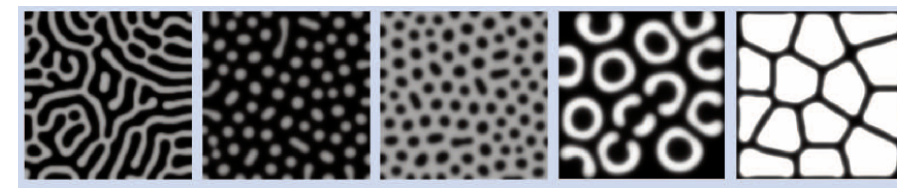
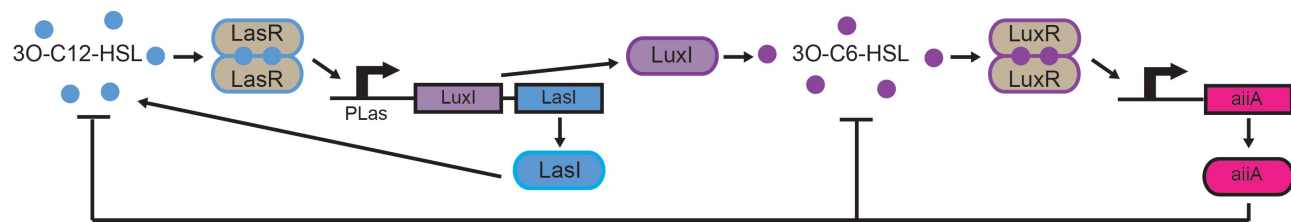
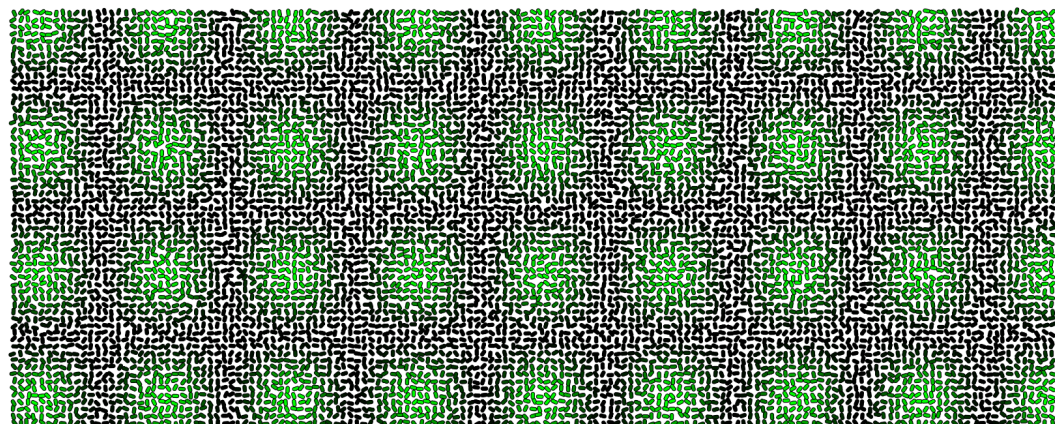


