# ERODE: Evaluation and Reduction of Stochastic Reaction Networks and Differential Equations

http://www.erode.eu/



v 1.0 — March 20, 2020

# 1 Introduction

*ERODE* is a software tool for the evaluation and reduction of stochastic reaction networks (RN) and systems of explicit first-order, autonomous ordinary differential equations (ODEs) that implements the minimization algorithms published in [1, 2, 3, 4]. *ERODE* has been presented in [5], while tutorials on it have been given in [6, 7]. At the basis of *ERODE* are *forward* and *backward differential equivalence*, two complementary equivalence relations over the variables of an ODE system. Forward differential equivalence (FDE) identifies a partition of the ODE variables for which a self-consistent aggregate ODE system can be provided which preserves the sums of variables within a block. *Backward differential equivalence* (BDE) identifies a partition whereby variables in the same block have the same solution whenever initialized equally. The minimization algorithms are partition-refinement algorithms that compute the largest equivalence that refines a given initial partition of variables.

*ERODE* accepts input ODE systems in two formats: a *direct* specification of an ODE system (close to its mathematical definition) as a collection of functions, each giving the derivative for each variable; and a *reaction-network* (RN) specification, akin to a formal chemical reaction network. For instance, the simple specification  $A + B \xrightarrow{k} C$  describes the dynamics of species/variables A, B, C according to *mass-action* kinetics. The ODEs become  $dA/dt = dB/dt = -A \cdot B$ ,  $dC/dt = A \cdot B$ .

The choice of the input format may affect which analysis and reduction techniques are available. RNs induce, and can encode, ODE systems with derivatives that are multivariate polynomials of any degree [1]. Such systems can be reduced with the specialized algorithms of [1] (which superseded those presented in [4, 2, 5]) for computing the largest *forward* and *backward RN equivalences*. These are equivalence relations defined *syntactically* on the RN

syntax: forward RN equivalence (FE) charactirizes FDE for this class of ODEs. Similarly, backward RN bisimulation (BE) characterizes BDE. Importantly, they enable a significantly faster partition-refinement algorithm than the SMT-based ones for FDE and BDE that are available for a generic input specification, developed in [3].

The outputs of the reduction algorithms are (hopefully) smaller *ERODE* specifications where each macro-variable represents a distinct equivalence class of species. The link between a macro-variable and the members of the corresponding equivalence class is maintained through annotations in the form of comments in the file. The format of the output specification (i.e., plain ODE or RN) is the same as the input.

In addition to ODEs and Reaction Networks ERODE has been recently extended to support semi-explicit Differential Algebraic Equations (DAEs) in the format presented in [8]. DAE systems are an extension of ODE systems where the user can express, in addition to the differential equations, a set of algebraic constraints. Moreover, DAEs can be reduced up to BE and BDE.

# 2 Setting up ERODE

**Installation.** *ERODE* is a multi-platform application based on the Eclipse framework. It does not require any installation process. The only requirement is a working installation of **Java 8**, available at:

https://java.com/en/download/

ERODE can be downloaded from:

```
https://www.erode.eu/download.html
```

A screenshot of *ERODE* is shown in Fig. 1.

**Updating** *ERODE*. *ERODE* is actively developed, and new features will be added. The tool can be updated to the latest version by clicking on  $Help \rightarrow Check$  for Updates.

**Preparing the workspace.** Upon installation the user is prompted to select the location for the *workspace*. This is a directory containing all *ERODE* files, arranged into *projects*. *ERODE* recognizes ".ode" files. Projects and *ERODE* files can be created as follows:

- 1. Create a new *ERODE* project: Right click on the Project Explorer (top-left of Fig. 1), and select **New** → **ERODE Project**. Choose a project name and click **Finish**.
- 2.A Create an *ERODE* file: Right click on the newly created project in the Project Explorer and choose New → ERODE File. *Hint:* The combo box gives the possibility of generating a basic template file with comments that illustrate various parts of the language.
- 2.B Alternatively, it is possible to import a file from one of the supported input formats:
- Matlab : a Matlab function representing the derivatives of an ODE system (extension .m);
  - BNG : a CRN generated with the well-established tool BioNetGen version 2.2.5-stable [9] (extension .net).



Figure 1: A screenshot of ERODE.

LBS : a CRN written in the LBS format of the Microsoft's tool GEC<sup>1</sup> (extension .lbs).

Right click on the newly created project in the Project Explorer and choose  $New \rightarrow Import BioNetGen File$  or  $New \rightarrow Import Matlab ODEs$ . A dialog will appear allowing first to choose a source folder, and to select a number files contained in there.

3 A dialog will pop-up asking to "add the Xtext nature to the project": Click Yes.

**Example project.** A sample project with *ERODE* examples is available. To use it:

1. Download and decompress the archive available at:

https://www.erode.eu/examples.html

- 2. Right click on the Project Explorer, and select **Import**. Choose **Existing Projects into Workspace** and click **Next**.
- 3. Click on **Browse...** and locate the Examples folder. Tick **Copy projects into workspace** and hit **Finish**.

**Editing** *ERODE* **specifications.** Upon double-clicking on an *ERODE* file in the Project Explorer, the graphical text editor will open. The key sequence Ctrl+space (Windows/Linux) or Command+space (Mac) will enable content assist, providing contextual code suggestions. In-line markers will be used to highlight errors (and suggest fixes).

