

Bio-PEPAd: Integrating exponential and deterministic delays

Jane Hillston. LFCS and CSBE, University of Edinburgh

20th September 2011

Joint work with Giulio Caravagna

▲□▶▲□▶▲□▶▲□▶ = ● ● ●

Jane Hillston. University of Edinburgh.



Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

・ロト・日本・日本・日本・日本・日本

Jane Hillston. University of Edinburgh.



 Stochastic process algebras have been in use for nearly twenty years for representing a variety of discrete event systems.

イロト イロト イヨト イヨト

э



- Stochastic process algebras have been in use for nearly twenty years for representing a variety of discrete event systems.
- Different styles of SPA have been defined (integrated time and orthogonal time) but in each case there is a single delay associated with an action.

- Stochastic process algebras have been in use for nearly twenty years for representing a variety of discrete event systems.
- Different styles of SPA have been defined (integrated time and orthogonal time) but in each case there is a single delay associated with an action.
- The usual interpretation of this delay the duration of the action or event.

But if we look at it more closely there can be different delays associated with an event.

There may be a delay from the time when an event becomes possible (enabled);

But if we look at it more closely there can be different delays associated with an event.

- There may be a delay from the time when an event becomes possible (enabled);
- When an event occurs there may be a delay until the effects of the event become apparent.

We are interested in modelling intracellular biochemical processes

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes





▲□▶ ▲□▶ ▲臣▶ ▲臣▶ ―臣 - のへで

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



▲□▶▲□▶▲□▶▲□▶ ■ のへで

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



イロト イロト イヨト イヨト

2

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



イロト イロト イヨト イヨト

2

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



▲□▶ ▲□▶ ▲ □▶ ▲ □▶ ▲ □ ● ● ● ●

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



イロト イロト イヨト イヨト

2

Jane Hillston. University of Edinburgh.

We are interested in modelling intracellular biochemical processes



イロト イロト イヨト イヨト

2

Jane Hillston. University of Edinburgh.



▲□▶ ▲□▶ ▲目▶ ▲目▶ = 目 - のへで

Jane Hillston. University of Edinburgh.









▲□▶▲□▶▲□▶▲□▶ = つへの

Jane Hillston. University of Edinburgh.





・ロト ・ 日 ・ ・ ヨ ト ・ ヨ ト ・

2

Jane Hillston. University of Edinburgh.



Jane Hillston. University of Edinburgh.



Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.

Bio-PEPA: recap

Bio-PEPA is a recently defined stochastic process algebra for modelling biochemical processes.

Unlike many of the other SPA in use in systems biology which derive from the stochastic π -calculus it is not based on the molecules as processes abstraction.

Bio-PEPA: recap

Bio-PEPA is a recently defined stochastic process algebra for modelling biochemical processes.

Unlike many of the other SPA in use in systems biology which derive from the stochastic π -calculus it is not based on the molecules as processes abstraction.

Instead it is based on the species as processes abstraction which means that it readily supports a number of different kinds of analysis. Abstract SPA model Bio-PEPAd vs. Bio-PEPA

イロト イロト イヨト イヨト

2

Conclusions

Alternative Representations ODEs

Stochastic Simulation

Jane Hillston. University of Edinburgh.



Jane Hillston. University of Edinburgh.

Discretising the population view



We can discretise the continuous range of possible concentration values into a number of distinct states. These form the possible states of the component representing the reagent.

Stochastic Simulation



Jane Hillston. University of Edinburgh.



Jane Hillston. University of Edinburgh.



Bio-PEPA

In Bio-PEPA:

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.



In Bio-PEPA:

 Unique rates are associated with each reaction (action) type, separately from the specification of the logical behaviour. These rates may be specified by functions.



In Bio-PEPA:

- Unique rates are associated with each reaction (action) type, separately from the specification of the logical behaviour. These rates may be specified by functions.
- The representation of an action within a component (species) records the stoichiometry of that entity with respect to that reaction. The role of the entity is also distinguished.



Bio-PEPA

In Bio-PEPA:

- Unique rates are associated with each reaction (action) type, separately from the specification of the logical behaviour. These rates may be specified by functions.
- The representation of an action within a component (species) records the stoichiometry of that entity with respect to that reaction. The role of the entity is also distinguished.
- The local states of components are quantitative rather than functional, i.e. distinct states of the species are represented as distinct components, not derivatives of a single component.



Sequential component (species component)

$$\mathsf{S} ::= (lpha, \kappa) ext{ op } \mathsf{S} \mid \mathsf{S} + \mathsf{S} \mid \mathsf{C} \qquad ext{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

・ロト・日本・山田・山田・山口・

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$$S ::= (lpha, \kappa) ext{ op } S \mid S + S \mid C \qquad ext{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

・ロト・日本・山田・山田・山口・

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$$S ::= (\alpha, \kappa) \text{ op } S \mid S + S \mid C \qquad \text{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

▲□▶▲□▶▲□▶▲□▶ ▲□ ● ● ●

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$$\mathsf{S} ::= (lpha, \kappa) ext{ op } \mathsf{S} \mid \mathsf{S} + \mathsf{S} \mid \mathsf{C} \qquad ext{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

・ロト・日本・山田・山田・山口・

Jane Hillston. University of Edinburgh.


Sequential component (species component)

$${f S}::=(lpha,\kappa)$$
 op ${f S}\mid {f S}+{f S}\mid {f C}$ where op $=\downarrow \mid\uparrow\mid\oplus\mid\ominus\mid\odot$

・ロト・日本・山田・三田・ 白・ シック

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$$\mathsf{S} ::= (lpha, \kappa) ext{ op } \mathsf{S} \mid \mathsf{S} + \mathsf{S} \mid \mathsf{C} \qquad ext{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

Model component

 $P ::= P \underset{\mathcal{L}}{\bowtie} P \mid S(l)$

・ロマ・西マ・山田マ 白マ ろくら

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$${f S}::=(lpha,\kappa) ext{ op } {f S} \mid {f S}+{f S} \mid {f C} \qquad ext{where op }=\downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

Model component

 $P ::= \Pr \bowtie_{\mathcal{L}} P \mid S(I)$

Jane Hillston. University of Edinburgh.



Sequential component (species component)

$$\mathsf{S} ::= (lpha, \kappa) ext{ op } \mathsf{S} \mid \mathsf{S} + \mathsf{S} \mid \mathsf{C} \qquad ext{where op} = \downarrow \mid \uparrow \mid \oplus \mid \ominus \mid \odot$$

Model component

 $P ::= P \bowtie_{\mathcal{L}} P \mid \mathbf{S(l)}$

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.

Sequential component (species component)

 $S ::= (\alpha, \kappa) \text{ op } S \mid S + S \mid C$ where $\text{op} = \downarrow |\uparrow| \oplus |\ominus| \odot$

Model component

 $P ::= P \underset{\mathcal{L}}{\bowtie} P \mid S(I)$

The parameter *I* is abstract, recording quantitative information about the species.

Sequential component (species component)

 $S ::= (\alpha, \kappa) \text{ op } S \mid S + S \mid C$ where $\text{op} = \downarrow |\uparrow| \oplus |\ominus| \odot$

Model component

 $P ::= P \underset{\mathcal{L}}{\bowtie} P \mid S(I)$

The parameter *l* is abstract, recording quantitative information about the species.

Depending on the interpretation, this quantity may be:

- number of molecules (SSA),
- concentration (ODE) or
- ► a level within a semi-quantitative model (CTMC).

The Bio-PEPA system

A Bio-PEPA system \mathcal{P} is a 6-tuple $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{R}, Comp, P \rangle$, where:

- V is the set of compartments;
- N is the set of quantities describing each species (step size, number of levels, location, ...);
- \mathcal{K} is the set of parameter definitions;
- \mathcal{F}_R is the set of functional rate definitions;
- Comp is the set of definitions of sequential components;
- ► *P* is the model component describing the system.



Semantics

The semantics of Bio-PEPA is given as a small-step operational semantics, intended for deriving the CTMC with levels.



Semantics

The semantics of Bio-PEPA is given as a small-step operational semantics, intended for deriving the CTMC with levels.

We define two relations over the processes:

1. capability relation, that supports the derivation of quantitative information;



Semantics

The semantics of Bio-PEPA is given as a small-step operational semantics, intended for deriving the CTMC with levels.

We define two relations over the processes:

- 1. capability relation, that supports the derivation of quantitative information;
- 2. stochastic relation, that gives the rates associated with each action.

Semantics: prefix rules

prefixReac
$$((\alpha, \kappa) \downarrow S)(l) \xrightarrow{(\alpha, [S: \downarrow (l, \kappa)])}_{c} S(l - \kappa)$$

 $\kappa \le l \le N$

▲□▶ ▲□▶ ▲目▶ ▲目▶ = 目 - のへで

Jane Hillston. University of Edinburgh.

