

# pyABC

A framework for distributed likelihood-free inference

Yannik Schälte<sup>1,2</sup> Emmanuel Klinger<sup>1,2,3</sup> Dennis Rickert<sup>1</sup> Jan Hasenauer<sup>1,2</sup>

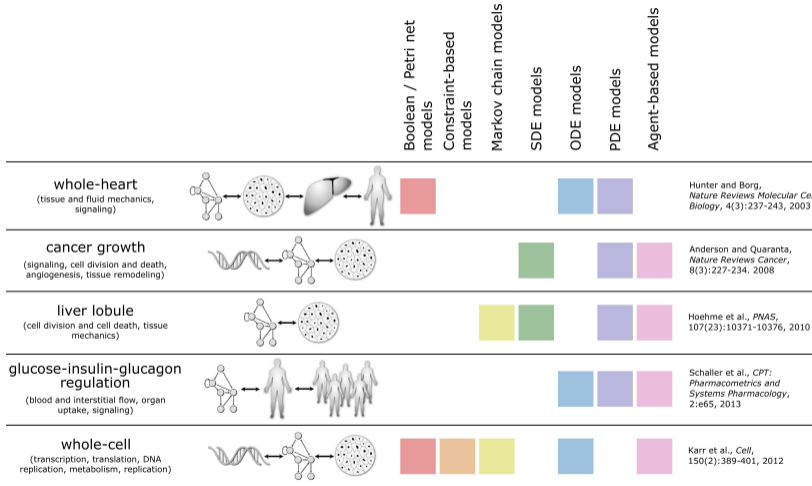
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<sup>2</sup>Technical University Munich, Department of Mathematics

<sup>3</sup>Max Planck Institute for Brain Research Frankfurt, Department of Connectomics

SBMC Bremen, 2018-07-05

# Multi-scale models



<sup>1</sup>[Hasenauer, *Data-driven modeling of biological multi-scale processes*, J. Coup. Sys. and Mult. Dyn., 2015]

# Example: Multi-scale model of tumor growth<sup>1</sup>

proliferating cells

- ▶ Hybrid discrete-continuous model
- ▶ Cells modeled as interacting agents, dynamics of extracellular substances by reaction-diffusion equations
- ▶ Simulate up to  $10^6$  cancer cells
- ▶ 10s - 1h for one forward simulation

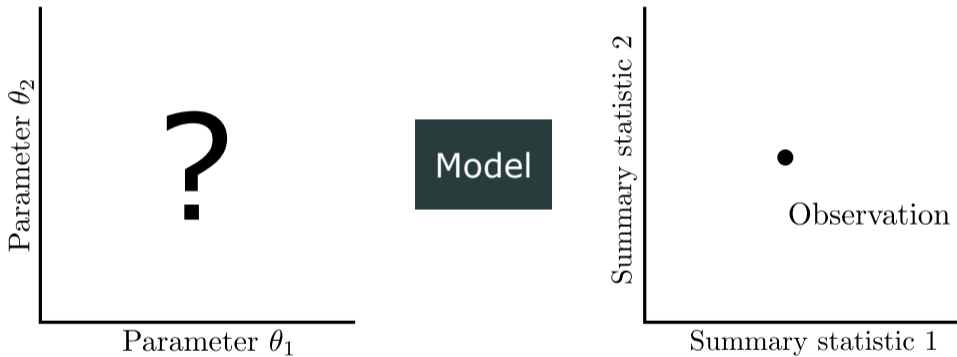
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<sup>1</sup>[Jagiella et al., *Parallelization and high-performance computing enables automated statistical inference of multi-scale models*, Cell Systems, 2017]

How to do parameter inference for  
stochastic multi-scale models?