<sup>&</sup>lt;sup>1</sup>http://research.microsoft.com/en-us/projects/gec/

```
Listing 1: Direct ODE specification.
begin model ExampleODE
 begin parameters
  r1 = 1.0 r2 = 2.0
 end parameters
 begin init
  Au = 1.0 Ap = 2.0 B = 3.0
  AuB ApB
 end init
 begin partition
  {Au,Ap}, {AuB}, {B,ApB}
 end partition
 begin ODE
  // C-style comments
  \mathbf{d}(\mathbf{A}\mathbf{u}) = -\mathbf{r}\mathbf{1} \star \mathbf{A}\mathbf{u} + \mathbf{r}\mathbf{2} \star \mathbf{A}\mathbf{p} - \mathbf{3} \star \mathbf{A}\mathbf{u} \star \mathbf{B} + \mathbf{4} \star \mathbf{A}\mathbf{u}\mathbf{B}
  d(Ap) = r1 \star Au - r2 \star Ap - 3 \star Ap \star B + 4 \star ApB
              = -3*Au*B + 4*AuB - 3*Ap*B + 4*ApB
  d(B)
  d(AuB) = 3 * Au * B - 4 * AuB
  d(ApB) = 3 * Ap * B - 4 * ApB
 end ODE
 begin views
  v1 = Au + Ap
  v_2 = AuB
 end views
 reduceBDE (reducedFile="ExampleODE_BDE.ode")
end model
```

Listing 2: Reaction network.

```
begin model ExampleRN
begin parameters
 r1 = 1.0 r2 = 2.0
 end parameters
begin init
 Au = 1.0 Ap = 2.0 B = 3.0
 AuB ApB
 end init
begin partition
  {Au,Ap}, {AuB}
 end partition
begin reactions
 Au -> Ap
Ap -> Au
                 , r1
- -> Au , r2
Au + B -> AuB , 3
                   , 3.0
 AuB -> Au + B , 4.0
                   , 3.0
 Ap + B -> ApB
 ApB -> Ap + B , 4.0
 end reactions
 begin views
 v1 = Au + Ap
 v2 = AuB
 end views
simulateODE(tEnd=1.0)
end model
```

**Running** *ERODE* **specification.** To run an *ERODE* specification, click the *ERODE* icon in the toolbar (-, top-left of Fig. 1). Alternatively, right-click the file in the Project Explorer, and click **Execute selected ERODE Program**.

# 3 ERODE Language

**Illustrating example.** We show some of *ERODE*'s features using a simple model. This is an idealized biochemical interaction between two molecules, A and B, where A can be in two states (u for unphosphorylated and p for phosphorylated) undergoing binding/unbinding with B. This results in five biochemical *species*: Au, Ap, B, AuB, and ApB. Each species is associated with one ODE variable which models its concentration as a function of time.

Listings 1 and 2 show the two alternative specification formats for the same model (assuming mass-action kinetics), using plain ODEs or the RN representation, respectively. Listing 3 shows the model can be expressed in DAE format.

**Specification language.** The input format consists of the following parts:

- i) Parameter specification;
- ii) Declaration of variable names with (optional) initial conditions;
- iii) Declaration of (optional) algebraic variable names with (optional) initial conditions;
- iv) Initial partition of variables to be given to the reduction algorithms;
- v) ODE system, either in plain format or as an RN;

#### Listing 3: DAE specification.

```
begin model ExampleDAE
 begin parameters
   r1 = 1.0 r2 = 2.0
  end parameters
 begin init
   Au = 1.0 Ap = 2.0
   AuB ApB
  end init
  begin alginit
   B = 3.0
  end alginit
  begin ODE
   \mathbf{d}(\mathbf{A}\mathbf{u}) = -\mathbf{r}\mathbf{1} \ast \mathbf{A}\mathbf{u} + \mathbf{r}\mathbf{2} \ast \mathbf{A}\mathbf{p} - \mathbf{3} \ast \mathbf{A}\mathbf{u} \ast \mathbf{B} + \mathbf{4} \ast \mathbf{A}\mathbf{u}\mathbf{B}
   \mathbf{d}(\mathbf{A}\mathbf{p}) = \mathbf{r}\mathbf{1} \star \mathbf{A}\mathbf{u} - \mathbf{r}\mathbf{2} \star \mathbf{A}\mathbf{p} - \mathbf{3} \star \mathbf{A}\mathbf{p} \star \mathbf{B} + \mathbf{4} \star \mathbf{A}\mathbf{p}\mathbf{B}
   d(AuB) = 3 * Au * B - 4 * AuB
   d(ApB) = 3*Ap*B - 4*ApB
  end ODE
 begin algebraic
   B = 3 - AuB - ApB
  end algebraic
  simulateDAE(tEnd=1)
  setParam(param=r2,expr=r1)
  reduceBDE (reducedFile="ExampleDAE_BDE.ode")
end model
```

vi) Declaration of (optional) algebraic constraints;

vii) Observables, called views, to be tracked by the numerical solvers;

viii) Commands for ODE numerical solution, reduction, and exporting into other formats.

