

Molecules as Automata

Representing Biochemical Systems
as Collectives of Interacting Automata

Luca Cardelli

Microsoft Research

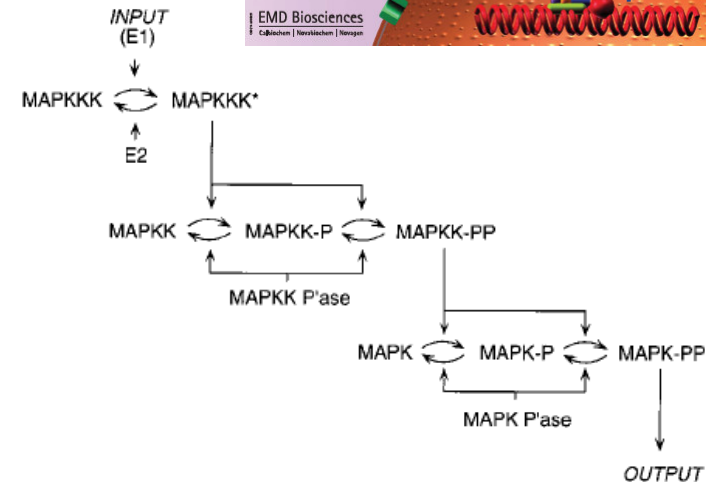
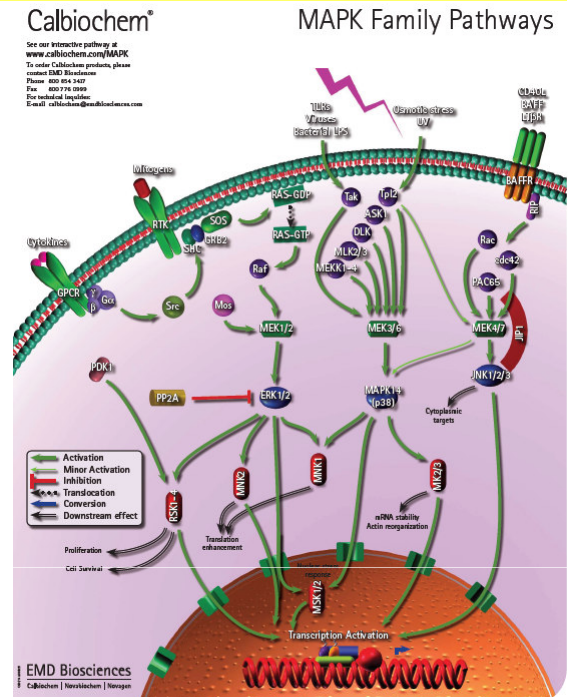
Open Lectures for PhD Students in Computer Science
Warsaw 2009-03-12..13

<http://lucacardelli.name>

Macro-Molecules as Interacting Automata

Cells Compute

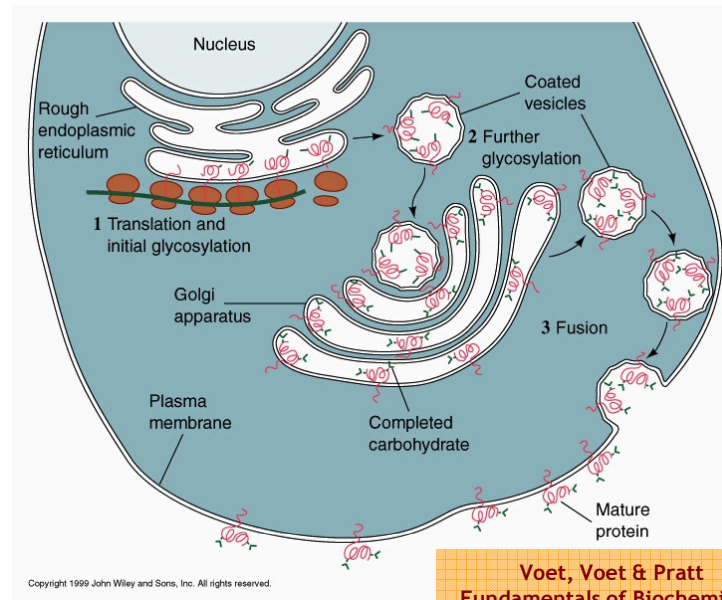
- No survival without computation!
 - Finding food
 - Avoiding predators
- How do they compute?
 - Unusual computational paradigms.
 - Proteins: do they work like electronic circuits?
 - Genes: what kind of software is that?
- Signaling networks
 - Clearly “information processing”
 - They are “just chemistry”: molecule interactions
 - But what are their principles and algorithms?
- Complex, higher-order interactions
 - MAPKKK = MAP Kinase Kinase Kinase: that which operates on that which operates on that which operates on protein.
- General models of biological computation
 - What are the appropriate ones?



[Ultrasensitivity in the mitogen-activated protein cascade](#), Chi-Ying F. Huang and James E. Ferrell, Jr., 1996, *Proc. Natl. Acad. Sci. USA*, 93, 10078-10083.

Biological “Algorithms”

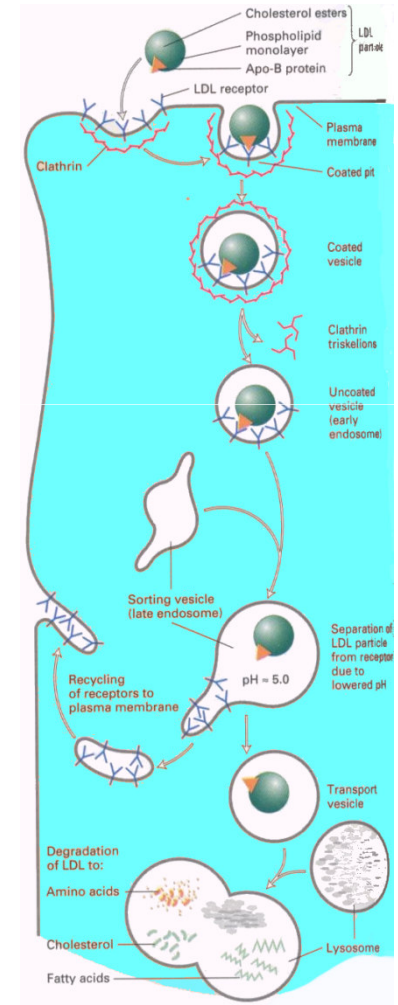
Protein Production and Secretion



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Voet, Voet & Pratt
Fundamentals of Biochemistry
Wiley 1999. Ch10 Fig 10-22.

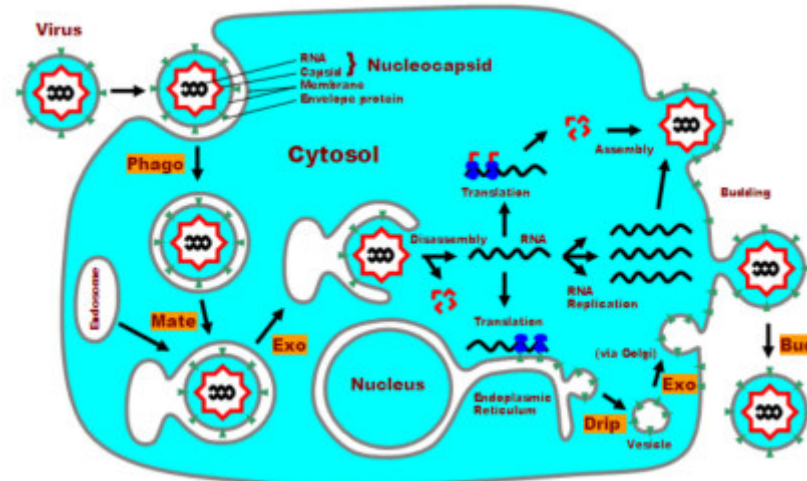
LDL-Cholesterol Degradation



H.Lodish et al.
Molecular Cell Biology.
fourth Edition p. 730.

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Viral Replication

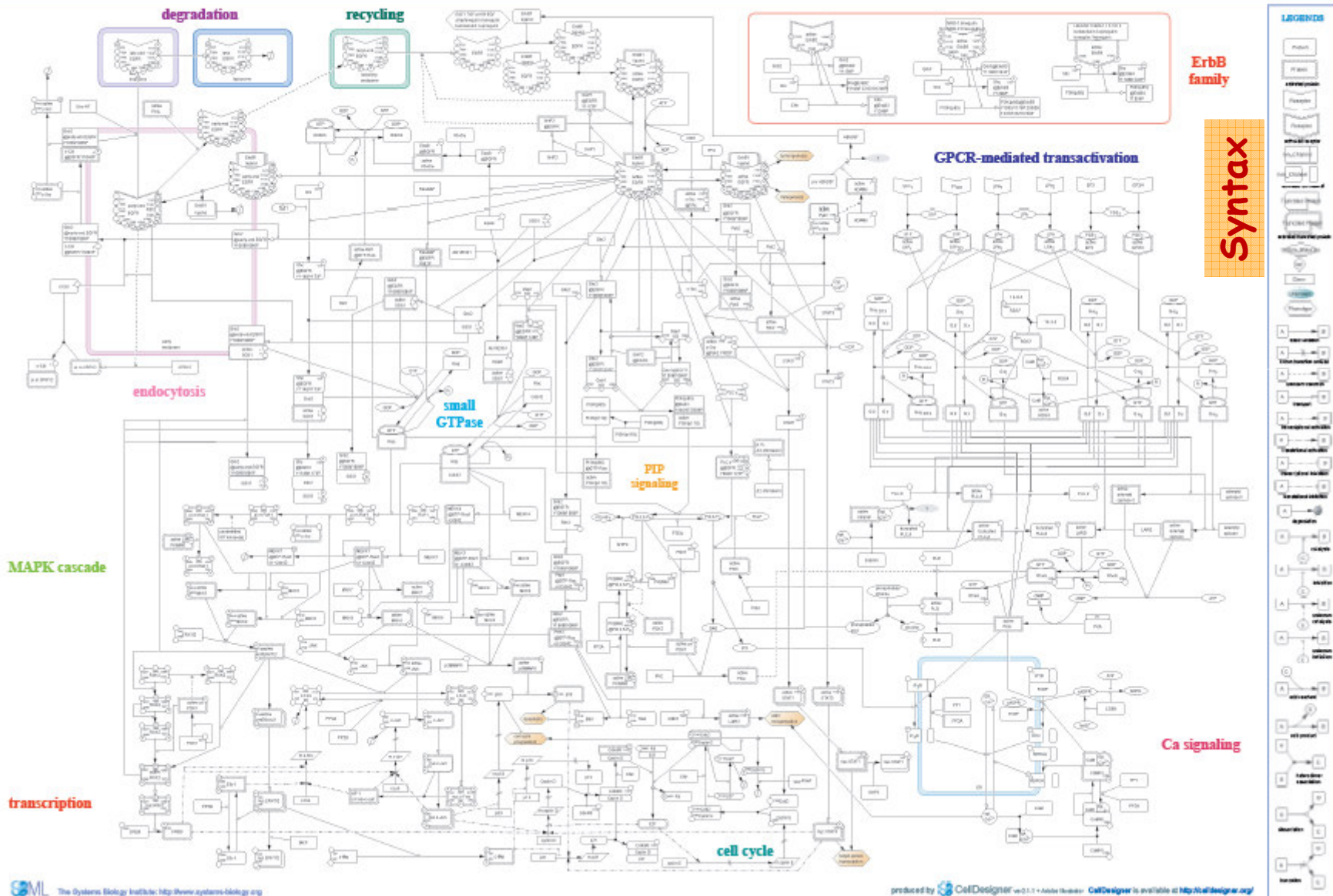


Adapted from: B. Alberts et al.
Molecular Biology of the Cell
third edition p.279.

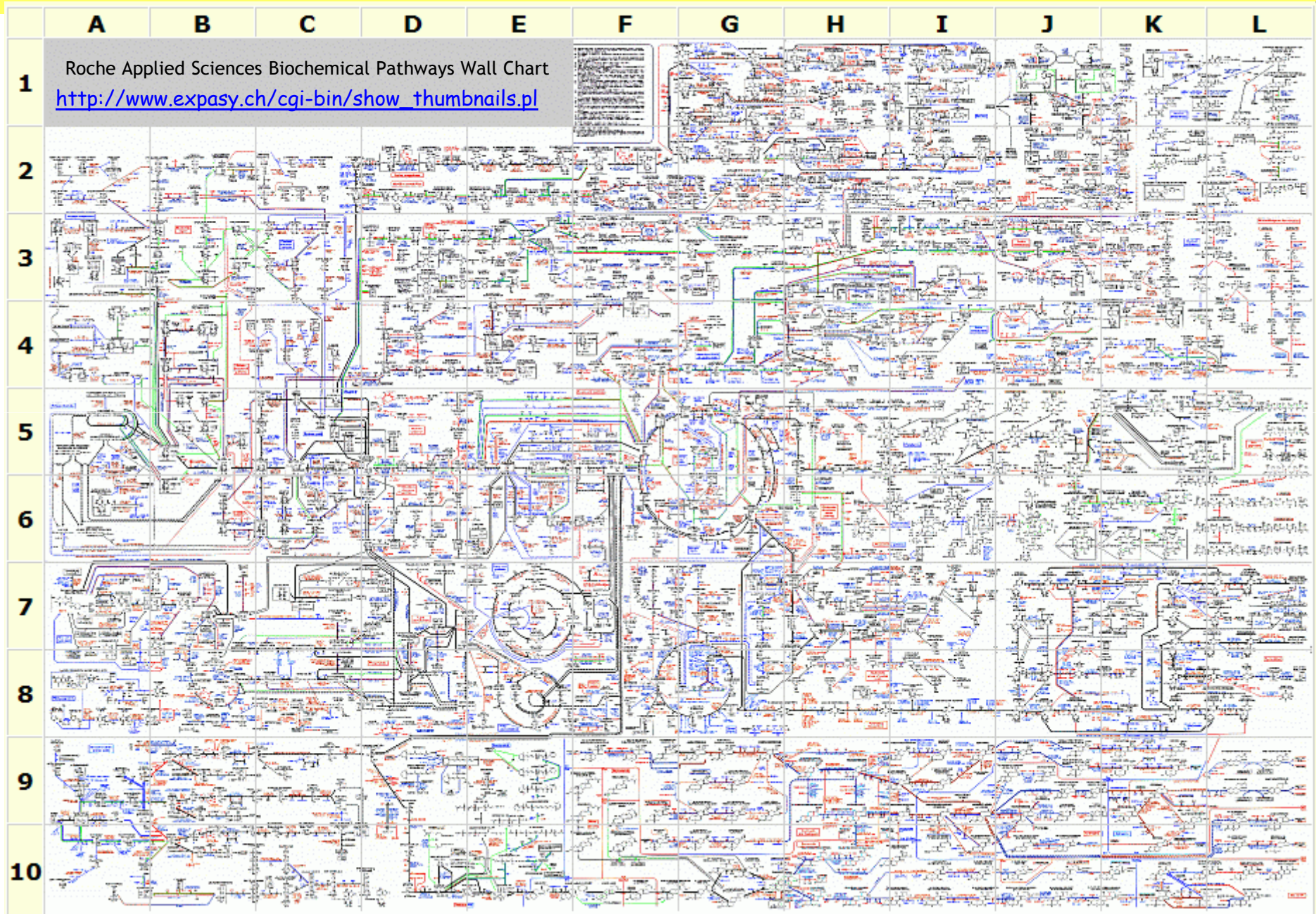
Discrete State Transitions

Epidermal Growth Factor Receptor Pathway Map (1999260)

Karvanen Olli (17), Vuolteenaho Matti (18), Hämäläinen Jukka (17)
 © 1999-2004 CellDesigner Inc. All rights reserved. CellDesigner is available at <http://www.celldesigner.org/>



Compositionality (NOT!)



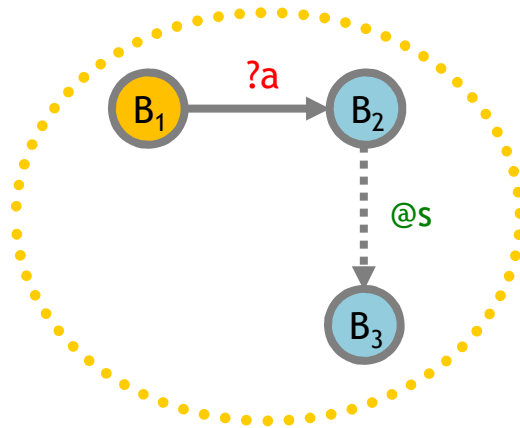
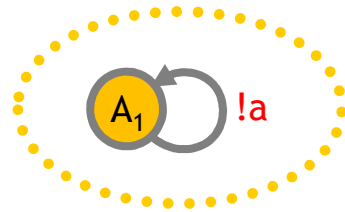
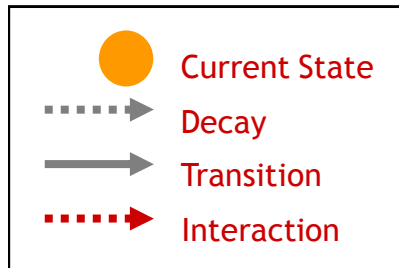
Process Algebra

[Hoare, Milner, Pnueli, etc.]

- Reactive systems (living organisms, computer networks, operating systems, ...)
 - Math is based on *entities that react/interact with their environment* (“*processes*”), not on *functions* from domains to codomains.
- Concurrent
 - **Events** (reactions/interactions) happen concurrently and asynchronously, not sequentially like in function composition.
- Stochastic
 - Or probabilistic, or nondeterministic, but is never about deterministic system evolution.
- Stateful
 - Each concurrent activity (“process”) maintains its own local state, as opposed to stateless functions from inputs to outputs.
- Discrete
 - Evolution through **discrete transitions** between **discrete states**, not incremental changes of continuous quantities.
- Kinetics of interaction
 - An “**interaction**” is anything that moves a system from one state to another.

Interacting Automata

Legend



A_1 is a *state*

a is a *channel* i.e. a named *interaction interface* (e.g. a surface patch)

$?,!$ indicate any *complementarity* of interaction (e.g. charge)

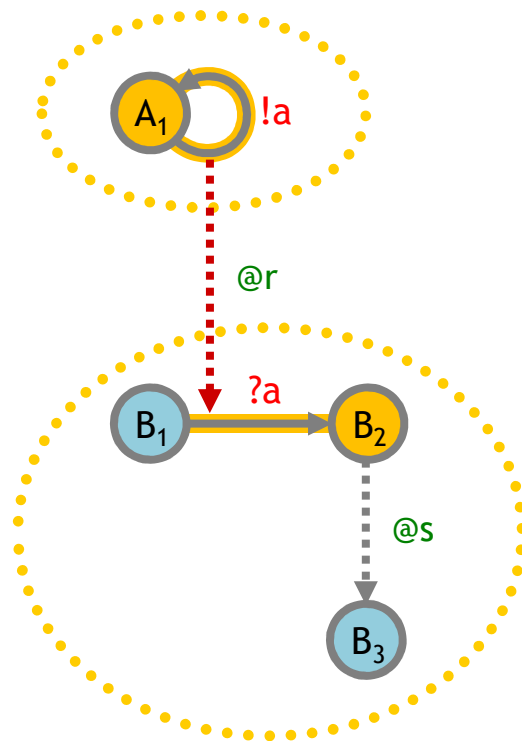
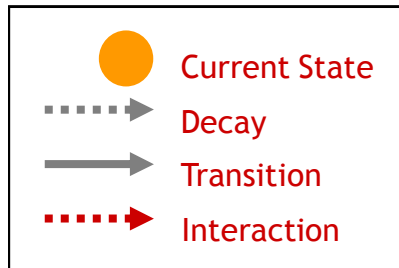
$?a, !a$ indicate *complementary actions*,

$@r, @s$ are rates

Kinetic laws:

Interacting Automata

Legend



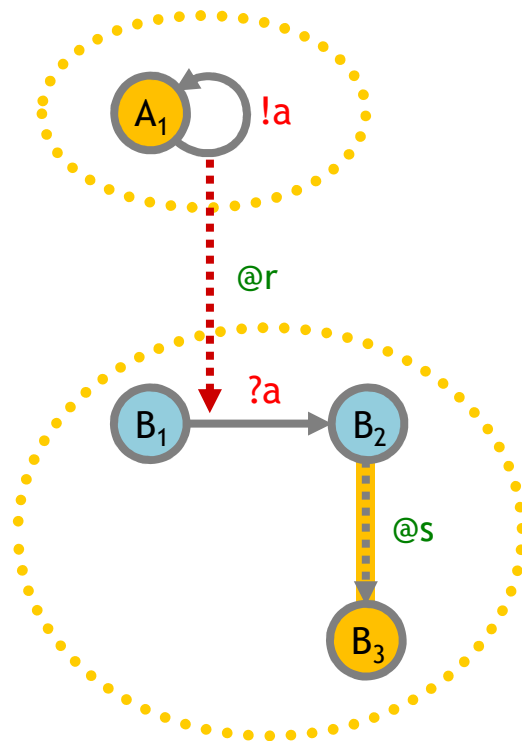
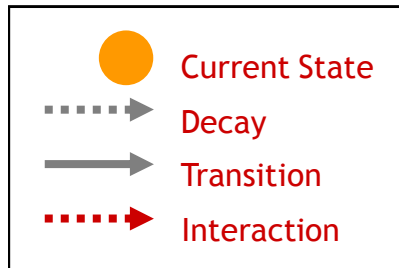
- A₁ is a *state*
- a is a *channel* i.e. a named *interaction interface* (e.g. a surface patch)
- ?, ! indicate any *complementarity* of interaction (e.g. charge, shape)
- ?a, !a indicate *complementary actions*, joined by an interaction arrow ⋯→
- @r, @s are rates

Kinetic laws:

Two complementary actions may result in an interaction.

Interacting Automata

Legend



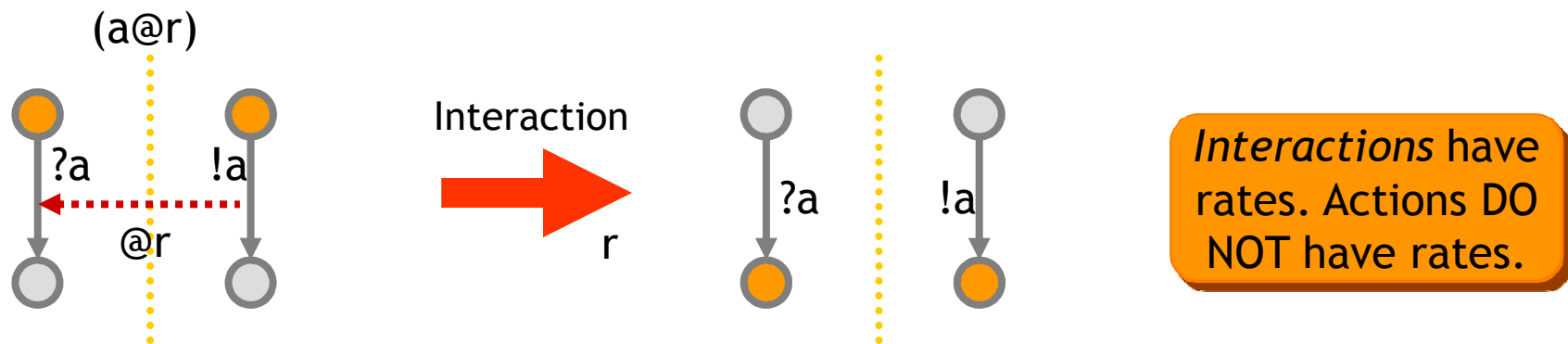
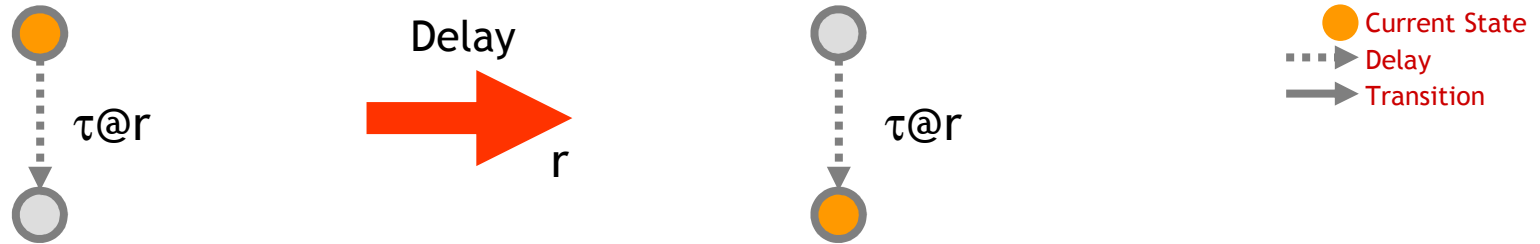
- A_1 is a *state*
- a is a *channel* i.e. a named *interaction interface* (e.g. a surface patch)
- $?, !$ indicate any *complementarity* of interaction (e.g. charge)
- $?a, !a$ indicate *complementary actions*, joined by an interaction arrow ⋯→
- $@r, @s$ are rates

Kinetic laws:

Two complementary actions may result in an interaction.

A decay may happen spontaneously.

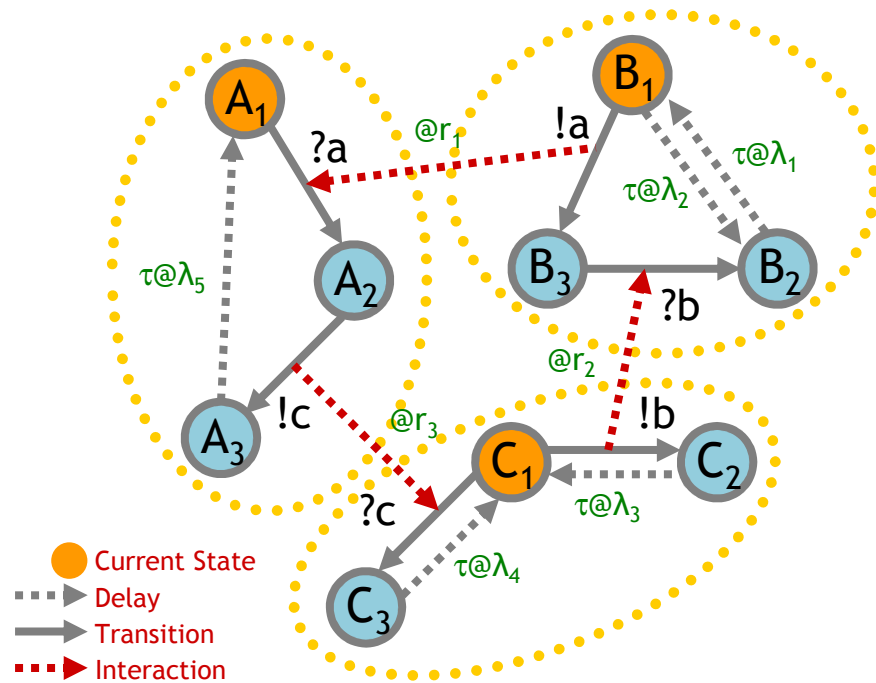
Interacting Automata Transition Rules



Q: What kind of mass behavior can this produce?

(We need to understand that if want to understand biochemical systems.)

Interacting Automata



Interactions have rates. Actions DO NOT have rates.

