Some notions of information flow

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Syntax

Let \( \mathcal{V} \triangleq \{V, V_1, V_2, \ldots\} \) be a finite set of variables.
Let \( \mathbb{Z} \triangleq \{z, \ldots\} \) be the set of relative numbers.
Expressions are polynomial of variables \( \mathcal{V} \).

\[
E ::= z \mid V \mid E + E \mid E \times E
\]

Programs are given by the following grammar:

\[
P ::= \text{skip} \mid P;P \mid V ::= E \mid \text{if } (V \geq 0) \{P\} \text{ else } \{P\} \mid \text{while } (V \geq 0) \{P\}
\]
Semantics

We define the semantics $\llbracket P \rrbracket \in \mathcal{F}((\mathcal{V} \to \mathbb{Z}) \cup \Omega)$ of a program $P$:

- $\llbracket \text{skip} \rrbracket(\rho) = \rho$,
- $\llbracket P_1; P_2 \rrbracket(\rho) = \begin{cases} \Omega & \text{if } \llbracket P_1 \rrbracket(\rho) = \Omega \\ \llbracket P_2 \rrbracket(\llbracket P_1 \rrbracket(\rho)) & \text{otherwise} \end{cases}$
- $\llbracket \mathcal{V} := E \rrbracket(\rho) = \begin{cases} \Omega & \text{if } \rho = \Omega \\ \rho[\mathcal{V} \mapsto \bar{\rho}(E)] & \text{otherwise} \end{cases}$
- $\llbracket \text{if } (\mathcal{V} \geq 0) \{P_1\} \text{ else } \{P_2\} \rrbracket(\rho) = \begin{cases} \Omega & \text{if } \rho = \Omega \\ \llbracket P_1 \rrbracket(\rho) & \text{if } \rho(\mathcal{V}) \geq 0 \\ \llbracket P_2 \rrbracket(\rho) & \text{otherwise} \end{cases}$
- $\llbracket \text{while } (\mathcal{V} \geq 0) \{P\} \rrbracket(\rho) = \begin{cases} \Omega & \text{if } \rho = \Omega \\ \rho' & \text{if } \{\rho'\} = \{\rho' \in \text{Inv} | \rho'(\mathcal{V}) < 0\} \\ \Omega & \text{otherwise} \end{cases}$

where $\text{Inv} = \text{lfp}(X \mapsto \{\rho\} \cup \{\rho'' | \exists \rho' \in X, \rho'(\mathcal{V}) \geq 0 \text{ and } \rho'' \in \llbracket P \rrbracket(\rho')\})$. 
Flow of information

Given a program $P$, we say that the variable $V_1$ flows into the variable $V_2$ if, and only if, the final value of $V_2$ depends on the initial value of $V_1$, which is written $V_1 \Rightarrow_P V_2$.

More formally, $V_1 \Rightarrow_P V_2$ if and only if there exists $\rho \in V \rightarrow \mathbb{Z}$, $z, z' \in \mathbb{Z}$ such that one of the following three assertions is satisfied:

1. $[P](\rho[V_1 \mapsto z]) \neq \Omega$, $[P](\rho[V_1 \mapsto z']) \neq \Omega$, and $[P](\rho[V_1 \mapsto z])(V_2) \neq [P](\rho[V_1 \mapsto z'])(V_2)$;
2. $[P](\rho[V_1 \mapsto z]) = \Omega$ and $[P](\rho[V_1 \mapsto z']) \neq \Omega$;
3. $[P](\rho[V_1 \mapsto z]) \neq \Omega$ and $[P](\rho[V_1 \mapsto z']) = \Omega$. 

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Syntactic approximation (tentative)

Let $P$ be a program.

We define the following binary relation $\rightarrow_p$ among variables in $\mathcal{V}$: $V_1 \rightarrow_p V_2$ if and only if there is an assignment in $P$ of the form $V_2 := E$ such that $V_1$ occurs in $E$.

Does $V_1 \Rightarrow_p V_2$ imply that $V_1 \rightarrow_p^* V_2$?
Counter-example

We consider the following program $P$:

$$
P ::= \begin{cases} 
\text{if } (V_1 \geq 0) \\
\{ V_2 := 0 \} \\
\text{else} \\
\{ V_2 := 1 \}
\end{cases}
$$

For any $\rho \in \mathcal{V} \to \mathbb{Z}$, we have $\llbracket P \rrbracket(\rho[V_1 \mapsto 0])(V_2) = 0$; but, $\llbracket P \rrbracket(\rho[V_1 \mapsto 1])(V_2) = 1$; so $V_1 \Rightarrow_P V_2$; But $V_1 \not\Rightarrow_P^* V_2$. 
Syntactic approximation (tentative)

For each program point $p$ in $P$, we denote by $test(p)$ the set of variables which occur in the guards of tests and while loops the scope of which contains the program point $p$.

We define the following binary relation $\rightarrow$ among variables in $\mathcal{V}$: $V_1 \rightarrow_p V_2$ if and only if there is an assignement in $P$ of the form $V_2 := E$ at program point $p$ such that:

1. either $V_1$ occurs in $E$;
2. or $V_1 \in test(p)$.

Does $V_1 \Rightarrow_p V_2$ imply that $V_1 \rightarrow_p^* V_2$?
Counter-example

We consider the following program $P$:

$$P ::= \text{while } (V_1 \geq 0) \{ \text{skip} \}$$

For any $\rho \in V \rightarrow \mathbb{Z}$,
we have $[P](\rho[V_1 \mapsto -1]) \neq \Omega$;
but, $[P](\rho[V_1 \mapsto 0]) = \Omega$;
so $V_1 \Rightarrow_P V_2$;
But $V_1 \not\Rightarrow^*_P V_2$. 
Approximation of the information flow

So as to get a sound approximation of the information flow, we have to consider that a variable that is tested in the guard of a loop may flow in any variable.

We define the following binary relation $\rightarrow_p$ among variables in $\mathcal{V}$: $V_1 \rightarrow V_2$ if and only if there is an assignment in $P$ of the form $V_2 := E$ at program point $p$ such that:

1. either $V_1$ occurs in $E$;
2. or $V_1$ is tested in the guard of a loop;
3. or $V_1 \in test(p)$.

**Theorem 1** If $V_1 \Rightarrow_p V_2$, then $V_1 \rightarrow^* F V_2$!
Limitations

The approximation is highly syntax-oriented.

- It is context-insensitive;
- It is very rough in the case of while loop, $\Rightarrow$ we could show statically that some loops always terminate to avoid fictitious dependencies;
- we could detect some invariants to avoid fictitious dependencies.

Other forms of attacks could be modeled in the semantics: an attacker could observe:

- computation time;
- memory assumption;
- heating.

(attacks cannot be exhaustively specified).
Cours MPRI

Internal coarse-graining of molecular systems

[PNAS’09, LICS’10, MFPS’11]

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Overview

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

\[ \begin{align*}
\frac{dx_1}{dt} &= -k_1 \cdot x_1 \cdot x_2 + k_{-1} \cdot x_3 \\
\frac{dx_2}{dt} &= -k_1 \cdot x_1 \cdot x_2 + k_{-1} \cdot x_3 \\
\frac{dx_3}{dt} &= k_1 \cdot x_1 \cdot x_2 - k_{-1} \cdot x_3 + 2 \cdot k_2 \cdot x_3 \cdot x_3 - k_{-2} \cdot x_4 \\
\frac{dx_4}{dt} &= k_2 \cdot x_3^2 - k_2 \cdot x_4 + \frac{v_1 \cdot x_5}{p_4 + x_5} - k_3 \cdot x_4 - k_{-3} \cdot x_5 \\
\frac{dx_5}{dt} &= \cdots \\
\vdots \\
\frac{dx_n}{dt} &= -k_1 \cdot x_1 \cdot c_2 + k_{-1} \cdot x_3
\end{align*} \]

knowledge representation and models of dynamical systems
Rule-based approach

We use site graph rewrite systems

1. The description level matches with both
   • the observation level
   • and the intervention level
   of the biologist.
   We can tune the model easily.

