Mapping global sensitivity of cellular network dynamics: sensitivity heat maps and a global summation law

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The dynamical systems arising from gene regulatory, signalling and metabolic networks are strongly nonlinear, have high-dimensional state spaces and depend on large numbers of parameters. Understanding the relation between the structure and the function for such systems is a considerable challenge. We need tools to identify key points of regulation, illuminate such issues as robustness and control and aid in the design of experiments. Here, I tackle this by developing new techniques for sensitivity analysis. In particular, I show how to globally analyse the sensitivity of a complex system by means of two new graphical objects: the sensitivity heat map and the parameter sensitivity spectrum. The approach to sensitivity analysis is global in the sense that it studies the variation in the whole of the model’s solution rather than focusing on output variables one at a time, as in classical sensitivity analysis. This viewpoint relies on the discovery of local geometric rigidity for such systems, the mathematical insight that makes a practicable approach to such problems feasible for highly complex systems. In addition, we demonstrate a new summation theorem that substantially generalizes previous results for oscillatory and other dynamical phenomena. This theorem can be interpreted as a mathematical law stating the need for a balance between fragility and robustness in such systems.

Keywords: sensitivity; robustness; mathematical models; circadian clocks; signalling networks; regulatory networks

1. INTRODUCTION

It has recently been emphasized that uncovering the design principles behind complex regulatory and signalling systems requires an analysis of degrees of complexity that cannot be grasped by intuition alone (Csete & Doyle 2002; Kitano 2002, 2004; Stelling et al. 2004b). This task requires some form of mathematical analysis and the discovery of some more universal principles. In particular, this is true of two related key aspects of the design principles problem: firstly, determining how such systems address the need for robustness and trade-off robustness of some aspects against fragility of others; and, secondly, determining the key points of regulation in such systems, aspects of the network that are crucial to its behaviour and control.

Because it identifies which parameters a given particular aspect of the system is most sensitive to, classical sensitivity analysis (Hwang et al. 1978; Kacser et al. 1995; Heinrich & Schuster 1996; Campolongo et al. 2000; Stelling et al. 2004a) is a very useful tool that has been used to address both of these aspects. However, apart from some summation theorems about the control coefficients for period and amplitude of free-running oscillators that are analogous to those derived as in metabolic control analysis (Kacser et al. 1995; Heinrich & Schuster 1996; Fell 1997), there is currently rather little general theory about general non-equilibrium networks. There is a great need to develop tools that give a more integrated picture of all the sensitivities of a system and to develop more coherent universal or widely applicable general principles underlying these sensitivities. To this end, we provide a compact and easily comprehensible representation of all the sensitivities and a precise statement of the robustness-fragility balance (a global summation theorem).

Control coefficients have been widely used particularly in the engineering sciences and metabolic control theory. In such applications, it is natural to fix a particular observable or performance measure Q of interest and then ask how sensitive this is to the various parameters. However, in many systems biology applications there are multiple performance measures of interest. For example, in the study of circadian...
Table 1. A list of some models analysed together with the number of state variables \( n \), the number of parameters \( s \) and the rate of decay \( \alpha \) of the singular values \( \sigma_i \) (i.e. \( \log_{10} \sigma_i \sim -\alpha i \)). (The superscripts ‘u’ and ‘f’ for the circadian oscillators indicate, respectively, the values for the cases where the oscillator is unforced and forced by light.)

<table>
<thead>
<tr>
<th>Model</th>
<th>( n )</th>
<th>( s )</th>
<th>( \alpha )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Neurospora clock; Leloup et al. (1999)</td>
<td>3</td>
<td>10</td>
<td>0.30^u/0.26^f</td>
</tr>
<tr>
<td>Drosophila clock; Leloup et al. (1999)</td>
<td>10</td>
<td>38</td>
<td>0.24^u/0.19^f</td>
</tr>
<tr>
<td>Drosophila clock; Ueda et al. (2001)</td>
<td>10</td>
<td>55</td>
<td>0.15^u/0.20^f</td>
</tr>
<tr>
<td>Drosophila clock; Tyson et al. (1999)</td>
<td>2</td>
<td>9</td>
<td>0.48^u</td>
</tr>
<tr>
<td>mammalian clock; Leloup &amp; Goldbeter (2003)</td>
<td>16</td>
<td>53</td>
<td>0.21^u/0.17^f</td>
</tr>
<tr>
<td>mammalian clock; Forger &amp; Peskin (2003)</td>
<td>73</td>
<td>36</td>
<td>1.63^f</td>
</tr>
<tr>
<td>yeast cell cycle; Tyson et al. (2002)</td>
<td>9</td>
<td>26</td>
<td>0.27^u</td>
</tr>
<tr>
<td>full NF-xB model; Hofmann et al. (2002) and Nelson (2004)</td>
<td>24</td>
<td>35</td>
<td>0.45</td>
</tr>
<tr>
<td>glycolytic oscillations; Ruoff et al. (2003)</td>
<td>9</td>
<td>10</td>
<td>0.44</td>
</tr>
</tbody>
</table>

Oscillators one is interested in many aspects such as the free-running period, the strength of entrainment and the consequent phases of the various molecular products, the phase response curves, period and phase as a function of temperature and the response to different day lengths. For signalling systems such as that of the NF-xB system, one is interested in multiple aspects of the response to a signal related to its strength, timing, persistence, decay and transient, equilibrium or oscillatory structure. Moreover, in the search for key points of regulation there may be aspects, where the system is particularly sensitive, that do not correspond to obvious performance measures. Therefore, it would be extremely useful to have an effective approach that will find the sensitivity of all the performance measures and operating aspects of a given model.

