



An algebraic-numeric algorithm for the model selection in kinetic networks

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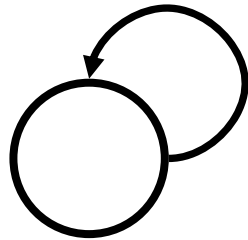


Contents

- **Introduction of kinetic network**
- **Model and Method**
 - (1) Laplace transformation of model formulae and observed data
 - (2) Matching
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Background

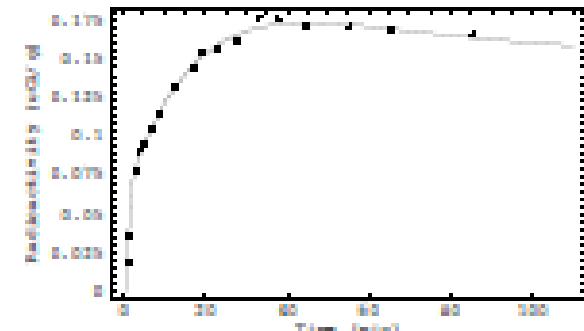
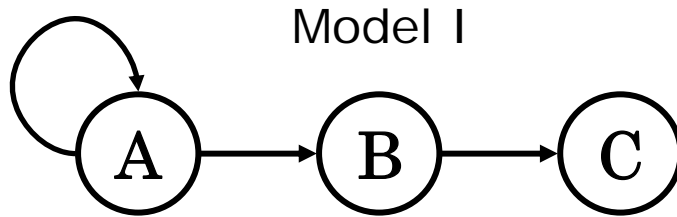
- Metacore: **database** of networks describing interactions between genes or proteins
- D-sep test: can deal with only directed **acyclic** graph (DAG)



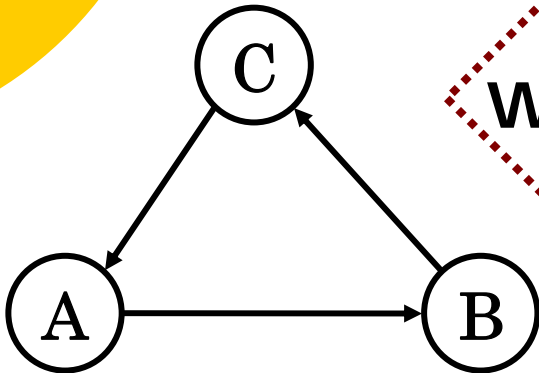
Cannot be dealt with

Aim: selection for the most/more consistent model with the observed data

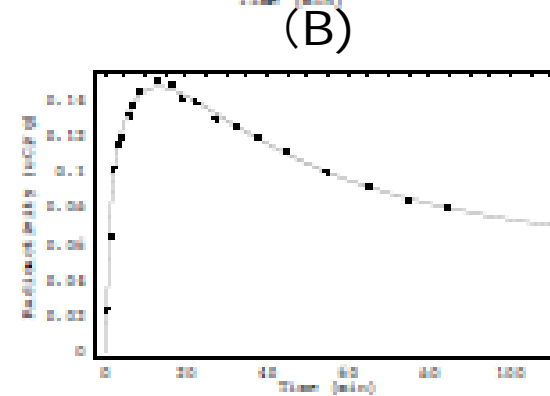
(A)



Model II

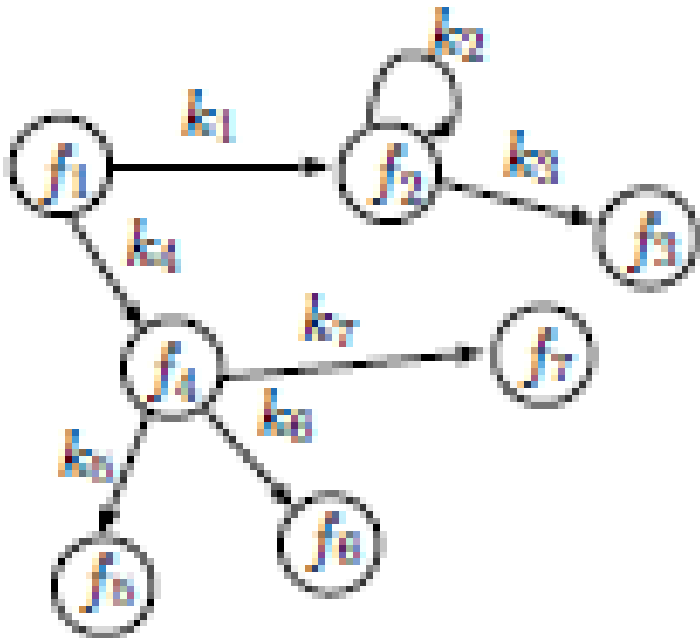


Which is Consistent?



More...

- To select the model most/more consistent with the given sampling data
- We have performed model selection over Laplace domain using algebraic equations



Model (Example)



