Vincent Acary INRIA Rhône–Alpes, Grenoble.

Workshop 3 on Complementarity and its Extensions. 17 - 21 Dec 2012. Institute for Mathematical Sciences. National University of Singapore

Joint work with Hidde de Jong and Bernard Brogliato

Bio.

Team-Project BIPOP. INRIA. Centre de Grenoble Rhône-Alpes

"Jean Jacques Moreau's fan club". Convex Analysis and Nonsmooth Mechanics.

- Scientific leader : Bernard Brogliato
- Nonsmooth dynamical systems : Modeling, analysis, simulation and Control.
- Nonsmooth Optimization : Analysis & algorithms. (Claude Lemaréchal & Jérôme Malick)

Personal research themes

- Nonsmooth Dynamical systems. Higher order Moreau's sweeping process. Complementarity systems and Filippov systems
- Modeling and simulation of switched electrical circuits
- Discretization method for sliding mode control and Optimal control.
- Formulation and numerical solvers for Coulomb's friction and Signorini's problem. Second order cone programming.
- Time-integration techniques for nonsmooth mechanical systems

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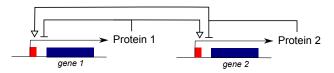
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Introduction on gene regulatory network modeling

A first simple network of two genes

A first simple network of two genes



PWL model corresponding to this network.

$$\begin{cases} \dot{x}_1 = -\gamma_1 x_1 + \kappa_1 s^+ (x_2, \theta_2^1) s^- (x_1, \theta_1^2) \\ \dot{x}_2 = -\gamma_2 x_2 + \kappa_2 s^+ (x_1, \theta_1^1) s^- (x_2, \theta_2^2) \end{cases}$$
(1)

where

- ▶ x₁, x₂ are cellular protein or RNA concentrations
- κ_1, κ_2 and γ_1, γ_2 are positive synthesis and degradation constants, respectively,
- $\theta_1^1, \theta_1^2, \theta_2^1, \theta_2^2$ are constant strictly positive threshold concentrations of regulation
- ▶ s⁺ and s⁻ are step functions

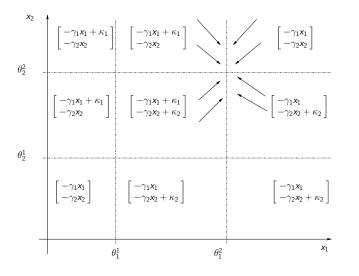
$$s^{+}(x_{j},\theta_{j}^{k}) = \begin{cases} 1 \text{ if } x_{j} > \theta_{j}^{k} \\ 0 \text{ if } x_{j} < \theta_{j}^{k} \end{cases} \text{ and } s^{-}(x_{j},\theta_{j}^{k}) = \begin{cases} 0 \text{ if } x_{j} > \theta_{j}^{k} \\ 1 \text{ if } x_{j} < \theta_{j}^{k} \end{cases}, \quad (2)$$

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Introduction on gene regulatory network modeling

A first simple network of two genes

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Introduction on gene regulatory network modeling

Definition of Piece-Wise Linear (PWL) models

Definition of Piece-Wise Linear (PWL) models

Notation

- ► $x = (x_1, ..., x_n)^T \in \Omega$ a vector of cellular protein or RNA concentrations, where $\Omega \subset \mathbb{R}^n_+$ is a bounded *n*-dimensional hyperrectangular subspace of \mathbb{R}^n_+
- For each concentration variable x_i, i ∈ {1,..., n}, we distinguish a set of constant, strictly positive threshold concentrations {θⁱ_i,..., θ^{p_i}_i, p_i > 0.
- $\Theta = \bigcup_{i \in \{1,...,n\}, k \in \{1,...,p_i\}} \{x \in \Omega \mid x_i = \theta_i^k\}$ the subspace of Ω defined by the threshold hyperplanes.

