

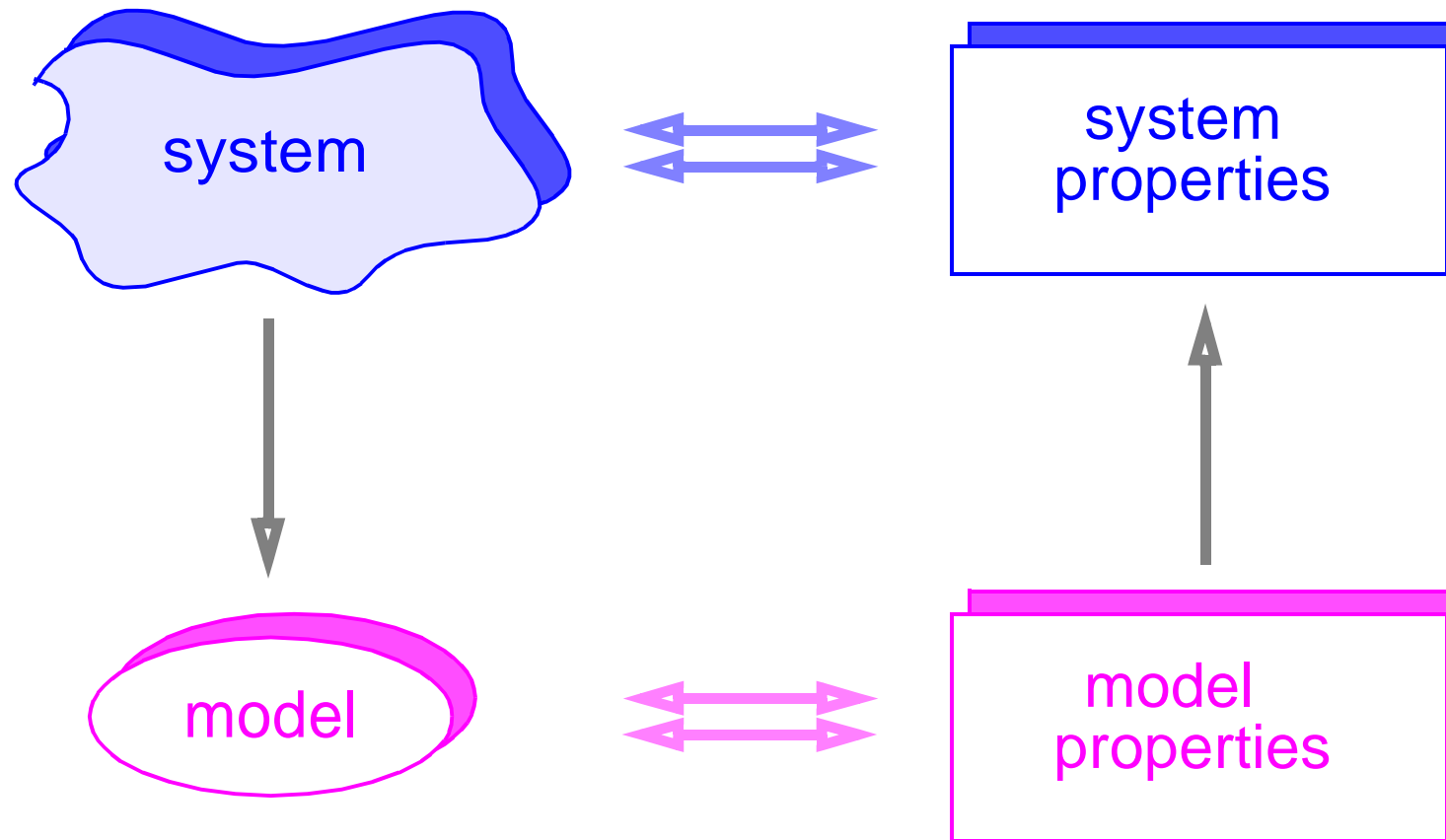
# FROM PETRI NETS TO DIFFERENTIAL EQUATIONS

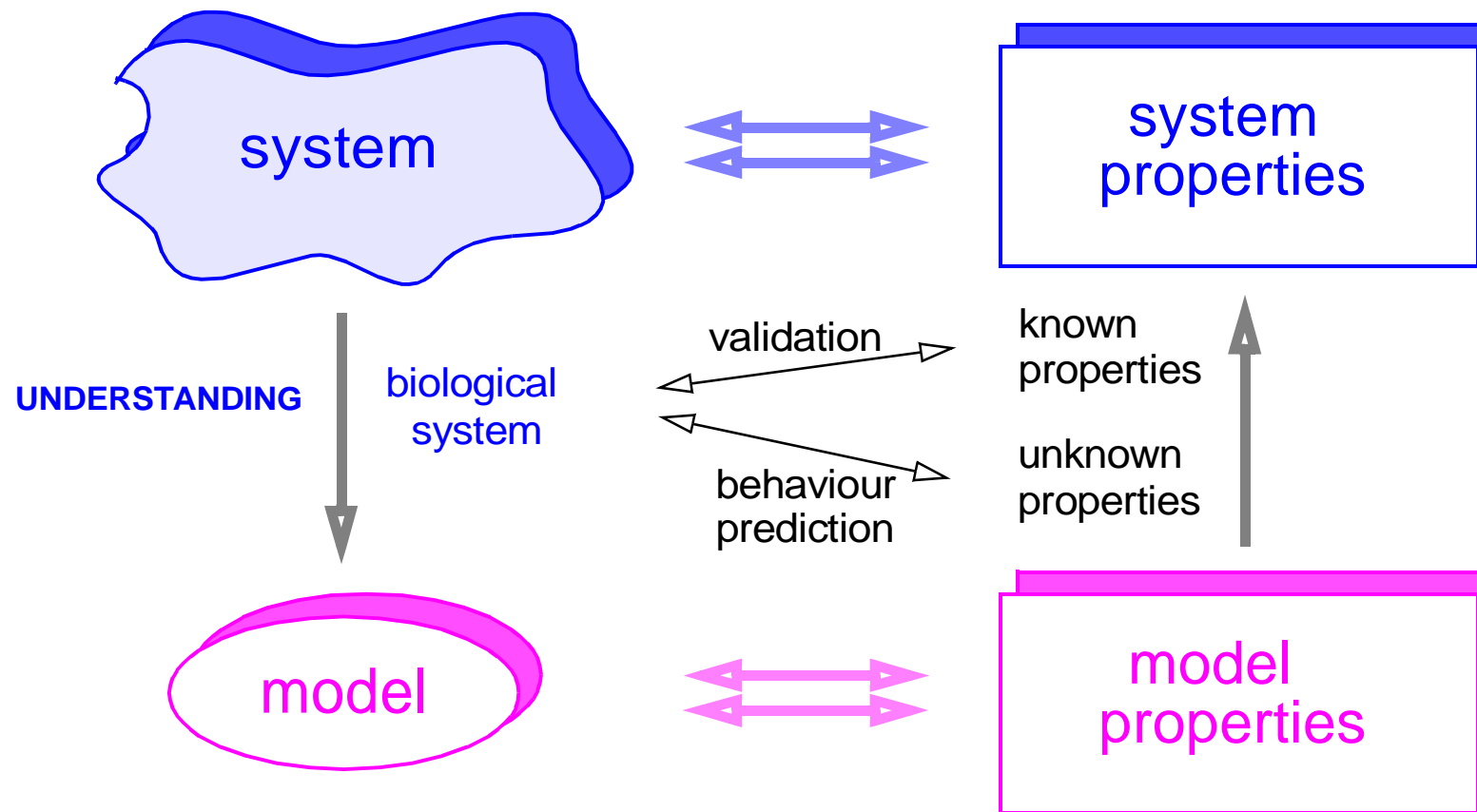
AN INTEGRATIVE APPROACH  
FOR BIOCHEMICAL NETWORK ANALYSIS

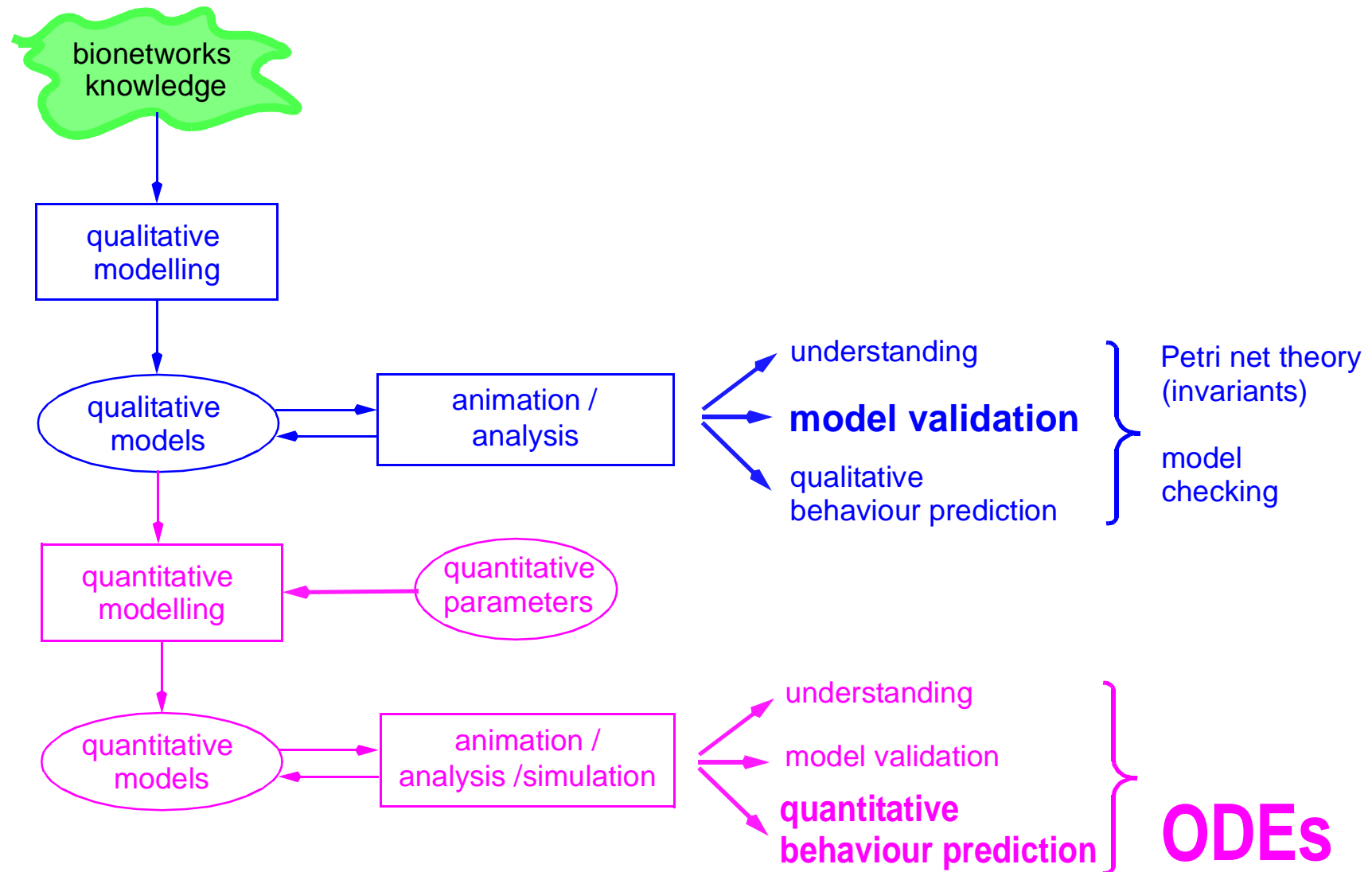
**Monika Heiner**

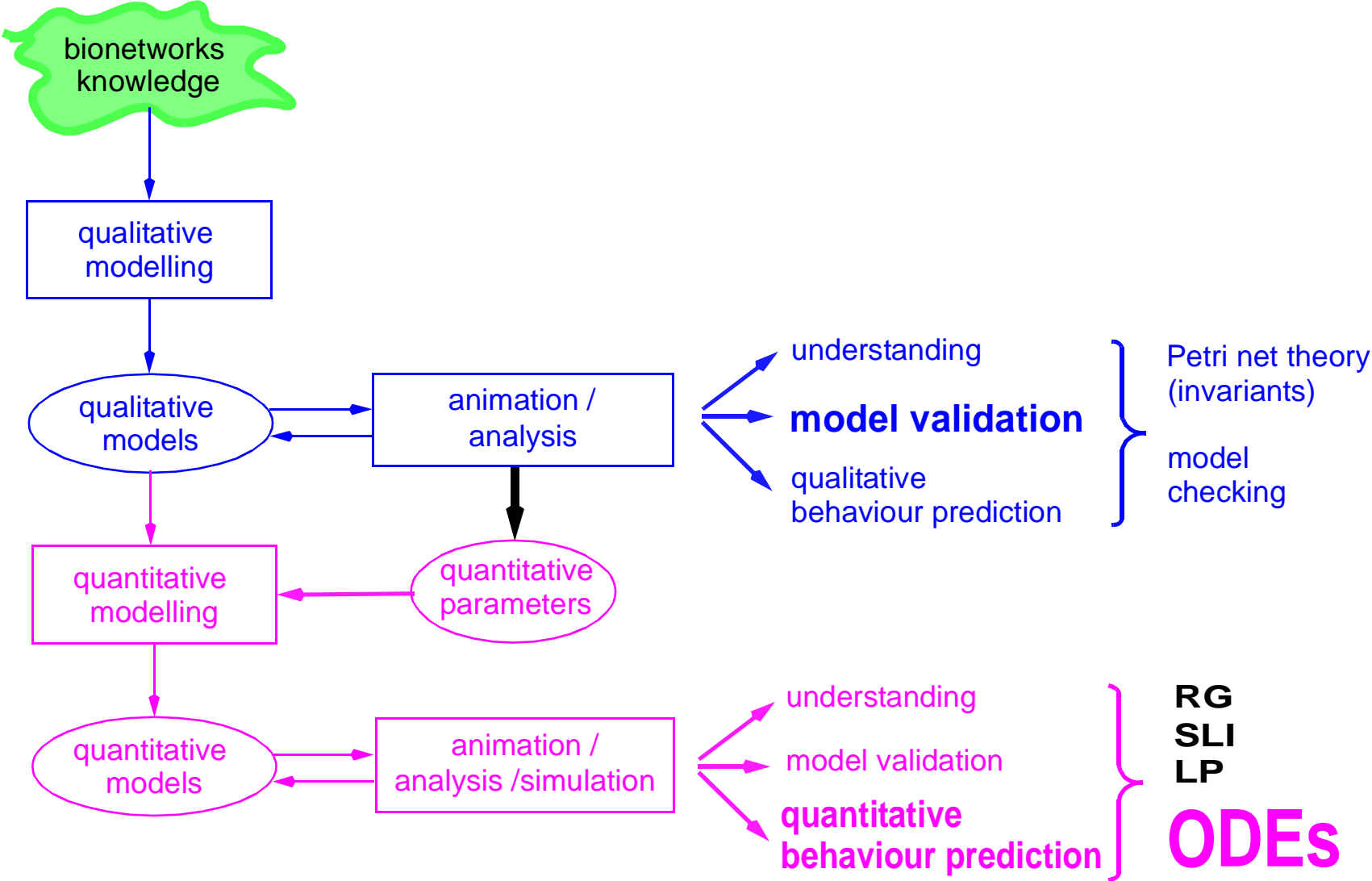
**Brandenburg University of Technology Cottbus**

