

# *GenPCCA: Markov State Models for Non-Equilibrium Steady States*

M. Weber\*, K. Fackeldey



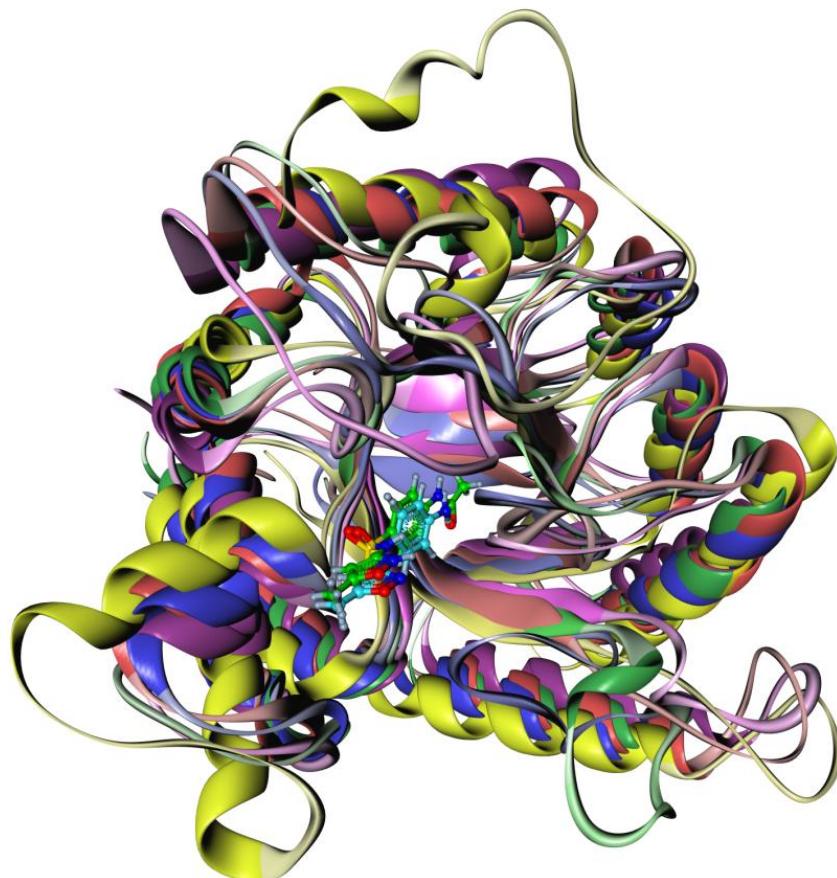
Zuse Institute Berlin (ZIB)  
Computational Molecular Design  
<http://www.zib.de/weber>

**DANK2016, Berlin, 18.11.2016**

joint work with: S. Röblitz, C. Schütte, L. Reinmiedl, RG A. Gleixner,  
N. Djurdjevac-Conrad

stochastic process -> finite Markov chain with transition matrix  $P$

- 1) Cyclic behaviour in molecular processes**
- 2) Robust Perron Cluster Analysis (PCCA+)
- 3) From Eigendecompositions to Schur Decompositions
- 4) Generalized PCCA for Dominant Cycles  
(function-based clustering)
- 5) Example



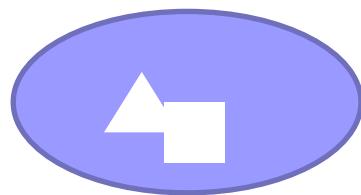
optimizing dihydropteroate-synthetase

## dihydropterat-synthetase (catalytic reaction)

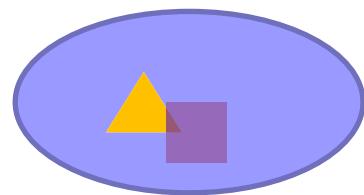
DHPP



pABA

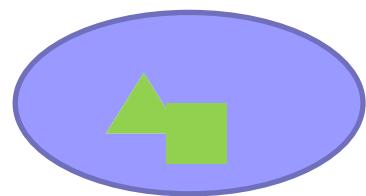


## dihydropterat-synthetase (catalytic reaction)



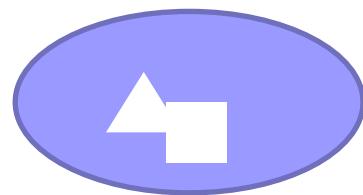
complex

## dihydropterat-synthetase (catalytic reaction)

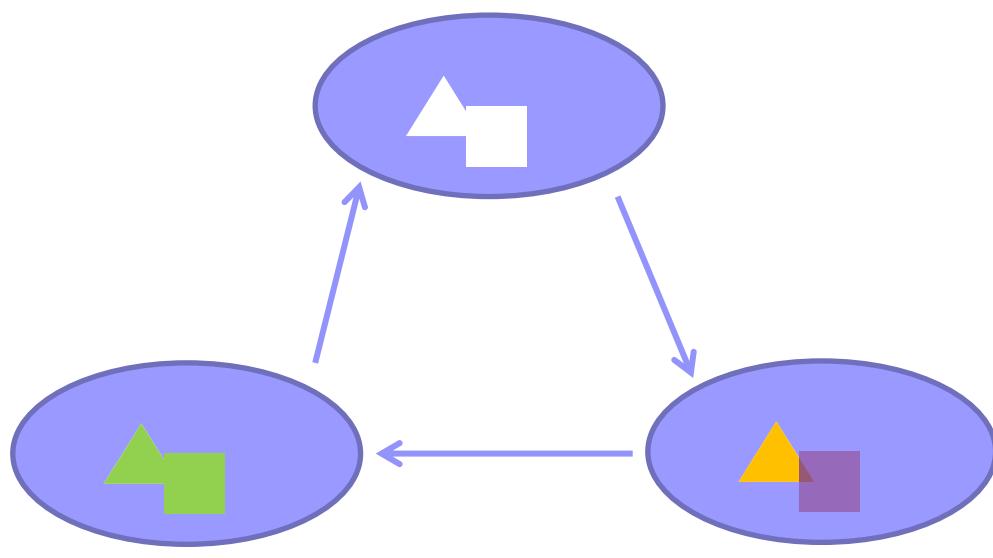


complex

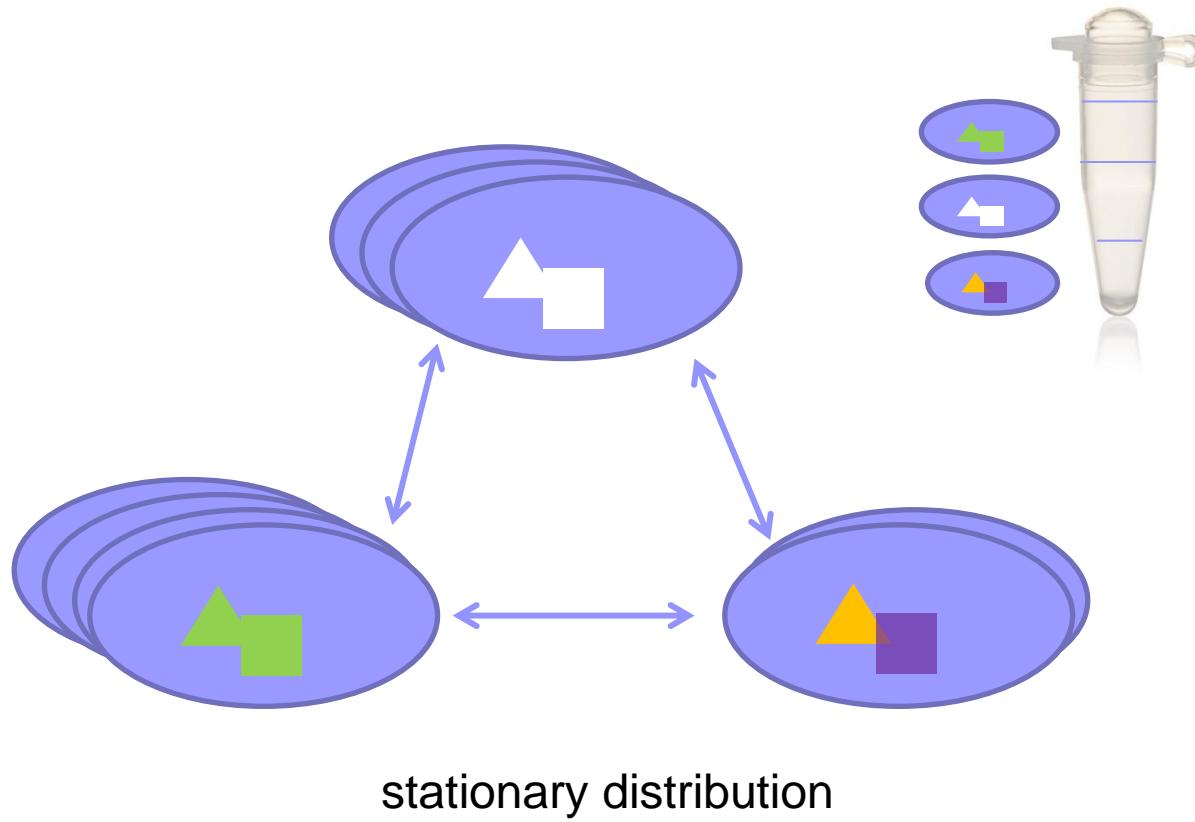
## dihydropterat-synthetase (catalytic reaction)

