Modelling of metastatic growth and *in vivo* imaging

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Present challenges of mathematics in oncology and biology of cancer

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Cancer

- leading cause of death in occidental countries
- ► major problem: **metastasis**
 - secondary tumours at different locations
 - very agressive
 - responsible for 90% of cancer-related deaths



METASTATIC PROCESS

Clinical importance of metastasis

Pivotal point in cancer history

- radical change of prognosis
- treatment decisions based on metastatic state

Occult metastasis

- only metastases > 10⁷ cells visible on imaging
- administer toxic treatment to patient without visible metastases?

Important clinical problem

Estimate the metastatic risk of patients without visible metastases



CT SCAN OF METASTATIC LIVER

Modelling of metastasis

Aim (long-term)

Develop a mathematical model usable as a clinical tool

- ► to estimate the micrometastatic state at diagnosis
- ► to evaluate the risk of recurrence after treatment

Validation step (aim of this talk)

Confront a mathematical model for metastasis to data without treatment from preclinical experiments

Funding:

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Necessary steps



Necessary steps



Structure

Part 1:

Modelling of metastatic growth

Part 2:

Confrontation to preclinical data

Part 3:

Tumour boundary reconstruction

PART 1

MODELLING OF METASTATIC GROWTH



Modelling metastasis



Structured population equations

Basic idea

- time evolution of a population of individuals
- individuals characterised by a state variable

Type of equation

- transport in state space
- main object: density function

© Metz & Diekmann (1986) © Perthame (2007)

Examples

- age pyramid
- size distribution of cells

W Iwata *et al.* (2000)

Primary tumour growth

 $x_p(t)' = g(x_p(t))$ $x_p(0) = 1$

Metastatic growth

$$\partial_t \rho(x,t) + \partial_x \Big(g(x) \rho(x,t) \Big) = 0$$

Metastatic emission

$$g(1)\rho(1,t) = \beta(x_p(t)) + \int_1^b \beta(x)\rho(x,t)dx$$

No metastases at time zero

$$\rho(\cdot,0)\equiv 0$$

Iwata parametrisation

$$(\longrightarrow) \text{ Growth: } g(x) = ax \log(b/x)$$
$$(--) \text{ Emission: } \beta(x) = \mu x^{\alpha}$$



Primary tumour growth

$$x_p(t)' = g_p(x_p(t))$$
$$x_p(0) = x_0$$

Metastatic growth

$$\partial_t \rho(x,t) + \partial_x \Big(g(x) \rho(x,t) \Big) = 0$$

Metastatic emission

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No metastases at time zero

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Generalisation

Growth and emission at distinct rates for primary tumour and metastases





Size-structured metastatic model



Metastatic emission

$$g(1)\rho(1,t) = S(t) + \int_1^b \beta(x)\rho(x,t)dx$$

No metastases at time zero

$$\rho(\cdot,0)\equiv 0$$

Generalisation

Growth and emission at distinct rates for primary tumour and metastases

Model observables

$$\partial_t \rho(x,t) + \partial_x \Big(g(x)\rho(x,t) \Big) = 0$$

$$g(1)\rho(1,t) = S(t) + \int_1^b \beta(x)\rho(x,t)dx$$

$$\rho(\cdot,0) \equiv 0$$

Metastatic density ρ not observed

 \hookrightarrow instead: weighted integrals of the density function

• Number of metastases

$$N(t) = \int_{1}^{b} \rho(x, t) dx$$
• Metastatic hurden

Metastatic burden

$$M(t) = \int_{1}^{b} x \rho(x, t) dx$$

 $\Rightarrow \quad \frac{\text{Model observable:}}{F_f(t) := \int_1^b f(x)\rho(x,t)dx}$

Confrontation to data

Data from clinical cases

	1 Iwata et al. (2000)	 Barbolosi <i>et al.</i> (2011) PhD thesis Verga (2010)
cohort of patients	X	\checkmark
distant metastases	X	\checkmark
longitudinal data	\checkmark	X
parameter estimation	\checkmark	X