# Title: Efficient Amortised Bayesian Inference for Hierarchical and Nonlinear Dynamical Systems

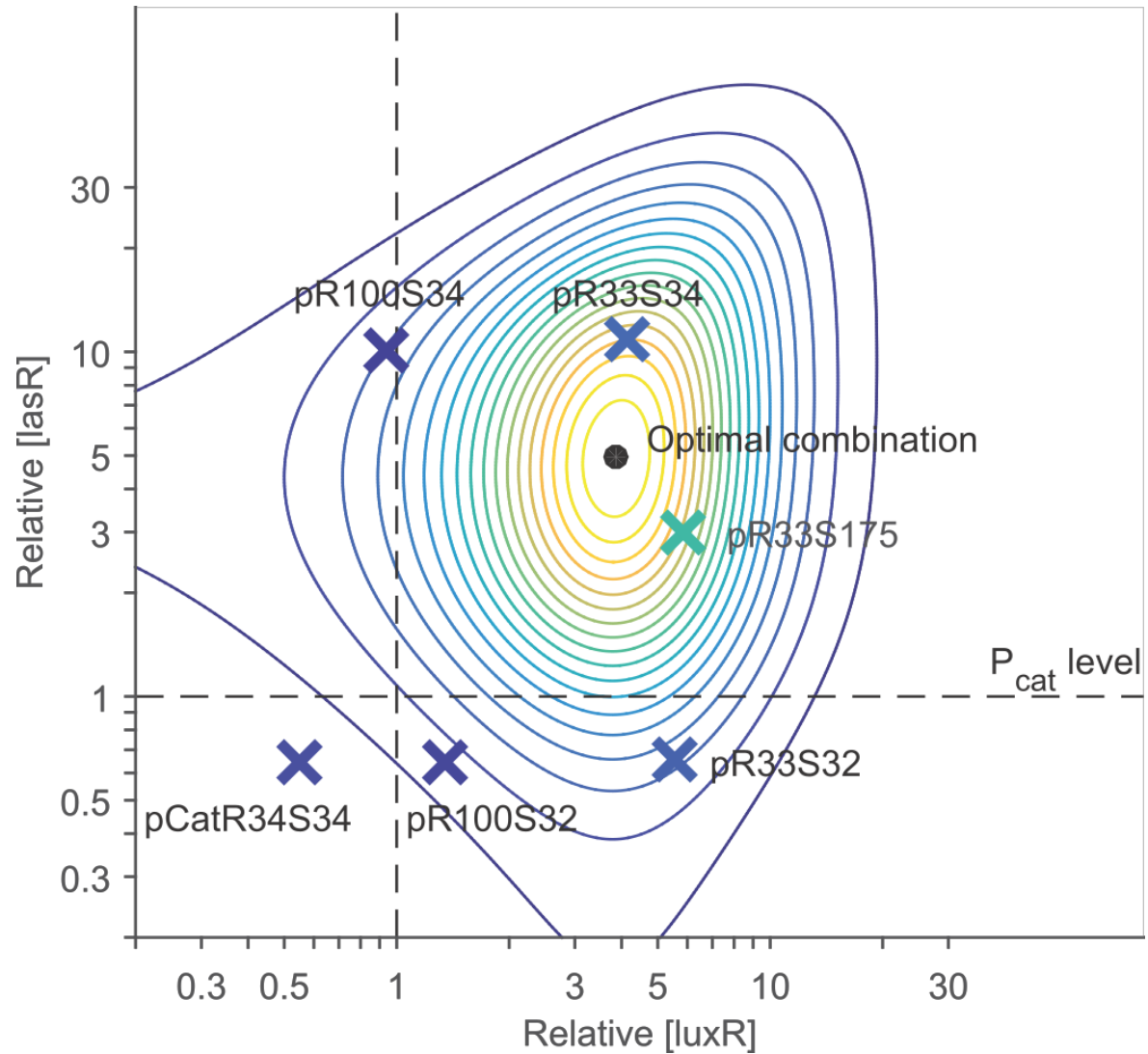


e.g. Turing patterns



Motivation: Can we build a synthetic biological systems for **generating patterns**?

# Optimising for Turing Patterns



# Generative Process

$$\mathbf{z} \sim p_{\theta}(\mathbf{z}|\mathbf{g})$$

Draw ODE parameters, possibly conditioned on group (device components).

$$\dot{\mathbf{x}} = f_{\theta}(\mathbf{x}; \mathbf{z}, \mathbf{u}, \mathbf{g})$$

Define the dynamical system (e.g., ODE)

$$\mathbf{X} = \text{simulate}(f_{\theta}, \mathbf{x}_0)$$

Simulate dynamics (e.g., 2<sup>nd</sup> order Runge-Kutta)

$$\mathbf{M} = \psi(\mathbf{X}), \quad \Sigma = \rho(\mathbf{X}, \mathbf{z})$$

Observer process relates states  $\mathbf{X}$  to observations  $\mathbf{Y}$ ;  
Noise process defines data variance at each time.

$$\mathbf{Y} \sim p(\mathbf{Y}|\mathbf{M}, \Sigma)$$

Likelihood function. Typically Gaussian.

