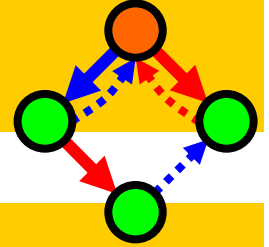


Research is what I'm doing when I don't know what I'm doing. Wernher Von Braun.

Artificial  
Biochemistry



# Varieties of Stochastic Calculi

Luca Cardelli

Microsoft Research

The Microsoft Research - University of Trento  
Centre for Computational and Systems Biology

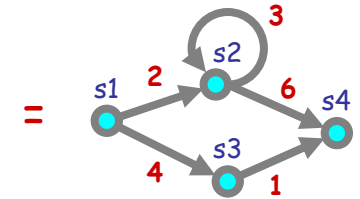
Trento, 2006-05-22..26

[www.luca.demon.co.uk/ArtificialBiochemistry.htm](http://www.luca.demon.co.uk/ArtificialBiochemistry.htm)

# Continuous Time Markov Chains

A **continuous-time Markov chain (CTMC)** is a pair  $M=(S,R)$  where  $S$  is a countable set of **states**, and  $R:S \times S \rightarrow \text{Real}_{\geq 0}$  is the **rate matrix**<sup>(1)</sup>.

R	s1	s2	s3	s4
s1	0	2	4	0
s2	0	3	0	6
s3	0	0	0	1
s4	0	0	0	0



The **exit rate**  $E(s) = \sum_{s' \in S} R(s,s')$  denotes that the probability of taking a transition from  $s$  within  $t$  time units equals  $1 - e^{-E(s)t}$ .  
(The time between state changes is a random variable with a memoryless distribution.)

If  $R(s,s') > 0$  for more than one state  $s'$ , then there is a **race** between the outgoing transitions of  $s$ .

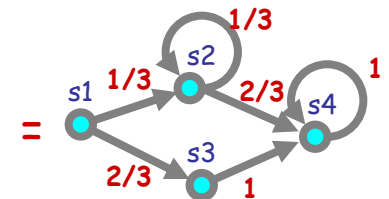
$$\begin{aligned} E(s_1) &= 6 \\ E(s_2) &= 9 \\ E(s_3) &= 1 \\ E(s_4) &= 0 \end{aligned}$$

The **embedded discrete-time Markov chain**.  
(N.B. when we do this, we lose information on holding time in each state)  
The **probability**  $P(s,s')$  of moving from  $s$  to  $s'$  in a single step is:

if  $E(s) > 0$  then  $P(s,s') = R(s,s')/E(s)$

if  $E(s) = 0$  then  $P(s,s) = 1$  and  $P(s,s') = 0$  for  $s \neq s'$ .

P	s1	s2	s3	s4
s1	0	1/3	2/3	0
s2	0	1/3	0	2/3
s3	0	0	0	1
s4	0	0	0	1



$P(s,s')$  equals the probability that the delay of going from  $s$  to  $s'$  "finishes before" the delay of any other outgoing transition from  $s$ .

Model checking continuous-time Markov chains by transient analysis

CHRISTEL BAIER<sup>a</sup>, BOUDEWIJN HAVERKORT<sup>b</sup>,  
HOLGER HERMANN<sup>c</sup> AND JOOST-PIETER KATOEN<sup>c,\*</sup>

(1) The more standard **generator matrix** has  $-E(s)$  on the diagonal, which requires forbidding self-loops.

# CTMC Modeling Formalism

- **CTMCs**
  - Finite State Machines with rates on transitions.
  - All durations are exponentially distributed (memoryless)
  - Well studied class of stochastic processes
  - Efficient analysis algorithms for stationary and transient analysis
- **We consider only:**
  - Modeling formalisms that map to CTMC's
  - But there are still quite a few of those:
- **High level formalisms mapping to CTMCs**
  - Stochastic Petri Nets [Molloy]
  - Markovian Queuing Networks [Muppala & Triverdi]
  - Stochastic Automata Networks [Plateau]
  - Probabilistic I/O Automata [Wu et al.]
  - **Stochastic Process Algebras** [Herzog et al.] [**Hillston**]

# Stochastic Calculi

$$P ::= (\alpha, r).P \mid P + Q \mid P \boxtimes_L Q \mid P/L \mid A$$

**Definition 3.3.1** The apparent rate of action of type  $\alpha$  in a component  $P$ , denoted  $r_\alpha(P)$  is the sum of the rates of all activities of type  $\alpha$  in  $\text{Act}(P)$ .

$$1. r_\alpha((\beta, r).P) = \begin{cases} r & \text{if } \beta = \alpha \\ 0 & \text{if } \beta \neq \alpha \end{cases}$$

$$2. r_\alpha(P + Q) = r_\alpha(P) + r_\alpha(Q)$$

$$3. r_\alpha(P/L) = \begin{cases} r_\alpha(P) & \text{if } \alpha \notin L \\ 0 & \text{if } \alpha \in L \end{cases}$$

$$4. r_\alpha(P \boxtimes_L Q) = \begin{cases} \min(r_\alpha(P), r_\alpha(Q)) & \text{if } \alpha \in L \\ r_\alpha(P) + r_\alpha(Q) & \text{if } \alpha \notin L \end{cases}$$

A Compositional Approach to Performance Modelling

<http://www.dcs.ed.ac.uk/pepa/book.pdf>

Jane Hillston

**Prefix**

$$\frac{}{(\alpha, r).E \xrightarrow{(\alpha, r)} E}$$

**Choice**

$$\frac{E \xrightarrow{(\alpha, r)} E'}{E + F \xrightarrow{(\alpha, r)} E'} \quad \frac{F \xrightarrow{(\alpha, r)} F'}{E + F \xrightarrow{(\alpha, r)} F'}$$