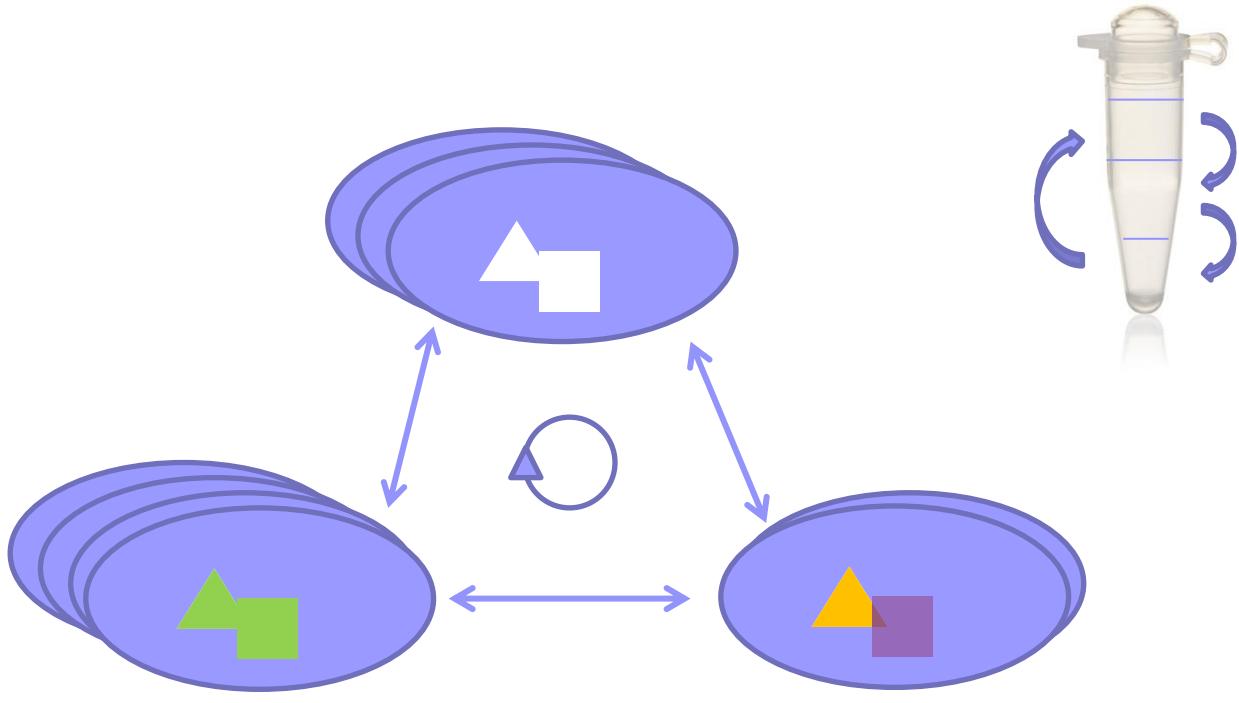


product  
(-> acid folique)

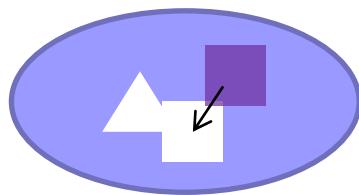
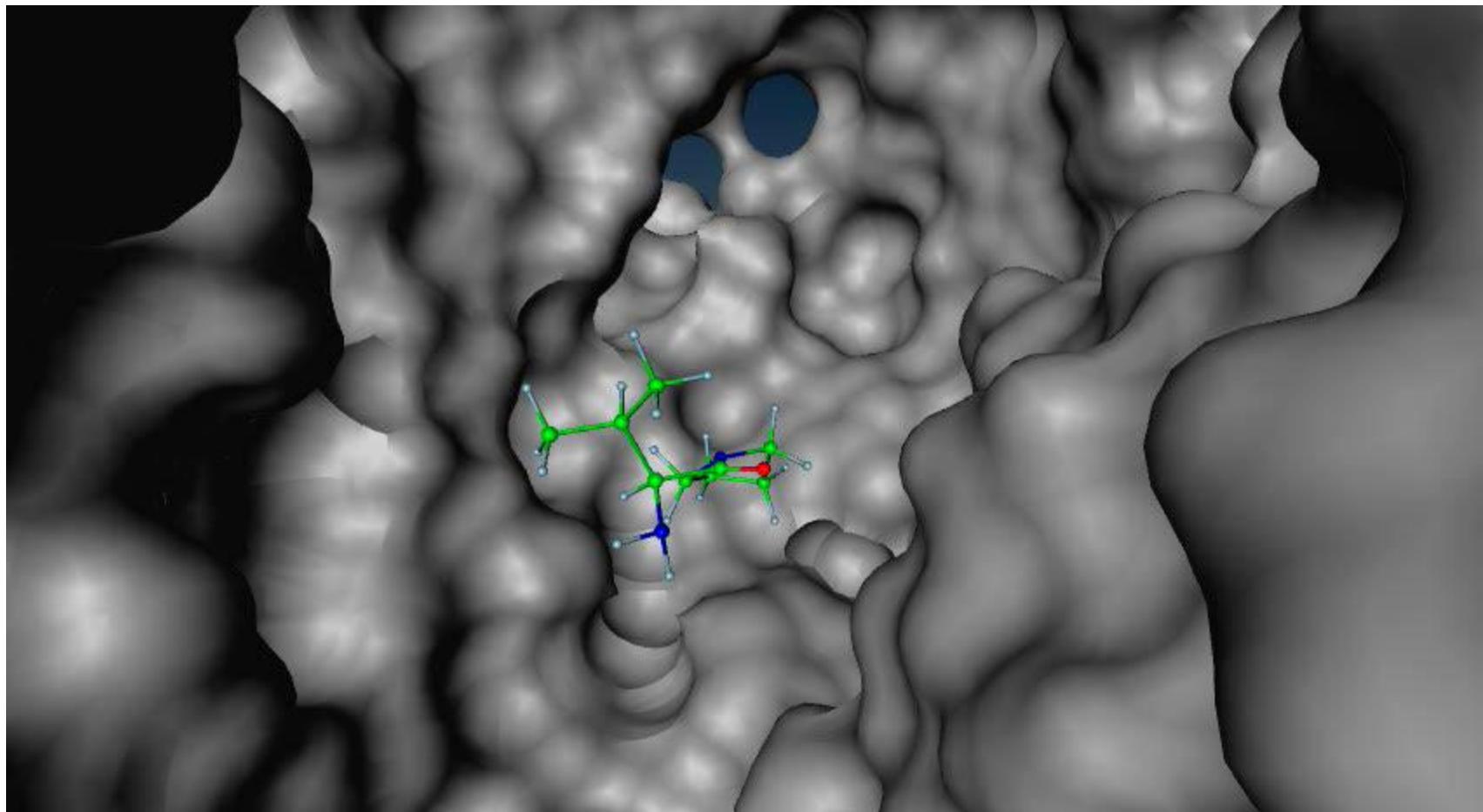


catalytic cycle

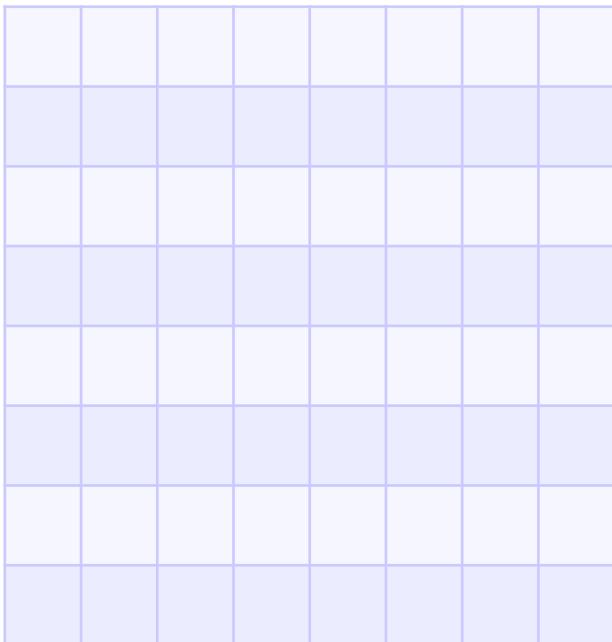




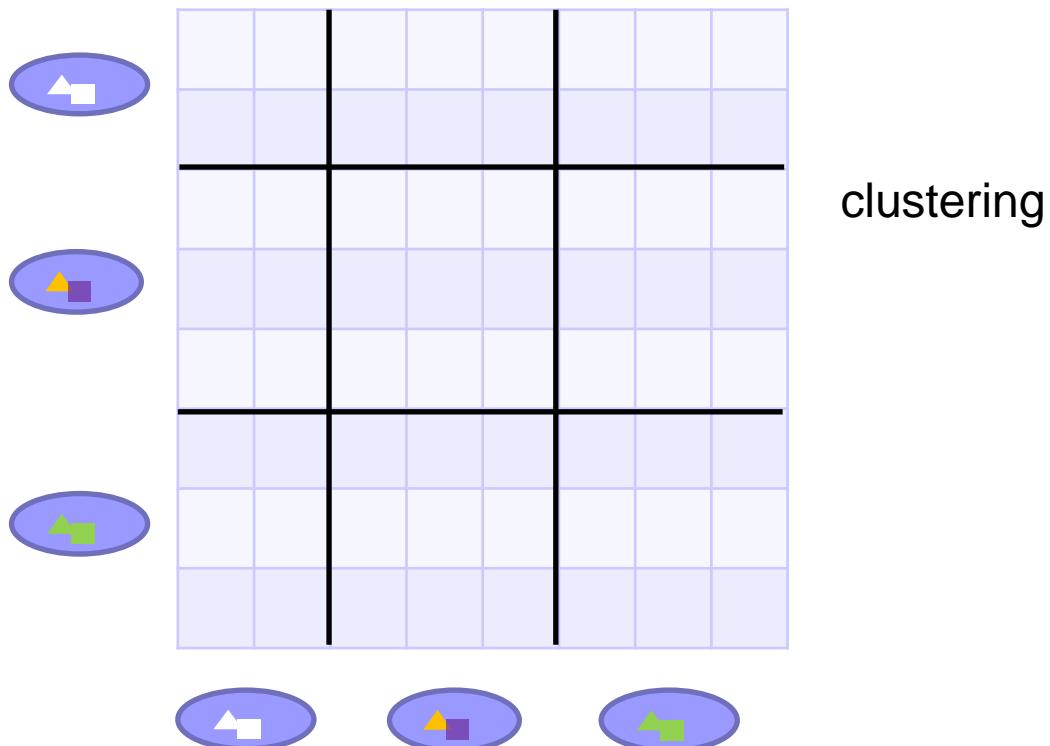
NESS  
(non-equilibrium steady state)



