

# Random Boolean Networks

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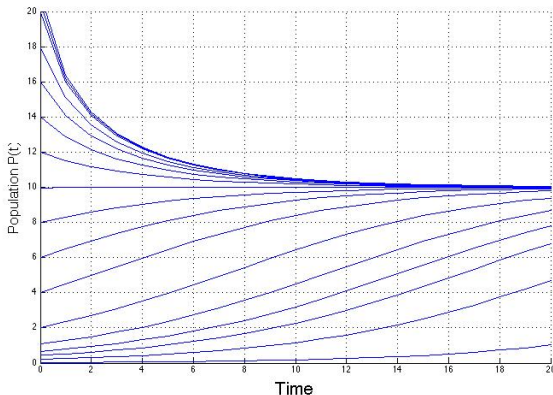
Algebraic Biology

## A simple dynamical system map that exhibits chaos

The **logistic equation**  $x_{t+1} = rx_t(1 - x_t)$  is a simple 1D dynamical system map.

In 1976, biologist Robert May showed that it can exhibit chaos.

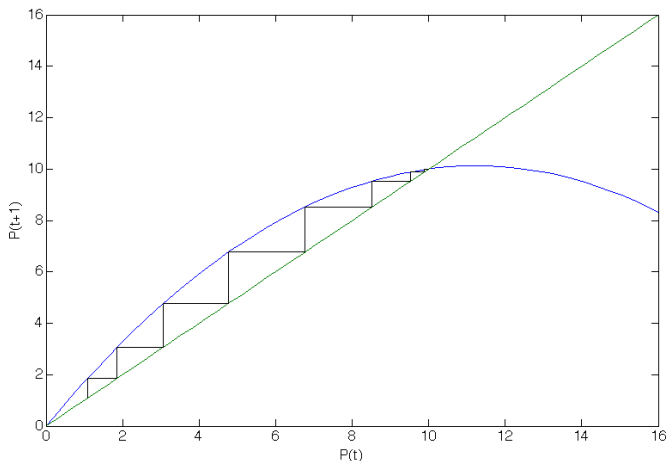
Here are some (interpolated) solutions to  $x_{t+1} = rx_t(1 - x_t/M)$  for  $r = 1.2$ ,  $M = 125/3$ .



# Cobwebbing

Given a dynamical system  $x_{t+1} = rx_t(1 - x_t/M)$ , we can numerically find  $x_0, x_1, x_2, \dots$  by plotting  $x_{t+1}$  vs.  $x_t$  on the same axes, and then “cobwebbing.”

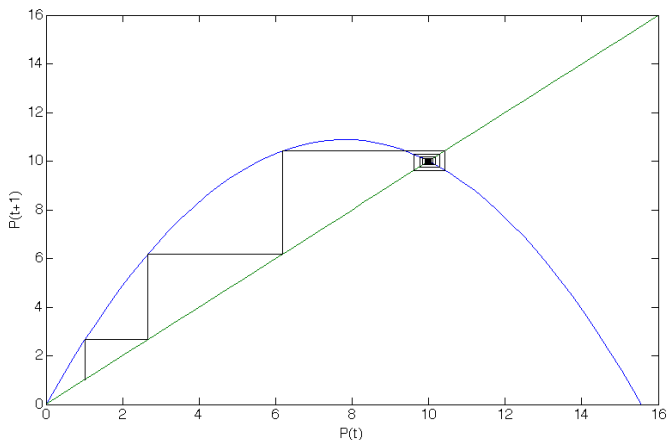
Here is an example, for  $r = 1.8$ .



# Cobwebbing

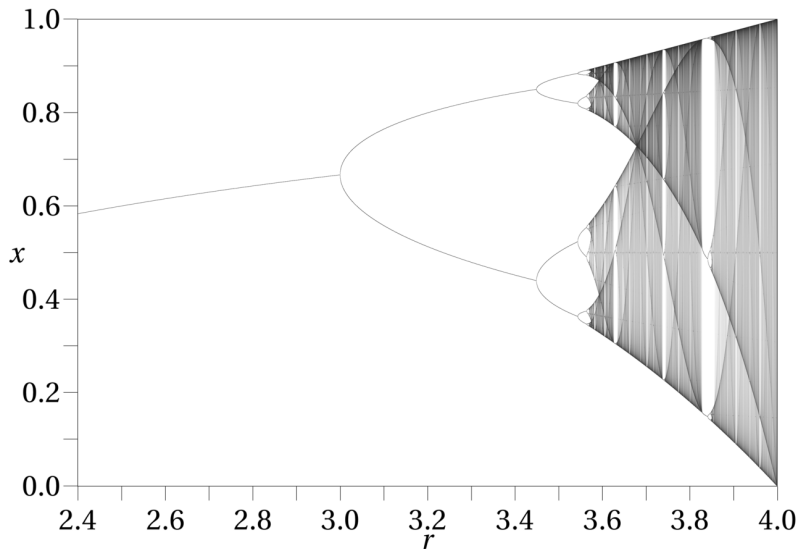
Given a dynamical system  $x_{t+1} = rx_t(1 - x_t/M)$ , we can numerically find  $x_0, x_1, x_2, \dots$  by plotting  $x_{t+1}$  vs.  $x_t$  on the same axes, and then “cobwebbing.”

