м.

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#### Marco Beccuti

**Department of Computer Science** 

University of Turin

A biological system is a complex system



In Systems Biology mathematical and computational modeling is exploited to help scientists in the study of biological systems





#### Modeling = formal knowledge representation





#### Modelling = formal knowledge representation



#### MODEL VALIDATION = CONFIDENCE INCREASE









v.



v.



![](_page_8_Figure_2.jpeg)

![](_page_9_Figure_2.jpeg)

![](_page_10_Picture_0.jpeg)

... require different modeling approaches

#### • interaction-based approaches

- protein-protein interaction network;
- gene regulatory network.

based on graph theory  $\rightarrow$  topological analysis.

#### constraint-based approaches

metabolic network.

based on linear algebra and optimization with linear programming  $\rightarrow$  *Flux* balance analysis.

#### mechanism-based approaches

- metabolic pathways;
- signal transduction pathways;
- cell population.

based ordinary/stochastic differential equations, Monte-Carlo simulation  $\ldots \rightarrow dynamic \ behaviour \ analysis.$ 

# Y.

#### Different modeling approaches:

![](_page_11_Figure_2.jpeg)

![](_page_12_Picture_0.jpeg)

Data requirements VS Computational demand:

![](_page_12_Figure_2.jpeg)

Tenazinha and Vinga IEEE Trans Comp Biol Bioinf 8:4, 2011

## Petri Nets

Petri nets are graphical modeling formalisms which are becoming quite popular to build models of biological systems.

They can be used to represent in a simple and intuitive manner many important features of biological system easily to understand also by non-mathematicians and non-computer scientists.

![](_page_13_Figure_3.jpeg)

![](_page_13_Figure_4.jpeg)

![](_page_14_Picture_0.jpeg)

Petri nets are bipartited directed graphs

![](_page_14_Figure_2.jpeg)

#### metabolic networks

#### signal transduction networks gene regulatory networks

#### transitions

- -> (reversible, stoichiometric, enzyme-catalyzed) chemical reactions,
- -> conversions/transport of metabolites, proteins, ...
- -> complexations/decomplexations, de-/phosphorylations, . . .

#### places

- -> (primary, secondary) chemical compounds,
- -> (various states of) proteins, protein complex, genes, . . .

#### tokens

- -> molecules, moles, . . .
- -> concentration levels, gene expression levels, . . . e.g., high/low = present/not present, or any finite integer number

Typical basic structures

#### A --> B + C

A + B --> C

![](_page_16_Figure_3.jpeg)

![](_page_16_Figure_4.jpeg)

Е А <--> В

![](_page_17_Figure_0.jpeg)

A + B --> C

![](_page_17_Figure_2.jpeg)

![](_page_17_Figure_3.jpeg)

![](_page_17_Figure_4.jpeg)

![](_page_18_Figure_0.jpeg)

![](_page_18_Figure_1.jpeg)

![](_page_18_Figure_2.jpeg)

![](_page_18_Figure_3.jpeg)

![](_page_19_Figure_0.jpeg)

![](_page_19_Figure_1.jpeg)

![](_page_19_Figure_2.jpeg)

![](_page_19_Figure_3.jpeg)

A --> C, B --> C

А <--> В

![](_page_20_Figure_0.jpeg)

![](_page_20_Figure_1.jpeg)

![](_page_20_Figure_2.jpeg)

![](_page_20_Figure_3.jpeg)

![](_page_20_Figure_4.jpeg)

А <--> В

![](_page_21_Figure_0.jpeg)

![](_page_21_Figure_1.jpeg)

![](_page_21_Figure_2.jpeg)

![](_page_21_Figure_3.jpeg)

![](_page_21_Figure_4.jpeg)

А <--> В

![](_page_21_Picture_6.jpeg)

![](_page_22_Figure_0.jpeg)

![](_page_22_Figure_1.jpeg)

![](_page_22_Figure_2.jpeg)

![](_page_22_Figure_3.jpeg)

