Efficient formulation of the stochastic simulation algorithm for chemically reacting systems

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In this paper we examine the different formulations of Gillespie’s stochastic simulation algorithm (SSA) [D. Gillespie, J. Phys. Chem. 81, 2340 (1977)] with respect to computational efficiency, and propose an optimization to improve the efficiency of the direct method. Based on careful timing studies and an analysis of the time-consuming operations, we conclude that for most practical problems the optimized direct method is the most efficient formulation of SSA. This is in contrast to the widely held belief that Gibson and Bruck’s next reaction method [M. Gibson and J. Bruck, J. Phys. Chem. A 104, 1876 (2000)] is the best way to implement the SSA for large systems. Our analysis explains the source of the discrepancy. © 2004 American Institute of Physics.

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I. INTRODUCTION

The time evolution of a spatially homogeneous system of chemically reacting molecules is traditionally calculated by solving a set of coupled ordinary differential equations. This method is based on the deterministic formulation of chemical kinetics, in which the reaction constants are viewed as “rates” and the species concentrations are represented by continuous functions of time. Although the deterministic formulation is adequate in most cases, it does not reflect the stochastic nature of the system, which has been shown to be important in many biological systems. In particular, when there are some species with very few copy numbers in living cells, including DNA and important regulatory molecules, stochastic effects may account for cell to cell variation and play crucial roles in biological processes.\textsuperscript{1–3} Numerical methods which can capture the correct stochasticity of the system are then needed. Gillespie’s stochastic simulation algorithm (SSA) (Refs. 4 and 5) is a numerical simulation procedure that is essentially exact for spatially homogeneous or well stirred chemical systems. The SSA is considered exact because it is rigorously based on the same microphysical principles that underly the chemical master equation (CME). There are also inexact stochastic simulation algorithms\textsuperscript{6,7} that generate approximate trajectories. Our interest in this paper is only in exact methods.

The SSA is a Monte Carlo type method. With the SSA, one may approximate any variable of interest by generating many trajectories and observing the statistics of the values of the variable. Since many trajectories are needed to obtain a reasonable approximation, the efficiency of the SSA is of critical importance. Gillespie developed two different but equivalent formulations of the SSA: the direct method (DM) and the first reaction method (FRM). A third formulation of the SSA was given by the next reaction method (NRM) of Gibson and Bruck.\textsuperscript{8} The NRM can be viewed as an extension of the FRM, but it is much more efficient than the latter. Based on a count of arithmetic operations, it is widely believed to be more efficient than the Direct Method for large systems.\textsuperscript{8}

In this paper we present a detailed analysis of the computational costs of the three formulations: DM, FRM, and NRM, focusing on the differences between the DM and the NRM. In our experiments with different biochemical models, we have observed that even with the best data structure, the NRM is less efficient than the DM except for a very specialized class of problems. A similar observation has also been reported by Markus Schwemh:9 “A profiling of the algorithm (NRM) has revealed that the simulator engine spends most of its execution time for maintaining the priority queue of the tentative reaction times.” Our analysis explains these observations. Based on the analysis, and motivated by an idea used in NRM, we propose a strategy to improve the efficiency of the direct method. The new optimized direct method (ODM) is, to the best of our knowledge, the most efficient formulation of the SSA.

This paper is organized as follows: In Sec. II we briefly review the SSA and its three different formulations, and outline a model of the heat shock response of E. Coli that will be used in our numerical experiments. Sec. III presents a detailed timing study for the DM and the NRM, based on the numerical results of three test problems. Sec. IV gives a computational cost analysis and comparison for DM and

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In each step, the SSA generates random numbers and calculates \( \tau \) and \( \mu \) according to the probability distributions (3) and (4). Three different but stochastically equivalent formulations for SSA are proposed as follows.

### B. Direct method

On each step, the direct method generates two random numbers \( r_1 \) and \( r_2 \) in \( U(0,1) \) [the set of uniformly distributed random numbers in the interval \((0,1)\)]. The time for the next reaction to occur is given by

\[
\tau = \frac{1}{a_0(x)} \ln \left( \frac{1}{r_1} \right).
\]

The index \( \mu \) of the occurring reaction is given by the smallest integer satisfying

\[
\sum_{j'=1}^\mu a_{j'}(t) > r_2 a_0(t).
\]

The system states are updated by \( X(t+\tau) = X(t) + \nu_\mu \). Then the simulation proceeds to the next occurring time.

