```
This article has been expanded and divided into three parts.

The three articles are published in the

Journal of Mathematical Chemistry, Volume 49, Number 10, November 2011.

Part 1: Pages 2117-2136, http://dx.doi.org/10.1007/s10910-011-9894-4.

Part 2: Pages 2137-2157, http://dx.doi.org/10.1007/s10910-011-9896-2.

Part 3: Pages 2158-2176, http://dx.doi.org/10.1007/s10910-011-9895-3.
```

Reachability, Persistence, and Constructive Chemical Reaction Networks

Gilles Gnacadja

Research and Development Information Systems, Amgen, Inc. One Amgen Center Drive, Thousand Oaks, California 91320-1799, USA gilles.gnacadja@gmail.com

Revision D.21 11 October 2011

Abstract

10

11

12

13

14

15

16

17

18

20

21

22

23

24 25

26 27

28

29

A positive dynamical system in \mathbb{R}^n is persistent if each component of any solution trajectory originating in $\mathbb{R}^n_{>0}$ does not approach zero in discrete time. Persistence is inherently important and has implications for global asymptotic stability. We investigate the more stringent vacuous persistence for reaction networks: the asymptotic behavior is the same, but we require it of trajectories originating in $\mathbb{R}_{\geq 0}^n$, barring obvious degeneracies. Vacuous persistence covers situations with initial states where all species are present implicitly but possibly not explicitly. Our main tools are the work of A. I. Vol'pert on the nullity and positivity of species concentrations, and the enabling notion of reachability. We show that a reaction network is vacuously persistent if and only if only the entire set of all species is both reach-closed and stoichiometrically admissible. We develop a theory of constructive networks and use it to apply this characterization of vacuous persistence. We obtain that a widely applicable reversibility condition along with the absence of isomerism among elementary species assure vacuous persistence. Also, we formally define binary enzymatic networks and show that those that are futile and cascaded are vacuously persistent.

Keywords. Vacuous Persistence; Chemical Reaction Network; Species Composition; Constructive Network; Reachability; A. I. Vol'pert's Theorem; Futile Cascaded Enzymatic Network.

Mathematics Subject Classification (2010). Primary: 92C42. Secondary: 92C45, 34D05.

1 Introduction

This paper arose largely from the intuition that persistence should apply to chemical reaction networks in which species are made of building blocks that

are conserved and processes are fundamentally reversible. For a trajectory $\mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}^n$, persistence is the property that there are no ω -limit points on the boundary $\partial \mathbb{R}_{\geq 0}^n = \mathbb{R}_{\geq 0}^n \backslash \mathbb{R}_{\geq 0}^n$, i.e. each of the n trajectory components $\mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ does not approach zero in discrete time. Many dynamical systems, including those that model mass-action reaction networks, are positive: solution trajectories originating in $\mathbb{R}_{\geq 0}^n$ range in $\mathbb{R}_{\geq 0}^n$. Such a system is persistent if all solution trajectories originating in $\mathbb{R}_{\geq 0}^n$ are persistent.

43

Two results of Angeli, De Leenheer and Sontag [3] provide considerable insight into the persistence of conservative reaction networks with reasonable kinetics. Theorem 1 in this reference says that if such a network is persistent, then a fairly broad reversibility condition holds, namely the reaction 47 vectors are positively dependent, i.e. there exists a vanishing linear combination of the reaction vectors in which all coefficients are positive. Theorem 2 in the same reference says that such a network is persistent provided every nonempty siphon contains the support of a nonzero nonnegative conserved 51 vector of species. This latter result is applied to obtain examples of persistent networks among enzymatic networks presenting the common futility motif of molecular systems biology. As noted in the paper, the systematic determination of minimal siphons presents a challenge for a wider use of the result. We circumvent this difficulty by resorting to the concept of reachability and the results of A. I. Vol'pert on the nullity and positivity of trajectory components. One of our main results states the following.

Theorem 1.1 (Theorem 4.6). Consider a mass-action reaction network for which all concentration trajectories are bounded. The following are equivalent:

- The reaction network is vacuously persistent.
- Among the subsets of the set $\mathcal S$ of all species, only the full set $\mathcal S$ is both reach-closed and stoichiometrically admissible.

Vacuous persistence (Definition 4.1) is the property that there are no opportunities for non-persistence; specifically there are no ω -limit points on the boundary of any stoichiometric compatibility class with nonempty interior, including for trajectories originating on the boundary. Ordinary persistence allows the existence of boundary points that are ω -limit points, as long as they are so for trajectories originating on (and confined to) the boundary. Boundary initial states are quite common in experimental settings.

72

62

63

The siphon and reachability perspective are in fact somewhat dual. (See Propositions 3.3 and 3.4.) So, in order to truly circumvent algorithmic hurdles, we need mathematical tools that enable the use of Theorem 1.1 on large and relevant classes of reaction networks. We fulfill this need by developing a theory of species composition and constructive networks. This effort formalizes ideas on conservativeness as ubiquitously used in chemical reaction network theory. Following is a notable outcome.

Theorem 1.2 (Part of Theorem 7.7). Suppose that a mass-action reaction network is explicitly-reversibly constructive. If there is no isomerism among the elementary species, then the network is vacuously persistent.

It is hence not coincidental that instances of non-persistence and of nonobvious persistence in the literature always involve networks with isomerism among the building blocks, e.g. isomerism among substrates and products in enzymatic networks. (Theorem 7.7 also addresses global attraction.) The absence of isomerism among elementary species is however not required for vacuous persistence. In fact, we obtain another important result as the culmination of a dedicated probing of enzymatic networks.

Theorem 1.3 (Theorem 8.12). If a binary enzymatic network is futile and cascaded, then it is vacuously persistent.

The three networks of Angeli, De Leenheer and Sontag [3, Sections 6.1-6.3], which were found to be persistent, are instances of binary enzymatic networks that are futile and cascaded.

Following is the organization of the paper. We assemble basic notions of chemical reaction network theory in Section 2; most are from common literature but some are particular to our needs. Section 3 presents Vol'pert's reachability approach to understanding the positivity and nullity of species concentrations, as well as certain immediate consequences of general interest. Because the main theorem is instrumental and much more general than the version we use, we include a specialized proof that we expect to be informative to readers unfamiliar with Vol'pert's work. We study persistence in Section 4 with the material of Section 3 as a foundation. The developments on species composition and constructive networks begin in Section 5 with definitions and basic results, continue in Section 6 with results that enable the use of the concepts of Section 5, and conclude in Section 7 with

ensuing results on reach-closures and persistence. Finally, in Section 8, we

95

gc

100

101

102

104

105

106

propose definitions for and study binary enzymatic networks and several related concepts, e.g. initial substrates, terminal products, reversing enzymes, futile networks, and cascaded networks.

112 113

125

The following notations will be used throughout the paper.

Notation 1.4. For $m, n \in \mathbb{Z}$, $[m..n] = \{k \in \mathbb{Z} : m \le k \le n\}$. For $n \in \mathbb{Z}$ and $i \in [1..n]$, $e_{n,i}$ will denote the n-tuple having 1 in position i and 0 elsewhere. 0_n and 1_n will denote the n-tuples whose components all equal 0 and 1 respectively. For $x = (x_1, \ldots, x_n) \in \mathbb{R}^n$ and $\alpha = (\alpha_1, \ldots, \alpha_n) \in \mathbb{R}^n$, if $x_i^{\alpha_i}$ is defined for all $i \in [1..n]$, then $x^{\alpha} = x_1^{\alpha_1} \cdots x_n^{\alpha_n}$. The length of x is $|x| = |x_1| + \cdots + |x_n| = |x|_{\ell^1}$. Its support is $\sup(x) = \{i \in [1..n] : x_i \neq 0\}$. For $x, y \in \mathbb{R}^n$, we write $x \le y$ or $y \ge x$ (resp. x < y or y > x) to mean that $x_i \le y_i$ (resp. $x_i < y_i$) for all $i \in [1..n]$. The canonical inner product on \mathbb{R}^n will be denoted $\langle -, - \rangle$. For a finite set E, we denote |E| the cardinality of E; and when addition makes sense, we write $\sup(E)$ for the sum of its elements.

2 Reaction Networks

This section gathers certain basic notions of Chemical Reaction Network
Theory. Most can be found in the lecture notes of Feinberg [4] and the
more recent tutorial of Gunawardena [7]. A system of chemical reactions
is usually presented as a diagram that shows the interactions of chemical
species; see for instance Figure 2.1. Following is a rendition of the formal
definition that enables mathematical investigations.

- (a) A receptor and two ligands in allosteric interaction.
- (b) Two enzymes and two substrates in a futile cycle.

Figure 2.1: Examples of chemical reaction networks.

Definition 2.1. A reaction network is a triple $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ where

- \mathcal{S} , the set of *species*, is a nonempty finite set;
- \mathscr{C} , the set of *complexes*, is a nonempty finite subset of the nonnegative orthant $\mathbb{Z}_{\geq 0}\mathscr{S}$ of $\mathbb{Z}\mathscr{S}$; and
 - \mathcal{R} , the set of *reactions*, is a relation on \mathcal{C} , i.e. a subset of the Cartesian square $\mathcal{C} \times \mathcal{C}$.

Consistently with customary chemical notation, a reaction R = (Q', Q'') is also denoted $Q' \to Q''$. The complexes $\operatorname{src}(R) := Q'$ and $\operatorname{tgt}(R) := Q''$ are respectively the *source* and the *target* of the reaction R, and we say that Q' reacts to Q''. The vector $\operatorname{tgt}(R) - \operatorname{src}(R) \in \mathbb{Z}\mathscr{S}$ is the reaction vector of R. We set

$$\operatorname{src}(R) := \operatorname{Supp}(\operatorname{src}(R)) \text{ and } \operatorname{tgt}(R) := \operatorname{Supp}(\operatorname{tgt}(R)).$$

For $Q \in \mathscr{C}$, we set

$$\mathscr{R}_Q^- \ := \ \left\{ R \in \mathscr{R} : \mathrm{src}(R) = Q \right\} \quad \text{and} \quad \mathscr{R}_Q^+ \ := \ \left\{ R \in \mathscr{R} : \mathrm{tgt}(R) = Q \right\} \,.$$

The reaction graph is the directed graph $(\mathscr{C},\mathscr{R})$ with \mathscr{C} as the set of vertices and \mathscr{R} as the set of edges. Given complexes $Q',Q''\in\mathscr{C}$, we say that Q' ultimately reacts to Q'' if there is a path from Q' to Q'' in the reaction graph. The connected components of the associated undirected graph are the linkage classes of the network \mathscr{N} . The network \mathscr{N} is weakly reversible if every path in the reaction graph has a reverse path, i.e. if whenever Q' ultimately reacts to Q'', it also holds that Q'' ultimately reacts to Q'.

The stoichiometric space of $\mathscr N$ is the subspace S of $\mathbb R\mathscr S$ spanned by the reaction vectors. The rank of $\mathscr N$ is the dimension of S. A stoichiometric compatibility class is any $P=(u+S)\cap\mathbb R_{\geqslant 0}\mathscr S$ where $u\in\mathbb R_{\geqslant 0}\mathscr S$. We have $P=P_{>0}\sqcup P_{\geqslant 0}$, where $P_{>0}=(u+S)\cap\mathbb R_{>0}\mathscr S$ is the interior of P and $P_{\geqslant 0}=(u+S)\cap((\mathbb R_{\geqslant 0}\mathscr S)\setminus(\mathbb R_{>0}\mathscr S))$ is the boundary of P, both relative to the affine space u+S. We will say that the class P is degenerate if $P_{>0}=\mathscr S$, or equivalently if $P_{\geqslant 0}=P$. For the following geometric properties of P, we refer the reader to Rockafellar [10] for general background and to Anderson and Shiu [2, Section 2.3] for a directly relevant discussion. The class P is a (convex, possibly unbounded) polyhedron. Let P be a face of P. If P is an (unique, nonempty) inclusionminimal set P is an expression of P in the sense of polyhedral geometry, which we shall herein call the intrinsic interior, is P is P in P in

of the face A to be $\operatorname{Supp}(A) = \mathscr{Z}$. The intrinsic interior $\operatorname{int}(A)$ consists of the points of P whose support is $\operatorname{Supp}(A)$. We remark for the particular case A = P that the intrinsic interior $\operatorname{int}(P)$ and the interior $P_{>0}$ relative to u + S coincide only if P is nondegenerate. Also, if A is a vertex, and in particular if $0 \in P$ and $A = \{0\}$, then $\operatorname{int}(A) = A$. The class P is the disjoint union of the intrinsic interiors of its faces.

174

176

177

181

186

We augment Definition 2.1 with the following customary restrictions:

- (i) Every species is in the support of at least one complex;
- (ii) No complex reacts to itself; and
- (iii) Every complex is the source or the target of at least one reaction.

Furthermore, $\mathbb{R}\mathscr{S}$ is equipped with the Euclidean structure with respect to which \mathscr{S} is an orthonormal basis. The inner product is denoted $\langle -, - \rangle$.

A kinetics on the reaction network $\mathscr{N}=(\mathscr{S},\mathscr{C},\mathscr{R})$ is any family $K=(K_R)_{R\in\mathscr{R}}$ in which for each $R\in\mathscr{R},\,K_R$ is a continuous function $\mathbb{R}\mathscr{S}\to\mathbb{R}\mathscr{S}$. Associated with a kinetics K is the species formation function $F(K,-)=(F_X(K,-))_{X\in\mathscr{S}}:\mathbb{R}\mathscr{S}\to\mathbb{R}\mathscr{S}$ given for $u\in\mathbb{R}\mathscr{S}$ by

$$F(K, u) = \sum_{R \in \mathscr{R}} K_R(u) (\operatorname{tgt}(R) - \operatorname{src}(R)) . \tag{2.1}$$

The most common kinetics is the mass-action kinetics. It is given by a family $k = (k_R)_{R \in \mathscr{R}} \in \mathbb{R}_{>0} \mathscr{R}$ of reaction rate constants and $K_R(u) = k_R u^{\operatorname{src}(R)}$; we write F(K, -) = F(k, -).

190 191

192

193

194

195

To say that the network \mathscr{N} is governed by the kinetics K is to say that there is a function $c = (c_X)_{X \in \mathscr{S}} : \mathbb{R}_{\geq 0} \to \mathbb{R}\mathscr{S}$ of time representing the concentration of species, and that the function c obeys the dynamical system

$$\dot{c}(t) = F(K, c(t)). \tag{2.2}$$

The function F(K, -) ranges into the stoichiometric space S, so the solutions of equation (2.2) are confined to affine subspaces of $\mathbb{R}\mathscr{S}$ parallel to S. Under certain conditions on the kinetics K, which are satisfied if K is a mass-action kinetics, every solution that originates at a nonnegative state remains nonnegative, and hence is in fact confined to a stoichiometric compatibility class.

200 201

Consider the function $\hat{F}(K,-) = (\hat{F}_Q(K,-))_{Q \in \mathscr{C}} : \mathbb{R}\mathscr{S} \to \mathbb{R}\mathscr{C}$ given for $Q \in \mathscr{C}$ and $u \in \mathbb{R}\mathscr{S}$ by

$$\hat{F}_Q(K, u) = \sum_{R \in \mathscr{R}_O^+} K_R(u) - \sum_{R \in \mathscr{R}_O^-} K_R(u).$$

Then we have $F(K,u) = \sum_{Q \in \mathscr{C}} \hat{F}_Q(K,u) Q$. An equilibrium state of the net-

work \mathscr{N} for the kinetics K is any $u \in \mathbb{R}\mathscr{S}$ such that F(K, u) = 0. An equilibrium state $u \in \mathbb{R}\mathscr{S}$ that satisfies the stronger condition $\hat{F}(K, u) = 0$ is a *complex-balanced state*. The network is said to be *complex-balancing* if it admits a positive complex-balanced state. It is known that a mass-action complex-balancing network must be weakly reversible.

Definition 2.2.

