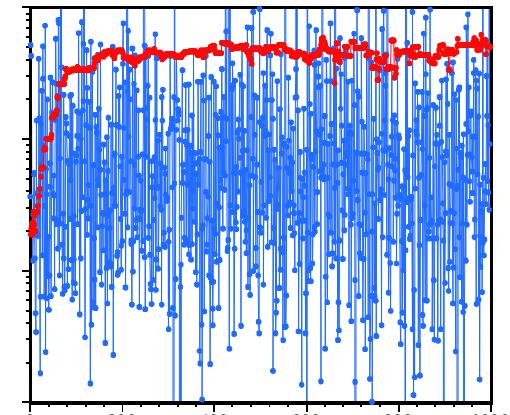
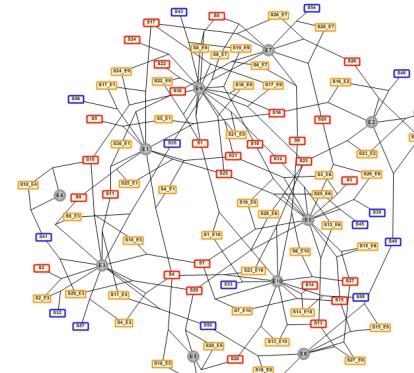


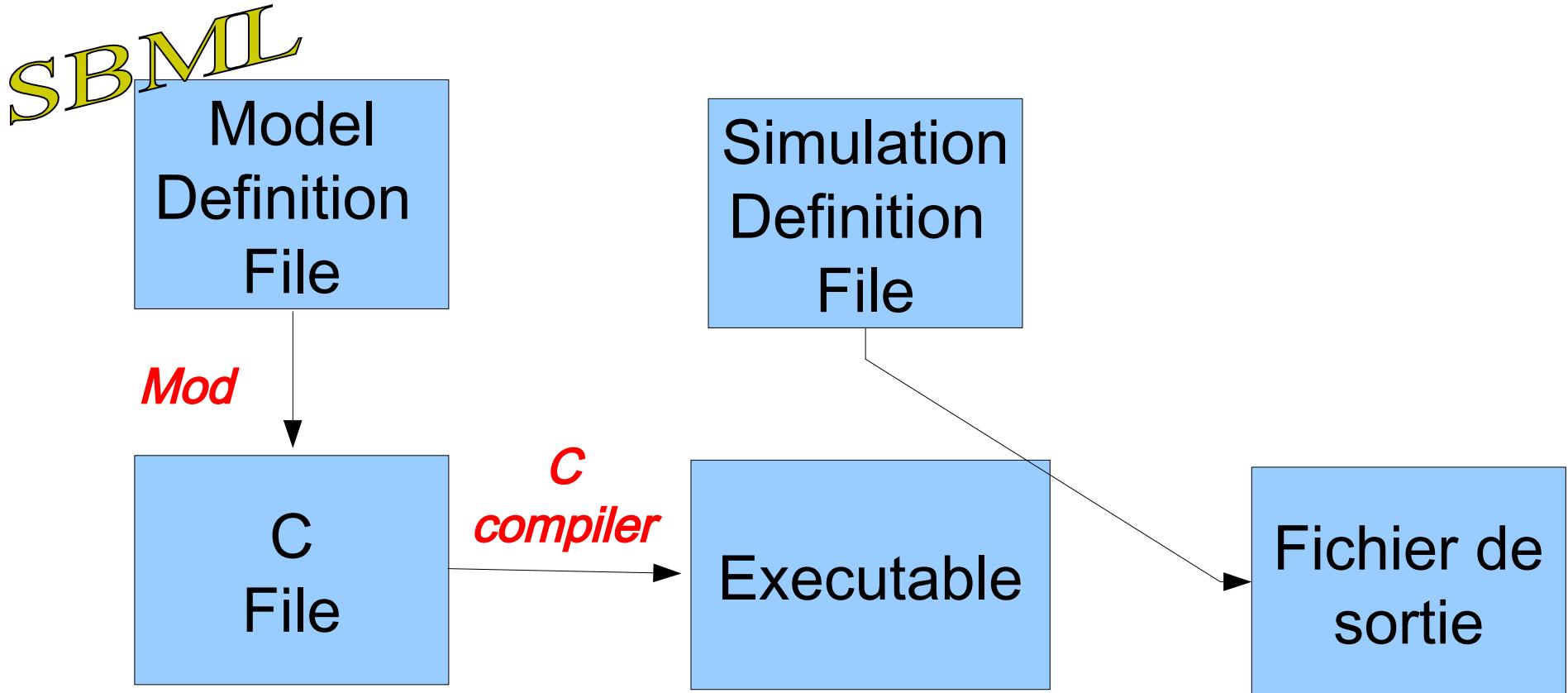
# MCSim: un logiciel de simulation et inférence statistique