**Cooperation**

$$\frac{E \xrightarrow{(\alpha, r)} E'}{E \boxtimes_L F \xrightarrow{(\alpha, r)} E' \boxtimes_L F} (\alpha \notin L) \quad \frac{F \xrightarrow{(\alpha, r)} F'}{E \boxtimes_L F \xrightarrow{(\alpha, r)} E \boxtimes_L F'} (\alpha \notin L)$$

$$\frac{E \xrightarrow{(\alpha, r_1)} E' \quad F \xrightarrow{(\alpha, r_2)} F'}{E \boxtimes_L F \xrightarrow{(\alpha, R)} E' \boxtimes_L F'} (\alpha \in L) \quad \text{where } R = \frac{r_1}{r_\alpha(E)} \frac{r_2}{r_\alpha(F)} \min(r_\alpha(E), r_\alpha(F))$$

**Hiding**

$$\frac{E \xrightarrow{(\alpha, r)} E'}{E/L \xrightarrow{(\alpha, r)} E'/L} (\alpha \notin L) \quad \frac{E \xrightarrow{(\alpha, r)} E'}{E/L \xrightarrow{(r, r)} E'/L} (\alpha \in L)$$

**Constant**

$$\frac{E \xrightarrow{(\alpha, r)} E'}{A \xrightarrow{(\alpha, r)} E'} (A \stackrel{\text{def}}{=} E)$$

# (ordinary) $\pi$ -calculus

Reduction Semantics  
(with structural congruence)

## Syntax

$$\pi ::= x(y) \text{ receive } y \text{ along } x \\ \bar{x}(y) \text{ send } y \text{ along } x$$

$$P ::= 0 \mid \sum_{i \in I} \pi_i.P_i \mid [x = y] P \mid P_1 \mid P_2 \mid (\text{new } x)P \mid !P$$

## Structural congruence

### Renaming of bound variables

$$\begin{aligned} x(y).P &= x(z).(\{z/y\}P) && \text{if } z \notin FN(P) \\ (\text{new } y).P &= (\text{new } z).(\{z/y\}P) && \text{if } z \notin FN(P) \end{aligned}$$

## Structural congruence laws

$P \mid Q \equiv Q \mid P$	commutativity of parallel composition
$(P \mid Q) \mid R \equiv P \mid (Q \mid R)$	associativity of parallel composition
$P + Q \equiv Q + P$	commutativity of summation
$(P + Q) + R \equiv P + (Q + R)$	associativity of summation
$(\text{new } x)0 \equiv 0$	restriction of inert processes
$(\text{new } x)(\text{new } y)P \equiv (\text{new } y)(\text{new } x)P$	polyadic restriction
$(\text{new } x)(P \mid Q) \equiv (\text{new } x)(P \mid Q) \quad \text{if } x \notin FN(Q)$	scope extrusion
$!P \equiv P \mid !P$	replication

## Reaction rules

$$(\dots + \bar{x}(z).Q) \mid (\dots + x(y).P) \rightarrow Q \mid P \{z/y\} \quad \text{communication (COMM)}$$

$$\frac{P \rightarrow P'}{P \mid Q \rightarrow P' \mid Q} \quad \text{reaction under parallel composition (PAR)}$$

$$\frac{P \rightarrow P'}{(\text{new } x)P \rightarrow (\text{new } x)P'} \quad \text{reaction under restriction (RES)}$$

$$\frac{Q \equiv P \quad P \rightarrow P' \quad P' \equiv Q'}{Q \rightarrow Q'} \quad \text{structural congruence (STRUCT)}$$

Syntax

Chemical  
Mixing

Reactions

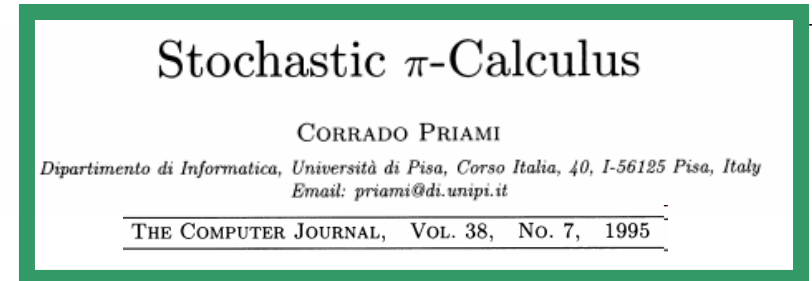
# Stochastic $\pi$ -calculus

Labeled Transition Semantics

- Stochastic extension of  $\pi$ -calculus.
  - Associate a single parameter  $r$  (rate) in  $(0, \text{infinity}]$  to each activity  $a$ .
  - The rate and the associated exponential distribution describes the stochastic behavior of the activity.

$a.P$  is replaced by  $a@r.P$

- Exponential distribution
  - Guarantees the memoryless property: the time at which a change of state occurs is independent of the time at which the last change of state occurred.
  - I.e. we do not have to remember past states transitions (e.g. in the implementation).
  - Conversely, if we *do* want to remember past transitions, we can do it by programming.
- Race resolution
  - Races are resolved in a probabilistic competitive way: all the activities that are enabled in a state compete and the fastest one (stochastically) succeeds. [Gillespie]



$$\begin{array}{lll}
 Act : (\mu, r).P \xrightarrow{(\mu, r)} P, \mu \text{ not input} & Ein : (x(y), r).P \xrightarrow{(xw, r)} P[w/y] & Ide : \frac{P\{\bar{y}/\bar{x}\} \xrightarrow{\theta} P'}{Q(\bar{y}) \xrightarrow{\theta} P'}, Q(\bar{x}) = P \\
 Par_0 : \frac{P \xrightarrow{\theta} P'}{P|Q \xrightarrow{\parallel_0 \theta} P'|Q}, bn(\ell(\theta)) \cap fn(Q) = \emptyset & Sum_0 : \frac{P \xrightarrow{\theta} P'}{P+Q \xrightarrow{+\theta} P'} & Res : \frac{P \xrightarrow{\theta} P'}{(\nu x)P \xrightarrow{\theta} (\nu x)P'}, x \notin n(\ell(\theta)) \\
 Par_1 : \frac{P \xrightarrow{\theta} P'}{Q|P \xrightarrow{\parallel_1 \theta} Q|P'}, bn(\ell(\theta)) \cap fn(Q) = \emptyset & Sum_1 : \frac{P \xrightarrow{\theta} P'}{Q+P \xrightarrow{+\theta} P'} & Open : \frac{P \xrightarrow{\theta(\bar{x}y, r)} P'}{(\nu y)P \xrightarrow{\theta(\bar{x}(y), r)} P'}, y \neq x
 \end{array}$$