Alternatively, points i)-v) can be replaced by commands:

- importBNG(fileIn=<filename>) used to load "on-the-fly" a CRN generated with BioNetGen 2.2.5.
- importMRMC (fileIn=<filename>, labellingFile=<filename>) used to load a continuous time Markov chain (CTMC) in MRMC format [10], supported also by PRISM [11] and STORM [12]. A CTMC can be simply encoded as a CRN by creating one species and reaction per state and transition of the CTMC, respectively. A transition  $x_i \xrightarrow{k} x_j$  is encoded as a reaction  $s_i \xrightarrow{k} s_j$ , where  $s_i$  and  $s_j$  are the species corresponding to states  $x_i$  and  $x_j$ , respectively. As shown in [3, 4] applying FDE/FE and BDE/BE corresponds to minimizing the CTMC according to the well-known notions of ordinary and exact lumpability for CTMCs [13], respectively.
- importSBML (fileIn=<filename>) used to load "on-the-fly" a CRN modeled in the SBML standard. This format is used, e.g., by the BioModels database [14], a well-known repository of quantitative models of biochemical systems. This functionality has been obtained by integrating in ERODE the SBML translator presented in [15].
- importMRMC(fileIn=<filename>, labellingFile=<filename>) used to load a continuous time Markov chain (CTMC) in MRMC format [10], supported also by PRISM [11] and STORM [12]. A CTMC can be simply encoded as a CRN by creating one species and reaction per state and transition of the CTMC, respectively. A

transition  $x_i \xrightarrow{k} x_j$  is encoded as a reaction  $s_i \xrightarrow{k} s_j$ , where  $s_i$  and  $s_j$  are the species corresponding to states  $x_i$  and  $x_j$ , respectively. As shown in [3, 4] applying FDE/FE and BDE/BE corresponds to minimizing the CTMC according to the well-known notions of ordinary and exact lumpability for CTMCs [13], respectively.

• importAffineSystem(fileIn=<filename>, BFile=<filename>, ICFile=< filename>) used to import affine systems in format Ax = b. See [4] for more information on how to encode affine systems as CRNs. Intuitively, each entry  $A_{row,col}$  of A is encoded as a reaction  $x_{col} \xrightarrow{A_{row,col}} x_{col} + x_{row}$  to denote the monomial  $x_{col} \cdot A_{row,col}$  in the underlying ODE of  $x_{row}$ . Instead, an entry  $b_{row}$  of b is encoded as a reaction  $I \xrightarrow{b_{row}} I + x_{row}$ , where I is a special species with constant value equal to 1, to denote constant  $b_{row}$  in the underlying ODE of  $x_{row}$ .

The three parameters of the command specify the files containing A, b, and the initial condition for the variables in x, respectively. The latter might be useful to specify initial partitions for our reduction techniques. The file for A must have the following comma-separated-value format for sparse matrices:

```
nvar,nvar,nvar
r1,c1,value1
r2,c2,value2
...
```

where nvar specifies the number of variables, while ri, ci, valuei specifies that  $A_{ri,ci} = vi$ .

#### 3.1 Parameter Specification

Parameters are variables that can be used to specify values of initial conditions, interaction rates, or in views. An *ERODE* specification might start with an optional list of numerical parameters enclosed in the parameters block. Each is specified as

```
parameterName = expression
```

where expression is an arithmetic expression involving parameter names and reals through the following operators: +, -, \*, /, ^, abs, min, and max.

# 3.2 Variable Declaration

The mandatory init block defines all ODE variables<sup>2</sup> of the model. Each variable is specified as:

<variable> [= IC]

where IC is an arithmetic expression involving reals and parameter names as above, that evaluates to the initial condition assigned to the variable; IC is optional with default value 0. The later use of variables not appearing in this block is considered a syntactic error. As part of its advanced quick-fix framework, *ERODE* collects the list of all such undefined variables,

<sup>&</sup>lt;sup>2</sup>Throughout this document we will use the terms 'variable' and 'species' interchangeably.



Figure 2: Quick-fix suggestion to automatically declare all undefined variables.

and allows to define them all with one click. This can be done by clicking on the red error mark which appears on the left of the first line of the model specification, as shown in Fig. 2. (The tool offers other useful quick-fix suggestions, which can be enabled similarly clicking on the error marks.)

Similarly, when defining a DAE system the alginit block defines all the algebraic variables of the model and their optional initial conditions.

#### 3.3 Initial Partition of Variables

As discussed, the minimization techniques implemented by *ERODE* are algorithms that compute the largest equivalence (i.e., the coarsest partition of variables) that refines a given initial partition of variables. For maximal ODE lumping (according to both FDE and BDE) the modeler specifies a singleton partition where all variables are in the same block. However, there might be cases when this is not desirable because:

(FDE) a variable of interest may be aggregated with others; as a result, its individual trace might be lost in the reduction;

(BDE) variables must be pre-partitioned in blocks with same initial concentration.

An initial partition of variables can be specified in the optional partition block. This can then be used in the reduction commands, as described later. The user is required to specify only the partition blocks of interest, while all not mentioned variables are assigned to an implicit additional block. For instance, Listings 1 and 2 represent the same initial partition {{Au, Ap}, {AuB}, {B, ApB}}.