Introduction on gene regulatory network modeling

Definition of Piece-Wise Linear (PWL) models

Definition of Piece-Wise Linear (PWL) models

Definition 1 (PWL model)

A $\ensuremath{\textit{PWL}}$ model of a gene regulatory network is defined by a set of coupled differential equations

$$\dot{x}_{i} = f_{i}(x) = -\gamma_{i} x_{i} + b_{i}(x) = -\gamma_{i} x_{i} + \sum_{l \in L_{i}} \kappa_{i}^{l} b_{i}^{l}(x), \ i \in \{1, \dots, n\},$$
(3)

where

- \triangleright κ_i^l and γ_i are positive synthesis and degradation constants, respectively,
- $L_i \subset \mathbb{N}$ are sets of indices of regulation terms,
- b'_i : $\Omega \setminus \Theta \rightarrow \{0,1\}$ are so-called Boolean *regulation functions*.

Boolean functions and step functions

Step functions can be associated with Boolean variables X_i^k such that

$$\begin{array}{lll} X_j^k(x) &=& (x_j > \theta_j^k) = s^+(x_j, \theta_j^k) \\ \overline{X}_j^k(x) &=& (x_j < \theta_j^k) = s^-(x_j, \theta_j^k), \end{array}$$
(4)

where \bar{X} denotes the complemented variables of X.

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Definition of Piece-Wise Linear (PWL) models

Definition of Piece-Wise Linear (PWL) models

Generically, any Boolean function $b_i^l(x)$ can be rewritten in minterm disjunctive normal form (DNF):

$$b_{i}^{l}(x) = \sum_{\alpha=0}^{2^{\mu}-1} c_{i,\alpha}^{l} m_{\alpha}(x),$$
(5)

with $c_{i,\alpha}^l \in \{0,1\}$. For the set of variables $X_j^k, j \in \{1,\ldots,n\}, k \in \{1,\ldots,p_j\}$, we have 2^p minterms, with $p = \sum_{j \in \{1,\ldots,n\}} p_j$,

$$m_{\alpha}(x) = \prod_{j=1}^{n} \prod_{k=1}^{p_{j}} \mathcal{X}_{j}^{k}(x), \quad \alpha \in \{0, \dots, 2^{p} - 1\}.$$
(6)

where $\mathcal{X}_{j}^{k}(x)$ is a literal defined either as the Boolean variable X_{j}^{k} or its negation \bar{X}_{j}^{k} .

Introduction on gene regulatory network modeling

Definition of Piece-Wise Linear (PWL) models

Assumption 1

The regulation functions $b_i^l(\cdot)$ are multiaffine functions, that is, they are affine with respect to each $s^+(x_j, \theta_j^k)$, for $j \in \{1, ..., n\}$ and $k \in \{1, ..., p_j\}$.

Assumption 1 can be shown to be generic for all regulation functions corresponding to Boolean functions written in minterm disjunctive normal form.

Assumption 2

Every step function $s^+(x_j, \theta_j^k)$, with $j \in \{1, ..., n\}$ and $k \in \{1, ..., p_j\}$, occurs in at most one $b_i(\cdot)$, $i \in \{1, ..., n\}$.

Assumption 2 is a rather weak modeling assumption, in the sense that there is usually no compelling biological reason for two genes to be regulated at exactly the same threshold.

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Filippov's solutions

└─ Notions of Filippov's solutions

Notions of Filippov's solutions

ODE with discontinuous R.H.S.

- Step functions s[±](x_j, θ^k_j) gives rise to mathematical complications, because the step functions are undefined and discontinuous at x_j = θ^k_j.
- Reformulation as differential inclusions

$$\dot{x} \in F(x)$$

Numerous options for defining the set-valued function F.

Filippov's definition of solutions as a absolutely-continuous function $x(\cdot)$ such that $\dot{x}(t) \in F(x(t))$ holds almost everywhere on $[t_0, T]$ with $x(t_0) = x_0$.