Here is an example. for  $r = 2.8$ . What differences do you notice?



# Bifurcations

The attractors, as a function of  $r$ , can be plotted in a [bifurcation diagram](#).



# Bifurcations

The logistic equation is a good example of:

- How chaotic behavior can emerge from a very simple map.
- How tuning a parameter can change a system from ordered to chaotic.

## Dynamics of the logistic map

The solutions to  $x_{t+1} = rx_t(1 - x_t)$  are non-negative and bounded for  $r \in [0, 4]$ .

The long-term behavior for various values of  $r$  are:

- Fixed point  $r^* = \frac{r-1}{r}$  (overdamped) for  $1 < r < 2$ .
- Fixed point  $r^* = \frac{r-1}{r}$  (underdamped) for  $2 < r < 3$ .
- Size-2 stable attractor for  $3 < r < 1 + \sqrt{6} \approx 3.44949$ .
- Size-4 stable attractor for  $3.44949 < r < 3.54409$ .
- $3.56995 < r < 4$  chaos (with a few exception).
- Stable 3-cycle at  $r = 1 + \sqrt{8} \approx 3.8284$ .
- Stable  $2^n p$ -cycle for some  $r < 4$  for every prime  $p$ .

# Classical vs. statistical mechanics

Classical mechanics studies the laws of motion of single point masses.

The famous **two-body problem** was posed and solved by Isaac Newton in 1687.

The **three-body problem** has no closed form general solution.

In physics, the field of **statistical mechanics** studies large assemblies of microscopic entities (e.g., atoms, molecules, particles, etc.) using the tools of probability and statistics.

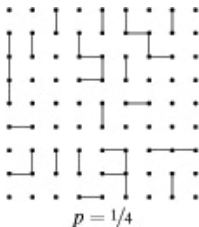
A fundamental concept of stat mech is the **statistical ensemble**: a large (or infinite) collection of independent copies of the entity. This was introduced by Gibbs in 1902.

Formally, this is a probability distribution over all possible system states.

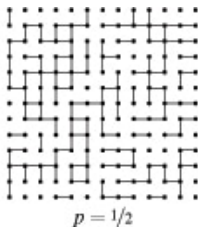
# Lattices and percolation theory

Percolation theory is a topic involving the statistical mechanics of phase transitions.

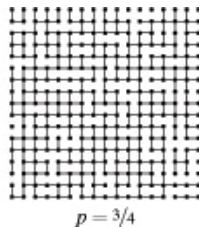
Imagine a square lattice where each edge is present with some fixed probability  $p$ .



■ small  $p$ : “islands”  
*perturbations die out*



■  $p \approx .5$ : ???



■ large  $p$ : “holes”  
*perturbations spread*

If this models a blight spreading through a forest, then  $p = .5$  is the **critical threshold** between the impact being finite or infinite.

This is a **phase transition**.



# Statistical mechanics and Boolean networks

In 1969, Stuart Kauffman introduced **random Boolean networks** (RBNs) as models of gene regulatory networks.

In the **Kauffman model**, there are  $N$  nodes, each one having  $K$  randomly chosen inputs.

Each node  $f_v$  gets an update function  $f_v: \mathbb{F}_2^K \rightarrow \mathbb{F}_2$ , randomly chosen from some distribution.

Kauffman noticed that for  $K = 1$ , the BNs had small attractors; lots of fixed points. These networks are called **stable**.

For large  $K$ , the BNs had lots of large attractors. These networks are called **chaotic**.

Networks for  $K = 2$  are on the boundary of these phases. They are called **critical**.

Early evidence seemed to suggest that biological networks shared a number of properties (scaling laws) with these random critical networks.

