Estimation of liver conductivities for irreversible electroporation

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Estimation methods 00000000

Outline

Electroporation for cancer treatment What is it? Why at Cemracs ?

Mathematical models Static models Dynamic models

Estimation methods The problem of parameter estimation Monte Carlo method Filtering methods

Numerical results Kalman filter

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IRREVERSIBLE ELECTROPORATION (IRE)

- Electric field creates pores opening on the cell membrane
- Leads to imbalances in/out of the cell
- Can be temporary or permanent depending on strength and duration of exposure



Applications:

- Biology: introduction of DNA (cell modification), of drugs (enhanced chemotherapy)
- Agroindustry: sterilizing and cut french fries
- Medicine: ablation of tumors by destruction of tumoral cells (aka NanoKnife)

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IRE in the hospital



Issues:

- Electrode location
- Pulse profile/duration
- WTF are we doing, *i.e.* what area is affected by IRE ?? Without imaging (long, costly, does not allow immediate corrective treatment).



Electroporation for cancer treatment $OO \oplus O$

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EFFECTS AT THE CELL LEVEL (MICROSCOPIC SCALE)

- At rest, the cell membrane is made of two layers of lipids (lipid bilayer).
- When a strong electric field is applied, pores open on the membrane (typically 1µs). This greatly increases the conductivity of the membrane.
- ► Later (10 100µs) the lipids will be altered be the electric field, increasing the conductivity a bit more





Figure: Side cut of the cell membrane

The (evolution of) electrical properties of the body can be used to define the eletroporated area.

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Objectives of our Cemracs project

General goal, for clinicians:

 Using only available measurements (intensities for different applied voltages) to determine the conducting properties of the medium (body), thus deducting the treated area.

Tools:

- Different models for electroporation, depending on a number of physical properties. Most parameters are not available in the litterature and cannot be directly measured.
- Several automated parameter estimation methods

Our goal this summer:

- Compare the estimation methods
- Provide model parameters to fit real data
- Possibly help validate new models

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Modelling elements



- Electrostatic type phenomenon
- Starting point: classical electrostatic equation:

$$\begin{cases} \nabla \cdot (\sigma(x) \nabla V(x)) = 0 & x \in \Omega \\ \nabla V \cdot \mathbf{n} = 0 & x \in \Gamma_{\text{out}} \\ V = g^{\pm} & x \in \mathcal{E}^{\pm} \end{cases}$$

- V: electric potential (∇V electric field)
- σ : conductivity

•
$$I^{\pm} = \int_{\mathcal{E}^{\pm}} \sigma \nabla V \cdot \mathbf{n} \, \mathrm{d}s$$
: intensity



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THE BIPHASE MODEL, VOYER AND AL. 2018 Half phenomenological - half physiological

- Model the tissue like an electric circuit
- Three conducting regions: the intra-/extracellular media, and the cell membrane.



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Static biphase model

 $\begin{aligned} \nabla \cdot (\sigma_e \nabla \phi_e + \mathbf{J}_c) &= 0, \\ (\sigma_c + \sigma_m(|\mathbf{E}_m|)) \mathbf{J}_c &= \sigma_c \sigma_m(|\mathbf{E}_m|) \nabla \phi_e, \\ \mathbf{n} \cdot \nabla \phi_e|_{\Gamma_{\text{out}}} &= 0, \quad \phi_e|_{\mathcal{E}^{\pm}} &= g^{\pm}, \end{aligned}$

where $\mathbf{E}_m = -\nabla \phi_e + \sigma_c^{-1} \mathbf{J}_c$ is the *trans-membrane* electric field.

From the biphase model to the standard model

MONODOMAIN LIMIT AND STANDARD MODEL

This can be rewritten in terms of \mathbf{E}_m only:

$$\nabla \cdot \left(\left(\sigma_e + \frac{\sigma_c \sigma_m(|\mathbf{E}_m|)}{\sigma_c + \sigma_m(|\mathbf{E}_m|)} \right) \nabla \phi_e \right) = 0.$$

It is a generalized form of the electrostatic equation:

Standard model

$$\begin{split} &-\nabla\cdot(\sigma(||\nabla V||)\nabla V)=0,\quad \text{in}\,\Omega,\\ &\mathbf{n}\cdot\nabla V|_{\Gamma_{\text{out}}}=0,\quad V|_{\mathcal{E}^{\pm}}=g^{\pm}, \end{split}$$



BIDOMAIN MODEL

A physiological model

$\Omega(\sigma_e)$	$\Omega_c(\sigma_c)$
	\square
$\sigma_m(?)$	\square

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The microscopic model:

$\sigma_e \Delta u_e = 0$	$x \in \Omega \setminus \Omega_c$
$\sigma_c \Delta u_c = 0$	$x \in \Omega_c$
$\int \sigma_e \nabla u_e \cdot \mathbf{n} = \sigma_c \nabla u_c \cdot \mathbf{n}$	$x \in \Gamma_e$
$\left((\sigma_m[?]) \left(u_e - u_c \right) = \sigma_c \nabla u_c \cdot \right)$	n $x \in \Gamma_e$

Homogenization limit \Downarrow Manon Deville's thesis

Static bidomain model

$$\begin{cases} \nabla \cdot (\sigma_e \nabla u_e + \sigma_c \nabla u_c) = 0 & x \in \Omega \\ \alpha (\sigma_m[?]) (u_e - u_c) - \nabla \cdot (\sigma_c \nabla u_c) = 0 & x \in \Omega \end{cases}$$

?	Good	Bad		
$u_e - u_c$ rigorous derivation		no electroporation at the center [*]		
∇u_e matches experiments		purely phenomenological		

Boundary conditions:

$$u_e|_{\mathcal{E}^{\pm}} = g^{\pm}$$
, $\mathbf{n} \cdot \nabla u_e|_{\Gamma_{\text{out}}} = 0$, $\mathbf{n} \cdot \nabla (u_e - u_c)|_{\Gamma_{\text{out}} \cup \mathcal{E}^{\pm}} = 0$.

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Dynamical models

In the previous derivation from the electric circuit equilavence, we can keep $\partial_t J_c \neq 0$ and get

Dynamic biphase model

$$\begin{aligned} \nabla \cdot (\sigma_e \nabla \phi_e + \mathbf{J}_c) &= 0, \\ \varepsilon_0 \varepsilon_m \partial_t \mathbf{J}_c + (\sigma_c + \sigma_m(t, |\mathbf{E}_m|)) \mathbf{J}_c &= \sigma_c \sigma_m(t, |\mathbf{E}_m|) \nabla \phi_e, \\ \mathbf{n} \cdot \nabla \phi_e|_{\Gamma_{\text{out}}} &= 0, \quad \phi_e|_{\mathcal{E}^{\pm}} &= g^{\pm}, \end{aligned}$$

Still reasoning with a membrane capacity, we also derive

Dynamic bidomain model

$$\begin{aligned} \nabla \cdot (\sigma_e \nabla u_e + \sigma_c \nabla u_c) &= 0 \\ C_m \partial_t (u_e - u_c) + \alpha \left(\sigma_m (t, \nabla u_e) \right) (u_e - u_c) - \sigma_c \Delta u_c &= 0 \\ u_e |_{\mathcal{E}^{\pm}} &= g^{\pm} , \quad \mathbf{n} \cdot \nabla u_e |_{\Gamma_{\text{out}}} = 0 , \\ \mathbf{n} \cdot \nabla (u_e - u_c) |_{\Gamma_{\text{out}} \cup \mathcal{E}^{\pm}} &= 0 . \end{aligned}$$

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DYNAMICAL MODELS MEMBRANE CONDUCTIVITY DYNAMICS

The conductivity can be considered time-dependent:

Phenomenon	Symbol	Evolution	Dynamics
Poration	X_1	$\dot{X}_1 = \left(\frac{\beta_1(\mathbf{E}) - X_1}{\tau_1}\right)_+$	fast ($\tau_1 \simeq 1 \mu s$)
Permeabilisation	X_2	$\dot{X}_2 = \left(\frac{\beta_2(X_1) - X_2}{\tau_2}\right)_+$	slow ($\tau_2 \simeq 100 \mu s$)

 $\sigma_m(t, \mathbf{E}) = \sigma_0^m + \sigma_1^m X_1(t, \mathbf{E}) + \sigma_e^m X_2(t, \mathbf{E}).$



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Model parameters and available data

Parameters:

Model	Class	Parameters	Symbols
standard	static	4	E_{th} , k_{ep} , σ_0 , σ_1
bidomain	static	4	$E_{th}, k_{ep}, \sigma_0, \sigma_1, \sigma_e, \sigma_c$
bidomain	dynamic	12	$\sigma_e, \sigma_c, C_m, \sigma_{0,1,2}, \tau_{1,2}, k_{1,2}, Th_{1,2}$
biphase	static	6	$E_{th}, k_{ep}, \sigma_0, \sigma_1, \sigma_e, \sigma_c$
biphase	dynamic	12	$\sigma_e, \sigma_c, \epsilon_m, \sigma_{0,1,2}, \tau_{1,2}, k_{1,2}, Th_{1,2}$

