# Calculating Detailed-Balanced Equilibrium by Fixed-Point Iterations and Cell Exclusion

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AMGEN Thousand Oaks, California, USA

Society for Industrial and Applied Mathematics Conference on Applied Algebraic Geometry, 2013

Colorado State University, Fort Collins, Colorado, USA 1-4 August 2013

Algebraic Aspects of Biochemical Reaction Networks



- Binding Equilibrium Calculation in Pharmacology
  - Pharmacology and Mathematics
  - Current Practices and How They Fall Short
  - Prior Work
- Polynomial System for Binding Equilibrium
  - An Example
  - The Polynomial System and its Properties
  - Solving by Fixed-Point Iterations
  - Solving by Cell Exclusion Algorithm
- Summary

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## Pharmacology

**Pharmacology**: Study interactions between biological processes and therapeutic agents

- Pharmacokinetics (PK): what the body does to the drug
- Pharmacodynamics (PD): what the drug does to the body
- "Pharmacostatics" at beginning of research pipeline: Study binding equilibrium in vitro of interactions between
  - receptors (biochemical recognition units)
  - ligands (pathogenic and therapeutic molecules)
  - other molecules

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## Pharmacology and Mathematics

Pharmacokinetics and Pharmacodynamics:

Dynamical systems, etc

"Pharmacostatics":

Polynomial systems of a particular kind, etc

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### Current Practices — Illustrated with Trivial Receptor-Ligand Interaction

#### Chemistry

$$R + L \stackrel{k_{on}}{=} RL$$

## Equilibrium state Implicit equations (Polynomial system)

$$\begin{split} & [\textbf{\textit{R}}]_{\text{Equil}} + [\textbf{\textit{R}}\textbf{\textit{L}}]_{\text{Equil}} = [\textbf{\textit{R}}]_{\text{Total}} \\ & [\textbf{\textit{L}}]_{\text{Equil}} + [\textbf{\textit{R}}\textbf{\textit{L}}]_{\text{Equil}} = [\textbf{\textit{L}}]_{\text{Total}} \\ & [\textbf{\textit{R}}\textbf{\textit{L}}]_{\text{Equil}} = [\textbf{\textit{R}}]_{\text{Equil}} [\textbf{\textit{L}}]_{\text{Equil}} / K_{\text{d}} \end{split}$$

#### Equilibrium state Explicit formula (Forcibly derived)

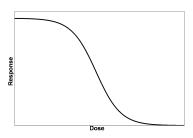
$$\begin{array}{ll} [\textbf{\textit{R}}]_{\text{Total}} & \ll [\textbf{\textit{L}}]_{\text{Total}} \\ [\textbf{\textit{L}}]_{\text{Equil}} & = [\textbf{\textit{L}}]_{\text{Total}} \quad \text{("No Ligand Depletion")} \\ \\ \frac{[\textbf{\textit{RL}}]_{\text{Equil}}}{[\textbf{\textit{R}}]_{\text{Total}}} & = \frac{[\textbf{\textit{L}}]_{\text{Total}}}{\textit{K}_{\text{d}} + [\textbf{\textit{L}}]_{\text{Total}}} \end{array}$$

## Issues with Forcibly Derived Formulas

- $[R]_{Total} \ll [L]_{Total}$  is not mathematically sound. Operational wisdom:  $[R]_{Total} < [L]_{Total}/10$ .
- Not always applicable experimentally, e.g. in miniaturized assays.
- Need not be applicable in vivo.
- New formula derivation needed for every new interaction.
- Only possible with "receptor-centric" systems.
   (There is one receptor and all complex molecules contain it.)

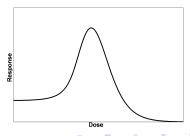


## One More Issue with Forcibly Derived Formulas



This shape is expected and is what forcibly derived closed-form formulas give.

Non-monotone responses do occur and cannot be simulated with forcibly derived closed-form formulas.



### **Excuses for Forcibly Derived Formulas**

Somewhat admissible:

These formulas are simple and always give an answer. They are (often, not always) directionally correct.

Not admissible:

We have many sources of error, so why fix this one?

