3.3. Solving r-deFBA problems

3.3.1. Implementation of Mixed Boolean Constraints

The mixed boolean constraints need to be enforced on the shifted time grid as well. That means, an inequality constraint of the form

$$\mathbf{0} \leq \mathbf{g}_{<}(t, \mathbf{y}(t), \mathbf{u}(t), \bar{\mathbf{x}}(t))$$

is discretized to

$$\mathbf{0} = g\left(t_{m+1/2}^{s}, \tilde{\mathbf{y}}_{m+1}^{(1)}, \mathbf{u}_{m+1/2}, \tilde{\mathbf{x}}_{m+1}^{(1)}\right), (m = 0, 1, \dots, N-1).$$
(3.1)

For the given linear structure of the mixed boolean constraints (3.2g), this reads

$$\mathbf{H}_{\mathbb{B},\boldsymbol{y}}\cdot\tilde{\boldsymbol{y}}_{m+1}^{(1)}+\mathbf{H}_{\mathbb{B},\boldsymbol{u}}\cdot\boldsymbol{u}_{m+1/2}+\mathbf{H}_{\mathbb{B},\bar{\boldsymbol{x}}}\cdot\tilde{\boldsymbol{x}}_{m+1}^{(1)}=\mathbf{H}_{\mathbb{B},\boldsymbol{y}}\cdot\frac{\boldsymbol{y}_{m}+\boldsymbol{y}_{m+1}}{2}+\mathbf{H}_{\mathbb{B},\boldsymbol{u}}\cdot\boldsymbol{u}_{m+1/2}+\mathbf{H}_{\mathbb{B},\bar{\boldsymbol{x}}}\cdot\frac{\bar{\boldsymbol{x}}_{m}+\bar{\boldsymbol{x}}_{m+1}}{2}\leq\boldsymbol{h}_{\mathbb{B}}$$
 and can, once again, be restated as

$$\frac{1}{2} \cdot \begin{pmatrix} \mathbf{H}_{\mathbb{B},y} & \mathbf{H}_{\mathbb{B},y} & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & \mathbf{H}_{\mathbb{B},y} & \mathbf{H}_{\mathbb{B},y} & \cdots & \mathbf{0} \\ \vdots & & \ddots & \ddots & \vdots \\ \mathbf{0} & \cdots & \cdots & \mathbf{H}_{\mathbb{B},y} & \mathbf{H}_{\mathbb{B},y} \end{pmatrix} \cdot \begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_N \end{pmatrix} + \begin{pmatrix} \mathbf{H}_{\mathbb{B},u} & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & \mathbf{H}_{\mathbb{B},u} & & \mathbf{0} \\ \vdots & & \ddots & \vdots \\ \mathbf{0} & \cdots & \cdots & \mathbf{H}_{\mathbb{B},u} \end{pmatrix} \cdot \begin{pmatrix} u_{1/2} \\ u_{1+1/2} \\ \vdots \\ u_{(N-1)+1/2} \end{pmatrix} + \frac{1}{2} \cdot \begin{pmatrix} \mathbf{H}_{\mathbb{B},\bar{x}} & \mathbf{H}_{\mathbb{B},\bar{x}} & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & \mathbf{H}_{\mathbb{B},\bar{x}} & \mathbf{H}_{\mathbb{B},\bar{x}} & \cdots & \mathbf{0} \\ \vdots & & \ddots & \ddots & \vdots \\ \mathbf{0} & \cdots & \cdots & \mathbf{H}_{\mathbb{B},\bar{x}} & \mathbf{H}_{\mathbb{B},\bar{x}} \end{pmatrix} \cdot \begin{pmatrix} \bar{x}_0 \\ \bar{x}_1 \\ \vdots \\ \bar{x}_N \end{pmatrix} \leq \begin{pmatrix} h_{\mathbb{B}} \\ h_{\mathbb{B}} \\ \vdots \\ h_{\mathbb{B}} \end{pmatrix}$$