Frédéric Yves Bois

INERIS-UTC



# MCSim est au départ un logiciel de simulation



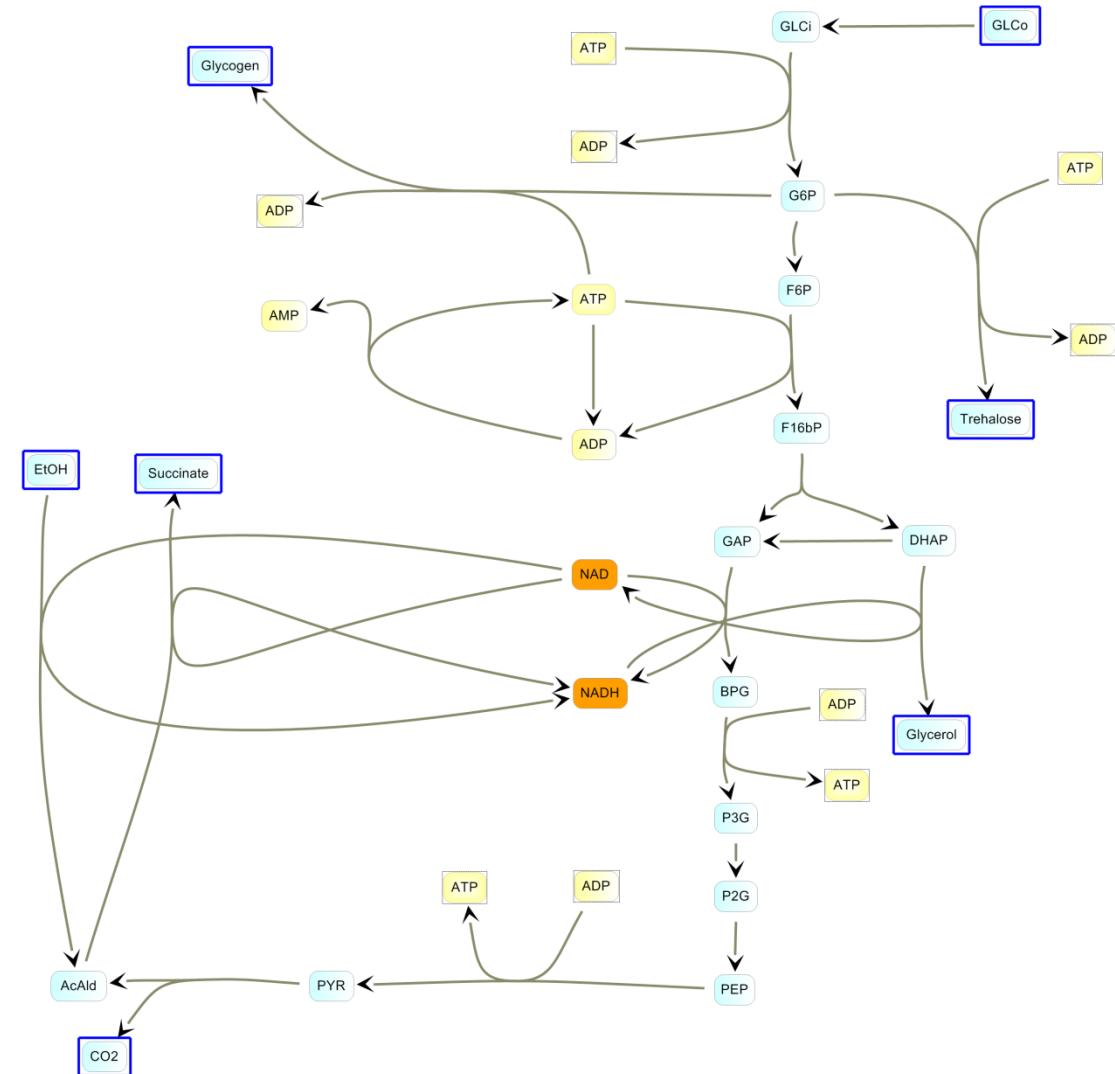
# MCSim permet de faire

- Des simulations simples ( $y=f(t, \ )$  ou  $y'=f(y,t, \ )$  par intégration numérique.
- Des simulations Monte Carlo simples
- Des simulations en série pour une grille imposée
- Des simulations MCMC (Metropolis Hasting) y compris pour des modèles hiérarchiques.
- Identification de design expérimentaux "optimaux" sur la base de simulations prédictives.

