## Computational Protein Design as an Optimization Problem

T. Schiex

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## What is a protein?

## Amino acids, proteins

- Proteins are linear chains of amino-acids (20 natural AAs).
- All AAs share a common "core" and have a variable side-chain.


Side-chains are flexible (ARG)


## Why ?

- Proteins have various functions in the cell: catalysis, signaling, recognition, regulation...
- Efficient, biodegrable, $10^{6}$ to $10^{20}$ speedups
- Some reactions / ligands miss enzymes / partners.
- Medecine, cosmetics, food, bio-energies. . .
- Nano-technologies (shape more than function).

Protein function linked to its 3D shape through its amino acid composition.

Protein design's aim
Identify sequences that have a suitable function (shape).


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## Issue

There are $20^{n}$ proteins of length $n$. Impossible to synthesize and test all of them.


## Preparation

- A backbone is chosen/built from a known protein/structure (or de novo).
- Positions are set as mutable, flexible or rigid
- The aim is to find an AA sequence that folds, stably, in the backbone.


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- The aim is to find an AA sequence that folds, stably, in the backbone.


## Issues

- CPD is a sort of inverse of folding.
- But folding is far from being a solved problem


## Successes of Protein Design



Rigid backbone variant
(1) Assume a rigid protein backbone.
(2) Choose 1 AA among possible ones at each mutable position.
(3) Spatial conformation discretized in rotamers.
(1) Statistically frequent orientations.

(6) Several 100's rotamers per position.

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## Search Space

(1) Fully discrete description, defined by a choice of rotamer (AA $\times$ conformation) for each position.
(2) Search space can be $\approx 250^{n}$

Energy: interactions between atoms.

- Electrostatic, van der Waals (Amber)
- Dihedral torsion angles, Implicit Solvation (EEF1)
- "Statistical terms" (Talaris)
- Cutoff functions

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## Pairwise decomposable energy

- backbone/backbone (constant)
- backbone/rotamer (depends on rotamer)
- rotamer/rotamer (depends on pairs of rotamers)

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$$
E(c)=E_{\varnothing}+\sum_{i=1}^{n} E\left(i_{r}\right)+\sum_{i<j} E\left(i_{r}, j_{s}\right)
$$

## Dedicated CPD Methods

Dominance / Sustitutability / Dead End Elimination [Des+92]

$$
E\left(i_{a}\right)+\sum_{j \neq i}^{n} \min _{c} E\left(i_{a}, j_{c}\right)>E\left(i_{b}\right)+\sum_{j \neq i}^{n} E \max _{b} E\left(i_{b}, j_{c}\right)
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$$

Strengthened by [Gol94]

$$
E\left(i_{a}\right)-E\left(i_{b}\right)+\sum_{j \neq i}^{n} \min _{c}\left[E\left(i_{a}, j_{c}\right)-E\left(i_{b}, j_{c}\right)\right]>0
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Many further enhancements (splitting, pairs...). Polynomial time pre-processing.
"(Soft) substitutability" [Coo97; LRD12]
Dominating 1-clause rule in MaxSAT [NR00].

## polytime DEE, GMEC NP-hard

- DEE cannot reduce all domains to singletons
- Followed by $A^{*}$ best-first search using the following lower bound (admissible heuristics) [GLD08]:

$$
\underbrace{\sum_{i=1}^{d} E\left(i_{r}\right)+\sum_{j=i+1}^{d} E\left(i_{r}, j_{s}\right)}_{\text {Assigned }}+\sum_{j=d+1}^{n}[\underbrace{\min _{s}\left(E\left(j_{s}\right)+\sum_{i=1}^{d} E\left(i_{r}, j_{s}\right)\right.}_{\text {Forward checking }}+\underbrace{\left.\sum_{k=j+1}^{n} \min _{u} E\left(j_{s}, k_{u}\right)\right)}_{\text {DAC counts }}]
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## Lower bound

- Same as a lower bound introduced in AI (WCSP) in 1994 [Wal95].
- Obsoleted by local consistencies.