Semantics: prefix rules

prefixReac
$$((\alpha, \kappa) \downarrow S)(l) \xrightarrow{(\alpha, [S: \downarrow (l, \kappa)])} {}_{c} S(l - \kappa)$$

 $\kappa \le l \le N$

prefixProd
$$((\alpha,\kappa)\uparrow S)(l) \xrightarrow{(\alpha,[S:\uparrow(l,\kappa)])} {}_{c}S(l+\kappa) \\ 0 \le l \le (N-\kappa)$$

▲□▶ ▲□▶ ▲ 臣▶ ▲ 臣▶ ― 臣 … のへで

Jane Hillston. University of Edinburgh.

Semantics: prefix rules

prefixReac
$$((\alpha, \kappa) \downarrow S)(I) \xrightarrow{(\alpha, [S: \downarrow (l, \kappa)])} {}_{c} S(I - \kappa)$$

 $\kappa \le I \le N$

prefixProd
$$((\alpha,\kappa)\uparrow S)(l) \xrightarrow{(\alpha,[S:\uparrow(l,\kappa)])} {}_{c}S(l+\kappa) \\ 0 \le l \le (N-\kappa)$$

prefixMod
$$((\alpha, \kappa) \text{ op } S)(I) \xrightarrow{(\alpha, [S:op(I,\kappa)])} cS(I)$$

 $0 \le I \le N$

with $op = \odot, \oplus, or \ominus$

▲□▶▲□▶▲≡▶▲≡▶ ≡ のへ⊙

Jane Hillston. University of Edinburgh.

Semantics: constant and choice rules

Choice1
$$\frac{S_1(l) \xrightarrow{(\alpha,\nu)} cS'_1(l')}{(S_1 + S_2)(l) \xrightarrow{(\alpha,\nu)} cS'_1(l')}$$

・ロト・日本・日本・日本・日本・日本

Jane Hillston. University of Edinburgh.

Semantics: constant and choice rules

Choice1
$$\frac{S_1(l) \xrightarrow{(\alpha, \nu)} cS'_1(l')}{(S_1 + S_2)(l) \xrightarrow{(\alpha, \nu)} cS'_1(l')}$$

Choice2
$$\frac{S_2(l) \xrightarrow{(\alpha,\nu)} cS'_2(l')}{(S_1 + S_2)(l) \xrightarrow{(\alpha,\nu)} cS'_2(l')}$$

▲□▶▲□▶▲□▶▲□▶ = ● ●

Jane Hillston. University of Edinburgh.

Semantics: constant and choice rules

Choice1
$$\frac{S_{1}(l) \xrightarrow{(\alpha,v)} cS'_{1}(l')}{(S_{1} + S_{2})(l) \xrightarrow{(\alpha,v)} cS'_{1}(l')}$$
Choice2
$$\frac{S_{2}(l) \xrightarrow{(\alpha,v)} cS'_{2}(l')}{(S_{1} + S_{2})(l) \xrightarrow{(\alpha,v)} cS'_{2}(l')}$$
Constant
$$\frac{S(l) \xrightarrow{(\alpha,S:[op(l,\kappa))]} cS'(l')}{C(l) \xrightarrow{(\alpha,C:[op(l,\kappa))]} cS'(l')} \quad \text{with } C \stackrel{def}{=} S$$

イロト イロト イヨト イヨト

2

Jane Hillston. University of Edinburgh.

Semantics: cooperation rules



▲□▶ ▲□▶ ▲ □▶ ▲ □▶ ▲ □ ▶ ④ < ○

Jane Hillston. University of Edinburgh.

Semantics: cooperation rules



▲□▶▲圖▶▲≣▶▲≣▶ ≣ のQで

Jane Hillston. University of Edinburgh.

Semantics: cooperation rules



Jane Hillston. University of Edinburgh.

In order to derive the rates we consider the stochastic relation $\longrightarrow_{s} \subseteq \mathcal{P} \times \Gamma \times \mathcal{P}$, with $\gamma \in \Gamma := (\alpha, r)$ and $r \in \mathbb{R}^{+}$.

Jane Hillston. University of Edinburgh.

In order to derive the rates we consider the stochastic relation $\longrightarrow_{s} \subseteq \mathcal{P} \times \Gamma \times \mathcal{P}$, with $\gamma \in \Gamma := (\alpha, r)$ and $r \in \mathbb{R}^{+}$.

The relation is defined in terms of the previous one:

Jane Hillston. University of Edinburgh.

In order to derive the rates we consider the stochastic relation $\longrightarrow_{s} \subseteq \mathcal{P} \times \Gamma \times \mathcal{P}$, with $\gamma \in \Gamma := (\alpha, r)$ and $r \in \mathbb{R}^{+}$.

The relation is defined in terms of the previous one:

 $P \xrightarrow{(\alpha_j, \mathbf{v})} c P'$

 $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P} \rangle \xrightarrow{(\alpha_{j}, r_{\alpha_{j}})} s \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P}' \rangle$

Jane Hillston. University of Edinburgh.

In order to derive the rates we consider the stochastic relation $\longrightarrow_{s} \subseteq \mathcal{P} \times \Gamma \times \mathcal{P}$, with $\gamma \in \Gamma := (\alpha, r)$ and $r \in \mathbb{R}^{+}$.

The relation is defined in terms of the previous one:

$$P \xrightarrow{(\alpha_j, \mathbf{v})} c P'$$

 $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P} \rangle \xrightarrow{(\alpha_{j}, r_{\alpha_{j}})} s \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P}' \rangle$

 r_{α_j} represents the parameter of an exponential distribution and the dynamic behaviour is determined by a race condition.

Jane Hillston. University of Edinburgh.

In order to derive the rates we consider the stochastic relation $\longrightarrow_{s} \subseteq \mathcal{P} \times \Gamma \times \mathcal{P}$, with $\gamma \in \Gamma := (\alpha, r)$ and $r \in \mathbb{R}^{+}$.

The relation is defined in terms of the previous one:

$$P \xrightarrow{(\alpha_j, \mathbf{v})} c P'$$

 $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P} \rangle \xrightarrow{(\alpha_{j}, r_{\alpha_{j}})} s \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}_{\mathsf{R}}, \mathsf{Comp}, \mathsf{P}' \rangle$

 r_{α_j} represents the parameter of an exponential distribution and the dynamic behaviour is determined by a race condition.

The rate r_{α_i} is defined as $f_{\alpha_i}(\mathcal{V}, \mathcal{N}, \mathcal{K})/h$.

Jane Hillston. University of Edinburgh.



▶ We model an event that transforms an element of species *A* into an element of species *B*.

Jane Hillston. University of Edinburgh.



- ► We model an event that transforms an element of species *A* into an element of species *B*.
- Transformation happens at a rate k and obeys a mass-action kinetic law.



- ▶ We model an event that transforms an element of species *A* into an element of species *B*.
- Transformation happens at a rate k and obeys a mass-action kinetic law.
- ► Such a model is constituted by a single reaction channel of the form $A \xrightarrow{k} B$.



- ▶ We model an event that transforms an element of species *A* into an element of species *B*.
- Transformation happens at a rate k and obeys a mass-action kinetic law.
- Such a model is constituted by a single reaction channel of the form $A \xrightarrow{k} B$.
- We assume the initial state contains three elements of species A and no elements of species B;



- ▶ We model an event that transforms an element of species *A* into an element of species *B*.
- Transformation happens at a rate k and obeys a mass-action kinetic law.
- Such a model is constituted by a single reaction channel of the form $A \xrightarrow{k} B$.
- We assume the initial state contains three elements of species A and no elements of species B;
- Formally it is described by the 2-dimensional vector $\mathbf{x}_0 = (3, 0)^T$.

The Bio-PEPA processes modelling the species are

 $A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A \qquad B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B$

where α is the action corresponding to the reaction and $f_{\alpha} = f_{MA}(k)$.

Jane Hillston. University of Edinburgh.

The Bio-PEPA processes modelling the species are

 $A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A$ $B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B$

where α is the action corresponding to the reaction and $f_{\alpha} = f_{MA}(k)$.

We assume that the species have maximum levels $N_A = N_B = 3$.

The Bio-PEPA processes modelling the species are

 $A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A$ $B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B$

where α is the action corresponding to the reaction and $f_{\alpha} = f_{MA}(k)$.

We assume that the species have maximum levels $N_A = N_B = 3$.

The initial configuration of the process is

 $A(3) \bigotimes_{\{\alpha\}} B(0).$

▲□▶▲□▶▲□▶▲□▶ ▲□▶ ● ● ●

Jane Hillston. University of Edinburgh.

