

# Use of receding horizon optimal control to solve MEP-based biogeochemistry problems

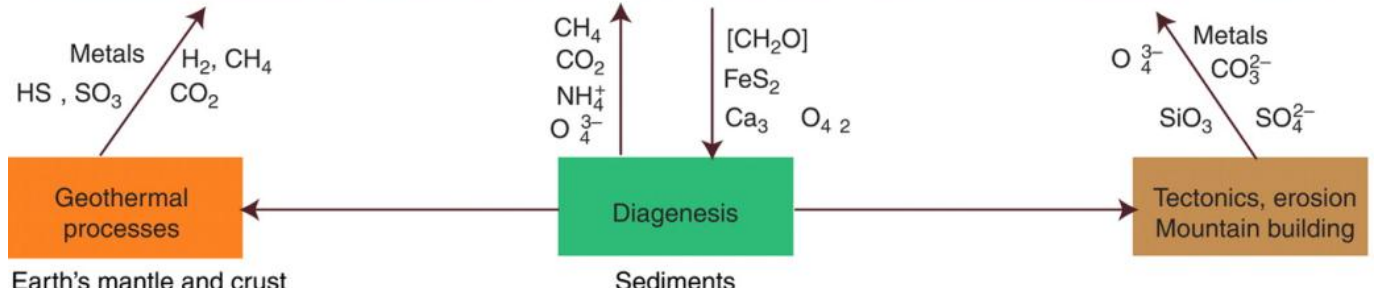
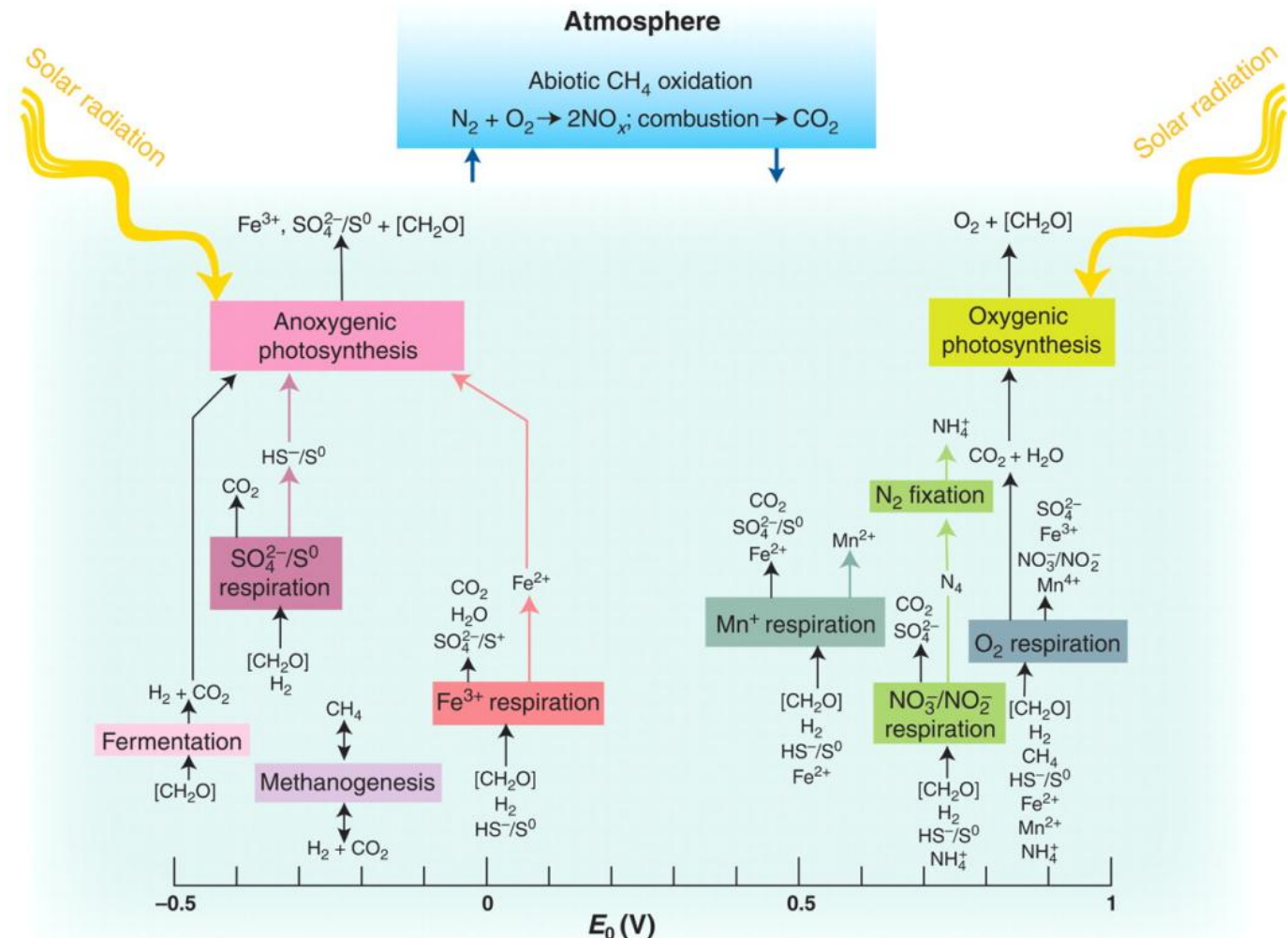
Joseph Vallino, Julie Huber and  
Nuria Fernández González

Marine Biological Laboratory  
Woods Hole, MA USA

# Objective: Understanding Biogeochemical Cycles

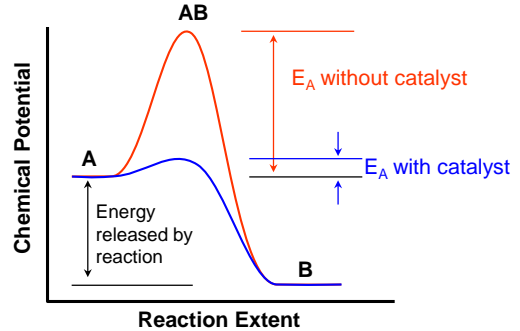
Most Reactions catalyzed by bacteria, the **molecular machines**

Falkowski et al., *Science* (2008)

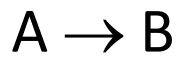


# Catalysts

Living systems as molecular machines

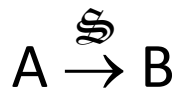


Without catalyst

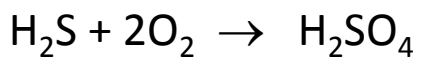


$$r = k[A]$$

With catalyst:  $\mathcal{S}$



$$r = (k + k[\mathcal{S}]_0)[A]$$



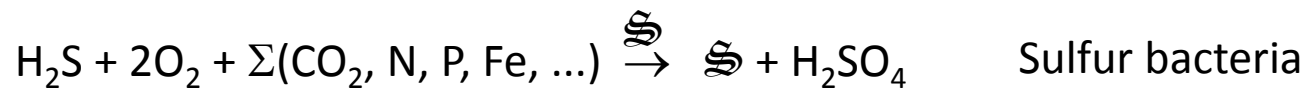
Autocatalytic



$$[\mathcal{S}] = [\mathcal{S}]_0 e^{k[A][\Sigma]t}$$

$$r = (k + k[\mathcal{S}])[A][\Sigma]$$

Hold  $[A]$  and  $[\Sigma]$  constant and supply  $[\mathcal{S}]_0$



$\Sigma(CO_2, N, P, Fe, \dots)$   
 Information (genome) }  $\mathcal{S}$  "Biological Structure"

# Entropy and Information

## Thermodynamic Entropy (Gibbs)

- Dispersal of energy, destruction of free energy

## Information Entropy (Shannon)

- Measure of uncertainty, surprisal.
- Entropy of a bit:  $k_B \log(2)$
- Can be connected to thermodynamic entropy (Boltzmann, Gibbs)

## Useful Information (Structural complexity [Adami], Others?)

- Information correlated with physicality
- Allows manipulation of physical world
- Genes for sulfate reduction useless w/o sulfate present
- **No (or trivial) thermodynamic burden**

## Example: a random sequence of amino acids

- Maximum Shannon entropy
- Zero useful information
- Thermodynamic entropy only slightly higher compared to a specified AA order

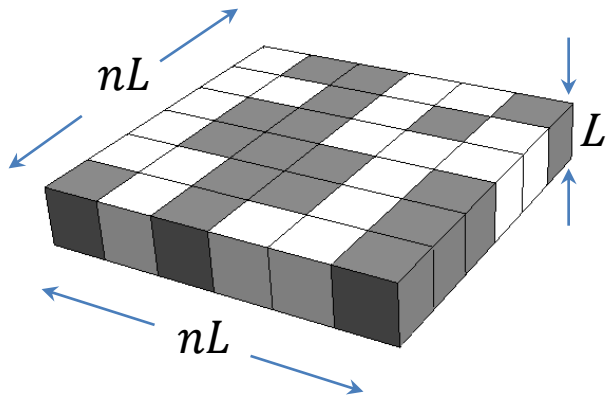
# “Order” of living organisms

Are living systems “low entropy” structures due to their “order”?

That is, is the entropy of a living organism much lower than an appropriate composite of macromolecules (i.e., protein, DNA, lipids, etc.)?

Based on Morrison (1964), the answer appears to be No.

- You must consider not only the pattern, but the material the pattern is written in



$$F_{pattern} = n^2 k_B T \log 2$$

$$F_{material} = h N_A k_B T / M_W$$

$$\frac{F_{pat}}{F_{mat}} = \frac{M_W \log 2}{\rho L^3 N_A h}$$

	$L$	$F_{pat}/F_{mat}$
Visible pattern	0.5 mm	$\sim 10^{-18}$
Microscopic pattern	1 micron	$\sim 10^{-10}$
Electron microscopic pattern	0.1 micron	$\sim 10^{-7}$
Molecular pattern	10 Å	$\sim 10^{-1}$

This is also why the entropy of a messy desk and an ordered desk are equivalent

# Cellular Order

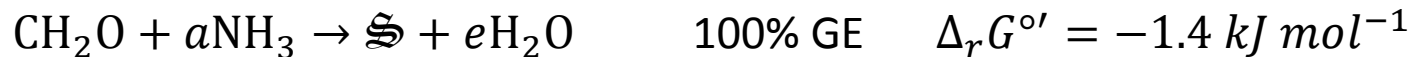
How much free energy (or entropy) is associated with cellular order?