$$\begin{array}{l}
 Com_0 : \frac{P \xrightarrow{\theta(\bar{x}y, r_p)} P', Q \xrightarrow{\theta'(xy, r_q)} Q'}{P|Q \xrightarrow{((\parallel_0 \theta \bar{x}y, \parallel_1 \theta' xy), R(P, \bar{x}y, Q, xy, r_p, r_q))} P'|Q'} \\
 Close_0 : \frac{P \xrightarrow{\theta(\bar{x}(y), r_p)} P', Q \xrightarrow{\theta'(xy, r_q)} Q'}{P|Q \xrightarrow{((\parallel_0 \theta \bar{x}(y), \parallel_1 \theta' xy), R(P, \bar{x}(y), Q, xy, r_p, r_q))} (\nu y)(P'|Q')}, y \notin fn(Q)
 \end{array}$$

TABLE 2. Early proved transition system of  $S\pi$ .

# The (Biochemical) $\Sigma\pi$

Labeled Transition Semantics

Application of a stochastic name-passing calculus to representation and simulation of molecular processes

Corrado Priami<sup>a,\*</sup>, Aviv Regev<sup>b,c</sup>, Ehud Shapiro<sup>b,d</sup>, William Silverman<sup>b</sup>

Information Processing Letters 80 (2001) 25–31

This paper was motivated by the need to model “chemical” interaction laws and mixed choice. But it supports mixed choice, only over a distinguished set of channels with exactly 1 mixed choice per summation (homodimerization).

C. Priami et al. / Information Processing Letters 80 (2001) 25–31

Table 1

Reduction semantics of the biochemical stochastic  $\pi$ -calculus

$$\left( \dots + (\bar{x}(z), r).Q \right) \left| \left( (x(y), r).P + \dots \right) \xrightarrow{x, r_b \cdot 1 \cdot 1} Q | P\{z/y\}, \quad x \notin \mathcal{H}, \right.$$

$$\left( \dots + (\bar{x}(z), r).Q + (x(y), r).P \right) \left| \left( (\bar{x}(z), r).Q + (x(y), r).P + \dots \right) \xrightarrow{x, 1/2 \cdot r_b \cdot 2 \cdot (2-1)} Q | P\{z/y\}, \quad x \in \mathcal{H}, \right.$$

$$\frac{P \xrightarrow{x, r_b \cdot r_0 \cdot r_1} P'}{P | Q \xrightarrow{x, r_b \cdot r_0' \cdot r_1'} P' | Q}, \quad \begin{cases} r_0' = r_0 + In_x(Q), \\ r_1' = r_1 + Out_x(Q), \end{cases}$$

$$\frac{P \xrightarrow{x, r_b \cdot r_0 \cdot r_1} P'}{(v x) P \xrightarrow{x, r_b \cdot r_0 \cdot r_1} (v x) P'} \quad \frac{Q \equiv P, P \xrightarrow{x, r_b \cdot r_0 \cdot r_1} P', P' \equiv Q'}{Q \xrightarrow{x, r_b \cdot r_0 \cdot r_1} Q'}$$

$$In_x(\mathbf{0}) = 0,$$

$$In_x \left( \sum_{i \in I} (\pi_i, r_i).P_i \right) = \left| \left\{ (\pi_i, r_i) \mid i \in I \wedge sbj(\pi_i) = x \right\} \right|,$$

$$In_x(P_1 | P_2) = In_x(P_1) + In_x(P_2),$$

$$In_x((v z)P) = \begin{cases} In_x(P) & \text{if } z \neq x, \\ 0 & \text{otherwise.} \end{cases}$$

$Out_x$  is similarly defined, by replacing any occurrence of  $In$  with  $Out$  and the condition  $sbj(\pi_i) = x$  with  $sbj(\pi_i) = \bar{x}$ .

A usual reaction is implemented by the three parameters  $r_b$ ,  $r_0$  and  $r_1$ , where  $r_b$  represents the basal rate, and  $r_0$  and  $r_1$  denote the quantities of interacting molecules, and are computed compositionally via  $In_x$  and  $Out_x$  while deducing transitions. The first axiom in Table 1 corresponds to usual reactions, with two different molecules. The second one corresponds to homodimerization reactions.



# StoPi

Reduction Semantics  
(with structural congruence)

## Definition 2.1 (Process Expressions)

The set of action prefixes  $\pi$  are defined by

$$\pi ::= x(\vec{y}) \quad \text{receive } \vec{y} \text{ along } x \\ | \bar{x}(\vec{y}) \quad \text{send } \vec{y} \text{ along } x.$$

where  $\vec{y}$  denotes a tuple  $(y_1, \dots, y_n)$  of channel names called a channel vector. The set of process expressions in the StoPi-calculus is defined by the following syntax with the syntactic categories processes ( $P$ ), guarded sums ( $M$ ) and process declarations ( $D$ ):

$$D ::= D; D \mid A(\vec{x}) \stackrel{\text{def}}{=} P \\ P ::= P|P \mid \text{new } (x_1 : r_1, \dots, x_n : r_n) P \\ | M \mid A(\vec{x}) \mid 0 \\ M ::= \pi.P \mid M + M$$

where  $0$  is the nil process (or empty sum) which cannot do any transitions and  $A(\vec{x})$  is an invocation of the process with identifier  $A$  with actual parameters  $\vec{x}$ .