2. Model description is very compact.
Rule-based models

Interaction map

CTMC

ODEs

\[ \begin{align*}
\frac{dx_1}{dt} &= -k_1 \cdot x_1 \cdot x_2 + k_{-1} \cdot x_3 \\
\frac{dx_2}{dt} &= -k_1 \cdot x_1 \cdot x_2 + k_{-1} \cdot x_3 \\
\frac{dx_3}{dt} &= k_1 \cdot x_1 \cdot x_2 - k_{-1} \cdot x_3 + 2 \cdot k_2 \cdot x_3 \cdot x_3 - k_{-2} \cdot x_4 \\
\frac{dx_4}{dt} &= k_2 \cdot x_3^2 - k_2 \cdot x_4 + \frac{y_4 \cdot x_5}{y_4 + x_5} - k_3 \cdot x_4 - k_{-3} \cdot x_5 \\
\frac{dx_n}{dt} &= \cdots \\
\frac{dx_1}{dt} &= -k_1 \cdot x_1 \cdot c_2 + k_{-1} \cdot x_3
\end{align*} \]
Complexity walls

- Deterministic differential equations
- Stochastic master equations
- Agent/rule-based

Number of instances per molecular species:
- $10^6$
- 1000
- 100

Number of molecular species:
- 400
- 80,000
- 500,000
- $10^{33}$

Event wall
A breach in the wall(s) ?
Summarising the flow of information
Summarising the flow of information
Summarising the flow of information
Summarising the flow of information

\[ \text{R} \rightarrow \text{Sh} \]

\[ \text{So} \rightarrow \text{Y}_{48} \rightarrow \pi \rightarrow \text{Y}_{7} \]

\[ \text{R} \rightarrow \text{Sh} \]

\[ \text{E} \rightarrow \text{G} \rightarrow \text{b} \rightarrow \text{a} \rightarrow \text{d} \rightarrow \text{So} \]

\[ \text{R} \rightarrow \text{Y}_{68} \rightarrow \text{L} \rightarrow \text{Y}_{7} \rightarrow \pi \rightarrow \text{Y}_{48} \]
Deducing patterns of interest
Deducing patterns of interest
Deducing patterns of interest
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A simple adapter
A simple adapter

\[ A, \emptyset B \emptyset \leftrightarrow A B \emptyset \quad k^{AB}, k^d_{AB} \]
\[ A, \emptyset B C \leftrightarrow A B C \quad k^{AB}, k^d_{AB} \]
\[ \emptyset B \emptyset, C \leftrightarrow \emptyset B C \quad k^{BC}, k^d_{BC} \]
\[ A B \emptyset, C \leftrightarrow A B C \quad k^{BC}, k^d_{BC} \]
A simple adapter

\[
\begin{align*}
\frac{d[A]}{dt} &= k_d^{AB} [AB\emptyset] + k_d^{AB} [ABC] - k_d^{AB} [A] \cdot \emptyset B\emptyset - k_d^{AB} A \cdot \emptyset BC \\
\frac{d[C]}{dt} &= k_d^{BC} ([\emptyset BC] + [ABC]) - [C] \cdot k_d^{BC} ([\emptyset B\emptyset] + [AB\emptyset]) \\
\frac{d[\emptyset B\emptyset]}{dt} &= k_d^{AB} [AB\emptyset] + k_d^{BC} [\emptyset BC] - k_d^{AB} [A] \cdot [\emptyset B\emptyset] - k_d^{BC} [\emptyset B\emptyset] \cdot [C] \\
\frac{d[AB\emptyset]}{dt} &= k_d^{AB} [A] \cdot [\emptyset B\emptyset] + k_d^{BC} [ABC] - k_d^{AB} [AB\emptyset] - k_d^{BC} [AB\emptyset] \cdot [C] \\
\frac{d[\emptyset BC]}{dt} &= k_d^{AB} [ABC] + k_d^{BC} [C] \cdot [\emptyset B\emptyset] - [\emptyset BC] \cdot (k_d^{BC} + [A] \cdot k_d^{AB}) \\
\frac{d[ABC]}{dt} &= k_d^{AB} [A] \cdot [\emptyset BC] + k_d^{BC} [C] \cdot [AB\emptyset] - [ABC] \cdot (k_d^{AB} + k_d^{BC})
\end{align*}
\]
A simple adapter

\[
\begin{align*}
\frac{d[A]}{dt} &= k_d^{AB} \cdot [AB\emptyset] + k_d^{AB} \cdot [ABC] - k_d^{AB} \cdot [A] \cdot [B\emptyset] - k_d^{AB} \cdot A \cdot [B\emptyset] \\
\frac{d[C]}{dt} &= k_d^{BC} \cdot (\emptyset [BC] + [ABC]) - [C] \cdot k_d^{BC} \cdot ([B\emptyset] + [AB\emptyset]) \\
\frac{d[\emptyset B\emptyset]}{dt} &= k_d^{AB} \cdot [AB\emptyset] + k_d^{BC} \cdot [\emptyset BC] - k_d^{AB} \cdot [A] \cdot [B\emptyset] - k_d^{BC} \cdot [B\emptyset] \cdot [C] \\
\frac{d[AB\emptyset]}{dt} &= k_d^{AB} \cdot [A] \cdot [B\emptyset] + k_d^{BC} \cdot [ABC] - k_d^{AB} \cdot [AB\emptyset] - k_d^{BC} \cdot [AB\emptyset] \cdot [C] \\
\frac{d[\emptyset BC]}{dt} &= k_d^{AB} \cdot [ABC] + k_d^{BC} \cdot [C] \cdot [B\emptyset] - [BC] \cdot (k_d^{BC} + [A] \cdot k_d^{AB}) \\
\frac{d[A BC]}{dt} &= k_d^{AB} \cdot [A] \cdot [B\emptyset] + k_d^{BC} \cdot [C] \cdot [AB\emptyset] - [ABC] \cdot (k_d^{AB} + k_d^{BC}) \\
\end{align*}
\]
Two subsystems

A

B

C
Two subsystems

A

B

B

C
Two subsystems

\[ [A] = [A] \]
\[ [AB?] \overset{\Delta}{=} [AB\emptyset] + [ABC] \]
\[ [\emptyset B?] \overset{\Delta}{=} [\emptyset B\emptyset] + [\emptyset BC] \]

\[
\begin{align*}
\frac{d[A]}{dt} &= k_d^{AB} [AB?] - [A] \cdot k^{AB} [\emptyset B?] \\
\frac{d[AB?]}{dt} &= [A] \cdot k^{AB} [\emptyset B?] - k_d^{AB} [AB?] \\
\frac{d[\emptyset B?]}{dt} &= k_d^{AB} [AB?] - [A] \cdot k^{AB} [\emptyset B?] 
\end{align*}
\]

\[ [C] = [C] \]
\[ [?BC] \overset{\Delta}{=} [\emptyset BC] + [ABC] \]
\[ [?B\emptyset] \overset{\Delta}{=} [\emptyset B\emptyset] + [AB\emptyset] \]

\[
\begin{align*}
\frac{d[C]}{dt} &= k_d^{BC} [?BC] - [C] \cdot k^{BC} [?B\emptyset] \\
\frac{d[?BC]}{dt} &= [C] \cdot k^{BC} [?B\emptyset] - k_d^{BC} [?BC] \\
\frac{d[?B\emptyset]}{dt} &= k_d^{BC} [?BC] - [C] \cdot k^{BC} [?B\emptyset] 
\end{align*}
\]
Dependence index

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

$$\frac{[ABC]}{[?BC]} = \frac{[AB?]}{[\emptyset B?] + [AB?]}. $$

Thus we define the dependence index as follows:

$$X \overset{\Delta}{=} [ABC] \cdot ([\emptyset B?] + [AB?]) - [AB?] \cdot [?BC].$$

We have (after a short computation):

$$\frac{dX}{dt} = -X \cdot ([A] \cdot k^{AB} + k_d^{AB} + [C] \cdot k^{BC} + k_d^{BC}).$$