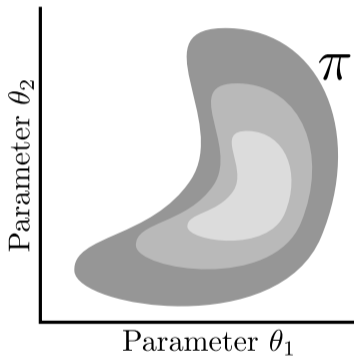
# Rejection ABC

## Principle of Approximate Bayesian Computation

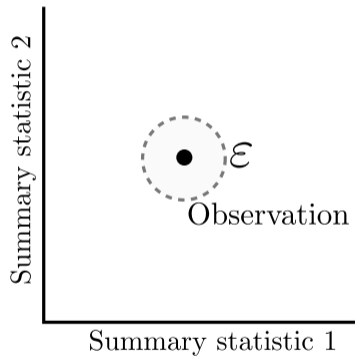


# Rejection ABC

## Principle of Approximate Bayesian Computation

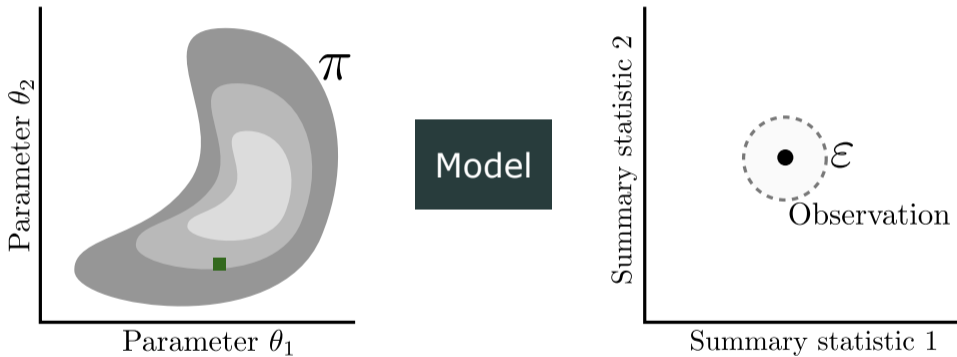


Model



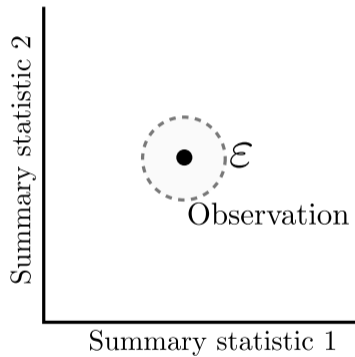
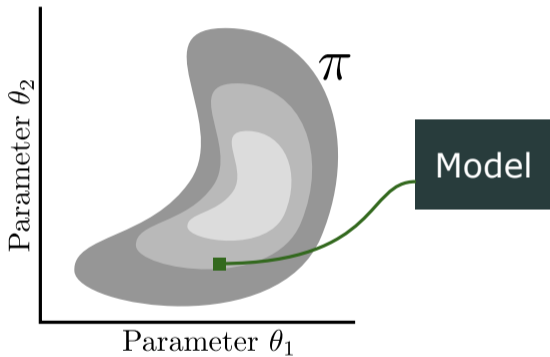
# Rejection ABC

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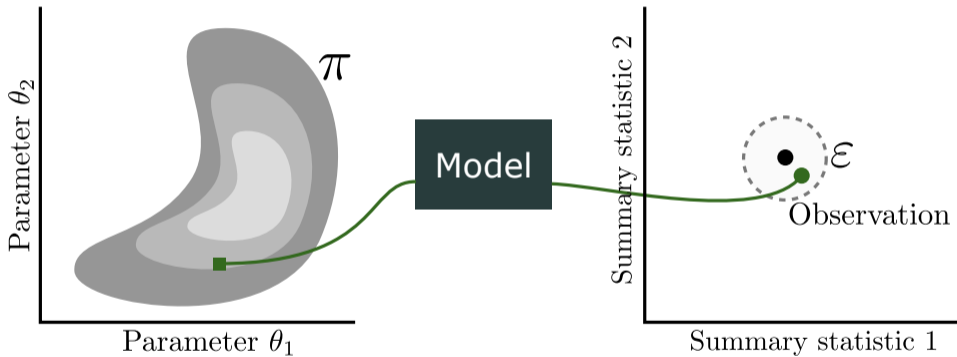
## Principle of Approximate Bayesian Computation