# 3.4 **ODE Definition**

**Direct ODE declaration.** In the direct declaration format the derivatives are specified within the ODE block. Each equation is specified as:

where drift is an arithmetic expression containing ODE variables, algebraic variables (in the case of DAE systems), parameters and reals through the operators defined in Section 3.1. This syntax identifies a class of ODEs for which the computation of differential equivalences is decidable [3].

Reaction network format. In the RN format, ODEs are inferred from reactions in the form:

reagents -> products, rate [ identifier ]

where reagents and products are two multisets of variables. The multiplicity of a variable in a multiset can be defined through the + operator or with the \* operator in the obvious way; that is, A + A is equivalent to  $2 \times A$ . In some cases, it might be useful to assign an identifier to some reactions. This can be done by adding [ identifier ] after the rate, where identifier identifies the reaction.

The semantics of the reaction is that it generates a negative term in the ODE corresponding to each reagent, and a positive term in the ODE of each product, proportionally to their multiplicity. Three kinds of rates are supported:

• Mass action: If rate is a variable-free expression that evaluates to a real number (as in all reactions of Listing 2), then the reaction represents a dynamics akin to the well-known law of mass action. For example, Au + B -> AuB, 3.0 leads to a term +3 · Au · B · in the ODE of AuB, and to -3 · Au · B · it the ODEs of both Au and B.

*Note.* The parameter rate **needs not** evaluate to a positive real: this allows to encode an arbitrary ODE with polynomial derivatives into an RN [4]. When every rate does evaluate to positive real we call the RN a *chemical reaction network* (CRN). It identifies a class of models for which specific analysis options are available in *ERODE*. Furthermore, an *elementary* CRN is one where the size of the reagent multiset is at most two.

• Arbitrary: *ERODE* also supports more generic arithmetical expressions for rates through the arbitrary keyword. In this case, the reaction firing rate is explicit. For instance,

Au + B -> AuB, arbitrary 3.0\*Au\*B

is equivalent to Au + B -> AuB, 3.0.

• Hill: *ERODE* also allows to specify reactions with Hill kinetics [16]. This is obtained with rates of form Hill K k R1 r1 R2 r2 n1 a n2 b, with k, r1 and r2 being real parameters, and a and b two naturals. Only binary Hill reactions (i.e., with two reagents) are allowed. The Hill keyword is actually treated as syntactic sugar, as Hill reactions are transformed in arbitrary reactions with rate

$$\frac{\mathbf{k}\cdot\mathbf{X}^{a}\cdot\mathbf{Y}^{b}}{(\mathtt{r1}+\mathtt{X}^{a})\cdot(\mathtt{r2}+\mathtt{Y}^{b})}.$$

#### 3.5 DAE Definition

In the definition of Differential Algebraic Equations systems the declaration of the dynamics of the differential variables are specified in the ODE block. The declaration of the algebraic constraints is specified in the algebraic block. Each algebraic constraint is specified as:

<AlgebraicVariable> = constraint

where constraint is an arithmetic expression containing differential variables, algebraic variables, parameters and reals through the operators defined in Section 3.1.

#### 3.6 Views

Views represent the variables of interest to the modeller. As for ODEs, each view can be specified as an arithmetic expression involving variables, parameters and reals. In the running example the intent is to collect the total concentration of the A-molecules, regardless of their phosphorylation state, and the concentration of the compound AuB, respectively.

For a CRN specification, views expressions can also contain terms of form

var(s1) and covar(s1,s2)

referring, respectively, to the variance of the ODE variable s1, and to the covariance of the ODE variables s1 and s2. In other words, *ERODE* implements the so-called *linear noise approximation* of [17], allowing to study not just the first order moments of the ODE variables, but also their variance.

# 3.7 ODE Solution

The numerical solution of the ODE can be obtained through the simulateODE command:

```
simulateODE(tEnd=<value>, steps=<value>, csvFile=<filename>,
    viewPlot=<VARS&VIEWS | VARS | VIEWS | NO >,
    defaultIC= <value>, computeJacobian = <true | false>,
    library = <APACHE | SUNDIALS>)
```

It integrates the ODE system starting from the specified initial conditions up to time point tEnd, interpolating the results at steps equally spaced time points. If the optional argument csvFile is present, the plots are exported into comma-separated values formats. If the optional argument viewPlot is not present or it is set to VARS&VIEWS, then two plots are generated, one for the the trace of each ODE variable and one for the trace of each specified view, respectively. The optional argument defaultIC allows to overwrite the default value of unspecified initial concentrations. The optional argument library allows to choose which solver to use. By default, the solver used is provided in the Apache library (http://commons.apache.org/proper/commons-math/). Otherwise it is possible to select the CVODE solver provided in the library SUNDIALS [18].

In the case of elementary RN specifications, the optional argument computeJacobian can be used to trigger the evaluation of the Jacobian matrix of the reaction network at each sampled point. The Jacobian will be plotted and/or stored in a csv file depending on the value of the csvFile and viewPlot arguments.