The approach to sensitivity analysis developed here is a global one that studies the variation of the whole solution rather than focusing on just one output variable. In addition, this more global approach allows us to address which observable variables \( Q \) (henceforth called observables) are affected by which parameters \( k_j \) without having to choose the variable or parameter in advance. The results of this analysis can be summarized in

— the sensitivity heat map (SHM) from which one is able to effectively identify those observables \( Q \) that are sensitive to some parameter, and

— the parameter sensitivity spectrum (PSS) that characterizes the sensitivity of these observables and the system as a whole with respect to each parameter.

The crucial observation that makes the theory applicable in practice by ensuring that for a given tolerance the above objects are compact and manageable is that such network systems are rigid in the following sense. The map from parameters to the corresponding solutions of interest (a map from a high-dimensional space \( \mathbb{R}^s \) to an infinite-dimensional solution space) locally maps round balls to ellipsoids with axes lengths \( \sigma_1 \geq \sigma_2 \geq \sigma_3 \cdots \geq \sigma_i \), where the lengths \( \sigma_i \) decrease very rapidly. This is rigidity because random jiggling of the parameter vector in the high-dimensional parameter space results in the variation of the solution of interest that effectively occupies a space of much lower dimension.

Figure 1. The plot shows \( \log_{10} \sigma_i \) for the largest singular values of the models in table 1. The case shown is for relative changes in both parameters and the solution (as explained in §2.4). We see that, for all these examples, the \( \sigma_i \) decay exponentially like \( \exp(-\alpha i) \) and that the rate of decay \( \alpha > 0 \) varies significantly from model to model. The models are listed in the same order as in table 1, which are as follows: open circle, Neurospora; open square, Drosophila 1; open diamond, Drosophila 2; open down triangle, Drosophila 3; open up triangle, mammalian 1; filled circle, mammalian 2; filled square, cell cycle; filled diamond, full NF-xB; filled down triangle, glycolytic oscillations.

The sensitivity principal components (PCs) \( U_i(t) \) that we present in §2 are key components of our theory. These are multidimensional time series from which all system derivatives can be calculated and whose importance rapidly decreases as \( i \) increases. We show that, when the parameters being varied are a full set of linear parameters, the sensitivity PCs satisfy a global summation theorem which says that a certain linear combination of them sums to a function that is simply related to the original differential equation. This global summation theorem contains within it the other known simple summation theorems for dynamic systems such as those for the period and amplitude of an oscillatory solution of an unforced oscillator. However, it is a substantial generalization because it relates a set of functions rather than a set of numbers and thus is effectively an infinite number of simple summation conditions. Moreover, unlike the classical summation...
They are shown in order of decreasing sensitivity PCs no scaling of the dynamical variables is carried out but the scaled parameters are of particular interest. For example, $k$ may consist of just the linear parameters of this system; and $\eta_k = \log k_i$ have been used. In cases where these variables have significantly different scales, it is usually preferable to scale the variables to concentrate on relative changes rather than absolute ones. As is explained in §3, this scaled approach is very easy to implement. In (b), the curves are as follows: dark blue, CRY; green, cyto PER:CRY; red, nuc PER:CRY; light blue, Per mRNA; purple, PER.

2. RESULTS

Suppose we are considering a regulatory or signalling system modelled by the differential equation

$$\dot{x} = \frac{dx}{dt} = f(t, x, k), \quad (2.1)$$

where $t$ is time; $x = (x_1, \ldots, x_m)$ are the state variables of the system; and $k = (k_1, \ldots, k_s)$ is a vector of parameters. The vector $k$ may contain all the parameters but we will also consider the case where it only contains some and where the other parameters are held fixed and only $k_1, \ldots, k_s$ are varied. For example, $k$ may consist of just those parameters that the system is particularly sensitive to or may consist of just the linear parameters as defined in §2.5.

In general, there will be a solution $x = g(t, k)$ or a class of solutions defined for a specific time range $0 \leq t \leq T$ that are of particular interest. For example, for circadian oscillations the primary object of interest is an attracting periodic orbit of equation (2.1) and $T$ will be the period of this orbit. On the other hand, for models of signalling systems, one is often interested in a solution that is not periodic but is defined by a given initial condition $x_0$. Such a signalling system is usually also subject to a given perturbation caused by an incoming signal and this
will typically be modelled by a sudden change in a
system parameter or by the time dependence of the r.h.s.
f(t, x, k) of equation (2.1).

In regulatory and signalling systems, the values of two
parameters may differ by an order of magnitude or more.
Therefore, it is usually not appropriate to consider the
absolute changes in the parameters but instead to
calculate the relative changes. A good way to do this is to
introduce new parameters \( \eta_i = \log k_i \) because absolute
changes in \( \eta_i \) correspond to relative changes in \( k_i \).
Then, for small changes \( \delta k \) to the parameters, \( \delta \eta_i = \delta k_i / k_i \), so
the changes \( \delta \eta_i \) are scaled and non-dimensional.