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Filippov's solutions

Filippov's extension of PWL models

Filippov's extension of PWL models

Discontinuous Dynamics in $\Omega \setminus \Theta$

$$\dot{x}_i = f_i(x) = -\gamma_i x_i + b_i(x), \ i \in \{1, \dots, n\}.$$
 (3)

Definition 3 (F-extension of PWL models)

The F-extension of the PWL model (3) is defined by the differential inclusion

$$\dot{x} \in F(x), \text{ with } F(x) = \overline{co}\left(\{\lim_{y \to x, \ y \notin \Theta} f(y)\}\right), \ x \in \Omega,$$
 (7)

where $\overline{co}(P)$ denotes the closed convex hull of the set P, and $\{\lim_{y\to x, \ y\notin\Theta} f(y)\}$ the set of all limit values of f(y), for $y\notin\Theta$ and $y\to x$.

Filippov's solutions

Filippov's extension of PWL models

Filippov's extension of PWL models

Properties

- Classical definition of Filippov's extension
- Existence of solutions under mild assumptions
- Uniqueness is not ensured.

Issues: Hardly tractable formulation for Numerics

 $\dot{x} \in F(x)$

General time-discretization scheme. (Dontchev and Lempio, 1992)

$$\frac{x_{k+1}-x_k}{h}\in F(x_k)$$

- How to practically build F(x) ?
- How to compute and to choose a selection $\sigma \in F(x)$?
- How to avoid numerical chattering ?

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Filippov's solutions

Aizerman & Pyatnitskii's extension of PWL models

Aizerman & Pyatnitskii's extension of PWL models

Discontinuous Dynamics in $\Omega\setminus\Theta$

$$\dot{x}_i = f_i(x) = -\gamma_i x_i + b_i(x), \ i \in \{1, \dots, n\}.$$
 (3)

Introduction of selection $\sigma = (\sigma_1^1, \dots, \sigma_1^{p_1}, \dots, \sigma_n^1, \dots, \sigma_n^{p_n})^T \in [0, 1]^p$. Let us define the function $g : \mathbb{R}^p \to \mathbb{R}^n$ by

$$g_i(\sigma) = \sum_{l \in L_n} \kappa_i^l \ \tilde{b}_i^l(\sigma), \quad j \in \{1, \dots, n\}.$$
(8)

where $\tilde{b}_i^l(\cdot)$ are obtained from $b_i^l(\cdot)$ by replacing every occurrence of $s^+(x_j, \theta_j^k)$ and $s^-(x_j, \theta_j^k)$ by σ_j^k and $1 - \sigma_j^k$, respectively.

Reformulation of the PWL model (3)

$$\dot{x}_i = f_i(x) = -\gamma_i x_i + g_i(\sigma), \ i \in \{1, \ldots, n\},$$
(9)

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Filippov's solutions

LAizerman & Pyatnitskii's extension of PWL models

Aizerman & Pyatnitskii's extension of PWL models

Multi-valued step function

$$S^{+}(x_{j},\theta_{j}^{k}) = \begin{cases} 1 & x_{j} > \theta_{j}^{k} \\ [0,1] & x_{j} = \theta_{j}^{k} \\ 0 & x_{j} < \theta_{j}^{k} \end{cases} \text{ and } S^{-}(x_{j},\theta_{j}^{k}) = \begin{cases} 0 & x_{j} > \theta_{j}^{k} \\ [0,1] & x_{j} = \theta_{j}^{k} \\ 1 & x_{j} < \theta_{j}^{k} \end{cases}$$
 (10)

Interesting equivalence. ©

$$\sigma_j^k \in S^+(x_j, \theta_j^k) \iff (x_j - \theta_j^k) \in N_{[0,1]}(\sigma_j^k)$$
(11)