The equivalent process algebra model

new a@r₁
 new b@r₂
 new c@r₃

Communication channels

A₁ = ?a; A₂
 A₂ = !c; A₃
 A₃ = τ@λ₅; A₁

B₁ = τ@λ₂; B₂ + !a; B₃
 B₂ = τ@λ₁; B₁
 B₃ = ?b; B₂

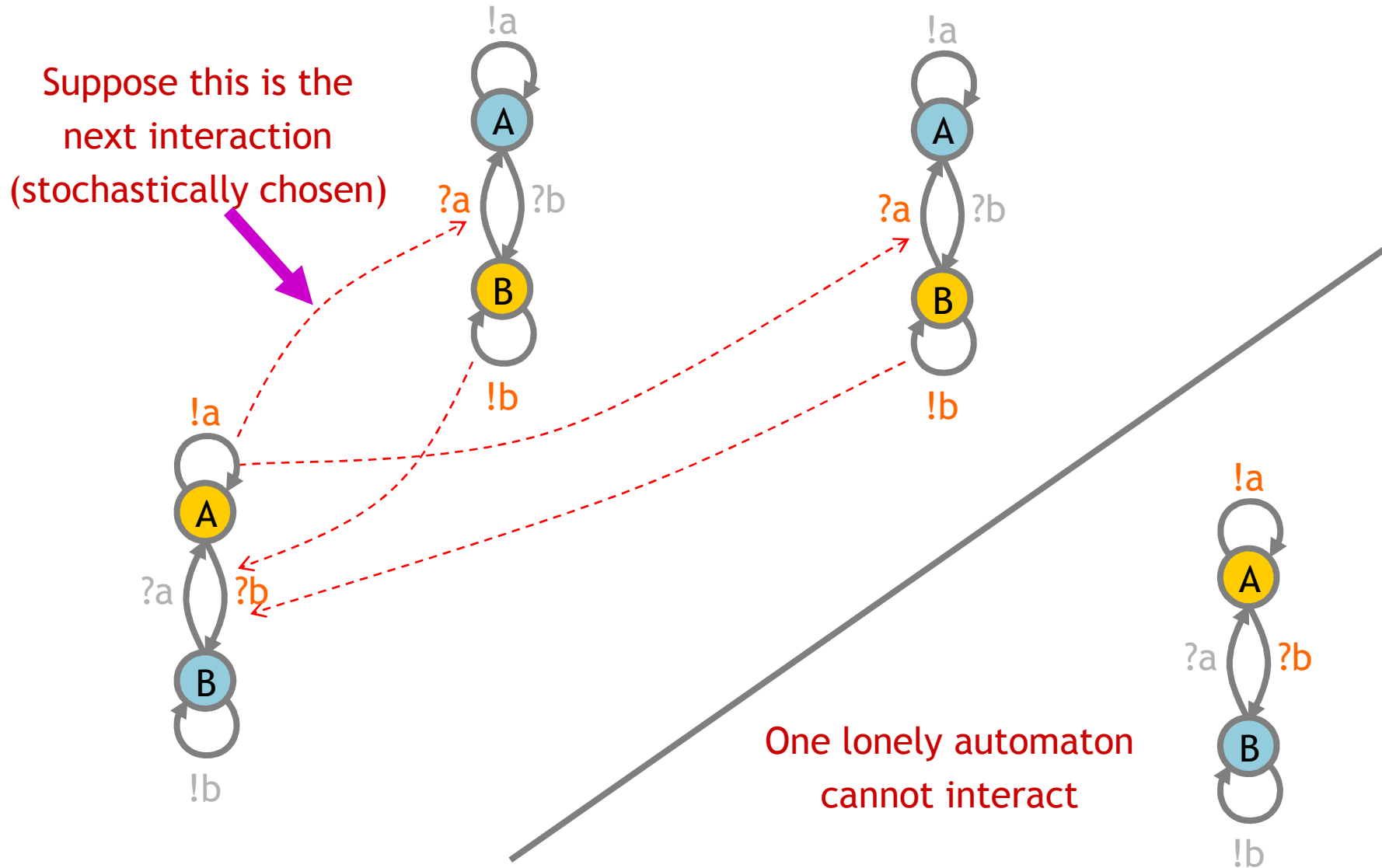
Automata

C₁ = !b; C₂ + ?c; C₃
 C₂ = τ@λ₃; C₁
 C₃ = τ@λ₄; C₂

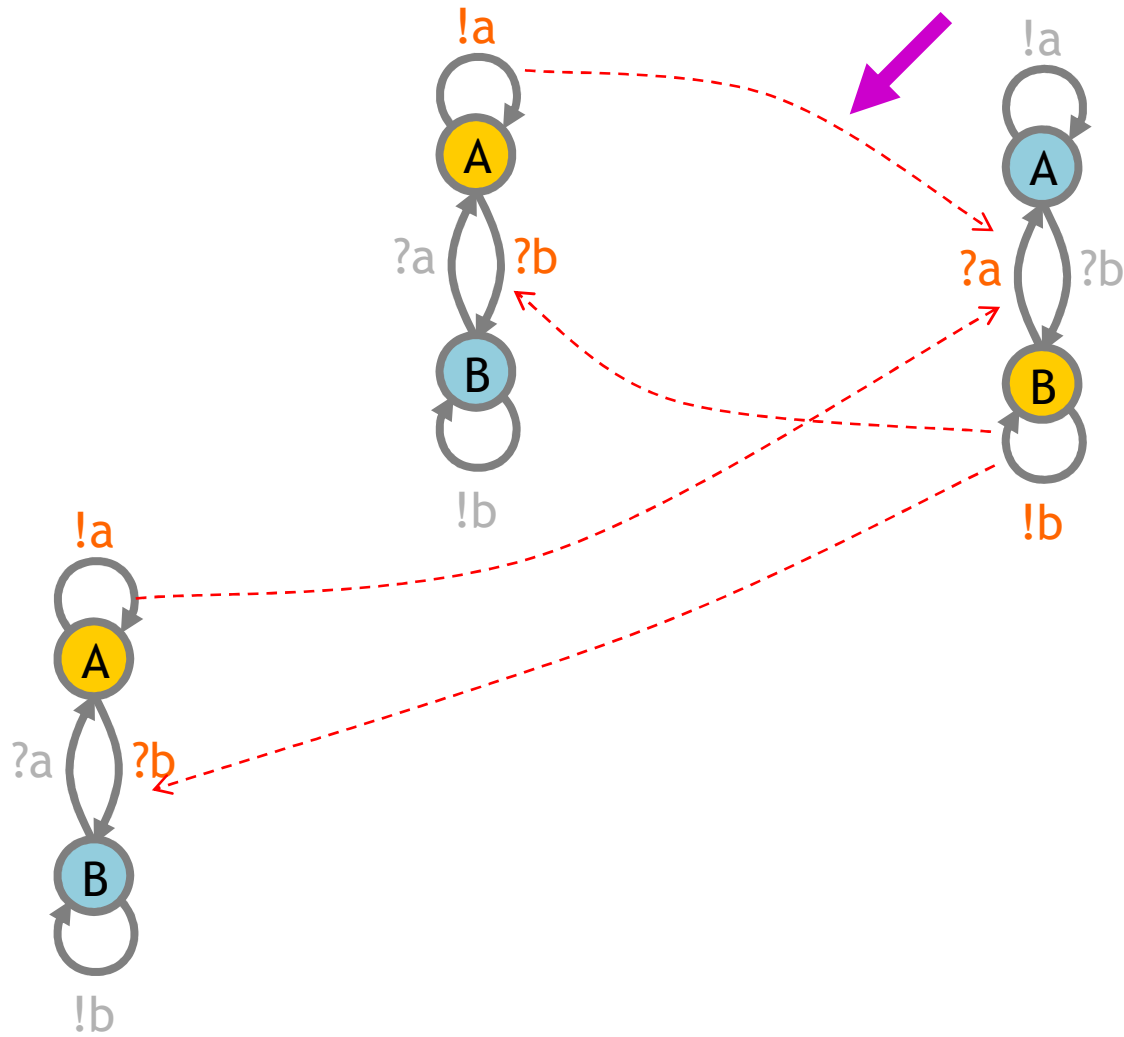
A₁ | B₁ | C₁

The system and initial state

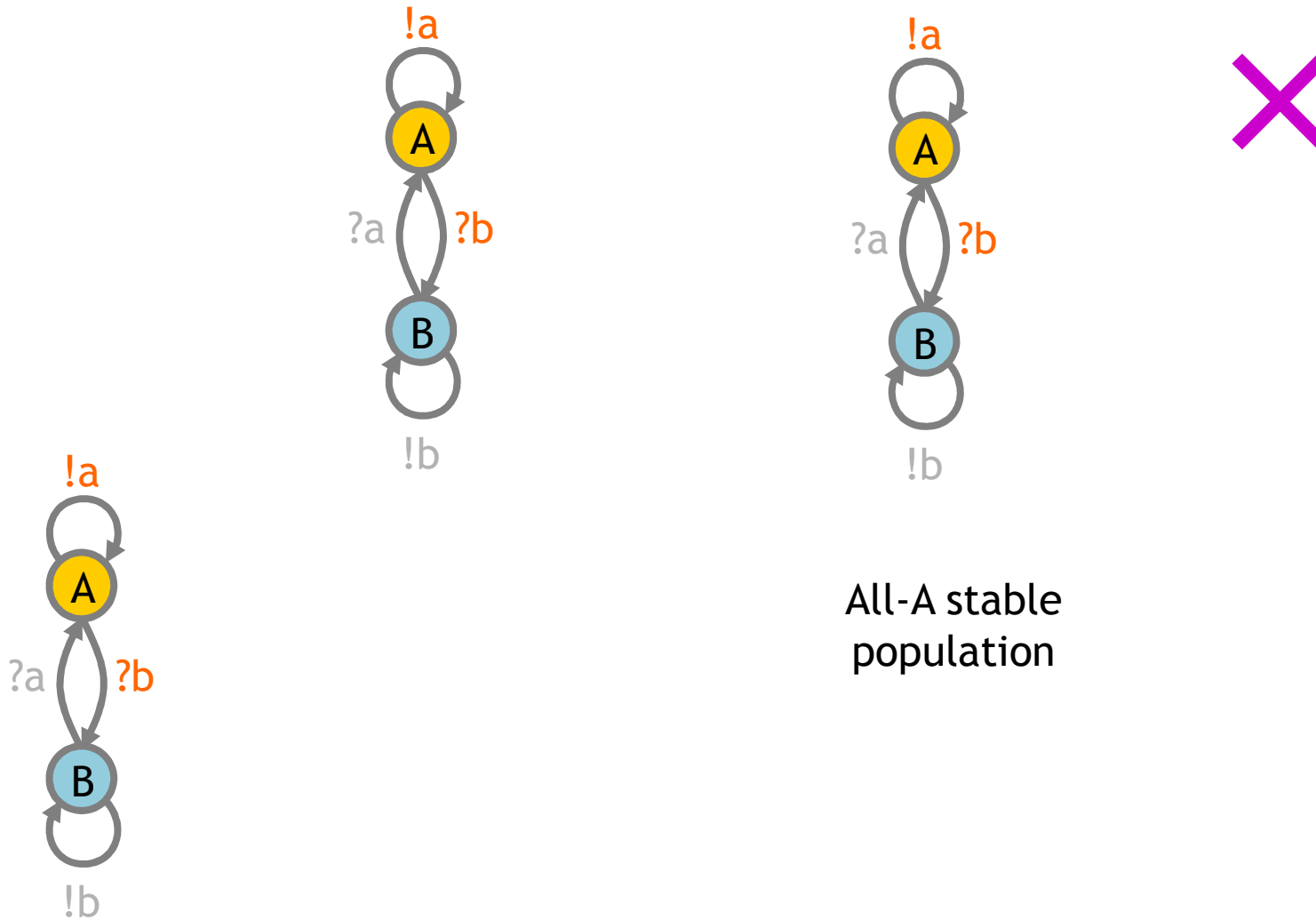
Interactions in a Population



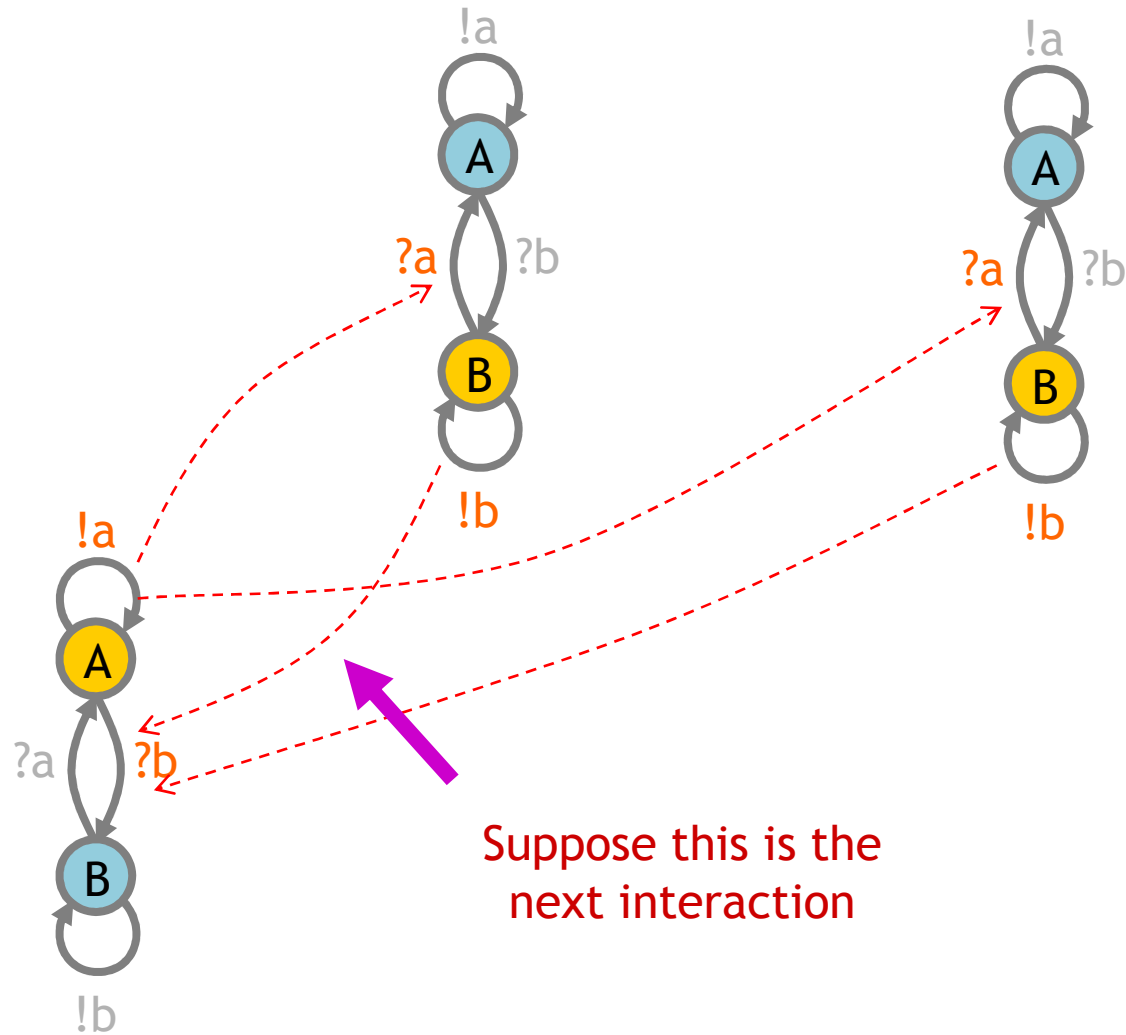
Interactions in a Population



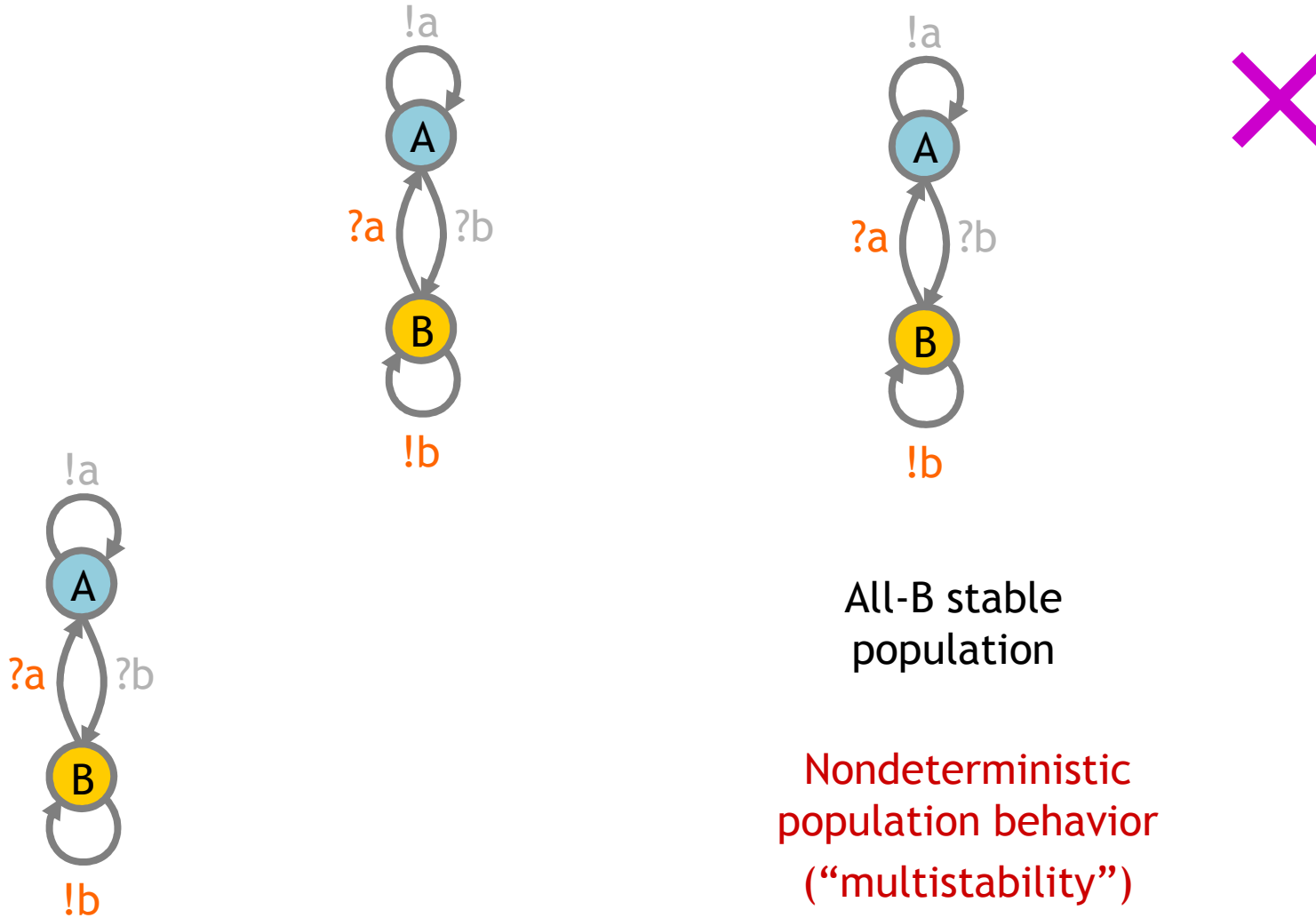
Interactions in a Population



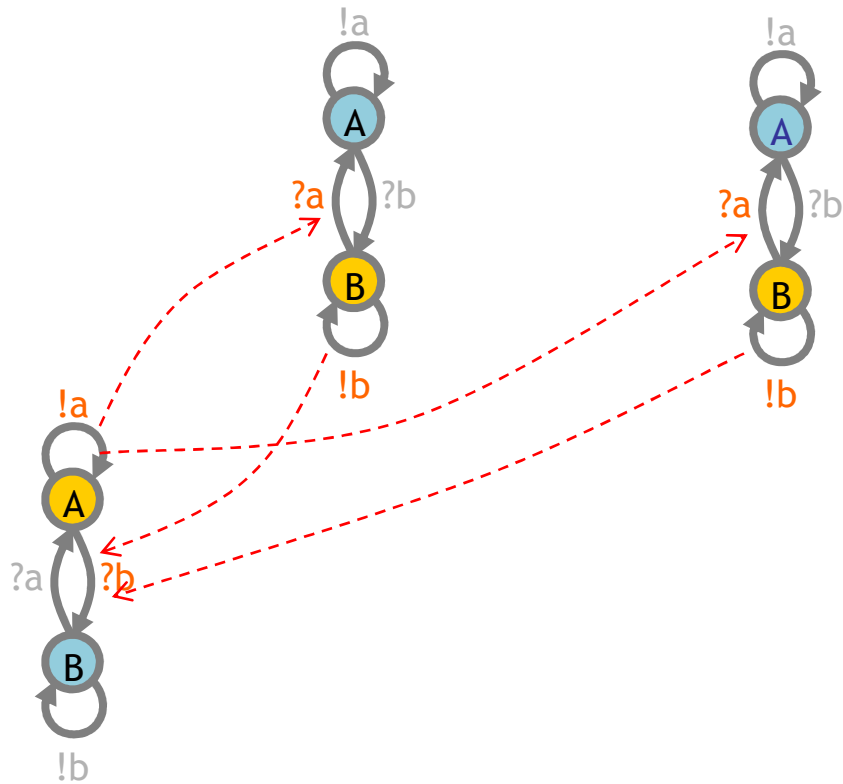
Interactions in a Population (2)



Interactions in a Population (2)



CTMC Semantics



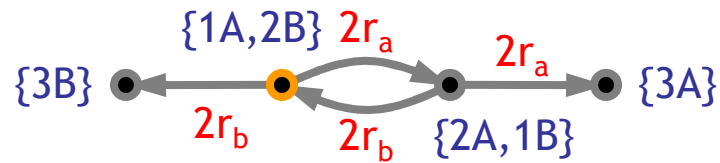
CTMC
(homogeneous) Continuous Time Markov Chain

- directed graph with no self loops
- nodes are system states
- arcs have transition rates

Probability of holding in state A:

$$\Pr(H_A > t) = e^{-rt}$$

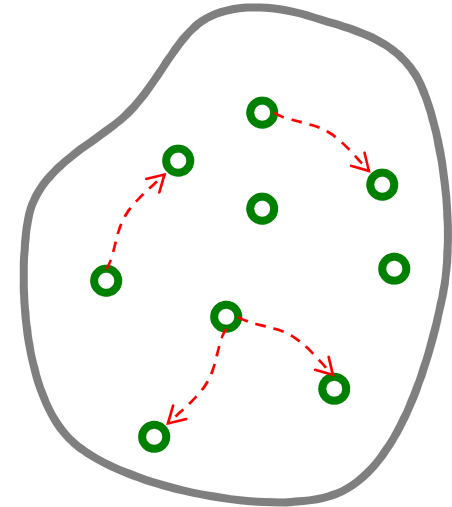
in general, $\Pr(H_A > t) = e^{-Rt}$ where R is the sum of all the exit rates from A



CTMC

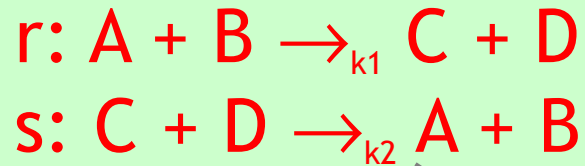
Stochastic Collectives

- “Collective”:
 - A large set of interacting finite state automata:
 - Not quite **language automata** (“large set”)
 - Not quite **cellular automata** (“interacting” but not on a grid)
 - Not quite **process algebra** (“collective behavior”)
 - Cf. **multi-agent systems** and **swarm intelligence**
- “Stochastic”:
 - Interactions have *rates*
 - Not quite **discrete** (hundreds or thousands of components)
 - Not quite **continuous** (non-trivial stochastic effects)
 - Not quite **hybrid** (no “switching” between regimes)
- Very much like **biochemistry**
 - Which is a large set of stochastically interacting molecules/proteins
 - Are proteins **finite state** and subject to automata-like **transitions**?
 - Let’s say they are, at least because:
 - Much of the knowledge being accumulated in Systems Biology is described as state transition diagrams [Kitano].

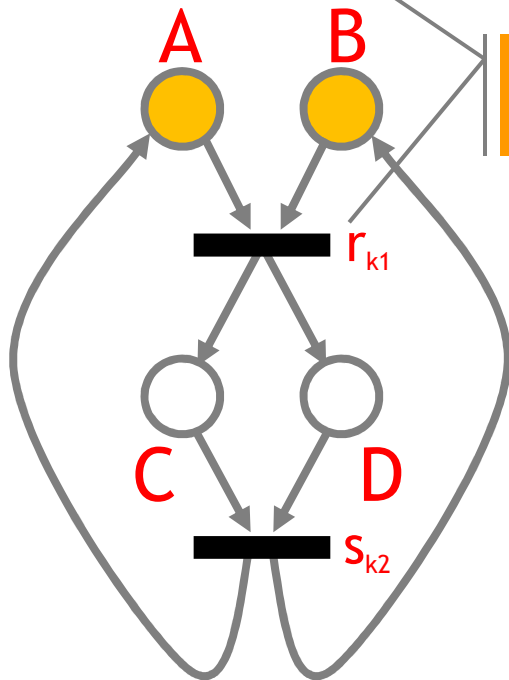


Chemistry vs. Automata

Says what "A" does.



Does A become C or D?

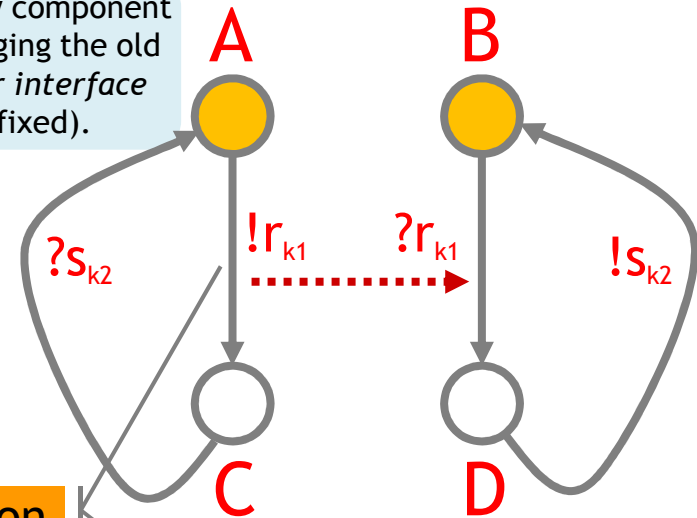


Reaction oriented

1 line per reaction

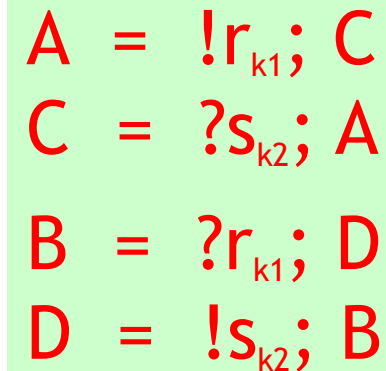
Says what "A" is.

Can add a new component without changing the old ones (if their *interface* remains fixed).



Interaction oriented

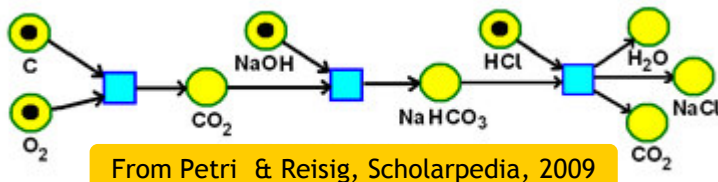
1 line per component



A becomes C not D!

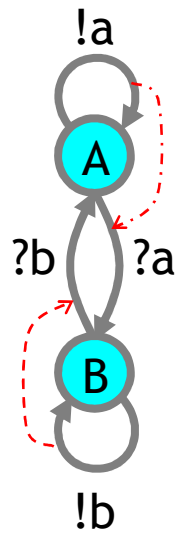
The same "state space"

CTMC



Groupies and Celebrities

Groupies and Celebrities



Celebrity

(does not want to be like somebody else)

```
directive sample 1.0 1000
directive plot A(); B()
```

```
new a@1.0:chan()
new b@1.0:chan()
```

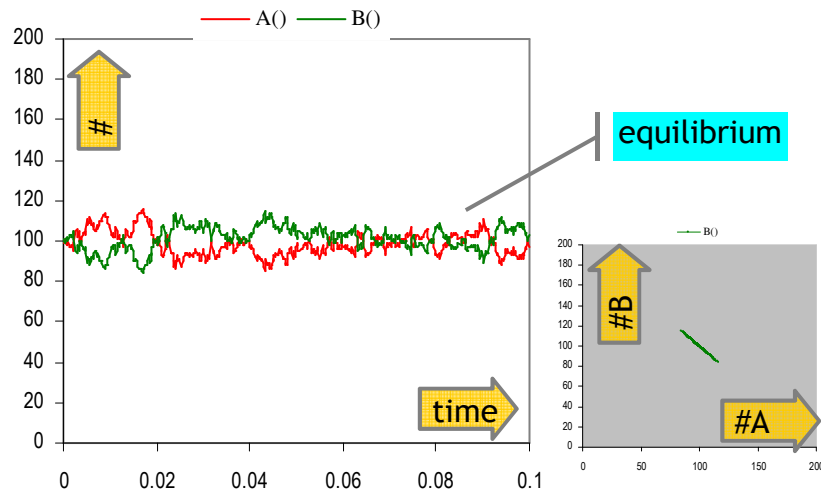
```
let A() = do !a; A() or ?a; B()
and B() = do !b; B() or ?b; A()
```

```
run 100 of (A() | B())
```

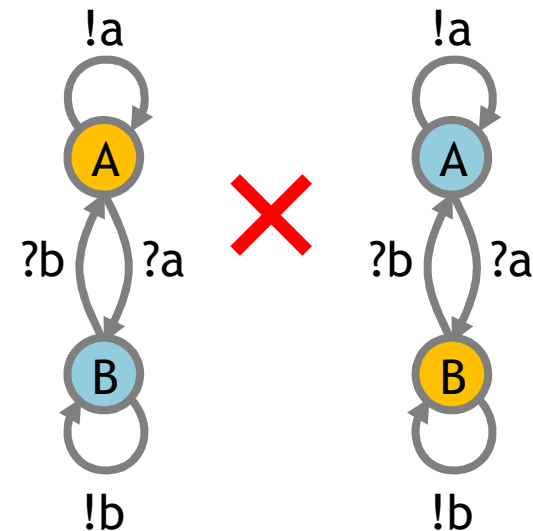
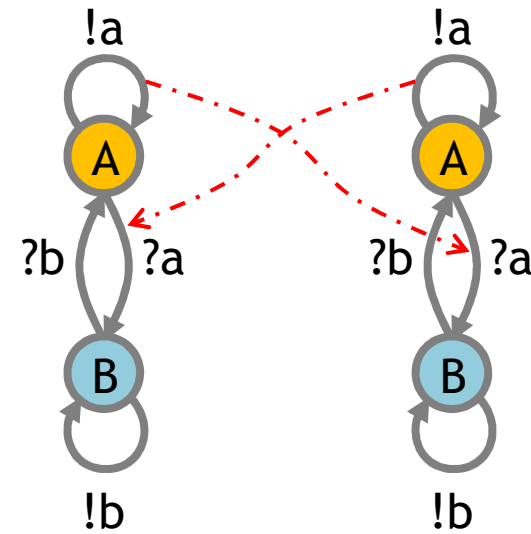
a@1.0

b@1.0

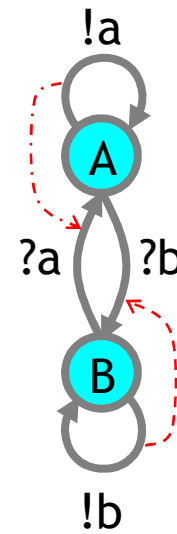
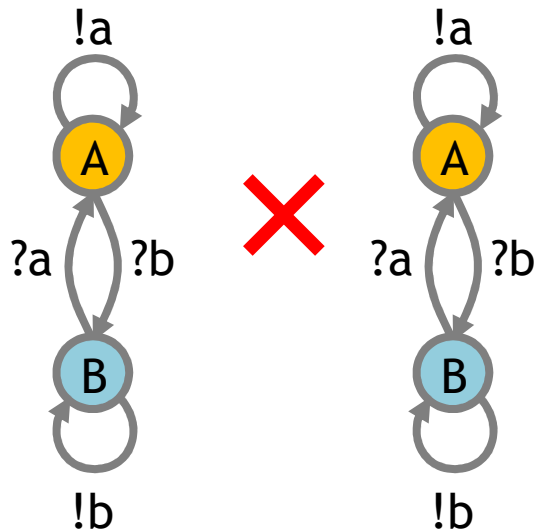
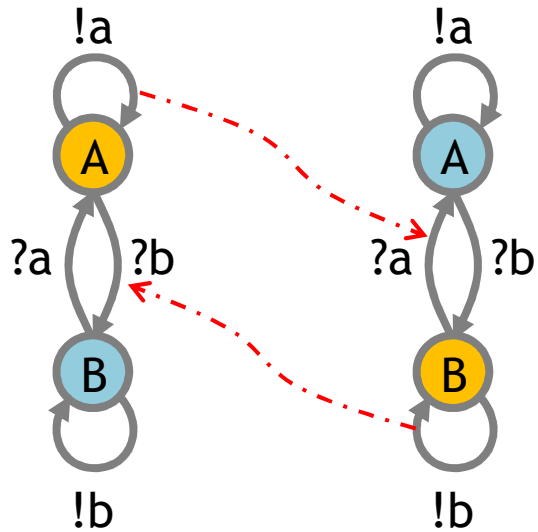
A stochastic collective of celebrities:



Stable because as soon as a A finds itself in the majority, it is more likely to find somebody in the same state, and hence change, so the majority is weakened.



Groupies and Celebrities



Groupie

(wants to be like somebody different)

```
directive sample 1.0 1000
```

```
directive plot A(); B()
```

```
new a@1.0:chan()
```

```
new b@1.0:chan()
```

```
let A() = do !a; A() or ?b; B()
```

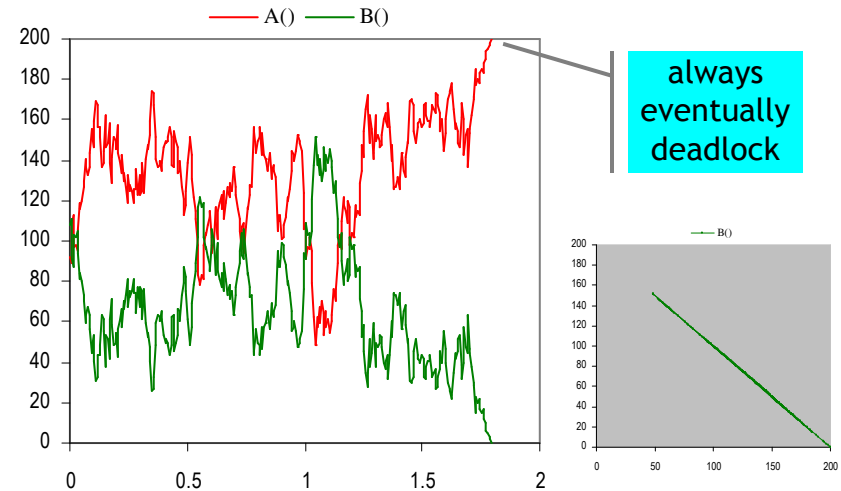
```
and B() = do !b; B() or ?a; A()
```

```
run 100 of (A() | B())
```

a@1.0

b@1.0

A stochastic collective of groupies:

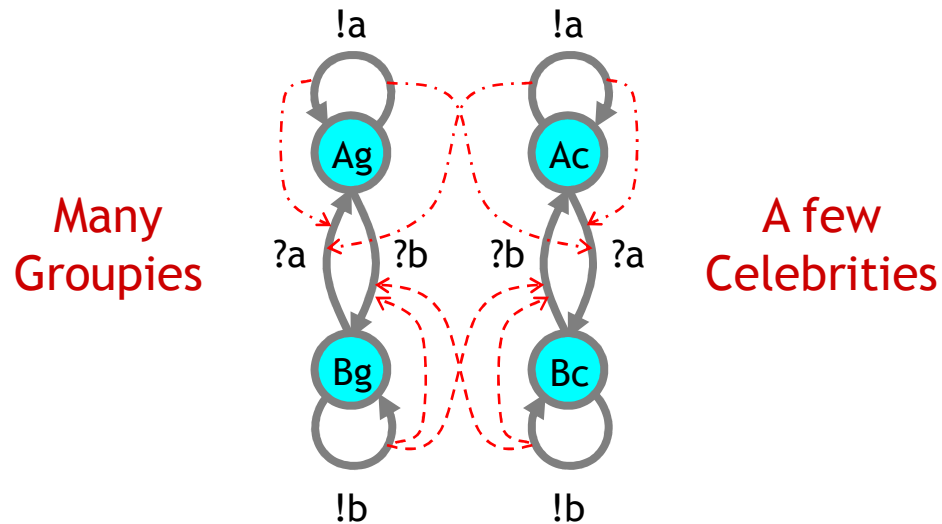


always eventually deadlock

Unstable because within an A majority, an A has difficulty finding a B to emulate, but the few B's have plenty of A's to emulate, so the majority may switch to B. Leads to deadlock when everybody is in the same state and there is nobody different to emulate.

Both Together

A way to break the deadlocks: Groupies with just a few Celebrities



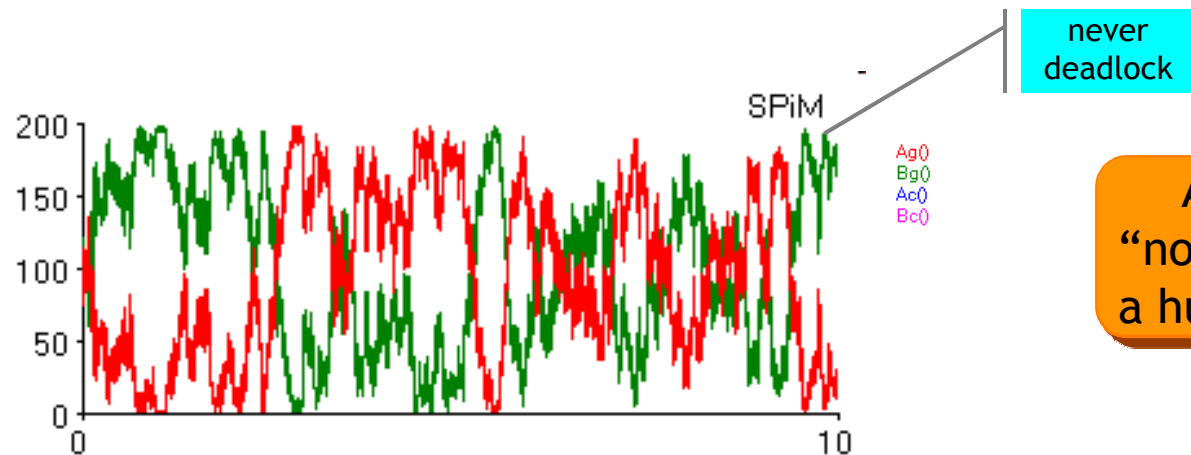
```
directive sample 10.0
directive plot Ag(); Bg(); Ac(); Bc()

new a@1.0:chan()
new b@1.0:chan()

let Ac() = do !a; Ac() or ?a; Bc()
and Bc() = do !b; Bc() or ?b; Ac()

let Ag() = do !a; Ag() or ?b; Bg()
and Bg() = do !b; Bg() or ?a; Ag()

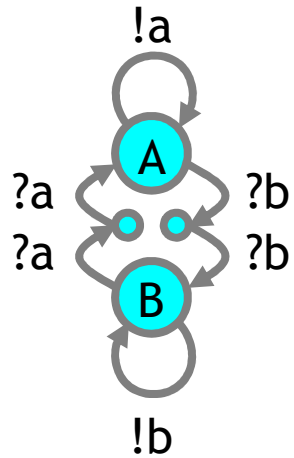
run 1 of Ac()
run 100 of (Ag() | Bg())
```



A tiny bit of “noise” can make a huge difference

Hysteric Groupies

We can get more regular behavior from groupies if they “need more convincing”, or “**hysteresis**” (history-dependence), to switch states.



