



Optimality-preserving reduction of controlled chemical reaction networks

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Abstract

Chemical reaction networks (CRNs) are an established population model defined as a system of coupled nonlinear ordinary differential equations across many disciplines. In many applications, for example, in systems biology and epidemiology, CRN parameters such as the kinetic reaction rates can be used as control inputs to steer the system toward a given target. Unfortunately, the resulting optimal control problem is nonlinear, therefore, computationally very challenging. We address this issue by introducing an optimality-preserving reduction algorithm for CRNs. The algorithm partitions the original state variables into a reduced set of macro-variables for which one can define a reduced optimal control problem with provably identical optimal values. The reduction algorithm runs with polynomial time complexity in the size of the CRN. We use this result to reduce verification and control problems of large-scale vaccination models over real-world networks.

Keywords Chemical reaction networks · Optimization · Model reduction

1 Introduction

The interplay between control theory and systems biology is instrumental to gain insights into the dynamics of natural systems across different scales (e.g., [1]). In particular, the problem of controlling a biological system is relevant in applications such as smart therapeutics and epidemiology [2, 3]. Mathematically, this can be studied as the problem of controlling a formal chemical reaction network (CRN),

whereby the biological system under study is modeled as a finite set of species (i.e., agents) that interact across a finite set of reactions. This representation admits both a stochastic interpretation in terms of a continuous-time Markov chain (CTMC), where discrete changes in the population levels of each species are tracked, and a deterministic one as a system of nonlinear ordinary differential equations (ODEs), where each equation tracks the time evolution of the concentration of each species. Notably, and particularly relevant for the theoretical developments in this paper, under mild conditions the deterministic equations correspond to a limit regime of a family of CTMCs (e.g., [4–8]).

In this setting, the control inputs may be represented by the parameter values of designated reaction rates [9], such that the overall controller design may be studied as an optimal control problem. Treating certain rates as inputs can also be used for the complementary goal of studying the open-loop behavior of the system when some parameters are unknown/uncertain, by estimating reachable sets [10]; this is a pressing problem in systems biology, where rate parameters are often not directly accessible.

Controlling the biological system by studying its ODEs in place of the CTMC is appealing because the ODE system size has, in general, exponentially fewer equations. However, the control problem is computationally prohibitive in general due to the fact that it is nonlinear [11–13]. One approach to tackling this problem is to devise an *optimality-*

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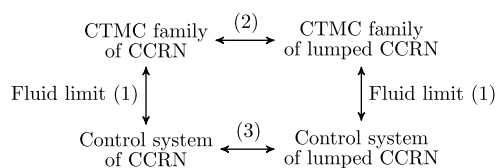


Fig. 1 Visualization of the main result. At first, we approximate the control systems of the original and the lumped CCRN by means of suitable CTMC families (1). Then, we show that the lumped CTMC family admits the same optimal value as the original one (2). Combining (1) and (2), we conclude that the lumping of the control system is optimality preserving (3)

preserving reduction of a control system, where the hope is to solve a reduced optimal control problem instead of the original one. While for linear systems this problem is well-understood [11], it remains challenging for nonlinear ones.

In this paper we consider CRNs with the well-known mass-action semantics (e.g., [14, 15]), leading to ODE systems with polynomial right-hand sides. Here, reactions are characterized by rate parameters which can be used as inputs, taken from bounded domains. The optimal control problem consists of finding the values of those parameters such that a given cost function is minimized. We present an optimality-preserving reduction method based on a partition of the set of species, thus corresponding to a partition of the set of ODE variables. This follows a long tradition in the development of *lumping* techniques for (bio-)chemical systems (e.g., [16, 17]), most of which are concerned with preserving the dynamics of the system and not of the solution of the control problem as done here.

Our reduction is exact in the sense that one can define a reduced optimal control problem whose solution can be exactly related to that of the original problem. Based on this, we develop an algorithm that finds the coarsest partition, i.e., the maximal lumping, that satisfies this property. The algorithm is based on previous recent results for lumping of uncertain Markov chains (essentially seen as linear control systems [18]). Similarly to that, the number of required computational steps is at most polynomial in the number of species and reactions of the CRN. However, the technical machinery required here is profoundly different and, importantly, identifies the polynomial ODE system of a mass-action CRN as the deterministic limit process of a family of CTMCs. Specifically, in the derivation of the main result, visualized in Fig. 1, we:

- make use of fluid limit results [4, 19, 20] and associate to each controlled CRN (CCRN) a family of continuous-time Markov chains (CTMCs) which, roughly speaking, converge in probability to the control system of the CCRN;
- show that the original CTMC family can be replaced by the CTMC family of a lumped CCRN while preserving optimality by relying on [21, 22];

- show that the control system of the original and the lumped CCRN have common optimal values by essentially combining [20, 22], as visualized in Fig. 1.

By doing so, we circumvent the problem of having to relate nonlinear control systems directly.

We implement the lumping algorithm in the software tool ERODE [23] and conduct a large-scale evaluation. Specifically, we study epidemiological models over weighted networks [24], where a) each node is subject to vaccination control or b) the network weights are subject to uncertainty. We took 1558 real world networks from the Netzschleuder repository [25], where the largest network had 51,919 nodes. Out of those, only 681 did not allow for a lumping. We explain the relatively high lumping rate of almost 50% by the fact that lumping, which simplifies to the notion of equitable partition in the case of adjacency matrices [26], is a necessary condition for isomorphism in the sense of [27], a notion of symmetry appearing often in nature.

Related work. The current work generalizes simulation-preserving lumping techniques of biological systems [23, 28–32] to optimality-preserving. Likewise, while results on exact optimality-preserving lumping techniques for linear systems have been explored (see [11, 18] and references therein), nonlinear counterparts are scarce. Akin to notions of behavioral equivalence in concurrency theory [29, 33–36], the bisimulation of control systems [37–39] is closely related but complementary to CCRN species equivalence. Specifically, for a given observation, the largest bisimulation gives rise to a lumped dynamical system which coincides with the original one up to a previously chosen observation map. Instead, CCRN species equivalence seeks to find from a family of linear observation maps the one that gives rise to the largest bisimulation. Since only observation maps expressible by equivalence relations are considered, the coarsest CCRN species equivalence can be computed in polynomial time. Apart from bisimulation/abstraction, we mention compositional [40] and decoupling [41] approaches that yield substantial speed-ups but may impose constraints. Approximate decoupling approaches address this [42] but the corresponding lumping is approximate, see also [43]. It is worth noting that our approach is reminiscent to Koopman operator theory which expresses a nonlinear system via an infinite linear one [44]. Fluid limits are however complementary to Koopman operator theory. This is because they rely upon probabilistic arguments and their linear (Markov chain) approximations hold true for arbitrary initial conditions, rather than specific ones [44].

Relation to conference version. The paper extends [45] by a novel Appendix (Sect. A and B) that provides the mathematical proofs to all statements made in the text.

Paper outline. After reviewing CRNs, Sect. 2 introduces controlled CRNs (CCRN). Section 3 instead reviews CRN

species equivalence from [31] and extends it to CCRNs. Building upon Sect. 3, Sect. 4 establishes that CCRN species equivalence allows for optimality-preserving lumping of fluid models, while Sect. 5 presents applications in nonlinear system verification and control. The paper summarizes the results in Sect. 6 and finishes with an Appendix (Sect. A and B) containing all proofs.

2 Controlled CRNs

A mass-action CRN is $(\mathcal{S}, \mathcal{R}_\alpha)$ where \mathcal{S} is a set of species, \mathcal{R}_α is a set of reactions and $\alpha = (\alpha_{i_r})_{r \in \mathcal{R}}$ is a set of kinetic parameters, with $\alpha_{i_r} \geq 0$. Each reaction $r = \pi \xrightarrow{\alpha_{i_r}} \rho$ comprises multisets π and ρ of species, denoting the reactants and products, respectively. Mass-action CRNs are traditionally given both a stochastic and a deterministic interpretation as a Markov jump process and a system of polynomial differential equations.

In the stochastic interpretation [4], a state of the underlying Markov chain is a species multiset $\sigma \in \mathbb{N}_0^{\mathcal{S}}$ giving the number of molecules $\sigma(A)$ for each species $A \in \mathcal{S}$, where \mathbb{N}_0 are the naturals with zero. The forward equations are given by the initial value problem

$$\partial_t p_\theta = \sum_{\sigma} q(\sigma, \theta) p_\sigma, \tag{1}$$

where $p(0)$ is the initial probability measure, whereas the transition rate from state σ to state θ is

$$q(\sigma, \theta) = q_\alpha(\sigma, \theta) := \sum_{\substack{r = \rho \xrightarrow{\alpha_{i_r}} \pi \in \mathcal{R}_\alpha \\ \theta = \sigma + \pi - \rho}} \alpha_{i_r} \cdot \binom{\sigma}{\rho} \tag{2}$$

$q = (q(\sigma, \theta))_{\sigma, \theta}$ is the *transition rate matrix*, where $q(\sigma, \sigma) = -\sum_{\theta \neq \sigma} q(\sigma, \theta)$. The dynamics can be described as follows: when in state σ , every reaction determines a possible jump that consumes molecules according to the multiplicities of the reactants and yields new molecules according to the products; the reaction fires proportionally (via the kinetic rate α_i) to the total number of possible encounters between single molecules of the reacting species; specifically, $\binom{\sigma}{\rho}$ refers to the number of possible encounters and is defined by

$$\binom{\sigma}{\rho} = \prod_{A \in \mathcal{S}} \binom{\sigma(A)}{\rho(A)} \quad \text{and} \quad \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

As a concrete example, Fig. 2 depicts (parts of) a Markov chain underlying a reaction network. Overall, the CTMC described by (1) is denoted by $(X^q(t))_{t \geq 0}$.