# Stats: Bayesian calibration of SBML models

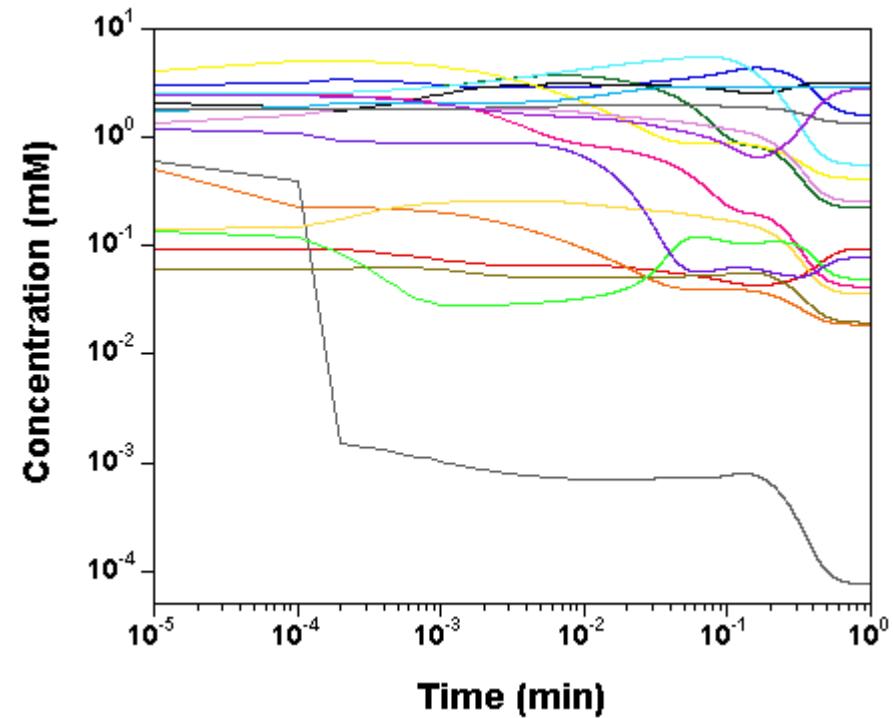
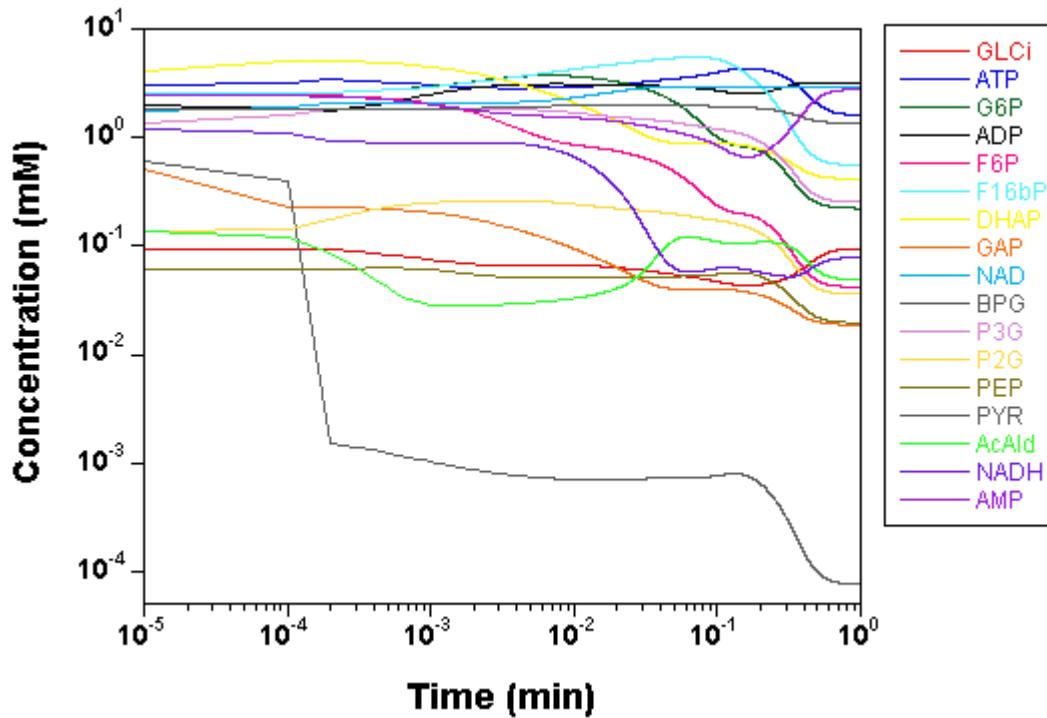
**Example of the yeast glycolysis model  
(Pitchard and Kell, 2002)**

