## SYNBIOTIC 4th meeting

# Formal reduction for rule-based models 

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## Joint-work with...



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## Overview

1. Context and motivations
2. Handmade ODEs
3. Abstract interpretation framework
4. Kappa
5. Concrete semantics
6. Abstract semantics
7. Conclusion

## Signalling Pathways



Eikuch, 2007

## Pathway maps



Oda, Matsuoka, Funahashi, Kitano, Molecular Systems Biology, 2005

## Differential models

$$
\left\{\begin{array}{l}
\frac{d x_{1}}{d t}=-k_{1} \cdot x_{1} \cdot x_{2}+k_{-1} \cdot x_{3} \\
\frac{d x_{2}}{d t}=-k_{1} \cdot x_{1} \cdot x_{2}+k_{-1} \cdot x_{3} \\
\left.\frac{d x_{3}}{d t}=k_{1} \cdot x_{1} \cdot x_{2}-k_{-1} \cdot x_{3}+2 \cdot k_{2} \cdot x_{3} \cdot x_{3}-k_{-2} \cdot x_{4}\right) \\
\frac{d x_{4}}{d t}=k_{2} \cdot x_{3}^{2}-k_{2} \cdot x_{4}+\frac{v_{4} \cdot x_{5}}{p_{4}+x_{5}}-\left(k_{3} \cdot x_{4}-k_{-3} \cdot x_{5}\right) \\
\frac{d x_{5}}{d t}=\cdots \\
\quad \vdots \\
\frac{d x_{n}}{d t}=-k_{1} \cdot x_{1} \cdot c_{2}+k_{-1} \cdot x_{3}
\end{array}\right.
$$

- do not describe the structure of molecules;
- combinatorial explosion: forces choices that are not principled;
- a nightmare to modify.


## A gap between two worlds

Two levels of description:

1. Databases of proteins interactions in natural language

+ documented and detailed description
+ transparent description
- cannot be interpreted

2. ODE-based models

+ can be integrated
- opaque modelling process, models can hardly be modified
- there are also some scalability issues.


## Rule-based approach

We use site graph rewrite systems


1. The description level matches with both

- the observation level
- and the intervention level
of the biologist.
We can tune the model easily.

2. Model description is very compact.

## Semantics

Several semantics (qualititative and/or quantitative) can be defined.


## Semantics

Several semantics (qualititative and/or quantitative) can be defined.


## Complexity walls

number of instances per molecular species
combinatorial wall $10000^{\begin{array}{c}\text { deterministic } \\ \text { differential } \\ \text { equations }\end{array}} \begin{aligned} & \text { stochastic } \\ & \text { master } \\ & \text { equations }\end{aligned}$

## A breach in the wall(s)?



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## A simple adapter



## A simple adapter



| A , $\emptyset \mathrm{B} \emptyset$ | $A B \emptyset$ | $\mathrm{k}^{\mathrm{AB}}, \mathrm{k}_{\mathrm{d}}^{\mathrm{AB}}$ |
| :---: | :---: | :---: |
| $\mathrm{A}, \emptyset \mathrm{BC} \longleftrightarrow$ | ABC | $k^{\text {AB }}, \mathrm{k}_{\mathrm{d}}^{\mathrm{AB}}$ |
| $B \emptyset, C$ |  | $k^{B C}, k_{d}^{B C}$ |
| $A B \emptyset, C \longleftrightarrow$ | ABC | $\mathrm{k}^{\mathrm{BC}}, \mathrm{k}_{\mathrm{d}}^{\mathrm{BC}}$ |

## A simple adapter



| $\mathrm{A}, \emptyset \mathrm{B} \emptyset$ | $\longleftrightarrow \mathrm{AB} \emptyset$ | $\mathrm{k}^{\mathrm{AB}}, \mathrm{k}_{\mathrm{d}}^{\mathrm{AB}}$ |
| :--- | :--- | :--- |
| $\mathrm{A}, \emptyset \mathrm{BC}$ | $\longleftrightarrow \mathrm{ABC}$ | $\mathrm{k}^{\mathrm{AB}}, \mathrm{k}_{\mathrm{d}}^{\mathrm{AB}}$ <br> $\emptyset \mathrm{B} \emptyset, \mathrm{C}$ <br> kBC <br> $\mathrm{AB} \emptyset, \mathrm{C}$ <br> kBC $\mathrm{k}_{\mathrm{d}}^{\mathrm{BC}}$ |