#### 3.8 DAE Solution

The numerical solution of the DAE systems can be obtained through the simulateDAE command:

```
simulateDAE(tEnd=<value>, steps=<value> , csvFile=<filename>,
    viewPlot=<VARS&VIEWS | VARS | VIEWS | NO >,
    defaultIC= <value>)
```

It solves the DAE system starting from the specified initial conditions up to time point tEnd, interpolating the results at steps equally spaced time points. This is done using the IDA solver provided in the library SUNDIALS [18]. If the optional argument csvFile is present, the plots are exported into comma-separated values formats. If the optional argument viewPlot is not present or it is set to VARS&VIEWS, then two plots are generated, one for the the solution of each differential or algebraic variable and one for the trace of each specified view, respectively. The optional argument defaultIC allows to overwrite the default value of unspecified initial concentrations.

# 3.9 CRN Stochastic Simulation

CRNs can also be interpreted as a stochastic system of reactions in terms of a continuoustime Markov chain (CTMC), following an established approach [19]. *ERODE* allows to simulate sample paths, or to analyze the CRN exactly by the underlying forward equations (the *chemical master equation*, CME).

Stochastic simulation. Stochastic simulation is available with the command

simulateCTMC(tEnd=<value>, repeats=<value>, method=<simulationMethod>)

where tEnd represents the time horizon, repeats specifies the number of independent simulations to be performed, and method allows to choose the simulation algorithm. *ERODE* uses the *FERN* library for stochastic simulation [20], which makes available the following options:

- ssa: Gillepsie's direct method;
- ssa+: Gillepsie's direct method enhanced using dependency graphs;
- nextReaction: Next-reaction method by Gibson and Bruck;
- tauLeapingAbs, tauLeapingRelProp and tauLeapingRelPop: three variants of the Tau-leaping algorithm, providing different error bounds;
- maximalTimeStep: Maximal time step method by Puchalka.

Details on all the supported simulation methods can be found in [20].

When more than one sample is requested, *ERODE* computes the average trajectories from time 0 to tEnd. The user can specify further options using the arguments steps, viewPlot, csvFile and defaultIC, similarly to the ODE numerical solution.

For a more efficient implementation of these and more simulation algorithms we suggest the user to export the model in StochKit format as described below and to use the StochKit tool [22] <sup>3</sup> as simulation engine.

**Chemical Master Equation.** *ERODE* can explicitly build the CTMC underlying a chemical reaction network through its CME. This is stored in an *ERODE* file as a CRN having one reaction (with unary reagents and unary products) per transition, using the command:

```
generateCME(fileOut=<filename>)
```

If the output *ERODE* file is analyzed with simulateODE, this corresponds to numerically integrating the forward equations of the CTMC. As shown in [3, 4] applying FDE/FE and BDE/BE corresponds to minimizing the CTMC according to the well-known notions of ordinary and exact lumpability for CTMCs [13], respectively.

#### 3.10 Reduction Commands

All ODE reduction commands share the common signature

```
reduce<kind>(prePartition=<NO | IC | USER>, reducedFile=<name>)
```

where kind can be FDE, BDE, FE, or BE. The ODE input format affects which reduction options are available. For an ODE system defined directly, only FDE and BDE are enabled. FE and BE are additionally available for reaction networks yielding polynomial ODE systems of any degree [1]. For a DAE system only BE and BDE are enabled. This is imposed by restricting to mass-action type rate expressions.

In addition, ERODE supports a further reduction technique for the stochastic semantics of (chemical) reaction networks [19]:

- reduceSMB: an RN equivalence in the style of FE which induces ordinary lumpability on the CME underlying an elementary mass-action CRN [21].
- reduceSE: an generalization of reduceSMB to mass-action CRNs pf any arity. The paper presenting it is currently under review.

The option prePartition defines the initial partition passed to the minimization algorithm. The maximal aggregation is obtained with the NO option. If it is set to IC, the initial partition to be refined is built according to the constraints given by the initial conditions: variables are in the same initial block whenever their initial conditions (specified in the init block) are equal. If the option is set to USER, then the partition specified in the partition block will be used. In the case of BDE/BE the reduction may not be consistent with the initial condition, in the sense that the user can specify a block with two variables that have different initial conditions, breaking the side condition imposed by these equivalences: *ERODE* will issue a warning to the user in this case.

The argument reducedFile generates a reduced model in the same format as the input, following the model-to-model transformation algorithms presented in [1] (for FE and BE) and [3] (for FDE and BDE). In all cases, in the reduced *ERODE* model there will be one

<sup>&</sup>lt;sup>3</sup>Available at https://github.com/StochSS/StochKit

variable for each computed equivalence class. The name of the variable is (arbitrarily) given by the first variable name in that block, according to a lexicographical order. All members of each equivalence class are reported as annotations in comments. For the BDE case, each reduced variable represents any single variable of the corresponding equivalence class. Instead, in the other cases (FE, BE, and FDE) each variable represents the sum of all variables in the corresponding equivalence class.

Any reduction command can be preceded by the keyword 'this =' which has the effect of updating the currently loaded model with its reduction. This is particularly useful in case further commands have to be executed on the result of an execution (e.g., further reductions, analysis, etc).

# 3.11 Exporting Options

**Conversion options.** An explicit ODE specification can be converted in the RN format (and vice versa) using

```
write(fileOut=fileName, format=<ODE | NET |MA-RN>)
```

If the format option is set to ODE, then the target file will be in explicit ODE format, while with the RN option an RN will be generated. If the specification to be exported is an explicit ODE with derivatives given by multivariate polynomials of degree at most two, the MA-RN will use the encoding of [4] to output a mass-action RN.