- 17 state variables
- 95 parameters
- 19 reactions

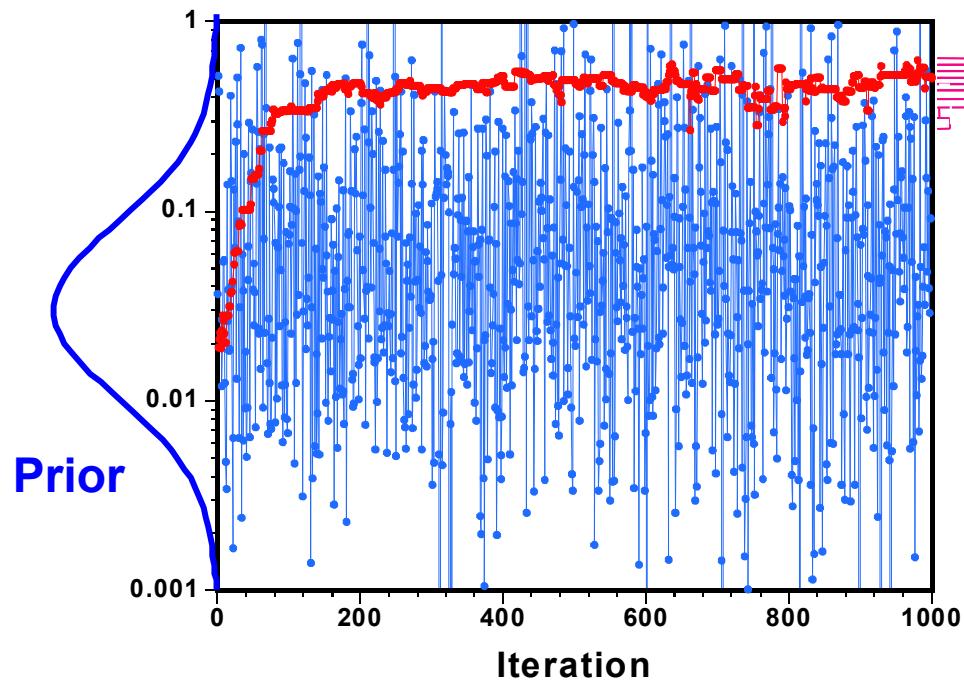


# Time-course simulations

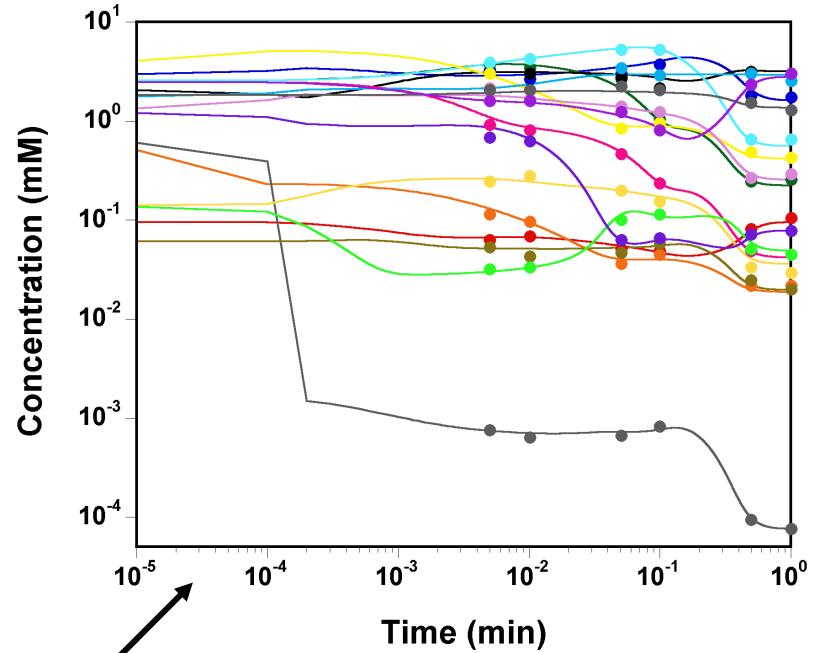
Exhibits complex and nonlinear behaviour



# Bayesian calibration is done via MCMC

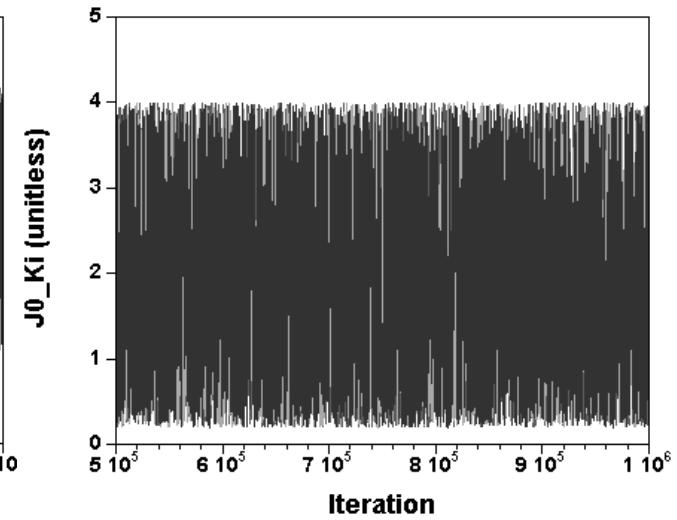
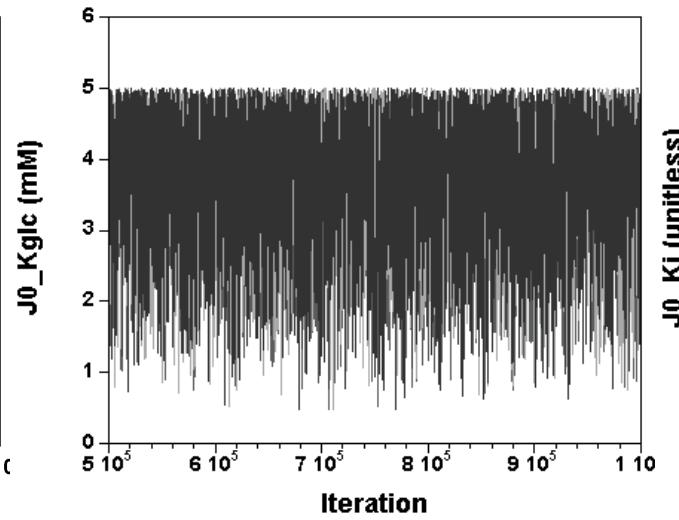
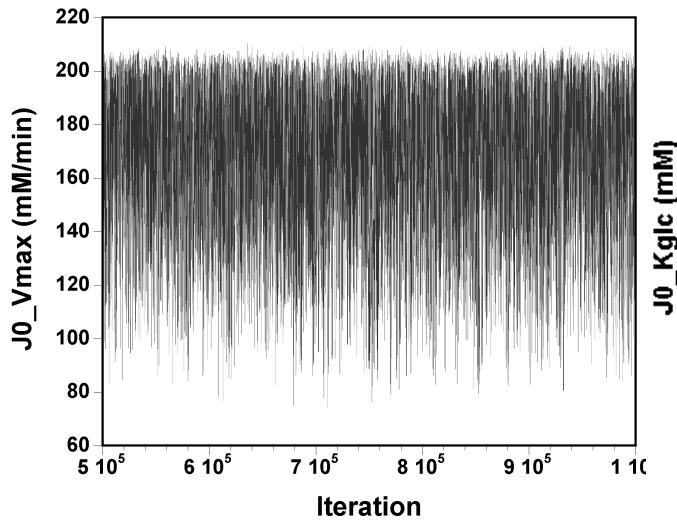