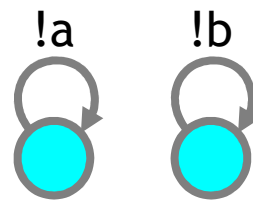
```
directive sample 10.0 1000
directive plot Ga(); Gb()

new a@1.0:chan()
new b@1.0:chan()

let Ga() = do !a; Ga() or ?b; ?b; Gb()
and Gb() = do !b; Gb() or ?a; ?a; Ga()

let Da() = !a; Da()
and Db() = !b; Db()

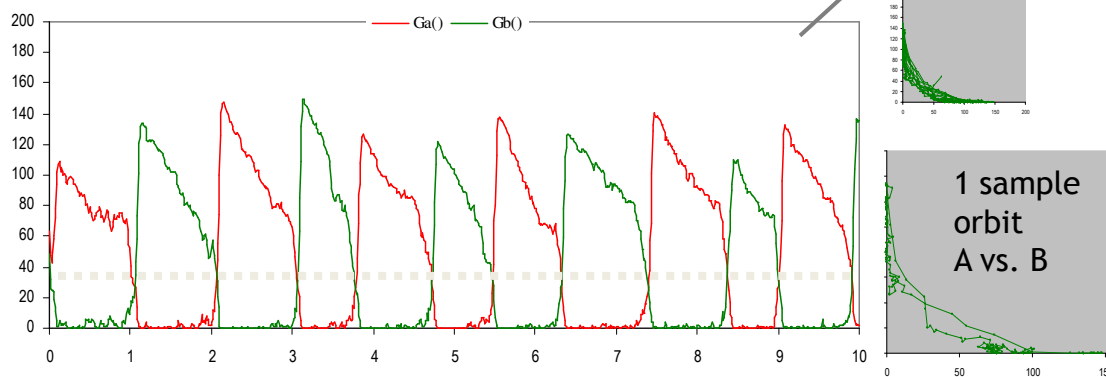
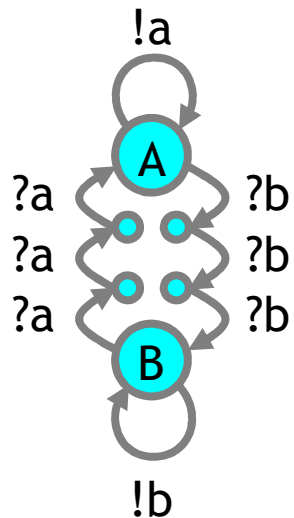
run 100 of (Ga() | Gb())
run 1 of (Da() | Db())
```



(With doping to break deadlocks)

N.B.: It will not oscillate without doping (noise)

“regular” oscillation



```
directive sample 10.0 1000
directive plot Ga(); Gb()

new a@1.0:chan()
new b@1.0:chan()

let Ga() = do !a; Ga() or ?b; ?b; ?b; Gb()
and Gb() = do !b; Gb() or ?a; ?a; ?a; Ga()

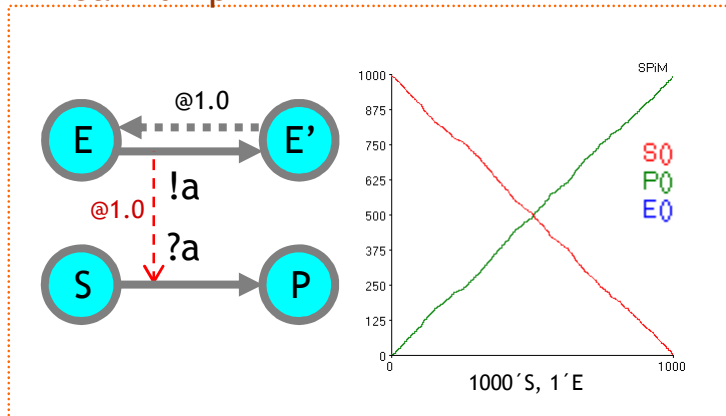
let Da() = !a; Da()
and Db() = !b; Db()

run 100 of (Ga() | Gb())
run 1 of (Da() | Db())
```

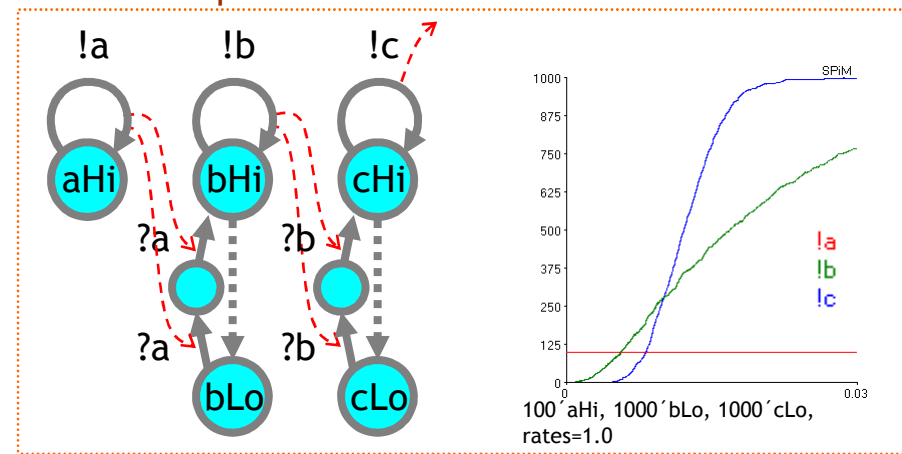
Devices

Some Devices

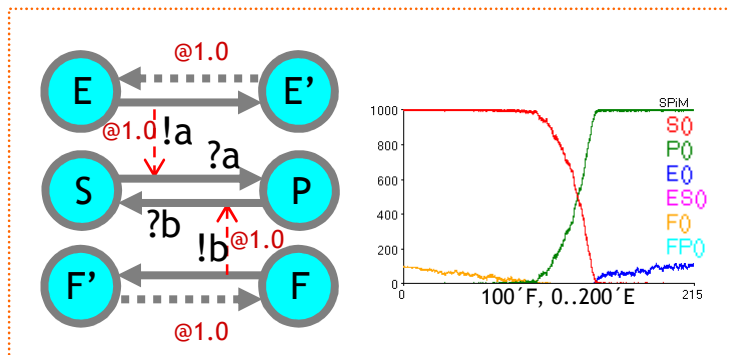
Linear Pump



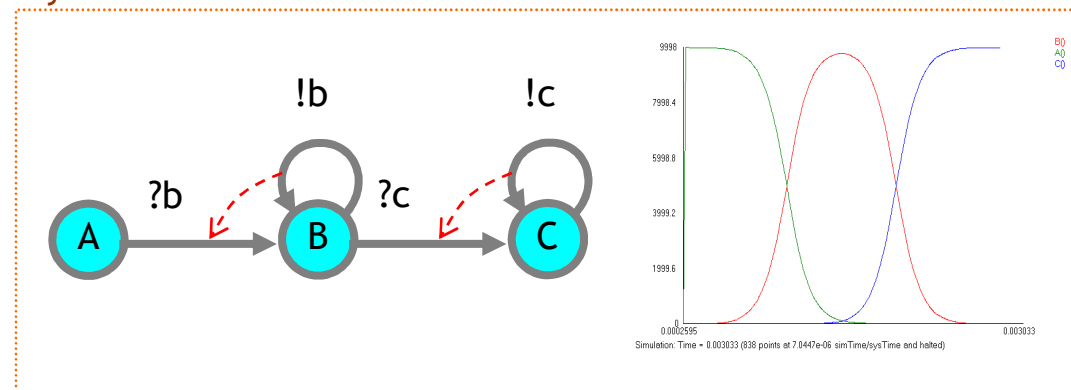
Cascade Amplifier



Ultrasensitive Switch

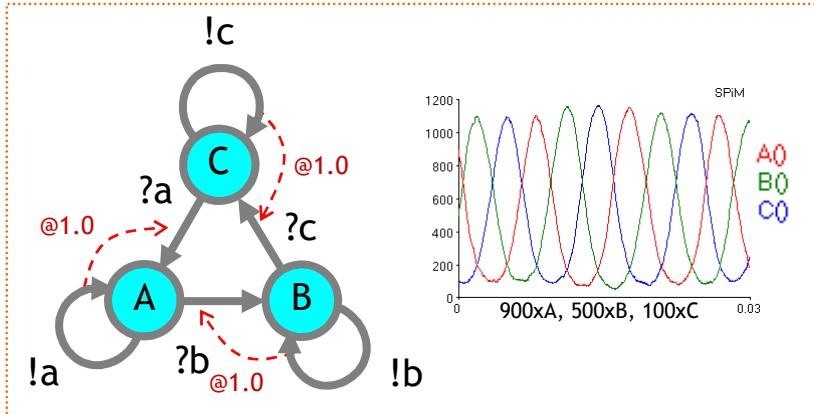


Symmetric Wave Generator

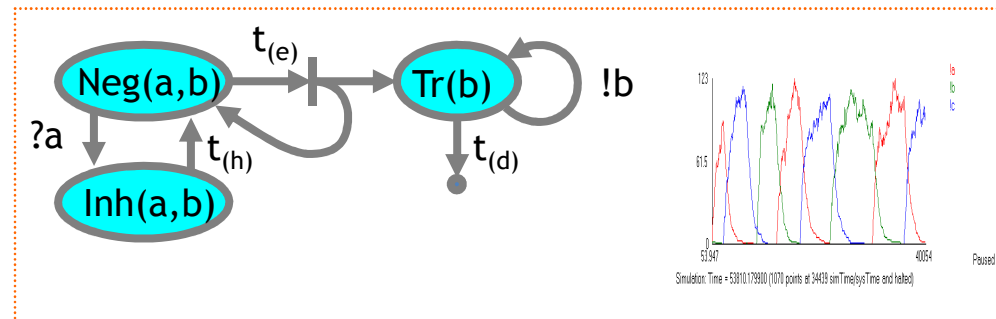


More Devices

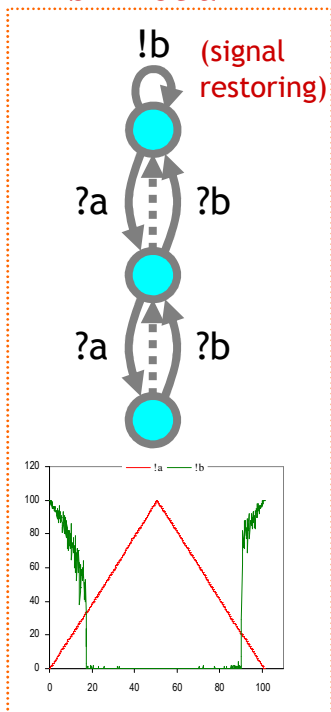
Oscillator



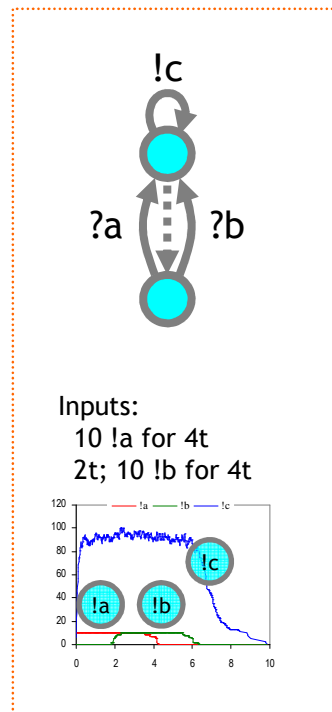
Repressilator (1 of 3 similar gates)



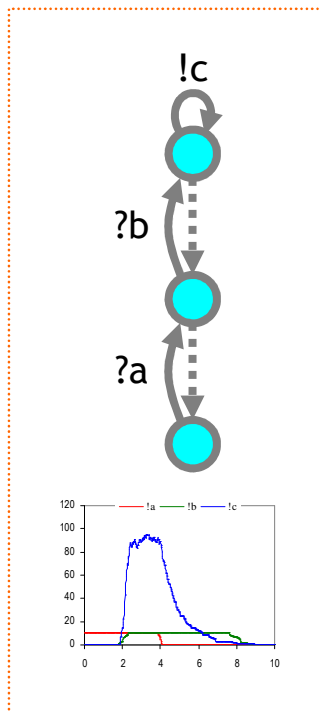
$b = \text{not } a$



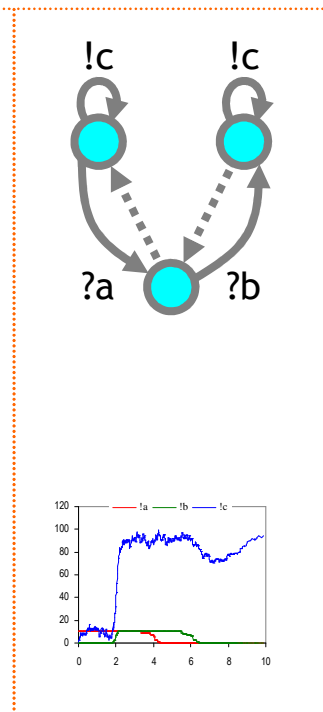
$c = a \text{ or } b$



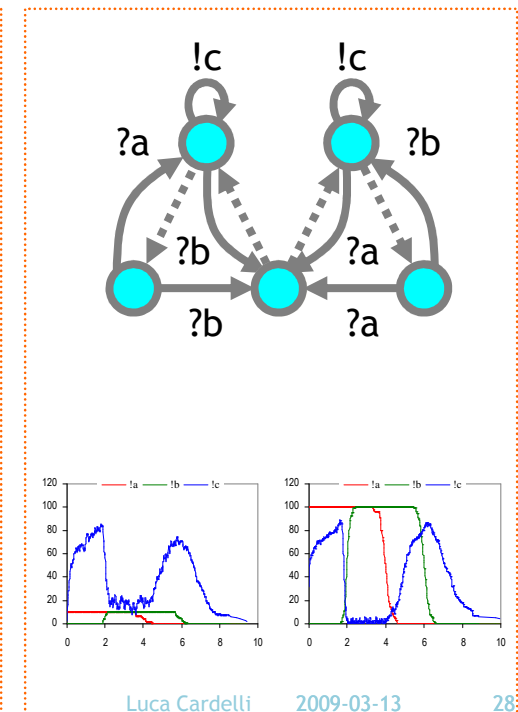
$c = a \text{ and } b$



$c = a \text{ imply } b$

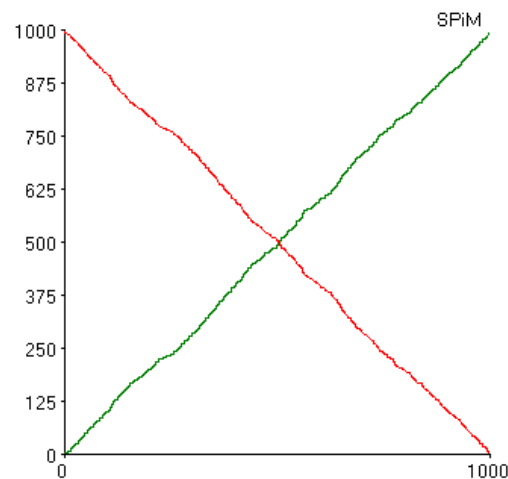


$c = a \text{ xor } b$

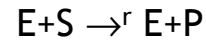
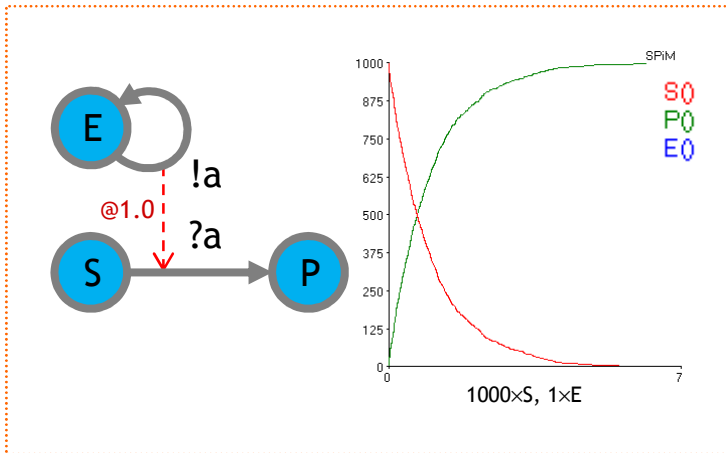


Design Exercise: Making Lines

Build me a population like this:



Second-order and Zero-order Regime



```
directive sample 1000.0
directive plot S(); P(); E()
```

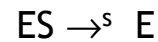
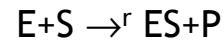
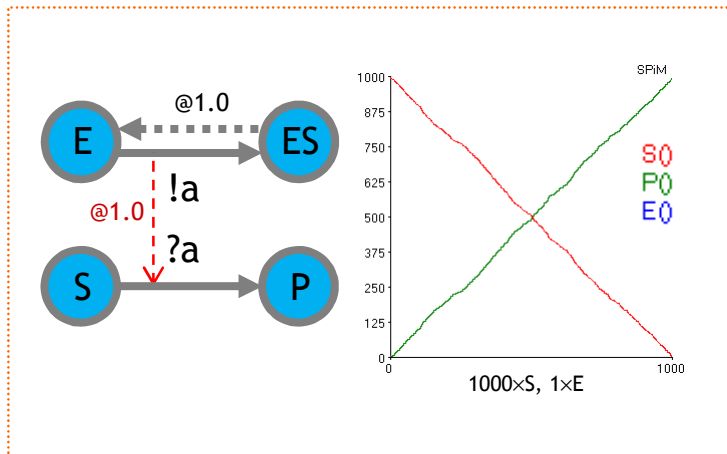
```
new a@1.0:chan()
```

```
let E() = !a; E()
and S() = ?a; P()
and P() = ()
```

```
run (1 of E() | 1000 of S())
```

Second-Order Regime

$$d[S]/dt = -r[E][S]$$



```
directive sample 1000.0
directive plot S(); P(); E()
```

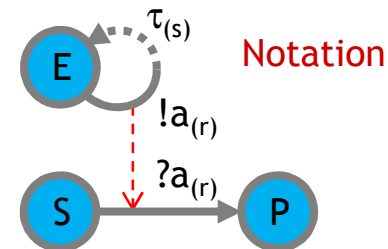
```
new a@1.0:chan()
```

```
let E() = !a; delay@1.0; E()
and S() = ?a; P()
and P() = ()
```

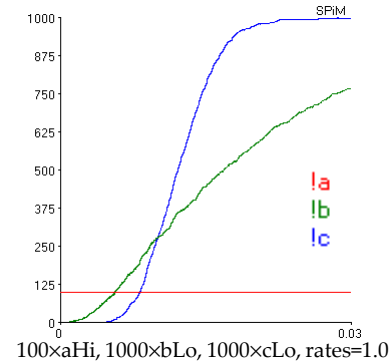
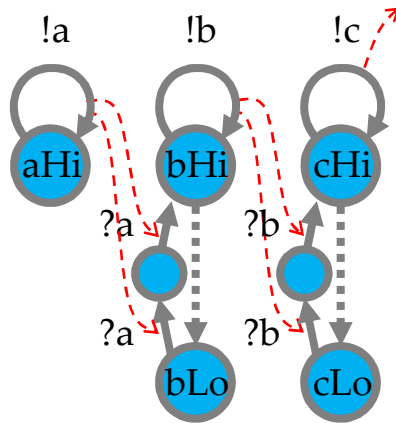
```
run (1 of E() | 1000 of S())
```

Zero-Order Regime

$$d[S]/dt \cong -1 \quad (\text{by assuming } d[ES]/dt = 0)$$



Cascades



Second-Order Regime cascade:
a signal amplifier (MAPK)
 $a_{Hi} > 0 \Rightarrow c_{Hi} = \max$

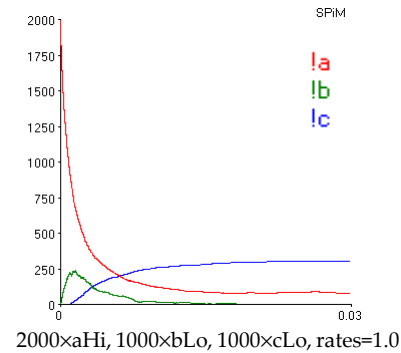
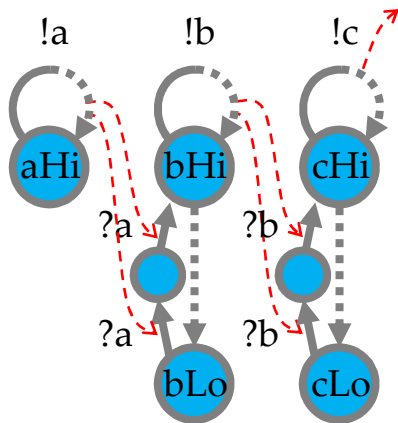
```
directive sample 0.03
directive plot !a: !b: !c

new a@1.0:chan new b@1.0:chan new c@1.0:chan

let Amp_hi(a:chan, b:chan) =
do !b: Amp_hi(a,b) or delay@1.0: Amp_lo(a,b)
and Amp_lo(a:chan, b:chan) =
?a: ?a: Amp_hi(a,b)

run 1000 of (Amp_lo(a,b) | Amp_lo(b,c))

let A() = !a: A()
run 100 of A()
```



Zero-Order Regime cascade:
a signal *divider*!
 $a_{Hi} = \max \Rightarrow c_{Hi} = 1/3 \max$

```
directive sample 0.03
directive plot !a: !b: !c

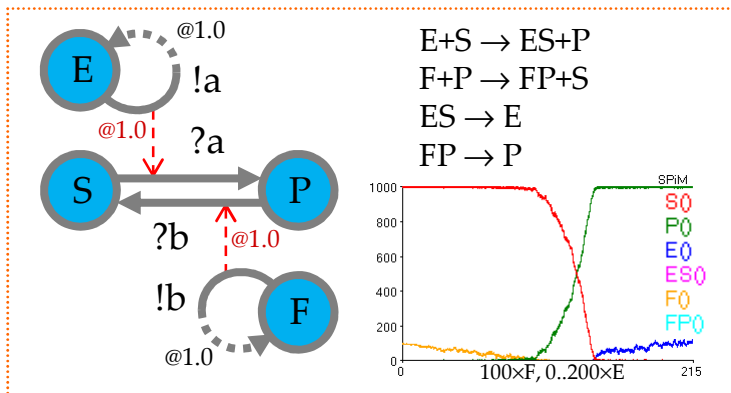
new a@1.0:chan new b@1.0:chan new c@1.0:chan

let Amp_hi(a:chan, b:chan) =
do !b: delay@1.0: Amp_hi(a,b) or delay@1.0: Amp_lo(a,b)
and Amp_lo(a:chan, b:chan) =
?a: ?a: Amp_hi(a,b)

run 1000 of (Amp_lo(a,b) | Amp_lo(b,c))

let A() = !a: delay@1.0: A()
run 2000 of A()
```

Ultrasensitivity



```

directive sample 215.0
directive plot S(); P(); E(); ES(); F(); FP()

new a@1.0:chan() new b@1.0:chan()

let S() = ?a; P()
and P() = ?b; S()

let E() = !a; delay@1.0; E()
and F() = !b; delay@1.0; F()

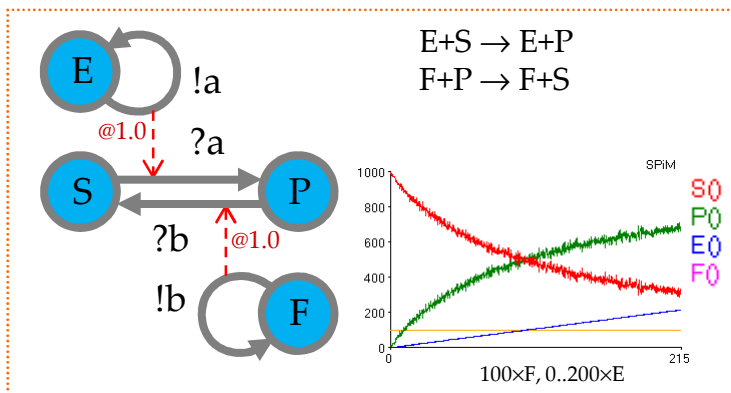
run 1000 of S()

let clock(t:float, tick:chan) = (* sends a tick every t time *)
(val ti = 1/100.0 val d = 1.0/ti (* by 100-step erlang timers *))
let step(n:int) = if n<=0 then !tick: clock(t,tick) else delay@d: step(n-1)
run step(100)

let Sig(p:proc(), tick:chan) = (p() | ?tick: Sig(p,tick))
let raising(p:proc(), t:float) =
(new tick:chan run (clock(t,tick) | Sig(p,tick)))

run 100 of F()
run raising(E,1.0)
    
```

Zero-Order Regime
A small E-F imbalance causes a much larger S-P switch.



```

directive sample 215.0 1000
directive plot S(); P(); E(); F()

new a@1.0:chan() new b@1.0:chan()

let S() = ?a; P()
and P() = ?b; S()

let E() = !a; E()
and F() = !b; F()

run 1000 of S()

let clock(t:float, tick:chan) = (* sends a tick every t time *)
(val ti = 1/100.0 val d = 1.0/ti (* by 100-step erlang timers *))
let step(n:int) = if n<=0 then !tick: clock(t,tick) else delay@d: step(n-1)
run step(100)

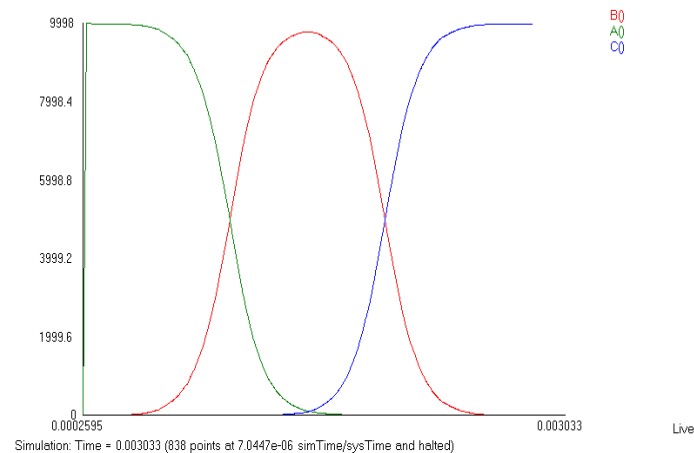
let Sig(p:proc(), tick:chan) = (p() | ?tick: Sig(p,tick))
let raising(p:proc(), t:float) =
(new tick:chan run (clock(t,tick) | Sig(p,tick)))

run 100 of F()
run raising(E,1.0)
    
```

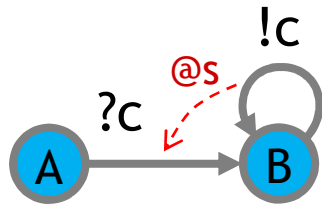
Second-Order Regime

Design Exercise: Making Waves

Build me a population like this:



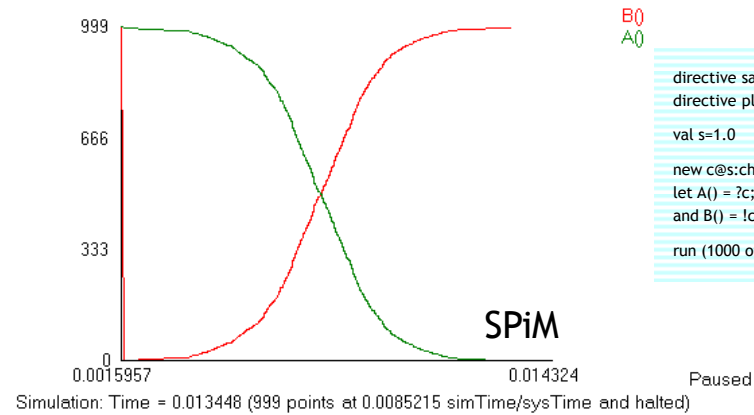
Nonlinear Transition (NLT)



$A = ?c_{(s)};B$
 $B = !c_{(s)};B$

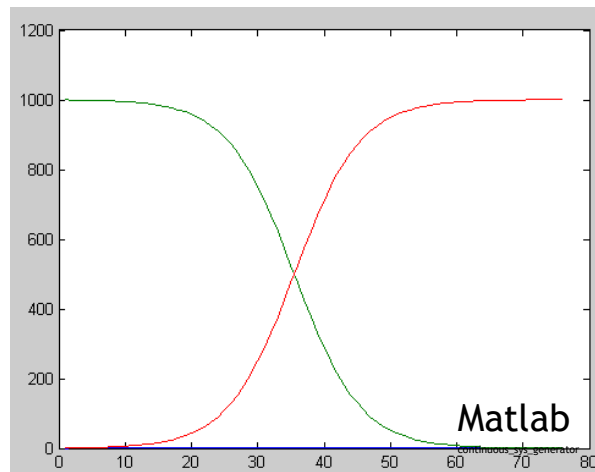
$A+B \xrightarrow{s} B+B$

$d[A]/dt = -s[A][B]$
 $d[B]/dt = s[A][B]$



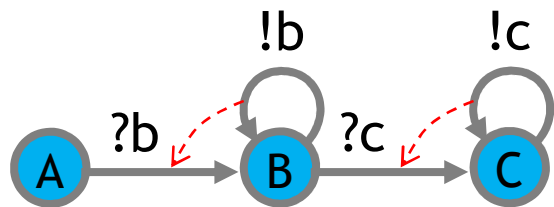
```
B()
A()
directive sample 0.02 1000
directive plot B(); A()
val s=1.0
new c@s:chan
let A() = ?c; B()
and B() = !c;B()
run (1000 of A() | 1 of B())
```

N.B.: needs at least 1 B to “get started”.



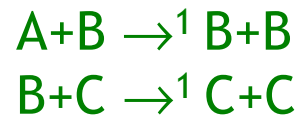
```
interval/step [0:0.001:0.0]
(A) dx1/dt = - x1*x2 1000.0
(B) dx2/dt = x1*x2 1.0
```

Two NLTs: Bell Shape



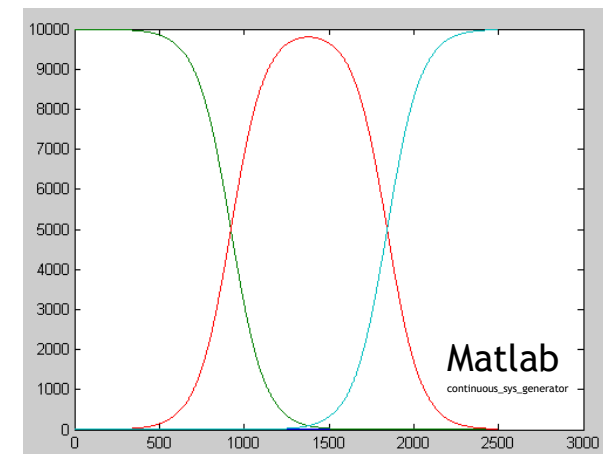
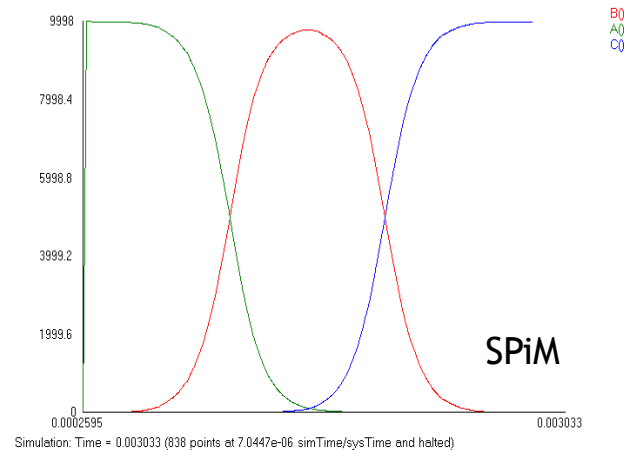
$$d[B]/dt = [B]([A]-[C])$$

$$\begin{aligned} A &= ?b_{(1)}; B \\ B &= !b_{(1)}; B \oplus ?c_{(1)}; C \\ C &= !c_{(1)}; C \end{aligned}$$



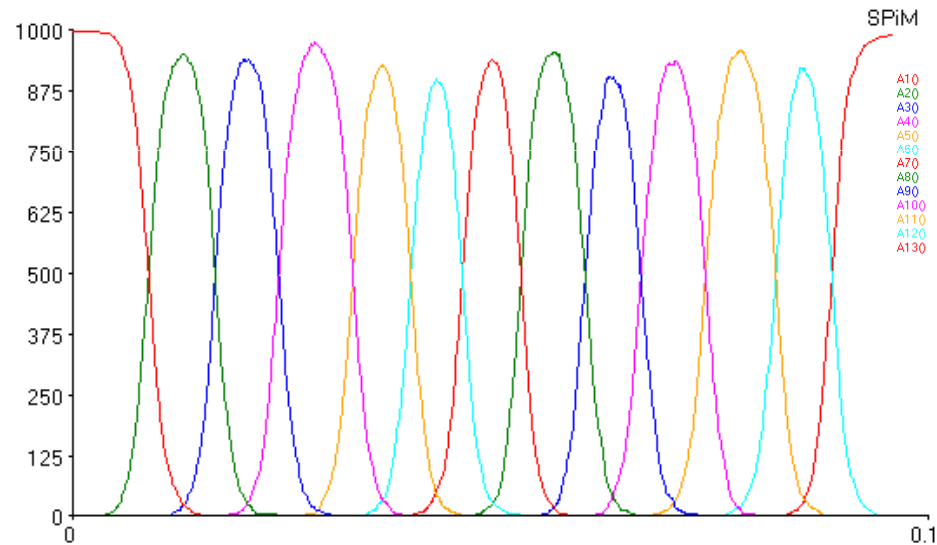
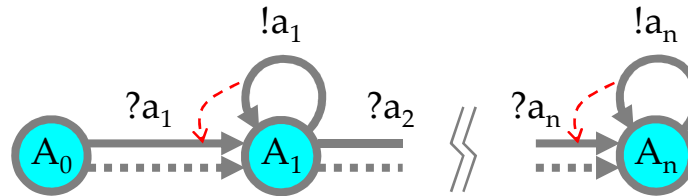
$$\begin{aligned} d[A]/dt &= -[A][B] \\ d[B]/dt &= [A][B]-[B][C] \\ d[C]/dt &= [B][C] \end{aligned}$$

```
directive sample 0.0025 1000
directive plot B(); A(); C()
new b@1.0:chan new c@1.0:chan
let A() = ?b; B()
and B() = do !b;B() or ?c; C()
and C() = !c;C()
run ((10000 of A()) | B() | C())
```



```
interval/step [0:0.000001:0.0025]
(A) dx1/dt = -x1*x2 10000.0
(B) dx2/dt = x1*x2 - x2*x3 1.0
(C) dx3/dt = x2*x3 1.0
```

NLTs in Series: Soliton Propagation



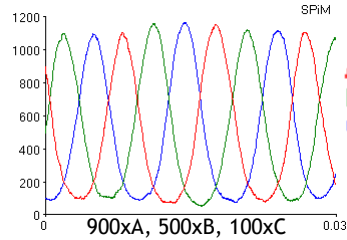
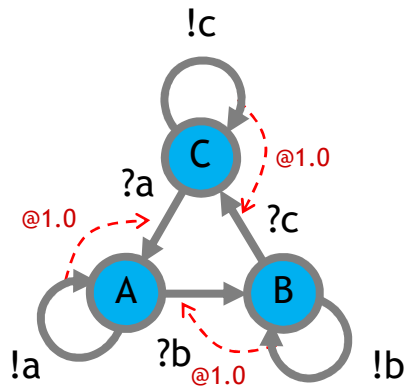
```
directive sample 0.1 1000
directive plot A1(): A2(): A3(): A4(): A5(): A6(): A7(): A8():
A9(): A10(): A11(): A12(): A13()
```

```
val r=1.0 val s=1.0
```

```
new a2@s:chan new a3@s:chan new a4@s:chan
new a5@s:chan new a6@s:chan new a7@s:chan
new a8@s:chan new a9@s:chan new a10@s:chan
new a11@s:chan new a12@s:chan new a13@s:chan
let A1() = do delay@r:A2() or ?a2; A2()
and A2() = do la2:A2() or delay@r:A3() or ?a3; A3()
and A3() = do la3:A3() or delay@r:A4() or ?a4; A4()
and A4() = do la4:A4() or delay@r:A5() or ?a5; A5()
and A5() = do la5:A5() or delay@r:A6() or ?a6; A6()
and A6() = do la6:A6() or delay@r:A7() or ?a7; A7()
and A7() = do la7:A7() or delay@r:A8() or ?a8; A8()
and A8() = do la8:A8() or delay@r:A9() or ?a9; A9()
and A9() = do la9:A9() or delay@r:A10() or ?a10; A10()
and A10() = do la10:A10() or delay@r:A11() or ?a11; A11()
and A11() = do la11:A11() or delay@r:A12() or ?a12; A12()
and A12() = do la12:A12() or delay@r:A13() or ?a13; A13()
and A13() = la13:A13()
```

```
run 1000 of A1()
```

NLT in a Cycle: Oscillator (unstable)



```
directive sample 0.03 1000
directive plot A(); B(); C()
```

```
new a@1.0:chan new b@1.0:chan new
c@1.0:chan
```

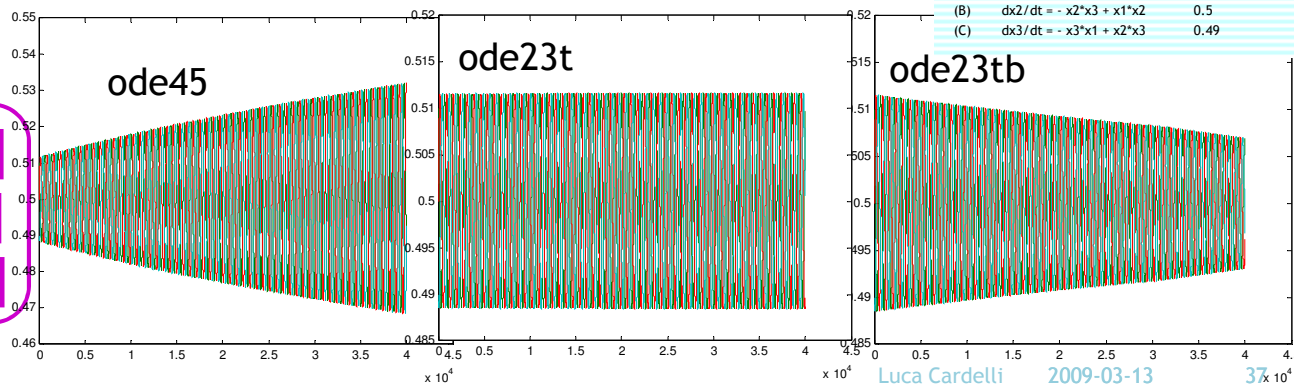
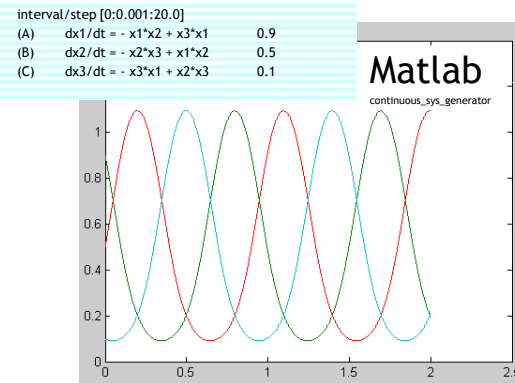
```
let A() = do !a;A() or ?b; B()
and B() = do !b;B() or ?c; C()
and C() = do !c;C() or ?a; A()
```

```
run (900 of A() | 500 of B() | 100 of C())
```

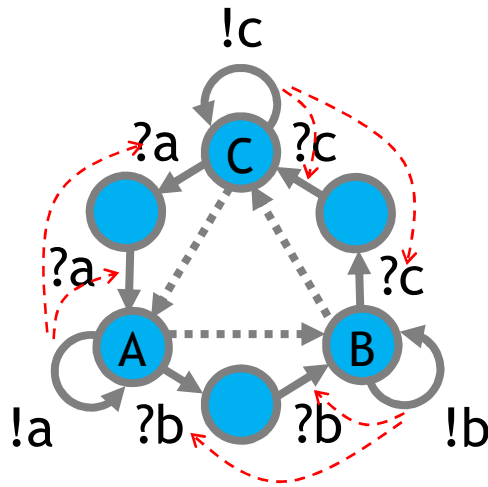
$A = !a_{(s)}; A \oplus ?b_{(s)}; B$
 $B = !b_{(s)}; B \oplus ?c_{(s)}; C$
 $C = !c_{(s)}; C \oplus ?a_{(s)}; A$

$A+B \rightarrow^s B+B$
 $B+C \rightarrow^s C+C$
 $C+A \rightarrow^s A+A$

$d[A]/dt = -s[A][B] + s[C][A]$
 $d[B]/dt = -s[B][C] + s[A][B]$
 $d[C]/dt = -s[C][A] + s[B][C]$



Oscillator (stable)



```

directive sample 0.1 1000
directive plot A1(); A2(); A3()

val r=1.0 val s=1.0

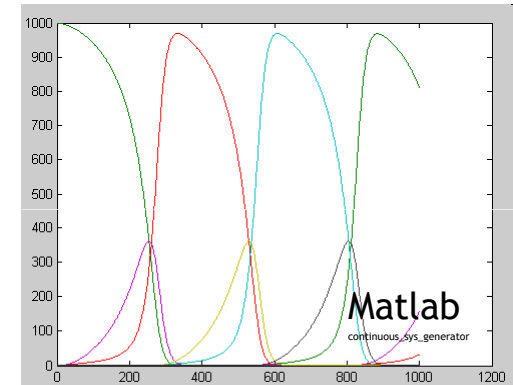
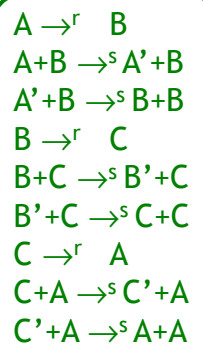
new a1@s:chan new a2@s:chan new a3@s:chan
let A1() = do !a1;A1() or delay@r;A2() or ?a2; ?a2; A2()
and A2() = do !a2;A2() or delay@r;A3() or ?a3; ?a3; A3()
and A3() = do !a3;A3() or delay@r;A1() or ?a1; ?a1; A1()

run 1000 of A1()
    
```

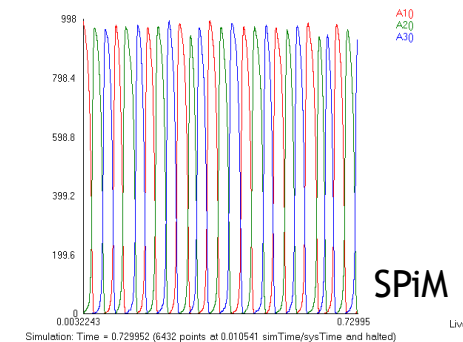
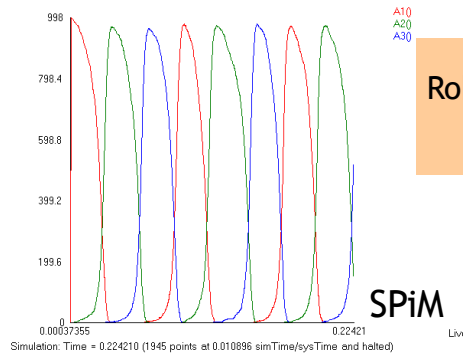
N.B. this does not deadlock!

$$\begin{aligned}
 A &= !a_{(s)};A \oplus \tau_r;B \oplus ?b_{(s)};A' \\
 A' &= ?b_{(s)};B \\
 B &= !b_{(s)};B \oplus \tau_r;C \oplus ?c_{(s)};B' \\
 B' &= ?c_{(s)};C \\
 C &= !c_{(s)};C \oplus \tau_r;A \oplus ?a_{(s)};C' \\
 C' &= ?a_{(s)};A
 \end{aligned}$$

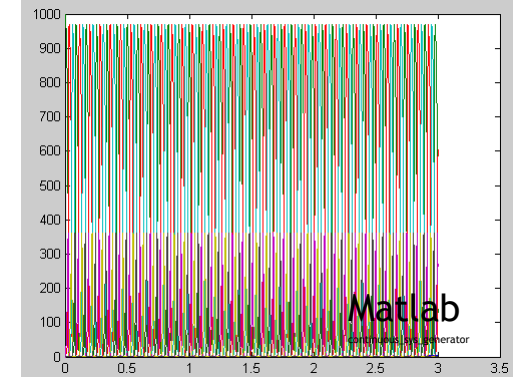
Sustained Deterministic Oscillation



Robust Stochastic Oscillation



$$\begin{aligned}
 d[A]/dt &= -r[A]-s[A][B]+r[C]+s[C'] [A] \\
 d[B]/dt &= -r[B]-s[B][C]+r[A]+s[A'] [B] \\
 d[C]/dt &= -r[C]-s[C][A]+r[B]+s[B'] [C] \\
 d[A']/dt &= -s[A'] [B] + s[A][B] \\
 d[B']/dt &= -s[B'] [C] + s[B][C] \\
 d[C']/dt &= -s[C'] [A] + s[C][A]
 \end{aligned}$$



```

interval/step [0:0.0001:0.1]
(A) dx1/dt = -x1 - x1*x2 - x3 + x6*x1 1000.0
(B) dx2/dt = -x2 - x2*x3 - x1 + x4*x2 0.0
(C) dx3/dt = -x3 - x3*x1 + x2 + x5*x3 0.0
(A') dx4/dt = -x4*x2 - x1*x2 0.0
(B') dx5/dt = -x5*x3 + x2*x3 0.0
(C') dx6/dt = -x6*x1 + x3*x1 0.0
    
```

Semantics of Collective Behavior

“Micromodels”: Continuous Time Markov Chains

- The underlying semantics of stochastic π -calculus (and stochastic interacting automata). Well established in many ways.
 - Automata with rates on transitions.
- “The” correct semantics for chemistry, executable.
 - Gillespie stochastic simulation algorithm
- Lots of advantages
 - Compositional, compact, mechanistic, etc.
- But do not give a good sense of “collective” properties.
 - Yes one can do simulation.
 - Yes one can do program analysis.
 - Yes one can perhaps do modelchecking.
 - But somewhat lacking in “analytical properties” and “predictive power”.