Missing

Parameter estimation for

- cohort with longitudinal data
- including distant metastatic sites

 \Rightarrow preclinical setting

Numerical resolution of metastatic model

Schemes for hyperbolic PDE	
 Problem: large scale differences 	
 New metastasis: 1 cell Late metastasis: 10⁹ cells 	
► Upwind scheme ⇒ bad performance	
► WENO5 scheme ⇒ high computational cos	t Devys <i>et al.</i> (2009)
Semi-Lagrangian scheme	D Angulo <i>et al.</i> (1999)
 tailored to transport equation 	D Barbolosi et al. (2009)
~ ^	D PhD thesis F. Verga (2010)

Numerical resolution of metastatic model

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New resolution method	🗘 NH (2014)

- based on model reformulation
- reduced computational complexity
- improved numerical quadrature

PDE and Volterra formulations

PDE model

$$\partial_t \rho(x,t) + \partial_x \Big(g(x)\rho(x,t) \Big) = 0$$

$$g(1)\rho(1,t) = S(t) + \int_1^b \beta(x)\rho(x,t)dx$$

$$\rho(\cdot,0) \equiv 0$$

Quantity of interest

$$F_f(t) = \int_1^b f(x)\rho(x,t)dx$$

Volterra convolution equation

$$F_f(t) = \underbrace{\int_0^t f(x_m(t-s))S(s)ds}_{\text{primary tumour contribution}} + \underbrace{\int_0^t \beta(x_m(t-s))F_f(s)ds}_{\text{metastatic contribution}}$$

- x_m : particular characteristic curve
- ► convolution notation: $F_f(t) = f(x_m) * S(t) + \beta(x_m) * F_f$

Sketch of model reformulation

Start from observable
$$F_f(t) = \int_1^b f(x)\rho(x,t)dx$$

- 1. straighten the characteristics
 - change of variables x = X(t; s, 1)
 - conservation relation along characteristics
 - $\Rightarrow \rho(x,t)dx = g(1,s)\rho(1,s)ds \stackrel{BC}{=} (S(s) + F_{\beta}(s))ds$



2. key relation $F_f(t) = \int_0^t f(X(t;s,1)) (S(s) + F_\beta(s)) ds$

- autonomous growth: $X(t; s, 1) = x_m(t s)$
- convolution equation for $f = \beta$: $F_{\beta} = \beta(x_m) * (S + F_{\beta})$
- **3.** generalisation for arbitrary f
 - inject convolution equation for $f = \beta$ into key relation

$$F_f = f(x_m) * (S + \beta(x_m) * (S + F_\beta))$$

= $f(x_m) * S + \beta(x_m) * F_f$

Comment on proof technique

Classical argument

- ► Volterra equation established for *birth* rate g(1)ρ(1,t)
- extension by integration

Alternative argument

- ► Volterra equation established for $\int \beta(x)\rho(x,t)dx$
- extension by associativity of convolution

Importance

 ρ is weak solution

C Metz & Diekmann (1986)

regularity of ρ needed

CD NH (2014)

regularity of ρ not needed

Numerical resolution of Volterra equations

$$y(t) = h(t) + \underbrace{\int_0^t k(t-s)y(s)ds}_{\substack{k*y(t)}}$$

Rich literature

- extended Runge-Kutta schemes
- ► FFT-based convolution computation

Here: two strategies explored

1. resolution of full model

$$y_n = h(t_n) + \Delta t \sum_{j=0}^{n-1} k(t_{n-j}) y_j$$

2. generational approximation



$$PT \xrightarrow{\text{emits}} M(\text{gen 1}) \xrightarrow{\text{emits}} M(\text{gen 2}) \longrightarrow$$

fixed number of generations: $O(n \log(n))$ complexity

D Hairer *et al.* (1985)