**Dept. of CS**



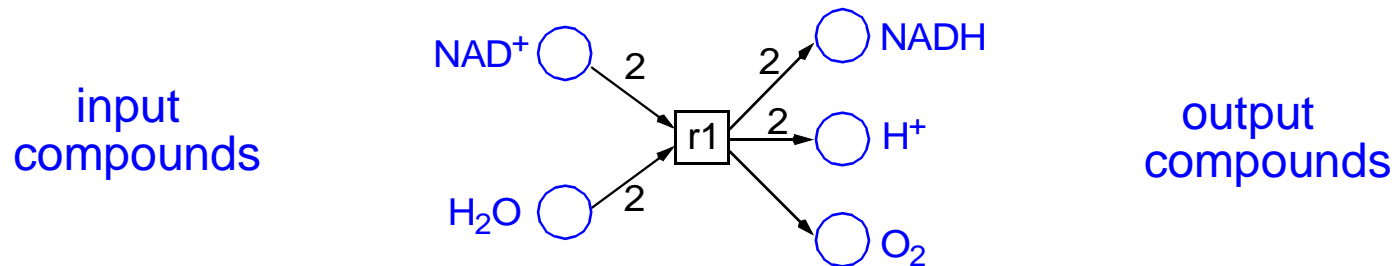
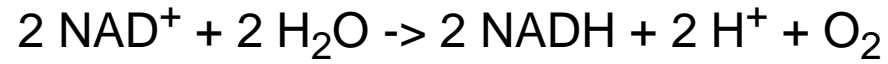




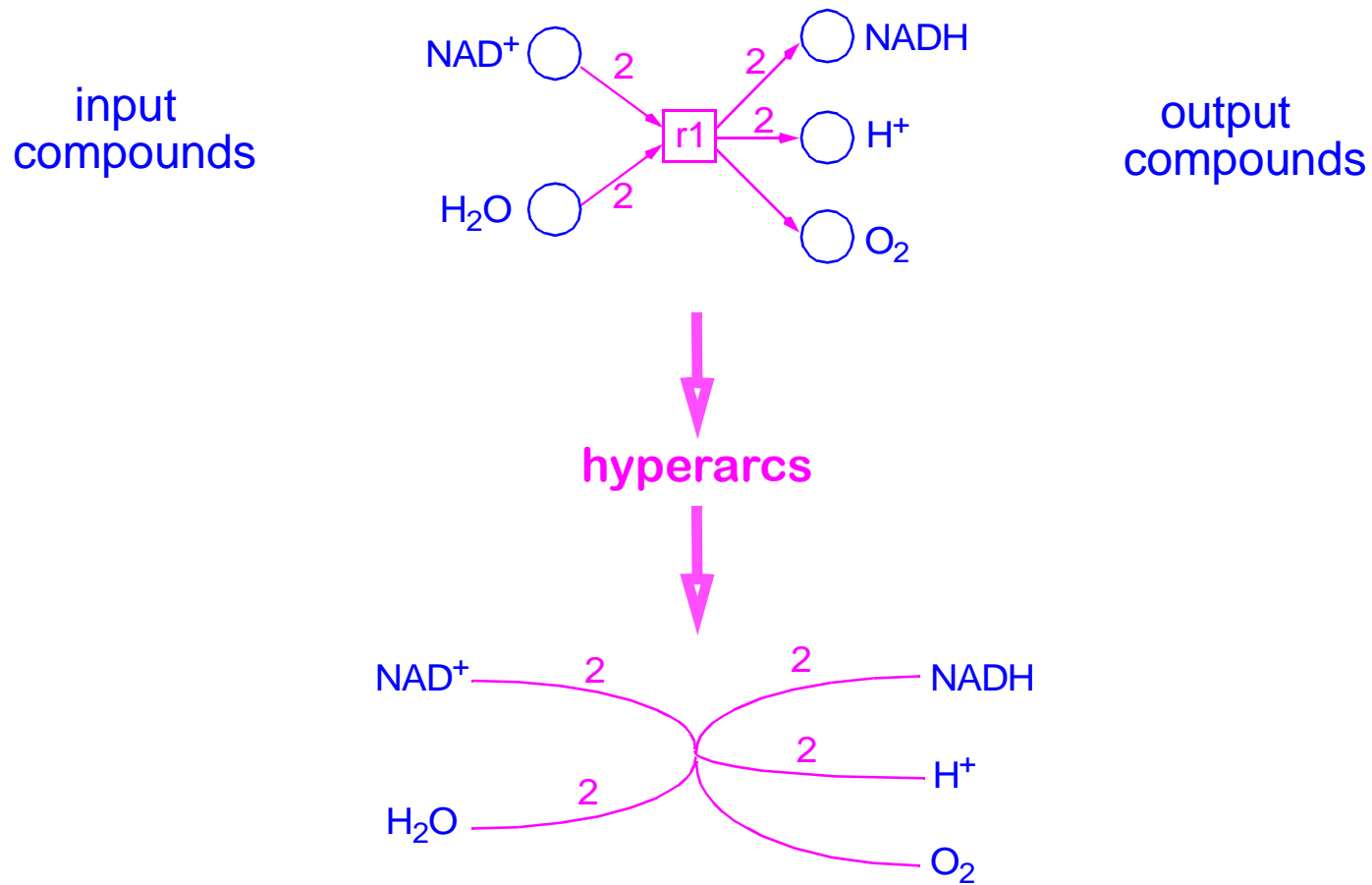
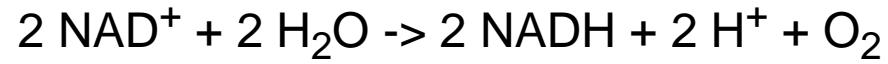


# PETRI NETS - AN INFORMAL CRASH COURSE

□ atomic actions → Petri net transitions → chemical reactions

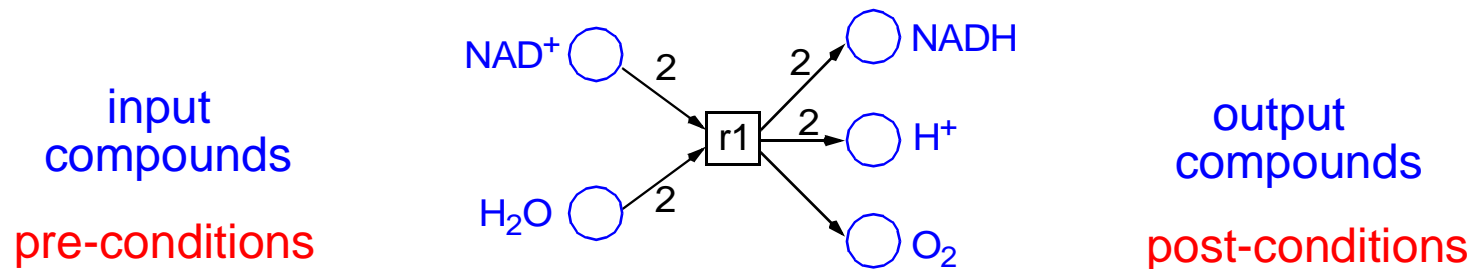
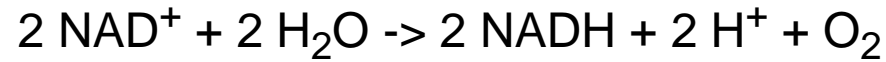


□ atomic actions → Petri net transitions → chemical reactions



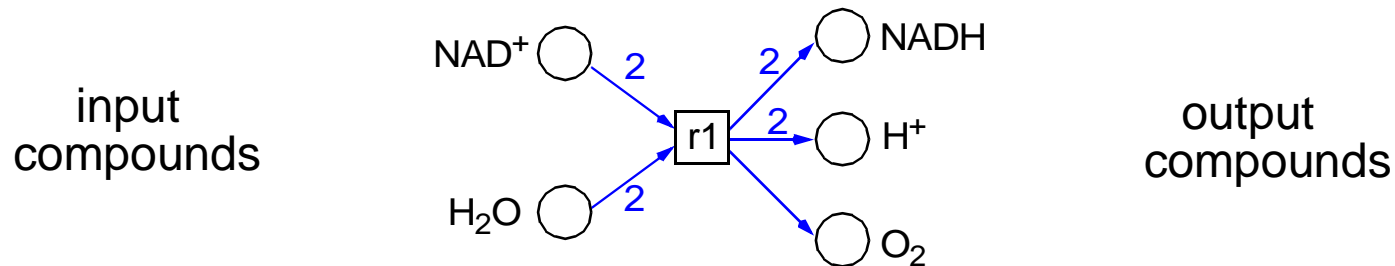
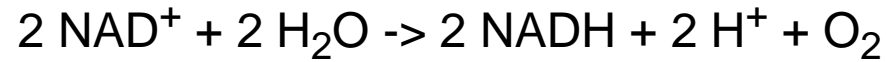


□ atomic actions → Petri net transitions → chemical reactions



□ local conditions → Petri net places → chemical compounds

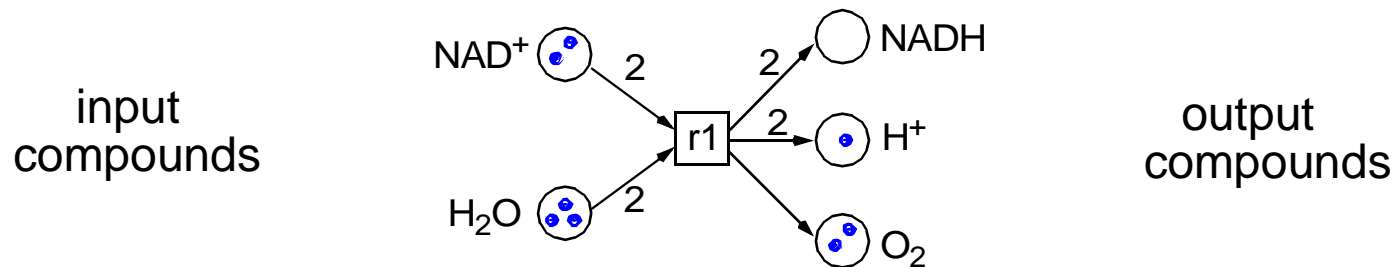
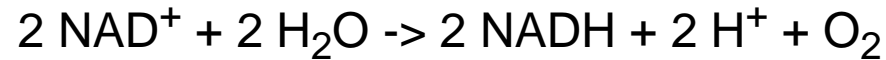
□ atomic actions -> Petri net transitions -> chemical reactions



□ local conditions -> Petri net places -> chemical compounds

□ multiplicities -> Petri net arc weights -> stoichiometric relations

□ atomic actions -> Petri net transitions -> chemical reactions



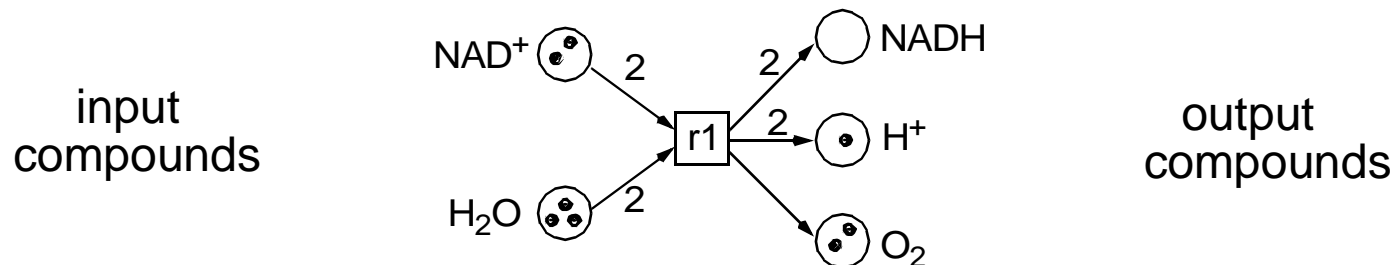
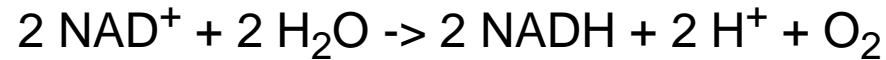
□ local conditions -> Petri net places -> chemical compounds