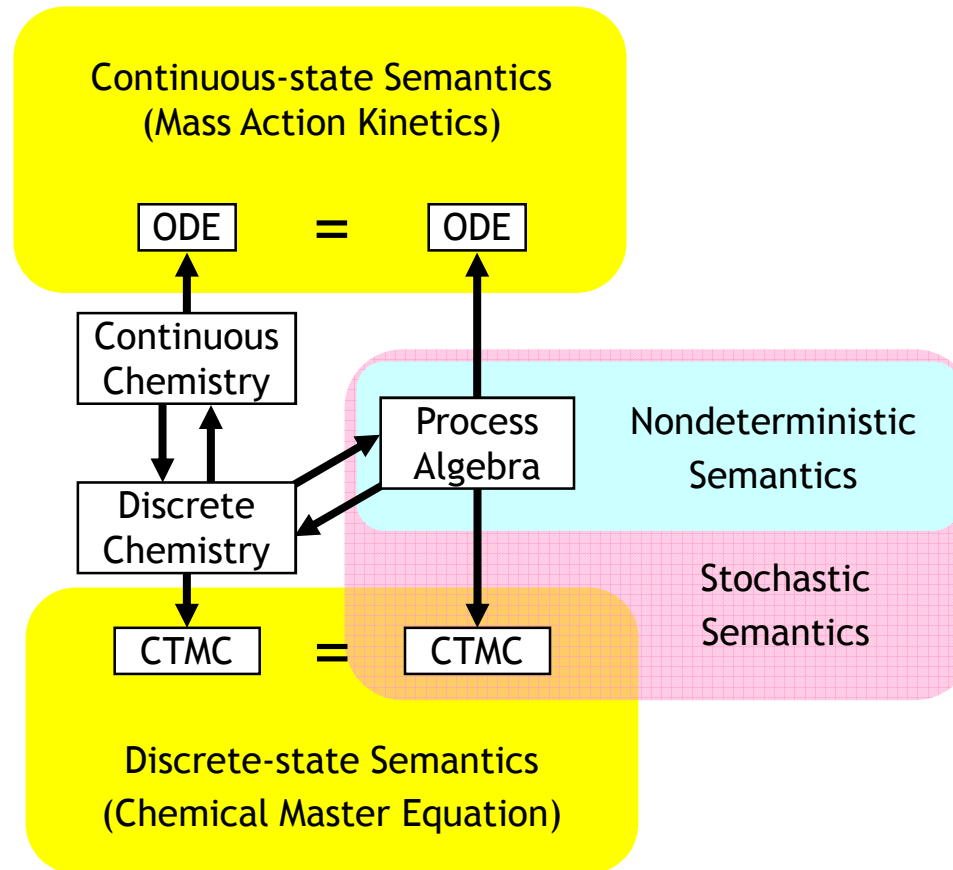
“Macromodels”: Ordinary Differential Equations

- The classical semantics of collective behavior.
 - E.g. kinetic theory of gasses.
 - They always ask: “How does your automata model relate to the 75 ODE models in the literature?”
- Going from processes/automata to ODEs directly:
 - *In principle*: just write down the **Rate Equation**:
 - Let $[S]$ be the “number of processes in state S ” as a function of time.
 - Define for each state S :
$$d[S]/dt = (\text{rate of change of the number of processes in state } S)$$

Cumulative rate of transitions from any state S' to state S , times $[S']$,
minus cumulative rate of transitions from S to any state S'' , times $[S]$.
 - Fairly intuitive (rate = inflow minus outflow)
- Going to ODEs indirectly through chemistry
 - If we first convert processes to chemical reactions, then we can convert to ODEs by standard means!



The Two Semantic Sides of Chemistry

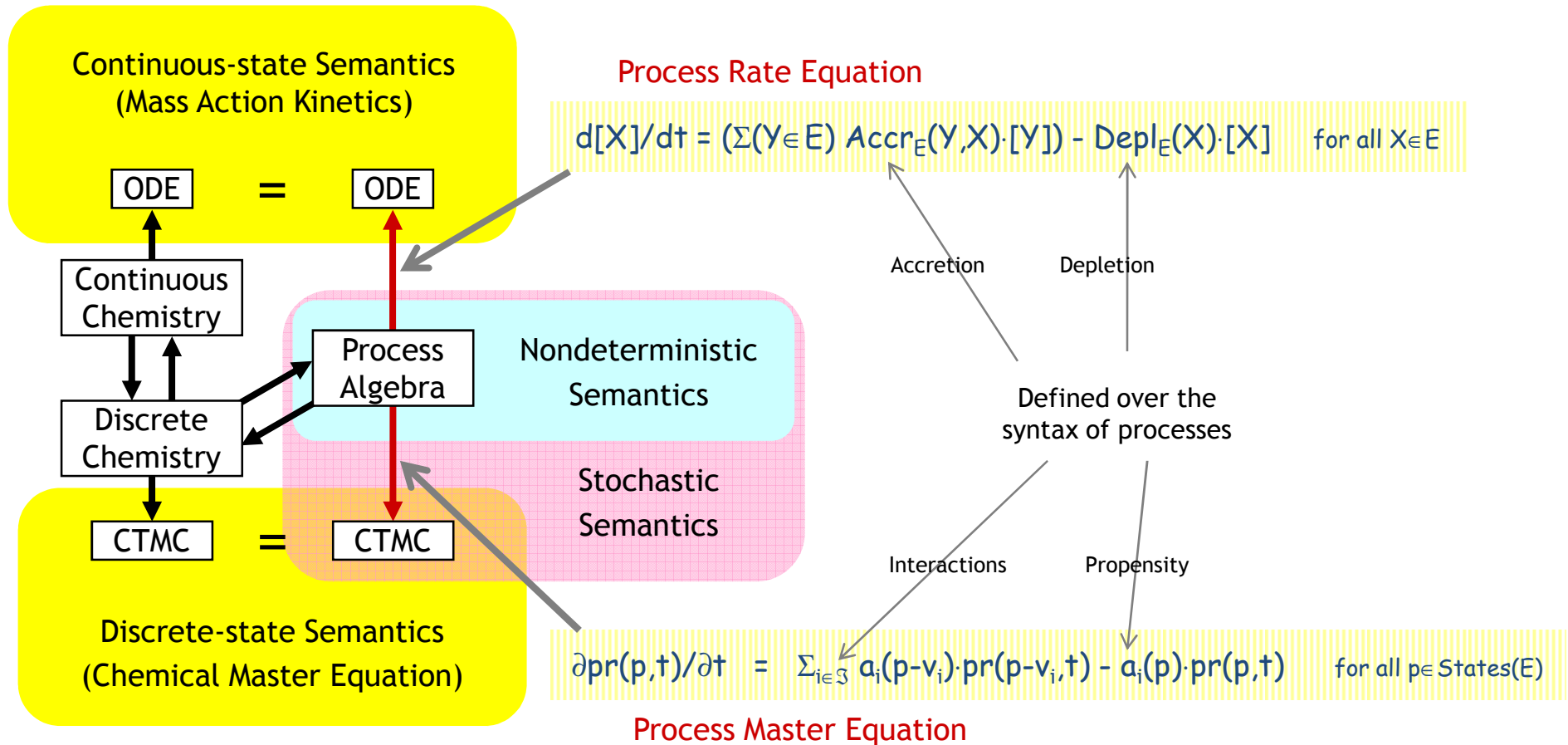


These diagrams commute via appropriate maps.

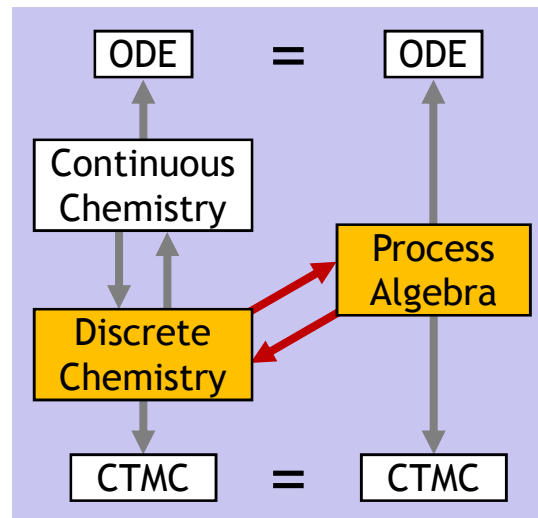
L. Cardelli: “On Process Rate Semantics” (TCS)

L. Cardelli: “A Process Algebra Master Equation” (QEST’07)

Quantitative Process Semantics



Stochastic Processes & Discrete Chemistry



Chemical Reactions (FSRN)

| | | | |
|----------------------------------------------------------------|-----------------|----------------------------|-------------------|
| $A \xrightarrow{r} B_1 + \dots + B_n \quad (n \geq 0)$ | Unary Reaction | $d[A]/dt = -r[A]$ | Exponential Decay |
| $A_1 + A_2 \xrightarrow{r} B_1 + \dots + B_n \quad (n \geq 0)$ | Hetero Reaction | $d[A_i]/dt = -r[A_1][A_2]$ | Mass Action Law |
| $A + A \xrightarrow{r} B_1 + \dots + B_n \quad (n \geq 0)$ | Homeo Reaction | $d[A]/dt = -2r[A]^2$ | Mass Action Law |

(assuming $A \neq B_i \neq A_j$ for all i, j)

No other reactions!

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VOLUME 113, NUMBER 1

The chemical Langevin equation

Daniel T. Gillespie^{a)}

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Genuinely *trimolecular* reactions do not physically occur in dilute fluids with any appreciable frequency. *Apparently* trimolecular reactions in a fluid are usually the combined result of two bimolecular reactions and one monomolecular reaction, and involve an additional short-lived species.

Chapter IV: Chemical Kinetics

[David A. Reckhow, CEE 572 Course]

... reactions may be either elementary or non-elementary. Elementary reactions are those reactions that occur exactly as they are written, without any intermediate steps. These reactions **almost always involve just one or two reactants**. ... Non-elementary reactions involve a series of two or more elementary reactions. Many complex environmental reactions are non-elementary. In general, **reactions with an overall reaction order greater than two, or reactions with some non-integer reaction order are non-elementary**.

THE COLLISION THEORY OF REACTION RATES

www.chemguide.co.uk

The chances of all this happening if your reaction needed a collision involving more than 2 particles are remote. All three (or more) particles would have to arrive at exactly the same point in space at the same time, with everything lined up exactly right, and having enough energy to react. That's not likely to happen very often!

Trimolecular reactions:



the measured "r" is an (imperfect) aggregate of e.g.:



Enzymatic reactions:



the "r" is given by Michaelis-Menten (approximated steady-state) laws:



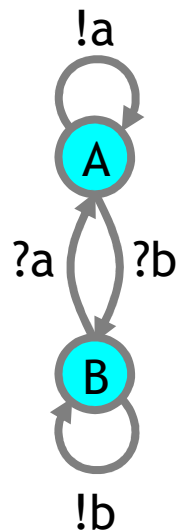
Chemical Ground Form (CGF)

| | |
|--------------------------------------------------|----------------------------------|
| $E ::= 0 \mid X=M, E$ | Reagents |
| $M ::= 0 \mid \pi;P \oplus M$ | Molecules |
| $P ::= 0 \mid X \mid P$ | Solutions |
| $\pi ::= \tau_{(r)} \mid ?a_{(r)} \mid !a_{(r)}$ | Actions (delay, input, output) |
| $CGF ::= E, P$ | Reagents plus Initial Conditions |

A stochastic subset of CCS
(no values, no restriction)

(To translate chemistry to processes we need a bit more than interacting automata: we may have “+” on the right of \rightarrow , that is we may need “|” after π .)

\oplus is stochastic choice (vs. + for chemical reactions)
 0 is the null solution ($P \mid 0 = 0 \mid P = P$)
 and null molecule ($M \oplus 0 = 0 \oplus M = M$)
 Each X in E is a distinct *species*
 Each name a is assigned a fixed rate r : $a_{(r)}$



Ex: Interacting Automata

(= finite-control CGFs: they use “|” only in initial conditions):

$A = !a;A \oplus ?b;B$

$B = !b;B \oplus ?a;A$

$A \mid A \mid B \mid B$

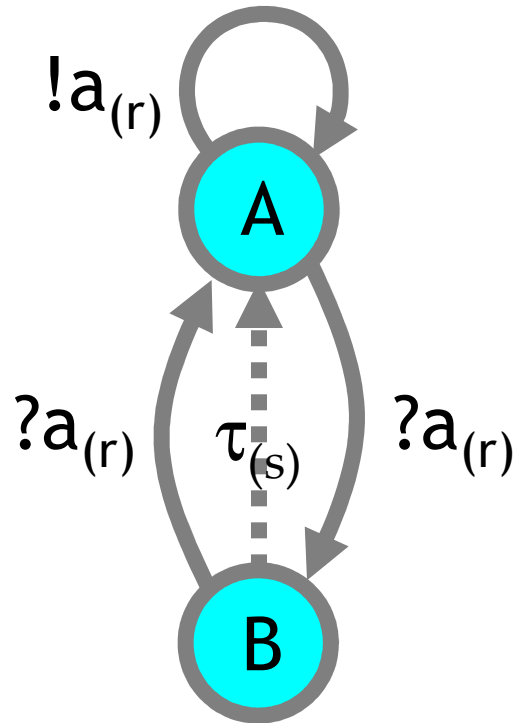
Automaton in state A

Automaton in state B

Initial conditions:
2A and 2B

From CGF to Chemistry

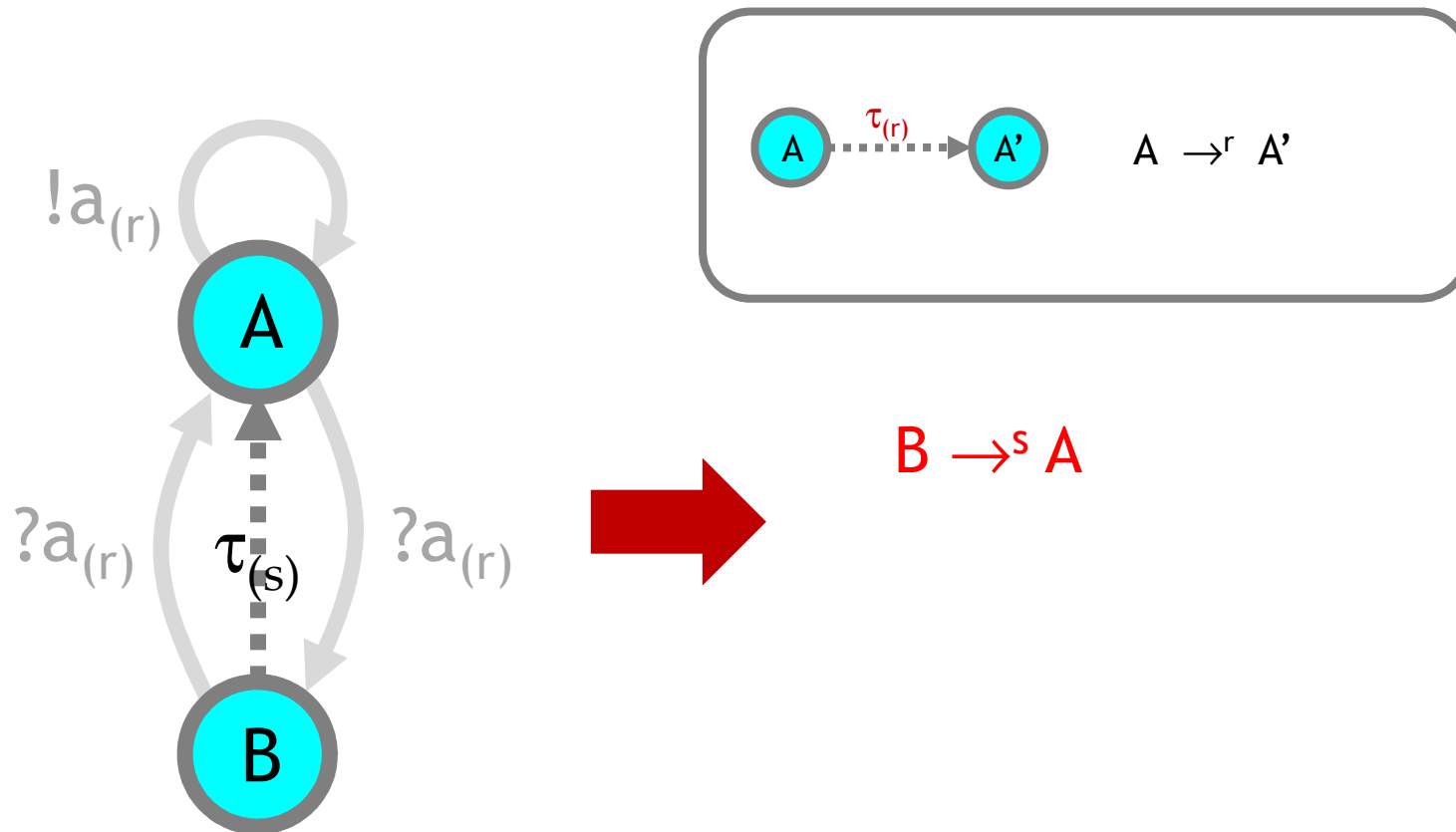
From CGF to Chemistry (by example)



$$A = !a_{(r)};A \oplus ?a_{(r)};B$$

$$B = ?a_{(r)};A \oplus \tau_{(s)};A$$

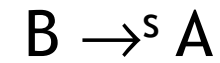
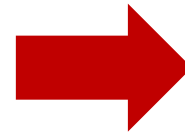
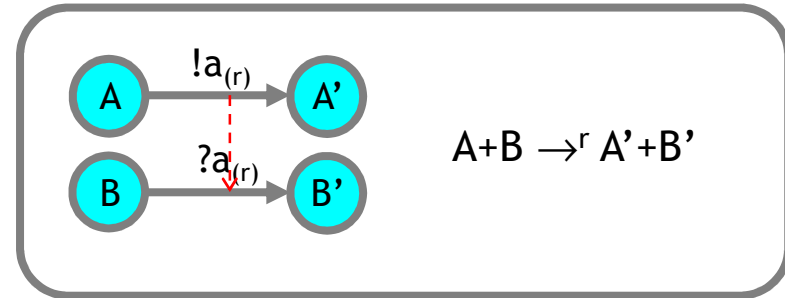
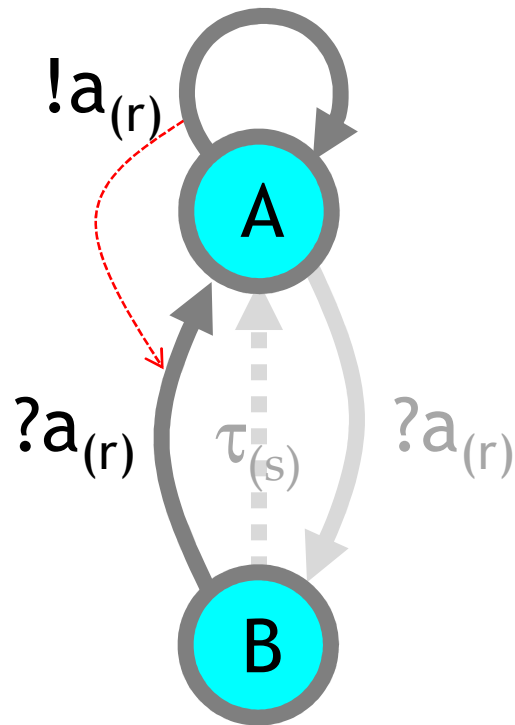
From CGF to Chemistry (by example)



$$A = !a;A \oplus ?a;B$$

$$B = ?a;A \oplus \tau_{(s)};A$$

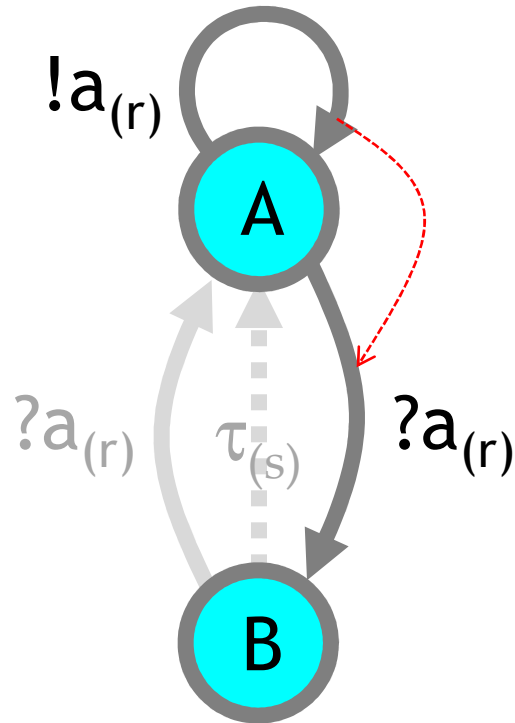
From CGF to Chemistry (by example)



$$A = !a;A \oplus ?a;B$$

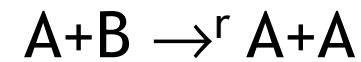
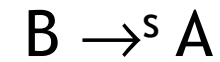
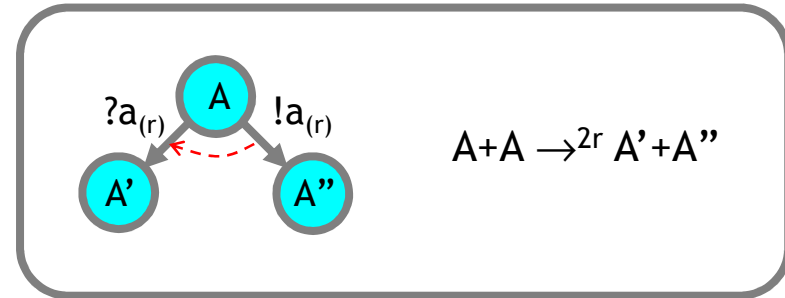
$$B = ?a;A \oplus \tau_{(s)};A$$

From CGF to Chemistry (by example)




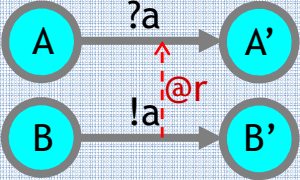
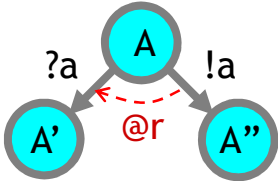
$$A = !a;A \oplus ?a;B$$

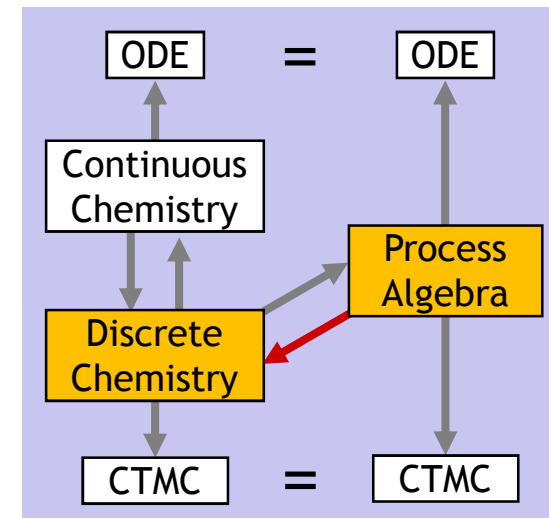
$$B = ?a;A \oplus \tau_{(s)};A$$



Double rate for homeo reactions

From CGF to Chemistry (by example)

| Interacting Automata | Discrete Chemistry |
|-------------------------------------------------------------------------------------|-------------------------------|
| initial states A A ... A | initial quantities $\#A_0$ |
|  | $A \xrightarrow{r} A'$ |
|  | $A+B \xrightarrow{r} A'+B'$ |
|  | $A+A \xrightarrow{2r} A'+A''$ |



From CGF to Chemistry: Ch(E)

| | |
|--------------------------------------------------|-------------------------------------|
| $E ::= 0 \mid X=M, E$ | Reagents |
| $M ::= 0 \mid \pi; P \oplus M$ | Molecules |
| $P ::= 0 \mid X \mid P$ | Solutions |
| $\pi ::= \tau_{(r)} \mid ?a_{(r)} \mid !a_{(r)}$ | Interactions (delay, input, output) |
| $CGF ::= E, P$ | Reagents plus Initial Conditions |

$E.X.i \stackrel{\text{def}}{=} \text{the } i\text{-th } \text{\AA}\text{-summand of the molecule } M \text{ associated with the } X \text{ reagent of } E$

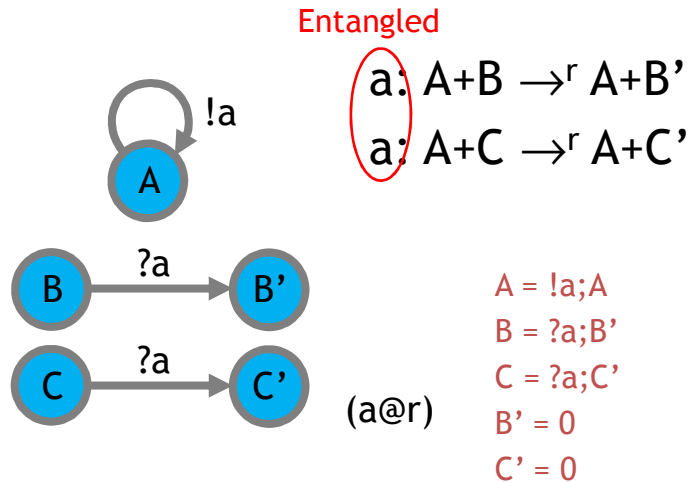
Chemical reactions for E, P : (N.B.: $\langle \dots \rangle$ are reaction tags to obtain multiplicity of reactions, and P is P with all the $|$ changed to $+$)

$Ch(E) :=$
 $\{ \langle X.i \rangle : X \rightarrow^r P \mid s.t. E.X.i = \tau_{(r)}; P \} \cup$
 $\{ \langle X.i, Y.j \rangle : X + Y \rightarrow^r P + Q \mid s.t. X \neq Y, E.X.i = ?a_{(r)}; P, E.Y.j = !a_{(r)}; Q \} \cup$
 $\{ \langle X.i, X.j \rangle : X + X \rightarrow^{2r} P + Q \mid s.t. E.X.i = ?a_{(r)}; P, E.X.j = !a_{(r)}; Q \}$

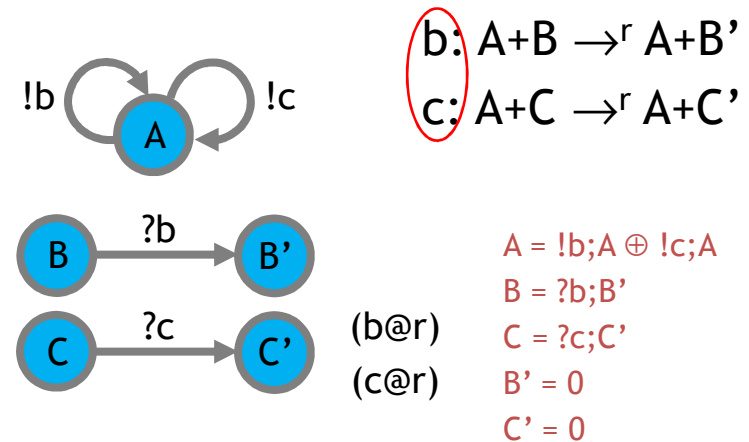
Initial conditions for P :

$Ch(P) := P$

Entangled vs Detangled



Entangled: Two reactions
on one channel



Detangled: Two reactions
on two separate
channels

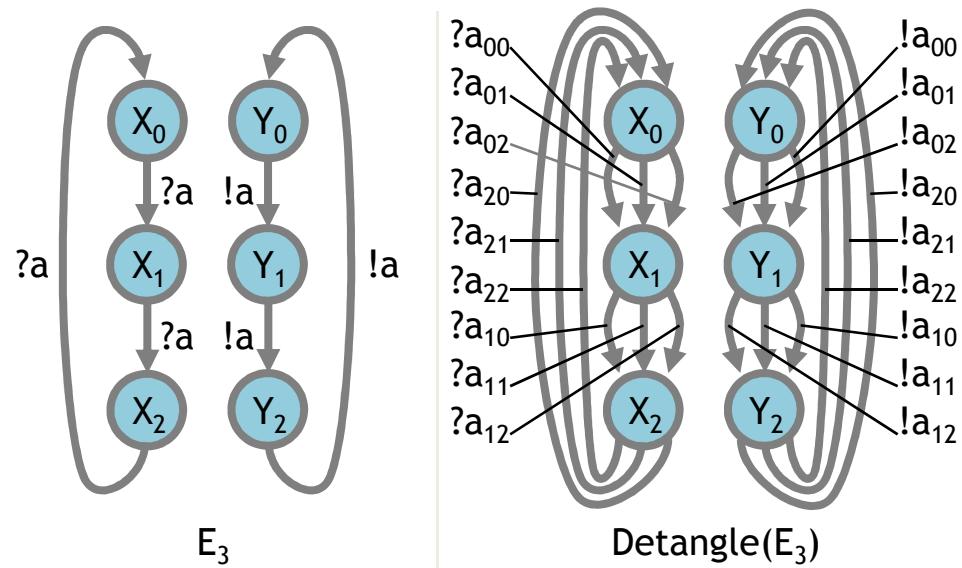
We need a semantics of automata that identifies automata that have the “same chemistry”.

No traditional process algebra equivalence is like this!

Entangled automata lead to more compact models than in chemistry.

Detangled automata are in simple correspondence with chemistry.

Entangled vs detangled



(closely related to $\text{Pi}(\text{Ch}(E_3))$)

Chemical Parametric Form (CPF)

$E ::= 0 \mid X(\mathbf{p})=M, E$

$M ::= 0 \mid \pi; P \oplus M$

$P ::= 0 \mid X(\mathbf{p}) \mid P$

$\pi ::= \tau_{(r)} \mid ?a_{(r)}(\mathbf{p}) \mid !a_{(r)}(\mathbf{p})$

$CPF ::= E, P$

Reagents

Molecules

Solutions

Actions

with initial conditions

Not bounded-state systems.

Not finite-control systems.

But still **finite-species** systems.

\oplus is stochastic choice (vs. + for chemical reactions)

0 is the null solution ($P \mid 0 = 0 \mid P = P$)

and null molecule ($M \oplus 0 = 0 \oplus M = M$)

Each X in E is a distinct *species*

\mathbf{p} are vectors of names

\mathbf{p} are vectors of distinct names when in **binding position**

Each free name a in E is assigned a fixed rate r : $a_{(r)}$

A translation from CPF to CGF exists
(expanding all possible instantiation of
parameters from the initial conditions)

An incremental translation algorithm exists
(expanding on demand from initial conditions)

Example:

$\text{Neg}(a,b) = ?a; \text{Inh}(a,b) \oplus \tau_e; (\text{Tr}(b) \mid \text{Neg}(a,b))$

$\text{Inh}(a,b) = \tau_h; \text{Neg}(a,b)$

$\text{Tr}(b) = !b; \text{Tr}(b) \oplus \tau_d; 0$

$\text{Neg}(x,x)$

CPF to CGF: Handling Parameters

Consider first the CPF subset with no communication (pure ?a, !a).

