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<td>Orii, Shigeo; Anai, Hirokazu; Horimoto, Katsuhisa</td>
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Kyoto University
Symbolic-Numeric Optimization for Kinetic Models
- An application to bioinformatics field -

折居 茂夫
SHIGEO ORII
富士通株式会社
FUJITSU LTD *

穴井 宏和
HIROKAZU ANAI
(株)富士通研究所/(独)科学技術振興機構
FUJITSU LABORATORIES LTD / CREST, JST †

堀本 勝久
KATSUHISA HORIMOTO
東京大学医科学研究所
INSTITUTE OF MEDICAL SCIENCE UNIVERSITY OF TOKYO ‡

Abstract
The sequencing of complete genomes allows analyses of interactions between various biological molecules on a genomic scale, which prompted us to simulate the global behaviors of biological phenomena on the molecular level. One of the basic mathematical problems in the simulation is the parameter optimization in the kinetic model for complex dynamics, and many optimization methods have been designed. We introduce a new approach to optimize the parameters in biological kinetic models by quantifier elimination (QE), in combination with numerical simulation methods. We also show an computational example for the inhibition kinetics of HIV protease in order to demonstrate the effectiveness of our method.

1 Introduction
Many methods for local and global optimization have been developed to model and simulate the global network of biological molecules in a cell [9, 11], and some simulators based on various optimization methods have also been designed (e.g. [10]). In the optimization methods, the estimation of kinetic parameters plays a key role in the development of kinetic models, which, in turn, promotes functional understanding at the system level, for example, in several biological pathways [7, 12]. In addition to the development of optimization methodology, the high performance of computers for numerical calculations also supports the optimization of the kinetic parameters in the complex dynamics within a reasonable amount of computational time. The high computer performance supports not only the numerical calculations based on calculus, but also the symbolic computations based on computer algebra (CA). Indeed symbolic computation is popular in software platforms such as Maple [6] and Mathematica [14], and the use of symbolic computation is increasing rapidly in biology [2]. The quantifier elimination (QE) is one

*orii@strad.seg.fujitsu.com
†anai@jp.fujitsu.com
‡khorimot@ims.u-tokyo.ac.jp
of the main subjects in CA [3]. The QE was originally described in the mathematical proof by Tarski (1951) [13], which stated that the elementary theory for the reals is decidable. Although the original algorithm was too complex to solve the problem, a new method by Collins (1975) [5], cylindrical algebraic decomposition (CAD), allowed efficient implementation. Subsequent improvements in the algorithm provided feasible software platforms for symbolic computation (e.g., [1]). Although some applications of QE to biological issues by symbolic computation were reported [4], an amalgam of symbolic computation by QE and numerical calculation has not been designed. In this paper, we developed a novel optimization method in combination with symbolic computation and numerical simulation. A procedure for parameter optimization was designed to solve differential equations by QE in combination with numerical simulation. The performance of our procedure is illustrated by optimizing ten parameters between nine variables in a model for the inhibition kinetics of HIV proteinase [8]. As for the optimization performance, the goodness of fit to the observed data and the optimized parameters are compared with those from the previous studies [8, 9]. Furthermore, some characteristics of the symbolic-numeric method are discussed with the behaviors of the parameters and the variables in the model.

2 MATERIALS AND METHODS

2.1 Main tool: Quantifier elimination for uncertain input data

Our key tool for realizing symbolic-numeric optimization is quantifier elimination (QE) over the reals [3]. When we find feasible model parameters according to the observed data, we can solve some constraints derived by substituting observed data for the corresponding variables/parameters in the original constraints. Such constraints have some uncertainty, due to the inexact input data. Hence, if we apply QE directly to the constraints, then there is a real danger of arriving at an incorrect answer. Actually, we often obtain a "false" result for feasible cases. In order to extract the nontrivial information of feasible parameters, even for the incorrect cases, we propose the introduction of new variables into the constraints (see 2.2). We call them "error variables", which play a role in absorbing the uncertainty due to inaccurate input data. If we apply QE for the constraints including error variables, then we obtain possible ranges of error variables, so that the constraints are feasible. Then we obtain feasible regions of the model parameters by applying QE again to the constraints, where the error variables are substituted with the minimum value of their feasible ranges.

