

Uncertainty quantification and control of kinetic models of tumour growth under clinical uncertainties

Andrea Medaglia

PhD Spring Workshop 2022 – March 16



UNIVERSITÀ DI PAVIA
Dipartimento di Matematica
"Felice Casorati"



Università
della
Svizzera
italiana

Outline

Outline

- From the Boltzmann equation with uncertainties to the multiagent systems
- Kinetic models for tumour growth
- Calibration of the model from clinical data
- Numerical results

The Boltzmann equation

Boltzmann equation & multiagent systems

The **Boltzmann equation**¹ (1872) describes the behaviour of a rarefied gas, i.e., a physical system composed of many interacting particles.

$$\frac{\partial}{\partial t} f(t, x, v) + v \cdot \nabla_x f(t, x, v) = \frac{1}{\epsilon} Q(f, f)(t, x, v).$$

¹C. Cercignani, 1988; G. Dimarco, R. Caflisch, L. Pareschi, 2010.

²L. Pareschi, G. Toscani, 2013; B. Düring, P.A. Markowich, J.-F. Pietschmann, M.-T. Wolfram, 2009; J.A. Carrillo, M. Fornasier, J. Rosado, G. Toscani, 2010; P. Degond, S. Motsch, 2008.

Boltzmann equation & multiagent systems

The **Boltzmann equation**¹ (1872) describes the behaviour of a rarefied gas, i.e., a physical system composed of many interacting particles.

$$\frac{\partial}{\partial t} f(t, x, v) + v \cdot \nabla_x f(t, x, v) = \frac{1}{\epsilon} Q(f, f)(t, x, v).$$

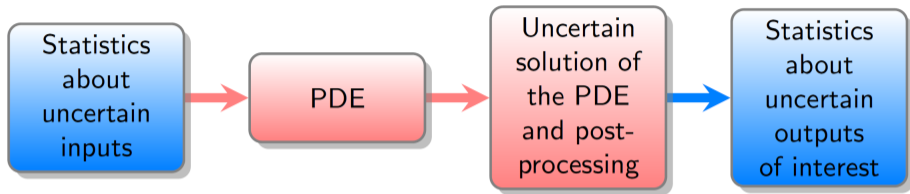
Interacting multiagent systems² (from \sim 2000): systems composed of a huge number of interacting and autonomous agents who, as a result of their mutual interactions, exhibit emerging collective behaviour.

Different research fields ranging from **biological context** (tumour growth model, epidemiology, genomic) to **socio-economic dynamics** (wealth distribution, traffic flow, opinion dynamics, pedestrian model).

¹C. Cercignani, 1988; G. Dimarco, R. Caflisch, L. Pareschi, 2010.

²L. Pareschi, G. Toscani, 2013; B. Düring, P.A. Markowich, J.-F. Pietschmann, M.-T. Wolfram, 2009; J.A. Carrillo, M. Fornasier, J. Rosado, G. Toscani, 2010; P. Degond, S. Motsch, 2008.

Uncertainty Quantification



UQ: parameters as random variables $\mathbf{z} \in \mathbb{R}^d$ collecting all the sources of uncertainties

$$\frac{\partial}{\partial t} f(t, x, v, \mathbf{z}) + v \cdot \nabla_x f(t, x, v, \mathbf{z}) = \frac{1}{\epsilon} Q(f, f)(t, x, v, \mathbf{z}), \quad \mathbf{z} \sim p(\mathbf{z})$$

From a numerical point of view we have to face the increase of dimensionality: **curse of dimensionality**.

Other approaches for tumour growth

Some literature:

- first order **ODE**-based models: Gompertz³, von Bertalanffy⁴, logistic growth
- **PDE**-based models⁵, deterministic description of a tumour spheroid: free boundary problem⁶, diffuse interface approach⁷

³L. Norton, 1988; J. West, P.K. Newton, 2019.

⁴G.B. West, J.H. Brown, B.J. Enquist, 2001.

⁵V. Cristini, J. Lowengrub, 2010.

⁶H.M. Byrne, M.A. Chaplain, 1995.

