Using the Wentzell-Freidlin least action to direct network dynamical systems

William L. Kath Applied Mathematics / Neurobiology Northwestern Institute on Complex Systems



NORTHWESTERN UNIVERSITY

Acknowledgements

Danny Wells Applied Mathematics



Adilson Motter Physics and Astronomy

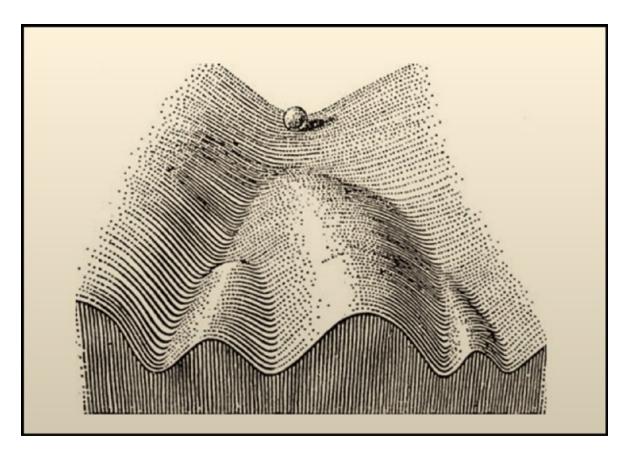


Control of Stochastic and Induced Switching in Biophysical Networks PRX 5 (2015) 031036

Supported by the NCI Physical Sciences Oncology Program

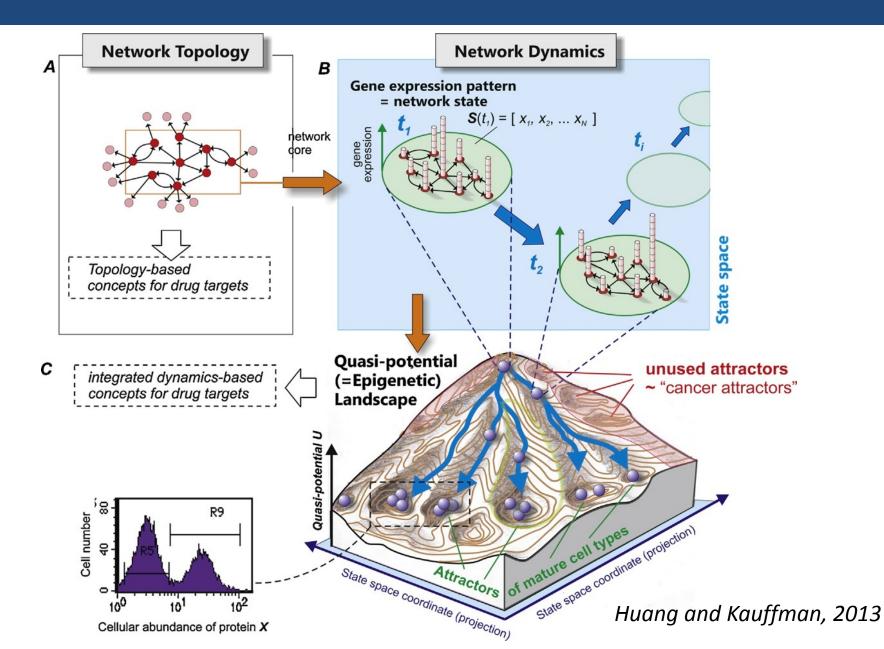
Epigenetic dynamics

Waddington's epigenetic landscape...