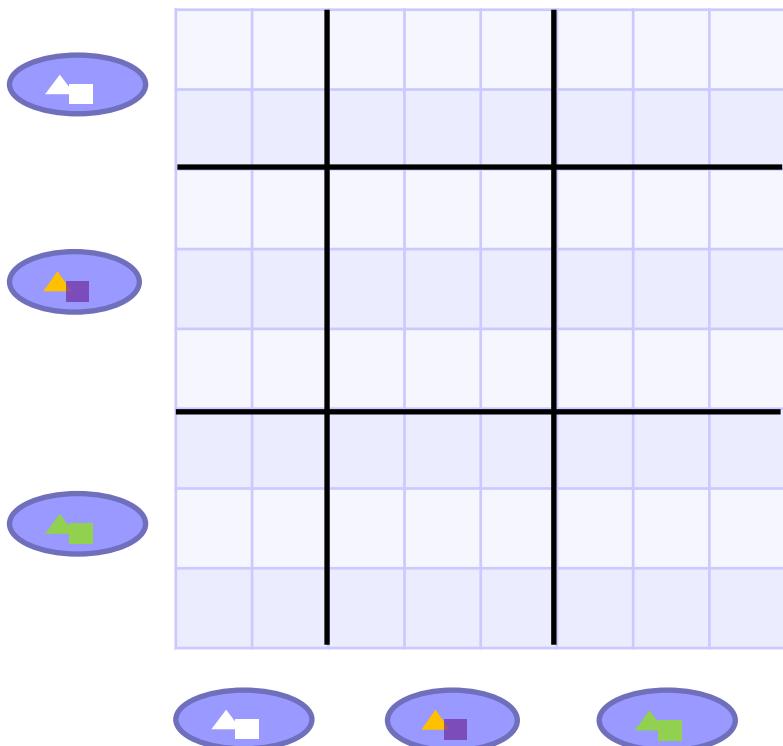
detailed molecular description  
of the system (transitions P)



detailed molecular description  
of the system (transitions P)



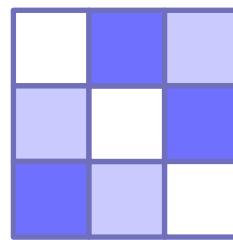
detailed molecular description  
of the system (transitions P)

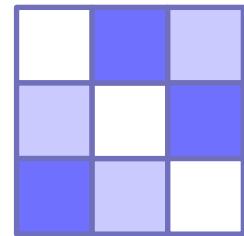


clustering/  
projection



efficiency of  
catalytic cycle

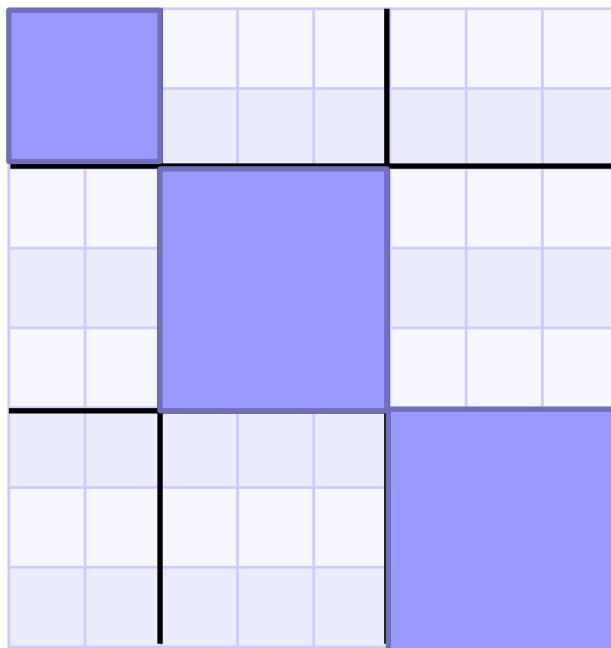




efficiency = non-reversibility of  $P_C$

- 1) Cyclic behaviour in molecular processes
- 2) Robust Perron Cluster Analysis (PCCA+)**
- 3) From Eigendecompositions to Schur Decompositions
- 4) Generalized PCCA for Dominant Cycles  
(function-based clustering)
- 5) Example

P



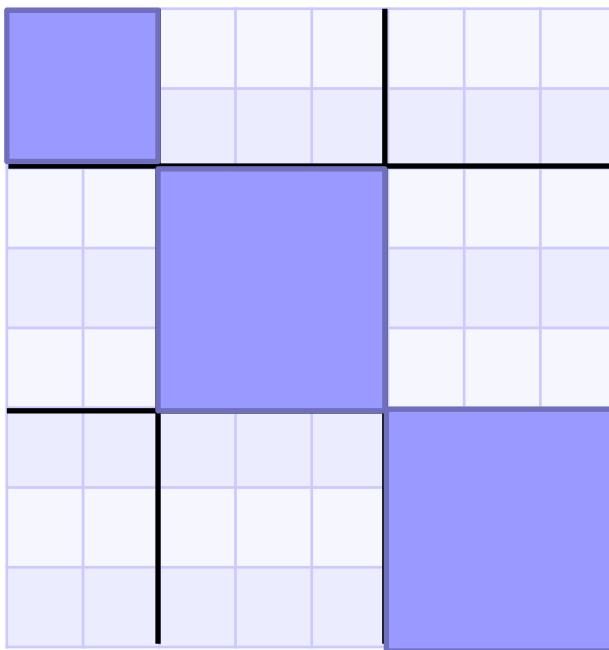
$$\begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

=

$$\begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

Weber, Galliat, 2002  
Deuflhard, Weber, 2005  
Weber, 2006  
Röblitz, Weber, 2013

P



1
1
0
0
0
0
0
0

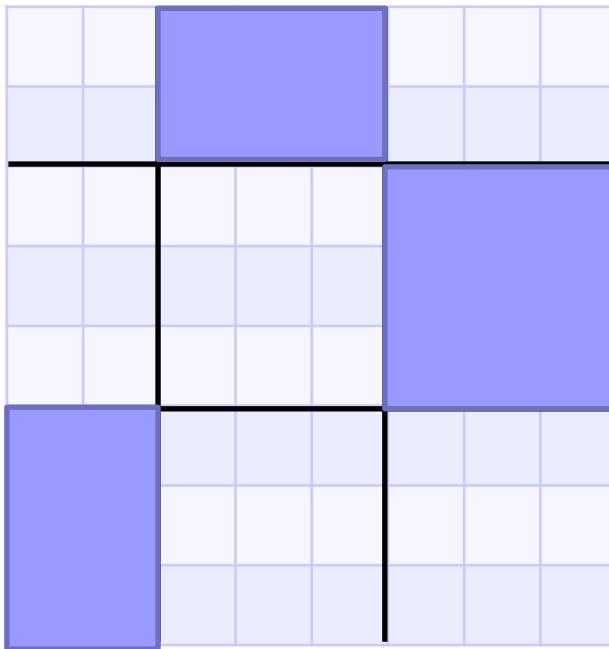
=

1
1
0
0
0
0
0
0

Probability for a process  
starting here for ending up  
in that set in 1 step

Weber, Galliat, 2002  
Deuflhard, Weber, 2005  
Weber, 2006  
Röblitz, Weber, 2013