⁷P. Colli, A. Signori, J. Sprekels, 2021; C.M. Elliott, H. Garcke, 1996; G. Schimperna, 2007; A. Agosti, P. Ciarletta, H. Garcke, M. Hinze, 2020.

The model

The model - free growth

Space-homogeneous Boltzmann equation, with **free growth collisional operator**

$$\partial_t f(t, x, z) = Q_G(f)(t, x, z).$$

⁸L. Preziosi, G. Toscani, and M. Zanella, 2021.

The model - free growth

Space-homogeneous Boltzmann equation, with **free growth collisional operator**

$$\partial_t f(t, x, z) = Q_G(f)(t, x, z).$$

Microscopic interaction⁸: for a given volume $x \in \mathbb{R}_+$ of cancer cells, we characterise an elementary variation $x \rightarrow x'$, with $\delta(z) \in [-1, 1]$, $\mu(z) \in (0, 1)$, $\lambda(z) \in [0, 1)$ as

$$x' = x + \Phi_\delta^\epsilon(x/x_L, z)x + x\eta_\epsilon, \quad \Phi_\delta^\epsilon(y, z) = \mu \frac{1 - e^{\epsilon(y^\delta - 1)/\delta}}{(1 + \lambda)e^{\epsilon(y^\delta - 1)/\delta} + 1 - \lambda}, \quad y = \frac{x}{x_L},$$

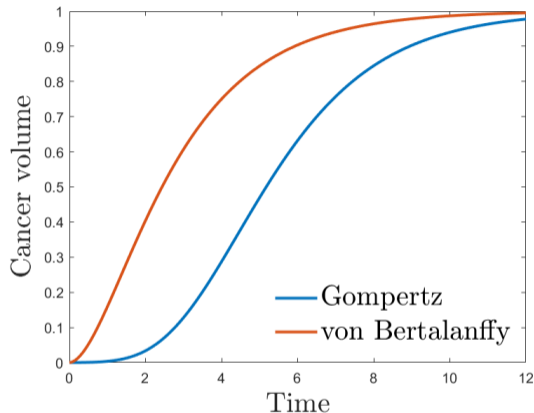
being x_L the carrying capacity.

⁸L. Preziosi, G. Toscani, and M. Zanella, 2021.

ODE-based model

In the regime $\epsilon \ll 1$, the microscopic variation is coherent with well-known tumour growth ODE-based models: **Gompertz**⁹ ($\delta \rightarrow 0^+$) and **von Bertalanffy**¹⁰ ($\delta < 0$) models:

$$\lim_{\epsilon \rightarrow 0^+} \frac{\Phi_{\delta}^{\epsilon}(x/x_L, z)}{\epsilon} = \frac{\mu}{2\delta} \left(1 - \left(\frac{x}{x_L} \right)^{\delta} \right)$$



⁹L. Norton, 1988; J. West, P.K. Newton, 2019.

¹⁰G.B. West, J.H. Brown, B.J. Enquist, 2001.

Fokker-Planck asymptotics

In the regime $\epsilon \ll 1$, the microscopic variation in quasi invariant: **grazing limit**¹¹, we derive a Fokker-Planck-type equation:

$$\partial_t f(t, x, z) = \partial_x \left[-\Phi_\delta(x/x_L, z) x f(t, x, z) + \frac{\sigma^2}{2} \partial_x (x^2 f(t, x, z)) \right]$$

¹¹C. Villani, 1998-2002. G. Toscani, 2006

Fokker-Planck asymptotics

In the regime $\epsilon \ll 1$, the microscopic variation is quasi invariant: **grazing limit**¹¹, we derive a Fokker-Planck-type equation:

$$\partial_t f(t, x, z) = \partial_x \left[-\Phi_\delta(x/x_L, z) x f(t, x, z) + \frac{\sigma^2}{2} \partial_x (x^2 f(t, x, z)) \right]$$

whose steady states in the case $\delta(z) < 0$ are **fat-tailed Amoroso-type distributions**

$$f^\infty(x, z) = \frac{|\delta|}{\Gamma(k/|\delta|)} \frac{\theta^k}{x^{k+1}} \exp \left\{ - \left(\frac{\theta}{x} \right)^{|\delta|} \right\}, \quad k(z) = \frac{1}{\gamma\delta} + 1, \quad \theta(z) = x_L(z) \left(\frac{1}{\gamma\delta^2} \right)^{1/|\delta|}$$