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# "No Ligand Depletion" Assumption Discarded for Competitive Antagonism

Miniaturized Receptor Binding Assays: Complications Arising from Ligand Depletion Clare M. Scaramellini Carter, Juliet R. Leighton-Davies and Steven J. Charlton J Biomol Screen 2007: 12: 255 roginally oublished online Jan 26. 2007

$$R + L \Rightarrow RL + A$$
 $\parallel$ 
 $RA$ 

## "No Ligand Depletion" Assumption Partially Discarded for Allosteric Modulation

0022-3565/08/3253-927-934\$20.00

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The Impact of Orthosteric Radioligand Depletion on the Quantification of Allosteric Modulator Interactions

Vimesh A. Avlani, David J. McLoughlin, Patrick M. Sexton, and Arthur Christopoulos

 $[A]_{\text{Equil}} = [A]_{\text{Total}}$ 

Pharmacology and Mathematics Current Practices and How They Fall Short Prior Work

## More Shots at the "No Ligand Depletion" Assumption

Biochimica et Biophysica Acta, 632 (1980) 464-469

COMPETITIVE BINDING STUDIES WITH MULTIPLE SITES EFFECTS ARISING FROM DEPLETION OF THE FREE RADIOLIGAND

J.W. WELLS, N.J.M. BIRDSALL, A.S.V. BURGEN and E.C. HULME

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Ligand Dissociation Constants From Competition Binding Assays: Errors Associated with Ligand Depletion

Proc. Natl. Acad. Sci. USA Vol. 84, pp. 6654-6658, October 1987

An accurate method for determination of receptor-ligand and enzyme-inhibitor dissociation constants from displacement curves

ARCHIVES OF BIOCHEMISTRY AND BIOPHYSICS

Vol. 284, No. 1, Amenutry, pp. 28-20, 1991
Constant of a Receptor (or Enzyme) - Unlabeled
Ligand Complex from Radioligand

Displacement Measurements

Robert L. Martin, Franco Renosto, and Irwin H. Segel

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Interpretation of Binding Curves Obtained with High Receptor Concentrations: Practical Aid for Computer Analysis STEPHANE SMILENS

Miniaturized Receptor Binding Assays: Complications Arising from Ligand Depletion Clare M. Scaramellini Carter, Julief R. Leighton-Davies and Steven J. Charlton J Biomol Screen 2007; 12; 255 originally published online Jan 26, 2007

0022-034506/2213-927-93.050.00
The Action of Parameterist for Experimental Transported Coperight G 2008 by The American Society for Pharmacology and Experimental The JPET 202027-934, 2008

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Ceri-based and Biotriemical Structure-Authory, Analogs of the Microtubule Stabilizer Dictyostatin
Brianne S. Raccor, Andreas Vogt, Rachel P. Sikorski, Charitha Madiraju,
Raghavan Balachandran, Kia Montgomery, Youseung Shin, Yoshikazu Fukui,
Won-Hyuk Jung, Dennis P. Curran, and Billy W. Day

Concentration of receptor and ligand revisited in a modified receptor binding protocol for high-affinity radioligands:  $[^3H]$ Spiperone binding to  $D_2$  and  $D_3$  dopamine receptors

Juan Zhen, Tamara Antonio, Aloke K. Dutta, Maarten E.A. Reith

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## The Receptor-Ligand-Antagonist-Trap System Polynomial System for Equilibrium State

$$\begin{array}{ccccc}
R & + & L & \Longrightarrow & RL \\
+ & & + & \\
A & + & T & \Longrightarrow & AT
\end{array}$$

$$\begin{array}{ccccc}
\parallel & & \parallel \\
RA & & LT
\end{array}$$

$$[R] + K_{RL}[R][L] + K_{RA}[R][A] = [R]_{Total}$$
  
 $[L] + K_{RL}[R][L] + K_{LT}[L][T] = [L]_{Total}$   
 $[T] + K_{AT}[A][T] + K_{LT}[L][T] = [T]_{Total}$   
 $[A] + K_{AT}[A][T] + K_{RA}[R][A] = [A]_{Total}$ 

The Polynomial System and its Properties Solving by Fixed-Point Iterations Solving by Cell Exclusion Algorithm

## The Receptor-Ligand-Antagonist-Trap System Polynomial System for Equilibrium State, Reformulated as a Fixed-Point Equation

$$R + L \implies RL$$
 $+ + +$ 
 $A + T \implies AT$ 
 $\parallel \qquad \parallel$ 
 $RA \qquad LT$ 

$$[R] = \frac{[R]_{Total}}{1 + K_{RL}[L] + K_{RA}[A]}$$

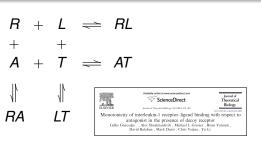
$$[L] = \frac{[L]_{Total}}{1 + K_{RL}[R] + K_{LT}[T]}$$

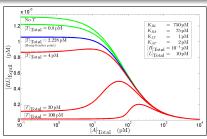
$$[T] = \frac{[T]_{Total}}{1 + K_{AT}[A] + K_{LT}[L]}$$

$$[A] = \frac{[A]_{Total}}{1 + K_{AT}[T] + K_{RA}[R]}$$

## The Receptor-Ligand-Antagonist-Trap System

Polynomial System for Equilibrium State, Solved by Fixed-Point Iterations





- Fixed-point iterations converge, always and quickly. (Contraction w.r.t. Thompson metric; not  $L^1$ ,  $L^2$ ,  $L^\infty$ , etc.)
- Experimentally observed motonicity features simulated and explained.
- Forcibly derived explicit formulas only produce always-increasing and always-decreasing curves.



