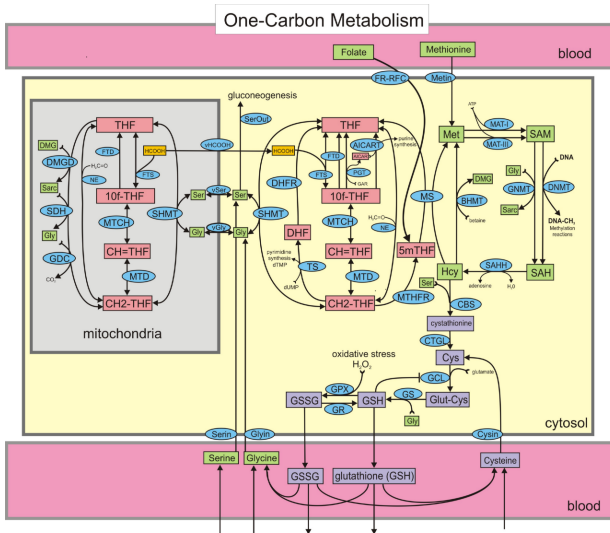


# Random Input to Networks

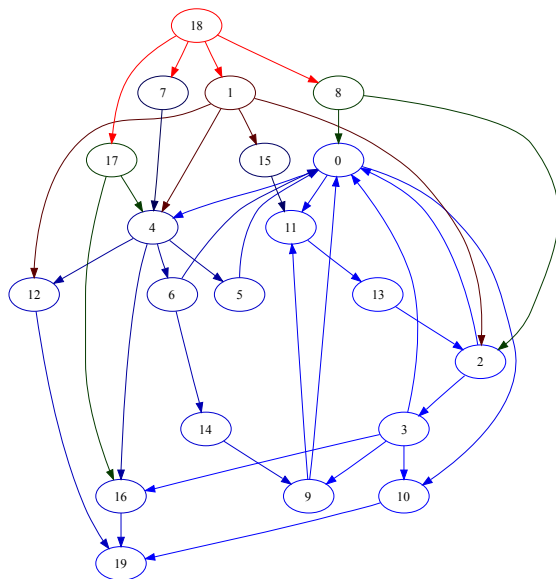
Rachel Thomas

May 4, 2008

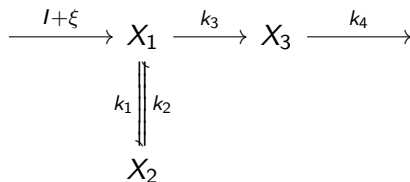
# A Biology Problem



# A Math Problem



# A Simple Example



$$\dot{x}(t) = Ax(t) + I + \xi(t)$$

$$x(0) = x_0$$

$$A = \begin{pmatrix} -(k_1 + k_3) & k_2 & 0 \\ k_1 & -k_2 & 0 \\ k_3 & 0 & -k_4 \end{pmatrix}$$

# The Equations

$$\begin{cases} \dot{x}(t) &= Ax(t) + I + \xi(t) \\ x(0) &= x_0 \end{cases}$$

$$x^*(t, \xi) = \int_{-\infty}^t e^{A(t-s)} I ds + \int_{-\infty}^t e^{A(t-s)} \xi(s) ds$$

$$m_i = \mathbf{E}(x_i) = I \int_{-\infty}^t e^{A(t-s)} e_1 \cdot e_i ds$$

# Simple Chains

Variance decreases down a chain (Anderson)

$$\xrightarrow{I+\xi(t)} X_1 \xrightarrow{k_1} \dots \xrightarrow{k_{m-1}} X_m \xrightarrow{k_m}$$

For a non-reversible chain and stationary stochastic process  $\xi(t)$  with finite variance, mean zero, and  $\xi(t) \geq -I$ ,

$$\begin{aligned} \text{Var}(k_i x_i^*) &< \text{Var}(\xi) \\ \text{Var}(k_{i+1} x_{i+1}^*) &< \text{Var}(k_i x_i^*) \end{aligned}$$