or in Kronecker form

$$\frac{1}{2} \cdot \begin{pmatrix} 1 & 1 & 0 & \cdots & 0 \\ 0 & 1 & 1 & \cdots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 1 & 1 \end{pmatrix} \otimes \mathbf{H}_{\mathbb{B},y} \cdot \underbrace{\begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_N \end{pmatrix}}_{\mathfrak{A}_{y,\text{bmix}}} + \underbrace{\mathbf{I}_N \otimes \mathbf{H}_{\mathbb{B},u}}_{\mathfrak{A}_{u,\text{bmix}}} \cdot \underbrace{\begin{pmatrix} u_{1/2} \\ u_{1+1/2} \\ \vdots \\ u_{(N-1)+1/2} \end{pmatrix}}_{\mathfrak{U}} + \underbrace{\frac{1}{2} \cdot \begin{pmatrix} 1 & 1 & 0 & \cdots & 0 \\ 0 & 1 & 1 & \cdots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ 0 & \cdots & \cdots & 1 & 1 \end{pmatrix}}_{\mathfrak{A}_{\overline{x},\text{bmix}}} \otimes \mathbf{H}_{\mathbb{B},\overline{x}} \cdot \underbrace{\begin{pmatrix} \overline{x}_0 \\ \overline{x}_1 \\ \vdots \\ \overline{x}_N \end{pmatrix}}_{\mathbf{F}} \leq \underbrace{\begin{pmatrix} h_{\mathbb{B}} \\ h_{\mathbb{B}} \\ \vdots \\ h_{\mathbb{B}} \end{pmatrix}}_{\mathbf{b}_{\text{bmix}}}.$$

For the final formulation of the LP, we collect all the information like

$$\begin{split} & \mathbf{f} = \begin{pmatrix} \mathbf{f}_y^\top & \mathbf{0}^\top \end{pmatrix}^\top, \\ & \mathfrak{A}_{\leq} = \begin{pmatrix} \mathfrak{A}_{y,\mathrm{mix}}, \mathfrak{A}_{u,\mathrm{mix}} \end{pmatrix}, \\ & \mathbf{b}_{\leq} = \mathbf{b}_{\mathrm{mix}} \\ & \overline{\mathfrak{A}}_{\leq} = \begin{pmatrix} \mathfrak{A}_{y,\mathrm{bmix}}, \mathfrak{A}_{u,\mathrm{bmix}}, \overline{\mathfrak{A}}_{\overline{x},\mathrm{bmix}} \end{pmatrix} \\ & \overline{\mathbf{b}}_{\leq} = \mathbf{b}_{\mathrm{bmix}} \\ & \mathfrak{A}_{=} = \begin{pmatrix} \mathfrak{A}_{y,\mathrm{dyn}} & \mathfrak{A}_{u,\mathrm{dyn}} \\ \mathfrak{A}_{y,\mathrm{dyn}} & \mathfrak{A}_{u,\mathrm{dyn}} \\ \mathfrak{A}_{y,\mathrm{bndry}} & \mathfrak{A}_{u,\mathrm{bndry}} \end{pmatrix}^\top \\ & \mathbf{b}_{=} = \begin{pmatrix} \mathbf{0}^\top & \mathbf{0}^\top & \mathbf{b}_{\mathrm{bndry}}^\top \end{pmatrix}^\top \\ & \mathbf{b}_{=} = \begin{pmatrix} \mathbf{b}_y^\top & \mathbf{b}_u^\top \end{pmatrix}^\top \\ & \mathbf{b}_{=} = \begin{pmatrix} \mathbf{b}_y^\top & \mathbf{b}_u^\top \end{pmatrix}^\top \\ & \mathbf{b}_{=} = \begin{pmatrix} \mathbf{b}_y^\top & \mathbf{b}_u^\top \end{pmatrix}^\top. \end{split}$$

We have a linear mixed integer optimal control problem of the form

$$\min_{\boldsymbol{u}(\cdot), \boldsymbol{y}(\cdot), \bar{\boldsymbol{x}}(\cdot)} \int_{t_0}^{t_{\text{end}}} e^{-\varphi \cdot t} \cdot \boldsymbol{\Phi}_1^\top \cdot \boldsymbol{y}(t) \, \mathrm{d}t + \boldsymbol{\Phi}_2^\top \cdot \boldsymbol{y}(t_0) + \boldsymbol{\Phi}_3^\top \cdot \boldsymbol{y}(t_{\text{end}}) \quad (3.2a)$$

s.t.
$$\dot{\mathbf{y}}(t) = \mathbf{S}_2 \cdot \mathbf{u}(t) + \mathbf{S}_4 \cdot \mathbf{y}(t)$$
 (3.2b)

$$\mathbf{0} = \mathbf{S}_1 \cdot \boldsymbol{u}(t) + \mathbf{S}_3 \cdot \boldsymbol{y}(t) \tag{3.2c}$$