We now turn to the deterministic interpretation [46] of a reaction network. In this case, the model is described by the

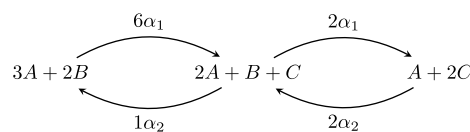


Fig. 2 States reachable from state $\sigma = 3A + 2B$ of the infinite Markov chain underlying the reaction network with $\mathcal{S} = \{A, B, C\}$ and $\mathcal{R}_\alpha = \{A + B \xrightarrow{\alpha_1} C, C \xrightarrow{\alpha_2} A + B\}$. The top most-left transition arises from the first reaction via $\alpha_1 \binom{3A+2B}{A+B} = \alpha_1 \binom{3}{2} \binom{2}{1} \binom{0}{0} = 6\alpha_1$, where $\binom{0}{0} = 1$ following common notation. Note that the infinite Markov chain underlying the reaction network has as states all multisets $n_A A + n_B B + n_C C$ and that the drawing above captures only a finite excerpt of it

system of polynomial differential equations $\partial_t v = f(v, \alpha)$, where the vector field $f : \mathbb{R}_{\geq 0}^{\mathcal{S}} \times \mathbb{R}_{\geq 0}^{|\mathcal{R}|} \rightarrow \mathbb{R}^{\mathcal{S}}$ is given, for any species $A \in \mathcal{S}$, by

$$f_A(v, \alpha) := \sum_{r = \rho \xrightarrow{\alpha_{i_r}} \pi \in \mathcal{R}_\alpha} \alpha_{i_r} (\pi(A) - \rho(A)) \prod_{B \in \mathcal{S}} \frac{v_B^{\rho(B)}}{\rho(B)!}, \tag{3}$$

with $\rho(B)!$ denoting the factorial of $\rho(B)$. Under certain assumptions, it can be shown that the stochastic model converges in probability to the deterministic model, as the molecule counts tend to infinity. These are commonly known as fluid limit results [47, 48], as discussed in Sect. 4.

We now introduce the notion of *controllable CRN* (CCRN), for which we likewise give both a stochastic and a deterministic control system. In both cases we consider two extremal CRNs $(\mathcal{S}, \mathcal{R}_{\underline{\alpha}})$ and $(\mathcal{S}, \mathcal{R}_{\bar{\alpha}})$, with $\underline{\alpha} \leq \bar{\alpha}$, which constrain the values that the decision variables (i.e., the control inputs) may attain.

- The stochastic control system is given by (1), where each $q(\sigma, \theta)$ becomes a measurable control input bounded by the corresponding values in the extremal CRNs, that is

$$q(\sigma, \theta) = q_{\underline{\alpha}, \bar{\alpha}}(\sigma, \theta) : \mathbb{R}_{\geq 0} \rightarrow [q_{\underline{\alpha}}(\sigma, \theta); q_{\bar{\alpha}}(\sigma, \theta)] \tag{4}$$

The resulting family of CTMCs is denoted by $(\mathbb{N}_0^{\mathcal{S}}, [q_{\underline{\alpha}}; q_{\bar{\alpha}}])$ and is called the *uncertain CTMC* (UCTMC) of a CCRN.¹

- Likewise, in the deterministic control system, each kinetic parameter in (3) becomes a control input bounded by the corresponding values in the extremal CRNs, that is a measurable $\alpha_{i_r} : \mathbb{R}_{\geq 0} \rightarrow [\underline{\alpha}_{i_r}; \bar{\alpha}_{i_r}]$. Moreover, for any bounded set of initial conditions $I \subseteq \mathbb{R}_{\geq 0}^{\mathcal{S}}$ and time $t \geq 0$, we define the set of states reachable from I at time t as

$$\mathfrak{R}(t) = \{v(t) \mid \partial_t v = f(v, \alpha), v(0) \in I, \alpha \in [\underline{\alpha}; \bar{\alpha}]\}$$

The initial set I allows to account for uncertainty in the initial condition and encapsulates as special case the singleton set. For a given $\alpha : \mathbb{R}_{\geq 0} \rightarrow [\underline{\alpha}; \bar{\alpha}]$, we shall write v^α

¹ We use the name from [21], even though the name *controlled CTMC* would be appropriate too.

for the solution of $\partial_t v = f(v, \alpha)$, where $v(0) \in I$ is assumed to be given.

We shall adhere to the following notation.

Remark 1

Since q is $q_{\underline{\alpha}, \bar{\alpha}}$ from (4) rather than q_α from (2) in all but few cases, q shall refer to $q_{\underline{\alpha}, \bar{\alpha}}$ unless stated otherwise. Also, we shall write α_i rather than α_{i_r} to increase readability.

Remark 2

In general, ensuring that the forward equation (1) is regular in the sense that it admits a unique solution for every initial probability distribution $p(0)$ is nontrivial because the state space \mathbb{N}_0^S is infinite. A common way to ensure regularity is to prove that the CTMC is non-explosive by means of stochastic Lyapunov conditions [49, 50].

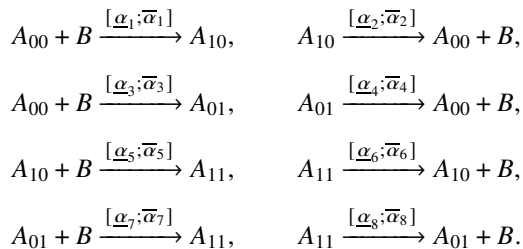
We call a CCRN/UCTMC regular if it induces regular CTMCs only. While some of our results assume regularity, optimality-preserving lumping from Sect. 4 does not.

3 Species equivalence of controlled CRNs

We use the following CCRN as running example.

Example 1

Consider the CCRN $(S, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ with species $S = \{B, A_{00}, A_{01}, A_{10}, A_{11}\}$ and reactions



The reactions model reversible binding of species B to a substrate A with two binding sites. Subscripts i, j in chemical species A_{ij} denote the availability of either binding site in the substrate A , while the value on each arrow indicates the kinetic rate parameter. For state $\sigma = A_{01} + A_{10} + B$, these yield

$$\begin{aligned} q_{\sigma, A_{11} + A_{10}}(\cdot) &\in [\underline{\alpha}_7; \bar{\alpha}_7], & q_{\sigma, A_{00} + A_{10} + 2B}(\cdot) &\in [\underline{\alpha}_4; \bar{\alpha}_4], \\ q_{\sigma, A_{11} + A_{01}}(\cdot) &\in [\underline{\alpha}_5; \bar{\alpha}_5], & q_{\sigma, A_{00} + A_{01} + 2B}(\cdot) &\in [\underline{\alpha}_2; \bar{\alpha}_2]. \end{aligned}$$

In the following, we make the common assumption [28] that the uncertainty intervals do not depend on the binding site, that is, $[\underline{\alpha}_i; \bar{\alpha}_i] = [\underline{\alpha}_{i+2}; \bar{\alpha}_{i+2}]$ for $i \in \{1, 2, 5, 6\}$.

3.1 Lumping of CCRNs

Ordinary lumpability is a partition \mathcal{H} of the state space such that any two states i, j in each partition block $H \in \mathcal{H}$ have equal aggregate rates toward states in any block $H' \in \mathcal{H}$. That is, writing $\mathbf{q}(\cdot)$ for the transition rates of a generic CTMC that is not necessarily related to (1), it must hold that $\sum_{k \in H'} \mathbf{q}_{i,k}(\cdot) = \sum_{k \in H'} \mathbf{q}_{j,k}(\cdot)$, where (\cdot) emphasizes the dependence on time. Given an ordinarily lumpable partition, a lumped CTMC can be constructed by associating a macro-state to each block. Transitions between macro-states are labeled with the overall rate from a state in the source block toward all states in the target block.

Checking the conditions for ordinary lumpability requires the full enumeration of the CTMC state space which grows combinatorially in the multiplicities of the initial state and may be even infinite in presence of species creation (e.g., $A \xrightarrow{\alpha} A + A$). Species equivalence [31] addresses this by detecting ordinary lumpability at the level of the reaction network. To this end, it identifies an equivalence relation which induces an ordinary lumpable partition over the multisets representing CTMC states. Specifically, one considers a natural lifting of a partition \mathcal{H} of species to multisets of species, called *multiset lifting* of \mathcal{H} , denoted by \mathcal{H}^\uparrow .

Definition 1 (Multiset Lifting)

Let $(S, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ be a CCRN, \mathcal{H} a partition over S , and let \mathcal{E} be the equivalence relation of \mathcal{H} , i.e., $\mathcal{H} = S/\mathcal{E}$. We define the multiset lifting of \mathcal{E} on \mathbb{N}_0^S , denoted by $\mathcal{E}^\uparrow \subseteq \mathbb{N}_0^S \times \mathbb{N}_0^S$, as

$$\{(\sigma_1, \sigma_2) \in \mathbb{N}_0^S \times \mathbb{N}_0^S \mid \forall H \in \mathcal{H}. \sum_{A \in H} \sigma_1(A) = \sum_{A \in H} \sigma_2(A)\}$$

With this, we set $\mathcal{H}^\uparrow = \mathbb{N}_0^S / \mathcal{E}^\uparrow$.

Intuitively, the multiset lifting relates multisets that have the same cumulative multiplicity from each partition block.

Example 2

In Example 1, consider $\mathcal{H} = \{\{B\}, \{A_{00}\}, \{A_{01}, A_{10}\}, \{A_{11}\}\}$ and let \mathcal{E} be such that $\mathcal{H} = S/\mathcal{E}$. Then, $(A_{01}, A_{10}) \in \mathcal{E}^\uparrow$, $(2A_{01}, A_{01} + A_{10}) \in \mathcal{E}^\uparrow$, while $(A_{00}, A_{10}) \notin \mathcal{E}^\uparrow$ and $(2A_{01}, A_{10}) \notin \mathcal{E}^\uparrow$. That is, two species are equivalent w.r.t. \mathcal{E}^\uparrow if they agree on the number of occupied binding sites. More formally, $(\sigma, \sigma') \in \mathcal{E}^\uparrow$ if $\sigma(C) = \sigma'(C)$ for all $C \in \{A_{00}, A_{11}\}$ and $\sigma(A_{01}) + \sigma(A_{10}) = \sigma'(A_{01}) + \sigma'(A_{10})$.

We first review the notion of CRN species equivalence from [31].