## Variance Lowers

**Theorem:** (Anderson) Let  $x^*(t)$  be the solution of an SSC system with one input  $I + \xi(t)$ , where  $\xi(t)$  is a stationary stochastic process with finite variance, mean zero, and  $\xi(t) \geq -I$ . Let  $m_i$  be the mean of species  $x_i$ . Then

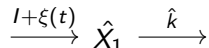
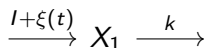
$$\text{var}(x_i^*) < \left(\frac{m_i}{I}\right)^2 \text{Var}(\xi)$$

Proof:

$$\begin{aligned} \text{Var}(x_i^*(t)) &= \mathbf{E} \left( \int_{-\infty}^t \xi(s) e^{A(t-s)} e_1 \cdot e_i ds \right)^2 \\ &= \mathbf{E} \left( \int_{-\infty}^t \xi(s) (e^{A(t-s)} e_1 \cdot e_i)^{1/2} (e^{A(t-s)} e_1 \cdot e_i)^{1/2} ds \right)^2 \\ &< \mathbf{E} \left( \int_{-\infty}^t \xi(s)^2 e^{A(t-s)} e_1 \cdot e_i ds \right) \left( \int_{-\infty}^t e^{A(t-s)} e_1 \cdot e_i ds \right) \\ &= \text{Var}(\xi) \left( \int_{-\infty}^t e^{A(t-s)} e_1 \cdot e_i ds \right)^2 \\ &= \left( \frac{m_i}{l} \right)^2 \text{Var}(\xi) \end{aligned}$$



# Random Rate Constants



If  $k$  a random variable with  $\mathbf{E}k = \hat{k}$  and  $\xi$  white noise, then

$$\begin{aligned} \text{Var}(x_1^*) &> \text{Var}(\hat{x}_1^*) \\ \text{Var}(kx_1^*) &= \text{Var}(\hat{k}\hat{x}_1^*) \end{aligned}$$

Proof:

$$\begin{aligned}
 \text{Var}(x_1^*(t)) &= \mathbf{E} \left( \int_{-\infty}^t e^{-k(t-s)} \xi(s) ds \right)^2 \\
 &= \mathbf{E} \int_{-\infty}^t e^{-2k(t-s)} ds \\
 &= \mathbf{E} \frac{1}{2k} \\
 &> \frac{1}{2\mathbf{E}k} \\
 &= \text{Var}(\hat{x}_1^*(t))
 \end{aligned}$$

## Removing Nodes

$$\xrightarrow{I+\xi(t)} X_1 \xrightarrow{k_1} X_2 \xrightarrow{k_2} X_3 \xrightarrow{k_3} \dots$$

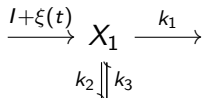
$$\xrightarrow{I+\xi(t)} Y_2 \xrightarrow{h_2} Y_3 \xrightarrow{k_3} \dots$$

In order for  $\text{Var}(k_2 x_2) = \text{Var}(h_2 y_2)$ , let  $h_2 = \left(\frac{1}{k_1} + \frac{1}{k_2}\right)^{-1}$

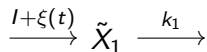
In general, to remove  $n - 1$  nodes, let

$$h_n = \left(\frac{1}{k_1} + \dots + \frac{1}{k_n}\right)^{-1}$$

## Side Reactions



Side System

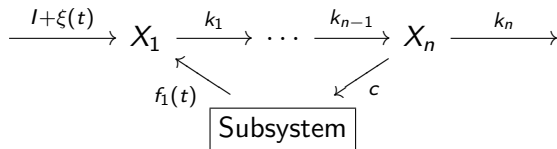


Assume: for  $s < t$ ,  $\mathbf{E}\xi(t)\xi(s) > 0$  and  $\mathbf{E}\xi(t)\xi(s)$  is increasing in  $s$ .  
(Anderson) Then a side reaction system lowers variance:

$$\text{Var}(k_1 x_1^*) < \text{Var}(k_1 \tilde{x}_1^*)$$

# Feedback Loops

Feedback loops lower variance (Anderson)