$$\frac{d}{dt} SLA(t) = -kSN \ SLA(t)$$

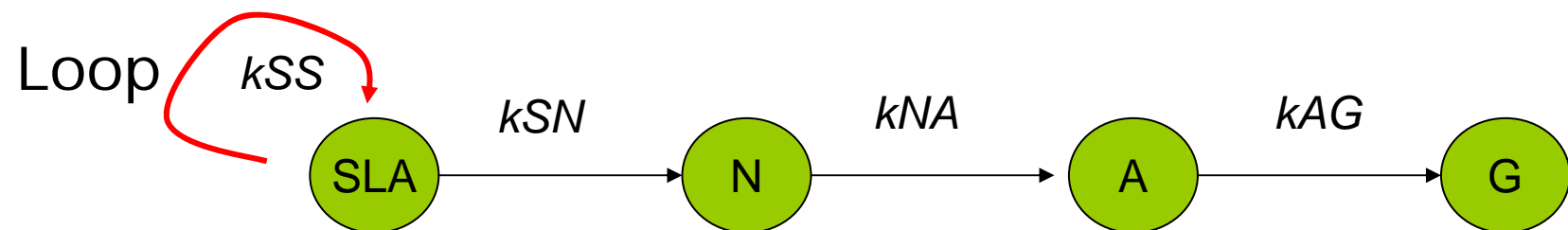
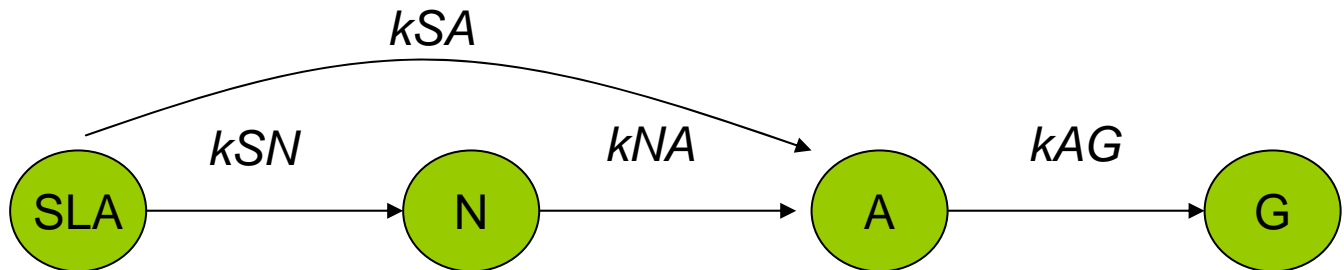
$$\frac{d}{dt} N(t) = kSN \ SLA(t) - kNA \ N(t)$$

$$\frac{d}{dt} A(t) = kNA \ N(t) - kAG \ A(t)$$

$$\frac{d}{dt} G(t) = kAG \ A(t)$$

Assuming a linear relation between the variables, the kinetics of the above network can be described as the system of differential equations on the left.

More ...



Strategy

Matching

Solution: $\frac{k1 fd(s)}{s+k2}$

$$\frac{a1}{s+m1} + \frac{a2}{s+m2} + \dots$$

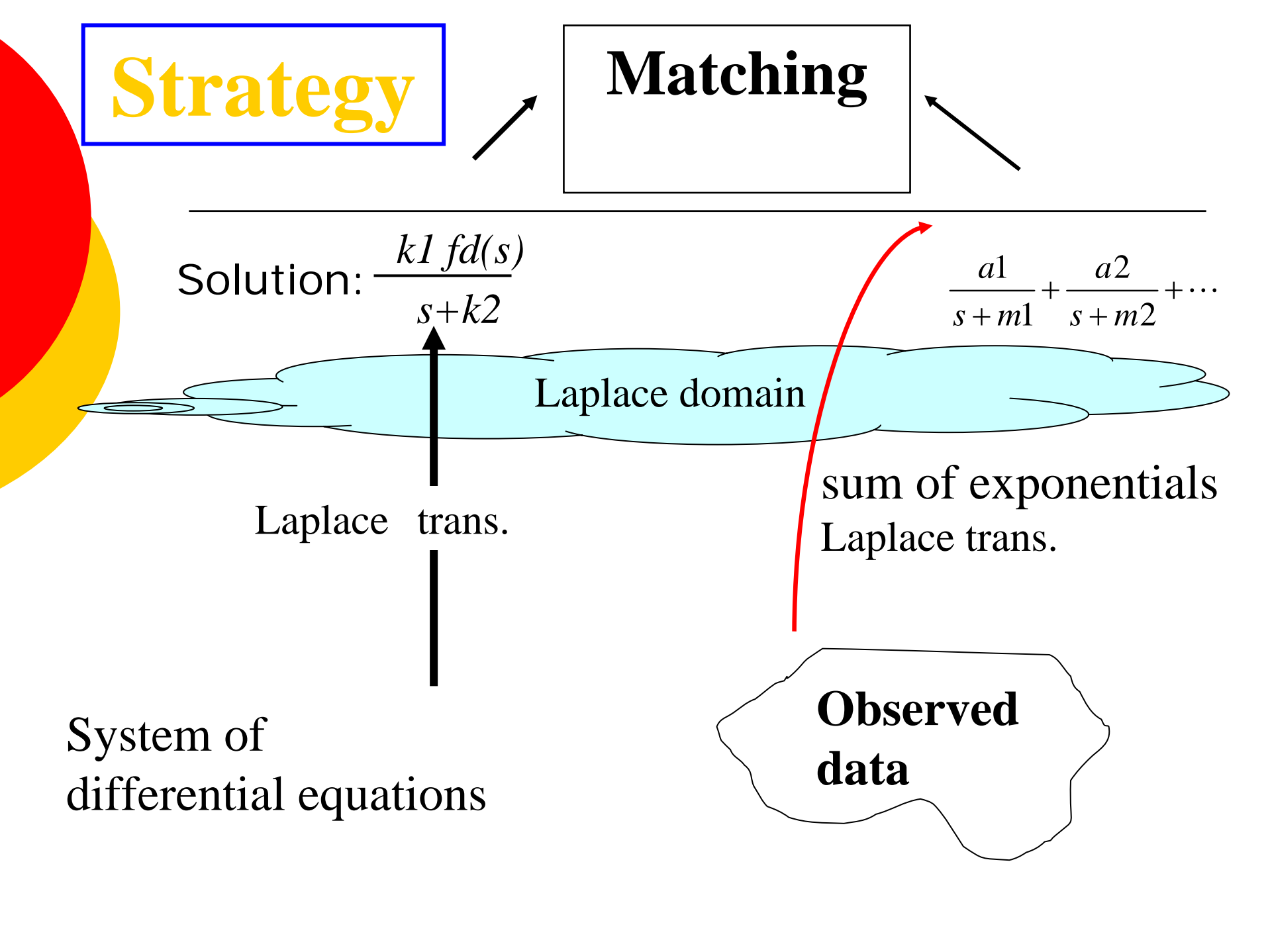
Laplace domain

Laplace trans.

sum of exponentials
Laplace trans.

