IV121: Computer science applications in biology

Quantitative Models in Biology

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Tento projekt je spolufinancován Evropským sociálním fondem a státním rozpočtem České republiky.





$Continuous\ mass\ action$

Stochastic mass action

Beyond elementary reaction kinetics

What is continuous? What does continuous mean?

- think of physical motion
 - · by means of classical mechanics
 - by means of classical electrodynamics
 - all are models. . .
 - compare with quantum mechanics the scale of $10^{-8}m$ makes the barrier between views...
- think of a crowd of thousand people
 - what you observe when someone disappears?
 - what you observe when someone new appears?
- think of molecules in a solution or in a cell

- assume well-stirred solution
- high amounts of all substances
- fixed thermodynamics conditions (temperature, pressure, ...)
- fixed volume of the solution

- consider a barrel with a substance A of molar volume [A] [M]
- how much of substance A "flows out" per a single time unit?
 - value proportional to [A](t) in a given time t

$$-\frac{d[A](t)}{dt} = k \cdot [A](t)$$

- coefficient of proporcionality is denoted k [s⁻¹] so-called kinetic constant (coefficient)
 - determines the speed of mass decay ("outflow")

$$\frac{[A](t)}{dt} = k \cdot [A](t)$$

• which functions has the same form as its derivation?

•
$$f(t) = 1 + t + t^2/2! + t^3/3! + t^4/4! + ...$$

$$f(t) = e^t$$

platí

$$\frac{de^t}{dt} = e^t$$

$$A \xrightarrow{k}$$

$$-rac{d[A](t)}{dt} = k \cdot [A](t)$$

$$A \xrightarrow{k}$$

$$-rac{d[A](t)}{dt} = k \cdot [A](t) \Leftrightarrow [A](t) = [A](0) \cdot e^{-kt}$$

- so-called first-order kinetics (a special case of mass action)
- linear autonomous differential equation
- unique solution
- · can be either analytically solved or numerically approximated

- state is a vector of actual amounts of all susbtances in the system
- continuous-time dynamics: the state change $X(t) \rightarrow X(t + dt)$ updates all components of X (continuous concurrent flow of all reactions)
- we consider reaction rate as a function of time: for a reaction R in time t we denote the actual rate v_R(t)

reaction type	rate function v_R	state update
$\rightarrow A$	$v_R(t) = k$	$\frac{dA}{dt} = -v_R$
$A \rightarrow B$	$v_R(t) = k \cdot [A](t)$	$\frac{dA}{dt} = -v_R, \ \frac{dB}{dt} = v_R$
$A + B \rightarrow AB$	$v_R(t) = k \cdot [A](t) \cdot [B](t)$	$\frac{dA}{dt} = \frac{dB}{dt} = -v_R, \ \frac{dAB}{dt} = v_R$
$2A \rightarrow AA$	$v_R(t) = k \cdot [A]^2$	$\frac{dA}{dt} = -2v_R, \ \frac{dAA}{dt} = v_R$

General Mass Action Kinetics



$Example:\ Michaelis-Menten$

$$S + E \stackrel{k_1}{\underset{k_2}{\rightleftharpoons}} ES \stackrel{k_3}{\longrightarrow} P + E$$

$$\frac{d[S]}{dt} = -k_1[E][S] + k_2[ES]$$
$$\frac{d[E]}{dt} = -k_1[E][S] + k_2[ES] + k_3[ES]$$
$$\frac{d[ES]}{dt} = k_1[E][S] - k_2[ES] - k_3[ES]$$
$$\frac{d[P]}{dt} = k_3[ES]$$

Euler method



Euler method

• approximate solution y(t) (Euler):

$$y'(t) = f(t, y(t))$$
$$y(0) = y_0$$

• exact solution $\varphi(t)$:

$$arphi'(t) = f(t, arphi(t)) \ arphi(0) = y_0$$

• for each $n \ge 0$, $t_n = n\Delta t$:

 $y_n \approx \varphi(t_n)$

Euler method

Exact solution $\varphi(t)$ satisfies:

$$\begin{array}{ll} \varphi(t_{n+1}) &= \varphi(t_n) + \int_{t_0}^{t_{n+1}} \varphi'(t) dt \\ &= \varphi(t_n) + \int_{t_n}^{t_{n+1}} f(t,\varphi(t)) dt \end{array}$$

Numerical approximation:

$$y_{n+1} = y_n + \sigma$$

where

$$\sigma \approx \int_{t_n}^{t_{n+1}} f(t,\varphi(t)) dt$$

Euler method I



3. end

CONTINUOUS MASS ACTION

Petri Net Analysis Framework



Petri Net Analysis Framework



Petri Net Representation of Models



- for mass action kinetics both transformations are direct
- unique Petri net representation of ODEs always achievable

S. Soliman, M. Heiner (2010) "A Unique Transformation from Ordinary Differential Equations to Reaction Networks." PLoS ONE 5(12): e14284. doi:10.1371/journal.pone.0014284

Continuous Petri Nets _{Structure}

Continuous Petri net is a quadruple $\mathcal{N} = \langle S, R, f, v, m(0) \rangle$ where

- S finite set of places (substances),
- T finite set of transitions (reactions),
- $f:((P \times T) \cup (T \times P)) \rightarrow \mathbb{N}_0$ set of weighted edges,
 - $x \bullet = \{y \in S \cup R \mid f(x, y) \neq 0\}$ denotes target of x
 - • $x = \{y \in S \cup R \mid f(y, x) \neq 0\}$ denotes source of x
 - weight represents stoichiometric coefficients
- v is mapping which assigns each transition $r \in R$ a function $h_r : \mathbb{R}^{|\bullet r|} \to \mathbb{R}$
 - v represents transition (reaction) rate
- $m(0): S \to \mathbb{R}_0^+$ is *initial marking* (initial condition).

Continuous Petri Nets Dynamics

Number of places denotes the dimension of the system, n = |S|.

Each place $s \in S$ is marked by a value in \mathbb{R}_0^+ (representing concentration of the respective species):

- in Petri net terminology evaluation of places is called *marking* and represented as an *n*-dimensional vector $m \in \mathbb{R}^n$
- marking evolves in time: m(t)

Dynamics of each place $s \in S$ is defined by an ODE:

$$\frac{dm_s(t)}{dt} = \sum_{r \in \bullet s} f(r,s)v(r) - \sum_{r \in s \bullet} f(s,r)v(r)$$

Continuous Petri Nets Michaelis-Menten Mass Action Kinetics Example



 $\textit{r}_1: \textit{E} + \textit{S} \rightarrow \textit{ES}, \textit{r}_2: \textit{ES} \rightarrow \textit{E} + \textit{S}, \textit{r}_3: \textit{ES} \rightarrow \textit{P} + \textit{E}$

$$\frac{dm_{S}}{dt} = v(r_{2}) - v(r_{1})$$

$$\frac{dm_{E}}{dt} = v(r_{2}) + v(r_{3}) - v(r_{1})$$

$$\frac{dm_{ES}}{dt} = v(r_{1}) - v(r_{2}) - v(r_{3})$$

$$\frac{dm_{P}}{dt} = v(r_{3})$$

Continuous Petri Nets

Michaelis-Menten Mass Action Kinetics Example



$$\frac{dm_S}{dt} = k_2 m_{ES} - k_1 m_E m_S$$
$$\frac{dm_E}{dt} = k_2 m_{ES} + k_3 m_{ES} - k_1 m_E m_S$$
$$\frac{dm_{ES}}{dt} = k_1 m_E m_S - k_2 m_{ES} - k_3 m_{ES}$$
$$\frac{dm_P}{dt} = k_3 m_{ES}$$

$$\begin{aligned} &k_1 = 0.1 \, [M^{-1} s^{-1}] \\ &k_2 = 1 \, [s^{-1}] \\ &k_3 = 1 \, [s^{-1}] \end{aligned}$$

Parameter Estimation Problem

- inverse problems determine the model from measured data
- quite easy for linear systems, but what for non-linear?
- general steps in inverse problem solution:
 - 1. identify relations among variables
 - 2. identify functions describing relations (e.g., mass action)
 - 3. estimate constants appearing in the functions parameter estimation