For a nice survey of a stat mech view of Boolean networks:

- Drossel, B. (2008). Random Boolean networks. *Reviews of nonlinear dynamics and complexity*, 69-110.

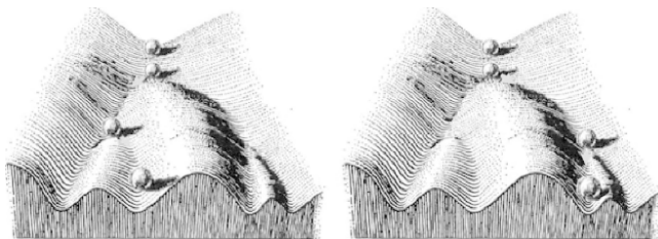
# Canalization

In 1942, geneticist C.H. Waddington developed the concept of a **epigenetic landscape**

He also introduced **canalization**, a measure of evolutionary robustness.

It quantifies how a population can produce the same phenotype, despite changes to its environment or genotype.

He described these as “canals” in the epigenetic landscapes.



- Waddington, C. H. (1942). Canalization of development and the inheritance of acquired characters. *Nature* **150**(3811), 563–565.
- Waddington, C. H. (1957). *The strategy of the genes*. London: George Allen & Unwin.

# Canalization

Canalization was quantified in Boolean functions by Stuart Kauffman in 1993.

## Definition

A Boolean function  $f: \mathbb{F}_2^n \rightarrow \mathbb{F}_2$  is **canalizing** if has some (non-fictitious) input  $x_i$  for which

$$f(x_1, \dots, x_n) = \begin{cases} b & x_i = a \\ g(x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n) & x_i = \bar{a}. \end{cases}$$

Canalizing Boolean functions have the following form

$$f(x_1, \dots, x_n) = y_i \diamond g(x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n),$$

where  $y_i \in \{x_i, \bar{x}_i\}$  and  $\diamond \in \{\wedge, \vee\}$ .

If the function  $g$  is canalizing, and so on (iterate  $n$  times), then  $f$  is **nested canalizing**.

In the early 2000s, Kauffman et al. showed that random Boolean networks built with canalizing (and nested canalizing) functions are stable.

- Karlsson F, Hörnquist M (2007). Order and chaos in Boolean gene networks depends on the mean fraction of canalizing functions. *Physica A* **384**:747–575.
- Kauffman, S., Peterson, C., Samuelsson, B., & Troein, C. (2004). Genetic networks with canalizing Boolean rules are always stable. *Proc. Natl. Acad. Sci.*, **101**(49), 17102–17107.

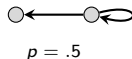
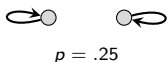
# Ensembles of random Boolean networks

A **random Boolean network** consists of  $N$  nodes, each with  $K$  randomly chosen inputs.

An **ensemble of networks** is a large number of these RBNs generated in this fashion.

Note that *all* possible topologies occurs, but with different probabilities.

For example, with  $N = 2$  and  $K = 1$ , there are three possible topologies:



A given node  $v$  is the input of each node with probability  $K/N$ .

## Proposition

In the **thermodynamic limit**  $N \rightarrow \infty$ , the number of out-nodes follows a Poisson distribution

$$P(\text{out-degree is } d) = \frac{K^d}{d!} e^{-K}.$$

## Creating random Boolean networks

A random Boolean network on  $N$  nodes, each having  $K$  inputs is an **NK-network**.

The first step is to pick a network topology, via some distribution.

Then, the functions  $f_i: \mathbb{F}_2^K \rightarrow \mathbb{F}_2$  are sampled via some distribution.

One example is to pick random Boolean functions with **bias  $p$** .

This means that the truth table is a length- $2^K$  vector of i.i.d. Bernoulli random variables.

$x$	0	0	1	1	0	0	1	1
$y$	0	1	0	1	0	1	0	1
$z$	0	0	0	0	1	1	1	1
$f(x, y, z)$	$a_{000}$	$a_{010}$	$a_{100}$	$a_{110}$	$a_{001}$	$a_{011}$	$a_{101}$	$a_{111}$

The **weight** of a Boolean function  $f(x_1, \dots, x_K)$  is the number of 1s in its truth table.

Each function occurs with probability

$$\Pr(f) = p^w (1 - p)^{M-w}, \quad \text{where } f \text{ has weight } w, \text{ and } M = 2^K.$$

Note that a uniform distribution is the special case of  $p = \frac{1}{2}$ .