#### Algorithm direct method

1. Initialization (set the initial numbers of molecules. Set \( t=0 \)).
2. Calculate the propensity functions \( a_i \ (i=1,\ldots,M) \) and \( a_0 \) from Eq. (2).
3. Generate two random numbers \( r_1 \) and \( r_2 \) in \( U(0,1) \).
4. Calculate \( \tau \) according to Eq. (5).
5. Search for \( \mu \) as the smallest integer satisfying Eq. (6).
6. Update the states of the species to reflect execution of reaction \( \mu \). Set \( t \leftarrow t + \tau \).
7. Go to step 2.

### C. First reaction method

The first reaction method generates a \( \tau_k \) for each reaction channel \( R_k \) according to

\[
\tau_k = \frac{1}{a_k(x)} \ln \left( \frac{1}{r_k} \right) \quad (k=1,\ldots,M),
\]

where \( r_1,\ldots,r_M \) are \( M \) statistically independent samplings of \( U(0,1) \). Then \( \tau \) and \( \mu \) are chosen as

\[
\tau = \min\{\tau_1,\ldots,\tau_M\},
\]

and

\[
\mu = \text{the index of } \min\{\tau_1,\ldots,\tau_M\}.
\]

#### Algorithm first reaction method

1. Initialization (set the initial numbers of molecules. Set \( t=0 \)).
2. Calculate the propensity functions \( a_i \ (i=1,\ldots,M) \).
3. Generate \( M \) independent random numbers from \( U(0,1) \).
4. Generate the time \( \tau_i \ (i=1,\ldots,M) \) according to Eq. (7).
5. Find \( \tau \) and \( \mu \) according to Eqs. (8) and (9).
6. Update the states of the species to reflect execution of reaction \( \mu \). Set \( t \leftarrow t + \tau \).
7. Go to step 2.
The direct and the first reaction methods are fully equivalent to each other\textsuperscript{4,5} although they look different. The random pairs \((\tau, \mu)\) generated by both methods follow the same distribution. The first reaction method discards \(M - 1\) unused reaction times in Eq. (8). Thus it is much less efficient than the direct method.

D. Next reaction method

Gibson and Bruck\textsuperscript{8} cleverly transformed the first reaction method into an equivalent but more efficient newscheme. The next reaction method is significantly faster than the first reaction method. It is widely believed\textsuperscript{8} to be more efficient than the direct method when the system involves many species and loosely coupled reaction channels.

The next reaction method can be viewed as an extension of the first reaction method in which the \(M - 1\) unused reaction times (8) are suitably modified for reuse. Clever data storage structures are employed to efficiently find \(\tau\) and \(\mu\). The following algorithm describes the next reaction method (see Ref. 8 for details).

**Algorithm next reaction method**

1. Initialize:
   
   (a) set initial numbers of molecules, set \(t \leftarrow 0\), generate a dependency graph \(G\);
   
   (b) calculate the propensity functions \(a_i\), for all \(i\);
   
   (c) for each \(i\), generate a putative time \(\tau_i\), according to an exponential distribution with parameter \(a_i\);
   
   (d) store the \(\tau_i\) values in an indexed priority queue \(P\).

2. Let \(\mu\) be the reaction whose putative time \(\tau_\mu\) stored in the \(P\), is least. Set \(t \leftarrow \tau_\mu\).

3. Update the states of the species to reflect execution of reaction \(\mu\). Set \(t \leftarrow t_\mu\).

4. For each edge \((\mu, \alpha)\) in the dependency graph \(G\):
   
   (a) update \(a_\alpha\);
   
   (b) if \(\alpha \neq \mu\), set
   
   \[
   \tau_\alpha \leftarrow \left(a_\alpha, \text{old}/a_\alpha, \text{new}\right) (\tau_\alpha - t) + t;
   \]
   
   (c) if \(\alpha = \mu\), generate a random number \(r\) and compute \(\tau_\alpha\) according to an equation similar to Eq. (5),
   
   \[
   \tau_\alpha = \frac{1}{a_\alpha(t)} \ln \left( \frac{1}{r} \right) + t;
   \]

   (d) replace the old \(\tau_\alpha\) value in \(P\) with the new value.