$$\mathbf{l}\mathbf{b} \le \mathbf{u}(t) \le \mathbf{u}\mathbf{b} \tag{3.2d}$$

$$\mathbf{H}_{\mathbf{u}} \cdot \mathbf{y}(t) + \mathbf{H}_{\mathbf{u}} \cdot \mathbf{u}(t) \le h \tag{3.2e}$$

$$0 \le y(t) \tag{3.2f}$$

$$\mathbf{H}_{\mathbb{B},y} \cdot y(t) + \mathbf{H}_{\mathbb{B},u} \cdot u(t) + \mathbf{H}_{\mathbb{B},\bar{x}} \cdot \bar{x}(t) \le h_{\mathbb{B}}$$
(3.2g)

$$\mathbf{B}_{\mathbf{y}_0} \cdot \mathbf{y}(t_0) + \mathbf{B}_{\mathbf{y}_{\text{end}}} \cdot \mathbf{y}(t_{\text{end}}) = \mathbf{b}_{\text{bndry}}$$
(3.2h)

$$\mathbf{y}(t) \in \mathbb{R}^{n_y}$$
 , $\mathbf{u}(t) \in \mathbb{R}^{n_u}$ (3.2i)

$$\bar{\mathbf{x}}(t) \in \mathbb{B}^{n_{\bar{\mathbf{x}}}}$$
 (3.2j)

3.3.2. Example: Self-replicator

The translation of the r-deFBA problem of a regulatory self-replicator introduced in Liu and Bockmayr (2020) into the MILP given above will be shown in the following.

The flux vector is given by

$$\mathbf{u}(t) = \begin{pmatrix} v_{C_1}(t) & v_{C_2}(t) & v_{Q}(t) & v_{R}(t) & v_{T_1}(t) & v_{T_2}(t) & v_{RP}(t) \end{pmatrix}^{\top}, \tag{3.3}$$

and the species vector reads

$$y(t) = (C_1(t) \quad C_2(t) \quad Q(t) \quad R(t) \quad T_1(t) \quad T_2(t) \quad RP(t))^{\top},$$
 (3.4)

and thus

$$\dot{\boldsymbol{y}}(t) = \begin{pmatrix} \dot{C_1(t)} & \dot{C_2(t)} & \dot{Q(t)} & \dot{R(t)} & T_1(t) & T_2(t) & R\dot{P}(t) \end{pmatrix}^{\top}. \tag{3.5}$$

Note that the species vector does not contain species for which a quasi-steady state is assumed (QSSA) since these are by definition not dynamic ($\dot{M} = 0$).

Objective

The objective weights of the macromolecules are usually equal to their molecular weights. Since the objective function is minimized, the entries of the vector Φ_1 needs to carry a negative sign:

$$\Phi_1 = \begin{pmatrix} 0 & 0 & -300 & -7459 & -400 & -1500 & -300 \end{pmatrix}$$
 $\Phi_2 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$
 $\Phi_3 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

How to choose φ ?

Dynamics of External Species and Macromolecules

$$\begin{split} \dot{C}_1(t) &= -v_{C1}(t) \\ \dot{C}_2(t) &= -v_{C2}(t) \\ \dot{\boldsymbol{P}}(t) &= \boldsymbol{v}_P(t) - \boldsymbol{k}\boldsymbol{d}_p \cdot \boldsymbol{P}(t) \end{split}$$

Using Equation 3.2b, S_2 contains a row for each dynamical species and a column for each reaction:

$$\mathbf{S}_{2} = \begin{pmatrix} v_{C_{1}} & v_{C_{2}} & v_{Q} & v_{R} & v_{T_{1}} & v_{T_{2}} & v_{RP} \\ C_{1} & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\ C_{2} & 0 & -1 & 0 & 0 & 0 & 0 & 0 \\ Q & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ T_{1} & 0 & 0 & 0 & 1 & 0 & 0 \\ T_{2} & RP & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$$(3.6)$$

Degradation is enforced using S_4 multiplied by the species vector y:

$$\mathbf{S}_{4} = \begin{pmatrix} C_{1} & C_{2} & Q & R & T_{1} & T_{2} & RP \\ C_{1} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ C_{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ Q & 0 & 0 & -kd_{Q} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -kd_{R} & 0 & 0 & 0 \\ T_{1} & 0 & 0 & 0 & 0 & -kd_{T_{1}} & 0 & 0 \\ T_{2} & 0 & 0 & 0 & 0 & 0 & -kd_{RP} \end{pmatrix}$$
(3.7)

