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Bayesian Quantification of Uncertainty in Systems with Intrinsic Noise

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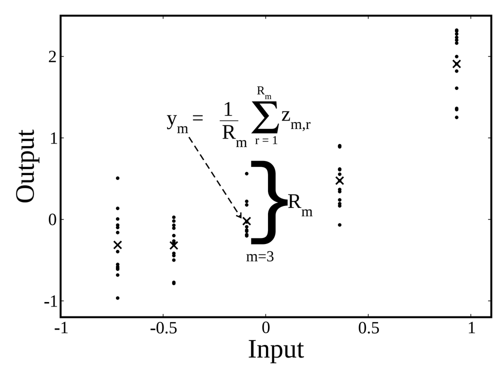
Stochasticity plays an important role in many phenomena

B. Subtilis endospore stain, by A. Schenkel, P. Justice and E. Such-man, Colorado State University.

- In stochastic reaction networks, intrinsic stochasticity is due to reactions between small number of molecules
- Applications
  - Gene regulatory networks, bioenergy and bioremediation
  - Interfacial reaction processes, fuel cells and batteries
  - Cellular signaling, immunology
- Uncertainty sources include intrinsic stochasticity, parametric uncertainty, sparsity of the available data, experimental noise.
- Questions that uncertainty quantification helps to answer
  - How predictive is the model?
  - If the model is good enough, what is the mismatch with experiments due to?
  - Does the system work in spite of the noise or because of it?

Problem formulation

- Stochastic model $Y(\boldsymbol{\lambda})$ with a d-dimensional input parameter vector $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_d)$
- Observable of interest $y = \mathbb{E}[Y]$
- *Training* runs at M input parameter values
- R_m replica runs for m-th input parameter
- A total of $N = \sum_{m=1}^{M} R_m$ model evaluations, $\{z_{m,r}\}$



Polynomial chaos spectral representation

To build a representation for input-output relationship, Polynomial Chaos (PC) spectral expansions are used; see Ghanem and Spanos, "Stochastic Finite Elements: A Spectral Approach",1991.

- Interprets input parameters as random variables
- Allows propagation of input parameter uncertainties to outputs of interest
- Serves as a computationally inexpensive surrogate for calibration or optimization

Input parameters are represented via their cumulative distribution function (CDF)

$$\eta_i = 2F_{\lambda_i}(\lambda_i) - 1, \qquad \text{for } i = 1, 2, \dots, d.$$

If input parameters are uniform $\lambda_i \sim \text{Uniform}[a_i, b_i]$, then

$$\eta_i = \frac{2}{b_i - a_i}\left(\lambda_i - \frac{a_i + b_i}{2}\right).$$

Output is represented with respect to Legendre polynomials

$$y(\boldsymbol{\eta}) \approx y_{\boldsymbol{c}}(\boldsymbol{\eta}) \equiv \sum_{k=0}^{K} c_k \Psi_k(\boldsymbol{\eta}).$$

Sparse quadrature intergation fails with noisy data

Using orthogonality of the basis functions

$$\langle \Psi_i(\boldsymbol{\eta}) \Psi_j(\boldsymbol{\eta}) \rangle = \delta_{ij} \langle \Psi_i(\boldsymbol{\eta})^2 \rangle,$$

one can compute *PC modes* via projection

$$c_k = \frac{\langle y \Psi_k(\boldsymbol{\eta}) \rangle}{\langle \Psi_k^2(\boldsymbol{\eta}) \rangle} = \frac{1}{2^d \langle \Psi_k^2(\boldsymbol{\eta}) \rangle} \int_{[-1,1]^d} y(\boldsymbol{\eta}) \Psi_k(\boldsymbol{\eta}) d\boldsymbol{\eta}$$

Monte-Carlo estimation of the above integral converges slowly.

Quadrature approaches fail as well.

$$\sum_{q=1}^{Q} y_q \Psi_k(\boldsymbol{\eta}_q) w_q$$

- *Tensor product* quadrature suffers from the curse of dimensionality
- *Sparse grid* quadrature is infeasible for noisy systems due to negative weights. Even a very small error in function evaluation is amplified by a factor that increases with dimensionality!

