

Stability of steady states and algebraic parameterizations in chemical reaction networks.

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University of Copenhagen

GOAL

Given a chemical reaction network \mathcal{G} under mass action kinetics, with n species and m reactions, explore the existence of a region on the space of parameters (rate constants and total amounts) such that bistability arises.

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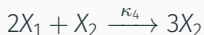
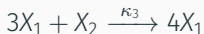
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- **Detecting bistability.**

Chemical Reaction networks



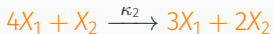
A chemical reaction network \mathcal{G} is a labelled directed graph whose nodes, called *complexes*, are integer linear combinations of a set $\mathcal{S} = \{X_1, \dots, X_n\}$ called the set of *species*.

Chemical Reaction networks



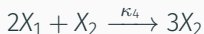
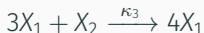
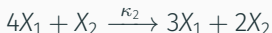
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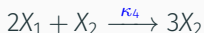
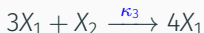
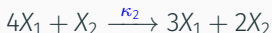
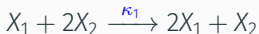
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The concentration of the species is modelled by a polynomial system of ODEs. The coefficients $\{\kappa_1, \dots, \kappa_m\} \subset \mathbb{R}_{>0}^n$ are called *reaction rate constants*.

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Chemical Reaction networks

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In our example

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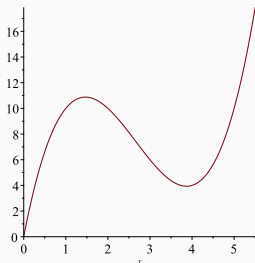
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Taking $\kappa_1 = 1$, $\kappa_2 = 1$, $\kappa_3 = 8$ and $\kappa_4 = \frac{17}{4}$ the positive steady state variety is



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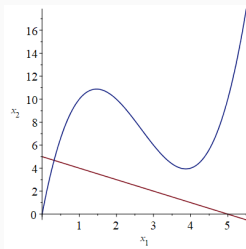
Note that $\dot{x}_1 + \dot{x}_2 = 0$. Therefore, $x_1 + x_2 = T$ through time. These linear combinations of the concentration variables are called *conservation laws*, and all points satisfying them form a *stoichiometric compatibility class*.

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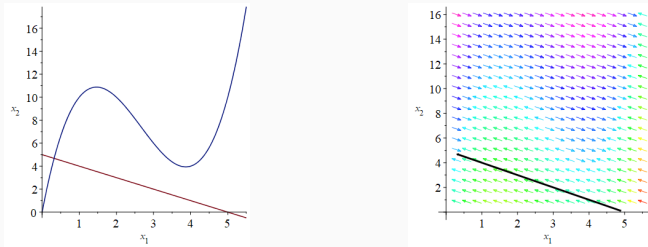


Figure 1: Conservation law $T = 5$ and vector field.

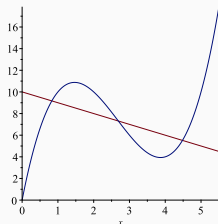
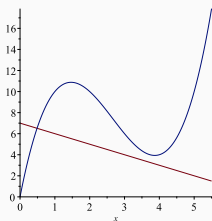
Multistationarity

The network exhibits *multistationarity* if there exist a set of reaction rate constants and total amounts, such that there are two positive steady states in one stoichiometric compatibility class.

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The network in our example exhibits multistationarity for the set of parameters $\{\kappa_1 = 1, \kappa_2 = 1, \kappa_3 = 8, \kappa_4 = \frac{17}{4}, T = 10\}$.

- The steady states in the stoichiometric compatibility class given by T are the solutions to the system

$$0 = \kappa_1 x_1 x_2^2 - \kappa_2 x_1^4 x_2 + \kappa_3 x_1^3 x_2 - 2\kappa_4 x_1^2 x_2$$

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- The function obtained by removing all the redundant steady state equations and replacing them by the conservation laws will be denoted by $F_T(x)$.

STABILITY

Consider a system of differential equations $\frac{dx}{dt} = f(x)$, with $f \in \mathcal{C}^1$, and a steady state x^* .

The steady state x^* is *asymptotically stable* if all the eigenvalues of $J_f(x^*)$ have negative real part. If one of the eigenvalues of $J_f(x^*)$ has positive real part, then x^* is *unstable*.

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In order to determine stability we will study the roots of the characteristic polynomial $p_{J_f}(\lambda)$.