- direct computation: $\mathcal{O}(n^2)$ complexity
- ► FFT-based: $O(n \log(n)^2)$ complexity

General Feller (1941)

Volterra-based schemes: performance

For both Volterra-based schemes:

1. structural reduction through FFT



10³ 104 Number of discretisation steps

TWO GENERATIONS

Computation time (seconds)

104

WNH (2014)

Volterra-based schemes: performance

For both Volterra-based schemes:

CD NH (2014)

1. structural reduction through FFT

ONE GENERATION

2. better high-order methods (extended RK / Newton-Cotes)



Simpson's rule

- IE method: \checkmark
- PDE method: \rightarrow not possible

Volterra-based schemes: performance

For both Volterra-based schemes:

CD NH (2014)

- 1. structural reduction through FFT
- 2. better high-order methods (extended RK / Newton-Cotes)
- 3. better error constants than PDE-based scheme

ONE GENERATION

Explanation for improvement of error constants

First-order methods, no secondary emission

$$M_{IE}(t_n) = \Delta t \sum_{j=1}^n x_j S(t_{n-1})$$
$$M_{PDE}(t_n) = \sum_{j=1}^n (x_j - x_{j-1}) \frac{x_j}{g(x_j)} S(t_{n-1})$$

`

Explanation

Semi-Lagrangian scheme

- Conservation relation continuous
- Discretisation of size space

Volterra-based scheme

- Conservation relation continuous
- Change of variables
- Discretisation of time space

$$\left. \text{term } \frac{x_m(t_j) - x_m(t_{j-1})}{\Delta t} \cdot \frac{1}{x_m'(t_j)} \text{ left} \right.$$

terms disappear

Conclusion

- new numerical resolution method developed
- ► faster and more precise than methods reported in the literature

Related results

- ► reformulation generalised to 2D structuring variable
- structural identifiability
- ↔ Hartung, N. Efficient Resolution of Metastatic Tumour Growth Models by Reformulation into Integral Equations, Discrete and Continuous Dynamical Systems – Series B, 2014.

Perspective

• implementation for non-autonomous growth rate g(t, x)

CONFRONTATION TO PRECLINICAL DATA

Population

- a cohort of 16 mice
- immunosuppressed

Tumour cells

- human breast cancer cell line
- bioluminescent

Imaging

► 3D bioluminescence tomography ⇒ in vivo following

Longitudinal data

- primary tumour
- metastases

Which information on the metastases can be modelled?

- ▶ Number of metastases? \rightarrow not consistent
- Site-specific metastatic burden? \rightarrow few data for most sites
- Global metastatic burden?

- - \longrightarrow simplified, but robust

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Statistical framework: mixed-effects modelling

Inter-individual variability

- common structural model $f(t, \psi)$
- ► different parameters ψ_i for each individual

Applicable to sparse data

- each ψ_i is a random variable with parametrised distribution $p(\psi; \theta)$
- population parameters θ : estimated
- ► individual parameters ψ: not estimated

Maximum likelihood estimation

Classical approach

► complete data likelihood

$$L(\psi) = p(y|\psi) \implies \hat{\psi} = \arg \max L$$

Mixed-effects models

marginalised likelihood

$$L(\theta) = \int p(y|\psi)p(\psi|\theta)d\psi \quad \Rightarrow \hat{\theta} = \arg\max L$$

- model selection criterion: $AIC = -2\log(L(\hat{\theta})) + 2K$
 - ► *K*: number of statistical parameters
- ► *Monolix* software

C Lavielle et al. (INRIA Popix)

- requires many model runs
- ok for simple models (e.g., ODE)
- ► problem with complex models (e.g., PDE)

Classical tumour growth models

Phenomenologic models

empirical laws for macroscopic growth

PRIMARY TUMOUR DATA

Models	growth law $g(x)$	AIC
Exponential	ax	387.1
Power growth	ax^{γ}	318.2
Logistic	ax(1-x/K)	303.1
Bertalanffy	$ax^{2/3} - bx$	263.2
Gompertz	$ax\log(K/x)$	262.0
West	$ax^{3/4} - bx$	258.8