### 2.1. Fundamental observation

There are two aspects to the fundamental observation
behind the tools and analysis presented here. The first is
that for such regulatory and signalling systems there are
the following easily computable objects:

(i) a set of \( n \)-dimensional time series \( U_i(t) = (U_{i1}(t), \ldots, U_{in}(t)) \),
    \( i = 1, \ldots, s \) defined for \( 0 \leq t \leq T \), which are of unit length and orthogonal to each
    other in the sense of equation (2.3),

(ii) a decreasing sequence of \( s \) positive numbers \( \sigma_1 \geq \cdots \geq \sigma_s \), called sensitivity singular values,
    and

(iii) a special set of new parameters \( \lambda = (\lambda_1, \ldots, \lambda_s) \) that are related to the original (scaled)
    parameter variations \( \delta \eta \) by an orthogonal linear transformation \( W \) (i.e. \( \lambda_i = \sum_j W_{ij} \delta \eta_j \)).

with the following key property that connects them: if
\( \delta \eta \) is any change in the (scaled) parameter vector then the change \( \delta g \) in the solution \( g \) of interest is given by

\[
\delta g(t) = \sum_i \lambda_i \sigma_i U_i(t) + O(||\delta \eta||^2).
\]

(2.2)

The second aspect is that for a broad range of
networks such as those in table 1, the amplitudes
\( \sigma_1 \geq \cdots \geq \sigma_s \geq 0 \) actually decrease very rapidly, usually
exponentially in the sense that \( \log \sigma_i \) decreases linearly
with \( i \), i.e. \( \sigma_i \sim \exp(-\alpha i) \), \( \alpha > 0 \).

The \( U_i \) are of unit length and orthogonal to each other
in the following sense

\[
\sum_{m=1}^{n} \int_0^T U_{im}(t) U_{jm}(t) dt = \delta_{ij},
\]

(2.3)

where \( \delta_{ij} = 0 \) if \( i \neq j \) and equals 1 if \( i=j \). These are called
sensitivity PCs.

We stress two points here: (i) that the given system
and solution of interest determine the \( U_i \), the \( \sigma_i \), \( W \) and
the \( \lambda \), and (ii) that the change \( \delta g \) is described by (2.2) in
terms of these for any parameter perturbations \( \delta \eta \).

It can easily be shown (see the electronic supplementary
material) that the derivatives \( \partial g / \partial \eta_i \) of the
solution \( g \) with respect to the parameters \( \eta_i \) are given by

\[
\frac{\partial g}{\partial \eta_i} = \sum_{i=1}^{s} S_{ij} U_i,
\]

(2.4)

where \( S_{ij} = \sigma_i W_{ij} \).

One can regard equation (2.3) as saying that \( U_i \) and
\( U_j \) (\( i \neq j \)) are uncorrelated as functions of time \( t \). The
derivatives \( \partial g / \partial \eta_i \) and \( \partial g / \partial \eta_j \) will in general be
correlated with each other and writing them as in equation (2.4) is a decomposition of them into uncorrelated
time series. Since the \( \sigma_i \) decay rapidly from a
significant value we see that, in fact, the derivatives are
highly correlated and their correlation is concentrated in
a few components \( U_i \) with low values of \( i \).

The usefulness of the \( U_i \), the \( \sigma_i \) and the \( S_{ij} \) arises from
a combination of the following facts:

(i) they are straightforward to compute (see §3),
    even for very complex models,

(ii) classical sensitivity coefficients can be expressed
    in terms of them,

(iii) when represented in a heat map (see below),
    one can rapidly map out all the sensitivities of a
    complex model, and

(iv) since the amplitudes \( \sigma_i \) get small very quickly, for
    a broad class of network models it is usually
    necessary to consider only a small number of the
dominant \( U_i \).

Let us illustrate the fundamental observation by
considering the two models mentioned above. For the
modified Hoffmann model (Hoffmann et al. 2002), there
are \( n=10 \) state variables \( x_1, \ldots, x_{10} \) corresponding to the
concentrations of nuclear and cytoplasmic NF-kB and
IkB\( \alpha \) and their complexes plus IKK, and \( s=42 \)
parameters \( k \) most of which are rate constants. This is
a simplified version of the model in Hoffmann et al.
(2002) in which, of the IkBs’s, only IkB\( \beta \) is included and
not IkB\( \beta \) and IkBe. The solution \( g(t) \) considered
is the transient orbit produced when an incoming
signal at \( t=0 \) increases the level of IKK above the
equilibrium level. The IKK is washed out at \( t=600 \) min.

The mammalian clock model (Leloup & Goldbeter 2003)
has \( n=16 \) state variables and \( s=53 \) parameters. Both
have rapidly decreasing sensitivity spectra as is shown in
figure 1. The \( \sigma_i \)-scaled sensitivity PC \( C_i(t) = \sigma_i U_i(t) \)
for the above model of the mammalian oscillator is shown
in figure 2 as a heat map. Although these two models
have a large number of state variables and parameters,
to study all their sensitivities that are not smaller than 5% of the biggest it is enough to consider
only the first five \( U_i \).