Parameter Estimation Problem

- parameter estimation is solved as optimization problem w.r.t. measured data
- the goal is to minimize average deviation of model from data
- so-called least squares method
- we seek for global minima
- many heuristics for optimization procedure, many algorithms

CONTINUOUS MASS ACTION

STOCHASTIC MASS ACTION

Beyond elementary reaction kinetics

Parameter Landscape



Parameter Landscape Walking the landscape to find the global minimum



Tool Support for Continuous Models

- format transformation and models editing
 - Snoopy Petri nets representation visual editing, SBML export/import, Petri net variants transformation
 - CellDesigner SBGN visual editing, SBML export/import
 - CellIllustartor visual editing, hybrid Petri nets simulation
- analysis
 - Octave, Matlab (simulation and SBML: SBMLToolBox, SimBiology ToolBox)
 - COPASI (simulation, SBML export/import, other analysis tasks)
 - BioCHAM (robustness analysis, model checking)

Literature

- M. Feinberg. Lectures on Chemical Reaction Networks. http://www.che.eng.ohio-state.edu/~FEINBERG/ LecturesOnReactionNetworks/
- M. Heiner, D. Gilbert & R. Donaldson. *Petri Nets for Systems and Synthetic Biology.* SFM 2008: 215-264
- Hoops S. et al. *COPASI a COmplex PAthway SImulator.*, Bioinformatics 22, 3067-74
- T. Vejpustek. Parameter estimation v COPASI tutotial. http://anna.fi.muni.cz/~xsafran1/PV225/parameter_ estimation/copasi.html.



Continuous mass action

Stochastic mass action

Beyond elementary reaction kinetics

Stochastic model of reaction kinetics

- assume well-stirred solution
 - uniform distribution of molecules in solution
- low amounts of substances
- fixed thermodynamics conditions (temperature, pressure, ...)
- fixed volume of the solution
- reactions (molecule collisions) viewed as discrete events

Stochastic model of reaction kinetics

- discrete events happen in continuous time
- time between two events is a stochastic quantity
 - average probability (over the whole solution) of reaction realization in given time
 - some reactions faster (more probable), some slower (less probable)
 - probability depends on amounts of reactant molecules
- stochasticity is a measure of uncertainty caused by other (non-reactive) events happening in solution
 ⇒ approximation of the following aspects:
 - molecule position and rotation
 - molecule motion (speed)

Stochastic model of reaction kinetics Gillespie's Hypothesis



D. T. Gillespie. Exact Stochastic Simulation of Coupled Chemical Reactions. In Journal of Physical Chemistry, volume 81, No. 25, pages 2340-2381. 1977.

Stochastic model of reaction kinetics Gillespie's Hypothesis

- basic Newtonian physics and thermodynamics is assumed
- realization probability for reaction R_j globally characterized by the rate constant c_j
 - depends on radii of colliding molecules and their average relative velocities (considerred relatively to the solution volume)
 - direct function of temperature and molecular structure
- if a pair of two molecules has kinetic energy higher than reaction energy then the reaction is realized

Stochastic model of reaction kinetics Comparison of models

- continuous kinetics provides a macro-scale view
 - systems view abstracting from location (space)
 - continuous dynamics of large quantities quantitity as a population
 - single average evolution of averaged (well-stirred) events
- stochastic kinetics provides a meso-scale view
 - systems view still abstracting from location (space)
 - discrete dynamics of low quantities
 - all possible evolutions of averaged (well-stirred) events

- Gillespie's hypothesis enables stochastic formulation of molecular (low population) dynamics
- for time t the grand probability function Pr(X; t)characterizes the probability that there will be present X_i molecules of species S_i , $X = \langle X_1, ..., X_n \rangle$ is a vector quantity denoting configuration of the population

- Gillespie's hypothesis enables stochastic formulation of molecular (low population) dynamics
- for time t the grand probability function Pr(X; t)characterizes the probability that there will be present X_i molecules of species S_i , $X = \langle X_1, ..., X_n \rangle$ is a vector quantity denoting configuration of the population
- how to compute?