![](_page_22_Figure_4.jpeg)

А <--> В

![](_page_22_Picture_6.jpeg)

![](_page_23_Picture_0.jpeg)

#### metabolic networks

-> substance flows

![](_page_23_Figure_3.jpeg)

- signal transduction networks
  - -> signal flows

![](_page_23_Figure_6.jpeg)

![](_page_24_Picture_0.jpeg)

#### -> OPEN / CLOSED SYSTEMS

## Petri Nets: Formal Definition

A marked Petri net is formally defined by the following tuple  $PN = (P, T, F, W, M_0)$ 

where  $P = (p_1, p_2, ..., p_P)$  is the set of places  $T = (t_1, t_2, ..., t_T)$  is the set of transitions  $F = (P \rightarrow T) \& (T \rightarrow P)$  is the set of arcs W : f(t,p) is a weight function  $M_0 = (m_{01}, m_{02}, ..., m_{0P})$  is the initial marking

Combining the information provided by the flow relations and by the weight function, we obtain the *Incidence Matrix* 

$$C = \begin{bmatrix} p \\ l \\ a \\ c \\ e \\ s \end{bmatrix} = C_{pt}$$

trancitiona

with  $c_{pt} = c_{pt}^{+} + c_{pt}^{-} = w(t,p) - w(p,t)$ 

![](_page_26_Picture_0.jpeg)

### A simple example: Michaelis-Menten kinetics

Petri net model:

![](_page_26_Figure_3.jpeg)

Set of places: Set of transitions: Incidence matrix:

$$\begin{array}{c} K1 \quad K-1 \quad K \\ E & ? \quad ? \quad ? \\ S & ? \quad ? \quad ? \\ ES & ? \quad ? \quad ? \\ P & ? \quad ? \quad ? \end{array}$$

Initial marking:

$$M_0 = ?$$

![](_page_27_Picture_0.jpeg)

### A simple example: Michaelis-Menten kinetics

Petri net model:

![](_page_27_Figure_3.jpeg)

Set of places: Set of transitions: Incidence matrix:

$$C = \begin{bmatrix} K1 & K-1 & K \\ E & -1 & +1 & +1 \\ S & -1 & +1 \\ ES & +1 & -1 & -1 \\ P & & +1 \end{bmatrix}$$

Initial marking:

 $M_0 = (5, 10, 0, 0)$ 

## Petri Nets: Basic Definitions

Set of markings reachable from  $M_0$ 

E(M) Set of transitions enabled in marking M

 $M \xrightarrow{\sigma} M'$ 

 $RS(M_0)$ 

*M*' is reachable from *M* by firing a sequence  $\frac{3}{4}$  of transitions

a transitions  $t_r$  is enabled in marking M iff

$$M \geq [C_{tr}^{-}]^{T}$$
$$M \xrightarrow{t_{r}} M' \equiv M - [C_{tr}^{-}]^{T} + [C_{tr}^{+}]^{T} = M'$$

![](_page_29_Picture_0.jpeg)

### A simple example: Michaelis-Menten kinetics

![](_page_29_Figure_2.jpeg)

K1

K1

K-1

0230

131

0032

![](_page_30_Picture_0.jpeg)

### Petri Nets: Structural and Behavioural Properties

*Structural* properties of Petri nets are obtained from the incidence matrix, independently of the initial marking

*Behavioural* properties of Petri nets depend on the initial marking and are obtained from the reachability graph (finite case) of the net or from the covering tree (infinite case)

### Petri Nets: P Semiflows

A Petri net is strictly conservative (or strictly invariant) iff

$$\sum_{p=1}^{P} m_p = \sum_{p=1}^{P} m_{0p}, \quad \forall M \in RS(M_0)$$

A Petri net is conservative (or P invariant) iff

$$\exists Y = (y_1, y_2, ..., y_P) > 0 \text{ such that}$$
$$\sum_{p=1}^{P} y_p m_p = \sum_{p=1}^{P} y_p m_{0p} \quad \forall M \in RS(M_0)$$