## Based Bits:

- Free energy of a bit:  $k_B T \log 2$  (Schneider 1991)
- Information in a bacterial cell (bits):
  - $10^7$  bits or  $2.8 \times 10^{-14}$  J cell<sup>-1</sup>: based on cellular DNA (Johnson 1970)
  - $10^{11}$  bits or  $2.8 \times 10^{-10}$  J cell<sup>-1</sup>: based on all molecules (Morowitz 1955)
- Aerobic oxidation of a cell
  - $5 \times 10^{-9}$  J cell<sup>-1</sup>

Again, information synthesis is small to trivial compared to materials.

## Measured entropy and enthalpy (Battley 1998)



*“Nearly all the manifest visual and mechanical intricacy of organisms, like their apt behavior, turns out to be without quantitative thermodynamic importance. Morphology and ecology are ... only small secondary properties of a fundamentally thermodynamic system, ...”*

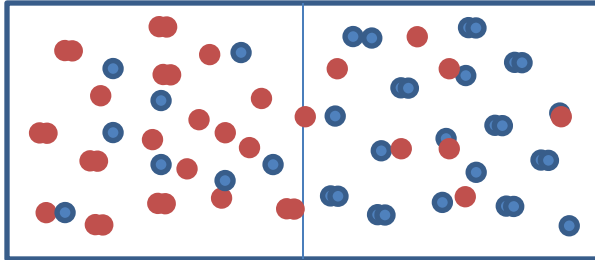
Morrison (1964)

# Gibbs Paradox: Entropy & Useful Information

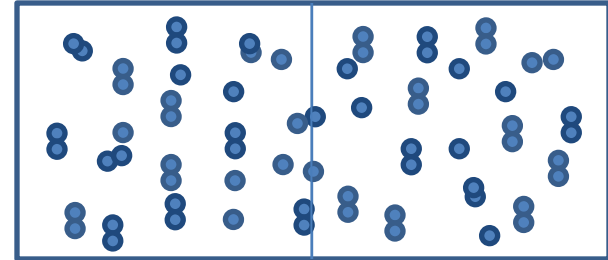
From Jaynes (1992)

## Entropy of Mixing:

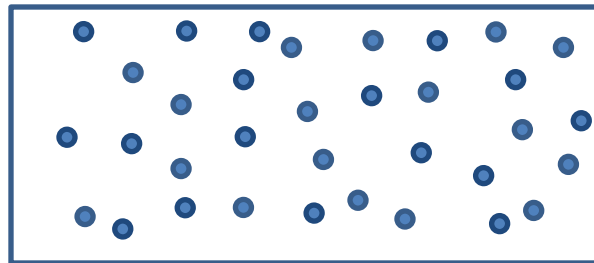
$$\Delta S = nR \log(2)$$



$$\Delta S = 0$$



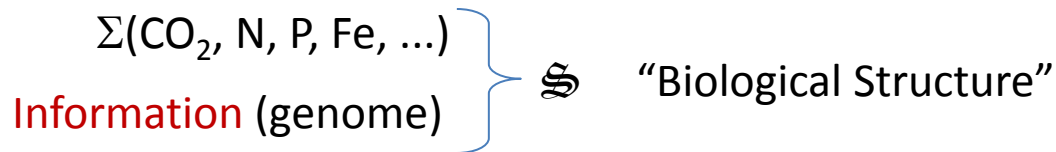
- Fill the chamber with Argon.
- Introduce the *Superkalic* elements (yet to be discovered) :
  - Whifnium, **Ar-1** diffuses into, **Ar-2** does not.
  - Whafnium, **Ar-2** diffuses into, **Ar-1** does not.



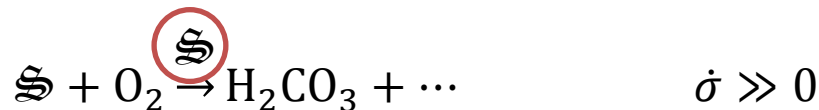
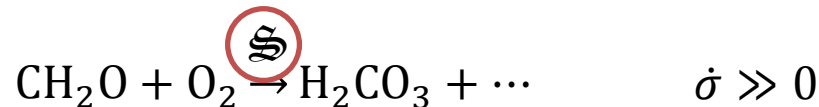
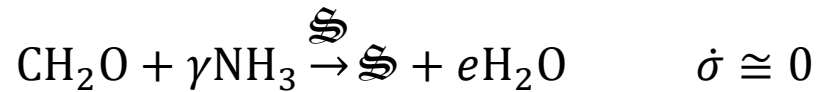
*The definition of entropy depends on useful information*

# Main Conjecture

**Acquisition of useful information facilitates the destruction of free energy and the production of entropy**



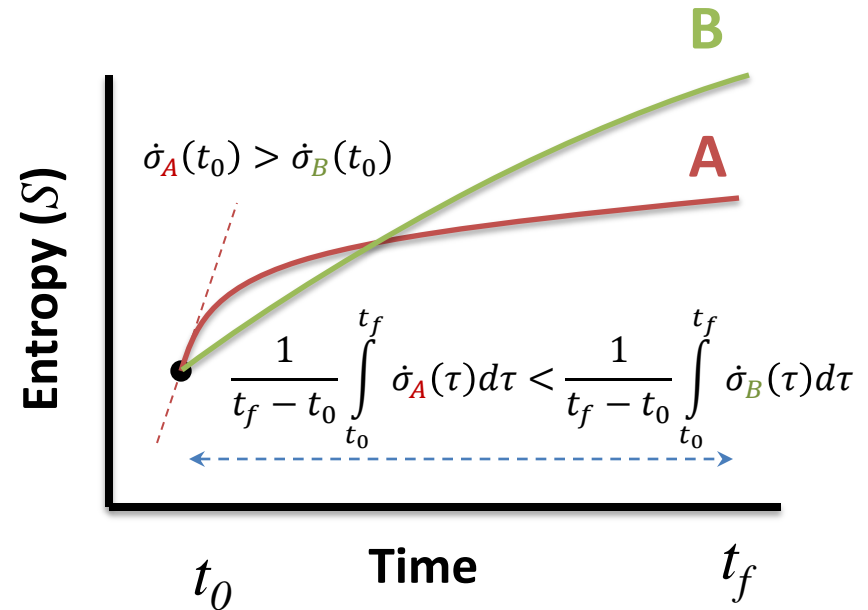
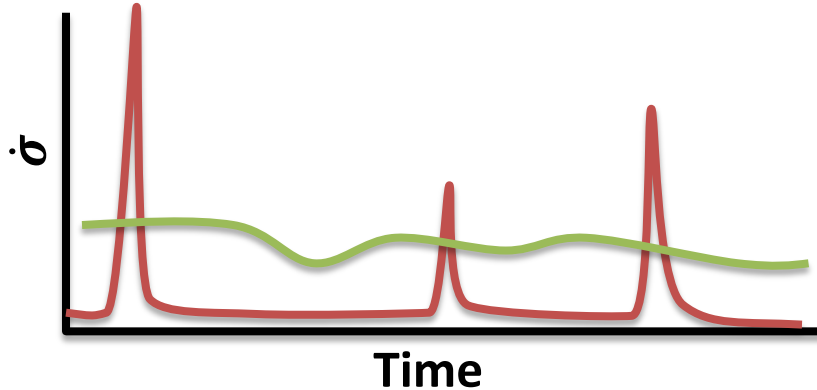
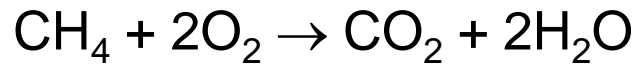
**How does this work under transient conditions?**



**Maximizing  $\dot{\sigma}$  instantaneously will not support  $\mathcal{S}$  synthesis**

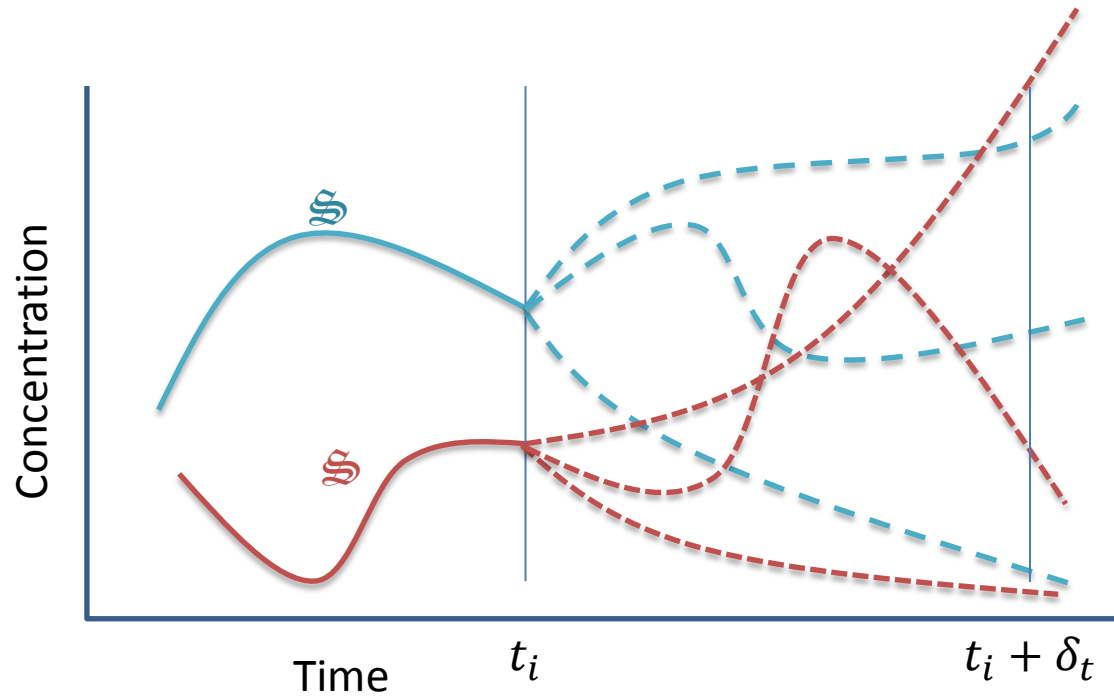


# Average vs Instantaneous $\dot{\sigma}$



- “Useful information” stored in the metagenome allows living systems to predict future states and proceed along pathways that result in greater averaged entropy production than abiotic systems.
- **This is the only difference between biotic and abiotic systems**
- However, pathways for maximal averaged entropy production may be flanked by pathways of steepest descent (e.g., forest fires, invasive species).

# Evolutionary Strategies



Presumably evolution will select for those temporal strategies (predictions) that maximizes internal entropy production over time. While infinite time would yield the greatest entropy production, this would require complete knowledge of future states.