2.2 Mathematical Framework

Problem: In this paper, we consider the following fitting problem: the biological kinetic model analyzed here is of the form:

$$x_i = u_i(X, K)$$

(1)

where $X = \{x_1, \cdots, x_{n_i}\}$ is a set of variables, and $K = \{k_1, \cdots, k_{n_{\overline{X}}}\}$ is a set of parameters. The problem is to fit the parameters $K$ of the model to the observed data $\hat{X} = \{\hat{x}_i\}$ for $i = 1, \cdots, n_{\overline{x}}$, $t = 0, 1, \cdots, n_{t}$, under the following additional conditions:

(i) Conservation laws: $h_i(X) = 0$

(ii) Variable ranges: $x_i \in D_i$, where $D_i = [a, b]$, $a, b \in \mathbb{R} \cup \{\infty\}$. 


Basic Formula Here we set up the leading formula of this paper. As mentioned above, we have the following constraints $\Psi$ with error variables $e_i$ from kinetic models: $\Psi \equiv \Lambda \psi_i$, where $\psi_i = \dot{x}_i - v_i(X, K) + e_i = 0$. For the error variables we introduce a new variable, $e_{\text{max}}$, which means the magnitude of the error variables: $|e_i| \leq e_{\text{max}}$. Moreover, for the variables whose observed data is given, we consider the following objective conditions: $X_i(t) - \tilde{X}_i(t) = 0$, to achieve fitting. Then the "basic formula" is given as

$$F \dot{X}, X, K, e_{\text{max}}, e_i) \equiv (\Psi \wedge h_i(X) = 0 \wedge x_i \in D_i \wedge |e_i| \leq e_{\text{max}} \wedge X_i(t) - \tilde{X}_i(t) = 0).$$  \tag{2}$$

We apply our symbolic-numeric approach to formulas derived by slightly modifying the basic formula according to various purposes.

2.3 Optimization Procedure

We explain the concrete procedure of symbolic-numeric optimization, which consists of six parts as illustrated in Figure 1.

Numerical simulation First we prepare simulation data for $\dot{x}_i$ and $x_i$, for which we lack observed data, by performing a numerical simulation of the kinetic models.

1. Set initial conditions $\tilde{X}^{(0)}$ and starting values for unknown parameters $\tilde{K}^{(0)}$ as follows: $\tilde{X}^{(0)} \equiv \{\tilde{x}^{(0)}|i = 1, \cdots, n_x\}$ and $\tilde{K}^{(0)} = K_1^{(0)} \cup K_2^{(0)}$, where $K_1^{(0)} \equiv \{k_1^{(0)}, \cdots, k_j^{(0)}\}$ are starting values, and $K_2^{(0)} \equiv \{k_{j+1}^{(0)}, \cdots, k_{n_j}^{(0)}\}$ are given fixed parameters.

2. By numerical simulation of the kinetic model (1), we obtain a time series for $x_i$ and $\dot{x}_i$: $X_i^{(t)} = \{x_i^{(t)}|i = 1, \cdots, n_i, t = 0, 1, \cdots, n_t\}$ and $\dot{X}_i^{(t)} = \{\dot{x}_i^{(t)}|i = 1, \cdots, n_i, t = 0, 1, \cdots, n_t\}$.

![Figure 1: Flowchart of symbolic-numeric optimization. The variables and values are enclosed by the boxes, and the procedures are numbered corresponding to the description in the text.](image-url)
Formulation  After choosing some variables from $X$, we call them “focusing variables”, $Y$, and substitute observed/simulated data into the remaining variables:

1. Choose a subset $Y$ of $X : Y \subseteq X$.
2. Substitute $X$, $X \setminus Y$, in $F$ by the values of $\tilde{X}, \tilde{X}$ at a time point $t$: $\tilde{x}_i \leftarrow \tilde{x}_i^{(t)}, \tilde{x}_i \leftarrow \tilde{x}_i^{(t)}$, where $x_i \in \tilde{X}, X \setminus Y$. Then we denote the new formula as $F'(Y, K_1, e_{max}, e_i)$. We note by performing a QE computation for the formula, $\exists Y \exists K_1 \exists e_{max} \exists e_i (F')$.