System of
differential equations

**Observed
data**



Method

- ① The kinetics for describing biological phenomena are expressed by a system of differential equations
- ② The observed data are numerically fitted as a sum of exponentials
- ③ Both the system of differential equations and the sum of exponentials are transformed into the corresponding system of algebraic equations by Laplace transformation
- ④ The two systems of algebraic equations are compared according to *measure*

Consistency estimation (1)

Model Formula

$$\begin{aligned}d/dt h(t) &= -k_1 h(t) \\d/dt f(t) &= k_1 h(t) - k_2 f(t)\end{aligned}$$



Laplace Transform

Laplace Transformed Model Formula

$$\begin{aligned}L[h(t)](s) &= \frac{h(0)}{s+k_1} \\L[f(t)](s) &= \frac{f(0)s+k_1(f(0)+h(0))}{s^2+(k_1+k_2)s+k_1k_2}\end{aligned}$$

Sampling Data Fitting

$$\begin{aligned}h_o(t) &= \beta_0 \exp(-\alpha_0 t) \\f_o(t) &= \beta_1 \exp(-\alpha_1 t) + \beta_2 \exp(-\alpha_2 t)\end{aligned}$$



Laplace Transform

Laplace Transformed Sampling Data Fitting

$$\begin{aligned}L[h_o(t)](s) &= \frac{\beta_0}{s+\alpha_0} \\L[f_o(t)](s) &= \frac{(\beta_1+\beta_2)s+(\alpha_1\beta_2+\alpha_2\beta_1)}{s^2+(\alpha_1+\alpha_2)s+\alpha_1\alpha_2}\end{aligned}$$

match



Model Consistency Estimation

$$comp = \{h(0) - \beta_0, k_1 - \alpha_0, f(0) - (\beta_1 + \beta_2), k_1(f(0) + h(0)) - (\alpha_1\beta_2 + \alpha_2\beta_1), (k_1 + k_2) - (\alpha_1 + \alpha_2), k_1k_2 - \alpha_1\alpha_2\}$$

Change the system of differential equations into algebraic equations by Laplace transformation

- Ex.) The system of algebraic equations

$$\frac{d}{dt}SLA(t) = -kSN SLA(t)$$

$$\frac{d}{dt}N(t) = kSN SLA(t) - kNA N(t)$$

$$\frac{d}{dt}A(t) = kNA N(t) - kAG A(t)$$

$$\frac{d}{dt}G(t) = kAG A(t)$$

- Into polynomials over Laplace domain

$$s L[SLA(t)] - SLA(0) = -kSN L[SLA(t)]$$

$$s L[N(t)] - N(0) = kSN L[SLA(t)] - kNA L[N(t)]$$

$$s L[A(t)] - A(0) = kNA L[N(t)] - kAG L[A(t)]$$

$$s L[G(t)] - G(0) = kAG L[A(t)]$$

The solution over Laplace domain is:

$$\text{laplace}(SLA(t), t, s) = \frac{SLA(0)}{s + kSN}$$

$$\text{laplace}(A(t), t, s) =$$

$$\frac{A(0) s^2 + (kNA N(0) + A(0) kSN + A(0) kNA) s + kNA N(0) kSN + kNA kSN SLA(0) + A(0) kNA kSN}{s^3 + (kAG + kSN + kNA) s^2 + (kAG kSN + kAG kNA + kNA kSN) s + kAG kNA kSN}$$

$$\text{laplace}(N(t), t, s) = \frac{N(0) s + N(0) kSN + kSN SLA(0)}{s^2 + (kSN + kNA) s + kNA kSN}$$

$$\begin{aligned} \text{laplace}(G(t), t, s) = & (G(0) s^3 + (G(0) kAG + G(0) kNA + kAG A(0) + G(0) kSN) s^2 \\ & + (G(0) kAG kNA + kAG kNA N(0) + G(0) kAG kSN + kAG A(0) kNA + kAG A(0) kSN + G(0) kNA kSN) s \\ & + kAG kNA N(0) kSN + kAG kNA kSN SLA(0) + G(0) kAG kNA kSN + kAG A(0) kNA kSN) / (\\ & s^4 + (kAG + kSN + kNA) s^3 + (kAG kSN + kAG kNA + kNA kSN) s^2 + s kAG kNA kSN \end{aligned}$$

Consistency estimation (2)

Model Formula

$$\frac{d}{dt} h(t) = -k_1 h(t)$$
$$\frac{d}{dt} f(t) = k_1 h(t) - k_2 f(t)$$

Sampling Data Fitting

$$h_o(t) = \beta_0 \exp(-\alpha_0 t)$$
$$f_o(t) = \beta_1 \exp(-\alpha_1 t) + \beta_2 \exp(-\alpha_2 t)$$

Laplace Transform

Laplace Transform

Laplace Transformed Model Formula

$$L[h(t)](s) = \frac{h(0)}{s+k_1}$$
$$L[f(t)](s) = \frac{f(0)s+k_1(f(0)+h(0))}{s^2+(k_1+k_2)s+k_1k_2}$$

Laplace Transformed Sampling Data Fitting

$$L[h_o(t)](s) = \frac{\beta_0}{s+\alpha_0}$$
$$L[f_o(t)](s) = \frac{(\beta_1+\beta_2)s+(\alpha_1\beta_2+\alpha_2\beta_1)}{s^2+(\alpha_1+\alpha_2)s+\alpha_1\alpha_2}$$

match

Model Consistency Estimation

$$comp = \{h(0) - \beta_0, k_1 - \alpha_0, f(0) - (\beta_1 + \beta_2), k_1(f(0) + h(0)) - (\alpha_1\beta_2 + \alpha_2\beta_1), (k_1 + k_2) - (\alpha_1 + \alpha_2), k_1k_2 - \alpha_1\alpha_2\}$$

Change the observed data into algebraic equations by Laplace transformation

- The observed data are fitted as a sum of exponentials:

$$\sum_{i=1}^k \beta_i \exp(-\alpha_i t)$$

- k is the number of exponentials which can theoretically be determined
- Into functions in s over Laplace domain:

$$\sum_{i=1}^k \frac{\beta_i}{s + \alpha_i}$$

Previous study: Identifiability problem

- **Cobelli, C.**, Foster, D. and Toolo, G.: *Tracer Kinetics in Biomedical research: From data to model*, Kluwer Academic/Plenum Publishers, 2000.