□ multiplicities -> Petri net arc weights -> stoichiometric relations

□ condition's state -> token(s) in its place -> available amount (e.g. mol)

□ system state -> marking -> compounds distribution

□ atomic actions → Petri net transitions → chemical reactions



□ local conditions → Petri net places → chemical compounds

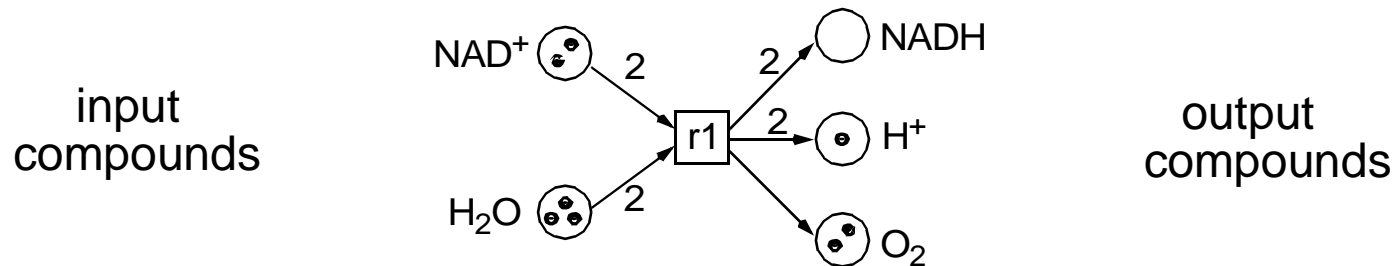
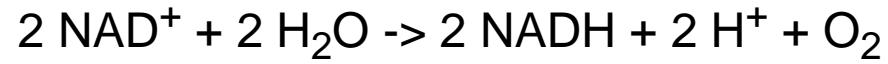
□ multiplicities → Petri net arc weights → stoichiometric relations

□ condition's state → token(s) in its place → available amount (e.g. mol)

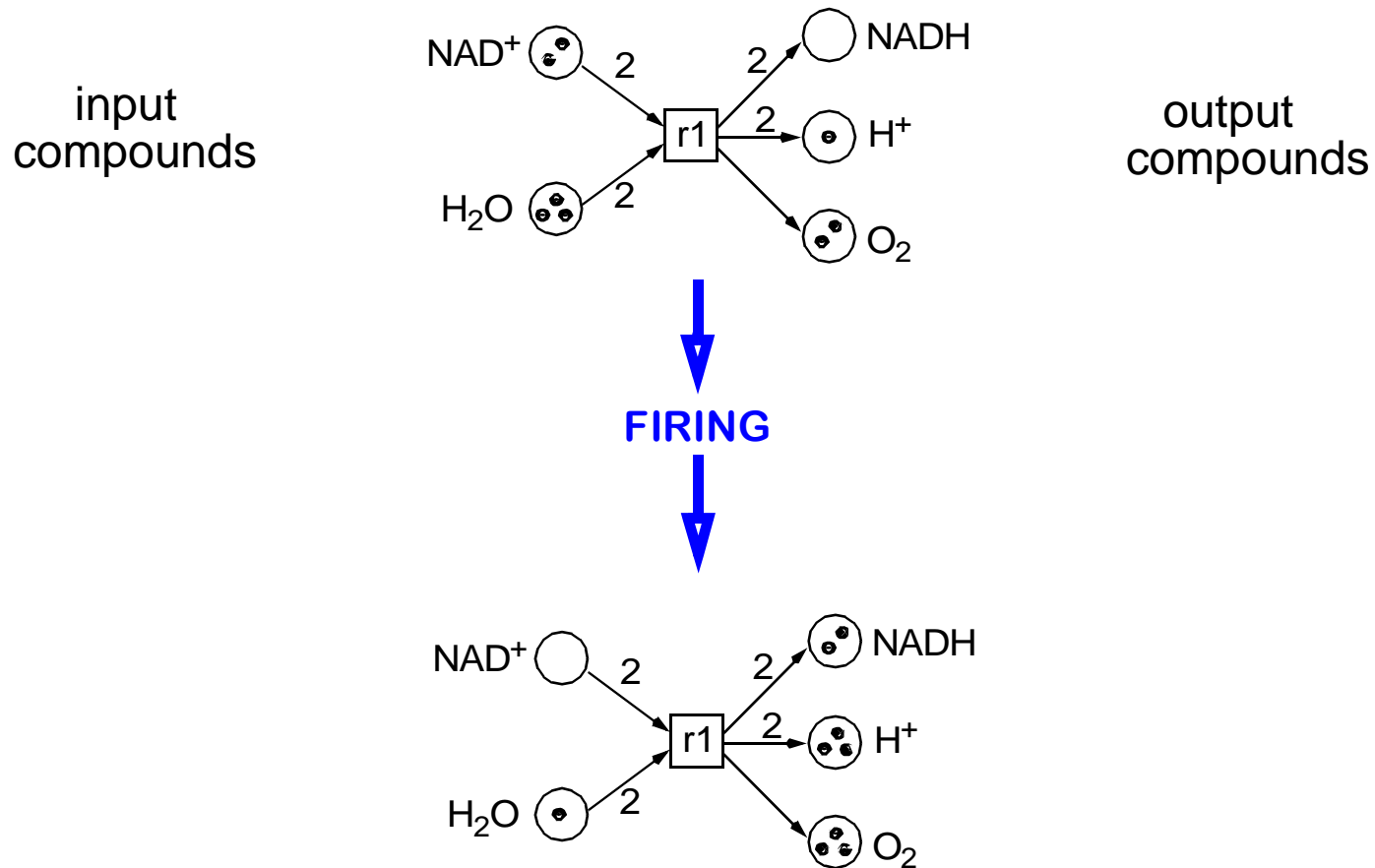
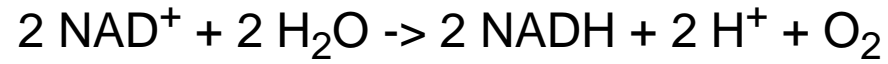
□ system state → marking → compounds distribution

□  $\text{PN} = (\text{P}, \text{T}, \text{F}, m_0)$ ,  $\text{F}: (\text{P} \times \text{T}) \cup (\text{T} \times \text{P}) \rightarrow \mathbb{N}_0$ ,  $m_0: \text{P} \rightarrow \mathbb{N}_0$

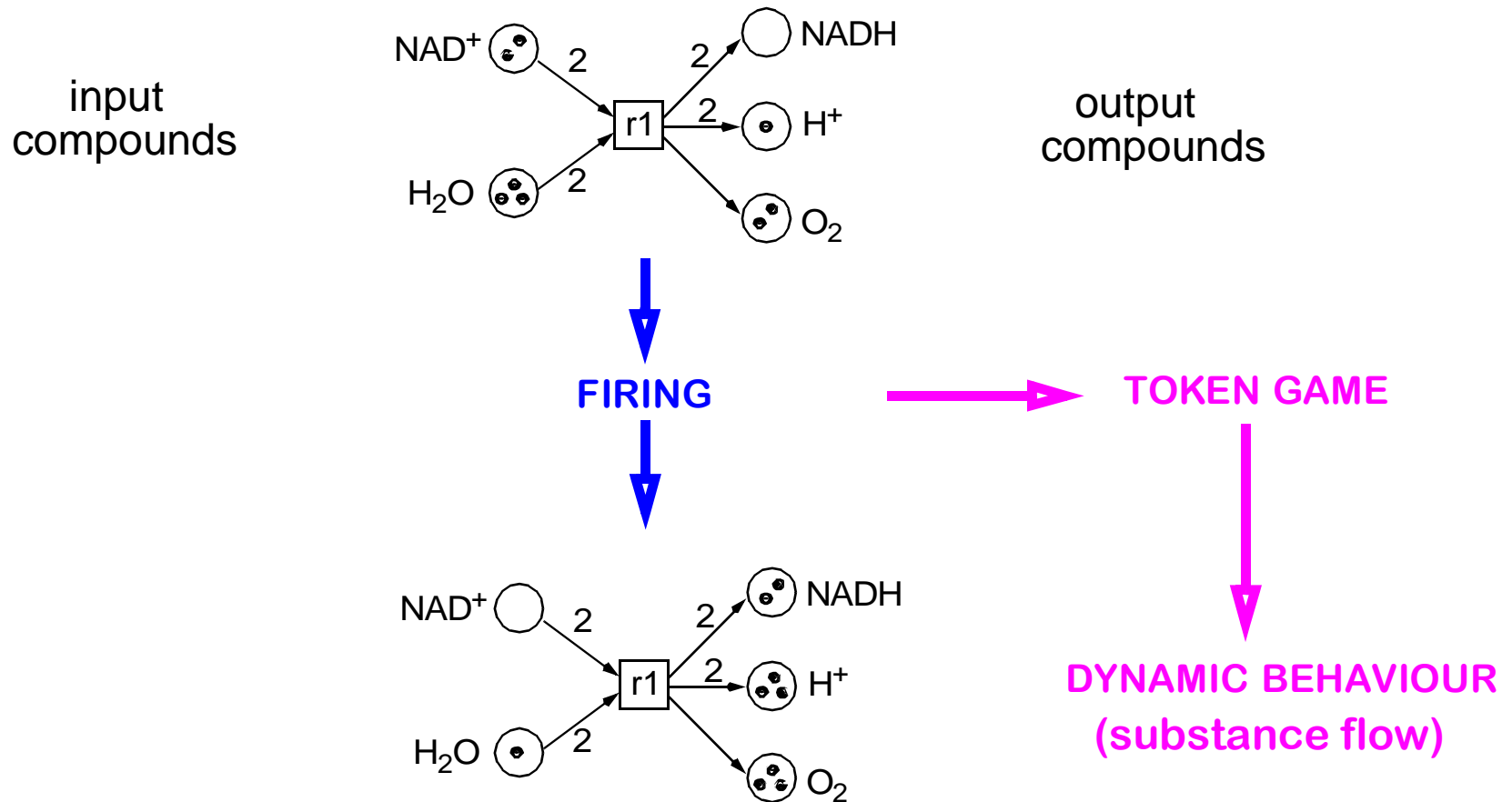
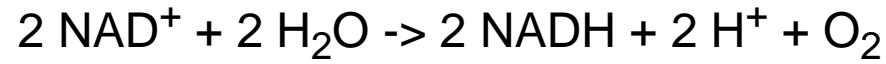
□ atomic actions → Petri net transitions → chemical reactions