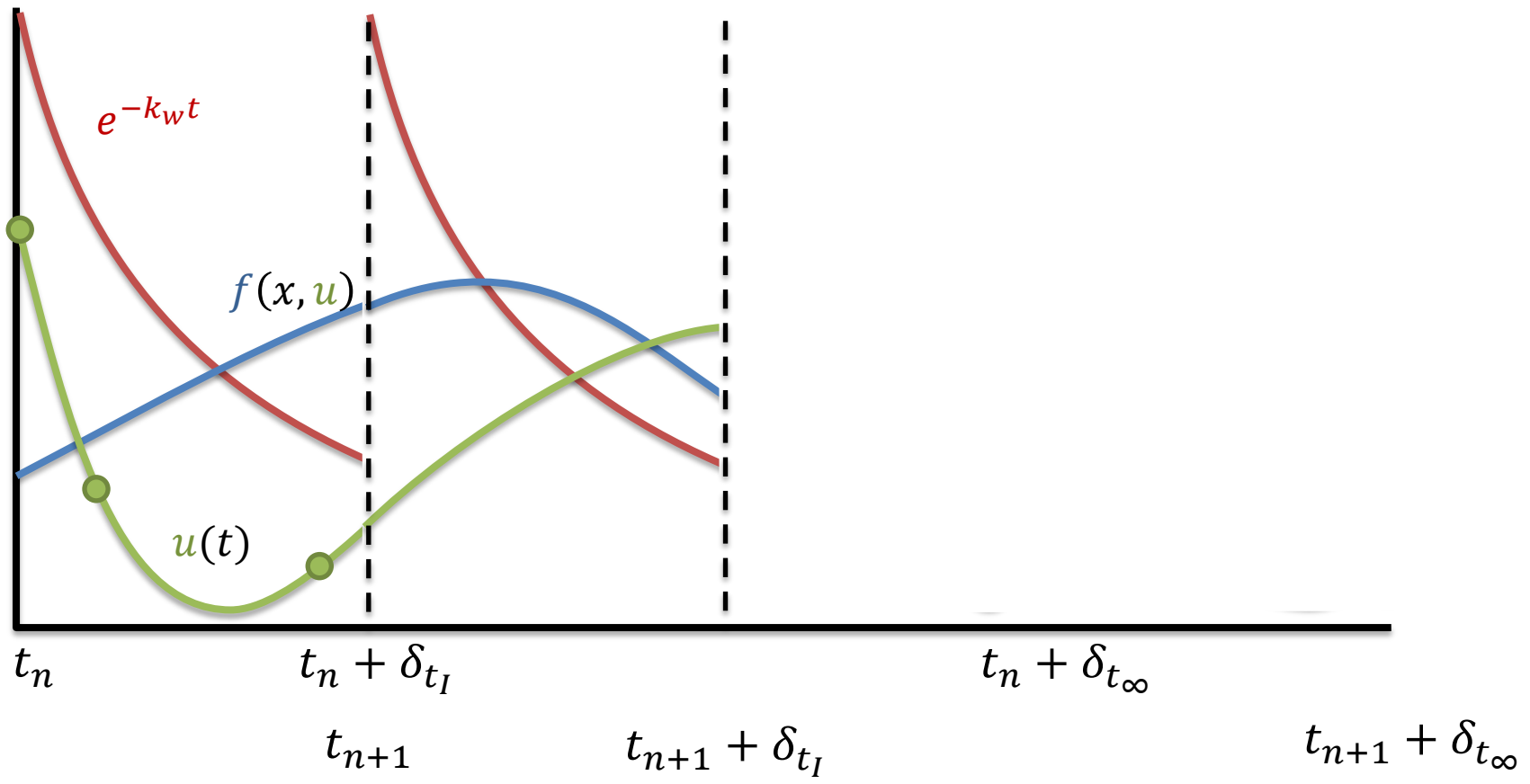
Entropy production will be maximized over time scales that the system can reliably predict over.

Implementation?

# Receding Horizon Optimal Control

Optimization as information replacement

$$\max_{u(t)} J = \int_{t_i}^{t_i + \delta_{t_\infty}} f(x(\tau), u(\tau)) e^{-k_w \tau} d\tau \quad \text{subject to} \quad \frac{dx(t)}{dt} = g(x(t), u(t))$$



# Experimental Test of $\sigma$ Integration

## Periodic cycling of energy input.

- 10 days  $\text{CH}_4$  + air, then 10 days air only
- Continuous  $\text{CH}_4$  + air (control)
- Chemostats at  $D = 0.1 \text{ d}^{-1}$

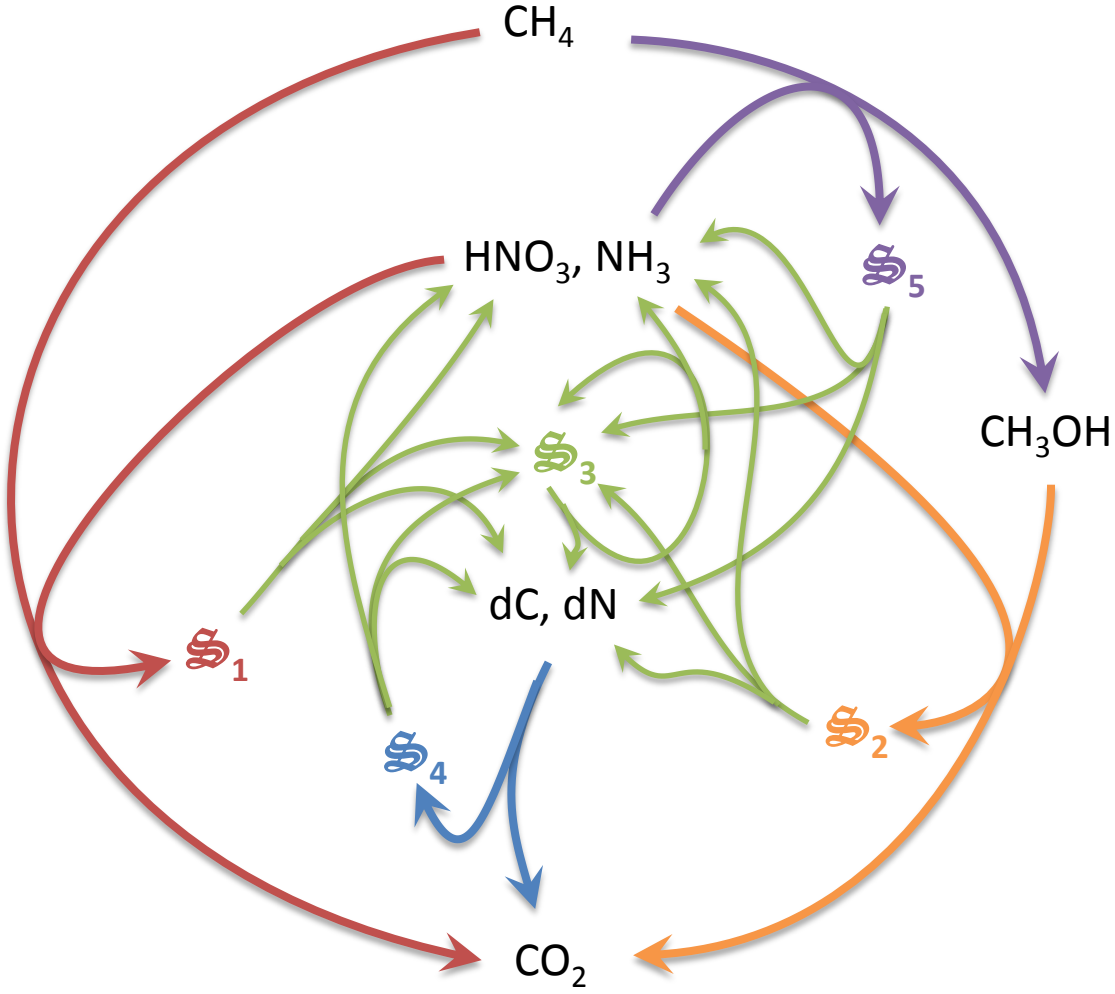


- Feed media:  $50 \mu\text{M HNO}_3$  + Trace elements, pH buffered at 6.8 via 10 mM phosphate.

**Hypothesis: Entropy production will be same in both systems after reorganization**

# Methanotrophic Metabolic network

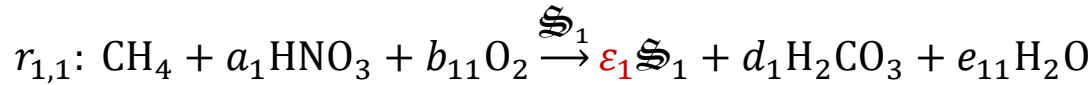
Five biological structures:  $\mathcal{S}_i$



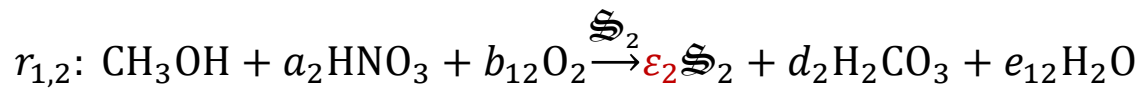
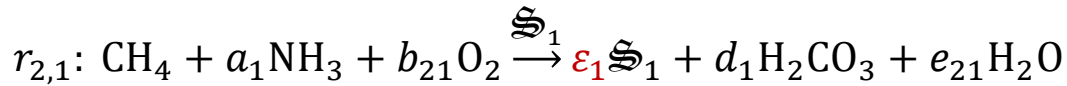
# Methanotrophic Metabolic Reactions

$$\mathcal{S}_i: \text{CH}_{\alpha_i}\text{O}_{\beta_i}\text{N}_{\gamma_i}$$

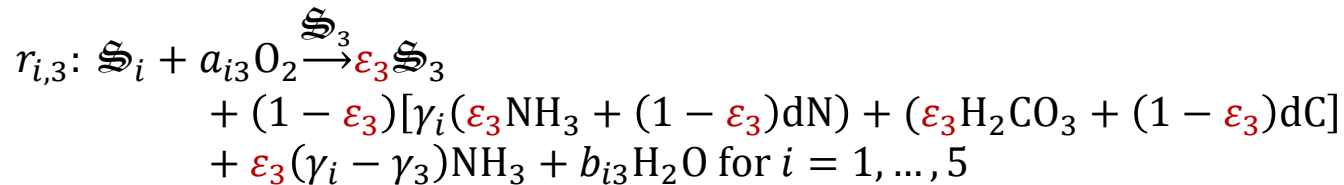
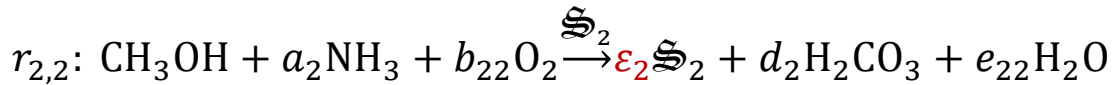
8 OCV