Computation of offset by QE  Observed data often contain an offset. Therefore, we must first determine the offset value. Here we consider the case that the offset appears linearly. For the sake of simplicity, we assume that only $\tilde{x}_1$ has an offset. Let $F'_{offset}$ be the formula obtained by putting $\tilde{x}_1 - offset$ into $\tilde{x}_1^{(t)}$ of $F'$, where offset is a variable for offset. By performing QE for $\exists X \exists K_1 \exists e_{max} \exists e_i (F'_{offset})$, we obtain the quantifier-free formula $\pi(offset)$, which stands for the feasible ranges of offset. Then we substitute the minimum value of the offset for the variable offset in $F'$, and we denote it again by $F'(Y, K_1, e_{max}, e_i)$.

Estimation of $e_{max}$ and $K_1$ by QE  First, we use QE to make the magnitude of $e_i$ as small as possible, and then we estimate the parameters $K_1$ by QE:

1. Compute the feasible range of $\pi(e_{max})$: by computing QE for $F'(Y, K_1, e_i)$, we obtain a quantifier-free formula $\pi(e_{max})$ describing the feasible ranges of $e_{max}$. Next, we put the minimum value of $e_{max}$ into $e_{max}$ in $F'$, and denote the resulting formula as $F''(Y, K_1, e_i)$.
2. Compute $K_1$: by computing QE for $Y \exists e_i (F'')$, we obtain a quantifier-free formula $\tau(K_1)$ describing the feasible ranges of $K_1$ Actually, the feasible ranges of $K_1$ are usually sufficiently narrow intervals (e.g., about $10^{-6}$) to choose an appropriate specific value of $K_1$.

Computation of sum of squares ($SSq$)  We estimate the goodness-of-fit for the obtained parameter values $K_1$ from the feasible ranges of $K_1$ in terms of $SSq$.

1. Set initial conditions $\tilde{X}^{(0)}$ and $K_1$.
2. Perform numerical simulation of kinetic model (1).
3. Compute $SSq : SSq = \sum_i (x_i^{(t)} - \tilde{x}_i^{(t)})^2$.

Termination  If $SSq$ is smaller than a specific level $\theta$, output $K$. Otherwise, set new initial values and go to (1).

2.4 Biological Model  

We analyzed a model for the inhibition kinetics of HIV proteinase [8], as shown in Figure 2. The proteinase monomer ($M$) is inactive, but the enzyme ($E$) is active in the dimeric form. The dimer catalyzes the conversion of the substrate ($S$) to the product ($P$). The inhibitor ($I$) is competitive for the substrate and the product, and the inhibitor-binding enzyme is irreversibly deactivated ($EJ$). In the model, there are ten parameters and nine variables. According to the previous studies [8, 9], five parameters
The experimental data of the product \([P]\), which are composed of 300 data points measured from 0 to 3600 seconds, were downloaded from a web site (http://www.gepasi.org/tutorials/opt/hivfit.html).

3 RESULTS

First, we will describe the practical procedure for parameter optimization in the kinetic model for HIV proteinase, and then we will evaluate the optimized parameters by the goodness of fit to the observed data.