□ atomic actions → Petri net transitions → chemical reactions

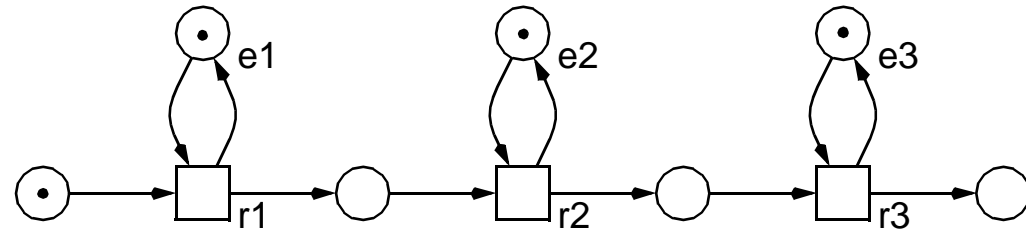


□ atomic actions → Petri net transitions → chemical reactions



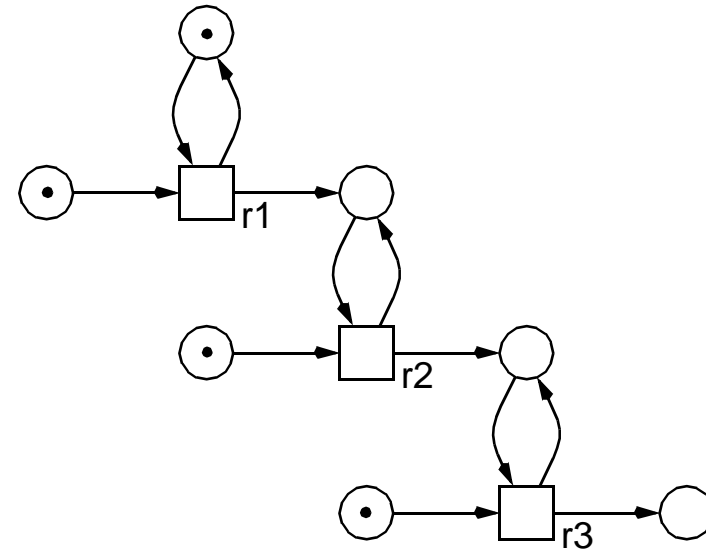
## □ metabolic networks

-> *substance flows*



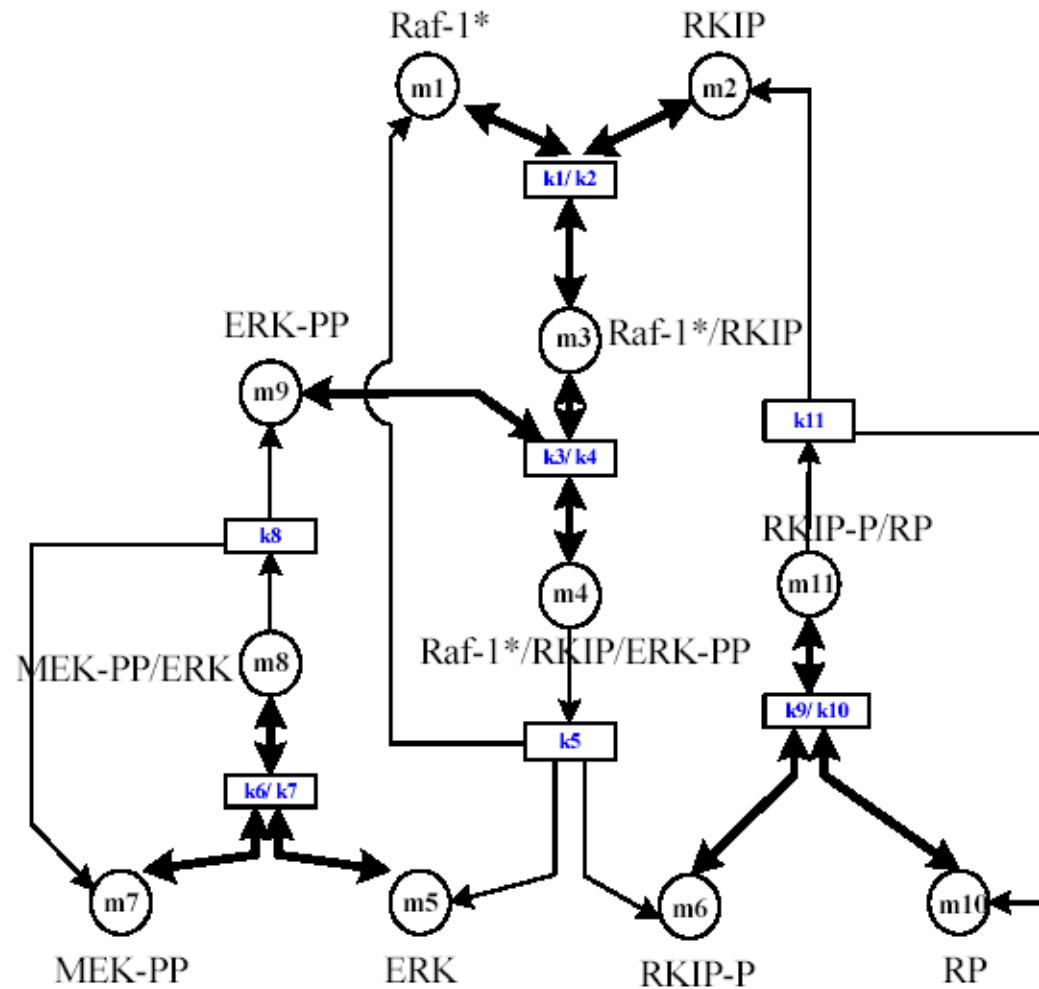
## □ signal transduction networks

-> *signal flows*

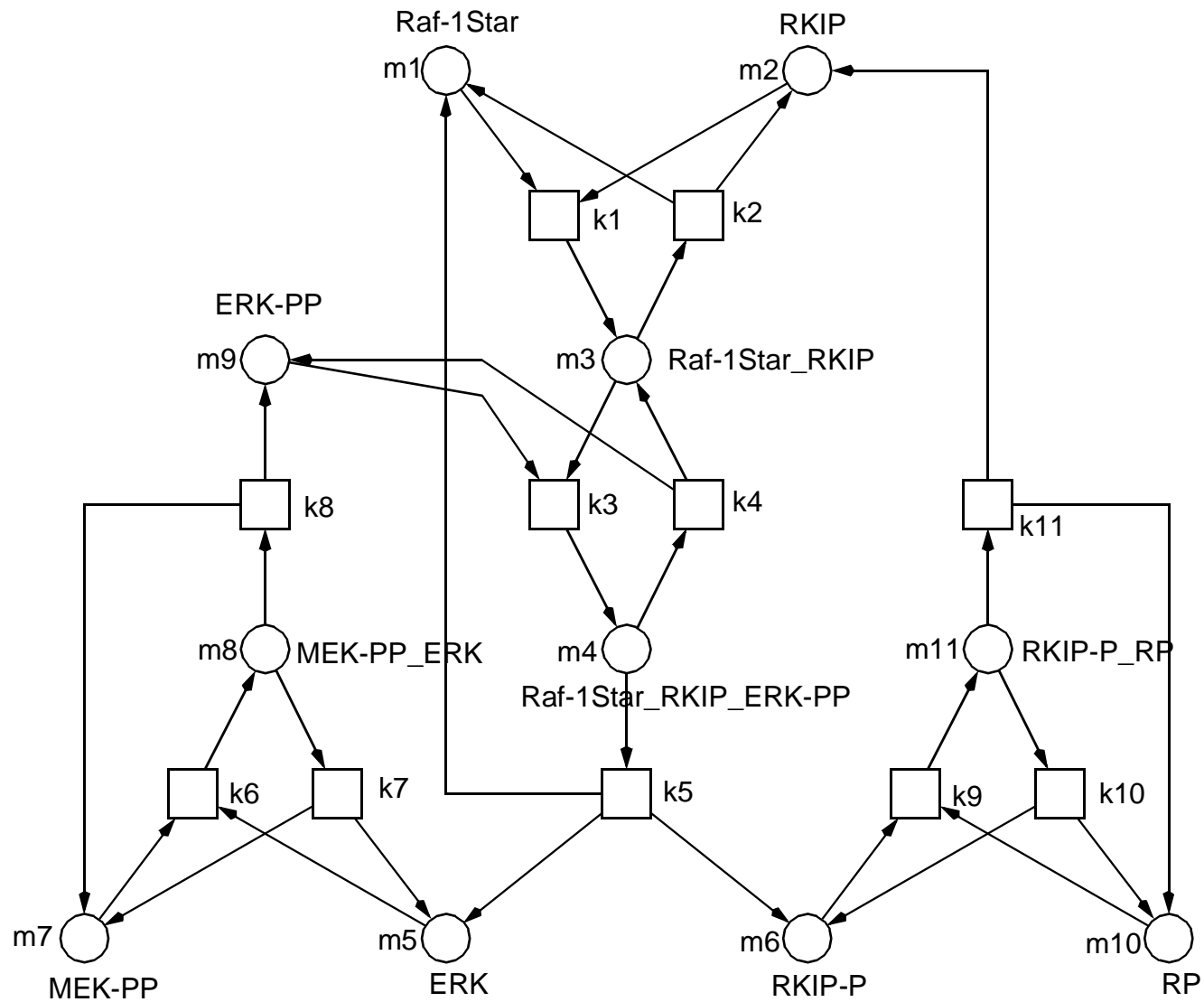




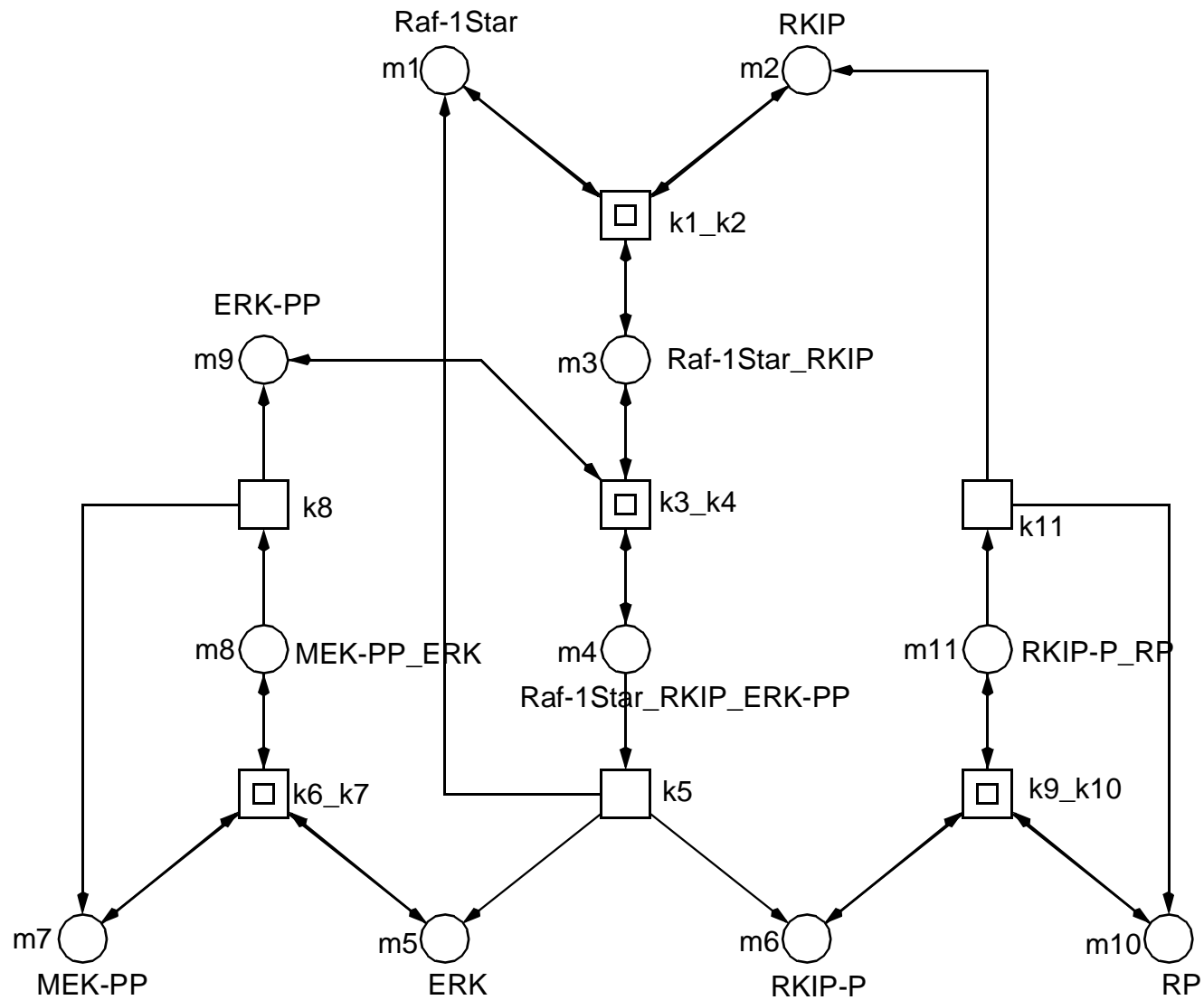
# THE RUNNING EXAMPLE - THE RKIP PATHWAY



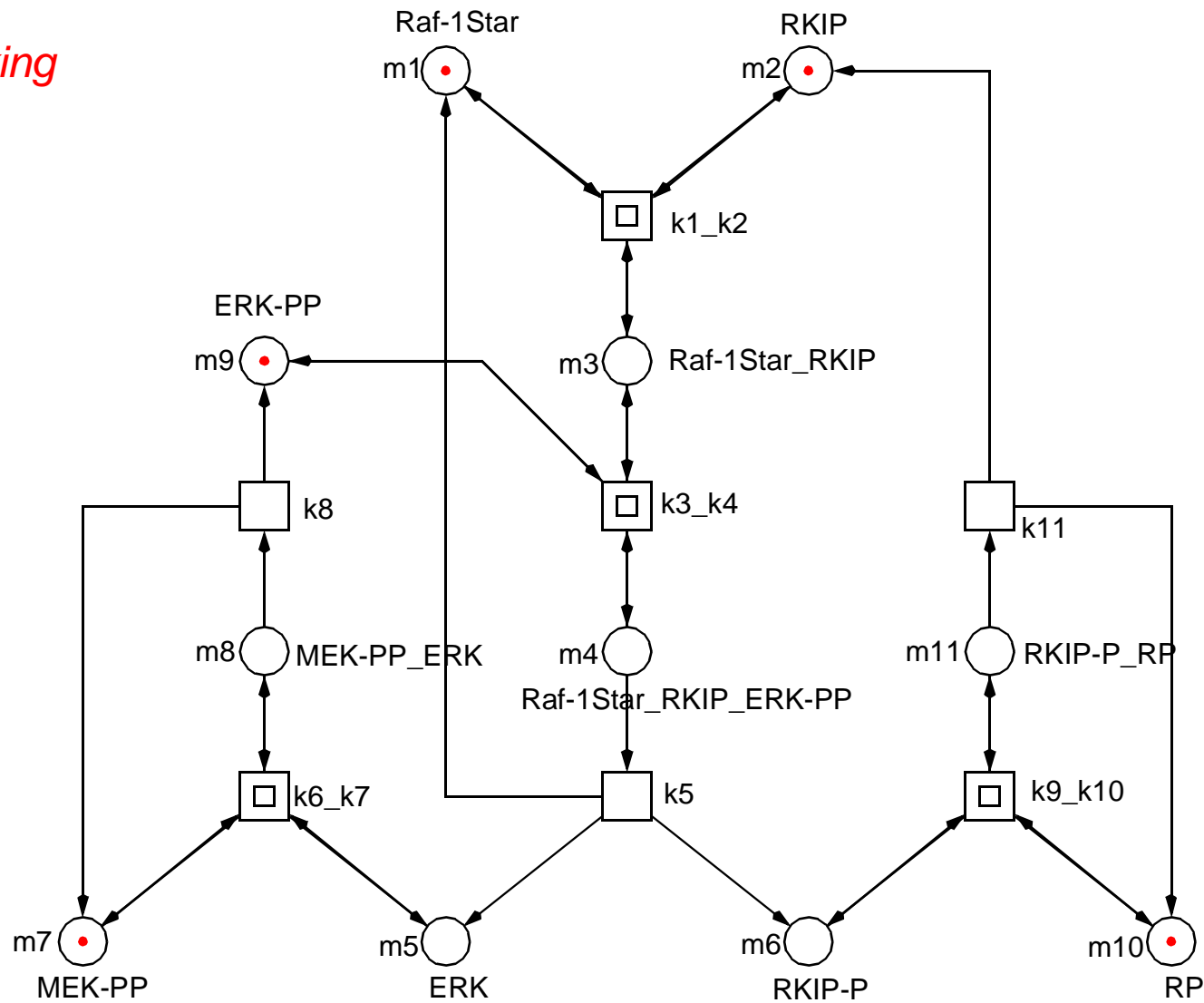
[Cho et al.,  
CMSB 2003]