The results behind this observation about the rapid
decay of the \( \sigma_i \) were first developed independently in
Brown & Sethna (2003), Brown et al. (2004) and Rand
et al. (2004, 2006). In the former work, the \( \sigma_i \) appeared as
the square roots of the eigenvalues of the Hessian of
the function that has to be minimized when doing
least-squares fitting of parameters to data for such
models. In the latter reference they arose as part of an
argument about the complex structure of circadian
clocks being a result of the inflexibility of such systems
despite the large number of parameters. The link
between these two approaches is provided by the matrix
\( S \) (\( S_{ij} \)) defined above (see equation (2.4)) by
\( S_{ij} = \sigma_i W_{ij} \). The square \( S^T S \) is an example of a Fisher
information matrix and its eigenvalues are the \( \sigma_i^2 \).
It can be shown that under certain conditions it is the mean
value of the abovementioned Hessians (see electronic
supplementary material). In Waterfall et al. (2006), it is
argued that such systems form a universality class and it will be important to determine whether this is true or whether there is a more mundane reason for this decay. More evidence for the seemingly universal ubiquity of the rapid decay of the $\sigma_i$ in tightly coupled systems biology models and the consequences for parameter estimation are discussed in Gutenkunst et al. (2007).

2.2. Classical sensitivity coefficients from the $U_i$

Typical classical sensitivity coefficients can be written in terms of the $U_i$ and $S_{ij}$. As explained in the electronic supplementary material many can be written either as a sum

$$C_j^Q = \frac{\partial \log Q}{\partial \log k_j} = \frac{1}{Q} \frac{\partial Q}{\partial \eta_j} = \frac{1}{Q} \sum_k a_k D_{j,m}(t_k)$$

(2.5)

for some finite set of times $t_k$ or as an integral over an interval of times $t_1 \leq t \leq t_2$

$$C_j^Q = \frac{1}{Q} \int_{t_1}^{t_2} a(t) D_{j,m}(t) dt,$$

where $D_{j,m}(t_k)$ is either

$$\sum_i S_{ij} U_{i,m}(t_k) \text{ or } \sum_i S_{ij} \tilde{U}_{i,m}(t_k),$$

(2.6)

and $\tilde{U}_{i,m}$ is the derivative of $U_{i,m}$ with respect to time $t$. Examples involving a sum include the control coefficients of phase and amplitude for forced oscillators and the time for signals to peak in signalling systems. Examples involving an integral include the Fourier transforms of the components of the solution (reflecting changes in the shapes of the time series). Thus, we conclude that the control coefficients of interest are all linear sums or integrals over $t_k$ of terms that are of the form given in (2.6). This fact is key to understanding the use of the SHMs.

In the electronic supplementary material the reader will find a table listing some key observables for oscillators and signalling systems and giving the expressions for their control coefficients in terms of the $U_{i,m}$ using formula (2.5).

2.3. SHM and parameters sensitivities

graphically summarize all the system’s sensitivities

We now discuss how to analyse the sensitivity of such a complex dynamical system globally using the SHM and the PSS (Figures 3 and 6). They allow us to graphically analyse what observables are significantly changed by what parameters. We do not have to fix the observable or parameter in advance but let the model decide what the most salient observables are. The SHM and PSS are intrinsic to the system and characterize its sensitivity in a global fashion.

The strategy is to

(i) use the SHM to identify all those times $t_k$ and indices $i$ and $m$ that correspond to the terms, which are significantly large, of the form given in equation (2.6) and thus to effectively determine which observables $Q$ have $C_j^Q$ significantly large for some parameters $k_j$, and then to

(ii) use the PSS to identify, for those $Q$ from (i), which of the parameter indices $j$ have $C_j^Q$ significantly large.

2.3.1. Sensitivity heat map. Suppose

$$f_{i,m}(t) = \sigma_i \left( \max_j |W_j| \right) |U_{i,m}(t)|$$

(2.7)

and

$$f_{i,m}^{(d)}(t) = \sigma_i \left( \max_j |W_j| \right) \tilde{U}_{i,m}(t).$$

(2.8)

(Note that $f_{i,m}^{(d)}(t) = \tilde{f}_{i,m}(t)$, $\max_j |W_j| \leq 1$, $|U_{i,m}(t)| \leq 1$ and the $\sigma_i$ are decreasing rapidly for the systems of interest.)

Then $\sum_i S_{ij} U_{i,m}(t) \leq \sum_i f_{i,m}(t)$ and $\sum_i S_{ij} \tilde{U}_{i,m}(t) \leq \sum_i f_{i,m}^{(d)}(t)$. Thus, if $C_j^Q$ is a linear combination of terms in equation (2.6) using a given $m$ and a given set of times $t_k$, the following is true: if $f_{i,m}(t_k)$ and $f_{i,m}^{(d)}(t_k)$ are small for all those values of $t_k$, then $|C_j^Q|$ must be small.

Therefore to determine which observables can have a significant control coefficient $C_j^Q$ we need to determine all $i$, $m$ and $t_k$ such that either $f_{i,m}(t_k)$ or $f_{i,m}^{(d)}(t_k)$ have significant values. To do this we fix a small threshold $\tau$ (e.g. $1\%$ of the maximum value achieved by all the $f_{i,m}$ and $f_{i,m}^{(d)}$) and identify all pairs $(i,m)$ such that either $\max_t f_{i,m}(t)$ or $\max_t f_{i,m}^{(d)}(t)$ is greater than $\tau$. Luckily, since these sizes are comparable to $\sigma_i$, there are relatively few pairs $(i,m)$ for which $f_{i,m}$ or $f_{i,m}^{(d)}$ have to be plotted: in the examples studied so far about twice the number of state variables.