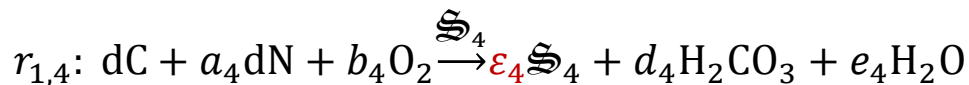
$\varepsilon_1, \omega_{1,1}$



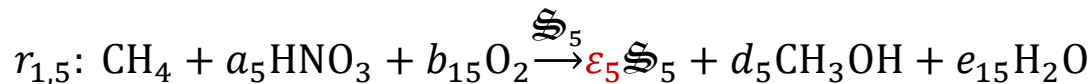
$\varepsilon_2, \omega_{1,2}$



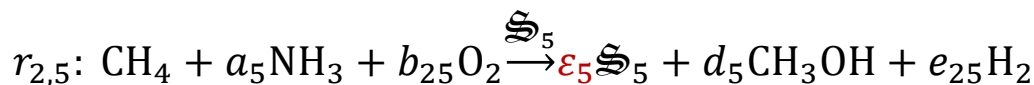
$\varepsilon_3$



$\varepsilon_4$



$\varepsilon_5, \omega_{1,5}$

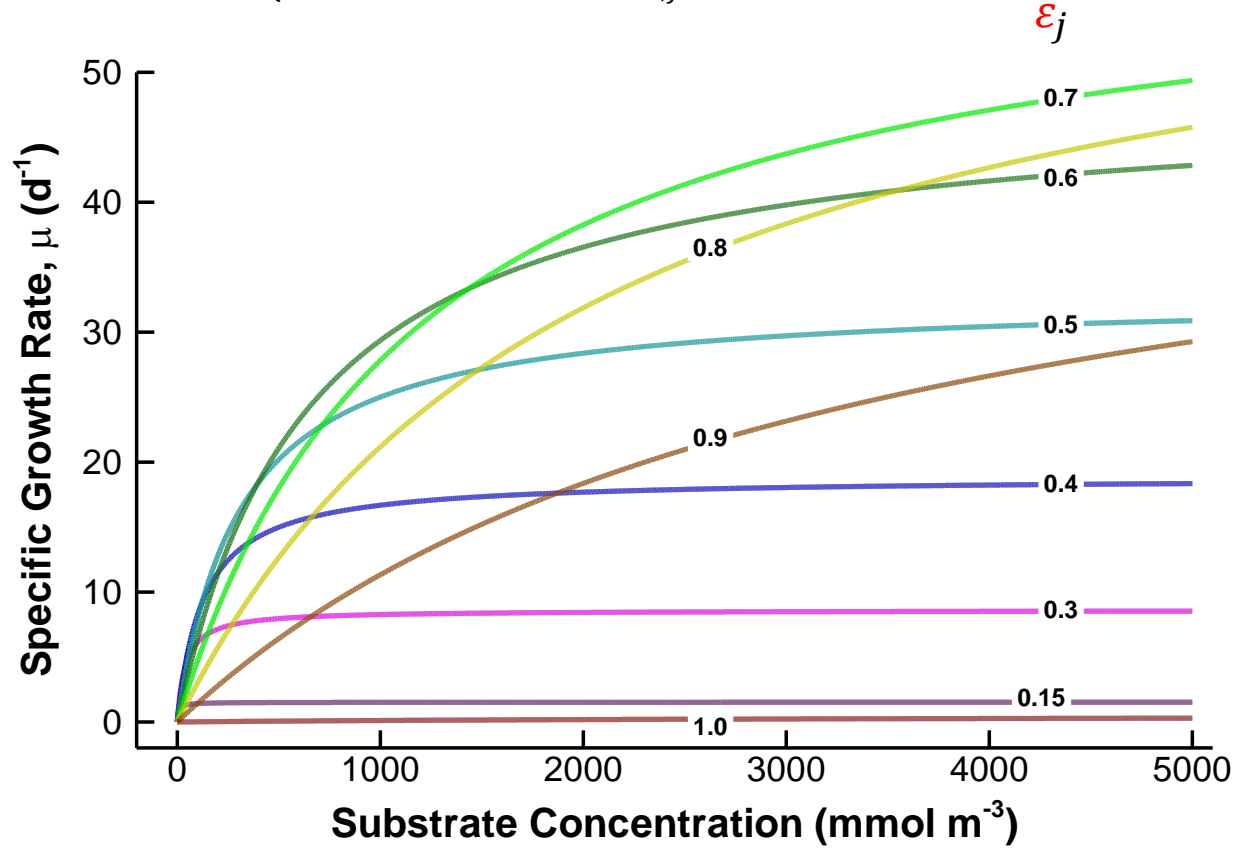


$\varepsilon_i$  : Tradeoff between catalyst synthesis and entropy production

# Reaction Kinetics

$$r_{i,j} = v_j \varepsilon_j^2 (1 - \varepsilon_j^2) \prod_{k=1}^{n_C} \left( \frac{C_k}{C_k + \kappa_j \varepsilon_j^4} \right)^{\Lambda_{i,j,k}} \omega_{i-1,j} \prod_{l=i}^{n_j-1} (1 - \omega_{l,j}) f_G(\Delta_r G_{r_{i,j}}) \mathfrak{S}_j$$

$$f_G(\Delta_r G_{r_{i,j}}) = \begin{cases} 1 - e^{\chi_G \Delta_r G_{r_{i,j}}} & \Delta_r G_{r_{i,j}} \leq 0 \\ 0 & \Delta_r G_{r_{i,j}} > 0 \end{cases}$$



# Receding Horizon OC Problem

$$\dot{\sigma} = -\frac{r\Delta_r G}{T}$$

Optimize over each  $\delta_{t_\infty}$  interval with future discounting:

$$\max_{\mathbf{u}(t_n)} J = -\frac{V}{T\delta_{t_\infty}} \int_{t_n}^{t_n+\delta_{t_\infty}} \left( \sum_i \sum_j r_{i,j} \Delta_r G_{r_{i,j}} \right) e^{-k_W \tau} d\tau$$

$$S.T.: \frac{d[\mathbf{C}^T, \mathbf{S}^T]^T}{dt} = \mathbf{f}(\mathbf{C}, \mathbf{S}, \mathbf{u}) \quad \mathbf{u} = [\boldsymbol{\varepsilon}^T, \boldsymbol{\omega}^T]^T$$

$$\mathbf{0} \leq \mathbf{u} \leq \mathbf{1}$$

But integrate only over the  $\delta_{t_I}$  interval:

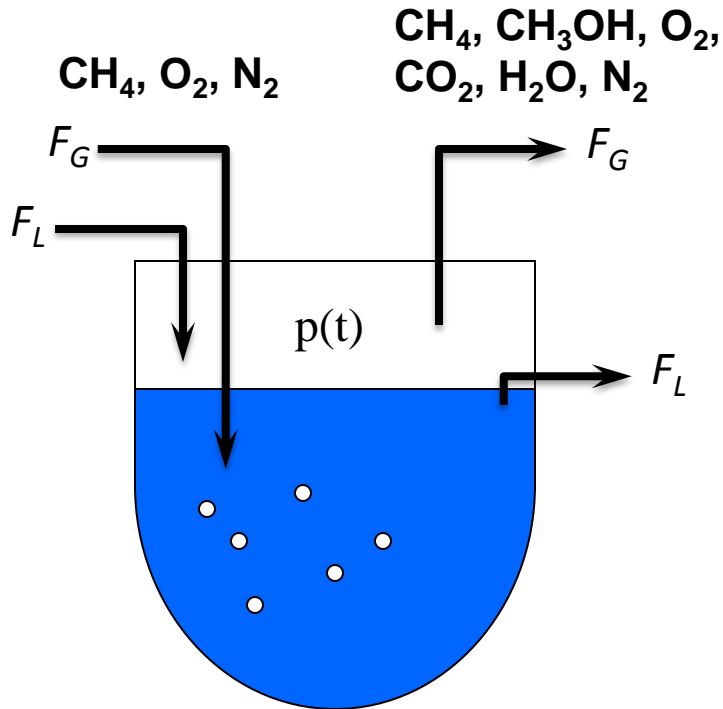
$$\langle \dot{\sigma}(t_n) \rangle = -\frac{V}{T\delta_{t_I}} \int_{t_n}^{t_n+\delta_{t_I}} \left( \sum_i \sum_j r_{i,j} \Delta_r G_{r_{i,j}} \right) d\tau$$

- Minimum number of adjustable parameters (model DOF in OCV)
- Control variables naturally bounded.



# State Space Model

$$\frac{d[\mathbf{C}^T, \mathbf{S}^T]^T}{dt} = \mathbf{f}(\mathbf{C}, \mathbf{S}, \mathbf{u})$$



CH <sub>4</sub>	$\mathcal{S}_1$
CH <sub>3</sub> OH	$\mathcal{S}_2$
H <sub>2</sub> CO <sub>3</sub>	$\mathcal{S}_3$
dC	$\mathcal{S}_4$
HNO <sub>3</sub>	$\mathcal{S}_5$
NH <sub>3</sub>	
dN	
P <sub>CH4</sub>	
P <sub>CH3OH</sub>	
P <sub>CO2</sub>	
P <sub>O2</sub>	