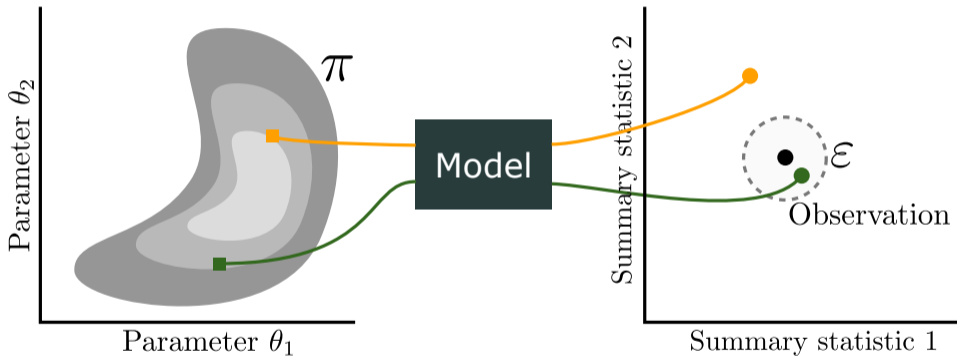
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## Principle of Approximate Bayesian Computation



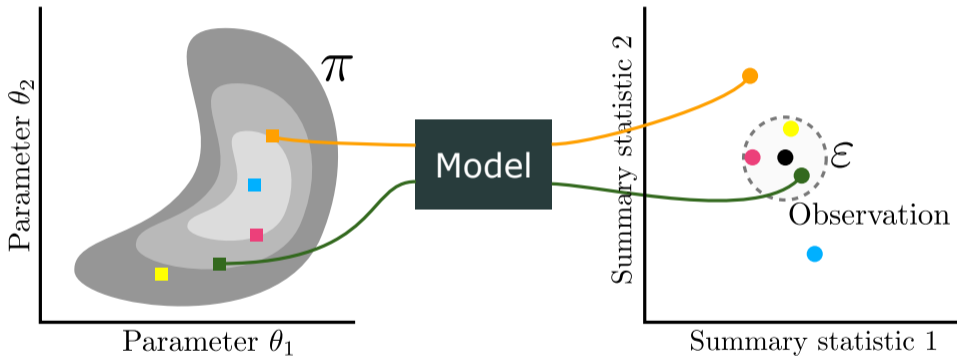
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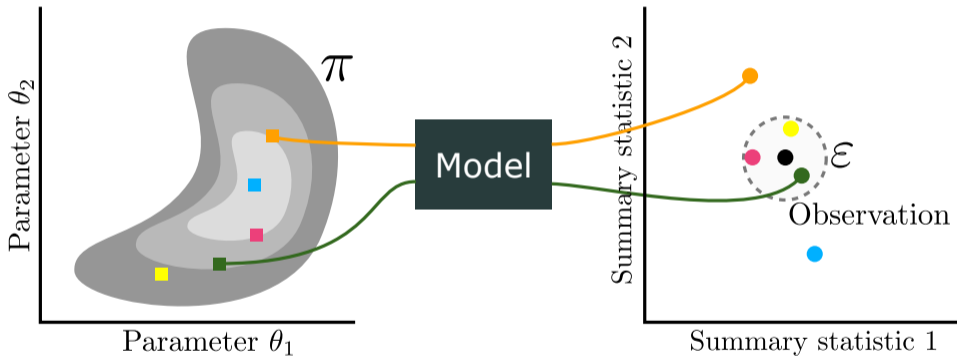
# Rejection ABC

## Principle of Approximate Bayesian Computation



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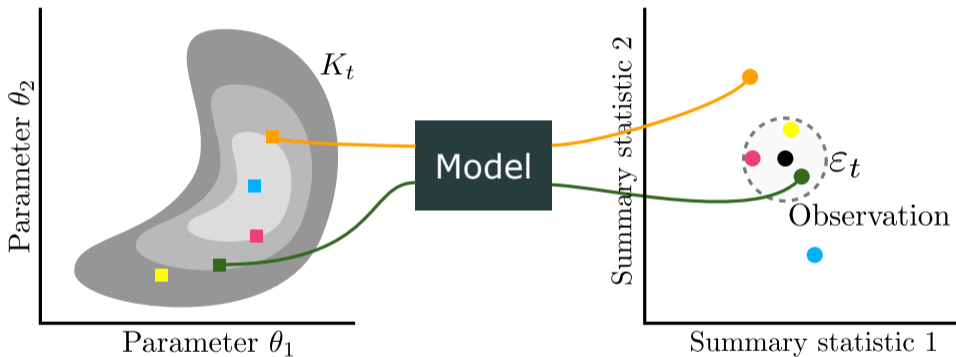
## Principle of Approximate Bayesian Computation