# THE RKIP PATHWAY, HIERARCHICAL PETRI NET



*initial marking*



## ❑ biochemical networks

-> *networks of (abstract) chemical reactions*

## ❑ biochemically interpreted Petri net

-> *partial order sequences of chemical reactions (= elementary actions) transforming input into output compounds / signals [ respecting the given stoichiometric relations, if any ]*

-> *set of all pathways from the input to the output compounds / signals [ respecting the stoichiometric relations, if any ]*

## ❑ pathway

-> *self-contained partial order sequence of elementary (re-) actions*

## ❑ typical basic assumption (for metabolic networks)

-> *steady state behaviour*

# QUALITATIVE ANALYSES

- ❑ **static analyses** → **no state space construction**
  - > *structural properties (graph theory, combinatorial algorithms)*
  - > *P / T - invariants (discrete mathematics),*
  
- ❑ **dynamic analyses** → **total / partial state space construction**
  - > *analysis of **general** behavioural system properties,*  
*e.g. boundedness, liveness, reversibility, . . .*
  
  - > *model checking of **special** behavioural system properties,*  
*e.g. reachability of a given (sub-) system state [with constraints],*  
*reproducibility of a given (sub-) system state [with constraints]*  
  
*expressed in temporal logics (CTL / LTL),*  
*very flexible, powerful query language*
  
  - > *state space representations: interleaving (RG) / partial order (prefix)*

# STATIC ANALYSES



# INCIDENCE MATRIX C

- a representation of the net structure

=> stoichiometric matrix

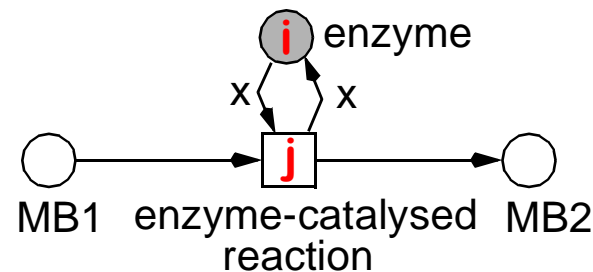
$$C =$$

P \ T	t1	...	tj	...	tm
p1					
pi			cij		
⋮			Δtj		
pn					

$$c_{ij} = (p_i, t_j) = F(t_j, p_i) - F(p_i, t_j) = \Delta t_j(p_i)$$

$$\Delta t_j = \Delta t_j^*$$

- matrix entry  $c_{ij}$ :  
token change in place  $p_i$  by firing of transition  $t_j$
- matrix column  $\Delta t_j$ :  
vector describing the change of the whole marking by firing of  $t_j$
- side-conditions are neglected



$$c_{ij} = 0$$

## □ Lautenbach, 1973

## □ T-invariants

-> integer solutions  $x$  of

$$Cx = 0, x \neq 0, x \geq 0$$

-> *multisets of transitions*

-> *Parikh vector*

## □ minimal T-invariants

-> *there is no T-invariant with a smaller support*

-> *sets of transitions*

-> *gcd of all entries is 1*

## □ any T-invariant is a non-negative linear combination of minimal ones

-> *multiplication with a positive integer*

-> *addition*

-> *Division by gcd*

$$kx = \sum_i a_i x_i$$

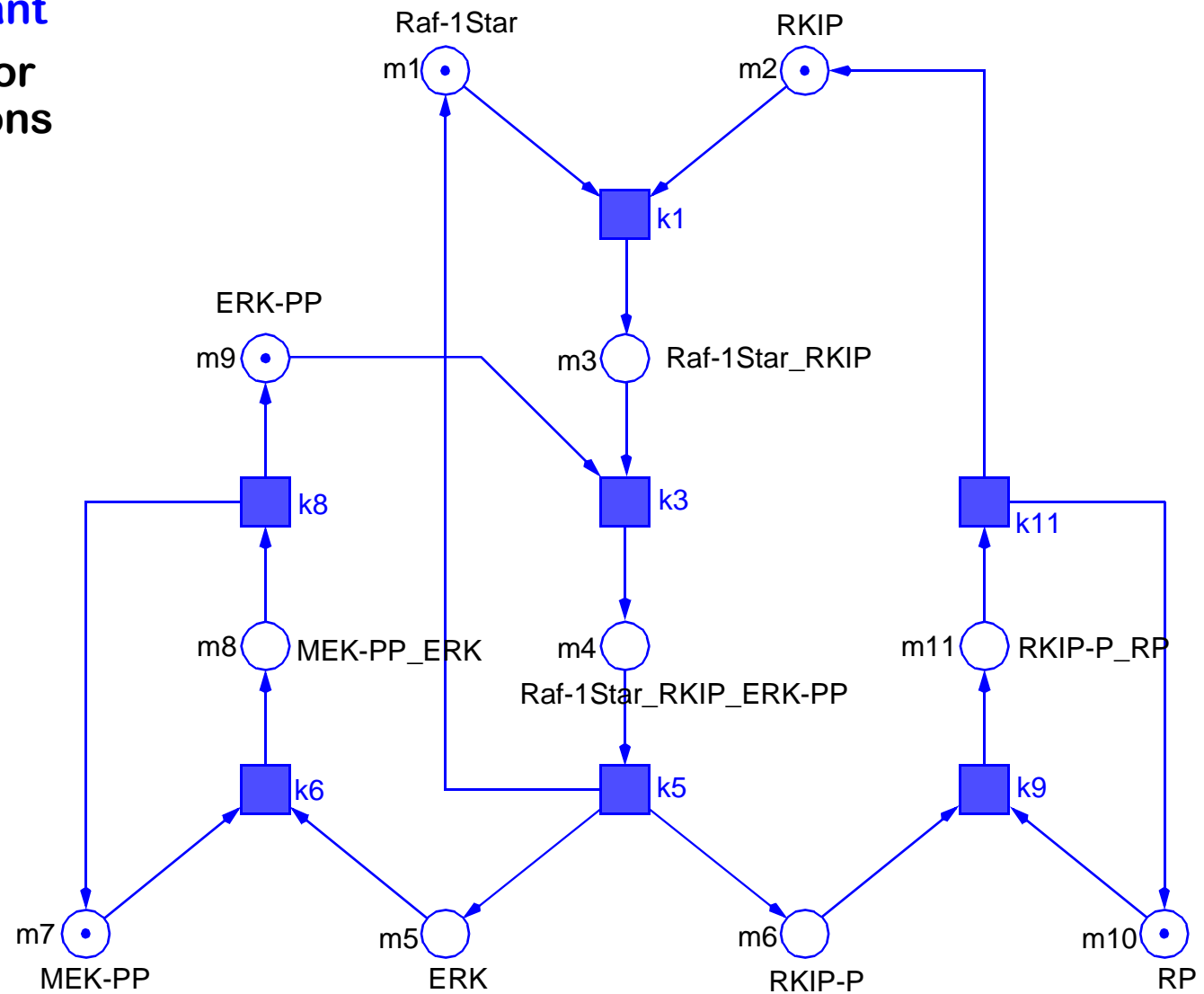
## □ Covered by T-Invariants (CTI)

-> *each transition belongs to a T-invariant*

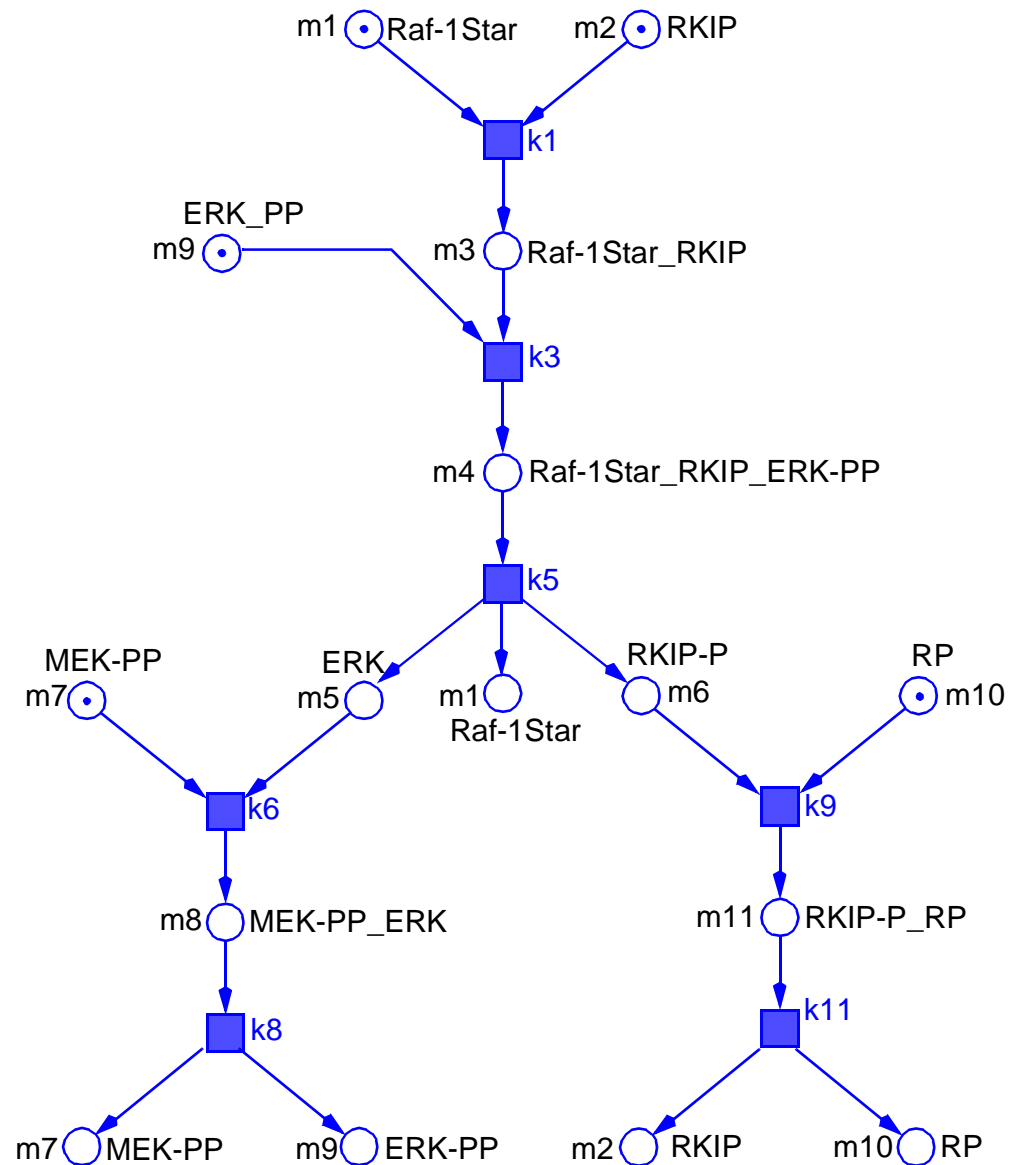
-> *BND & LIVE => CTI (necessary condition)*

- **T-invariants = (multi-) sets of transitions**
  - > *zero effect on marking*
  - > *reproducing a marking / system state*
  - > *steady state substance flows / reaction rates*
  - > *elementary modes [Schuster 1993]*
  
- **realizable T-invariants correspond to cycles in the RG**
  - > *RG: concurrent transitions -> all transitions' interleaving sequences*
  - > *if there are concurrent transitions in a realizable T-invariant, then there is a RG cycle for each interleaving sequence*
  - > *analogously for conflicts*
  
- **a T-invariant defines a subnet** **-> partial order structure**
  - > *the T-invariant's transitions (the support),  
+ all their pre- and post-places  
+ the arcs in between*
  - > *pre-sets of supports = post-sets of supports* **-> self-contained subnet**

-> non-trivial T-invariant  
 + four trivial ones for reversible reactions



- **partial order structure**
- T-invariant's unfolding to describe its behaviour
- labelled condition / event net
  - > events
    - transition occurrences
  - > conditions
    - input / output compounds
- **partial order semantics**
  - > a net's all partial order runs
  - > finite prefix