**Export to third-party languages.** The command:

export<format>(fileIn=fileName)

exports ERODE files into several different target third-party languages:

**Matlab** : a Matlab function representing the derivatives of an ODE system (extension .m);

- **BNG** : a CRN generated with the well-established tool BioNetGen version 2.2.5-stable [9] (extension .net). Available for CRN specifications only;
- **SBML** : the well-known SBML interchange format (http://sbml.org) (extension . sbml).
- **LBS** : Exporting support is offered for the LBS format of the Microsoft's tool GEC <sup>4</sup> (extension .lbs). Available for CRN specifications only. *ERODE*'s analysis options are not translated into LBS directives.
- **Modelica** : a Modelica model representing the ODE/DAE system compatible with Open-Modelica (extension .mo). The optional parameter exportICOfAlgebraic allows the user to explicitly export the initial conditions of the algebraic variables. By default this parameter is set to false as OpenModelica can infer the initial condition of the algebraic variables automatically.
- **StochKit** : a CRN in the format of to StochKit tool [22] (extension .xml). StochKit is a simulation engine offering efficient implementations of the most popular algorithms for the stochastic simulation of CRN.

<sup>&</sup>lt;sup>4</sup>http://research.microsoft.com/en-us/projects/gec/

#### Listing 4: FDE reduction.

```
Listing 5: BDE reduction.
```

```
begin model ExampleODE_FDE
                                               begin model ExampleODE_BDE
begin parameters
                                                begin parameters
                                                 r1 = 1.0
 r1 = 1.0
 r2 = 2.0
                                                  r2 = 1.0
 end parameters
                                                 end parameters
 begin init
                                                begin init
 Au = 1.0 + 2.0
B = 3.0
                                                  Au = 1.0
B = 3.0
                                                 в
 AuB
                                                 AuB
 end init
                                                 end init
                                                 begin ODE
 begin ODE
 d(Au) = - 3 * Au * B + 4 * AuB
                                                 d(Au) = - 3 * Au * B + 4 * AuB
                                                 d(B) = - 6*Au*B + 8*AuB

d(AuB) = 3*Au*B - 4*AuB
         = - 3*Au*B + 4*AuB
 d(B)
 d(AuB) = 3*Au*B - 4*AuB
 end ODE
                                                end ODE
                                                //Comments associated to the species
 //Comments associated to the species
 //Au: Block {Au, Ap}
                                                 //Au: Block {Au, Ap}
 //B: Block {B}
                                                //B: Block {B}
                                                //AuB: Block {AuB, ApB}
 //AuB: Block {AuB, ApB}
end model
                                                end model
```

#### 3.12 Further Commands

It is possible to change the value of a parameter or the initial concentration of a variable:

setIC(species=x0,expr=1)

```
setParam(param=p1, expr=2)
```

These are useful in case one is interested in considering different variants of a given *ERODE* specification.

# 4 Examples

In this section we show a number of scenarios using variants of the running example.

**Direct specification/FDE.** The running example can be reduced according to FDE. Indeed, it is not difficult to see that one can write an ODE system for B and the sum of variables Au+Ap and AuB+ApB, corresponding to the FDE partition {{Au, Ap}, {B}, {AuB, ApB}}.

However, this reduction is not found by *ERODE* if the pre-partitioning flag is set to USER. In fact, the above FDE partition is not a refinement of the user specified one, where AuB is in a singleton block. The output file for the case without pre-partitioning is shown in Listing 4, which also shows how the association between the original ODE variables and those in the reduced model is maintained by automatically annotating the output file with comments alongside the new variables.<sup>5</sup>

**Direct specification/BDE.** The partition {{Au, Ap}, {B}, {AuB, ApB}} can also be shown to be a BDE if r1 is equal to r2. Intuitively, this would capture the fact that the phosphorylation state of A does not impact the way in which the molecules react within this model. Thus, it would be enough to consider either state as a representative of the dynamics. However, if

<sup>&</sup>lt;sup>5</sup>Output files have been typographically adjusted to improve presentation.

Listing 6: **BE** reduction of RN in Listing 2. Listing 7: BDE reduction of DAE in Listing 3. begin model ExampleRN\_BE begin model ExampleDAE\_BDE begin parameters begin parameters r1 = 1.0 r2 = 1.0r1 = 1.0end parameters r2 = 1.0begin init end parameters Au = 1.0+2.0 B = 3.0 AuB begin init end init Au = 1.0 begin reactions AuB Au + B  $\rightarrow$  AuB , 3.0 end init AuB -> Au + B , 4.0 begin alginit B = 3.0end reactions //Comments associated to the species end alginit //Au: Block {Au, Ap}
//B: Block {B} begin ODE d(Au) = (-r1) \*Au + (r2 \*Au - 3 \*Au \*B) + 4 \*AuB//AuB: Block {AuB, ApB} d(AuB) = 3 \* Au \* B - 4 \* AuBend model end ODE begin algebraic B = 3-AuB-AuB end algebraic //Comments associated to the species //B: Block {B} //Au: Block {Au, Ap} //AuB: Block {AuB,ApB}