P

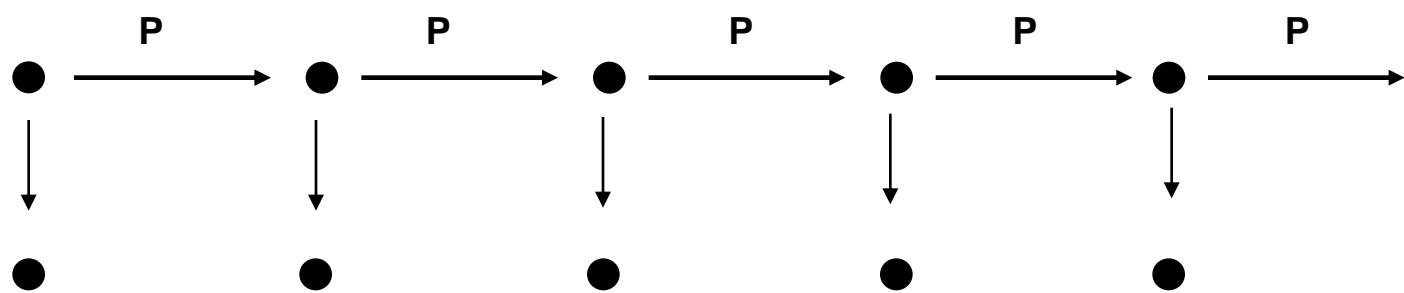


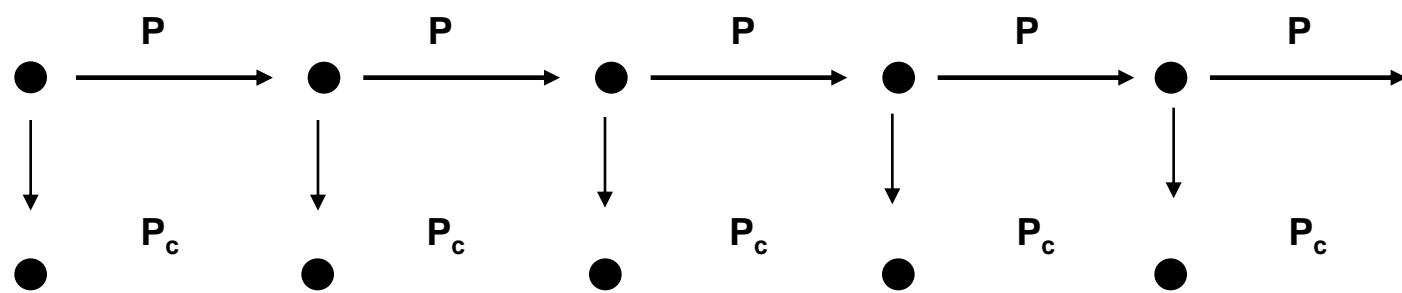
1
1
0
0
0
0
0
0

=

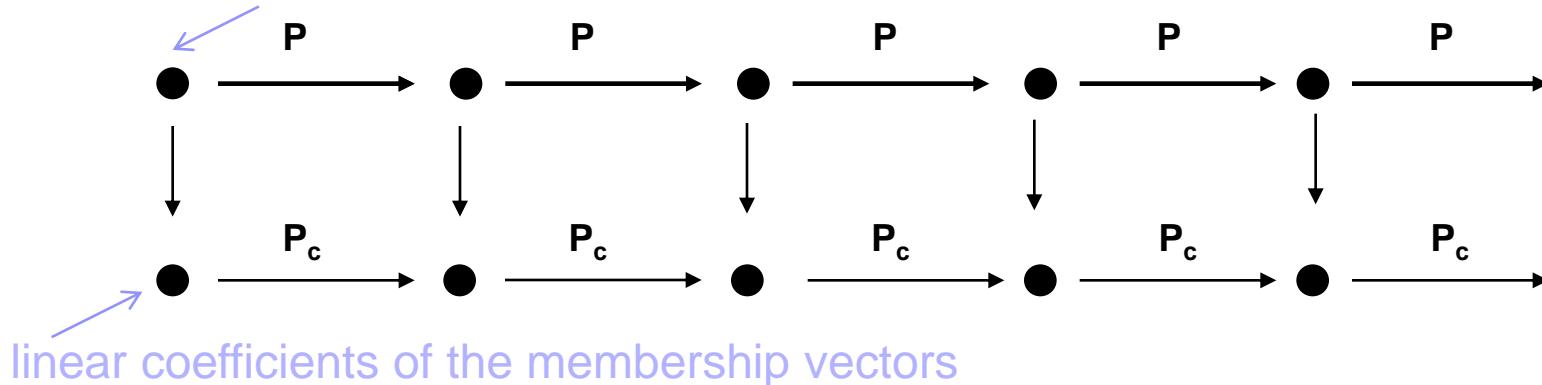
0
0
0
0
0
0
1
1
1

Probability for a process  
starting here for ending up  
in that set in 1 step





membership vectors



- $P_c$  is a Galerkin discretization of  $P$
- Membership vectors form an invariant subspace  $X$  of  $P$
- starting point of  $P$ -chain inside the invariant subspace

Weber, 2011

Röblitz, Weber, 2013

Fackeldey, Weber, 2016

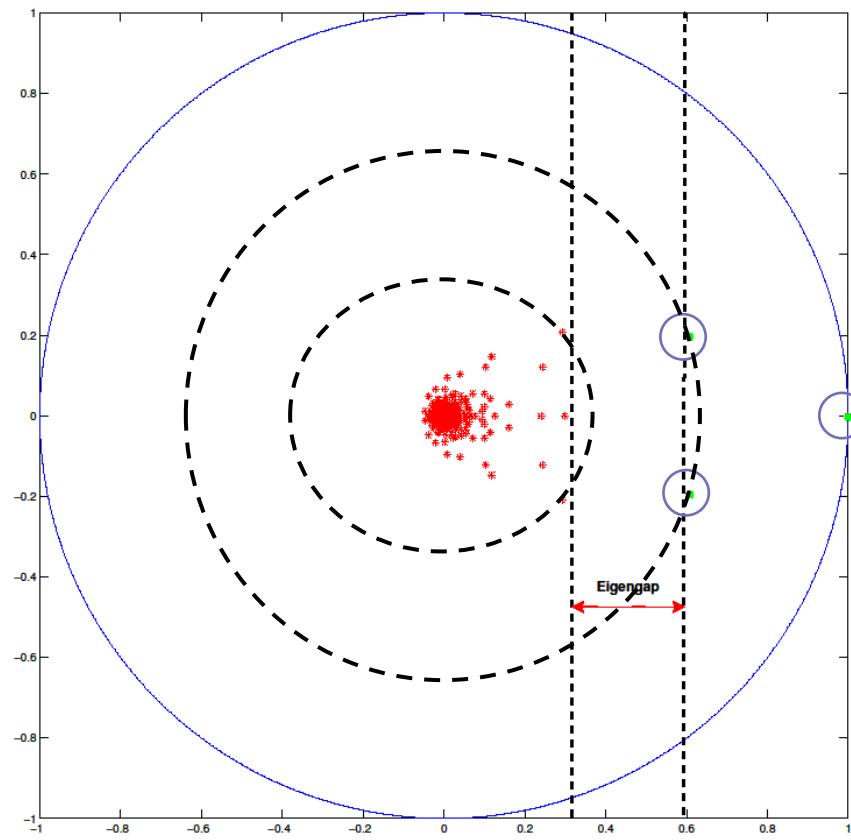
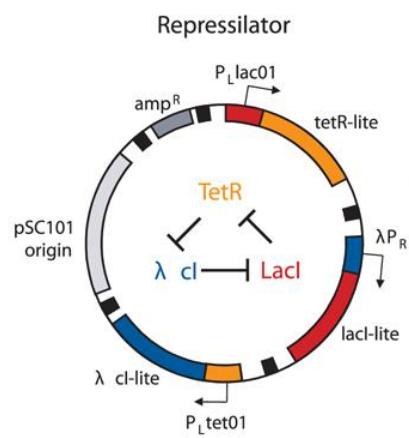
$$P\mathbf{X} = \mathbf{X}\Lambda$$
$$\chi = \mathbf{X}\mathbf{A}$$

X orthogonal matrix with regard to the stationary distribution (separability = orthogonality of A)

- 1) Cyclic behaviour in molecular processes
- 2) Robust Perron Cluster Analysis (PCCA+)
- 3) From Eigendecompositions to Schur Decompositions**
- 4) Generalized PCCA for Dominant Cycles  
(function-based clustering)
- 5) Example

$$PX = X\Lambda$$

X orthogonal matrix with regard to the stationary distribution



$$PX = X\Lambda$$

diagonal matrix??

X **orthogonal matrix** with regard to the  
stationary distribution

Schur  
decomposition

$$P X = X \Lambda$$

+	+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+	+
	+	+	+	+	+	+	+	+
	+	+	+	+	+	+	+	+
		+	+	+	+	+	+	+
			+	+	+	+	+	+
				+	+	+	+	+
					+	+	+	+
						+	+	+

Schur  
decomposition

$$P X = X \Lambda$$

+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+
	+	+	+	+	+	+	+
	+	+	+	+	+	+	+
	+	+	+	+	+	+	+
		+	+	+	+	+	+
			+	+	+	+	
							+

real Schur  
decomposition

$$P X = X \Lambda$$

+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+
	+	+	+	+	+	+	+
	+	+	+	+	+	+	+
		+	+	+	+	+	+
			+	+	+	+	+
				+	+	+	+
					+	+	+

real Schur  
decomposition

$$P X = X \Lambda$$

+	+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+	+
+	+	+	+	+	+	+	+	+
				+	+	+	+	+
				+	+	+	+	+
				+	+	+	+	+

„Schur = Eigen“ for reversible matrices

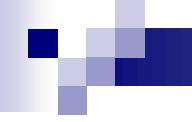
Schur is well-conditioned

Schur always exists

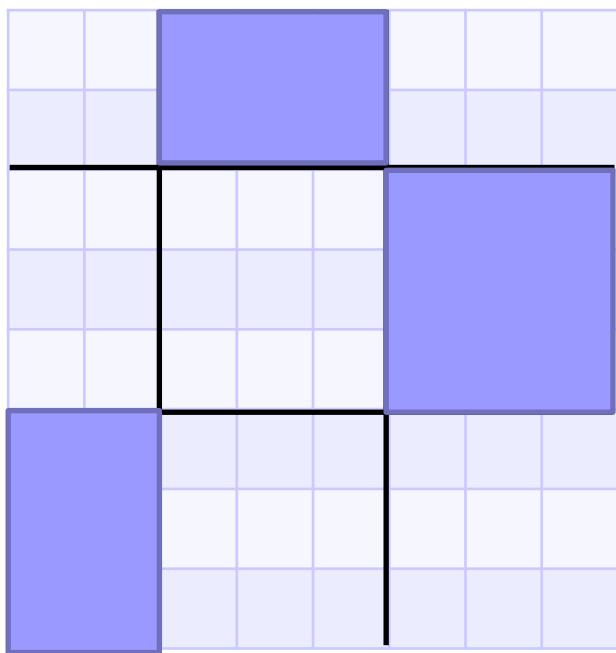
→ Schur is not unique

Schur values of P become Schur values of  $P_C$

$$T = \begin{pmatrix} 5/12 & 5/12 & 1/6 \\ 1/4 & 1/4 & 1/2 \\ 1/3 & 1/3 & 1/3 \end{pmatrix}$$