Adjustable parameters:  $\nu_1, \nu_2, \nu_3, \nu_4, \nu_5$

## Examine two simulations:

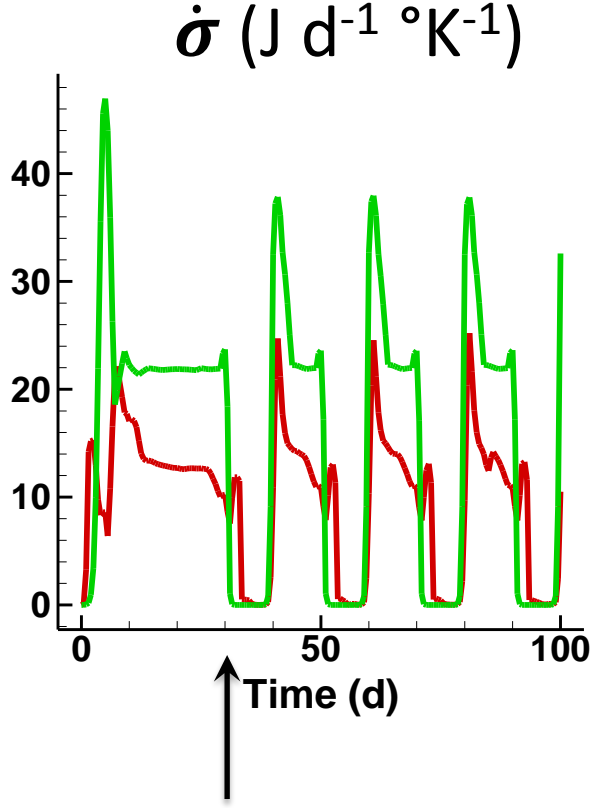
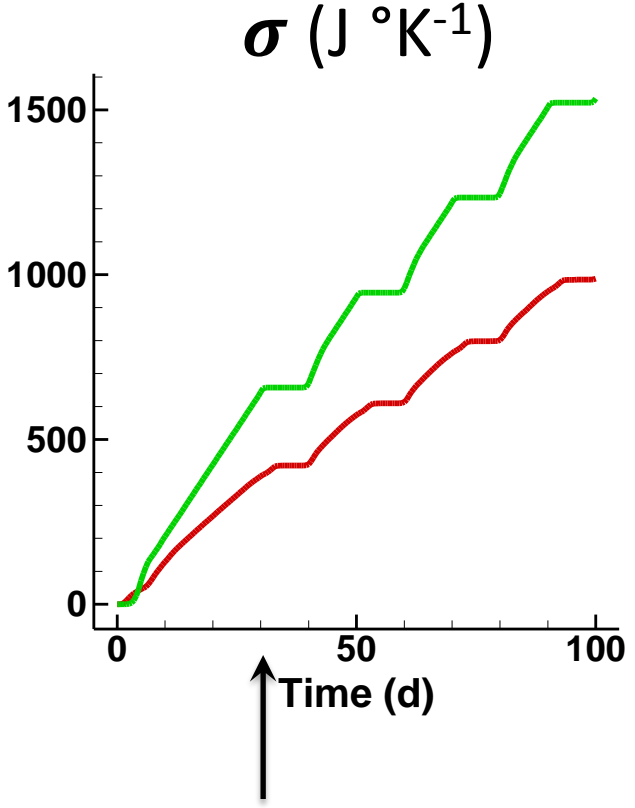
Both using:  $\delta_{t_I} = 5 \text{ d}, \delta_{t_\infty} = 20 \text{ d}$

But for: 1)  $k_w = 0 \text{ d}^{-1}$   
 2)  $k_w = 0.115 \text{ d}^{-1}$

$$\int_{t_i}^{t_i + \delta_t} f(x(\tau), u(\tau)) e^{-k_w \tau} d\tau$$

# Internal Entropy Production ( $\text{J d}^{-1} \text{ } ^\circ\text{K}^{-1}$ )

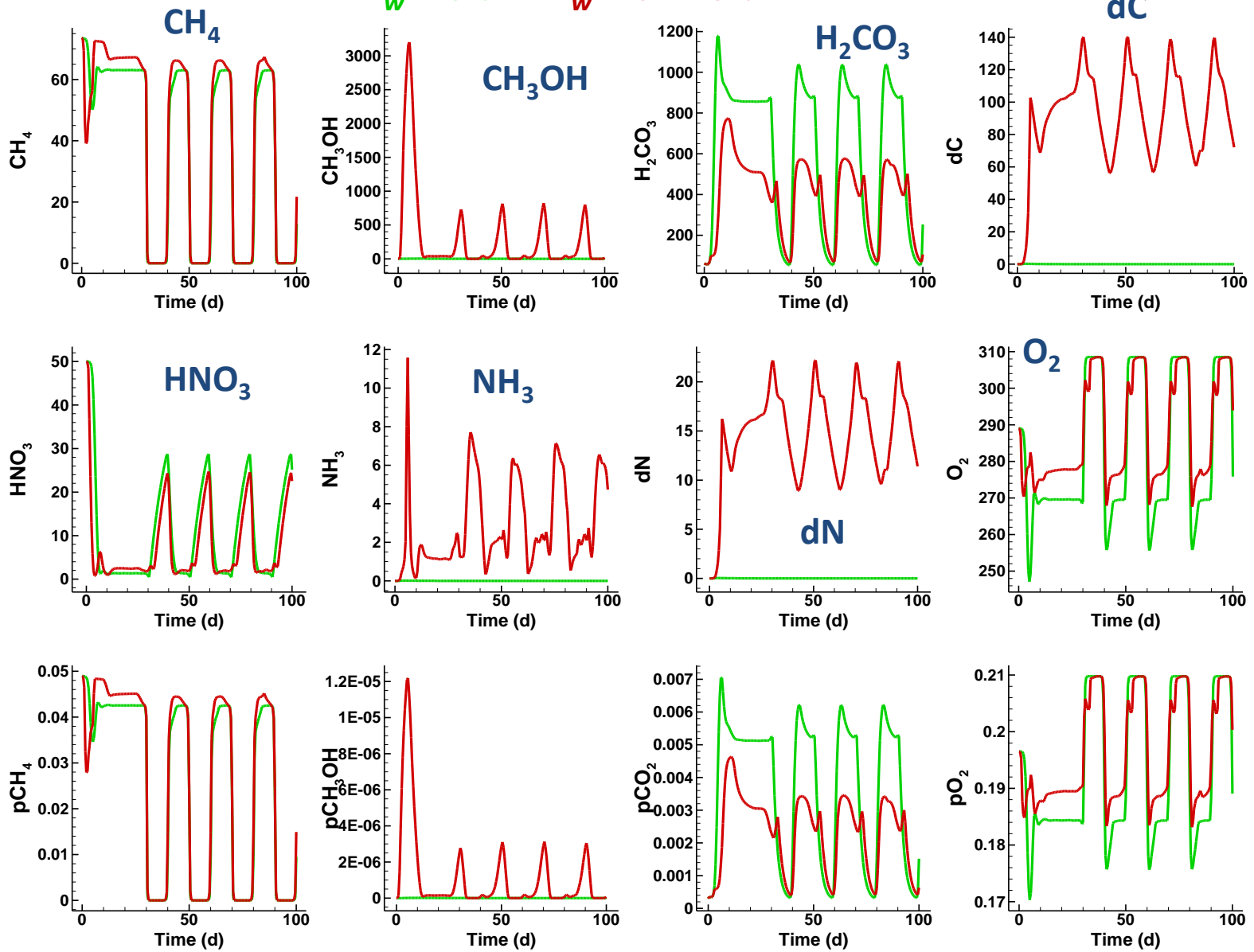
$k_w = 0 \text{ d}^{-1}$     $k_w = 0.115 \text{ d}^{-1}$



Continuous  $\text{CH}_4$  + air for 30 d, then cycling begins with 20 d period at day 30

# Chemical Species (controls not simulated)

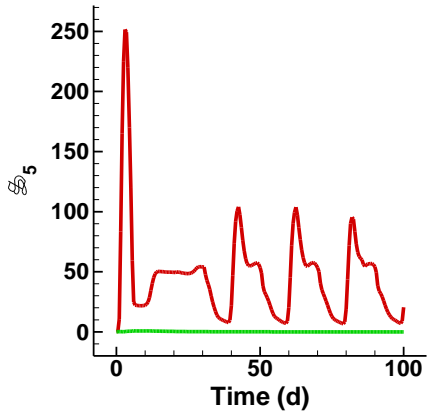
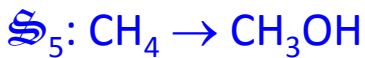
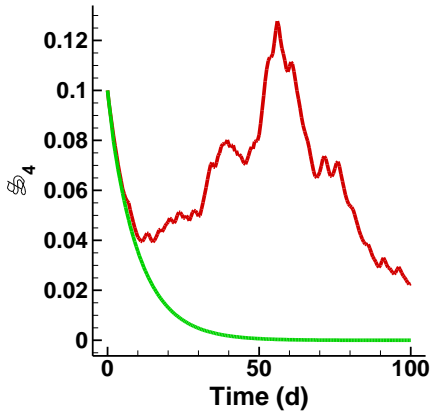
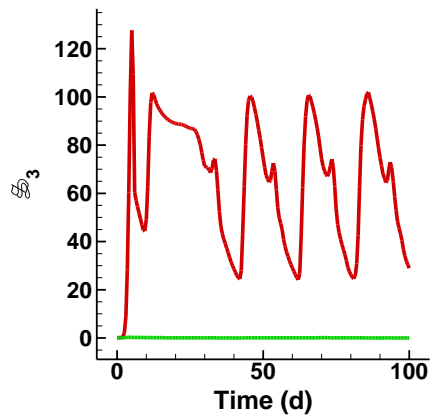
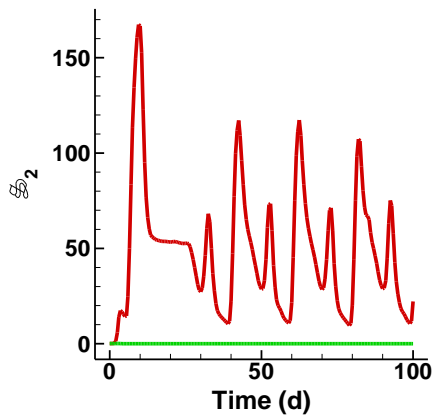
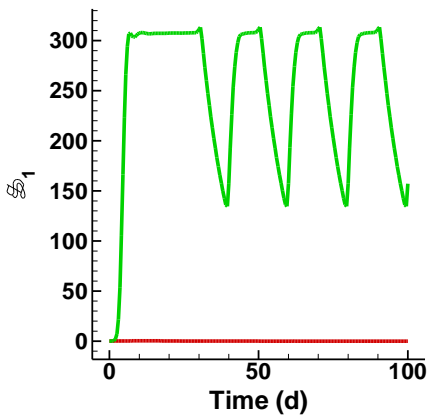
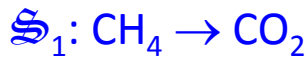
$k_w = 0 \text{ d}^{-1}$   $k_w = 0.115 \text{ d}^{-1}$