Stability: Hurwitz criterion.

Let $p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$ be a polynomial with $a_i \in \mathbb{R}$, $a_n > 0$ and $a_0 \neq 0$. The Hurwitz matrix associated to p is

$$H = \begin{pmatrix} a_{n-1} & a_n & 0 & 0 & \cdots & 0 \\ a_{n-3} & a_{n-2} & a_{n-1} & a_n & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & a_{6-n} & \cdots & a_2 \\ 0 & 0 & 0 & 0 & \cdots & a_0 \end{pmatrix}$$

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Remark: $H_n = a_0 H_{n-1}$.

Stability: Our approach

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The ODE system associated with the network is

$$\begin{aligned} \dot{X}_1 &= -\kappa_1 X_1 + \kappa_2 X_2 X_3 & \dot{X}_3 &= -\kappa_2 X_2 X_3 + \kappa_3 X_4 \\ \dot{X}_2 &= \kappa_1 X_1 - \kappa_2 X_2 X_3 & \dot{X}_4 &= \kappa_2 X_2 X_3 - \kappa_3 X_4. \end{aligned}$$

The conservation laws are $x_1 + x_2 = T_1$ and $x_3 + x_4 = T_2$.

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$$J_f(\phi(x_2, x_4)) = \begin{pmatrix} -\kappa_1 & \frac{\kappa_3 x_4}{x_2} & \kappa_2 x_2 & 0 \\ \kappa_1 & -\frac{\kappa_3 x_4}{x_2} & -\kappa_2 x_2 & 0 \\ 0 & -\frac{\kappa_3 x_4}{x_2} & -\kappa_2 x_2 & \kappa_3 \\ 0 & \frac{\kappa_3 x_4}{x_2} & \kappa_2 x_2 & -\kappa_3 \end{pmatrix}$$

3. Compute the characteristic polynomial of $J_f(x^*)$, $p_{J_f}(\lambda)$, and factor λ^d , where d is the amount of conservation laws.

$$\begin{aligned} p_{J_f}(\lambda) &= \lambda^4 + \frac{\kappa_2 X_2^2 + \kappa_1 X_2 + \kappa_3 X_2 + \kappa_3 X_4}{X_2} \lambda^3 + \frac{\kappa_1 \kappa_2 X_2^2 + \kappa_1 \kappa_3 X_2 + \kappa_3^2 X_4}{X_2} \lambda^2 \\ &= \lambda^2 \left(\lambda^2 + \frac{\kappa_2 X_2^2 + \kappa_1 X_2 + \kappa_3 X_2 + \kappa_3 X_4}{X_2} \lambda + \frac{\kappa_1 \kappa_2 X_2^2 + \kappa_1 \kappa_3 X_2 + \kappa_3^2 X_4}{X_2} \right) \end{aligned}$$

4. Use the Hurwitz criterion to study the roots of the characteristic polynomial restricted to the stoichiometric compatibility class.

$$q_f(\lambda) = \lambda^2 + \frac{\kappa_2 X_2^2 + \kappa_1 X_2 + \kappa_3 X_2 + \kappa_3 X_4}{X_2} \lambda + \frac{\kappa_1 \kappa_2 X_2^2 + \kappa_1 \kappa_3 X_2 + \kappa_3^2 X_4}{X_2}$$

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The Hurwitz determinants are

$$H_1 = \frac{\kappa_2 X_2^2 + \kappa_1 X_2 + \kappa_3 X_2 + \kappa_3 X_4}{X_2}$$

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For all choice of reaction rate constants and totl amounts, the steady state is **asymptotically stable**.