$$\frac{dy}{dt} = -k_2 \cdot y$$

$$\frac{dy}{dt} = -(k_2 + k_3) y$$

Both data are fitted as: $a \exp(-m t)$

$k_2 = m$, uniquely determined
globally identifiable

$k_2 + k_3 = m$ **unidentifiable**

On the assumption of error-free data, ... unrealistic situation

Our model: we handle noisy data

- We take the position that it is sufficient to fit a noisy observed data as a sum of exponentials:

$$a_1 e^{-m_1 t} + a_2 e^{-m_2 t} + a_3 e^{-m_3 t} + \dots$$

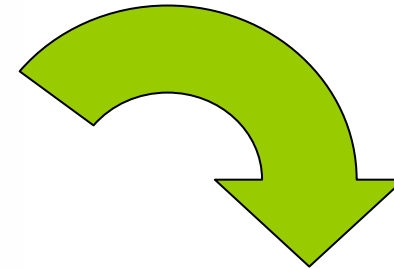
Example: the observed data into Laplace domain

$$SLA(t) = 10.0038535081326021 e^{(-1.00201179553207664 t)}$$

$$NK(t) = -11.1332659277093917 e^{(-1.00222130528575759 t)} \\ + 18.1120225419726353 e^{(-0.0999676726255225578 t)}$$

$$A(t) = -3.20646277377800493 e^{(-0.459464668742956050 t)} \\ + 1.60299993430988219 e^{(-1.14436484695376595 t)} \\ + 4.59021908255386890 e^{(-0.100841761890830189 t)}$$

$$G(t) = 4.00681360668338549 e^{(-0.516481036665000448 t)} \\ - 1.37305152699839206 e^{(-0.948757400076774066 t)} \\ - 22.6336636806747010 e^{(-0.100011 t)} \\ + 20.9982950092573014$$



$$\text{laplace}(SLA(t), t, s) = \frac{10.00385351}{s + 1.002011796}$$

$$\text{laplace}(NK(t), t, s) = \frac{6.978756614 s + 17.03928819}{s^2 + 1.102188978 s + 0.1001897313}$$

$$\text{laplace}(A(t), t, s) = \frac{2.986756244 s^2 + 4.267391385 s + 2.117762332}{s^3 + 1.704671278 s^2 + 0.6875282094 s + 0.05302211592}$$

$$\text{laplace}(G(t), t, s) = \frac{0.9983934099 s^3 + 3.059590433 s^2 + 2.584988429 s + 1.029057577}{s^4 + 1.565249130 s^3 + 0.6365546404 s^2 + 0.04900672064 s}$$

Consistency estimation procedure (3)

Model Formula

$$\frac{d}{dt} h(t) = -k_1 h(t)$$

$$\frac{d}{dt} f(t) = k_1 h(t) - k_2 f(t)$$

Laplace Transform

Laplace Transformed Model Formula

$$L[h(t)](s) = \frac{h(0)}{s+k_1}$$

$$L[f(t)](s) = \frac{f(0)s+k_1(f(0)+h(0))}{s^2+(k_1+k_2)s+k_1k_2}$$

Sampling Data Fitting

$$h_o(t) = \beta_0 \exp(-\alpha_0 t)$$

$$f_o(t) = \beta_1 \exp(-\alpha_1 t) + \beta_2 \exp(-\alpha_2 t)$$

Laplace Transform

Laplace Transformed Sampling Data Fitting

$$L[h_o(t)](s) = \frac{\beta_0}{s+\alpha_0}$$

$$L[f_o(t)](s) = \frac{(\beta_1+\beta_2)s+(\alpha_1\beta_2+\alpha_2\beta_1)}{s^2+(\alpha_1+\alpha_2)s+\alpha_1\alpha_2}$$

match

Model Consistency Estimation

$$comp = \{h(0) - \beta_0, k_1 - \alpha_0, f(0) - (\beta_1 + \beta_2), k_1(f(0) + h(0)) - (\alpha_1\beta_2 + \alpha_2\beta_1), (k_1 + k_2) - (\alpha_1 + \alpha_2), k_1k_2 - \alpha_1\alpha_2\}$$

Comparison of coefficient List in s

- Derive the coefficient List by comparing the algebraic equations of the model and the observed data over Laplace domain:

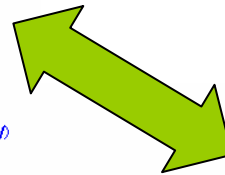
$$\text{laplace}(\text{SLA}(t), t, s) = \frac{\text{SLA}(0)}{s + kSN}$$

$$\text{laplace}(A(t), t, s) =$$

$$\frac{A(0) s^2 + (kNA N(0) + A(0) kSN + A(0) kNA) s + kNA N(0) kSN + kNA kSN \text{SLA}(0) + A(0) kNA kSN}{s^3 + (kAG + kSN + kNA) s^2 + (kAG kSN + kAG kNA + kNA kSN) s + kAG kNA kSN}$$

$$\text{laplace}(N(t), t, s) = \frac{N(0) s + N(0) kSN + kSN \text{SLA}(0)}{s^2 + (kSN + kNA) s + kNA kSN}$$

$$\text{laplace}(G(t), t, s) = \frac{(G(0) s^3 + (G(0) kAG + G(0) kNA + kAG A(0) + G(0) kSN) s^2 + (G(0) kAG kNA + kAG kNA N(0) + G(0) kAG kSN + kAG A(0) kNA + kAG A(0) kSN + G(0) kNA kSN) s + kAG kNA N(0) kSN + kAG kNA kSN \text{SLA}(0) + G(0) kAG kNA kSN + kAG A(0) kNA kSN)}{s^4 + (kAG + kSN + kNA) s^3 + (kAG kSN + kAG kNA + kNA kSN) s^2 + s kAG kNA kSN}$$



$$\text{laplace}(\text{SLA}(t), t, s) = \frac{10.00385351}{s + 1.002011796}$$

$$\text{laplace}(N(t), t, s) = \frac{6.978758614 s + 17.03928819}{s^2 + 1.102188978 s + 0.1001897313}$$

$$\text{laplace}(A(t), t, s) = \frac{2.986756244 s^2 + 4.267391385 s + 2.117762332}{s^3 + 1.704671278 s^2 + 0.6875282094 s + 0.05302211592}$$

$$\text{laplace}(G(t), t, s) = \frac{0.9983934099 s^3 + 3.059590433 s^2 + 2.584988429 s + 1.029057577}{s^4 + 1.585249130 s^3 + 0.6365546404 s^2 + 0.04900672064 s}$$