$$
\begin{aligned}
& \left(\frac{d[A]}{d t}=k_{d}^{A B} \cdot([A B \emptyset]+[A B C])-[A] \cdot k^{A B} \cdot([\emptyset B \emptyset]+[\emptyset B C])\right. \\
& \frac{d[C]}{d t}=k_{d}^{B C} \cdot([\emptyset B C]+[A B C])-[C] \cdot k^{B C} \cdot([\emptyset B \emptyset]+[A B \emptyset]) \\
& \frac{d[\emptyset B \emptyset]}{d t}=k_{d}^{A B} \cdot[A B \emptyset]+k_{d}^{B C} \cdot[\emptyset B C]-[\emptyset B \emptyset] \cdot\left([A] \cdot k^{\mathrm{AB}}+[C] \cdot k^{B C}\right) \\
& \frac{\mathrm{d}[\mathrm{AB} \emptyset]}{\mathrm{dt}}=[\mathrm{A}] \cdot \mathrm{k}^{\mathrm{AB}} \cdot[\emptyset \mathrm{~B} \emptyset]+k_{d}^{\mathrm{BC}} \cdot[\mathrm{ABC}]-[\mathrm{AB} \emptyset] \cdot\left(k_{d}^{\mathrm{AB}}+[\mathrm{C}] \cdot \mathrm{k}^{\mathrm{BC}}\right) \\
& \frac{\mathrm{d}[\emptyset \mathrm{BC}]}{\mathrm{dt}}=\mathrm{k}_{\mathrm{d}}^{\mathrm{AB}} \cdot[\mathrm{ABC}]+[\mathrm{C}] \cdot \mathrm{k}^{\mathrm{BC}} \cdot[\emptyset \mathrm{~B} \emptyset]-[\emptyset \mathrm{BC}] \cdot\left(\mathrm{k}_{\mathrm{d}}^{\mathrm{BC}}+[\mathrm{A}] \cdot \mathrm{k}^{\mathrm{AB}}\right) \\
& \frac{d[A B C]}{d t}=[A] \cdot k^{A B} \cdot[\emptyset B C]+[C] \cdot k^{B C} \cdot[A B \emptyset]-[A B C] \cdot\left(k_{d}^{A B}+k_{d}^{B C}\right)
\end{aligned}
$$

## Two subsystems



## Two subsystems





## Two subsystems



$$
\begin{gathered}
{[\mathrm{AB} ?] \stackrel{\Delta}{=}[\mathrm{AB} \emptyset]+[\mathrm{ABC}]} \\
{[\emptyset \mathrm{B} ?] \stackrel{\Delta}{=}[\emptyset \mathrm{B} \emptyset]+[\emptyset \mathrm{BC}]} \\
\left\{\begin{array}{l}
\frac{\mathrm{d}[\mathrm{~A}]}{\mathrm{dt}}= \\
\frac{\mathrm{d}[\mathrm{AB} ?]}{\mathrm{d}} \mathrm{~d} \cdot[\mathrm{AB} \cdot[\mathrm{AB}]]-[\mathrm{A}] \cdot \mathrm{k}^{\mathrm{AB}} \cdot[\emptyset \mathrm{~B} ?] \\
\frac{\mathrm{d} \emptyset \mathrm{D} \cdot]}{\mathrm{At}}=
\end{array}=\mathrm{k}_{\mathrm{d}}^{\mathrm{AB}} \cdot\left[\mathrm{AB} \cdot[\emptyset \mathrm{~B} ?]-[\mathrm{A}] \cdot \mathrm{k}_{\mathrm{d}}^{\mathrm{AB}} \cdot[\mathrm{AB} ?]\right.\right. \\
\mathrm{AB} \cdot[\emptyset \mathrm{~B} ?]
\end{gathered}
$$

## Dependence index

We introduce:

$$
[? \mathrm{~B} ?] \stackrel{\Delta}{=}[? \mathrm{~B} \emptyset]+[? \mathrm{BC}]
$$

The binding with $A$ and with $C$ would be independent if, and only if:

$$
\frac{[\mathrm{ABC}]}{[? \mathrm{BC}]}=\frac{[\mathrm{AB} ?]}{[? \mathrm{~B} ?]}
$$

Thus we define the dependence index as follows:

$$
X \triangleq[\mathrm{ABC}] \cdot[? \mathrm{~B} ?]-[\mathrm{AB} ?] \cdot[? \mathrm{BC}]
$$

We have (after a short computation):

$$
\frac{\mathrm{dX}}{\mathrm{dt}}=-\mathrm{X} \cdot\left([\mathrm{~A}] \cdot \mathrm{k}^{\mathrm{AB}}+\mathrm{k}_{\mathrm{d}}^{\mathrm{AB}}+[\mathrm{C}] \cdot k^{\mathrm{BC}}+k_{\mathrm{d}}^{\mathrm{BC}}\right)
$$

So the property:

$$
[\mathrm{ABC}]=\frac{[\mathrm{AB} ?] \cdot[? \mathrm{BC}]}{[? \mathrm{~B} ?]}
$$

is an invariant (i.e. if it holds at time $t$, it holds at any time $t^{\prime} \geq t$.

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## A system with a switch



## A system with a switch



$$
\begin{array}{ll}
(u, u, u) \longrightarrow(u, p, u) & k^{c} \\
(u, p, u) \longrightarrow(p, p, u) & k^{\prime} \\
(u, p, p) \longrightarrow(p, p, p) & k^{\prime} \\
(u, p, u) \longrightarrow(u, p, p) & k^{r} \\
(p, p, u) \longrightarrow(p, p, p) & k^{r}
\end{array}
$$