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### The Reaction Networks

#### **Complete Networks of Reversible Binding Reactions**

- Reversible binding reaction
   (many species) 
   ⇒ (one species)
- Notion of composition of species
  - Elementary and composite species
  - Conservation of composition
  - No isomers among elementary species
- Coherence among equilibrium binding constants
  - Detailed-balanced equilibria



## The Polynomial System for Detailed Balance

$$x_i + \sum_{\alpha \in I} \alpha_i a_\alpha x^\alpha = b_i$$
 $i = 1, ..., n$ 

Unknown 
$$x = (x_1, \dots, x_n) \in \mathbb{R}^n_{\geq 0}$$

#### Given

$$b_{i} \geqslant 0$$
,  $\forall i = 1, ..., n$ 
 $I \text{ finite } \subset \mathbb{Z}_{\geqslant 0}^{n} \setminus \{0_{n}, e_{n,1}, ..., e_{n,n}\}$ 
 $a_{\alpha} \geqslant 0$ ,  $\forall \alpha = (\alpha_{1}, ..., \alpha_{n}) \in I$ 
 $x^{\alpha} := x_{1}^{\alpha_{1}} \cdots x_{n}^{\alpha_{n}}$ 



## **Equivalent Fixed-Point Formulation**

$$X_{i} = \frac{b_{i}}{1 + \sum_{\alpha \in I, \, \alpha_{i} > 0} \alpha_{i} \, a_{\alpha} \, x^{\alpha - e_{n,i}}} \qquad i = 1, \dots, n$$

$$x = f(a, b, x)$$

$$f(a,b,\cdot):\mathbb{R}^n_{\geq 0}\! o\!\mathbb{R}^n_{\geq 0}$$
 is smooth and order-reversing

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### Solution Exists, is Unique, and is Infinitely Smooth

$$x_i + \sum_{\alpha \in I} \alpha_i a_\alpha x^\alpha = b_i$$
 ,  $i = 1, \dots, n$ 

#### Existence

Brouwer Fixed Point Theorem

#### Uniqueness

Gale-Nikaidô Global Injectivity Theorem

GALE, D. and H. NIKAIDÔ

Math. Annalen 159, 81-93 (1965)

The Jacobian Matrix and Global Univalence of Mappings  $_{\mathrm{By}}$ 

DAVID GALE and HUKUKANE NIKAIDO in Providence and Osaka

#### Smoothness

Inverse Function Theorem



#### Goal

- Calculate binding equilibrium concentrations ...
- by actually solving the polynomial system of conservation and equilibrium conditions ...
- with the benefits of forcibly derived closed-form formulas,
   i.e. get an answer always and quickly.

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## Solving by Fixed-Point Iterations

- Fixed point iterations always converge if all complex molecules are (homo- or hetero-) dimers.
  - The map iterated is a contraction w.r.t. the Thompson metric (not  $L^1$ ,  $L^2$ ,  $L^\infty$ , etc) and is order-reversing.
  - Iterates provide a descending sequence of boxes that converges to the solution point.
- With k-mers with  $k \ge 3$ , the descending sequence of boxes converges, either to the solution point, or to a non-point box that contains it. ("Coupled fixed points")

First part partially rediscovered: M. G. A. van Dorp, F. Berger, E. Carlon

Computing Equilibrium Concentrations for Large Heterodimerization Network

Physical Beview F. Volume 84, Issue 3, Sentember 2011

1 August 2013

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## Solving by Cell Exclusion

If the descending sequence of boxes converges to a non-point box, divide the box and try the same on each subbox.

Do this again, and again...

## Cell Exclusion Algorithm



Cell exclusion algorithm:

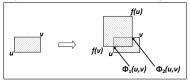
- A test to tell whether a cell contains an approximated solution
  - NO Cell is discarded
  - **YES** Solution is found
  - MAYBE Cell is admissible
  - Usually based on Lipschitz condition
- A method to subdivide admissible cells

Mathematically guaranteed to converge How fast? ...