$$\text{Posterior} = \text{Prior} \times \text{Likelihood}$$



The data used

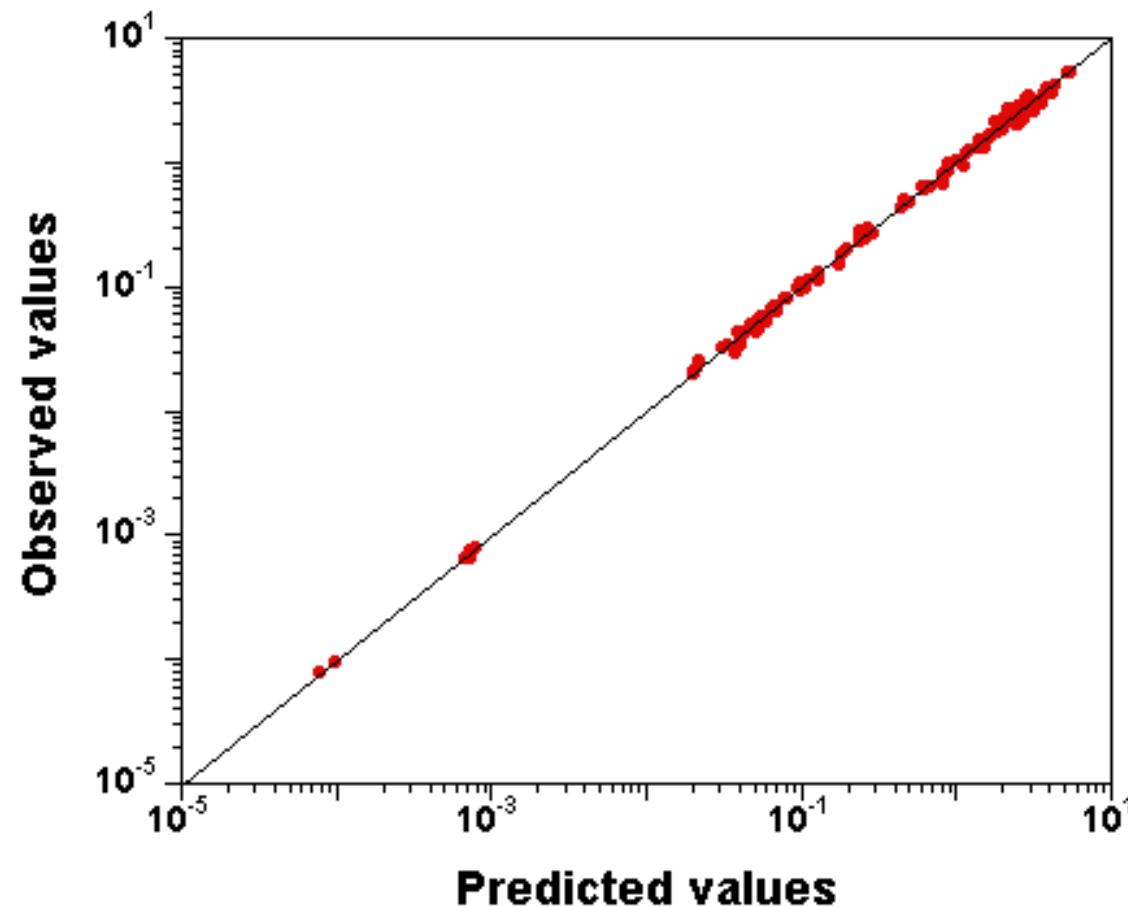
# Trajectories at convergence



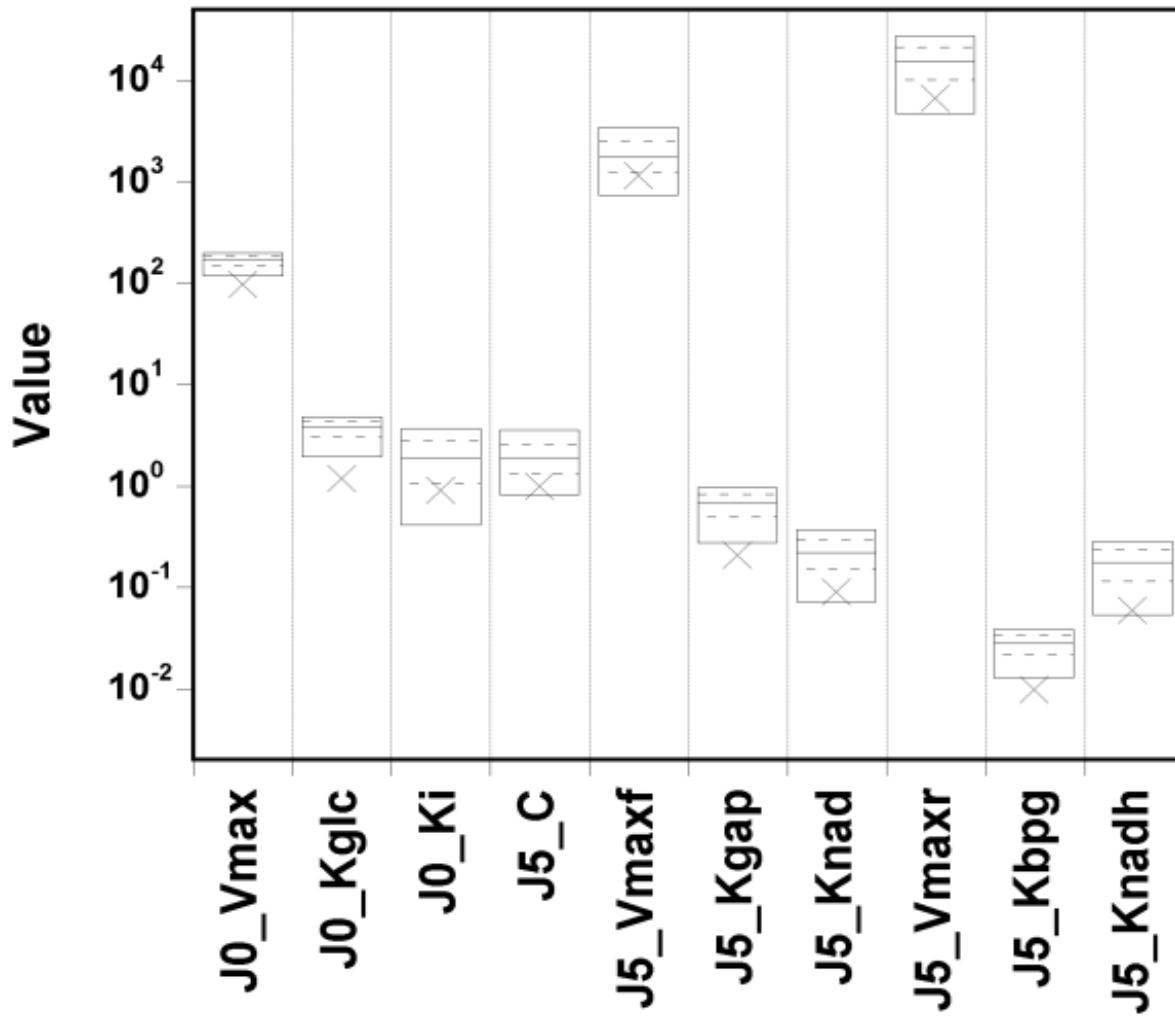
**Parameters nicely converge to a stable joint distribution (here: the last 500,000 iterations of one million, 80 minutes on