5. Go to step 2.

Two data structures are used in this method:

1. The dependency graph defined in Ref. 8 is a data structure that tells precisely which \(a_i\) should change when a given reaction is executed. Each reaction channel is denoted as a node in the graph. A directed edge connects \(R_i\) to \(R_j\) if and only if the execution of \(R_i\) affects the reactants in \(R_j\). One can use the dependency graph to recalculate only the minimal number of propensity functions in step 4.

2. The indexed priority queue (also known as a heap tree in computer science) consists of a tree structure of ordered pairs of the form \((i, \tau_i)\), where \(i\) is the reaction channel

index and \(\tau_i\) is the corresponding time when the next \(R_i\) reaction is expected to occur, and an index structure whose \(i\)th element points to the position in the tree which contains \((i, \tau_i)\). In the tree, each parent has a smaller \(\tau\) than either of its children. Note that the minimum \(\tau\) always stays in the top node and the order is only vertical. In each step, the update changes the value of the node and then bubbles it up or down according to its value to obtain the new priority queue. Theoretically, this procedure takes at most \(\ln(M)\) operations. In practice, usually there are a few reactions that occur much more frequently. Thus, the actual update takes less than \(\ln(M)\) operations.

We note that it takes some CPU time to maintain the two data structures. For a small system, this cost dominates the simulation. For a large system, the cost of maintaining the data structures may be relatively smaller compared with the savings.

The argument for the advantage of the NRM over the DM is based primarily on two observations: First, in each step, the NRM generates only one uniform random number while the direct method requires two. Second, the search for the index \(\mu\) of the next reaction channel takes \(O(M)\) time for the direct method, while the corresponding cost for the next reaction method is on the update of the indexed priority queue which is \(O(\ln(M))\).

E. Heat shock response model

In this paper we use a model of the HSR of E. Coli\textsuperscript{10,11} as an example problem to test the different SSA formulations. The HSR system describes the mechanism of how the bacteria E. Coli responds to a temperature increase. When exposed to temperatures high enough to induce the denaturation (unfolding) of its constituent proteins, the E. Coli bacterium derives some measure of protection from an elaborate heat shock response mechanism. One of several important components of this mechanism is the heat shock sigma factor, \(\sigma_{32}\). Elevated temperatures in the bacterium cause \(\sigma_{32}\) to be produced through transcription and translation at a very rapid rate. A free \(\sigma_{32}\) molecule can bind to RNA polymerase (RNAP), and the resultant complex \(\sigma_{32}:\text{RNAP}\) initiates the transcription of genes that encode a variety of chaperone enzymes. These chaperons take care of denatured proteins, either by refolding them or else by degrading them so that they will not cause problems by aggregating. But a newly produced \(\sigma_{32}\) molecule is usually much more likely to be promptly sequestered by DNAK, one of those chaperone enzymes, an occurrence that precludes its binding to RNAP. The details of the deterministic model for the HSR system can be found in Ref. 10 and a stochastic version was discussed in Ref. 11. In our stochastic model, 28 species participate in 61 chemical reactions.

II. Timing Studies for Direct Method and Next Reaction Method

Since the FRM is obviously much less efficient than the other two formulations, we will concentrate on an analysis of
DM and NRM. Both DM and NRM need to calculate the propensities, generate random numbers, find the next occurring time $\tau$ and channel index $\mu$ and update the system states. The major difference between them is the way they generate $\tau$ and $\mu$. To generate $\tau$, the direct method computes a random number $r_1$ and sums all the propensities to obtain $a_0$. Then $\tau$ is obtained from Eq. (5). The next reaction method generates a set of $\tau_{\alpha}$'s. For the just-fired reaction channel, it generates a random number to calculate the $\tau_{\mu}$ from Eq. (11) [step 4(c) in the NRM algorithm]. For the other reaction channels, it calculates $\tau_{\alpha}$ according to Eq. (10) [step 4(b)]. To obtain $\mu$, the direct method generates another random number $r_2$ and searches for $\mu$ satisfying Eq. (6). The next reaction method directly takes the index of the root node in the tree structure as $\mu$. But it needs to update the nodes in the heap to maintain the order of the indexed priority queue. Table I shows the major differences between the two methods.

