Sparse Estimation in Ordinary Differential Equation Systems
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I. INTRODUCTION

We consider a deterministic continuous time process $x$ taking values in $R^d$ governed by an ordinary differential equation (ODE) system. More precisely, we assume that $x$ solves the initial value problem:

$$x(t, \theta) = x_0 + \int_0^t f(x(s, \theta), \theta)ds,$$  \hspace{1cm} t \in R, \ x_0 \in R^d \tag{1}$$

where $f : R^d \times R^p \rightarrow R^d$ determines the ODE system and $\theta \in R^p$ denotes the parameter of interest. Let $y = (y_i)_{i=1}^n$ be discrete observations from the process at distinct time points $y_i = x(t_i) + \xi_i$, with $(\xi_i)_{i=1}^n$ i.i.d. noise. The $\ell^1$-penalised squared error loss function then reads:

$$\ell(\theta) = \frac{1}{2} \sum_{i=1}^n \|y_i - x_0 - \int_0^{t_i} f(x(s, \theta), \theta)ds\|^2 + \lambda \sum_{j=1}^p w_j |\theta_j| \tag{2}$$

Our focus is on the class of ODE models called mass action kinetics models, where $f$ is on the form

$$f(x, \theta) = (B - A)^T \text{diag}(x^A) \theta, \ x \in R^d_+, \ \theta \in R^p_+ \tag{3}$$

Each row of the so-called stoichiometric matrices $A$ and $B$ corresponds to a reaction:

$$\sum_{k=1}^d A_{jk} x_k \xrightarrow{k_j} \sum_{k=1}^d B_{jk} x_k \tag{4}$$

with rate $k_j \geq 0$, and the reaction only contributes to the system if $k_j > 0$. If the stoichiometric matrices contain an exhaustive list of reactions that would mimic most common chemical behaviours, obtaining a sparse estimate of $\theta$ through minimising (2) would therefore present a valid solution to the network identification problem.

II. COMPUTATIONAL ASPECTS

Minimising (2) is a high dimensional problem, as the number of potential reactions, $p$, grows quickly in the number of chemical species, $d$. For example there are $d^2(d^2 - 1)$ distinct simple enzymatic reactions on the form

$$x_{k_1} + x_{k_3} \rightarrow x_{k_2} + x_{k_3} \tag{5}$$

Moreover, evaluating the differential of (2) requires solving another ODE system taking values in $R^{(d^2 + p)}$, called the sensitivity equations (see [5]). Though numerical solvers of ODEs are fundamentally sequential in nature the sensitivity equations can be solved in parallel. Yet these evaluations should be kept at a minimum.

We propose combining a proximal-gradient based method (see [6]) with occasional screening for strong coordinates to reduce the number of full gradient evaluations. Furthermore, the tools proposed in [1] and [2] combined with the linearity of $\theta \rightarrow f(x, \theta)$ in (3) are used to provide a good initialisation of $\theta$ for the minimisation. See Figures 1 and 4. Figure 3 shows the solution recovered from a small simulated mass action kinetics system.

III. VARIANCE REDUCTION AND RE-WEIGHTING

The loss function (2) is likely to have a vast number of local minima, primarily due to nonlinearity of $f$. Consequently, extra variance of the minimal loss estimator is introduced, and the $\ell^1$ regulation will not alone suffice in reducing it.

Additionally, in order for the $\ell^1$-penalty to regularise each reaction equally, the weights $(w_j)_{j=1}^p$ must reflect both the absolute magnitude and the order at which the parameters enter the model. For linear least squares problems, this is usually handled by standardising the columns of the design, but no immediate equivalent exists for minimising (2).

We propose combining the ideas of multiple particle search algorithms, [4], with adaptive re-weighting schemes, [7], in order to cope with both issues. Moreover, these two schemes are incorporated into the continuation principle for minimising (2) for a sequence of different tuning parameters, see Figure 2.

IV. RESULTS

The method summarised above is implemented in an R-package, which handles systems of (5) with up to $d = 100$. Furthermore, the package offers other regularisations, such as $\ell^3$, SCAD and MCP, and also handles missing coordinates of the observations.

REFERENCES

Proximal Gradient Method with Screening

Start with Initial $\theta$

Current $\theta$

Evaluate $D\ell$

Screen for strong coordinates

$A := \{ j \mid ||D\theta_j\ell|| \geq \text{thr} \}$

Run proximal gradient descent on $A$ coordinates of current $\theta$

Convergence criteria met

Return current $\theta$

True

False

Fig. 1. Flowchart of proximal gradient method mixed with occasional screening

Particle Search

Start with initial particles $(\theta_k^l)_{K=1}^L$ and first $\lambda$ in $\lambda$ sequence

Current particles $(\theta_k^l)_{K=1}^L$

Run Proximal Gradient Method with Screening on each particle

Store current particles

Return stored particles

End of $\lambda$ sequence reached

Update current $\lambda$ to next in sequence

Any two particles within $\varepsilon$-distance

Merge close particles and replace with new particle chosen randomly

True

False

Fig. 2. Flowchart of particle method.