The components of the system in which this process is embedded are:

$$\mathcal{V} = \{ \text{cell} : 1 \} \qquad \qquad \mathcal{K} = \{ k' = k \}$$

$$\mathcal{N} = \begin{cases} A \text{ in cell} : N_A = 3, h_A = 1; \\ B \text{ in cell} : N_B = 3, h_A = 1 \end{cases} \qquad \qquad \mathcal{F} = \{f_\alpha = f_{MA}(k')\}$$

 $Comp = \{A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A, B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B\} \qquad P = A(3) \underset{\{\alpha\}}{\boxtimes} B(0).$

▲□▶▲□▶▲□▶▲□▶ = ● ● ●

Jane Hillston. University of Edinburgh.

The SLTS for the Bio-PEPA example

$$(3,0) \xrightarrow{(\alpha,3k)} (2,1) \xrightarrow{(\alpha,2k)} (1,2) \xrightarrow{(\alpha,k)} (0,3)$$

Starting from the initial configuration $\mathbf{X}(t_0) = 0$ the process eventually reaches the final state (0,3), which corresponds to the process $A(0) \underset{\{\alpha\}}{\boxtimes} B(3)$.

▲□▶▲□▶▲臣▶▲臣▶ 臣 のへで

Jane Hillston. University of Edinburgh.



Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.

Bio-PEPAd: Syntax

Bio-PEPAd is a conservative extension of Bio-PEPA, so only minimal changes to the syntax are made.

Jane Hillston. University of Edinburgh.
Bio-PEPAd: Syntax

Bio-PEPAd is a conservative extension of Bio-PEPA, so only minimal changes to the syntax are made.

Specifically, the species and process definitions remain unchanged but we must add information about action delays to the system (cf. rate functions).

Bio-PEPAd: Syntax

Bio-PEPAd is a conservative extension of Bio-PEPA, so only minimal changes to the syntax are made.

Specifically, the species and process definitions remain unchanged but we must add information about action delays to the system (cf. rate functions).

Delays are defined by functions belonging to the family

$$\left\{ \sigma : \mathcal{A} \to \mathbb{R}^+ \right\} \in \Delta$$

such that $\sigma(\alpha)$ denotes the delay of action $\alpha \in \mathcal{A}$.

Jane Hillston. University of Edinburgh.

Bio-PEPAd: Syntax

Bio-PEPAd is a conservative extension of Bio-PEPA, so only minimal changes to the syntax are made.

Specifically, the species and process definitions remain unchanged but we must add information about action delays to the system (cf. rate functions).

Delays are defined by functions belonging to the family

$$\left\{ \sigma : \mathcal{A} \to \mathbb{R}^+ \right\} \in \Delta$$

such that $\sigma(\alpha)$ denotes the delay of action $\alpha \in \mathcal{A}$.

Currently we assume all actions have a non-zero delay.

Jane Hillston. University of Edinburgh.

Bio-PEPAd system

A Bio-PEPAd system is a 7-tuple $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, Comp, \sigma, P \rangle$ where:

- $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, Comp, P \rangle$ is a Bio-PEPA system;
- $\sigma \in \Delta$ is a function used to specify the delays of the actions.

Jane Hillston. University of Edinburgh.

Process configuration

Bio-PEPAd process configurations are defined by the following syntax:

$$C_{S} ::= (\alpha, \kappa) op C_{S} | C_{S} + C_{S} | C$$
$$C_{P} ::= C_{P} \bowtie_{f} C_{P} | C_{S}(I, L)$$

where *L* is a list of 4-tuples $(l', \kappa', \alpha', op')$ with $l, \kappa \in \mathbb{N}, \alpha \in \mathcal{A}$ and $op \in \{\downarrow, \uparrow, \odot, \oplus, \ominus\}$.

Jane Hillston. University of Edinburgh.

Species S(I, L)

A species S(I, L) is a species

- ▶ with a discrete level of concentration *I*,
- which is currently involved in the actions with delay described by the list *L*.

Species S(I, L)

A species S(I, L) is a species

- with a discrete level of concentration I,
- which is currently involved in the actions with delay described by the list *L*.

For example, if $(l', \kappa, \alpha, op) \in L$ there are κ levels of concentration of species *S* involved in a currently running action α which fired when the level of *S* was *l'*, and its role was *op*.



The effect of the delay is to separate the occurrence of the reaction from its effect.

Jane Hillston. University of Edinburgh.



- The effect of the delay is to separate the occurrence of the reaction from its effect.
- We give the language an operational semantics in the Starting-Terminating (ST) style, previously used for non-Markovian stochastic process algebras such as IGSMP.



- The effect of the delay is to separate the occurrence of the reaction from its effect.
- We give the language an operational semantics in the Starting-Terminating (ST) style, previously used for non-Markovian stochastic process algebras such as IGSMP.
- ► In this case the end of the exponentially distributed event corresponds to the start of the action, denoted α^+ .



- The effect of the delay is to separate the occurrence of the reaction from its effect.
- We give the language an operational semantics in the Starting-Terminating (ST) style, previously used for non-Markovian stochastic process algebras such as IGSMP.
- ► In this case the end of the exponentially distributed event corresponds to the start of the action, denoted α^+ .
- ► Whereas the end of the deterministically timed delay corresponds to terminating the action, denoted α⁻.



- The effect of the delay is to separate the occurrence of the reaction from its effect.
- We give the language an operational semantics in the Starting-Terminating (ST) style, previously used for non-Markovian stochastic process algebras such as IGSMP.
- ► In this case the end of the exponentially distributed event corresponds to the start of the action, denoted α^+ .
- Whereas the end of the deterministically timed delay corresponds to terminating the action, denoted α⁻.
- As usual for the ST style, we have two transition relations over process configurations.

Jane Hillston. University of Edinburgh.

Initial process configuration

From Bio-PEPAd process *P* we derive its corresponding process configuration P_C using a function $\mu : \mathcal{P} \to C$ such that

 $\mu((\alpha, \kappa) \text{op } S) = (\alpha, \kappa) \text{op } S \qquad \mu(P_1 \underset{\mathcal{L}}{\bowtie} P_2) = \mu(P_1) \underset{\mathcal{L}}{\bowtie} \mu(P_2)$ $\mu(S_1 + S_2) = S_1 + S_2 \qquad \qquad \mu(S(l)) = S(l, []).$

Jane Hillston. University of Edinburgh.

Initial process configuration

From Bio-PEPAd process *P* we derive its corresponding process configuration P_C using a function $\mu : \mathcal{P} \to C$ such that

 $\mu((\alpha, \kappa) \text{op } S) = (\alpha, \kappa) \text{op } S \qquad \mu(P_1 \underset{\mathcal{L}}{\boxtimes} P_2) = \mu(P_1) \underset{\mathcal{L}}{\boxtimes} \mu(P_2)$ $\mu(S_1 + S_2) = S_1 + S_2 \qquad \qquad \mu(S(l)) = S(l, []).$

For example, the process $S(l_1) \underset{\mathcal{L}_1}{\bowtie} S(l_2) \underset{\mathcal{L}_2}{\bowtie} S(l_3)$ is transformed into the configuration $S(l_1, []) \underset{\mathcal{L}_1}{\bowtie} S(l_2, []) \underset{\mathcal{L}_2}{\bowtie} S(l_3, [])$.

Jane Hillston. University of Edinburgh.



Auxiliary functions

We define four auxiliary functions to examine and manipulate the scheduling lists:

- *pick*: given α and a scheduling list, select the first α action entry in the list.
- del: given α and a scheduling list, remove the first α action entry in the list.
- prod: given a scheduling list for species S, select those entries in which S is involved as a product.
- pend: given a scheduling list find how many levels are involved.

Jane Hillston. University of Edinburgh.

The start relation

$$\begin{aligned} & (\alpha,\kappa) \downarrow S(l,L) \xrightarrow{(\alpha^+,[S:\downarrow(l,\kappa)])}_{st} S(l-\kappa,L@[(l,\kappa,\alpha,\downarrow)]) & \kappa \leq l \leq N \\ & (\alpha,\kappa) \uparrow S(l,L) \xrightarrow{(\alpha^+,[S:\uparrow(l,\kappa)])}_{st} S(l,L@[(l,\kappa,\alpha,\uparrow)]) & 0 \leq l + pend \ prod \ L \leq N \\ & (\alpha,\kappa) \oplus S(l,L) \xrightarrow{(\alpha^+,[S:\oplus(l,\kappa)])}_{st} S(l,L@[(l,\kappa,\alpha,\oplus)]) & \kappa \leq l \leq N \\ & (\alpha,\kappa) op \ S(l,L) \xrightarrow{(\alpha^+,[S:op(l,\kappa)])}_{st} S(l,L@[(l,\kappa,\alpha,op)]) & 1 \leq l \leq N, \ op \in \{\odot,\ominus\} \end{aligned}$$

▲□▶ ▲□▶ ▲ □▶ ▲ □▶ ▲ □ ● ● ● ●

Jane Hillston. University of Edinburgh.