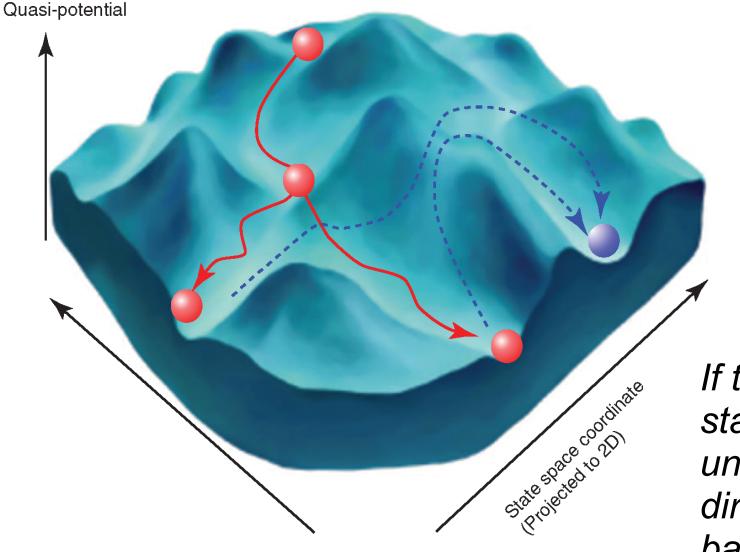


...a qualitative model of cell differentiation

The epigenetic landscape and cancer attractors

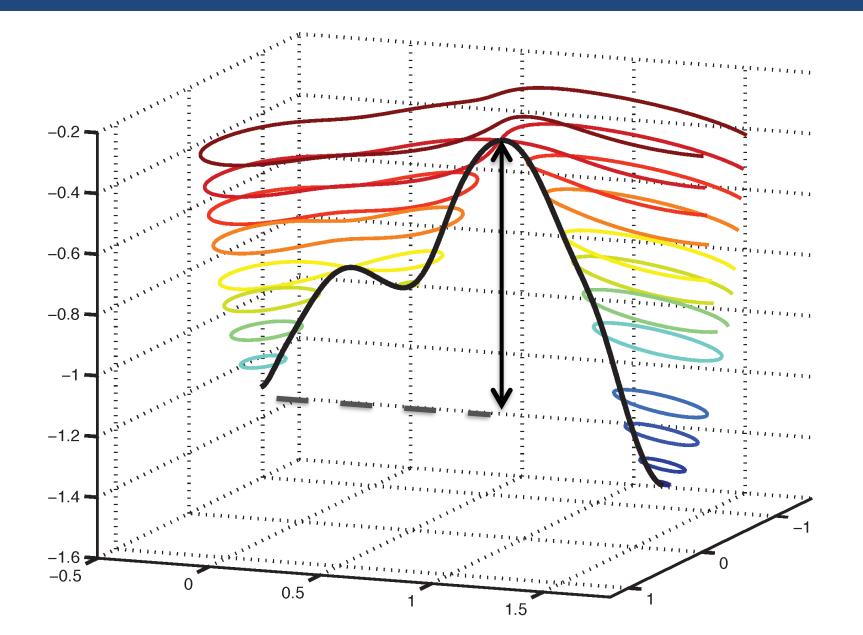


The aim: a rational basis for cell reprogramming



If the blue state is undesirable, direct system back

Need barrier height in the quasipotential landscape



Barrier height can be determined from a stochastic model. If the system is

$$d\vec{X} = \vec{F}(\vec{X};\vec{P})dt + \sqrt{\varepsilon}\,d\vec{W}$$

(with \vec{P} a vector of parameters, and ε small)

then the Wentzell-Freidlin least action measures it

$$S[\vec{\phi}_{i,j}^*; \vec{P}] = \min_{\substack{\vec{\phi}(t) \\ \vec{\phi}(T_1) = \vec{a}_i \\ \vec{\phi}(T_2) = \vec{a}_j}} \frac{1}{2} \int_{T_1}^{T_2} \left\| \frac{d\vec{\phi}}{dt} - \vec{F}(\vec{\phi}(t); \vec{P}) \right\|^2 dt$$

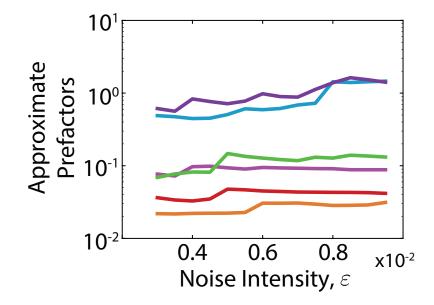
The minimization is over paths from one state to another

The minimum action sets the transition rate

$$R_{i,j}^{\varepsilon}(\vec{P}) \sim C(\varepsilon) \exp\left(-\frac{1}{\varepsilon}S[\phi_{i,j}^{*};\vec{P}]\right)$$

Freidlin & Wentzell

- Asymptotic form of coefficient is more difficult to determine
- But main behavior determined by action and exponential
- If necessary, can compute prefactor with importance sampling