Ex.) Coefficient List

- Without any error, these polynomials would be zero, but in the case of real noisy observed data, unfortunately not zero... => Least squares method (LSM)

$$kAG \ kNA \ kSN = 0.04900672064$$

$$kSN = 1.00201179553207664$$

$$16.98261012 \ kSN = 17.03928819$$

$$20.96775977 \ kAG \ kNA \ kSN = 1.029057577$$

$$10.96390626 \ kAG \ kNA + 3.985149653 \ kAG \ kSN + 0.99839341 \ kNA \ kSN = 2.58498843$$

$$kAG \ kSN + kAG \ kNA + kNA \ kSN = 0.6875282094$$

$$kAG + kSN + kNA = 1.704671278$$

$$kAG \ kSN + kAG \ kNA + kNA \ kSN = 0.6365546405$$

$$kAG + kSN + kNA = 1.565249130$$

$$3.985149653 \ kAG + 0.99839341 \ kNA + 0.99839341 \ kSN = 3.059590448$$

$$kNA \ kSN = 0.1001897313$$

$$kSN + kNA = 1.102188978$$

$$kAG \ kNA \ kSN = 0.05302211591$$

$$9.965512853 \ kNA + 2.986756243 \ kSN = 4.267391383$$

$$19.96936636 \ kNA \ kSN = 2.117762332$$

Consistency measure:

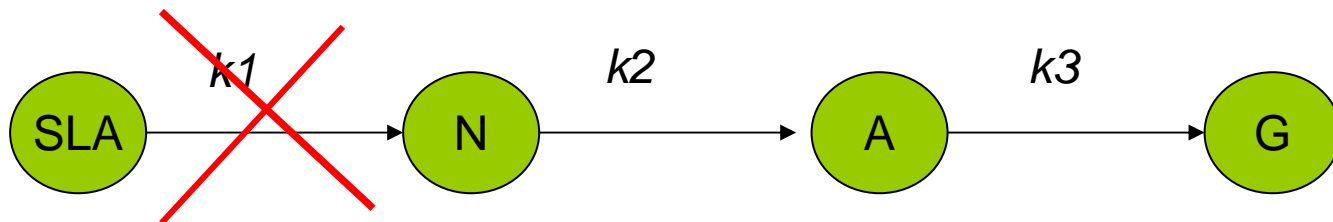
- The ***smallest*** sum-square value of the elements in **Coefficient List** under

$$k1 > 0, k2 > 0, \dots, kn > 0 \quad (1)$$

Or

$$k1 \geq 0, k2 \geq 0, \dots, kn \geq 0 \quad (2)$$

If e.g. $k1 = 0$... *subnetwork*



Concrete procedure

- Coefficient List:

$$l_1(\vec{k}) = r_1, \dots, l_n(\vec{k}) = r_n$$

- The consistency measure can be calculated as the smallest values of $f(\mathbf{k})$ among various \mathbf{k} s : => Least squares method:

$$f(\vec{k}) = \sum_{i=1}^n (l_i(\vec{k}) - r_i)^2$$

Measures (1) and (2)

- Under $\mathbf{ki} > \mathbf{0}$... Measure (1)

$$\frac{\partial f}{\partial k_1} = 0 \wedge \dots \wedge \frac{\partial f}{\partial k_n} = 0$$

- Under $\mathbf{ki} \geq \mathbf{0}$... Measure (2)

$$\frac{\partial f}{\partial k_1} = 0 \wedge \dots \wedge \frac{\partial f}{\partial k_n} = 0$$

Including subnetworks

Algorithm to compute the measure (2) (Recursive procedure)

MinimizePositive.. Compute the measure (1)

MinimizePositive(f):

INPUT: Polynomial f with variables k_1, \dots, k_n

OUTPUT: Tuple (k_1, \dots, k_n) satisfying $k_1 \geq 0, \dots, k_n \geq 0$ which minimizes f

BEGIN

if $n = 0$ then Return($\{\}$)

$M \leftarrow \{(k_1, \dots, k_n) \mid k_1 \geq 0 \wedge \dots \wedge k_n \geq 0 \wedge \partial f / \partial k_1 = 0 \wedge \dots \wedge \partial f / \partial k_n = 0\}$

$m_1 \leftarrow \text{MinimizePositive}(f(0, \dots, k_n))$

$m_2 \leftarrow \text{MinimizePositive}(f(k_1, 0, \dots, k_n))$

...

MinimizePositive($f(k_1, \dots, 0, \dots, k_n)$)

$m_n \leftarrow \text{MinimizePositive}(f(k_1, \dots, 0))$

$mres \leftarrow (j_1, \dots, j_n)$

s.t. $f(k_1, \dots, k_n) \geq f(j_1, \dots, j_n)$ for all $(k_1, \dots, k_n) \in M \cup m_1 \cup \dots \cup m_n$

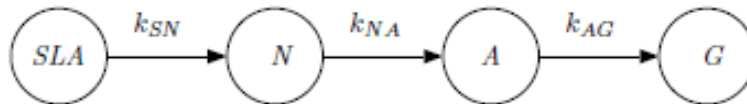
Return($\{mres\}$)