The start relation

$$\frac{S_{1}(I,L) \xrightarrow{(\alpha^{+},w)}_{st} S'_{1}(I',L')}{(S_{1}+S_{2})(I,L) \xrightarrow{(\alpha^{+},w)}_{st} S'_{1}(I',L')}$$

$$\frac{S_{2}(I,L) \xrightarrow{(\alpha^{+},w)}_{st} S'_{2}(I',L')}{(S_{1}+S_{2})(I,L) \xrightarrow{(\alpha^{+},w)}_{st} S'_{2}(I',L')}$$

$$\frac{S(I,L) \xrightarrow{(\alpha^{+},w)}_{st} S'(I',L') \quad C \stackrel{def}{=} S(I,L)}{C \xrightarrow{(\alpha^{+},w)}_{st} S'(I',L')}$$

・ロ・・日本・ ・ 日本・ ・ 日本

2

Jane Hillston. University of Edinburgh.

The start relation

$$\frac{P_{1} \xrightarrow{(\alpha^{+},w)}_{st} P'_{1} \quad \alpha \notin \mathcal{L}}{P_{1} \underset{\mathcal{L}}{\boxtimes} P_{2} \xrightarrow{(\alpha^{+},w)}_{st} P'_{1} \underset{\mathcal{L}}{\boxtimes} P_{2}}$$

$$\frac{P_{2} \xrightarrow{(\alpha^{+},w)}_{st} P'_{2} \quad \alpha \notin \mathcal{L}}{P_{1} \underset{\mathcal{L}}{\boxtimes} P_{2} \xrightarrow{(\alpha^{+},w)}_{st} P_{1} \underset{\mathcal{L}}{\boxtimes} P'_{2}}$$

$$\frac{P_{1} \xrightarrow{(\alpha^{+},w_{1})}_{st} P'_{1} \quad P_{2} \xrightarrow{(\alpha^{+},w_{2})}_{st} P'_{2} \quad \alpha \in \mathcal{L}}{P_{1} \underset{\mathcal{L}}{\boxtimes} P_{2} \xrightarrow{(\alpha^{+},w_{1}@w_{2})}_{st} P'_{1} \underset{\mathcal{L}}{\boxtimes} P'_{2}}$$

▲□▶▲□▶▲□▶▲□▶ ▲□ シタの

Jane Hillston. University of Edinburgh.

The completion relation

$$\frac{\text{pick } \alpha \ L = (l, \kappa, \alpha, \uparrow)}{S(l', L) \xrightarrow{(\alpha^-, [S:\uparrow(l,\kappa)])}_{co} S(l' + k, del \ \alpha \ L)}$$

$$\frac{\text{pick } \alpha \ L = (l, \kappa, \alpha, op) \ op \in \{\downarrow, \odot, \oplus, \ominus\}}{S(l', L) \xrightarrow{(\alpha^-, [S:op(l,\kappa)])}_{co} S(l', del \ \alpha \ L)}$$

$$\frac{S_1(l, L) \xrightarrow{(\alpha^-, w)}_{co} S_1'(l', L')}{(S_1 + S_2)(l, L) \xrightarrow{(\alpha^-, w)}_{co} S_1'(l', L')} \qquad \frac{S_2(l, L) \xrightarrow{(\alpha^-, w)}_{co} S_2'(l', L')}{(S_1 + S_2)(l, L) \xrightarrow{(\alpha^-, w)}_{co} S_2'(l', L')}$$

▲□▶▲□▶▲□▶▲□▶ = ● ● ●

Jane Hillston. University of Edinburgh.

The completion relation

$$\frac{S(l,L) \xrightarrow{(\alpha^{-},w)}_{co} S'(l',L') \quad C \stackrel{\text{def}}{=} S(l,L)}{C \xrightarrow{(\alpha^{-},w)}_{co} S'(l',L')}$$

$$\frac{P_{1} \xrightarrow{(\alpha^{-},w)}_{co} P'_{1} \quad \alpha \notin \mathcal{L}}{P_{1} \stackrel{\boxtimes}{\mathcal{L}} P_{2} \xrightarrow{(\alpha^{-},w)}_{co} P'_{1} \stackrel{\boxtimes}{\mathcal{L}} P_{2}} \quad \frac{P_{2} \xrightarrow{(\alpha^{-},w)}_{co} P'_{2} \quad \alpha \notin \mathcal{L}}{P_{1} \stackrel{\boxtimes}{\mathbb{L}} P_{2} \xrightarrow{(\alpha^{-},w)}_{co} P_{1} \stackrel{\boxtimes}{\mathcal{L}} P'_{2}}$$

$$\frac{P_{1} \xrightarrow{(\alpha^{-},w_{1})}_{\mathcal{L}} co P'_{1} \quad P_{2} \xrightarrow{(\alpha^{-},w_{2})}_{co} P'_{2} \quad \alpha \in \mathcal{L}}{P_{1} \stackrel{\boxtimes}{\mathcal{L}} P_{2} \xrightarrow{(\alpha^{-},w_{1}@w_{2})}_{co} P'_{1} \stackrel{\boxtimes}{\mathcal{L}} P'_{2}}$$

・ロト・日本・日本・日本・日本・日本・日本

Jane Hillston. University of Edinburgh.

The stochastic relation

$$\frac{P \xrightarrow{(\alpha^{+},w)} st P' r_{\alpha} = f_{\alpha}[w, N, \mathcal{K}]h^{-1}}{\langle \mathcal{V}, N, \mathcal{K}, \mathcal{F}, Comp, \sigma, P \rangle \xrightarrow{(\alpha^{+}, r_{\alpha}, \sigma(\alpha))} s \langle \mathcal{V}, N, \mathcal{K}, \mathcal{F}, Comp, \sigma, P' \rangle}{P \xrightarrow{(\alpha^{-},w)} co P' r_{\alpha} = f_{\alpha}[w, N, \mathcal{K}]h^{-1}} \langle \mathcal{V}, N, \mathcal{K}, \mathcal{F}, Comp, \sigma, P \rangle \xrightarrow{(\alpha^{-}, r_{\alpha}, \sigma(\alpha))} s \langle \mathcal{V}, N, \mathcal{K}, \mathcal{F}, Comp, \sigma, P' \rangle}$$

▲□▶ ▲□▶ ▲ 臣▶ ▲ 臣▶ 二臣 - のへ⊙

Jane Hillston. University of Edinburgh.



Note that the underlying SLTS does not contain an explicit quantitative notion of time.

▲□▶▲□▶▲□▶▲□▶ ▲□ ● ● ●

Jane Hillston. University of Edinburgh.



- Note that the underlying SLTS does not contain an explicit quantitative notion of time.
- By means of the ST semantics, in Bio-PEPAd a qualitative notion of time can be retrieved by observing state changes induced by either the start or the completion of an action.



- Note that the underlying SLTS does not contain an explicit quantitative notion of time.
- By means of the ST semantics, in Bio-PEPAd a qualitative notion of time can be retrieved by observing state changes induced by either the start or the completion of an action.
- Moreover, by construction, instances of an action complete while respecting their starting order.



- Note that the underlying SLTS does not contain an explicit quantitative notion of time.
- By means of the ST semantics, in Bio-PEPAd a qualitative notion of time can be retrieved by observing state changes induced by either the start or the completion of an action.
- Moreover, by construction, instances of an action complete while respecting their starting order.
- However note that the SLTS contains all the potential behaviours for a process configuration but some of these may not be possible given the kinetic information of the system

Jane Hillston. University of Edinburgh.



Small example revisited

To illustrate Bio-PEPAd we consider again the small example earlier modelled in Bio-PEPA:

 $A \xrightarrow{k} B$

Jane Hillston. University of Edinburgh.

Small example revisited

To illustrate Bio-PEPAd we consider again the small example earlier modelled in Bio-PEPA:

$A \xrightarrow{k} B$

We now assume that for the transformation the kinetic constant k is now enriched with a delay $\sigma' > 0$, giving rise to the definition of the reaction

 $A \xrightarrow{k,\sigma'} B.$

▲□▶▲□▶▲≡▶▲≡▶ ≡ のQで

Jane Hillston. University of Edinburgh.

Small example revisited

To illustrate Bio-PEPAd we consider again the small example earlier modelled in Bio-PEPA:

$A \xrightarrow{k} B$

We now assume that for the transformation the kinetic constant k is now enriched with a delay $\sigma' > 0$, giving rise to the definition of the reaction

 $A \xrightarrow{k,\sigma'} B.$

We again assume the initial state described by the vector $\mathbf{x}_0 = (3, 0)^T$.