Data:

- ► 3 different electrode sizes
- ► 5 different voltages (200V to 1000V)
- 19 samples, from $0.07 \mu s$ to $97 \mu s$

MATHEMATICAL MODELS

Estimation methods

The problem of parameter estimation (static case)

Consider

- $\theta \in (\Theta, \|\cdot\|_{P_{\wedge}^{-1}})$, a fixed vector of parameter values
- $y \in \mathcal{Y}$ the solution to the *forward* problem (\mathcal{A} : model operator):

$$y = \{y : \mathcal{A}(y, \theta) = 0\} =: \mathcal{L}(\theta)$$

• $(\mathcal{Z}, \|\cdot\|_R)$ the space of observations or measurements we have access to. We can map \mathcal{Y} to \mathcal{Z} , *i.e* make a measurement on our solution:

$$z = \mathcal{C}(y)$$

Our goal is to "invert" the operator $\Psi = C \circ L$. This could be done by minimizing the following functional:

$$\mathcal{J}(\theta) = \frac{1}{2} \|\theta - \theta_{\diamond}\|_{P_{\diamond}^{-1}}^2 + \frac{1}{2} \|z^* - \Psi(\theta)\|_R^2.$$

 θ_{\diamond} a priori estimate, P_{\diamond} : uncertainty on the parameters, R: measurement noise

MATHEMATICAL MODELS

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ESTIMATION METHODS

Method	Good	Bad
Gradient descent	Can be fast	Needs Jacobian
		local minima, tuning
Monte-Carlo / Metropolis	easy	slow
Fitering methods	easy	not cheap, tuning

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Monte Carlo method

Introduction

- Computing experiment: Computational physics, computational chemistry, computational biology,...

- What is Monte Carlo method?

Lets you see all the possible outputs of your inputs.



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► How does Monte Carlo method work?



Applying the Monte Carlo method to the standard static model

- Step 1: Generate randomly a set of parameters {θ_i}_i (i = 1, ..., N) of the form uniform distribution from a priori value of θ₀.
 Where: θ_i = (Eth(i), kep(i), σ₀(i), σ₁(i)) (i = 1, ..., N)
- ► Step 2: Compute the corresponding outputs (set of model intensities $\{\Psi(\theta_i)\}_i$ (i = 1, ..., N) with 3 different electrode diameters $d \in \{0.3, 0.7, 1.1\}$ and 2 different voltages $V \in \{600, 800\}$.
- Step 3: Use the Least-Squares Error Minimization to find the best matching set of parameters.

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Least-Squares Error

- ► The residual measures the difference between a observed data and the corresponding model estimate: z Ψ(θ_i)
- Since the residuals can be positive or negative, we can not assess a sum of residuals as a good measure of overall error in the fit.
- A better way is to take the sum of squared residuals, *J*(θ_i), which is only zero if every residual is zero.

$$\mathcal{J}(\theta_i) = \sum_{d, V} (z - \Psi(\theta_i))^2, \quad (i = 1, ..., N)$$

• Estimated parameter is taken as $\theta^* = \operatorname{argmin}_i(\mathcal{J}(\theta_i))$

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Assuming a fully linear system

Estimated state: $\hat{X}_{k|.}$ Estimated uncertainty: $P_{k|.} = \text{cov}(X_k - \hat{X}_{k|k})$

Prediction

$$\blacktriangleright \hat{X}_{k|k-1} = \mathcal{L}\hat{X}_{k-1|k-1}$$

$$\blacktriangleright P_{k|k-1} = \mathcal{L}P_{k-1|k-1}\mathcal{L}^T + Q$$

Update

- $\blacktriangleright \hat{y}_{k|k-1} = z_k C\hat{X}_{k|k-1}$
- $\blacktriangleright S_k = R + CP_{k|k-1}C^T$
- $\blacktriangleright \quad K = P_{k|k-1} \mathcal{C}^T S^{-1}$
- $\blacktriangleright \ \hat{x}_{k|k} = \hat{X}_{k|k-1} + K\hat{y}_k$

 $P_{k|k} =$ $(I - KC)P_{k|k-1}(I - KC)^T + KRK^T$



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What about parameter estimation?

One can simply consider the joint parameter-state space as the new state space, with $\theta_{k|k-1} = \theta_{k-1|k-1}$.