So the property:

$$\frac{[ABC]}{[?BC]} = \frac{[AB?]}{[\emptyset B?] + [AB?]}. $$

is an invariant (i.e. if it holds at time $t$, it holds at any time $t' \geq t$).
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A system with a switch
A system with a switch

\begin{align*}
(u,u,u) & \rightarrow (u,p,u) & k^c \\
(u,p,u) & \rightarrow (p,p,u) & k^l \\
(u,p,p) & \rightarrow (p,p,p) & k^l \\
(u,p,u) & \rightarrow (u,p,p) & k^r \\
(p,p,u) & \rightarrow (p,p,p) & k^r
\end{align*}
A system with a switch

\[(u,u,u) \rightarrow (u,p,u) \quad k^c\]
\[(u,p,u) \rightarrow (p,p,u) \quad k^l\]
\[(u,p,p) \rightarrow (p,p,p) \quad k^l\]
\[(u,p,u) \rightarrow (u,p,p) \quad k^r\]
\[(p,p,u) \rightarrow (p,p,p) \quad k^r\]

\[
\begin{align*}
\frac{d[(u,u,u)]}{dt} &= -k^c \cdot [(u,u,u)] \\
\frac{d[(u,p,u)]}{dt} &= -k^l \cdot [(u,p,u)] + k^c \cdot [(u,u,u)] - k^r \cdot [(u,p,u)] \\
\frac{d[(u,p,p)]}{dt} &= -k^l \cdot [(u,p,p)] + k^r \cdot [(u,p,u)] \\
\frac{d[(p,p,u)]}{dt} &= k^l \cdot [(u,p,u)] - k^r \cdot [(p,p,u)] \\
\frac{d[(p,p,p)]}{dt} &= k^l \cdot [(u,p,p)] + k^r \cdot [(p,p,u)]
\end{align*}
\]
Two subsystems
Two subsystems
Two subsystems

\[
\begin{align*}
[(u,u,u)] &= [(u,u,u)] \\
[(u,p,?)] &\xrightarrow{\Delta} [(u,p,u)] + [(u,p,p)] \\
[(p,p,?)] &\xrightarrow{\Delta} [(p,p,u)] + [(p,p,p)]
\end{align*}
\]

\[
\frac{d[(u,u,u)]}{dt} = -k^c \cdot [(u,u,u)] \\
\frac{d[(u,p,?)]}{dt} = -k^l \cdot [(u,p,?)] + k^c \cdot [(u,u,u)] \\
\frac{d[(p,p,?)]}{dt} = k^l \cdot [(u,p,?)]
\]

\[
\begin{align*}
[(u,u,u)] &= [(u,u,u)] \\
[(?,p,u)] &\xrightarrow{\Delta} [(u,p,u)] + [(p,p,u)] \\
[(?,p,p)] &\xrightarrow{\Delta} [(u,p,p)] + [(p,p,p)]
\end{align*}
\]

\[
\frac{d[(u,u,u)]}{dt} = -k^c \cdot [(u,u,u)] \\
\frac{d[(?,p,u)]}{dt} = -k^r \cdot [(?,p,u)] + k^c \cdot [(u,u,u)] \\
\frac{d[(?,p,p)]}{dt} = k^r \cdot [(?,p,u)]
\]
Dependence index

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

\[ \frac{\[(?,p,p)\]}{\[(?,p,u)\] + \[(?,p,p)\]} = \frac{[(p,p,p)]}{[(p,p,?)]}. \]

Thus we define the dependence index as follows:

\[ X \triangleq [(p,p,p)] \cdot ([(?,p,u)] + [(?,p,p)]) - [(?,p,p)] \cdot [(p,p,?)]. \]

We have:

\[ \frac{dX}{dt} = -X \cdot (k^l + k^r) + k^c \cdot [(p,p,p)] \cdot [(u,u,u)]. \]

So the property \( (X = 0) \) is not an invariant.
Erroneous recombination

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

\[
25 \cdot ([ppp]-[pp?][?pp][?pp])
\]

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

We can use the absence of flow of information to cut chemical species into self-consistent fragments of chemical species:

- some information is abstracted away:
  we cannot recover the concentration of any species;

+ flow of information is easy to abstract;

We are going to track the correlations that are read by the system.
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A model with symmetries

\[ P \xrightarrow{k_1} *P \]
\[ P \xrightarrow{k_1} P* \]
\[ *P \xrightarrow{k_2} \emptyset \]

\[ P^* \xrightarrow{k_1} *P^* \]
\[ *P \xrightarrow{k_1} *P^* \]

\[ *P^* \xrightarrow{k_2} \emptyset \]
Reduced model

\[ \begin{align*}
P & \rightarrow \ast P \quad 2 \cdot k_1 \\
\ast P & \rightarrow \ast P^\ast \quad k_1 \\
\ast P^\ast & \rightarrow \emptyset \quad k_2
\end{align*} \]
Differential equations

• Initial system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ *P \\ P* \\ *P* \end{bmatrix} = \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ k_1 & -k_1 & 0 & 0 \\ k_1 & 0 & -k_1 & 0 \\ 0 & k_1 & k_1 & -k_2 \end{bmatrix} \cdot \begin{bmatrix} P \\ *P \\ P* \\ *P* \end{bmatrix}
\]

• Reduced system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ *P + P* \\ 0 \\ *P* \end{bmatrix} = \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ 2 \cdot k_1 & -k_1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & k_1 & 0 & -k_2 \end{bmatrix} \cdot \begin{bmatrix} P \\ *P + P* \\ 0 \\ *P* \end{bmatrix}
\]
We wonder whether or not:

\[ [*P] = [P^*], \]

Thus we define the difference \( X \) as follows:

\[ X \triangleq [*P] - [P^*]. \]

We have:

\[ \frac{dX}{dt} = -k_1 \cdot X. \]

So the property \((X = 0)\) is an invariant.

Thus, if \([*P] = [P^*]\) at time \(t = 0\), then \([*P] = [P^*]\) forever.
Conclusion

We can abstract away the distinction between chemical species which are equivalent up to symmetries (with respect to the reactions).

1. If the symmetries are satisfied in the initial state:
   + the abstraction is invertible:
     we can recover the concentration of any species,
     (thanks to the invariants).

2. Otherwise:
   – some information is abstracted away:
     we cannot recover the concentration of any species;
   + the system converges to a state which satisfies the symmetries.
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   (c) Bisimulation
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Differential semantics

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

- \( \mathcal{V} \triangleq \{(u,u,u), (u,p,u), (p,p,u), (u,p,p), (p,p,p)\}, \)
- \( \mathbf{F}(\rho) \triangleq \begin{cases} 
(u,u,u) &\mapsto -k^e \cdot \rho((u,u,u)) \\
(u,p,u) &\mapsto -k^l \cdot \rho((u,p,u)) + k^e \cdot \rho((u,u,u)) - k^r \cdot \rho((u,p,u)) \\
(p,p,u) &\mapsto k^l \cdot \rho((u,p,u)) - k^r \cdot \rho((p,p,u)) \\
(p,p,p) &\mapsto k^l \cdot \rho((u,p,p)) + k^r \cdot \rho((p,p,u)).
\end{cases} \)

The differential semantics maps each initial state \( X_0 \in \mathcal{V} \to \mathbb{R}^+ \) to the maximal solution \( X_{X_0} \in [0, T_{X_0}^{\max}[ \to (\mathcal{V} \to \mathbb{R}^+) \) which satisfies:

\[
X_{X_0}(T) = X_0 + \int_{t=0}^{T} \mathbf{F}(X_{X_0}(t)) \cdot dt.
\]

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Abstraction

An abstraction $(\mathcal{V}^\#, \psi, F^\#)$ is given by:

- $\mathcal{V}^\#$: a finite set of observables,
- $\psi$: a mapping from $\mathcal{V} \to \mathbb{R}$ into $\mathcal{V}^\# \to \mathbb{R}$,
- $F^\#$: a $C^\infty$ mapping from $\mathcal{V}^\# \to \mathbb{R}^+$ into $\mathcal{V}^\# \to \mathbb{R}$;

such that:

- $\psi$ is linear with positive coefficients,
- the following diagram commutes:

\[
\begin{array}{ccc}
(\mathcal{V} \to \mathbb{R}^+) & \xrightarrow{F} & (\mathcal{V} \to \mathbb{R}) \\
\downarrow\psi & & \downarrow\ell^* \\
(\mathcal{V}^\# \to \mathbb{R}^+) & \xrightarrow{F^\#} & (\mathcal{V}^\# \to \mathbb{R})
\end{array}
\]

i.e. $\psi \circ F = F^\# \circ \psi$.