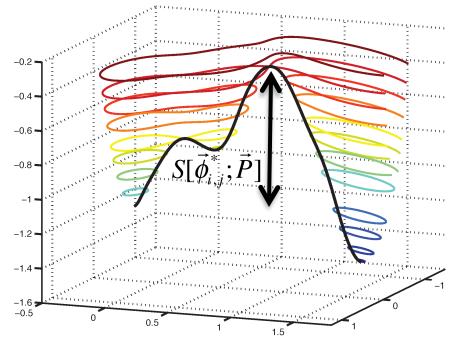
Kramers, Physica 7 (1940) 284 Freidlin and Wentzell, Random Perturbations of Dynamical Systems, 1984 Dupuis and Kushner, SIAM J. Appl. Math 47 (1987) 643 Maier and Stein, Phys. Rev. E 48 (1993) 931 Dykman, Mori, Ross and Hunt, J. Chem. Phys. 100 (1994) 5735 E, Ren and Vanden-Eijnden, Comm. Pure Appl. Math 7 (2004) 637 Yin and Ao, J. Phys. A 39 (2006) 8593 Zhou, Ren and E, J. Chem. Phys. 128 (2008) 104111 Schwartz, Billings, Dykman and Landsman, J. Stat. Mech. P01005 (2009) Berglund and Gentz, J. Phys. A 42 (2009) 052001 Keener and Newby, Phys. Rev. E. 84 (2011) 011918 Vanden-Eijnden and Weare, Comm. Pure Appl. Math 65 (2012) 1770 Cameron, Phys. D 241 (2012) 1532 Lindley and Schwartz, Physica D 255 (2013) 22

Key idea: minimize barrier height w.r.t. parameters

$$\min_{\vec{P}} S[\vec{\phi}_{i,j}^*;\vec{P}]$$

...to make transition from one state to another more likely

- Only need fixed points of interest
- Problem is basically 1D, even if full problem has high dimension
 - Takes into account *some* non-local system information
- Minimize over paths (there are good methods for this), and then minimize with respect to parameters (good methods for this, too)
- Use to predict the optimal combination (possibly constrained) of system parameters (e.g., gene expression rates) inducing a desired state



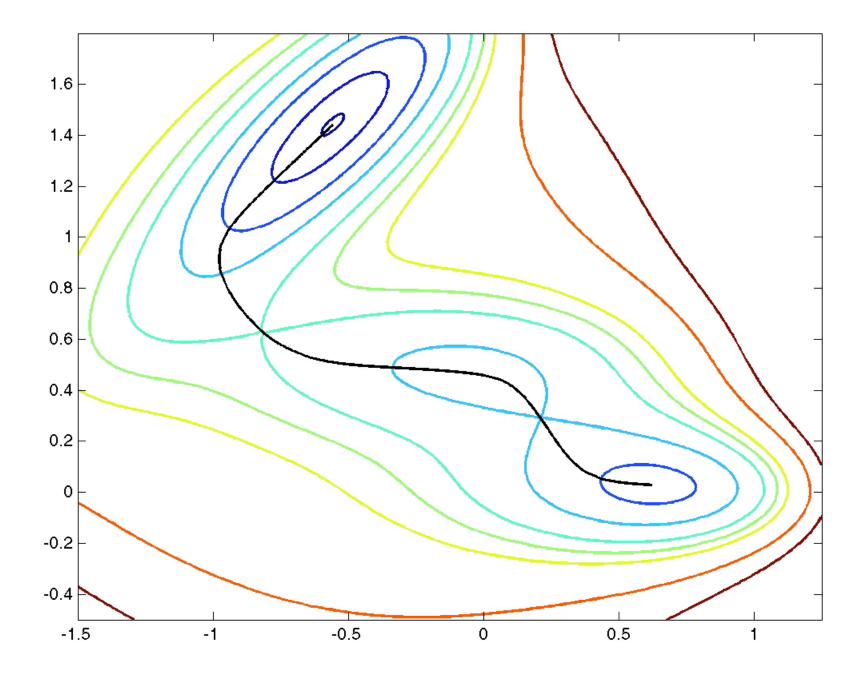
An old (illustrative) method to find the path

$$S(\lambda) = \int_{-\infty}^{\infty} \left[d\vec{X} / dt - \vec{F}(\vec{X}) \right]^2 dt = \int_{-\infty}^{\infty} L(\vec{X}(\lambda), \dot{\vec{X}}(\lambda)) dt$$