204

211

212

213

216

217

218

219

220

225

226

227

228

229

230

231

232

- A binding or association reaction is a reaction $Q' \to Q''$ such that $|Q'| \ge 2$ and |Q''| = 1. (Q'') is a species, Q' is not.)
- An unbinding or dissociation reaction is a reaction $Q' \to Q''$ such that |Q'| = 1 and $|Q''| \ge 2$. (Q' is a species, Q'' is not.)
 - An isomerization reaction is a reaction $Q' \to Q''$ such that |Q'| = |Q''| = 1. (Both Q' and Q'' are species.)
 - Two species X' and X'' are stoichiometrically isomeric if $X' X'' \in S$.
 - A bound species is a species that is the target of a binding reaction or the source of a dissociation reaction (or both).

The notion of stoichiometric isomerism is intended to account for sequences of reactions whose net effect is to transform one species into another, as is the case for instance in enzymatic reactions. Stoichiometric isomerism gives rise to an equivalence relation on the set $\mathscr S$ of species.

For illustration, the network of Figure 2.1(a) consists of four reversible binding reactions and the bound species are RA, RB, and RAB. It should be noted that it is not because these species are denoted with expressions of more than one letter that they are bound species. The network of Figure 2.1(b) consists of two binding reactions and four dissociation reactions, and the bound species are ES and FT. The species S and T form a stoichiometric isomerism class.

3 On the Positivity and Nullity of Species Concentrations

A. I. Vol'pert [20] has studied the question of when the solutions of certain dynamical systems have components that remain zero while the other components become and remain positive. The theory is developed for differential equations on graphs, of which mass-action kinetics dynamical systems are instances. The work is revisited in Vasil'ev, Vol'pert and Khudyaev [18] (with an erratum in [19]). The more recent book of Vol'pert and Hudjaev [21] covers the topic in Chapter 12. In this section, we present this work in a form specialized to chemical reaction networks and with a view toward showing in Section 4 how it contributes to results on persistence and asymptotic stability. A reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ and a set $\mathcal{Z} \subseteq \mathcal{S}$ of species are fixed throughout this section.

We define the following sets:

React(
$$\mathscr{Z}$$
) := $\left\{R \in \mathscr{R} : \underline{\operatorname{src}}(R) \subseteq \mathscr{Z}\right\}$;

Prod(\mathscr{Z}) := $\left(\bigcup_{R \in \operatorname{React}(\mathscr{Z})} \underline{\operatorname{tgt}}(R)\right) \setminus \mathscr{Z}$;

Reach₀(\mathscr{Z}) := \mathscr{Z} ;

Reach_{\$\left(T)\$} Reach_{\$\rho(T)\$} (\mathscr{Z}), for $r \in \mathbb{Z}_{\geqslant 0}$;

Reach_{\$\left(T)\$} := Prod(\text{Reach}_{\left(T-1)}(\mathscr{Z})), for $r \in \mathbb{Z}_{\geqslant 1}$.

The sets $\operatorname{Reach}_r(\mathscr{Z})$ are pairwise disjoint. Also, if $\operatorname{Reach}_{r_0}(\mathscr{Z}) = \varnothing$, then Reach_r(\mathscr{Z}) = \varnothing for all $r \geqslant r_0$. And because \mathscr{S} is finite, there does exist $r_0 \geqslant 0$ such that $\operatorname{Reach}_{r_0}(\mathscr{Z}) = \varnothing$. We pose:

Reach
$$(\mathscr{Z})$$
 := $\bigsqcup_{r=0}^{\infty} \operatorname{Reach}_r(\mathscr{Z})$;

NonReach (\mathscr{Z}) := $\mathscr{S} \setminus \operatorname{Reach}(\mathscr{Z})$.

Definition 3.1.

- The species in Reach(\mathscr{Z}) and in NonReach(\mathscr{Z}) are said to be reachable from \mathscr{Z} and non-reachable from \mathscr{Z} respectively.
- The species in Reach_r(\mathscr{Z}) are said to have reachability index r with respect to \mathscr{Z} .

```
• The set Reach(\mathscr{Z}) is the reach-closure of the set \mathscr{Z}.
```

• The set
$$\mathscr{Z}$$
 is said to be $reach\text{-}closed$ if $Reach(\mathscr{Z})=\mathscr{Z}$.

Vol'pert's reachability is an instance of the notion of reachability in the 266 theory of Petri nets. There is abundant literature on Petri nets and a stan-267 dard comprehensive reference is Murata [9]. Another notion from Petri net 268 theory, that of siphon, is the subject of growing use in reaction network 269 theory; see for example Angeli, De Leenheer and Sontag [3], Anderson [1], 270 Shiu and Sturmfels [12], and Anderson and Shiu [2]. We define siphons 271 in Definition 3.2 and examples can be found in the literature just cited. 272 Propositions 3.3 and 3.4 show that there is a certain duality relationship between siphons and reach-closures. The reachability perspective has been 274 used advantageously in Siegel and Chen [13] and Siegel and MacLean [14]. 275

Definition 3.2. The set
$$\mathscr{Z}$$
 is a $siphon$ provided
$$(R \in \mathscr{R} \text{ and } \mathscr{Z} \cap \underline{\operatorname{tgt}}(R) \neq \varnothing) \Rightarrow (\mathscr{Z} \cap \underline{\operatorname{src}}(R) \neq \varnothing).$$

Proposition 3.3. The complement NonReach(\mathscr{Z}) of the reach-closure of \mathscr{Z} is a siphon.

280 *Proof.* For any reaction $R \in \mathcal{R}$, we have:

NonReach(
$$\mathscr{Z}$$
) $\cap \underline{\operatorname{src}}(R) = \varnothing \Leftrightarrow \underline{\operatorname{src}}(R) \subseteq \operatorname{Reach}(\mathscr{Z})$

$$\Rightarrow \underline{\operatorname{tgt}}(R) \subseteq \operatorname{Reach}(\mathscr{Z})$$

$$\Leftrightarrow \operatorname{NonReach}(\mathscr{Z}) \cap \operatorname{tgt}(R) = \varnothing . \square$$

Proposition 3.4. The set $\mathscr Z$ is reach-closed if and only if its complement $\mathscr S\backslash\mathscr Z$ is a siphon.

Proof.

264

286
$$(\mathscr{S} \setminus \mathscr{Z} \text{ is a siphon})$$

287 $\Leftrightarrow \left((R \in \mathscr{R} \text{ and } (\mathscr{S} \setminus \mathscr{Z}) \cap \underline{\operatorname{src}}(R) = \varnothing) \right) \Rightarrow ((\mathscr{S} \setminus \mathscr{Z}) \cap \underline{\operatorname{tgt}}(R) = \varnothing) \right)$
288 $\Leftrightarrow \left((R \in \mathscr{R} \text{ and } \underline{\operatorname{src}}(R) \subseteq \mathscr{Z}) \Rightarrow (\underline{\operatorname{tgt}}(R) \subseteq \mathscr{Z}) \right)$
289 $\Leftrightarrow \bigcup_{R \in \operatorname{React}(\mathscr{Z})} \underline{\operatorname{tgt}}(R) \subseteq \mathscr{Z}$
290 $\Leftrightarrow \operatorname{Prod}(\mathscr{Z}) = \varnothing$
291 $\Leftrightarrow \operatorname{Reach}(\mathscr{Z}) = \mathscr{Z}$.

Propositions 3.3 and 3.4 immediately imply the following result, which is already intuitively clear.

Proposition 3.5. The reach-closure Reach(\mathscr{Z}) of \mathscr{Z} is reach-closed;

Reach(Reach(
$$\mathscr{Z}$$
)) = Reach(\mathscr{Z}).

Moreover, Reach(\mathscr{Z}) is the inclusion-minimal subset of $\mathscr S$ that contains $\mathscr Z$

and is reach-closed. In particular, if $\mathscr{Z}' \subseteq \operatorname{Reach}(\mathscr{Z})$, then

Reach(\mathscr{Z}') \subseteq Reach(\mathscr{Z}). This expresses a transitivity feature of reachabi-

299 lity: For $X \in \mathscr{S}$ and $\mathscr{Z}' \subseteq \mathscr{S}$, if X is reachable from \mathscr{Z}' , and if all elements

of \mathscr{Z}' are reachable from \mathscr{Z} , then X is reachable from \mathscr{Z} .

For $u \in \mathbb{R}_{\geq 0} \mathscr{S}$, we set

301

303

316

317

322

324

$$Reach(u) := Reach(Supp(u)),$$

NonReach
$$(u) := NonReach(Supp(u))$$
.

For the rest of this section, the reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ is assumed to be governed by mass-action kinetics. The family of reaction rate constants is $k = (k_R)_{R \in \mathcal{R}}$ and we set F = F(k, -) for the species formation

function. Associated with the dynamical system $\dot{c}(t) = F(c(t))$ is the evo-

lution semigroup $C: \mathbb{R}_{\geq 0} \mathscr{S} \times \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0} \mathscr{S}$. Thus, C is continuous; for

every $u \in \mathbb{R}_{\geq 0} \mathscr{S}$, the map $\mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0} \mathscr{S}$, $t \mapsto C(u,t)$ is the concentration

trajectory originating at u; and for all $u \in \mathbb{R}_{\geq 0} \mathscr{S}$ and $t, t' \in \mathbb{R}_{\geq 0}$, we have

313 C(u, t + t') = C(C(u, t), t').

Theorem 3.6 (A. I. Vol'pert). Let $c = (c_X)_{X \in \mathscr{S}} : \mathbb{R}_{\geqslant 0} \to \mathbb{R}\mathscr{S}$ be a concentration trajectory. Let $X \in \mathscr{S}$ be a species.

- If $X \in \text{NonReach}(c(0))$, then $c_X(t) = 0$ for all $t \ge 0$; and
- If $X \in \text{Reach}(c(0))$, then $c_X(t) > 0$ for all t > 0.

318 Hence, we have Supp(c(t)) = Reach(c(0)) for all t > 0.

We present a proof of Theorem 3.6 at the end of this section. We focus for

 $_{320}$ now on its implications. A stoichiometric compatibility class P is fixed for

the rest of this section. We define

$$\Phi(P) := \{ u \in P : \text{Supp}(u) \text{ is reach-closed} \}. \tag{3.1}$$

323 Note that

$$P_{>0} \subseteq \Phi(P) \subseteq P. \tag{3.2}$$

The combination of Theorem 3.6 and Proposition 3.5 readily gives:

```
Proposition 3.7. For any concentration trajectory c: \mathbb{R}_{\geq 0} \to P, we have
    c(t) \in \Phi(P) for all t > 0; only the initial point c(0) may (but need not) be in
    the subset P \setminus \Phi(P) of the boundary P_{\geq 0}.
                                                                                          Vol'pert's Theorem also leads to certain properties of the faces of stoichio-
329
    metric compatibility classes.
330
    Proposition 3.8. Let A be a face of P. The following are equivalent:
331
       (i) The intrinsic interior int(A) of A contains a trajectory.
332
      (ii) The support Supp(A) of A is reach-closed.
333
      (iii) The intrinsic interior int(A) of A is forward-invariant.
334
      (iv) The face A is forward-invariant.
335
    If these conditions are satisfied and if A is bounded, then A contains an
336
    equilibrium state.
337
    Refer to the paragraph introducing stoichiometric compatibility classes in
338
    Section 2 for the notions of intrinsic interior and support of a face. The im-
339
    plication (i)⇒(iv) can be obtained by using an unpublished result of Sontag
340
    [16] in the more general context of dynamical systems on manifolds with
341
    boundary.
342
    Proof. If a trajectory c ranges in int(A), then all the points along c have
343
    \operatorname{Supp}(A) as their support. So we get the implication (i)\Rightarrow(ii) from Propo-
    sition 3.7. We have (ii)⇒(iii) by Theorem 3.6. The implication (iii)⇒(i)
345
    is trivial. We have (iii) \Rightarrow (iv) by the continuity of the evolution semi-group
346
    C and because A is the topological closure of int(A). We have (iv) \Rightarrow (iii)
347
    because Theorem 3.6 shows that the support along a trajectory cannot get
348
    inclusion-smaller. Now suppose that A is forward-invariant and bounded.
349
    Then A is convex, compact and forward-invariant. As a result, A contains
350
    an equilibrium state.
    Recall that a point z \in \mathbb{R}_{\geq 0} \mathscr{S} is an equilibrium state if F(z) = 0. This is
352
    equivalent to the condition that C(z,t)=z for all t\in\mathbb{R}_{\geq 0}. We denote \Omega(P)
353
    the set of equilibrium states in P. A point z \in \mathbb{R}_{\geq 0} \mathscr{S} is an \omega-limit point
354
    of a point u \in \mathbb{R}_{\geq 0} \mathscr{S} provided there exists a sequence (t_n)_{n\geq 0} in \mathbb{R}_{\geq 0} such
355
    that \lim_{n\to\infty} t_n = \infty and \lim_{n\to\infty} C(u,t_n) = z. We denote \omega(u) the set of \omega-limit
356
    points of u. And for U \subseteq \mathbb{R}_{\geqslant 0} \mathscr{S}, we set \omega(U) = \bigcup_{u \in U} \omega(u). Note that, while
```

 $\omega(u)$ is the ω -limit set of the point u, $\omega(U)$ is a (possibly proper) subset of the ω -limit set of the set U. Evidently,

$$\Omega(P) \subseteq \omega(P) \subseteq P$$
.

It is possible to have $\Omega(P) = \omega(P)$. Sontag [15, Theorem 1] has proved that this holds when the network is weakly reversible and the number of complexes exceeds the rank by precisely one. Also, this is trivially the case if the class P contains a point which is a global attractor.

Proposition 3.9.

360

365

366

367

368

369

389

- We have $\Omega(P) \subseteq \Phi(P)$; the support of any equilibrium state in P is reach-closed.
- If all trajectories in P are bounded, then $\omega(P) \subseteq \Phi(P)$; the support of any ω -limit point of any point of P is reach-closed.

The assertions in Proposition 3.9 have already been established through 370 other means. The property that equilibrium states have reach-closed sup-371 port is an earlier result of Feinberg [5, Proposition 5.3.1]. The fact that the 372 ω -limit points of any $u \in P$ have reach-closed supports is proved by Angeli, 373 De Leenheer and Sontag [3, Proposition 5.4], and also by Anderson [1, Theo-374 rem 2.5] for $u \in P_{>0}$. The first of the two assertions in Lemma 2.8 of this 375 latter reference is the containment relationship $P_{\geq 0} \cap \Omega(P) \subseteq P_{\geq 0} \cap \Phi(P)$ 376 for weakly reversible deficiency-zero networks. 377

Proof. Let $z \in P$ and t > 0. By Proposition 3.7, we have $C(z,t) \in \Phi(P)$. If 378 $z \in \Omega(P)$, then C(z,t) = z, and so $z \in \Phi(P)$. The inclusion $\Omega(P) \subseteq \Phi(P)$ 379 is thus proved. For the inclusion $\omega(P) \subseteq \Phi(P)$, the key idea is that when 380 trajectories in P are bounded, the ω -limit set $\omega(u)$ of any $u \in P$ is backward-381 invariant (in addition to being forward-invariant unconditionally). The de-382 tails are as follows. Suppose that trajectories in P are bounded and let $u \in P$ and $z \in \omega(u)$. Let $t_0 > 0$. There exists a sequence $(t_n)_{n \ge 0}$ in $\mathbb{R}_{\ge 0}$ 384 such that $t_n \ge t_0$ for all $n \ge 0$, $\lim_{n \to \infty} t_n = \infty$, and $\lim_{n \to \infty} C(u, t_n) = z$. We have 385 in P the sequence $(C(u,t_n-t_0))_{n\geqslant 0}$. This sequence is bounded and P is a 386 closed set, so there exists a sequence $(n_k)_{k\geqslant 0}$ in $\mathbb{Z}_{\geqslant 0}$ such that $\lim_{k \to \infty} n_k = \infty$ 387 and $z^0 = \lim_{k \to \infty} C(u, t_{n_k} - t_0)$ exists in P. We then have 388

$$C(z^{0}, t_{0}) = \lim_{k \to \infty} C(C(u, t_{n_{k}} - t_{0}), t_{0}) = \lim_{k \to \infty} C(u, t_{n_{k}}) = z.$$

Then, by Proposition 3.7, Supp(z) is reach-closed.