• considering reactions as discrete events leads to:

$$\begin{array}{ll} \Pr(X;t+dt) &= \Pr(X;t) \cdot \Pr(\text{no state change}) \\ &+ \sum_{i=1}^{m} \Pr(X-u_i;t) \cdot \Pr(\text{state changed to X}) \end{array}$$

where

- dt is a small time step in which at most 1 reaction occurs
- u_i is **update** caused by the effect of reaction $R_i (X \rightarrow X + u_i)$

considering reactions as discrete events leads to:

$$Pr(X; t + dt) = Pr(X; t) \cdot (1 - \sum_{i=1}^{m} \chi_i(X)dt) \\ + \sum_{i=1}^{m} Pr(X - u_i; t)\chi_i(X - u_i)dt$$

where

- dt is a small time step in which at most 1 reaction occurs
- u_i is **update** caused by the effect of reaction $R_i (X \rightarrow X + u_i)$
- χ_i is hazard function characterizing the probability of exactly one occurrence of R_i in time interval dt

Stochastic model of reaction kinetics Hazard function

In a particular configuration, probability of reaction realization in given time is characterized by **hazard function**.

Hazard function for reaction R is denoted $\chi_R(X)$ where X is a current state (configuration, marking). Assume R is assigned a stochastic rate constant c_R . The table below shows the hazard function for all forms of elementary reactions:

$\rightarrow *$	$\chi_R(X) = c_R$
$A \rightarrow *$	$\chi_R(X) = c_R \cdot X_A$
$A + B \rightarrow *$	$\chi_R(X) = c_R \cdot X_A \cdot X_B$
$2A \rightarrow *$	$\chi_R(X) = c_R \cdot \frac{X_A \cdot (X_A - 1)}{2}$

stochastic mass action

Stochastic model of reaction kinetics Stochastic Simulation Algorithm - SSA

- single transition $X(t) \rightarrow X(t+dt)$ updates just one component of X
- realization of just one reaction R
- reaction realization does not take time
- in a state X(t), the time to next realization of reaction R_i is characterized by distribution Exp(χ_{Ri}(X))

Exponential distribution



Stochastic model of reaction kinetics

- for transition $X(t) \rightarrow X(t+dt)$, dt is the time to earliest reaction event
- *dt* is sampled as minimal time over all *n* reactions:

$$dt \sim Exp(\chi(X))$$
 $\chi(m) = \sum_{i=1}^{n} \chi_{R_i}(X)$

- reaction R_i is chosen with probability: $P(R_i) = \frac{\chi_{R_i}(X)}{\chi(X)}$
- formally this comes from the property of exponential distribution
- the model behind is continuous-time Markov process

Gillespie direct method (SSA)

Output: a single trajectory realizing the grand probability distribution

- 1. initialize t = 0, X(0)
- 2. compute $\chi_{R_i}(X) \ \forall i \in \{1, ..., n\}$
- 3. compute $\chi(X) \equiv \sum_{i=1}^{n} \chi_{R_i}(X)$
- 4. sample $\tau \in Exp(\chi(X))$

5. $t := t + \tau$

6. choose reaction R_i with probability $\frac{\chi_{R_i}(X)}{\chi(X)}$

7. update:
$$X(t) = X(t - \tau) + u_R$$

8. while $t < T_{max}$ go to (2)





 $\begin{pmatrix} 5\\0 \end{pmatrix}$











$$\begin{pmatrix} 5\\0 \end{pmatrix} \to (2s) \to \begin{pmatrix} 4\\1 \end{pmatrix}$$





$$egin{pmatrix} 5 \ 0 \end{pmatrix}
ightarrow (2s)
ightarrow egin{pmatrix} 4 \ 1 \end{pmatrix}
ightarrow$$

Example



$$egin{pmatrix} 5 \ 0 \end{pmatrix} o (2s) o egin{pmatrix} 4 \ 1 \end{pmatrix} o (0.5s) o egin{pmatrix} 3 \ 2 \end{pmatrix}$$