The cost for the direct method in Table I consists of five items: the cost $C_p$ for calculating all the $M$ propensities, the cost $C_{a_0}$ for calculating the summation $a_0$ of all the propensities, the cost $2C_{\text{rand}}$ for generating two random numbers, the cost $C_s$ for calculating $\tau$ from Eq. (5), and the cost $C_{\text{rest}}$ for searching the index $\mu$. We can express it as

$$C_{\text{DM}}=2C_{\text{rand}}+C_{a_0}+C_{\tau}+C_s+C_p+C_{\text{rest}},$$

(12)

where $C_{\text{DM}}$ denotes the average cost of the direct method and $C_{\text{rest}}$ denotes all the other costs that both the DM and NRM methods have to spend.

The cost for the next reaction method can be similarly formulated as

$$C_{\text{NRM}}=C_{\text{rand}}+C_{\tau}+C_{\tau_{\mu}}+C_{a_0}+C_{\text{heap}}+C_g+C_{\text{rest}},$$

(13)

where $C_{\text{NRM}}$ denotes the average cost of the next reaction method, $C_{\tau_{\mu}}$ denotes the cost for calculating the propensities changed by the last reaction, $C_{a_0}$ denotes the cost to compute $\tau_{\mu}$ from Eq. (10), $C_{\text{heap}}$ denotes the cost to update and maintain the heap tree, and $C_g$ denotes the extra cost for the dependency graph in the calculation of the propensities. $C_{\tau}$ and $C_{\text{rest}}$ have the same meaning as in Eq. (12). Note that although the formula (11) is different from Eq. (5), the computational costs of them are almost the same. Thus we can use $C_s$ in Eq. (13).

NRM has an advantage when the system is of large size and loosely coupled, or in other words, if the firing of one reaction does not affect many other reactions. Gibson and Bruck\(^9\) did not specify how loosely coupled the system should be to show the advantage of NRM. For the practical problems we have tried, NRM is usually less efficient than DM. In the following we present the timing results when applying DM and NRM to three test problems. One is the heat shock model described in Sec. II E. The other two examples are designed to illustrate the potential advantage of NRM. The simulations were performed on a 1.4 GHz Pentium IV Linux workstation.

**Example 3.1: The HSR model.** In the simulation of the HSR model, the average simulation time for the DM is 86.8 s per SSA simulation. The average simulation time for the NRM is 170.4 s. We list the detailed time costs for one simulation in Table II.

For the HSR model, the cost to maintain the data structure is large (60%). Thus this example does not show the advantage of NRM. Unfortunately for many practical problems, the data structure cost is very large when applying NRM. The following two test models were constructed to illustrate the situation where NRM is most advantageous.

**Example 3.2: Linear Chain System.** This model contains $M$ chain reactions with $M+1$ species as follows:

$$S_1 \rightarrow S_2 \rightarrow \ldots \rightarrow S_n,$$

(14)

where $n=M+1$. The propensity functions are uniform: $a_i(X) = c X_i$, where $c=1$. The initial state is $x_i(0) = 10000$, $x_i(0) = 0$, $i=2,\ldots,601$. We take $M=600$, and the final time $T=30$.

For this model, each reaction channel affects at most two reaction channels. Compared with the total number of reactions, this system is very loosely coupled. Thus the NRM should have a great advantage over DM. In our simulations, the average simulation time for DM was 2.13 s, while the average simulation time for NRM was 1.07 s. The CPU time for NRM is about half of that of the DM. Table III shows the detailed CPU costs for one simulation. Because now the cost for updating the heap tree is reduced, the cost percentage due to the data structure is not as bad as in the HSR model.

**Example 3.3: A Totally Independent System.** This model contains 600 independent decaying processes as follows:

<table>
<thead>
<tr>
<th>Direct method</th>
<th>Next reaction method</th>
</tr>
</thead>
<tbody>
<tr>
<td>(1) Generate random number $r_1$ and $r_2$</td>
<td>(1) Generate random number $r$</td>
</tr>
<tr>
<td>(2) Calculate $M$ propensities</td>
<td>(2) Calculate propensities changed by last reaction</td>
</tr>
<tr>
<td>(3) Calculate the summation $a_0$ of all propensities</td>
<td>(3) Calculate $\tau_{\mu}$ with Eq. (11)</td>
</tr>
<tr>
<td>(4) Calculate $\tau$ with Eq. (5)</td>
<td>(4) Calculate the other $\tau_{\mu} (\alpha \neq \mu)$ with Eq. (10)</td>
</tr>
<tr>
<td>(5) Search for $\mu$ according to Eq. (6)</td>
<td>(5) Update the heap data structure</td>
</tr>
</tbody>
</table>