The condition that all trajectories in P be bounded is of course satisfied if the class P is bounded. The condition is also satisfied if the network is complex-balanced and the class P is nondegenerate. Siegel and MacLean [14, Lemma 3.5] have derived this from the fact that the canonical Lyapunov function decreases along trajectories.

396

411

417

The remaining matter for this section is a proof of Vol'pert's Theorem 3.6.
We begin with a few preparatory steps. First, we note that if a trajectory
originates at a nonnegative state, then it remains nonnegative. This is a
well-known fact with several proofs in the literature, including the work of
Vol'pert. Second, we record the following elementary fact of calculus for
convenient subsequent reference.

Lemma 3.10. Let $I \subseteq \mathbb{R}$ be an interval and let $\alpha: I \to \mathbb{R}$ and $\beta: I \to \mathbb{R}$ be continuous functions. Consider the C^1 -function $A: I \times I \to \mathbb{R}$ given by $A(t_0,t) = \int_{t_0}^t \alpha(\tau)d\tau$. A function $x: I \to \mathbb{R}$ satisfies $\dot{x}(t) = \alpha(t) x(t) + \beta(t)$ if and only if $x(t) = e^{A(t_0,t)}x(t_0) + \int_{t_0}^t e^{A(\tau,t)}\beta(\tau)d\tau$.

The final step in preparation for the proof of Vol'pert's Theorem 3.6 is to note certain alternate expressions of the species formation function. For any species $X \in \mathcal{S}$ and any reaction $R \in \mathcal{R}$, let $\sigma(R, X) = \langle X, \operatorname{tgt}(R) - \operatorname{src}(R) \rangle$. Then the species formation function F of Equation (2.1) is given by

$$F_X(u) = \sum_{R \in \mathcal{R}, \underline{\operatorname{src}}(R) \cup \underline{\operatorname{tgt}}(R) \ni X} \sigma(R, X) k_R u^{\operatorname{src}(R)} . \tag{3.3}$$

Let \mathscr{Z} be a siphon. For any reaction $R \in \mathscr{R}$ such that $\mathscr{Z} \cap \left(\underline{\operatorname{src}}(R) \cup \underline{\operatorname{tgt}}(R)\right) \neq \varnothing$, we in fact have $\mathscr{Z} \cap \underline{\operatorname{src}}(R) \neq \varnothing$. Consider then a selected species $\nu(R) \in \mathscr{Z} \cap \underline{\operatorname{src}}(R)$. Then there is a (unique) monomial function μ_R on $\mathbb{R}\mathscr{S}$ such that $u^{\operatorname{src}(R)} = \mu_R(u) \, u_{\nu(R)}$. It follows that for $X \in \mathscr{Z}$, Equation (3.3) becomes

$$F_X(u) = \sum_{R \in \mathcal{R}, \underline{\operatorname{src}}(R) \cup \underline{\operatorname{tgt}}(R) \ni X} \sigma(R, X) k_R \mu_R(u) u_{\nu(R)} . \tag{3.4}$$

On another hand, consider for any species $X \in \mathcal{S}$ the polynomial functions

 g_X and h_X on $\mathbb{R}\mathscr{S}$ given by

$$g_X(u) u_X = \sum_{R \in \mathscr{R}, \sigma(R, X) < 0} |\sigma(R, X)| k_R u^{\operatorname{src}(R)};$$

$$g_X(u) u_X = \sum_{R \in \mathscr{R}, \sigma(R, X) < 0} |\sigma(R, X)| k_R u^{\operatorname{src}(R)};$$

$$h_X(u) = \sum_{R \in \mathscr{R}, \sigma(R, X) > 0} \sigma(R, X) k_R u^{\operatorname{src}(R)}.$$

They give rise to another relevant form of Equation (3.3): 423

$$F_X(u) = -g_X(u) u_X + h_X(u). (3.5)$$

We are now ready for the announced proof. 425

Proof (Proof of Vol'pert's Theorem 3.6). Recall from Proposition 3.3 that 426

 $\mathscr{Z} := \text{NonReach}(c(0))$ is a siphon. Therefore, thanks to Equation (3.4), we 427

may consider the system of differential equations 428

$$\dot{v}_X(t) = \sum_{R \in \mathcal{R}, \underline{\operatorname{src}}(R) \cup \operatorname{tgt}(R) \ni X} \sigma(R, X) \, k_R \, \mu_R(c(t)) \, v_{\nu(R)}(t) \qquad (3.6)$$

for $v = (v_X)_{X \in \mathscr{Z}} : \mathbb{R}_{\geq 0} \to \mathbb{R}\mathscr{Z}$. We impose the initial condition v(0) = 0.

Then the zero function is a solution. It results from Equation (3.4) that the

function $t \mapsto (c_X(t))_{X \in \mathscr{X}}$ is also a solution. Therefore c_X is identically zero 432

for all $X \in \mathcal{Z}$. 433

429

440

434 Now let X be any species and let $G_{X,c}(t_0,t) = \int_{t_0}^t g_X(c(\tau)) d\tau$. With Equa-

tion (3.5) and Lemma 3.10, we get 436

$$c_X(t) = e^{-G_{X,c}(0,t)}c_X(0) + \int_0^t e^{-G_{X,c}(\tau,t)}h_X(c(\tau)) d\tau.$$

We have $c(\tau) \ge 0$ for all $\tau \ge 0$, so $c_X(t) \ge e^{-G_{X,c}(0,t)} c_X(0)$ for all $t \ge 0$. 438

Therefore, if $X \in \text{Supp}(c(0))$, then $c_X(t) > 0$ for all $t \ge 0$. 439

Let $r \in \mathbb{Z}_{\geq 1}$ and assume for induction that if X has reachability index < r, 441

then $c_X(t) > 0$ for all t > 0. Suppose that X has reachability index r. 442

Then there exists a reaction $R \in \mathcal{R}$ such that $X \in \operatorname{tgt}(R)$ and all species

in $\operatorname{src}(R)$ have reachability index < r; in particular, $X \notin \operatorname{src}(R)$. Because 444

 $X \notin \underline{\mathrm{src}}(R)$ and $X \in \mathrm{tgt}(R)$, we have $\sigma(R,X) > 0$. Plus, as noted earlier, we 445

have $c(\tau) \ge 0$ for all $\tau \ge 0$. Therefore, $h_X(c(\tau)) \ge \sigma(R, X) k_R(c(\tau))^{\operatorname{src}(R)}$

for all $\tau \ge 0$. Because all species in $\underline{\operatorname{src}}(R)$ have reachability index < r, the

induction hypothesis implies that $(c(\tau))^{\operatorname{src}(R)} > 0$ for all $\tau > 0$. Therefore,

 $h_X(c(\tau)) > 0$ for all $\tau > 0$. As a result, $c_X(t) > 0$ for all t > 0.

Reachability Approach to Persistence 450

460

461

463

464

465

467

468

469

471

472

474

475

476

477

478

479

480

481

482

483

484

485

We now study persistence using the reachability work of Vol'pert and its 451 consequences discussed in Section 3. Some of the results we obtain have 452 equivalent formulations in various references which we indicate in each case. 453 For these, our contribution is to show how they derive from Vol'pert's Theo-454 rem. The main result in this section is Theorem 4.6. It provides a necessary and sufficient condition for vacuous persistence, which is essentially the ab-456 sence of boundary ω -limit points. A reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ is 457 fixed for this section. 458

Definition 4.1. The reaction network is persistent (resp. vacuously persis-459 tent) if we have $\omega(P_{>0}) \subseteq P_{>0}$ (resp. $\omega(P) \subseteq P_{>0}$) for every nondegenerate stoichiometric compatibility class P.

Persistence is studied in other areas of mathematics; see for example the discussion in Angeli, De Leenheer and Sontag [3, Section 1.2]. In a persistent reaction network, if all species are present at initial time, then no species approach extinction, either in discrete or continuous time. In a vacuously persistent reaction network, this asymptotic property holds even if not all 466 species are present at initial time, as long as the stoichiometric compatibility class, by being nondegenerate, allows for the presence of all species. Ordinary persistence can occur with 'opportunities for non-persistence', whereby we mean boundary points that are ω -limit points, but only for trajectories 470 confined to the boundary. The qualifier 'vacuous' is to indicate the absence of such opportunities. Vacuous persistence is relevant to biochemical experimental settings in which some species may not be initially present. 473

Persistence is not only important in and of itself, it also affects global asymptotic stability. For instance, if a reaction network is persistent and complexbalancing, then each nondegenerate class P contains a unique equilibrium state, which is complex-balanced and is an attractor of $P_{>0}$; see Siegel and MacLean [14, Theorem 3.2]. Extending this fact, we note that with vacuous persistence instead, the equilibrium state is an attractor of P. Efforts to understand the persistence of complex-balanced networks with global asymptotic stability as the motivation include Siegel and Chen [13], Siegel and MacLean [14], Anderson [1], and Anderson and Shiu [2]. The work of Angeli, De Leenheer and Sontag [3] is on persistence as an inherently important property and on approaches to study it through Petri nets. The earlier work of Feinberg [5, Sections 5 and 6] discusses persistence and many of the related ideas in a direct fashion. In particular, Remark 6.1.E in this

reference consolidates the topic and includes the conjecture that weakly re-488 versible networks are persistent. 489 490 It is easy to see that vacuous persistence is equivalent to persistence together 491 with the non-existence of trajectories entirely contained in the boundary of 492 nondegenerate stoichiometric compatibility classes. Condition (iii) in Pro-493 position 4.2 provides an even simpler characterization. 494 Proposition 4.2 (Sontag [16]). Suppose that stoichiometric compatibility 495 classes are bounded. Then the following are equivalent: 496 (i) The reaction network is vacuously persistent. 497 The reaction network is persistent and there are no trajectories on the 498 boundary of nondegenerate stoichiometric compatibility classes. 499 (iii) The reaction network is persistent and there are no equilibrium points 500 on the boundary of nondegenerate stoichiometric compatibility classes. 501 *Proof.* We already noted the equivalence of conditions (i) and (ii). We triv-502 ially have (ii) \Rightarrow (iii). We obtain (iii) \Rightarrow (ii) by contraposition with Proposition 503 3.8. 504 We now proceed through the steps leading to the main theorem of this 505 section. Let P be a stoichiometric compatibility class. 506 **Lemma 4.3.** The set $P_{\geqslant 0} \cap \Phi(P)$ of boundary points with reach-closed sup-507 port is forward-invariant and $\omega(P_{\geqslant 0} \cap \Phi(P)) \subseteq P_{\geqslant 0}$. 508 *Proof.* Let $u \in P_{\geq 0} \cap \Phi(P)$ and $t \geq 0$. The support of u is reach-closed, so $\operatorname{Supp}(C(u,t)) = \operatorname{Supp}(u)$ by Vol'pert's Theorem 3.6. Therefore, we have $C(u,t) \in P_{\geq 0} \cap \Phi(P)$. Hence, $P_{\geq 0} \cap \Phi(P)$ is forward-invariant. It then follows that $\omega(P_{>0} \cap \Phi(P)) \subseteq P_{>0}$ because the boundary $P_{>0}$ is a closed set. **Definition 4.4.** The set \mathscr{Z} is P-admissible if there exists $u \in P$ such that 513 $\operatorname{Supp}(u) = \mathscr{Z}$, i.e. if \mathscr{Z} is the support of a face of P. The set \mathscr{Z} is stoichio-514 metrically admissible if it is P-admissible for some nondegenerate stoichio-515 metric compatibility class P. 516

By Vol'pert's Theorem 3.6, if a set is P-admissible, then so is its reach-

closure. Shiu and Sturmfels [12] have introduced the notion of relevant siphons. Provided a slight extension of the definition of relevance, the relation with admissible sets is that a siphon is *P*-relevant if and only if its

(reach-closed) complement contains a P-admissible set.

517

```
Theorem 4.5. Suppose that all the trajectories in the stoichiometric com-
    patibility class P are bounded. Then the following conditions are equivalent:
523
      (i) \omega(P) \subseteq P_{>0}.
524
      (ii) \Phi(P) = P_{>0}.
```

- (iii) Only the entire set \mathcal{S} of species is both reach-closed and P-admissible. 526
- (iv) We have Reach(\mathscr{Z}) = \mathscr{S} for every P-admissible set $\mathscr{Z} \subseteq \mathscr{S}$. 527
- The second of the two assertions in Anderson [1, Lemma 2.8] is the implication $(\Omega(P) \subseteq P_{>0}) \Rightarrow$ (iii) for weakly reversible deficiency-zero networks. 529
- *Proof.* Because of the definition of $\Phi(P)$ in Equation (3.1) and the definition 530 of admissibility in Definition 4.4, condition (iii) is just another formulation 531 of condition (ii). 532
- Proof that (i) \Rightarrow (ii). Assume $\omega(P) \subseteq P_{>0}$. Then in particular
- $\omega(P_{\geqslant 0} \cap \Phi(P)) \subseteq P_{\geqslant 0}$. But by Lemma 4.3, $\omega(P_{\geqslant 0} \cap \Phi(P)) \subseteq P_{\geqslant 0}$. There-
- fore, $\omega(P_{>0} \cap \Phi(P)) = \emptyset$. Trajectories in P have ω -limit points because
- they are bounded. So necessarily, $P_{\geq 0} \cap \Phi(P) = \emptyset$, i.e. $\Phi(P) \subseteq P_{\geq 0}$. We 536
- noted in Equation (3.2) that $P_{>0} \subseteq \Phi(P)$. So $\Phi(P) = P_{>0}$. 537
- Proof that (iii) \Rightarrow (i). Assume that property (iii) holds. Let $u \in \omega(P)$. Then 538
- Supp(u) is P-admissible, and by Proposition 3.9, is also reach-closed. There-
- fore, Supp $(u) = \mathcal{S}$, i.e. $u \in P_{>0}$. 540
- Proof that (iii) \Rightarrow (iv). Assume (iii). Suppose that $\mathscr{Z} \subseteq \mathscr{S}$ is P-admissible.
- Then, as noted immediately after Definition 4.4, Reach(\mathscr{Z}) is P-admissible.
- Furthermore, Reach(\mathscr{Z}) is reach-closed by Proposition 3.5. Therefore, 543
- $\operatorname{Reach}(\mathscr{Z}) = \mathscr{S}.$

552

- Proof that (iv) \Rightarrow (iii). Assume (iv). Suppose that \mathscr{Z} is both reach-closed
- and P-admissible. We have Reach(\mathscr{Z}) = \mathscr{S} because \mathscr{Z} is P-admissible, and
- Reach(\mathscr{Z}) = \mathscr{Z} because \mathscr{Z} is reach-closed. So $\mathscr{Z} = \mathscr{S}$.
- We now obtain the final and main result of this section as an immediate 548 corollary of Theorem 4.5. 549
- **Theorem 4.6.** Suppose that all trajectories are bounded. Then the following are equivalent: 551
 - The reaction network is vacuously persistent.
- Only the entire set *S* of all species is both reach-closed and stoichio-553 metrically admissible. 554

We propose and develop a formal notion of species composition to account for the idea that species are composed of elementary units or building blocks. A reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ is fixed throughout this section.

Species Composition and Constructive Networks

Definition 5.1. A species composition map, or simply a composition of
$$\mathcal{N}$$
 is a map $\mathscr{E}: \mathscr{S} \to \mathbb{Z}_{\geqslant 0}^n \backslash \{0_n\}$, where n is a positive integer.

A composition map $\mathscr{E} = (\mathscr{E}_1, \dots, \mathscr{E}_n) : \mathscr{S} \to \mathbb{Z}_{\geq 0}^n \setminus \{0_n\}$ for the network \mathscr{N} is fixed for the rest of this section. The idea of a composition map will become more precise as we develop it, but the basic intuition is that the composition $\mathscr{E}(X)$ of a species X indicates how many instances of the species of reference are present in X. There could be species of reference that are not in the network \mathscr{N} .

Definition 5.2. Let $X \in \mathscr{S}$ be a species of \mathscr{N} .

- The species X is \mathscr{E} -elementary if $|\mathscr{E}(X)| = 1$, i.e. $\mathscr{E}(X) \in \{e_{n,1}, \dots, e_{n,n}\}$.
- The species X is \mathscr{E} -composite if $|\mathscr{E}(X)| \ge 2$, i.e. $\mathscr{E}(X) \in \mathbb{Z}_{\ge 0}^n \setminus \{0_n, e_{n,1}, \dots, e_{n,n}\}$.