## A system with a switch

$$
\begin{aligned}
& (\mathrm{u}, \mathrm{u}, \mathrm{u}) \longrightarrow(\mathrm{u}, \mathrm{p}, \mathrm{u}) \quad \mathrm{k}^{\mathrm{c}} \\
& (u, p, u) \longrightarrow(p, p, u) \quad k^{\prime} \\
& (u, p, p) \longrightarrow(p, p, p) \quad k^{\prime} \\
& (u, p, u) \longrightarrow(u, p, p) \quad k^{r} \\
& (p, p, u) \longrightarrow(p, p, p) \quad k^{r} \\
& \left\{\begin{array}{l}
\frac{d[(u, u, u)]}{d t}=-k^{c} \cdot[(u, u, u)] \\
\frac{d[(u, p, u)]}{d t}=-k^{\prime} \cdot[(u, p, u)]+k^{c} \cdot[(u, u, u)]-k^{r} \cdot[(u, p, u)] \\
\frac{d[(u, p, p)]}{d t}=-k^{\prime} \cdot[(u, p, p)]+k^{r} \cdot[(u, p, u)] \\
\frac{d[(p, p, u)]}{d t}=k^{\prime} \cdot[(u, p, u)]-k^{r} \cdot[(p, p, u)] \\
\frac{d[(p, p, p)]}{d t}=k^{\prime} \cdot[(u, p, p)]+k^{r} \cdot[(p, p, u)]
\end{array}\right.
\end{aligned}
$$

## Two subsystems



## Two subsystems



## Two subsystems

$$
\begin{aligned}
& {[(?, p, u)] \stackrel{\Delta}{=}[(u, p, u)]+[(p, p, u)]} \\
& {[(?, p, p)] \stackrel{\Delta}{=}[(u, p, p)]+[(p, p, p)]}
\end{aligned}
$$

$$
\left\{\begin{array}{l}
\frac{\mathrm{d}[(u, u, u)]}{\mathrm{dt}}=-\mathrm{k}^{\mathrm{c}} \cdot[(\mathrm{u}, \mathrm{u}, \mathrm{u})] \\
\frac{\mathrm{d}[(?, \mathrm{p}, \mathrm{u})]}{\mathrm{dt}}=-\mathrm{k}^{\mathrm{r}} \cdot\left[((?, \mathrm{p}, \mathrm{u})]+\mathrm{k}^{\mathrm{c}} \cdot[(\mathrm{u}, \mathrm{u}, \mathrm{u})]\right. \\
\frac{\mathrm{d}[?(?, \mathrm{p}, \mathrm{p})]}{\mathrm{dt}}=\mathrm{k}^{\mathrm{r}} \cdot[(?, \mathrm{p}, \mathrm{u})]
\end{array}\right.
$$

$$
\begin{aligned}
& {[(u, p, ?)] \stackrel{\Delta}{=}[(u, p, u)]+[(u, p, p)]} \\
& {[(p, p, ?)] \stackrel{\Delta}{=}[(p, p, u)]+[(p, p, p)]} \\
& \left\{\begin{array}{l}
\frac{\mathrm{d}[(u, u, u)]}{\mathrm{dt}}=-k^{\mathrm{c}} \cdot[(\mathrm{u}, \mathrm{u}, \mathrm{u})] \\
\frac{\mathrm{d}[(\mathrm{p},)]}{\mathrm{dt}}=-k^{\mathrm{L}} \cdot[(\mathrm{u}, \mathrm{p}, ?)]+\mathrm{k}^{\mathrm{c}} \cdot[(\mathrm{u}, \mathrm{u}, u)] \\
\frac{\mathrm{d}[(\mathrm{p}, \mathrm{p},)] \mathrm{J}}{\mathrm{dt}}=k^{\prime} \cdot[(\mathrm{u}, \mathrm{p}, ?)]
\end{array}\right.
\end{aligned}
$$

## Dependence index

We introduce:

$$
[(?, p, ?)] \triangleq[(?, p, u)]+[(?, p, p)]
$$

The states of left site and right site would be independent if, and only if:

$$
\frac{[(\mathrm{p}, \mathrm{p}, \mathrm{p})]}{[(\mathrm{p}, \mathrm{p}, ?)]}=\frac{[(?, \mathrm{p}, \mathrm{p})]}{[(?, \mathrm{p}, ?)]} .
$$

Thus we define the dependence index as follows:

$$
x \triangleq[(p, p, p)] \cdot[(?, p, ?)]-[(?, p, p)] \cdot[(p, p, ?)] .
$$

We have (after a short computation):

$$
\frac{\mathrm{d} X}{\mathrm{dt}}=-\mathrm{X} \cdot\left(\mathrm{k}^{\prime}+\mathrm{k}^{r}\right)+\mathrm{k}^{\mathrm{c}} \cdot[(p, p, p)] \cdot[(u, u, u)] .
$$

As a consequence, the property $X=0$ is not an invariant. We can split the system into two subsystems, but we cannot recombine both subsystems without errors.

## Erroneous recombination



Concentrations evolution with respect to time $([(u, u, u)](0)=200)$.

$$
[(p, p, p)] \text { and } 25 \cdot\left([(p, p, p)]-\frac{[(p, p, p) \cdot[(?, p, p)])}{[(?, p, ?)]}\right)
$$

## Conclusion

- Independence:
+ the transformation is invertible:
we can recover the concentration of any species;
- it is a strong property
which is hard to prove,
which is hardly ever satisfied.
- Self-consistency:
- some information is abstracted away
we cannot recover the concentration of any species;
+ it is a weak property
which is easy to ensure,
which is easy to propagate;
+ it captures the essence of the kinetics of systems.
We are going to track the correlations that are read by the system.