a i686 computer)**

## Fit to the data

**Excellent:** Predictions are very close to the observations  
(10 parameters were sampled simultaneously)



# Posterior distribution summaries



... Bad!

Remember that we have the right model and quite "clean" data.

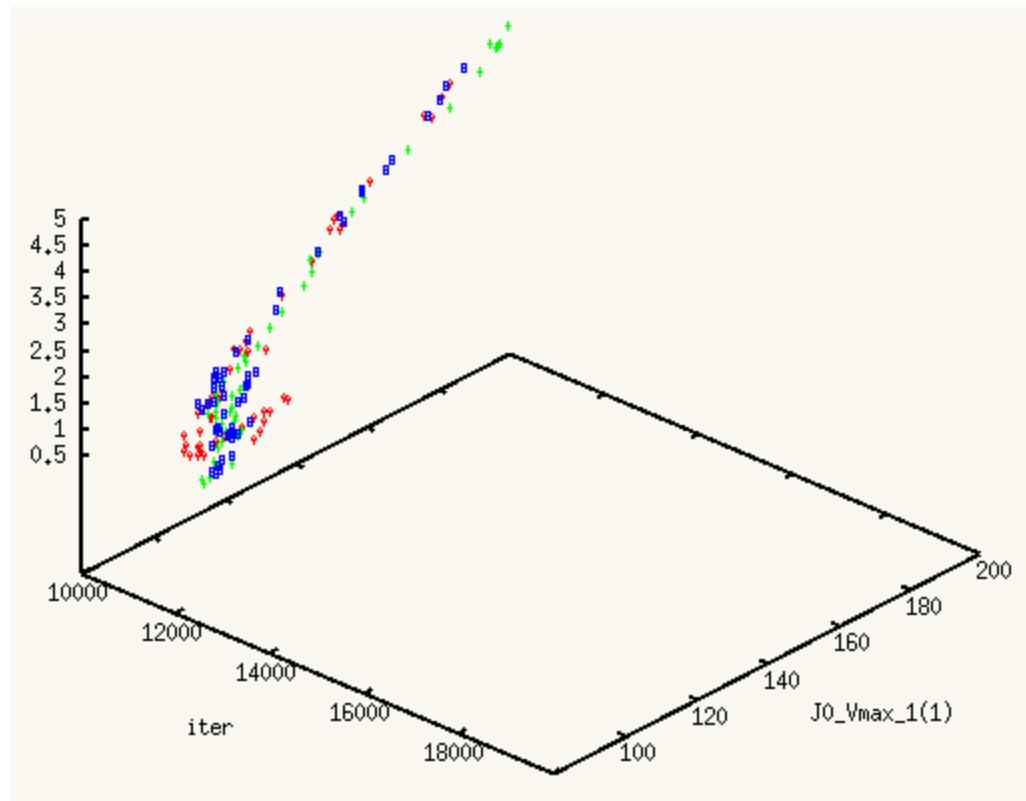
What went wrong?