**Table II. CPU costs of DM and NRM for the HSR model.**

<table>
<thead>
<tr>
<th>Method</th>
<th>$C_{a_0}$</th>
<th>$C_s$</th>
<th>$C_p$</th>
<th>$2C_{\text{rand}}$</th>
<th>$C_{\text{update}}X$</th>
<th>$C_{\text{rest}}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>DM</td>
<td>15.48</td>
<td>14.98</td>
<td>11.71</td>
<td>4.09</td>
<td>6.45</td>
<td>7.36</td>
</tr>
<tr>
<td>NRM</td>
<td>22.24</td>
<td>21.52</td>
<td>16.82</td>
<td>5.88</td>
<td>9.27</td>
<td>10.57</td>
</tr>
</tbody>
</table>

**Table III. CPU costs of DM and NRM for three test problems.**
For $i = 1, ..., n$,

$$S_i \rightarrow \emptyset, \quad i = 1, ..., n,$$

(15)

where $n = 600$. The propensity functions are uniform:

$$a_i(X) = cX_i, \quad c = 1.$$  

Here the initial states are $x_i(0) = 1000$ for $i = 1, ..., 600$. The final time $T = 30$.

For this model, each reaction channel affects itself only. It is the most loosely coupled system possible. In our simulations, the average simulation time for DM was 5.39 s, while the average simulation time for NRM was 2.63 s. Again, NRM is faster than DM. Table IV shows the detailed CPU costs for each part.

## IV. COMPUTATIONAL COST ANALYSIS FOR THE DIRECT METHOD AND THE NEXT REACTION METHOD

In this section we present a detailed analysis of the computational costs of DM and NRM which explains the results of our timing studies. We begin by introducing the following definitions:

### A. Definitions

**Definition 4.1: Average Search Depth**. $S$ is the average number of operations it takes to obtain $\mu$ according to Eq. (6) in the direct method. Obviously, $S$ varies depending on the problem. For each step in the direct method, the search procedure is actually the summation of $a_i$ [see Eq. (6)].

To find $\mu$, $\mu$ ADDs and COMPARes are needed. The search depth in each step is exactly the index of the firing reaction. Thus in practice, we use the following formula to measure $S$,

$$S = \frac{\sum_{i} k_i}{\sum_{i} k_i},$$

(16)

where $k_i$ is the number of firing times of the $i$th reaction during a simulation.

In theory, if the firing times $k_i$ are of the same magnitude for all the reaction channels, the average search depth $S$ of the DM is about $M/2$. But in practice the firing times for different reaction channels have a multiscale property. For many systems, a very few reactions fire much more frequently than others. $S$ is different from $M/2$ for those systems.

**Definition 4.2: Average Weighted Degree**. $D$ is the average degree for the dependency graph of a system. It is also the average number of reactions affected by one occurring reaction. The next reaction method generates the dependency graph before it simulates a system. It is easy to calculate the degree of each node (reaction channel) in the graph. Thus in practice, the average weighted degree can be measured by

$$D = \frac{\sum d_i k_i}{\sum k_i},$$

(17)

where $d_i$ is the degree for the $i$th node, or in other words, the number of reactions affected by the $i$th reaction, and $k_i$ is the number of times the $i$th reaction fires during a simulation.

**Definition 4.3: Update Depth**. $U$ is the average number of operations needed to update the heap tree for the changed $\tau_i$’s in the NRM. There are two major steps in the update of the heap tree. First, we need to update the $\tau_i$ for the affected reactions. Second, we need to move the nodes in the heap to maintain the priority order. In each step, if $d$ reactions are affected by the firing reaction channel, at least $d$ operations need to be done to update the corresponding $\tau$s. To maintain the priority order of the heap tree, at most $\ln(M)$ moves are needed for each node. Thus we have the following inequality:

$$D \leq U \leq D \ln(M).$$

(18)

In practice, because of the multiscale nature of the system, some reactions fire much more frequently than others. Those reaction channels stay around the root of the heap array. Thus very few moves are needed for each step. $U$ is much less than $D \ln(M)$ and is close to $D$.

