

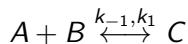
# Inference of non-linear genomic dynamics

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Given a basic reaction



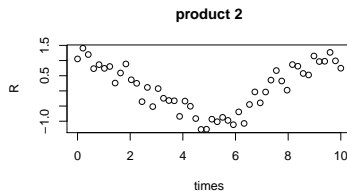
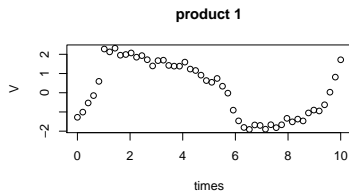
the rate of forward and backward and backward reactions is **linearly** proportional with concentration  $A$ ,  $B$  and  $C$  respectively:

$$\frac{d[A]}{dt} = k_{-1}[C] - k_1[A][B].$$



# What we want

Given noisy data



and a ODE description of the system

$$\frac{dV}{dt} = c \left( V - \frac{V^3}{3} + R \right), \quad \frac{dR}{dt} = \frac{1}{c} (V - a + bR)$$

can we infer the dynamic parameters of the system  $a, b, c$ ?

## Dynamic parameters

Parametrized ODE describes *background* knowledge of system;  
dynamic parameters describe *actual* system.

# Elements of the problem

## Differential equation

The change in the concentration of some element is described by

$$P_{\theta}x(t) = f(x, u|\beta, t),$$

where

- $P_{\theta} = \sum_{k=1}^d \theta_k D^{k-1}$ ,  $d > 1$  and  $D^k x(t) = \frac{d^{(k)}}{dt^k} x(t)$ ,
- $f$  describes dynamics type.
- $u$  are known inputs,  $\beta$  describes actual dynamics.

## Data

Random sample of noisy observations of state variable  $x(t)$

$$y_i \sim N(x(t_i), \sigma^2), \quad \text{for } t_1, \dots, t_m$$

## Maximum likelihood

Maximize

$$\ell(\theta) = \frac{-1}{2\sigma^2} \sum_{j=1}^m (y_j - x(t_j))^2 \quad \text{subject to } P_\theta x(t) = f(x, u | \beta, t)$$



Definition: *regularized likelihood*

$$\ell_\lambda(\theta) = -\frac{1}{2\sigma^2} \sum_{j=1}^m (y_j - x(t_j))^2 + \lambda \|x\|_{\mathcal{H}}^2$$

where  $\lambda > 0$  and

$$\|x\|_{\mathcal{H}}^2 = \int_T (P_\theta x(t) - f(x, u|\beta, t))^2 dt.$$

Initially, we consider:

$$f = 0.$$

Regularized likelihood can be rewritten using Green function  $K$  of  $P^*P$ :

$$\ell_\lambda(\theta) = \frac{1}{2\sigma^2} (\mathbf{y} - \mathbf{K}_\theta \alpha)^T (\mathbf{y} - \mathbf{K}_\theta \alpha) + \lambda \alpha^T \mathbf{K}_\theta \alpha$$



# Explicit solution to the problem

## Representer Theorem [Kimeldorf and Wahba, 1970]

Minimizer of  $\ell_\lambda(\theta)$  exists, is unique and admits a representation:

$$x^*(t) = \sum_{j=1}^m \alpha_j K_\theta(t_j, t), \quad \forall t \in T.$$

where  $\alpha = (\alpha_1, \dots, \alpha_m)^T$  is the solution of the linear system

$$\alpha = (\lambda\sigma^2 \mathbf{I}_n + \mathbf{K}_\theta)^{-1} \mathbf{y}$$

where  $(\mathbf{K}_\theta)_{ij} = K(t_i, t_j)$ , and  $\mathbf{y} = (y_1, \dots, y_m)^T$ .

- We can then maximize  $\ell_\lambda(\theta)$  directly w.r.t.  $\theta$ .

We have implemented an R-package for general ODEs of type

$$P_{\theta}x(t) = f(x, u|\beta, t)$$

- Requires observations at specific time points.
- Requires LHS differential operator;
- Requires RHS function;
- Can deal with multivariate ODEs.
- Doesn't need observations on all dimensions.
- Doesn't need derivatives.