Definition 2 (CRN Species Equivalence)

Fix a CRN (S, \mathcal{R}_α) . We call a partition \mathcal{H} of S a CRN

species equivalence if, for any two species A_i, A_j in a block of \mathcal{H} , any reagent $\rho \in \mathbb{N}_0^S$, and any block $H^\uparrow \in \mathcal{H}^\uparrow$, we have

$$\sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha(A_i + \rho, \pi) = \sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha(A_j + \rho, \pi) \quad (5)$$

Here, \mathbf{rr}_α is the reaction rate from ρ to π

$$\mathbf{rr}_\alpha(\rho, \pi) = \begin{cases} \sum_{(\rho \xrightarrow{\alpha_i} \pi) \in \mathcal{R}_\alpha} \alpha_i & , \rho \neq \pi \\ - \sum_{\pi' \neq \rho} \mathbf{rr}_\alpha(\rho, \pi') & , \rho = \pi \end{cases}$$

For any $H^\uparrow \subseteq \mathbb{N}_0^S$, we set $\mathbf{rr}_\alpha[\rho, H^\uparrow] = \sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha(\rho, \pi)$.

Any CRN species equivalence induces a lumped CRN given next.

Definition 3 (Lumped CRN)

Let (S, \mathcal{R}_α) be a CRN, \mathcal{H} a CRN species equivalence and fix a representative $A_H \in H$ for each $H \in \mathcal{H}$. The lumped CRN is then given by $(\hat{S}, \hat{\mathcal{R}}_{\hat{\alpha}})$, where the species are $\hat{S} = \{A_H \mid H \in \mathcal{H}\}$, while reactions $\hat{\mathcal{R}}_{\hat{\alpha}}$ arise as follows:

1. discard all reactions $\rho \xrightarrow{\alpha_i} \pi$ where ρ has a nonrepresentative species;
2. replace species in products of remaining reactions by their representatives;
3. fuse all reactions that have the same reactants and products by summing their rates.

With the foregoing definitions in place, CCRN species equivalence is defined as the CRN species equivalence of the extremal CRNs $(S, \mathcal{R}_{\underline{\alpha}})$ and $(S, \mathcal{R}_{\overline{\alpha}})$.

Definition 4 (CCRN Species Equivalence)

Fix a CCRN $(S, \mathcal{R}_{[\underline{\alpha}; \overline{\alpha}]})$. We call a partition \mathcal{H} of S a CCRN species equivalence whenever \mathcal{H} is a CRN species equivalence of $(S, \mathcal{R}_{\underline{\alpha}})$ and $(S, \mathcal{R}_{\overline{\alpha}})$.

Our example enjoys a CCRN species equivalence.

Example 3

Continuing Example 1 and 2, we note that for

$$\alpha = (\alpha_1, \dots, \alpha_8) \in \{(\underline{\alpha}_1, \dots, \underline{\alpha}_8), (\overline{\alpha}_1, \dots, \overline{\alpha}_8)\},$$

it holds that $\mathbf{rr}_\alpha(A_{01}, A_{00} + B) = \mathbf{rr}_\alpha(A_{10}, A_{00} + B)$ and $\mathbf{rr}_\alpha(A_{01} + B, A_{11}) = \mathbf{rr}_\alpha(A_{10} + B, A_{11})$. Hence, \mathcal{H} is a CCRN species equivalence.

The lumped CCRN is given by the lumpings of the extremals, as stated next.

Algorithm 1 Algorithm for the computation of the coarsest CCRN species equivalence that refines some given partition \mathcal{G}

Require: CCRN $(S, \mathcal{R}_{[\underline{\alpha}; \overline{\alpha}]})$ and a partition \mathcal{G} of S

while true do

compute using the algorithm in [31] the coarsest CCRN species equivalence of $(S, \mathcal{R}_{\underline{\alpha}})$ that refines \mathcal{G} , **store** it in \mathcal{H}

compute using the algorithm in [31] the coarsest CCRN species equivalence of $(S, \mathcal{R}_{\overline{\alpha}})$ that refines \mathcal{H} , **store** it in \mathcal{H}'

if $\mathcal{H}' = \mathcal{G}$ **then**

return \mathcal{G}

else

$\mathcal{G} \leftarrow \mathcal{H}'$

end if

end while

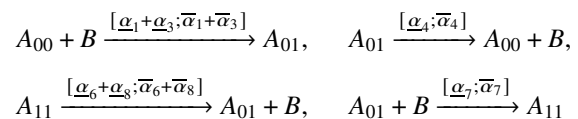
Definition 5 (Lumped CCRN)

Let $(S, \mathcal{R}_{[\underline{\alpha}; \overline{\alpha}]})$ be a CCRN and \mathcal{H} a CCRN species equivalence. The lumped CCRN $(\hat{S}, \hat{\mathcal{R}}_{[\hat{\underline{\alpha}}; \hat{\overline{\alpha}}]})$ arises by lumping the extremal CRNs $(S, \mathcal{R}_{\underline{\alpha}})$ and $(S, \mathcal{R}_{\overline{\alpha}})$ as outlined in Definition 3.

We remark that the lumped CCRN does not depend on the choice of the representative [31]. As next, we provide the lumped CCRN of our example.

Example 4

Continuing Example 1-3, the lumped CCRN is given by $\hat{S} = S \setminus \{A_{10}\}$ and $\hat{\mathcal{R}}_{[\hat{\underline{\alpha}}; \hat{\overline{\alpha}}]}$ such that



The CCRN species equivalence can be computed by invoking alternately the CRN lumping algorithm from [31] on the extremal CRNs that define a CCRN, as stated next.

Theorem 1 (Computation of CCRN Species Equivalence)

Let $(S, \mathcal{R}_{[\underline{\alpha}; \overline{\alpha}]})$ be a CCRN. Then we have the following.

1. \mathcal{H} is a CCRN species equivalence iff \mathcal{H}^\uparrow is an ordinary lumpability of the CTMCs $(\mathbb{N}_0^S, q_{\underline{\alpha}})$ and $(\mathbb{N}_0^S, q_{\overline{\alpha}})$.
2. For any partition \mathcal{G} of S , Algorithm 1 computes the coarsest CCRN species equivalence of $(S, \mathcal{R}_{[\underline{\alpha}; \overline{\alpha}]})$ that refines \mathcal{G} . That is, \mathcal{H} is such that
 - for every block $G \in \mathcal{G}$, there exist unique blocks $H_1, \dots, H_l \in \mathcal{H}$ such that $G = H_1 \cup \dots \cup H_l$ and;
 - \mathcal{H} is a CCRN species equivalence and has a minimal number of blocks, hence a lumped CCRN of minimal size.

The number of steps performed by Algorithm 1 is polynomial in $|\mathcal{S}|$ and $|\mathcal{R}_\alpha|$.

After addressing the computation of CCRN species equivalence, we observe next that the block sums of original CCRN states are equivalent in distribution to the states of the lumped CCRN. Equivalence in distribution is denoted by $\stackrel{d}{=}$.

Theorem 2 (Stochastic CCRN Lumping)

Let \mathcal{H} be a CCRN species equivalence of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ and let $(\hat{\mathcal{S}}, \hat{\mathcal{R}}_{[\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]})$ be the respective lumped CCRN. Moreover, let X^q and $\hat{X}^{\hat{q}}$ denote family members of the respective UCTMCs. Then, if both CCRNs are regular:

1. For any $q(\cdot) \in [q_{\underline{\alpha}}; q_{\bar{\alpha}}]$, there exists $\hat{q}(\cdot) \in [q_{\hat{\underline{\alpha}}}; q_{\hat{\bar{\alpha}}}]$ such that

$$\sum_{A \in \mathcal{H}} X_A^q(t) \stackrel{d}{=} \hat{X}_{A_H}^{\hat{q}}(t), \quad \forall H \in \mathcal{H}, \forall t > 0, \quad (6)$$

provided the statement holds for $t = 0$.

2. Conversely, for any $\hat{q}(\cdot) \in [q_{\hat{\underline{\alpha}}}; q_{\hat{\bar{\alpha}}}]$, there is $q(\cdot) \in [q_{\underline{\alpha}}; q_{\bar{\alpha}}]$ such that (6) holds.

Provided the n -th order moments exist, Theorem 2 implies $\mathbb{E}[(\sum_{A \in \mathcal{H}} X_A(t))^n] = \mathbb{E}[\hat{X}_{A_H}^n(t)]$.² The moments can be estimated by means of stochastic simulation [51].

Example 5

It can be shown that Example 1 is regular. With this, Theorem 2 essentially ensures that

- for any q , there exists \hat{q} such that $X_{A_{01}}^q + X_{A_{10}}^q \stackrel{d}{=} \hat{X}_{A_{01}}^{\hat{q}}$ and $X_S^q \stackrel{d}{=} \hat{X}_S^{\hat{q}}$ with $S \notin \{A_{01}, A_{10}\}$;
- for any \hat{q} , there exists q such that $X_{A_{01}}^q + X_{A_{10}}^q \stackrel{d}{=} \hat{X}_{A_{01}}^{\hat{q}}$ and $X_S^q \stackrel{d}{=} \hat{X}_S^{\hat{q}}$ with $S \notin \{A_{01}, A_{10}\}$.

That is, if one is only interested in species $S \notin \{A_{01}, A_{10}\}$ or the cumulative behavior of species $X_{A_{01}}^q + X_{A_{10}}^q$, any behavior of the original CCRN can be matched by the lumped CCRN and vice versa.

Example 5 demonstrates that CRN species equivalence allows one to lump the original CCRN to a smaller lumped CCRN at the expense of preserving sums of original species. For instance, if the modeler is interested in $X_{A_{00}}$ and X_B , partition \mathcal{H} from Example 2 can be used because $\{A_{00}\}, \{B\} \in \mathcal{H}$. Instead, if a modeler is interested in $X_{A_{10}}$, it is not possible to use \mathcal{H} because the lumped CCRN would only capture the cumulative behavior $X_{A_{10}} + X_{A_{01}}$. A natural question would

² Similarly to regularity, the existence of moments can be addressed by means of Lyapunov conditions [49, 50].

be then if there is a CCRN species equivalence \mathcal{H}' which contains $\{A_{10}\}$. This can be readily checked by applying the algorithm from Theorem 1 to $\mathcal{G}' = \{\{A_{10}\}, \mathcal{S} \setminus \{A_{10}\}\}$. This is because any CCRN species equivalence \mathcal{H}' refining \mathcal{G}' has to contain the block $\{A_{10}\}$. An application of the algorithm returns then the trivial CCRN species equivalence $\mathcal{H}' = \{\{S\} \mid S \in \mathcal{S}\}$. We call \mathcal{H}' trivial because it does not lump the original CCRN.