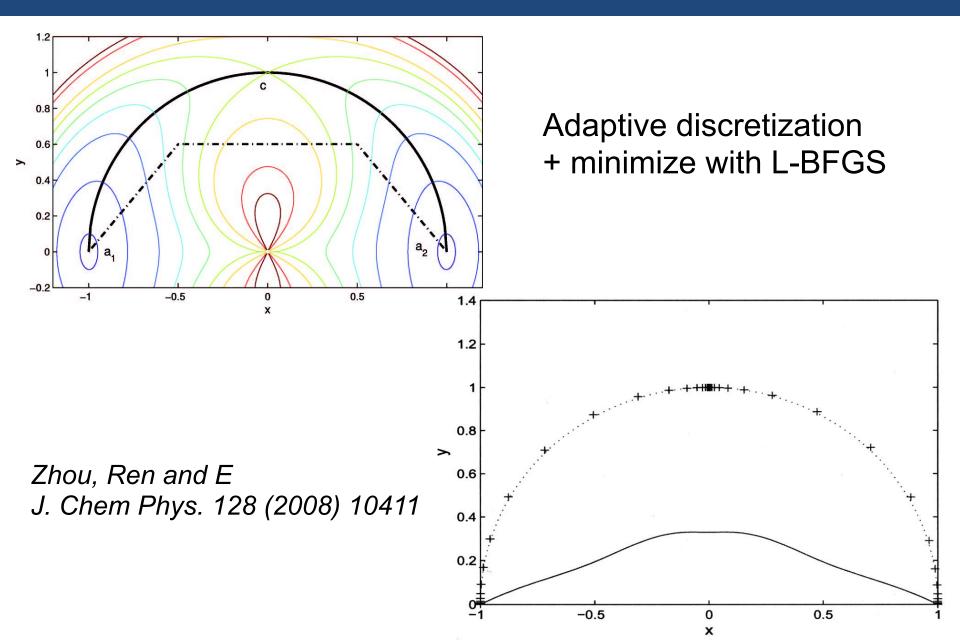
If choose

$$\frac{\partial \vec{X}}{\partial \lambda} = -\frac{1}{2} \left[\frac{\partial L}{\partial \vec{X}} - \frac{d}{dt} \left(\frac{\partial L}{\partial \vec{X}} \right) \right]$$
$$\Rightarrow \frac{\partial S}{\partial \lambda} = -\frac{1}{2} \int_{-\infty}^{\infty} \left[\frac{\partial L}{\partial \vec{X}} - \frac{d}{dt} \left(\frac{\partial L}{\partial \vec{X}} \right) \right]^2 dt \le 0$$

R. Courant, Variational methods for the solution of problems of equilibrium and vibrations, Bull. Amer. Math. Soc., 49:1-23, 1943.



Better path finding: adaptive minimum action method



Optimal Least Action Control (OLAC): find minimum path, then minimize over parameters

1. Takes account of nonlinear interaction between nodes

2. Modular, scalable

- Effort proportional to the number of transitions, not size of system (upper bound: the square of the number of stable fixed points)

3. Able to incorporate flexible constraints

- Not all interventions may be possible
- Can add sparsity constraints

4. Implementation can be state agnostic

- If know all stable states, can increase occupancy of desired state (alternatively, just lower barriers *into* the desired state)
- Then predicted interventions apply in parallel to cells in different states

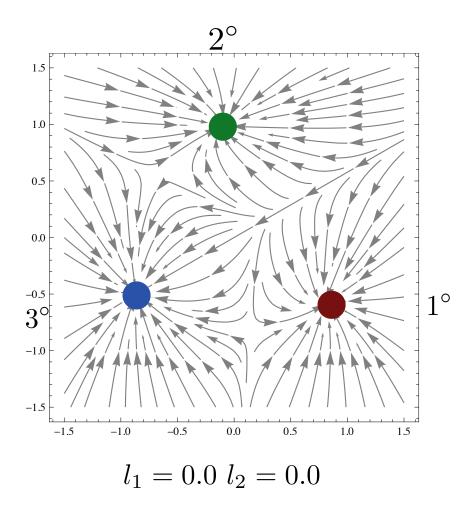
OLAC can identify system interventions that change the landscape to bring about a desired network state

The model: C. elegans vulval precursor cells (VPC); competent to adopt three fates.

$$\frac{d\vec{r}}{dt} = \vec{\sigma}(\vec{r}, l_1, l_2)$$

Fate is determined by two signaling pathways, EGF and Notch, whose strengths are determined from ℓ_1 and ℓ_2 .

low ℓ_1 , low ℓ_2 : bias towards 3° (blue) high ℓ_1 , low ℓ_2 : bias towards 1° (red) low ℓ_1 , high ℓ_2 : bias towards 2° (green)