## Definition 2.2 (Structural Congruence)

Two processes  $P$  and  $Q$  in the StoPi-calculus are structurally congruent, written  $P \equiv Q$ , if we can transform one into the other by using the following equations (in either direction):

1.  $P \equiv \{\bar{x}/\vec{y}\}P$  if  $y_i \notin \text{fn}(P)$  for  $1 \leq i \leq |\vec{y}|$ . ( $\alpha$ -conversion)
2.  $M + N \equiv N + M$ ,  $(M + N) + L \equiv M + (N + L)$
3.  $P|0 \equiv P$ ,  $P|Q \equiv Q|P$ ,  $P|(Q|R) \equiv (P|Q)|R$
4.  $\text{new } \vec{x} 0 \equiv 0$ ,  $\text{new } \vec{x}\vec{y} P \equiv \text{new } \vec{y}\vec{x} P$   
 $\text{new } \vec{x}(P|Q) \equiv P|\text{new } \vec{x} Q$  if  $x_i \notin \text{fn}(P)$  for  $1 \leq i \leq |\vec{x}|$ ,
5.  $A(\vec{x}) \stackrel{\text{def}}{=} P \Rightarrow A(\vec{y}) \equiv \{\vec{y}/\vec{x}\}P$

$$[\text{STRUCT}] \frac{P \xrightarrow{x} P' \quad Q \xrightarrow{x} Q'}{P|Q \xrightarrow{x} P'|Q} \quad \text{if } P \equiv Q \text{ and } P' \equiv Q'$$

$$[\text{PAR}] \frac{P \xrightarrow{x} P'}{P|Q \xrightarrow{x} P'|Q}$$

$$[\text{RES}] \frac{P \xrightarrow{x} P'}{(\text{new } y : r) P \xrightarrow{x} (\text{new } y : r) P'} \quad \text{if } x \neq y$$

$$[\text{STOCH}] \frac{P \xrightarrow{x} P'}{(\text{new } x : r) P \xrightarrow{r} (\text{new } x : r) P'}$$

$$[\text{REACT}] ((x(\vec{y}).P + M)|(\bar{x}(\vec{z}).Q + N)) \xrightarrow{x} (\{\vec{z}/\vec{y}\}P|Q)$$

Figure 1: Semantics of the StoPi-calculus.

## Definition 3.1 (Process Normal Form)

For a process in the StoPi-calculus we define the normal form as

$$\text{new } (y_1 : r_1, \dots, y_n : r_n)(P_1 | \dots | P_j) \quad (3)$$

where each  $P_i$  is either  $\sum_{k=0}^n \pi_k.P_k$  or  $A(\vec{x})$ .

In the following let  $c = S$  be a configuration,  $Ch_c$  the channels contained in the environments in the configuration  $c$  and assume that  $s$  and  $s'$  are summations in  $S$ . Furthermore let

$$|s|_{ch} = |\{(x, \vec{y}, P) \in A \mid s = (A, e) \wedge e(x) = ch\}|$$

and

$$|s|_{\bar{ch}} = |\{(\bar{x}, \vec{y}, P) \in A \mid s = (A, e) \wedge e(x) = ch\}|.$$

Then the apparent rate of a reaction on a channel in a configuration is defined as

## Definition 3.4 (Apparent Rates)

The apparent rate of a reaction between guarded sums  $s$  and  $s'$  in a configuration  $c$  on channel  $ch \in Ch_c$ , where  $s$  receives input on  $ch$  and  $s'$  outputs on  $ch$ , is defined as:

$$r(s, s', ch) = \begin{cases} ch_r \cdot |s|_{ch} \cdot |s'|_{\bar{ch}} & \text{if } s \neq s' \\ 0 & \text{otherwise.} \end{cases} \quad (6)$$

The apparent rate of channel  $ch$  in a configuration  $c$  is the sum of the apparent rates of a reactions on  $ch$  on all possible guarded sums:

$$r_{ch}(c) = \sum_{s, s' \in S} r(s, s', ch). \quad (7)$$

Note that the expression (7) can explicitly be calculated as

$$r_{ch}(c) = ch_r \left( \sum_{s \in S} |s|_{ch} \cdot \sum_{\substack{s' \in S \\ s \neq s'}} |s'|_{\bar{ch}} \right). \quad (8)$$

This is the most detailed analysis of a stochastic pi calculus (with mixed choice) yet. However, the apparent rate is defined on the underlying abstract machine after translation, not on the pi calculus itself.

The StoPi-calculus and Simulator  
- a stochastic  $\pi$ -calculus and the implementation of a simulator

Anders Bloch    Bjørn Haagensen    Michael Korsbæk Høyer    Steffen Ulsoe Knudsen  
bloch@cs.auc.dk    bh@cs.auc.dk    fallen@cs.auc.dk    steffen@cs.auc.dk

Aalborg University, Department of Computer Science  
Fredrik Bajers Vej 7E, DK-9220 Aalborg Øst

30th May 2003    (unpublished)

<http://www.cs.auc.dk/~bh/files/dat4project.ps.gz>

# SPiM

## Reduction Semantics (with structural congruence)

$P, Q ::= \nu x P$	Restriction	(1)	$\Sigma ::= \mathbf{0}$	Null	(5)
$  P   Q$	Parallel	(2)	$  \pi.P + \Sigma$	Action	(6)
$  \Sigma$	Summation	(3)	$\pi ::= x\langle n \rangle$	Output	(7)
$! \pi.P$	Replication	(4)	$  x(m)$	Input, $x \neq m$	(8)