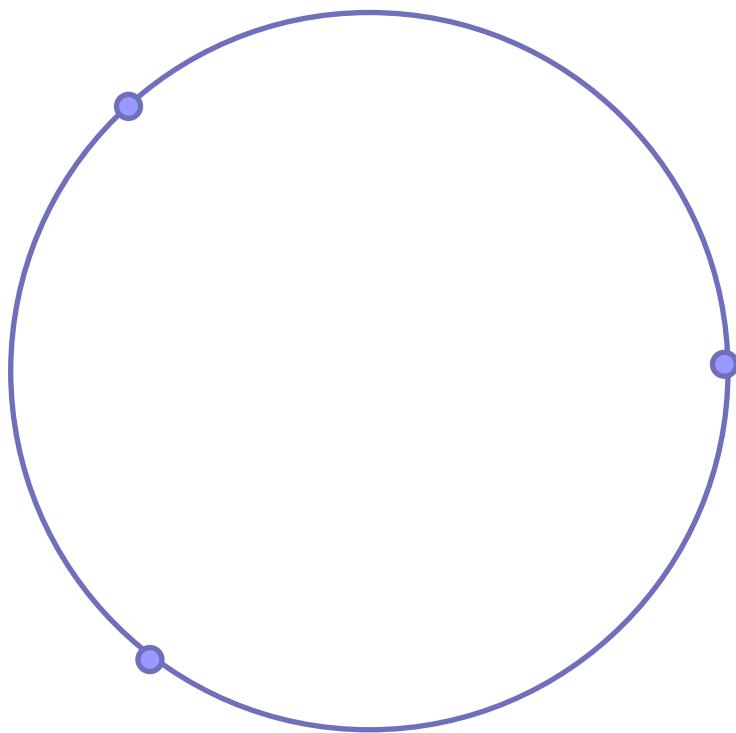


P



P<sub>C</sub>

0	1	0
0	0	1
1	0	0



Non-reversibility  $n = \|DP_C - (DP_C)^T\|_{F,\mu}$  of  $P_C$  is a consequence of the non-diagonality of the Schur matrix and the „separability / orthogonality“ of the clusters.

$$n = \sqrt{2 \sum_{i>j} |\Lambda_{ij} - \Lambda_{ji}| \cdot \|A^{(i)} \times A^{(j)}\|_\mu^2}$$

Djurđevac-Conrad, Schütte, Weber, 2016

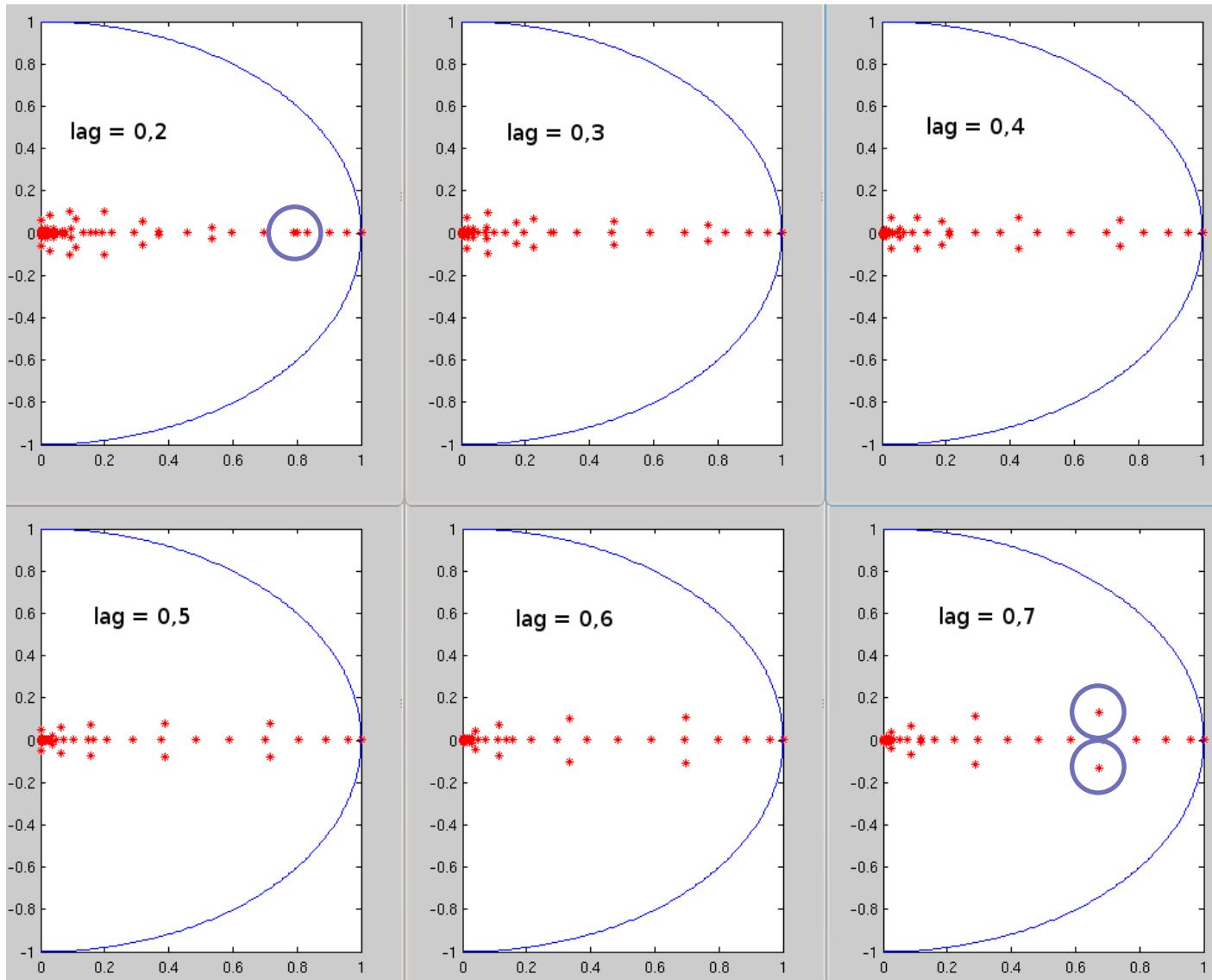
$\Lambda$			
+	+	+	+
+	+	+	
	+	+	
	+	+	

Non-reversibility  $n = \|DP_C - (DP_C)^T\|_{F,\mu}$  of  $P_C$  is a consequence of the non-diagonality of the Schur matrix and the „separability / orthogonality“ of the clusters.

$$n = \sqrt{2 \sum_{i>j} |\Lambda_{ij} - \Lambda_{ji}| \cdot \|A^{(i)} \times A^{(j)}\|_\mu^2}$$

Djurđevac-Conrad, Schütte, Weber, 2016

$\Lambda$			
+	+	+	+
	+	+	+
		+	+
		+	+



SDE Hindmarsh-Rose (neuronal excitation)

Reinmiedl, 2016

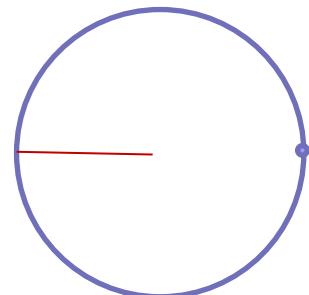
- 1) Cyclic behaviour in molecular processes
- 2) Robust Perron Cluster Analysis (PCCA+)
- 3) From Eigendecompositions to Schur Decompositions
- 4) Generalized PCCA for Dominant Cycles  
(function-based clustering)**
- 5) Example

## Preparation of the invariant space:

```
Pd=diag(sqrt(sd))*P*diag(1./sqrt(sd));
[Q, R]=schur(Pd);
[Q, R]=SRSchur(Q, R);
X=diag(1./sqrt(sd))*Q;
```

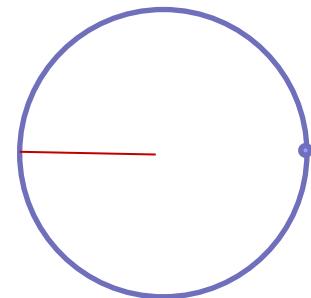
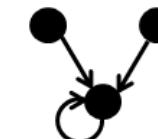
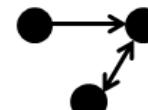
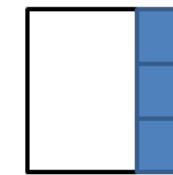
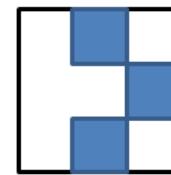
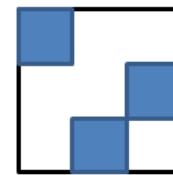
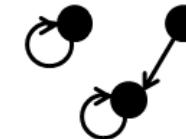
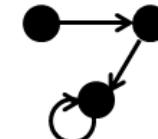
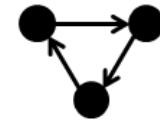
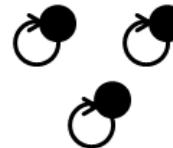
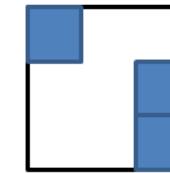
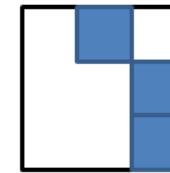
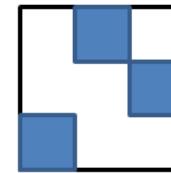
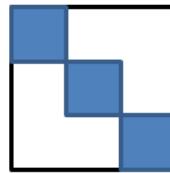
X orthogonal with regard to the stationary distribution  
 SRSchur sorts the eigenvalues

```
function [val,pos] = select(r)
%[val pos] = min(abs(1-r)); %Metastability
[val, pos]=max(abs(r)); %Permutation Matrices
%[val, pos]=max(abs(r-(real(r)<0).*real(r))); % LOG
%...
```



