0[h + [\text{OH}^-]_0 h/(K + h)] - k_b[F_e]h \\ & + k_{ff1}[F_e\text{H}] - k_bsh + k_{fs}[\text{SH}] - k_b[F_e\text{H}]h \\ & + k_{ff2}[F_e\text{H}_2] - k_b[\text{PGO}]h + k_{fg}[\text{PGOH}] - k_b[V]h \\ & + k_{fv}[\text{VH}], \end{aligned} \quad (\text{C1})$$

$$ds/dt = -2v_S - k_bsh + k_{fs}[\text{SH}] - k_0(s - s_0), \quad (\text{C2})$$

$$d[\text{SH}]/dt = k_bsh - k_{fs}[\text{SH}] - k_0[\text{SH}], \quad (\text{C3})$$

$$d[P]/dt = k_g[E_{\text{ox}}] - v_3 - k_0[P], \quad (\text{C4})$$

$$d[F_e]/dt = 2v_S - k_b[F_e]h + k_{ff}[F_e\text{H}] - k_0[F_e], \quad (\text{C5})$$

$$\begin{aligned} d[F_e\text{H}]/dt = & k_b[F_e]h - k_{ff}[F_e\text{H}] - k_b[F_e\text{H}]h + k_{ff2}[F_e\text{H}_2] \\ & - k_0[F_e\text{H}], \end{aligned} \quad (\text{C6})$$

$$d[F_e\text{H}_2]/dt = k_b[F_e\text{H}]h - k_{ff2}[F_e\text{H}_2] - k_0[F_e\text{H}_2], \quad (\text{C7})$$

$$\begin{aligned} d[\text{PGO}]/dt = & -k_0[\text{PGO}]h + k_{fg}[\text{PGOH}] - k'_0([\text{PGO}] \\ & - [\text{PGO}]_i), \end{aligned} \quad (\text{C8})$$

$$d[\text{PGOH}]/dt = k_b[\text{PGO}]h - k_{fg}[\text{PGOH}] - k'_0[\text{PGOH}], \quad (\text{C9})$$

$$d[V]/dt = -k_b[V]h + k_{fv}[\text{VH}] - k_0([V] - v_i), \quad (\text{C10})$$

$$d[\text{VH}]/dt = k_b[V]h - k_{fv}[\text{VH}] - k_0[\text{VH}], \quad (\text{C11})$$

$$d[E_{\text{ox}}]/dt = -k_g[E_{\text{ox}}] + v_S + k_{\text{ox}}[\text{O}_2][E_r] - k'_0[E_{\text{ox}}], \quad (\text{C12})$$

$$d[E_r]/dt = k_g[E_{\text{ox}}] - v_S - k_{\text{ox}}[\text{O}_2][E_r] - k'_0([E_r] - e_i), \quad (\text{C13})$$

$$d[\text{O}_2]/dt = -k_{\text{ox}}[\text{O}_2][E_r] - k_0([\text{O}_2] - [\text{O}_2]_0), \quad (\text{C14})$$

where  $k_b = (10^9 - 10^{10}) \text{ M}^{-1} \text{ s}^{-1}$  (diffusion controlled bimolecular reaction rate constant for all protonation steps),  $k_{ff} = k_b K_{F1}$ ,  $k_{ff2} = k_b K_{F2}$ ,  $k_{fg} = k_b K_G$ ,  $k_{fv} = k_b K_V$ ,  $k_{fs} = k_b K_S$ , and  $v_S$  and  $v_3$  are given by Eqs. (30) and (31), respectively. The term proportional to  $[\text{OH}^-]_0$  in Eq. (C1) arises from the form chosen for the inflow of hydroxide ion and the elimination of  $[\text{OH}^-]$  as a variable via the same procedure used in Sec. III to arrive at Eq. (17). The terms proportional to  $k'_0$  in Eqs. (C8), (C9), (C12), and (C13) reflect the fact that the enzymatic species in general may have a different flow rate from the other species in the system, for example, for enzyme immobilized in the reactor  $k'_0 = 0$ . If the enzyme flows in and out with the other species, which is the case for our experiments in a CSTR, then  $k'_0 = k_0$ .