# Sampling of Boolean functions

There are  $2^{2^1} = 4$  one-variable Boolean functions:

x	constant		inv't	
0	1	0	0	1
1	1	0	1	0

There are  $2^{2^2} = 16$  two-variable Boolean functions:

$x_1 x_2$	constant		canalizing, 1 input				canalizing, 2 inputs								inv't	
00	1	0	0	1	0	1	1	0	0	0	0	1	1	1	1	0
01	1	0	0	1	1	0	0	1	0	0	1	0	1	1	0	1
10	1	0	1	0	0	1	0	0	1	0	1	1	0	1	0	1
11	1	0	1	0	1	0	0	0	0	1	1	1	1	0	1	0

When creating a random Boolean network, the functions must be sampled using some distribution. Examples include:

- Uniform distribution
- Biased functions
- Weighted classes
- Only canalizing functions
- Only threshold functions
- All functions are the same

# Update function distributions

## Definition

In an ensemble of networks, an update function probability distribution is:

- **permutation invariant** if  $\Pr(f) = \Pr(g)$  whenever  $f$  and  $g$  have the same weight
- **inversion invariant** if  $\Pr(f) = \Pr(\bar{f})$ , where  $\bar{f}$  is the inverted rule.

A common permutation-invariant example is the **biased probability distribution**:

$$\Pr(f) = p^w(1 - p)^{M-w}, \quad \text{where } f \text{ has weight } w, \text{ and } M = 2^K.$$

$x_1 x_2$	constant		canalizing, 1 input				canalizing, 2 inputs								inv't	
00	1	0	0	1	0	1	1	0	0	0	0	1	1	1	1	0
01	1	0	0	1	1	0	0	1	0	0	1	0	1	1	0	1
10	1	0	1	0	0	1	0	0	1	0	1	1	0	1	0	1
11	1	0	1	0	1	0	0	0	0	1	1	1	1	0	1	0
prob.	$p^4$	$q^4$	$p^2 q^2$				$p q^3$				$p^3 q$				$p^2 q^2$	
$p = \frac{1}{3}$	$\frac{1}{81}$	$\frac{16}{81}$	$\frac{4}{81}$				$\frac{8}{81}$				$\frac{2}{81}$				$\frac{4}{81}$	

### Proposition

An ensemble of RBNs with an **inversion-invariant** distribution has an average of one fixed point per network.

### Proof

Pick any  $x \in \mathbb{F}_2^n$ , and let  $y = f(x)$ .

Since  $\Pr(f) = \Pr(\bar{f})$ , the probability that  $y_i = x_i$  is  $1/2$ , for each  $i$ .

Therefore, the probability that  $f(x) = y$  is  $(1/2)^N = 2^{-N}$ .

Thus, each of the  $2^N$  states is a fixed point in the proportion  $2^{-N}$  of all networks.  $\square$



## RBNs with biased distributions

A random Boolean function  $f$  with bias  $p$  is a length- $2^K$  string of iid Bernoulli random variables.

### Proposition

An ensemble of RBNs with a **biased** distribution

$$\Pr(f) = p^w(1-p)^{M-w}, \quad \text{where } f \text{ has weight } w, \text{ and } M = 2^K.$$

has an average of one fixed point per network.

### Proof

Since biased  $\Rightarrow$  permutation-invariant, for any  $x, y, z \in \mathbb{F}_2^N$ , the transitions  $f(x) = z$  and  $f(y) = z$  are equally likely.

Consider a state  $z \in \mathbb{F}_2^N$  with Hamming weight  $w \in \{0, \dots, N\}$ .

The average number of states  $x$  such that  $f(x) = z$  is  $2^N p^w (1-p)^{N-w}$ .

Also, every state leads to  $z$  equally often, so this is a fixed point in the proportion  $p^w (1-p)^{N-w}$  of networks.

The mean number of fixed points is the sum of this over all states, which is 1. □

## Counting length- $L$ cycles (Samuelsson & Troein, 2003)

Consider an  $L$ -cycle  $x_1 \rightarrow x_2 \rightarrow \dots \rightarrow x_L \rightarrow x_1$  in a  $K = 2$  network.

Fix a coordinate  $i \in \{1, \dots, N\}$ . There are  $2^L$  possible sequences  $x_{1i} \rightarrow x_{2i} \rightarrow \dots \rightarrow x_{Li}$ .

Let  $n_j \in \{0, \dots, N\}$  be # nodes with sequence  $j \in \{0, \dots, m=2^L-1\}$  on a length- $L$  cycle.