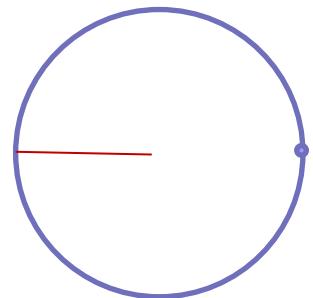
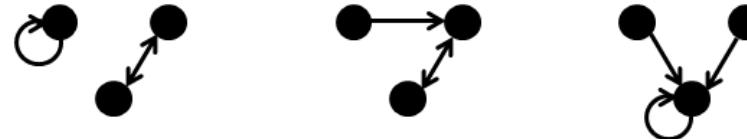
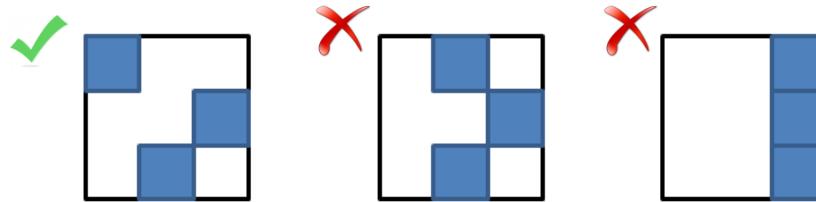
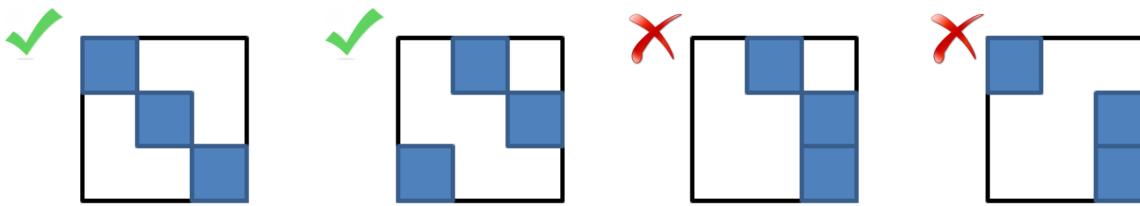
Why taking the absolute value?

sources/sinks = redundancy

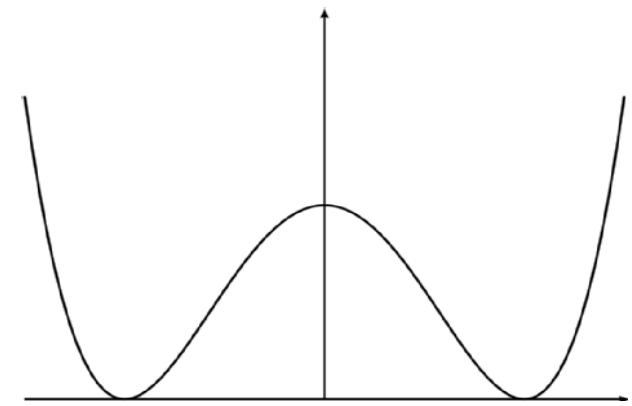
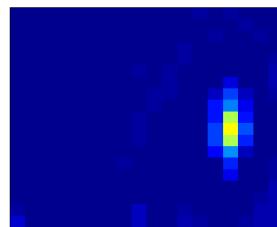
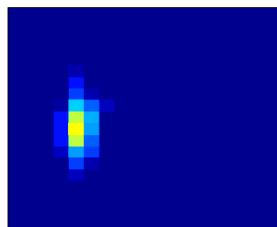
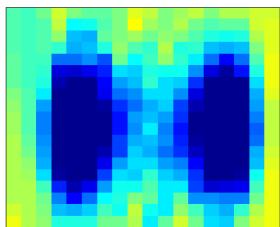


Why taking the absolute value?

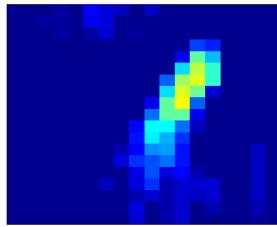
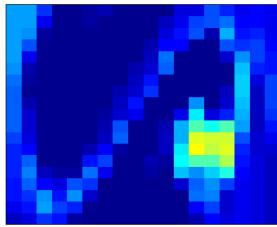
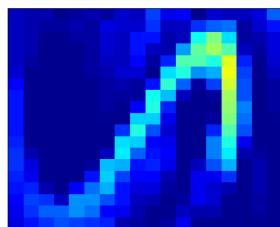
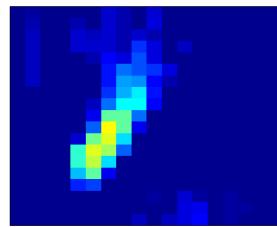
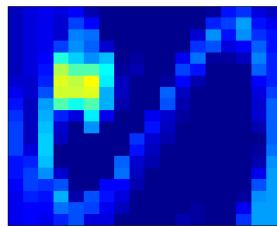
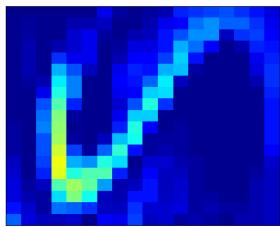
sources/sinks = redundancy



momentum  
space



low-friction Langevin dynamics



Djurdjevac-Conrad, Schütte, Weber, 2016

1	0	0	0	0	0	0	0	0
0	1	0	0	0	0	0	0	0
0	0	1	0	0	0	0	0	0
0	0	0	0	1	0	0	0	0
0	0	0	0	0	1	0	0	0
0	0	0	1	0	0	0	0	0
0	0	0	0	0	0	1	0	0
0	0	0	0	0	0	0	0	1
0	0	0	0	0	0	1	0	0

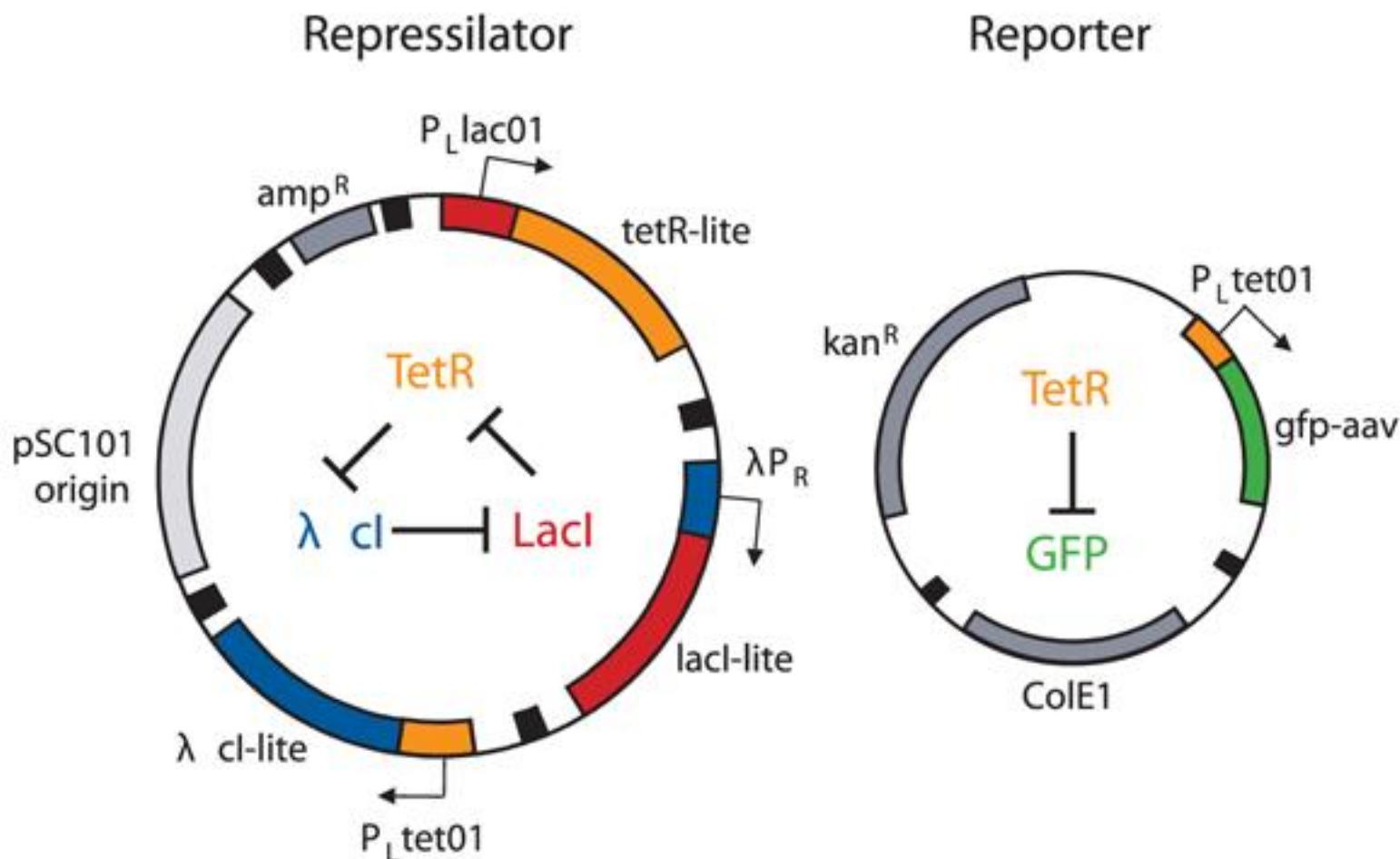
Non-reversibility  $n = \|DP_C - (DP_C)^T\|_{F,\mu}$  of  $P_C$  is a consequence of the non-diagonality of the Schur matrix and the „separability / orthogonality“ of the clusters.