The integer solution Y of the equation

is called a *P* Semiflow

$$YC = 0$$

### Petri Nets: Boundedness

A place  $p_i$  is *bounded* (*k*-bounded) iff

 $\forall M \in RS(M_0), \quad \exists k : m_i \leq k$ 

A Petri net is bounded (k-bounded) iff

 $\exists k : (\forall p_i \in P : is k - bounded)$ 

A net covered by *P*-semiflows Is bounded

![](_page_33_Picture_0.jpeg)

The integer solution *X* of the equation

CX = 0

is called a *T*-Semiflow

A net covered by *T*-semiflows may have *home states* 

A net with home states is covered by *T*-semiflows

![](_page_34_Picture_0.jpeg)

### A simple example: Michaelis-Menten kinetics

Petri net model:

![](_page_34_Figure_3.jpeg)

Set of places: Set of transitions: Incidence matrix:

$$P = (E, S, ES, P)$$

$$T = (K1, K-1, K)$$

$$C = \begin{bmatrix} E \\ S \\ ES \\ P \end{bmatrix} \begin{bmatrix} -1 & +1 & +1 \\ -1 & +1 \\ +1 & -1 & -1 \\ & & +1 \end{bmatrix}$$

Initial marking:

$$M_0 = (3, 5, 0, 0)$$

![](_page_35_Picture_0.jpeg)

### A simple example: Michaelis-Menten kinetics

![](_page_35_Figure_2.jpeg)

The net is not covered by *T*-semiflows, thus is not live

# v.

# □ How many tokens can reside at most in a given place ? -> (0, 1, k, oo) -> BOUNDEDNESS

#### How often can a transition fire ?

-> (0-times, n-times, oo-times) -> LIVENESS

#### □ How often can a system state be reached ?

- -> never -> UNREACHABLE -> SAFETY PROPERTIES -> n-times -> REPRODUCIBLE
- -> oo-times -> REVERSIBILITY

#### □ Are there behavourally invariant net structures ?

- -> token conservation -> P INVARIANTS
- -> token distribution reproduction -> T INVARIANTS

#### static analyses

#### -> no state space construction

- -> structural properties (graph theory)
- -> P / T invariants (linear algebra)

#### dynamic analyses

#### -> total/ partial state space construction

- -> analysis of general behavioural system properties, e.g. boundedness, liveness, reversibility, . . .
- -> model checking of special behavioural system properties,
  - e.g. reachability of a given (sub-) system state (with constaints), reproducability of a given (sub-) system state (with constraints)

![](_page_38_Picture_0.jpeg)

# Stochastic (Exponential) Petri Nets

# Stochastic (Exponential) Petri Nets

• The delay of a transition is a random variable

 Timed Transition PN with atomic firing and race policy in which transition delays are random variables *exponentially* distributed are called Stochastic Petri Nets (SPN)

 SPN is the name chosen by Molloy in 1982, but a more adequate one is Exponential Petri Nets

### **Exponential distributions**

• The exponential pdf is 
$$f_X(x) = \lambda e^{-\lambda x}$$
  $(x \ge 0)$ 

it is the only continous distribution for which the *memoryless property* holds

![](_page_40_Figure_3.jpeg)

# Why Exponential distributions ?

• If X is the random variable for  $t_1$  and Y is the random variable for  $t_2$ 

if the race policy is assumed, then the random variable that describes:

how long the system stays in marking  $1 \cdot p_1$ 

is defined as Z = min(X, Y)

![](_page_41_Picture_5.jpeg)

![](_page_42_Picture_0.jpeg)

Continuous Time Markov chain – CTMC

is a simple type of stochastic process with discrete state space

 Sojourn times in states are exponentially distributed random variables

and

 future evolution only depends on the present state (there is no need to keep history information)

![](_page_43_Picture_0.jpeg)

 CTMC can be described as direct graph with labeled transitions; the value of the label describes the rate associated with that change of state