We first make a quasi-steady-state approximation for the GO species and oxygen, setting  $d[E_{\text{ox}}]/dt = d[E_r]/dt = d[\text{O}_2]/dt = 0$  to eliminate Eqs. (C12)–(C14), since reactions (21) and (22) are fast. The conservation of enzyme species implies that  $[E_r] + [E_{\text{ox}}] = e_i$  (the semiquinone form  $E_s$  is omitted for simplicity). From Eq. (C14) we deduce that

$$[\text{O}_2]_{\text{SS}} = k_0[\text{O}_2]_0 / (k_{\text{ox}}[E_r] + k_0) \cong k_0[\text{O}_2]_0 / (k_{\text{ox}}[E_r]), \quad (\text{C15})$$

where we have used the fact that  $k_{\text{ox}}[E_r] = (1 - 10) \text{ s}^{-1} \gg k_0 = (10^{-3} - 10^{-2}) \text{ s}^{-1}$ . Under our experimental conditions,

$$k_g \gg k_{\text{ox}}[\text{O}_2]_{\text{SS}} \text{ and } k_g \gg sh(k_1 K_e^n + k_2 h^n) / (K_e^n + h^n),$$

which implies that  $[E_r] \gg [E_{\text{ox}}]$  or  $[E_r] \cong e_i$ .

From Eq. (C13) with the aid of (C15) and inequalities  $[\text{O}_2]_0 > e_i \gg [E_{\text{ox}}]$ , we have

$$k_g[E_{ox}] \cong v_s + k_{ox}[O_2]_{SS}[E_r] - k'_0[E_{ox}] \cong v_s + k_0[O_2]_0. \quad (C16)$$

Equations (C4) and (30) may now be rewritten as

$$d[P]/dt = v_s + k_0[O_2]_0 - v_3 - k_0[P], \quad (C17)$$

$$v_s = e_r sh(k_1 K_e^2 + k_2 h^2)/(K_e^2 + h^2). \quad (C18)$$

The simulations shown in Fig. 3(b) were obtained using this modified set of equations (C1)–(C3), (C5)–(C11), (C17), and (C18), under batch conditions ( $k_0=0$ ) and neglecting the equilibria in Eqs. (27)–(29). Fitting these equations to the experimental curves shown in Fig. 3(a) yielded the values of  $k_1$ ,  $k_2$ ,  $K_e$  (at  $n=2$ ), and  $pK_{F1}$  given in the captions to Fig. 3.

We can simplify our set of equations further by eliminating the fast protonation-deprotonation<sup>58,59</sup> reactions. Note first that the pairs of equations (C8)–(C9) and (C10)–(C11) are identical from a mathematical point of view, and summing (C8) and (C9) as well as (C10) and (C11) implies that  $[PGO] + [PGOH] = [PGO]_t$  and  $[V] + [VH] = V_t$ . This allows us to decrease the number of variables and rewrite (C1) and, for example, (C9) as

$$\begin{aligned} dh/dt = & 2v_s + v_3 - k_0[h + [OH^-]_0 h/(K + h)] - k_b[F_e]h \\ & + k_{ff}[F_e H] - k_b sh + k_{fs}[SH] - k_b[F_e H]h \\ & + k_{ff2}[F_e H_2] - k_b[PGO]h + k_{fg}([PGO]_t - [PGO]) \\ & - k_b[V]h + k_{fv}[VH], \end{aligned} \quad (C19)$$

$$\begin{aligned} -d[PGO]/dt = & d[PGOH]/dt \\ = & k_b[PGO]h - k_{fg}([PGO]_t - [PGO]) \\ & - k'_0([PGO]_t - [PGO]). \end{aligned} \quad (C20)$$

