

# Constraint-based Modeling of Cellular Networks

Exercise 9 – Duality, OptKnock

15. 12. 2022

# Duality

Primal

min  $cx$

subject to

$$A_{ineq}x \geq b_{ineq}$$

$$A_{eq}x = b_{eq}$$

$$x_j \geq 0$$

Dual

$$\max [b_{ineq}^T, b_{eq}^T]y$$

subject to

$$[A_{ineq}^T, A_{eq}^T]y \leq c$$

$$y_j \geq 0; 1 \leq j \leq m_1$$

There are specific relations we can use to transform primal and dual LP into each other.

# Duality

Primal

$$\begin{aligned} \min \quad & cx \\ \text{subject to} \quad & \\ & A_{ineq}x \geq b_{ineq} \\ & A_{eq}x = b_{eq} \\ & x_j \geq 0 \end{aligned}$$

Dual

$$\begin{aligned} \max \quad & [b_{ineq}^T, b_{eq}^T]y \\ \text{subject to} \quad & \\ & [A_{ineq}^T, A_{eq}^T]y \leq c \\ & y_j \geq 0; 1 \leq j \leq m_1 \end{aligned}$$

Minimization Problem	Maximization Problem
If the Constraint is	The Associated Variable is
$\geq$	$\geq 0$
$\leq$	$\leq 0$
$=$	Unrestricted
If the Variable is	The corresponding Constraint is
$\geq 0$	$\leq$
$\leq 0$	$\geq$
Unrestricted	$=$

# Duality

Primal

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$\leq 0$	$\geq$
Unrestricted	$=$

$$\min 3x_1 + 2x_2 + x_3$$

subject to

$$2x_1 + x_2 \geq 2$$

$$x_2 + 3x_3 = 1$$

$$x_1 \geq 0$$

$$x_2 \geq 0$$

$$x_3 \geq 0$$

Example

# Duality

Primal

$$\begin{aligned} \min \quad & cx \\ \text{subject to} \quad & \\ & A_{ineq}x \geq b_{ineq} \\ & A_{eq}x = b_{eq} \\ & x_j \geq 0 \end{aligned}$$

Dual

$$\begin{aligned} \max \quad & [b_{ineq}^T, b_{eq}^T]y \\ \text{subject to} \quad & \\ & [A_{ineq}^T, A_{eq}^T]y \leq c \\ & y_j \geq 0; 1 \leq j \leq m_1 \end{aligned}$$

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$$\begin{aligned} \min \quad & 3x_1 + 2x_2 + x_3 \\ \text{subject to} \quad & \\ & 2x_1 + x_2 \geq 2 \\ & x_2 + 3x_3 = 1 \\ & x_1 \geq 0 \\ & x_2 \geq 0 \\ & x_3 \geq 0 \end{aligned}$$

$$\begin{aligned} \max \quad & 2y_1 + y_2 \\ \text{subject to} \quad & \\ & 2y_1 \leq 3 \\ & y_1 + y_2 \leq 2 \\ & 3y_2 \leq 1 \\ & y_1 \geq 0 \end{aligned}$$

Example

# Implementation of simplified OptKnock

In the E. coli core model do following changes:

- Set the lower bound of 'Fumarase' (FUM) to zero
- Set the lower bound of 'ATP maintenance requirement' reaction to zero

# Simplified OptKnock

$$\min \sum_i y_i$$

s.t.

$$Nv = 0$$

$$v_{bio} \geq 0.9 \cdot z^*$$

$$v_{FUM} \geq 1.5 \cdot w_{FUM}$$

$$v \geq 0$$

$\forall_i, 1 \leq i \leq n$  (n being the number of model reactions)

$$(1 - y_i) \cdot \varepsilon \leq v_i$$

$$v_i \leq (1 - y_i) \cdot v_i^{max} + y_i \cdot \varepsilon$$

$$y \in \{0,1\}$$

# Simplified OptKnock

$$\min \sum_i y_i$$

s.t.

$$Nv = 0$$

$$v_{bio} \geq 0.9 \cdot z^*$$

$$v_{FUM} \geq 1.5 \cdot w_{FUM}$$

$$v \geq 0$$

From FBA:  $z^* = \max w_{bio}$   
 $Nw = 0$

$$w_{\min} \leq w \leq w_{\max}$$

$\forall_i, 1 \leq i \leq n$  (n being the number of model reactions)

$$(1 - y_i) \cdot \varepsilon \leq v_i$$

$$v_i \leq (1 - y_i) \cdot v_i^{max} + y_i \cdot \varepsilon$$

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**Do we have to split reversible reactions?**

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$$Nw = 0$$

$$w_{min} \leq w \leq w_{max}$$

Given constant: solve with  $\varepsilon = 1e - 6$

# OptKnock

$$(1 - y_i) \cdot \varepsilon \leq v_i \leq (1 - y_i) \cdot v_i^{max} + y_i \cdot \varepsilon$$

$$\varepsilon = 1\text{e} - 6$$

$$y_i = 1 \qquad 0 \leq v_i \leq \varepsilon$$

$$y_i = 0 \qquad \varepsilon \leq v_i \leq v_i^{max}$$