END

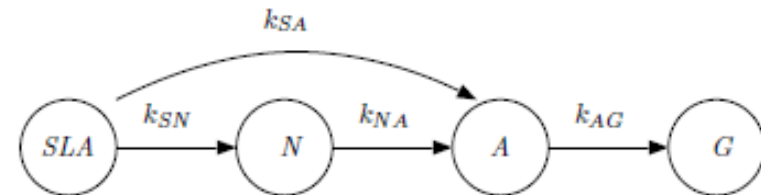
Result

We used the following five models

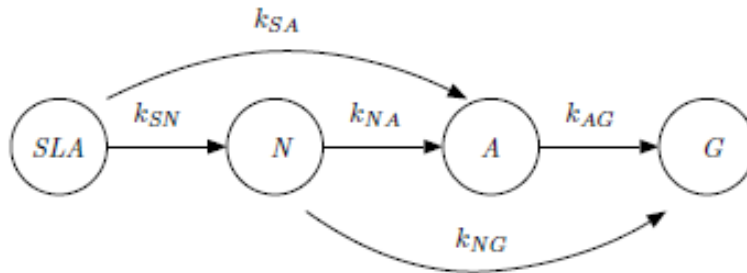
Model A:



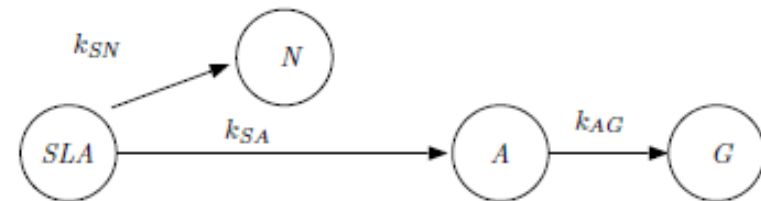
Model B:



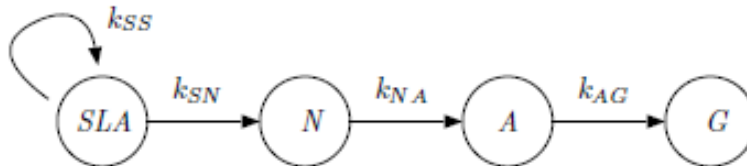
Model C:



Model D:

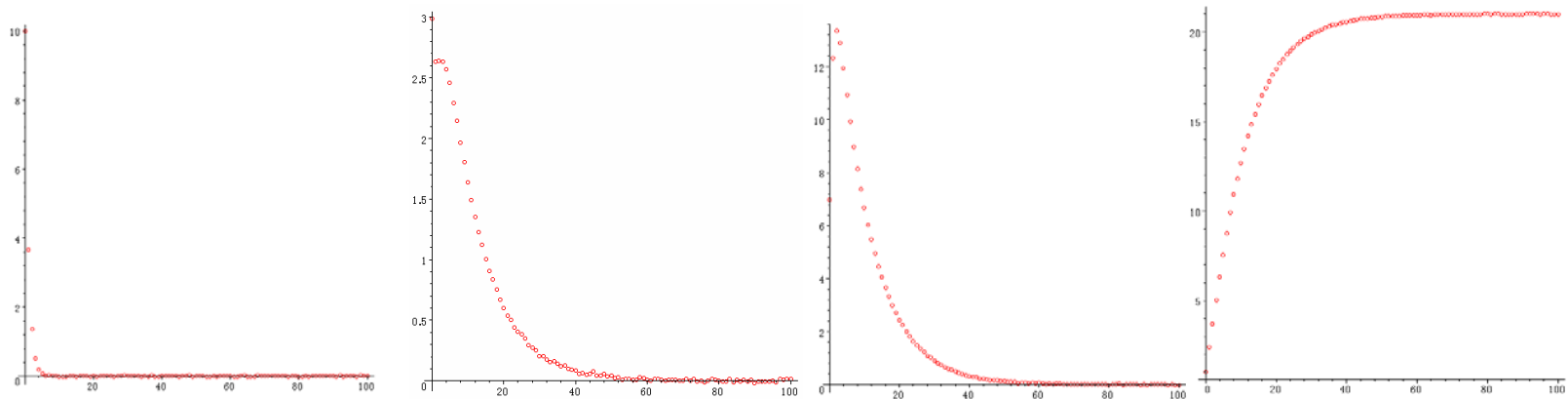


Model E:



Data generation for simulation

We have generated the time series of data for the consistent molecules for the simulation study, before the model consistency estimation.



The given and estimated parameters are as follows: $S LA; 1, 1$ (given) and 1.00 (estimated); $S LA; 1, 10$ and 10.0; $N; 1, 1/10$ and 0.100; $N; 2, 1$ and 1.00; $N; 1, 163/9$ and 18.1; $N; 2, 100/9$ and 11.1; $A; 1, 1/10$ and 0.100; $A; 2, 1/2$ and 0.500; $A; 3, 1$ and 1.00; $A; 1, 163/36$ and 4.53; $A; 2, \square_{15}=4$ and $\square_3: 75$; $A; 3, 20/9$ and 2.22; $G; 1, 1/10$ and 0.100; $G; 2, 1/2$ and 0.500; $G; 3, 1$ and 1.00; $G; 1, \square_{815}=36$ and $\square_{22}: 6$; $G; 2, 15/4$ and 3.75; $G; 3, \square_{10}=9$ and $\square_1: 11$; $G; 4, 21$ and 21.0. Each figure corresponds to the four variables (molecules) in the model: (a) $S LA$, (b) N , (c) A , (d) G .