Bayesian inference of PC modes

Bayesian framework allows quantifying different sources of uncertainties - parametric, intrinsic, or uncertainties associated with lack-of-sampling.

Bayes formula

$$p(\boldsymbol{c}|D) \propto L_{\mathcal{D}}(\boldsymbol{c}) p(\boldsymbol{c})$$

relates prior distribution $p(\boldsymbol{c})$ of PC modes to the posterior $p(\boldsymbol{c}|\mathcal{D})$, where the data $\mathcal{D}$ is the set of all training runs $\{z_{m,r}\}$, $m = 1:M$, $r = 1:R_m$.

Estimates of the mean of the data $z_{m,r}$ and its variance at the m-th parameter location are, respectively,

$$y_m = \frac{1}{R_m} \sum_{r=1}^{R_m} z_{m,r},$$

$$s_m^2 = \frac{1}{R_m - 1} \sum_{r=1}^{R_m} (z_{m,r} - y_m)^2.$$

Prior distribution on $\boldsymbol{c}$ is uniform, $p(\boldsymbol{c}) = \text{const}$.

The likelihood accounts for the discrepancy between the averaged data and the model,

$$L_{\mathcal{D}}(\boldsymbol{c}) = L_{\mathcal{D}}(\boldsymbol{c}; \boldsymbol{s}^2) = \frac{1}{(2\pi)^{M/2} \prod_{m=1}^{M} (s_m/\sqrt{R_m})} \exp\left(-\sum_{m=1}^{M} \frac{(y_m - y_{\boldsymbol{c}}(\boldsymbol{\eta}_m))^2}{2 s_m^2 / R_m}\right)$$

The posterior is analytically tractable, it is a multivariate normal distribution,

$$\boldsymbol{c} \in \mathcal{MVN}(\underbrace{(\boldsymbol{\Psi}^T \boldsymbol{Q}^{-1} \boldsymbol{\Psi})^{-1} \boldsymbol{\Psi}^T \boldsymbol{Q}^{-1} \boldsymbol{y}}_{\text{mean}}, \underbrace{(\boldsymbol{\Psi}^T \boldsymbol{Q}^{-1} \boldsymbol{\Psi})^{-1}}_{\text{covariance}}),$$

where $\boldsymbol{\Psi}$ is a $M \times (K+1)$ matrix with elements $\boldsymbol{\Psi}_{mk} = \Psi_k(\boldsymbol{\eta}_m)$ and $\boldsymbol{Q}$ is a diagonal weight matrix with entries $Q_{mm'} = \delta_{m,m'} R_m / (2 s_m^2)$.

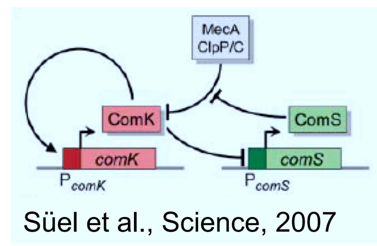
Mixture PC expansion based on nearest neighbor classification

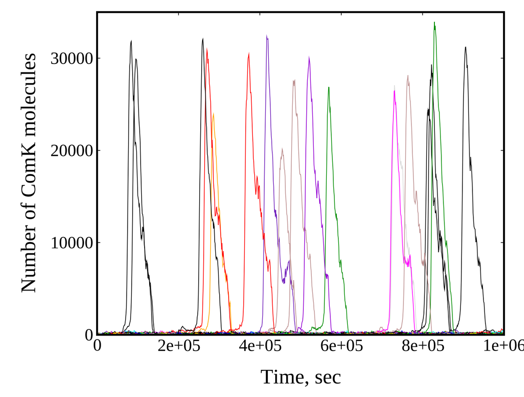
- If data has quantitatively different behavior in different regions, global polynomial fit is inaccurate
- A mixture PC formulation is developed based on a nearest neighbor classification
  - The input set of points is clustered according to the corresponding output values
  - For each cluster, a separate PC expansion is obtained
  - The resulting expansion is a weighted sum of PC expansions for a certain number of nearest neighbors
- If the output values are bounded, a map to $(-\infty; +\infty)$ is utilized before PC representation to keep the approximation from exceeding physical bounds
  - For example, if $y \in [0, 1]$, the effective output is $\tilde{y} = \log \frac{y}{1-y}$