4 Optimality-preserving lumping

We start by providing the deterministic control systems associated with our example and its CCRN lumping.

Example 6

The CCRN $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ from Example 1 gives rise to the ODE system

$$\begin{aligned} \partial_t v_{A_{00}} &= -(\alpha_1 + \alpha_3)v_{A_{00}}v_B + \alpha_2v_{A_{10}} + \alpha_4v_{A_{01}} \\ \partial_t v_{A_{10}} &= \alpha_1v_{A_{00}}v_B - \alpha_2v_{A_{10}} - \alpha_5v_{A_{10}}v_B + \alpha_6v_{A_{11}} \\ \partial_t v_{A_{01}} &= \alpha_3v_{A_{00}}v_B - \alpha_4v_{A_{01}} - \alpha_7v_{A_{01}}v_B + \alpha_8v_{A_{11}} \\ \partial_t v_{A_{11}} &= \alpha_5v_{A_{10}}v_B + \alpha_7v_{A_{01}}v_B - (\alpha_6 + \alpha_8)v_{A_{11}} \\ \partial_t v_B &= -(\alpha_1 + \alpha_3)v_{A_{00}}v_B + \alpha_2v_{A_{10}} + \alpha_4v_{A_{01}} \\ &\quad - \alpha_5v_{A_{10}}v_B - \alpha_7v_{A_{01}}v_B + (\alpha_6 + \alpha_8)v_{A_{11}} \end{aligned} \quad (7)$$

Instead, the lumped CCRN $(\hat{\mathcal{S}}, \hat{\mathcal{R}}_{[\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]})$ from Example 4 gives rise to the ODE system

$$\begin{aligned} \partial_t \hat{v}_{A_{00}} &= -\hat{\alpha}_1\hat{v}_{A_{00}}\hat{v}_B + \hat{\alpha}_2\hat{v}_{A_{01}} \\ \partial_t \hat{v}_{A_{10}} &= \hat{\alpha}_1\hat{v}_{A_{00}}\hat{v}_B - \hat{\alpha}_2\hat{v}_{A_{01}} - \hat{\alpha}_3\hat{v}_{A_{01}}\hat{v}_B + \hat{\alpha}_4\hat{v}_{A_{11}} \\ \partial_t \hat{v}_{A_{11}} &= \hat{\alpha}_3\hat{v}_{A_{01}}\hat{v}_B - \hat{\alpha}_4\hat{v}_{A_{11}} \\ \partial_t \hat{v}_B &= -\hat{\alpha}_1\hat{v}_{A_{00}}\hat{v}_B + \hat{\alpha}_2\hat{v}_{A_{01}} - \hat{\alpha}_3\hat{v}_{A_{01}}\hat{v}_B + \hat{\alpha}_4\hat{v}_{A_{11}}, \end{aligned} \quad (8)$$

where $\hat{\alpha} \in [\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]$.

We next state our main results which essentially ensure

- that the trajectories of the original and lumped ODE systems, with matching initial sums over partition blocks, remain close with high probability (Theorem 3) and;
- that this implies that the optimal values of the control problem are preserved (Theorem 4).

Theorem 3 (Deterministic CCRN Lumping)

Let us fix a CCRN $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$, a constant $c > 0$, assume that \mathcal{H} is a CCRN species equivalence and denote the corresponding lumped CCRN by $(\hat{\mathcal{S}}, \hat{\mathcal{R}}_{[\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]})$. Writing $B(c)$ for the L_1 ball at the origin with radius c , let $T > 0$ be such that $\mathfrak{R}(t) \subseteq B(c)$ for any $t \in [0; T]$. Then for any initial condition

$v(0) \in I$ and any $\varepsilon, \delta > 0$, the original and lumped deterministic models, $\partial_t v^\alpha = f(v^\alpha, v)$ and $\partial_t \hat{v}^{\hat{\alpha}} = \hat{f}(\hat{v}^{\hat{\alpha}}, \hat{v})$, enjoy the following.

1. For any $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$, there is some $\hat{\alpha}(\cdot) \in [\underline{\hat{\alpha}}; \bar{\hat{\alpha}}]$ such that $\partial_t v^\alpha = f(v^\alpha, v)$ and $\partial_t \hat{v}^{\hat{\alpha}} = \hat{f}(\hat{v}^{\hat{\alpha}}, \hat{v})$ satisfy

$$\mathbb{P} \left\{ \max_{H \in \mathcal{H}} \max_{0 \leq t \leq T} \left| \sum_{A \in H} v_A^\alpha(t) - \hat{v}_{A_H}^{\hat{\alpha}}(t) \right| > \varepsilon \right\} < \delta$$

provided that $\sum_{A \in \mathcal{H}} v_A(0) = \hat{v}_{A_H}(0)$ for all $H \in \mathcal{H}$.

2. For any $\hat{\alpha}(\cdot) \in [\underline{\hat{\alpha}}; \bar{\hat{\alpha}}]$, there is some $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$ such that $\partial_t v^\alpha = f(v^\alpha, v)$ and $\partial_t \hat{v}^{\hat{\alpha}} = \hat{f}(\hat{v}^{\hat{\alpha}}, \hat{v})$ satisfy

$$\mathbb{P} \left\{ \max_{H \in \mathcal{H}} \max_{0 \leq t \leq T} \left| \sum_{A \in H} v_A^\alpha(t) - \hat{v}_{A_H}^{\hat{\alpha}}(t) \right| > \varepsilon \right\} < \delta$$

provided that $\sum_{A \in \mathcal{H}} v_A(0) = \hat{v}_{A_H}(0)$ for all $H \in \mathcal{H}$.

Let us next apply Theorem 3 to Example 6.

Example 7

If applied to Example 6 for given $\varepsilon, \delta > 0$, Theorem 3 implies

- for any α , there is $\hat{\alpha}$ such that, with a probability of $1 - \delta$ or higher, it holds that $|v_{A_{01}}^\alpha + v_{A_{10}}^\alpha - \hat{v}_{A_{01}}^{\hat{\alpha}}| < \varepsilon$ and $|v_S^\alpha - \hat{v}_S^{\hat{\alpha}}| < \varepsilon$ for all $S \notin \{A_{01}, A_{10}\}$;
- for any $\hat{\alpha}$, there is α such that, with a probability of $1 - \delta$ or higher, it holds that $|v_{A_{01}}^\alpha + v_{A_{10}}^\alpha - \hat{v}_{A_{01}}^{\hat{\alpha}}| < \varepsilon$ and $|v_S^\alpha - \hat{v}_S^{\hat{\alpha}}| < \varepsilon$ for all $S \notin \{A_{01}, A_{10}\}$.

Remark 3

In contrast to Theorem 2, Theorem 3 does not require the CCRN or its lumping to be regular. Rather, it requires that the reachable set \mathfrak{R} of the CCRN does not exhibit an explosion on $[0; T]$, a property that can be often established for CRNs via conservation laws [1, 14, 31].

Since CCRN lumpability ensures that the trajectories of the fluid models of the original and lumped CCRN coincide, it is natural to extend Theorem 3 to cost and value functions. Here, we associate to each trajectory a cost which is comprised by a running and final cost, akin to discounted and final rewards of Markov decision processes [22].

Theorem 4 (Lumping preserves Optimality)

Additionally to the assumptions made in Theorem 3, introduce

- the differentiable running cost $L : \mathbb{R}^S \times \mathbb{R}_{\geq 0} \rightarrow \mathbb{R}_{\geq 0}$ and final cost $K : \mathbb{R}^S \rightarrow \mathbb{R}_{\geq 0}$;
- the functional $J_\alpha(v[0]) = \int_0^T L(t, v^\alpha(t)) dt + K(v^\alpha(T))$, where $\partial_t v^\alpha = f(v^\alpha, \alpha)$, $v(0) = v[0]$ and $\alpha \in [\underline{\alpha}; \bar{\alpha}]$;
- assume that $\partial_{v_A} L = \partial_{v_B} L$ and $\partial_{v_A} K = \partial_{v_B} K$ for all $H \in \mathcal{H}$ and $A, B \in H$.

With this, define for any $\hat{v} \in \mathbb{R}_{\geq 0}^S$ the lumped costs as $\hat{L}(t, \hat{v}) = L(t, v)$ and $\hat{K}(t, \hat{v}) = K(t, v)$, where $v \in \mathbb{R}_{\geq 0}^S$ is arbitrary such that $\sum_{A \in H} v_A = \hat{v}_{A_H}$ for all $H \in \mathcal{H}$. Then, for any initial condition $v[0] \in I$, almost surely it holds that

$$\inf_{\alpha} J_\alpha(v[0]) = \inf_{\hat{\alpha}} \hat{J}_{\hat{\alpha}}(\hat{v}[0]),$$

provided that $\sum_{A \in H} v_A[0] = \hat{v}_{A_H}[0]$ for all $H \in \mathcal{H}$. A similar statement holds for sup.

4.1 Proof of Theorem 3

We next outline the proof strategy of our main result. We start by noting that the control system (3) is known as the fluid model of a CRN. This is because it can be approximated by CTMCs that have as states, loosely speaking, fractions $\frac{1}{N} \mathbb{N}_0^S$ rather than integers \mathbb{N}_0^S [4, 20]. The discussion presented next builds on that.