Definition 5.3. Two species
$$X', X'' \in \mathscr{S}$$
 are \mathscr{E} -isomeric if $\mathscr{E}(X') = \mathscr{E}(X'')$.

 \mathcal{E} -isomerism gives rise to an equivalence relation on the set \mathcal{S} of species.

We denote \mathcal{S}/\mathcal{E} the set of \mathcal{E} -isomerism (equivalence) classes.

Let $\tilde{\mathscr{E}} = (\tilde{\mathscr{E}}_1, \dots, \tilde{\mathscr{E}}_n) : \mathbb{R}\mathscr{S} \to \mathbb{R}^n$ be the unique \mathbb{R} -linear extension of \mathscr{E} . The map $\tilde{\mathscr{E}}$ gives rise to a sensible notion of composition of complexes, which leads to a concept of conservation of composition.

579 Definition 5.4.

555

568

575

580

582

- A reaction $Q' \to Q''$ is \mathscr{E} -conservative if $\tilde{\mathscr{E}}(Q') = \tilde{\mathscr{E}}(Q'')$.
- The network $\mathcal N$ is $\operatorname{\mathscr E-conservative}$ if all reactions are $\operatorname{\mathscr E-conservative}$.

We record a few obvious results.

Proposition 5.5. (The network $\mathscr N$ is $\mathscr E$ -conservative) \Leftrightarrow $\left(\operatorname{Ker} \tilde{\mathscr E} \supseteq S\right)$. \square

Proposition 5.6. If the network \mathcal{N} is \mathcal{E} -conservative, then stoichiometric isomerism implies \mathcal{E} -isomerism; i.e. if two species are stoichiometrically isomeric, then they are \mathcal{E} -isomeric.

Lemma 5.7. For a nonzero nonsingleton complex $Q \in \mathcal{C}$, and for a species $X \in \operatorname{Supp}(Q)$, we have $\mathcal{E}(X) \nleq \tilde{\mathcal{E}}(Q)$.

Proposition 5.8. Suppose the network $\mathcal N$ is $\mathcal E$ -conservative. Then every bound species is $\mathcal E$ -composite.

The canonical example of composition is of course the atomic composition 592 of molecules. In this case, n could be the number of entries in the Periodic 593 Table of the Elements and positions in composition n-tuples could represent 594 atomic numbers. However, this example is cumbersome and impractical, 595 especially if the species under consideration are macromolecules. For the 596 network of Figure 2.1(a) for instance, we have an intuition that species 597 RAB is composed of species R, A and B, which are elementary within the 598 network, even though they may not be atoms. We formalize this observation 599 with the notion of core composition. 600

Definition 5.9. The composition \mathscr{E} is a core composition for \mathscr{N} provided

• $e_{n,1}, \ldots, e_{n,n} \in \mathscr{E}(\mathscr{S})$ and

•
$$\operatorname{Ker} \tilde{\mathscr{E}} = S$$
.

The first condition in Definition 5.9 says that all n elementary compositions do occur in the network \mathcal{N} . The second condition says that the network is \mathcal{E} -conservative in a minimal fashion. The following two theorems justify the terminology of core composition.

Theorem 5.10. Any core composition of \mathcal{N} is universal among all compositions with respect to which \mathcal{N} is conservative. For elaboration, suppose that $\mathcal{E}: \mathcal{S} \to \mathbb{Z}_{\geq 0}^n \setminus \{0_n\}$ is a core composition of \mathcal{N} , and let $\mathcal{F}: \mathcal{S} \to \mathbb{Z}_{\geq 0}^n \setminus \{0_N\}$ be a composition of \mathcal{N} such that \mathcal{N} is \mathcal{F} -conservative. Then there exists a unique \mathbb{Z} -linear map $\Phi: \mathbb{Z}^n \to \mathbb{Z}^N$ that makes the following diagram commute, and Φ maps $\mathbb{Z}_{\geq 0}^n$ into $\mathbb{Z}_{\geq 0}^N$.



614

602

```
Proof. Let \tilde{\mathscr{F}}: \mathbb{R}\mathscr{S} \to \mathbb{R}^N be the linear extension of \mathscr{F}. The map
      \tilde{\mathscr{E}}: \mathbb{R}\mathscr{S} \to \mathbb{R}^n is surjective and \operatorname{Ker} \tilde{\mathscr{F}} \supseteq S = \operatorname{Ker} \tilde{\mathscr{E}}. Therefore, there exists
      a unique \mathbb{R}-linear map \tilde{\Phi}: \mathbb{R}^n \to \mathbb{R}^N such that \tilde{\mathscr{F}} = \tilde{\Phi} \circ \tilde{\mathscr{E}}. Then, by restric-
      tion to \mathscr{S}, we have \tilde{\mathscr{F}} = \tilde{\Phi} \circ \mathscr{E}. As a result, \tilde{\Phi} maps e_{n,1}, \ldots, e_{n,n} into \mathbb{Z}_{\geq 0}^N.
      Therefore, \tilde{\Phi} is the extension of a \mathbb{Z}-linear map \Phi: \mathbb{Z}^n \to \mathbb{Z}^N which maps
      e_{n,1},\ldots,e_{n,n} into \mathbb{Z}_{\geq 0}^N. The map \Phi satisfies \mathscr{F}=\Phi\circ\mathscr{E}. The uniqueness of
      \tilde{\Phi} implies the uniqueness of \Phi.
      Theorem 5.11. If a reaction network has a core composition, then all core
622
      compositions are equivalent up to indexing permutations in composition tu-
623
      ples. For elaboration, suppose \mathscr{E}: \mathscr{S} \to \mathbb{Z}^n_{\geqslant 0} \setminus \{0_n\} and \mathscr{E}': \mathscr{S} \to \mathbb{Z}^{n'}_{\geqslant 0} \setminus \{0_{n'}\} are core compositions of the network \mathscr{N}. Then n = n' and the \mathbb{Z}-linear
      map \Phi such that \mathcal{E}' = \Phi \circ \mathcal{E} is an automorphism of \mathbb{Z}^n that permutes the
      canonical basis vectors e_{n,1}, \ldots, e_{n,n}
627
      Proof. Let \Phi: \mathbb{Z}^n \to \mathbb{Z}^{n'} (resp. \Phi': \mathbb{Z}^{n'} \to \mathbb{Z}^n) be the \mathbb{Z}-linear map such that
      \mathscr{E}' = \Phi \circ \mathscr{E} \text{ (resp. } \mathscr{E} = \Phi' \circ \mathscr{E}' \text{). Then we have } \mathscr{E} = \varphi \circ \mathscr{E} \text{ (resp. } \mathscr{E}' = \varphi' \circ \mathscr{E}' \text{)}
      both if \varphi = \Phi' \circ \Phi and \varphi = \operatorname{Id}_{\mathbb{Z}^n} (resp. \varphi' = \Phi \circ \Phi' and \varphi' = \operatorname{Id}_{\mathbb{Z}^{n'}}). There-
      fore \Phi' \circ \Phi = \operatorname{Id}_{\mathbb{Z}^n} and \Phi \circ \Phi' = \operatorname{Id}_{\mathbb{Z}^{n'}}. It follows that n = n' and \Phi is a \mathbb{Z}-
631
      linear automorphism of \mathbb{Z}^n with inverse \Phi^{-1} = \Phi'. Because \Phi maps \mathbb{Z}^n_{\geq 0} into
      itself, we have |\Phi(x)|\geqslant |x| for all x\in\mathbb{Z}_{\geqslant 0}^n. Likewise, we have |\Phi^{-1}(x)|\geqslant |x|
633
      for all x \in \mathbb{Z}_{\geq 0}^n, whence |x| \geq |\Phi(x)| for all x \in \mathbb{Z}_{\geq 0}^n. So |\Phi(x)| = |x| for all
634
      x \in \mathbb{Z}_{\geq 0}^n, and it follows that \Phi\left(\left\{e_{n,1},\ldots,e_{n,n}\right\}\right) = \left\{e_{n,1},\ldots,e_{n,n}\right\}.
      As a result of Theorem 5.11, if \mathscr{E} is a core composition of \mathscr{N}, then the no-
636
      tions of &-elementary, &-composite, and &-isomeric species are independent
637
      of the choice of \mathscr{E} among core compositions, and we simply use the termi-
638
      nology of elementary, composite, and isomeric species. Also, stoichiometric
      isomerism and \mathscr{E}-isomerism coincide and we simply call isomerism classes
640
      the equivalence classes with respect to the two relations.
641
642
      Results in this section will show that in the presence of a core composi-
643
      tion, one has explicit, fairly canonical information about the stoichiometric
644
      space and its orthogonal. Most of these properties do not require that the
645
      conservativeness of the network be minimal, whence the following definition.
      Definition 5.12. The composition \mathscr{E} is a near-core composition of \mathscr{N} if
            • e_{n,1}, \ldots, e_{n,n} \in \mathcal{E}(\mathcal{S}), i.e. all \mathcal{E}-elementary compositions occur, and
648
            • \operatorname{Ker} \tilde{\mathscr{E}} \supseteq S, i.e. \mathscr{N} is \mathscr{E}-conservative.
649
```

The composition \mathscr{E} is assumed to be a near-core composition of the network \mathscr{N} for the rest of this section. We set the following notations.

Notation 5.13.

- For $i \in [1..n]$, $\mathscr{X}_i := \mathscr{E}^{-1}(e_{n,i})$ is the \mathscr{E} -isomerism class of \mathscr{E} -elementary species with \mathscr{E} -composition $e_{n,i}$, and $p_i := |\mathscr{X}_i|$ is the number of these species.
- $I := \mathscr{E}(\mathscr{S}) \setminus \{e_{n,1}, \dots, e_{n,n}\}$ is the set of n-tuples (of length $\geqslant 2$) that occur as \mathscr{E} -composition of \mathscr{E} -composite species.
- For $\alpha \in I$, $\mathscr{Y}_{\alpha} := \mathscr{E}^{-1}(\alpha)$ is the \mathscr{E} -isomerism class of \mathscr{E} -composite species with \mathscr{E} -composition α , and $q_{\alpha} := |\mathscr{Y}_{\alpha}|$ is the number of these species.
- \mathscr{S}_{e} is the set of \mathscr{E} -elementary species.
 - \mathscr{S}_{c} is the set of \mathscr{E} -composite species.
- For $i \in [1..n]$, $\mathscr{S}_{c,i} := \{Y \in \mathscr{S}_c : \mathscr{E}_i(Y) \ge 1\}$ is the set of composite species whose \mathscr{E} -composition has a nonzero term of index i.
- $\mathscr{S}_{\mathrm{e}}^{1}$ is the set of \mathscr{E} -elementary species whose \mathscr{E} -isomerism classes are singletons.
- $p:=|\mathscr{S}_{\mathrm{e}}|=\sum_{i=1}^n p_i$ is the total number of \mathscr{E} -elementary species.
- $q:=|\mathscr{S}_{\mathsf{c}}|=\sum_{\alpha\in I}q_{\alpha}$ is the total number of \mathscr{E} -composite species.
- $r := |\mathcal{S}| = p + q$ is the total number of species.
- n already denotes the number of \mathcal{E} -isomerism classes of elementary species.
- m:=|I| is the number of $\mathscr E$ -isomerism classes of composite species. \square
- 673 By the Rank-Nullity Theorem, we have:

Lemma 5.14.

nullity
$$\left(\tilde{\mathscr{E}}\right) = \dim \operatorname{Ker} \tilde{\mathscr{E}} = r - n = p + q - n = q + \sum_{i=1}^{n} (p_i - 1)$$
.

In particular, if (and only if) there is no $\mathscr E$ -isomerism among the $\mathscr E$ -elementary species (i.e. $\mathscr S_{\mathrm{e}}^1=\mathscr S_{\mathrm{e}}$), then the nullity of $\tilde{\mathscr E}$ equals the number of $\mathscr E$ -

 $composite\ species.$

If $\mathscr E$ is a core composition, i.e. if $\operatorname{Ker}\tilde{\mathscr E}=S$, then Lemma 5.14 provides the rank of the network. This can be helpful in calculating the deficiency, an integer attribute of a reaction network of importance in Chemical Reaction Theory. See for instance Feinberg [5] for the definition and some implications of the deficiency. The rank of a network is the one ingredient that is usually the least readily available. The other ingredients, the number of complexes and the number of linkages classes, are usually obtained by observation. Of course, for this remark to be pertinent, we must have convenient ways to find core compositions. Section 6 will address this matter.

687

689

691

692 693

697

We define the linear map $\rho: \mathbb{R}\mathscr{S} \to \mathbb{R}\mathscr{S}$ by

$$\rho(Z) = Z - \sum_{i=1}^{n} \frac{\mathscr{E}_{i}(Z)}{p_{i}} \operatorname{sum}(\mathscr{X}_{i}) \quad \text{for } Z \in \mathscr{S} . \tag{5.1}$$

690 In particular.

$$\rho(X) = X - \frac{1}{p_i} \operatorname{sum}(\mathscr{X}_i) \quad \text{if } X \in \mathscr{X}_i , \text{ and}$$
 (5.2)

$$\rho(Y) = Y - \sum_{i=1}^{n} \frac{\alpha_i}{p_i} \operatorname{sum}(\mathscr{X}_i) \quad \text{if } Y \in \mathscr{Y}_{\alpha}.$$
 (5.3)

Theorem 5.15. For each $i \in [1..n]$, let \mathscr{B}_i be one of the p_i sets of $(p_i - 1)$ elements obtained by excising one element from the set $\{\rho(X) : X \in \mathscr{X}_i\}$.

Then let

$$\mathscr{B} \ = \ \left\{ \rho(Y) : Y \in \mathscr{S}_{\mathbf{c}} \right\} \sqcup \bigsqcup_{i=1}^n \mathscr{B}_i \ = \ \left\{ \rho(Y) : Y \in \mathscr{S}_{\mathbf{c}} \right\} \sqcup \bigsqcup_{\substack{1 \leqslant i \leqslant n \\ p_i > 1}} \mathscr{B}_i \, .$$

The set ${\mathscr B}$ is a basis of ${
m Ker} \hat{{\mathscr E}}$.

699 Proof.

We see from Equations (5.2) and (5.3) that the vectors $\rho(Z)$ for $Z \in \mathscr{S} \backslash \mathscr{S}_{\mathrm{e}}^{1}$ are pairwise distinct. So the disjoint unions in the expression of \mathscr{B} are justified and the cardinality of \mathscr{B} is equal to the dimension of $\mathrm{Ker}\tilde{\mathscr{E}}$ as provided

₇₀₃ by Lemma 5.14.

From Equation (5.1), we get that $\tilde{\mathscr{E}}(\rho(Z)) = 0_n$ for all $Z \in \mathscr{S}$. Hence, $\mathscr{B} \subset \operatorname{Ker}\tilde{\mathscr{E}}$.

One can verify that the set $\{\rho(Y):Y\in\mathscr{S}_{\mathtt{c}}\}$ is linearly independent, and that

so is the set \mathscr{B}_i for each $i \in [1..n]$ with $p_i > 1$. Furthermore, the sets \mathscr{B}_i are pairwise orthogonal because $\mathscr{B}_i \subset \mathbb{R}\mathscr{X}_i$. So the set $\bigsqcup_{i=1}^n \mathscr{B}_i$ is linearly independent. Now, intersecting the subspaces spanned by $\{\rho(Y): Y \in \mathscr{S}_c\}$ and by $\bigsqcup_{i=1}^n \mathscr{B}_i$ yields the zero space. So the set \mathscr{B} is linearly independent. \square

Let the linear map $\tau: \mathbb{R}^n \to \mathbb{R}\mathscr{S}$ be defined by $\tau(e_{n,i}) = T_i$ for $i \in [1..n]$, where

$$T_i := \operatorname{sum}(\mathscr{X}_i) + \sum_{\alpha \in I} \alpha_i \operatorname{sum}(\mathscr{Y}_\alpha) = \operatorname{sum}(\mathscr{X}_i) + \sum_{Y \in \mathscr{S}_c} \mathscr{E}_i(Y) Y . \tag{5.4}$$

Theorem 5.16. We have $\left(\operatorname{Ker}\tilde{\mathscr{E}}\right)^{\perp} = \operatorname{Im}\tau$ and the set $\mathscr{B}' = \left\{T_1, \dots, T_n\right\}$

is a basis of $\left(\operatorname{Ker} \tilde{\mathscr{E}}\right)^{\perp}$. In particular, \mathscr{B}' is a linearly independent subset of the orthogonal S^{\perp} of the stoichiometric space S.