Table of Consistency measure

Measure (1)

Measure (2).. Including subnetworks

query	CM1, under the constraint (2.4)							CM2, under the constraint (2.6)								
	estimated	smallest	k_{SN}	k_{NA}	k_{AG}	k_{NG}	k_{SA}	k_{SS}	estimated	smallest	k_{SN}	k_{NA}	k_{AG}	k_{NG}	k_{SA}	k_{SS}
A	A	1.34×10^{-11}	1.00	0.100	0.500	-	-	-	C	7.66×10^{-12}	1.00	0.100	0.500	0*	0*	-
	E	1.36×10^{-11}	1.00	0.100	0.500	-	-	1.40×10^{-6}	A	1.34×10^{-11}	1.00	0.100	0.500	-	-	-
	D	×	×	-	×	-	×	-	E	1.36×10^{-11}	1.00	0.100	0.500	-	-	1.40×10^{-6}
	B	×	×	×	×	-	×	-	B	1.35×10^{-10}	1.00	0.100	0.500	-	0*	-
	C	×	×	×	×	×	×	-	D	1.68	0*	-	0.435	-	0.0439	-
B	B	4.20×10^{-11}	1.00	0.100	0.500	-	0.400	-	B	4.20×10^{-11}	1.00	0.100	0.500	-	0.400	-
	A	20.1	1.19	0.167	0.637	-	-	-	C	6.44×10^{-11}	1.00	0.100	0.500	0*	0.400	-
	D	×	×	-	×	-	×	-	E	20.1	1.19	0.167	0.637	-	-	0*
	E	×	×	×	×	-	-	×	A	20.1	1.19	0.167	0.637	-	-	-
	C	×	×	×	×	×	×	-	D	1050	0*	-	0.0351	-	1.97	-
C	C	2.78×10^{-9}	1.00	0.100	0.500	0.200	0.400	-	C	2.78×10^{-9}	1.00	0.100	0.500	0.200	0.400	-
	B	0.558	0.994	0.160	0.913	-	0.408	-	B	0.558	0.994	0.160	0.913	-	0.408	-
	A	28.0	1.19	0.213	1.17	-	-	-	D	23.9	0*	-	1.22	-	0.418	-
	D	×	×	-	×	-	×	-	E	28.0	1.19	0.213	1.17	-	-	0*
	E	×	×	×	×	-	-	×	A	28.0	1.19	0.213	1.17	-	-	-
D	D	1.83×10^{-14}	1.00	-	0.500	-	0.400	-	D	1.83×10^{-14}	1.00	-	0.500	-	0.400	-
	A	576	1.02	3.98	0.623	-	-	-	E	358.	1.13	3.63	0.285	-	-	0*
	E	×	×	×	×	-	-	×	B	399.	1.10	3.74	0.395	-	0*	-
	B	×	×	×	×	-	×	-	C	434.	1.18	3.43	0.454	0.528	0*	-
	C	×	×	×	×	×	×	-	A	576.	1.02	3.98	0.623	-	-	-
E	E	9.26×10^{-11}	1.00	0.100	0.500	-	-	0.700	E	9.26×10^{-11}	1.00	0.100	0.500	-	-	0.700
	A	1.46	0.702	0.0564	0.367	-	-	-	C	1.46	0.702	0.0564	0.367	0*	0*	-
	D	×	×	-	×	-	×	-	A	1.46	0.702	0.0564	0.367	-	-	-
	B	×	×	×	×	-	×	-	B	1.46	0.702	0.0564	0.367	-	0*	-
	C	×	×	×	×	×	×	-	D	2.57	0*	-	0.258	-	0.0284	-

0*: exact zero value.

-: no corresponding parameters.

×: no real positive solutions.

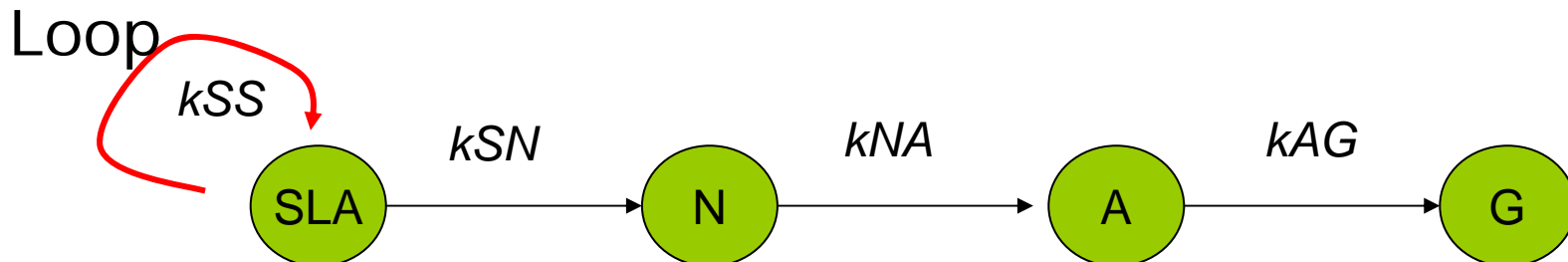
The verification of our method , Measure 1

	estimated	smallest	k_{SN}	k_{NA}	k_{AG}	k_{NG}	k_{SA}	k_{SS}
Model A	A	1.34×10^{-11}	1.00	0.100	0.500	-	-	-
	E	1.36×10^{-11}	1.00	0.100	0.500	-	-	1.40×10^{-6}
	D	x	x	-	x	-	x	-
	-	-	-	-	-	-	-	-



When k_{SS} is small, Model E is almost equal to model A

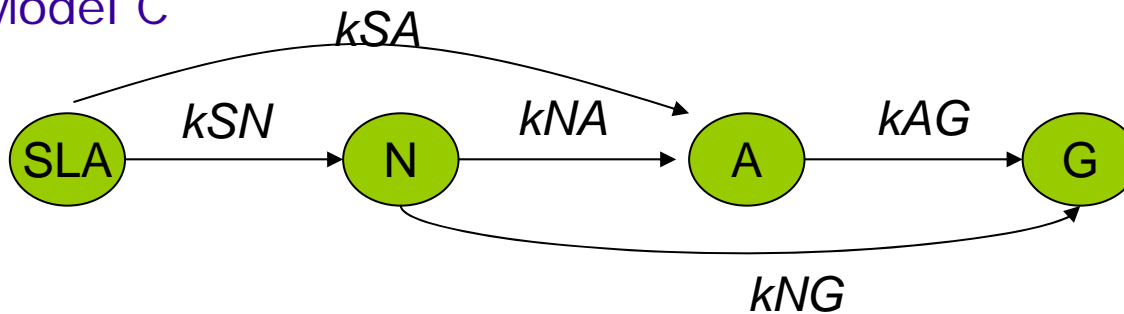
Model E



The verification of our method , Measure 2

	estimated	smallest	k_{SN}	k_{NA}	k_{AG}	k_{NG}	k_{SA}	k_{SS}
Query A	C	7.66×10^{-12}	1.00	0.100	0.500	0*	0*	-
	A	1.34×10^{-11}	1.00	0.100	0.500	-	-	-
	E	1.36×10^{-11}	1.00	0.100	0.500	-	-	1.40×10^{-6}
	B	1.35×10^{-10}	1.00	0.100	0.500	-	0*	-