Stability: Our approach

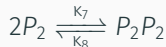
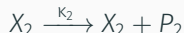
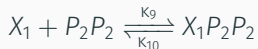
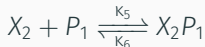
One-site phosphorylation cycles	
<p>(1)</p> $S_0 + E \xrightleftharpoons[k_2]{k_1} S_0 E \xrightarrow{k_3} S_1 + E$ $S_1 + F \xrightleftharpoons[k_5]{k_4} S_1 F \xrightarrow{k_6} S_0 + F$	<p>(2)</p> $S_0 + E \xrightleftharpoons[k_2]{k_1} S_0 E \xrightarrow{k_3} S_1 + E$ $S_1 + E \xrightleftharpoons[k_5]{k_4} S_1 E \xrightarrow{k_6} S_0 + E$
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<p>(5) Two-site modification</p> $S_0 + E_1 \xrightleftharpoons[k_2]{k_1} S_0 E_1 \xrightarrow{k_3} S_1 + E_1$ $S_1 + E_2 \xrightleftharpoons[k_5]{k_4} S_1 E_2 \xrightarrow{k_6} S_2 + E_2$ $S_1 + F_1 \xrightleftharpoons[k_8]{k_7} S_1 F_1 \xrightarrow{k_9} S_0 + F_1$ $S_2 + F_2 \xrightleftharpoons[k_{11}]{k_{10}} S_2 F_2 \xrightarrow{k_{12}} S_1 + F_2$	<p>(6) Modification of two substrates</p> $S_0 + E \xrightleftharpoons[k_2]{k_1} S_0 E \xrightarrow{k_3} S_1 + E$ $P_0 + E \xrightleftharpoons[k_5]{k_4} P_0 E \xrightarrow{k_6} P_1 + E$ $S_1 + F_1 \xrightleftharpoons[k_8]{k_7} S_1 F_1 \xrightarrow{k_9} S_0 + F_1$ $P_1 + F_2 \xrightleftharpoons[k_{11}]{k_{10}} P_1 F_2 \xrightarrow{k_{12}} P_0 + F_2$
(7) Two layer cascade	
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We proved asymptotic stability for every set of parameters and total amounts for all these monostationary networks, except for the two layer cascade.

Downside: Computationally expensive. Some polynomials have more than one million monomials.

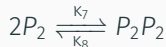
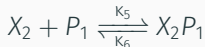
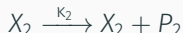
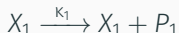
Stability: Our approach

As a second example, consider the **Gene transcription network**, that is known to be multistationary.



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We denote the concentration variables as $x_1 = X_1$, $x_2 = X_2$, $x_3 = P_1$, $x_4 = P_2$, $x_5 = X_2 P_1$, $x_6 = P_2 P_2$, and $x_7 = X_1 P_2 P_2$.

Stability: Our approach

The system of ODEs is

$$\dot{X}_1 = -\kappa_9 X_1 X_6 + \kappa_{10} X_7$$

$$\dot{X}_5 = \kappa_5 X_2 X_3 - \kappa_6 X_5$$

$$\dot{X}_2 = -\kappa_5 X_2 X_3 + \kappa_6 X_5$$

$$\dot{X}_6 = \kappa_7 X_4^2 - \kappa_9 X_1 X_6 - \kappa_8 X_6 + \kappa_{10} X_7$$

$$\dot{X}_3 = -\kappa_5 X_2 X_3 + \kappa_1 X_1 - \kappa_3 X_3 + \kappa_6 X_5$$

$$\dot{X}_7 = \kappa_9 X_1 X_6 - \kappa_{10} X_7$$

$$\dot{X}_4 = -2\kappa_7 X_4^2 + \kappa_2 X_2 - \kappa_4 X_4 + 2\kappa_8 X_6,$$

and the conservations laws are

$$x_1 + x_7 = T_1 \quad \text{and} \quad x_2 + x_5 = T_2.$$

Stability: Our approach

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and the conservations laws are

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A positive parameterization of the steady states is

$$X_1 = \frac{\kappa_2 \kappa_3 \kappa_6 X_5}{\kappa_1 \kappa_4 \kappa_5 X_4}, X_2 = \frac{\kappa_4 X_4}{\kappa_2}, X_3 = \frac{\kappa_6 X_5 \kappa_2}{\kappa_4 \kappa_5 X_4}, X_6 = \frac{\kappa_7 X_4^2}{\kappa_8}, X_7 = \frac{\kappa_9 \kappa_2 \kappa_3 \kappa_6 X_5 X_4 \kappa_7}{\kappa_1 \kappa_4 \kappa_5 \kappa_8 \kappa_{10}}$$

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For this network the characteristic polynomial $p_{J_f}(\lambda)$ has degree 7.

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$$H_5 = -\frac{\kappa_6\kappa_3(\kappa_2\kappa_7\kappa_9X_4^2X_5 - \kappa_4\kappa_7\kappa_9X_4^3 - \kappa_2\kappa_8\kappa_{10}X_5 - \kappa_4\kappa_8\kappa_{10}X_4)}{X_4}H_4$$

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This network is multistationary. Is it bistable?