- for any sequence $(x_n) \in (\mathcal{V} \to \mathbb{R}^+)^\mathbb{N}$ such that $(||x_n||)$ diverges towards $+\infty$, then $(||\psi(x_n)||^\#)$ diverges as well (for arbitrary norms $|| \cdot ||$ and $|| \cdot ||^\#$).
Abstraction example

- $\mathcal{V} \overset{\Delta}{=} \{(u,u,u), (u,p,u), (p,p,u), (u,p,p), (p,p,p)\}$
- $\mathcal{F}(\rho) \overset{\Delta}{=} \begin{cases} (u,u,u) &\mapsto -k^c \cdot \rho([(u,u,u)]) \\ (u,p,u) &\mapsto -k^l \cdot \rho([(u,p,u)]) + k^c \cdot \rho([(u,u,u)]) - k^r \cdot \rho([(u,p,u)]) \\ (u,p,p) &\mapsto -k^l \cdot \rho([(u,p,p)]) + k^r \cdot \rho([(u,u,u)]) \end{cases}$
- $\mathcal{V}^\dagger \overset{\Delta}{=} \{(u,u,u), (?,p,u), (?,p,p), (u,p,?), (p,p,?)\}$
- $\psi(\rho) \overset{\Delta}{=} \begin{cases} (u,u,u) &\mapsto \rho([(u,u,u)]) \\ (?,p,u) &\mapsto \rho([(u,p,u)]) + \rho([(p,p,u)]) \\ (?,p,p) &\mapsto \rho([(u,p,p)]) + \rho([(p,p,p)]) \end{cases}$
- $\mathcal{F}^\dagger(\rho^\dagger) \overset{\Delta}{=} \begin{cases} (u,u,u) &\mapsto -k^c \cdot \rho^\dagger([(u,u,u)]) \\ (?,p,u) &\mapsto -k^r \cdot \rho^\dagger([(?,p,u)]) + k^c \cdot \rho^\dagger([(u,u,u)]) \\ (?,p,p) &\mapsto k^r \cdot \rho^\dagger([(?,p,u)]) \end{cases}$

(Completeness can be checked analytically.)
Abstract differential semantics

Let \((\mathcal{V}, \mathcal{F})\) be a concrete system.
Let \((\mathcal{V}^\#, \psi, \mathcal{F}^\#)\) be an abstraction of the concrete system \((\mathcal{V}, \mathcal{F})\).
Let \(X_0 \in \mathcal{V} \rightarrow \mathbb{R}^+\) be an initial (concrete) state.

We know that the following system:

\[
Y_{\psi(X_0)}(T) = \psi(X_0) + \int_{t=0}^{T} \mathcal{F}^\# \left( Y_{\psi(X_0)}(t) \right) \cdot dt
\]

has a unique maximal solution \(Y_{\psi(X_0)}\) such that \(Y_{\psi(X_0)} = \psi(X_0)\).

**Theorem 1** Moreover, this solution is the projection of the maximal solution \(X_{X_0}\) of the system

\[
X_{X_0}(T) = X_0 + \int_{t=0}^{T} \mathcal{F} \left( X_{X_0}(t) \right) \cdot dt.
\]

(i.e. \(Y_{\psi(X_0)} = \psi(X_{X_0})\))
Given an abstraction $(\mathcal{V}^\#, \psi, F^\#)$, we have:

\[
X_{X_0}(T) = X_0 + \int_{t=0}^{T} F^\#(X_{X_0}(t)) \cdot dt
\]
\[
\psi(X_{X_0}(T)) = \psi(X_0 + \int_{t=0}^{T} F^\#(X_{X_0}(t)) \cdot dt)
\]
\[
\psi(X_{X_0}(T)) = \psi(X_0) + \int_{t=0}^{T} [\psi \circ F^\#](X_{X_0}(t)) \cdot dt \quad (\psi \text{ is linear})
\]
\[
\psi(X_{X_0}(T)) = \psi(X_0) + \int_{t=0}^{T} F^\#(\psi(X_{X_0}(t))) \cdot dt \quad (F^\# \text{ is } \psi\text{-complete})
\]

We set $Y_0 \overset{\Delta}{=} \psi(X_0)$ and $Y_{Y_0} \overset{\Delta}{=} \psi \circ X_{X_0}$.

Then we have:

\[
Y_{Y_0}(T) = Y_0 + \int_{t=0}^{T} F^\#(Y_{Y_0}(t)) \cdot dt
\]

The assumption about $|| \cdot ||$, $|| \cdot ||^\#$, and $\psi$ ensures that $\psi \circ X_{X_0}$ is a maximal solution.
Fluid trajectories

\[ Y(t) \]

\[ t \]
Fluid trajectories

\[ X(t) \quad Y(t) \]
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A model with symmetries

\[ k_1 \]

\[ \star P \rightarrow P \]

\[ P \rightarrow P^* \]

\[ *P \rightarrow *P^* \]

\[ P^* \rightarrow *P^* \]

\[ *P^* \rightarrow \emptyset \]

\[ k_1 \]

\[ k_1 \]

\[ k_2 \]
Differential equations

- Initial system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ P^* \\ P^* \end{bmatrix} = \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ k_1 & -k_1 & 0 & 0 \\ k_1 & 0 & -k_1 & 0 \end{bmatrix} \cdot \begin{bmatrix} P \\ P^* \\ P^* \end{bmatrix}
\]

- Reduced system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ P + P^* \\ P^* \end{bmatrix} = \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ 2 \cdot k_1 & -k_1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} P \\ P + P^* \\ P^* \end{bmatrix}
\]
Differential equations

- Initial system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ \ast P \\ P^* \\ \ast P^* \end{bmatrix} = \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ k_1 & -k_1 & 0 & 0 \\ k_1 & 0 & -k_1 & 0 \\ 0 & k_1 & k_1 & -k_2 \end{bmatrix} \cdot \begin{bmatrix} P \\ \ast P \\ P^* \\ \ast P^* \end{bmatrix}
\]

- Reduced system:

\[
\frac{d}{dt} \begin{bmatrix} P \\ \ast P + P^* \\ 0 \\ \ast P^* \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} -2 \cdot k_1 & 0 & 0 & 0 \\ k_1 & -k_1 & 0 & 0 \\ k_1 & 0 & -k_1 & 0 \\ 0 & k_1 & k_1 & -k_2 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} P \\ \ast P + P^* \\ 0 \\ \ast P^* \end{bmatrix}
\]
Pair of projections induced by an equivalence relation among variables

Let \( r \) be an idempotent mapping from \( \mathcal{V} \) to \( \mathcal{V} \). We define two linear projections \( P_r, Z_r \in (\mathcal{V} \to \mathbb{R}^+) \to (\mathcal{V} \to \mathbb{R}^+) \) by:

- \( P_r(\rho)(V) = \begin{cases} \sum \{ \rho(V') \mid r(V') = r(V) \} & \text{when } V = r(V) \\ 0 & \text{when } V \neq r(V) \end{cases} \)

- \( Z_r(\rho) = \begin{cases} V \mapsto \rho(V) & \text{when } V = r(V) \\ V \mapsto 0 & \text{when } V \neq r(V) \end{cases} \)

We notice that the following diagram commutes:
Induced bisimulation

The mapping $r$ induces a bisimulation,
\[
\Delta \iff \text{for any } \sigma, \sigma' \in \mathcal{V} \rightarrow \mathbb{R}^+, \quad P_r(\sigma) = P_r(\sigma') \implies P_r(F(\sigma)) = P_r(F(\sigma')).
\]

Indeed the mapping $r$ induces a bisimulation,
\[
\iff \text{for any } \sigma \in \mathcal{V} \rightarrow \mathbb{R}^+, \quad P_r(F(\sigma)) = P_r(F(P_r(\sigma))).
\]
Induced abstraction

Under these assumptions \( (r(\mathcal{V}), P_r, P_r \circ F \circ Z_r) \) is an abstraction of \( (\mathcal{V}, F) \), as proved in the following commutative diagram:
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Abstract projection

We assume that we are given:

- a concrete system \((\mathcal{V}, \mathcal{F})\);
- an abstraction \((\mathcal{V}^\#, \psi, \mathcal{F}^\#)\) of \((\mathcal{V}, \mathcal{F})\) (I);
- an idempotent mapping \(r\) over \(\mathcal{V}\) which induces a bisimulation (II);
- an idempotent mapping \(r^\#\) over \(\mathcal{V}^\#\) (III);

such that: \(\psi \circ P_r = P_{r^\#} \circ \psi\) (IV).
Combination of abstractions