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## A model with symmetries



$$
\begin{array}{llll}
P \longrightarrow{ }^{*} P & k_{1} & P^{\star} \longrightarrow{ }^{\star} P^{\star} & k_{1} \\
P \longrightarrow P^{\star} & k_{1} & { }^{\star} P \longrightarrow{ }^{\star} P^{\star} & k_{1}
\end{array}
$$



$$
{ }^{\star} \mathrm{P}^{\star} \longrightarrow \emptyset \quad \mathrm{k}_{2}
$$

## Reduced model



$$
P \longrightarrow{ }^{\star} P \quad 2 \cdot k_{1}
$$

$$
\star P \longrightarrow{ }^{\star} P^{\star} \quad k_{1}
$$

$$
{ }^{*} \mathbf{P}^{\star} \longrightarrow \emptyset \quad k_{2}
$$

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## Continuous differential semantics

Let $\mathcal{V}$, be a finite set of variables; and $\mathbb{F}$, be a $\mathcal{C}^{\infty}$ mapping from $\mathcal{V} \rightarrow \mathbb{R}^{+}$into $\mathcal{V} \rightarrow \mathbb{R}$, as for instance,

- $\mathcal{V} \triangleq\{[(u, u, u)],[(u, p, u)],[(p, p, u)],[(u, p, p)],[(p, p, p)]\}$,
- $\mathbb{F}(\rho) \triangleq\left\{\begin{array}{l}{[(u, u, u)] \mapsto-k^{c} \cdot \rho([(u, u, u)])} \\ {[(u, p, u)] \mapsto-k^{\prime} \cdot \rho([(u, p, u)])+k^{c} \cdot \rho([(u, u, u)])-k^{r} \cdot \rho([(u, p, u)])} \\ {[(u, p, p)] \mapsto-k^{\prime} \cdot \rho([(u, p, p)])+k^{r} \cdot \rho([(u, p, u)])} \\ {[(p, p, u)] \mapsto k^{\prime} \cdot \rho([(u, p, u)])-k^{r} \cdot \rho([(p, p, u)])} \\ {[(p, p, p)] \mapsto k^{\prime} \cdot \rho([(u, p, p)])+k^{\cdot} \cdot \rho([(p, p, u)]) .}\end{array}\right.$

The continuous semantics maps each initial state $X_{0} \in \mathcal{V} \rightarrow \mathbb{R}^{+}$to the maximal solution $X_{X_{0}} \in\left[0, T_{X_{0}}^{\max }\left[\rightarrow\left(\mathcal{V} \rightarrow \mathbb{R}^{+}\right)\right.\right.$which satisfies:

$$
X_{X_{0}}(T)=X_{0}+\int_{t=0}^{T} \mathbb{F}\left(X_{X_{0}}(t)\right) \cdot d t
$$

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## Abstraction

An abstraction $\left(\mathcal{V}^{\sharp}, \psi, \mathbb{F}^{\sharp}\right)$ is given by:

- $\mathcal{V}^{\sharp}$ : a finite set of observables,
- $\psi$ : a mapping from $\mathcal{V} \rightarrow \mathbb{R}$ into $\mathcal{V}^{\sharp} \rightarrow \mathbb{R}$,
- $\mathbb{F}^{\sharp}:$ a $\mathcal{C}^{\infty}$ mapping from $\mathcal{V}^{\sharp} \rightarrow \mathbb{R}^{+}$into $\mathcal{V}^{\sharp} \rightarrow \mathbb{R}$;
such that:
- $\psi$ is linear with positive coefficients, and for any sequence $\left(x_{n}\right) \in\left(\mathcal{V} \rightarrow \mathbb{R}^{+}\right)^{\mathbb{N}}$ such that $\left(\left\|x_{n}\right\|\right)$ diverges towards $+\infty$, then $\left(\left\|\psi\left(x_{n}\right)\right\|^{\sharp}\right)$ diverges as well (for arbitrary norms $\|\cdot\|$ and $\|\cdot\|^{\sharp}$ ),
- $\mathbb{F}^{\sharp}$ is $\psi$-complete, i.e. the following diagram commutes:

i.e. $\psi \circ \mathbb{F}=\mathbb{F}^{\sharp} \circ \psi$.


## Abstraction example

- $\mathcal{V} \triangleq \stackrel{\Delta}{=}\{(u, u, u)],[(u, p, u)],[(p, p, u)],[(u, p, p)],[(p, p, p)]\}$
- $\mathbb{F}(\rho) \triangleq\left\{\begin{array}{l}{[(u, u, u)] \mapsto-k^{c} \cdot \rho([(u, u, u)])} \\ {[(u, p, u)] \mapsto-k^{1} \cdot \rho([(u, p, u)])+k^{c} \cdot \rho([(u, u, u)])-k^{r} \cdot \rho([(u, p, u)])} \\ {[(u, p, p)] \mapsto-k^{1} \cdot \rho([(u, p, p)])+k^{r} \cdot \rho([(u, p, u)])} \\ \cdots\end{array}\right.$
- $\mathcal{V}^{\sharp} \stackrel{\Delta}{=}\{((u, u, u)],[(?, p, u)],[(?, p, p)],[(u, p, ?)],[(p, p, ?)]\}$
- $\psi(\rho) \triangleq\left\{\begin{array}{l}{[(u, u, u)] \mapsto \rho([(u, u, u)])} \\ {[(?, p, u)] \mapsto \rho([(u, p, u)])+\rho([(p, p, u)])} \\ {[(?, p, p)] \mapsto \rho([(u, p, p)])+\rho([(p, p, p)])} \\ \cdots\end{array}\right.$
- $\mathbb{F}^{\sharp}\left(\rho^{\sharp}\right) \triangleq\left\{\begin{array}{l}{[(u, u, u)] \mapsto-k^{c} \cdot \rho^{\sharp}([(u, u, u)])} \\ {[(?, p, u)] \mapsto-k^{r} \cdot \rho^{\sharp}([(?, p, u)])+k^{c} \cdot \rho^{\sharp}([(u, u, u)])} \\ {[(?, p, p)] \mapsto k^{r} \cdot \rho^{\sharp}([(?, p, u)])} \\ \cdots\end{array}\right.$
(Completeness can be checked analytically.)