3.1 Procedure for Optimizing Parameters in HIV inhibition Model

To perform the numerical simulation (in 2.3.1), \(K_1\) and \(K_2\) are defined as the five unknown parameters and the five given parameters, and the nine variables are allocated to \([P]\), \([E]\), \([S]\), \([ES]\), \([M]\), \([EP]\), \([I]\), \([EI]\), and \([EJ]\). Then we set the start value \(\tilde{X}^{(0)}\) and the initial value \(\tilde{X}^{(0)}\). The start values for ten parameters and the initial values for nine variables are cited from the previous study [9] (see the legend in Figure 2). Also, the two initial values, Elinit and Sinit, are changed within a limited range with reference to the previous studies [8, 9]: 31 discrete values for \(\{[E]\} = 0.00350, 0.00355, \ldots, 0.00500\) and 9 values for \(\{[S]\} = 24.0, 24.5, \ldots, 28.0\). The focusing variables \(Y\) (in 2.3.2) are simply obtained by the symbolic computation with QE from the relationship between \(X\) and \(K_1\) in the model. In the inequality \(v_i(X, K)\Delta t + x_i^t \geq 0\), the elimination of \(\Delta t\) by QE outputs five inequalities including five parameters: \(100\times[E]\times[I] - k_{52}\times[ET]\times[k_{6}] > 0, 100\times[E]\times[I] - k_{52}\times[ET] > 0, 100\times[E]\times[P] - k_{42}\times[EP] - k_{3}\times[ES] > 0, 100\times[E]\times[P] - k_{42}\times[EP] > 0\), and \(100\times[E]\times[S] - k_{22}\times[ES] - k_{3}\times[ES] > 0\). Among the five unknown parameters in the above five inequalities, \([P]\) is included in the objective function, and \([S]\) is a large value relative to the other variables in the reaction molecules. Except for the last three inequalities including \([P]\) and \([S]\), only \([EI]\) appears in the terms related to the unknown parameters in the first two inequalities. Thus, the focusing variables \(Y\) are defined as \([P]\), \([S]\), and \([EI]\) in the present model.

All symbolic computations by QE in this study are performed by REDUCE (ver. 3.8) (http://www.uni-koeln.de/REDUCE/). In addition, the conservation laws in the present model are obtained by Gepasi [10], a tool for estimating the kinetic flux in a given model, as follows: \(h_1(X) = [S] + [ES] + [P] + [EP] - S_{init} = 0\) and \(h_2(X) = [M] + 2[E] - 2[S] - 2[P] + 2[EI] + 2[EJ] - (2E_{init} - 2S_{init}) = 0\).

The computation of offset by QE (in 2.3.3) is realized by eliminating all of the variables by QE, except for \(offset\) in \(F'_{offset}\). Then we obtain \(\mu(offset)\), depending on \(\bar{x}_1\), and the values of six variables and five parameters, as the following inequalities: \(\mu(offset) = c_1 + c_2 offset > 0\) and \(c_3 + c_4 offset \geq 0\), where \(c_1, c_2, c_3\) and \(c_4\) are constants. The constants in the above equations are estimated in each optimization.
Using $F'$ of $Y$ and the offset related to the present optimization are also cited from previous studies [8, 9]. 

For reference, the values related to the present optimization are also cited from previous studies [8, 9].