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Example



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$$\begin{pmatrix} 5\\0 \end{pmatrix} \to (2s) \to \begin{pmatrix} 4\\1 \end{pmatrix} \to (0.5s) \to \begin{pmatrix} 3\\2 \end{pmatrix} \to (1s) \to \begin{pmatrix} 2\\3 \end{pmatrix} \to (0.8s) \to \begin{pmatrix} 1\\4 \end{pmatrix} \to (2s) \to \begin{pmatrix} 0\\5 \end{pmatrix}$$

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• hazard function considered: $\chi(X) = 1 \cdot X_A$

Example – positive autoregulation of gene expression



$$R_{1}: P + g \rightarrow gP$$

$$R_{2}: gP \rightarrow g + P$$

$$R_{3}: gP \rightarrow gP + P$$

$$R_{4}: P \rightarrow$$

Example – positive autoregulation of gene expression



- initial settings: g(0) = 5, P(0) = 2, gP(0) = 0; $c_1 = c_2 = 1$, $c_3 = 0.1$, $c_4 = 0.01$
- distribution in t = 1000 for 2000 simulations

Petri Net Analysis Framework Stochastic Model



Continuous mass action

STOCHASTIC MASS ACTION

$Discrete\ Approximation$

- notion of Petri Net token
- token represent molecule or a certain concentration level
 - suppose bounded concentration for all substrates: $(0, max) \subset \mathbb{R}$
 - uniform partitioning into N intervals:

$$0, (0, 1 \cdot \frac{max}{N}), (1 \cdot \frac{max}{N}, 2 \cdot \frac{max}{N}), \dots, (N - 1 \cdot \frac{max}{N}, N \cdot \frac{max}{N})$$



STOCHASTIC MASS ACTION

Discrete Approximation

Stochastic vs. continuous model

• substance concentration [M]:

$$c = \frac{n}{V}$$

where n substance quantity [mol], V solution volume [l]

 expressed in terms of Avogadro constant (number of particles in 1 mol):

$$c = \frac{N}{N_A \cdot V}$$

where N_A Avogadro constant $[mol^{-1}]$, V solution volume [I] and N number of molecules.

transformation factor:

$$\gamma = N_A \cdot V \left[mol^{-1} l \right] \Rightarrow N = c \cdot \gamma, \ c = \frac{N}{\gamma}$$

STOCHASTIC MASS ACTION

Discrete Approximation Stochastic vs. continuous model

A continuous Petri net $\mathcal{N} = \langle S, R, f, v, m(0) \rangle$ can be transformed to a stochastic Petri net $\mathcal{N} = \langle S, R, f, v', m(0) \rangle$:

- $m(0): S \to \mathbb{N}_0$ is initial marking
- v' assigns each transition a *hazard*:

reaction type $r \in R$	v(r) ightarrow v'(r) transformation
$\rightarrow A$	v'(r) = v(r)
$A \rightarrow B$	v'(r) = v(r)
$A + B \rightarrow AB$	$v'(r) = rac{v(r)}{\gamma}$
$A + A \rightarrow AA$	$v'(r) = \frac{2v(r)}{\gamma}$

L. Cardelli (2008), "From Processes to ODEs by Chemistry". In 5th International Conference on Theoretical Computer Science, pages 261-281. DOI:10.1007/978-0-387-09680-3.18

Stochastic Petri Nets

Michaelis-Menten Stochastic Mass Action Kinetics Example



Tool Support

- Monte Carlo simulation
 - Dizzy, COPASI, SPiM
- simulation analysis
 - BioNessie (statistical model checking)
 - BioCHAM
- symbolic analysis
 - PRISM (strong transient and steady state analysis)

Petri Net Analysis Framework Tool Support Overview



Literature

- M. Heiner, D. Gilbert & R. Donaldson. *Petri Nets for Systems and Synthetic Biology.* SFM 2008: 215-264
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- D. T. Gillespie. Exact Stochastic Simulation of Coupled Chemical Reactions. In Journal of Physical Chemistry, volume 81, No. 25, pages 2340-2381. 1977