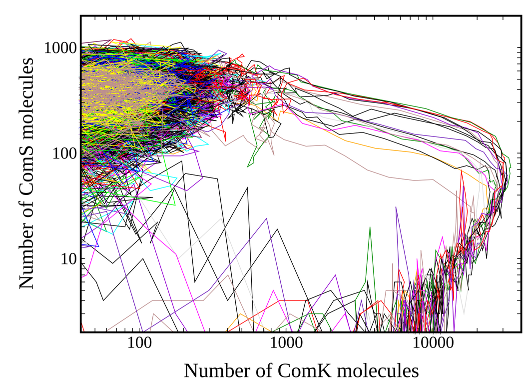
Sargsyan *et al.*, "Multiparameter spectral representation of noise-induced competence in Bacillus Subtilis", to be submitted to *Biophys J*, 2011.

Bacillus Subtilis is a gram positive soil bacterium

- Competence in *B. Subtilis* is a state that allows uptake of external DNA
- It is characterized by a sporadic jump in the number of comK molecules
- Stochastic reaction network of competence dynamics consists of 11 species and 16 reactions, see Süel *et al.*, Science, 2007
- Input parameters are reaction rate parameters in logarithmic scale, $\boldsymbol{\eta} = \log \tilde{k} \pm \log f$, *i.e.* the range is $[\tilde{k}/f, \tilde{k}f]$ with a range factor $f > 1$ and a nominal parameter value $\tilde{k}$.

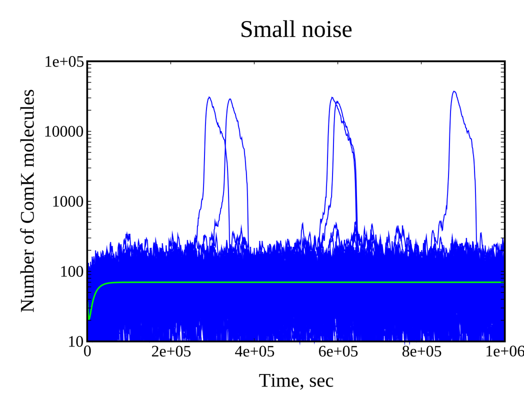


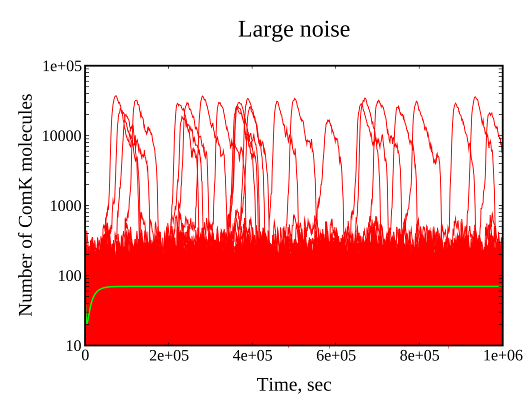




ODE limit and noise-induced transition to competence

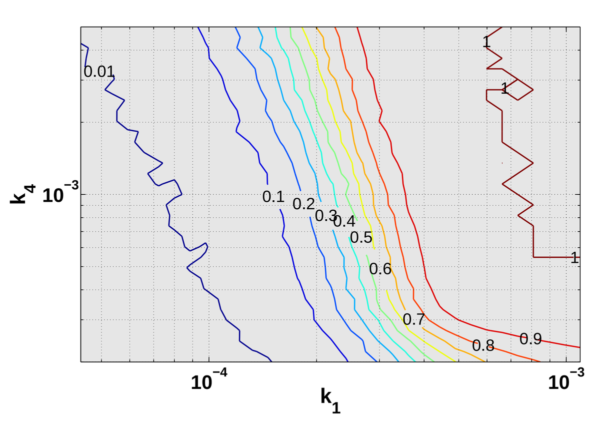
- Competence events, *i.e.* sporadic jumps in the number of comK molecules, are driven by noise
- In the limit of large volume, the system is described by a system of ODEs, called rate equations
- By tuning reaction network parameters in a special way, one can keep the corresponding ODE limit unchanged, focusing on pure noise dependence