Grounding (replace parameters with constants)

where X/p is a name in bijection with $\langle X, p \rangle$
(each X/p is seen as a separate *species*)

$$\begin{aligned} /(\pi_1; P_1 \oplus \dots \oplus \pi_n; P_n) &=_{\text{def}} \pi_1; / (P_1) \oplus \dots \oplus \pi_n; / (P_n) \\ / (X_1(p_1) \mid \dots \mid X_n(p_n)) &=_{\text{def}} X_1/p_1 \mid \dots \mid X_n/p_n \end{aligned}$$

$$\begin{aligned} E &::= X_1(p_1)=M_1, \dots, X_n(p_n)=M_n \\ M &::= \pi_1; P_1 \oplus \dots \oplus \pi_n; P_n \\ P &::= X_1(p_1) \mid \dots \mid X_n(p_n) \\ \pi &::= \tau_r \quad ?a \quad !a \end{aligned}$$

Let N be the set of free names occurring in E .

E_G is the **Parametric Explosion** of E (still a **finite species system**)
computed by replacing parameters with **all** combinations of free names in E

$$\begin{aligned} E_G &:= \{(X/q = / (M\{p \leftarrow q\})) \text{ s.t. } (X(p) = M) \in E \text{ and } q \in N^{\#P}\} \\ P_G &:= / P \quad (\text{simply ground the given initial conditions once}) \end{aligned}$$

E_G is a CGF! To obtain the chemical reactions $\text{Ch}_p(E)$, just compute $\text{Ch}_G(E_G)$

$$\text{Ch}_p(E) = \text{Ch}_G(E_G)$$

CPF to CGF: Handling Communication

Grounding (replace parameters with constants)

just one main change: now also convert each input parameter into a ground choice of all possible inputs

N is the set of free names in E, P

$\#p$ is the length of p

n/p is a name in bijection with $\langle n, p \rangle$

X/p is a name in bijection with $\langle X, p \rangle$

(each X/p is seen as a separate *species*)

$$E ::= X_1(p_1)=M_1, \dots, X_n(p_n)=M_n$$

$$M ::= \pi_1; P_1 \oplus \dots \oplus \pi_n; P_n$$

$$P ::= X_1(p_1) \mid \dots \mid X_n(p_n)$$

$$\pi ::= \tau_r \quad ?a(p) \quad !a(p)$$

$$/_N(\tau_r; P) = \tau_r; /_N(P)$$

$$/_N(!a_{(r)}(p); P) = !a/p_{(r)}; /_N(P)$$

$$/_N(?a_{(r)}(p); P) = \oplus_{(q \in N^{\#p})} \text{of } ?a/q_{(r)}; /_N(P\{p \leftarrow q\})$$

$$/_N(\pi_1; P_1 \oplus \dots \oplus \pi_n; P_n) = /_N(\pi_1; P_1) \oplus \dots \oplus /_N(\pi_n; P_n)$$

$$/_N(X_1(p_1) \mid \dots \mid X_n(p_n)) = X_1/p_1 \mid \dots \mid X_n/p_n$$

E_G is again the **Parametric Explosion** of E

$$E_G := \{(X/q = /_N(M\{p \leftarrow q\})) \text{ s.t. } (X(p) = M) \in E \text{ and } q \in N^{\#p}\}$$

$$P_G := /_N(P) \quad (\text{simply ground the given initial conditions once})$$

$$\text{Ch}(E) = \text{Ch}_G(E_G) \quad E_G \text{ is again a CGF!}$$

CPF to CGF Translation. Ex: Neg(x,x)

E =

Neg(a,b) = ?a; Inh(a,b) \oplus τ_e ; (Tr(b) | Neg(a,b))
 Inh(a,b) = τ_h ; Neg(a,b)
 Tr(b) = !b; Tr(b) \oplus τ_d ; 0
 Neg(x,x)

----- initialization -----

$E_c := \{ \text{Neg}/x,x = ?x; \text{Inh}/x,x \oplus \tau_e; (\text{Tr}/x | \text{Neg}/x,x) \}$

----- iteration 1 -----

$C := \{ \text{Neg}/x,x \rightarrow^e \text{Tr}/x + \text{Neg}/x,x \}$

$E_c := \{ \text{Neg}/x,x = ?x; \text{Inh}/x,x \oplus \tau_e; (\text{Tr}/x | \text{Neg}/x,x) \}$
 $\text{Tr}/x = !x; \text{Tr}/x \oplus \tau_d; 0 \}$

----- iteration 2 -----

$C := \{ \text{Neg}/x,x \rightarrow^e \text{Tr}/x + \text{Neg}/x,x \}$
 $\text{Tr}/x \rightarrow^d 0$
 $\text{Tr}/x + \text{Neg}/x,x \rightarrow^{\rho(x)} \text{Tr}/x + \text{Inh}/x,x \}$

$E_c := \{ \text{Neg}/x,x = ?x; \text{Inh}/x,x \oplus \tau_e; (\text{Tr}/x | \text{Neg}/x,x) \}$
 $\text{Tr}/x = !x; \text{Tr}/x \oplus \tau_d; 0$
 $\text{Inh}/x,x = \tau_h; \text{Neg}/x,x \}$

----- iteration 3 -----

$C := \{ \text{Neg}/x,x \rightarrow^e \text{Tr}/x + \text{Neg}/x,x \}$
 $\text{Tr}/x \rightarrow^d 0$
 $\text{Tr}/x + \text{Neg}/x,x \rightarrow^{\rho(x)} \text{Tr}/x + \text{Inh}/x,x$
 $\text{Inh}/x,x \rightarrow^h \text{Neg}/x,x \}$

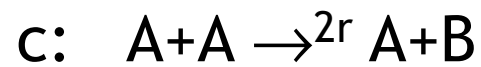
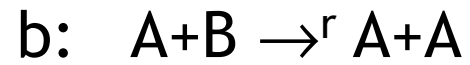
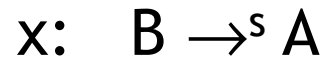
$E_c :=$ no change

----- termination -----

$\text{Neg}/x,x \rightarrow^e \text{Tr}/x + \text{Neg}/x,x$
 $\text{Tr}/x \rightarrow^d 0$
 $\text{Tr}/x + \text{Neg}/x,x \rightarrow^{\rho(x)} \text{Tr}/x + \text{Inh}/x,x$
 $\text{Inh}/x,x \rightarrow^h \text{Neg}/x,x$
 $\text{Neg}/x,x$

From Chemistry to CGF

From Chemistry to CGF (by example)

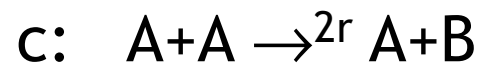
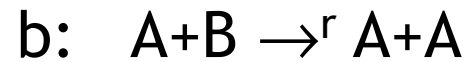


Unique reaction names

| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ | Reactions names |
|---|-----------|-----------|-----------|-------------------------------|
| A | | | | |
| B | | | | Half-rate for homeo reactions |

Species

From Chemistry to CGF (by example)

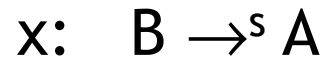


| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|-----------|
| A | | | |
| B | $\tau;A$ | | |

1: Fill the matrix by columns:

Degradation reaction $v_i: X \xrightarrow{k_i} P_i$
add $\tau;P_i$ to $\langle X, v_{ij} \rangle$.

From FSRN to CGF (by example)



| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|-----------|
| A | | ?:A A | |
| B | $\tau;A$ | !;0 | |

1: Fill the matrix by columns:

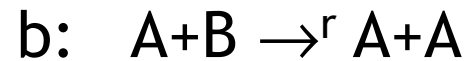
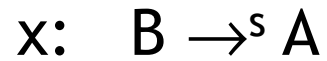
Degradation reaction $v_i: X \xrightarrow{k_i} P_i$

add $\tau;P_i$ to $\langle X, v_{ij} \rangle$.

Hetero reaction $v_i: X+Y \xrightarrow{k_i} P_i$

add $?:P_i$ to $\langle X, v_i \rangle$ and $!;0$ to $\langle Y, v_i \rangle$

From FSRN to CGF (by example)



| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|--------------|
| A | | ?;A A | ?;A B !;0 |
| B | τ ;A | !;0 | |

1: Fill the matrix by columns:

Degradation reaction $v_i: X \xrightarrow{k_i} P_i$

add $\tau;P_i$ to $\langle X, v_i \rangle$.

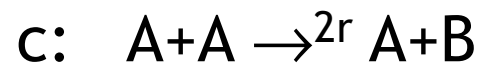
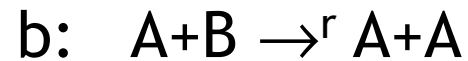
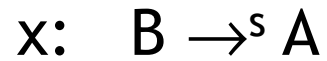
Hetero reaction $v_i: X+Y \xrightarrow{k_i} P_i$

add $?;P_i$ to $\langle X, v_i \rangle$ and $!;0$ to $\langle Y, v_i \rangle$

Homeo reaction $v_i: X+X \xrightarrow{k_i} P_i$

add $?;P_i$ and $!;0$ to $\langle X, v_i \rangle$

From FSRN to CGF (by example)



| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|--------------|
| A | | ?;A A | ?;A B !;0 |
| B | τ ;A | !;0 | |

1: Fill the matrix by columns:

Degradation reaction $v_i: X \xrightarrow{k_i} P_i$

add $\tau;P_i$ to $\langle X, v_i \rangle$.

Hetero reaction $v_i: X+Y \xrightarrow{k_i} P_i$

add $?;P_i$ to $\langle X, v_i \rangle$ and $!;0$ to $\langle Y, v_i \rangle$

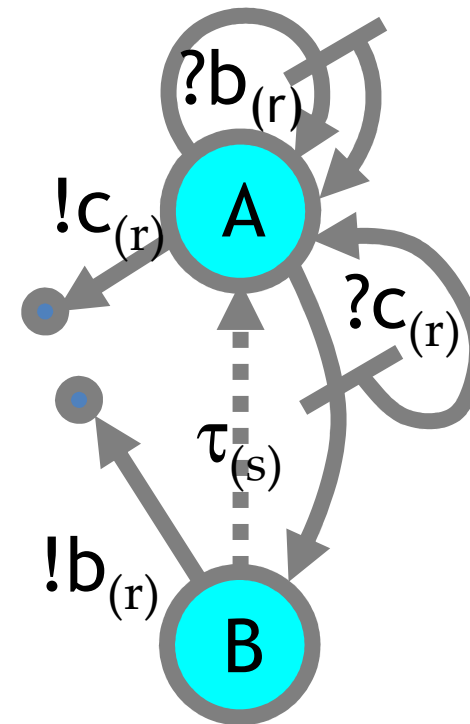
Homeo reaction $v_i: X+X \xrightarrow{k_i} P_i$

add $?;P_i$ and $!;0$ to $\langle X, v_i \rangle$

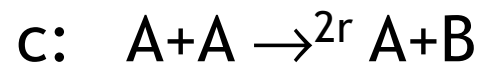
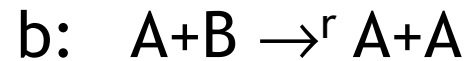
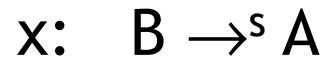
2: Read the result by rows:

$$A = ?b_{(r)};(A|A) \oplus ?c_{(r)};(A|B) \oplus !c_{(r)};0$$

$$B = \tau_{(s)};A \oplus !b_{(r)};0$$



From FSRN to CGF (by example)



| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|--------------|
| A | | ?;A | ?;A B !;0 |
| B | τ ;A | !;A | |

1: Fill the matrix by columns:

Degradation reaction $v_i: X \xrightarrow{k_i} P_i$

add $\tau;P_i$ to $\langle X, v_i \rangle$.

Hetero reaction $v_i: X+Y \xrightarrow{k_i} P_i$

add ?;P_i to $\langle X, v_i \rangle$ and !;0 to $\langle Y, v_i \rangle$

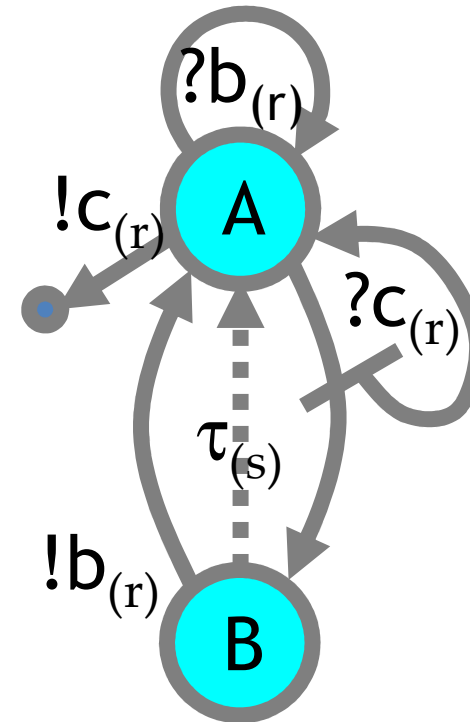
Homeo reaction $v_i: X+X \xrightarrow{k_i} P_i$

add ?;P_i and !;0 to $\langle X, v_i \rangle$

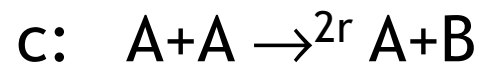
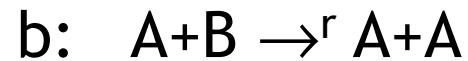
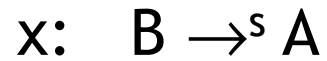
2: Read the result by rows:

$$A = ?b_{(r)};A \oplus ?c_{(r)};(A|B) \oplus !c_{(r)};0$$

$$B = \tau_{(s)};A \oplus !b_{(r)};A$$



From FSRN to CGF (by example)



| | $x_{(s)}$ | $b_{(r)}$ | $c_{(r)}$ |
|---|-----------|-----------|------------|
| A | | ?;A | ?;B !;A |
| B | τ ;A | !;A | |

1: Fill the matrix by columns:

Degradation reaction $v_i: X \xrightarrow{k_i} P_i$
 add $\tau;P_i$ to $\langle X, v_i \rangle$.

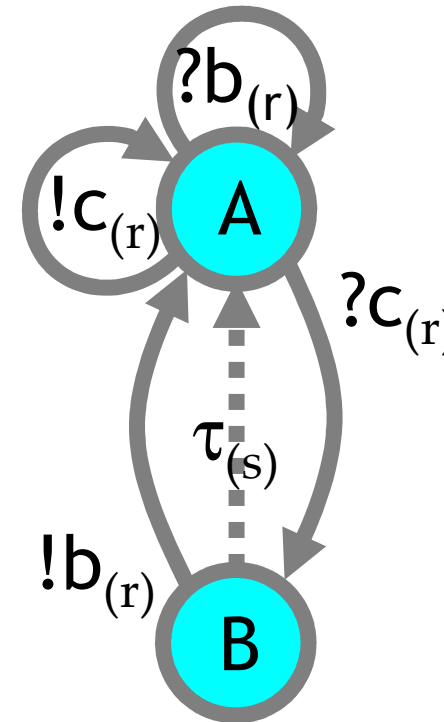
Hetero reaction $v_i: X+Y \xrightarrow{k_i} P_i$
 add ?;P_i to $\langle X, v_i \rangle$ and !;0 to $\langle Y, v_i \rangle$

Homeo reaction $v_i: X+X \xrightarrow{k_i} P_i$
 add ?;P_i and !;0 to $\langle X, v_i \rangle$

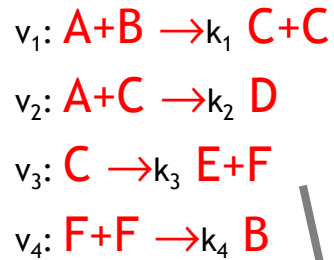
2: Read the result by rows:

$$A = ?b_{(r)};A \oplus ?c_{(r)};B \oplus !c_{(r)};A$$

$$B = \tau_{(s)};A \oplus !b_{(r)};A$$



From Chemistry to Automata (by example)



Interaction Matrix

channels and rates
(1 per reaction)

Half-rate for homeo reactions

| | $V_1(k_1)$ | $V_2(k_2)$ | $V_3(k_3)$ | $V_4(k_4/2)$ |
|---|------------|------------|---------------|--------------|
| A | ?;(C C) | ?;D | | |
| B | !;0 | | | |
| C | | !;0 | τ ;(E F) | |
| D | | | | |
| E | | | | |
| F | | | | ?;B !;0 |

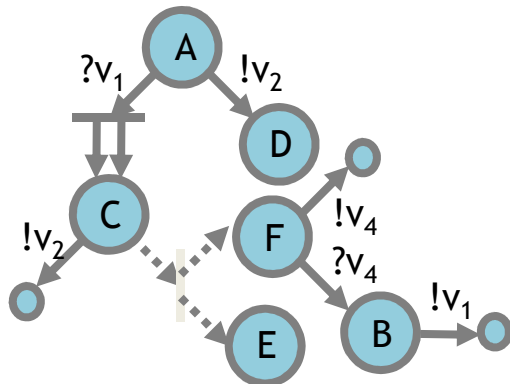
definitions
(1 per species)

1: Fill the matrix by columns:

Degradation reaction $v_i: X \rightarrow_{k_i} P_i$
add $\tau;P_i$ to $\langle X, v_i \rangle$.

Hetero reaction $v_i: X+Y \rightarrow_{k_i} P_i$
add $?;P_i$ to $\langle X, v_i \rangle$ and $!;0$ to $\langle Y, v_i \rangle$

Homeo reaction $v_i: X+X \rightarrow_{k_i} P_i$
add $?;P_i$ and $!;0$ to $\langle X, v_i \rangle$



2: Read the result by rows:

$$A = ?v_1(k_1);(C|C) \oplus ?v_2(k_2);D$$

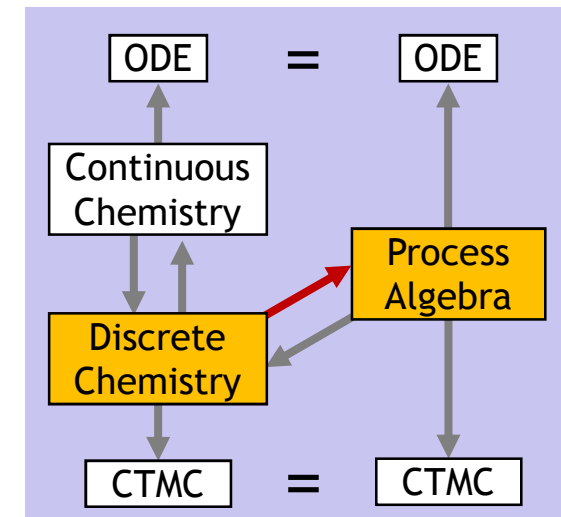
$$B = !v_1(k_1);0$$

$$C = !v_2(k_2);0 \oplus \tau_{k_3};(E|F)$$

$$D = 0$$

$$E = 0$$

$$F = ?v_4(k_4/2);B \oplus !v_4(k_4/2);0$$



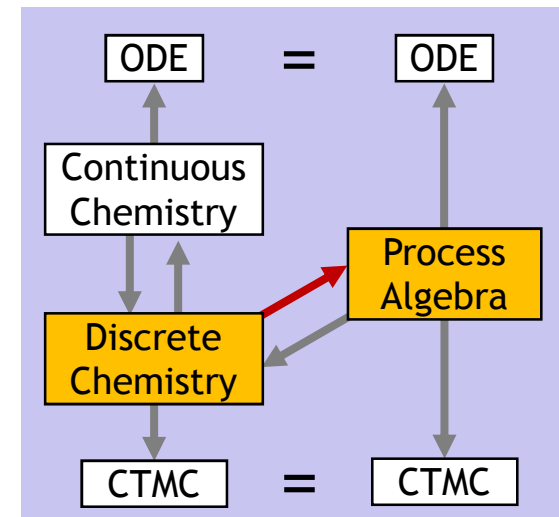
From Chemistry to CGF: $\text{Pi}(\mathbf{C})$

$v: X \xrightarrow{r} Y_1 + \dots + Y_n + 0$ Unary Reaction

$v: X_1 + X_2 \xrightarrow{r} Y_1 + \dots + Y_n + 0$ Binary Reaction

From uniquely-labeled ($v:$) chemical reactions \mathbf{C} to a CGF $\text{Pi}(\mathbf{C})$:

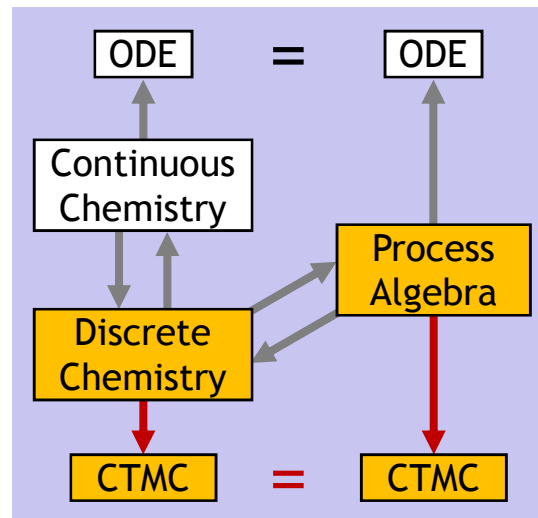
$$\begin{aligned} \text{Pi}(\mathbf{C}) = \{ & (X = \oplus((v: X \xrightarrow{k} P) \in \mathbf{C}) \text{ of } (\tau_{(k)}; P) & \oplus \\ & \oplus((v: X+Y \xrightarrow{k} P) \in \mathbf{C} \text{ and } Y \neq X) \text{ of } (?v_{(k)}; P) & \oplus \\ & \oplus((v: Y+X \xrightarrow{k} P) \in \mathbf{C} \text{ and } Y \neq X) \text{ of } (!v_{(k)}; 0) & \oplus \\ & \oplus((v: X+X \xrightarrow{k} P) \in \mathbf{C}) \text{ of } (?v_{(k/2)}; P \oplus !v_{(k/2)}; 0) &) \\ & \text{s.t. } X \text{ is a species in } \mathbf{C} \} \end{aligned}$$



Some Syntactic Properties

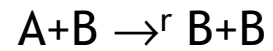
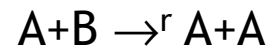
- C and $\text{Ch}(\text{Pi}(C))$ have the same reactions
 - (and their reaction labels are in bijection)
- **Def:** E is **detangled** if each channel appears once as $?a$ and once as $!a$.
- If C is a system of chemical reactions then $\text{Pi}(C)$ is detangled.
 - (hence chemical reactions embed into a subclass of CGFs)
- Hence for any E , we have that $\text{Pi}(\text{Ch}(E))$ is detangled.
 - (E and $\text{Pi}(\text{Ch}(E))$ are “equivalent” CGFs, but that has to be shown later)
- **Def:** E, P is **automata form** if “|” occurs only (other than “|0”) in P .
- **Def:** **Detangle**(E) is defined from $\text{Pi}(\text{Ch}(E))$ by replacing any occurrence pairs $?a_{(r)};(X|Y|0)$ and $!a_{(r)};0$ with $?a_{(r)};(X|0)$ and $!a_{(r)};(Y|0)$.
- If E is in automata form then $\text{Detangle}(E)$ is (detangled and) in automata form
 - (but $\text{Pi}(\text{Ch}(E))$ may not be)

Discrete-State Semantics

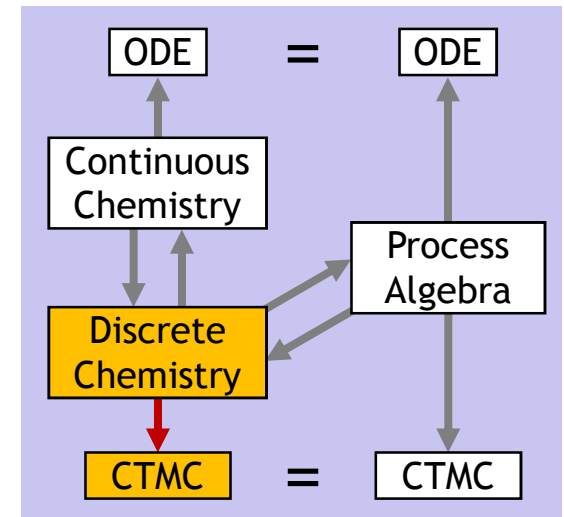
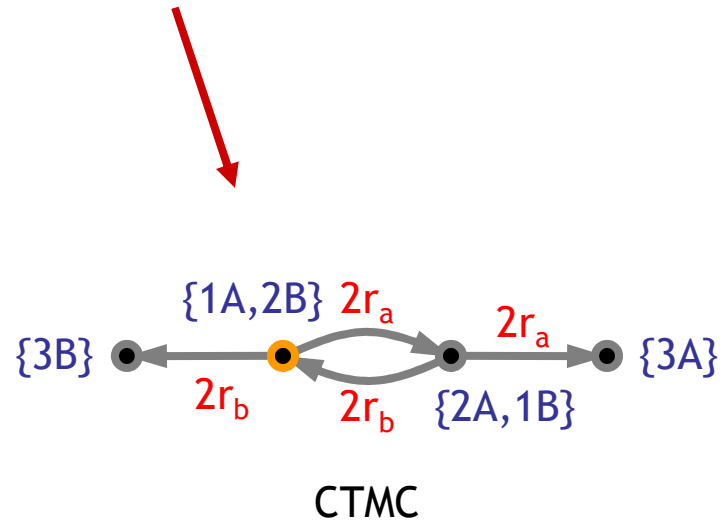


Discrete Semantics of Reactions

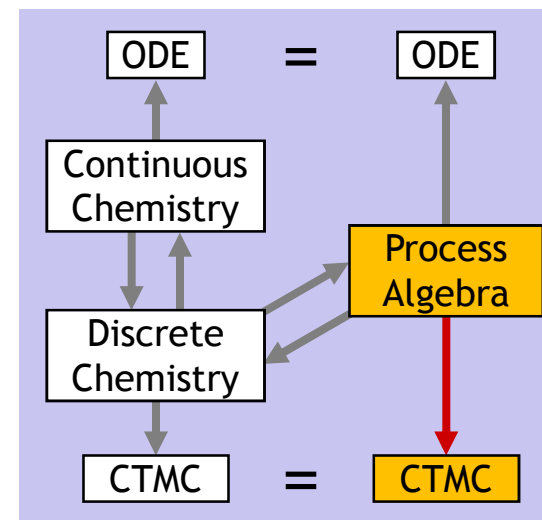
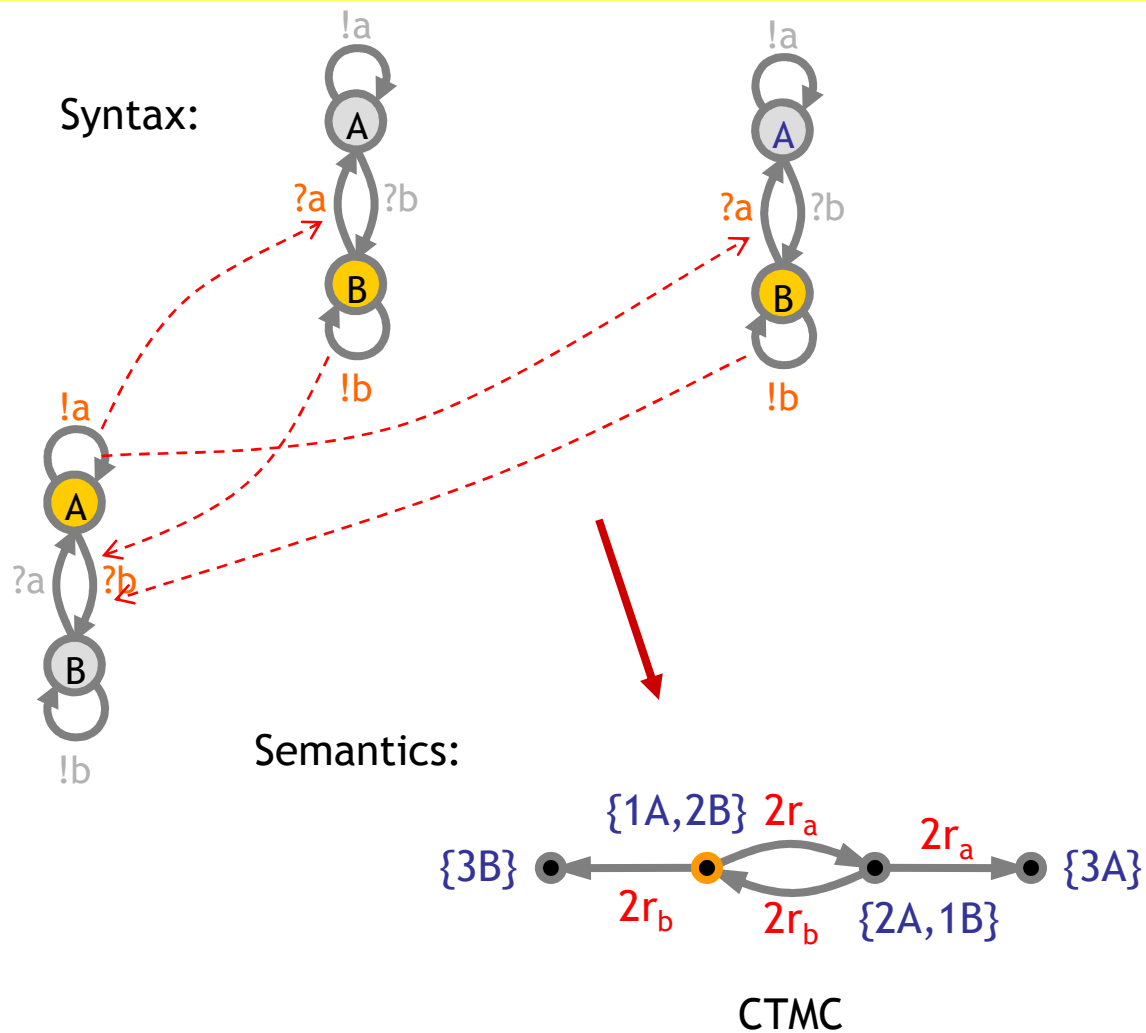
Syntax:



Semantics:



Discrete Semantics of Reagents

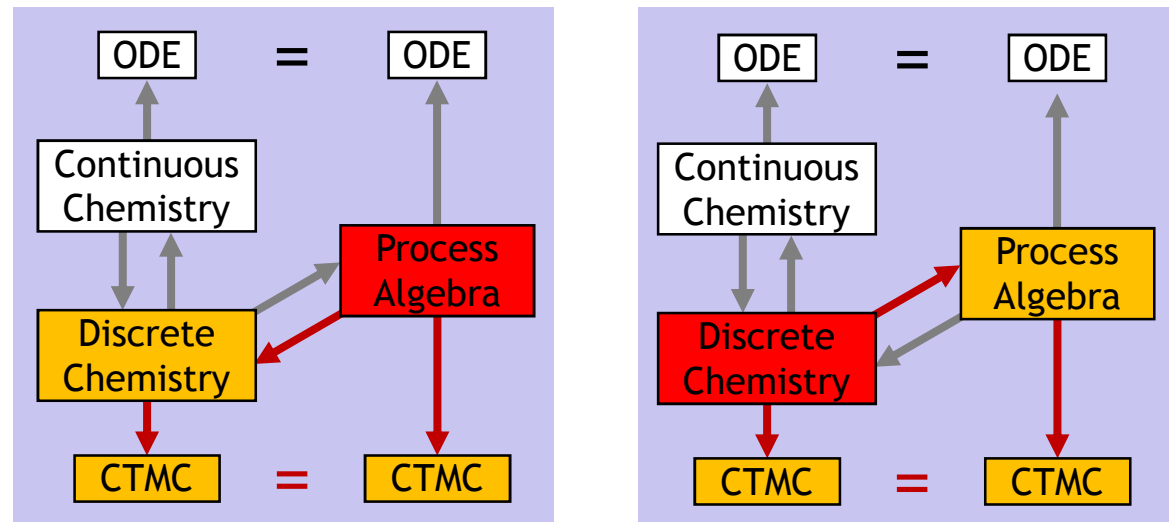


Discrete State Equivalence

- Def: \approx is equivalent CTMC's (isomorphic graphs with same rates).

- Thm: $E \approx \text{Ch}(E)$

- Thm: $C \approx \text{Pi}(C)$



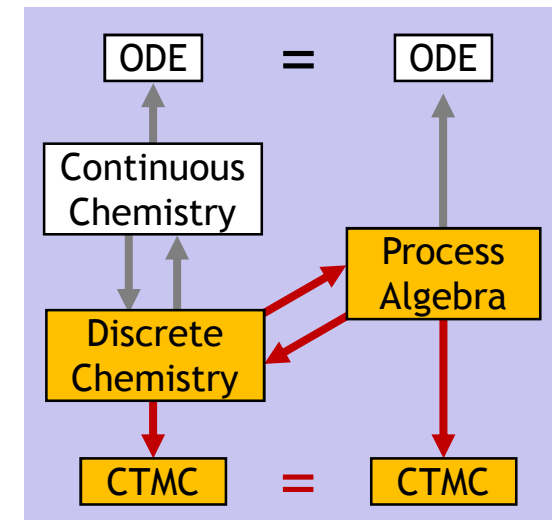
- For each E there is an $E' \approx E$ that is detangled ($E' = \text{Pi}(\text{Ch}(E))$)
- For each E in automata form there is an $E' \approx E$ that is detangled and in automata form ($E' = \text{Detangle}(E)$).

Interacting Automata = Discrete Chemistry

This is enough to establish that the process algebra is really faithful to the chemistry.

But CTMC are not the “ultimate semantics” because there are still questions of when two different CTMCs are actually equivalent (e.g. “lumping”).

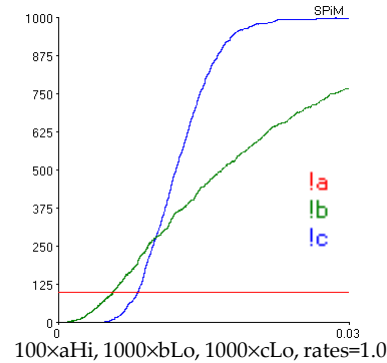
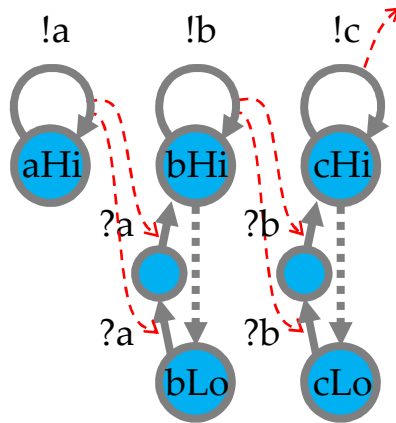
The “ultimate semantics” of chemistry is the *Chemical Master Equation* (derivable from the Chapman-Kolmogorov equation of the CTMC).



<http://LucaCardelli.name>

Q?

Exercise 1



Second-Order Regime cascade:
a signal amplifier (MAPK)
 $aHi > 0 \Rightarrow cHi = \max$

```
directive sample 0.03
directive plot !a: !b: !c

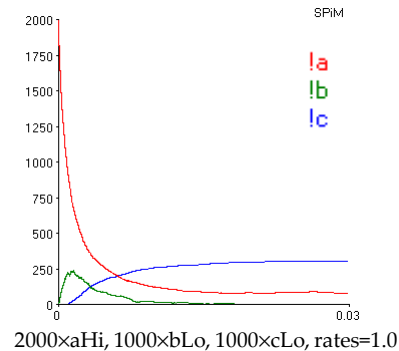
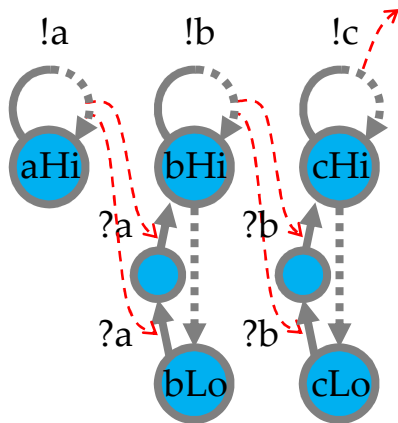
new a@1.0:chan new b@1.0:chan new c@1.0:chan

let Amp_hi(a:chan, b:chan) =
do !b: Amp_hi(a,b) or delay@1.0: Amp_lo(a,b)
and Amp_lo(a:chan, b:chan) =
?a: ?a: Amp_hi(a,b)

run 1000 of (Amp_lo(a,b) | Amp_lo(b,c))

let A() = !a: A()
run 100 of A()
```

Write these automata in
CGF and translate them
to chemical reactions.