**Definition 1.** *Syntax of SPi*

$$Q \equiv P \xrightarrow{r} P' \equiv Q' \Rightarrow Q \xrightarrow{r} Q' \quad (9)$$

$$P \xrightarrow{r} P' \Rightarrow \nu x P \xrightarrow{r} \nu x P' \quad (10)$$

$$P \xrightarrow{r} P' \Rightarrow P | Q \xrightarrow{r} P' | Q \quad (11)$$

$$x\langle n \rangle.P + \Sigma | x\langle m \rangle.Q + \Sigma' \xrightarrow{\text{rate}(x)} P | Q_{\{n/m\}} \quad (12)$$

**Definition 2.** *Reduction in SPi*

$$P | \mathbf{0} \equiv P \quad (13) \quad \Sigma \equiv \Sigma' \Rightarrow \pi.P + \Sigma \equiv \pi.P + \Sigma' \quad (20)$$

$$P | Q \equiv Q | P \quad (14) \quad x \notin \text{fn}(P) \Rightarrow \nu x (P | Q) \equiv P | \nu x Q \quad (21)$$

$$P | (Q | R) \equiv (P | Q) | R \quad (15) \quad P \equiv P' \Rightarrow \nu x P \equiv \nu x P' \quad (22)$$

$$! \pi.P \equiv \pi.(P | ! \pi.P) \quad (16) \quad P \equiv P' \Rightarrow P | Q \equiv P' | Q \quad (23)$$

$$\nu x \mathbf{0} \equiv \mathbf{0} \quad (17) \quad P \equiv P' \Rightarrow ! \pi.P \equiv ! \pi.P' \quad (24)$$

$$\nu x \nu y P \equiv \nu y \nu x P \quad (18) \quad P \equiv P' \Rightarrow \pi.P + \Sigma \equiv \pi.P' + \Sigma \quad (25)$$

$$\pi.P + \pi'.P' + \Sigma \equiv \pi'.P' + \pi.P + \Sigma \quad (19)$$

**Definition 3.** *Structural congruence in SPi*

$$V, U ::= \nu x V \quad \text{Restriction} \quad (26) \quad A, B ::= [] \quad \text{Empty} \quad (28)$$

$$! A \quad \text{List} \quad (27) \quad ! \Sigma :: A \quad \text{Summation} \quad (29)$$

**Definition 7.** *Syntax of SPiM*

$$n \notin \text{fn}(P) \Rightarrow P : (\nu x V) \triangleq \nu x (P : V) \quad (30)$$

$$\mathbf{0} : A \triangleq A \quad (31)$$

$$(P | Q) : A \triangleq P : Q : A \quad (32)$$

$$x \notin \text{fn}(P, A) \Rightarrow (\nu y P) : A \triangleq \nu x (P_{\{x/y\}} : A) \quad (33)$$

$$! \pi.P : A \triangleq \pi.(P | ! \pi.P) : A \quad (34)$$

$$(\pi.P + \Sigma) : A \triangleq (\pi.P + \Sigma) : A \quad (35)$$

**Definition 8.** *Construction in SPiM*

$$[P] \triangleq P : [] \quad (36)$$

**Definition 9.** *Encoding SPi to SPiM*

$$V \xrightarrow{r} V' \Rightarrow \nu x V \xrightarrow{r} \nu x V' \quad (37)$$

$$\left[ \begin{array}{l} x = \text{Next}(A) \\ \wedge A \succ (x(m).P + \Sigma) :: A' \\ \wedge A' \succ (x\langle n \rangle.Q + \Sigma') :: A'' \end{array} \right] \Rightarrow A \xrightarrow{\text{rate}(x)} P_{\{n/m\}} : Q : A'' \quad (38)$$

**Definition 10.** *Reduction in SPiM*

$$A @ \Sigma :: A' \succ \Sigma :: A @ A' \quad (39)$$

$$\Sigma :: A \succ (\pi'.P' + \Sigma') :: A \Rightarrow (\pi.P + \Sigma) :: A \succ (\pi'.P' + \pi.P + \Sigma') :: A \quad (40)$$

**Definition 11.** *Selection in SPiM*

Again, the apparent rate is defined on the underlying abstract machine.

Bio-CONCUR 2004 Preliminary Version

## A Correct Abstract Machine for the Stochastic Pi-calculus

Andrew Phillips<sup>1</sup> Luca Cardelli<sup>2</sup>

The next reaction channel  $x$  and the reaction delay  $\tau$  are calculated using the algorithm described in Definition 12. The algorithm is based on the Gillespie algorithm [6], which uses a notion of *channel activity* in order to stochastically select the next reaction channel. A similar notion of channel activity is defined for the SPi-Machine, where  $\text{Act}_x(A)$  denotes the activity of channel  $x$  in list  $A$ . The activity corresponds to the number of possible combinations of inputs and outputs on channel  $x$  in  $A$ , and is defined by:

$$\text{Act}_x(A) = (\text{In}_x(A) * \text{Out}_x(A)) - \text{Mix}_x(A)$$

where  $\text{In}_x(A)$  and  $\text{Out}_x(A)$  are the number of unguarded *inputs* and *outputs* on channel  $x$  in  $A$ , respectively, and  $\text{Mix}_x(A) = \sum \text{In}_x(\Sigma_i) \times \text{Out}_x(\Sigma_i)$  for each summation  $\Sigma_i$  in  $A$ . The formula takes into account the fact that an input and an output in the same summation cannot interact, by subtracting  $\text{Mix}_x(A)$  from the product of the number of inputs and outputs on  $x$ . Once the values  $x$  and  $\tau$  have been calculated, the machine increments the reaction time by delay  $\tau$  and randomly chooses one of the available reactions on  $x$  with equal probability, using the selection operator. This is achieved by randomly choosing a number  $n \in [1.. \text{In}_x(A)]$  and selecting the  $n$ th input in  $A$ , followed by randomly selecting an output from the remaining list in a similar fashion.