Filippov's solutions - 15/42

Filippov's solutions

Aizerman & Pyatnitskii's extension of PWL models

Aizerman & Pyatnitskii's extension of PWL models

Definition 4 (AP-extension of PWL models)

The AP-extension of a PWL model (3) is defined by the following differential inclusion

$$\dot{x} \in \begin{bmatrix} G_1(x) \\ \vdots \\ G_n(x) \end{bmatrix} = \left\{ \begin{bmatrix} -\gamma_1 x_1 + g_1(\sigma) \\ \vdots \\ -\gamma_n x_n + g_n(\sigma) \end{bmatrix} \middle| \sigma_j^k \in S^+(x_j, \theta_j^k), \ j \in \{1, \dots, n\}, \ k \in \{1, \dots, p_j\} \right\}$$
(12)

Properties

- > Definition related to the Utkin concept of equivalent control method
- Existence of solutions is not so generic. G is not convex !
- Promising extension for Numerics.
 - → Mixed complementarity systems or Differential Variational Inequalities

Filippov's solutions

Relations between the extensions

Relations between the extensions

Proposition 5 ((Machina and Ponosov, 2011)) Under Assumption 1 (multiaffine R.H.S.), $F(x) = \overline{co}(G(x))$ for all $x \in \Omega$.

Comments

 Every Filippov solution with the AP-extension is a Filippov solution with the F-extension

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Filippov's solutions - 17/42

Not sufficient to ensure the existence of a solution.

Proposition 6

Under Assumptions 1 and 2, F(x) = G(x) for all $x \in \Omega$.

Comments

We retrieve the existence of solutions.

Filippov's solutions

Relations between the extensions

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- Numerical Methods for the AP-extension

L Principles

Principles

1. A reformulation of the set-valued relation

$$\sigma \in S^+(x,\theta),\tag{13}$$

into inclusion into normal cones, Complementarity Problems (CP) and finite–dimensional Variational Inequalities (VI)

- 2. An implicit event-capturing time-stepping scheme, mainly based on the backward Euler scheme which allows to deal with the switch-like behaviour and the sliding motion
- 3. The use of efficient numerical solvers for the *one-step problem* which results from the time-discretization of the CP/VI formulation of the problem

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└─ Reformulation as MCS/DVI

Reformulation as MCS/DVI

The relation

$$\sigma \in S^+(x,\theta),\tag{14}$$

can equivalently reformulate in the form of an inclusion as

$$(x-\theta)\in N_{[0,1]}(\sigma). \tag{15}$$

In turn, the relation (15) are equivalent to the complementarity conditions

$$\begin{cases} 0 \leq 1 - \sigma \perp (x - \theta)^+ \geq 0\\ 0 \leq \sigma \perp (x - \theta)^- \geq 0, \end{cases}$$
(16)

where the symbol $x \perp y$ means $x^T y = 0$ and y^+, y^- respectively stand for the positive and negative parts of y. Finally, an equivalent formulation of (15) is given by the following VI : find $\sigma \in [0, 1]$ such that

$$(\theta - x)^T (\sigma - \sigma') \ge 0$$
 for all $\sigma' \in [0, 1].$ (17)

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Reformulation as MCS/DVI

Let us now define the affine function $y : \mathbb{R}^n \to \mathbb{R}^p$ such that

$$y(x) = Cx - \theta = \begin{bmatrix} x_1 - \theta_1^1 \\ \vdots \\ x_1 - \theta_1^{p_1} \\ \vdots \\ x_n - \theta_1^n \\ \vdots \\ x_n - \theta_1^{p_n} \end{bmatrix}^{I} \in \mathbb{R}^p$$
(18)

where $C \in \mathbb{R}^{p \times n}$ with $C_{ij} \in \{0,1\}$ and $\theta = [\theta_1^1, \dots, \theta_1^{p_1}, \dots, \theta_n^1, \dots, \theta_n^{p_n}]^T$.

or

Reformulation as MCS/DVI

The AP-extension of the PWL system in Definition 4 can be written compactly as

$$\begin{cases} \dot{x} = -\text{diag}(\gamma)x + g(\sigma) \\ y(x) = Cx - \theta \in N_{[0,1]^p}(\sigma) \end{cases}$$
(19)

where $\operatorname{diag}(\gamma) \in \mathbb{R}^{n \times n}$ is the diagonal matrix made of the components $\gamma_i, i = 1 \dots n$.