Classical tumour growth models

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PRIMARY TUMOUR DATA

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Extrapolation: initial tumour size

- Close agreement within observation period
- Different extrapolation behaviour

Doubling time

- time to double size with expontial growth at current speed
- ► given by

$$\frac{\log(2)x_p(t)}{g(x_p(t))}$$

Hybrid models: doubling time

Wheldon (1988)

Hybrid models: initial tumour size

- Consistent extrapolation behaviour
- Predicted cell loss of $\approx 40\%$

 $\Rightarrow \begin{array}{l} \textbf{good description of} \\ \textbf{primary tumour growth} \end{array}$

Metastatic emission and growth

Now: parametrise the size-structured model

- ► information from primary tumour model
- data on metastatic burden

Implementation: method based on model reformulation

$$M(t) = \int_0^t x_m(t-s)\beta_p\Big(x_p(s)\Big)ds + \int_0^t \beta\Big(x_m(t-s)\Big)M(s)ds$$

- second order method
- generational approximation

Building a metastatic model

Model selection based on AIC

- ▶ Which metastatic growth model?
 - \hookrightarrow **Gomp-Ex** better than West-Ex or Bertalanffy-Ex
- Parametrisation of growth and emission models?

 \hookrightarrow **optimal structure:** $\begin{cases} 1 \text{ metastatic growth parameter} \\ 1 \text{ metastatic emission parameter} \end{cases}$

Building a metastatic model

Model selection based on AIC

▶ Which metastatic growth model?

 \hookrightarrow **Gomp-Ex** better than West-Ex or Bertalanffy-Ex

Parametrisation of growth and emission models?

 \hookrightarrow **optimal structure:** $\begin{cases} 1 \text{ metastatic growth parameter} \\ 1 \text{ metastatic emission parameter} \end{cases}$

Final metastatic model

$$M(t) = \int_0^t x_m(t-s)\beta_p(x_p(s))ds$$

- $\blacktriangleright \beta_p(x) = \mu x^{2/3}$ \blacktriangleright $x_p \sim Gomp-Ex(a_p, b, x_0)$
- $x_m \sim Gomp Ex(a_m, b, 1)$

Building a metastatic model

5 structural parameters (ψ):

 $\blacktriangleright (a_p, b, x_0, a_m, \mu)$

12 statistical parameters (θ):

- ► 5 typical values
- ► 5 inter-individual variability
- ► 2 residual error parameters

parameter (unit)	median	variability
$a_p (\mathrm{day}^{-1})$	0.075	0.11
<i>b</i> (cells)	$5.4 \cdot 10^{8}$	0.23
x_0 (cells)	$9.0\cdot10^4$	0.18
μ (cells ^{-2/3} day ⁻¹)	0.61	0.21
a_m (day ⁻¹)	$7.9\cdot 10^{-3}$	0.11
Residual error σ_p	0.47	-
Residual error σ_m	0.90	-

 $\blacktriangleright \ \beta_p(x) = \mu x^{2/3}$

Final metastatic model

$$M(t) = \int_0^t x_m(t-s)\beta_p(x_p(s))ds$$

•
$$x_p \sim Gomp-Ex(a_p, b, x_0)$$

•
$$x_m \sim Gomp-Ex(a_m, b, 1)$$

Observations vs. predictions

Validation: diagnostic plots

Residuals

PRIMARY TUMOUR

METASTASES

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Validation: diagnostic plots

Visual Predictive Check

METASTASES

Size-structured vs. ODE model

Peritoneal data

- ► 80% of metastatic data
- often only 1 or 2 visible metastases

 \Rightarrow is the size-structure necessary?