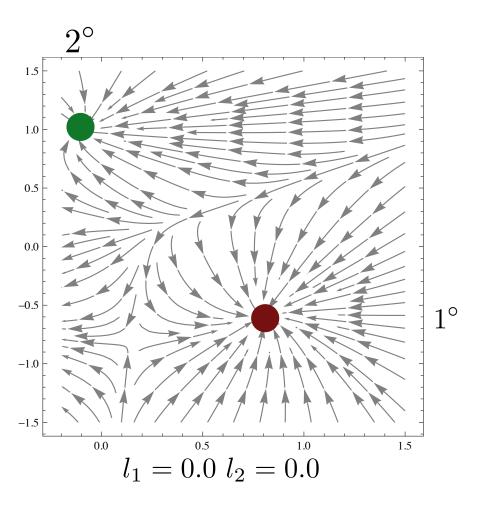


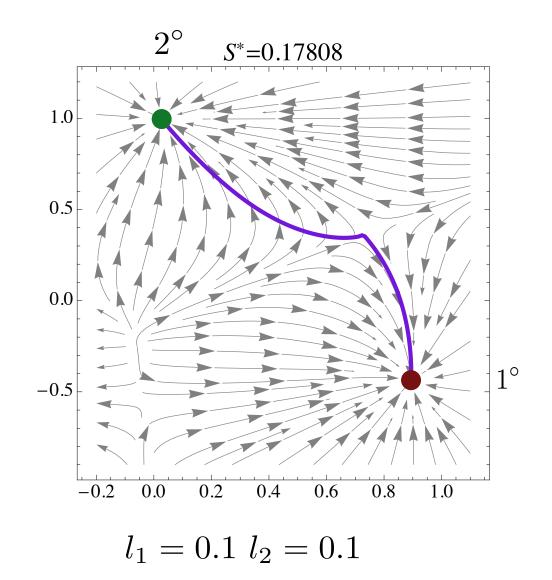
Corson F., and Siggia, E. PNAS (2012)

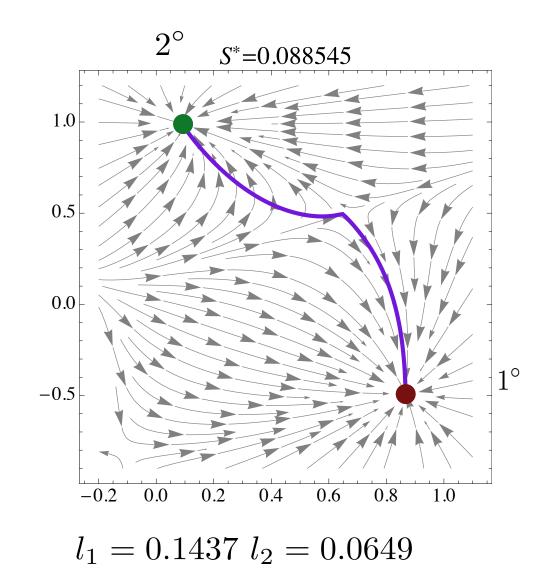
Choose the particular "desired" state

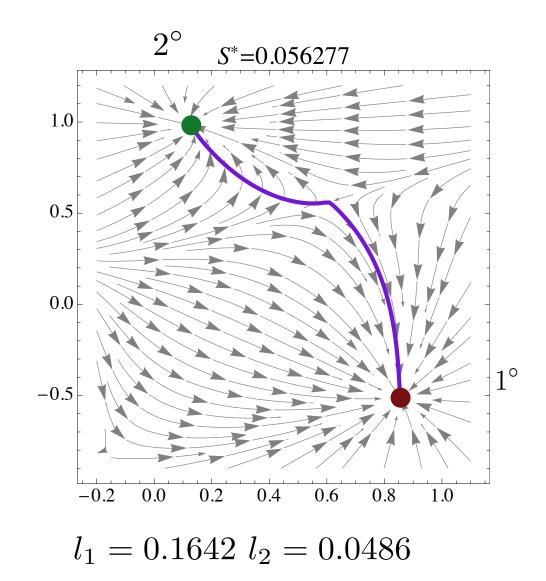
Goal: optimize transition rate (minimize S^*) from 2° (green) to 1° (red).

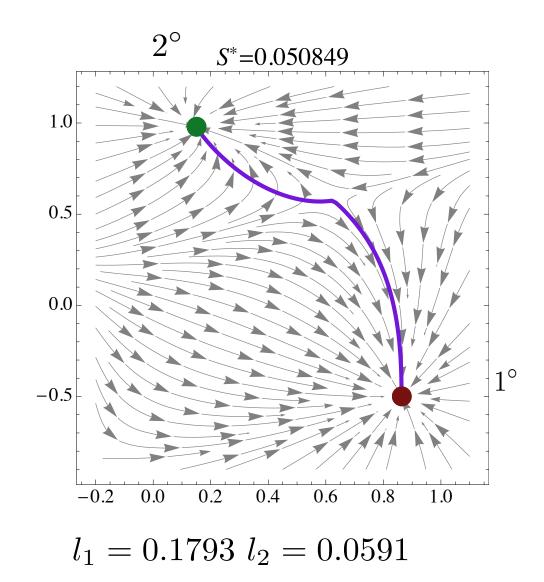
It is known this occurs for high EGF (I1) and low Notch (I2) signaling.