## Abstract continuous trajectories

Let $(\mathcal{V}, \mathbb{F})$ be a concrete system;
Let $\left(\mathcal{V}^{\sharp}, \Psi, \mathbb{F}^{\sharp}\right)$ be an abstraction of the concrete $\operatorname{system}(\mathcal{V}, \mathbb{F})$;
Let $X_{0} \in \mathcal{V} \rightarrow \mathbb{R}^{+}$be an initial (concrete) state.
We know that the following system:

$$
Y_{\psi\left(X_{0}\right)}(T)=\psi\left(X_{0}\right)+\int_{t=0}^{T} \mathbb{F}^{\sharp}\left(Y_{\psi\left(X_{0}\right)}(t)\right) \cdot d t
$$

has a unique maximal solution $Y_{\psi\left(X_{0}\right)}$ such that $Y_{\psi\left(X_{0}\right)}=\psi\left(X_{0}\right)$.
Theorem 1 Moreover, this solution is the projection of the maximal solution $X_{x_{0}}$ of the system

$$
X_{X_{0}}(T)=X_{0}+\int_{t=0}^{T} \mathbb{F}\left(X_{X_{0}}(t)\right) \cdot d t
$$

which satisfies $X_{X_{0}}(0)=X_{0}$. (ie $Y_{\psi\left(X_{0}\right)}=\psi\left(X_{X_{0}}\right)$ )

## Abstract continuous trajectories Proof sketch

Given an abstraction $\left(\mathcal{V}^{\sharp}, \psi, \mathbb{F}^{\sharp}\right)$, we have:

$$
\begin{aligned}
X_{X_{0}}(T) & =X_{0}+\int_{t=0}^{T} \mathbb{F}\left(X_{X_{0}}(t)\right) \cdot d t \\
\psi\left(X_{X_{0}}(T)\right) & =\psi\left(X_{0}+\int_{t=0}^{T} \mathbb{F}\left(X_{X_{0}}(t)\right) \cdot d t\right) \\
\psi\left(X_{X_{0}}(T)\right) & =\psi\left(X_{0}\right)+\int_{t=0}^{T}[\psi \circ \mathbb{F}]\left(X_{X_{0}}(t)\right) \cdot d t(\psi \text { is linear }) \\
\psi\left(X_{X_{0}}(T)\right) & =\psi\left(X_{0}\right)+\int_{t=0}^{T} \mathbb{F}^{\sharp}\left(\psi\left(X_{X_{0}}(t)\right)\right) \cdot d t\left(\mathbb{F}^{\sharp} \text { is } \psi \text {-complete }\right)
\end{aligned}
$$

We set $Y_{0} \stackrel{\Delta}{=} \psi\left(X_{0}\right)$ and $Y_{Y_{0}} \stackrel{\Delta}{=} \psi \circ X_{X_{0}}$. Then we have:

$$
Y_{Y_{0}}(T)=Y_{0}+\int_{t=0}^{T} \mathbb{F}^{\sharp}\left(Y_{Y_{0}}(t)\right) \cdot d t
$$

The assumption about $\|\cdot\|,\|\cdot\| \neq$, and $\psi$ ensures that $\psi \circ X_{X_{0}}$ is a maximal solution.

## Fluid trajectories



## Fluid trajectories



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## A model with symmetries



$$
\begin{array}{llll}
P \longrightarrow{ }^{*} P & k_{1} & P^{\star} \longrightarrow{ }^{\star} P^{\star} & k_{1} \\
P \longrightarrow P^{\star} & k_{1} & { }^{\star} P \longrightarrow{ }^{\star} P^{\star} & k_{1}
\end{array}
$$



$$
{ }^{\star} \mathrm{P}^{\star} \longrightarrow \emptyset \quad \mathrm{k}_{2}
$$

## Differential equations

- Initial system:

$$
\frac{d}{d t}\left[\begin{array}{c}
P \\
{ }^{\star} \mathrm{P} \\
\mathrm{P}^{\star} \\
{ }^{\star} \mathrm{P}^{\star}
\end{array}\right]=\left[\begin{array}{cccc}
-2 \cdot \mathrm{k}_{1} & 0 & 0 & 0 \\
\mathrm{k}_{1} & -\mathrm{k}_{1} & 0 & 0 \\
\mathrm{k}_{1} & 0 & -\mathrm{k}_{1} & 0 \\
0 & \mathrm{k}_{1} & \mathrm{k}_{1} & -\mathrm{k}_{2}
\end{array}\right] \cdot\left[\begin{array}{c}
\mathrm{P} \\
{ }^{\star} \mathrm{P} \\
\mathrm{P}^{\star} \\
{ }^{\star} \mathrm{P}^{\star}
\end{array}\right]
$$