Solving by Cell Exclusion Algorithm

## Cell Discarding for Fixed Point of Order-Reversing f

#### Box compression by intersection with image box



$$Fix(f) \cap Box(u, v) = Fix(f) \cap Box(\Phi(u, v))$$

$$Fix(f) \cap Box(u, v) = Fix(f) \cap \bigcap_{r=0}^{\infty} Box(\Phi^{r}(u, v))$$

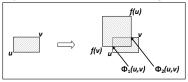
$$Fix(f) \cap Box(u, v) \neq \emptyset \Leftrightarrow \bigcap_{r=0}^{\infty} Box(\Phi^{r}(u, v)) \neq \emptyset$$

For some 
$$r$$
, Box $(\Phi^r(u, v)) = \emptyset$ , i.e.  $(\Phi^r)_1(u, v) \leqslant (\Phi^r)_2(u, v)$ .

Solving by Cell Exclusion Algorithm

## Cell Discarding for Fixed Point of Order-Reversing f

#### Box compression by intersection with image box



#### Brouwer Fixed Point Theorem:

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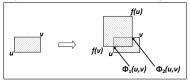
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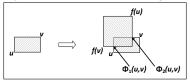
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Cell Discarding Condition:

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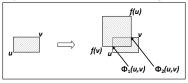
$$\mathsf{Fix}(f) \cap \mathsf{Box}(u,v) = \mathsf{Fix}(f) \cap \bigcap_{r=0}^{\infty} \mathsf{Box} \big( \Phi^r(u,v) \big)$$

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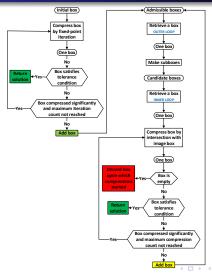
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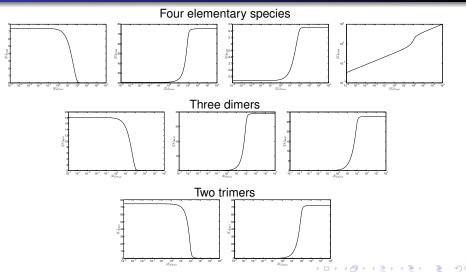
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### Cell Excl. Algo. for Fixed Pt. of Order-Reversing Map

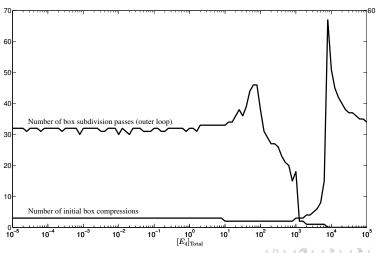


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### Example (selected to discuss issues)



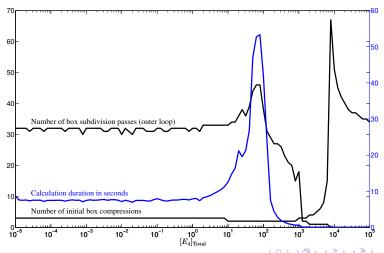
## Performance - Counting passes ...





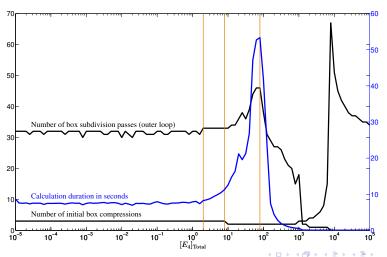
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# Performance - Counting passes and time





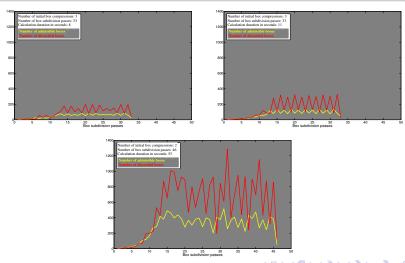
#### Performance - Three selected points for closer look





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### Performance - Three selected points for closer look



- Calculating binding equilibrium in "pharmacostatics" is about solving certain nice polynomial systems.
- Customary practice is to derive simple formulas at all cost.
  - Reduced accuracy
  - Only monotone response curves
- Algorithms exist to actually solve the polynomial systems with a priori assurance of success.
  - Exploit fixed-point formulation
  - Fixed-point iterations
  - Cell exclusion algorithm, strengthened by cell compression
  - Work in progress: stronger cell discarding conditions
- Enable scientists to study pharmacostatics of biochemical mechanisms that would otherwise be fudged or discarded.

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- Customary practice is to derive simple formulas at all cost.
  - Reduced accuracy
  - Only monotone response curves
- Algorithms exist to actually solve the polynomial systems with a priori assurance of success.
  - Exploit fixed-point formulation
  - Fixed-point iterations
  - Cell exclusion algorithm, strengthened by cell compression
  - Work in progress: stronger cell discarding conditions
- Enable scientists to study pharmacostatics of biochemical mechanisms that would otherwise be fudged or discarded.