Concentrations: μM; Partial pressures: atm

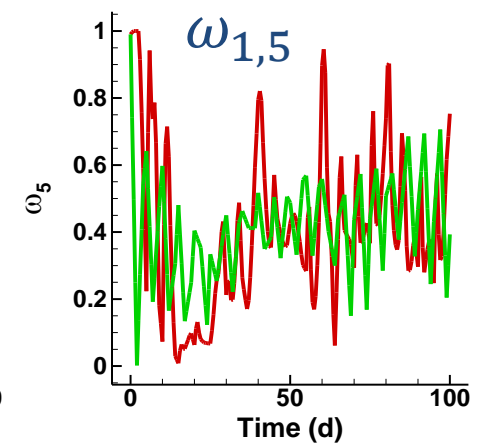
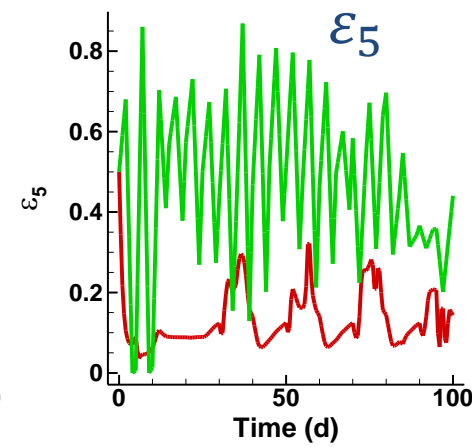
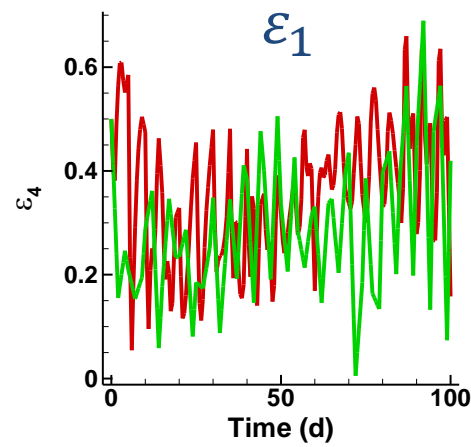
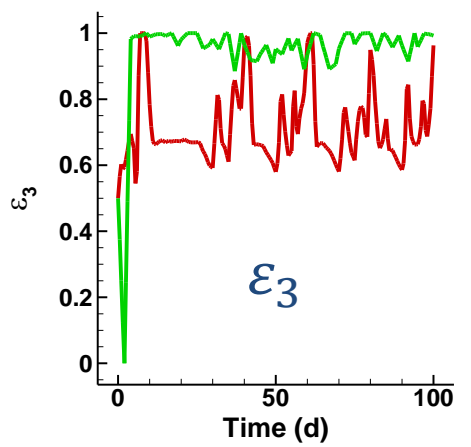
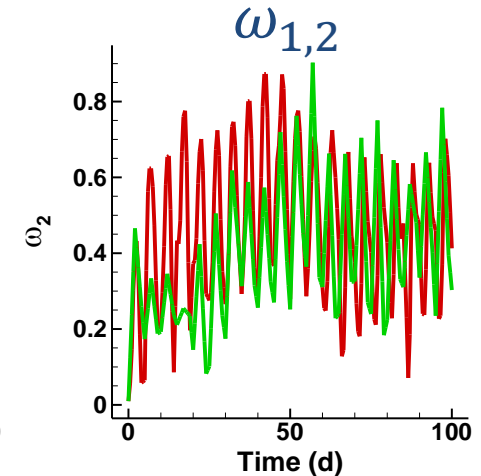
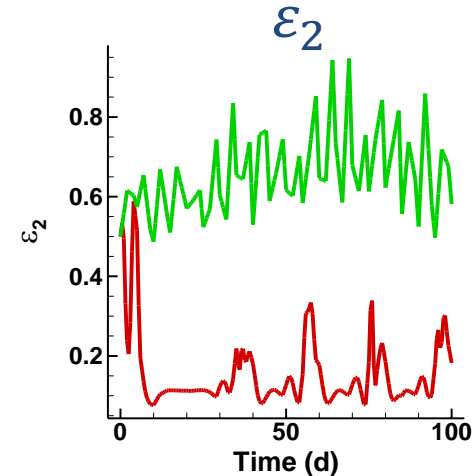
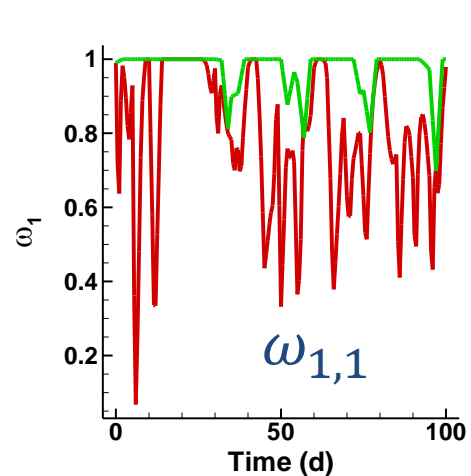
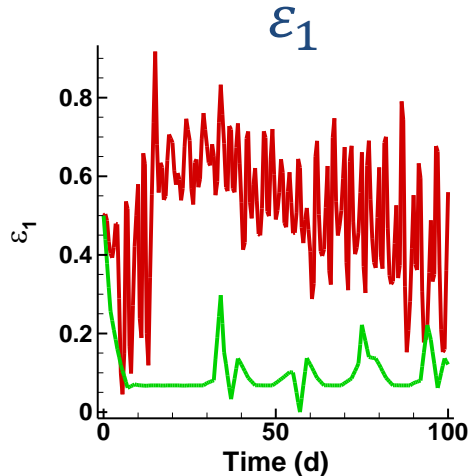
# Biological Structures ( $\mu\text{M}$ )

$k_w = 0 \text{ d}^{-1}$     $k_w = 0.115 \text{ d}^{-1}$

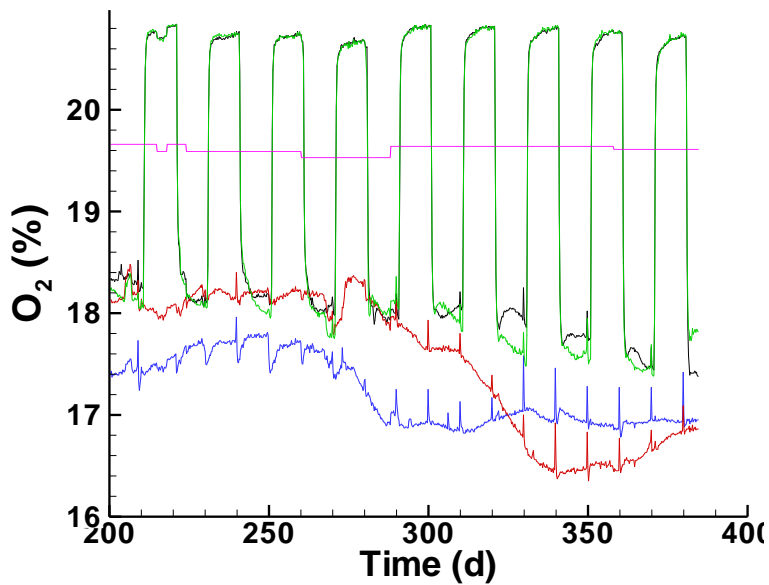
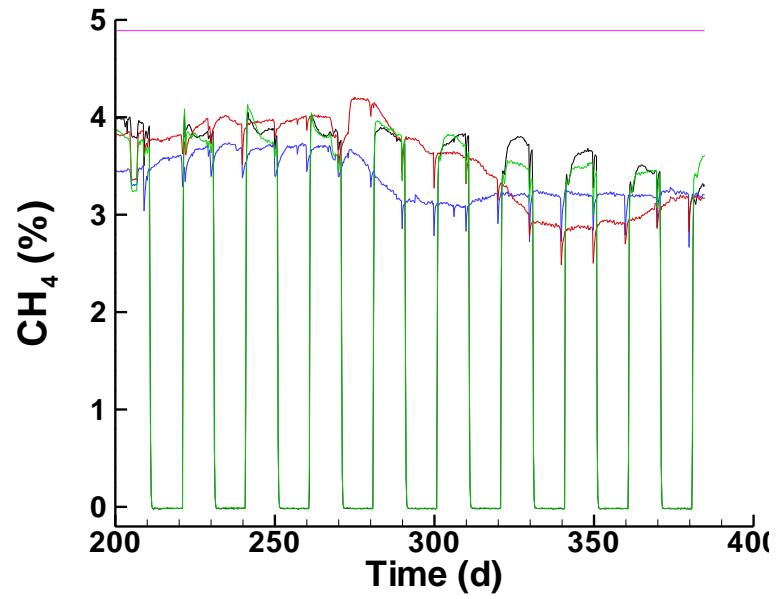
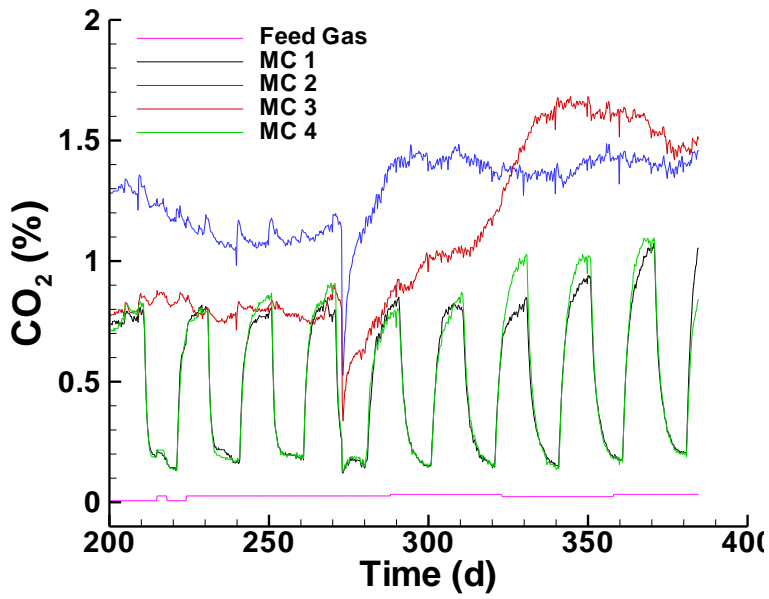