Model C



When k_{SA} and k_{NG} are exactly zero, Model C is equivalent to model A

Model A





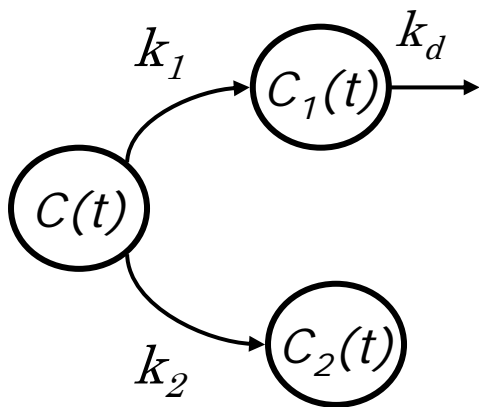
Summary

- We have proposed a method to select a model which is more/most consistent with the time series of observed data.
- We have verified our method, using generated data, handling a cyclic relationship hitherto unavailable in previous methods.

Future works ... scalability

- Focusing on a local network within a large-scale network.
- Easy elimination of the unnecessary variables in virtue of algebraic equations

Eliminating $C(t)$,



$$k_2 C_1(t) = k_1 C_2(t) - k_1 k_d \int_0^t e^{-k_d(\tau-t)} C_2(\tau) d\tau$$



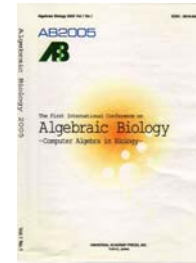
$$-(sk_2 + k_2 k_d) L[C_1(t)](s) + sk_1 L[C_2(t)](s) = 0$$

International Conference on Algebraic Biology

2005
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November 28-30
FUJITSU SOLUTION SQUARE
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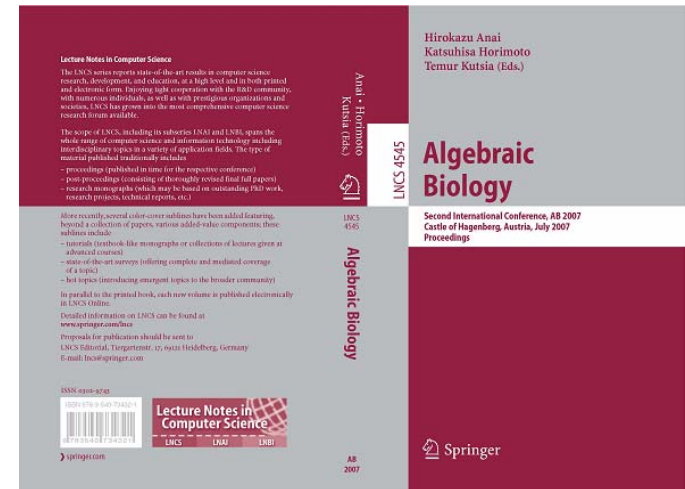


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July 2-4
RISC, Johannes Kepler University
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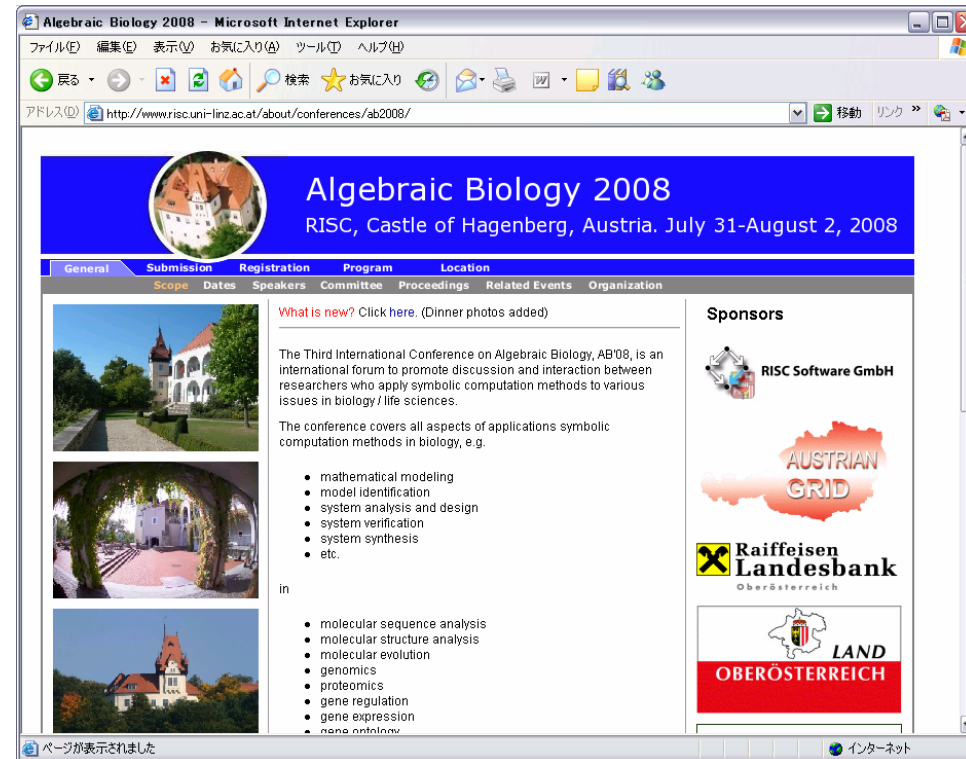
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**2008
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Buchberger,
K. Horimoto, R.
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Mishra

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<http://www.risc.uni-linz.ac.at/about/conferences/ab2008/>



**2009
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