Jane Hillston. University of Edinburgh.

Bio-PEPAd: Integrating exponential and deterministic delays

We are able to fully reuse the Bio-PEPA specification for this model:

$$A \stackrel{def}{=} (\alpha, 1) {\downarrow} A, \qquad B \stackrel{def}{=} (\alpha, 1) {\uparrow} B$$

Jane Hillston. University of Edinburgh.

We are able to fully reuse the Bio-PEPA specification for this model:

$$A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A, \qquad B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B.$$

Also, the kinetic information about the system is preserved: $f_{\alpha} = f_{MA}(k)$.

We are able to fully reuse the Bio-PEPA specification for this model:

 $A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A, \qquad B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B.$

Also, the kinetic information about the system is preserved: $f_{\alpha} = f_{MA}(k)$.

The information about the delay of α was not present in the Bio-PEPA model and is now defined according to the function $\sigma(\alpha) = \sigma'$.

We are able to fully reuse the Bio-PEPA specification for this model:

 $A \stackrel{\text{def}}{=} (\alpha, 1) \downarrow A, \qquad B \stackrel{\text{def}}{=} (\alpha, 1) \uparrow B.$

Also, the kinetic information about the system is preserved: $f_{\alpha} = f_{MA}(k)$.

The information about the delay of α was not present in the Bio-PEPA model and is now defined according to the function $\sigma(\alpha) = \sigma'$.

The initial configuration of the process, obtained by applying the function μ is

 $A(3,[]) \underset{\{\alpha\}}{\bowtie} B(0,[]).$

The SLTS for the Bio-PEPAd example



Starting from the initial configuration (3, 0) : 0, we eventually reach the final state (0, 3) : 0, which corresponds to the final configuration $A(0, []) \bowtie B(3, [])$.

Jane Hillston. University of Edinburgh.



Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

・ロト・日本・日本・日本・日本・日本

Jane Hillston. University of Edinburgh.

Analysis of Bio-PEPAd

Just as in Bio-PEPA, we can subject Bio-PEPAd models to different analyses based on the different views of the system:

Population view:

Individual view:

Abstract view:

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.

Analysis of Bio-PEPAd

Just as in Bio-PEPA, we can subject Bio-PEPAd models to different analyses based on the different views of the system:

Population view: Delay differential equations (DDE)

Individual view:

Abstract view:

Jane Hillston. University of Edinburgh.
Analysis of Bio-PEPAd

Just as in Bio-PEPA, we can subject Bio-PEPAd models to different analyses based on the different views of the system:

Population view: Delay differential equations (DDE)

Individual view: Delay Stochastic Simulation Algorithms (DSSA)

Abstract view:

Jane Hillston. University of Edinburgh.

Analysis of Bio-PEPAd

Just as in Bio-PEPA, we can subject Bio-PEPAd models to different analyses based on the different views of the system:

Population view: Delay differential equations (DDE)

Individual view: Delay Stochastic Simulation Algorithms (DSSA)

Abstract view: Generalized Semi-Markov Process (GSMP)

Jane Hillston. University of Edinburgh.

Delay Differential Equations (DDE)

Whenever phenomena presenting a delayed effect are described by differential equations, we move from ODEs to DDEs.

・ロト・日本・山田・山田・山口・

Jane Hillston. University of Edinburgh.

Delay Differential Equations (DDE)

Whenever phenomena presenting a delayed effect are described by differential equations, we move from ODEs to DDEs.

In DDEs the derivatives at the current time depend on some past states of the system.

Jane Hillston. University of Edinburgh.

Delay Differential Equations (DDE)

Whenever phenomena presenting a delayed effect are described by differential equations, we move from ODEs to DDEs.

In DDEs the derivatives at the current time depend on some past states of the system.

The simplest form of DDE considers constant delays $\sigma_1 > \ldots > \sigma_n \ge 0$ and consists of an equation of the form

$$\frac{dX}{dt} = \varphi_X(t, \{X(t - \sigma_i) \mid i = 1, \dots n\})$$

where $X(t - \sigma_i)$ denotes the state of the system at the past time $t - \sigma_i$.

▲□▶▲圖▶▲≣▶▲≣▶ ≣ のへ⊙

Jane Hillston. University of Edinburgh.

As in the translation from Bio-PEPA to ODE, the mapping consists of three steps:

Jane Hillston. University of Edinburgh.

As in the translation from Bio-PEPA to ODE, the mapping consists of three steps:

 Based on the syntactic definition of the components, the stoichiometry matrix D = {d_{i,j}} is defined;

As in the translation from Bio-PEPA to ODE, the mapping consists of three steps:

- Based on the syntactic definition of the components, the stoichiometry matrix D = {d_{i,j}} is defined;
- 2. The kinetic law vector $\overline{v_{KL}}$ is derived with one entry for each reaction;

As in the translation from Bio-PEPA to ODE, the mapping consists of three steps:

- Based on the syntactic definition of the components, the stoichiometry matrix D = {d_{i,j}} is defined;
- 2. The kinetic law vector $\overline{v_{KL}}$ is derived with one entry for each reaction;
- 3. Deterministic variables are associated with the components.

As in the translation from Bio-PEPA to ODE, the mapping consists of three steps:

- Based on the syntactic definition of the components, the stoichiometry matrix D = {d_{i,j}} is defined;
- 2. The kinetic law vector $\overline{v_{KL}}$ is derived with one entry for each reaction;
- 3. Deterministic variables are associated with the components.

Only Step 2 differs from the Bio-PEPAd/DDE case.



We enumerate the actions as $\alpha_1, \ldots, \alpha_m$ and the species in the system as S_1, \ldots, S_n .

The entry $d_{i,j}$, representing the change in the levels induced by performing action α_j with species S_i , is defined as follows:

 $\mathsf{d}_{i,j} = \begin{cases} -\kappa_{i,j} & \text{if } (\alpha_j, \kappa_{i,j}) \downarrow \text{ is an action for species } S_i \\ +\kappa_{i,j} & \text{if } (\alpha_j, \kappa_{i,j}) \uparrow \text{ is an action for species } S_i \\ 0 & \text{otherwise.} \end{cases}$

Jane Hillston. University of Edinburgh.

Introduction Bio-PEPA Bio-PEPAd Analysis of Bio-PEPAd Bio-PEPAd vs. Bio-PEPA Conclusions

Step 2

Let x_i denote the deterministic variable representing species S_i , where mass action and Michaelis Menten reactions have two species S_1 and S_2 , whereas hill kinetic reactions have a single species S_1 .

The entry $\overline{v_{KL}}_i$ of the vector is defined as follows:

$$\overline{v_{KL}}_{i} = \begin{cases} kx_{1}(t - \sigma(\alpha_{i}))x_{2}(t - \sigma(\alpha_{i})) & \text{if } f_{\alpha_{i}} = f_{MA}(k) \\ \frac{vx_{1}(t - \sigma(\alpha_{i}))x_{2}(t - \sigma(\alpha_{i}))}{K + x_{2}(t - \sigma(\alpha_{i}))} & \text{if } f_{\alpha_{i}} = f_{MM}(v, K) \\ \frac{vx_{1}(t - \sigma(\alpha_{i}))^{p}}{K + x_{1}(t - \sigma(\alpha_{i}))^{p}} & \text{if } f_{\alpha_{i}} = f_{H}(v, K, p) \end{cases}$$

▲□▶▲圖▶▲≣▶▲≣▶ = ● ● ●

Jane Hillston. University of Edinburgh.

Step 3 and Initialization

As in Bio-PEPA, now we associate the variable x_i with each species component S_i and so define the *n*-dimensional vector \overline{x} .

Jane Hillston. University of Edinburgh.

Step 3 and Initialization

As in Bio-PEPA, now we associate the variable x_i with each species component S_i and so define the *n*-dimensional vector \overline{x} .

The DDE system can be defined as

 $d\overline{x}/dt = D\overline{v_{KL}}$.

▲□▶▲圖▶▲≣▶▲≣▶ ≣ のへ⊙

Jane Hillston. University of Edinburgh.

Step 3 and Initialization

As in Bio-PEPA, now we associate the variable x_i with each species component S_i and so define the *n*-dimensional vector \overline{x} .

The DDE system can be defined as

 $d\overline{x}/dt = D\overline{v_{KL}}$.

The initial conditions must be defined in the interval $[t_0 - \sigma(\alpha); t_0]$ where α is the action with maximum delay.

This is left to the modeller.

Jane Hillston. University of Edinburgh.



Gillespie's SSA and its variants are based on the Chemical Master Equation and an underlying CTMC.

▲□▶▲□▶▲目▶▲目▶ 目 のQの

Jane Hillston. University of Edinburgh.