Let  $(P_L)_{\ell,k}^j$  be the probability that a node with input sequences  $\ell$  and  $k$  generates output sequence  $j$ . (*Depends on the probability distribution of update functions.*)

The mean number of length- $L$  cycles in a  $K = 2$  network is:

$$\langle C_L \rangle_N = \frac{1}{L} \sum_{\{n_j\}} \frac{N!}{n_0! \dots n_m!} \prod_j \left( \sum_{\ell,k} \frac{n_\ell n_k}{N^2} (P_L)_{\ell,k}^j \right)^{n_j}.$$

- $\frac{1}{L}$ : any of the  $L$  states on the cycle could be the starting point
- $\frac{N!}{n_0! \dots n_m!}$ : # ways to divide  $N$  nodes into groups of sizes  $n_0, \dots, n_m$ .
- $\sum_{\{n_j\}}$ : over all ways to chose  $n_0, \dots, n_m$  so that  $n_0 + \dots + n_m = N$
- Product: probability that each node  $z$  with a sequence  $j$  is connected to nodes  $x, y, w$  / sequences  $\ell$  &  $k$  and has a update function s.t.  $f(x) = f(y) = z$ .

# Annealed approximation

A **mean field theory** (MFT) is a stat mech concept to reduce high-dimensional stochastic model to a simple “averaged” one.

One example: Derrida and Pomeau's **annealed approximation** of random Boolean networks.

## RBN assumptions

- The network is infinitely large (fluctuations of global quantities are negligible).
- The inputs of each node can be reset each time-step (“annealed”).

## Quantities of interest for RBNs (see Drossel, 2008)

- Time-evolution of weight (proportion of 1s).
- Time-evolution of the (Hamming) distance between states of identical networks.
- Statistics of small perturbations.

## Important theme

Quantify and understand the three phases of RBNs: **chaotic**, **stable**, and **critical**, and how they depend on parameters.

## The time evolution of the proportion of 1s and 0s

Pick a random  $x \in \mathbb{F}_2^N$ , and consider the update function  $f_i: \mathbb{F}_2^K \rightarrow \mathbb{F}_2$  at node  $i$ .

Let  $p_m$  be the probability that if  $m$  inputs are 1, the output is 1:

$$p_m = \Pr [f_i(x) = 1 \mid m \text{ inputs are } 1]$$

Let's compute  $p_m$  for the **biased rules** and **weighted rules**.

$m$	$x_1 x_2$	constant		canalizing, 1 input				canalizing, 2 inputs								inv't	
0	00	1	0	0	1	0	1	1	0	0	0	0	1	1	1	1	0
1	01	1	0	0	1	1	0	0	1	0	0	1	0	1	1	0	1
1	10	1	0	1	0	0	1	0	0	1	0	1	1	0	1	0	1
2	11	1	0	1	0	1	0	0	0	0	1	1	1	1	0	1	0
prob.		$p^4$	$q^4$	$p^2 q^2$				$p q^3$				$p^3 q$				$p^2 q^2$	
$p_m$		$p$		$p$				$p$				$p$				$p$	

$m$	$x_1 x_2$	constant		canalizing, 1 input				canalizing, 2 inputs								inv't	
0	00	1	0	0	1	0	1	1	0	0	0	0	1	1	1	1	0
1	01	1	0	0	1	1	0	0	1	0	0	1	0	1	1	0	1
1	10	1	0	1	0	0	1	0	0	1	0	1	1	0	1	0	1
2	11	1	0	1	0	1	0	0	0	0	1	1	1	1	0	1	0
prob.		$\alpha$		$\beta$				$\gamma$								$\delta$	
$p_m$		$\frac{1}{2}$		$\frac{1}{2}$				$\frac{1}{2}$								$\frac{1}{2}$	

## The time evolution of the proportion of 1s and 0s

Consider a **threshold function** with **threshold**  $T \in \mathbb{Z}$  and **signs**  $c_{ij} \in \{-1, 1\}$ :

$$f_i(x_1, \dots, x_K) = \begin{cases} 1 & \text{if } \sum_{j=1}^K c_{ij}(2x_j - 1) \geq T \\ 0 & \text{otherwise.} \end{cases}$$

Here are examples, for various values of the threshold  $T$ :