[^0]
## Solving the Fixed Backbone CPD problem

Our targets [All +14 ]

- Identify a most efficient model/solving technique for the rigid backbone/rotamer based/pairwise energy CPD problem.
- Do one of the first large spectrum comparison of NP-complete optimization techniques (AI: CFN, CP, SAT, MRF and OR: ILP, QP, QPBO) on one well defined, important optimization problem.
- Learn from it.


## Cost Function Network ( $X, D, E$ )

(1) $X=(1, \ldots, n), n$ variables (indices).
(2) $D=\left(D^{1}, \ldots, D^{n}\right), n$ domains
(3) $C$ set of non negative integer cost functions $c_{S}$.
(c) $c_{S}: D^{S}=\prod_{D^{i}, i \in S} \rightarrow\{0, \ldots, k\}$

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\min _{t \in D^{X}} E(t)=\sum_{c_{s} \in C} c_{S}(t[S])
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- $k$ is an intolerable cost. May be finite or not.
- Cost functions defined as tables, analytic formulas or predicates (global cost functions).
- Bounded addition, subtraction. $c_{\varnothing}$ is a lower bound.


## Solving techniques (CFN solver: toulbar2)

## Inspired by Constraint Satisfaction

(1) Backtrack becomes Branch and Bound (Depth First)
(2) Local consistency reformulates the problem in a more explicit equivalent problem (Equivalence Preserving Transformation).
(3) Provides non naive $c_{\varnothing}(\mathrm{lb})$, incremental.

Pause pub

## mulcyber.toulouse.inra.fr/projects/toulbar2

(1) black box solver (à la SAT/01LP)

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(1) Local search upper bounding (INCOP [NT03])
(3) Table cost function decomposition
(3) Parallel VNS search [Oua+14]
(1) First/second in approximate graphical model MRF/MAP challenges (2010, 2012, 2014).
(2) Bioinformatics: pedigree debugging [SGS08], Haplotyping (QTLMap), structured RNA gene finding [ZGS08], Computational Protein Design [Tra+13] (now in OSPREY)
(3) RLFAP: closed all CELAR min-interference RLFAP instances fap.zib.de/problems/CALMA
(1) Inductive Logic Programming [AR07], Natural Langage Processing (in hltdi-I3), Multi-agent and cost-based planning [KZ10; CRR11], Model Abstraction [SFN11], diagnostic [MJS11b], Music processing and Markov Logic [PT12; PT13], Data mining [MLC13], Partially observable Markov Decision Processes [Dib+13], Probabilistic counting [Erm+13] and inference [MJS11a], ...


## Equivalence Preserving Transformation

## Arc EPT

- A cost function $c_{S}$, here $c_{i j}$.
- EPT Project $(\{i j\},\{i\}, a, \alpha)$ shifts cost $\alpha$ between $c_{i}\left(i_{a}\right)$ and the cost function $c_{i j}$.
- projection $(\alpha \geq 0)$, extension $(\alpha<0)$.

Precondition: $-c_{i}\left(i_{a}\right) \leq \alpha \leq \min _{t^{\prime} \in D^{i j}, t^{\prime}[i]=i_{a}} c_{i j}\left(t^{\prime}\right)$;
Procedure Project $(\{i, j\},\{i\}, a, \alpha)$

$$
\begin{aligned}
& c_{i}\left(i_{a}\right) \leftarrow c_{i}\left(i_{a}\right) \oplus \alpha ; \\
& \text { foreach }\left(t^{\prime} \in D^{i j} \text { such that } t^{\prime}[i]=i_{a}\right) \text { do } \\
& \quad c_{i j}\left(t^{\prime}\right) \leftarrow c_{i j}\left(t^{\prime}\right) \ominus \alpha \text {; } \\
& \text { end }
\end{aligned}
$$

$\oplus$ is $m$-bounded addition. Pseudo-inverse $\ominus$ (you can take whatever you want from $k$ ).

## Example



## Example

$\operatorname{Project}(\{1,2\},\{2\}, a, 1)$


## Example

$\operatorname{Project}(\{1,2\},\{2\}, a, 1)$


## Example



## Example


$\operatorname{Project}(\{1,2\},\{1\}, b,-1)$

## Example


$\Downarrow \quad \operatorname{Project}(\{1\}, \varnothing,[], 1)$

## Example



$$
\Downarrow \quad \operatorname{Project}(\{1\}, \varnothing,[], 1)
$$

$$
c_{\varnothing}=1
$$

## Example



$$
\begin{aligned}
& \Downarrow \quad \operatorname{Project}(\{1\}, \varnothing,[], 1) \\
& c_{\varnothing}=1
\end{aligned}
$$

Non confluent (multi fix-point). Not all as good in term of lb. With integer costs, finding the best fix-point is NP-hard [CS04].