- Reduced system:

$$
\frac{d}{d t}\left[\begin{array}{c}
P \\
\star P+P^{\star} \\
0 \\
\star P^{\star}
\end{array}\right]=\left[\begin{array}{cccc}
-2 \cdot k_{1} & 0 & 0 & 0 \\
2 \cdot k_{1} & -k_{1} & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & k_{1} & 0 & -k_{2}
\end{array}\right] \cdot\left[\begin{array}{c}
P \\
{ }^{*} P+P^{\star} \\
0 \\
{ }^{\star} P^{\star}
\end{array}\right]
$$

## Differential equations

- Initial system:

$$
\frac{d}{d t}\left[\begin{array}{c}
P \\
{ }^{\star} P \\
P^{\star} \\
{ }^{\star} P^{\star}
\end{array}\right]=\left[\begin{array}{cccc}
-2 \cdot k_{1} & 0 & 0 & 0 \\
k_{1} & -k_{1} & 0 & 0 \\
k_{1} & 0 & -k_{1} & 0 \\
0 & k_{1} & k_{1} & -k_{2}
\end{array}\right] \cdot\left[\begin{array}{c}
P \\
{ }^{*} P \\
P^{\star} \\
{ }^{*} P^{\star}
\end{array}\right]
$$

- Reduced system:

$$
\frac{d}{d t}\left[\begin{array}{c}
P \\
{ }^{\star} P+P^{\star} \\
0 \\
{ }^{\star} P^{\star}
\end{array}\right]=\underbrace{\left[\begin{array}{llll}
1 & 0 & 0 & 0 \\
0 & 1 & 1 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1
\end{array}\right]}_{P} \cdot\left[\begin{array}{cccc}
-2 \cdot k_{1} & 0 & 0 & 0 \\
k_{1} & -k_{1} & 0 & 0 \\
k_{1} & 0 & -k_{1} & 0 \\
0 & k_{1} & k_{1} & -k_{2}
\end{array}\right] \cdot \underbrace{\left[\begin{array}{llll}
1 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1
\end{array}\right]}_{Z} \cdot\left[\begin{array}{c}
P \\
{ }^{*} P+P^{\star} \\
0 \\
{ }^{*} P^{\star}
\end{array}\right]
$$

## Pair of projections induced by an equivalence relation among variables

Let r be an idempotent mapping from $\mathcal{V}$ to $\mathcal{V}$.
We define two linear projections $\mathrm{P}_{\mathrm{r}}, \mathrm{Z}_{\mathrm{r}} \in\left(\mathcal{V} \rightarrow \mathbb{R}^{+}\right) \rightarrow\left(\mathcal{V} \rightarrow \mathbb{R}^{+}\right)$by:

- $\operatorname{Pr}(\rho)(V)= \begin{cases}\sum_{0}\left\{\rho\left(V^{\prime}\right) \mid r\left(V^{\prime}\right)=r(V)\right\} & \text { when } V=r(V) \\ 0 & \text { when } V \neq r(V) ;\end{cases}$
- $Z_{r}(\rho)= \begin{cases}V \mapsto \rho(V) & \text { when } V=r(V) \\ V \mapsto 0 & \text { when } V \neq r(V) .\end{cases}$

We notice that the following diagram commutes:


## Induced bisimulation

The mapping $r$ induces a bisimulation,
$\stackrel{\Delta}{\Longleftrightarrow}$
for any $\sigma, \sigma^{\prime} \in \mathcal{V} \rightarrow \mathbb{R}^{+}, \mathrm{P}_{\mathrm{r}}(\sigma)=\mathrm{P}_{\mathrm{r}}\left(\sigma^{\prime}\right) \Longrightarrow \mathrm{P}_{\mathrm{r}}(\mathbb{F}(\sigma))=\mathrm{P}_{\mathrm{r}}\left(\mathbb{F}\left(\sigma^{\prime}\right)\right)$.

Indeed the mapping $r$ induces a bisimulation,
for any $\sigma \in \mathcal{V} \rightarrow \mathbb{R}^{+}, \mathrm{P}_{\mathrm{r}}(\mathbb{F}(\sigma))=\mathrm{P}_{\mathrm{r}}\left(\mathbb{F}\left(\mathrm{P}_{\mathrm{r}}(\sigma)\right)\right)$.


## Induced abstraction

Under these assumptions $\left(r(\mathcal{V}), P_{r}, P_{r} \circ \mathbb{F} \circ Z_{r}\right)$ is an abstraction of $(\mathcal{V}, \mathbb{F})$ :

As proved in the following commutative diagram:


## Overview

1. Context and motivations
2. Handmade ODEs
3. Abstract interpretation framework
(a) Concrete semantics
(b) Abstraction
(c) Bisimulation
(d) Combination
4. Kappa
5. Concrete semantics
6. Abstract semantics
7. Conclusion

## Abstract projection

We assume that we are given:

- a concrete system $(\mathcal{V}, \mathbb{F})$;
- an abstraction $\left(\mathcal{L}^{\sharp}, \psi, \mathbb{F}^{\sharp}\right)$ of $(\mathcal{V}, \mathbb{F})(\mathrm{I})$;
- an idempotent mapping $r$ over $\mathcal{V}$ which induces a bisimulation (II);
- an idempotent mapping $r^{\sharp}$ over $V^{\sharp}$ (III); such that: $\psi \circ P_{r}=P_{r \sharp} \circ \psi$ (IV).