![](_page_43_Figure_2.jpeg)

$$Q = \begin{bmatrix} -\lambda & \lambda \\ \mu & -\mu \end{bmatrix}$$

State transition rate diagram

Infinitesimal generator

# Markov chains

The solution of the CTMC at time t amounts to the computation of the solution of a set of differential equations called forward Chapman-Kolmogorov equations (as many equations as there are states in the CTMC)

Variation of probability in 
$$\frac{d\pi_j(t)}{dt} = \sum_{i \neq j} \pi_i(t)q_{ij} - \pi_j(t)q_{jj}$$
  
$$\frac{d\pi(t)}{dt} = \pi(t)Q \quad \text{Matrix form where Q is the infinitesimal generator}$$

The solution is represented by the state probability vector at time t

### Markov chains

![](_page_45_Figure_1.jpeg)

Chapman-Kolmogorov equations

$$\frac{d(\pi_0)(t)}{dt} = -\lambda * \pi_0(t) + \mu * \pi_1(t)$$
  
$$\frac{d(\pi_1)(t)}{dt} = -\mu * \pi_1(t) + \lambda * \pi_0(t)$$
  
$$\pi_0(0) = 1$$
  
$$\pi_1(0) = 0$$

**46** 

## ODE solution in a nutshell

$$rac{dy}{dx} = F(x)$$
  
 $dy = F(x) \, dx$   $y = \int^x F(\lambda) \, d\lambda + C$ 

It is not always possible to evaluate indefinite integrals

To cope with this numerical methods can be used.

Euler method:

Its basic idea is to use a known point as a "starter," and then use the tangent line through this known point to jump to a new point

$$y_{n+1} = y_n + hf(t_n, y_n).$$

![](_page_46_Figure_7.jpeg)

# Relevance of CTMCs in biological models

In 1977 Daniel T. Gillespie developed a theory based on the hypothesis that *collisions* among molecules in constant volumes and temperatures are random

![](_page_47_Figure_2.jpeg)

He used this theory to show that the kinetics of the chemical reactions deriving from these collisions corresponds to an underlying stochastic process that is a Continuous Time Markov Chain (CTMC).

![](_page_48_Picture_0.jpeg)

An SPN is defined as a 7-tuple

SPN= (PN, R(.))

where

PN = (P, T, F, W,  $M_0$ ) is the P/T system underlying the SPN

- Transitions have an exponentially distributed delay
- R: T → *Real* assigns a rate to each transition (inverse of the mean firing time)

![](_page_49_Picture_0.jpeg)

- The stochastic process underlying an SPN is a CTMC in which
  - the state transition rate diagram is isomorphic to the reachability graph
  - the transition labels are computed from the R() functions of the transitions enabled in a state

# SPN w/o synchronization and choices

![](_page_50_Figure_1.jpeg)

![](_page_50_Figure_2.jpeg)

# SPN with choices

![](_page_51_Figure_1.jpeg)

![](_page_51_Figure_2.jpeg)

# SPN to CTMC

- When the model is very complex (a huge number of places and tokens) → we have the state space explosion
- Then, the Chapman-Kolmogorov equations cannot be written since we have too much equations (one for each state)
- To deal with this we approximate the stochastic process as a deterministic one in which each system quantity is defined by an ODE.

$$\frac{dm_{p_i}(\nu)}{d\nu} = \sum_{\substack{j:C(p_i,t_j)\neq 0}} C(p_i,t_j)r(t_j) \prod_{h:C^-(p_h,t_j)\neq 0} m_{p_h}(\nu)^{|C^-(p_h,t_j)|}$$
$$m_{p_i}(0) = m_{p_i,0}$$

where  $\nu$  is time,  $t_i$  the transition ith and  $m_{p_i}$  number of tokens/molecules in  $p_i$ 