These $f_{i,m}$ and $f_{i,m}^{(d)}$ are then plotted in the SHM. Since relatively few $f_{i,m}$ or $f_{i,m}^{(d)}$ have to be plotted, the heat map is compact and therefore convenient. For each such pair $(i,m)$ we inspect the $f_{i,m}$ plotted in the SHM to determine the set $T_{i,m}$ of times such that $f_{i,m}(t)$ or $f_{i,m}^{(d)}(t)$ is significantly large. This achieves step (i) above.

SHMs for the mammalian clock model and the NF-kB signalling systems are shown in Figures 3 and 6.

2.3.2. Parameter sensitivity spectrum. The matrix $S_{ij} = \sigma_j |W_j|$ characterizes the sensitivity of the system with respect to each parameter. Recall that, up to second-order terms that are $O(\delta \eta_j^2)$, the variation $\delta g$ produced by a parameter variation $\delta \eta = (\delta \eta_1, \ldots, \delta \eta_j)$ is

$$\delta g(t) = \sum_j \frac{\partial g}{\partial \eta_j}(t) \delta \eta_j = \sum_{i,j} S_{ij} U_i(t) \delta \eta_j,$$

since $\delta g/\delta \eta_j(t) = \sum_i S_{ij} U_i(t)$. We see that $S_{ij}$ completely determines the effect of small changes $\delta \eta_j$ in the $j$th parameter $\eta_j$. Moreover, since the $U_i(t)$ are orthogonal in time-series space, the $S_{ij}$ act in independent directions and efficiently parametrize the derivatives $\delta g/\delta \eta_j$. In fact, the $S_{ij}$ give a representation of the derivatives that is optimal in that it maximizes the effect of terms with low $i$ (for a precise statement see the electronic supplementary material).
Figure 3. (a) The SHMs for the model of the mammalian circadian clock discussed in figure 2: (i) \( f_{\text{m}} \) and (ii) \( f_{\text{d}} \). The threshold for the \( f_{\text{m}} \) is set to be 5% of the global maximum of the \( f_{\text{m}}(t) \). For the \( f_{\text{d}}(t) \) heat map, the corresponding threshold is 7.5%. These were chosen to keep the figure size small and smaller thresholds can be used. The only values of \( i \) (the sensitivity PC index) and \( m \) (the variable index) for which \( \max f_{\text{m}}(t) \) or \( f_{\text{d}}(t) \) is greater than this threshold have \( i=1, 2, 3, 4 \) or 5. Each block of variables corresponds to one value of \( j \). Therefore, to see what parameters these most sensitive phases are sensitive to, we check the red bars in the PSS in the second row of the figure, since these are the values of \( \log_{10} S_{ij} \) that are significantly large (in this case \( i=1–4 \)). They are coloured as follows: red (pc 1), \( i=1 \); blue (pc 2), \( i=2 \); green (pc 3), \( i=3 \); light blue (pc 4), \( i=4 \). The parameters \( k_j \) are ordered by \( \max_{j=1–4} S_{ij} \) and only the 25 most sensitive are plotted. To demonstrate how the heat maps can be used, we consider the sensitivity of the 32 phases of the maxima and minima of the various products. We see from table 1 of the electronic supplementary material that the control coefficient of such a phase for \( x_{\text{m}}(t) \) is proportional to a linear sum of the various products. We see from table 1 of the electronic supplementary material that the control coefficient of such a phase for \( x_{\text{m}}(t) \) is proportional to a linear sum of the various products. The parameters \( k_j \) that are most sensitive are those which involve terms of the form \( \log_{10} S_{ij} \), and we therefore need to check whether the phases of the maxima and minima are times for the \( f_{\text{m}}(t) \). We have therefore plotted the maxima and minima on the \( f_{\text{d}}(t) \) heat map (black, minima; white, maxima). We immediately see that some of the maxima are sensitive, notably Per mRNA and cytoplasmic PER–CRY complexes that are the most sensitive. Following these, approximately one-third as sensitive are nuclear PER–CRY complexes, Cry mRNA and CRY protein. Of the minima, only those of cytoplasmic PER–CRY complexes and CRY protein appear to be significantly sensitive. Using the software described in the electronic supplementary material, one can quickly turn this into quantitative information. For the most sensitive phases, the high values of \( f_{\text{m}}(t) \) occur when \( i=1 \). Therefore, to see what parameters these most sensitive phases are sensitive to, we check the red bars in the PSS in the second row of the figure, since these are the values of \( \log_{10} S_{ij} \). We quickly see that four parameters dominate (vsP, vsC, vmp and kib) and three others have a sensitivity a little above 10% of the maximum. Only 12 out of the 56 parameters have more than 1% of the maximum sensitivity for these phases.