Zero-Order Regime cascade:
a signal *divider*!
 $aHi = \max \Rightarrow cHi = 1/3 \max$

```
directive sample 0.03
directive plot !a: !b: !c

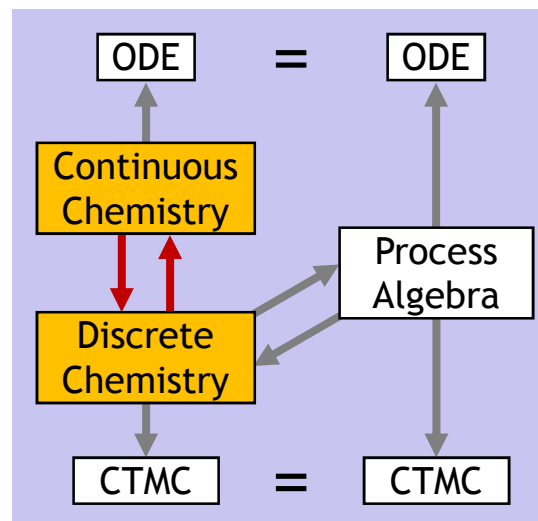
new a@1.0:chan new b@1.0:chan new c@1.0:chan

let Amp_hi(a:chan, b:chan) =
do !b: delay@1.0: Amp_hi(a,b) or delay@1.0: Amp_lo(a,b)
and Amp_lo(a:chan, b:chan) =
?a: ?a: Amp_hi(a,b)

run 1000 of (Amp_lo(a,b) | Amp_lo(b,c))

let A() = !a: delay@1.0: A()
run 2000 of A()
```

Discrete vs Continuous Chemistry



The “Type System” of Chemistry

The International System of Units (SI) defines the following physical units, with related derived units and constants; note that *amount of substance* is a base unit in SI, like length and time:

| | | |
|---------------------------------------------|---------------|-----------------------------------------------------------------|
| mol | (a base unit) | mole, unit of <i>amount of substance</i> |
| m | (a base unit) | meter, unit of <i>length</i> |
| s | (a base unit) | second, unit of <i>time</i> |
| $L = 0.001 \cdot m^3$ | | liter (volume) |
| $M = mol \cdot L^{-1}$ | | molarity (concentration of substance) |
| $N_A : mol^{-1} \cong 6.022 \times 10^{23}$ | | Avogadro's number (number of particles per amount of substance) |

For a substance $X: mol$, we write $[X]: M$ for the concentration of X , and $[X]^\bullet: M \cdot s^{-1}$ for the time derivative of the concentration.

A **continuous chemical system** (C, V) is a system of chemical reactions C plus a vector of **initial concentrations** $V_X: M$, one for each species X .

The rates of unary reactions have dimension s^{-1} .

The rates of binary reactions have dimension $M^{-1}s^{-1}$.

(because in both cases the rhs of an ODE should have dimension $M \cdot s^{-1}$).

Relating Concentration to Number of Molecules

For a given volume of solution V , the volumetric factor γ of dimension M^{-1} is:

$$\gamma : M^{-1} = N_A V \quad \text{where } N_A : mol^{-1} \text{ and } V : L$$

$\#X / \gamma : M =$ concentration of X molecules

$\gamma \cdot [X] : 1 =$ total number of X molecules (rounded to an integer).

The Gillespie Conversion

| Discrete Chemistry | Continuous Chemistry | $\gamma = N_A V$ | $:M^{-1}$ |
|-------------------------------|-----------------------------------|-----------------------------|-----------------|
| initial quantities $\#A_0$ | initial concentrations $[A]_0$ | with $[A]_0 = \#A_0/\gamma$ | |
| $A \xrightarrow{r} A'$ | $A \xrightarrow{k} A'$ | with $k = r$ | $:s^{-1}$ |
| $A+B \xrightarrow{r} A'+B'$ | $A+B \xrightarrow{k} A'+B'$ | with $k = r\gamma$ | $:M^{-1}s^{-1}$ |
| $A+A \xrightarrow{r} A'+A''$ | $A+A \xrightarrow{k} A'+A''$ | with $k = r\gamma/2$ | $:M^{-1}s^{-1}$ |

V = interaction volume

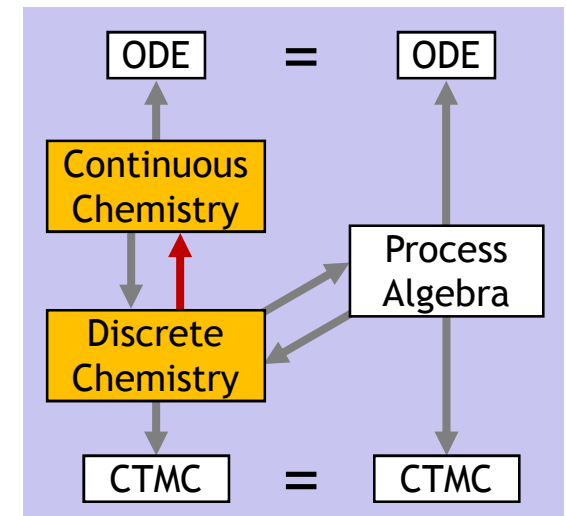
N_A = Avogadro's number

Think $\gamma = 1$

i.e. $V = 1/N_A$

$M = mol \cdot L^{-1}$

molarity (concentration)



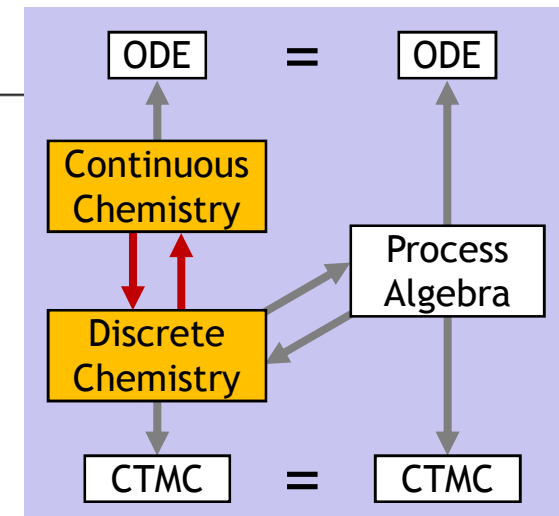
Cont_γ and Disc_γ

4.2-3 Definition: Cont_γ and Disc_γ

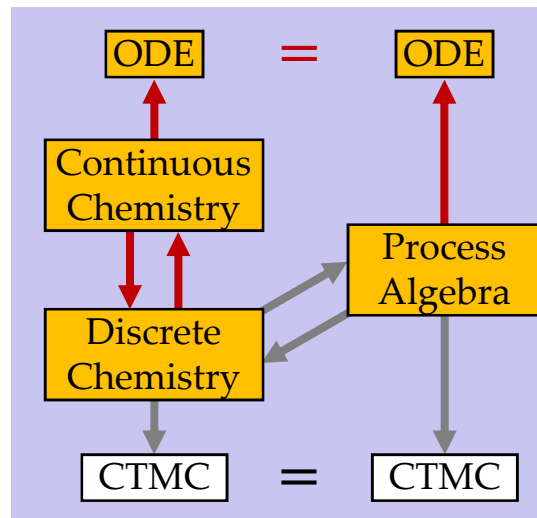
For a volumetric factor $\gamma: M^{-1}$, we define a translation $Cont_\gamma$ from a discrete chemical systems (C,P) , with species X and initial molecule count $\#X_0 = \#X(P)$, to a continuous chemical systems (C,V) with initial concentration $[X]_0 = V_X$. The translation $Disc_\gamma$ is its inverse, up to a rounding error $\lceil \gamma[X]_0 \rceil$ in converting concentrations to molecule counts. Since γ is a global conversion constant, we later usually omit it as a subscript.

| | | | | |
|--------------------------------------|---------------------------|------------------------------------------|------------------|------------------|
| $Cont_\gamma(X \xrightarrow{r} P)$ | $= X \xrightarrow{k} P$ | with $k = r,$ | $r:s^{-1}$ | $k:s^{-1}$ |
| $Cont_\gamma(X+Y \xrightarrow{r} P)$ | $= X+Y \xrightarrow{k} P$ | with $k = r\gamma$ | $r:s^{-1}$ | $k:M^{-1}s^{-1}$ |
| $Cont_\gamma(X+X \xrightarrow{r} P)$ | $= X+X \xrightarrow{k} P$ | with $k = r\gamma/2$ | $r:s^{-1}$ | $k:M^{-1}s^{-1}$ |
| $Cont_\gamma(\#X_0)$ | $= [X]_0$ | with $[X]_0 = \#X_0/\gamma$ | $X_0:mol$ | $[X]_0:M$ |
| $Disc_\gamma(X \xrightarrow{k} P)$ | $= X \xrightarrow{r} P$ | with $r = k,$ | $k:s^{-1}$ | $r:s^{-1}$ |
| $Disc_\gamma(X+Y \xrightarrow{k} P)$ | $= X+Y \xrightarrow{r} P$ | with $r = k/\gamma$ | $k:M^{-1}s^{-1}$ | $r:s^{-1}$ |
| $Disc_\gamma(X+X \xrightarrow{k} P)$ | $= X+X \xrightarrow{r} P$ | with $r = 2k/\gamma$ | $k:M^{-1}s^{-1}$ | $r:s^{-1}$ |
| $Disc_\gamma([X]_0)$ | $= \#X_0$ | with $\#X_0 = \lceil \gamma[X]_0 \rceil$ | $[X]_0:M$ | $X_0:mol$ |

$$Ch_\gamma := Cont_\gamma \circ Ch$$



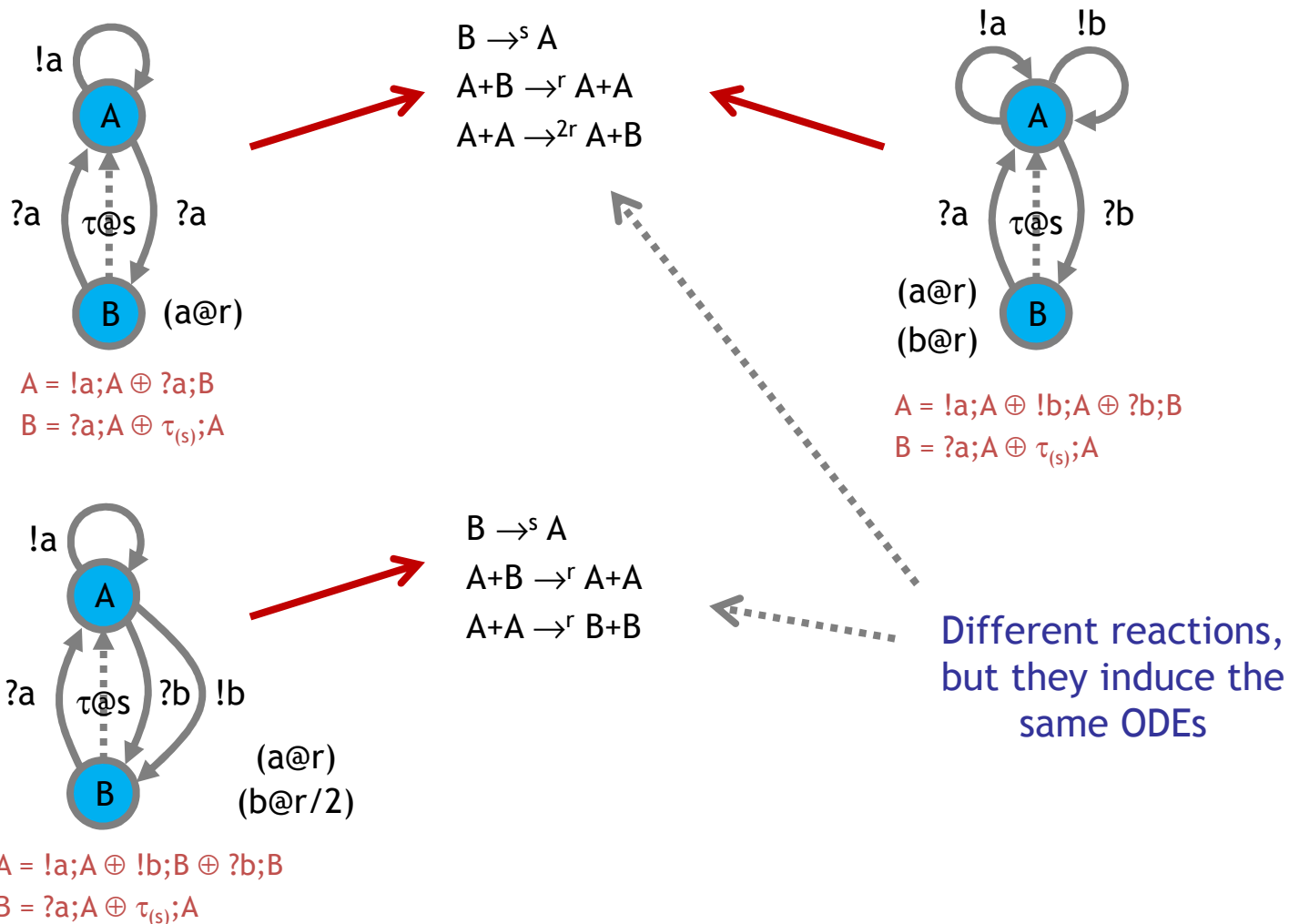
Continuous-State Semantics



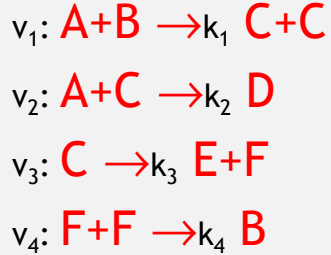
Same Semantics

Could chemistry itself be that semantics?

No: different sets of reactions can have the same behavior!



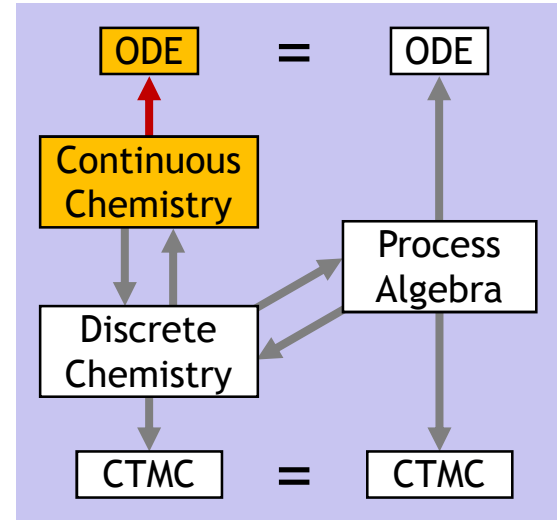
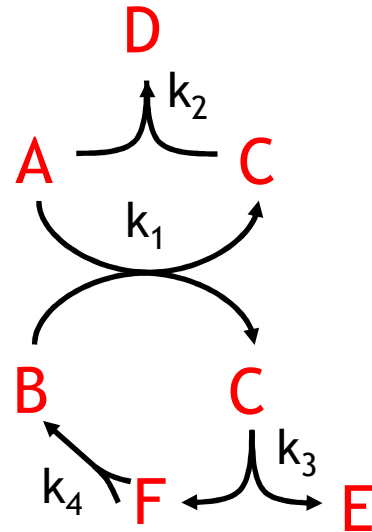
From Reactions to ODEs (Law of Mass Action)



Write the coefficients by columns

Stoichiometric Matrix

| | | reactions | | | | |
|---------|---|-----------|----------------|----------------|----------------|----------------|
| | | N | v ₁ | v ₂ | v ₃ | v ₄ |
| species | A | -1 | -1 | | | |
| | B | -1 | | | | 1 |
| | C | 2 | -1 | -1 | | |
| | D | | 1 | | | |
| | E | | | | 1 | |
| | F | | | | 1 | -2 |
| X | | | | | | |



Quantity changes

Stoichiometric matrix

Rate laws

$$d[X]/dt = N \cdot l$$

$d[A]/dt = -l_1 - l_2$
 $d[B]/dt = -l_1 + l_4$
 $d[C]/dt = 2l_1 - l_2 - l_3$
 $d[D]/dt = l_2$
 $d[E]/dt = l_3$
 $d[F]/dt = l_3 - 2l_4$

Read the concentration changes from the rows

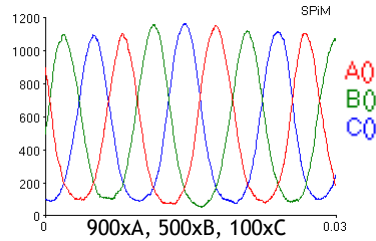
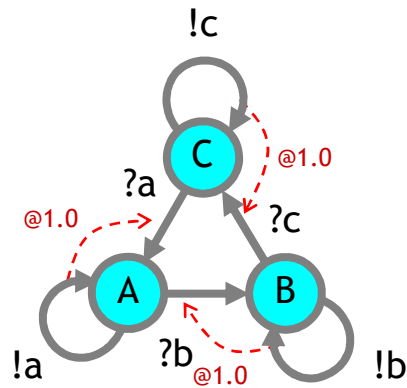
E.g. $d[A]/dt = -k_1[A][B] - k_2[A][C]$

Set a rate law for each reaction (Degradation/Hetero/Homeo)

| l | |
|-------|-------------|
| l_1 | $k_1[A][B]$ |
| l_2 | $k_2[A][C]$ |
| l_3 | $k_3[C]$ |
| l_4 | $k_4[F]^2$ |

X: chemical species
[-]: quantity of molecules
l: rate laws
k: kinetic parameters
N: stoichiometric matrix

From Processes to ODEs via Chemistry!



```
directive sample 0.03 1000
directive plot A(); B(); C()
```

```
new a@1.0:chan new b@1.0:chan new
c@1.0:chan
let A() = do !a;A() or ?b; B()
and B() = do !b;B() or ?c; C()
and C() = do !c;C() or ?a; A()
```

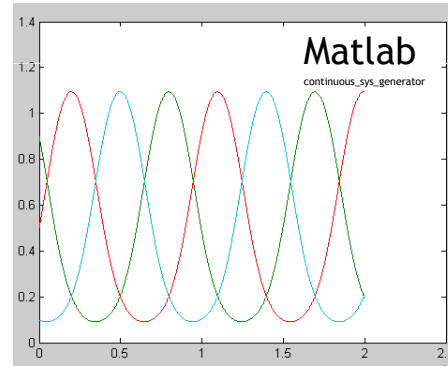
```
run (900 of A() | 500 of B() | 100 of C())
```

$A = !a_{(s)}; A \oplus ?b_{(s)}; B$
 $B = !b_{(s)}; B \oplus ?c_{(s)}; C$
 $C = !c_{(s)}; C \oplus ?a_{(s)}; A$

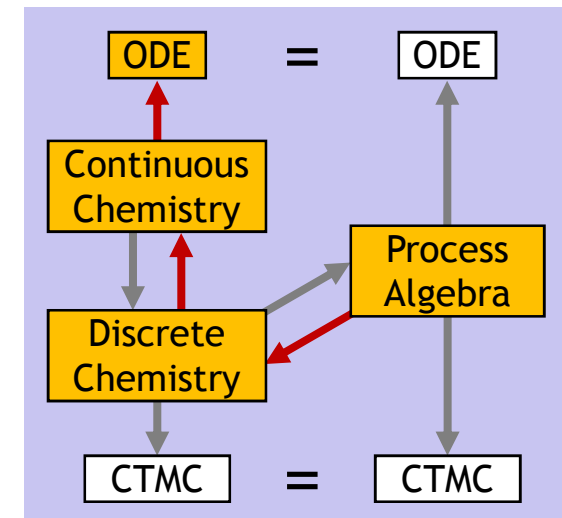
$A+B \xrightarrow{s} B+B$
 $B+C \xrightarrow{s} C+C$
 $C+A \xrightarrow{s} A+A$

$d[A]/dt = -s[A][B] + s[C][A]$
 $d[B]/dt = -s[B][C] + s[A][B]$
 $d[C]/dt = -s[C][A] + s[B][C]$

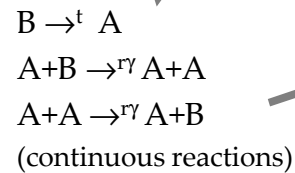
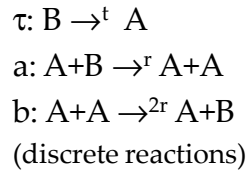
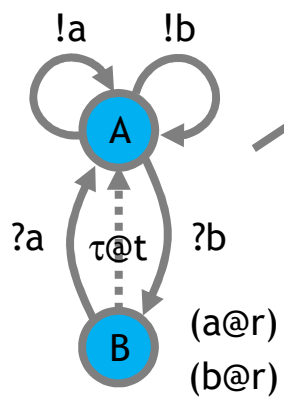
$(\gamma = 1)$



```
interval/step [0:0.001:20.0]
(A) dx1/dt = - x1*x2 + x3*x1 0.9
(B) dx2/dt = - x2*x3 + x1*x2 0.5
(C) dx3/dt = - x3*x1 + x2*x3 0.1
```



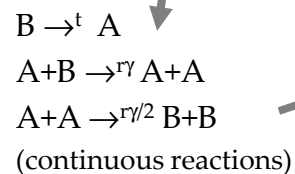
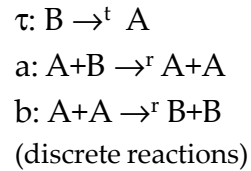
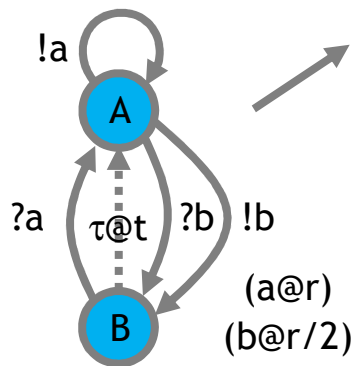
From Processes to ODEs via Chemistry!



lose 1A at rate $r\gamma$

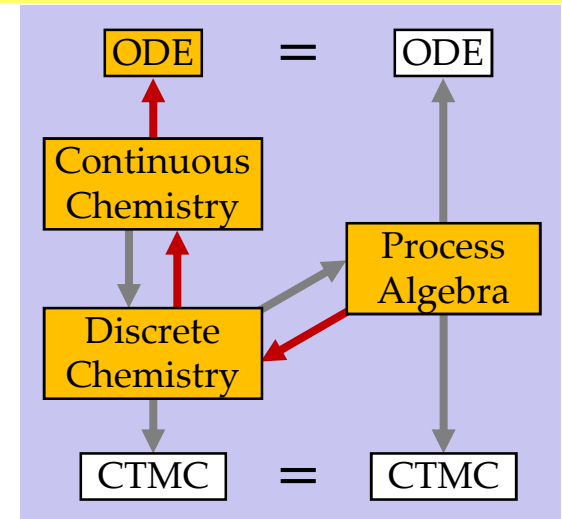
$$\begin{aligned}
 d[A]/dt &= t[B] + r\gamma[A][B] - r\gamma[A]^2 \\
 d[B]/dt &= -t[B] - r\gamma[A][B] + r\gamma[A]^2
 \end{aligned}$$

Different chemistry but same ODEs, hence equivalent automata



lose 2A at rate $r\gamma/2$

$$\begin{aligned}
 d[A]/dt &= t[B] + r\gamma[A][B] - r\gamma[A]^2 \\
 d[B]/dt &= -t[B] - r\gamma[A][B] + r\gamma[A]^2
 \end{aligned}$$



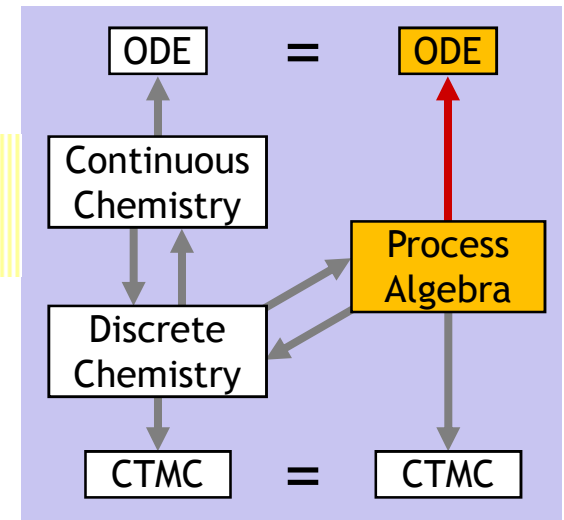
Processes Rate Equation

Process Rate Equation for Reagents E in volume γ

$$d[X]/dt = (\sum(Y \in E) \text{Accr}_E(Y, X) \cdot [Y]) - \text{Depl}_E(X) \cdot [X]$$

for all $X \in E$

“The change in process concentration (!!) for X at time t is:
 the sum over all possible (kinds of) processes Y of:
 the concentration at time t of Y
 times the accretion from Y to X
 minus the concentration at time t of X
 times the depletion of X to some other Y”



$\text{Depl}_E(X) =$

$$\begin{aligned} & \sum(i: E.X.i=\tau_{(r)}; P) r + \\ & \sum(i: E.X.i=?a_{(r)}; P) r\gamma \cdot \text{OutsOn}_E(a) + \\ & \sum(i: E.X.i=!a_{(r)}; P) r\gamma \cdot \text{InsOn}_E(a) \end{aligned}$$

$\text{Accr}_E(Y, X) =$

$$\begin{aligned} & \sum(i: E.Y.i=t_{(r)}; P) \#X(P) \cdot r + \\ & \sum(i: E.Y.i=?a_{(r)}; P) \#X(P) \cdot r\gamma \cdot \text{OutsOn}_E(a) + \\ & \sum(i: E.Y.i=!a_{(r)}; P) \#X(P) \cdot r\gamma \cdot \text{InsOn}_E(a) \end{aligned}$$

$\text{InsOn}_E(a) = \sum(Y \in E) \#\{Y.i \mid E.Y.i=?a_{(r)}; P\} \cdot [Y]$

$\text{OutsOn}_E(a) = \sum(Y \in E) \#\{Y.i \mid E.Y.i=!a_{(r)}; P\} \cdot [Y]$

$$X = \tau_{(r)}; 0 \quad \rightarrow \quad d[X]/dt = -r[X]$$

$$\begin{aligned} X = ?a_{(r)}; 0 & \quad \rightarrow \quad d[X]/dt = -r\gamma[X][Y] \\ Y = !a_{(r)}; 0 & \quad \rightarrow \quad d[Y]/dt = -r\gamma[X][Y] \end{aligned}$$

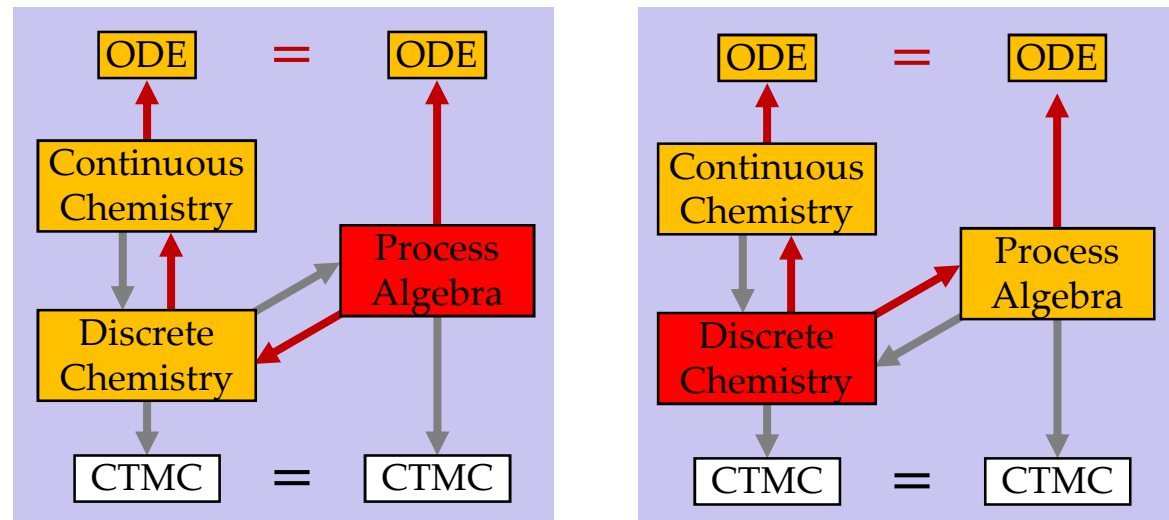
$$\begin{aligned} X = ?a_{(r)}; 0 & \quad \rightarrow \quad d[X]/dt = -2r\gamma[X]^2 \\ & \oplus !a_{(r)}; 0 \end{aligned}$$

Continuous State Equivalence

- Def: \approx is equivalence of polynomials over the field of reals.

- Thm: $E \approx \text{Cont}(\text{Ch}(E))$

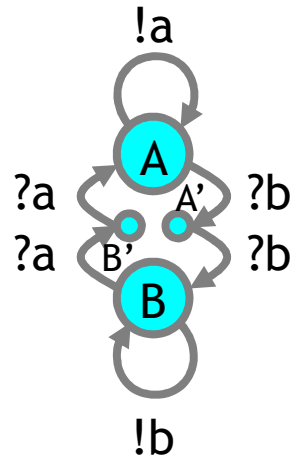
- Thm: $\text{Cont}(C) \approx \text{Pi}(C)$



- For each E there is an $E' \approx E$ that is detangled ($E' = \text{Pi}(\text{Ch}(E))$)
- For each E in automata form there is an $E' \approx E$ that is detangled and in automata form ($E' = \text{Detangle}(E)$).

Exercise 2

Q: What does this do?



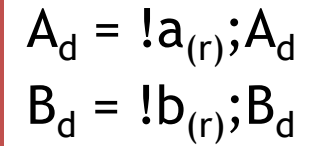
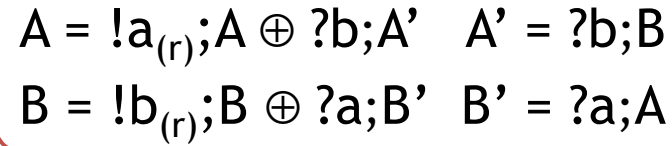
```

new a@1.0(chan)
new b@1.0(chan)

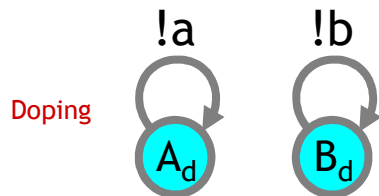
let Ga() = do !a; Ga() or !b; Gb()
and Gb() = do !b; Gb() or !a; Ga()

let Da() = !a; Da()
and Db() = !b; Db()

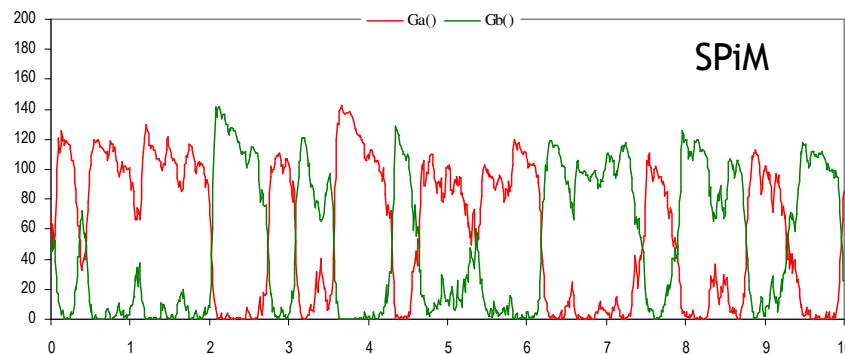
run 100 of (Ga() | Gb())
run 1 of (Da() | Db())
    
```



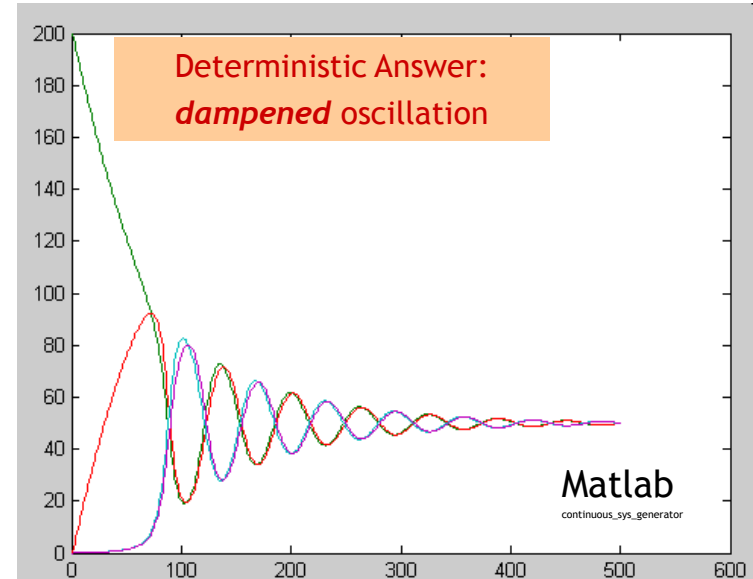
Derive the ODEs from these “Hysteric Groupies” automata. Either by going through the chemical reactions and the Law of Mass Action (easier), or directly from the Process Rate Equation.



Stochastic Answer:
robust quasi-oscillation



ODE predicts dampened oscillation, while the stochastic system keeps oscillating at max level.





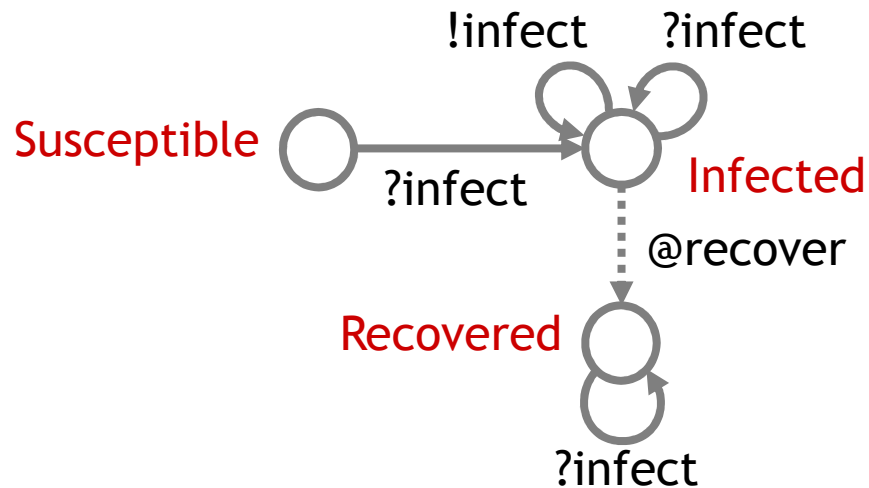
Epidemics

Non-Chemical Mass Action

Kermack, W. O. and McKendrick, A. G. "A Contribution to the Mathematical Theory of Epidemics." *Proc. Roy. Soc. Lond. A* 115, 700-721, 1927.

<http://mathworld.wolfram.com/Kermack-McKendrickModel.html>

Epidemics



```

directive sample 500.0 1000
directive plot Recovered(); Susceptible(); Infected()

new infect @0.001:chan()
val recover = 0.03

let Recovered() =
  ?infect; Recovered()

and Susceptible() =
  ?infect; Infected()

and Infected() =
  do !infect; Infected()
  or ?infect; Infected()
  or delay@recover; Recovered()

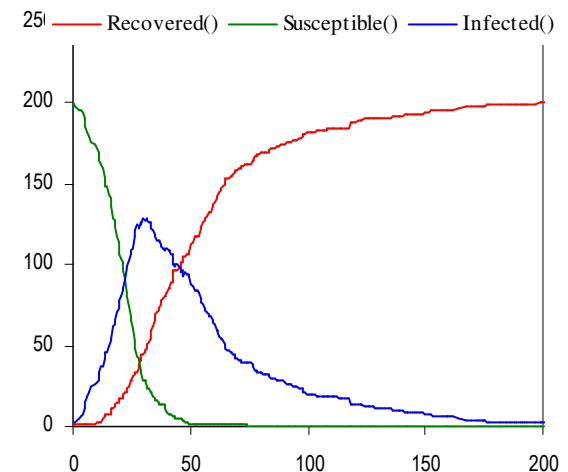
run (200 of Susceptible() | 2 of Infected())
  
```

Developing the Use of Process Algebra in the Derivation and Analysis of Mathematical Models of Infectious Disease

R. Norman and C. Shankland

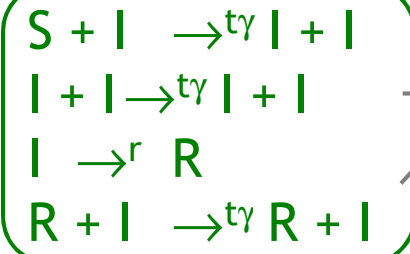
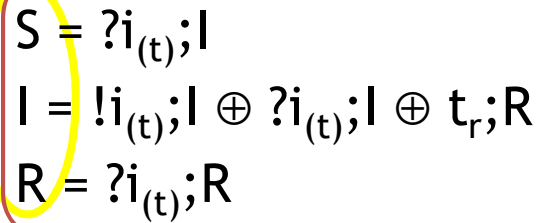
Department of Computing Science and Mathematics, University of Stirling, UK.
 {ces,ran}@cs.stir.ac.uk

Abstract. We introduce a series of descriptions of disease spread using the process algebra WSCCS and compare the derived mean field equations with the traditional ordinary differential equation model. Even the preliminary work presented here brings to light interesting theoretical questions about the “best” way to defined the model.