- Mixed Complementarity Systems (MCS)
- → We get
- Differential Variational Inequalities (DVI)

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-Numerical Methods for the AP-extension

L- The general time-discretization framework.

An event-capturing scheme. The one-step problem

The proposed time discretization of (19) over a time-interval $[t_k, t_{k+1}]$ of length h:

$$\begin{cases} x_{k+1} = x_k - h \operatorname{diag}(\gamma) x_{k+\tau} + h g(\sigma_{k+1}), \\ y_{k+1} = C x_{k+1} - \theta, \\ y_{k+1} \in N_{[0,1]^p}(\sigma_{k+1}). \end{cases}$$
(20)

with the initial condition $x_0 = x(t_0)$. $x_{k+\tau} = \tau x_{k+1} + (1-\tau)x_k$ for $\tau \in [0,1]$

Formulation into MCP/VI

Let us define the vector

$$z_{k+1} = \begin{bmatrix} x_{k+1} \\ \sigma_{k+1} \end{bmatrix} \in \mathbb{R}^{n+m},\tag{21}$$

and the function $H: \mathbb{R}^{n+m} \to \mathbb{R}^{n+m}$ as

$$H(z_{k+1}) = \begin{bmatrix} x_{k+1} - x_k + h \operatorname{diag}(\gamma) x_{k+\tau} - h g(\sigma_{k+1}) \\ \theta - C x_{k+1} \end{bmatrix}.$$
 (22)

Then the problem (20) can be recast into the following inclusion

$$-H(z_{k+1}) \in N_{\mathbb{R}^n \times [0,1]^p}(z_{k+1}).$$
(23)

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-Numerical Methods for the AP-extension

L- The general time-discretization framework.

Existence of solutions

Proposition 7

Let $H : \mathbb{R}^{n+m} \to \mathbb{R}^{n+m}$ be the function defined in (22). Under Assumption 1, the problem to find $z \in \mathbb{R}^n \times [0,1]^p$ such that

$$-H(z) \in N_{\mathbb{R}^n \times [0,1]^p}(z), \tag{24}$$

has a nonempty and compact solution set.

Sketch of the proof

Substitute x_{k+1} in the inclusion to get a reduced inclusion

$$-h(\sigma) \in N_{[0,1]^p}(\sigma) \tag{25}$$

with

$$h(\sigma) = \theta - Cx = \theta - C\operatorname{diag}(1/(1 + h\tau\gamma))\left[(I_n - h(1 - \tau)\operatorname{diag}(\gamma))x_k + hg(\sigma)\right]$$
(26)

▶ *h* is continuous and [0, 1]^{*p*} is compact convex

Apply Corollary 2.2.5 (Facchinei and Pang, 2003, page 148)

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Solution methods for MCP

Solution methods

Definition 8 (Mixed complementarity Problem(MCP) (Dirkse and Ferris, 1995))

Given a function $H : \mathbb{R}^{n+m} \to \mathbb{R}^{n+m}$ and lower and upper bounds $I, u \in \mathbb{R}^{n+m}$, the Mixed complementarity Problem (MCP) is to find $z \in \mathbb{R}^{n+m}$ and $w, v \in \mathbb{R}^{n+m}_+$ such that

(MCP)
$$\begin{cases} H(z) = w - v \\ I \leq z \leq u \\ (u - z)^T v = 0 \\ (z - l)^T w = 0 \end{cases}$$
 (27)