Proof. We obtain the adjunction property

718

$$\langle \tau(x), Q \rangle = \langle x, \tilde{\mathscr{E}}(Q) \rangle, \ \forall x \in \mathbb{R}^n, \ \forall Q \in \mathbb{R}\mathscr{S}$$
 (5.5)

by verifying that each side of the equality equals $\mathscr{E}_i(Q)$ when $x \in \{e_{n,1}, \dots, e_{n,n}\}$

and $Q \in \mathscr{S}_{e}$ or $Q \in \mathscr{S}_{c}$. As a result, we have $(\operatorname{Im} \tau)^{\perp} = \operatorname{Ker} \tilde{\mathscr{E}}$. Hence,

$$(\operatorname{Ker}\tilde{\mathscr{E}})^{\perp} = \operatorname{Im}\tau$$
, and the set $\{T_1, \ldots, T_n\}$ spans $(\operatorname{Ker}\tilde{\mathscr{E}})^{\perp}$. From Lemma

5.14,
$$\left(\operatorname{Ker}\tilde{\mathscr{E}}\right)^{\perp}$$
 has dimension n , so the set $\{T_1,\ldots,T_n\}$ is a basis of $\left(\operatorname{Ker}\tilde{\mathscr{E}}\right)^{\perp}$.

We combine in Theorem 5.17 what Theorems 5.15 and 5.16 say when $\mathscr E$ is a core composition.

Theorem 5.17. Suppose that $\mathscr E$ is a core composition of $\mathscr N$. Then:

- The set \mathscr{B} from Theorem 5.15 is a basis of S.
- The set \mathscr{B}' from Theorem 5.16 is a basis of S^{\perp} that lies in $\mathbb{R}_{\geq 0}\mathscr{S}$. \square

The basis \mathscr{B}' of S^{\perp} provides a canonical, comprehensive and non-redundant description of the conservativeness of the network. This result and its proof are rigorous statement and justification for the common practice of cataloging conservation laws by visual inspection of reaction networks. Section 6 will provide means of finding core compositions, thereby turning Theorem 5.17 into a useful tool for applications.

Definition 5.18. A reaction network is *constructive* if it admits a core composition. 735 This terminology is from Shinar, Alon and Feinberg [11, Definition 8.1]. 736 Theorem 5.17 shows that the two usages are consistent. The notions in this 737 prior work that correspond to our elementary and composite species are 738 respectively the elements and the compounds. We note however that if an 739 element is one of many isomers, then the isomers other than the element are 740 compounds. 741 **Definition 5.19.** Consider a reaction network. 742 • A species Y is explicitly constructible (resp. explicitly destructible) if 743 there are isomerization reactions $Y_0 \to \cdots \to Y_\ell$ (resp. $Y_\ell \to \cdots \to Y_0$), 744 where $\ell \in \mathbb{Z}_{\geq 0}$, such that Y_0 is the target of a binding reaction (resp. 745 the source of a dissociation reaction) and $Y_{\ell} = Y$. 746 • A species X is explicitly constructive (resp. explicitly destructive) 747 if there is a binding reaction $Q \to Y$ (resp. a dissociation reaction 748 $Y \to Q$) such that $X \in \text{Supp}(Q)$. 749 • The reaction network is explicitly constructive provided 750 The network is constructive; 751 - Each composite species is explicitly constructible or explicitly 752 destructible or both; and 753 Each elementary species is explicitly constructive or explicitly 754 destructive or both. 755 • The reaction network is explicitly-reversibly constructive provided 756 The network is constructive; 757 - Each composite species is both explicitly constructible and ex-758 plicitly destructible; and 759 - Each elementary species is both explicitly constructive and ex-760 plicitly destructive. 761 The pre-complete networks of reversible binding reactions we introduced in 762 Gnacadja [6] are explicitly-reversibly constructive. More generally, if a reac-

tion network consisting of binding and dissociation reactions is constructive and weakly reversible, then it is explicitly-reversibly constructive. The futile enzymatic network of Figure 2.1(b) is an example of an explicitly-reversibly constructive network that is not weakly reversible. More generally, binary enzymatic networks in which each enzyme both is and has a reversing enzyme (see Section 8) are explicitly-reversibly constructive networks that are usually not weakly reversible.

71 6 Finding Core Compositions

Let $\mathscr{N}=(\mathscr{S},\mathscr{C},\mathscr{R})$ be a reaction network and let $\mathscr{E}:\mathscr{S}\to\mathbb{Z}_{\geqslant 0}^n\backslash\{0_n\}$ be a composition of \mathscr{N} . We devote this section to ways to prove that \mathscr{E} is a core composition of \mathscr{N} when it is known that \mathscr{E} is a near-core composition. We adopted this approach because the common practice of cataloging conservation laws by visual inspection produces near-core compositions. The difficulty lies in the minimality aspect of a core composition, i.e. the fact that $\ker \mathscr{E} \subseteq S$. Because of Theorem 5.15, this containment relationship is equivalent to the property that $\rho(Z) \in S$ for all $Z \in \mathscr{S}$. But proving this from the expressions of Equations (5.1), (5.2) and (5.3) may not be obvious. The following result provides other expressions for these vectors.

Lemma 6.1. Suppose that $\mathscr E$ is a near-core composition of $\mathscr N$ and refer to Notation 5.13.

• For $i \in [1..n]$ and $X \in \mathcal{X}_i$, we have

$$\rho(X) = \frac{1}{p_i} \sum_{W \in \mathscr{X}_i} (X - W) . \tag{6.1}$$

For $\alpha \in I$ and $Y \in \mathscr{Y}_{\alpha}$, we have

784

$$\rho(Y) = \frac{1}{p_1 \cdots p_n} \sum_{(W_1, \dots, W_n) \in \mathcal{X}_1 \times \dots \times \mathcal{X}_n} \left(Y - \sum_{i=1}^n \alpha_i W_i \right) . \tag{6.2}$$

Proof. Equation (6.1) is an obvious reformulation of Equation (5.2). We

prove Equation (6.2). We have:

$$\sum_{(W_{1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{n}}\left(\sum_{i=1}^{n}\alpha_{i}W_{i}\right)$$

$$=\sum_{i=1}^{n}\left(\sum_{(W_{1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{n}}\alpha_{i}W_{i}\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{(W_{1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{n}}W_{i}\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{(W_{1},\dots,W_{i-1},W_{i+1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{i-1}\times\mathcal{X}_{i+1}\times\dots\times\mathcal{X}_{n}}\left(\sum_{W_{i}\in\mathcal{X}_{i}}W_{i}\right)\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{(W_{1},\dots,W_{i-1},W_{i+1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{i-1}\times\mathcal{X}_{i+1}\times\dots\times\mathcal{X}_{n}}\left(\sum_{W_{i}\in\mathcal{X}_{i}}W_{i}\right)\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{(W_{1},\dots,W_{i-1},W_{i+1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{i-1}\times\mathcal{X}_{i+1}\times\dots\times\mathcal{X}_{n}}\left(\sum_{W_{i}\in\mathcal{X}_{i}}W_{i}\right)\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{(W_{1},\dots,W_{i-1},W_{i+1},\dots,W_{n})\in\mathcal{X}_{1}\times\dots\times\mathcal{X}_{i-1}\times\mathcal{X}_{i+1}\times\dots\times\mathcal{X}_{n}}\left(\mathcal{X}_{i}\right)\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{W_{1},\dots,W_{i-1},W_{i+1},\dots,W_{n}}\right)$$

$$=\sum_{i=1}^{n}\alpha_{i}\left(\sum_{W_{1},\dots,W_$$

799 It follows that:

$$p_{1}\cdots p_{n} \rho(Y) = p_{1}\cdots p_{n} Y - \sum_{(W_{1},\dots,W_{n})\in\mathscr{X}_{1}\times\dots\times\mathscr{X}_{n}} \left(\sum_{i=1}^{n} \alpha_{i} W_{i}\right)$$

$$= \sum_{(W_{1},\dots,W_{n})\in\mathscr{X}_{1}\times\dots\times\mathscr{X}_{n}} \left(Y - \sum_{i=1}^{n} \alpha_{i} W_{i}\right). \quad \Box$$

Theorem 6.2. Refer to Notation 5.13 and suppose that:

- 803 (1) \mathscr{E} is a near-core composition of \mathscr{N} ;
- For every $i \in [1..n]$, all (\mathscr{E} -elementary) species of composition $e_{n,i}$ are stoichiometrically isomeric, i.e. $(X, W \in \mathscr{X}_i) \Rightarrow (X W \in S)$; and
- 806 (3) For every $\alpha \in I$ and $Y \in \mathscr{Y}_{\alpha}$, there exist $W_1 \in \mathscr{X}_1, \dots, W_n \in \mathscr{X}_n$ such
 807 that $Y \sum_{i=1}^n \alpha_i W_i \in S$.

- Then \mathscr{E} is a core composition of \mathscr{N} .
- *Proof.* We just need to show that $\rho(Z) \in S$ for all $Z \in \mathcal{S}$. 809
- Condition (2) of the theorem along with Equation (6.1) of Lemma 6.1 imply
- that $\rho(X) \in S$ if $X \in \mathcal{X}_i$ for some $i \in [1..n]$. 811
- Let $\alpha \in I$ and $Y \in \mathscr{Y}_{\alpha}$. With Condition (3), we have $W_1^0 \in \mathscr{X}_1, \dots, W_n^0 \in \mathscr{X}_n$
- such that $Y \sum_{i=1}^{n} \alpha_i W_i^0 \in S$. Let $W_1 \in \mathcal{X}_1, \dots, W_n \in \mathcal{X}_n$. For every $i \in [1..n]$,
- both W_i^0 and W_i are in \mathcal{X}_i , and so $W_i^0 W_i \in S$ by Condition (2). Hence,

$$Y - \sum_{i=1}^{n} \alpha_{i} W_{i} = Y - \sum_{i=1}^{n} \alpha_{i} W_{i}^{0} + \sum_{i=1}^{n} \alpha_{i} (W_{i}^{0} - W_{i}) \in S.$$

- Then, Equation (6.2) of Lemma 6.1 implies that $\rho(Y) \in S$. 816
- Theorem 6.2 is directly applicable if each composite species is explicitly con-817
- structible or explicitly destructible from a non-singleton complex in which
- all species are elementary. This is the case for instance for the network of 819
- Figure 2.1(b). When this is not the case, as in the network of Figure 2.1(a) 820
- for instance, one can ascertain Condition (3) of Theorem 6.2 by induction, 821
- or one can use the following theorem. 822

815

- **Theorem 6.3.** Refer to Notation 5.13 and suppose that:
- (1) \mathscr{E} is a near-core composition of \mathscr{N} ; 824
- (2) *E-isomerism implies stoichiometric isomerism; and* 825
- (3) Every &-composite species is stoichiometrically isomeric to a bound 826 species. 827
- Then \mathscr{E} is a core composition of \mathscr{N} . 828
- The proof of Theorem 6.3 will use the following lemma and will come after 829
- the proof of the latter. For $\alpha \in I$, let $I_{\alpha} = \{ \beta \in I : \beta \leq \alpha \text{ and } \beta \neq \alpha \}$. 830
- **Lemma 6.4.** Assume the hypotheses of Theorem 6.3 and refer to Notation 831
- 5.13. Let $Y \in \mathcal{S}_c$ and $\alpha = \mathcal{E}(Y)$. There exist $\sigma_i \in \mathbb{Z}_{\geq 0}$ for $i \in [1..n]$ and
- $\sigma_{\beta} \in \mathbb{Z}_{\geq 0}$ for $\beta \in I_{\alpha}$ such that, for all $i \in [1..n]$ and $X_i \in \mathscr{X}_i$, and all $\beta \in I_{\alpha}$
- and $Y_{\beta} \in \mathscr{Y}_{\beta}$, we have

$$Y - \left(\sum_{i=1}^{n} \sigma_i X_i + \sum_{\beta \in I_{\alpha}} \sigma_{\beta} Y_{\beta}\right) \in S.$$

We have the conservation relation $\alpha = (\sigma_1, \ldots, \sigma_n) + \sum_{\beta \in I_{\alpha}} \sigma_{\beta} \beta$.

Proof. Condition (3) of Theorem 6.3 implies the existence of a complex $Q = \sum_{Z \in \mathscr{Q}} Q_Z Z \in \mathscr{C}$ of length $|Q| \ge 2$ such that $Y - Q \in S$. For each $i \in [1..n]$,

let $\sigma_i = \sum_{Z \in \mathscr{X}_i} Q_Z$ and $X_i \in \mathscr{X}_i$. For each $\beta \in I$, let $\sigma_\beta = \sum_{Z \in \mathscr{Y}_\beta} Q_Z$ and $Y_\beta \in \mathscr{Y}_\beta$.

One can verify that

846

858

$$-Q = -\left(\sum_{i=1}^{n} \sigma_{i} X_{i} + \sum_{\beta \in I} \sigma_{\beta} Y_{\beta}\right)$$

$$+ \sum_{i=1}^{n} \sum_{Z \in \mathcal{X}_{i}} Q_{Z} (X_{i} - Z) + \sum_{\beta \in I} \sum_{Z \in \mathcal{Y}_{\beta}} Q_{Z} (Y_{\beta} - Z).$$

We know that $Y - Q \in S$, and with Condition (2) of Theorem 6.3, we get that $X_i - Z \in S$ for $i \in [1..n]$ and $Z \in \mathcal{X}_i$, and $Y_\beta - Z \in S$ for $\beta \in I$ and $Z \in \mathscr{Y}_{\beta}$. This leads to

$$Y - \left(\sum_{i=1}^n \sigma_i X_i + \sum_{\beta \in I} \sigma_\beta Y_\beta\right) \in S.$$

And because $S \subseteq \operatorname{Ker} \tilde{\mathscr{E}}$, it follows that $\alpha = (\sigma_1, \dots, \sigma_n) + \sum_{\alpha, \beta} \sigma_{\beta} \beta$.

We show that $\sigma_{\beta} = 0$ for $\beta \in I \setminus I_{\alpha}$. Let $\beta \in I$. We have $\sigma_{\beta} \beta \leq \alpha$, so if $\sigma_{\beta} \geq 1$,

then $\beta \leq \alpha$. By contraposition, if $\beta \notin I_{\alpha}$ and $\beta \neq \alpha$, then $\sigma_{\beta} = 0$. It remains

to show that $\sigma_{\alpha} = 0$. We in particular have $\sigma_{\alpha} \alpha \leq \alpha$, so $\sigma_{\alpha} \leq 1$. Suppose

 $\sigma_{\alpha} = 1$. Then we successively have $0_n = (\sigma_1, \dots, \sigma_n) + \sum_{\beta \in I \setminus \{\alpha\}} \sigma_{\beta} \beta; \sigma_i = 0$

for
$$i \in [1..n]$$
 and $\sigma_{\beta} = 0$ for $\beta \in I \setminus \{\alpha\}$; and $|Q| = \sum_{Z \in \mathscr{S}} Q_Z = \sum_{i=1}^n \sigma_i + \sum_{\beta \in I} \sigma_{\beta} = \sigma_{\alpha} = 1$. But $|Q| \geqslant 2$. So $\sigma_{\alpha} = 0$. \square

Proof (Theorem 6.3). Refer to Notation 5.13. Just as for Theorem 6.2, we

only need to prove that $\rho(Z) \in S$ for all $Z \in \mathcal{S}$. Condition (2) of Theorem

6.3 along with Equation (6.1) of Lemma 6.1 imply that $\rho(X) \in S$ if $X \in \mathcal{X}_i$

for some $i \in [1..n]$. For a species Y with $\mathscr{E}(Y) = \alpha \in I$, we show that

$$\forall X_1 \in \mathcal{X}_1, \dots, \forall X_n \in \mathcal{X}_n, Y - \sum_{i=1}^n \alpha_i X_i \in S.$$
 (6.3)

This together with Equation (6.2) of Lemma 6.1 will imply that $\rho(Y) \in S$.