1	$x_1$	0	0	1	1	0	0	1	1
1	$x_2$	0	1	0	1	0	1	0	1
-1	$x_3$	0	0	0	0	1	1	1	1
$c_{ij}$	$\sum c_{ij}(2x_j - 1)$	-1	1	1	3	-3	-1	-1	1
$T = -1$	$f_i(x, y, z)$	1	1	1	1	0	1	1	1
$T = 1$	$f_i(x, y, z)$	0	1	1	1	0	0	0	1
$T = 3$	$f_i(x, y, z)$	0	0	0	1	0	0	0	0

If  $c_{ij} = 1$  and  $-1$  with equal prob., then  $c_{ij}(2x_j - 1) = +1$  and  $-1$  with equal prob., so

$$\begin{aligned} p_m &= \Pr[f_i(x) = 1 \mid m \text{ inputs are 1}] \\ &= \Pr[\text{sum of } K \text{ random vars from } \{-1, 1\} \text{ is } \geq -T] \\ &= \left(\frac{1}{2}\right)^K \sum_{\ell \geq (K-T)/2} \binom{K}{\ell}, \quad \text{where } \ell = \#1\text{s.} \end{aligned}$$

## The time evolution of the proportion of 1s and 0s

For  $x \in \mathbb{F}_2^N$ , let  $b_t = w(x)/N$ , i.e., the proportion of nodes of  $x$  in state 1.

Within the annealed approximation, let's compute  $b_{t+1}$  as a function of  $b_t$ .

Now, let's update node  $i$  via  $f_i: \mathbb{F}_2^K \rightarrow \mathbb{F}_2$ . Since the  $K$  inputs are reassigned at each step,

$$\Pr[m \text{ inputs are 1}] = b_t^m (1 - b_t)^{K-m} =$$

This is just the proportion of nodes that have  $m$  inputs in state 1.

If  $p_m = \Pr[f_i(x) = 1 \mid m \text{ inputs are 1}]$ , then the proportion of nodes in state 1 in the next time step is

$$\begin{aligned} b_{t+1} &= \sum_{m=0}^K \binom{K}{m} p_m b_t^m (1 - b_t)^{K-m} \\ &= p_m \sum_{m=0}^K \binom{K}{m} b_t^m (1 - b_t)^{K-m} = p_m \quad (\text{if } p_m \text{ doesn't depend on } m). \end{aligned}$$

Note that  $p_m$  is independent of  $m$  for biased, weighted, and threshold functions.

In this case,  $b_t$  reaches its stationary value  $p_m$  after just one time step.

## The time evolution of the proportion of 1s and 0s

Recall that  $f: \mathbb{F}_2^n \rightarrow \mathbb{F}_2$  is **canalizing** if it has some (non-fictitious) input  $x_i$  for which

$$f(x_1, \dots, x_n) = \begin{cases} b & x_i = a \\ g(x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n) & x_i = \bar{a}. \end{cases}$$

RBNs can be built with canalizing functions as follows (Moreira & Amaral, 2005):

- Choose one input  $j \in \{1, \dots, K\}$  at random to be canalizing.
- Let  $\eta$  = probability that the canalizing input is  $x_j = 1$ .
- Let  $r$  = probability that the canalized output is  $b = 1$ .
- Pick the function  $g$  with bias  $p$ .

The proportion of 1s in the next time step is

$$b_{t+1} = \underbrace{b_t \eta r + (1 - b_t)(1 - \eta)r}_{\text{prob. } x_i = a \text{ and } b = 1} + \underbrace{b_t(1 - \eta)p + (1 - b_t)\eta p}_{\text{prob. } x_i = \bar{a} \text{ and } g = 1} = r + \eta(p - r) + b_t(p - r)(1 - 2\eta).$$

This 1D dynamical system map has a unique fixed point (set  $b_{t+1} = b_t = b^*$ )

$$b^* = \frac{r + \eta(p - r)}{1 - (p - r)(1 - 2\eta)}.$$

This fixed point is **stable**. (Set  $b_t = b^* + h_t$ ,  $b_{t+1} = b^* + h_{t+1}$ ; and  $|h_{t+1}/h_t| < 1$ ).

## The time evolution of the proportion of 1s and 0s

For some RBNs, the one-dimensional map  $b_{t+1} = F(b_t)$  has an unstable fixed point, have periodic oscillations, or is chaotic.

For example, if  $K = 2$  and the functions are all  $f(x_1, x_2) = \overline{x_1 \wedge x_2}$  (“NAND”), then

$$b_{t+1} = 1 - b_t^2 \quad \implies \quad b^* = \frac{-1 + \sqrt{5}}{2}, \quad |h_{t+1}/h_t| = (1 - \sqrt{5}) > 1.$$

This system oscillates between 0 and 1. (Period 2 attractor.)