## □ Lautenbach, 1973

### □ P-invariants

-> integer solutions  $y$  of

$$yC = 0, y \neq 0, y \geq 0$$

-> multisets of places

### □ minimal P-invariants

-> there is no P-invariant with a smaller support

-> sets of places

-> gcd of all entries is 1

### □ any P-invariant is a non-negative linear combination of minimal ones

-> multiplication with a positive integer

-> addition

-> Division by gcd

$$ky = \sum_i a_i y_i$$

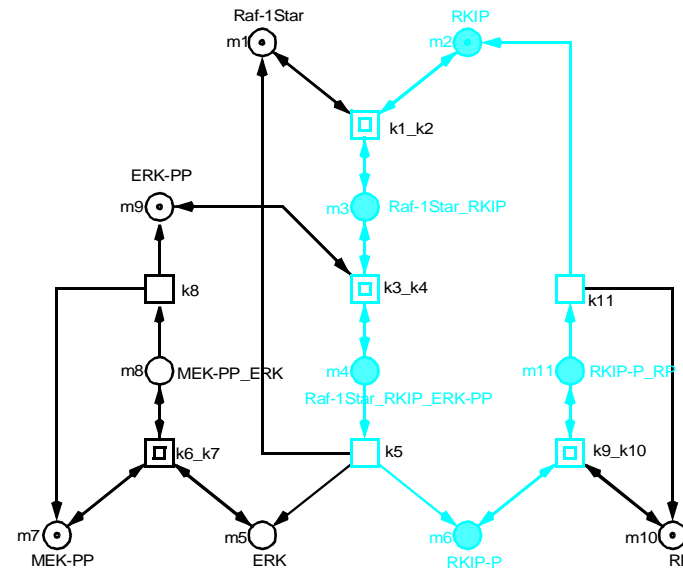
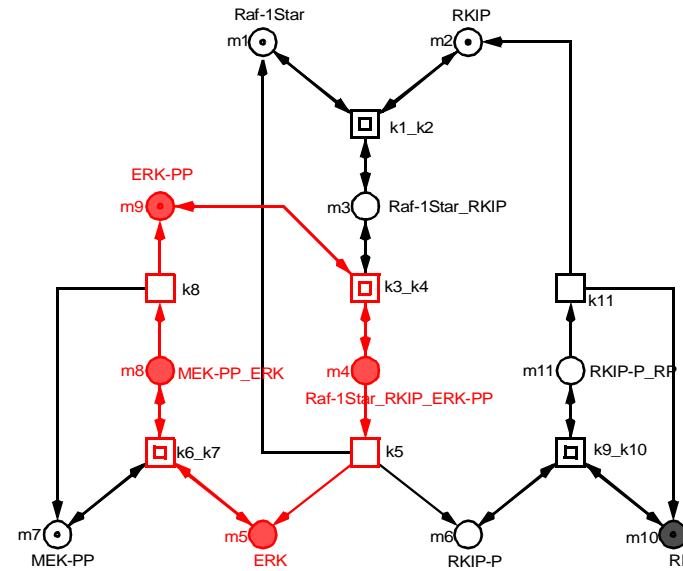
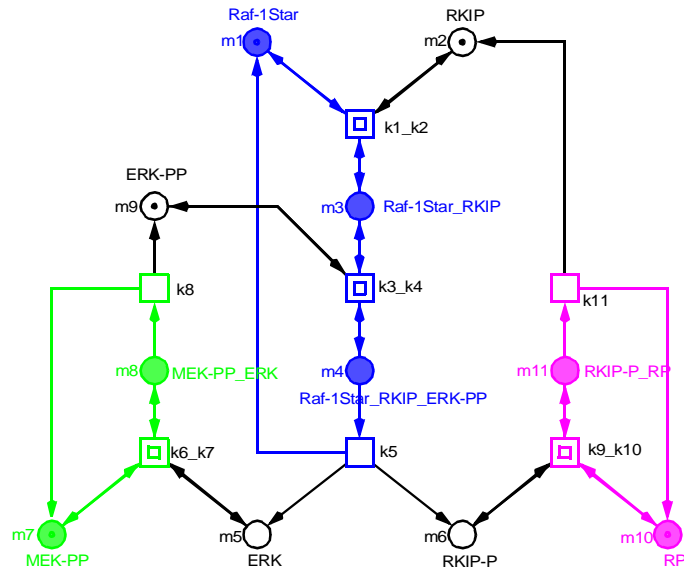
### □ Covered by P-Invariants (CPI)

-> each place belongs to a P-invariant

-> CPI  $\Rightarrow$  BND (sufficient condition)

- the firing of any transition has no influence on the weighted sum of tokens on the P-invariant's places
  - > for all  $t$ : the effect of the arcs, removing tokens from a P-invariant's place is equal to the effect of the arcs, adding tokens to a P-invariant's place
  
- set of places with
  - > a constant weighted sum of tokens for all markings  $m$  reachable from  $m_0$   
$$ym = ym_0$$
  - > token / compound preservation
  - > moieties
  - > a place belonging to a P-invariant is bounded
  
- a P-invariant defines a subnet
  - > the P-invariant's places (the support),  
+ all their pre- and post-transitions  
+ the arcs in between
  - > pre-sets of supports = post-sets of supports      -> self-contained, cyclic

# P-INVARIANTS, THE RKIP PATHWAY



**P-INV1: MEK**

**P-INV2: RAF-1STAR**

**P-INV3: RP**

**P-INV4: ERK**

**P-INV5: RKIP**



- ❑ each P-invariant gets at least one token
  - > *P-invariants are structural deadlocks and traps*
  
- ❑ all (non-trivial) T-invariants get realizable
  - > *to make the net live*
  
- ❑ minimal marking
  - > *minimization of the state space*
  
- ❑ assumption: top-to-bottom reading of the figure
  - > *but, all reachable markings are equivalent*  
*(= produce same state space)*

**-> UNIQUE INITIAL MARKING**

## □ structural properties

INA

ORD	HOM	NBM	PUR	CSV	SCF	CON	SC	Ft0	tF0	Fp0	pF0	MG	SM	FC	EFC	ES
Y	Y	Y	Y	N	N	Y	Y	N	N	N	N	N	N	N	N	Y
DTP	CPI	CTI	B	SB	REV	DSt	BSt	DTr	DCF	L	LV	L&S				
Y	Y	Y	Y	Y	Y	N	?	N	N	Y	Y	Y				

## □ CPI

-> *structural bounded (SB)*

-> *each P-invariant represents a substance conservation subnet (cycle)*

## □ CTI

-> *Live & BND -> CTI*

-> *4 trivial T-invariants for reversible reactions*

-> *1 non-trivial T-invariant describing the essential cyclic behaviour*

## □ DTP & ES -> Live

# **DYNAMIC ANALYSES**

- ❑ **simple construction algorithm**
  - > *nodes* - *system states*
  - > *arcs* - *the (single) firing transition* -> *single step firing rule*
  
- ❑ **unbounded Petri net -> infinite RG**  
bounded Petri net -> finite RG
  
- ❑ **concurrency**
  - > *enumeration of all interleaving sequences* -> *interleaving semantics*
  
- ❑ **branching arcs in the RG**
  - > *conflict* **OR** *concurrency*
  
- ❑ **RG tend to be very large**
  - > *automatic evaluation necessary* -> *model checking*
  
- ❑ **worst case: over-exponential growth**
  - > *alternative analyses techniques ?*

- ... is a technique for verifying **finite-state** concurrent systems against properties specified in **temporal logic**

*Clarke, E. M. Jr.; Grumberg, O.; Peled, D. A.:  
Model Checking;  
MIT Press 2001*

- **finite state systems = steady state systems = bounded pn**

- **model checking of unbounded systems**

-> CTL      *undecidable*

-> LTL      *decidable, but no tools (not yet ?)*

-> *unboundedness + inhibitors = undecidability*

- **how to get bounded model ?**

-> *qualitative model - model assumptions of environment behaviour*

-> *quantitative model - transition firing rates / durations*

- ❑ **extension of classical (propositional) logics by temporal operators**
- ❑ **atomic propositions**
  - > *elementary statements, having - in a given state - a well-defined truth value*
  - > *e. g. mutex, for 1-bounded pn*
  - > *e. g. buffer = 2, buffer > 2, else*
- ❑ **constants**
  - > *TRUE, FALSE*
- ❑ **classical Boolean operators**

<i>negation</i>	<i>!</i>	<i>conjunction</i>	<i>*</i>
<i>disjunction</i>	<i>+</i>	<i>implication</i>	<i>-&gt;</i>
- ❑ **temporal operators**
  - > *to refer to the sequence of states*

# CTL OPERATORS, INTERLEAVING SEMANTICS

	next f	finally f	globally f	f1 until f2
on all branches	<p><b>AX</b></p>	<p><b>AF</b></p>	<p><b>AG</b></p>	<p><b>AU</b></p>
on some branch	<p><b>EX</b></p>	<p><b>EF</b></p>	<p><b>EG</b></p>	<p><b>EU</b></p>

❑ property 1

Is a given (sub-) marking (system state) reachable ?

$EF ( ERK * RP );$

❑ property 2

Liveness of transition k8 ?

$AG EF ( MEK-PP\_ERK );$

❑ property 3

Is it possible to produce ERK-PP neither creating nor using MEK-PP ?

$E ( ! MEK-PP \ U \ ERK-PP );$

❑ property 4

Is there cyclic behaviour w.r.t. the presence / absence of RKIP ?

$EG ( ( RKIP \rightarrow EF ( ! RKIP ) ) * ( ! RKIP \rightarrow EF ( RKIP ) ) );$



technique	CTL	LTL
reachability graph	INA	PROD, MARIA
stubborn set reduced reachability graph	LoLA	PROD (LTL\X)
symmetrically reduced reachability graph	LoLA (symmetric formulas)	?
BDD, NDD, ..., xDD	DSSZ-CTL, SMART, DSSZ-CTL2	DSSZ-LTL
Kronecker algebra	[Kemper]	?
prefix	PEP (CTL <sub>0</sub> )	QQ (LTL\X)
process automata	[pd]	?

□ structural decisions of behavioural properties

-> static analysis

-> CPI                      -> BND

-> ES & DTP              -> LIVE

□ CPI & CTI

-> all minimal T-invariant / P-invariants enjoy biological interpretation

-> non-trivial T-invariant -> partial order description of the essential behaviour

□ reachability graph

-> dynamic analysis

-> finite    -> BND

-> the only SCC contains all transitions                      -> LIVE

-> one Strongly Connected Component (SCC)              -> REV

□ model checking

-> requires professional understanding

-> all expected properties are valid

- structural decisions of behavioural properties -> static analysis
  - > *CPI* -> *BND*
  - > *ES & DTP* -> *LIVE*
  
- CPI & CTI
  - > *all minimal T-invariant / P-invariants enjoy biological interpretation*
  - > *non-trivial T-invariant -> partial order description of the essential behaviour*
  
- reachability graph -> dynamic analysis
  - > *finite* -> *BND*
  - > *the only SCC contains all transitions* -> *LIVE*
  - > *one Strongly Connected Component (SCC)* -> *REV*
  
- model checking -> requires professional understanding
  - > *all expected properties are valid*

**-> VALIDATED QUALITATIVE MODEL**

## ❑ validation criterion 0

- > *all expected structural properties hold*
- > *all expected general behavioural properties hold*

## ❑ validation criterion 1

- > *CTI*
- > *no minimal T-invariant without biological interpretation*
- > *no known biological behaviour without corresponding T-invariant*

## ❑ validation criterion 2

- > *CPI*
- > *no minimal P-invariant without biological interpretation (?)*

## ❑ validation criterion 3

- > *all expected special behavioural properties hold*
- > *temporal-logic properties -> TRUE*

# QUANTITATIVE ANALYSES 1

## - TIMED PETRI NETS

## □ Parikh vector

- > *state-reproducing transition sequence (partial order) of transitions occurring one after the other*
- > *relative transition firing rates of transitions occurring permanently & concurrently*

## □ relative transition firing rates

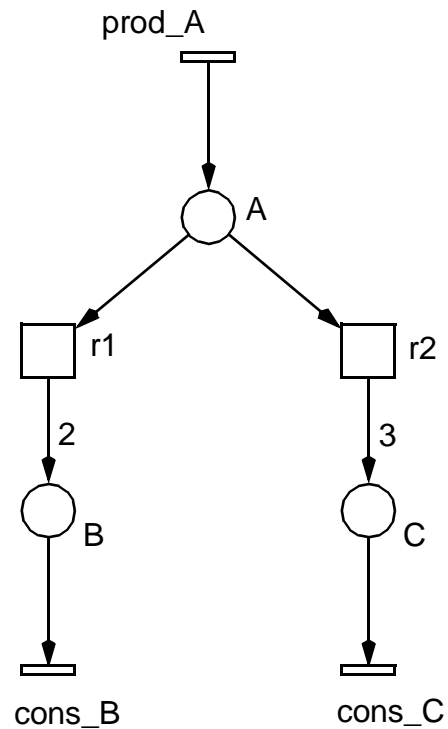
- > *may be implemented by transition firing times*
  - *constant*
  - *interval*

## □ quantitative modell = qualitative model + quantitative parameters

- > *quantitative parameters - firing times reflecting the firing rates*
- > *time-dependent model*

## □ claim

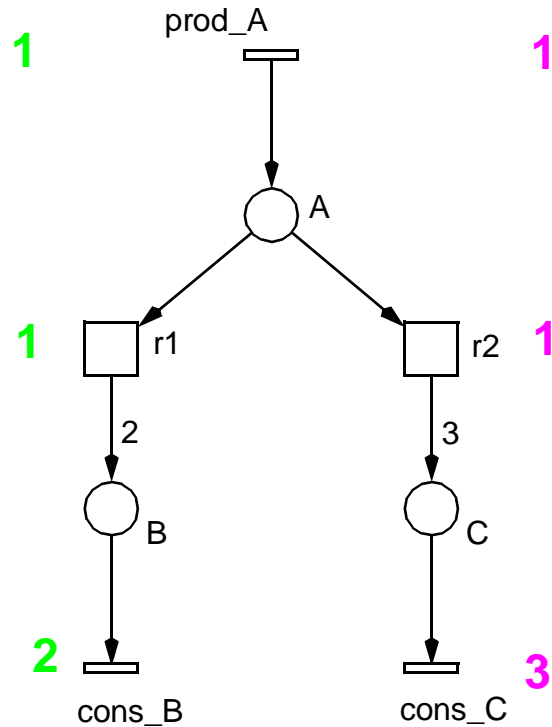
- > *transformation preserves all possible behaviour (= minimal T-invariants)*