- ▶ Approximation error
- ▶ Inefficient

# ABC-SMC<sup>1</sup>

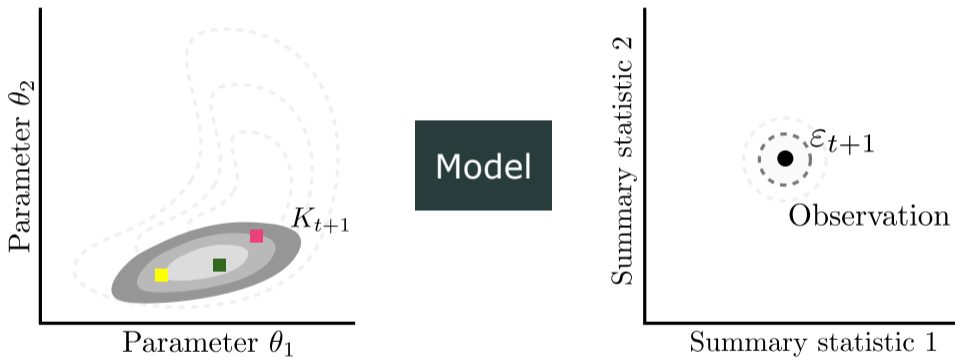
Combine with a Sequential Monte Carlo scheme



<sup>1</sup>[Toni, Stumpf, *ABC scheme for parameter inference and model selection in dynamical systems*, J. R. Soc., 2009]

# ABC-SMC<sup>1</sup>

Combine with a Sequential Monte Carlo scheme



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user-friendly



scalable



flexible

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<sup>1</sup>[Klinger, Rickert, Hasenauer, *pyABC: distributed, likelihood-free inference*, Bioinformatics, 2018]



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# Three lines get you started

```
# model data
```

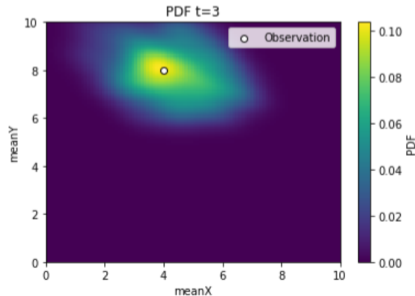
```
abc = pyabc.ABCSMC(model, prior, distance)
```

```
# observations
```

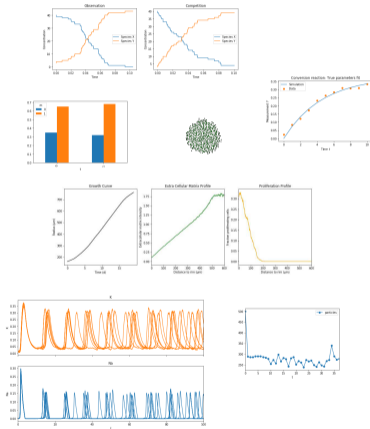
```
abc.new("sqlite:///database.db", observations)
```

```
# run the abc
```

```
abc.run(minimum_epsilon=1e-2, max_nr_populations=30)
```