Numerical algorithms

- MILES (Rutherford, 1993) classical Newton–Josephy method,
- PATH (Ralph, 1994 ; Dirkse and Ferris, 1995)
- NE/SQP (Gabriel and Pang, 1992; Pang and Gabriel, 1993) generalized Newton's method based on the minimum function
- QPCOMP (Billups and Ferris, 1995) NE/SQP
- SMOOTH (Chen and Mangasarian, 1996) smooth approximations of the NCP,
- SEMISMOOTH (DeLuca et al., 1996) semismooth Newton with Fischer–Burmeister function,

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└─ Solution methods for MCP

Enumerative solution methods

With the classical Newton–Josephy method linearization, we get a MLCP

$$\begin{cases} y^{\alpha+1} = W^{\alpha+1}\sigma^{\alpha+1} + q^{\alpha+1} \\ y^{\alpha+1} \in N_{[0,1]^{\rho}}(\sigma^{\alpha+1}) \end{cases},$$
(28)

where

$$\begin{array}{lll} W^{\alpha+1} &=& hC \, M^{-1} \, B(\sigma^{\alpha}), \\ q^{\alpha+1} &=& C M^{-1} \left[(I_n - h(1 - \tau) \mathrm{diag}(\gamma)) x_k + hg(\sigma^{\alpha}) + hB(\sigma^{\alpha}) \sigma^{\alpha} \right] - \theta. \\ M &=& I_n + h\tau \mathrm{diag}(\gamma) \\ B(\sigma) &=& \nabla_{\sigma} g(\sigma) \end{array}$$

 Efficient enumerative solvers (see for instance (Al-Khayyal, 1987; Sherali et al., 1998; Júdice et al., 2002))
 Enumerating several solutions corresponding to various modes
 Qualitative insight on the nature of solutions - Numerical Methods for the AP-extension

└─ Solution methods for MCP

Stationary Points

Finding stationary points of the AP-extension of PWL systems is equivalent to solve the following MCP

$$\begin{cases} 0 = -\text{diag}(\gamma)x + g(\sigma) \\ y(x) = Cx - \theta \in N_{[0,1]^p}(\sigma) \end{cases}$$
(29)

or more compactly

$$C \operatorname{diag}(1/(1+\gamma))g(\sigma) - \theta \in N_{[0,1]^{p}}(\sigma)$$
(30)

With the same reasoning as in the proof of Proposition 7, the VI/CP (30) has a nonempty compact set of solutions.

We have just to checked that some solutions belong to Ω

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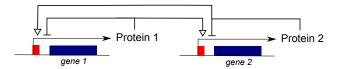
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The first simple network of two genes



PWL model corresponding to this network.

$$\begin{cases} \dot{x}_1 = -\gamma_1 x_1 + \kappa_1 s^+ (x_2, \theta_2^1) s^- (x_1, \theta_1^2) \\ \dot{x}_2 = -\gamma_2 x_2 + \kappa_2 s^+ (x_1, \theta_1^1) s^- (x_2, \theta_2^2) \end{cases}$$
(31)

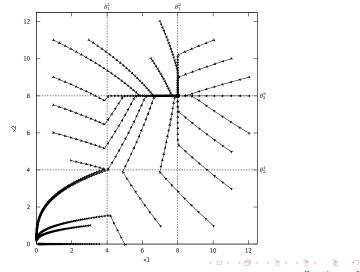
The parameters are: $\theta_1^1 = \theta_2^1 = 4, \theta_1^2 = \theta_2^2 = 8, \kappa_1 = \kappa_2 = 40, \gamma_1 = 4.5 \text{ and } \gamma_2 = 1.5.$

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L Illustrations

L The first simple network of two genes

Different trajectories of system (1) depicting the nature of the three equilibria.