Under these assumptions, \( (\mathcal{r}^\#(\mathcal{V}^\#), P_{r^\#} \circ \psi, P_{r^\#} \circ F^\# \circ Z_{r^\#}) \) is an abstraction of \( (\mathcal{V}, F) \), as proved in the following commutative diagram:
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A species

$E(r!1), R(l!1, r!2), R(r!2, l!3), E(r!3)$
A Unbinding/Binding Rule

\[ E(r), R(l,r) \iff E(r!1), R(l!1,r) \]
Internal state

\[ R(Y_1 \sim u, \ll 1), \ E(r!1) \iff R(Y_1 \sim p, \ll 1), \ E(r!1) \]
Don’t care, Don’t write

\[ R \]  
\[ Y_1 \]  
\[ u \]  
\[ \not= \]  

\[ R \]  
\[ Y_1 \]  
\[ p \]  

\[ R \]  
\[ Y_1 \]  
\[ u \]  
\[ \not= \]  

\[ R \]  
\[ Y_1 \]  
\[ p \]
A contextual rule

\[ R(Y_1 \sim u, r!\_ \_ \_ ) \rightarrow R(Y_1 \sim p, r) \]
Creation/Suppression

\[ R(r) \rightarrow R(r!1), R(r!1, l, Y1) \]

\[ R(r!1), R(r!1) \rightarrow R(r) \]
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Differential system

Each rule \textit{rule}: \textit{lhs} \rightarrow \textit{rhs} is associated with a rate constant \(k\).

Such a rule is seen as a symbolic representation of a set of chemical reactions:

\[
    r_1, \ldots, r_m \rightarrow p_1, \ldots, p_n \quad k.
\]

For each such reaction, we get the following contribution:

\[
    \frac{d[r_i]}{dt} = \frac{k \cdot \prod [r_i]}{\text{SYM}(\text{lhs})} \quad \text{and} \quad \frac{d[p_i]}{dt} = \frac{k \cdot \prod [r_i]}{\text{SYM}(\text{lhs})}.
\]

where \(\text{SYM}(E)\) is the number of automorphisms in \(E\).
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Abstract domain

We are looking for suitable pair \((\mathcal{V}^\#, \psi)\) (such that \(F^\#\) exists).

The set of linear variable replacements is too big to be explored.

We introduce a specific shape on \((\mathcal{V}^\#, \psi)\) so as:

- restrict the exploration;
- drive the intuition (by using the flow of information);
- having efficient way to find suitable abstractions \((\mathcal{V}^\#, \psi)\) and to compute \(F^\#\).

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

So

Sh

G

E

R

Y_7

Y_{68}

Y_{48}

pi

b

a

d
Annotated contact map
Fragments and prefragments

A prefragment is a connected site graph for which there exists a binary relations \( \rightarrow \) between sites such that:

- **Compatibility**: any edge \( \rightarrow \) matches with an edge in the annotated contact map.
- **Directed preorder**: for any pair of sites \( x \) and \( y \) there is a site \( z \) such that: \( x \rightarrow^* z \) and \( y \rightarrow^* z \).

A fragment is a prefragment \( F \) such that:

- **Parsimoniousness**: for any prefragment \( F' \) such that \( F \) embeds in \( F' \), \( F' \) also embeds into \( F \).
Are they fragments?
Are they fragments?
Are they fragments?

Thus, it is a prefragment.
Are they fragments?

It is maximally specified. Thus it is a fragment.
Are they fragments?
Are they fragments?

Thus, it is a prefragment.
Are they fragments?

It can be refined into another prefragment. Thus, it is not a fragment.
Are they fragments?
Are they fragments?

Thus, it is a prefragment.
Are they fragments?

It can be refined into another prefragment. Thus, it is not a fragment.
Are they fragments?
Are they fragments?

Thus, it is a prefragment.
Are they fragments?

It is maximally specified. Thus it is a fragment.
Are they fragments?

So

G

Yes

Sh

Y7

No

So

G

Yes

Sh

Y7

No

So

G

Yes
Annotated contact map
What if we were adding this flow?
Are they fragments?

stage 2
Are they fragments?

stage 2

There is no way to make a path from the first \(Y_{68}\) and the second one or to make a path from the second one to the first one.

Thus it is not even a prefragment.
Are they fragments?

stage 2
Are they fragments?

stage 2

Thus it is a prefragment.
Are they fragments?

stage 2

There is no way to refine it, while preserving the directedness.

Thus it is a fragment.
Basic properties

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

We consider two norms $|| \cdot ||$ on $\mathcal{V} \rightarrow \mathbb{R}^+$ and $|| \cdot ||^\#$ on $\mathcal{V}^\# \rightarrow \mathbb{R}^+$.

**Property 2 (non-degenerescence)** Given a sequence of valuations $(x_n)_{n \in \mathbb{N}} \in (\mathcal{V} \rightarrow \mathbb{R}^+)^\mathbb{N}$ such that $||x_n||$ diverges toward $+\infty$, then $||\phi(x_n)||^\#$ diverges toward $+\infty$ as well.

Which other properties do we need so that the function $F^\#$ can be defined?
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7. Conclusion
We reflect, in the annotated contact map, each path that stems from a site that is tested to a site that is modified.
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We reflect, in the annotated contact map, each path that stems from a site that is tested to a site that is modified.
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Whenever a fragment intersects a connected component of a lhs on a modified site, then the connected component must be embedded in the fragment!
For any rule:

\[
\text{rule} : \ C_1, \ldots, C_n \rightarrow \text{rhs} \quad k
\]

and any embedding between a modified connected component \(C_k\) and a fragment \(F\), we get:

\[
\frac{d[F]}{dt} = \frac{k \cdot [F] \cdot \prod_{i \neq k} [C_i]}{\text{SYM}(C_1, \ldots, C_n) \cdot \text{SYM}(F)}.
\]
Fragment production

Any connected component of the lhs of the refinement is prefragments.
Any connected component of the lhs of the refinement is prefragments.
For any rule:

\[ \text{rule : } C_1, \ldots, C_m \rightarrow \text{rhs} \quad k \]

and any overlap between a fragment \( F \) and \( \text{rhs} \) on a modified site, we write \( C'_1, \ldots, C'_n \) the lhs of the refined rule.

We get:

\[
\frac{d[F]}{dt} = \frac{k \cdot \prod_i [C'_i]}{\text{SYM}(C_1, \ldots, C_m) \cdot \text{SYM}(F)}.\]
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Symmetries among sites

Let $\mathcal{R}$ be a set of rules.

Two sites $x_1$ and $x_2$ are symmetric in the agent $A$ in the set of rules $\mathcal{R}$, $\Delta \iff$

1. for each rule of the model, if we swap the site $x_1$ and the site $x_2$ in one instance of $A$ in a rule of $\mathcal{R}$, we get a rule that is isomorphic to a rule in $\mathcal{R}$. (this rule may be the same, or a different one)

2. given two such symmetric rules, the quotient between the sum of the rates of the isomorphic rules and the product between the number of automorphisms in the left hand side, and the number of symmetric isomorphic rules, is the same.
Example I

\[
\begin{align*}
A(x_u) & \rightarrow A(x_p) \quad k_1 \\
A(y_u) & \rightarrow A(y_p) \quad k_1 \\
A(x_p, y_p) & \rightarrow \quad k_2
\end{align*}
\]

Are \( x \) and \( y \) symmetric in \( A \)?
Example I

\[ A(x_u) \rightarrow A(x_p) \quad k_1 \]
\[ A(y_u) \rightarrow A(y_p) \quad k_1 \]
\[ A(x_p, y_p) \rightarrow k_2 \]

We get:

\[ \frac{k_1}{1 \cdot 1} = \frac{k_1}{1 \cdot 1} \cdot \]

So x and y are symmetric in A.
Example II

\[ A(x_u) \rightarrow A(x_p) \quad k_1 \]
\[ A(y_u) \rightarrow A(y_p) \quad k_2 \]
\[ A(x_p, y_p) \rightarrow \quad k_3 \]

Are \( x \) and \( y \) symmetric in \( A \)?
Example II

\[ A(x_u) \rightarrow A(x_p) \quad k_1 \]
\[ A(y_u) \rightarrow A(y_p) \quad k_2 \]
\[ A(x_p, y_p) \rightarrow k_3 \]

The sites are symmetric if and only if \( \frac{k_1}{1.1} = \frac{k_2}{1.1} \).