# S $\pi$ - A modern version

Labeled Transition Semantics

$P, Q ::= \nu x P$	Restriction	$E ::= X(m) = P$	Definition, $\text{fn}(P) \subseteq m$
$P   Q$	Parallel	$E_1, E_2$	Union
$M$	Choice	$\emptyset$	Empty
$X(n)$	Instance		
$M ::= \pi.P + M$	Action	$\pi ::= ?x(m)$	Input
$\mathbf{0}$	Null	$!x(n)$	Output
		$\tau_r$	Delay

## A Graphical Representation for Biological Processes in the Stochastic pi-calculus

Andrew Phillips<sup>1</sup>, Luca Cardelli<sup>1</sup>, and Giuseppe Castagna<sup>2</sup>

$$R(x, P) = \text{rate}(x) \times (\text{In}_x(P) \times \text{Out}_x(P) - \text{Mix}_x(P))$$

$$!x(n).P + M \xrightarrow{!x(n)} P \quad (1)$$

$$?x(m).P + M \xrightarrow{?x(n)} P_{(n/m)} \quad (2)$$

$$\tau_r.P + M \xrightarrow{\tau} P \quad (3)$$

$$P \xrightarrow{!x(n)} P' \quad Q \xrightarrow{?x(n)} Q' \Rightarrow P | Q \xrightarrow{x} P' | Q' \quad (4)$$

$$n \notin \text{fn}(Q) \quad P \xrightarrow{!x(\nu n)} P' \quad Q \xrightarrow{?x(n)} Q' \Rightarrow P | Q \xrightarrow{x} \nu n(P' | Q') \quad (5)$$

$$P \xrightarrow{x} P' \Rightarrow \nu x P \xrightarrow{R(x,P)} \nu x P' \quad (6)$$

$$x \neq y \quad P \xrightarrow{!x(y)} P' \Rightarrow \nu y P \xrightarrow{!x(\nu y)} P' \quad (7)$$

$$x \notin \text{fn}(\alpha) \cup \text{bn}(\alpha) \quad P \xrightarrow{\alpha} P' \Rightarrow \nu x P \xrightarrow{\alpha} \nu x P' \quad (8)$$

$$M \xrightarrow{\alpha} P' \Rightarrow \pi.P + M \xrightarrow{\alpha} P' \quad (9)$$

$$\text{bn}(\alpha) \cap \text{fn}(Q) = \emptyset \quad P \xrightarrow{\alpha} P' \Rightarrow P | Q \xrightarrow{\alpha} P' | Q \quad (10)$$

$$X(m) = P \quad P_{(n/m)} \xrightarrow{\alpha} P' \Rightarrow X(n) \xrightarrow{\alpha} P' \quad (11)$$

# S $\pi$ - My favorite version

Reduction Semantics  
(with structural congruence)

[A.Phillips]

$$\tau_r.P + M \xrightarrow{r} P \quad (126)$$

$$!x(n).P + M \mid ?x(m).Q + N \xrightarrow{x} P \mid Q_{\{n/m\}} \quad (127)$$

$$P \xrightarrow{x} P' \Rightarrow \nu x P \xrightarrow{R(x,P)} \nu x P' \quad (128)$$

$$\theta \neq x \quad P \xrightarrow{\theta} P' \Rightarrow \nu x P \xrightarrow{\theta} \nu x P' \quad (129)$$

$$P \xrightarrow{\theta} P' \Rightarrow P \mid Q \xrightarrow{\theta} P' \mid Q \quad (130)$$

$$Q \equiv P \xrightarrow{\theta} P' \equiv Q' \Rightarrow Q \xrightarrow{\theta} Q' \quad (131)$$

Reduction in S $\pi$ , where  $\theta ::= x|r$  and  $R(x,P)$  is the apparent rate of  $x$  in  $P$ .

$P, Q ::= \nu x P$	Restriction	$E ::= X(m) = P$	Definition, $\text{fn}(P) \subseteq m$
$P \mid Q$	Parallel	$E_1, E_2$	Union
$M$	Choice	$\emptyset$	Empty
$X(n)$	Instance		
$M ::= \pi.P + M$	Action	$\pi ::= ?x(m)$	Input
$\mathbf{0}$	Null	$!x(n)$	Output
		$\tau_r$	Delay

Definition 1.1. Syntax of S $\pi$

$$P \mid \mathbf{0} \equiv P \quad (102)$$

$$P \mid Q \equiv Q \mid P \quad (103)$$

$$P \mid (Q \mid R) \equiv (P \mid Q) \mid R \quad (104)$$

$$\pi_1.P_1 + \pi_2.P_2 + M \equiv \pi_2.P_2 + \pi_1.P_1 + M \quad (105)$$

$$\nu x \mathbf{0} \equiv \mathbf{0} \quad (106)$$

$$\nu x \nu y P \equiv \nu y \nu x P \quad (107)$$

$$x \notin \text{fn}(P) \Rightarrow \nu x (P \mid Q) \equiv P \mid \nu x Q \quad (108)$$

$$X(m) \triangleq P \Rightarrow X(n) \equiv P_{\{n/m\}} \quad (109)$$

Definition 1.2. Structural Congruence in S $\pi$

$$\text{In}_x(\nu x P) \triangleq 0 \quad (110)$$

$$x \neq y \Rightarrow \text{In}_x(\nu y P) \triangleq \text{In}_x(P) \quad (111)$$

$$\text{In}_x(P \mid Q) \triangleq \text{In}_x(P) + \text{In}_x(Q) \quad (112)$$

$$X(m) = P \Rightarrow \text{In}_x(X(n)) \triangleq \text{In}_x(P_{\{n/m\}}) \quad (113)$$

$$\text{In}_x(\pi.P + M) \triangleq \text{In}_x(\pi) + \text{In}_x(M) \quad (114)$$