Gillespie's SSA and its variants are based on the Chemical Master Equation and an underlying CTMC.

When events have both an exponential and a deterministic delay the underlying stochastic process is no longer a CTMC and use of SSA is not appropriate.



Equation and an underlying CTMC.

When events have both an exponential and a deterministic delay the underlying stochastic process is no longer a CTMC and use of SSA is not appropriate.

Luckily, based on DDEs, variants of SSA which incorporate deterministic delays have previously been defined [Barrio et al 2006; Barbuti et al 2009].



Gillespie's SSA and its variants are based on the Chemical Master Equation and an underlying CTMC.

When events have both an exponential and a deterministic delay the underlying stochastic process is no longer a CTMC and use of SSA is not appropriate.

Luckily, based on DDEs, variants of SSA which incorporate deterministic delays have previously been defined [Barrio et al 2006; Barbuti et al 2009].

These algorithms work for the delay-as-duration abstraction (cf. the purely delayed abstraction), which is what we use for Bio-PEPAd.

Bio-PEPAd: Integrating exponential and deterministic delays

Mapping Bio-PEPAd to DSSA

In order to prepare a Bio-PEPAd system for simulation using DSSA we need to

- 1. Define the algebraic representation of the process;
- 2. Create the reactions to simulate.

Encoding the process

We introduce a family of functions

$$\left\{ (I_{n})_{n}: C \cup \mathcal{P} \to \mathbb{N}^{n} \mid n \in \mathbb{N} \right\}$$

to encode a Bio-PEPA process/Bio-PEPAd process configuration in an *n*-dimensional vector such that:

$$(S_1(I_1) \underset{\mathcal{L}_1}{\bowtie} \dots \underset{\mathcal{L}_m}{\bowtie} S_m(I_m))_m = (I_1, \dots, I_m)^T$$
$$(S_1(I_1, L_1) \underset{\mathcal{L}_1}{\bowtie} \dots \underset{\mathcal{L}_n}{\bowtie} S_n(I_n, L_n))_n = (I_1, \dots, I_n)^T.$$

Jane Hillston. University of Edinburgh.

Encoding the process

We introduce a family of functions

$$\left\{ (I_{n})_{n}: C \cup \mathcal{P} \to \mathbb{N}^{n} \mid n \in \mathbb{N} \right\}$$

to encode a Bio-PEPA process/Bio-PEPAd process configuration in an *n*-dimensional vector such that:

$$(S_1(I_1) \underset{\mathcal{L}_1}{\bowtie} \dots \underset{\mathcal{L}_m}{\bowtie} S_m(I_m))_m = (I_1, \dots, I_m)^T$$
$$(S_1(I_1, L_1) \underset{\mathcal{L}_1}{\bowtie} \dots \underset{\mathcal{L}_n}{\bowtie} S_n(I_n, L_n))_n = (I_1, \dots, I_n)^T.$$

Given $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, Comp, \sigma, P \rangle$ and $\mathbf{x}'_0 = (|P|)$, a vector \mathbf{x}_0 of the initial number of molecules is $\mathbf{x}_0[i] = \mathbf{x}'_0[i] \times h \times N_A \times v$ where *h* is the step size, *v* is the volume and N_A is the Avogadro number.

Jane Hillston. University of Edinburgh.

Creating the reactions

The actual rates of the reactions have to be defined, case by case, using the parameters in \mathcal{F} .

This is done in the same way for Bio-PEPAd as it is for Bio-PEPA.

Jane Hillston. University of Edinburgh.

イロト イロト イヨト イヨト

Ξ.

DSS Algorithm

1:
$$t \leftarrow t_0$$
; $\mathbf{x} \leftarrow \mathbf{x}_0$; $S \leftarrow \emptyset$;
2: while $t < T$ do
3: $a_0(\mathbf{x}) \leftarrow \sum_{j=1}^{M} a_j(\mathbf{x})$;
4: let $r_1, r_2 \sim U[0, 1]$;
5: $\tau \leftarrow a_0(\mathbf{x})^{-1} \ln(r_1^{-1})$;
6: let $S_{t,\tau} = \{(t'', \nu'') \in S \mid t'' \in (t, t + \tau]\}$;
7: if $S_{t,\tau} \neq \emptyset$ then
8: $(t', \nu') \leftarrow \min\{S_{t,\tau}\}$;
9: $\mathbf{x} \leftarrow \mathbf{x} + \nu'$; $t \leftarrow t'$; $S \leftarrow S \setminus \{(t', \nu')\}$;
10: else
11: let j such that $\sum_{i=1}^{j-1} a_i(\mathbf{x}) < r_2 \cdot a_0(\mathbf{x}) \le \sum_{i=1}^{j} a_i(\mathbf{x})$;
12: $\mathbf{x} \leftarrow \mathbf{x} + \nu'_j$; $t \leftarrow t + \tau$; $S \leftarrow S \cup \{(t + \tau + \sigma_j, \nu_j^p)\}$;
13: end if
14: end while

Jane Hillston. University of Edinburgh.

A Generalized Semi-Markov Process (GSMP) is a stochastic process, with a discrete state space.

Jane Hillston. University of Edinburgh.

- A Generalized Semi-Markov Process (GSMP) is a stochastic process, with a discrete state space.
- In each state there are a number of active events, each of which has an associated clock governed by a probability distribution.

- A Generalized Semi-Markov Process (GSMP) is a stochastic process, with a discrete state space.
- In each state there are a number of active events, each of which has an associated clock governed by a probability distribution.
- Clocks may decay at state- and event-dependent rates, but for our purposes we assume that all clocks decay at rate 1.

- A Generalized Semi-Markov Process (GSMP) is a stochastic process, with a discrete state space.
- In each state there are a number of active events, each of which has an associated clock governed by a probability distribution.
- Clocks may decay at state- and event-dependent rates, but for our purposes we assume that all clocks decay at rate 1.
- When a clock expires the state is updated according to an event-dependent probability distribution.

- A Generalized Semi-Markov Process (GSMP) is a stochastic process, with a discrete state space.
- In each state there are a number of active events, each of which has an associated clock governed by a probability distribution.
- Clocks may decay at state- and event-dependent rates, but for our purposes we assume that all clocks decay at rate 1.
- When a clock expires the state is updated according to an event-dependent probability distribution.
- For all other events it is known whether the completion of this event cancels, creates or maintains the event.

Jane Hillston. University of Edinburgh.



Each state of the SLTS of the Bio-PEPAd corresponds to a state in the GSMP.

Jane Hillston. University of Edinburgh.

- Each state of the SLTS of the Bio-PEPAd corresponds to a state in the GSMP.
- In every GSMP state there is a single exponentially timed event/clock corresponding to all the possible start actions (α₀ in the DSSA) in the corresponding SLTS state.

イロト イロト イヨト イヨト

= nar

- Each state of the SLTS of the Bio-PEPAd corresponds to a state in the GSMP.
- In every GSMP state there is a single exponentially timed event/clock corresponding to all the possible start actions (α₀ in the DSSA) in the corresponding SLTS state.
- Each completion action a⁻ in the SLTS corresponds to a deterministically timed clock in the corresponding GSMP state.

- Each state of the SLTS of the Bio-PEPAd corresponds to a state in the GSMP.
- In every GSMP state there is a single exponentially timed event/clock corresponding to all the possible start actions (α₀ in the DSSA) in the corresponding SLTS state.
- ► Each completion action a⁻ in the SLTS corresponds to a deterministically timed clock in the corresponding GSMP state.
- When an exponentially timed clock expires the state is updated according to the probability distribution given by the relative rates of all the possible start actions in that state.

- Each state of the SLTS of the Bio-PEPAd corresponds to a state in the GSMP.
- In every GSMP state there is a single exponentially timed event/clock corresponding to all the possible start actions (α₀ in the DSSA) in the corresponding SLTS state.
- Each completion action a⁻ in the SLTS corresponds to a deterministically timed clock in the corresponding GSMP state.
- When an exponentially timed clock expires the state is updated according to the probability distribution given by the relative rates of all the possible start actions in that state.
- When a deterministically timed clock expires there is only one possible next state.

Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

(日)

Jane Hillston. University of Edinburgh.