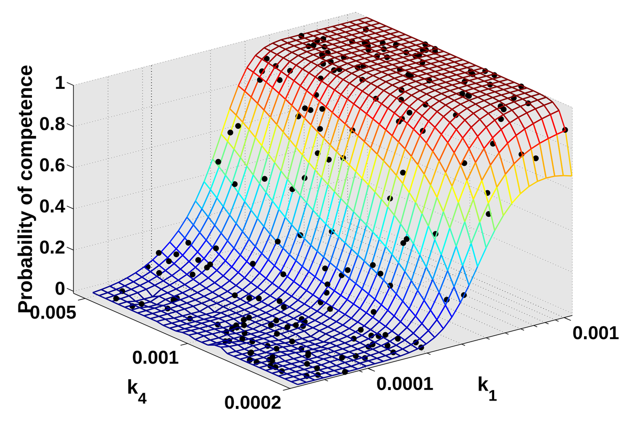


Two-dimensional study

- An output observable is the fraction of time, in steady state, the system spends in competence, i.e. $P_c = P(X_\infty > 5000)$. Note that $P_c \in [0, 1]$ by definition, and the map $\log \frac{P_c}{1-P_c}$ is employed
- Some regions in input space lead to a fully vegetative ($P_c = 0$) or a fully competent ($P_c = 1$) state
- Clustering approach fits a constant (0 or 1) in these trivial regions



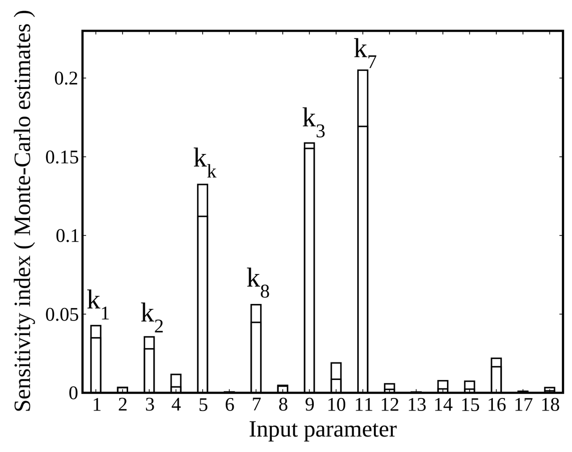
Contour plots of the probability of competence



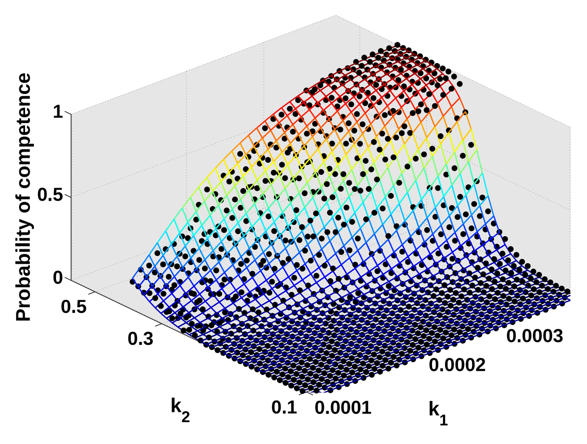
4-th order mean response surface

Dimensionality reduction using sensitivity indices

- All 18 reaction rate parameters are taken
- Due to sparsity of the data ($M = 1000$ points in 18-dimensional parameter space) the global PC expansion is more reliable than the clustering-based mixture PC
- Variance-based sensitivity indices $S_i = \frac{\text{Var}[E(y_{\boldsymbol{C}}(\boldsymbol{\eta})|\eta_i)]}{\text{Var}[y_{\boldsymbol{C}}(\boldsymbol{\eta})]}$ are computed from the global PC to down-select from 18 dimensions to 6 dimensions
- The comK-related reaction parameters have shown larger sensitivity indices
- For the resulting 6-dimensional problem, a mixture PC is constructed and shown to be more accurate
- For each of the $M = 1000$ input parameters, $R_m = 100$ replica simulations are taken
- The resulting *uncertain* response surface has a relative L_2 error of ~ 0.08



Sensitivity indices



4-th order mean response surface

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