ODEs

Differentiating Processes!



“useless” reactions

$$\frac{d[S]}{dt} = -\tau\gamma[S][I]$$

$$\frac{d[I]}{dt} = \tau\gamma[S][I] - r[I]$$

$$\frac{d[R]}{dt} = r[I]$$

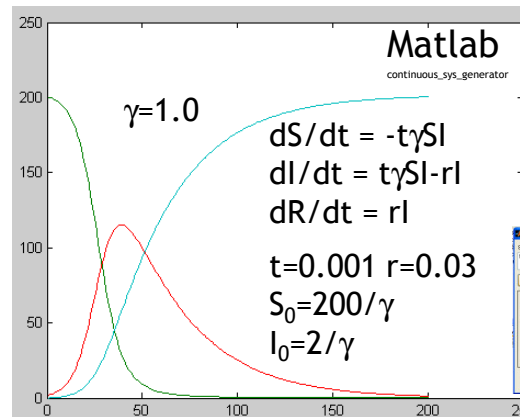
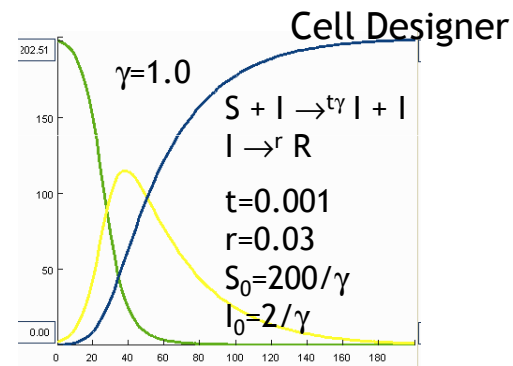
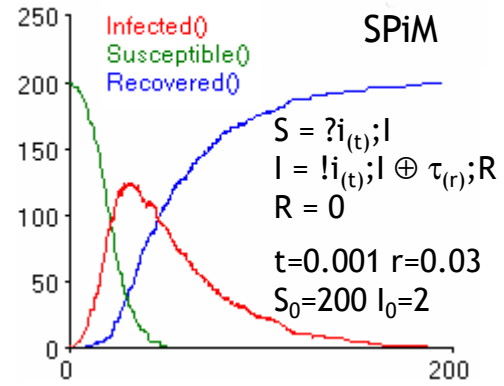
Automata produce the standard ODEs!

$$\frac{dS}{dt} = -aIS$$

$$\frac{dI}{dt} = aIS - bI$$

$$\frac{dR}{dt} = bI$$

(the Kermack-McKendrick, or SIR model)



```

new infect @0.001:chan()
val recover = 0.03

let Recovered() =
?Infect: Recovered()

and Susceptible() =
?Infect: Infected()

and Infected() =
do !infect; Infected()
or ?Infect; Infected()
or delay@recover; Recovered()

run (200 of Susceptible() | 2 of Infected())
    
```

```

% Cell Designer generated code
% This code is generated by Cell Designer
% and is not intended to be modified.
% It is a MATLAB script that simulates the
% model defined in the Cell Designer
% interface.

% Parameters
gamma = 1.0;
tau = 0.001;
r = 0.03;
S0 = 200/gamma;
I0 = 2/gamma;

% Initial conditions
S = S0;
I = I0;
R = 0;

% Simulation
t = 0;
while t < 200
    % Compute derivatives
    dSdt = -tau*gamma*S*I;
    dIdt = tau*gamma*S*I - r*I;
    dRdt = r*I;

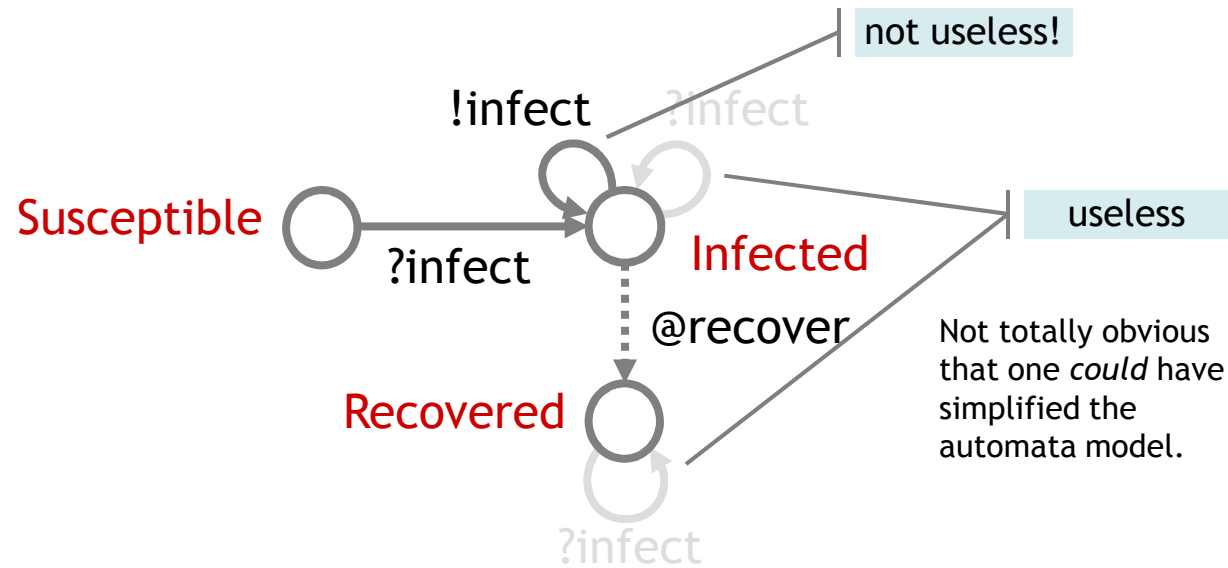
    % Update variables
    S = S + dSdt*dt;
    I = I + dIdt*dt;
    R = R + dRdt*dt;

    % Plot
    plot(t, S, 'g');
    plot(t, I, 'y');
    plot(t, R, 'b');

    % Pause
    pause(0.01);

    % Increment time
    t = t + dt;
end
    
```

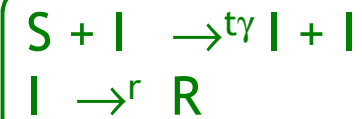
Simplified Model



$$S = ?i_{(t)}; I$$

$$I = !i_{(t)}; I \oplus \tau_r; R$$

$$R = 0$$



$$\frac{d[S]}{dt} = -\tau\gamma[S][I]$$

$$\frac{d[I]}{dt} = \tau\gamma[S][I] - r[I]$$

$$\frac{d[R]}{dt} = r[I]$$

Same ODE, hence equivalent automata models.

```
directive sample 500:0 1000
directive plot Recovered(); Susceptible(); Infected()
```

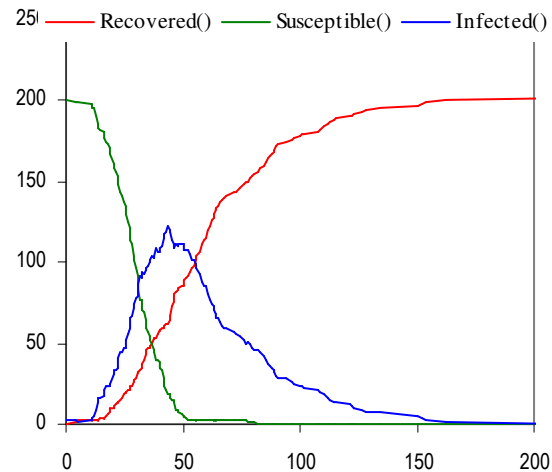
```
new infect @0.001:chan()
val recover = 0.03

let Recovered() =
()

and Susceptible() =
?infect; Infected()

and Infected() =
do !infect; Infected()
or delay@recover; Recovered()

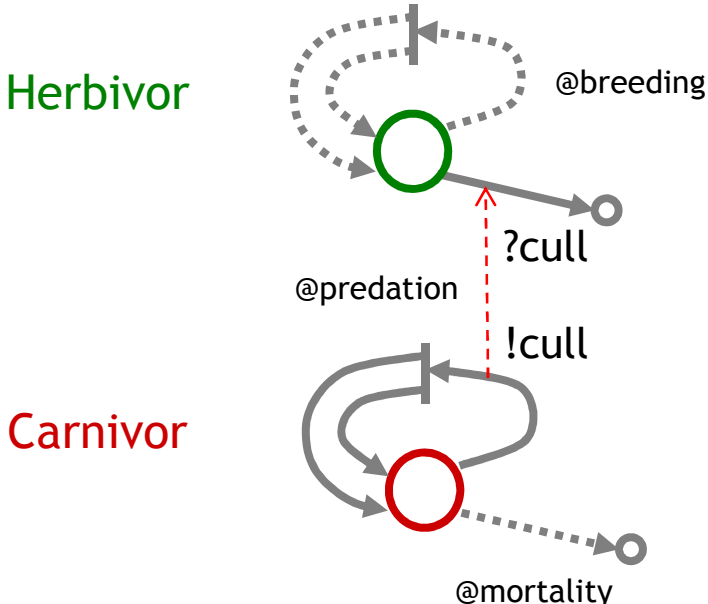
run (200 of Susceptible() | 2 of Infected())
```



Lotka-Volterra

Unbounded Systems

Predator-Prey



```

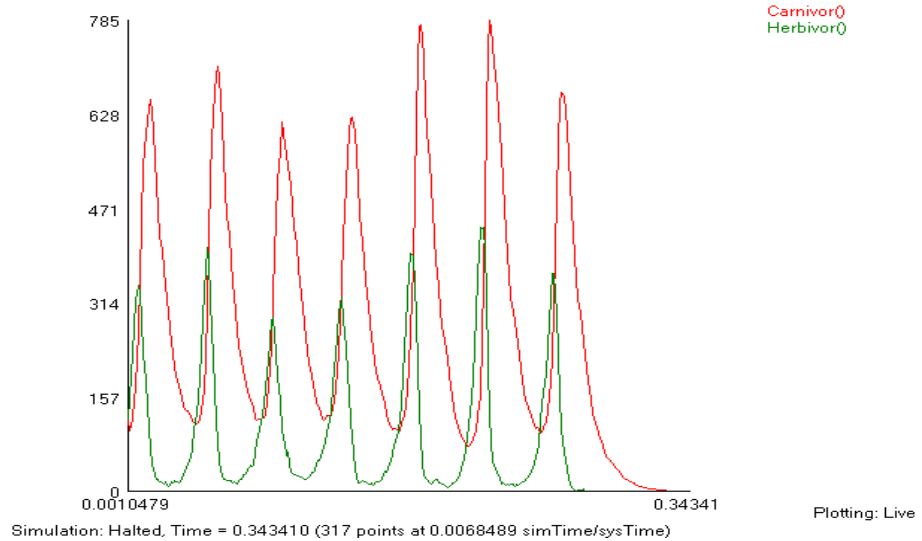
directive sample 1.0 1000
directive plot Carnivor(); Herbivor()

val mortality = 100.0
val breeding = 300.0
val predation = 1.0
new cull @predation:chan()

let Herbivor() =
  do delay@breeding; (Herbivor() | Herbivor())
  or ?cull; ()

and Carnivor() =
  do delay@mortality; ()
  or !cull; (Carnivor() | Carnivor())

run 100 of Herbivor()
run 100 of Carnivor()
  
```



An unbounded state system!

Lotka-Volterra in Matlab

$H = \tau_b; (H|H) \oplus ?c_{(p)}; 0$
 $C = \tau_m; 0 \oplus !c_{(p)}; (C|C)$
 $\#H_0, \#C_0$

$H \xrightarrow{b} H + H$
 $C \xrightarrow{m} 0$
 $H + C \xrightarrow{p\gamma} C + C$
 $[H]_0 = \#H_0/\gamma$
 $[C]_0 = \#C_0/\gamma$

$d[H]/dt = b[H] - p\gamma[H][C]$
 $d[C]/dt = -m[C] + p\gamma[H][C]$
 $[H]_0 = \#H_0/\gamma$
 $[C]_0 = \#C_0/\gamma$

$m=100.0$
 $b=300.0$
 $p=1.0$
 $\gamma=1.0$
 $\#H_0 = 100$
 $\#C_0 = 100$

```

directive sample 0.35 1000
directive plot Carnivor(); Herbivor()
    
```

```

val mortality = 100.0
val breeding = 300.0
val predation = 1.0
new cull @predation:chan()

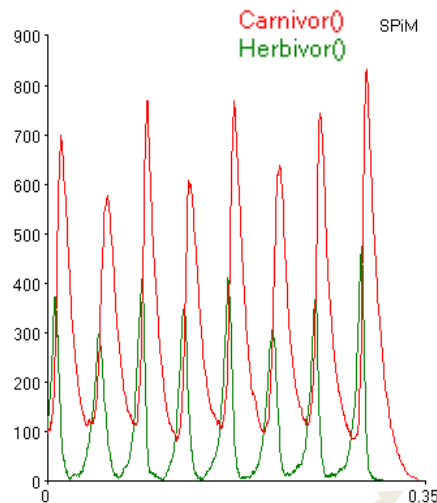
let Herbivor() =
do delay@breeding; (Herbivor() | Herbivor())
or ?cull; ()
    
```

```

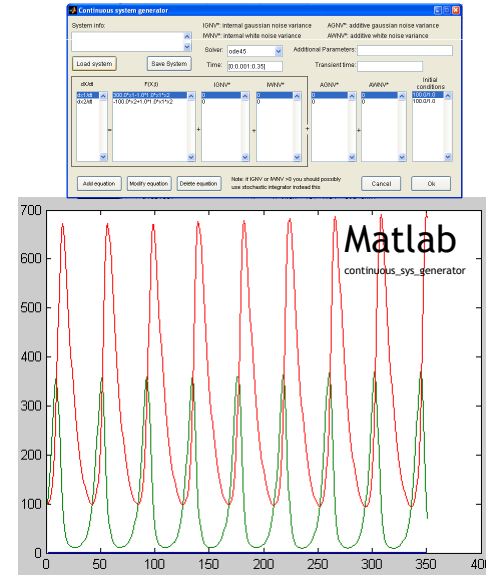
and Carnivor() =
do delay@mortality; ()
or !cull; (Carnivor() | Carnivor())
    
```

```

run 100 of Herbivor()
run 100 of Carnivor()
    
```



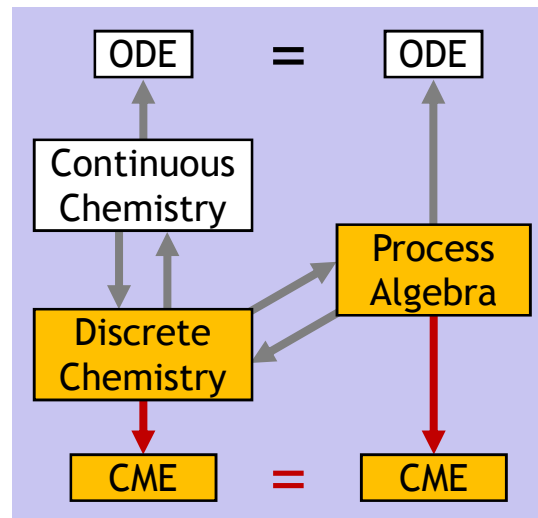
Extinction



No extinction

Which one is the "right prediction"?

Master Equation Semantics



Chemical Master Equation

Chemical Master Equation for a chemical system C

$$\frac{\partial \text{pr}(s,t)}{\partial t} = \sum_{i \in 1..M} a_i(s-v_i) \cdot \text{pr}(s-v_i, t) - a_i(s) \cdot \text{pr}(s,t) \quad \text{for all } s \in \text{States}(C)$$

Reactions

Propensity

“The change of probability at time t of a state is:
 the sum over all possible (kinds of) reactions of:
 the probability at time t of each state leading to this one
 times the propensity of that reaction in that state
 minus the probability at time t of the current state
 times the propensity of each reaction in the current state”

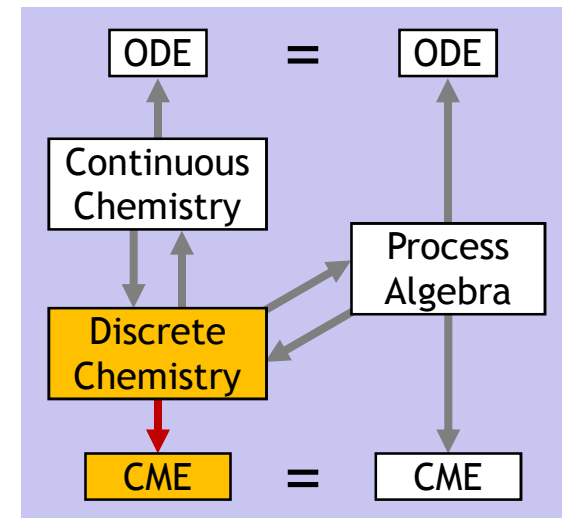
$s \in 1..N \rightarrow \text{Nat}$ is a *state* of the system with N chemical species

$\text{pr}(s,t) = \text{Pr}\{\chi(t)=s \mid \chi(0)=s_0\}$ is the conditional probability of the system χ being in state s at time t given that it was in state s_0 at time 0.

There are $1..M$ chemical reactions.

v_i is the state change caused by reaction i (as a difference)

$a_i(s) = c_i \cdot h_i(r)$ is the *propensity* of reaction i in state s , defined by a base reaction rate and a state-dependent count of the distinct combinations of reagents. (It depends on the kind of reactions.)



Process Algebra Master Equation

Process Master Equation for a system of reagents E

$$\frac{\partial \text{pr}(r,t)}{\partial t} = \sum_{i \in \mathcal{S}} a_i(r-v_i) \cdot \text{pr}(r-v_i,t) - a_i(r) \cdot \text{pr}(r,t) \quad \text{for all } r \in \text{States}(E)$$

Interactions

Propensity

“The change of probability at time t of a state is:
 the sum over all possible (kinds of) interactions of:
 the probability at time t of each state leading to this one
 times the propensity of that interaction in that state
 minus the probability at time t of the current state
 times the propensity of each interaction in the current state”

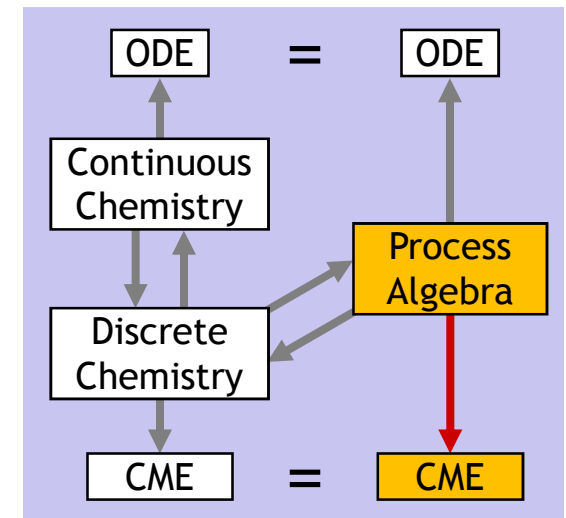
$r \in \text{species}(E) \rightarrow \text{Nat}$ is a *state* of the system

$\text{pr}(r,t) = \Pr\{\chi(t)=r \mid \chi(0)=r_0\}$ is the conditional probability of the system χ being in state r at time t given that it was in state r_0 at time 0.

\mathcal{S} is the finite set of *possible interactions* arising from a set of reagents E.
 (All τ and all $?a/!a$ pairs in E)

v_i is the state change caused by interaction i (as a difference)

$a_i(r) = r_i \cdot h_i(r)$ is the *propensity* of interaction i in state r , defined by a base rate of interaction and a state-dependent count of the distinct combinations of reagents. (It depends on the kind of interaction.)



... details

Process Master Equation for Reagents E

$$\frac{\partial \text{pr}(r,t)}{\partial t} = \sum_{i \in \mathcal{S}} a_i(r-v_i) \cdot \text{pr}(r-v_i, t) - a_i(r) \cdot \text{pr}(r, t) \quad \text{for all } r \in \text{States}(E)$$

$\text{pr}(p, t) = \Pr\{S(t)=p \mid S(0)=p_0\}$ is the conditional probability of the system being in state p (a multiset of molecules) at time t given that it was in state p_0 at time 0.

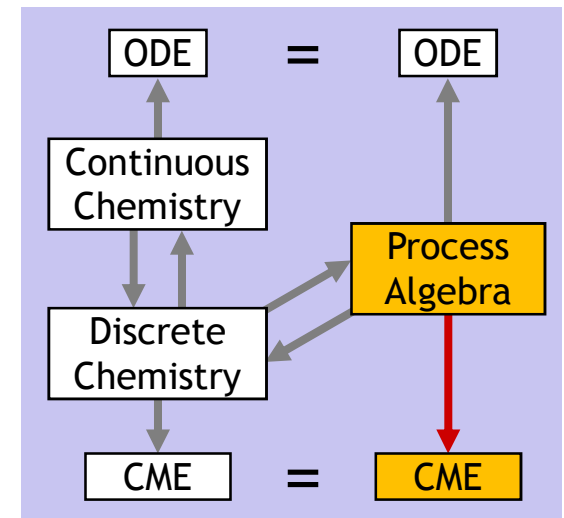
$\mathcal{S} = \{\{X.i\} \text{ s.t. } E.X.i = \tau_{(r)}; Q\} \cup \{\{X.i, Y.j\} \text{ s.t. } E.X.i = ?n_{(r)}; Q \text{ and } E.Y.j = !n_{(r)}; R\}$ is the set of possible interactions in E

v_i is the *state change* caused by an interaction $i \in \mathcal{S}$.

$$\begin{aligned} v_i &= -X+Q && \text{if } i = \{X.i\} \text{ s.t. } E.X.i = \tau_{(r)}; Q \\ v_i &= -X-Y+Q+R && \text{if } i = \{X.i, Y.j\} \text{ s.t. } E.X.i = ?n_{(r)}; Q \text{ and } E.Y.j = !n_{(r)}; R \end{aligned}$$

a_i is the *propensity* of interaction i in state p . Here $p^{\#X}$ is the number of X in p .

$$\begin{aligned} a_i(p) &= r \cdot p^{\#X} && \text{if } i = \{X.i\} \text{ s.t. } E.X.i = \tau_{(r)}; Q \\ a_i(p) &= r \cdot p^{\#X} \cdot p^{\#Y} && \text{if } i = \{X.i, Y.j\} \text{ s.t. } X \neq Y \text{ and } E.X.i = ?a_{(r)}; Q \text{ and } E.Y.j = !a_{(r)}; R \\ a_i(p) &= r \cdot p^{\#X} \cdot (p^{\#X}-1) && \text{if } i = \{X.i, X.j\} \text{ s.t. } E.X.i = ?a_{(r)}; Q \text{ and } E.X.j = !a_{(r)}; R \end{aligned}$$

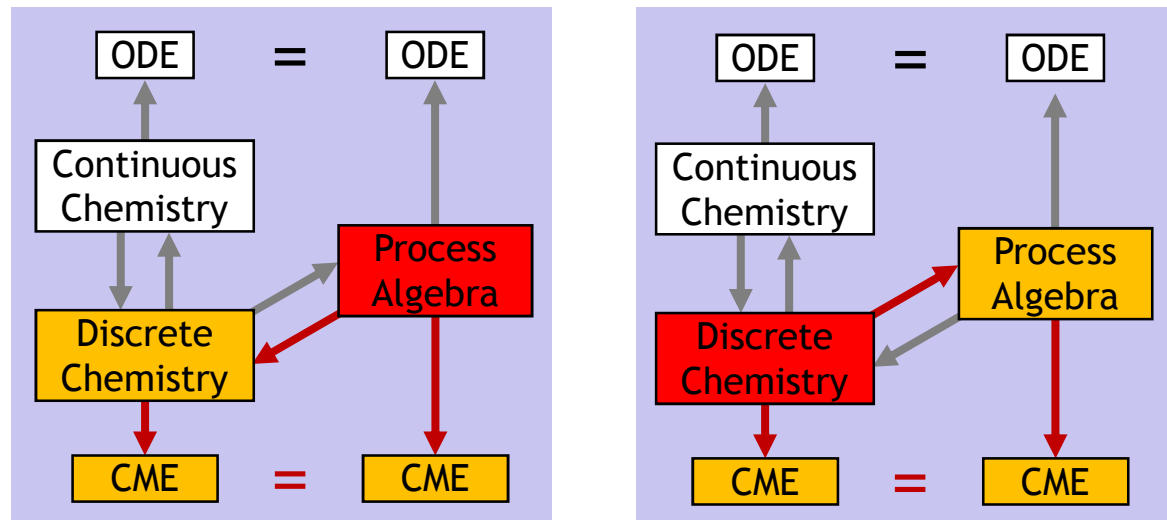


Equivalence of Master Equations

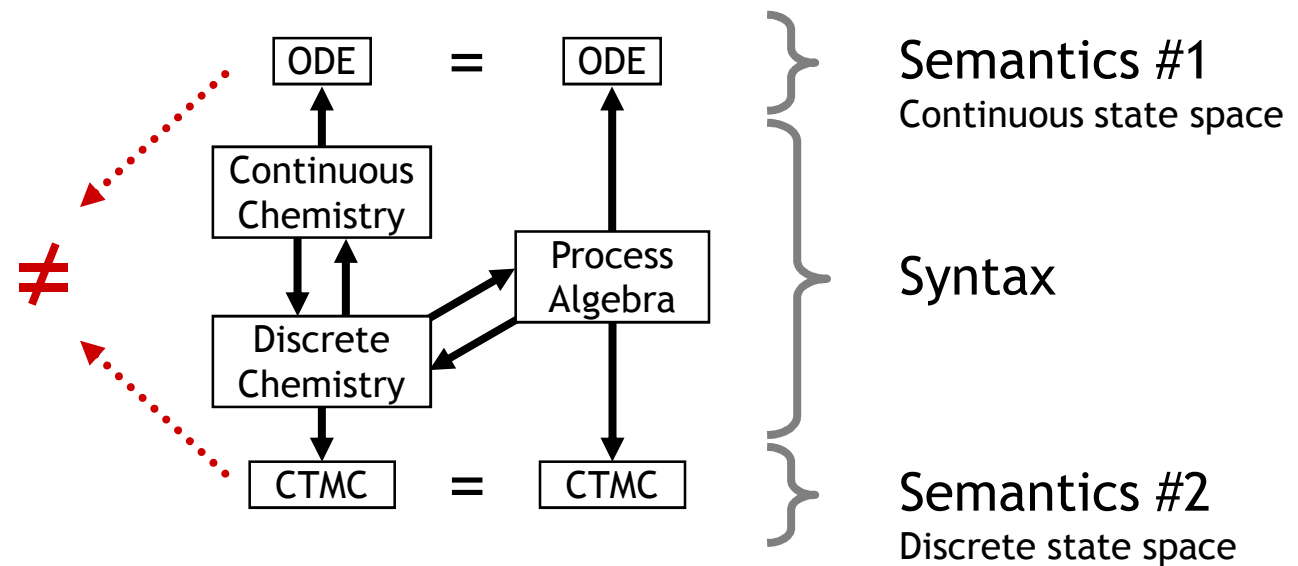
- Def: \approx is equivalence of derived Master Equations (they are identical).

- Thm: $E \approx \text{Ch}(E)$

- Thm: $C \approx \text{Pi}(C)$



GMA \neq CME



Processes to GMA Directly

Process Rate Equation for Reagents E in volume γ

$$d[X]/dt = (\sum(Y \in E) \text{Accr}_E(Y, X) \cdot [Y]) - \text{Depl}_E(X) \cdot [X]$$

for all $X \in E$

“The change in process concentration (!!) for X at time t is:
 the sum over all possible (kinds of) processes Y of:
 the concentration at time t of Y
 times the accretion from Y to X
 minus the concentration at time t of X
 times the depletion of X to some other Y”

$\text{Depl}_E(X) =$

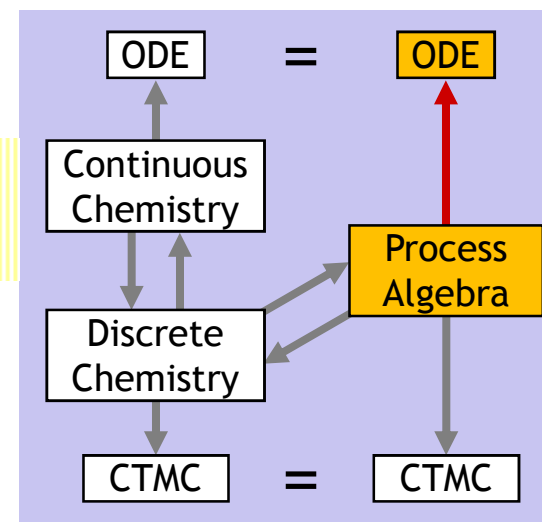
$$\begin{aligned} & \sum(i: E.X.i=\tau_{(r)}; P) r + \\ & \sum(i: E.X.i=?a_{(r)}; P) r\gamma \cdot \text{OutsOn}_E(a) + \\ & \sum(i: E.X.i=!a_{(r)}; P) r\gamma \cdot \text{InsOn}_E(a) \end{aligned}$$

$\text{Accr}_E(Y, X) =$

$$\begin{aligned} & \sum(i: E.Y.i=t_{(r)}; P) \#X(P) \cdot r + \\ & \sum(i: E.Y.i=?a_{(r)}; P) \#X(P) \cdot r\gamma \cdot \text{OutsOn}_E(a) + \\ & \sum(i: E.Y.i=!a_{(r)}; P) \#X(P) \cdot r\gamma \cdot \text{InsOn}_E(a) \end{aligned}$$

$\text{InsOn}_E(a) = \sum(Y \in E) \#\{Y.i \mid E.Y.i=?a_{(r)}; P\} \cdot [Y]$

$\text{OutsOn}_E(a) = \sum(Y \in E) \#\{Y.i \mid E.Y.i=!a_{(r)}; P\} \cdot [Y]$



$$X = \tau_{(r)}; 0 \quad \rightarrow \quad d[X]/dt = -r[X]$$

$$\begin{aligned} X = ?a_{(r)}; 0 & \rightarrow d[X]/dt = -r\gamma[X][Y] \\ Y = !a_{(r)}; 0 & \rightarrow d[Y]/dt = -r\gamma[X][Y] \end{aligned}$$

$$\begin{aligned} X = ?a_{(r)}; 0 & \rightarrow d[X]/dt = -2r\gamma[X]^2 \\ & \oplus !a_{(r)}; 0 \end{aligned}$$

Process Algebra Master Equation

Process Master Equation for a system of reagents E

$$\frac{\partial \text{pr}(r,t)}{\partial t} = \sum_{i \in \mathcal{S}} a_i(r-v_i) \cdot \text{pr}(r-v_i,t) - a_i(r) \cdot \text{pr}(r,t) \quad \text{for all } r \in \text{States}(E)$$

Interactions

Propensity

“The change of probability at time t of a state is:
 the sum over all possible (kinds of) interactions of:
 the probability at time t of each state leading to this one
 times the propensity of that interaction in that state
 minus the probability at time t of the current state
 times the propensity of each interaction in the current state”

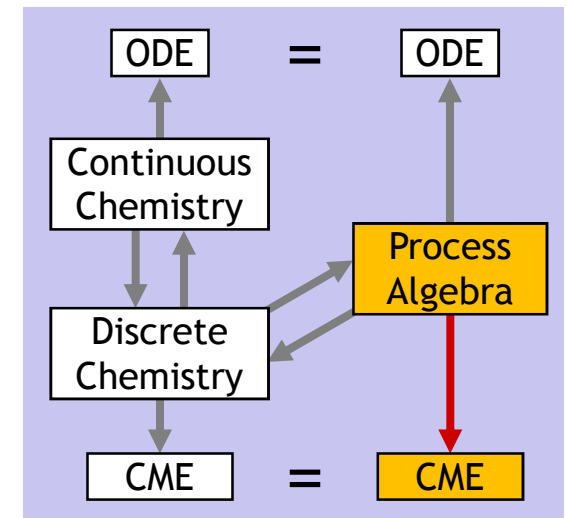
$r \in \text{species}(E) \rightarrow \text{Nat}$ is a *state* of the system

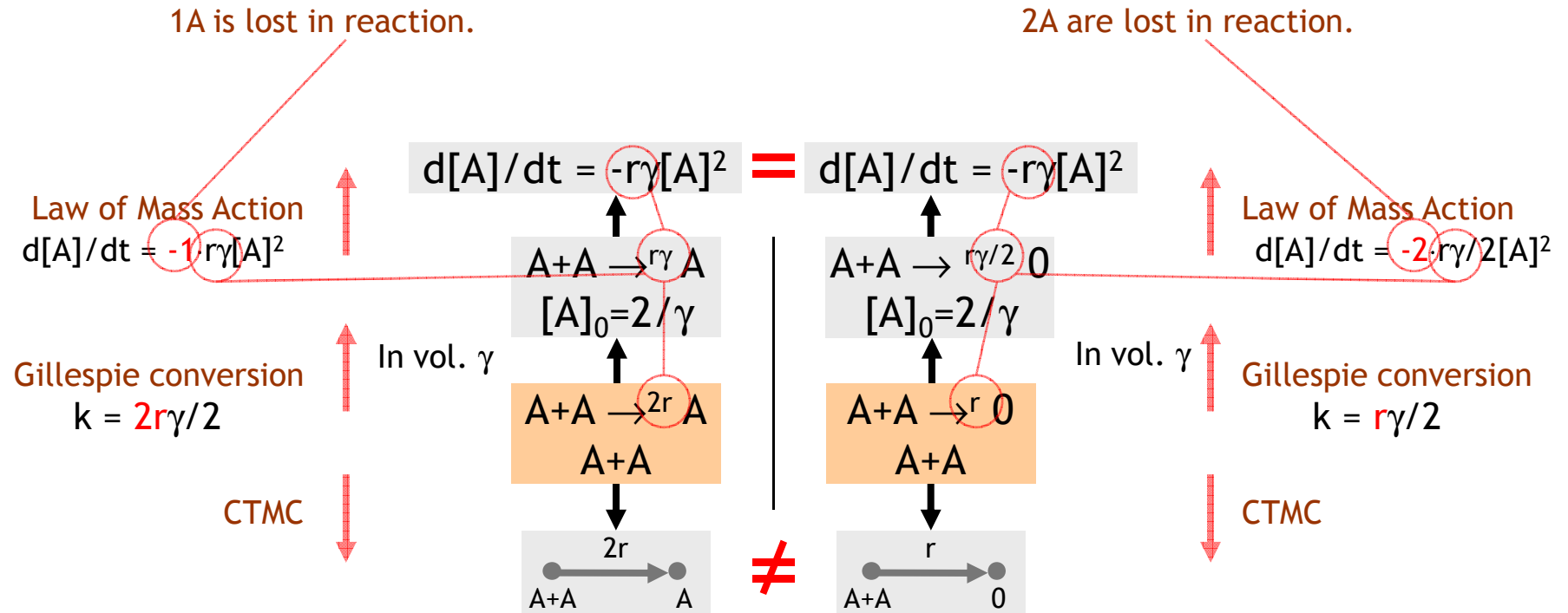
$\text{pr}(r,t) = \Pr\{\chi(t)=r \mid \chi(0)=r_0\}$ is the conditional probability of the system χ being in state r at time t given that it was in state r_0 at time 0.