¹¹C. Villani, 1998-2002. G. Toscani, 2006

The model - control growth

We insert into the kinetic equation a new collisional operator

$Q_C(f)(t, x, z)$

$$\partial_t f(t, x, z) = Q_G(f)(t, x, z) + Q_C(f)(t, x, z)$$

¹²A.M., G. Colelli, L. Farina, A. Bacila, P. Bini, E. Marchioni, S. Figini, A. Pichiecchio, M. Zanella, 2022.

The model - control growth

We insert into the kinetic equation a new collisional operator

$$Q_C(f)(t, x, z)$$

$$\partial_t f(t, x, z) = Q_G(f)(t, x, z) + Q_C(f)(t, x, z)$$

associated to the microscopic **deterministic** and **controlled** volume variation¹² $x \rightarrow x''$, with target volume $x_d > 0$

$$x'' = x + \epsilon S(x)u \quad u = \arg \min_{u \in \mathcal{U}} \{(x'' - x_d)^2 + \epsilon \kappa |u|^p\} \quad p = 1, 2.$$

$S(x) > 0$ is a selective function, κ is the **penalization** and u is the **control**.

¹²A.M., G. Colelli, L. Farina, A. Bacila, P. Bini, E. Marchioni, S. Figini, A. Pichiecchio, M. Zanella, 2022.

Fokker-Planck asymptotics (again)

Controlled Fokker-Planck-type equation in the case $p = 2$

$$\begin{aligned} \partial_t f(t, x, \mathbf{z}) = & \partial_x \left[-\Phi_\delta(x/x_L, \mathbf{z}) x f(t, x, \mathbf{z}) + \frac{\sigma^2}{2} \partial_x (x^2 f(t, x, \mathbf{z})) \right] \\ & + \frac{1}{\kappa} \partial_x [S^2(x)(x - x_d) f(t, x, \mathbf{z})] \end{aligned}$$

Fokker-Planck asymptotics (again)

Controlled Fokker-Planck-type equation in the case $p = 2$

$$\begin{aligned} \partial_t f(t, x, z) = & \partial_x \left[-\Phi_\delta(x/x_L, z) x f(t, x, z) + \frac{\sigma^2}{2} \partial_x (x^2 f(t, x, z)) \right] \\ & + \frac{1}{\kappa} \partial_x [S^2(x)(x - x_d) f(t, x, z)] \end{aligned}$$

whose steady states in the case $\delta(z) < 0$ are

$$\begin{aligned} f^\infty(x, z) = & C(z) \left(\frac{1}{x} \right)^{\frac{1}{\gamma|\delta|} + 2} \exp \left\{ -\frac{2}{\sigma^2 \delta^2} \left(\frac{x}{x_L} \right)^\delta \right\} \\ & \times \exp \left\{ -\frac{2}{\sigma^2 \kappa} \int \frac{S^2(x)(x - x_d)}{x^2} dx \right\} \end{aligned}$$

Uncertainty damping

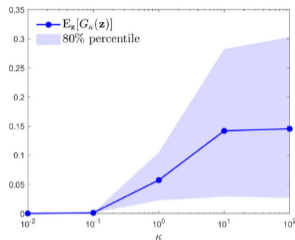
Uncertainty damping ($p = 2$): for all $z \in \mathbb{R}^d$ and a penalization $\kappa \rightarrow 0^+$:

$$|m^\infty(z) - x_d| \leq \frac{\kappa\mu}{1 - \lambda - \kappa\mu} x_d \quad \text{if } S(x) = 1$$

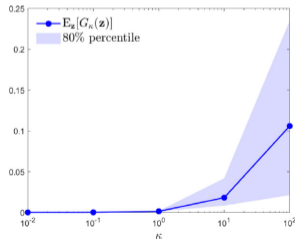
$$|m^\infty(z) - x_d| \leq \frac{\kappa\mu}{1 - \lambda} \quad \text{if } S(x) = \sqrt{x}$$