$$n = \sqrt{2 \sum_{i>j} |\Lambda_{ij} - \Lambda_{ji}| \cdot \|A^{(i)} \times A^{(j)}\|_\mu^2}$$

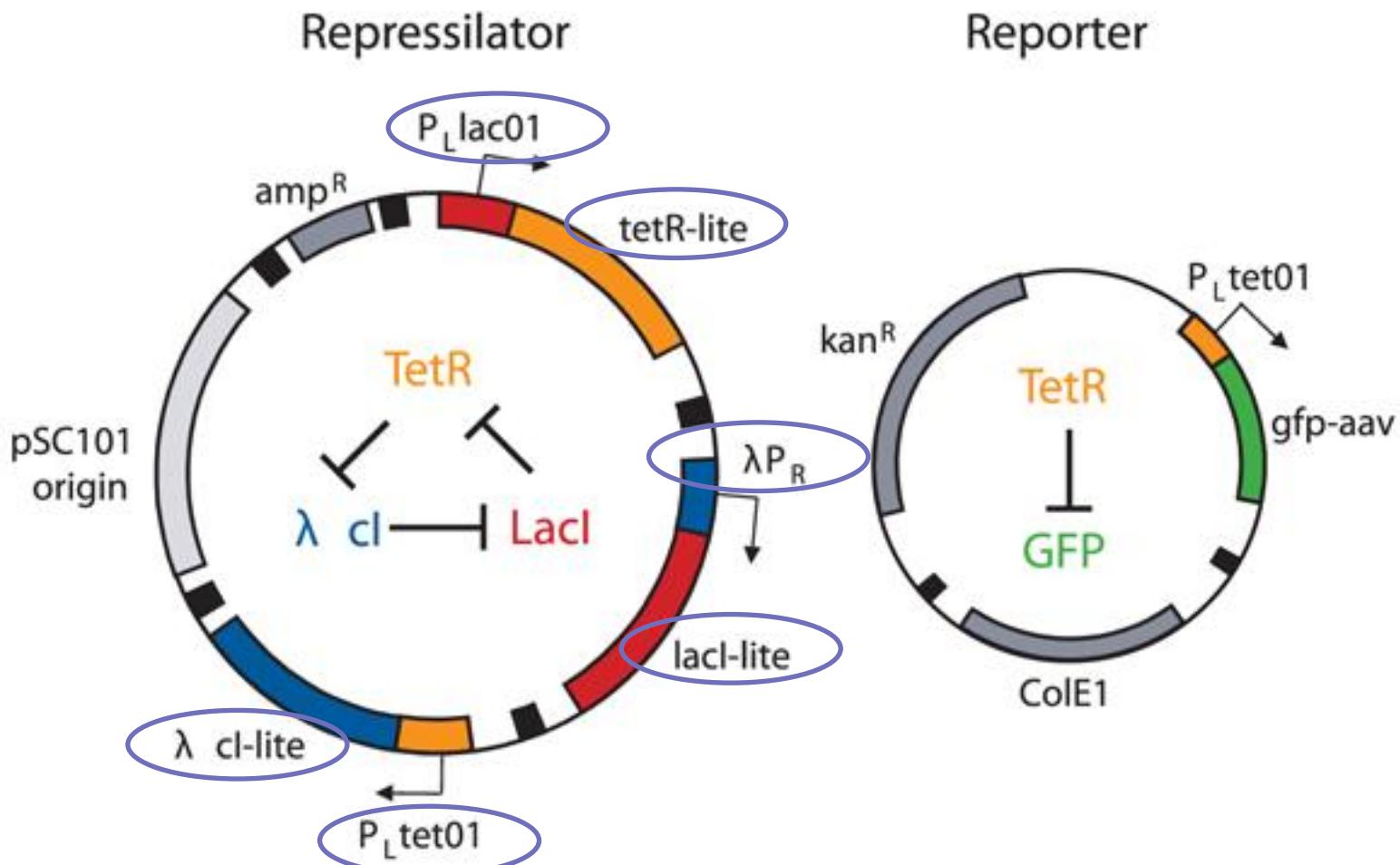
Djurđevac-Conrad, Schütte, Weber, 2016

$\Lambda$			
+	+	+	+
+	+	+	
	+	+	
	+	+	

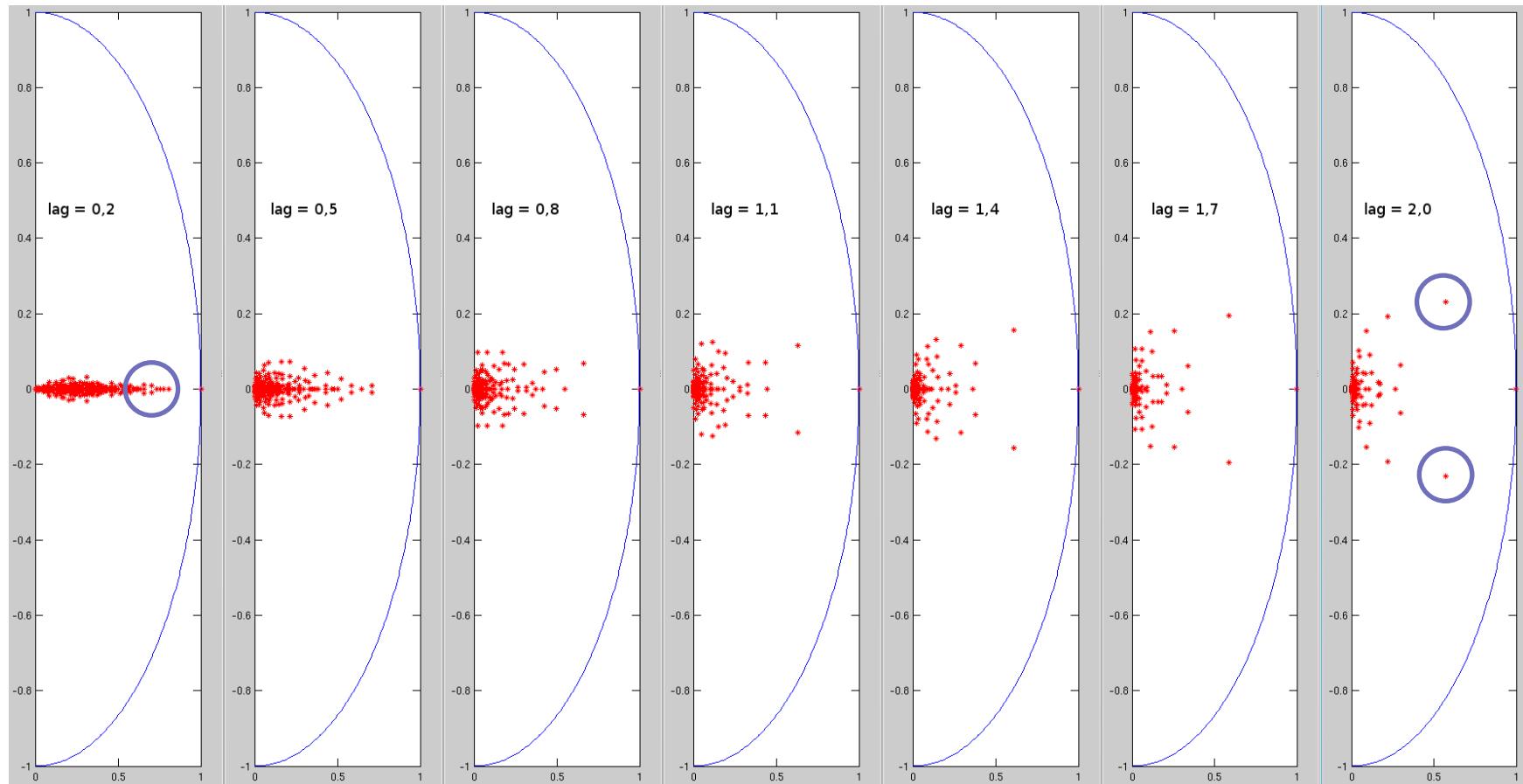
- 1) Cyclic behaviour in molecular processes
  - 2) Robust Perron Cluster Analysis (PCCA+)
  - 3) From Eigendecompositions to Schur Decompositions
  - 4) Generalized PCCA for Dominant Cycles  
(function-based clustering)
- 5) Example**