- 1. The state space is small, otherwise $P_{k|k}$ is too big to work with
- 2. The model \mathcal{L} is linear
- 3. The model \mathcal{L} depend linearly in the parameters
- 4. The observation operator \mathcal{C} is linear

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What about parameter estimation?

One can simply consider the joint parameter-state space as the new state space, with $\theta_{k|k-1} = \theta_{k-1|k-1}$.

This works if:

- \mathcal{X} The state space is small, otherwise $P_{k|k}$ is too big to work with
- \mathcal{X} The model \mathcal{L} is linear
- ${\mathcal X}$ The model ${\mathcal L}$ depends linearly on the parameters
- \checkmark The observation operator $\mathcal C$ is linear

Solutions:

- 2. & 3. Nonlinear extensions: Extended KF (EKF) and Unscented KF (UKF)
 - 1. Reduced-order Unscented KF (RoUKF)

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NUMERICAL RESULTS Software

Tools/libraries:

- ► python
- numpy (general scientific computing)
- ► fenics (FEM)
- ► filterpy (Kalman related utilities)

Software written:

- ► Solvers for the static problems: standard and bidomain (Gaspard)
- ► Solvers for the dynamic problems: work in progress
- Monte Carlo estimator (Thuy and al.)
- General Kalman filter library: static, dynamic and with state estimator (Cécile and Gaspard)
- ► Glue code for Kalman estimation for the static case (Cécile)

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QUALITATIVE RESULTS STANDARD MODEL





Figure: Standard static model typical solution

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QUALITATIVE RESULTS BIDOMAIN MODEL



Figure: Bidomain static model typical solution

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QUALITATIVE RESULTS Dynamic biphase model



i = 0, I(0.03mus) = 0.000662733202065317

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QUALITATIVE RESULTS Dynamic biphase model



i = 10, I(0.33mus) = 0.10731788490339066

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QUALITATIVE RESULTS Dynamic biphase model



i = 20, I(0.63mus) = 0.7165425924869854

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QUALITATIVE RESULTS Dynamic biphase model



i = 30, I(0.93mus) = 1.4146002605659211

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QUALITATIVE RESULTS Dynamic biphase model



i = 40, I(1.23mus) = 1.6294353938981339

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QUALITATIVE RESULTS Dynamic biphase model



i = 50, I(1.53mus) = 1.6814100803422494

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QUALITATIVE RESULTS Dynamic biphase model



i = 60, I(1.83mus) = 1.7066476938468846

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QUALITATIVE RESULTS Dynamic biphase model



i = 70, I(2.13mus) = 1.7208963972857538

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NUMERICAL RESULTS Monte Carlo

Paramater	E_{th}	k_{ep}	σ_0	σ_1
Init. value	5.75×10^4	5×10^{-3}	6.5×10^{-2}	1.483×10^{-1}
Variance	25	2×10^{-3}	2.5×10^{-2}	0.9×10^{-1}
Size of param	set Estima	ated param	Min of sq	uared residuals
30	$Eth = k_{ep} = 1$ $\sigma_0 = 8$ $\sigma_1 = 4$	5.750×10^{4} 1.848×10^{-2} 3.412×10^{-2} 3.256×10^{-1}		0.357
100	$Eth = k_{ep} = 8$ $\sigma_0 = 6$ $\sigma_1 = 4$	5.750×10^4 3.528×10^{-3} 8.871×10^{-2} 8.444×10^{-1}		0.345
500	$Eth = k_{ep} = 1$ $\sigma_0 = 4$ $\sigma_1 = 4$	5.750×10^{4} 1.442×10^{-2} 1.674×10^{-3} 1.165×10^{-1}		0.312

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NUMERICAL RESULTS

Kalman filtering on synthetic data:



Figure: Independent estimation of the 4 parameters

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Figure: Simultaneous estimation of E_{th} and σ_1

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Figure: Simultaneous estimation of E_{th} , σ_0 and σ_1

Work to be done, future work and open questions

Work done

- Implementation of the (nonlinear) direct solvers with a common interface
- ► Implementation of several parameter estimation methods
- Qualitative comparison with clinical data

Work to be done

- Quantitative comparison with clinical data (in progress)
- ► Parameter estimation in the dynamical case (soon)
- ► Fix the direct bidomain and dynamic model solvers (very soon)

Future work and open questions

- ► Theory
 - Well-posedness of the inverse problems
 - Write a good state estimator for the dynamical problems
- ► Modelling
 - Physiological evolution equation for $\sigma_m(t)$
 - Correct derivation of the $\sigma_m(|\nabla u_e|)$

Thank you for your attention!