For general  $K$ , the function  $f(x_1, \dots, x_K) = \begin{cases} 1 & x_1 = \dots = x_K \\ 0 & \text{otherwise} \end{cases}$  leads to the map

$$b_{t+1} = b_t^K + (1 - b_t)^K,$$

which is chaotic for  $K \geq 5$ .

- Moreira, A.A., & Amaral, L.A.N. (2005). Canalizing Kauffman networks: Nonergodicity and its effect on their critical behavior. *Phys. Rev. Lett.*, **94**(21), 218702.
- Andrecut, M. & Ali, M.K. (2001). Chaos in a simple Boolean network. *Intl. J. Mod. Phys. B*, **15**(01), 17-23.

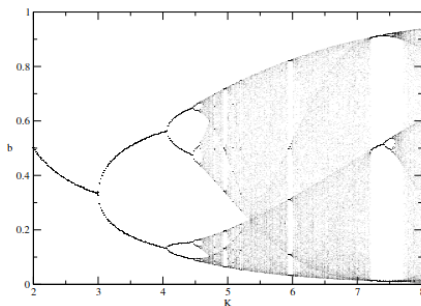


## The time evolution of the proportion of 1s and 0s

Considers  $K$  as a continuous parameter, the 1D dynamical system map

$$b_{t+1} = b_t^K + (1 - b_t)^K$$

leads to the following bifurcation diagram (see Drossel, 2008):



Assuming the annealed approximation results apply to the original  $NK$ -networks,

- almost all states with a value of  $b_0$  undergo the same trajectory  $b_t$  with time.
- this trajectory is the same for almost all networks
- the map  $b_t \mapsto b_{t+1}$  is the same initially as it is when all states have reach an attractor.

## Boolean derivatives, activities, and sensitivities

Define the **Boolean  $j^{\text{th}}$  partial derivative** as

$$\frac{\partial f(x)}{\partial x_j} = f(x + e_j) - f(x) = \begin{cases} 1 & \text{toggling the } j^{\text{th}} \text{ bit flips the output} \\ 0 & \text{otherwise.} \end{cases}$$

The **activity** of  $x_j$  in  $f$  is the “probability that toggling the  $j^{\text{th}}$  bit flips the output:”

$$\alpha_j^f := \frac{1}{2^K} \sum_{x \in \mathbb{F}_2^K} \frac{\partial f(x)}{\partial x_j} = E \left[ \frac{\partial f(x)}{\partial x_j} \right].$$

The **sensitivity** of  $f$  at  $x$  is the “number of Hamming neighbors on which  $f$  is different:”

$$s^f(x) = |\{i \in [1, \dots, K] \mid f(x + e_i) \neq f(x)\}| = \sum_{i=1}^K \frac{\partial f(x)}{\partial x_i}.$$

The **average sensitivity** of  $f$ , over all  $x \in \mathbb{F}_2^K$  is

$$s^f := E[s^f(x)] = \frac{1}{2^K} \sum_{x \in \mathbb{F}_2^K} s^f(x) = \frac{1}{2^K} \sum_{x \in \mathbb{F}_2^K} \sum_{i=1}^K \frac{\partial f(x)}{\partial x_i} = \sum_{i=1}^K \left( \frac{1}{2^K} \sum_{x \in \mathbb{F}_2^K} \frac{\partial f(x)}{\partial x_i} \right) = \sum_{i=1}^K \alpha_i^f.$$

## Activity and sensitivity

Consider a random Boolean function  $f$  with bias  $p$ , as a length- $2^K$  vector (truth table).

For any  $x \in \mathbb{F}_2^K$ , the probability that  $f(x) \neq f(x + e_i)$  is  $2p(1 - p)$ , and so all **activities** are

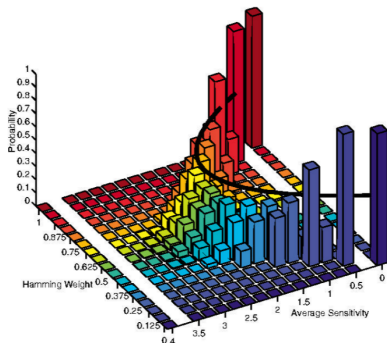
$$E[\alpha_1^f] = \cdots = [\alpha_K^f] = 2p(1 - p).$$

Thus, the (expected) **average sensitivity** is

$$E[s^f] = \sum_{i=1}^K E[\alpha_i^f] = \sum_{i=1}^K 2p(1 - p) = 2Kp(1 - p).$$

Here is a histogram of Boolean functions on  $K = 4$  variables.