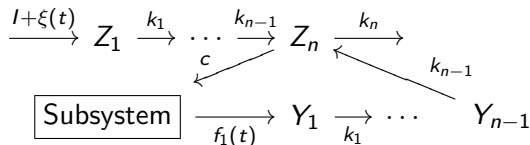
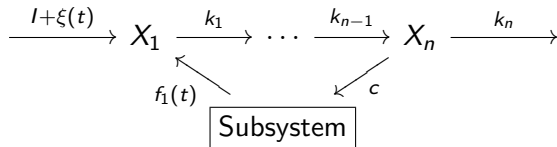
$$I + \xi(t) \rightarrow \tilde{X}_1 \xrightarrow{k_1} \dots \xrightarrow{k_{n-1}} \tilde{X}_n \xrightarrow{k_n} \dots$$

With the same hypotheses on  $\xi(t)$  and  $\mathbf{E}\xi(t)\xi(s)$  as before, then

$$\text{Var}(k_n x_n^*) < \text{Var}(k_n \tilde{x}_n^*)$$

# Feedback Loops

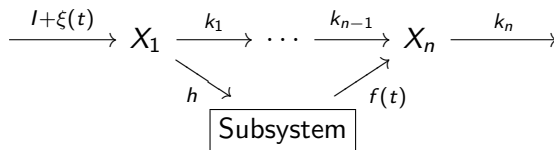
Proof:



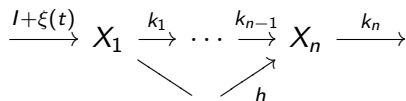
$$X_i = Y_i + Z_i \text{ for } 1 \leq i \leq n-1$$

$$X_n = Z_n$$

# Feedforward Loops



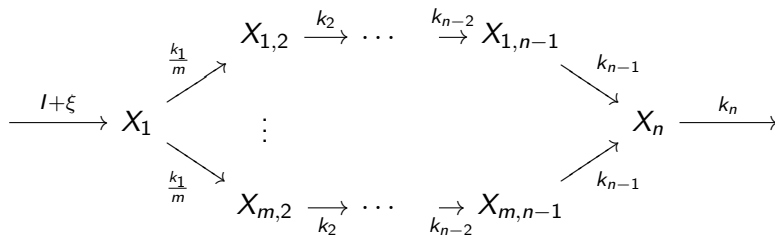
# Feedforward Loops



$$\text{Var}(k_n x_n^*) < \left( \frac{h + k_1}{k_1} \right)^2 \text{Var}(k_{n-1} x_{n-1}^*)$$



# Splitting



$$\xrightarrow{I+\xi} \tilde{X}_1 \xrightarrow{k_1} \tilde{X}_2 \xrightarrow{k_2} \dots \xrightarrow{k_{n-2}} \tilde{X}_{n-1} \xrightarrow{k_{n-1}} \tilde{X}_n \xrightarrow{k_n}$$

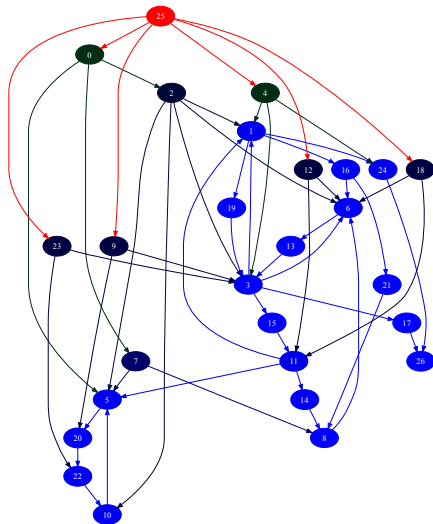
## Question:

How can any network with one input and one output be reduced to a chain with:

- Side reaction systems
- Feedback loops
- Feed-forward loops

# Computer Simulation

1. Generate random network
2. Assign edge directions
3. Add input node
4. Add output node
5. Provide noisy input and simulate
6. Analyze time series of node concentrations



# High dimensional data set

Ex: Record the concentrations at 50 nodes over 20,000 time steps

$$\begin{bmatrix} \text{species} \times \text{time} \end{bmatrix}$$

Can think of this as 20,000 points in 50-dimensional space.  
The set may have a lower intrinsic dimensionality.