Definition 6 (CTMC Approximation)

Fix a CRN $(\mathcal{S}, \mathcal{R}_\alpha)$ and a constant $c > 0$. The N -th CTMC approximation of $(\mathcal{S}, \mathcal{R}_\alpha)$ is $X_N = (\frac{1}{N} \mathbb{N}_0^S, q_\alpha^N)$, where for two different $\sigma, \theta \in \frac{1}{N} \mathbb{N}_0^S$ we have:

$$g(\sigma) = \max\{0, \min\{1, 2 - |\sigma|/c\}\}$$

$$q_\alpha^N(\sigma, \theta) = g(\sigma) \cdot q_{\alpha^N}(N\sigma, N\theta),$$

where each $\rho \xrightarrow{\alpha_i} \pi \in \mathcal{R}_\alpha$ induces a $\rho \xrightarrow{\alpha_i^N} \pi \in \mathcal{R}_{\alpha^N}$ with $\alpha_i^N = \alpha_i/N^{|\rho|-1}$ for $|\rho| = \sum_{A \in \mathcal{S}} \rho(A)$.³

Generalizing the foregoing notion, we introduce a UCTMC approximation of a CCRN.

Definition 7 (UCTMC Approximation)

Fix a CCRN $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ and a constant $c > 0$. The N -th UCTMC approximation of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ is $X_N = (\frac{1}{N} \mathbb{N}_0^S, q_{[\underline{\alpha}; \bar{\alpha}]}^N)$, where $q_{[\underline{\alpha}; \bar{\alpha}]}^N = [q_{\underline{\alpha}}^N; q_{\bar{\alpha}}^N]$, with $q_{\underline{\alpha}}^N$ and $q_{\bar{\alpha}}^N$ as in Definition 6.

We next prove that the UCTMCs X_N converge to the fluid CCRN model of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$. To this end, we first show that for any $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$ there exists $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ such that the ODE solution v^α is sufficiently close to the CTMC simulation X_N^q , provided that N is large enough and X_N^q denotes the CTMC induced by q . This follows from standard fluid limit results [47, §11.1-§11.2].

³ The CTMC approximation could be given without a cutoff function g . It will be mainly needed for the UCTMC counterpart from Definition 7.

Proposition 5

Fix a CCRN $(S, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$, a time $T > 0$ and assume that $\mathfrak{R}(t) \subseteq B(c)$ for all $t \in [0; T]$. Assume further that the UCTMC approximations $(X_N(0))_{N \geq 1}$ satisfy $X_N(0) = \lfloor Nv(0) \rfloor / N$ for some $v(0) \in I$ in the set of initial conditions I of the CCRN. Then, for any $\varepsilon, \delta > 0$, there exists $N \geq 1$ such that for any $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$, there is $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ such that

$$\mathbb{P} \left\{ \sup_{0 \leq t \leq T} |X_N^q(t) - v^\alpha(t)| > \varepsilon \right\} < \delta.$$

Our second approximation result ensures, conversely, that for any $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ there exists $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$ such that the ODE solution v^α is sufficiently close to the CTMC simulation X_N^q , provided that N is large enough.

Proposition 6

Under the same assumptions as Proposition 5 and for any $\varepsilon, \delta > 0$, there exists $N \geq 1$ such that for any $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$, there exists $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$ such that

$$\mathbb{P} \left\{ \sup_{0 \leq t \leq T} |X_N^q(t) - v^\alpha(t)| > \varepsilon \right\} < \delta.$$

Before proving the main result, we establish our last auxiliary result which ensures that the transient probabilities of the N -th UCTMC approximation of the original and the lumped CCRN coincide on the blocks of H^\uparrow , if N is large enough and \mathcal{H} is a CCRN species equivalence. The proof relies on [21].

Proposition 7

Let \mathcal{H} be a CCRN species equivalence of $(S, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ and let X_N and \hat{X}_N denote, respectively, the N -UCTMC approximation of the original and the lumped CCRN, see Definition 5 and 7. Then, we have the following.

- For any $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ there is $\hat{q}(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ such that

$$\forall H^\uparrow \in \mathcal{H}^\uparrow. \sum_{\sigma \in H^\uparrow} p_{\frac{1}{N}} \sigma(t) = \hat{p}_{\frac{1}{N}} \sigma_{H^\uparrow}(t) \tag{9}$$

- holds for all $t > 0$, provided it holds for $t = 0$. Here, p and \hat{p} is the transient probability of X_N^q and $\hat{X}_N^{\hat{q}}$, respectively, while $\sigma_{H^\uparrow} \in H^\uparrow \cap \mathbb{N}_0^S$ is the unique representative of H^\uparrow .
- Conversely, for any $\hat{q}(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ there is $q(\cdot) \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ such that (9) holds for all $t > 0$, if it holds for $t = 0$.

With Proposition 5-7, Theorem 3 can be proven by following the idea shown in Fig. 3.

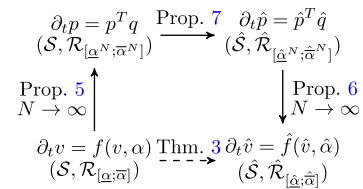
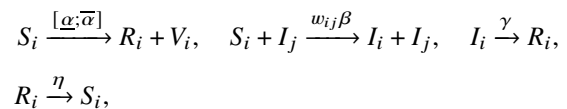


Fig. 3 Proof strategy of Theorem 3, part 1). The result is proven by approximating the deterministic control systems of the original and the lumped CCRN by means of UCTMCs (Proposition 5 and 6). These, in turn, are shown in Proposition 7 to coincide on the blocks (of the multiset lifting) of an ordinary lumpable partition. Part 2) is proven in a similar fashion by reversing the directions

5 Evaluation

We evaluate our framework by studying epidemiological network dynamics, but applications to performance modelling [5, 52, 53], engineering [15] and biology [7, 54] are also possible. Here, we consider two settings, one from optimal control [10, 55, 56] and one from reachability analysis [12, 57, 58]. Algorithm 1 has been implemented in ERODE [23] which supports [31]. The experiments were run on a 3.22 GHz machine assigning 6 GB of RAM to ERODE. In all cases, two iterations of Algorithm 1 were sufficient.

SIR over networks. Disease spread over networks is often modeled by variants of the susceptible-infected-recovered (SIR) model [24] over graphs [31]. Here, we study an SIR variant with vaccination [59], the respective reactions are



where $i, j \in \{1, \dots, n\}$. The first reaction models the vaccination, the second captures the infection across different locations, the third recovery, while the fourth corresponds to the loss of immunity. Subscripts denote locations and $W = (w_{i,j})$ is the adjacency matrix of the graph representing the network topology, with $w_{ij} > 0$ denoting the presence of a possibly weighted edge between node i and j . In other words, in our experiment we interpret the presence of an edge from node j to i as the possibility for individual j (I_j) to infect individual i (S_i). Parameters β, γ, η were chosen as in [31], while vaccination bounds were set to $\underline{\alpha} = 0$ and $\bar{\alpha} = 1$ for lack of better alternative. The auxiliary species V_i keep track of the vaccinated.

Real-world networks. To initialize weight matrices W , we use networks taken from the Netzschleuder repository [25]. We consider all weighted networks from the repository with at most 52,000 nodes. Part of the networks is directed, while the others are undirected. We implicitly transform the latter ones by replacing every undirected edge with two corresponding directed ones with same weight. On these models,

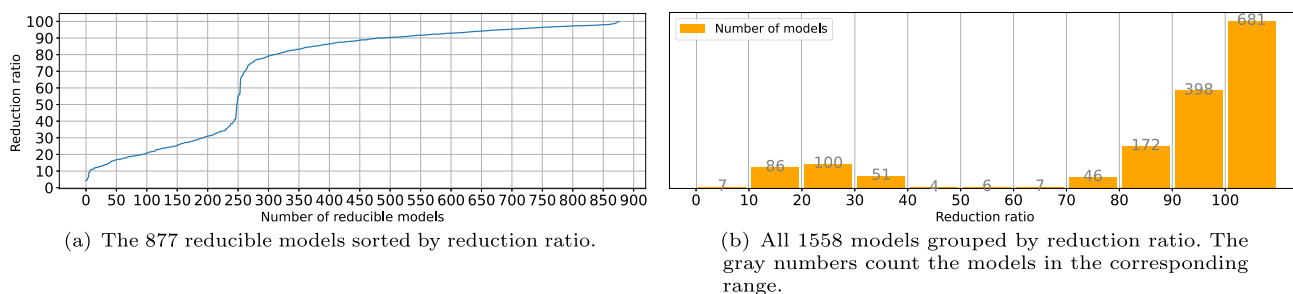


Fig. 4 CCRN lumping of SIR-vaccination model over weighted networks from [25]. Reduction ratios are given as number of reduced variables over original ones

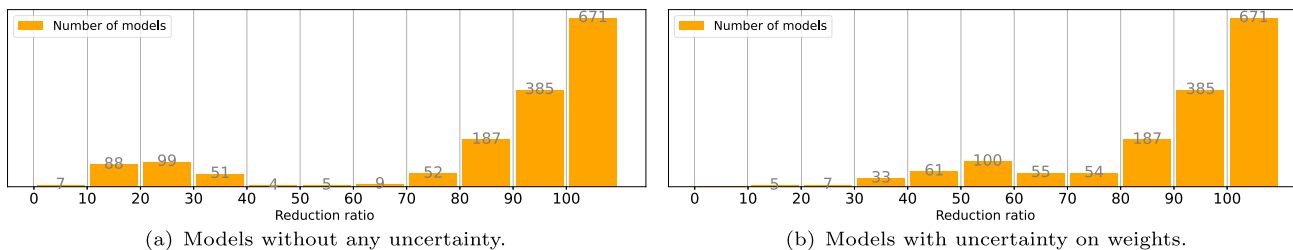


Fig. 5 CCRN lumping of SIR-vaccination model over weighted networks from [25]. Reduction ratios are given as number of reduced variables over original ones. All 1558 models grouped by reduction ratio. The gray numbers count the models in the corresponding range

we applied our lumping algorithm starting from an initial partition with blocks that separate the types of variables across all nodes:

$$\mathcal{H} = \{\{S_i \mid i \leq n\}, \{I_i \mid i \leq n\}, \{R_i \mid i \leq n\}, \{V_i \mid i \leq n\}\},$$

with n being the number of nodes in the considered network. For any reported lumping \mathcal{H} , any costs L, K satisfying the assumptions of Theorem 4 are applicable. This includes costs that try to minimize the cumulative infection in some specific block $H \in \mathcal{H}$, i.e.

$$J = \omega_1 \int_0^T \sum_{i \in H} v_{I_i}(s) ds + \omega_2 \sum_{i \in H} v_{V_i}(T),$$

where ω_1 and ω_2 are non-negative weights. Intuitively, the costs aim at minimize the spread of infection while using a minimal amount of vaccination.