Idea: describe peritoneal burden by an ODE model

- worse fit (measured by AIC)
- inception before start of experiment
- violates *in vitro* doubling time limit

 \Rightarrow Unrealistic behaviour

Size-structure is necessary

Number of metastases

- many predictedfew observed

Interpretation

Visible metastases are *multifocal*

kinetic information in metastatic burden, \Rightarrow not in number of visible metastases

Conclusion

- metastatic model built from preclinical data
- numerical method developed earlier very useful
- ► size-structure in metastatic model necessary
- biological predictions from calibrated model
- ↔ Hartung, N., Mollard, S., Barbolosi, D., Benabdallah, A., Chapuisat, G., Ciccolini, J., Faivre, C., Giacometti, S., Henry, G., Iliadis, A. and Hubert, F. Mathematical Modeling of tumor growth and metastatic spreading: validation in tumor-bearing mice, Cancer Research, 2014.

Perspectives

- identification of individual parameters via covariates
- model extension: attraction towards existing metastatic colonies

Part 3

TUMOUR BOUNDARY RECONSTRUCTION

Motivation

Previous section: 3D bioluminescence imaging

tumour size

Here: 3D SPECT imaging

► functional (proliferating vs. quiescent cells)

Idea

reconstruct tumour shape from proliferating cells

T. Pourcher

Framework for boundary reconstruction

Subjective surfaces equation

^[1] Sarti et al. (2000)

$$\partial_{t}u = |\nabla u| \operatorname{div} \left(g(|\nabla I|) \frac{\nabla u}{|\nabla u|} \right) \qquad \flat \quad g(x) = \frac{1}{1+kx^{2}}$$

$$g(|\nabla I|) \underbrace{|\nabla u| \operatorname{div} \left(\frac{\nabla u}{|\nabla u|} \right)}_{\operatorname{curvature term}} \qquad + \underbrace{\nabla u \cdot \nabla \left(g(|\nabla I|) \right)}_{\operatorname{advection term}}$$

Numerical resolution

Subjective surfaces equation

$$\partial_t u = |\nabla u| \operatorname{div}\left(g(|\nabla I|) \frac{\nabla u}{|\nabla u|}\right)$$

- ► non-linear
- ► heterogeneous
- ► non-conservative

requires suitable discretisation

Space discretisation

literature: Finite Volume schemes

W Mikula *et al.* (2000s)

 here: Discrete Duality Finite Volume schemes on Cartesian grids

Aims

- avoid additional unknowns
- efficient implementation

3D CeVeFE DDFV

Unknowns

- centers of a primary mesh \mathcal{M}
- ▶ vertices of \mathcal{M}
- \blacktriangleright faces and edges of ${\cal M}$

Coudière & Hubert (2011)

 $x_{\rm E}$

 $x_{\rm E}$

 \Rightarrow 3 different meshes

Diamond cell structure

Central notion

- ► 1:1 correspondence: diamond ⇔ face-edge pair
- defines the cells of the three meshes
- gradients defined on diamonds

Decomposition of the Cartesian grid

Idea: colorise the Cartesian grid in three colors such that:

- ▶ is associated to a primary mesh
- ▶ is associated to corresponding node mesh
- ► ▲ is associated to corresponding face/edge mesh