Using equilibria (26)–(29) we can write

$$[PGO]h = K_G[PGOH], \quad (C21)$$

$$[F_e]h = K_F[F_e H], \quad (C22)$$

$$[F_e H]h = K_{F2}[F_e H_2], \quad (C23)$$

$$[S]h = K_S[SH], \quad (C24)$$

$$[V]h = K_V[VH]. \quad (C25)$$

Introducing the mass balances  $[PGO] + [PGOH] = [PGO]_t$ ,  $[F_e] + [F_e H] + [F_e H_2] = F_t$ ,  $[S] + [SH] = S_t$ , and  $[V] + [VH] = V_t$  gives

$$[PGOH] = [PGO]_t h/(h + K_G), \quad (C26)$$

$$[F_e H] = F_t/(1 + K_{F1}/h + h/K_{F2}), \quad (C27)$$

$$[F_e H_2] = F_t/(1 + K_{F2}/h + K_{F1}K_{F2}/h^2), \quad (C28)$$

$$[SH] = S_t h/(h + K_S), \quad (C29)$$

$$[VH] = V_t h/(h + K_V), \quad (C30)$$

and then

$$\begin{aligned} h + [PGOH] + [F_e H] + 2[F_e H_2] + [SH] + [VH] \\ = & h + [PGO]_t h/(h + K_G) + F_t/(1 + K_{F1}/h + h/K_{F2}) \\ & + 2F_t/(1 + K_{F2}/h + K_{F1}K_{F2}/h^2) + S_t h/(h + K_S) \\ & + V_t h/(h + K_V). \end{aligned} \quad (C31)$$

Differentiating Eq. (C31) with respect to time gives

$$\begin{aligned} dh/dt + d[PGOH]/dt + d[F_e H]/dt + 2d[F_e H_2]/dt \\ + d[SH]/dt + d[VH]/dt = (dh/dt)D, \end{aligned} \quad (C32)$$

where

$$\begin{aligned} D = & 1 + [PGO]_t K_G/(K_G + h)^2 + F_t K_{F2}(K_{F1}K_{F2} + 4hK_{F1} \\ & + h^2)/(K_{F1}K_{F2} + hK_{F2} + h^2)^2 + S_t K_S/(K_S + h)^2 \\ & + V_t K_V/(K_V + h)^2. \end{aligned} \quad (C33)$$

Note that for the simple case in which all the equilibria (27)–(29) lie far to the left, expression (C33) takes the form

$$D = 1 + [PGO]_t K_G/(K_G + h)^2 + F_t K_{F1}/(K_{F1} + h)^2. \quad (C34)$$

Substituting Eqs. (C3), (C6), (C7), (C9), (C11), and (C19) into Eq. (C32) gives

$$\begin{aligned} 2v_s + v_3 - k_0(h + [OH^-]_0 h/(K + h)) - k_0([F_e H] \\ + 2[F_e H_2] + [SH] + [VH]) - k'_0[PGOH] = (dh/dt)D. \end{aligned} \quad (C35)$$

Then Eqs. (C35), (C5)+(C6)+(C7), and (C2)+(C3), transform into the following equation:

$$\begin{aligned} dh/dt = & [2v_s + v_3 - k_0 h - k_0[OH^-]_0 h/(h + K) - k_0 S_t h/(h \\ & + K_S) - k_0 F_t h(2h + K_{F2})/(K_{F1}K_{F2} + hK_{F2} + h^2) \\ & - k_0 V_t h/(h + K_V) - k'_0[PGO]_t h/(h + K_G)]/D, \end{aligned} \quad (C36)$$

$$dF_t/dt = 2v_s - k_0 F_t, \quad (C37)$$

$$dS_t/dt = -2v_s - k_0(S_t - s_0), \quad (C38)$$

where

$$v_s = e_r S_t K_S h(k_1 K_e^2 + k_2 h^2)/[(K_e^2 + h^2)(h + K_S)]. \quad (C39)$$

Equations (C8)+(C9) as well as (C10)+(C11) give  $d[PGO]_t/dt = dV_t/dt = 0$ . Since  $v_3 \ll v_s$  for the reactant concentrations employed in our work, we can neglect  $v_3$  in Eq. (C36) and omit Eq. (C17), since this last equation becomes uncoupled from the rest. After an initial transient,  $F_t + S_t = s_0$ , so Eq. (C37) can also be eliminated and  $F_t$  replaced by  $(s_0 - S_t)$ . Equations (C36) (with  $v_3=0$ ) and (C38), together with Eqs. (C33) and (C39), can be taken as our “universal” equations for analysis of oscillations in GO-type systems. For simplicity, if the pH in the course of oscillations remains higher than 3.2, we can make the approximation that  $K_S = K_{F2} = \infty$ , i.e., neglect equilibria (27) and (28). Estimations and simulations also reveal that the term  $k'_0([PGO]_t)h/(h + K_G)$  in (C36) is relatively small at our concentrations of  $e_r$ ,  $[OH^-]_0$ ,  $s_0$ , and  $pH < 5$ , so it can be omitted. This simplifi-