# If you need help ...



- ... 10+ application examples
- ... extensive documentation
- ... ask us



user-friendly

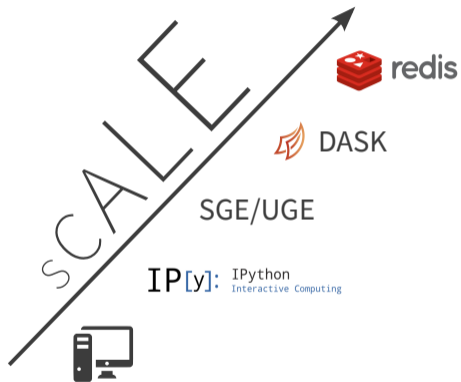


scalable

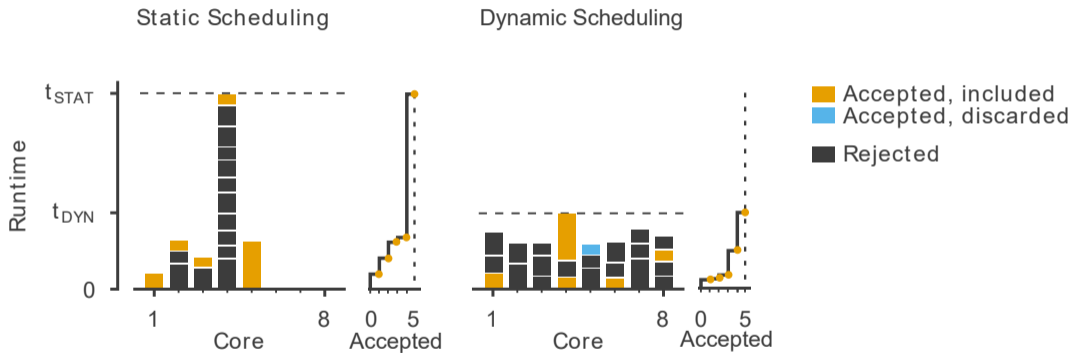


flexible

# Parallel backends: 1 to 1000s of cores



# Parallelization strategies<sup>1</sup>



<sup>1</sup>[Klinger, Hasenauer, *A scheme for adaptive selection of population sizes in ABC-SMC*, CMSB Proceedings, 2017]



user-friendly



scalable



flexible

# Many customization possibilities

## ► Model selection



Model 1



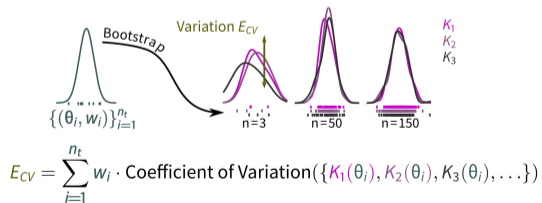
Model 2



Model 3

# Many customization possibilities

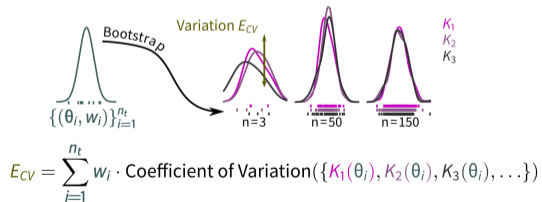
- ▶ Model selection
- ▶ Adaptive population sizes





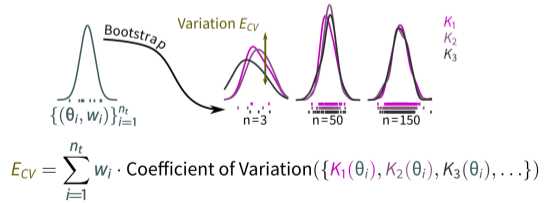
# Many customization possibilities

- ▶ Model selection
- ▶ Adaptive population sizes
- ▶ Adaptive acceptance thresholds



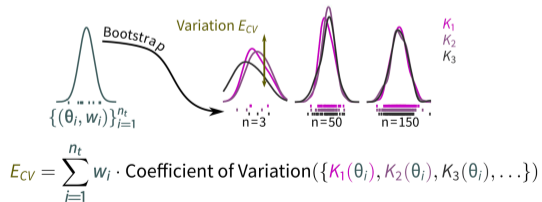
# Many customization possibilities

- ▶ Model selection
- ▶ Adaptive population sizes
- ▶ Adaptive acceptance thresholds
- ▶ Adaptive distance functions



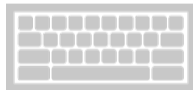
# Many customization possibilities

- ▶ Model selection
- ▶ Adaptive population sizes
- ▶ Adaptive acceptance thresholds
- ▶ Adaptive distance functions
- ▶ Global and local transition kernels
- ▶ Early rejection
- ▶ Noise assessment

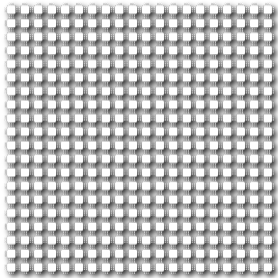


# Many customization possibilities

- ▶ Model selection
- ▶ Adaptive population sizes
- ▶ Adaptive acceptance thresholds
- ▶ Adaptive distance functions
- ▶ Global and local transition kernels
- ▶ Early rejection
- ▶ Noise assessment
  