Numerical result (spoiler): at fixed time $T > 0$ the function $G_\kappa(z)$ quantifies the "distance" from the target volume x_d

$$G_\kappa(z) = \int_{\mathbb{R}_+} (x - x_d)^2 f(T, x, z) dx$$



(a) $p = 1, S(x) = 1$



(c) $p = 2, S(x) = 1$

Model calibration

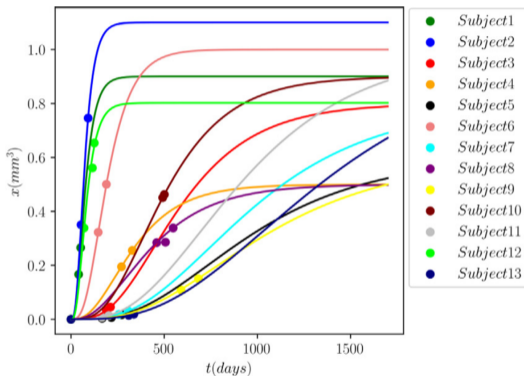
Parameters estimation¹³

For each subject we solve the minimization problem, adopting the **von Bertalanffy** growth model with

$\Theta = (a, q, x_L)$:

$$\min_{\Theta} \left[\sum_{h \in H_i} |x_i(t^h) - \hat{x}_i(t^h)| + \beta \|\Theta\|_{L^1} \right],$$

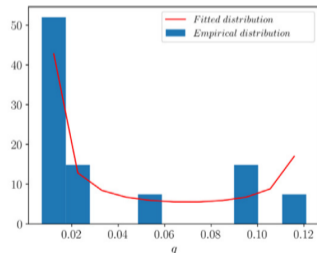
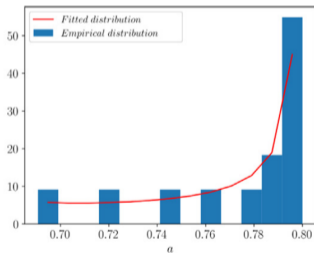
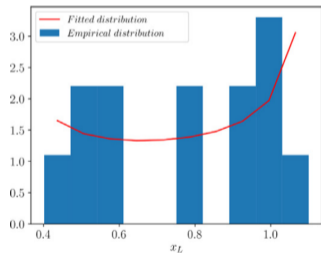
with t^h time point at which the tumour sizes are evaluated, $x_i(t^s)$ theoretical value, $\hat{x}_i(t^s)$ measured volume, and H_i subject-based number of observations of the tumour volume.



¹³Clinical data (brain tumour, primary glioblastoma) collected from 2011 to 2021 at **IRCCS Mondino**.

Parameters distribution

We construct the associated histograms and we determine the theoretical distributions that better reproduce each of them by maximising the proper likelihood function: a, q, x_L are **Beta**-distributed



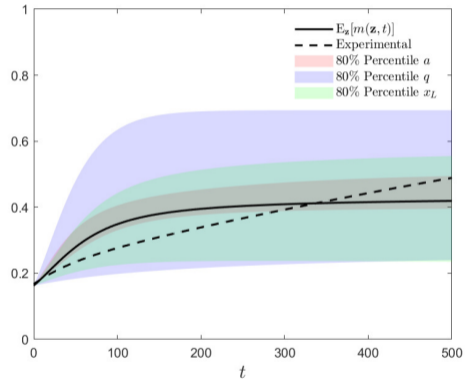
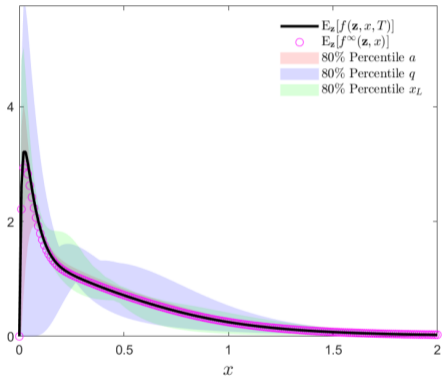
Numerical results

Numerical approach

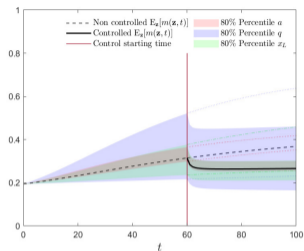
- Direct Simulation **Monte Carlo** (DSMC) with collocation for the Boltzmann equation
- **Stochastic-Galerkin** for the Fokker-Planck equation

These methods are **spectrally accurate** in the random parameters space and **stable**.