\mathcal{S} is the finite set of *possible interactions* arising from a set of reagents E.
 (All τ and all $?a/!a$ pairs in E)

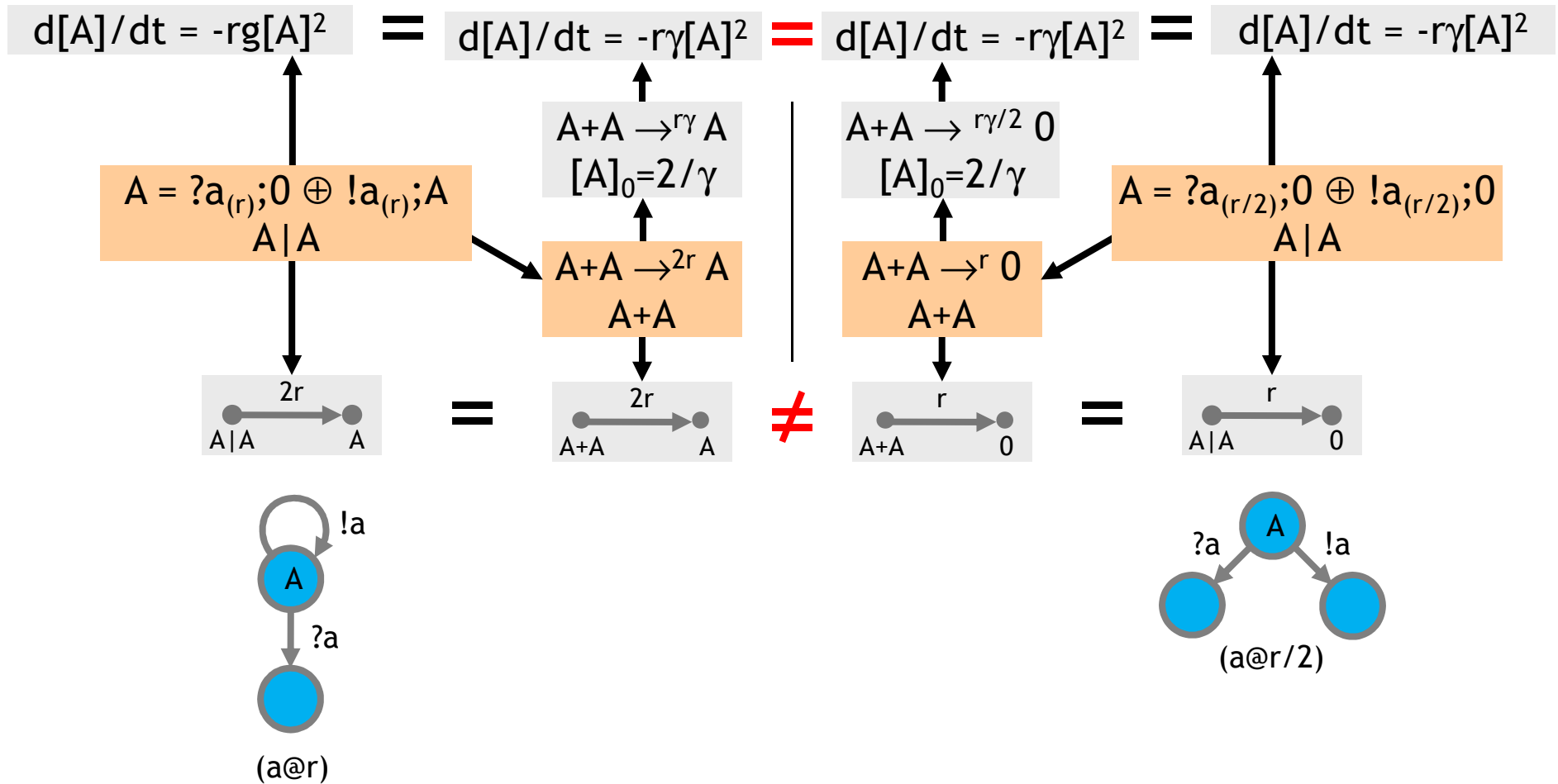
v_i is the state change caused by interaction i (as a difference)

$a_i(r) = r_i \cdot h_i(r)$ is the *propensity* of interaction i in state r , defined by a base rate of interaction and a state-dependent count of the distinct combinations of reagents. (It depends on the kind of interaction.)

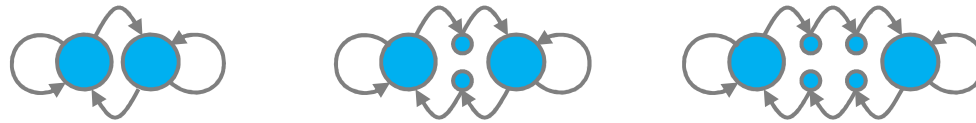




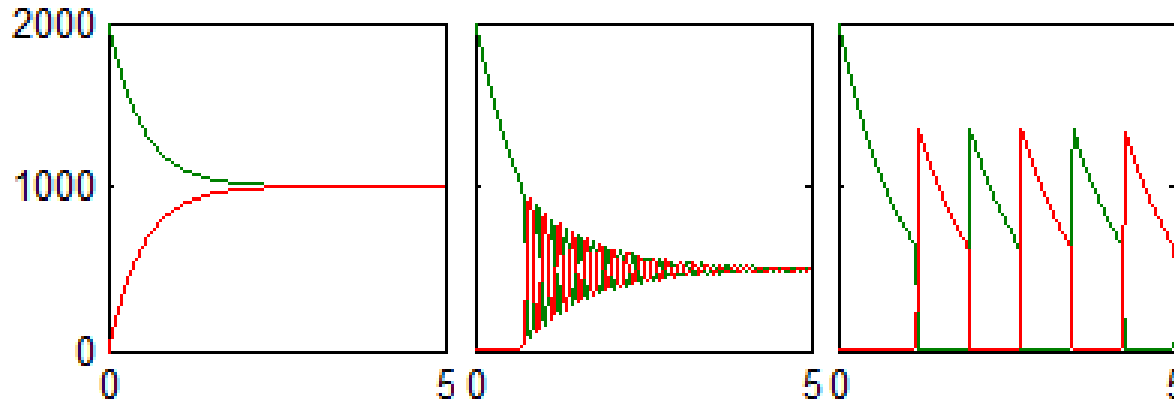
(For conservation of mass, consider instead $A+A \rightarrow^{2r} A+B$ vs. $A+A \rightarrow^r B+B$)



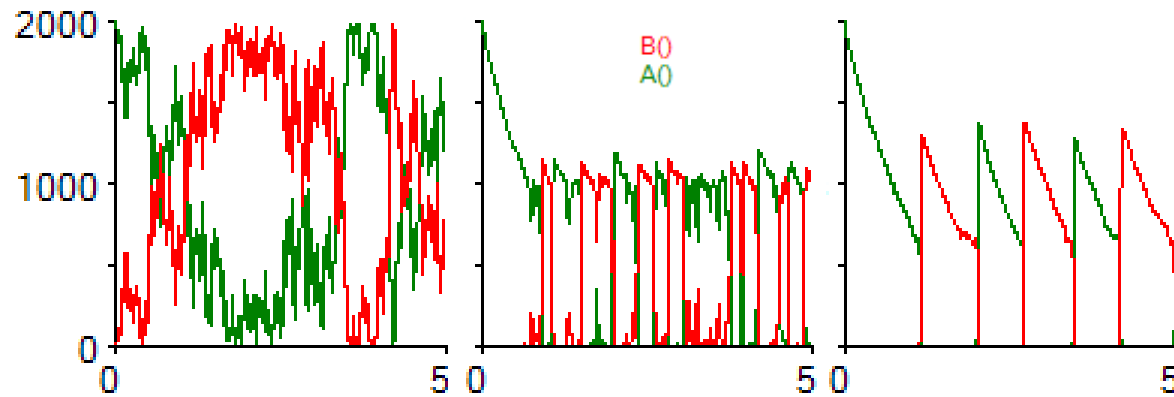
Continuous vs. Discrete Groupies



(all with doping)



Matlab



SPiM

$2000 \times A, 0 \times B, 1 \times A_d, 1 \times B_d, r = 1.0$

```
directive sample 5.0 1000
directive plot B; A;
new a@1.0(chan)
new b@1.0(chan)
let A() = do Ia; A() or 7b; B()
and B() = do Ib; B() or 7a; Ia; A()
let Ad() = Ia; Ad()
and Bd() = Ib; Bd()
run 2000 of A()
run 1 of (Ad() | Bd())
```

```
directive sample 5.0 1000
directive plot B; A;
new a@1.0(chan)
new b@1.0(chan)
let A() = do Ia; A() or 7b; B()
and B() = do Ib; B() or 7a; Ia; A()
let Ad() = Ia; Ad()
and Bd() = Ib; Bd()
run 2000 of A()
run 1 of (Ad() | Bd())
```

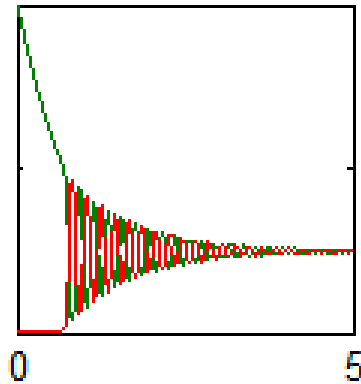
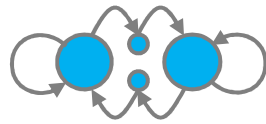
```
directive sample 5.0 1000
directive plot B; A;
new a@1.0(chan)
new b@1.0(chan)
let A() = do Ia; A() or 7b; B()
and B() = do Ib; B() or 7a; Ia; A()
let Ad() = Ia; Ad()
and Bd() = Ib; Bd()
run 2000 of A()
run 1 of (Ad() | Bd())
```

```
Grroupe ODEs - Grroupe.mat
[0:0.001:5.0] r=1.0 k=1.0
A dx1/dt = (a1-x2), 2000.0
B dx2/dt = (x1-x2), 0.0
```

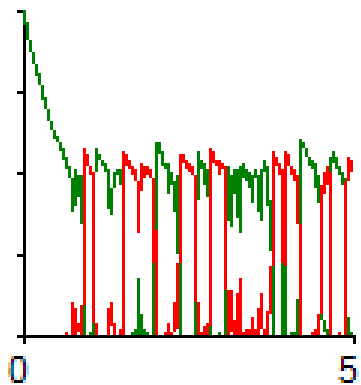
```
Grroupe ODEs - Grroupe Hysteric 1.mat
[0:0.001:5.0] r=1.0 k=1.0
A dx1/dt = x1^4 - x2^2 + x1 + x6, 2000.0
A' dx2/dt = x1^2 - x2^2 + x2, 0.0
B dx3/dt = x2^2 - x1^2 + x3 + x2, 0.0
B' dx4/dt = x1^2 - x3^2 + x4 + x3 + x4, 0.0
```

```
Grroupe ODEs - Grroupe Hysteric 2.mat
[0:0.001:5.0] r=1.0 k=1.0
A dx1/dt = x1^4 - x2^2 + x1 + x6, 2000.0
A' dx2/dt = x1^2 - x2^2 + x2, 0.0
A'' dx3/dt = x1^2 - x2^2 + x3 + x2, 0.0
B dx3/dt = x2^2 - x1^2 + x3 + x5, 0.0
B' dx4/dt = x1^2 - x3^2 + x4 + x3 + x4, 0.0
B'' dx5/dt = x1^2 - x4^2 + x5 + x4 + x6, 0.0
```

Scientific Predictions



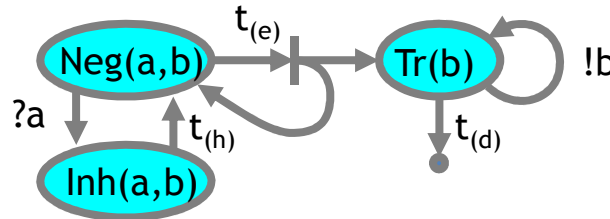
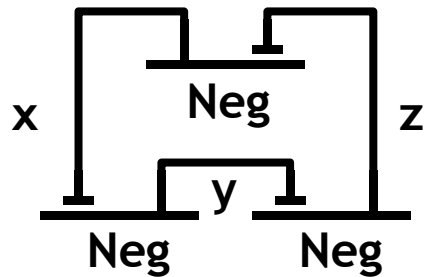
After a while, all 4 states are almost equally occupied.



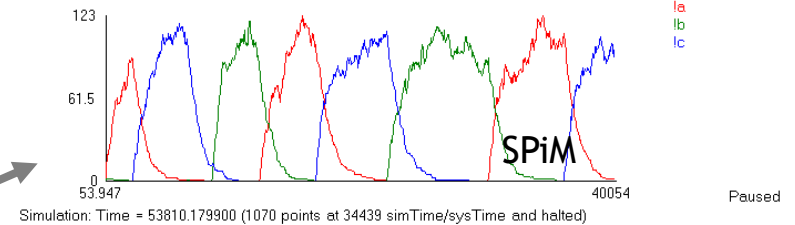
The 4 states are almost never equally occupied.

And Yet It Moves

The Repressilator



A fine stochastic oscillator over a wide range of parameters.



Parametric representation

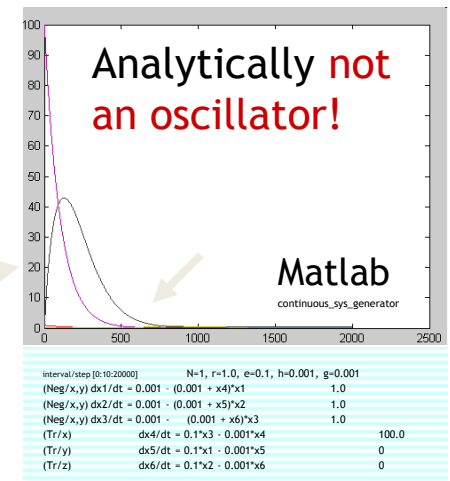
$Neg(a,b) = ?a; Inh(a,b) \oplus \tau_e; (Tr(b) | Neg(a,b))$
 $Inh(a,b) = \tau_h; Neg(a,b)$
 $Tr(b) = !b; Tr(b) \oplus \tau_g; 0$
 $Neg(x_{(r)},y_{(r)}) | Neg(y_{(r)},z_{(r)}) | Neg(z_{(r)},x_{(r)})$

$Neg/x,y \xrightarrow{e} Tr/y + Neg/x,y$
 $Neg/y,z \xrightarrow{e} Tr/z + Neg/y,z$
 $Neg/z,x \xrightarrow{e} Tr/x + Neg/z,x$
 $Tr/x + Neg/x,y \xrightarrow{r} Tr/x + Inh/x,y$
 $Tr/y + Neg/y,z \xrightarrow{r} Tr/y + Inh/y,z$
 $Tr/z + Neg/z,x \xrightarrow{r} Tr/z + Inh/z,x$
 $Inh/x,y \xrightarrow{h} Neg/x,y$
 $Inh/y,z \xrightarrow{h} Neg/y,z$
 $Inh/z,x \xrightarrow{h} Neg/z,x$
 $Tr/x \xrightarrow{g} 0$
 $Tr/y \xrightarrow{g} 0$
 $Tr/z \xrightarrow{g} 0$
 $Neg/x,y + Neg/y,z + Neg/z,x$

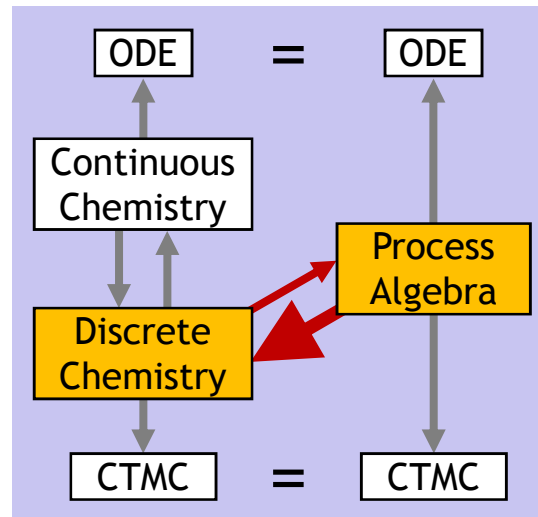
$d[Neg/x,y]/dt = -r[Tr/x][Neg/x,y] + h[Inh/x,y]$
 $d[Neg/y,z]/dt = -r[Tr/y][Neg/y,z] + h[Inh/y,z]$
 $d[Neg/z,x]/dt = -r[Tr/z][Neg/z,x] + h[Inh/z,x]$
 $d[Inh/x,y]/dt = r[Tr/x][Neg/x,y] - h[Inh/x,y]$
 $d[Inh/y,z]/dt = r[Tr/y][Neg/y,z] - h[Inh/y,z]$
 $d[Inh/z,x]/dt = r[Tr/z][Neg/z,x] - h[Inh/z,x]$
 $d[Tr/x]/dt = e[Neg/z,x] - g[Tr/x]$
 $d[Tr/y]/dt = e[Neg/x,y] - g[Tr/y]$
 $d[Tr/z]/dt = e[Neg/y,z] - g[Tr/z]$

simplifying (N is the quantity of each of the 3 gates)

$d[Neg/x,y]/dt = hN - (h+r[Tr/x])[Neg/x,y]$
 $d[Neg/y,z]/dt = hN - (h+r[Tr/y])[Neg/y,z]$
 $d[Neg/z,x]/dt = hN - (h+r[Tr/z])[Neg/z,x]$
 $d[Tr/x]/dt = e[Neg/z,x] - g[Tr/x]$
 $d[Tr/y]/dt = e[Neg/x,y] - g[Tr/y]$
 $d[Tr/z]/dt = e[Neg/y,z] - g[Tr/z]$



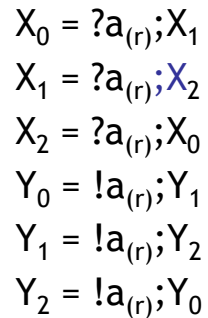
Model Compactness



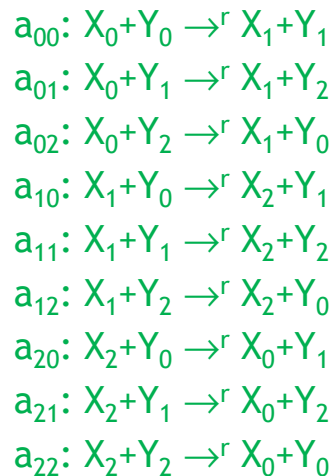
n² Scaling Problems

- E_n has 2n variables (nodes) and 2n terms (arcs).
- Ch(E_n) has 2n species and n² reactions.
- The stoichiometric matrix has size 2n · n² = 2n³.
- The ODEs have 2n variables and 2n(n+n) = 4n² terms
(number of variables times number of accretions plus depletions when sums are distributed)

E₃



Ch(E₃)

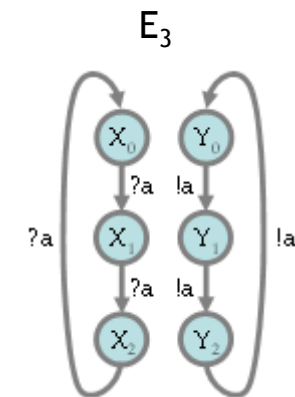


StoichiometricMatrix(Ch(E₃))

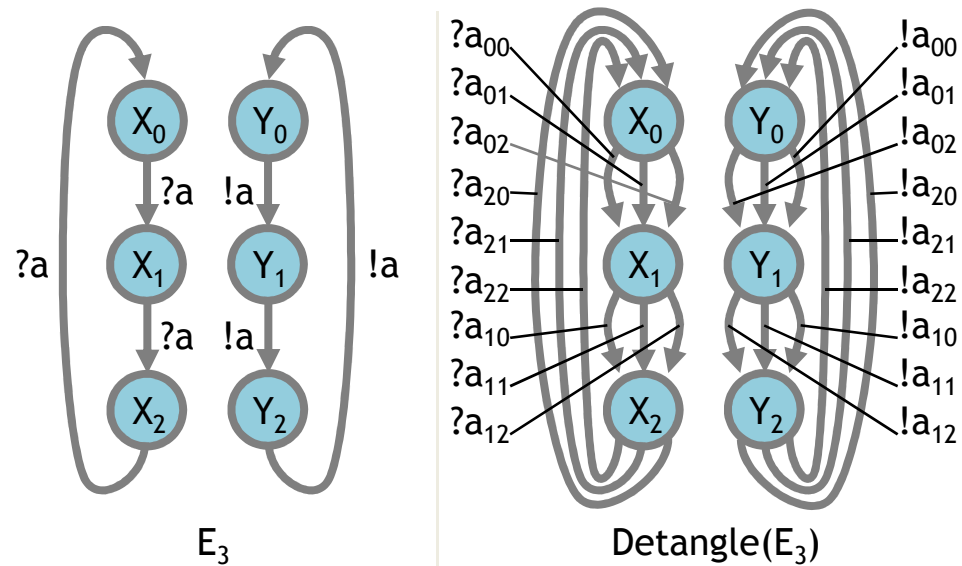
| | a ₀₀ | a ₀₁ | a ₀₂ | a ₁₀ | a ₁₁ | a ₁₂ | a ₂₀ | a ₂₁ | a ₂₂ |
|----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| X ₀ | -1 | -1 | -1 | | | | +1 | +1 | +1 |
| X ₁ | +1 | +1 | +1 | -1 | -1 | -1 | | | |
| X ₂ | | | | +1 | +1 | +1 | -1 | -1 | -1 |
| Y ₀ | -1 | | +1 | -1 | | +1 | -1 | | +1 |
| Y ₁ | +1 | -1 | | +1 | -1 | | +1 | -1 | |
| Y ₂ | | +1 | -1 | | +1 | -1 | | +1 | -1 |

ODE(E₃)

$$\begin{aligned} d[X_0]/dt &= -r[X_0][Y_0] - r[X_0][Y_1] - r[X_0][Y_2] + r[X_2][Y_0] + r[X_2][Y_1] + r[X_2][Y_2] \\ d[X_1]/dt &= -r[X_1][Y_0] - r[X_1][Y_1] - r[X_1][Y_2] + r[X_0][Y_0] + r[X_0][Y_1] + r[X_0][Y_2] \\ d[X_2]/dt &= -r[X_2][Y_0] - r[X_2][Y_1] - r[X_2][Y_2] + r[X_1][Y_0] + r[X_1][Y_1] + r[X_1][Y_2] \\ d[Y_0]/dt &= -r[X_0][Y_0] - r[X_1][Y_0] - r[X_2][Y_0] + r[X_0][Y_2] + r[X_1][Y_2] + r[X_2][Y_2] \\ d[Y_1]/dt &= -r[X_0][Y_1] - r[X_1][Y_1] - r[X_2][Y_1] + r[X_0][Y_0] + r[X_1][Y_0] + r[X_2][Y_0] \\ d[Y_2]/dt &= -r[X_0][Y_2] - r[X_1][Y_2] - r[X_2][Y_2] + r[X_0][Y_1] + r[X_1][Y_1] + r[X_2][Y_1] \end{aligned}$$



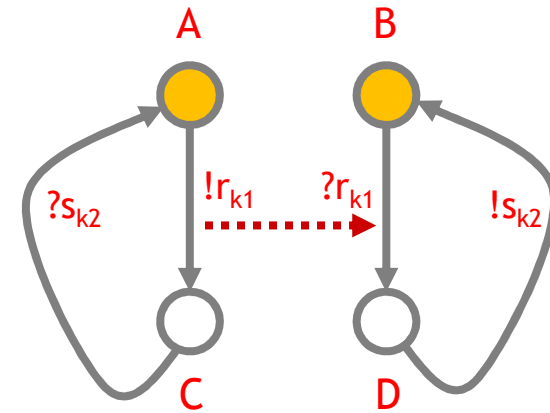
Entangled vs detangled



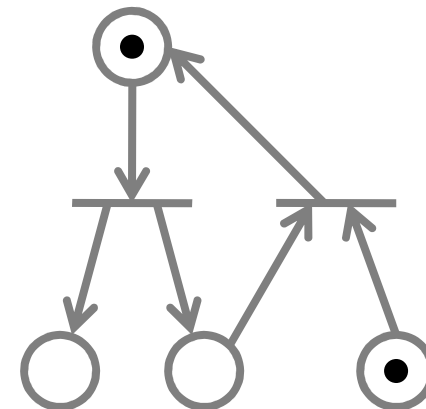
(closely related to $\text{Pi}(\text{Ch}(E_3))$)

Model Maintenance

- Biology (unlike much of chemistry) is combinatorial
 - Biochemical systems have many regular repeated components
 - Components interact and combine in complex combinatorial ways
 - Components have local state
 - A biochemical system is vastly more compact than its potential state space
- One may have to expand the state space during analysis, but must not do it during description
- There is a good way:
 - Describe biochemical systems compositionally
 - Each component with its own state and interactions
 - ... as Nature intended...



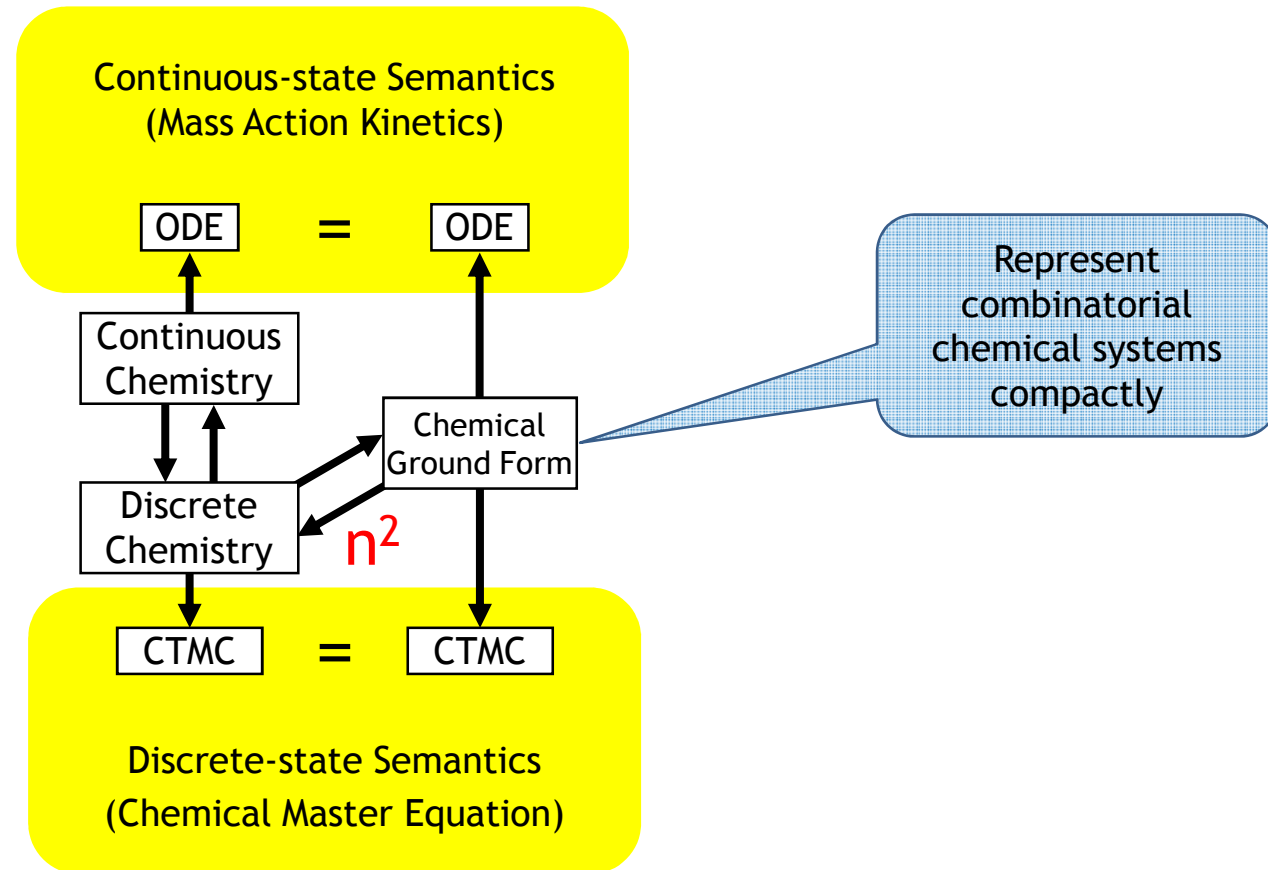
Or



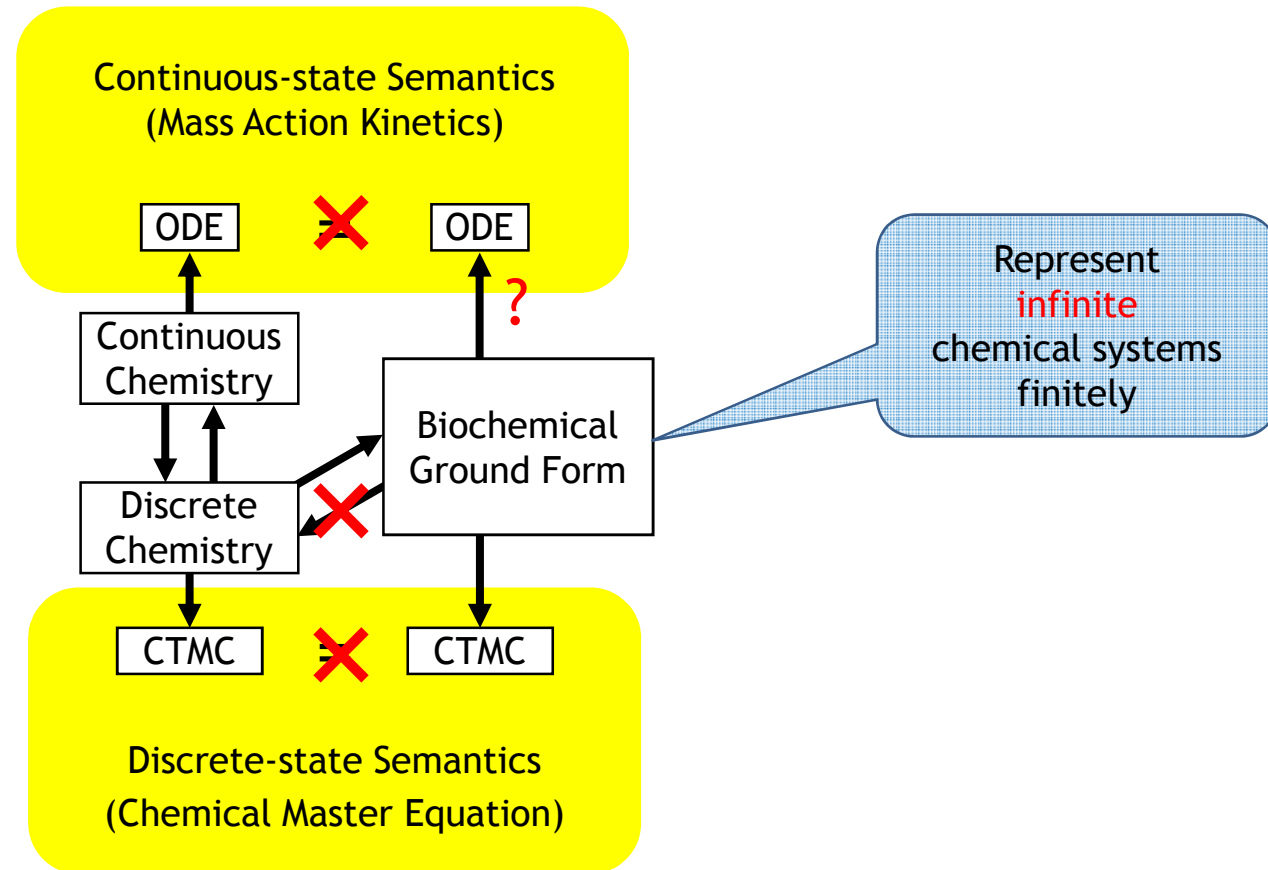
Or ...

Chemistry *and Beyond*

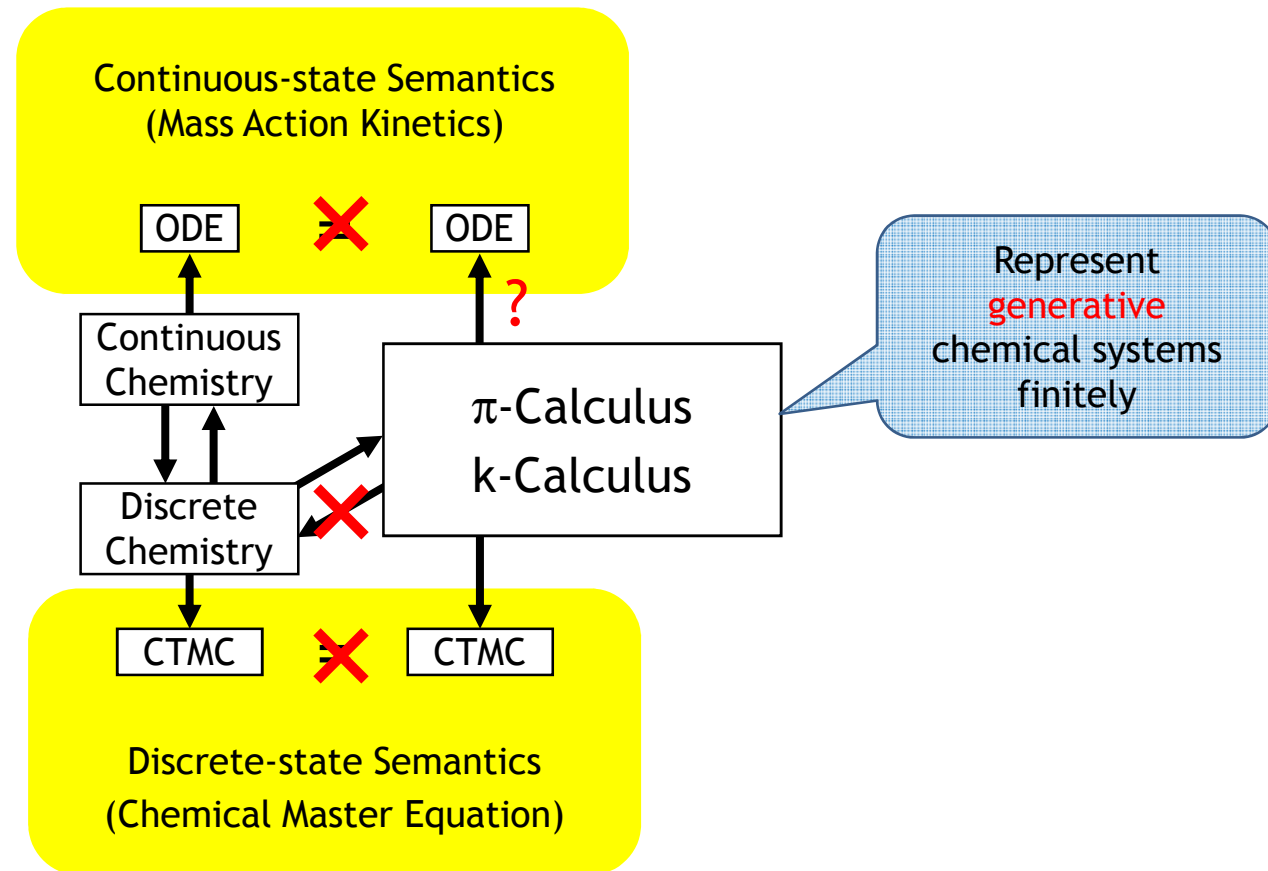
Process Algebra is 'Bigger' than Chemistry



Process Algebra is 'Bigger' than Chemistry



Process Algebra is 'Bigger' than Chemistry



Conclusions

Conclusions

- **Process Algebra**
 - An extension of automata theory to populations of interacting automata
 - Modeling the behavior of individuals in an arbitrary environment
 - Compositionality (combining models by juxtaposition)
- **Connections between modeling approaches**
 - Connecting the **discrete/concurrent/stochastic/molecular** approach
 - to the **continuous/sequential/deterministic/population** approach
- **Connecting syntax with semantics**
 - **Syntax** = model presentation (equations/programs/diagrams/blobs etc.)
 - **Semantics** = state space (generated by the syntax)
- **Ultimately, connections between analysis techniques**
 - We need (and sometimes have) good semantic techniques to analyze state spaces (e.g. calculus, but also increasingly modelchecking)
 - But we need equally good syntactic techniques to structure complex models (e.g. compositionality) and analyze them (e.g. process algebra)
- **A bright future for Computer Science and Logic in modern Biology**
 - Biology needs good analysis techniques for discrete systems analysis (modal logics, modelchecking, causality analysis, abstract interpretation, ...)