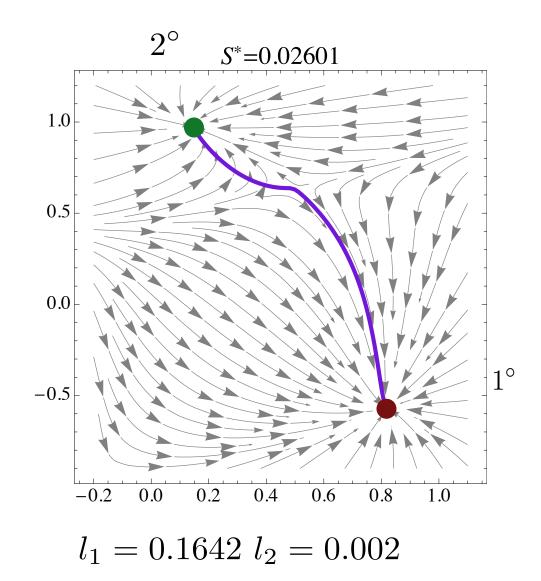






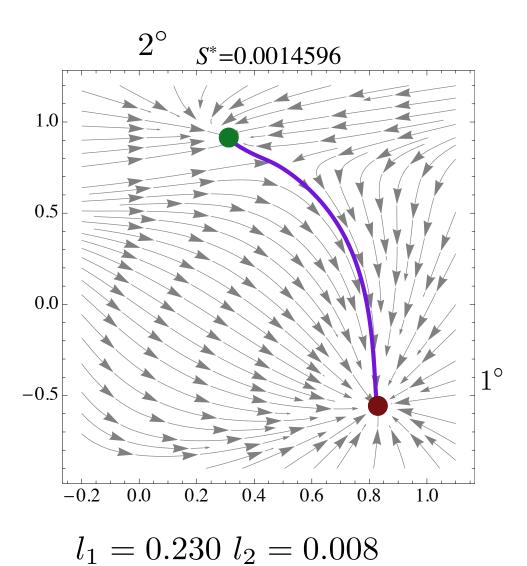




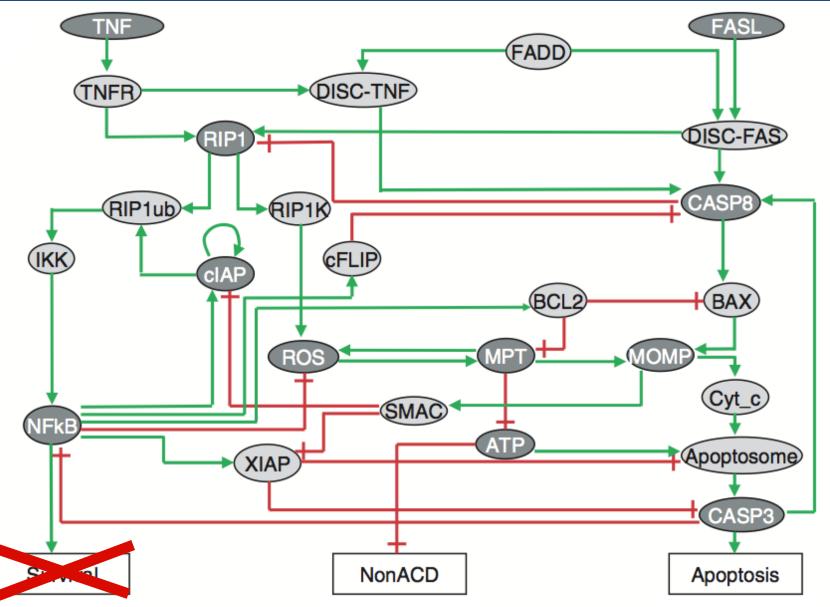


Final answer agrees with biological result

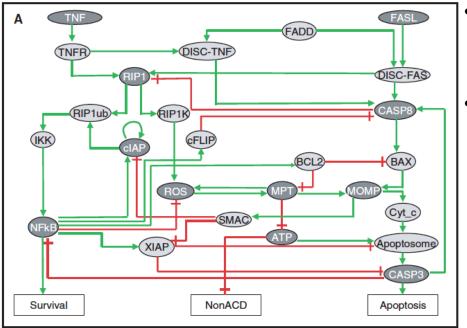
Note that the fixed point and saddle point have almost merged; the iteration has pushed the system close to a bifurcation