BDE is run with pre-partitioning set ot IC, this partition violates the initial conditions for Au and Ap; indeed, no reduction is found in this case. Instead, if the pre-partitioning is disabled, then the above partition is the coarsest refinement; the user is warned about the inconsistency with the initial conditions. The BDE reduction algorithm rewrites the ODEs of the representatives of each equivalence class. The initial condition for the ODE of the representative is equal to that of the corresponding variable in the original model. The BDE reduction without pre-partitioning for r1=1.0 and r2=1.0 is given in Listing 5.

end model

**Differential Algebraic Equations/BDE.** Similarly to the ODE with the direct specification, the partition  $\{\{Au, Ap\}, \{B\}, \{AuB, ApB\}\}\$  can also be shown to be a BDE for the DAE system in Listing 3 if r1 is equal to r2. In this case, the BDE reduction algorithm rewrites the DAEs of the representatives of each equivalence class. The initial condition for the DAE of the representative is equal to that of the corresponding variable in the original model. The BDE reduction without pre-partitioning for r1=1.0 and r2=1.0 is given in Listing 7.

**RN/Equivalences.** When the input is an elementary RN, the reduction algorithm for FE and BE of [1] can be used. It is based on Paige and Tarjan's coarsest-refinement algorithm [23] and quantitative extensions thereof [24]. The FE and BE equivalences of the model of Listing 2 are the same as those computed using FDE and BDE. For example, the result of BE reduction is provided in Listing 6. As for BDE, we considered the case r1 = 1.0 and r2 = 1.0 without pre-partitioning. The comments at the end of the model confirm that we computed the same equivalence as in Listing 5. However, it can be shown that the underlying ODEs of the reduced model do not correspond to those of Listing 5. This is expected, because as discussed in Section 3.10, in a BDE reduced model each variable describes any single variable of the corresponding equivalence class. Instead, in a BE reduced model each variable describes the sum of all variables in the corresponding equivalence class.

#### Listing 8: Curried ODE.

```
begin model ExampleODECurried
begin init
 Au = 1.0 Ap = 2.0 B = 3.0
 AuB ApB
 r1 = 1.0 r2 = 2.0
 end init
 begin partition
 {Au,Ap}, {AuB}, {B,ApB}, {r1,r2}
 end partition
 begin ODE
 d(Au) = -r1*Au + r2*Ap - 3*Au*B + 4*AuB
  d(Ap) = r1*Au - r2*Ap - 3*Ap*B + 4*ApB
  d(B) = -3*Au*B + 4*AuB - 3*Ap*B + 4*ApB 
 d(AuB) = 3*Au*B - 4*AuB 
  d(ApB) = 3 * Ap * B - 4 * ApB
  d(r1) = 0
 d(r2)
          = 0
 end ODE
 begin views
  v1 = Au + Ap
 v2 = AuB
 end views
end model
```

```
begin model ExampleRNCurried
begin init
 Au = 1.0 Ap = 2.0 B = 3.0
 AuB ApB
 r1 = 1.0 r2 = 2.0
 end init
begin partition
  {Au, Ap}, {AuB}, {r1, r2}
 end partition
begin reactions
 Au + r1-> Ap + r1 , 1
 Ap + r2-> Au + r2 , 1
 Au + B -> AuB , 3.0
AuB -> Au + B , 4.0
                   , 3.0
 Ap + B -> ApB
 ApB -> Ap + B , 4.0
 end reactions
 begin views
 vl = Au + Ap
 v2 = AuB
 end views
```

Listing 9: Curried RN.

```
simulateODE(tEnd=1.0)
end model
```

**Parameter-independent reductions.** The reductions implemented in ERODE depend on the values of the parameters present in the model. Without adding new theory, it is possible to consider parameter-independent variants of such reductions. The idea consists in performing a sort of *currying* of the paremeters in the model transforming them in variables. Such new variable are initialized with the value of the parameter, and have 0-derivative. Listings 8 and 9 contain the models from Listings 1 and 2, respectively, after applying this transformation to the parameters *r*1 and *r*2. Notably, the dynamics of the model are not affected by this transformation. On the other hand, given that our reduction techniques do not use the initial values of the variables, we have that the obtained reductions hold for any value of the parameters *r*1, and *r*2. Such models can be obtained by the original ones using the following command:

```
this = curry(paramsToCurry=<ALL | [param1, param2, ...]>)
```

The execution of this command has the effect of replacing the currently loaded model with its curried version, therefore any other command can be used to reduce it or to export it in a file.

# References

- Luca Cardelli, Mirco Tribastone, Max Tschaikowski, and Andrea Vandin. Maximal aggregation of polynomial dynamical systems. *National Academy of Sciences. Proceedings*, 2017.
- [2] Luca Cardelli, Mirco Tribastone, Max Tschaikowski, and Andrea Vandin. Forward and backward bisimulations for chemical reaction networks. In *CONCUR*, 2015.
- [3] Luca Cardelli, Mirco Tribastone, Max Tschaikowski, and Andrea Vandin. Symbolic computation of differential equivalences. In *POPL*, 2016.