## Local consistencies

## Polynomial time filtering

- Node consistency: at the variable level. Moves cost to $c_{\varnothing}$, upper bounding ( $\left.c_{i}(a)+c_{\varnothing}=k\right)$.
- Arc consistency, directional AC, Full directional AC, EDAC, VAC, OSAC (Optimal Soft Arc Consistency).
- VAC and OSAC solve submodular subproblems.

```
T. Schiex. "Arc consistency for soft constraints". In: Principles and Practice of Constraint Programming - CP
2000. Vol. 1894. LNCS. Singapore, Sept. 2000, pp. 411-424
M. Cooper et al. "Soft arc consistency revisited". In: Artificial Intelligence 174 (2010), pp. 449-478
```


## OSAC

An LP that identifies a set of EPTs (rational costs) that maximizes the lower bound. After propagation of hard ( $k$ ) costs using Arc Consistency.

[^1]
## Optimal Soft Arc Consistency

## OSAC

An LP that identifies a set of EPTs (rational costs) that maximizes the lower bound. After propagation of hard ( $k$ ) costs using Arc Consistency.

## maximize $\sum_{i} u_{i}$ where

- $u_{i}$ : amount of cost projected from $c_{i}$ to $c_{\varnothing}$
- $p_{i_{a}}^{S}$ : amount of cost projected from cs to $i_{a}$

$$
\begin{array}{r}
\forall i \in X, \forall a \in d_{i}, \quad c_{i}(a)-u_{i}+\sum_{\left(c_{S} \in C\right),(i \in S)} p_{i, a}^{S} \geq 0 \\
\forall c_{S} \in C,|S|>1, \forall t \in \ell(S) \quad c_{S}(t)-\sum_{i \in S} p_{i, t[\{i\}]}^{S} \geq 0
\end{array}
$$

[^2]
## ILP for WCSP/CPD/MRF

(1) Koster's ILP model for WCSP [KHK99]. Used for CPD in [KCS05]. Is the "local polytope" of MRF [Wer07]
(2) One $0 / 1$ variable per value and per pair (relaxable for pairs).

$$
\begin{array}{rlr}
\min & \sum_{i, r} E\left(i_{r}\right) \cdot d_{i, r}+\sum_{i, r, j, s} E\left(i_{r}, j_{s}\right) \cdot p_{i, r, j, s} \\
\text { s.t. } & \sum_{r} d_{i, r}=1 & (\forall i) \\
& \sum_{s} p_{i, r, j, s}=d_{i, r} & (\forall i, r, j)
\end{array}
$$

## Relaxation $=$ dual of OSAC LP

(1) Arc consistencies: limited Block Coordinate Descent algorithms for the dual of this specific LP.

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## Relaxation = dual of OSAC LP

(1) Arc consistencies: limited Block Coordinate Descent algorithms for the dual of this specific LP.
(2) Not so specific: any LP can be reduced to it in linear time [PW15].

## As quadratic $0 / 1$ programs

QP - Cplex

$$
\begin{aligned}
& \min \sum_{i, r} E\left(i_{r}\right) \cdot d_{i r}+\sum_{\substack{i, r, j, s \\
j>i}} E\left(i_{r}, j_{s}\right) \cdot d_{i r} \cdot d_{j s} \\
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\end{aligned}
$$

QPBO - MaxCut (BiqMac/SDP bound): Big M

$$
\min \sum_{i, r}\left(E\left(i_{r}\right)-N\right) \cdot d_{i r}+\sum_{\substack{i, r, j, s \\ j>i}}\left(E\left(i_{r}, j_{s}\right)-N\right) \cdot d_{i r} \cdot d_{j s}+\sum_{\substack{i, r, s, s \\ s>r}} M \cdot d_{i r} \cdot d_{i s}
$$

## MRF methods

## daoopt [OD12]

(1) won the UAI (PIC) approximate inference challenge in 2012.
(2) lower bound based on "Mini-buckets" (dynamic programming with bounded width).
(3) tree-decomposition used in AND/OR search

## MPLP [Son+12]

(1) Dual relaxed solution (lower bound) provided by BCD optimization.
(2) Strengthens the Dual by including empty ternary cost functions.
(3) Heuristics for Primal.
(- Iterative, no search.