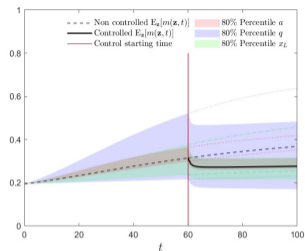
Large time distribution (left) & evolution of the mean volume (right), uncontrolled scenario



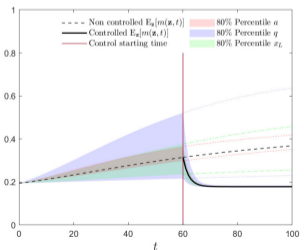
Evolution of the mean volume in the controlled scenario



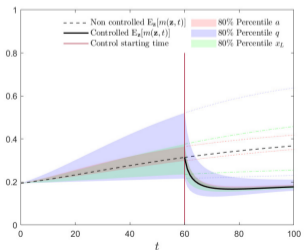
(a) $p = 1, \kappa = 1, S(x) = 1$



(b) $p = 1, \kappa = 1, S(x) = \sqrt{x}$

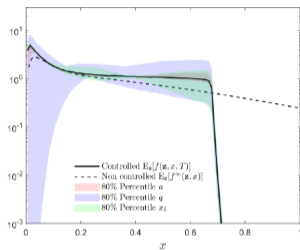


(e) $p = 2, \kappa = 1, S(x) = 1$

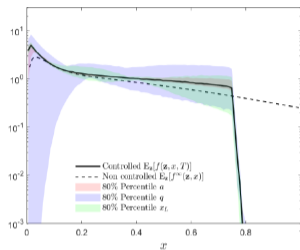


(f) $p = 2, \kappa = 1, S(x) = \sqrt{x}$

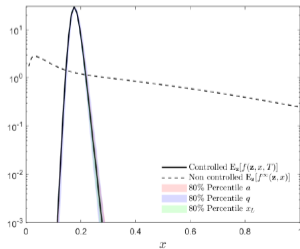
Large time distribution in the controlled scenario



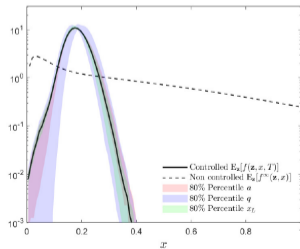
(a) $p = 1, \kappa = 1, S(x) = 1$



(b) $p = 1, \kappa = 1, S(x) = \sqrt{x}$



(c) $p = 2, \kappa = 1, S(x) = 1$



(d) $p = 2, \kappa = 1, S(x) = \sqrt{x}$

M. Zanella, Department of Mathematics "F. Casorati", University of Pavia

G. Colelli, Department of Mathematics "F. Casorati", University of Pavia, & Neuroradiology Department, IRCCS Mondino Foundation, Pavia

S. Figini, Department of Political and Social Sciences, University of Pavia

A. Pichiecchio, Neuroradiology Department, IRCCS Mondino Foundation, Pavia, & Department of Brain and Behavioural Sciences, University of Pavia

L. Farina, Neuroradiology Department, IRCCS Mondino Foundation, Pavia

A. Bacina, Neuroradiology Department, IRCCS Mondino Foundation, Pavia

P. Bini, Neurology Department, IRCCS Mondino Foundation, Pavia

E. Marchioni, Neurology Department, IRCCS Mondino Foundation, Pavia



UNIVERSITÀ
DI PAVIA



FONDAZIONE
MONDINO

Istituto Neurologico Nazionale
a Carattere Scientifico | IRCCS

Thanks for the
attention!