Results. Overall, we considered 1558 real networks from the repository. The largest considered network contains 51,919 nodes, corresponding to a CCRN with 155,757 variables and 330,149 reactions on which our reduction algorithm took about 50 minutes on a standard laptop machine. The results are summarized in Fig. 4. Here, we define the reduction ratio of a model as the number of reduced variables over that of original ones (the auxiliary species V_i have been dropped for providing a cleaner picture). Overall, 877 models could be reduced (i.e., have a reduction ratio smaller than 1), while 681 were not reduced (reduction ratio = 1).

Figure 4(a) focuses on the 877 models that admitted reduction, sorted by reduction ratio. We can see that about 250 models could be reduced to less than half the original number of variables. This is visualized better in Fig. 4(b). Here we count how many models have a reduction ratio within ten intervals from $[0.0;0.1]$ (the bar from 0 to 10), to $[0.9;1.0]$ (the bar from 90 to 100). The right-most bar refers to the 681 models that did not admit any reduction. Overall, more than 56% of the models admitted reduction. Among these, about 28% admitted substantial reductions obtaining a reduction ratio smaller than 0.4.

Impact of uncertain weights on reduction power

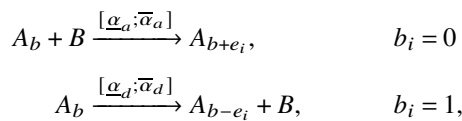
In this experiment, rather than focusing on the control problem of vaccination, we study the impact of weights' uncertainty on the reduction power of our technique. To this end, we perform a new analysis of the SIR vaccination model over networks from [25] by fixing the vaccination rate (to 1), while assuming that there is uncertainty in the weights of the 1558 networks considered (we use an arbitrary interval of 0.05 centered at weights' values, to ensure that intervals remain positive). The results are summarized in Fig. 5. Similarly to Fig. 4(b), we group models by reduction ratio. In particular, Fig. 5(a) considers models without uncertainty of the weights, while Fig. 5(b) with uncertainty on the weights. We can see that the absolute number of reducible models is not affected (in both cases, 671 models could not be reduced at all). Likewise, mild reductions with reduction ratios from 0.7 to 1.0 are not affected either. Considering the cases with

Table 1 Running times of Algorithm 1 on binding unbinding protein-interaction networks

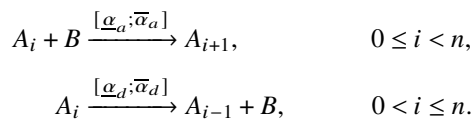
Binding unbinding networks for $\mathcal{G} = \{S\}$. Reductions have $n + 1$ state variables.										
n	9	10	11	12	13	14	15	16	17	18
$ S $	513	1025	2049	4097	8193	16,385	32,769	65,537	131,073	262,145
time (ms)	63	81	88	96	253	430	841	2157	5024	10,582

lower reduction ratio, we can clearly see a similar pattern in the two figures, shifted to the right in the case of uncertain weights: reduction ratios from 0.1 to 0.4 appear to get shifted from 0.3 to 0.7.

Scalability of lumping routine We end the section by demonstrating the scalability of the presented approach. To this end, we consider an extension of Example 1 to n binding sites ($9 \leq n \leq 18$ in Table 1), yielding species $S = \{\{B\}, \{A_b \mid b \in \{0, 1\}^n\}\}$ and reactions



where e_i denotes the i -th unit vector, and the subscripts a and d denote association and disassociation with parameter bounds $[9.95; 10.05]$ and $[0.05; 0.15]$, respectively. The bounds are in accordance with the exact values 10 and 0.1 from [60]. Similarly to Example 1 with two binding sites, it can be shown that $\mathcal{H} = \{\{A_b \mid |b| = 0\}, \dots, \{A_b \mid |b| = n\}, \{B\}\}$ is a CCRN species equivalence. The lumped CCRN can be then described by $\hat{S} = \{B, A_0, \dots, A_n\}$ and the reactions



That is, similarly to Example 1, the CCRN species equivalences keep track of the number of occupied binding sites rather than the actual configuration of each binding site. The largest considered model has about 250,000 variables, requiring about 10 seconds. The running times are summarized in Table 1.

Overall, Theorem 4 ensures that the reachable set of the original CCRN of size $2^n + 1$ coincides with that of the lumped CCRN of size $n + 2$ on the blocks of \mathcal{H} . The lumped CCRN can be over-approximated by known techniques like [10, 12].

6 Conclusion

We introduced a model reduction technique for controlled chemical reaction networks (CCRN) whose kinetic reaction

parameters are subject to control or disturbance. The smallest (lumped) CCRN can be computed in polynomial time and is shown to preserve the optimal costs of the original CCRN. The applicability has been demonstrated by reducing the verification and control problems of vaccination models over real world networks with more than 50,000 nodes.

The proposed framework is holistic in that it can be used as a precomputation step before any optimization approach. In case the reduced model is sufficiently small, global optimization techniques such as the Hamilton-Jacobi-Bellman equations [10, 41] or reachability analysis tools such as [12, 57, 61] can be invoked. If the reduced model is still too large for global optimization techniques, local optimization approaches such as the functional gradient descent, also known as Pontryagin's maximum principle [55], can be invoked. While the principle has gained recently momentum in AI by training so-called neural ordinary differential equations [62, 63], its computational complexity is at least quadratic in the size of the model, thus justifying the need for optimality-preserving model reduction techniques. Likewise, heuristic approaches involving sampling and simulation, as commonly used in systems biology [30, 64], can profit from optimality-preserving reductions as well.

Appendix A: Proofs

Proof of Theorem 1

We start by noting that \mathcal{H} is a CCRN species equivalence of $(S, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$ if and only if \mathcal{H} is a CRN species equivalence [31] of $(S, \mathcal{R}_{\underline{\alpha}})$ and $(S, \mathcal{R}_{\bar{\alpha}})$. With this in mind, we first observe that 1) and 2) follow directly from [31] in the special case $\underline{\alpha} = \bar{\alpha}$. Let us now consider the general case $\underline{\alpha} < \bar{\alpha}$. Then, 1) follows from the special case of 1) and the definition of CCRN species equivalence. Likewise, 2) follows by the definition of Algorithm 1 and the special case of 2). \square

Proof of Theorem 2

Let us first assume that $\underline{\alpha} = \bar{\alpha}$. Then, for any block $H^\uparrow \in \mathcal{H}^\uparrow$ and its representative $\sigma_{H^\uparrow} \in H^\uparrow \cap \mathbb{N}_0^{\hat{S}}$, statement 1) of Theorem 1 and the regularity ensure [31] that

$$\sum_{\sigma \in H^\uparrow} p_\sigma(t) = \hat{p}_{\sigma_{H^\uparrow}}(t), \quad \forall t > 0.$$

Together with

$$\left\{ \sigma \in \mathbb{N}_0^S \mid \forall H \in \mathcal{H}. \sum_{A \in H} \sigma_A = (\sigma_{H^\uparrow})_{A_H} \right\} = H^\uparrow,$$

this implies $(\sum_{A \in H} X_A(t))_{H \in \mathcal{H}} \stackrel{d}{=} (\hat{X}_{A_H}(t))_{H \in \mathcal{H}}$, yielding the claim. The general case, instead, follows from the proof of Theorem 6 from [21]. Specifically, the proof carries over verbatim to our setting of countable state spaces because \mathcal{H}^\uparrow has finite blocks and the assumption of regularity ensures that the forward Kolmogorov equations enjoy unique solutions. \square

Proof of Proposition 5

We use [47, §11.2, Theorem 2.1]. Specifically, we first note that the discussion in [47, §11.1-§11.2] readily extends to time-varying transition rates. Moreover, it is possible to use uniform estimations in the proof of Theorem 2.1 which do not depend on the choice of $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$. Armed with this insight, we pick any $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$ and consider the CTMCs $Z_N = (\frac{1}{N}\mathbb{N}_0^S, q_{\alpha(\cdot)}^N)$, where

$$q_{\alpha(\cdot)}^N(\sigma, \theta) = \sum_{\substack{r=(\rho \xrightarrow{\alpha_i(\cdot)} \pi) \in \mathcal{R}_{\alpha(\cdot)} \\ \theta = \sigma + \frac{1}{N}(\pi - \rho)}} \frac{\alpha_i(\cdot)}{N^{|\rho|-1}} \cdot \binom{N\sigma}{\rho} \quad (10)$$

The result then follows by applying Theorem 2.1 to $\min\{T, \tau\}$ rather than T , where τ is the first exit time of $\{\sigma \in \frac{1}{N}\mathbb{N}_0^S \mid |\sigma| \leq c\}$, see also [46, Corollary 2.8]. Crucially, due to uniform estimations, one can pick an N such that the statement holds for all $\alpha(\cdot) \in [\underline{\alpha}; \bar{\alpha}]$. \square

Proof of Proposition 6

To increase readability, we postpone the lengthy proof to Sect. B. \square

Proof of Proposition 7

We begin by proving that \mathcal{H} is a CCRN species equivalence of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}^N; \bar{\alpha}^N]})$, where $\underline{\alpha}^N$ and $\bar{\alpha}^N$ are as in Definition 6. This holds true if \mathcal{H} is a CRN species equivalence of $(\mathcal{S}, \mathcal{R}_{\alpha^N})$ with $\alpha^N \in \{\underline{\alpha}^N, \bar{\alpha}^N\}$. To see this, pick any $\alpha \in \{\underline{\alpha}, \bar{\alpha}\}$, $H \in \mathcal{H}$, $A_i, A_j \in H$ and $H^\uparrow \in \mathcal{H}^\uparrow$. Then, we need to show that

$$\sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha^N(A_i + \rho, \pi) = \sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha^N(A_j + \rho, \pi). \quad (11)$$

