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Structural conditions for oscillations and multistationarity in aggregate monotone systems

Franco Blanchini, Elisa Franco, Giulia Giordano

Oscillatory and multistationary dynamics are ubiquitous

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Biological models plagued by **uncertainty** Can we **robustly** assess their dynamic behaviour?

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Structural approach

Parameter-free criteria to evaluate possible dynamic outcomes

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Biological models plagued by **uncertainty** Can we **robustly** assess their dynamic behaviour?

Structural approach

Parameter-free criteria to evaluate possible dynamic outcomes

Can the system **structurally** (independent of parameters) exhibit **oscillations** / **multistationarity**?

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$\dot{x}(t) = f(x(t)), \qquad x \in \mathbb{R}^n$

() globally asymptotically bounded solutions \Rightarrow equilibrium

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Problem

What kind of instability does the system admit?

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$$\begin{bmatrix} \dot{r}_1 \\ \dot{p}_1 \\ \dot{r}_2 \\ \dot{p}_2 \end{bmatrix} = \begin{bmatrix} - & 0 & 0 & + \\ + & - & 0 & 0 \\ 0 & - & - & 0 \\ 0 & 0 & + & - \end{bmatrix} \begin{bmatrix} r_1 \\ p_1 \\ r_2 \\ p_2 \end{bmatrix}$$

 $(s+1)^4 - K, \ K < 0$

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Negative cycles only

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Strong Candidate Oscillator

The only admissible transitions to instability are oscillatory

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Positive cycles only

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 $(s+1)^4 - K, \ K > 0$

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Strong Candidate Multistable

The only admissible transitions to instability are real

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Jacobian sign-pattern \longleftrightarrow structure

Sign-definite networks can be structurally classified based on the sign of the cycles in the Jacobian graph

Blanchini, Franco & Giordano, "A structural classification of candidate oscillators and multistationary biochemical systems", *Bull. Math. Biol.*, 2014

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Jacobian sign-pattern \longleftrightarrow structure

Sign-definite networks can be structurally classified based on the sign of the cycles in the Jacobian graph

	Candidate oscillator	Candidate multistationary	
Weak	A negative cycle exists	A positive cycle exists	
Strong	All cycles are negative	All cycles are positive	

Strong candidate: **exclusively** admits oscillatory/real instability Weak candidate: **possibly** admits oscillatory/real instability

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System formed by N subsystems

 $\dot{z}_i(t) = F_{ii}(z_i(t)) + \sum_j G_{ij}(w_{ij}(t)), \qquad w_{ki}(t) = H_{ki}(z_i(t))$

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2 input-to-state monotone

for $w_{ij}(t) \ge \tilde{w}_{ij}(t)$, either $z_i(0) \ge \tilde{z}_i(0) \implies z_i(t) \ge \tilde{z}_i(t)$ for $t \ge 0$, or $z_i(0) \le \tilde{z}_i(0) \implies z_i(t) \le \tilde{z}_i(t)$ for $t \ge 0$

Aggregate graph



Aggregate graph



Aggregate graph representation: nodes \leftrightarrow subsystems



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Aggregate graph representation: nodes \leftrightarrow subsystems



Strongly connected graph

An oriented path connects each pair of nodes

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Theorem

An aggregate system formed by the interconnection of strongly connected monotone unconditionally stable components is structurally a strong candidate

- oscillator if and only if all the cycles in the aggregate graphs are negative
- multistable if and only if all the cycles in the aggregate graphs are positive

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all the cycles in the aggregate graphs are **positive**

Proof exploits two main facts

• sign
$$\frac{\partial w_{ki}}{\partial w_{ij}} = - \left. \frac{\partial H_{ki}}{\partial z_i} \right|_{\bar{z}_i} \left(\left. \frac{\partial F_{ii}}{\partial z_i} \right|_{\bar{z}_i} \right)^{-1} \left. \frac{\partial G_{ij}}{\partial w_{ij}} \right|_{\bar{w}_{ij}} \text{depends on sign } \left. \frac{\partial G_{ij}}{\partial w_{ij}} \right|_{\bar{w}_{ij}}$$

 suitable differential scaling maps can alter f(x) around 0 (with unaltered structure, equilibrium and boundedness) to scale the Jacobian entries, hence the magnitude of cycles

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Interactions between unconditionally stable monotone components must be independent!

Biomolecular oscillator:

Blanchini, Cuba Samaniego, Franco & Giordano, "Design of a molecular clock with RNA-mediated regulation", *CDC 2014*





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Strong candidate oscillator ?

Analyse the system Jacobian...

$$\begin{bmatrix} -\gamma_1(x_2^{tot} - \bar{x}_2) - \delta_2 & \gamma_1 \bar{x}_3 & \kappa_2 & 0\\ \gamma_1(x_2^{tot} - \bar{x}_2) & -\beta_1 - \gamma_1 \bar{x}_3 & 0 & 0\\ 0 & 0 & -\beta_2 - \gamma_2 \bar{x}_1 & \gamma_2 \bar{x}_4\\ 0 & -\kappa_1 & \gamma_2 \bar{x}_1 & -\gamma_2 \bar{x}_4 - \delta_1 \end{bmatrix}$$

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Strong candidate oscillator ?

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Negative feedback of unconditionally stable monotone systems

$$\begin{bmatrix} -\gamma_1(x_2^{tot} - \bar{x}_2) - \delta_2 & \gamma_1 \bar{x}_3 \\ \gamma_1(x_2^{tot} - \bar{x}_2) & -\beta_1 - \gamma_1 \bar{x}_3 & 0 & 0 \\ 0 & 0 & -\beta_2 - \gamma_2 \bar{x}_1 & \gamma_2 \bar{x}_4 \\ 0 & -\kappa_1 & \gamma_2 \bar{x}_1 & -\gamma_2 \bar{x}_4 - \delta_1 \end{bmatrix}$$



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Analyse the system Jacobian...

$$\begin{bmatrix} -\beta - \gamma \bar{x}_3 & \gamma \bar{x}_2 & 0 & 0 \\ \gamma \bar{x}_3 & -\gamma \bar{x}_2 - \delta & \kappa_2 & 0 \\ 0 & 0 & -\beta - \gamma \bar{x}_1 & \gamma \bar{x}_4 \\ \kappa_1 & 0 & \gamma \bar{x}_1 & -\gamma \bar{x}_4 - \delta \end{bmatrix}$$

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Strong candidate **bistable** ?

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Analyse the system Jacobian...

$-eta - \gamma ar{x}_3$	$\gamma \bar{x}_2$	0	0
$\gamma ar{x}_3$	$-\gamma \bar{x}_2 - \delta$	κ_2	0
0	0	$-\beta - \gamma \bar{x}_1$	$\gamma ar{x}_4$
κ_1	0	$\gamma ar{x}_1$	$-\gamma \bar{x}_4 - \delta$



Strong candidate **bistable** ?

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Analyse the system Jacobian...





Strong candidate **bistable** ?

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Positive feedback of unconditionally stable monotone systems





Strong candidate **bistable** !



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どうもありがとうございます