# Optimal Control Solutions

$k_w = 0 \text{ d}^{-1}$     $k_w = 0.115 \text{ d}^{-1}$

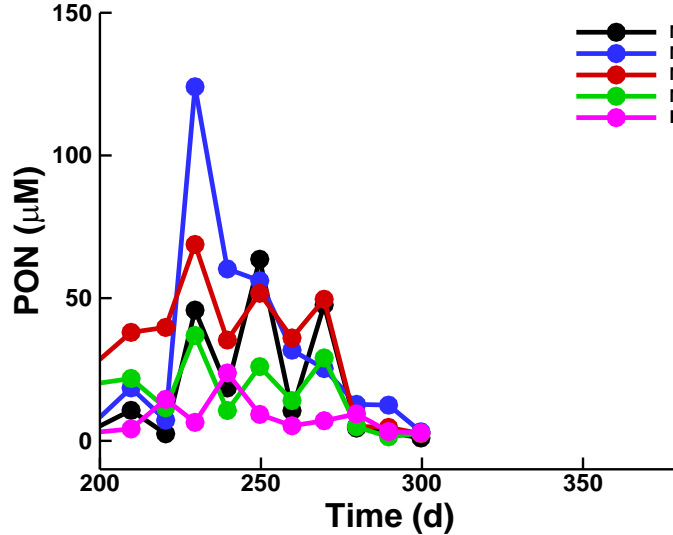
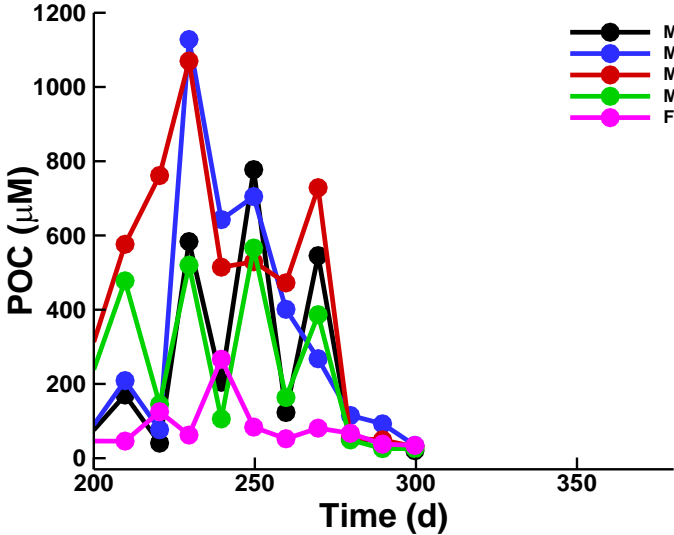
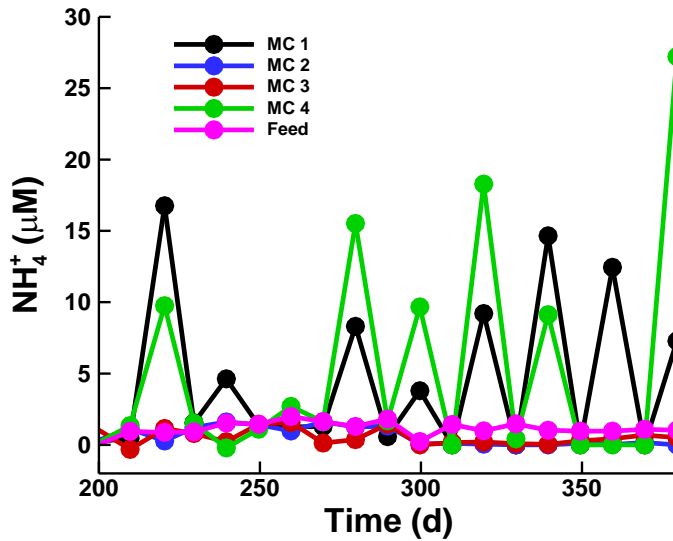
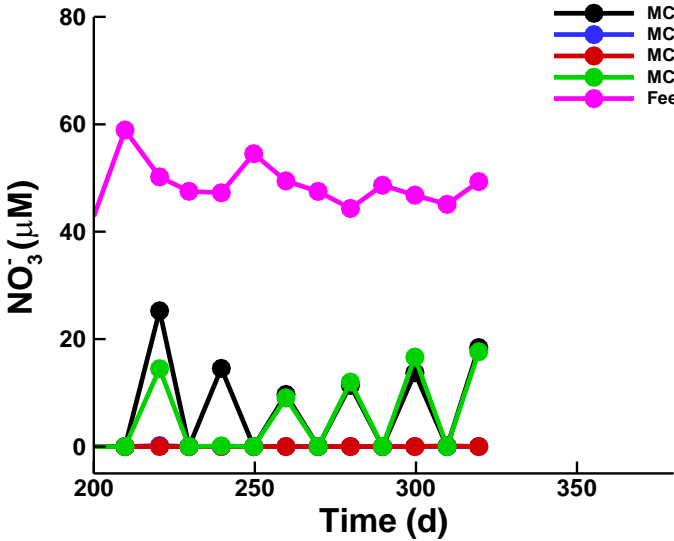


# Experimental Results – Gas data



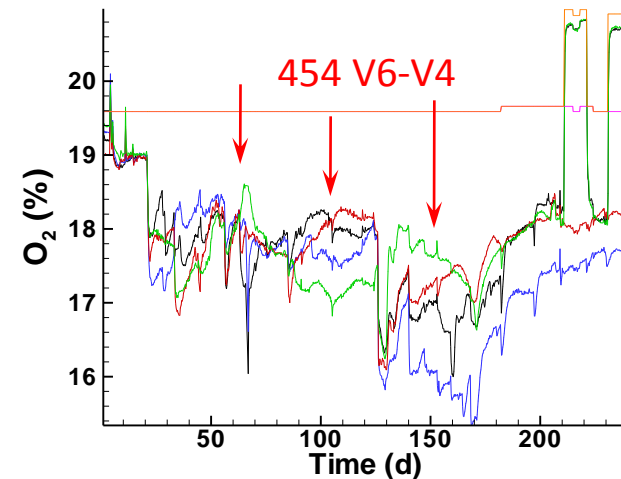
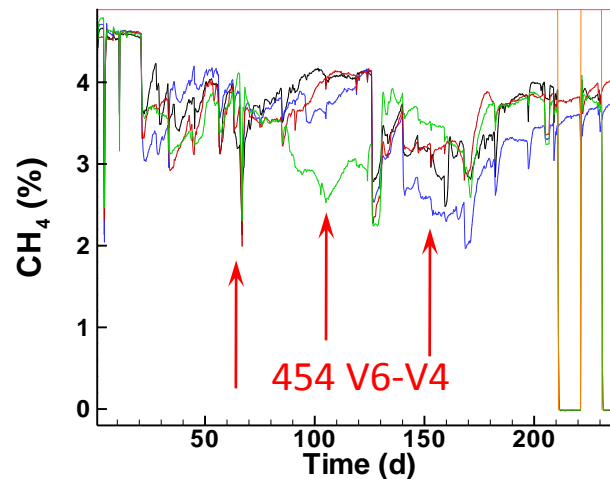
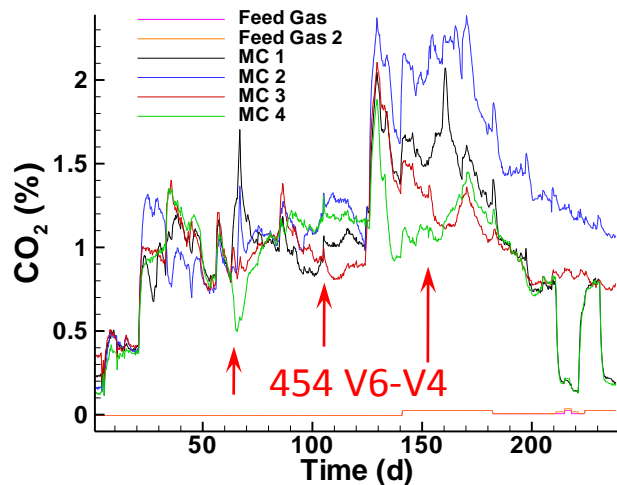
See <http://ecosystems.mbl.edu/MEP>

# Experimental Results – DIN and POM



# Microbial Community Molecular Analysis

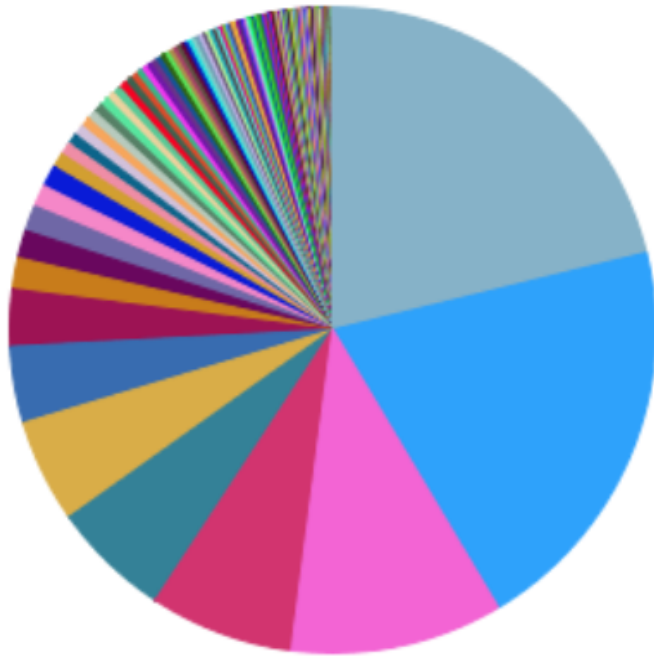
- Community assessed by the V6 and V4 hypervariable regions of the 16S gene.
- ~400 bp amplicons sequenced using 454 pyrosequencer
- ~20,000 sequences obtained for each MC at each sample point.