Steady-state assumption for internal metabolites

$$\dot{M}(t) = v_{C_1}(t) + v_{C_2}(t) - \sum n_p \cdot v_p(t) = 0$$

Using Equation 3.2c, S_1 contains a row for each QSSA species and a column for each reaction:

$$v_{C_1}$$
 v_{C_2} v_Q v_R v_{T_1} v_{T_2} v_{RP}

$$\mathbf{S}_1 = M \begin{pmatrix} 1 & 1 & -300 & -7459 & -400 & -1500 & -300 \end{pmatrix}$$
 (3.8)

Lower and Upper Flux Bounds

Lower and Upper Flux Bounds are not used in this example, and in general are optional in (r-)deFBA models (Reimers et al. (2017b); Liu and Bockmayr (2020)). Therefore, in Equation 3.2d all lower bounds are set to 0 (since all reactions in the regulatory self-replicator are irreversible), and upper bounds for fluxes are not given (achieved by a constant u = big M).

$$\mathbf{b}(t) = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}^{\top} \tag{3.10}$$

$$\mathbf{ub}(t) = \begin{pmatrix} u & u & u & u & u & u \end{pmatrix}^{\top} \tag{3.11}$$

Quota Constraint

$$n_{Q} \cdot Q(t) \ge \Phi_{Q} \sum_{p \in \mathcal{P}} n_{p} \cdot P(t) \iff \Phi_{Q} \sum_{p \in \mathcal{P}} n_{p} \cdot P(t) - n_{Q} \cdot Q(t) \le 0$$

The quota constraint can be implemented using Equation 3.2e. Since $Q \in \mathcal{P}$, its entry reads $n_Q Q(t) - \Phi_Q n_Q Q(t) = (\Phi_Q - 1) n_Q$. Since no fluxes are involved here, $\mathbf{H}_{u,1}$ contains only zeros.

$$C_1$$
 C_2 Q R T_1 T_2 RP $H_{y,1} = Q$ (0 0 $(\Phi_Q - 1)300$ $\Phi_Q \cdot 7459$ $\Phi_Q \cdot 400$ $\Phi_Q \cdot 1500$ $\Phi_Q \cdot 300$) (3.12)

$$\mathbf{H}_{u,1} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \tag{3.13}$$

$$h_1 = (0) (3.14)$$

Enzyme Capacity Constraint

The inequalities

$$v_{C_1}(t) \le k_{cat1} \cdot T_1(t)$$

$$v_{C_2}(t) \le k_{cat2} \cdot T_2(t)$$

$$\sum_{k} \frac{v_p(t)}{k^{p,R}} \le R(t)$$

can be expressed in the form $H_C \cdot V \leq H_E \cdot P \iff -H_E \cdot P + H_C \cdot V \leq 0$ (Waldherr et al. (2015)) and thus be implemented by using Equation 3.2e. $\mathbf{H}_{y,2}$ and $\mathbf{H}_{u,2}$ both contain a row for each catalytic macromolecule $p \in \mathcal{E}$.

$$\mathbf{H}_{y,2} = \begin{array}{cccccc} C_1 & C_2 & Q & R & T_1 & T_2 & RP \\ T_1 & 0 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 0 \\ R & 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{array}$$
(3.15)

$$\mathbf{H}_{u,2} = \begin{array}{ccccccc} v_{C_1} & v_{C_2} & v_{Q} & v_{R} & v_{T_1} & v_{T_2} & v_{RP} \\ T_1 & 3000^{-1} & 0 & 0 & 0 & 0 & 0 & 0 \\ T_2 & 0 & 2000^{-1} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4.2^{-1} & 0.1689^{-1} & 3.15^{-1} & 0.84^{-1} & 4.2^{-1} \end{array}$$
(3.16)

$$\boldsymbol{h}_2 = \begin{pmatrix} 0 & 0 & 0 \end{pmatrix}^\top \tag{3.17}$$

Control of discrete jumps

$$\overline{RP}(t) = 1 \iff C_1(t) \ge \gamma \Rightarrow l(1 - \overline{RP}) \le C_1 - \gamma \le (u + \epsilon)\overline{RP} - \epsilon$$

$$\overline{T_2}(t) = 0 \iff RP(t) \ge \alpha \Rightarrow l(1 - \overline{T_2}) \le RP - \alpha \le (u + \epsilon)\overline{T_2} - \epsilon$$

where l = -big M, u = big M, $\epsilon > 0$.