### Table 1: Goodness of fit with optimized parameters by symbolic-numeric method.

<table>
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<tr>
<th>time</th>
<th>Reference</th>
<th>$a_1$</th>
<th>$a_2$</th>
<th>$a_3$</th>
<th>$a_4$</th>
<th>$a_5$</th>
<th>$SSq$</th>
<th>$E_{10}$</th>
<th>$S_{10}$</th>
<th>offset</th>
</tr>
</thead>
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<tr>
<td>336</td>
<td>1</td>
<td>250.2</td>
<td>9.776</td>
<td>1206</td>
<td>0.103</td>
<td>0.0969</td>
<td>0.00962</td>
<td>0.00495</td>
<td>27.5</td>
<td>-0.028591</td>
</tr>
<tr>
<td>564</td>
<td>1</td>
<td>155.5</td>
<td>9.982</td>
<td>1127</td>
<td>0.102</td>
<td>0.0980</td>
<td>0.00823</td>
<td>0.00470</td>
<td>28.0</td>
<td>-0.040591</td>
</tr>
<tr>
<td>1848</td>
<td>2</td>
<td>134.5</td>
<td>9.217</td>
<td>1128</td>
<td>0.110</td>
<td>0.0980</td>
<td>0.00965</td>
<td>0.00460</td>
<td>28.0</td>
<td>-0.040591</td>
</tr>
<tr>
<td>336, 564</td>
<td>1</td>
<td>225.0</td>
<td>9.970</td>
<td>1239</td>
<td>1.759</td>
<td>1.759</td>
<td>0.00856</td>
<td>0.00480</td>
<td>27.5</td>
<td>-0.028591</td>
</tr>
<tr>
<td>336, 1848</td>
<td>1</td>
<td>191.9</td>
<td>9.980</td>
<td>1304</td>
<td>4991</td>
<td>4991</td>
<td>0.00666</td>
<td>0.00475</td>
<td>27.5</td>
<td>-0.028591</td>
</tr>
<tr>
<td>564, 1848</td>
<td>2</td>
<td>211.6</td>
<td>9.719</td>
<td>1160</td>
<td>0.030</td>
<td>1.00E+04</td>
<td>0.00569</td>
<td>0.00495</td>
<td>27.5</td>
<td>-0.016591</td>
</tr>
<tr>
<td>Mendes &amp; Kill</td>
<td>-</td>
<td>191.1</td>
<td>7.352</td>
<td>1711</td>
<td>1.31E+04</td>
<td>3.00E+04</td>
<td>0.00512</td>
<td>0.00547</td>
<td>25.79</td>
<td>-0.008962</td>
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<tr>
<td>Kuzmic</td>
<td>-</td>
<td>179.7</td>
<td>9.46</td>
<td>1117</td>
<td>0.0831</td>
<td>0.1224</td>
<td></td>
<td>0.00387</td>
<td>24.63</td>
<td>-0.01</td>
</tr>
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</table>

To judge whether the loop in Figure 1 terminates or not (in 2.3.6), the minimum of $SSq$'s is compared with the threshold $\theta$. In the present study, the threshold is set to 0.01 to attain the same magnitude as that in the previous study [9]. If the $SSq$ is smaller than $\theta$, then we terminate the optimization process. If the $SSq$ is larger than $\theta$, then we start the loop by substituting 279 sets of $K_1$ into $\hat{K}^{(0)}$ with the same initial value sets of $\tilde{z}_2^{(0)}(E_{\text{init}})$ and $\tilde{z}_3^{(0)}(S_{\text{init}})$. Although the number of starting values $\hat{K}^{(0)}$ increases as $279^n$ with the n-th iteration, the restriction of the parameter and the variable spaces prevents multiple iterations. Indeed, only one or two iterations were sufficient to attain the threshold in the present model.

### 3.2 Observed Data Fitting with the Optimized Parameters

The optimized parameters with the six sets of observed data are listed in Table 1, together with the iteration number, the goodness of fit measured by $SSq$, the initial values of $E_{\text{init}}$ and $S_{\text{init}}$, and the offset. In addition, the fittings of simulated values to the observed data in six cases are described in Figure 3.

One of the remarkable features of the present fitting is that only one or two points of the observed data are sufficient to fit 300 data points with an $SSq$ value of less than 0.01. The data point for the optimization is randomly chosen from 300 points of data, and all fittings attain the threshold by one or two iterations of the loop. In two of the six cases, two rounds of iterations were required, but the first fitting in each case agreed well with the observed data. This is partly because QE powerfully restricts the possible ranges of the parameters and the variables, and partly because the present model is simpler than that expected from the complex kinetics of ten parameters and nine variables. These points will be discussed in the following section.
Figure 3: [left] Fitting to observed data with optimized parameters. The amount of product \([P]\) is multiplied by a coefficient (0.024), according to [9]. The experimental data are denoted by the jagged curve. The simulated curves are denoted by the solid curves (finally optimized) and if the loop iterates twice, by the broken curves (first optimized): a, \(t=336\); b, \(t=984\); c, \(t=1848\); d, \(t=336\) and 984; e, \(t=336\) and 1848; f, \(t=984\) and 1848.

[right] Relationships between the five optimized parameters. The parameter ranges were estimated by the given values at \(t=984\). The open circles indicated by arrows are the optimized parameter values at \(t=984\).