-> properties as time-less net

INA

ORD	HOM	NBM	PUR	CSV	SCF	CON	SC	Ft0	tF0	Fp0	pF0	MG	SM	FC	EFC	ES
N	Y	N	Y	N	Y	Y	N	Y	Y	N	N	Y	N	Y	Y	Y
CPI	CTI	B	SB	REV	DSt	BSt	DTr	DCF	L	LV	L&S					
N	Y	N	N	Y	N	?	N	N	Y	Y	N					



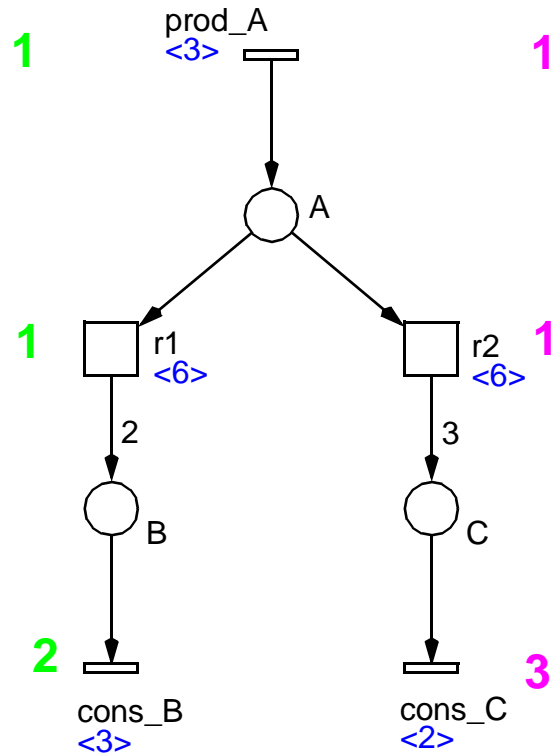
T-INVARIANT 1  
T-INVARIANT 2

-> properties as time-less net

INA

ORD	HOM	NBM	PUR	CSV	SCF	CON	SC	Ft0	tF0	Fp0	pF0	MG	SM	FC	EFC	ES
N	Y	N	Y	N	Y	Y	N	Y	Y	N	N	Y	N	Y	Y	Y
CPI	CTI	B	SB	REV	DSt	BSt	DTr	DCF	L	LV	L&S					
N	Y	N	N	Y	N	?	N	N	Y	Y	N					





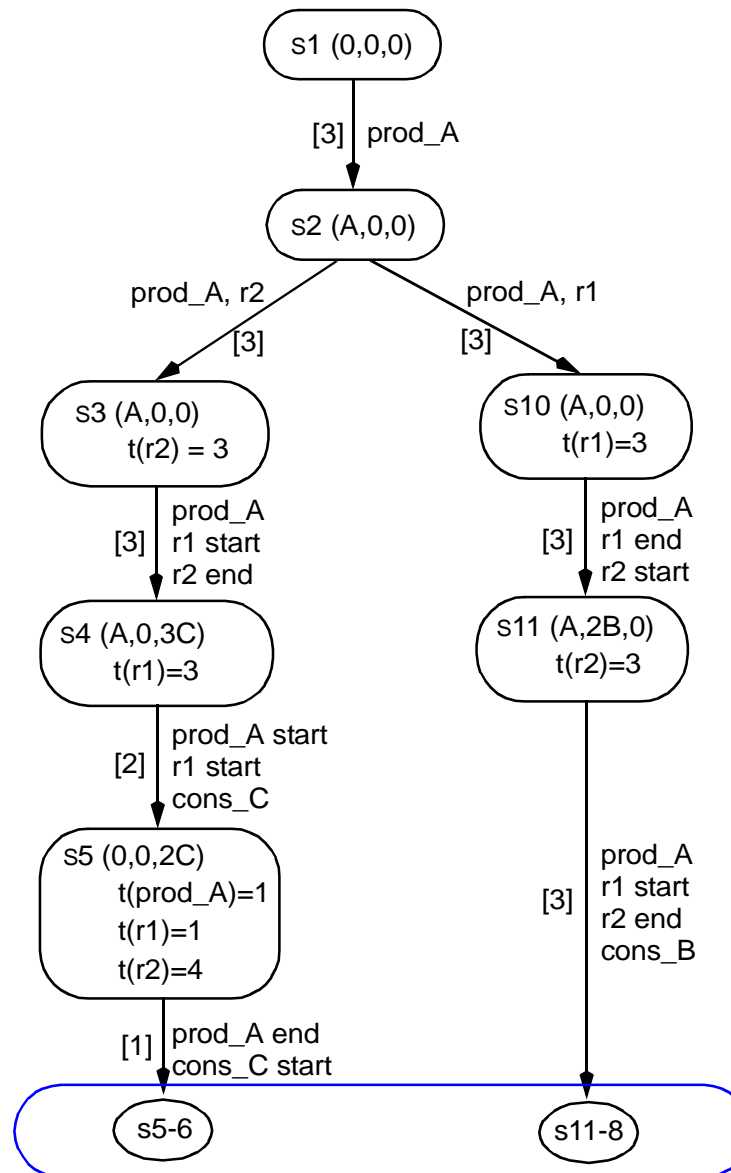
T-INVARIANT 1  
T-INVARIANT 2

-> properties as time net

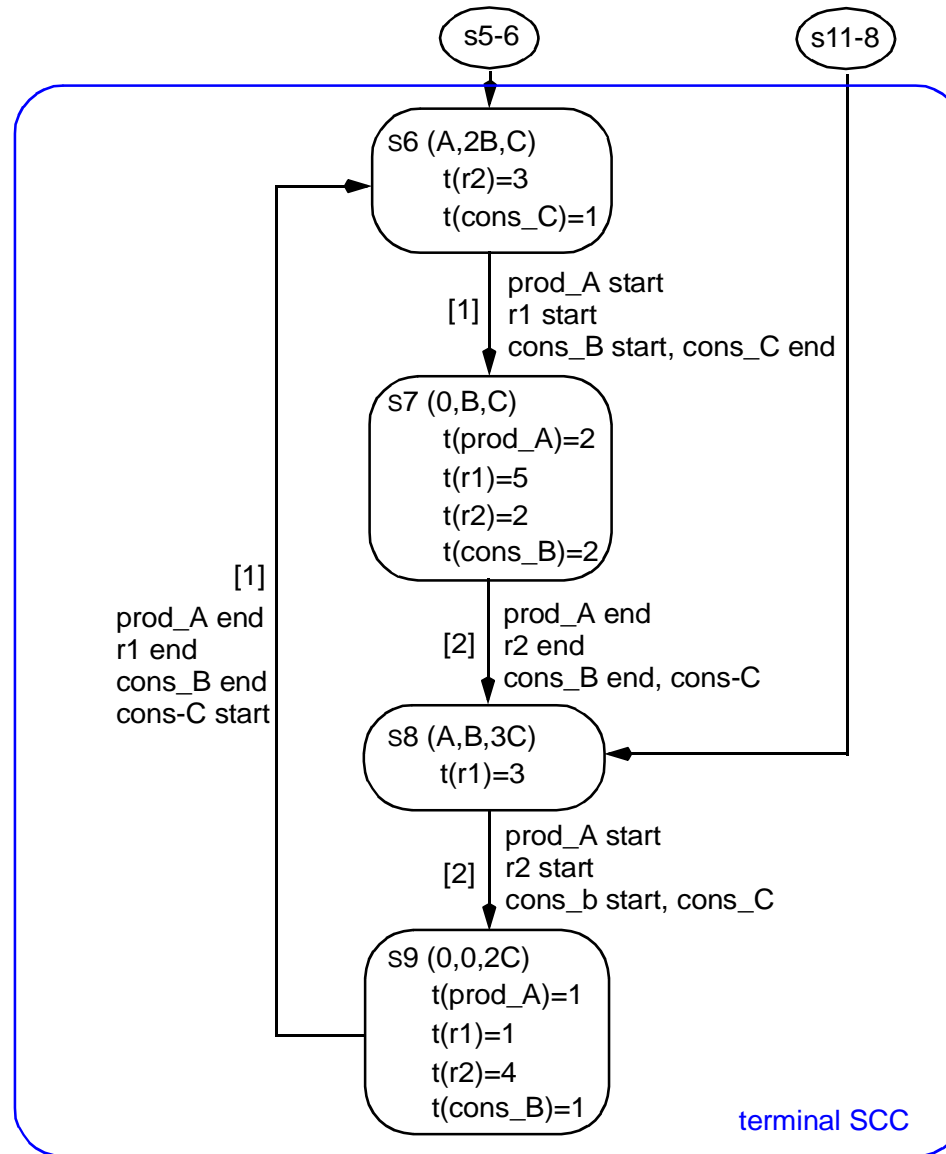
INA

ORD	HOM	NBM	PUR	CSV	SCF	CON	SC	Ft0	tF0	Fp0	pF0	MG	SM	FC	EFC	ES
N	Y	N	Y	N	Y	Y	N	Y	Y	N	N	Y	N	Y	Y	Y
CPI	CTI	B	SB	REV	DSt	BSt	DTr	DCF	L	LV	L&S					
N	Y	Y	N	N	N	?	N	Y	Y	Y	N					

□ transient state

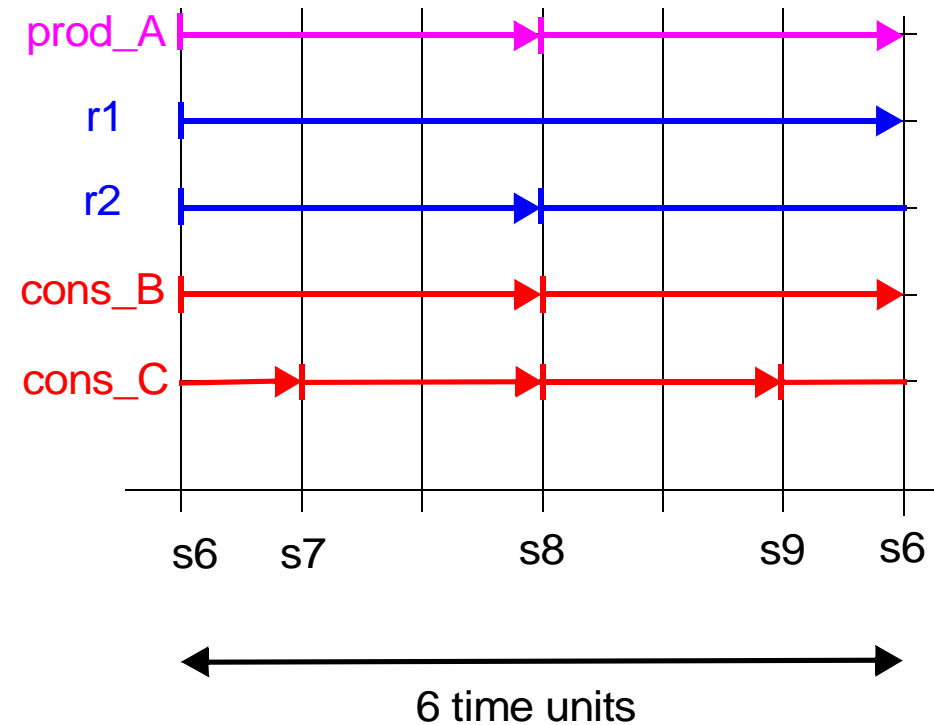


□ steady state

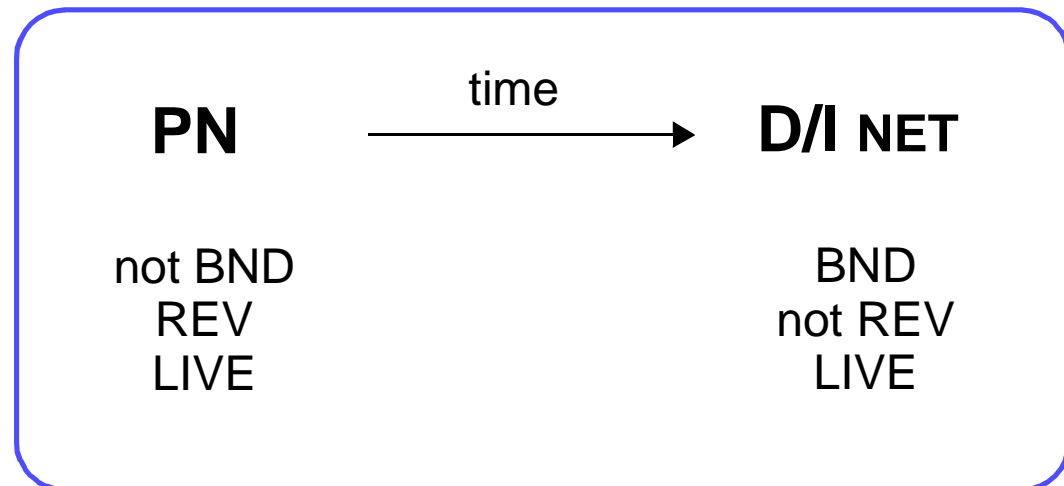


- ❑ contains all transitions
  - > *always running*
  - > *start / end at different time points*
- ❑ contains all minimal T-invariants
- ❑ timing diagram
- ❑ relative transition firing rates

prod_A	:	1	+		:	1
r1	:	1	r2	:	1	
cons_B	:	2	cons_C	:	3	



- ❑ CTI,  
but not CPI
  
- ❑ transient state
  - > *initial behaviour*  
*to reach steady state*
  - > *not REV*
  - > *generally, not DCF*
  