These four inequalities can be reformulated as:

$$\begin{split} &l(1-\overline{RP}) \leq C_1 - \gamma \iff -l \cdot \overline{RP} - C_1 \leq \gamma - l & I \\ &C_1 - \gamma \leq (u+\varepsilon)\overline{RP} - \varepsilon \iff -(u+\varepsilon)\overline{RP} + C_1 \leq \gamma - \varepsilon & II \\ &l(1-\overline{T_2}) \leq RP - \alpha \iff -l \cdot \overline{T_2} - RP \leq \alpha - l & III \\ &RP - \alpha \leq (u+\varepsilon)\overline{T_2} - \varepsilon \iff -(u+\varepsilon)\overline{T_2} + RP \leq \alpha - \varepsilon & IV \end{split}$$

and enforced using Equation 3.2g such that $\mathbf{H}_{\mathbb{B},y,1}$ denotes which species amounts govern the state changes of the boolean variables ($\mathbf{H}_{\mathbb{B},y,1}$ analogous, if the boolean variables depend on fluxes).

$$\mathbf{H}_{\mathbb{B},\bar{\mathbf{x}},1} = \frac{I}{III} \begin{pmatrix} -l & 0 \\ \epsilon - u & 0 \\ 0 & -l \\ IV \end{pmatrix}$$
(3.20)

$$h_{\mathbb{B},1} = (\gamma - l \quad \gamma - \epsilon \quad \alpha - l \quad \alpha - \epsilon)^{\top}$$
 (3.21)

Control of continuous dynamics by discrete states

$$\overline{RP}(t) = 1 \Rightarrow v_{RP}(t) \ge \epsilon_{RP} \wedge \overline{RP}(t) = 0 \Rightarrow v_{RP}(t) = 0 \iff \epsilon_{RP} \cdot \overline{RP} \le v_{RP} \le u_{RP} \cdot \overline{RP}$$

$$\overline{T_2}(t) = 1 \Rightarrow v_{T_2}(t) \ge \epsilon_{T_2} \wedge \overline{T_2}(t) = 0 \Rightarrow v_{T_2}(t) = 0 \iff \epsilon_{T_2} \cdot \overline{T_2} \le v_{T_2} \le u_{T_2} \cdot \overline{T_2}$$

These four inequalities can be reformulated as:

$$\begin{split} & \varepsilon_{RP} \cdot \overline{RP} \leq v_{RP} \iff -v_{RP} + \varepsilon_{RP} \cdot \overline{RP} \leq 0 \\ & v_{RP} \leq u_{RP} \cdot \overline{RP} \iff v_{RP} - u_{RP} \cdot \overline{RP} \leq 0 \\ & \varepsilon_{T_2} \cdot \overline{T_2} \leq v_{T_2} \iff -v_{T_2} + \varepsilon_{T_2} \cdot \overline{T_2} \leq 0 \\ & v_{T_2} \leq u_{T_2} \cdot \overline{T_2} \iff v_{T_2} - u_{T_2} \cdot \overline{T_2} \leq 0 \end{split} \qquad VIII$$

Again, Equation 3.2g is used to implement these inequalities. $H_{\mathbb{B},y,2}$ describes the fluxes that are regulated by the given boolean variables.

$$\mathbf{H}_{\mathbb{B},\bar{\mathbf{x}},2} = \begin{array}{c} V \\ VI \\ VII \\ VIII \end{array} \begin{pmatrix} \epsilon_{RP} & 0 \\ -u & 0 \\ 0 & \epsilon_{T_2} \\ 0 & -u \end{pmatrix}$$
(3.24)

$$\boldsymbol{h}_{\mathbb{B},2} = \begin{pmatrix} 0 & 0 & 0 & 0 \end{pmatrix}^{\top} \tag{3.25}$$

Initial amounts for species

Equation 3.2h can be used to set initial and final amounts for species (the latter is necessary to enforce cyclic behaviour). \mathbf{B}_{y_0} simply is an identity matrix, and b_{bndry} contains the respective initial amounts.

$$\mathbf{B}_{y_0} = \begin{pmatrix} C_1 & C_2 & Q & R & T_1 & T_2 & RP \\ C_1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ C_2 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ Q & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ T_1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ T_2 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ RP & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$
(3.26)

$$\boldsymbol{b}_{\text{bndry}} = \begin{pmatrix} 1000 & 500 & 0.15 & 0.01 & 0.001 & 0.001 & 0 \end{pmatrix}^{\top}$$
 (3.28)

Initial levels for qualitative species

Since the rules are enforced at any time, initial levels don't need to be stated explicitly in the MILP.