Another feature is that the values of the parameters agree well with those in the previous studies [8, 9]. In particular, the highlighted parameters in this model, the inhibitor binding constant \((k_{52})\) and the deactivation rate constant \((k_8)\), are about 0.10 and 0.097 in three of the six cases, which are similar values to the constants in one previous study [8]. In contrast, the constants in the three remaining cases are enormously large, except for \(k_{52}\) at \(t=984\) and 1848, which are also similar to the magnitude of the rate obtained in the other previous study [9]. In comparison with both cases, the value in the latter case is unreasonably large for the analysis to be acceptable. Thus, the large dissociation and deactivation rate constants suggest that the potency of the inhibitor is overestimated in terms of the inhibitor reaction.

Two problems in the present optimization remain: one is the choice of the observed data for the optimization, and the other is the confidence intervals for the parameters. As for the data choice, the data showing a flat slope in the kinetic curve seem intuitively inadequate for the simulation. Indeed, by using the data of more than \(t=2500\) in Figure 3, QE frequently outputs ‘false’; this means no parameter and variable spaces for the initial conditions in \(F’\). Any data, except for those in the steady states, may
possibly output 'true' for the optimization by QE. As for the confidence intervals for the parameters, we will discuss them in terms of the parameters and the variable spaces in the following section.

4 DISCUSSION

4.1 Parameter Spaces Estimated by QE

The relationship between the parameters can be easily estimated by QE. Indeed, the parameter relationship in arbitrary ranges of variables is obtained by only the exclusion of the object function in $F'$, and is useful to elucidate visually the parameter optimization by QE in terms of the confidence intervals of the optimized parameters.

Figure 4 shows the relationships between five optimized parameters. Given $E_{init}$ and $S_{init}$, the $F'$ obtained by excluding the object function consists of five known and five unknown parameters and three focusing and six remaining variables. In $F'$, the three focusing variables and three of the five unknown parameters can be eliminated by QE, given numerical values at $t=984$ for six known variables, and then we can obtain the relationship between the remaining pair of parameters (a quantifier-free formula for the parameters).

One of the striking features of the elimination by QE is that the parameter spaces are highly restricted in all parameter pairs. The parameter space of each pair emerges in a very narrow range between two boundaries, which is a visual representation of the uncertainty of the parameters. For example, the narrow range for the parameter space between $k_{22}$ and $k_{42}$ is obtained with the following inequalities: $155.49657522 < k_{22} < 155.49657522$ and $1127.2733904 < k_{42} < 1127.2733905$. Furthermore, the total parameter ranges are shown visually in the restricted ranges; the maximum ranges of the parameter pairs in Fig. 4b are $0 \leq k_{22} \leq 411$ and $0 \leq k_{42} \leq 1813$, and the dissociation constant of [ES] ($k_{42}$) varies in a wider range than that of [ES] ($k_{22}$).

As seen in the figure, the relationships between the two parameters are divided into independent and dependent relationships. The parameter range with a slope indicates that the two parameters change mutually, and are dependent on each other, and the range with no slope indicates that the parameters are independent of each other. Only the relationship between $k_{22}$ and $k_{42}$ (b in Figure 4) is dependent, and the remaining relationships are independent. Thus, the present method reveals the mutual dependency of the parameters with their feasible ranges.

4.2 Concluding Remarks

The present study is the first application of QE to the parameter optimization problem in conjunction with a numerical simulation. Our symbolic-numeric method by QE shows the same magnitude of goodness of fit as the previous numerical optimization. Furthermore, the present method has the distinct potential to elucidate the relationships between the parameters in the kinetic model. Thus, our method provides a new direction for the analysis of kinetic models in the field of computational biology.

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\[ \frac{d}{dt} \left( [E] \right) = \frac{k_{22}}{[E] + [S]} - \frac{k_{42}}{[E] + [S]} \]

\[ k_{22} \leq 411 \text{ and } k_{42} \leq 1813 \]

\[ 155.49657522 < k_{22} < 155.49657522 \] and \[ 1127.2733904 < k_{42} < 1127.2733905 \]
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