Relating Bio-PEPAd and Bio-PEPA

In order to relate Bio-PEPAd and Bio-PEPA we start by defining the inverse of function μ .

$$\mu^{-1}((\alpha, \kappa) op S) = (\alpha, \kappa) op S$$

$$\mu^{-1}(P_1 \underset{\mathcal{L}}{\bowtie} P_2) = \mu^{-1}(P_1) \underset{\mathcal{L}}{\bowtie} \mu^{-1}(P_2)$$

$$\mu^{-1}(S_1 + S_2) = S_1 + S_2$$

$$\mu^{-1}(S(l, L)) = S(l).$$

Jane Hillston. University of Edinburgh.
Relating Bio-PEPAd and Bio-PEPA

In order to relate Bio-PEPAd and Bio-PEPA we start by defining the inverse of function μ .

$$\mu^{-1}((\alpha, \kappa) op \ S) = (\alpha, \kappa) op \ S$$

$$\mu^{-1}(P_1 \underset{\mathcal{L}}{\boxtimes} P_2) = \mu^{-1}(P_1) \underset{\mathcal{L}}{\boxtimes} \mu^{-1}(P_2)$$

$$\mu^{-1}(S_1 + S_2) = S_1 + S_2$$

$$\mu^{-1}(S(l, L)) = S(l) .$$

Note that function μ is not a bijection. Specifically $\forall L \in \mathcal{L}_{\mathcal{D}} \, \mu^{-1}(S(l,L)) = S(l)$, i.e. we lose information about the structure of *L*, namely the actions started and not yet completed in S(l, L).

Interchangeability

A Bio-PEPA process $P \in \mathcal{P}$ and a Bio-PEPAd process configuration $P_C \in C$ are said to be interchangeable if and only if

$$\mu(P) = P_C \ \land \ \mu^{-1}(P_C) = P \,.$$

Jane Hillston. University of Edinburgh.

Interchangeability

A Bio-PEPA process $P \in \mathcal{P}$ and a Bio-PEPAd process configuration $P_C \in C$ are said to be interchangeable if and only if

$$\mu(P) = P_C \wedge \mu^{-1}(P_C) = P.$$

If *P* and *P*_{*C*} are interchangeable, then by definition $\mu(P) = P_C$ and all the lists appearing in *P*_{*C*} must be empty, i.e. there must be no uncompleted actions running.

Theorem: Relating processes and configurations

If *P* and *P*_{*C*} are interchangeable, then for any possible action derivable from *P* and leading to a state *P'*, there exists a sequence of start and completion transitions, from *P*_{*C*} through *P'*_{*C*} to *P''*_{*C*}, such that *P'* and *P''*_{*C*} are interchangeable.

Theorem: Relating processes and configurations

If *P* and *P*_{*C*} are interchangeable, then for any possible action derivable from *P* and leading to a state *P'*, there exists a sequence of start and completion transitions, from *P*_{*C*} through *P'*_{*C*} to *P''*_{*C*}, such that *P'* and *P''*_{*C*} are interchangeable.

Let
$$I = \{(P, P_C) \mid P \in \mathcal{P}, P_C \in C, \mu(P) = P_C, \mu^{-1}(P_C) = P\}$$
, then
 $\forall (P, P_C) \in I. \forall P' \in \mathcal{P}.P \xrightarrow{(\alpha, w)}_{c} P' \implies$
 $\exists P'_C, P''_C \in C.P_C \xrightarrow{(\alpha^+, w)}_{st} P'_C \xrightarrow{(\alpha^-, w)}_{co} P''_C \land (P', P''_C) \in I$

Jane Hillston. University of Edinburgh.

Theorem: Relating processes and configurations

If *P* and *P*_{*C*} are interchangeable, then for any possible action derivable from *P* and leading to a state *P'*, there exists a sequence of start and completion transitions, from *P*_{*C*} through *P'*_{*C*} to *P''*_{*C*}, such that *P'* and *P''*_{*C*} are interchangeable.

Let
$$I = \{(P, P_C) \mid P \in \mathcal{P}, P_C \in C, \mu(P) = P_C, \mu^{-1}(P_C) = P\}$$
, then
 $\forall (P, P_C) \in I. \forall P' \in \mathcal{P}.P \xrightarrow{(\alpha, w)}_{c} P' \implies$
 $\exists P'_C, P''_C \in C.P_C \xrightarrow{(\alpha^+, w)}_{st} P'_C \xrightarrow{(\alpha^-, w)}_{co} P''_C \land (P', P''_C) \in I$

Thus we can think of interchangeability as a simulation.

Jane Hillston. University of Edinburgh.

Theorem: Relating Bio-PEPA and Bio-PEPAd Systems

For any Bio-PEPA system $\langle \mathcal{T}, P \rangle$ there exists $P_C \in C.(P, P_C) \in I$ such that

 $\begin{aligned} \forall P' \in \mathcal{P}. \left\langle \mathcal{T}, P \right\rangle &\xrightarrow{(a,r)}{\longrightarrow}_{s} \left\langle \mathcal{T}, P' \right\rangle \\ \implies \forall \sigma \in \Delta. \left\langle \mathcal{T}, \sigma, P_{C} \right\rangle &\xrightarrow{(a^{+}, r, \sigma(a))}_{s} \left\langle \mathcal{T}, \sigma, P_{C}' \right\rangle \\ & \wedge \left\langle \mathcal{T}, \sigma, P_{C}' \right\rangle &\xrightarrow{(a^{-}, r, \sigma(a))}_{s} \left\langle \mathcal{T}, \sigma, P_{C}' \right\rangle \\ & \wedge \left(P', P_{C}'' \right) \in I \end{aligned}$

▲□▶▲□▶▲□▶▲□▶ ▲□▶ □ のへ⊙

Jane Hillston. University of Edinburgh.

Theorem: Relating Bio-PEPA and Bio-PEPAd Systems

For any Bio-PEPA system $\langle \mathcal{T}, P \rangle$ there exists $P_C \in C.(P, P_C) \in I$ such that

$$\begin{aligned} \forall P' \in \mathcal{P}. \left\langle \mathcal{T}, P \right\rangle & \xrightarrow{(\alpha, r)} {}_{s} \left\langle \mathcal{T}, P' \right\rangle \\ \implies \forall \sigma \in \Delta. \left\langle \mathcal{T}, \sigma, P_{C} \right\rangle & \xrightarrow{(\alpha^{+}, r, \sigma(\alpha))} {}_{s} \left\langle \mathcal{T}, \sigma, P'_{C} \right\rangle \\ & \wedge \left\langle \mathcal{T}, \sigma, P'_{C} \right\rangle & \xrightarrow{(\alpha^{-}, r, \sigma(\alpha))} {}_{s} \left\langle \mathcal{T}, \sigma, P''_{C} \right\rangle \\ & \wedge \left(P', P''_{C} \right) \in I \end{aligned}$$

where $\langle \mathcal{T}, P \rangle$ denotes $\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, Comp, P \rangle$ whenever we are not concerned with the elements of the system specifically, and similarly for $\langle \mathcal{T}, \sigma, P \rangle$.

Jane Hillston. University of Edinburgh.

Implications of Interchangeability

If a process and process configuration are interchangeable, then any of the possible Bio-PEPA systems is interchangeable to an infinity of different Bio-PEPAd systems.

This happens because any Bio-PEPAd system with the same \mathcal{T} simulates the Bio-PEPA system, independently of the delays.

Implications of Interchangeability

If a process and process configuration are interchangeable, then any of the possible Bio-PEPA systems is interchangeable to an infinity of different Bio-PEPAd systems.

This happens because any Bio-PEPAd system with the same \mathcal{T} simulates the Bio-PEPA system, independently of the delays.

The Bio-PEPA stochastic semantics are embedded in the Bio-PEPAd stochastic semantics.

Jane Hillston. University of Edinburgh.

Relating the stochastic semantics

The Bio-PEPA stochastic relation \rightarrow_s is equivalently defined by the following inference rule

 $\begin{array}{c} \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \sigma, \mu(\mathcal{P}) \rangle \xrightarrow{(\alpha^+, r_\alpha, \sigma(\alpha))} {}_{s} \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \sigma, \mathcal{P}'_{\mathcal{C}} \rangle \\ \\ \\ \hline \\ \frac{\langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \sigma, \mathcal{P}'_{\mathcal{C}} \rangle \xrightarrow{(\alpha^-, r_\alpha, \sigma(\alpha))} {}_{s} \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \sigma, \mu(\mathcal{P}') \rangle } \\ \\ \hline \\ \\ \hline \\ \\ \hline \\ \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \mathcal{P} \rangle \xrightarrow{(\alpha, r_\alpha)} {}_{s} \langle \mathcal{V}, \mathcal{N}, \mathcal{K}, \mathcal{F}, \mathsf{Comp}, \mathcal{P}' \rangle \end{array}$

where σ is a generic function from Δ .

Jane Hillston. University of Edinburgh.



There are trajectories in the DSSA which are close to the SSA trajectory in the sense that no more than one delay is running at a time.

There are trajectories in the DSSA which are close to the SSA trajectory in the sense that no more than one delay is running at a time.