For the test models in Sec. III, in the simulation of the HSR model (Example 3.1), $M = 61, S = 26.3$ (before the optimization described later), $D = 8.79$ and $U = 10.33$. In the simulation of the linear model (Example 3.2), $M = 600, S = 16, D = 2$, and $U = 2.001$. For Example 3.3, $M = 600, S = 300, D = 1$, and $U = 5.15$.

### B. Cost analysis and comparison

It is widely believed that NRM should perform better than DM for a system of large size. The reasoning is based on an analysis of the costs of the computational operations listed in Sec. III. For the random number generator, DM always has one extra cost $C_{\text{rand}}$. For the computation of the propensities, DM needs to calculate $M$ propensities, whereas NRM calculates only the changed ones (about $D$ propensities). For the other terms, $C_{\text{heap}}$ consists of $M$ additions and $C_{\text{rand}}$ consists of $O(M)$ additions and compares, while $C_{\text{str}}$ and $C_{\text{heap}}$ are of magnitude $O(\ln(M))$. Thus when the system has a large number of reactions, NRM might have less cost. But this analysis considers only the magnitude of the computational operations. It does not count the extra costs due to the data structure in $C_{\text{heap}}$, $C_{\text{str}}$. In practice, we have observed that DM is generally more efficient than NRM. Although one
can argue that this is because the system size is not large enough to show the benefit of the NRM yet, only for the very loosely coupled problems Examples 3.2 and 3.3 did we begin to observe a relatively large savings. We believe that a fully optimized implementation of the DM can be more efficient than the NRM. There are two reasons for this. First, the original DM was not optimized for large systems. Second, the simple operation analysis in Gibson and Bruck\textsuperscript{8} does not take into account all the components of the CPU cost. In this section we focus on the second point, that is, we extend the cost analysis to take into account costs such as maintenance of the data structure. Optimization of the DM for large systems will be discussed in the following section.

From Eqs. (12) and (13), we can formulate the difference between the cost of DM and NRM as follows:

\[ C_{DM} - C_{NRM} = C_{rand} + C_1 + C_2 - C_{heap}, \]

where \( C_1 = C_{a0} + C_{g} - C_{a} \) and \( C_2 = C_{p} - C_{p} - C_{g}. \) In the following we discuss the details for each term.

For the random number generation, the NRM reduces the corresponding cost to half that of the DM. We note that the cost of generating a uniform random number is computationally small, and it does not increase with the corresponding cost to half that of the DM. We note that the costs for \textsc{multiply} and \textsc{divide} are usually much larger than the costs for \textsc{add} and \textsc{compare}. We can express this as

\[ C_{rand} \approx \frac{1}{2}\text{CPU}. \]

The cost \( C_{a} \) depends linearly on the average weighted search depth \( S. \) The major operations are \textsc{add} and \textsc{compare}. Thus it can be written as

\[ C_{a} \approx S(C_{add} + C_{compare}). \]

The cost \( C_{a} \) depends linearly on the average weighted depth \( D-1 \) (\( C_{a} \) does not count the case when \( \alpha = \mu \)). Each update of \( \tau_{a} \) consists of one \textsc{multiply} and one \textsc{divide} operation. We can express this as

\[ C_{a} \approx (D-1)(C_{\text{multiply}} + C_{\text{divide}}). \]

We note that the costs for \textsc{multiply} and \textsc{divide} are usually much larger than the costs for \textsc{add} and \textsc{compare}.

The cost \( C_{p} \) is based on the calculation of \( M \) propensities, while \( C_{p} \) requires the calculation of only \( D \) propensities. The cost \( C_{p} \) is definitely larger than that of \( C_{p}' \). But to distinguish which reactions are affected by the firing reaction, the directed graph is needed. Thus we have to also take the extra cost \( C_{p} \) into account. In each step, we need to visit the dependency graph \( D \) times to obtain all the affected reactions. Thus \( C_{g} \) is of order \( O(D) \).

The cost \( C_{heap} \) for updating the heap data structure depends linearly on the average updating depth \( U. \) The operations in the update include changing values in an affected node, swapping nodes to maintain the order, etc. We denote it by \( C_{H}. \) Then we have

\[ C_{heap} = UC_{H}. \]  

**Remark 4.1.** Although the costs \( C_{a}, C_{g}, \) and \( C_{heap} \) are of \( O(D) \) or at most \( O(D \ln(M)) \), the corresponding constants are different. For example, comparing \( C_{a} \) and \( C_{a} \), the \textsc{multiply} and \textsc{divide} in \( C_{a} \) cost much more than the ADD and COMPARE in \( C_{a}. \) Thus although \( C_{a} \) is of order \( O(M) \), practically \( C_{a} \) is less than \( C_{a}. \) In the maintenance of the heap tree, accessing the data costs much more than that in DM. Thus even for the same computational operation, due to the data structure cost, the CPU cost is significantly different. This is the reason why \( C_{heap} \) is so large in the HSR model.