# Posterior distributions' correlation matrix

	$J_0\_{Vmax\_1}$	$J_0\_{Kglc\_1}$	$J_0\_{Ki\_1}$	$J_5\_{C\_7}$	$J_5\_{Vmaxf\_7}$	$J_5\_{Kgap\_7}$	$J_5\_{Knad\_7}$	$J_5\_{Vmaxr\_7}$	$J_5\_{Kbpg\_7}$	$J_5\_{Knadh\_7}$
$J_0\_{Vmax\_1}$	1									
$J_0\_{Kglc\_1}$	0.997	1								
$J_0\_{Ki\_1}$	0.32	0.28	1							
$J_5\_{C\_7}$				1						
$J_5\_{Vmaxf\_7}$				-0.72	1					
$J_5\_{Kgap\_7}$				0.28	0.37	1				
$J_5\_{Knad\_7}$				-0.24	0.24		1			
$J_5\_{Vmaxr\_7}$				-0.24	0.20		-0.19	1		
$J_5\_{Kbpg\_7}$				-0.10			0.17	0.20	1	
$J_5\_{Knadh\_7}$				0.20	-0.12	0.10	0.45	0.35		1

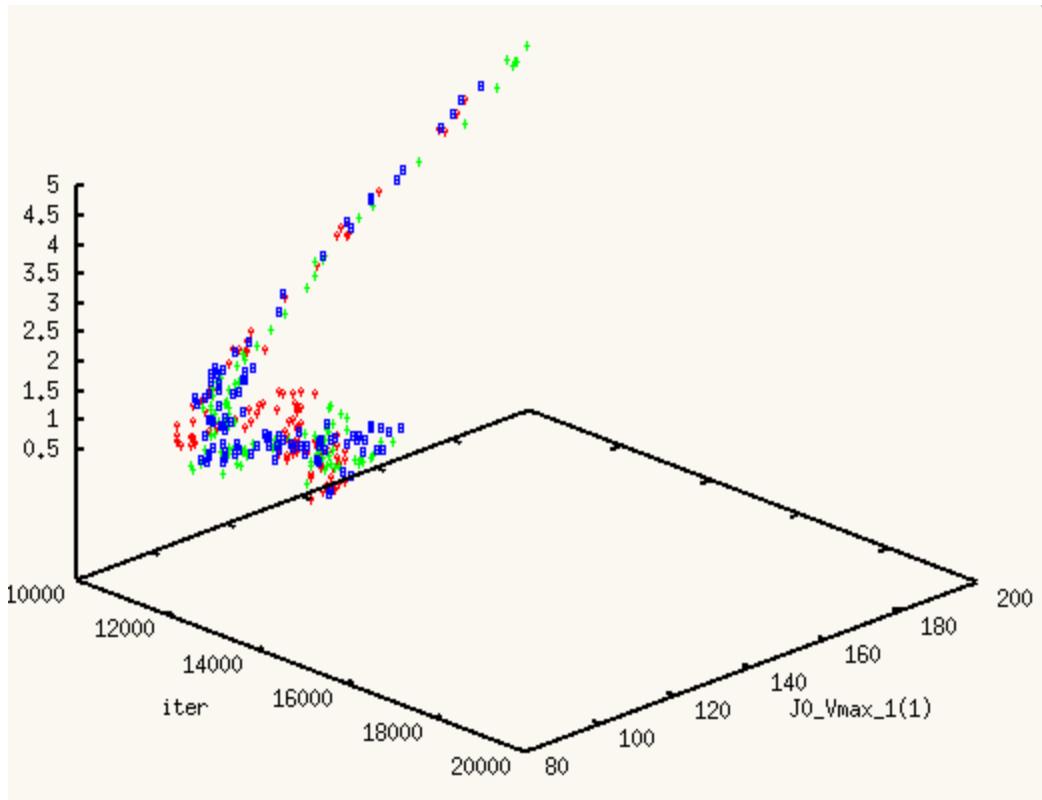