In figure 4 we see that, for the model of the mammalian circadian clock, the magnitude of the \( S_{ij} \) decreases rapidly with \( i \) and relatively few of them have \( \log_{10} S_{ij} > 10^{-3} \). In figures 3 and 6, the \( \log_{10} S_{ij} \) are plotted as a grouped bar chart with the parameters \( k_j \) reordered according to the size of their sensitivity. Using this for a given value of \( i \) we can immediately identify the strength of each parameter in moving the solution \( g \) in the direction of \( U_c \). Although not monotonically decreasing in \( i \), the \( S_{ij} \) nevertheless get small as \( i \) increases. This can be seen in figure 4 where we plot \( \log_{10} S_{ij} \) and see that very few of the \( S_{ij} \) have a magnitude greater than one per cent of \( \max_{j=1–4} S_{ij} \). Therefore, we only have to consider the \( S_{ij} \) for a few values of \( i \) and the grouped bar chart can be restricted to these.

Thus, if we (i) use the SHM to determine the set \( T_{X_{\text{m}}} \) of times \( t \) such that either \( f_{\text{m}}(t) \) or \( f_{\text{d}}(t) \) is significantly large, and (ii) use the PSS to identify those parameters \( \eta_j \) such that \( S_{ij} \) is significantly large we obtain a set of triples \((i,m,j)\) that give the significant terms of the form in equation (2.6). These are called hot. We can then conclude that the control coefficients \( C_{ij}^{O} \) that are significant are those which involve terms of the form...
For the purposes of illustration let us suppose that we are interested in the first two oscillations (i.e. until $t=200$) and in the full trajectory (i.e. until $t=1000$). We see from figure 5 that the different components $g_i(t)$ of the solution $g(t) = (g_1(t), \ldots, g_n(t))$ have very different amplitudes. This raises the problem that parameter changes will tend to produce larger absolute changes to those variables with larger magnitudes. Therefore, it will usually be the case that, in situations like this, relative changes in the $g_i$ are more appropriate than absolute ones. One way to allow for this is to use $\log g_i(t)$ instead of $g_i(t)$. However, this is not sensible in this case as for some times $t$, $g_i(t)$ is very close to 0. When this is the case it is usually more appropriate to normalize and non-dimensionalize the $g_i$ by dividing by the mean value or some other appropriate measure to obtain a scaled solution $\tilde{g}_i(t)$ and then to consider the control coefficient $C_i^p = \frac{\partial \tilde{g}_i}{\partial \eta_i}$.

Using the software described in the electronic supplementary material the analysis of this system takes a few seconds and in figure 6 we show the SHM and the appropriate rows of the sensitivity matrix. We apply this to discuss the sensitivity of the peak values and their timing for the sequence of oscillations (figure 7).

### 2.5. Summation law

Like certain metabolic control coefficients, the sensitivity PCs satisfy a summation law. This law can be interpreted as a mathematical statement of the idea (e.g. Csete & Doyle 2002; Kitano 2002, 2004) that there is a balance between fragility and robustness in systems like those we study and that increasing robustness in parts will increase fragility in others.

This result holds when the parameters $k_1, \ldots, k_j$ being considered are a full set of linear parameters, i.e. are the parameters in front of the terms which make up $f$ with such a parameter in front of every term. A precise definition of such a set is as follows: it satisfies $f(t, x, pk) = p \frac{\partial f}{\partial k}(t, x, k)$ for all $p > 0$. There may be other parameters but we consider here the case where these are held fixed and only the linear parameters are varied so that the parameter vector $k$ just consists of these parameters.

We first consider (i) autonomous systems (i.e. when $f$ does not depend explicitly on $t$) and (ii) non-autonomous systems where the solution of interest $g(t)$ is defined by its initial condition as in signalling systems (i.e. is the solution of the differential equation with a given fixed initial condition). Then the summation law is

$$\sum_{i,j} S_{ij} U_i(t) = \Phi(t). \quad (2.9)$$

The function $\Phi$ is given by

$$\Phi(t) = tf(t, g(t), k) - \int_0^t s X(s, t) \cdot \frac{\partial f}{\partial t}(s, g(s), k) ds,$$

where $X(s, t)$ is the $n\times n$ matrix solution of the variational equation

$$\frac{\partial}{\partial t} X(s, t) = J(t) \cdot X(s, t),$$

Figure 4. (a, b) The values of $\log_{10} |S_{ij}|$ (for the same systems as in figure 2) are shown as a bar chart, showing only those $S_{ij}$ whose magnitude is greater than $10^{-3}$. We note the generally fast decline in $|S_{ij}|$ as $i$ increases and the large variation in these values with the parameter index $j$.

2.4. Signalling: the NF-κB system

There are now a number of models of the NF-κB system (see the references in Tiana et al. 2007). For illustrative purposes, we consider a modified version of the model due to Hoffmann et al. (2002) although a similar analysis can, and, in most cases, has been applied to the other models. There are $n = 10$ state variables $x_1, \ldots, x_{10}$ corresponding to the concentrations of nuclear and cytoplasmic NF-κB and IκB, and their complexes plus IKK, and $s=42$ parameters $k_j$ most of which are rate constants. The solution $g(t)$ considered is the transient orbit produced when at $t=0$ an incoming signal increases the level of IKK above the equilibrium level. The IKK is washed out at $t=600$ min. A conventional sensitivity analysis of a related model was carried out in Ihekwaba et al. (2004) and Cox (2005) and an analysis based on the variation in the full solution was carried out in Yue et al. (2006).

