Sparse Linear Optimisation

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INTRODUCTION

In this tutorial, we will show how to use the sparse LP solver. This solver aims to solve the following optimisation problem

$$\begin{aligned} \min \quad & \|x\|_0 \\ s.t \quad & A_{eq}x = b_{eq} \\ & A_{ieq}x \le b_{ieq} \\ & l \le x \le u \end{aligned}$$

It has been proved that zero-norm is a non-convex function and the minimisation of zero-norm is a NP-hard problem. Non-convex approximations of zero-norm extensively developed. For a complete study of non-convex approximations of zero-norm, the reader is referred to Le Thie et al. (2015) [1].

The method is described in Le Thie et al. (2015) [1]. The sparse LP solver contains one convex (one-norm) and 6 non-convex approximation of zero-norms

- Capped-L1 norm
- Exponential function
- Logarithmic function
- SCAD (Smoothly Clipped Absolute Deviation) function
- p norm with $p<0$
- p norm with $0<p<1$

The tutorial consist of two parts. Part 1 shows a basic usage of the solver. In part 2 provides an application of the code for finding the minimal set of reactions subject to a LP objective. Ready-made scripts are provided for both parts.

EQUIPMENT SETUP

Initialize the COBRA Toolbox.

If necessary, initialize The Cobra Toolbox using the `initCobraToolbox` function.

```
initCobraToolbox
```

COBRA model.

In this tutorial, the model used is the generic reconstruction of human metabolism, the Recon 2.04 [2], which is provided in the COBRA Toolbox. The Recon 2.04 model can also be downloaded from the Virtual Metabolic Human webpage. You can also select your own model to work with. Before proceeding with the simulations, the path for the model needs to be set up:

```
global CBTDIR
modelFileName = 'Recon2.v04.mat';
modelDirectory = getDistributedModelFolder(modelFileName); %Look up the folder for the distributed Models.
modelFileName= [modelDirectory filesep modelFileName]; % Get the full path. Necessary to be sure, that the right model is loaded
model = readCbModel(modelFileName);
```

NOTE: The following text, code, and results are shown for the Recon 2.04 model

PROCEDURE

Example of using sparseLP solver on randomly generated data

One randomly generates a matrix $A \in \mathcal{R}^{m\times n}$ and a vector $x_0 \in \mathcal{R}^n$. The right hand side vector $b = A \cdot x_0$. There are three optional inputs for the method.

```
n = 100;
m = 50;
x0 = rand(n,1);
constraint.A = rand(m,n);
constraint.b = constraint.A*x0;
constraint.lb = -1000*ones(n,1);
constraint.ub = 1000*ones(n,1);
constraint.csense = repmat('E', m, 1);
```

The two first: maximum number of iterations (*nbMaxIteration*) and threshold (*epsilon*) are stopping criterion conditions. *theta* is the parameter of zero-norm approximation. The greater the value of *theta*, the better the approximation of the zero-norm. However, the greater the value of *theta*, the more local solutions the problem has. If the value of *theta* is not given then the algorithm will use a default value and update it gradually.

```
params.nbMaxIteration = 100;    % stopping criteria
params.epsilon = 1e-6;  % stopping criteria
params.theta   = 2;       % parameter of l0 approximation
```

Call the solver with a chosen approximation

```
solution = sparseLP('cappedL1',constraint,params);
```

or with default parameter

```
%solution = sparseLP('cappedL1',constraint);
```

Finding the minimal set of reactions subject to a LP objective

Set the tolerance to distinguish between zero and non-zero flux, based on the numerical tolerance of the currently installed optimisation solver.

```
feasTol = getCobraSolverParams('LP', 'feasTol');
```

Select the biomass reaction to optimise

```
model.biomassBool=strcmp(model.rxns,'biomass_reaction');
model.c(model.biomassBool)=1;
```

We will firstly find the optimal value subject to a LP objective

```
%% Solve FBA
% max c'v
% s.t   Sv = b
%       l <= v <= u
% Define the LP structure
[c,S,b,lb,ub,csense] = deal(model.c,model.S,model.b,model.lb,model.ub,model.csense);
[m,n] = size(S);
LPproblem = struct('c',-c,'osense',1,'A',S,'csense',csense,'b',b,'lb',lb,'ub',ub);
% Call solveCobraLP to solve the LP
LPsolution = solveCobraLP(LPproblem);
vFBA = LPsolution.full;
```

We will now find the minimum number of reactions needed to achieve the same max objective found previously. Then one will add one more constraint: $c^T v = c^T v_{FBA} =: f_{FBA}$.

```
constraint.A = [S ; c'];
constraint.b = [b ; c'*vFBA];
constraint.csense = [csense;'E'];
constraint.lb = lb;
constraint.ub = ub;
```

Call the sparseLP solver to solve the problem

$$\begin{array}{ll} \min & \|v\|_0 \\ s.t & Sv = b \\ & c^T v = f_{FBA} \\ & l \leq v \leq u \end{array}$$

```
% Try all non-convex approximations of zero norm and take the best result
approximations = {'cappedL1','exp','log','SCAD','lp-','lp+'};
bestResult = n;
bestAprox = '';
for i=1:length(approximations)
 solution = sparseLP(char(approximations(i)),constraint);
 if solution.stat == 1
  if bestResult > length(find(abs(solution.x)>eps))
   bestResult=length(find(abs(solution.x)>eps));
   bestAprox = char(approximations(i));
   solutionL0 = solution;
  end
 end
end
```

Now we call the sparse linear step function approximations

```
bestResult = n;
bestAprox = '';
for i=1:length(approximations)
    solution = sparseLP(char(approximations(i)),constraint);
    if solution.stat == 1
        nnzSol=nnz(abs(solution.x)>feasTol);
        fprintf('%u%s%s',nnzSol,' active reactions in the sparseFBA solution with ', char(approximations(i)))
        if bestResult > nnzSol
            bestResult=nnzSol;
            bestAprox = char(approximations(i));
            solutionL0 = solution;
        end
    end
end
```

Select the most sparse flux vector, unless there is a numerical problem.

```
if ~isequal(bestAprox,'')
    vBest = solutionL0.x;
else
    vBest = [];
    error('Min L0 problem error !!!!')
end
```

Report the best approximation

```
display(strcat('Best step function approximation: ',bestAprox))
```

Report the number of active reactions in the most sparse flux vector

```
fprintf('%u%s',nnz(abs(vBest)>feasTol),' active reactions in the best sparse flux balance analysis solution.')
```

Warn if there might be a numerical issue with the solution

```
feasError=norm(constraint.A * solutionL0.x - constraint.b,2);
if feasError>feasTol
    fprintf('%g\t%s\n',feasError, ' feasibily error.')
    warning('Numerical issue with the sparseLP solution')
end
```

REFERENCES

[1] Le Thi, H.A., Pham Dinh, T., Le, H.M., and Vo, X.T. (2015). DC approximation approaches for sparse optimization. European Journal of Operational Research 244, 26–46.

[2] Thiele, I., Swainston, N., Fleming, R.M., Hoppe, A., Sahoo, S., Aurich, M.K., Haraldsdottir, H., Mo, M.L., Rolfsson, O., Stobbe, M.D., et al. (2013). A community-driven global reconstruction of human metabolism. Nat Biotechnol 31, 419-425.