- [4] Luca Cardelli, Mirco Tribastone, Max Tschaikowski, and Andrea Vandin. Efficient syntax-driven lumping of differential equations. In *TACAS*, 2016.
- [5] Luca Cardelli, Mirco Tribastone, Andrea Vandin, and Max Tschaikowski. ERODE: A tool for the evaluation and reduction of ordinary differential equations. In *Tools and Algorithms for the Construction and Analysis of Systems — 23rd International Conference*, *TACAS*, 2017.
- [6] Andrea Vandin and Mirco Tribastone. Quantitative abstractions for collective adaptive systems. In Formal Methods for the Quantitative Evaluation of Collective Adaptive Systems - 16th International School on Formal Methods for the Design of Computer, Communication, and Software Systems, SFM, pages 202–232, 2016.
- [7] Mirco Tribastone and Andrea Vandin. Speeding up stochastic and deterministic simulation by aggregation: an advanced tutorial. In 2018 Winter Simulation Conference (WSC), 2018.
- [8] G. Yu. Kulikov. Numerical methods solving the semi-explicit differential-algebraic equations by implicit multistep fixed stepsize methods. *Korean Journal of Computational* & Applied Mathematics, 4(2):281–318, 1997.
- [9] Michael L. Blinov, James R. Faeder, Byron Goldstein, and William S. Hlavacek. Bionetgen: software for rule-based modeling of signal transduction based on the interactions of molecular domains. *Bioinformatics*, 20(17):3289–3291, 2004.
- [10] J.-P. Katoen, M. Khattri, and I.S. Zapreev. A Markov Reward Model Checker. In QEST, pages 243–244, 2005.
- [11] M. Kwiatkowska, G. Norman, and D. Parker. PRISM 4.0: Verification of probabilistic real-time systems. In G. Gopalakrishnan and S. Qadeer, editors, *Proc. 23rd International Conference on Computer Aided Verification (CAV'11)*, volume 6806 of *LNCS*, pages 585– 591. Springer, 2011.
- [12] Christian Dehnert, Sebastian Junges, Joost-Pieter Katoen, and Matthias Volk. A storm is coming: A modern probabilistic model checker. In Rupak Majumdar and Viktor Kunčak, editors, *Computer Aided Verification*, pages 592–600, Cham, 2017. Springer International Publishing.
- [13] Peter Buchholz. Exact and Ordinary Lumpability in Finite Markov Chains. *Journal of Applied Probability*, 31(1):59–75, 1994.
- [14] Chen Li, Marco Donizelli, Nicolas Rodriguez, Harish Dharuri, Lukas Endler, Vijayalakshmi Chelliah, Lu Li, Enuo He, Arnaud Henry, Melanie I. Stefan, Jacky L. Snoep, Michael Hucka, Nicolas Le Novère, and Camille Laibe. BioModels Database: An enhanced, curated and annotated resource for published quantitative kinetic models. *BMC Systems Biology*, 4:92, Jun 2010.
- [15] Isabel Cristina Pérez-Verona, Mirco Tribastone, and Andrea Vandin. A large-scale assessment of exact model reduction in the biomodels repository. In *Computational Methods in Systems Biology - 17th International Conference, CMSB 2019, Trieste, Italy, September* 18-20, 2019, Proceedings, pages 248–265, 2019.

- [16] Eberhard O. Voit. Biochemical systems theory: A review. *ISRN Biomathematics*, 2013:53, 2013.
- [17] Luca Bortolussi and Roberta Lanciani. Quantitative Evaluation of Systems: 10th International Conference, QEST 2013, Buenos Aires, Argentina, August 27-30, 2013. Proceedings, chapter Model Checking Markov Population Models by Central Limit Approximation, pages 123–138. Springer Berlin Heidelberg, Berlin, Heidelberg, 2013.
- [18] Alan C Hindmarsh, Peter N Brown, Keith E Grant, Steven L Lee, Radu Serban, Dan E Shumaker, and Carol S Woodward. SUNDIALS: Suite of nonlinear and differential/algebraic equation solvers. ACM Transactions on Mathematical Software (TOMS), 31(3):363– 396, 2005.
- [19] D.T. Gillespie. Exact stochastic simulation of coupled chemical reactions. *Journal of Physical Chemistry*, 81(25):2340–2361, December 1977.
- [20] Florian Erhard, Caroline C. Friedel, and Ralf Zimmer. FERN a Java framework for stochastic simulation and evaluation of reaction networks. *BMC Bioinformatics*, 9(1):356, 2008.
- [21] Luca Cardelli, Mirco Tribastone, Max Tschaikowski, and Andrea Vandin. Syntactic markovian bisimulation for chemical reaction networks. In *Models, Algorithms, Logics* and Tools - Essays Dedicated to Kim Guldstrand Larsen on the Occasion of His 60th Birthday, pages 466–483, 2017.
- [22] Kevin R. Sanft, Sheng Wu, Min K. Roh, Jin Fu, Rone Kwei Lim, and Linda R. Petzold. Stochkit2: software for discrete stochastic simulation of biochemical systems with events. *Bioinform.*, 27(17):2457–2458, 2011.
- [23] R. Paige and R. Tarjan. Three partition refinement algorithms. *SIAM Journal on Computing*, 16(6):973–989, 1987.
- [24] Antti Valmari and Giuliana Franceschinis. Simple  $o(m \log n)$  time Markov chain lumping. In *TACAS*, 2010.