## PW MaxSAT

- Boolean variables, litteral: variable or its negation
- Weighted clauses: disjunction of litterals.
- criteria: sum of weight of violated clauses.
- B\&B - Core solvers: MiniMaxSat [HLO08],akMaxSat [Kue10] - bincd [HMM11],wpm1/2 [ABL09; ABL10],MaxHS [DB13]


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## Direct encoding

- $d_{i_{a}}$ : use $i_{a}$
- $\forall i_{r}, i_{s}, i_{r} \neq i_{s},\left(\neg d_{i_{r}} \vee \neg d_{i_{s}}\right)(\mathrm{AMO})$
- $\forall i,\left(\bigvee_{r} d_{i_{r}}\right)$ (ALO)
- $\left(\neg d_{i_{r}}, E\left(i_{r}\right)\right.$ and $\left(\neg d_{i_{r}} \vee \neg d_{j_{s}}, E\left(i_{r}, j_{s}\right)\right)$

Property [Bac07]
In CSP, Unit Propagation on this encoding enforces AC on the CSP. Close to the ILP model.

## Tuple encoding

## Property [Bac07]

In CSP, Unit Propagation on this encoding enforces AC on the CSP. Close to the ILP model.

## Direct encoding

- $d_{i_{a}}+\mathrm{AMO}+\mathrm{ALO}$.
- $p_{i_{r} j_{s}}$ : pair $i_{a}, j_{s}$ is used.
- $\forall i_{r}, j_{s}:\left(d_{i_{r}} \vee \neg p_{i_{r} j_{s}}\right)$ and $\left(d_{j_{s}} \vee \neg p_{i_{r} j_{s}}\right)$.
- $\forall i_{r}, j\left(\neg d_{i_{r}} \vee \bigvee_{s} p_{i_{r} j_{s}}\right)$
- idem for $E\left(i_{r}\right), \forall i_{r}, j_{s}\left(\neg p_{i_{r} j_{s}}, E\left(i_{r}, j_{s}\right)\right)$


## General idea

(1) add one "cost" variable to every cost function to make a ternary constraint.
(2) use a global "Sum" constraint on these new cost variables.

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Can be expressed in MiniZinc [Mar+08]
(1) GeCode (http://www.gecode.org/),
(2) Mistral (Python numberjack interface, http://numberjack.ucc.ie/),
(3) Opturion/CPX http://www.opturion.com/cpx.html

## A realistic benchmark: $35+12$ designs tested

## The designs

(1) Extracted from the litterature,
(2) Good resolution of the PDB structures,
(3) Structure preparation,
(1) Domains assigned based on accessibility,
© Amber + EEF1 + No cutoff (almost complete graphs)
(0) Variable search space size, from $10^{26}$ to $10^{249}$
(- Largest solved has size $10^{98}$

## Results - 9000 seconds



## From failures. . .

## Analysis

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(1) MaxSAT, tuple: b\&b,strong lower bound (should be similar to VAC for core based solvers). Still weaker than tb2 and very slow (2 nodes before timeout at best for akmaxsat). No incumbent. Core based better (maxHS, good lb).

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## ... to Successes

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## A Lesson for (AI) Optimization

The lower bounding/search efforts compromise is not, AFAiK, understood, nor exploited. But may be crucial.

All within $2 \mathrm{kcal} / \mathrm{mol}$ of GMEC, 100 h , tb2 and DEE/A*

- Enumeration feasible for 1 design only (DEE/A*)
- Enumeration finished for all solved designs (CFN).
- More than 1 billion sequence-conformations for one design.

May be useful for partition function estimation [Vir+15]. Additional progresses since.

This is all for a rigid backbone. Modern CPD increasingly uses "flexible" representations (eg. with a backbone ensemble).

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## Questions ?

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