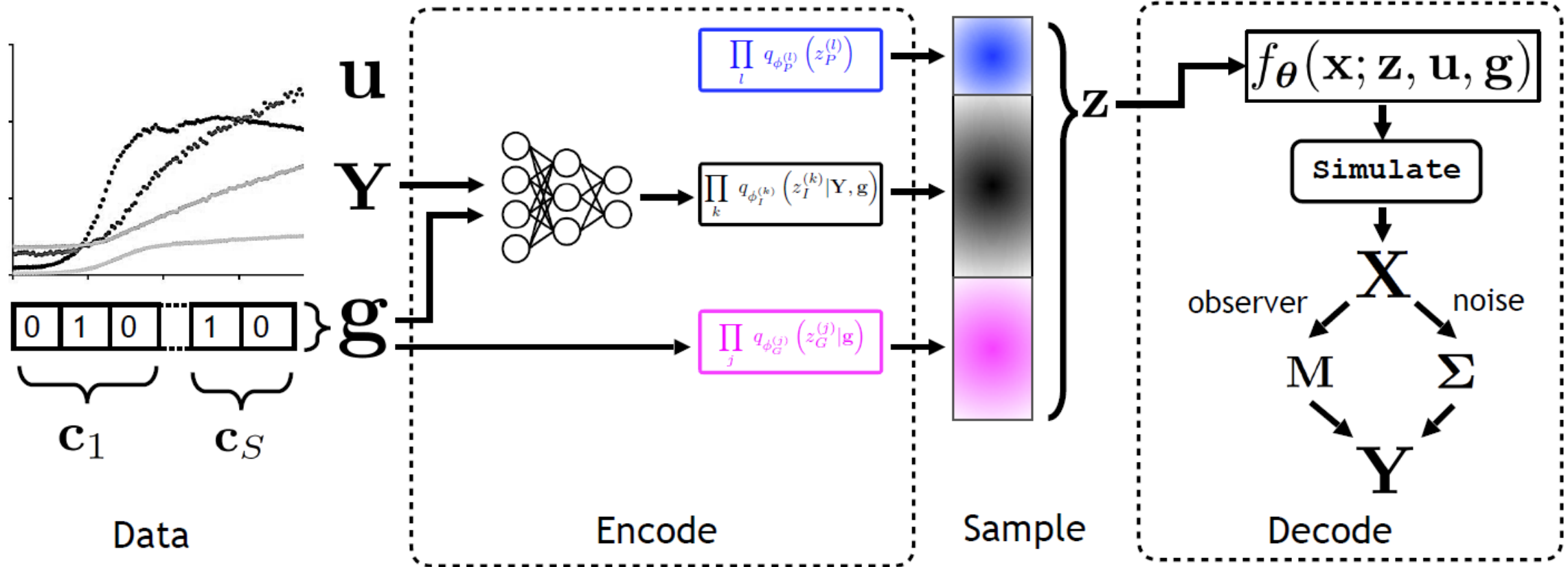
# Variational Auto-Encoders for Hierarchical Dynamical Systems

Block-conditional Latent Variables

$$q_{\phi}(\mathbf{z}|\mathbf{Y}, \mathbf{g}, \mathbf{u}) = \underbrace{q_{\phi_P}(\mathbf{z}_P)}_{\text{Population}} \underbrace{q_{\phi_I}(\mathbf{z}_I|\mathbf{Y}, \mathbf{g})}_{\text{Individual}} \underbrace{\prod_j q_{\phi_G^{(j)}}(\mathbf{z}_G^{(j)}|\mathbf{g})}_{\text{Group}}$$

**ELBO**  $\mathbb{E}_{q_{\phi}(\mathbf{z}|\mathbf{Y}, \mathbf{g}, \mathbf{u})} [\log p_{\theta}(\mathbf{Y}|\mathbf{z}, \mathbf{g}, \mathbf{u}) + \log p_{\theta}(\mathbf{z}|\mathbf{g}) - \log q_{\phi}(\mathbf{z}|\mathbf{Y}, \mathbf{g})]$