Another, bigger example: the cell death pathway



Details of the signaling model



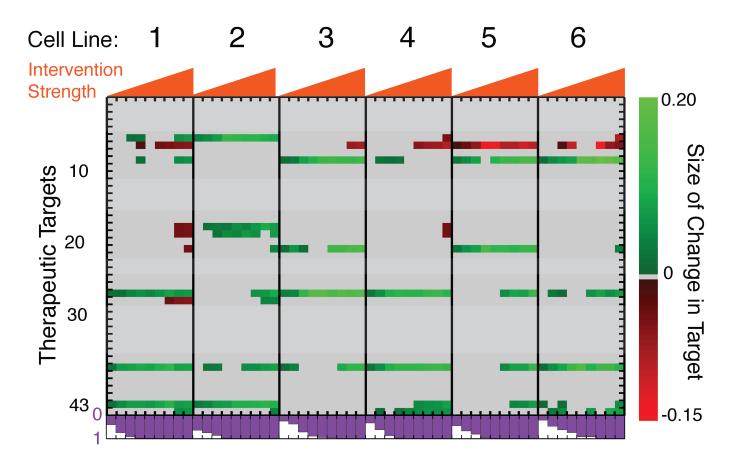
- 22 genes, 43 adjustable parameters (protein-protein interaction rate constants).
- Four stable states:
 - Naïve: apoptosis not induced; cell is healthy.
 - Apoptotic: Cell dies via apoptosis
 - Necrotic: Cell dies via necrosis.
 - **Proliferative**: Cell survives the apoptotic signal, is potentially protocancerous

Goal: Find the optimal intervention (combination of therapeutic targets) to maximize the rate of transition out of the proliferative state and into the apoptotic state.

- Intervention should be of a pre-specified dosage strength.
- Should preserve the stability of the healthy (naïve) cell state.

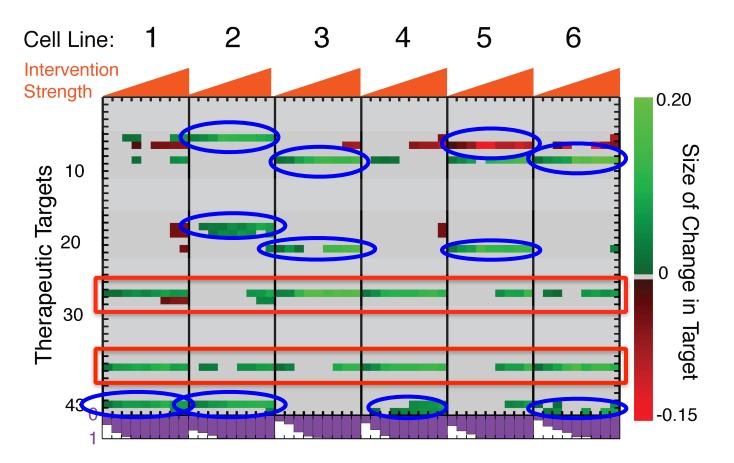
Calzone et. al. PLoS Computational Biology 2011

Method predicts optimal multiplexed therapeutic strategies



- 6 different proliferative cell lines, 9 possible dosage strengths
- Green: interaction rate decreased; Red: interaction rate increased
- Optimal therapeutic combinations comprised of 4-8 perturbations
- Eliminating proliferative state w/o significant harm to naïve state possible in all cases