Decomposition of the Cartesian grid

\hookrightarrow No additional unknowns introduced

Implementation

1. construct diamond cells

race	(i,j,k) with <i>i</i> odd)			
	Edge 1	Edge 2	Edge 3	Edge 4
$x_{\rm E}$	(i, j + 1, k)	(i, j, k - 1)	(i, j - 1, k)	(i, j, k + 1)
$x_{\rm K}$	(i - 1, j, k)	(i - 1, j, k)	(i - 1, j, k)	(i - 1, j, k)
$x_{\rm L}$	(i+1,j,k)	(i+1,j,k)	(i + 1, j, k)	(i + 1, j, k)
$x_{\rm A}$	(i, j + 1, k - 1)	(i, j - 1, k - 1)	(i, j - 1, k + 1)	(i, j + 1, k + 1)
$x_{\rm B}$	(i, j + 1, k + 1)	(i, j + 1, k - 1)	(i, j - 1, k - 1)	(i, j - 1, k + 1)
Face	oriented parallel to	o y axis $((i, j, k)$ w	ith j odd)	
	Edge 1	Edge 2	Edge 3	Edge 4
$x_{\rm E}$	(i+1,j,k)	(i, j, k + 1)	(i - 1, j, k)	(i, j, k - 1)
$x_{\rm K}$	(i, j - 1, k)	(i, j - 1, k)	(i, j - 1, k)	(i, j - 1, k)
$x_{\rm L}$	(i, j + 1, k)	(i, j + 1, k)	(i, j + 1, k)	(i, j + 1, k)
$x_{\rm A}$	(i+1,j,k+1)	(i-1,j,k+1)	(i-1, j, k-1)	(i+1,j,k-1)
$x_{\rm B}$	(i+1,j,k-1)	(i+1,j,k+1)	(i-1,j,k+1)	(i-1,j,k-1)
Face oriented parallel to z axis $((i, j, k)$ with k odd)				
	Edge 1	Edge 2	Edge 3	Edge 4
$x_{\rm E}$	(i, j + 1, k)	(i+1,j,k)	(i, j - 1, k)	(i - 1, j, k)
$x_{\rm K}$	(i, j, k - 1)	(i, j, k - 1)	(i, j, k - 1)	(i, j, k - 1)
$x_{\rm L}$	(i, j, k + 1)	(i, j, k + 1)	(i, j, k + 1)	(i, j, k + 1)
$x_{\rm A}$	(i+1,j+1,k)	(i+1, j-1, k)	(i-1, j-1, k)	(i-1,j+1,k)
$x_{\rm B}$	(i - 1, j + 1, k)	(i+1, j+1, k)	(i+1, j-1, k)	(i - 1, j - 1, k)

Face oriented parallel to x axis ((i, j, k) with i odd)

\Rightarrow vectorisable, using 12 diamond types

Implementation

- 1. construct diamond cells
- 2. time discretisation

$$\partial_t u = |\nabla u| \operatorname{div} \left(g(|\nabla I|) \frac{\nabla u}{|\nabla u|} \right)$$

► semi-implicit scheme:

$$\frac{u^{n+1} - u^n}{\Delta t} = |\nabla u^n| \operatorname{div} \left(g \frac{\nabla u^{n+1}}{|\nabla u^n|} \right)$$

• multiply by Λ_n with diagonal entries $\frac{|c|}{|\nabla^D u|_c + \varepsilon}$ for the symmetric scheme

$$(\Lambda_n + \Delta t M_n) u^{n+1} = \Lambda_n u^n,$$

where

$$M_n u = |\mathsf{C}|\operatorname{div}^{\mathrm{D}}\left(g(|\nabla^{\mathrm{D}}I|) \frac{\nabla^{\mathrm{D}}u}{|\nabla^{\mathrm{D}}u^n| + \varepsilon}\right)$$

• diamondwise assembly of $M_n u$

Implementation

- 1. construct diamond cells
- 2. time discretisation
- 3. resolution of linear system

Numerical results

Reconstruction on 3D SPECT image

DNH, F. Hubert (2014)

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Numerical results

Reconstruction on 2D ultrasound image

Conclusion

- ► implementation of DDFV schemes tailored to Cartesian grid
- efficient resolution of the subjective surfaces equation
- tumour boundary reconstructions obtained on medical images
- → Hartung, N. and Hubert, F. An efficient implementation of a 3D CeVeFE DDFV scheme on Cartesian grids and an application in image processing, Proceedings of Finite Volumes for Complex Applications VII, 2014.

Perspectives

- ► (semi-)automatisation of reconstruction
- comparison to other space discretisation methods
- refinement / coarsening

THANK YOU FOR YOUR ATTENTION