The solution of interest is shown in figure 5. For oscillators it is clear how to choose the length $T$ of the time period under consideration. For signalling systems like this, the choice of $T$ depends upon the problem being considered. For example, if one is only interested in the initial response, then $T$ will be chosen small, while if one is interested in the full response, then a longer period will be chosen.
cases ((i) 0 \% maximum one. However, the dominant parameters for the two cases are different. In ((ii)), the trajectories of the simplified Hoffmann model with parameter values as in (Hoffmann et al. 2002). The system is first allowed to equilibrate and then the level of IKK is increased at $t=0$. This is washed out at $t=600$ min. There are 10 state variables corresponding to IKK, nuclear and cytoplasmic NF-$\kappa B$ and IkB$\alpha$ and their complexes.

Figure 5. The trajectories of the simplified Hoffmann model with parameter values as in Hoffmann et al. (2002). The system is first allowed to equilibrate and then the level of IKK is increased at $t=0$. This is washed out at $t=600$ min. There are 10 state variables corresponding to IKK, nuclear and cytoplasmic NF-$\kappa B$ and IkB$\alpha$ and their complexes.

Figure 6. (a) The SHMs and (b) the parameter sensitivity spectra (PSS) for the modified Hoffmann model. (a) The analysis when the time domain is restricted to ((i), (iii)) $0 \leq t \leq 200$ (i.e. $T=200$) and ((ii), (iv)) when this is $0 \leq t \leq 1000$. (b) The PSS show that in both cases ((ii)) $0 \leq t \leq 200$ and (ii)) $0 \leq t \leq 1000$), only very few parameters $k_i$ have sensitivities greater than one thousandth of the maximum one. However, the dominant parameters for the two cases are different. In (b(i)), we note that $k_4$, $k_1$, $k_7$, $k_1$ and $k_2$ are the most sensitive and that these primarily affect the variables at the times that are coloured red in (a(iii)). As for figure 3, the maxima and minima have been marked with pink and white bars, respectively, on the heat maps for the $f_m^{(a)}$ so that one can quickly check which are sensitive to any parameter and then determine which parameters using the PSS.

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Figure 7. For the two cases ((a) 0 ≤ t ≤ 200 and (b) 0 ≤ t ≤ 1000) of the Hoffmann model considered in figure 6, we plot the trajectories of the differential equation and mark those times when \( j_m(t) > \tau = 0.5 \) for the corresponding value of \( m \) and some \( i \). Using the software associated with this paper, one can effectively and instantaneously produce such plots, changing \( \tau \) and seeing which aspects of the trajectories are sensitive.

with initial condition given by \( X(s,s) \) being the identity matrix. In the above equation, \( J(t) \) is the Jacobian \( d_x f \) evaluated at \( x = g(t,k) \).

In the remaining case where the solution of interest is a periodic solution of a non-autonomous system, the summation law is

\[
\sum_{i,j} S_{ij} U_i(t) = X(\tau)(I - X(\tau))^{-1}\Phi(\tau) + \Phi(t),
\]

(2.11)

where \( \Phi \) is as above and \( \tau \) is the period.

When the system is autonomous then \( \partial f / \partial t = 0 \) and therefore \( \Phi(t) = tf(g(t,k)) \) and the summation law reduces to

\[
\sum_{i,j} S_{ij} U_i(t) = tf(g(t,k)).
\]

(2.12)

From equation (2.12), one can deduce the following known summation laws for free-running oscillations with period \( \tau \) and amplitude \( A_m \) for the \( m \)th state variable (see §5.8.5 of Heinrich & Schuster 1996):

\[
\sum_j \frac{\partial \log \tau}{\partial \log k_j} = -1; \quad \sum_j \frac{\partial \log A_m}{\partial \log k_j} = 0
\]

for \( m = 1, \ldots, n \).

However, these can also be proved in a much easier manner using the fact that scaling the linear parameters corresponds to scaling time. Again the sums are over just the linear parameters.

Note that for autonomous systems

\[
\sum_j S_{ij} U_i(t) = tf(g(t,k)) \quad \text{(sum over all } i \text{ and } j),
\]

Thus, if we have exponential decay of the \( \sigma_j \),

\[
\left( \sum_j S_{ij} \right) U_i(t) = tf(g(t,k)) + O(\sigma_2),
\]

because \( S_{ij} = O(\sigma_j) \). Therefore, if \( \sigma_2 \) is small compared to \( \sigma_1 \), as is often the case, we deduce that \( U_1(t) \) is approximately proportional to \( t\delta \hat{g}(t) = tf(g(t,k)) \). But, for oscillators, \( t\delta \hat{g}(t) \) is the infinitesimal generator of a change in the period of \( g \), i.e. \( \delta \hat{g}(t) \) is the derivative at \( \varphi = 1 \) of \( \varphi \rightarrow g(\varphi t) \). Thus, in this case \( U_1(t) \) is roughly proportional to an infinitesimal period change.

3. METHODS

The mathematical object underlying this analysis is a matrix \( M \) that is made up from the partial derivatives \( \delta g_m(t) / \delta \eta_j \), where \( 0 < t < T \). We restrict time \( t \) to a discrete set of equally spaced values \( t_1, \ldots, t_N \) and for each parameter \( k_j \) and each state variable \( x_m \) consider the column vectors \( r_{m,j} = (\delta g_{m1} / \delta \eta_1(t_1), \ldots, \delta g_{mn} / \delta \eta_n(t_N)) \).