- ❑ steady state behaviour
  - > *terminal scc*
  - > *here, BND*
  - > *here, DCF*



interval time Petri net

initial marking / state

finite transition word  $w$

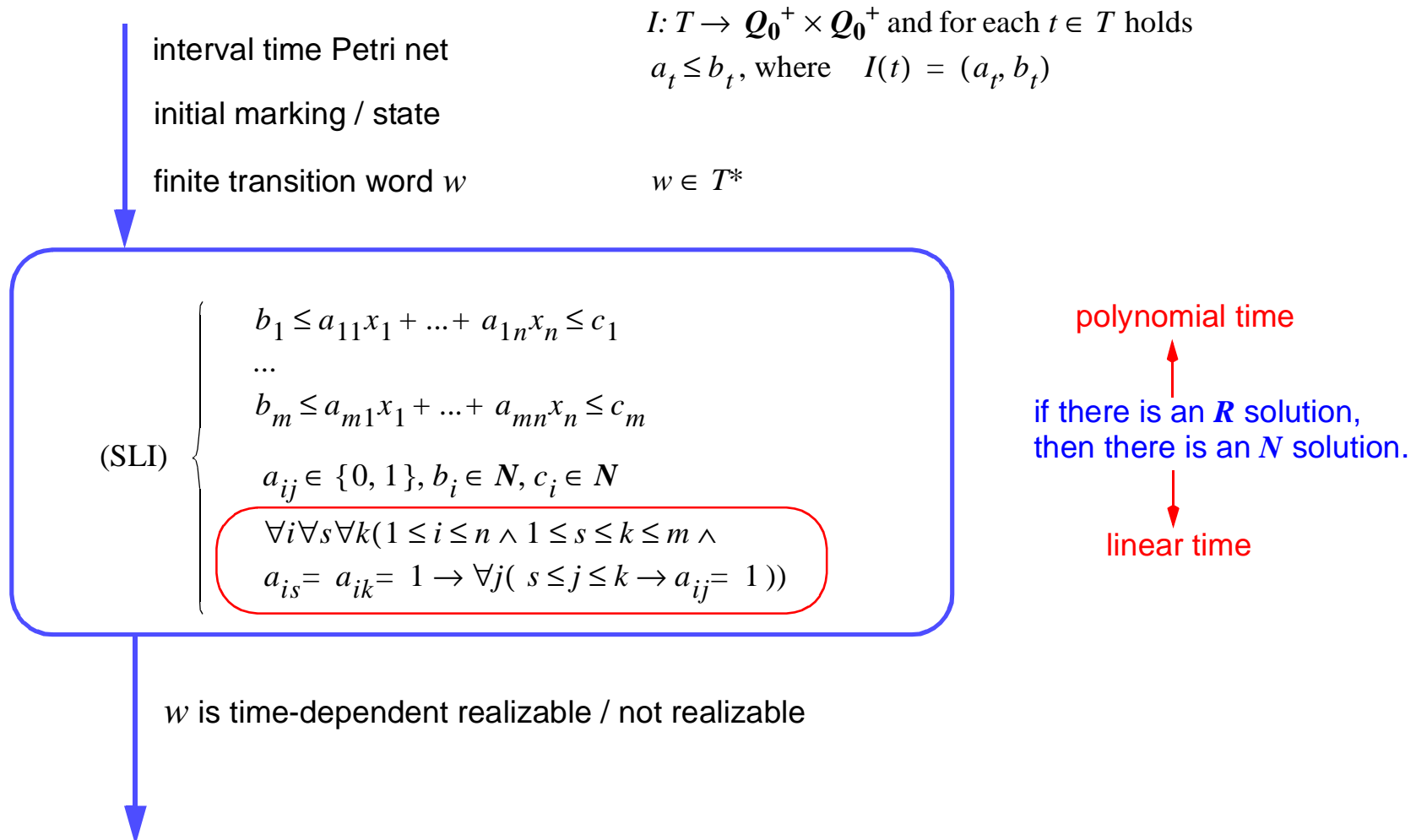
$I: T \rightarrow \mathcal{Q}_0^+ \times \mathcal{Q}_0^+$  and for each  $t \in T$  holds  
 $a_t \leq b_t$ , where  $I(t) = (a_t, b_t)$

$w \in T^*$

$$\text{(SLI)} \left\{ \begin{array}{l}
 b_1 \leq a_{11}x_1 + \dots + a_{1n}x_n \leq c_1 \\
 \dots \\
 b_m \leq a_{m1}x_1 + \dots + a_{mn}x_n \leq c_m \\
 a_{ij} \in \{0, 1\}, b_i \in \mathbf{N}, c_i \in \mathbf{N} \\
 \forall i \forall s \forall k (1 \leq i \leq n \wedge 1 \leq s \leq k \leq m \wedge \\
 a_{is} = a_{ik} = 1 \rightarrow \forall j (s \leq j \leq k \rightarrow a_{ij} = 1))
 \end{array} \right.$$

if there is an  $\mathbf{R}$  solution,  
then there is an  $\mathbf{N}$  solution.

$w$  is time-dependent realizable / not realizable



interval time Petri net

initial marking / state

finite transition word  $w$

$I: T \rightarrow \mathcal{Q}_0^+ \times \mathcal{Q}_0^+$  and for each  $t \in T$  holds  
 $a_t \leq b_t$ , where  $I(t) = (a_t, b_t)$

$w \in T^*$

*min / max*  $x_1 + \dots + x_n$

(LP)  $\left\{ \begin{array}{l} b_1 \leq a_{11}x_1 + \dots + a_{1n}x_n \leq c_1 \\ \dots \\ b_m \leq a_{m1}x_1 + \dots + a_{mn}x_n \leq c_m \\ a_{ij} \in \{0, 1\}, b_i \in \mathcal{N}, c_i \in \mathcal{N} \\ \forall i \forall s \forall k (1 \leq i \leq n \wedge 1 \leq s \leq k \leq m \wedge \\ a_{is} = a_{ik} = 1 \rightarrow \forall j (s \leq j \leq k \rightarrow a_{ij} = 1)) \end{array} \right.$

if there is a solution,  
then it is an  $\mathcal{N}$  solution.

$w$  is time-dependent realizable / not realizable

*min/max time length of  $w$*  (time window of the pathway)



interval time Petri net

initial marking / state

finite transition word  $w$

$I: T \rightarrow \mathcal{Q}_0^+ \times \mathcal{Q}_0^+$  and for each  $t \in T$  holds  
 $a_t \leq b_t$ , where  $I(t) = (a_t, b_t)$

$w \in T^*$

$\min / \max x_1 + \dots + x_n$

(LP)  $\left\{ \begin{array}{l} b_1 \leq a_{11}x_1 + \dots + a_{1n}x_n \leq c_1 \\ \dots \\ b_m \leq a_{m1}x_1 + \dots + a_{mn}x_n \leq c_m \\ a_{ij} \in \{0, 1\}, b_i \in \mathcal{N}, c_i \in \mathcal{N} \\ \forall i \forall s \forall k (1 \leq i \leq n \wedge 1 \leq s \leq k \leq m \wedge \\ a_{is} = a_{ik} = 1 \rightarrow \forall j (s \leq j \leq k \rightarrow a_{ij} = 1)) \end{array} \right.$

polynomial time

if there is a solution,  
then it is an  $\mathcal{N}$  solution.

$w$  is time-dependent realizable / not realizable

min/max time length of  $w$  (time window of the pathway)

- ❑ **Louchka Popova / HUB**
- ❑ **transition time**
  - > *continuous intervals*
- ❑ **structural technique**
  - > *parametric description*
- ❑ **no state space construction**
  - > *works also for infinite systems*
  - > *works also if the reachability graph does not fit into memory*
- ❑ **further analysis questions**
  - > *which time windows preserve a transition sequence's realizability*
  - > *which time windows make the net bounded*
  - > *which structures are time-independently live*

# QUANTITATIVE ANALYSES 2

## - CONTINUOUS PETRI NETS

- quantitative model = qualitative model + quantitative parameters

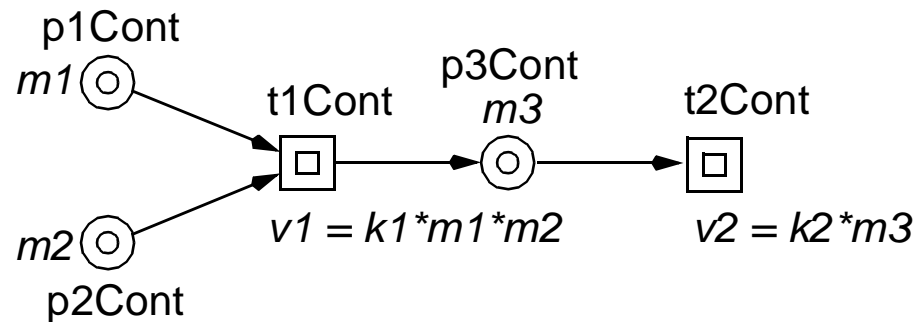
-> *BUT: quantitative parameters often unknown*

- typical quantitative parameters of bionetworks

-> *compound concentrations*      -> *real numbers*

-> *reaction rates / fluxes*      -> *concentration-dependent*

- continuous Petri nets

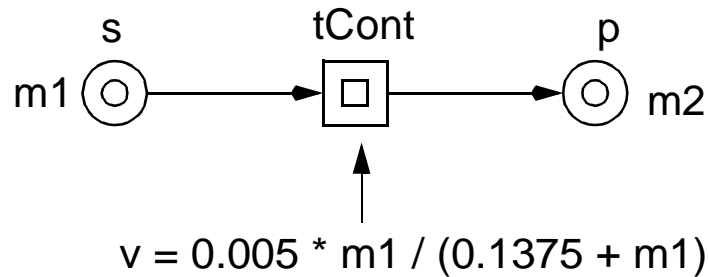


continuous nodes !

$$\left. \begin{aligned} d [p1Cont] / dt &= d [p2Cont] / dt = - v1 \\ d [p3Cont] / dt &= v1 - v2 \end{aligned} \right\}$$

ODEs

# EXAMPLE - MICHAELIS-MENTEN REACTION



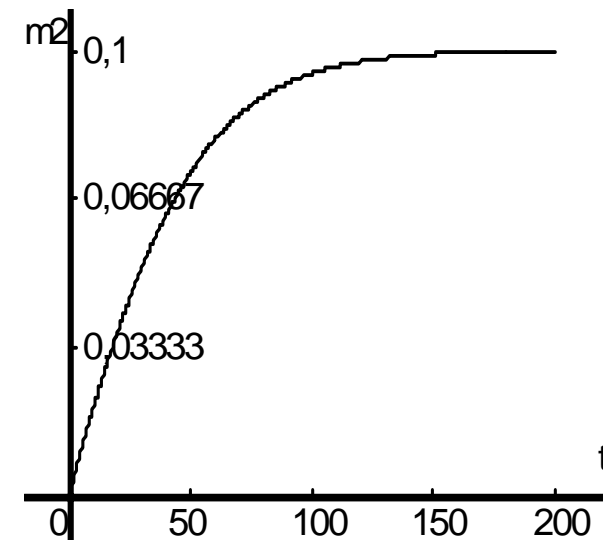
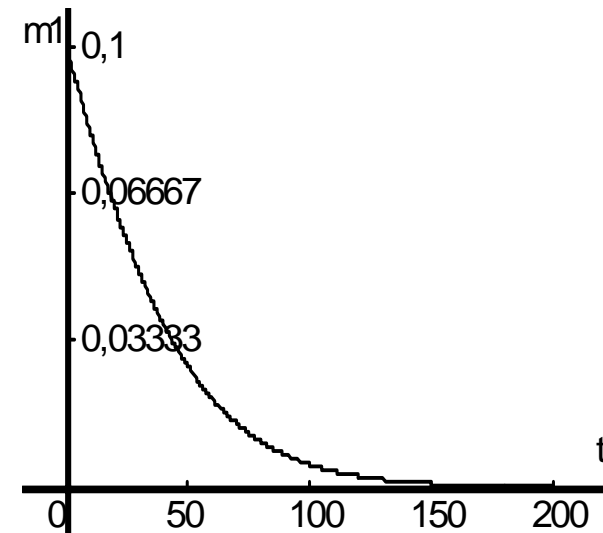
$V_{max} = 0.005$  (maximal reaction rate)

$K_m = 0.1375$  (Michaelis constant)

$$d[s]/dt = d[p]/dt = V_{max} * [s] / (K_m + [s])$$

$$dm1/dt = dm2/dt = V_{max} * m1 / (K_m + m1)$$

- > Visual Object Nets
- > GON / cell illustrator (?)
- > Snoopy extension in preparation



**THE QUALITATIVE MODEL  
BECOMES  
THE STRUCTURAL DESCRIPTION  
OF THE QUANTITATIVE MODEL !**

## ❑ extensions

-> *read arcs*

-> *interleaving / partial order semantics*

-> *inhibitor arcs !?*

-> *Turing power !*

## ❑ efficient computation of minimal invariants

-> *exponential complexity*

-> *compositional / step-wise refinement approach (under development)*

## ❑ analysis of unbounded nets

-> *besides T-invariant analysis ?*

## ❑ model checking

-> *relevant properties ?*

## ❑ comparision

-> *discrete / continuous Petri nets*

-> *continuous / hybrid Petri nets <-> ODEs*

## ❑ representation of bionetworks by Petri nets

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

-> *various sound analysis techniques*

## ❑ purposes

- > *animation*
- > *model validation against consistency criteria*
- > *qualitative / quantitative behaviour prediction*

- > *to experience the model*
- > *to increase confidence*
- > *new insights*

## ❑ two/three-step model development

- > *qualitative model*      -> *discrete Petri nets*
- > *quantitative model*      -> *timed Petri nets*, *continuous Petri nets (= ODEs)*

## ❑ many challenging questions for analysis techniques

- > *qualitative as well as quantitative ones*



**THANKS !**