## Combination of abstractions

Under these assumptions, $\left(r^{\sharp}\left(\mathcal{V}^{\sharp}\right), P_{r^{\sharp}} \circ \psi, P_{r^{\sharp}} \circ \mathbb{F}^{\sharp} \circ Z_{r^{\sharp}}\right)$ is an abstraction of $(\mathcal{V}, \mathbb{F})$,
as proved in the following commutative diagram:


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## A species


$E(r!1), R(!!1, r!2), R(!!!2,!3), E(r!3)$

## A Unbinding/Binding Rule



## Internal state



## Don't care, Don't write



## Overview

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## Embedding



We write $Z \triangleleft_{\Phi} Z^{\prime}$ iff:

- $\Phi$ is a site-graph morphism:
- $i$ is less specific than $\Phi(i)$,
- if there is a link between $(i, s)$ and $\left(i^{\prime}, s^{\prime}\right)$, then there is a link between $(\Phi(i), s)$ and $\left(\Phi\left(i^{\prime}\right), s^{\prime}\right)$.
- $\Phi$ is an into map (injective):
- $\Phi(i)=\Phi\left(i^{\prime}\right)$ implies that $\underset{50}{i}=i^{\prime}$.


## Requirements

1. Reachable species

A set $\mathcal{R}$ of connected site-graphs such that:

- $\mathcal{R}$ is finite;
- $\mathcal{R}$ contains at most one site-graph per isomorphism class;
- $\mathcal{R}$ is closed with respect to rule application: i.e. applying a rule with a tuple of site-graphs in $\mathcal{R}$ gives a tuple of site-graphs in $\mathcal{R}$;

2. Rules are associated with kinetic factors

- the unit depends on the arity of the rule as follows:

$$
\left(\frac{L}{m o l}\right)^{\text {arity }-1} \cdot s^{-1}
$$

where arity is the number of connected components in the lhs.

## Differential system

Let us consider a rule rule: Ihs $\rightarrow$ rhs k .

A ground instanciation of rule is defined by an embedding $\phi$ between Ihs into a tuple $\left(r_{i}\right)$ of elements in $\mathcal{R}$ such that:

1. $\phi$ is mono;
2. $\phi$ preserves disconnectiveness.
and is written: $r_{1}, \ldots, r_{m} \rightarrow p_{1}, \ldots, p_{n} \quad k$.
For each such ground instantiation, we get:

$$
\frac{\mathrm{d}\left[\mathrm{r}_{\mathrm{i}}\right]}{\mathrm{dt}}=\frac{\mathrm{k} \cdot \prod\left[\mathrm{r}_{\mathrm{i}}\right]}{\mathrm{SYM}(/ h s)} \quad \text { and } \quad \frac{\mathrm{d}\left[\mathrm{p}_{\mathrm{i}}\right]}{\mathrm{dt}} \stackrel{+}{=} \frac{\mathrm{k} \cdot \prod\left[\mathrm{r}_{\mathrm{i}}\right]}{\mathrm{SYM}(/ h s)} .
$$

where $\operatorname{SYM}(E)=\sharp\left\{\Phi \mid E \triangleleft_{\Phi} E\right\}$.

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(b) Soundness criteria
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## Abstract domain

We are looking for suitable pair $\left(\mathcal{L}^{\sharp}, \psi\right)$ (such that $\mathbb{F}^{\sharp}$ exists)
The set of linear variable replacements is too big to be explored.
We introduce a specific shape on $\left(\mathcal{V}^{\sharp}, \psi\right)$ so as:

- restrict the exploration;
- drive the intuition;
- having efficient way to find suitable abstractions $\left(\mathcal{V}^{\sharp}, \psi\right)$ and to compute $\mathbb{F}^{\sharp}$.

Our choice might be not optimal, but we can live with that.

## Partial species

Fragments are well-chosen partial species.
A partial species $X \in \mathcal{P}$ is a connected site-graph such that:

- the set of the sites of each node of type $A$ is a subset of the set of the sites of $A$;
- sites are free, bound to an other site, or tagged with a binding type.

For instance:


## Contact map



## Annotated contact map



## Fragments and prefragments

A prefragment is a connected sitegraph which can be annotated with a binary relation $\rightarrow$ over the sites, such that:

1. There would be a site which is reachable from each other sites, via the reflexive and transitive closure of $\rightarrow$;
2. Any relation over sites can be projected over a relation on the annotated interaction map.
A fragment is a maximal prefragment (for the embedding order).


## Are they fragments?



## Are they fragments?



## Are they fragments?



Thus, it is a prefragment.


## Are they fragments?



It is maximally specified. Thus it is a fragment.


## Are they fragments?



## Are they fragments?



Thus, it is a prefragment.