### Simple example – Deterministic approximation

![](_page_53_Figure_1.jpeg)

$$\begin{cases} \frac{dm_E(t)}{dt} &= -k_1 m_E(t) m_S(t) + k_{-1} m_{ES}(t) + k m_{ES}(t) \\ \frac{dm_S(t)}{dt} &= -k_1 m_E(t) m_S(t) + k_{-1} m_{ES}(t) \\ \frac{dm_{ES}(t)}{dt} &= k_1 m_E(t) m_S(t) - k_{-1} m_{ES}(t) - k m_{ES}(t) \\ \frac{dm_P(t)}{dt} &= k m_{ES}(t) \end{cases}$$

4 ODEs using Deterministic approximation vs 51 ODEs using Chapman-Kolmogorov equations

### Simple example – ODE Analysis

![](_page_54_Figure_1.jpeg)

### More complex example – CTMC Analysis

![](_page_55_Figure_1.jpeg)

#### Summary

#### representation of bionetworks by Petri nets

- -> partial order representation
- -> formal semantics
- -> unifying view

#### purposes

- -> animation
- -> model validation against consistency criteria
- -> qualitative / quantitative behaviour prediction -> experiment design,

#### step-wise model development

- -> qualitative model
- -> discrete quantitative model
- -> continuous quantitative model

- -> better comprehension
- -> sound analysis techniques

- -> to experience the model
- -> to increase confidence
- -> experiment design, new insights
- -> discrete Petri nets
- -> stochastic Petri nets
- -> continuous Petri nets = ODEs

# SPN with (self) concurrency

- If there can be more then one token in the initial marking then it is necessary to consider:
  - transitions that are enabled in the same state but that are not in conflict
  - □ transitions with k- and infinite server semantics

# CTMC analysis (1)

- Let  $\{X(t), t, 0\}$  to be the mathematical representation of the CTMC.
- Denote with  $p_{ij}(t)$  he probability of finding the CTMC in state  $s_j$  at time z+t, given that it was in state  $s_j$  at time z, independently of z
- In matrix notation we define

$$\mathbf{H}(t) \stackrel{\Delta}{=} [p_{ij}(t)]$$

Using the Chapman-Kolmogorov equations it is possible to show that

$$\frac{d\mathbf{H}(t)}{dt} = \mathbf{H}(t) \mathbf{Q}$$

From which we obtain

$$\mathbf{H}(\mathbf{t}) = \mathbf{e}^{\mathbf{Q}\mathbf{t}}$$

# CTMC analysis (2)

Let

$$\pi_j(t) \stackrel{\Delta}{=} Pr\{\boldsymbol{X}(t) = j\} \quad for \ all \ \boldsymbol{s}_j \in \boldsymbol{S}$$

be the probability of finding the CTMC in state  $s_j$  at time t, and  $\pi_j(0) \stackrel{\Delta}{=} Pr\{X(0) = j\} \text{ for all } s_j \in S$ 

be the initial distribution, we have

 $\pi(t) = \pi(0)\mathbf{H}(t)$ 

which becomes

$$\pi(t) = \pi(0)e^{\mathbf{Qt}}$$

This is also the solution of the following differential equation

$$\frac{d\pi(t)}{dt} = \pi(t)\mathbf{Q}$$

that in detailed form is

$$\frac{d\pi_j(t)}{dt} = q_{jj}\pi_j(t) + \sum_{k \neq j} q_{kj}\pi_k(t)$$

March 8-th 2011, Torino - Italy

### CTMC solution – finite state space

Transient

$$\pi(t) = \pi(0)\mathbf{H}(t)$$
  $\mathbf{H}(t) = e^{\mathbf{Q}t}$   $e^{\mathbf{Q}t} = \sum_{k=0}^{\infty} \frac{(\mathbf{Q}t)^k}{k!}$ 

- > Direct computation of  $Q^k$  is numerically unstable
- There are methods (e.g., uniformization) for efficient and effective computation of the result
- Steady state
  - If the CTMC is ergodic then a limit exist for the state probability

$$\pi = \lim_{t \to \infty} \pi(t)$$

In this case the result is obtained from the solution of a system of linear equations

$$0 = \pi \mathbf{Q}$$

 $\infty$