$$\text{In}_x(\mathbf{0}) \triangleq 0 \quad (115)$$

$$\text{In}_x(?x(m)) \triangleq 1 \quad (116)$$

$$x \neq y \Rightarrow \text{In}_x(?y(m)) \triangleq 0 \quad (117)$$

$$\text{In}_x(!x(n)) \triangleq 0 \quad (118)$$

$$\text{In}_x(\tau_r) \triangleq 0 \quad (119)$$

$$\text{Mix}_x(\nu x P) \triangleq 0 \quad (120)$$

$$x \neq y \Rightarrow \text{Mix}_x(\nu y P) \triangleq \text{Mix}_x(P) \quad (121)$$

$$\text{Mix}_x(P \mid Q) \triangleq \text{Mix}_x(P) + \text{Mix}_x(Q) \quad (122)$$

$$X(m) = P \Rightarrow \text{Mix}_x(X(n)) \triangleq \text{Mix}_x(P_{\{n/m\}}) \quad (123)$$

$$\text{Mix}_x(M) \triangleq \text{In}_x(M) \times \text{Out}_x(M) \quad (124)$$

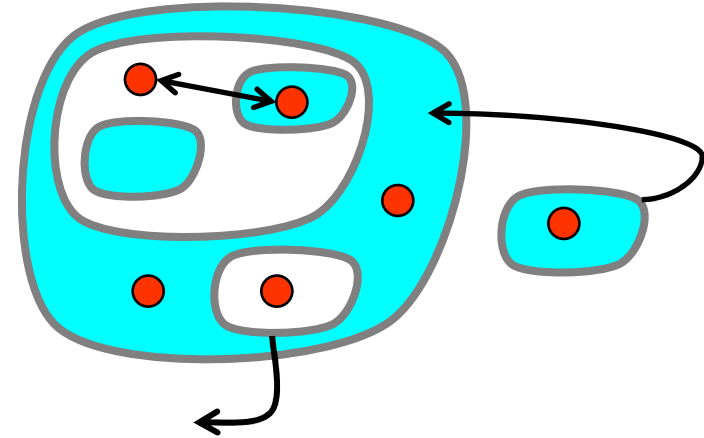
$$R(x, P) = \text{rate}(x) \times (\text{In}_x(P) \times \text{Out}_x(P) - \text{Mix}_x(P)) \quad (125)$$

Definition 1.3. Apparent Rate in S $\pi$ . The definition of  $\text{Out}_x(P)$  is similar to that of  $\text{In}_x(P)$ .

Proposition 1.4.  $\forall P.P \in \text{S}\pi \wedge P \equiv Q \Rightarrow R(x, P) = R(x, Q)$

# BioAmbients

- An extension of  $\text{Sto-}\pi$ -calculus
  - Dynamic membranes: operations for merging, splitting, interacting through membrane channels.
  - Implemented by Aviv Regev.
- An adaptation of Ambient Calculus
  - A process language for dynamic containers (mobile agents, distributed locations, etc.)



Processes can communicate across membranes

Membranes are processes; they can move in and out of other membranes

BioAmbients: An abstraction for biological compartments

Aviv Regev<sup>a,\*</sup> Ekaterina M. Panina<sup>b</sup> William Silverman<sup>c</sup>  
Luca Cardelli<sup>d</sup> Ehud Shapiro<sup>e</sup>

# $S\pi$ to CTMCs

- Theorem [Hillston, Priami]
  - Let  $P$  be a *finite control*  $S\pi$  process.  
Then the set of derivative processes from  $P$  defines a finite CTMC.

# Gillespie

1. For all  $x \in fn(A)$  calculate  $a_x = Act_x(A) * rate(x)$
2. Store non-zero values of  $a_x$  in a list  $(x_\mu, a_\mu)$ , where  $\mu \in 1 \dots M$ .
3. Calculate  $a_0 = \sum_{\nu=0}^M a_\nu$
4. Generate two random numbers  $n_1, n_2 \in [0, 1]$  and calculate  $\tau, \mu$  such that:

$$\tau = (1/a_0) \ln(1/n_1)$$

$$\sum_{\nu=1}^{\mu-1} a_\nu < n_2 a_0 \leq \sum_{\nu=1}^{\mu} a_\nu$$

5.  $Next(A) = x_\mu$  and  $Delay(A) = \tau$ .

**Definition 12.** Calculating  $Next(A)$  and  $Delay(A)$  according to Gillespie [6].

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## Exact Stochastic Simulation of Coupled Chemical Reactions

Daniel T. Gillespie\*

Research Department, Naval Weapons Center, China Lake, California 93555 (Received May 12, 1977)