- ▶ Implement your own



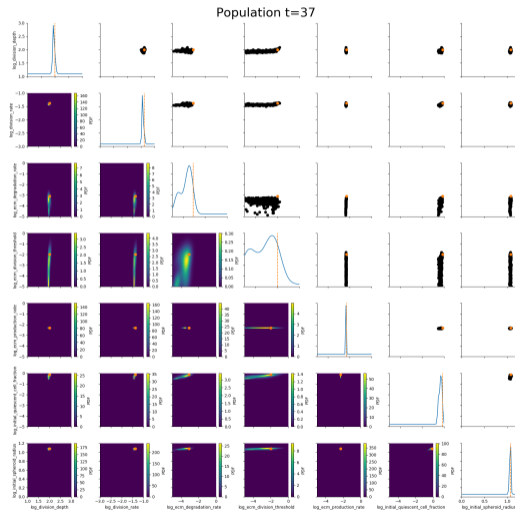
## Example: Multi-scale model of tumor growth



- ▶ 400 cores
- ▶ 3 days
- ▶ 1.883.664 simulations

# Example: Multi-scale model of tumor growth

# Example: Multi-scale model of tumor growth



# Summary

- ▶ Parameter estimation when we cannot evaluate the likelihood is challenging
- ▶ ABC allows for reliable statistical inference
- ▶ pyABC provides a user-friendly, scalable, and flexible framework
- ▶ Already used in multiple applications

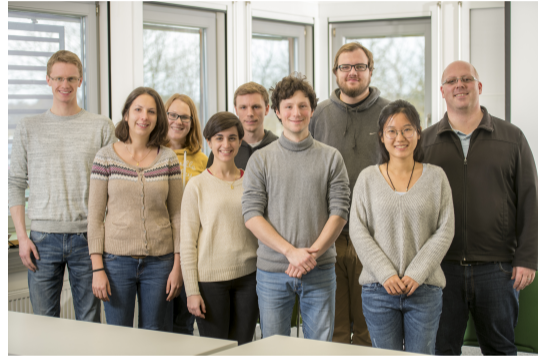
`https://github.com/icb-dcm/pyabc`



# Acknowledgments

Thanks to:

- ▶ Elba Raimúndez Álvarez
- ▶ Emmanuel Klinger
- ▶ Dennis Rickert
- ▶ Jan Hasenauer
- ▶ Rest of the ICB-DCM group



**HelmholtzZentrum münchen**  
German Research Center for Environmental Health



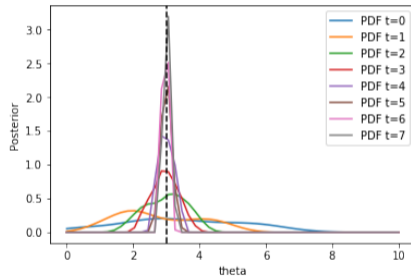
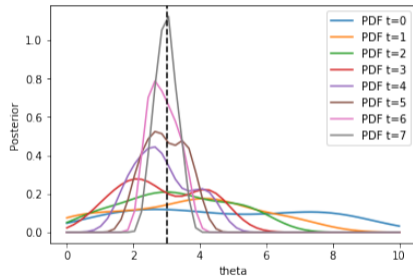
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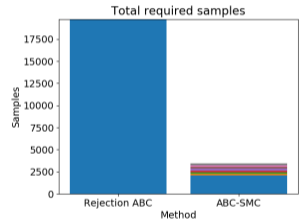
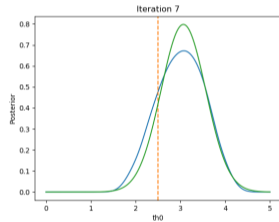
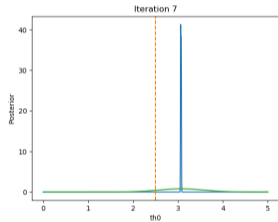
And ...

... adaptive distance functions



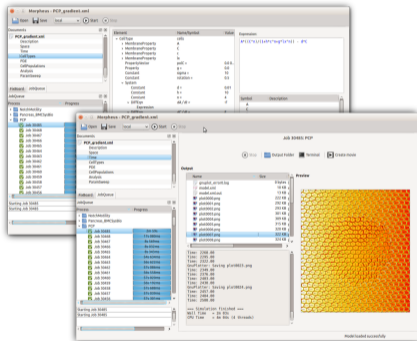
# And ...

... noise assessment



And ...

... model construction using Morpheus<sup>1</sup>



<sup>1</sup>[Staruss et al., *Morpheus: a user-friendly modeling environment for multiscale and multicellular systems biology*, Bioinformatics, 2014]

# And ...

... likelihood-free Bayesian inference

$$\pi(\theta|D) = \frac{\pi(D|\theta)\pi(\theta)}{\pi(D)}$$