# Singular Value Decomposition

Any  $m \times n$  matrix  $A$  can be factored

$$A = U\Sigma V^* \quad \begin{array}{ll} U & m \times m \text{ orthonormal} \\ V & n \times n \text{ orthonormal} \\ \Sigma & m \times n \text{ diagonal} \end{array}$$

The  $\sigma_i$  are the singular values of  $A$ . They are in descending order:

$$\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_{m \wedge n}$$

$U$  is an orthonormal basis for the range of  $A$ .

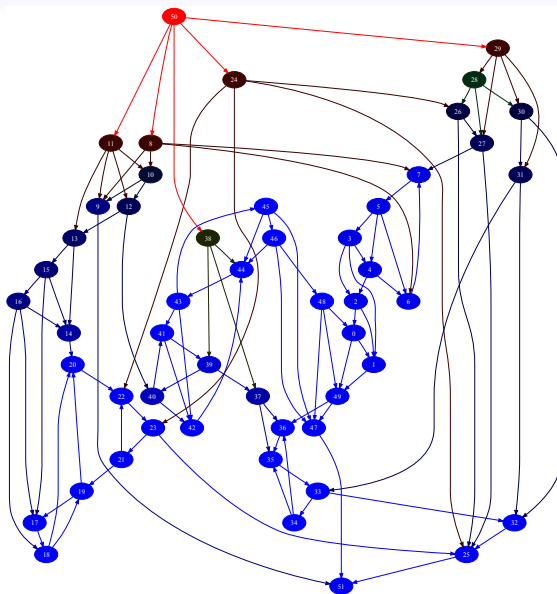
Vectors in  $V$  corresponding to  $\sigma_i = 0$  are a basis for  $Null(A)$

$$AV = U\Sigma$$

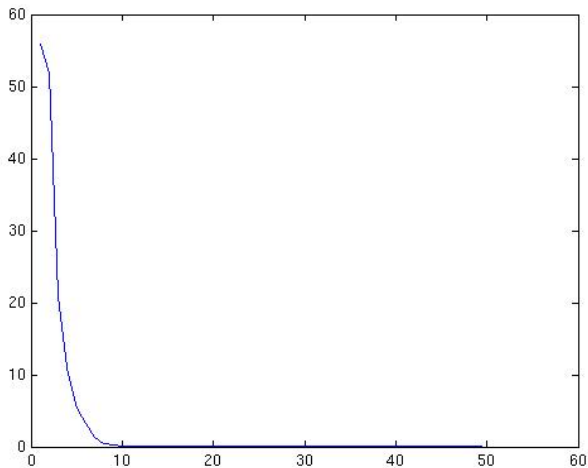
$$Av = \sigma u$$

We can pick off the most significant singular values to reduce a higher dimensional data set to lower dimensional set.

$$\begin{bmatrix} \text{species} \times \text{time} \end{bmatrix} \begin{bmatrix} V \end{bmatrix} = \begin{bmatrix} U \end{bmatrix} \begin{bmatrix} \sigma_1 & \dots \end{bmatrix}$$

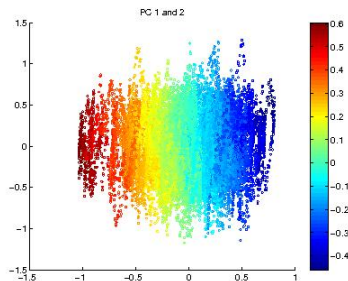


# Singular Values

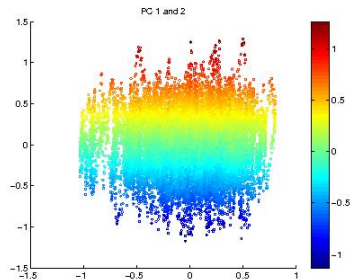




# Principal Components 1,2



colored by concentration  
of output node



colored by concentration  
of input node

# Conclusion

Ways to explore networks:

- Analytic estimates on particular structures
- Simulations on large networks
- Decomposing large networks and putting them back together

# Acknowledgements

Many thanks to Mike Reed, Jonathan Mattingly, Mauro Maggioni,  
and Dave Anderson.  
And thank you for coming today.