Therapeutic combinations not unique, but have commonalities

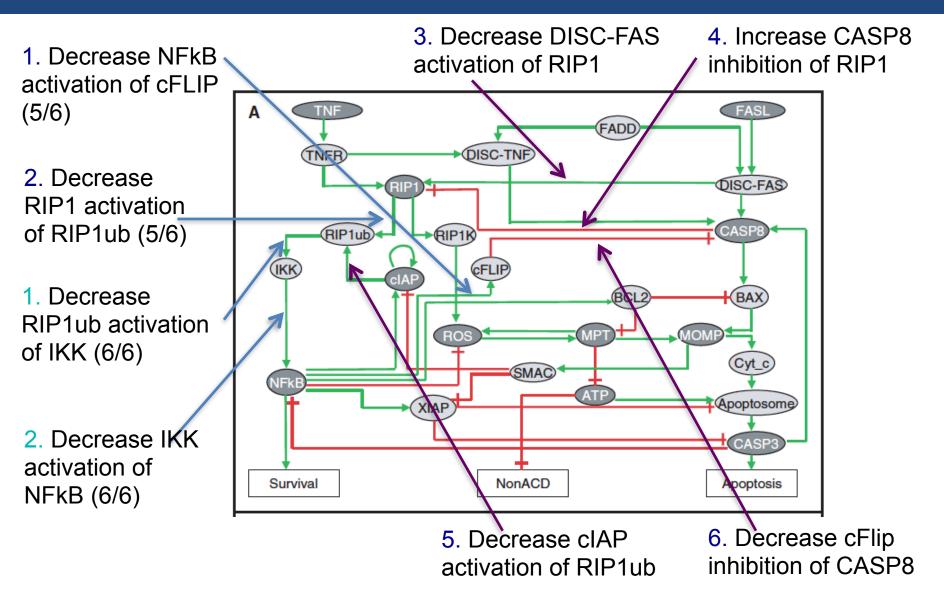


Two therapeutic targets are robust for all cell lines.

• With larger dosage strengths, these four target alone can eliminate the proliferative state in all cases.

Individualized therapeutic combinations can be more efficient.

OLAC identifies 2 robust therapeutic targets in all cell lines, and others in individual cell lines



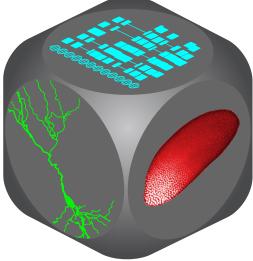
Summary

- Optimal least action control: manipulate the system landscape to promote an outcome
- Wentzell-Freidlin least action is a natural metric for this
- Find the minimum action path[s] between fixed points; reduce barrier heights associated with desired transitions
- Can push the system to a bifurcation
- Example: lineage respecification in a cell line
- Example: a signaling model of the cell death pathway; possible targets promoting apoptosis of proliferating cells

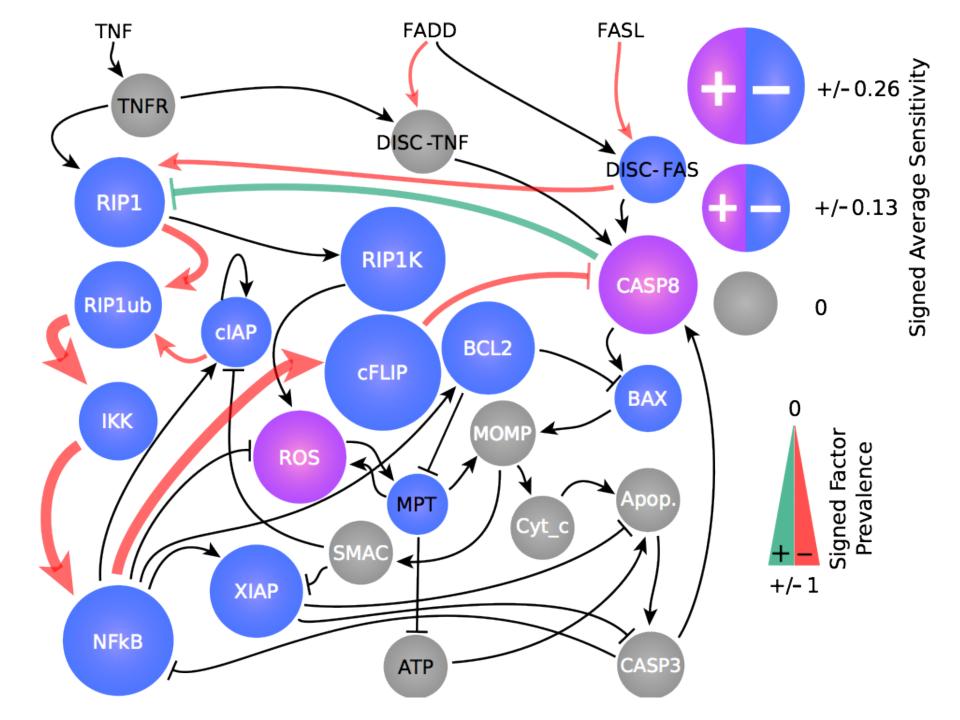
Positions in Applied Math at Northwestern

 <u>Postdoctoral Fellows (U.S. Citizens)</u> — part of a NSF-funded Research Training Grant in Quantitative Biological Modeling





• Tenure-track Faculty Positions — 2 anticipated for Fall 2017



Indicators of progression to apoptosis