So, \( x \) and \( y \) are symmetric in \( A \), if and only if \( k_1 = k_2 \)!
Example III

\[ A(x), A(x) \rightarrow A(x^1), A(x^1) \quad k \]
\[ A(y), A(y) \rightarrow A(y^1), A(y^1) \quad k \]

Are \( x \) and \( y \) symmetric in \( A \)?
Example III

\[ A(x), A(x) \rightarrow A(x^1), A(x^1) \quad k \]
\[ A(y), A(y) \rightarrow A(y^1), A(y^1) \quad k \]

The sites are symmetric if and only if \( \frac{k}{2 \cdot 1} = \frac{k}{2 \cdot 1} = \frac{0}{1 \cdot 2} \).

So, \( x \) and \( y \) are symmetric in \( A \), if and only if \( k = 0 \)!
Example IV

\[ A(x) , A(x) \longrightarrow A(x^1) , A(x^1) \quad k_1 \]
\[ A(y) , A(y) \longrightarrow A(y^1) , A(y^1) \quad k_2 \]
\[ A(x) , A(y) \longrightarrow A(x^1) , A(y^1) \quad k_3 \]

Are \( x \) and \( y \) symmetric in \( A \)?
Example IV

\[
A(x), A(x) \rightarrow A(x^1), A(x^1) \quad k_1
\]
\[
A(y), A(y) \rightarrow A(y^1), A(y^1) \quad k_2
\]
\[
A(x), A(y) \rightarrow A(x^1), A(y^1) \quad k_3
\]

The sites are symmetric if and only if \( \frac{k_1}{2 \cdot 1} = \frac{k_2}{2 \cdot 1} = \frac{k_3}{1 \cdot 2} \).

So, \( x \) and \( y \) are symmetric in \( A \), if and only if \( k_1 = k_2 = k_3 \)!
Symmetries among sites

• We consider a family of triples \((x_i, y_i, A_i)_{i \in I}\) such that, for each \(i \in I\):
  - \(x_i\) and \(y_i\) are symmetric in the agent \(A_i\);
  - \(x_i\) and \(y_i\) are connected in both directions in the annotated contact map;

• We define \(\sim_{\text{ag}}\) over agents (with interfaces) by \(A_i(\sigma[x_i, y_i]) \sim_{\text{ag}} A_i(\sigma[y_i, x_i])\).

• We define \(\sim_{\text{pattern}}\) over expressions by:

\[
A_i \sim_{\text{ag}} A'_i, \ 1 \leq i \leq k \\
\frac{A_1, \ldots, A_k \sim_{\text{pattern}} A'_1, \ldots, A'_k}{A_i, A'_i \sim_{\text{ag}} A_i, A'_i, 1 \leq i \leq k}.
\]

• Then, it is (quite) easy to build \(r \in \mathcal{V} \rightarrow \mathcal{V}\) and \(r^\# \in \mathcal{V}^\# \rightarrow \mathcal{V}^\#\), such that:
  1. for any \(X \in \mathcal{V}\), \(r(X) \sim_{\text{pattern}} X\),
  2. for any \(F \in \mathcal{V}^\#\), \(r^\#(F) \sim_{\text{pattern}} F\),
  3. and \(\psi \circ P_r = P_{r^\#} \circ \psi\).
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## Experimental results

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<td>356</td>
<td>2899</td>
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<td>38</td>
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<tr>
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<td>618</td>
<td>$\sim 2.10^{19}$</td>
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Summary
Summarising the flow of information
Summarising the flow of information
Summarising the flow of information

\[
\begin{align*}
R & \quad \rightarrow \\
Y_{48} & \quad \rightarrow \\
r & \quad \rightarrow \\
\pi & \quad \rightarrow \\
Y_7 & \quad \rightarrow \\
Sh & \quad \rightarrow
\end{align*}
\]

\[
\begin{align*}
E & \quad \rightarrow \\
G & \quad \rightarrow \\
b & \quad \rightarrow \\
a & \quad \rightarrow!d
\end{align*}
\]

So

\[
\begin{align*}
R & \quad \rightarrow \\
Y_{68} & \quad \rightarrow \\
I & \quad \rightarrow \\
r & \quad \rightarrow \\
Y_7 & \quad \rightarrow \\
Sh & \quad \rightarrow \\
\pi & \quad \rightarrow \\
Y_{48} & \quad \rightarrow
\end{align*}
\]

Jérôme Feret

Wednesday, the 18th of February, 2015
Summarising the flow of information
Deducing patterns of interest
Deducing patterns of interest
Deducing patterns of interest
Related issues and acknowledgements

- Coarse-graining of the differential semantics
  Vincent Danos, Walter Fontana, Russ Harmer, Jean Krivine

- Context-sensitive coarse-graining of the differential semantics
  Ferdinanda Camporesi

- Coarse-graining of the stochastic semantics
  Tatjana Petrov, Heinz Koeppel, Tom Henzinger

- Bisimulation metrics
  Norm Ferns.

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“AbstractCell”
(2009-2013)

DARPA programme
“Big Mechanism”
Cours MPRI

Model reduction of stochastic rules-based models

[CS2Bio’10, MFPS’10, MeCBIC’10, ICNAAM’10]

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Wednesday, the 18th of February, 2015
Joint-work with...

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Overview

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5. Lumpability
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7. Hierarchy of semantics
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ODE fragments

In the ODE semantics, using the flow of information backward, we can detect which correlations are not relevant for the system, and deduce a small set of portions of chemical species (called fragments) the behavior of the concentration of which can be described in a self-consistent way.

(i.e. the trajectory of the reduced model are the exact projection of the trajectory of the initial model).

Can we do the same for the stochastic semantics?
Stochastic fragments?
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A model with ubiquitination

\[
P \xrightarrow{k_1} P^* \quad P^* \xrightarrow{k_1} P^{**}
\]

\[
P \xrightarrow{k_2} P^* \quad *P \xrightarrow{k_2} P^{**}
\]

\[
*P \xrightarrow{k_3} \emptyset \quad *P^* \xrightarrow{k_3} \emptyset
\]

\[
P^* \xrightarrow{k_4} \emptyset \quad *P^* \xrightarrow{k_4} \emptyset
\]
Statistical independence

We check numerically that:

\[
E_t (n^*P^*) = E_t \left( \frac{(n^*P + n^*P^*)(nP^* + n^*P^*)}{nP + nP^* + n^*P + n^*P^*} \right).
\]

with \(k_1 = k_2 = k_3 = k_4 = 1\) and two instances of \(P\) at time \(t = 0\).
Reduced model

\[ P \xrightarrow{k_1} \cdot \cdot \cdot \xrightarrow{k_2} P \]

\[ P \xrightarrow{k_2} P^* \]

\[ *P \xrightarrow{k_3} \emptyset \]

+ side effect: remove one P

\[ P^* \xrightarrow{k_4} \emptyset \]