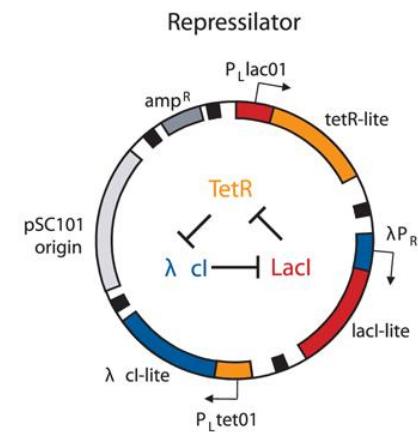
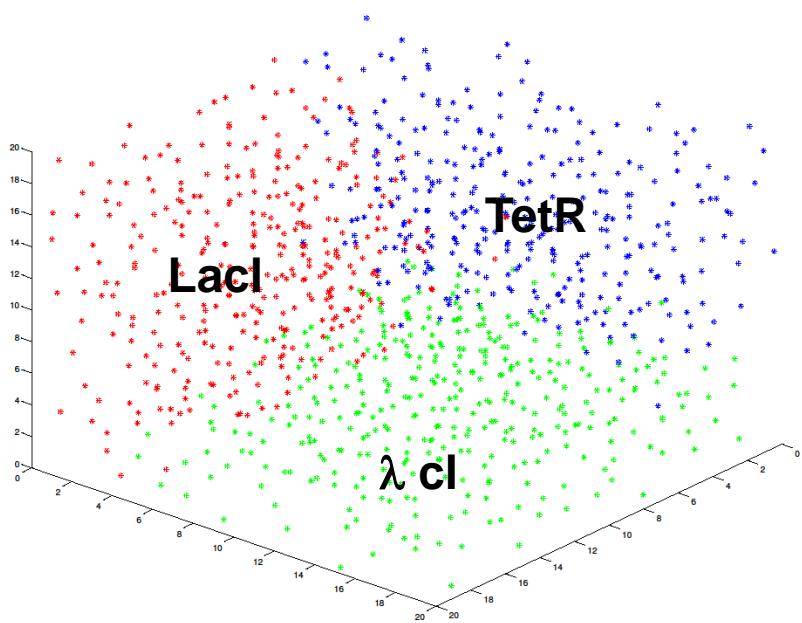
A Synthetic Oscillatory Network of Transcriptional Regulators;  
[Michael Elowitz](#) and [Stanislas Leibler](#); Nature. 2000 Jan  
 20;403(6767):335-8.



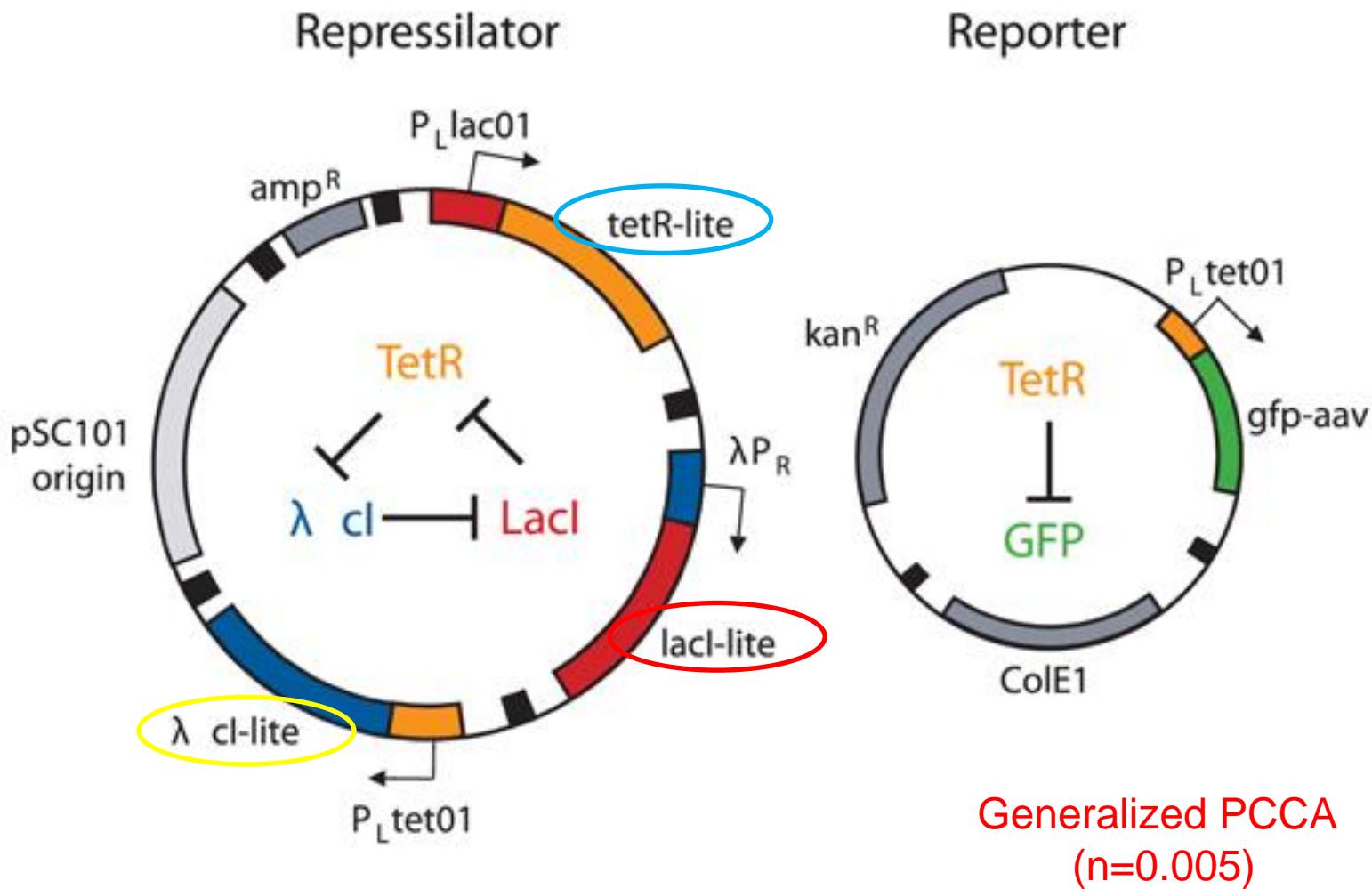
A Synthetic Oscillatory Network of Transcriptional Regulators;  
[Michael Elowitz](#) and [Stanislas Leibler](#); Nature. 2000 Jan  
 20;403(6767):335-8.



## Generalized PCCA



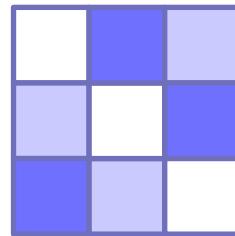
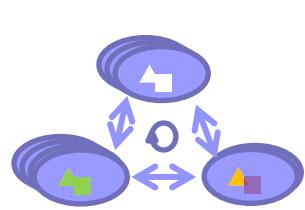
Reinmiedl, 2016  
 Beckenbach, Eifler, Fackeldey, Gleixner, Grever, Weber,  
 Witzig, 2016 (subm.)



Reinmiedl, 2016

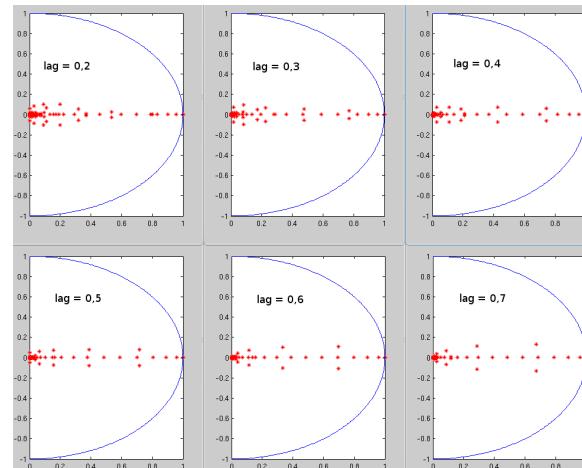
Beckenbach, Eifler, Fackeldey, Gleixner, Grever, Weber,  
Witzig, 2016 (subm.)

# Information „to go“

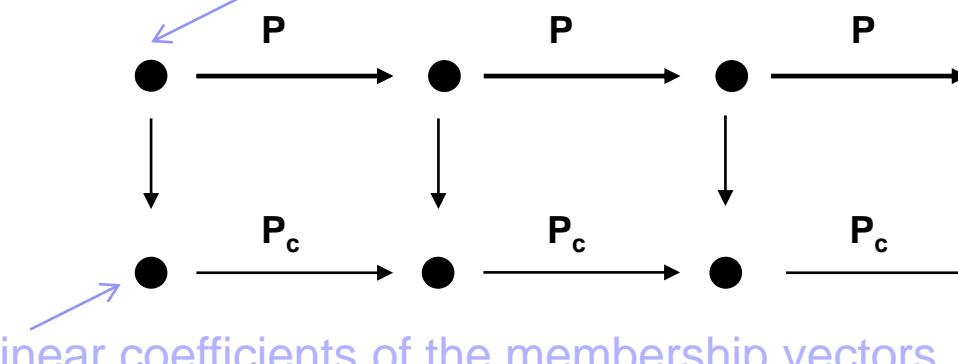


efficiency = non-reversibility

$$n = \sqrt{2 \sum_{i>j} |\Lambda_{ij} - \Lambda_{ji}| \cdot \|A^{(i)} \times A^{(j)}\|_\mu^2}$$



membership vectors



$$\chi = XA$$

$$PX = X\Lambda$$

P

P<sub>c</sub>

P<sub>c</sub>

P<sub>c</sub>

P<sub>c</sub>

Repressilator