We proceed by induction on the length $|\alpha|$ of α to prove Property (6.3).

If
$$|\alpha| = 2$$
, then $I_{\alpha} = \emptyset$ and Property (6.3) holds by Lemma 6.4.

Let $\ell \geqslant 3$ and assume for induction that Property (6.3) holds if $|\alpha| < \ell$.

Suppose $|\alpha| = \ell$ and let $Y \in \mathscr{Y}_{\alpha}$. Let σ_i for $i \in [1..n]$ and σ_{β} for $\beta \in I_{\alpha}$ be as

in Lemma 6.4. Then let $X_i \in \mathcal{X}_i$ for $i \in [1..n]$ and $Y_\beta \in \mathcal{Y}_\beta$ for $\beta \in I_\alpha$. For

each $\beta \in I_{\alpha}$, we have $|\beta| < \ell$, and so by the induction hypothesis, we have

866
$$Y_{\beta} - \sum_{i=1}^{n} \beta_i X_i \in S$$
. Then:

$$S \ni Y - \sum_{i=1}^{n} \sigma_{i} X_{i} - \sum_{\beta \in I_{\alpha}} \sigma_{\beta} Y_{\beta}$$

$$= Y - \sum_{i=1}^{n} \sigma_{i} X_{i} - \sum_{i=1}^{n} \sum_{\beta \in I_{\alpha}} \sigma_{\beta} \beta_{i} X_{i} + \sum_{\beta \in I_{\alpha}} \sum_{i=1}^{n} \sigma_{\beta} \beta_{i} X_{i} - \sum_{\beta \in I_{\alpha}} \sigma_{\beta} Y_{\beta}$$

$$= Y - \sum_{i=1}^{n} \left(\sigma_{i} + \sum_{\beta \in I_{\alpha}} \sigma_{\beta} \beta_{i} \right) X_{i} - \sum_{\beta \in I_{\alpha}} \sigma_{\beta} \left(Y_{\beta} - \sum_{i=1}^{n} \beta_{i} X_{i} \right)$$

$$= Y - \sum_{i=1}^{n} \alpha_{i} X_{i} - \sum_{\beta \in I_{\alpha}} \sigma_{\beta} \left(Y_{\beta} - \sum_{i=1}^{n} \beta_{i} X_{i} \right).$$

It follows that
$$Y - \sum_{i=1}^{n} \alpha_i X_i \in S$$
. Property (6.3) is thus proved.

² 7 Stoichiometry and Persistence in Constructive Networks

In this section, $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ is a constructive reaction network,

 $\mathscr{E}:\mathscr{S}\to\mathbb{Z}^n_{\geq 0}\setminus\{0_n\}$ is a core composition of \mathscr{N} , and Notation 5.13 is in ef-

fect. We will describe the stoichiometric compatibility classes and discuss

876 reachability and persistence.

For $b \in \mathbb{R}^n$, let

$$P(b) := \tilde{\mathscr{E}}^{-1}(b) \cap (\mathbb{R}_{\geqslant 0}\mathscr{S}). \tag{7.1}$$

More explicitly, P(b) consists of the points $c = (c_Z)_{Z \in \mathscr{S}} \in \mathbb{R} \mathscr{S}$ that satisfy:

 $\begin{cases}
\forall Z \in \mathcal{S}, c_Z \geqslant 0 \\
\forall i \in [1..n], \sum_{X \in \mathcal{X}_i} c_X + \sum_{\alpha \in I} \alpha_i \sum_{Y \in \mathcal{Y}_{\alpha}} c_Y = b_i.
\end{cases}$ (7.2)

Proposition 7.1. The correspondence $b \mapsto P(b)$ in which b ranges over $\mathbb{R}^n_{\geq 0}$ establishes a bijective parameterization of the stoichiometric compatibility classes of the network \mathscr{N} .

Proof. The stoichiometric compatibility classes are the nonempty traces on $\mathbb{R}_{\geq 0}\mathscr{S}$ of the affine subspaces of $\mathbb{R}\mathscr{S}$ parallel to S. From Definition 5.9, we get that the map $\tilde{\mathscr{E}}: \mathbb{R}\mathscr{S} \to \mathbb{R}^n$ is surjective with kernel S. As a result, the affine spaces parallel to S are $\tilde{\mathscr{E}}^{-1}(b), b \in \mathbb{R}^n$. One can verify that $P(b) \neq \varnothing$ if and only if $b \in \mathbb{R}^n_{\geq 0}$, and that if $b, b' \in \mathbb{R}^n_{\geq 0}$ and P(b) = P(b'), then b = b'.

Let $b \in \mathbb{R}^n_{\geq 0}$. We consider the interior $P_{>0}(b)$ and the boundary $P_{\geq 0}(b)$ of P(b), and also the subsets $P_{\rm e}(b)$ and $P_{\rm e}^1(b)$ of P(b) consisting of the points $c = (c_Z)_{Z \in \mathscr{S}} \in P(b)$ that satisfy the following properties.

$$P_{e}(b) : \begin{cases} \forall i \in [1..n], \sum_{X \in \mathcal{X}_{i}} c_{X} = b_{i} \\ \forall Y \in \mathcal{S}_{c}, c_{Y} = 0. \end{cases}$$

$$P_{\mathrm{e}}^{1}(b): \quad \exists \, X_{1} \in \mathscr{X}_{1}, \ldots, \exists \, X_{n} \in \mathscr{X}_{n}: \begin{cases} (c_{X_{1}}, \ldots, c_{X_{n}}) = b \\ \forall \, Z \in \mathscr{S} \backslash \{X_{1}, \ldots, X_{n}\}, c_{Z} = 0 \end{cases}.$$

One readily sees that $P_{\mathrm{e}}^1(b) \subseteq P_{\mathrm{e}}(b) = P(b) \cap \mathbb{R}\mathscr{S}_{\mathrm{e}} \subseteq P_{\geqslant 0}(b)$, and that

8
$$P_{\mathrm{e}}^{1}(b)$$
 is a finite set of cardinality $\left|P_{\mathrm{e}}^{1}(b)\right| = \prod_{i=1}^{n} p_{i} = \prod_{1 \leq i \leq n} p_{i}$. If there is

no isomerism among the elementary species, i.e. if $\mathscr{S}_{\mathrm{e}}^{1} = \mathscr{S}_{\mathrm{e}}$, then $P_{\mathrm{e}}^{1}(b) = P_{\mathrm{e}}(b) = P(b) \cap \mathbb{R}\mathscr{S}_{\mathrm{e}} = \{b\}.$

The interpretation of the set P(b) is that it consists of all concentration vectors such that for each $i \in [1..n]$, b_i is the total concentration of all the occurrences of the elementary composition $e_{n,i}$. The subset $P_e(b)$ consists of those concentration vectors for which only elementary species are present. Further restricting by allowing only one elementary species in each isomerism class yields $P_e^1(b)$. With reference to the discussion on polyhedral geometry topics in Section 2, we note that the stoichiometric compatibility class P(b) is a compact convex polytope. The set $P_e(b)$ is a face of P(b). The points

901

902

903

904

905

906

907

```
in P_e^1(b) are the vertices of P_e(b), or equivalently the vertices of P(b) lying
     in the elementary species subspace \mathbb{R}\mathscr{S}_{e}.
911
912
     The equations (7.2) that characterize the class P(b) give rise to an obvious
913
     necessary condition for P(b)-admissibility (Definition 4.4).
914
     Proposition 7.2. Suppose that a subset \mathscr{Z} \subseteq \mathscr{S} is P(b)-admissible. Then
915
     for every i \in [1..n] such that b_i > 0, we have \mathscr{Z} \cap (\mathscr{X}_i \sqcup \mathscr{S}_{c,i}) \neq \emptyset, i.e. the
916
     elementary composition e_{n,i} occurs in \mathcal{Z}, either explicitly from an elemen-
917
     tary species, or implicitly from a composite species, or both. Also, for every
918
     i \in [1..n] such that b_i = 0, we have \mathscr{Z} \cap (\mathscr{X}_i \sqcup \mathscr{S}_{c,i}) = \varnothing.
                                                                                                         919
     Next we have a series of properties of reach-closed sets and siphons which
     lead to the important results of Theorem 7.7. We begin with a rather obvious
921
     one.
922
     Lemma 7.3. Suppose that all composite species are explicitly destructible.
923
     Consider a reach-closed set \mathscr{Z} \subseteq \mathscr{S} and let i \in [1..n]. If \mathscr{Z} \cap \mathscr{S}_{c,i} \neq \emptyset,
924
     then \mathscr{Z} \cap \mathscr{X}_i \neq \emptyset.
     Lemma 7.4. Consider a siphon \mathscr{Z} \subseteq \mathscr{S}.
926
        (i) Suppose that a species Y \in \mathcal{Z} is explicitly constructible. Then there
927
             exists a species Z \in \mathscr{Z} such that \mathscr{E}(Z) \stackrel{\leq}{\searrow} \mathscr{E}(Y).
928
       (ii) Suppose that a species X \in \mathcal{Z} is explicitly destructive.
                                                                                            Then there
929
             exists a species Z \in \mathscr{Z} such that \mathscr{E}(Z) \stackrel{>}{\underset{\sim}{\longrightarrow}} \mathscr{E}(X).
930
     Proof.
931
     We prove statement (i). Let Y \in \mathcal{S} be explicitly constructible. Then let Q
     be a complex and Y_0, \ldots, Y_\ell be species such that we have the binding re-
     action Q \to Y_0 and the isomerization reactions Y_0 \to \cdots \to Y_\ell, and Y_\ell = Y.
934
     By the conservation of composition, we have \tilde{\mathscr{E}}(Q)=\mathscr{E}(Y). Then, because
935
     |Q| \ge 2, we have \mathscr{E}(Z) \stackrel{\leq}{\underset{}{\smile}} \mathscr{E}(Y) for all Z \in \operatorname{Supp}(Q) by Lemma 5.7. Now
936
     suppose that Y \in \mathcal{Z}. Because \mathcal{Z} is a siphon we obtain Y_0 \in \mathcal{Z} by induc-
937
     tion, and therefore Z \in \mathcal{Z} for some Z \in \operatorname{Supp}(Q).
938
     We prove statement (ii). Let X \in \mathcal{S} be explicitly destructive. Then let
     Z \to Q be a dissociation reaction such that X \in \operatorname{Supp}(Q). By the conser-
     vation of composition, we have \mathscr{E}(Z) = \tilde{\mathscr{E}}(Q). Then, because |Q| \ge 2 and
     X \in \operatorname{Supp}(Q), we have \mathscr{E}(Z) \geq \mathscr{E}(X) by Lemma 5.7. Now suppose that
     X \in \mathcal{Z}. Because \mathcal{Z} is a siphon, we have Z \in \mathcal{Z}.
```

Proposition 7.5. Consider a siphon $\mathscr{Z} \subseteq \mathscr{S}$.

```
(i) Suppose that all composite species are explicitly constructible.
945
            If \mathscr{S}_{c} \cap \mathscr{Z} \neq \emptyset, then \mathscr{S}_{e} \cap \mathscr{Z} \neq \emptyset.
946
      (ii) Suppose that all elementary species are explicitly destructive.
947
            If \mathscr{S}_{e} \cap \mathscr{Z} \neq \emptyset, then \mathscr{S}_{c} \cap \mathscr{Z} \neq \emptyset.
948
     Proof. Statement (i) of Proposition 7.5 is proved by reasoning by induction
949
     with Statement (i) of Lemma 7.4. Statement (ii) of Proposition 7.5 is a
950
     direct consequence of Statement (ii) of Lemma 7.4.
951
    Recalling that the reach-closed sets are the complements of siphons (Propo-
952
    sition 3.4), we immediately get the following result from Proposition 7.5.
     Theorem 7.6. Suppose that the reaction network \mathcal{N} is explicitly-reversibly
     constructive and let \mathscr{Z} \subseteq \mathscr{S}. If \mathscr{Z} is reach-closed, and if \mathscr{S}_e \subseteq \mathscr{Z} or
     \mathscr{S}_{c} \subseteq \mathscr{Z}, then \mathscr{Z} = \mathscr{S}.
                                                                                               956
     Theorem 7.7. Suppose that the reaction network \mathcal{N} is explicitly-reversibly
957
     constructive and that there is no isomerism among the elementary species.
958
     Then, only the entire set \mathcal{S} of species is both reach-closed and stoichiome-
959
     trically admissible. If the network is governed by mass-action kinetics, then
960
     it is vacuously persistent. If in addition the network is complex-balanced
961
     (and in particular if it is weakly reversible and has deficiency zero), then
     the (unique, positive, complex-balanced) equilibrium state in P_{>0}(b) is an
     attractor of P(b).
964
     Proof. Let b \in \mathbb{R}^n_{>0} and let \mathscr{Z} \subseteq \mathscr{S} be both reach-closed and P(b)-admissible.
965
    Let i \in [1..n]. By Proposition 7.2, we have \mathscr{Z} \cap (\mathscr{X}_i \sqcup \mathscr{S}_{c,i}) \neq \varnothing. Then
     with Lemma 7.3, we have \mathscr{Z} \cap \mathscr{X}_i \neq \emptyset, i.e. \mathscr{X}_i \subseteq \mathscr{Z} because \mathscr{X}_i is a sin-
     gleton. This holds for all i \in [1..n], so \mathscr{S}_{e} \subseteq \mathscr{Z}. Finally, by Theorem 7.6,
     \mathscr{Z} = \mathscr{S}. We then obtain vacuous persistence with Theorem 4.6. We already
    noted the global attraction result in comments following Definition 4.1.
    We record next some observations on the rank and the deficiency under
    structural conditions that are in effect in Theorem 7.7. They follow from
    Lemma 5.14.
    Remark 7.8. Suppose that the reaction network \mathcal{N} is constructive and
    that there is no isomerism among the elementary species. Then the rank of
     \mathcal{N} equals the number of composite species and
    Deficiency = \#(Complexes) - \#(Linkage classes) - \#(Composite species).
```

If in fact \mathscr{N} is explicitly constructive, then

```
Deficiency = \#(Complexes of length \ge 2) - \#(Linkage classes),
```

and in particular, $\mathcal N$ has deficiency zero if and only if each linkage class contains precisely one complex of length $\geqslant 2$.

Theorem 7.7 shows that for a mass-action explicitly-reversibly constructive 984 network, the failure of vacuous persistence requires that there be isomerism 985 among the elementary species. (Isomerism among composite species does 986 not affect this feature.) This provides a theoretical explanation for the fact 987 that instances of non-persistence and of non-obvious persistence in the lite-988 rature always involve networks with isomerism among the building blocks. 989 Enzymatic networks are a natural consideration for satisfying the require-990 ment of isomerism among elementary species. But, as we see in the next 991 section, even in that context, vacuous persistence is achieved for a subclass 992 of networks that are important in biochemistry.

8 Application: Binary Enzymatic Networks

Half the battle in understanding is having the right representation. Attributed to Pierre-Simon Laplace.

We propose a definition of binary enzymatic networks with two intended goals. We seek to cover the mechanisms in which one enzyme and one substrate bind into an intermediate enzymatic complex which, possibly after isomerization, dissociates into the same enzyme and one product, which may be identical to or different than the substrate. At the same time, we want to facilitate the mathematical deduction of the properties of such networks. The networks of Figures 2.1(b) and 8.1(a)-(c), which were found in Angeli, De Leenheer and Sontag [3] to be persistent, are examples of networks that our definition will cover. These particular networks are examples of futile and cascaded networks as defined in this section. We prove that such networks are in fact vacuously persistent.

So as to focus the scope of the paper, we deliberately leave out a number of biochemically important mechanisms. These include the simultaneous or stepwise binding of several substrates onto one enzyme, and the simultaneous or stepwise dissociation of several products from one enzyme.

1012 1013

980 981

994

995

996

997

998

999

1000

1001

1002

1003

1004

1005

1006

1007 1008

1009

1010

1016

1017

1018 1019

1020

1021

1022

1023 1024

1025

1026

1027 1028

1029

1030

1031

1032

1033

1034

1035

We fix a reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ and we proceed by formulating a series of conditions which will lead to the definition.