+ side effect: remove one P
Comparison between the two models

\[ E(n \ast P \ast t) \]

unreduced system
reduced system

error rate
Coupled semi-reactions

\[ A \xrightleftharpoons[k_A^-]{k_A^+} A^* \]
\[ AB \xrightleftharpoons[k_A^-]{k_A^+} A^*B \]
\[ A^*B \xrightleftharpoons[k_A^-]{k_A^+} A^*B^* \]

\[ B \xrightleftharpoons[k_B^-]{k_B^+} B^* \]
\[ AB \xrightleftharpoons[k_B^-]{k_B^+} AB^* \]
\[ A^*B \xrightleftharpoons[k_B^-]{k_B^+} A^*B^* \]

\[ A + B \xrightleftharpoons[k_{A..B}]{k_{AB}} AB \]
\[ A^* + B \xrightleftharpoons[k_{A..B}]{k_{AB}} A^*B \]
\[ A + B^* \xrightleftharpoons[k_{A..B}]{k_{AB}} AB^* \]
\[ A^* + B^* \xrightleftharpoons[k_{A..B}]{k_{A^*B^*}} A^*B^* \]
Reduced model

\[
\begin{align*}
A & \xrightarrow{k_{A+}/k_{A-}} A^*, & AB & \xrightarrow{k_{A+}/k_{A-}} A^*B^*, \\
B & \xrightarrow{k_{B+}/k_{B-}} B^*, & A^*B & \xrightarrow{k_{B+}/k_{B-}} A^*B^*, \\
A + B & \xrightarrow{k_{AB}/k_{A^*B^*}/k_{A\cdot B}} \xrightarrow{k_{A^*B}/(n_{A^*B} + n_{A^*B^*})} AB^* + A^*B, \\
A^* + B & \xrightarrow{k_{AB}/k_{A^*B^*}/k_{A\cdot B}} \xrightarrow{k_{A^*B}/(n_{A^*B} + n_{A^*B^*})} A^*B^* + A^*B, \\
A + B^* & \xrightarrow{k_{AB}/k_{A^*B^*}/k_{A\cdot B}} \xrightarrow{k_{A^*B}/(n_{A^*B} + n_{A^*B^*})} AB^* + A^*B^*, \\
A^* + B^* & \xrightarrow{k_{A^*B}/k_{A^*B^*}} \xrightarrow{k_{A^*B}/(n_{A^*B} + n_{A^*B^*})} A^*B^* + A^*B^*.
\end{align*}
\]
Comparison between the two models

with $k_{A+} = k_{A-} = k_{B+} = k_{B-} = k_{AB} = k_{A..B} = 1$, $k_{A^*B^*} = 10$, and two instances of A and B at time $t = 0$.

Although the reduction is correct in the ODE semantics.
Degree of correlation
(in the unreduced model)
Distant control

\[ \begin{align*}
A & \xrightleftharpoons[k^+]{k^-} A^* \\
A^* & \xrightleftharpoons[k^+]{k^-} A^* \\
A + A^* & \xrightarrow[k^+]{k^-} A^* + A^* \\
A^* + A^* & \xrightarrow[k^+]{k^-} A^* + A^* \\
A + A^* & \xrightarrow[k^+]{k^-} A^* + A^* \\
A^* + A^* & \xrightarrow[k^+]{k^-} A^* + A^* \\
A^* & \xrightarrow[k^-]{k^+} A^* \\
A^* & \xrightarrow[k^-]{k^+} A
\end{align*} \]
Reduced model

\[ A \xrightarrow{k^+} A^* \]
\[ A + A^* \xrightarrow{k_+} A_* + A^* \]
\[ A_* \xrightarrow{k_-} A \]
Comparison between the two models

\[ E(n_{A^*}) \]

with \( k^+ = k^- = k_+ = k_- = 1 \),
and two instances of A at time \( t = 0 \).
Degree of correlation
(in the unreduced model)
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A model with symmetries

\[ k_1 \]

\[ P \xrightarrow{k_1} \ast P \]
\[ P \xrightarrow{k_1} P^* \]
\[ \ast P \xrightarrow{k_1} \ast P^* \]

\[ k_2 \]

\[ \ast P^* \xrightarrow{k_2} \emptyset \]
Degree of correlation (in the unreduced model)

\[ E_t (n^* P^*) = E_t \left( \frac{(n^*_P + n^*_P^*)(n_P^* + n^*_P^*)}{n_P + n_P^* + n^*_P + n^*_P^*} \right). \]

with \( k_1 = k_2 = 1 \) and two instances of \( P \) at time \( t = 0 \).
Equivalent chemical species

We check numerically that:

\[ E_t (n_P^\star) = E_t (n^\star_P). \]

with \( k_1 = k_2 = 1 \)

and two instances of P at time \( t = 0 \).
Reduced model

\[ \mathcal{P} \xrightarrow{2k_1} \mathcal{P} \]

\[ \mathcal{P} \xrightarrow{k_1} \mathcal{P}^* \]

\[ \mathcal{P}^* \xrightarrow{k_2} \emptyset \]

Exponential reduction!!!
Comparison between the two models

with $k_1 = k_2 = 1$

and two instances of $P$ at time $t = 0$. 
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Weighted Labelled Transition Systems

A weighted-labelled transition system $\mathcal{W}$ is given by:

- $Q$, a countable set of states;
- $L$, a set of labels;
- $w : Q \times L \times Q \rightarrow \mathbb{R}_0^+$, a weight function;
- $\pi_0 : Q \rightarrow [0, 1]$, an initial probability distribution.

We also assume that:

- the system is finitely branching, i.e.:
  - the set $\{q \in Q | \pi_0(q) > 0\}$ is finite
  - and, for any $q \in Q$, the set $\{l, q' \in L \times Q | w(q, l, q') > 0\}$ is finite.

- the system is deterministic:
  if $w(q, l, q_1) > 0$ and $w(q, l, q_2) > 0$, then: $q_1 = q_2$. 
Trace distribution

A cylinder set of traces is defined as:

$$\tau \triangleq q_0 \overset{\lambda_1, I_1}{\rightarrow} q_1 \ldots q_{k-1} \overset{\lambda_k, I_k}{\rightarrow} q_k$$

where:

- $(q_i)_{0 \leq i \leq k} \in Q^{k+1}$ and $(\lambda_i)_{1 \leq i \leq k} \in L^k$,
- $(I_i)_{1 \leq i \leq k}$ is a family of open intervals in $\mathbb{R}_0^+$.

The probability of a cylinder set of traces is defined as follows:

$$Pr(\tau) \triangleq \pi_0(q_0) \prod_{i=1}^{k} w(q_{i-1}, l_i, q_i) \frac{w(q, \lambda, q')}{a(q_{i-1})} \left( e^{-a(q_{i-1}) \cdot \inf(I_i)} - e^{-a(q_{i-1}) \cdot \sup(I_i)} \right),$$

where $a(q) \triangleq \sum_{\lambda, q'} w(q, \lambda, q')$. 
Abstraction between WLTS
Soundness

Given:

- two WLTS $S \overset{\Delta}{=} (Q, \mathcal{L}, \rightarrow, w, \mathcal{I}, \pi_0)$ and $S^\# \overset{\Delta}{=} (Q^\#, \mathcal{L}^\#, \rightsquigarrow, w^\#, \mathcal{I}^\#, \pi_0^\#)$,
- two abstraction functions $\beta^Q : Q \rightarrow Q^\#$ and $\beta^L : \mathcal{L} \rightarrow \mathcal{L}^\#$,

$S^\#$ is a sound abstraction of $S$, if and only if, for any cylinder set $\tau$ of traces of $S$, we have:

$$Pr(\beta^T(\tau)) = \sum_{\tau'}(Pr(\tau') \mid \beta^T(\tau) = \beta^T(\tau')),$$

where,

$$\beta^T(q_0 \xrightarrow{\lambda_1, I_1} q_1 \ldots q_{k-1} \xrightarrow{\lambda_k, I_k} q_k) \overset{\Delta}{=} \beta^Q(q_0) \xrightarrow{\beta^L(\lambda_1), I_1} \beta^Q(q_1) \ldots \beta^Q(q_{k-1}) \xrightarrow{\beta^L(\lambda_k), I_k} \beta^Q(q_k).$$
Completeness

Given:

- two WLTS \( S \overset{\Delta}{=} (Q, \mathcal{L}, \rightarrow, w, I, \pi_0) \) and \( S^\# \overset{\Delta}{=} (Q^\#, \mathcal{L}^\#, \leadsto, w^\#, I^\#, \pi_0^\#) \),
- two abstraction functions \( \beta^Q : Q \rightarrow Q^\# \) and \( \beta^L : L \rightarrow L^\# \),
- a concretization function \( \gamma^Q : Q \rightarrow \mathbb{R}^+ \),

\( S^\# \) is a sound and complete abstraction of \( S \), if and only if,

1. it is a sound abstraction;
2. for any cylinder set \( \tau^\# \) of abstract traces of \( S^\# \) which ends in the abstract state \( q^\#_{k} \), we have:

\[
\gamma^Q(s) = \Pr(q_k = s \mid \tau \text{ such that } \beta^\mathcal{T}(\tau) \in \tau^\#) \times \sum \{\gamma^Q(s') \mid \beta^Q(s') = q^\#_{k}\}.
\]
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Markovian Property

We consider a stochastic process:

- $\mathbb{T} = \mathbb{R}_0^+$: time range;
- $Q$: a countable set of states;
- $(\mathcal{X}_t)_{t \in \mathbb{T}}$: a family of random variables over $Q$;

We say that $(\mathcal{X}_t)$ satisfies the Markovian property, if, for any family $(s_t)_{t \in \mathbb{T}}$ of states indexed over $\mathbb{T}$, and any time $t_1 < t_2$, we have:

$$
\mathbb{P}(X_{t_2} = s_{t_2} \mid X_{t_1} = s_{t_1}) = \mathbb{P}(X_{t_2} = s_{t_2} \mid X_t = s_t, \forall t < t_1).
$$
Lumpability property

Given:

- a stochastic process \((X_t)\) which satisfies the Markovian property,
- an initial distribution \(\pi_0 : Q \to [0, 1]\),
- an equivalence relation \(\sim\) over \(Q\),

we define the lumped process \((Y_t)\) on the state space \(Q/\sim\) as:

\[
Pr(Y_t = [x_t]_{/\sim} | Y_0 = [s_0]_{/\sim}) \overset{\Delta}{=} Pr(X_t \in [s_t]_{/\sim} | X_0 \in [s_0]_{/\sim}).
\]

We say that \((X)_t\) is \(\sim\)-lumpable with respect to \(\pi_0\) if and only if, the stochastic process \((Y_t)\) satisfies the Markovian property as well.
A stochastic process is \( \sim \)-strongly lumpable, if:

it is \( \sim \)-lumpable with respect to any initial distribution.
A stochastic process \((\mathcal{X}_t)\) is \(\sim\)-weakly lumpable, if:
there exists an initial distribution with respect to which \((\mathcal{X}_t)\) is \(\sim\)-lumpable.
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Forward bisimulation

Let $\sim_Q$ be an equivalence relation over $Q$ and $\sim_L$ be an equivalence relation over $L$.

We say that $(\sim_Q, \sim_L)$ is a forward bisimulation, if and only if, for any $q_1, q_2 \in Q$ such that $q_1 \sim_Q q_2$:

- $a(q_1) = a(q_2)$;
- and for any $\lambda_* \in L$, $q_*' \in Q$,
  $$\text{fwd}(q_1, [\lambda_*/\sim_L, [q_*']/\sim_Q]) = \text{fwd}(q_2, [\lambda_*/\sim_L, [q_*']/\sim_Q])$$

where:
$$\text{fwd}(q, [\lambda_*/\sim_L, [q_*']/\sim_Q]) = \sum_{\lambda', q'} (w(q, \lambda', q') \mid \lambda' \sim_L \lambda_*, q' \sim_Q q_*').$$
Backward bisimulation

Let $\sim_Q$ be an equivalence relation over $Q$ and $\sim_L$ be an equivalence relation over $L$.

We say that $(\sim_Q, \sim_L)$ is a backward bisimulation, if and only if, there exists $\gamma : Q \rightarrow \mathbb{R}^+$, such that:

for any $q_1', q_2' \in Q$ which satisfies $q_1' \sim_Q q_2'$:

- $a(q_1') = a(q_2')$;

- and for any $\lambda_* \in L$, $q_* \in Q$,

  $bwd([[q_*]/\sim_Q, [\lambda_*]/\sim_L, q_1']) = bwd([[q_*]/\sim_Q, [\lambda_*]/\sim_L, q_2'])$

where: $bwd([q_*]/\sim_Q, [\lambda_*]/\sim_L, q') = \sum_{q,\lambda'} \left( \frac{\gamma(q)}{\gamma(q')} w(q, \lambda', q') | q \sim_Q q_*, \lambda' \sim_L \lambda_* \right)$. 
Logical implications

- If \((\sim_Q, \sim_L)\) is a forward bisimulation, then the process is \(\sim_Q\)-strongly lumpable, moreover, it induces a sound abstraction;
- If \((\sim_Q, \sim_L)\) is a backward bisimulation, then the process is \(\sim_Q\)-weakly lumpable, for the initial distributions which satisfy:
  \[
  q \sim_Q q' \Rightarrow [\pi_0(q) \cdot \gamma(q') = \pi_0(q') \cdot \gamma(q)];
  \]
  it induces a sound and complete abstraction for these initial distributions;
- There exist forward bisimulations which are not backward bisimulations;
- There exist backward bisimulations which are not forward bisimulations.
Counter-example I

A forward bisimulation which is not a backward bisimulation:
Counter-example II

A backward bisimulation which is not a forward bisimulation:
Uniform backward bisimulation

Given $q_\ast, q' \in Q$ and $\lambda_\ast \in L$, we denote:

$$\text{pred}([q_\ast/\sim_Q, [\lambda_\ast]_\sim_L, q') \triangleq \{(q, \lambda) \mid w(q, \lambda, q') > 0, q \sim_Q q_\ast, \lambda \sim_L \lambda_\ast\}.$$ 

If,

- $q_1 \sim_Q q_2 \implies a(q_1) = a(q_2)$;
- for any $q_1', q_2' \in Q$, such that $q_1' \sim_Q q_2'$, and any $q_\ast \in Q$ and $\lambda_\ast \in L$, there is a 1-to-1 mapping between $\text{pred}([q_\ast/\sim_Q, [\lambda_\ast]_\sim_L, q_1'])$ and $\text{pred}([q_\ast/\sim_Q, [\lambda_\ast]_\sim_L, q_2'])$ which is compatible with $w$,

then:

- $(\sim_Q, \sim_L)$ is a backward bisimulation (with $\gamma(q) = 1, \forall q \in Q$).
Abstraction algebra

(Sound/Complete) abstractions can be:

- composed:

- factored:

- combined with a symmetric product (c.f. lub or pushout):
Compatibility between composition and pushout
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From individuals to population

- **Individual semantics:**
  In the individual semantics, each agent is tagged with a unique identifier which can be tracked along the trace;

- **Population semantics:**
  In the population semantics, the state of the system is seen up to injective substitution of agent identifier; equivalently, the state of the system is a multi-set of chemical species.
Fragments

An annotated contact map is valid with respect to the stochastic semantics, if:

- Whenever the site $x$ and $y$ both occur in the same or in distinct agent of type $A$ in a rule, then, there should be a bidirectional edge between the site $x$ and the $y$ of $A$.

- Whenever there is a bond between two sites, each of which either carries an internal state of, is connected to some other sites of its agent, then the bond if oriented in both directions.
From population to fragments

- Population of fragments:

1. In the annotated contact, each agent is fitted with a binary equivalence over its sites. We split the interface of agents into equivalence classes of sites. Then we abstract away which subagents belong to the same agent.

2. Whenever an edge is not oriented in the annotated contact map, we cut each instance of this bond into two half bonds, and abstract away which partners are bond together.
Example
Symmetries among sites

Let $\mathcal{R}$ be a set of rules and $\mathcal{M}_0$ be an initial mixture.

Two sites $x_1$ and $x_2$ are symmetric in the agent $A$ in the set of rules $\mathcal{R}$ and the initial mixture $\mathcal{M}_0$ whenever the following three properties are satisfied:

1. for each rule of the model, if we swap the site $x_1$ and the site $x_2$ in one instance of $A$ in a rule of $\mathcal{R}$, we get a rule that is isomorphic to a rule in $\mathcal{R}$. (this rule may be the same, or a different one)

2. given two such symmetric rules, the quotient between the sum of the rates of the isomorphic rules and the product between the number of automorphisms in the left hand side, and the number of symmetric isomorphic rules, is the same.

3. each agent $A$ in $\mathcal{M}_0$ has their sites $x_1$ and $x_2$ free, with the same internal state.
Hierarchy of semantics

- Individual semantics modulo symmetries
- Population semantics modulo symmetries
- Individual semantics
- Population semantics
- Fragments semantics modulo symmetries
- Fragments semantics
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Conclusion

- A framework for reducing stochastic rule-based models.
  - We use:
    * the sites the state of which are uncorrelated;
    * the sites having the same capabilities of interactions.
  - Algebraic operators combine these abstractions.

- We use backward bisimulations in order to prove statistical invariants, we use them to reduce the dimension of the continuous-time Markov chains.
Future works

- Investigate the use of hybrid bisimulation.

- Propose approximated simulation algorithms to approximate different scale rate reactions.
  - hybrid systems,
  - tau-leaping,
  - . . .