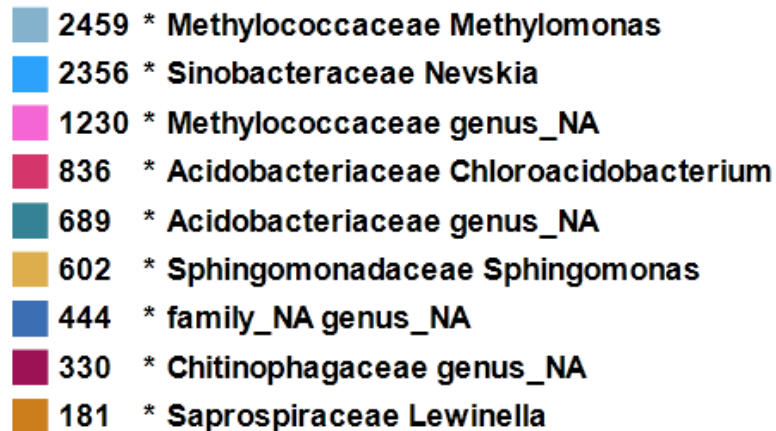


# 454 V6-V4, Day 62, MC1 and MC2

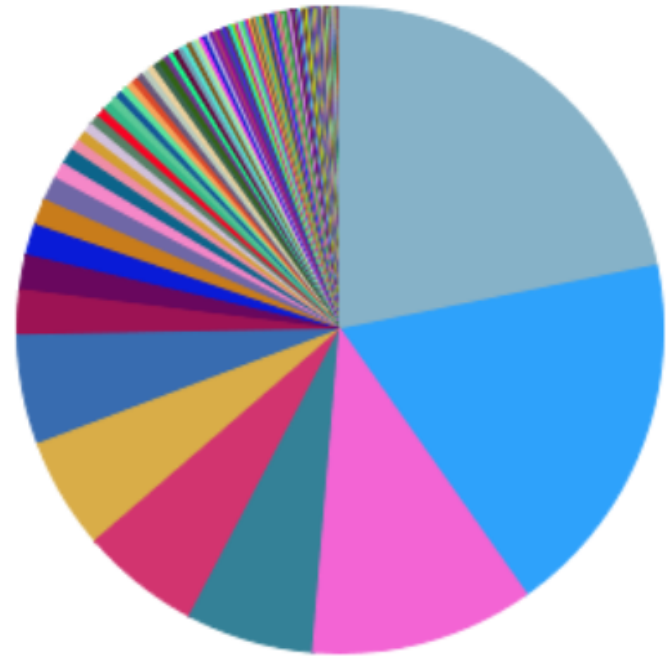
## Microcosm 1



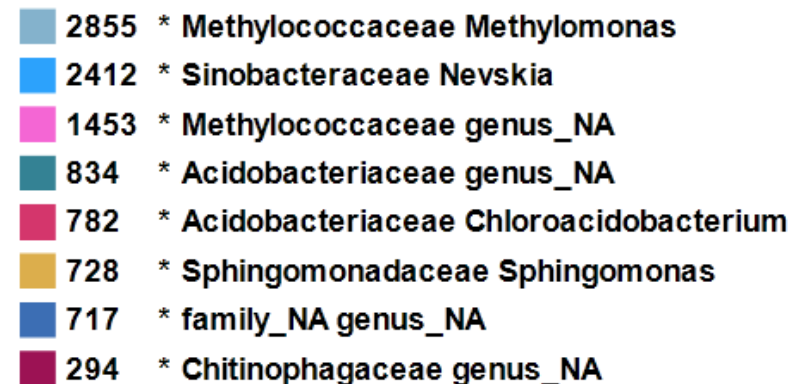
TOTAL: 11617



## Microcosm 2



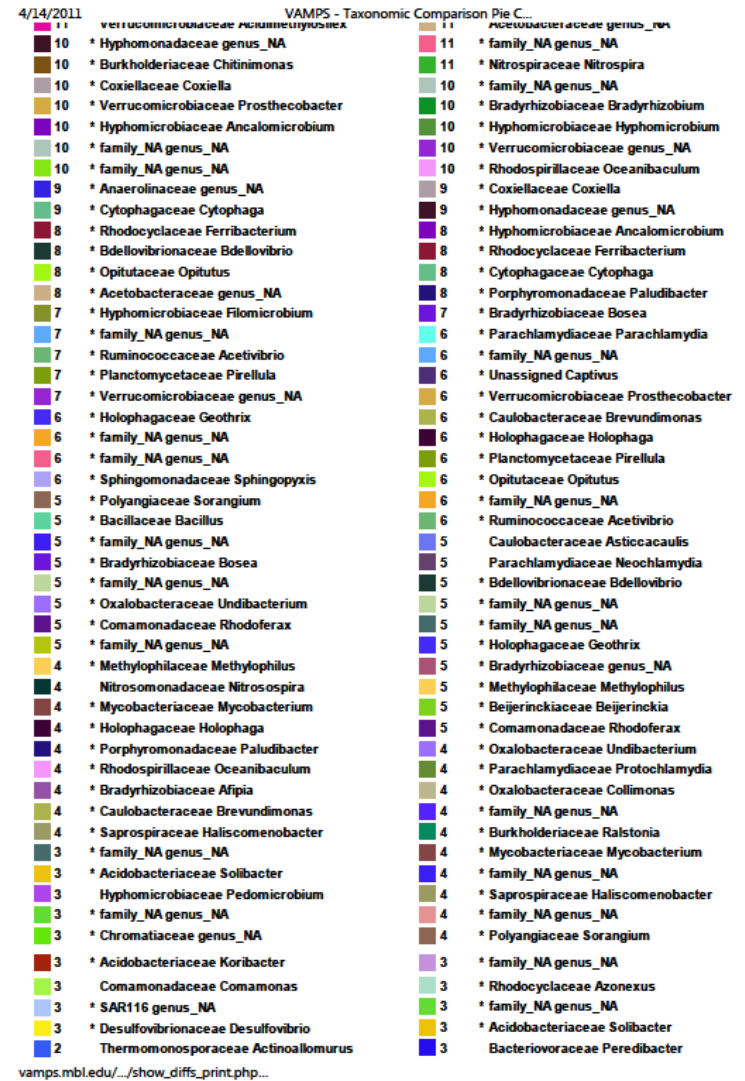
TOTAL: 13091



# Many Strategies Present (OTU's > 500)



vamps.mbl.edu/.../show\_diffs\_print.php...

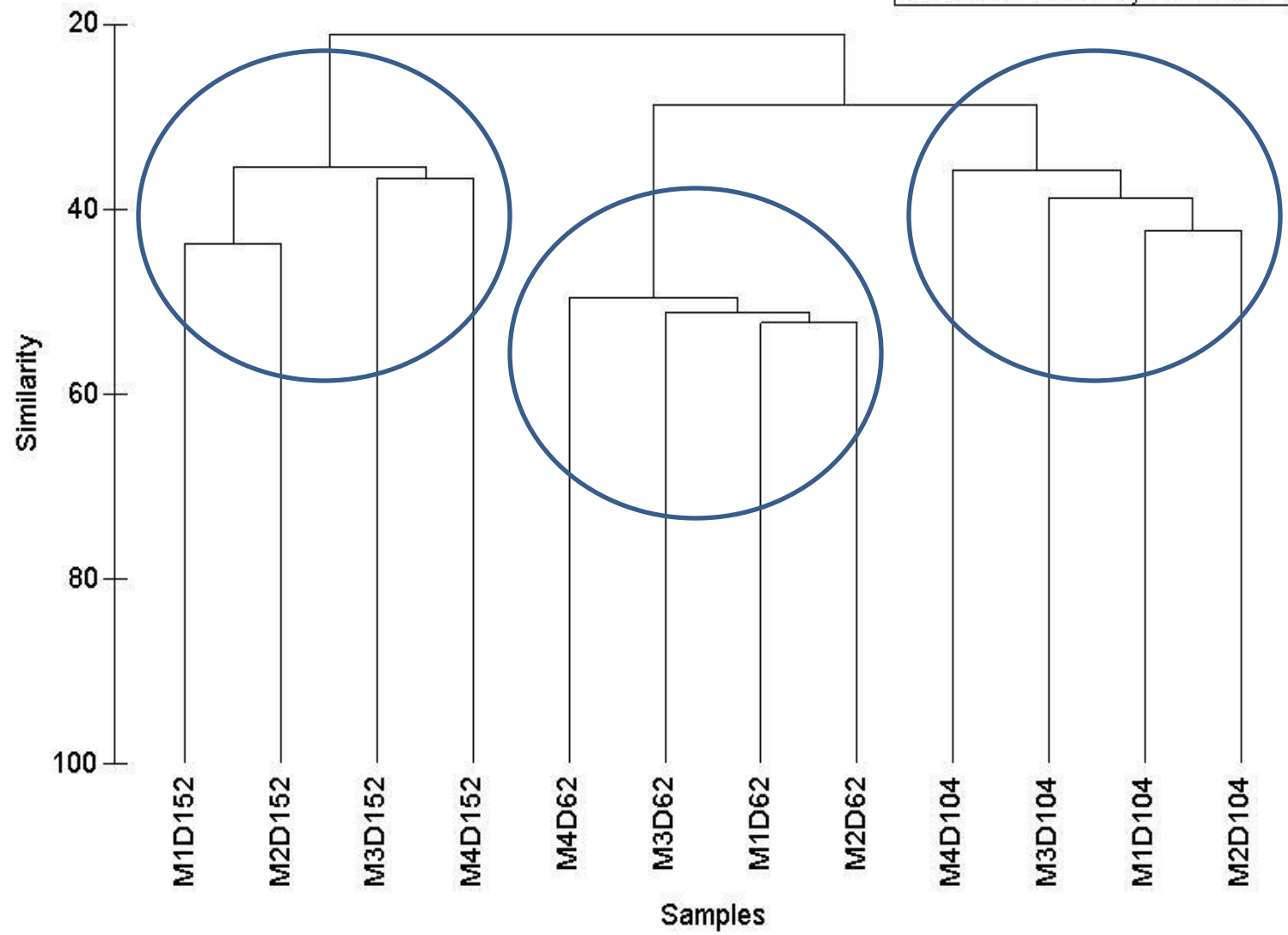


vamps.mbl.edu/.../show\_diffs\_print.php...

# Clustering Analysis

Group average

Standardise Samples by Total  
Transform: Square root  
Resemblance: S17 Bray Curtis similarity



# Summary-Conjecture

- Useful information allows biological systems to integrate entropy production over time, as opposed to abiotic systems.
- Receding horizon optimal control works for solving transient MEP problem.
  - But, choice of integration parameters  $(\delta_{t_I}, \delta_{t_\infty}, k_w)$  important.
- Growth efficiency-based optimal control variables is promising.
$$\text{CH}_2\text{O} + \varepsilon\gamma\text{NH}_3 \xrightarrow{\text{\$}} \varepsilon\text{\$} + (1 - \varepsilon)\text{H}_2\text{CO}_3, \text{ and } r(\varepsilon)$$
- Model agrees with observations, but has not been tuned.
- Experiment is yet to be poster child for MEP (but is consistent with model) and it still running.

# Acknowledgements

## Collaborators/RAs:

Jeremy Rich  
Anne Giblin  
Ken Forman  
Stefanie Strebel  
Jane Tucker  
Stephanie Oleksyk  
Rich McHorney

## Students:

Jen Reimer	Megan Carpenter
Sabrina Moreau	Jessica Kunke
Mark Anderson	Jessica Bonsall
Angela Vincent	Andrea Coughlin
Kaitlyn Lucey	Alice Carter
Whitney Eng	George Allen

## Funding

- NSF LTER (0423565)
- NSF Eng (0756562)
- NSF OCE (0852263)
- NSF ATB (0928742)



National Science Foundation  
WHERE DISCOVERIES BEGIN