### V. Optimized Direct Method (ODM)

According to the analysis in Sec. IV, for a large system the bottleneck for DM is the costs \( C_{a0} \) and \( C_{p} \), which are of magnitude \( O(M) \), and the cost \( C_{a} \), which is of magnitude \( O(S) \). In this section we propose two optimizations to reduce these costs.

First, to reduce the cost \( C_{a} \), in the direct method, we note that in a large system, the reactions will undoubtedly be multiscale. Some reactions fire much more frequently than others. For example, in the HSR model, the six most frequent reactions fire about 95% of the total times, while the 12 most frequent reactions fire about 99% of the total times. By utilizing this multiscale property, we can optimize the direct method implementation by making \( S \) very small. From Eq. (16), the order of the indexes of the reaction channels affects the search depth \( S \). By reindexing the reaction channels so that

\[ k_{i} > k_{j} \quad \text{for} \quad i < j, \]

we can obtain an optimized value of \( S \) with which we denote by \( S^*. \) The optimized search depth \( S^* \) yields an optimized cost \( C_{a}. \) To obtain an optimized index, we sort the index of the reactions in decreasing order based on how often they fire. But before we really run a simulation, we do not have a quantitative knowledge of \( k_{i} \)’s. Thus the ODM requires one or a few presimulations to determine the scale of the \( k_{i} \)’s. We denote \( \bar{k}_{i} \) as the number (or the mean value if there are multiple presimulations) of firing times for each reaction channel from the presimulations. We reindex the reaction channels so that

\[ \bar{k}_{i} > \bar{k}_{j} \quad \text{for} \quad i < j. \]

Then we can use the new group of indexes to run the many simulations needed to generate an ensemble of the system. After this reindexing, usually the new search depth will be much smaller than a nonoptimized one. For a system with multiscale reactions, \( S^* \) will be much smaller than \( M/2 \).

For the HSR model, this optimization method yields \( S^* = 3.37. \) The average simulation time is reduced to 76.5 s, which is 11.87% more efficient than the DM with the original index \((S=26.2, \text{ average simulation time is 86.8 s)\). In the worst case (with indexes in the opposite order), \( S=58.6 \) and the average simulation time is 102.2 s. Thus the optimized DM is 25.15% more efficient than the worst case. Table \( V \) shows the detailed CPU costs after we optimized the index.
TABLE V. CPU costs of the optimized direct method for the HSR model.

<table>
<thead>
<tr>
<th></th>
<th>$C_{a0}$</th>
<th>$C_{s}$</th>
<th>$C_{p}$</th>
<th>$2C_{rand}$</th>
<th>$C_{r}$</th>
<th>$C_{updateX}$</th>
<th>$C_{rest}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>ODM</td>
<td>0.20</td>
<td>1.42</td>
<td>0.08</td>
<td>0.06</td>
<td>1.88</td>
<td>0.08</td>
<td></td>
</tr>
<tr>
<td>CPU cost</td>
<td>0.20</td>
<td>1.42</td>
<td>0.08</td>
<td>0.06</td>
<td>1.88</td>
<td>0.08</td>
<td></td>
</tr>
<tr>
<td>Percentage</td>
<td>5.38%</td>
<td>38.17%</td>
<td>2.15%</td>
<td>1.61%</td>
<td>50.54%</td>
<td>2.15%</td>
<td></td>
</tr>
</tbody>
</table>

B. Spatially inhomogeneous system

SSA is based on the assumption of a spatially homogeneous system. However, by discretizing the space into cells and introducing variables associated to the population of the species in each cell, SSA can also be applied to spatially inhomogeneous systems. With that configuration for each cell reactions occur only in its own cell or with its neighbors. This feature makes the discretized spatially inhomogeneous system a good example of a loosely coupled system. The optimized direct method will have a great advantage for these systems. A theoretical discussion of the spatially inhomogeneous system will be a topic of future research. Here we only construct a simple example to show the efficiency of the optimization.