For each \( j \) we concatenate the \( r_{m,j} \) into a single column vector \( r_j \) and then consider the matrix \( M \) whose \( j \)th column is \( r_j \).

This matrix is a time-discretized version of the linear operator that associates with each change of scaled parameters \( \delta \eta = (\delta \eta_1, \ldots, \delta \eta_j) \) the linearized change \( \delta g \) in the
solution of interest \( g \) that is in the infinite-dimensional space of appropriate \( n \)-dimensional time series.

In order to ensure that in the limit \( \Delta t \to 0 \) the singular value decomposition (SVD) of \( M \) is independent of the choice of the time discretization \( \Delta t = t_{i+1} - t_i \) (assumed for the moment to be independent of \( i \)), we normalize \( M \) by \( \sqrt{\Delta t/T} \) and consider instead \( M_i = \sqrt{\Delta t/T} M \).

We use the version of SVD that is often called thin SVD. Since \( M_i \) has \( nN \) rows and \( s \) columns (i.e. is \( nN \times s \)), this thin SVD is a decomposition into the product of the form \( M = UDV^t \) (superscript ‘\( t \)’ denotes transpose), where \( U \) is a \( nN \times s \) orthonormal matrix (\( UU^t = I_n \) and \( U^tU = I_s \)), \( V \) is a \( s \times s \) orthonormal matrix and \( D = \text{diag}(\sigma_1, \ldots, \sigma_s) \) is a diagonal matrix. The elements \( \sigma_1 \geq \cdots \geq \sigma_s \) are the singular values of \( M \). The matrix \( W \) is the inverse of \( V \) and since \( V \) is orthogonal \( W = V^t \).

The columns \( U_j \) of \( U \) are orthogonal unit vectors and can be augmented to provide an orthonormal basis for the space of discretized time series. As for \( r_i \) they are in the concatenated form. To restore them to their form as time series in \( n \)-dimensional space, the concatenation must be undone but this is straightforward. The \( U_j(t) \) then approximate the \( U_j(t_i) \). From \( M = UDV^t \) one immediately deduces that \( M \cdot V_j = \sigma_j U_j \), where \( V_j \) is the \( j \)th column of \( V \). The fundamental equation (2.2) follows directly from this.

If it is appropriate to scale the solution \( g \) as above in \S 2.4 then, in the definition of \( M \), we use the derivatives \( \partial g_\eta / \partial \eta_i \) for the scaled \( \eta \) rather than those for \( g \). If it is preferred to use the original variables \( k_i \) instead of the scaled ones \( \eta_i = \log k_i \), then we just use the derivatives with respect to \( k_i \) instead of \( \eta_i \) in the definition of \( M \).

4. DISCUSSION

There is a pressing need for effective tools with which to probe how a network’s function depends upon its structure and parameters. The development of such tools presents many challenges because typically (even when they have relatively few components) these networks have significant complexity, are highly nonlinear and the states of interest are dynamic and non-equilibrium. In particular, they involve large numbers of state variables and even larger numbers of parameters. The paper by Kitano (2007) points out that a solid theoretical foundation of biological robustness is yet to be established and represents a key challenge in systems biology, and starts a discussion of how this can be achieved.

However, Brown & Sethna (2003), Brown et al. (2004) and Rand et al. (2004, 2006) uncovered a surprising property of such systems that aids the construction of such tools. This is the local geometric rigidity described in \S 2.1: variation in the high-dimensional parameter space causes variations of the solution of interest that effectively occupies a space of much lower dimension.

We have shown that the fundamental observation enables a more global approach to sensitivity analysis in which we do not have to fix an observable function in advance but can instead effectively consider the effect of all the parameters on all reasonable observables. As a result we are able to represent all the sensitivities of these complex dynamical systems in terms of a pair of relatively simple graphical objects, the SHM and the PSS.

Since \( F = S^*S \) is intimately related to the Fisher information matrix for such systems, it is clear that the approach presented here will be useful in developing techniques for experimental optimization (Brown et al. 2004).

Our approach is local in phase space, estimating the structure of the model in a small neighbourhood of a given set of parameter values. An important task for the future is to extend this to a theory that is more global in parameter space. This will require the development of tools that allow one to sew together the local domains. Luckily, all the computations used in this paper are very fast and can be carried out on relatively small computers. Moreover, many of the computations can be effectively parallelized. Thus, it is probable that this task is quite practical from a computational point of view. This more global approach will be of relevance to algorithms that search parameter or structure space. These spaces are very high dimensional and one needs help in determining in which direction to move. The current theory suggests how to do this since only movement in the directions of the dominant PCs produces substantial changes in the system.

Another limitation is that the approach presented here, being deterministic in nature, does not make any use of the significant amount of information contained in the stochastic fluctuations in data. The ability to incorporate this into the approach would be a significant addition.

We mentioned above that in order to allow for the fact that different parameters and different components \( g_i(t) \) of the solution may differ in size by an order of magnitude or more, it is usually appropriate to scale the parameters (i.e. take \( \eta_i = \log k_i \) as the parameters) and/or to scale the components \( g_i(t) \). The choice of whether to scale one or other or both of these depends upon the context. It is also sometimes natural not to scale either; for example, this is sometimes the case when using this approach for experimental optimization.

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