The black line is the curve  $2Kp(1 - p)$ .



# Lyapunov exponents

The **Lyapunov exponent** of a dynamical system measures the divergence rate of infinitesimally close trajectories.

Consider an equilibrium position  $x_0$  in the phase space, and a perturbation  $x'_0 = x_0 + \epsilon_0$ .

After time  $t$ , this perturbation is  $\epsilon_t \approx \epsilon_0 e^{t\lambda(x_0)}$ , i.e., it

- **grows** if  $\lambda > 0$ ; the dynamical system is **chaotic**
- **shrinks** if  $\lambda < 0$ ; the dynamical system is **stable**.

In higher dimensions, the Jacobian matrix must be considered. This divergence will depend on the eigenvalues. The largest is the **maximum Lyapunov exponent**.

In random NK-networks, the Lyapunov exponent is the logarithm of average sensitivity:

$$\lambda = \ln E[s^f] = \ln [2Kp(1 - p)].$$

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## Lyapunov exponents and sensitivity

The **normalized Hamming distance** between states  $x, y \in \mathbb{F}_2^N$  is  $h_t = \frac{1}{N} \sum_{i=1}^N [(x(t) - y(t))]$ .

If  $N$  is large and  $h_t \approx 0$  is small, then

$$h_{t+1} \approx e^\lambda h_t,$$

where  $e^\lambda = E(s^f)$ , the average sensitivity.

The average sensitivity for commonly used functions are:

- **biased functions:**  $2Kp(1-p)$
- **weighted classes,  $K=1$ :**  $1-\delta$
- **weighted classes,  $K=2$ :**  $\alpha + 2\beta + \gamma = 1 + \beta - \delta$
- **canalizing functions:**  $r(1-p) + (1-r)p + (K-1)(\eta(1-b_t) + (1-\eta)b_t)2p(1-p)$
- **threshold functions:**  $K \left(\frac{1}{2}\right)^{K-1} \binom{K-1}{\lfloor (K-T)/2 \rfloor}$ .

## Derrida plots

Start with two randomly chosen states  $x(t)$  and  $y(t)$  in  $\mathbb{F}_2^N$ .

The **normalized Hamming distance** between them is  $\rho(t) = \frac{1}{N} \sum_{i=1}^N [(x(t) - y(t))]$ .

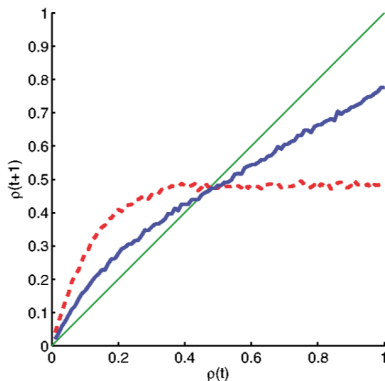
The **Derrida plot** of a RBN is the graph of  $\rho(t+1)$  over  $\rho(t)$ .

This measures how perturbations grow or shrink over time.

Derrida plots are typically generated experimentally, by randomly sampling many pairs of vectors.

For  $\rho(t) \approx 0$ , the RBN is:

- **chaotic** if the curve lies above  $y = x$ ,
- **ordered** if the curve lies below  $y = x$ ,
- **critical** if the curve lies on  $y = x$ .



# Criticality

In networks that are **ordered**:

- small perturbations die out,
- most attractors tend to be small, with fixed points.

In networks that are **chaotic**:

- small perturbations spread throughout the network,
- there tends to be large attractors (finite proportion of state space).

In networks that are **critical**:

- the growth of small perturbations follows a power law,  $n(s) \sim s^{-3/2}$ ,
- the dynamics exhibits **robustness** and **evolvability**, of living systems.

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# Criticality in biological networks

In the early 2000s, it was hypothesized that many real-world biological networks lie near the critical phase.

- Nykter M, Price ND, Aldana M, Ramsey SA, Kauffman SA, Hood LE, Yli-Harja O, Shmulevich I (2008) Gene expression dynamics in the macrophage exhibit criticality. *Proc. Natl. Acad. Sci.* **105**(6): 1897—1900.
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In 2018, a group of scientists studied 67 networks from the Cell Collective database, and showed that they all exhibited near-critical behavior.

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