Here, \mathbf{rr}_α^N is defined according to Definition 2 as

$$\mathbf{rr}_\alpha^N(A_k + \rho, \pi) = \begin{cases} \sum_{\substack{\alpha_i^N \\ (A_k + \rho \xrightarrow{\alpha_i^N} \pi) \in \mathcal{R}_{\alpha^N}}} \frac{\alpha_i}{N^{|\rho|-1}} & , A_k + \rho \neq \pi, \\ - \sum_{\pi' \neq A_k + \rho} \mathbf{rr}_\alpha^N(A_k + \rho, \pi') & , A_k + \rho = \pi. \end{cases}$$

Then obviously $\mathbf{rr}_\alpha^N(A_k + \rho, \pi) = \frac{\mathbf{rr}_\alpha(A_k + \rho, \pi)}{N^{|\rho|-1}}$. As \mathcal{H} is a CRN species equivalence of $(\mathcal{S}, \mathcal{R}_\alpha)$ by assumption, it holds that

$$\sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha(A_i + \rho, \pi) = \sum_{\pi \in H^\uparrow} \mathbf{rr}_\alpha(A_j + \rho, \pi),$$

thus showing that \mathcal{H} is indeed a CCRN species equivalence of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}^N; \bar{\alpha}^N]})$. Noting that $g(\frac{\sigma}{N}) = g(\frac{\sigma'}{N})$ for all $\sigma, \sigma' \in H^\uparrow$ and $H^\uparrow \in \mathcal{H}^\uparrow$, this implies that $\frac{1}{N}H^\uparrow$ is a CTMC lumpability of CTMCs $(\frac{1}{N}\mathbb{N}_0^S, q_{\underline{\alpha}}^N)$ and $(\frac{1}{N}\mathbb{N}_0^S, q_{\bar{\alpha}}^N)$. Since X_N and \hat{X}_N are regular due to function g , the statement follows by arguing as in the proof of Theorem 2. \square

Proof of Theorem 3

We first prove 1). To this end, pick some small $\varepsilon, \delta > 0$ and some arbitrary $\alpha \in [\underline{\alpha}; \bar{\alpha}]$. By Proposition 5-6 respectively, we can pick an $N \geq 1$ such that the following hold:

a) there is a $q \in q_{[\underline{\alpha}; \bar{\alpha}]}^N$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} |X_N^q(t) - v^\alpha(t)| > \varepsilon / |\mathcal{S}| \right\} < \delta / |\mathcal{S}|;$$

b) for any $\hat{q} \in q_{[\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]}^N$, there is an $\hat{\alpha} \in [\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} |\hat{X}_N^{\hat{q}}(t) - \hat{v}^{\hat{\alpha}}(t)| > \varepsilon \right\} < \delta.$$

Since \mathcal{H} is a CCRN species equivalence of $(\mathcal{S}, \mathcal{R}_{[\underline{\alpha}; \bar{\alpha}]})$, Proposition 7 ensures that there is a $\hat{q} \in q_{[\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]}^N$ such that the solutions of forward equations $\partial_t p^T = p^T q$ and $\partial_t \hat{p}^T = \hat{p}^T \hat{q}$ satisfy

$$\forall H^\uparrow \in \mathcal{H}^\uparrow. \forall t \geq 0. \sum_{\sigma \in H^\uparrow} p \frac{1}{N} \sigma(t) = \hat{p} \frac{1}{N} \sigma_{H^\uparrow}(t)$$

Moreover, for any $H \in \mathcal{H}$, property a) above and the inequality $\mathbb{P}\{|\sum_{i=1}^v Z_i| > \eta\} \leq \sum_{i=1}^v \mathbb{P}\{|Z_i| > \eta/v\}$, where Z_i are real random variables, imply that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| \sum_{A \in H} (X_N^q)_A(t) - \sum_{A \in H} v_A^\alpha(t) \right| > \varepsilon \right\} < \delta.$$

This and the foregoing choice of \hat{q} imply for all $H \in \mathcal{H}$

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| (\hat{X}_N^{\hat{q}})_{A_H}(t) - \sum_{A \in H} v_A^{\hat{\alpha}}(t) \right| > \varepsilon \right\} < \delta.$$

Thanks to property b), we can pick an $\hat{\alpha} \in [\hat{\underline{\alpha}}; \hat{\bar{\alpha}}]$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| (\hat{X}_N^{\hat{q}})_{A_H}(t) - \hat{v}_{A_H}^{\hat{\alpha}}(t) \right| > \varepsilon \right\} < \delta.$$

Using again $\mathbb{P}\{|\sum_{i=1}^v Z_i| > \eta\} \leq \sum_{i=1}^v \mathbb{P}\{|Z_i| > \eta/v\}$, the above discussion allows us thus to conclude that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| \sum_{A \in H} v_A^\alpha(t) - \hat{v}_{A_H}^{\hat{\alpha}}(t) \right| > 2\varepsilon \right\} < 2\delta.$$

Since the choice of $H \in \mathcal{H}$ and $\varepsilon, \delta > 0$ was arbitrary, we obtain 1).

We prove 2) in a similar fashion. Specifically, thanks to Proposition 5-6, we can pick an $N \geq 1$ such that: a) there is a $\hat{q} \in q_{[\underline{\alpha}; \bar{\alpha}]^N}$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} |\hat{X}_N^{\hat{q}}(t) - \hat{v}^{\hat{\alpha}}(t)| > \varepsilon \right\} < \delta$$

b) for any $q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}$, there is an $\alpha \in [\underline{\alpha}; \bar{\alpha}]$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} |X_N^q(t) - v^\alpha(t)| > \varepsilon/|S| \right\} < \delta/|S|.$$

Using a), we pick a \hat{q} such that for any $H \in \mathcal{H}$ it holds

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} |\hat{X}_{AH}^{\hat{q}}(t) - \hat{v}_{AH}^{\hat{\alpha}}(t)| > \varepsilon \right\} < \delta.$$

Thanks to Proposition 7, we can further pick a $q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}$ such that the solutions of forward equations $\partial_t p = p^T q$ and $\partial_t \hat{p} = \hat{p}^T \hat{q}$ satisfy

$$\forall H \uparrow \in \mathcal{H} \uparrow. \forall t \geq 0. \sum_{\sigma \in H \uparrow} p_{\frac{1}{N}\sigma}(t) = \hat{p}_{\frac{1}{N}\sigma_{H \uparrow}}(t)$$

Combining both statements yields

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| \sum_{A \in H} X_A^q(t) - \hat{v}_{AH}^{\hat{\alpha}}(t) \right| > \varepsilon \right\} < \delta.$$

Thanks to b), we can pick next an $\alpha \in [\underline{\alpha}; \bar{\alpha}]$ such that

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| \sum_{A \in H} X_A^q(t) - \sum_{A \in H} v_A^\alpha(t) \right| > \varepsilon \right\} < \delta$$

The above discussion yields then

$$\mathbb{P}\left\{ \sup_{0 \leq t \leq T} \left| \sum_{A \in H} v_A^\alpha(t) - \hat{v}_{AH}^{\hat{\alpha}}(t) \right| > 2\varepsilon \right\} < 2\delta.$$

Since the choice of $H \in \mathcal{H}$ and $\varepsilon, \delta > 0$ was arbitrary, we obtain 2). \square

Proof of Theorem 4

The assumption on the running and final cost ensures that $L(t, v) = \hat{L}(t, \hat{v})$ and $\hat{K}(t, \hat{v}) = K(t, v)$ for all $\hat{v} \in \mathbb{R}_{\geq 0}^S$ and all $v \in \mathbb{R}_{\geq 0}^S$ satisfying $\sum_{A \in H} v_A = \hat{v}_{AH}$ for all $H \in \mathcal{H}$. Since $\mathfrak{R}([0; T]) \subseteq B(c)$ and L, K are Lipschitz continuous on $B(c)$ as differentiable functions, Theorem 3 ensures that for any initial condition $v[0] \in I$ and $\varepsilon, \delta > 0$, we have that

$$\mathbb{P}(E(\varepsilon)) = \mathbb{P}\left\{ \left| \inf_{\alpha} J_{\alpha}(v[0]) - \inf_{\hat{\alpha}} \hat{J}_{\hat{\alpha}}(\hat{v}[0]) \right| > \varepsilon \right\} < \delta,$$

provided that $\sum_{A \in H} v_A[0] = \hat{v}_{AH}[0]$ for all $H \in \mathcal{H}$. Since this implies that $\mathbb{P}(E(\frac{1}{n})) < \frac{1}{n^2}$ for all $n \geq 1$, the Borel-Cantelli lemma ensures that

$$\mathbb{P}\left\{ \left| \inf_{\alpha} J_{\alpha}(v[0]) - \inf_{\hat{\alpha}} \hat{J}_{\hat{\alpha}}(\hat{v}[0]) \right| > 0 \right\} = 0,$$

thus yielding the claim. \square

Appendix B: Proof of Proposition 6

Proof of Proposition 6

We denote a reaction $r = (\rho \xrightarrow{[\underline{\alpha}_r; \bar{\alpha}_r]} \pi) \in \mathcal{R}[\underline{\alpha}; \bar{\alpha}]$ simply by $\rho \rightarrow \pi$ since the range of its reaction rate is clear from the context. For a given $N \geq 1$, fix $q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}$. For every $\sigma, \theta \in \frac{1}{N}\mathbb{N}_0^S$ with $\theta \neq \sigma$, the (σ, θ) entry of q is $q(\sigma, \theta) \in g(\sigma) \cdot [q_{\underline{\alpha}^N}(N\sigma, N\theta); q_{\bar{\alpha}^N}(N\sigma, N\theta)]$, so it has the form that we now describe. For every reaction $r = (\rho \rightarrow \pi) \in \mathcal{R}$ such that $\theta = \sigma + \frac{1}{N}(\pi - \rho)$ there is $\alpha_r = \alpha_r(N, \sigma, \theta, t) \in [\underline{\alpha}_r; \bar{\alpha}_r]$ with $t \in [0; T]$ such that

$$q(\sigma, \theta) = g(\sigma) \cdot \sum_{\substack{r=(\rho \rightarrow \pi) \in \mathcal{R} \\ \theta = \sigma + \frac{1}{N}(\pi - \rho)}} \frac{\alpha_r(N, \sigma, \theta, t)}{N^{|\rho|-1}} \binom{N\sigma}{\rho} \quad (12)$$

In particular, for a given $\sigma \in \frac{1}{N}\mathbb{N}_0^S$, one has $q(\sigma, \theta) \neq 0$ only for finitely many $\theta \in \frac{1}{N}\mathbb{N}_0^S$. We begin the proof by checking that our scaled UCTMCs satisfy [20, Definition 4 (i)-(iii)], in order to then apply [20, Theorem 1].