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- Illustrations

└─ The first simple network of two genes

Reduced study around the stationary point
$$x_1= heta_1^2$$
 and $x_2= heta_2^2$

Restriction of the domain of interest to $\overline{\Omega} = \Omega \cap (\theta_1^1, +\infty) \times (\theta_1^2, +\infty)$. The original system (19) can be then reduced to

$$\begin{cases} \dot{x} = -\text{diag}(\gamma)x + \bar{B}\bar{\sigma} + \bar{\kappa} \\ \bar{C}x - \bar{\theta} \in N_{[0,1]^2}(\bar{\sigma}) \end{cases}$$
(32)

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with

$$\bar{\sigma} = \begin{bmatrix} \sigma_2 \\ \sigma_4 \end{bmatrix}, \bar{C} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \bar{\theta} = \begin{bmatrix} \theta_1^2 \\ \theta_2^2 \end{bmatrix}, \bar{B} = \begin{bmatrix} -\kappa_1 & 0 \\ 0 & -\kappa_2 \end{bmatrix}, \bar{\kappa} = \begin{bmatrix} \kappa_1 \\ \kappa_2 \end{bmatrix}.$$
(33)

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L The first simple network of two genes

Reduced study around the stationary point $x_1 = \theta_1^2$ and $x_2 = \theta_2^2$

Properties

1. The one-step VI

$$\bar{\theta} - \bar{C} \operatorname{diag}(1/(1+h\tau\gamma)) \left[(I_n - h(1-\tau)\operatorname{diag}(\gamma))x_k + h\,\bar{B}\bar{\sigma} + h\bar{\kappa}) \right] \in N_{[0,1]^2}(\bar{\sigma})$$
(34)

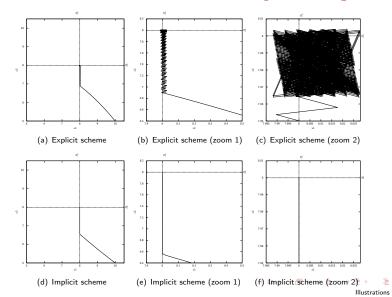
is strongly monotone and has an unique solution (see (Facchinei and Pang, 2003, Theorem 2.3.3))

 No numerical chattering in comparison with explicit schemes (Dontchev and Lempio, 1992)
 Application of Lemma 3 in (Acary and Brogliato, 2010).

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Reduced study around the stationary point $x_1 = \theta_1^2$ and $x_2 = \theta_2^2$

Lemma 9

The equilibrium point $\bar{\theta} = (\theta_1^2, \theta_2^2)$ is finite-time stable in $\bar{\Omega}$.

Sketch of the proof

- Recast into monotone DI, $\dot{z} \in T(z)$
- Use Lyapunov function $V(z) = \frac{1}{2}z^T z$
- Since $0 \in T(0)$ and $B_r(0) \in T(0)$, r > 0, then we have

$$\dot{V}(z) - r\sqrt{V(z)} \leqslant 0$$

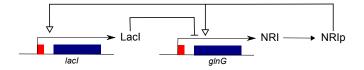
Illustrations - 34/42

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L Illustrations

Synthetic oscillator with positive feedback

Synthetic oscillator with positive feedback



$$\begin{cases} \dot{x}_1 = -\gamma_1 x_1 + \kappa_1 s^+ (x_2, \theta_2^2) \\ \dot{x}_2 = -\gamma_2 x_2 + \kappa_2 s^- (x_1, \theta_1) s^+ (x_2, \theta_2^1) \end{cases}$$
(35)

The variables x_1 and x_2 represent the concentrations of the proteins Lacl and GlnG, respectively.

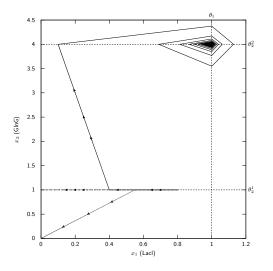
The following parameter values have been used in the simulations: $\gamma_1 = \gamma_2 = 0.032$, $\kappa_1 = 0.08$, $\kappa_2 = 0.16$, and $\theta_1 = 1$, $\theta_2^1 = 1$, and $\theta_2^2 = 4$.