The likelihood of following such a path depends on the probability of the stochastic derivations

 $\forall \alpha \in \mathcal{A}. \langle \sigma, \mu(P) \rangle \xrightarrow{(\alpha^+, r_a, \sigma(\alpha))} s \langle \sigma, P'_C \rangle \xrightarrow{(\alpha^-, r_a, \sigma(\alpha))} s \langle \sigma, \mu(P') \rangle.$

There are trajectories in the DSSA which are close to the SSA trajectory in the sense that no more than one delay is running at a time.

The likelihood of following such a path depends on the probability of the stochastic derivations

$$\forall \alpha \in \mathcal{A}. \langle \sigma, \mu(P) \rangle \xrightarrow{(\alpha^+, r_\alpha, \sigma(\alpha))} s \langle \sigma, P'_C \rangle \xrightarrow{(\alpha^-, r_\alpha, \sigma(\alpha))} s \langle \sigma, \mu(P') \rangle.$$

Let $(\mu(P)) = \mathbf{x}$, $(P'_C) = \mathbf{x} + v'_{\alpha}$, $(\mu(P')) = \mathbf{x} + v'_{\alpha} + v'_{\alpha} = \mathbf{x} + v_{\alpha}$ where v'_{α} and v'_{α} denote the stoichiometry vector for the reactants and the products and are such that $v_{\alpha} = v'_{\alpha} + v'_{\alpha}$.

Jane Hillston. University of Edinburgh.



In state x, the next value for τ ~ Exp(a₀(x)) is sampled and reaction R_j is chosen to fire with probability a_j(x)/a₀(x); (the scheduling list is empty since P_C ≡ μ(P).)



- Relating trajectories
 - In state **x**, the next value for τ ~ Exp(a₀(**x**)) is sampled and reaction R_j is chosen to fire with probability a_j(**x**)/a₀(**x**); (the scheduling list is empty since P_C ≡ μ(P).)
 - Assuming we chose reaction R_α, the state is changed from x to x + ν^r_α and time is increased to t + τ.



- In state x, the next value for τ ~ Exp(a₀(x)) is sampled and reaction R_j is chosen to fire with probability a_j(x)/a₀(x); (the scheduling list is empty since P_C ≡ μ(P).)
- Assuming we chose reaction R_α, the state is changed from x to x + ν^r_α and time is increased to t + τ.
- Next, a new value for $\tau' \sim Exp(a_0(\mathbf{x} + v_{\alpha}^r))$ is sampled.



- In state x, the next value for τ ~ Exp(a₀(x)) is sampled and reaction R_j is chosen to fire with probability a_j(x)/a₀(x); (the scheduling list is empty since P_C ≡ μ(P).)
- Assuming we chose reaction R_α, the state is changed from x to x + ν^r_α and time is increased to t + τ.
- Next, a new value for $\tau' \sim Exp(a_0(\mathbf{x} + v_{\alpha}^r))$ is sampled.
- If τ' > σ_α then the state changes to x + ν_α and time to t + σ_α, otherwise a new reaction is scheduled.



- In state x, the next value for τ ~ Exp(a₀(x)) is sampled and reaction R_j is chosen to fire with probability a_j(x)/a₀(x); (the scheduling list is empty since P_C ≡ μ(P).)
- Assuming we chose reaction R_α, the state is changed from x to x + ν^r_α and time is increased to t + τ.
- Next, a new value for $\tau' \sim Exp(a_0(\mathbf{x} + v_{\alpha}^r))$ is sampled.
- If τ' > σ_α then the state changes to x + ν_α and time to t + σ_α, otherwise a new reaction is scheduled.
- The case $\tau' > \sigma_{\alpha}$ has probability $\exp(-a_0(\mathbf{x} + v_{\alpha}')\sigma_{\alpha})$.

Jane Hillston. University of Edinburgh.



Since events are independent, if we generalize among all possible reactions we get equation

$$p(\mathbf{x}) = \sum_{i=1}^{m} \frac{a_i(\mathbf{x})}{a_0(\mathbf{x})} e^{-a_0(\mathbf{x}+\nu_i^r)\sigma_i}.$$

Jane Hillston. University of Edinburgh.



Since events are independent, if we generalize among all possible reactions we get equation

$$p(\mathbf{x}) = \sum_{i=1}^{m} \frac{a_i(\mathbf{x})}{a_0(\mathbf{x})} e^{-a_0(\mathbf{x}+\nu_i^r)\sigma_i}.$$

In systems where $\forall R_i$. $f_{\alpha_i}[w, N, \mathcal{K}] = a_i(\mathbf{x}) = r_{\alpha_i}$, we can write a probability which is logically equivalent to $p(\mathbf{x})$ for $\mu(P)$ as

$$\mathbb{P}(\mu(P)) = \sum_{i=1}^{m} \frac{f_{\alpha_i}[w, \mathcal{N}, \mathcal{K}]}{ExitRate(\mu(P))} e^{-ExitRate(\mu(P))\sigma(\alpha_i)}$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ ─臣 ─のへで

Jane Hillston. University of Edinburgh.

Note that

$$\lim_{\sigma \to \infty} \mathbb{P}(\mu(P)) = 0 \qquad \lim_{\sigma \to 0} \mathbb{P}(\mu(P)) = \sum_{i=1}^{m} \frac{f_{\alpha_i}[w, N, \mathcal{K}]}{\text{ExitRate}(\mu(P))}$$

In particular, in the limit $\sigma \rightarrow 0$ the probability of making the stochastic transition reduces to the probability of leaving *P*, in its associated CTMC.

Note that

$$\lim_{\sigma \to \infty} \mathbb{P}(\mu(P)) = 0 \qquad \lim_{\sigma \to 0} \mathbb{P}(\mu(P)) = \sum_{i=1}^{m} \frac{f_{\alpha_i}[w, N, \mathcal{K}]}{ExitRate(\mu(P))}$$

In particular, in the limit $\sigma \rightarrow 0$ the probability of making the stochastic transition reduces to the probability of leaving *P*, in its associated CTMC.

Thus the probability of observing, during a simulation of a Bio-PEPAd model, a series of steps which correspond to the interchangeable Bio-PEPA process is the closure of $\mathbb{P}(\mu(P))$.

Jane Hillston. University of Edinburgh.



Outline

Introduction

Bio-PEPA

Bio-PEPAd

Analysis of Bio-PEPAd

Bio-PEPAd vs. Bio-PEPA

Conclusions

▲□▶▲圖▶▲≧▶▲≧▶ = ● のQC

Jane Hillston. University of Edinburgh.



We have enriched Bio-PEPA by assigning delays to actions, yielding the definition of a new non–Markovian process algebra: Bio-PEPAd.



- We have enriched Bio-PEPA by assigning delays to actions, yielding the definition of a new non–Markovian process algebra: Bio-PEPAd.
- These delays model events for which the underlying dynamics cannot be precisely observed, or can be used to abstract behaviour, leading to a reduced state space for models.



- We have enriched Bio-PEPA by assigning delays to actions, yielding the definition of a new non–Markovian process algebra: Bio-PEPAd.
- These delays model events for which the underlying dynamics cannot be precisely observed, or can be used to abstract behaviour, leading to a reduced state space for models.
- ► Bio-PEPAd is a conservative extension of Bio-PEPA.



- We have enriched Bio-PEPA by assigning delays to actions, yielding the definition of a new non–Markovian process algebra: Bio-PEPAd.
- These delays model events for which the underlying dynamics cannot be precisely observed, or can be used to abstract behaviour, leading to a reduced state space for models.
- ► Bio-PEPAd is a conservative extension of Bio-PEPA.
- The firing of actions with delays is assumed to follow the delay-as-duration abstraction.



The semantics of the algebra has been given in the Starting-Terminating (ST) style.

Jane Hillston. University of Edinburgh.



- The semantics of the algebra has been given in the Starting-Terminating (ST) style.
- Based on the semantics, the encoding of Bio-PEPAd systems in GSMP has been given and mapping to other analysis frameworks have been demonstrated.



- The semantics of the algebra has been given in the Starting-Terminating (ST) style.
- Based on the semantics, the encoding of Bio-PEPAd systems in GSMP has been given and mapping to other analysis frameworks have been demonstrated.
- The expressiveness of Bio-PEPA and Bio-PEPAd have been compared at a semantic level, and results proved about the probabilities of performing actions in the two algebras.

On-going work

There are several strands of possible further development of Bio-PEPAd:

- It could be interesting to consider the alternative interpretation of delays, the so-called purely delayed abstraction, rather than the delay as duration abstraction.
- We could consider the combination of delayed and non-delayed actions.
- Based on the developed semantics we could equip Bio-PEPAd with equivalence relations, perhaps based on the previously defined relations for Bio-PEPA.
- And course there is always more work to do on case studies and tool development!



Thank you!

<ロ>
<日>
<日>
<日>
<10</p>
<10</p

Jane Hillston. University of Edinburgh.