cation is equivalent to the case of immobilized enzyme, when  $k'_0=0$ . Our equations then become

$$\begin{aligned} dh/dt = & [2v_S - k_0h - k_0[\text{OH}^-]_0h/(K+h) \\ & - k_0(s_0 - s)h/(K_{F1} + h) - k_0V_t h/(K_V + h)]/D, \end{aligned} \quad (\text{C40})$$

$$ds/dt = -2v_S - k_0(s - s_0), \quad (\text{C41})$$

where  $v_S$  is given by Eq. (C18) and

$$\begin{aligned} D = & [1 + N_{AG}e_r K_G/(K_G + h)^2 + (s_0 - s)K_{F1}/(K_{F1} + h)^2 \\ & + V_t K_V/(K_V + h)^2]. \end{aligned} \quad (\text{C42})$$

#### APPENDIX D: SYMBOLS AND ABBREVIATIONS

$h=[\text{H}^+]$ , concentration of protons.

$s=[F_i^-]$ , concentration of ferricyanide.

$e_t$ , total concentration of all forms of enzyme glucose oxidase (GO).

$v_e$  and  $v_S$ , rates of enzymatic reaction.

$k_1$  and  $k_2$ , rate constants of two-step autocatalytic reaction of GO with ferricyanide.

$K_e$ , calculated constant in expression for  $v_S$  [Eqs. (30) and (34)] that determines the  $p\text{H}$  ( $\cong pK_e$ ) at which autocatalysis switches from being characterized by constant  $k_1$  to constant  $k_2$ .

$K$ , parameter of computer-controlled negative feedback.

$K_G$ , equilibrium constant for protonation of amino acid residues of GO.

$N_{AG}$ , average number of protonatable residues of GO.

$K_{F1}$  and  $K_{F2}$ , equilibrium constants for protonation of ferrocyanide,  $F_e^-$ , and  $F_e\text{H}$ , respectively.

$K_S$ , equilibrium constant for protonation of ferricyanide.

$K_V$ , equilibrium constant for protonation of additional species  $V$ .

$k_0$ , inverse residence time of the reactor.

#### APPENDIX E: DEPENDENCE OF $k_2$ ON $[\text{Fe}(\text{CN})_6^{3-}]_0$

From experimental curves like those shown in Fig. 3(a) we found that the slope in the slow stage of autocatalysis [ $k_1$  in Fig. 3(b)] is directly proportional to  $[\text{Fe}(\text{CN})_6^{3-}]_0$ , while the slope of the fast stage is proportional to  $[\text{Fe}(\text{CN})_6^{3-}]_0^{1.5}$ . Thus if one writes the rate equation in the usual form, in which the rate is directly proportional to the substrate concentration,  $k_2$  [Eq. (30)] depends on  $[\text{Fe}(\text{CN})_6^{3-}]_0^{0.5}$ . One possible origin of the apparent dependence of  $k_2$  on  $[\text{Fe}(\text{CN})_6^{3-}]_0^{0.5}$  at relatively large concentrations of  $[\text{Fe}(\text{CN})_6^{3-}]_0$  is that  $k_2$  depends on the ionic strength.<sup>51</sup>

#### APPENDIX F: INHIBITION OF GO BY FERRICYANIDE AT LOW $p\text{H}$

We have found that if a solution of GO (ca. 1 mg/ml) is kept at  $p\text{H}$  3 and room temperature for 10 min or more, its activity (the initial slope of the  $p\text{H}$  versus. time curve, as in Fig. 3) remains almost unchanged upon adding ferricyanide and glucose and setting the "initial"  $p\text{H}$  to 6. But if GO is

kept with ferricyanide (ca. 10 mM) for 5 min under the same conditions, then the GO activity decreases almost to zero.

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