(i) We show that for every N we have

$$s := \sup_{\sigma \in \frac{1}{N}\mathbb{N}_0^S} \sup_{q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}} |q(\sigma, \sigma)| < \infty.$$

As $g(\sigma) = 0$ for every $\sigma \in \frac{1}{N}\mathbb{N}_0^S$ with $|\sigma| \geq 2c$, we have

$$\begin{aligned} s &= \sup_{\sigma \in \frac{1}{N}\mathbb{N}_0^S} \sup_{q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}} \sum_{\sigma \neq \theta \in \frac{1}{N}\mathbb{N}_0^S} q(\sigma, \theta) \\ &= \sup_{\substack{\sigma \in \frac{1}{N}\mathbb{N}_0^S \\ |\sigma| \leq 2c}} g(\sigma) \cdot \sum_{\sigma \neq \theta \in \frac{1}{N}\mathbb{N}_0^S} q_{\bar{\alpha}^N}(N\sigma, N\theta). \end{aligned}$$

The number of elements $\sigma \in \frac{1}{N}\mathbb{N}_0^S$ with $|\sigma| \leq 2c$ is finite, and for each of them the term $\sum_{\sigma \neq \theta \in \frac{1}{N}\mathbb{N}_0^S} q_{\bar{\alpha}^N}(N\sigma, N\theta)$ is a finite sum, so s is finite.

(ii) For $\varepsilon \geq 0$, let

$$\Phi_{\varepsilon}(N) = \sup_{\sigma \in \frac{1}{N}\mathbb{N}_0^S} \sup_{q \in q_{[\underline{\alpha}; \bar{\alpha}]^N}} \sum_{\theta \in \frac{1}{N}\mathbb{N}_0^S} q(\sigma, \theta) |\theta - \sigma|^{1+\varepsilon}.$$

Here we prove that $\lim_{N \rightarrow \infty} \Phi_{\varepsilon}(N) = 0$ for every $\varepsilon > 0$, and to this end it is sufficient to show that

$$\Phi_{\varepsilon}(N) \text{ is } O(N^{-\varepsilon}) \text{ as } N \rightarrow \infty, \text{ for every } \varepsilon \geq 0. \quad (13)$$

Fix $\varepsilon \geq 0$. As $g(\sigma) \leq 1$ for every $\sigma \in \frac{1}{N}\mathbb{N}_0^S$, and $g(\sigma) = 0$ when $|\sigma| \geq 2c$, using (12) we obtain

$$\Phi_{\varepsilon}(N) \leq \sup_{\substack{\sigma \in \frac{1}{N}\mathbb{N}_0^S \\ |\sigma| \leq 2c, \\ \alpha \in [\underline{\alpha}; \bar{\alpha}]}} \sum_{\substack{r=(\rho \rightarrow \pi) \in \mathcal{R} \\ \sigma + \frac{\pi - \rho}{N} \in \frac{1}{N}\mathbb{N}_0^S}} \frac{\alpha_r}{N^{|\rho|-1}} \cdot \binom{N\sigma}{\rho} \cdot \left| \frac{\pi - \rho}{N} \right|^{1+\varepsilon}$$

$$\begin{aligned}
 &= \sup_{\substack{\sigma \in \frac{1}{N}\mathbb{N}_0^S \\ |\sigma| \leq 2c}} \sum_{\substack{r=(\rho \rightarrow \pi) \in \mathcal{R} \\ \sigma + \frac{\pi-\rho}{N} \in \frac{1}{N}\mathbb{N}_0^S}} \bar{\alpha}_r |\pi - \rho|^{1+\varepsilon} \\
 &\cdot \prod_{A \in S} \frac{\binom{N\sigma(A)}{\rho(A)}}{N^{\rho(A)}} \cdot N^{-\varepsilon}.
 \end{aligned}$$

It can be shown that for every $\rho \in \rho(\mathcal{R})$ and $\sigma \in \frac{1}{N}\mathbb{N}_0^S$ with $|\sigma| \leq 2c$ one has

$$\frac{\binom{N\sigma(A)}{\rho(A)}}{N^{\rho(A)}} = \frac{\sigma(A)^{\rho(A)}}{\rho(A)!} + O(N^{-1}) \leq \frac{(2c)^{\rho(A)}}{\rho(A)!} + O(N^{-1}). \tag{14}$$

Then one can find a constant $K \geq 0$ depending only on the set \mathcal{R} of reactions (and on c) such that for every reaction $(\rho \rightarrow \pi) \in \mathcal{R}$ one has

$$|\pi - \rho|^{1+\varepsilon} \prod_{A \in S} \frac{1}{N^{\rho(A)}} \binom{N\sigma(A)}{\rho(A)} \leq K + O(N^{-1})$$

for every N that is big enough. Then for such N we obtain

$$\Phi_\varepsilon(N) \leq \sum_{r=(\rho \rightarrow \pi) \in \mathcal{R}} \bar{\alpha}_r (K + O(N^{-1})) N^{-\varepsilon}.$$

As the right-hand side above is $O(N^{-\varepsilon}) + O(N^{-1-\varepsilon}) = O(N^{-\varepsilon})$ for $N \rightarrow \infty$, we deduce (13).

(iii) We have to check that $\limsup_{N \rightarrow \infty} \Phi_0(N) < \infty$, which readily follows from (13). This finishes the proof [20, Definition 4 (i)-(iii)].

To apply [20, Theorem 1], we also need to show that the drifts f^N of the CTMCs $(\frac{1}{N}\mathbb{N}_0^S, q^N)$, where $q^N \in q_{[\underline{\alpha}; \bar{\alpha}]}$, describe for $N \rightarrow \infty$ the (upper semicontinuous) differential inclusion

$$F(v) = \bigcup_{\alpha \in [\underline{\alpha}; \bar{\alpha}]} g(v) \cdot f(v, \alpha)$$

For this, fix $q \in q_{[\underline{\alpha}; \bar{\alpha}]}$ and $\sigma \in \frac{1}{N}\mathbb{N}_0^S$. Then (12) gives

$$\begin{aligned}
 f^N(\sigma, q) &= \sum_{\theta \in \frac{1}{N}\mathbb{N}_0^S} q(\sigma, \theta) (\theta - \sigma) \\
 &= g(\sigma) \cdot \sum_{r=(\rho \rightarrow \pi) \in \mathcal{R}} \frac{1}{N} (\pi - \rho) \cdot \frac{\alpha_r}{N^{|\rho|-1}} \cdot \prod_{A \in S} \binom{N\sigma(A)}{\rho(A)} \\
 &= g(\sigma) \cdot \sum_{r=(\rho \rightarrow \pi) \in \mathcal{R}} (\pi - \rho) \cdot \alpha_r \cdot \prod_{A \in S} \frac{\binom{N\sigma(A)}{\rho(A)}}{N^{\rho(A)}}.
 \end{aligned}$$

Then the drift of the UCTMC $X_N = (\frac{1}{N}\mathbb{N}_0^S, q_{[\underline{\alpha}; \bar{\alpha}]})$ at σ is

$$\bigcup_{q \in q_{[\underline{\alpha}; \bar{\alpha}]}} f^N(\sigma, q) = \bigcup_{\alpha \in [\underline{\alpha}; \bar{\alpha}]} f^N(\sigma, q)$$

Now fix $v \in \mathbb{R}_{\geq 0}^S$ and let $\sigma^N \in \frac{1}{N}\mathbb{N}_0^S$ be such that $\lim_{N \rightarrow \infty} \sigma^N = v$. As the function g is continuous, we have $\lim_{N \rightarrow \infty} g(\sigma^N) = g(v)$. Similarly to (14), for any $\rho \in \rho(\mathcal{R})$

$$\lim_{N \rightarrow \infty} \frac{\binom{N\sigma^N(A)}{\rho(A)}}{N^{\rho(A)}} = \frac{v_A^{\rho(A)}}{\rho(A)!},$$

so the limit drift as $N \rightarrow \infty$ is

$$\begin{aligned}
 &\lim_{N \rightarrow \infty} \bigcup_{q \in q_{[\underline{\alpha}; \bar{\alpha}]}} f^N(\sigma^N, q) \\
 &= \lim_{N \rightarrow \infty} g(\sigma^N) \cdot \bigcup_{\alpha \in [\underline{\alpha}; \bar{\alpha}]} \sum_{r=(\rho \rightarrow \pi) \in \mathcal{R}} (\pi - \rho) \cdot \alpha_r \\
 &\cdot \prod_{A \in S} \frac{\binom{N\sigma^N(A)}{\rho(A)}}{N^{\rho(A)}} \\
 &= g(v) \cdot \bigcup_{\alpha \in [\underline{\alpha}; \bar{\alpha}]} \sum_{r=(\rho \rightarrow \pi) \in \mathcal{R}} (\pi - \rho) \cdot \alpha_r \cdot \prod_{A \in S} \frac{v_A^{\rho(A)}}{\rho(A)!} \\
 &= \bigcup_{\alpha \in [\underline{\alpha}; \bar{\alpha}]} g(v) \cdot f(v, \alpha).
 \end{aligned}$$

The above discussion allows us to apply [20, Theorem 1] which, in turn, yields 1), see also [65, Theorem 3.2]. \square

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