# Moving to a new posterior distribution



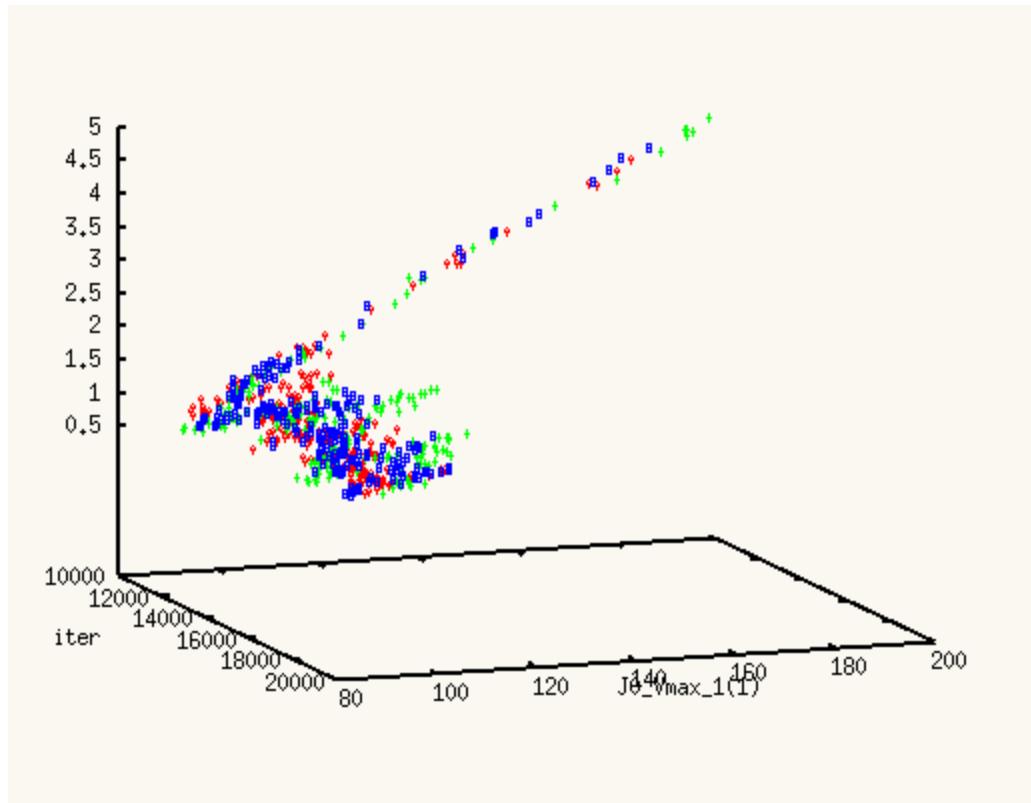
We start from a random point in the previous posterior but add the new data: we move to a new posterior.

# Moving to a new posterior distribution



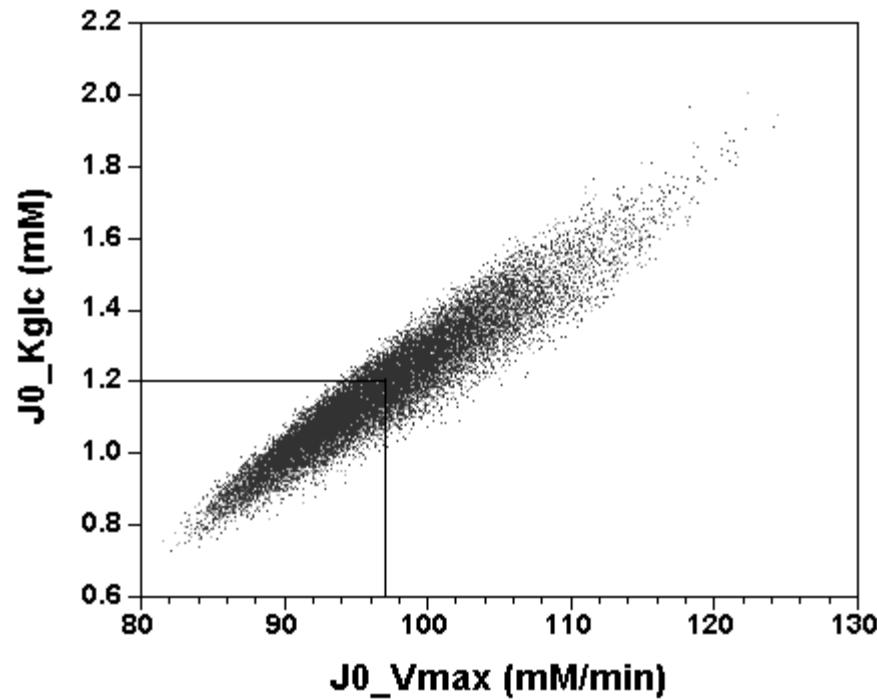
4000 iterations and a few seconds later...

# Moving to a new posterior distribution



After about 10000 new iterations we converge to...

# New (updated) posterior distribution



The correct answer!

Full story is at:

[http://www.gnu.org/software/mcsim/supplement\\_bioinformatics\\_2009.html](http://www.gnu.org/software/mcsim/supplement_bioinformatics_2009.html)