## Are they fragments ?



## Are they fragments ?



## Are they fragments ?



## Are they fragments?



## Are they fragments?



## Are they fragments?



## Are they fragments?



## Are they fragments?



## Basic properties

Property 1 (prefragment) The concentration of any prefragment can be expressed as a linear combination of the concentration of some fragments.

We consider two norms $\|\cdot\|$ on $\mathcal{V} \rightarrow \mathbb{R}^{+}$and $\|\cdot\|^{\sharp}$ on $\mathcal{V}^{\sharp} \rightarrow \mathbb{R}^{+}$.
Property 2 (non-degenerescence) Given a sequence of valuations
$\left(x_{n}\right)_{n \in \mathbb{N}} \in\left(\mathcal{V} \rightarrow \mathbb{R}^{+}\right)^{\mathbb{N}}$ such that $\left\|x_{n}\right\|$ diverges toward $+\infty$, then $\left\|\phi\left(x_{n}\right)\right\|^{\sharp}$ diverges toward $+\infty$ as well.

Which other properties do we need so that the function $\mathbb{F}^{\sharp}$ can be defined?

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## Fragments consumption



Can we express the amount (per time unit) of this fragment (bellow) concentration that is consumed by this rule (above)?

## Fragments consumption



No, because we have abstracted away the correlation between the state of the site $r$ and the state of the site $l$.

## Fragments consumption Proper intersection



Whenever a fragment intersects a connected component of a Ihs on a modified site, then the connected component must be embedded in the fragment!

## Fragment consumption Syntactic criteria



We reflect, in the annotated contact map, each path that stems from a tested site to a modified site (in the lhs of a rule).

## Connected components



We need to express the "concentration" of any connected component of a lhs with respect to the "concentration" of fragments.

## Connected components Prefragment



Each connected component of a lhs must be a prefragment.

## Connected components Syntactic criteria



For each connected component of a lhs, there must exists a site which is reachable from all the other ones.

## Fragment consumption



For any rule:

$$
\text { rule : } \mathrm{C}_{1}, \ldots, \mathrm{C}_{\mathrm{n}} \rightarrow \text { rhs } \mathrm{k}
$$

and any embedding between a modified connected component $C_{k}$ and a fragment F , we get:

$$
\frac{d[F]}{d t} \equiv \frac{k \cdot[F] \cdot \prod_{i \neq k}\left[C_{i}\right]}{\operatorname{SYM}\left(C_{1}, \ldots, C_{n}\right) \cdot \operatorname{SYM}(F)} .
$$

## Fragment production



Can we express the amount (per time unit) of this fragment (bellow) concentration that is produced by the rule (above)?

## Fragment production Proper intersection (bis)



Yes, if the connected components of the lhs of the refinement are prefragments. This is already satisfied thans to the previous syntactic criteria.

## Fragment production Proper intersection (bis)



For any rule:

$$
\text { rule : } \mathrm{C}_{1}, \ldots, \mathrm{C}_{\mathrm{m}} \rightarrow \text { rhs } \mathrm{k}
$$

and any overlap between a fragment F and rhs on a modified site, we write $C_{1}^{\prime}, \ldots, C_{n}^{\prime}$ the Ihs of the refined rule;
if $m=n$, then we get:

$$
\frac{d[F]}{d t} \stackrel{+}{\stackrel{ }{2}} \frac{k \cdot \prod_{i}\left[C_{i}^{\prime}\right]}{\operatorname{SYM}\left(C_{1}, \ldots, C_{m}\right) \cdot \operatorname{SYM}(F)} ;
$$

otherwise, we get no contribution.

## Fragment properties

If:

- an annotated contact map satisfies the syntactic criteria,
- fragments are defined by this annotated contact map,
- we know the concentration of fragments;
then:
- we can express the concentration of any connected component occuring in Ihss,
- we can express fragment proper consumption,
- we can express fragment proper production,
- WE HAVE A CONSTRUCTIVE DEFINITION FOR $\mathbb{F}^{\sharp}$.


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## Experimental results

| Model | early EGF | EGF/Insulin | SFB |
| :---: | :---: | :---: | :---: |
| \#species | 356 | 2899 | $\sim 2.10^{19}$ |
| \#fragments <br> (ODEs) | 38 | 208 | $\sim 2.10^{5}$ |
| \#fragments <br> (CTMC) | 356 | 618 | $\sim 2.10^{19}$ |



## Related issues I: Semantics comparisons



## Related issues II: Semantics approximations

1. ODE approximations:

- Concrete definition of the control flow and hierarchy of abstractions. A notion of control flow which would be invariant by:
- neutral rule refinement;
- compilation of a Kappa system into a Kappa system with only one agent type.
Joint work with Ferdinanda Camporesi (Bologna)

2. Stochastic semantics approximations:

- Can we design abstraction ?
- Find the adequate soundness criteria.

Joint work with Thomas Henzinger (IST-Vienna), Heinz Koeppl (ETHZurich), Tatjana Petrov (EPFL)

## Call for participation



Second Workshop on Static Analysis and Systems Biology (SASB 2011)
(co-chaired with Andre Levchenko)
13th Sept 2011, Venice
http://www.di.ens.fr/sasb2011

Invited speakers:

- Boris Kholodenko
- Edda Klipp
- Jean Krivine