Example 6.1: Spatially Inhomogeneous Example. This example was discussed by Shnerb\textsuperscript{13} to show the difference between the continuous deterministic approach and the discrete stochastic approach. Two species $A$ and $B$ spread over a square area and move randomly with a certain diffusion coefficient. Two types of reactions are involved. The species $B$ decay with a constant rate $\mu$ and divides with rate $\lambda$ when it meets the catalyst $A$. To numerically simulate this system, the square area is discretized as a 10 by 10 grid. To each grid cell [labeled by $(i,j)$], we assign variables $A_{i,j}$, for species $A$ and $B_{i,j}$ for species $B$. The reactions are listed as follows:
Diffusion of $A$: $A_{i,j} \rightarrow A_{i \pm 1, j \pm 1}$, if $(i \pm 1, j \pm 1)$ is within the area,

Diffusion of $B$: $B_{i,j} \rightarrow B_{i \pm 1, j \pm 1}$, if $(i \pm 1, j \pm 1)$ is within the area,

Decay of $B$: $B_{i,j} \rightarrow 0$,

Division of $B$: $B_{i,j} + A_{i,j} \rightarrow 2B_{i,j} + A_{i,j}$.

(26)

The diffusion rate for both $A$ and $B$ is $\mu = 0.2$. The decay rate for $B$ is 1. The division rate when $B$ meets $A$ is set to $\lambda = 2.8$. The initial states are set so that each cell contains one species $B$ and there is one species $A$ in the whole area:

$$B_{i,j} = 1, \quad A_{i,j} = \begin{cases} 1, & i = 10, j = 10 \\ 0, & \text{else} \end{cases}$$

(27)

The simulation time interval is $[0, 100]$. When the population of $B$ blows up, the simulation will be very slow. Thus we terminate the simulation when the total population of $B$ exceeds 10,000. The corresponding state is called “survival of $B$.” If all $B$ species die, the simulation is also terminated and the corresponding state is called “extinction of $B$.” With the above configuration, the species $B$ has probability around 30% to survive, while a classical deterministic differential equation method will always predict extinction. We applied the three SSA formulations to this example. Since the species states have a big variation, the CPU cost for a single simulation has a large fluctuation, depending on whether the final state is survival or extinction. But for a large number of simulations, the CPU time is stable. We measured the CPU time for $10^4$ simulations. The corresponding CPU time for the original DM was 2045 s, the CPU time for NRM was 770 s and the CPU time for ODM was 406 s. We expect an even larger difference for a finer grid. This example shows that the ODM is much preferred for discretized spatially inhomogeneous systems. The detailed timings for the three formulations of SSA are listed in Table IX.

VII. CONCLUSION

Gillespie’s SSA is in widespread use for the stochastic simulation of chemically reacting systems, consuming a great many CPU cycles. In this paper we studied the different formulations of SSA: DM, FRM, and NRM. We found

<table>
<thead>
<tr>
<th>Table IX. The detailed CPU costs of $10^4$ simulations for DM, NRM, and ODM for the spatially inhomogeneous example.</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>DM</strong></td>
</tr>
<tr>
<td>CPU cost</td>
</tr>
<tr>
<td>Percentage</td>
</tr>
<tr>
<td><strong>NRM</strong></td>
</tr>
<tr>
<td>CPU cost</td>
</tr>
<tr>
<td>Percentage</td>
</tr>
<tr>
<td><strong>ODM</strong></td>
</tr>
<tr>
<td>CPU cost</td>
</tr>
<tr>
<td>Percentage</td>
</tr>
</tbody>
</table>

FIG. 1. CPU time of DM (plot with “O” and solid line), NRM (plot with “+” and dashed line), and ODM (plot with “*” and dotted line) vs the number of reactions $M$ for the linear chain Example 3.2.
that for all but a very specialized class of problems, DM is most efficient. This is in contrast to the widely held belief that NRM is most efficient. Our timing studies reveal that the NRM is spending a substantial fraction of its time on maintaining the data structure. The original operation count for the NRM\(^8\) considered computational operations only; hence it did not include these costs. We have presented a more comprehensive operation count which explains the observed results and suggests some further optimizations that can be applied to the DM. After applying these optimizations, the ODM now appears to be the most efficient formulation for the vast majority of problems.

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