# Computational flow diagram



# Choice of $f_\theta$ : White or Black Box ODEs

White Box

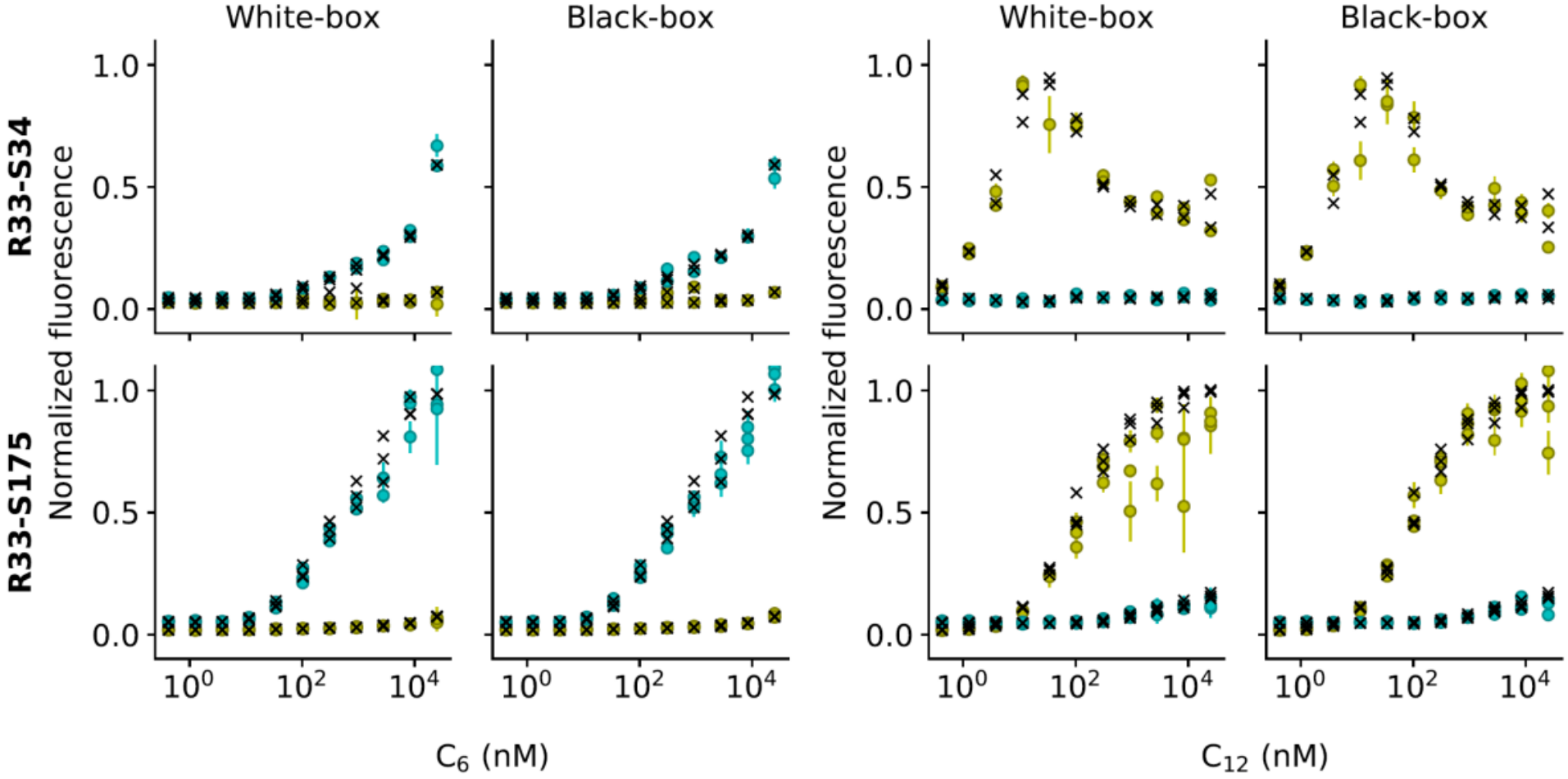
$$\begin{aligned}[\dot{RFP}] &= 1 - (d_{RFP} + \gamma(c)) \cdot [RFP] \\[\dot{CFP}] &= a_{CFP} \cdot f_{76}(C_6, C_{12}, [R], [S]) \\ &\quad - (d_{CFP} + \gamma(c)) \cdot [CFP] \\[\dot{YFP}] &= a_{YFP} \cdot f_{81}(C_6, C_{12}, [R], [S]) \\ &\quad - (d_{YFP} + \gamma(c)) \cdot [YFP] \\[\dot{R}] &= a_R - (d_R + \gamma(c)) \cdot [R] \\[\dot{S}] &= a_S - (d_S + \gamma(c)) \cdot [S] \\[\dot{F}_{480}] &= a_{480} - \gamma(c) \cdot [F_{480}] \\[\dot{F}_{530}] &= a_{530} - \gamma(c) \cdot [F_{530}]\end{aligned}$$

Black Box

$$\dot{\mathbf{x}} = \omega_1^+(\mathbf{x}, \Psi) - \mathbf{x} \odot \omega_2^+(\mathbf{x}, \Psi)$$

# Results: excellent model fit

## A Multiple Device Inference



“Zero-shot” learning on new devices.