 $E + S_0 \rightleftharpoons ES_0 \rightarrow E + S_1 \rightleftharpoons ES_1 \rightarrow E + E^*$ $F + E^* \rightleftharpoons FS_2 \rightarrow F + S_1 \rightleftharpoons FS_1 \rightarrow F + S_0$ $E^* + S_0^* \rightleftharpoons ES_0^* \rightarrow E^* + S_1^* \rightleftharpoons ES_1^* \rightarrow E^* + S_2^*$ $F^* + S_2^* \rightleftharpoons FS_2^* \rightarrow F^* + S_1^* \rightleftharpoons FS_1^* \rightarrow F^* + S_0^*$ (b) Two futile cycles in a cascade.

 $M+E \rightleftharpoons ME \rightarrow M_y + E \rightleftharpoons M_y E \rightarrow M_2 + E$ $M+E \rightleftharpoons ME^* \rightarrow M_t + E \rightleftharpoons M_t E \rightarrow M_2 + E$ $M_2+F \rightleftharpoons M_2F \rightarrow M_y + F \rightleftharpoons M_y F \rightarrow M+F$ $M_2+F \rightleftharpoons M_2F^* \rightarrow M_t + F \rightleftharpoons M_t F \rightarrow M+F$ (c) One futile cycle with two alternate pathways in each direction.

Figure 8.1: Examples of binary enzymatic networks.

Condition (Enz1). Four proper and nonempty subsets Enz, Sub, Pro, Int of $\mathscr S$ are given and we have $Enz \cup Sub \cup Pro = \mathscr S \setminus Int$.

The species in Enz, Sub, Pro, Int are respectively the *enzymes*, the *substrates*, the *products* and the *intermediates*. We collectively refer to the substrates and the products as the *enzyme partners* or simply the *partners*. We set $Par := Sub \cup Pro$ and $Enz_0 := Enz \setminus Par$, and we have $\mathscr{S} = Enz_0 \sqcup Par \sqcup Int$.

Condition (Enz2). A subset $Cat \subseteq Enz \times Sub \times Pro$ of *catalysis triples* is given. Every enzyme occurs in some catalysis triple, so does every substrate and so does every product.

A substrate-product pair is any $(A,B) \in \mathsf{Sub} \times \mathsf{Pro}$ such that (E,A,B) is a catalysis triple for some enzyme E. We introduce the partner graph $\mathsf{ParGraph}$, the directed graph whose sets of vertices and edges are respectively the set $\mathsf{Par} = \mathsf{Sub} \cup \mathsf{Pro}$ of enzyme partners and the set of substrate-product pairs. We call undirected partner graph and denote $\mathsf{ParGraph}$ the corresponding undirected graph. We equip the set Par with the equivalence relation whose equivalence classes are the connected components of

1036

1061

the graph ParGraph. The quotient map is cl : Par $\rightarrow \overline{Par}$.

1037 Condition (Enz3). A surjective map par: Enz $\rightarrow \overline{Par}$ is given. We have 1038 $E \notin par(E)$ for every enzyme $E \in Enz$ and $A, B \in par(E)$ for every catalysis 1039 triple $(E, A, B) \in \mathsf{Cat}$. 1040 1041 The requirement $E \notin par(E)$ expresses the absence of autocatalysis. The de-1042 velopments we carry out are actually possible without this restriction, but 1043 at the cost of a longer discussion. 1044 1045 For $E \in Enz$, we set $sub(E) := par(E) \cap Sub$ and $pro(E) := par(E) \cap Pro$, 1046 $\text{and we have } \mathsf{par}(E) = \mathsf{sub}(E) \, \cup \, \mathsf{pro}(E), \, \mathsf{Sub} = \bigcup_{E \in \mathsf{Enz}} \mathsf{sub}(E), \, \mathsf{Pro} = \bigcup_{E \in \mathsf{Enz}} \mathsf{pro}(E).$ 1047 1048 Condition (Enz4). Given are an equivalence relation on Int with quotient 1049 map cl: Int $\rightarrow \overline{Int}$ and two mutually inverse bijective maps int: Enz $\rightarrow \overline{Int}$ 1050 and enz : $\overline{\mathsf{Int}} \to \mathsf{Enz}$. 1051 1052 The map $cl : Int \to \overline{Int}$ groups intermediates by what enzyme they contain. 1053 For $E \in \mathsf{Enz}_0$, we set $\mathsf{cl}(E) := E$, so $\mathsf{cl}(X)$ is defined for every species X. 1054 1055 Condition (Enz5). For every catalysis triple $(E, A, B) \in \mathsf{Cat}$, we are given 1056 a nonempty set IntPath(E, A, B) of intermediates paths, which are nonempty finite tuples of intermediates in int(E), such that with 1058 $\mathscr{R}_{(Y_1,\dots,Y_\ell)}(E,A,B) := \{E+A\to Y_1,Y_\ell\to E+B\} \cup \{Y_{j-1}\to Y_j:j\in[2..\ell]\}$ 1059 for each $(Y_1, \ldots, Y_\ell) \in IntPath(E, A, B)$, and 1060

we have for the set \mathscr{R} of all reactions,

$$\mathscr{R} \ = \ \bigcup_{(E,A,B) \in \mathsf{Cat}} \mathscr{R}(E,A,B) \, .$$

1064

 $\mathscr{R}(E,A,B) \ := \ \bigcup_{\substack{(Y_1,\dots,Y_\ell) \in \mathsf{IntPath}(E,A,B)}} \mathscr{R}_{(Y_1,\dots,Y_\ell)}(E,A,B) \,,$

Definition 8.1. The reaction network $\mathcal{N} = (\mathcal{S}, \mathcal{C}, \mathcal{R})$ is a binary enzymatic network provided the five conditions (Enz1)-(Enz5) are satisfied. \square

Enzyme-catalyzed mechanisms can be distributive or processive; see e.g. 1067 Gunawardena [8]. With our terminology and notations, the action of an 1068 enzyme E on a substrate $A \in \mathsf{sub}(E)$ is distributive if there exists a unique 1069 product $B \in pro(E) \setminus \{A\}$ such that (E, A, B) is a catalytic triple. Other-1070 wise the action is processive. It appears that with a distributive action, 1071 we also have $IntPath(E, A, B) = \{(Y)\}$, where the intermediate species Y is 1072 produced by the binding of E and A and dissociates either into E and A or 1073 into E and B; whereas a processive action may afford intermediates paths 1074 of length two or more. Indeed, a long intermediates path presents the possi-1075 bility of several products being formed from dissociations of intermediates. 1076 Definition 8.1 accommodates both distributive and processive mechanisms. 1077 Also, because enzymes are allowed to be partners of other enzymes, Defini-1078 tion 8.1 accommodates cascaded mechanisms, as will be seen in more details 1079 later on in this section. We expect that for a network of enzyme-catalyzed conversions of substrates into products to not be covered by Definition 8.1, 1081 there must be intermediate species that are at least ternary in terms of their 1082 enzyme and substrate constituents. 1083

For the rest of this section, \mathscr{N} is a binary enzymatic network. We define the map $\mathscr{E}:\mathscr{S}\to (\mathbb{Z}_{\geqslant 0}(\mathsf{Enz}_0\sqcup\overline{\mathsf{Par}}))\setminus\{0\}$ as follows.

For
$$X \in \mathsf{Enz} \cup \mathsf{Sub} \cup \mathsf{Pro}$$
, $\mathscr{E}(X) := \mathsf{cl}(X)$.
For $Y \in \mathsf{Int}$, $\mathscr{E}(Y) := \mathsf{cl}(E) + \mathsf{par}(E)$, where $E = \mathsf{enz}(\mathsf{cl}(Y))$.

The map $\mathscr E$ is a composition map of the network $\mathscr N$, with the notable feature that composition tuples are not indexed by [1..n], but by $\mathsf{Enz}_0 \sqcup \overline{\mathsf{Par}}$. Let $\widetilde{\mathscr E}$ be its extension $\mathbb R\mathscr S \to \mathbb R \big(\mathsf{Enz}_0 \sqcup \overline{\mathsf{Par}}\big)$.

Proposition 8.2. The composition $\mathscr E$ is a core composition of the network $\mathscr N$. The elementary species are the enzymes, the substrates and the products, while the composite species are the intermediates. The network $\mathscr N$ is explicitly constructive.

The network may fail to be explicitly-reversibly constructive only if there are substrates that are not also products or products that are not also substrates.

1097 Proof. We show that the three conditions of Theorem 6.2 are realized.

We prove condition (1) of Theorem 6.2. We see from the definition of that the $\mathscr E$ -elementary species are the species $X \in \operatorname{Enz} \cup \operatorname{Sub} \cup \operatorname{Pro}$ and every $\mathscr E$ -elementary composition occurs as $\operatorname{cl}(X)$ for such a species X. We

1084

```
show that all reactions are \mathscr{E}-conservative. Let (E,A,B) \in \mathsf{Cat} and let
     (Y_1,\ldots,Y_\ell)\in \mathsf{IntPath}(E,A,B). We have A,B\in\mathsf{par}(E), which is equiva-
1102
     lent to cl(A) = cl(B) = par(E), and we have Y_1, \ldots, Y_\ell \in int(E), which is
1103
     equivalent to E = \operatorname{enz}(\operatorname{cl}(Y_1)) = \cdots = \operatorname{enz}(\operatorname{cl}(Y_\ell)). So by the definition of \mathscr{E},
1104
     we have \mathscr{E}(Y_1) = \cdots = \mathscr{E}(Y_\ell) = \mathsf{cl}(E) + \mathsf{cl}(A) = \mathsf{cl}(E) + \mathsf{cl}(B). On another
1105
     hand, we have \mathscr{E}(E+X) = \mathscr{E}(E) + \mathscr{E}(X) = \mathsf{cl}(E) + \mathsf{cl}(X) for X=A and
1106
      X = B. It results that all reactions in \mathcal{R}_{(Y_1,\ldots,Y_\ell)}(E,A,B) are \mathscr{E}-conservative.
     Thus, \mathscr{E} is a near-core composition of \mathscr{N}.
1108
     As a preparation for proving condition (2) of Theorem 6.2, we note that if
1109
     (A, B) is a substrate-product pair, then the species A and B are stoichio-
1110
     metrically isomeric. Indeed, let E be an enzyme such that (E, A, B) is a
1111
     catalysis triple, and let (Y_1, \ldots, Y_\ell) \in IntPath(E, A, B). We have
     B - A = (E + B - Y_{\ell}) + \sum_{j=2}^{\ell} (Y_j - Y_{j-1}) + (Y_1 - E - A), and therefore
      B-A lies in the stoichiometric space.
      We prove condition (2) of Theorem 6.2. From the definition of the composi-
1115
     tion map \mathscr{E}, we get that the \mathscr{E}-isomerism classes of \mathscr{E}-elementary species are
1116
     the singletons of elements of Enz_0 and the elements of \overline{Par}. So we need to
1117
     show that if A, B \in \mathsf{Par} and \mathsf{cl}(A) = \mathsf{cl}(B), then A and B are stoichiometri-
     cally isomeric. Consider such A and B. Then there exists C_0, \ldots, C_r \in \mathsf{Par}
1119
     such that C_0 = A, C_r = B, and for each j \in [1..r], (C_{j-1}, C_j) or (C_j, C_{j-1}) is
1120
     a substrate-product pair. In either case, C_{i-1} and C_i are stoichiometrically
1121
     isomeric. Consequently, A and B are stoichiometrically isomeric.
1122
      We prove condition (3) of Theorem 6.2. The \mathscr{E}-composite species are the
1123
     intermediates. Let Y \in Int. Because the species Y participates in at least
1124
     one reaction, there exists a catalysis triple (E, A, B) and an intermediates
     path (Y_1, \ldots, Y_\ell) \in IntPath(E, A, B) such that Y is one of the intermediates
1126
     Y_1, \ldots, Y_\ell. We have \mathscr{E}(Y) = \mathscr{E}(E) + \mathscr{E}(A) and Y - E - A is in the stoichio-
1127
     metric space.
1128
```

We introduce the following sets of species for $E \in \mathsf{Enz}_0$ and $\mathscr{X} \in \overline{\mathsf{Par}}$.

```
\begin{array}{lll} \mathcal{S}(E) & := & \{E\} \sqcup \operatorname{int}(E) \,, \\ & \\ \mathcal{S}'(\mathcal{X}) & := & \left\{Y \in \operatorname{Int} : \operatorname{cl}(\operatorname{enz}(\operatorname{cl}(Y))) = \mathcal{X}\right\} \,, \\ & \\ \mathcal{S}''(\mathcal{X}) & := & \left\{Y \in \operatorname{Int} : \operatorname{par}(\operatorname{enz}(\operatorname{cl}(Y))) = \mathcal{X}\right\} \,, \\ & \\ \frac{1133}{1334} & \mathcal{S}(\mathcal{X}) & := & \mathcal{X} \sqcup \mathcal{S}'(\mathcal{X}) \sqcup \mathcal{S}''(\mathcal{X}) \,. \end{array}
```

We have $\mathscr{S}'(\mathscr{X}) \cap \mathscr{S}''(\mathscr{X}) = \emptyset$ because, by Condition (Enz3), we have

```
enz(cl(Y)) \notin par(enz(cl(Y))) for any Y \in Int. Now we set
               := \operatorname{sum}(\mathscr{S}(E)) = E + \operatorname{sum}(\operatorname{int}(E)),
1137
         T_{\mathscr{X}} := \operatorname{sum}(\mathscr{S}(\mathscr{X})) = \operatorname{sum}(\mathscr{X}) + \operatorname{sum}(\mathscr{S}'(\mathscr{X})) + \operatorname{sum}(\mathscr{S}''(\mathscr{X})).
1138
       With Theorem 5.17, we get:
1140
       Proposition 8.3. The vectors T_E for E \in \text{Enz}_0 and T_{\mathscr{X}} for \mathscr{X} \in \overline{\mathsf{Par}} form
1141
       a basis of the orthogonal of the stoichiometric space.
1142
       A subset \mathscr{Z} \subseteq \mathscr{S} is fixed for the rest of this section. The next two results
1143
       are applications of Proposition 7.2 and Lemma 7.3 respectively.
1144
       Lemma 8.4. If \mathscr{Z} is stoichiometrically admissible, then \mathscr{Z} \cap \mathscr{S}(E) \neq \emptyset
1145
       for all E \in \mathsf{Enz}_0 and \mathscr{Z} \cap \mathscr{S}(\mathscr{X}) \neq \emptyset for all \mathscr{X} \in \overline{\mathsf{Par}}.
       Lemma 8.5. Suppose that \mathscr{Z} is reach-closed. Let \mathscr{X} \in \overline{\mathsf{Par}}.
1147
       If \mathscr{Z} \cap \mathscr{S}(\mathscr{X}) \neq \emptyset, then \mathscr{Z} \cap \mathscr{X} \neq \emptyset.
                                                                                                                       For E \in \mathsf{Enz}, let \mathscr{C}(E) := \mathsf{int}(E) \sqcup \{E + A : A \in \mathsf{par}(E)\}. By Condition (Enz5),
1149
       the set \mathscr{C} of complexes is given by \mathscr{C} = \bigsqcup_{E \in \mathsf{Fnz}} \mathscr{C}(E). We define the sets
1150
       isub(E) \subseteq sub(E) and tpro(E) \subseteq pro(E) as follows.
       Definition 8.6.
1152
            • For A \in \mathsf{sub}(E), we have A \in \mathsf{isub}(E) if and only if the complex E + A
1153
                ultimately reacts to every complex in \mathscr{C}(E). The elements of \mathsf{isub}(E)
1154
                are the initial substrates of E.
1155
             • For B \in pro(E), we have B \in tpro(E) if and only if every complex in
1156
                \mathscr{C}(E) ultimately reacts to the complex E+B. The elements of \mathsf{tpro}(E)
1157
                are the terminal products of E.
                                                                                                                      1158
       Following is a trivial but instrumental observation.
1159
       Remark 8.7. Let E \in \mathsf{Enz} \cap \mathscr{Z}. Suppose that \mathscr{Z} is reach-closed.
1160
            • If \mathscr{Z} \cap \mathsf{isub}(E) \neq \emptyset, then \mathsf{par}(E) \subseteq \mathscr{Z} and \mathsf{int}(E) \subseteq \mathscr{Z}.
1161
            • If \mathscr{Z} \cap \mathsf{par}(E) \neq \emptyset or if \mathscr{Z} \cap \mathsf{int}(E) \neq \emptyset, then \mathsf{tpro}(E) \subseteq \mathscr{Z}.
                                                                                                                      1162
       Definition 8.8. An enzyme F is a reversing enzyme for an enzyme E if
1163
       \emptyset \neq \mathsf{tpro}(E) = \mathsf{isub}(F). The network \mathscr{N} is futile if every enzyme is a re-
       versing enzyme.
1165
```

Note that if F is a reversing enzyme for E, then par(E) = par(F). Our 1166 definition of a futile network is sufficient for the intended use. But it of-1167 ten also holds that every enzyme has a reversing enzyme. In fact, as is 1168 the case for the networks of Figures 2.1(b) and 8.1(a)-(c), there often is a 1169 futility involution, a map $\varphi : \mathsf{Enz} \to \mathsf{Enz}$ such that $\varphi^2 = \varphi \circ \varphi = \mathrm{Id}_{\mathsf{Enz}}$ and 1170 for every enzyme E, $\varphi(E)$ is a reversing enzyme for E. With reference to 1171 Proposition 8.2 and the subsequent comment, we note that if every enzyme 1172 both is and has a reversing enzyme, then the network is explicitly-reversibly 1173 constructive. 1174

Theorem 8.9. Suppose that the network $\mathcal N$ is futile. If $\mathcal Z$ is stoichiometrically admissible and reach-closed, and if $\mathsf{Enz} \subseteq \mathcal Z$, then $\mathcal Z = \mathcal S$.