Stability: Our approach

In this network the solutions of $F_T(x) = 0$ are in one to one correspondence with the roots of

$$F_{T,1}(\varphi(x_1)) = \frac{1}{(\kappa_1 \kappa_5 x_1 + \kappa_3 \kappa_6)^2 \kappa_4^2 \kappa_8 \kappa_{10}} \left[\kappa_1^2 \kappa_4^2 \kappa_5^2 \kappa_8 \kappa_{10} x_1^3 + (-T_1 \kappa_1^2 \kappa_4^2 \kappa_5^2 \kappa_8 \kappa_{10} + 2\kappa_1 \kappa_3 \kappa_4^2 \kappa_5 \kappa_6 \kappa_8 \kappa_{10}) x_1^2 + (T_2^2 \kappa_2^2 \kappa_3^2 \kappa_6^2 \kappa_7 \kappa_9 - 2T_1 \kappa_1 \kappa_3 \kappa_4^2 \kappa_5 \kappa_6 \kappa_8 \kappa_{10} + \kappa_3^2 \kappa_4^2 \kappa_6^2 \kappa_8 \kappa_{10}) x_1 - T_1 \kappa_3^2 \kappa_4^2 \kappa_6^2 \kappa_8 \kappa_{10} \right]$$

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This is a univariate polynomial of degree 3.

There is a maximum of 3 positive steady states in each stoichiometric compatibility class.

Detecting bistability

If the solutions of $0 = F_T(x)$ can be reduced to the study of one univariate polynomial $(F_{T,j} \circ \varphi)(x_i)$, then, for a steady state $x^* = \varphi(x_i)$ the following relation holds

$$\det(J_{F_T}(x^*)) = (-1)^{i+j} (F_{T,j} \circ \varphi)'(x_i) \det(J_{F_T}(x^*))_{j,l}.$$

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If additionally

- the sign of $\det(J_{F_T}(\varphi(x_i)))_{J,l}$ is independent of $x_i > 0$ and is nonzero, and
- All the Hurwitz determinants of $p_{J_f(\varphi(x_i))}$ are positive, except for $H_n = a_0 H_{n-1}$.

Then the positive solutions $z_1 < \dots < z_\ell$ of $F_{T,j}(\varphi(x_i)) = 0$, satisfy that, either $\varphi(z_1), \varphi(z_3), \dots$ are asymptotically stable and $\varphi(z_2), \varphi(z_4), \dots$ are unstable, or the other way around.

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We conclude that $a_0 = -(F_{T,j} \circ \varphi)'(x_1) \det(J_{F_T}(x^*))_{J,I}$.

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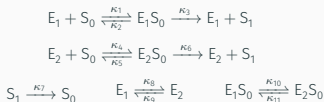
We conclude that $a_0 = -(F_{T,j} \circ \varphi)'(x_1) \det(J_{F_T}(x^*))_{J,I}$.

If $(F_{T,j} \circ \varphi)(x_1)$ has 3 different positive roots $z_1 < z_2 < z_3$, then z_1 and z_3 are asymptotically stable and z_2 is unstable.

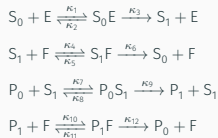
Bistability

In other multistationary networks...

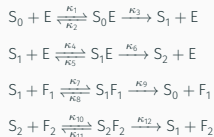
Allosteric kinase



Two layer cascade 1



Two site modification



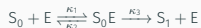
Two site phosphorylation



Phosphorylation of two substrates



Two layer cascade 2



If it is not possible to apply the procedure directly, We use two reduction techniques that preserve multistationarity and stability properties

- Removal and addition of reactions that preserve the conservation laws. In particular, removing reversible reactions.



Bistability

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- Adding or removing intermediates



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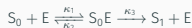
We were able to detect bistability with the following reductions

Bistability

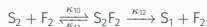
Allosteric kinase



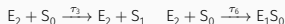
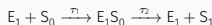
Two layer cascade 1



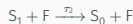
Two site modification



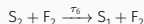
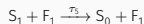
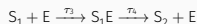
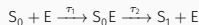
Reduced Allosteric kinase



Reduced two layer cascade 1



Two site modification reduced



Bistability

Two site phosphorylation



Phosphorylation of two substrates



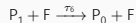
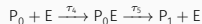
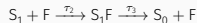
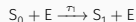
Two layer cascade 2



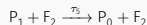
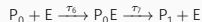
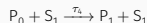
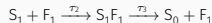
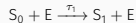
Two site phosphorylation reduced



Phosphorylation of two substrates reduced



Two layer cascade 2 reduced



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Thank you

THANK YOU!