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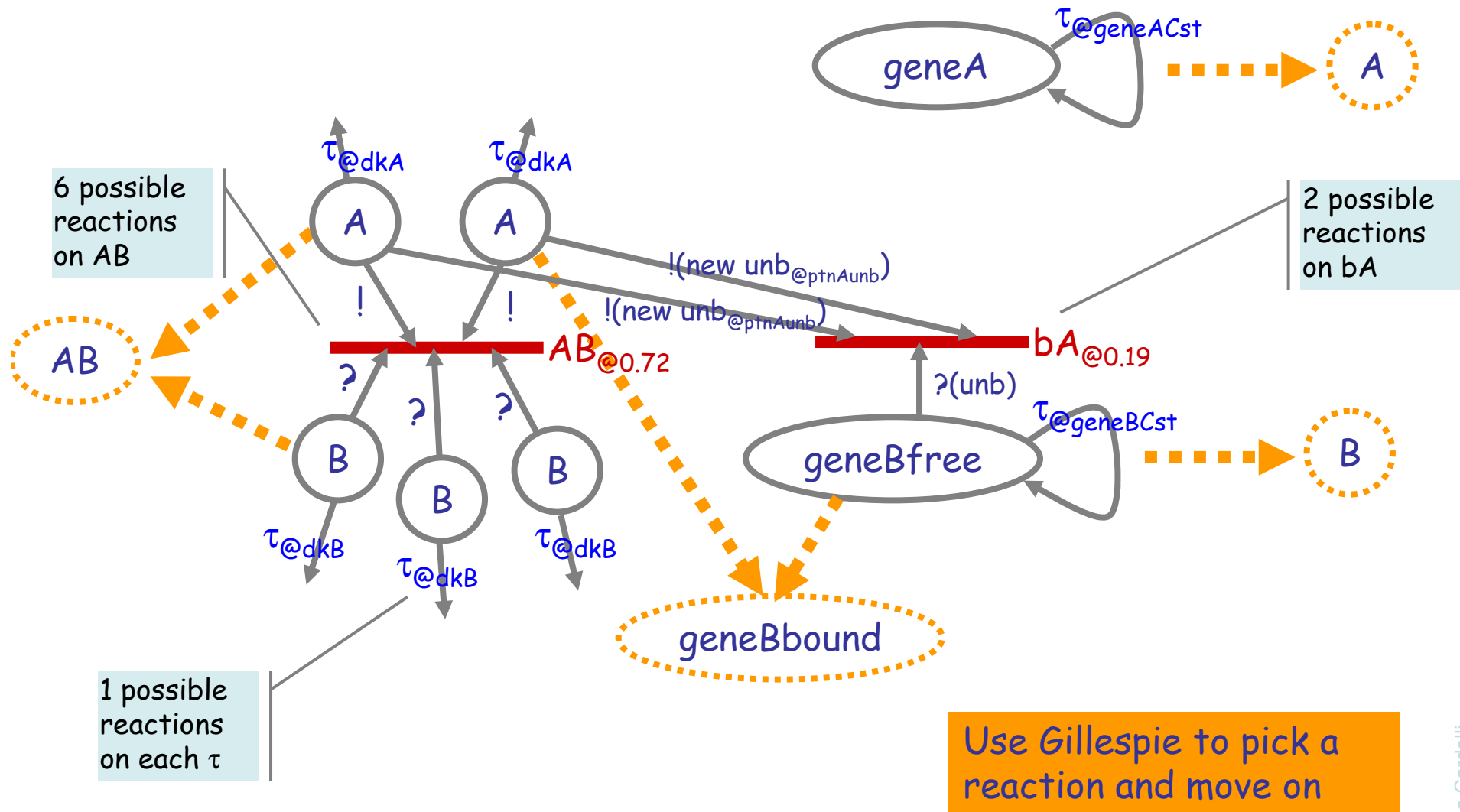
A Correct Abstract Machine for the Stochastic  
Pi-calculus

Andrew Phillips<sup>1</sup> Luca Cardelli<sup>2</sup>

that's Area 51!

# One State of the Simulation

(François and Hakim example)





# Summary

- Stochastic process calculi:

- The modular representation of concurrent stochastic processes.
- Cut down to CTMCs (Continuous Time Markov Chains). Then, standard analysis techniques are applicable.
- Can be given friendly automata-like scalable graphical syntax [A.Phillips].
- Is directly executable (via Gillespie).
- Are analyzable [Hillston] [Hermanns].

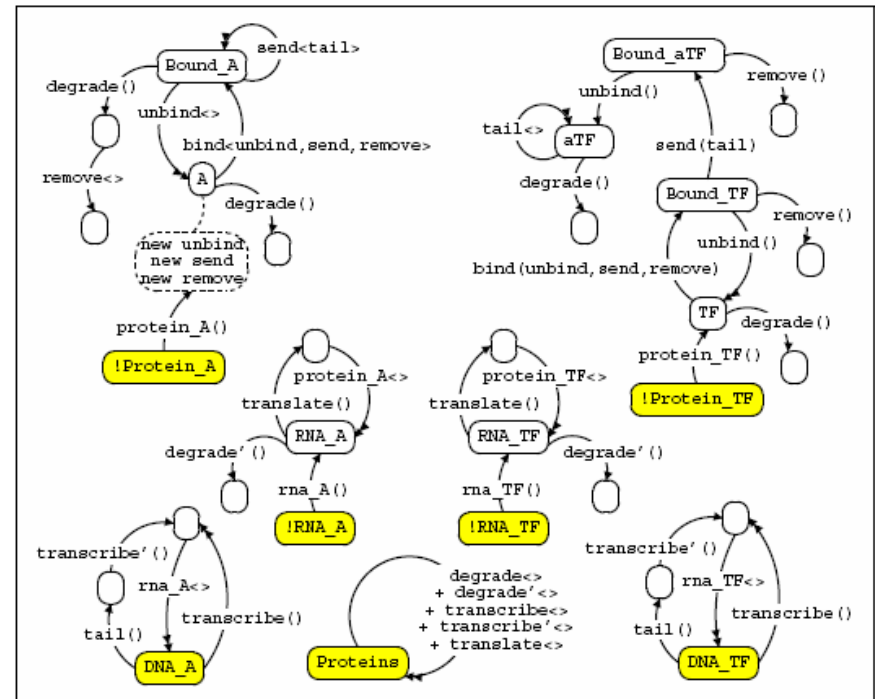


Figure 2. Regulating Gene Expression by Positive Feedback [9]

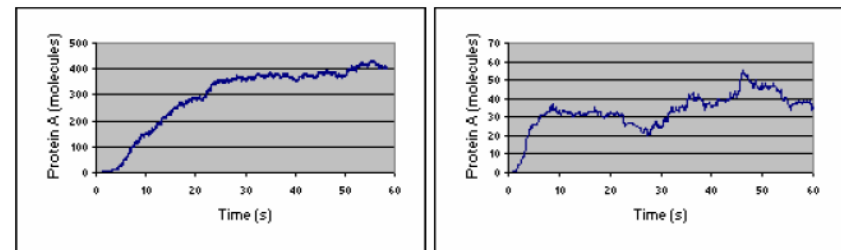


Figure 3. Protein A molecules v.s. time in presence (left) and absence (right) of TF  
A.Phillips, L.Cardelli. BioConcur'04.

Q?