Illustrations - 35/42

- Illustrations

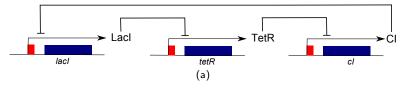
L-Synthetic oscillator with positive feedback

Synthetic oscillator with positive feedback



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Repressilator consisting of three genes (Elowitz and Leibler, 2000)



$$\begin{array}{ll} \dot{x}_{1} &= -\gamma_{1} \, x_{1} + \kappa_{1}^{1} + \kappa_{1}^{2} \, s^{-}(x_{3}, \theta_{3}) \\ \dot{x}_{2} &= -\gamma_{2} \, x_{2} + \kappa_{2}^{1} + \kappa_{2}^{2} \, s^{-}(x_{1}, \theta_{1}) \\ \dot{x}_{3} &= -\gamma_{3} \, x_{3} + \kappa_{3}^{1} + \kappa_{3}^{2} \, s^{-}(x_{2}, \theta_{2}) \end{array}$$

$$(36)$$

The variables x_1 , x_2 , and x_3 represent the concentrations of the proteins Lacl, TetR, and CI, respectively.

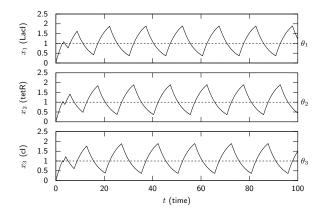
The following parameter values have been used in the simulations: $\gamma_1 = \gamma_2 = \gamma_3 = 0.2$, $\kappa_1^1 = \kappa_2^1 = \kappa_3^1 = 4.8 \, 10^{-4}$, $\kappa_1^2 = \kappa_2^2 = \kappa_3^2 = 4.8 \, 10^{-1}$, and $\theta_1 = \theta_2 = \theta_3 = 1$.

Illustrations - 37/42

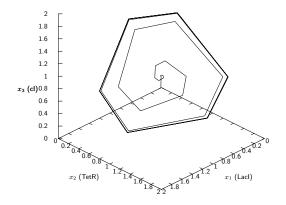
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L_ Repressilator

Repressilator consisting of three genes (Elowitz and Leibler, 2000)



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Conclusions & Perspectives

Conclusions

- 1. Development of numerical simulation methods for AP-extensions of PWL models, integrated in existing simulation platform.
- 2. Equivalence of different solution concepts for PWL models (F- and AP-extensions) under reasonable biological assumptions, which means that simulation methods are broadly applicable.
- 3. MCS/DVI formulation permits theoretical investigations (stability, finite-time convergence, ...)
- 4. Demonstrate practical usefulness of approach by numerical simulation of dynamics of three synthetic networks (good qualitative correspondence with data).

Perspectives

- 1. Simulation of real networks with 100 1000 genes.
- 2. Extension to general polyhedral switching affine system (PSAS) and to piecewise smooth systems
- 3. Convergence without monotony, convex RHS, or one-sided Lipschitz condition.
- 4. Higher order event-driven schemes
- General stability theory when only attractive surfaces are involved in a subset of interest.

Thank you for your attention.



Introduction on gene regulatory network modeling

A first simple network of two genes Definition of Piece-Wise Linear (PWL) models

Filippov's solutions

Notions of Filippov's solutions Filippov's extension of PWL models Aizerman & Pyatnitskii's extension of PWL models Relations between the extensions

Numerical Methods for the AP-extension

Principles Reformulation as MCS/DVI The general time-discretization framework. Solution methods for MCP

Illustrations

The first simple network of two genes Synthetic oscillator with positive feedback Repressilator

Conclusions & Perspectives

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Extension to general Piecewise Linear models

General Piecewise Linear models