Proof. Let $F \in \text{Enz}$. There exists $E \in \text{Enz}$ such that F is a reversing enzyme for E. By Lemma 8.4, we have $\mathscr{Z} \cap \mathscr{S}(\mathsf{par}(E)) \neq \varnothing$. Then by Lemma 8.5, we have $\mathscr{Z} \cap \mathsf{par}(E) \neq \varnothing$. Next, the second assertion of Remark 8.7 implies that $\mathsf{tpro}(E) \subseteq \mathscr{Z}$. Therefore, by Definition 8.8, $\varnothing \neq \mathsf{isub}(F) \subseteq \mathscr{Z}$. Then, with the first assertion of Remark 8.7, we have $\mathsf{par}(F) \subseteq \mathscr{Z}$ and $\mathsf{int}(F) \subseteq \mathscr{Z}$. This holds for all $F \in \mathsf{Enz}$, so $\mathscr{Z} = \mathscr{S}$.

We see next that the condition $\mathsf{Enz} \subseteq \mathscr{Z}$, which is required in Theorem 8.9, can be satisfied if there are no enzymes that are also in the role of enzyme partners (i.e. if $\mathsf{Enz}_0 = \mathsf{Enz}$), and more generally provided double roles occur in an orchestrated scheme known as a cascade. We define the sets $\mathsf{Enz}_{\leqslant m}$ for $m \in \mathbb{Z}_{\geqslant 0}$ and Enz_m for $m \in \mathbb{Z}_{\geqslant 1}$ as follows.

$$\mathsf{Enz}_{\leqslant m} := \bigcup_{\mu=0}^m \mathsf{Enz}_{\mu} \; ;$$

$$\mathsf{Enz}_m \; := \left(\mathsf{Enz} \backslash \mathsf{Enz}_{\leqslant m-1}\right) \cap \bigcup_{E \in \mathsf{Enz}_{m-1}} \mathsf{tpro}(E) \; .$$

$$\mathsf{Enz}_m \; := \left(\mathsf{Enz} \backslash \mathsf{Enz}_{\leqslant m-1}\right) \cap \bigcup_{E \in \mathsf{Enz}_{m-1}} \mathsf{tpro}(E) \; .$$

The sets Enz_m for $m \in \mathbb{Z}_{\geq 0}$ are pairwise disjoint, so there exists $m_0 \in \mathbb{Z}_{\geq 0}$ such that $\operatorname{Enz}_m = \emptyset$ for $m > m_0$.

Definition 8.10. The network \mathcal{N} is cascaded if $\mathsf{Enz} = \bigsqcup_{m=0}^\infty \mathsf{Enz}_m$.

An enzyme $E \in \mathsf{Enz}_m$ is said to have cascade index $\gamma(E) = m$.

Note that if \mathscr{N} is cascaded, then $\mathsf{Enz}_0 \neq \varnothing$. This is because $\mathsf{Enz} \neq \varnothing$ and it holds that $\mathsf{Enz}_m = \varnothing \Rightarrow \mathsf{Enz}_{m+1} = \varnothing$.

Theorem 8.11. Suppose that the network $\mathcal N$ is cascaded. If $\mathscr Z$ is stoichiometrically admissible and reach-closed, then $\mathsf{Enz} \subseteq \mathscr Z$.

```
Proof. Let E \in \text{Enz}_0. By Lemma 8.4, we have \mathscr{Z} \cap \mathscr{S}(E) \neq \emptyset, i.e. E \in \mathscr{Z}
      or \mathscr{Z} \cap \operatorname{int}(E) \neq \emptyset. But we have \mathscr{Z} \cap \operatorname{int}(E) \neq \emptyset \Rightarrow E \in \mathscr{Z} because \mathscr{Z} is
1200
      reach-closed. So E \in \mathcal{Z}. Hence, \mathsf{Enz}_0 \subseteq \mathcal{Z}. Let m \in \mathbb{Z}_{\geq 1} and assume for
1201
      induction that \mathsf{Enz}_{m-1} \subseteq \mathscr{Z}. Then for every E \in \mathsf{Enz}_{m-1}, we successively
1202
      have: \mathscr{Z} \cap \mathscr{S}(\mathsf{par}(E)) \neq \emptyset by Lemma 8.4; \mathscr{Z} \cap \mathsf{par}(E) \neq \emptyset by Lemma
1203
      8.5; and \mathsf{tpro}(E) \subseteq \mathscr{Z} by Remark 8.7. So \bigcup_{E \in \mathsf{Enz}_{m-1}} \mathsf{tpro}(E) \subseteq \mathscr{Z}, whence
1204
      in particular, \mathsf{Enz}_m \subseteq \mathscr{Z}.
1205
      By combining Theorems 8.9 and 8.11, and then using Theorem 4.6, we get:
1206
      Theorem 8.12. Suppose that the network \mathcal{N} is futile and cascaded. Then,
1207
       only the entire set \mathcal{S} of species is both reach-closed and stoichiometrically
1208
       admissible. The network \mathcal{N} is vacuously persistent.
                                                                                                             1209
      The networks of Figures 2.1(b) and 8.1(a)-(c) are binary enzymatic net-
1210
      works that are futile and cascaded, and hence vacuously persistent. So are
1211
      the post-translational modification systems studied in Thomson and Gu-
1212
      nawardena [17], more specifically those which are futile, e.g. the network
1213
1214
1215
```

of Figure 1e in the reference. This is stricter than Conditions 1 and 2 in the reference but should not be restrictive biochemically. Four examples of enzymatic mechanisms are studied in Siegel and MacLean [14, Section 4]. The mechanism with no inhibitor and the one with a competitive inhibitor (respectively in Sections 4.1 and 4.3 in the reference) are futile, cascaded 1218 binary enzymatic networks in our terminology. (The competitive inhibitor is simultaneously a substrate and a product.) Hence, consistently with results in the reference (Theorems 4.2 and 4.3 in the no-inhibitor case and Theorems 4.6 and 4.7 in the competitive inhibitor case), these networks are vacuously persistent. The mechanism with a noncompetitive inhibitor and 1223 the one with an uncompetitive inhibitor (respectively in Sections 4.2 and 4.4 in the reference) are not binary enzymatic networks because there are

1227

ternary species.

Tables 8.1 and 8.2 illustrate some of the concepts discussed in this section.

1228 1229

1230

1216

1217

1219

1220

1221

1222

1224

1225

1226

9 Conclusion

We have provided a necessary and sufficient condition for a mass-action reac-1231 tion network with bounded trajectories to have vacuous persistence, a strict form of persistence which takes into account nondegenerate trajectories that 1233

$X \in Enz$	par(X)	int(X)	isub(X)	tpro(X)	$\varphi(X)$	$\gamma(X)$
\overline{E}	$\left\{S_0, S_1, E^\star\right\}$	$\{ES_0, ES_1\}$	$\{S_0\}$	$\{E^{\star}\}$	F	0
\overline{F}	$\{S_0, S_1, E^{\star}\}$	$\{FS_1, FS_2\}$	${E^{\star}}$	$\{S_0\}$	E	0
E^{\star}	$\left\{S_0^\star, S_1^\star, S_2^\star\right\}$	$\left\{ES_0^{\star}, ES_1^{\star}\right\}$	$\left\{S_0^\star\right\}$	$\left\{S_2^\star\right\}$	F^{\star}	1
F^{\star}	$\left\{S_0^\star, S_1^\star, S_2^\star\right\}$	$\left\{FS_1^{\star}, FS_2^{\star}\right\}$	$\left\{S_2^\star\right\}$	$\left\{S_0^\star\right\}$	E^{\star}	0

Table 8.1: Selected concepts of Section 8 illustrated for the network of Figure 8.1(b).

$X \in Enz$	par(X)	int(X)	isub(X)	tpro(X)	$\varphi(X)$	$\gamma(X)$
\overline{E}	$\{M, M_y, M_t, M_2\}$	$\{ME, M_yE, M_tE\}$	$\{M\}$	$\{M_2\}$	F	0
\overline{F}	$\{M, M_y, M_t, M_2\}$	$\{MF, M_yF, M_tF\}$	$\{M_2\}$	$\{M\}$	E	0

Table 8.2: Selected concepts of Section 8 illustrated for the network of Figure 8.1(c).

are not considered in ordinary persistence. We employed the work of Vol'pert which we hope will gain more awareness in the chemical reaction network theory community. The machinery of species composition and constructive networks facilitated our use of the characterization of vacuous persistence. It is also interesting in its own right and should be useful in other areas of chemical reaction network theory. We saw that isomerism among elementary species is necessary, but by no means not sufficient, for non-persistence. It should be possible to bring these two findings closer with a generalization of Theorem 7.7 that would affirm vacuous persistence in the presence of isomerism among elementary species. Indeed, to require that there be no such isomerism is really an extreme way of imposing a condition which ensures that membership of isomeric elementary species in reach-closed, stoichiometrically admissible sets occurs on an all-or-none basis. Essentially as a consequence of Theorem 7.6, mass-action explicitly-reversibly constructive networks that satisfy such condition would be vacuously persistent. problem is to formulate such condition in a nice and relevant fashion.

Acknowledgments

1234

1235

1236

1237

1238

1239

1240

1241

1242

1243

1244

1245

1246

1247

1248

1249

1250

This paper benefited from the comments on earlier versions the author received from Eduardo Sontag, Martin Feinberg and Anne Shiu.

1253 References

- 1254 [1] D. F. Anderson, Global Asymptotic Stability for a Class of Nonlinear Chemical Equations, SIAM Journal on Applied Mathematics **68** (2008), no. 5, 1464–1476, DOI 10.1137/070698282.
- [2] D. F. Anderson and A. Shiu, The Dynamics of Weakly Reversible Population Processes Near Facets, SIAM Journal on Applied Mathematics
 70 (2010), no. 6, 1840–1858, DOI 10.1137/090764098.
- [3] D. Angeli, P. De Leenheer, and E. D. Sontag, A Petri Net Approach to the Study of Persistence in Chemical Reaction Networks, Mathematical Biosciences 210 (2007), no. 2, 598–618, DOI 10.1016/j.mbs.2007.07.003.
- 1264 [4] M. Feinberg, Lectures on Chemical Reaction Net-1265 works, http://www.che.eng.ohio-state.edu/~Feinberg/ 1266 LecturesOnReactionNetworks/, 1980.
- [5] _____, Chemical Reaction Network Structure and the Stability of Complex Isothermal Reactors I. The Deficiency Zero and Deficiency One Theorems, Chemical Engineering Science 42 (1987), no. 10, 2229–2268, DOI 10.1016/0009-2509(87)80099-4.
- 1271 [6] G. Gnacadja, Univalent Positive Polynomial Maps and the Equili-1272 brium State of Chemical Networks of Reversible Binding Reactions, 1273 Advances in Applied Mathematics 43 (2009), no. 4, 394–414, DOI 10.1016/j.aam.2009.05.001.
- 1275 [7] J. Gunawardena, Chemical Reaction Network Theory for In-Silico
 1276 Biologists, http://www.jeremy-gunawardena.com/papers/crnt.pdf,
 1277 2003.
- [8] ______, Distributivity and Processivity in Multisite Phosphorylation can be Distinguished through Steady-State Invariants, Biophysical Journal 93 (2007), no. 11, 3828–3834, DOI 10.1529/biophysj.107.110866.
- 1281 [9] T. Murata, Petri Nets: Properties, Analysis and Applications, Proceedings of the IEEE 77 (1989), no. 4, 541–580, DOI 10.1109/5.24143.
- [10] R. T. Rockafellar, Convex Analysis, Princeton Landmarks in Mathematics and Physics, Princeton University Press, 1997, ISBN 9780691015866.

- 1286 [11] G. Shinar, U. Alon, and M. Feinberg, Sensitivity and Robustness in Chemical Reaction Networks, SIAM Journal on Applied Mathematics 1288 **69** (2009), no. 4, 977–998, DOI 10.1137/080719820.
- [12] A. Shiu and B. Sturmfels, Siphons in Chemical Reaction Networks, Bulletin of Mathematical Biology **72** (2010), no. 6, 1448–1463, DOI 10.1007/s11538-010-9502-y.
- 1292 [13] D. Siegel and Y. F. Chen, Global Stability of Deficiency Zero Chemi-1293 cal Networks, The Canadian Applied Mathematics Quarterly 2 (1994), 1294 no. 3, 413–434.
- [14] D. Siegel and D. MacLean, Global Stability of Complex Balanced Mechanisms, Journal of Mathematical Chemistry 27 (2000), 89–110, DOI 10.1023/A:1019183206064.
- 1298 [15] E. D. Sontag, Structure and Stability of certain Chemical Networks and
 Applications to the Kinetic Proofreading Model of T-Cell Receptor Sig1300 nal Transduction, IEEE Transactions on Automatic Control 46 (2001),
 1301 no. 7, 1028–1047, DOI 10.1109/9.935056.
- 1302 [16] _____, Private communication, January 2010.
- 1303 [17] M. Thomson and J. Gunawardena, The Rational Parameterisa-1304 tion Theorem for Multisite Post-Translational Modification Systems, 1305 Journal of Theoretical Biology **261** (2009), no. 4, 626–636, DOI 1306 10.1016/j.jtbi.2009.09.003.
- 1307 [18] V. M. Vasil'ev, A. I. Vol'pert, and S. I. Khudyaev, A Method of Quasi-Stationary Concentrations for the Equations of Chemical Kine-1309 tics, USSR Computational Mathematics and Mathematical Physics 13 1310 (1973), no. 3, 187–206, DOI 10.1016/0041-5553(73)90108-0.
- 1311 [19] ______, On the Paper "The Method of Quasi-Stationary Concentra-1312 tions for the Equations of Chemical Kinetics", USSR Computational 1313 Mathematics and Mathematical Physics 14 (1974), no. 1, 268, DOI 1314 10.1016/0041-5553(74)90161-X.
- 1315 [20] A. I. Vol'pert, *Differential Equations on Graphs*, Mathema-1316 tics of the USSR-Sbornik **17** (1972), no. 4, 571–582, DOI 1317 10.1070/SM1972v017n04ABEH001603.

1318 [21] A. I. Vol'pert and S. I. Hudjaev, Analysis in Classes of Discontinuous
1319 Functions and Equations of Mathematical Physics, Mechanics: Analy1320 sis, vol. 8, Springer, 1985, ISBN 9789024731091.