

## SUMMARY of PhD THESIS

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Title: "*Delay differential equations and partial differential equations modelling of biological processes with applications to hematological diseases and solid tumors*"

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Mathematical modeling is used to study the effects of different components and allows us to predict their behavior. The theory of mathematical modeling has been studied extensively in delay differential equations (DDEs) and partial differential equations (PDEs) models over 250 years. The importance of hereditary effects in these models was emphasized by the end of the 19<sup>th</sup> century. Mathematical models are used in several fields of study such as the natural sciences, engineering, social sciences...etc.

This thesis deals with mathematical models for application in biology. The content of the thesis is arranged in two parts and a total of seven chapters.

In the first part, we introduce a delay-differential equations mathematical model for Acute Lymphoblastic Leukemia (ALL) under treatment. This model consists of a compartment for erythropoiesis, a compartment for leukopoiesis and a compartment for lymphopoiesis coupled with the dynamics of 6-MP used in the maintenance therapy. We obtain the equilibrium points of each compartment and perform the stability analysis. The second part deals with some generalizations of the Cahn–Hilliard equation with mass source endowed with Neumann Boundary conditions for biological applications. In this part, we discuss the stationary problem of the Cahn–Hilliard equation with mass source. We were able to prove the existence of a unique solution of the problem. Then, we consider a numerical scheme of the model based on a finite element discretization in space and Backward Euler scheme in time for the evolution problem of the Cahn–Hilliard equation with mass source. Furthermore, after obtaining some error estimates on the numerical solution, we prove that the semi discrete scheme converges to the continuous problem. In addition to that, we prove the stability of our scheme which allows us to obtain the convergence of the fully discrete problem to the semi discrete one.

Finally, we perform the numerical simulations that confirm the theoretical results and demonstrate the performance of our scheme for cancerous tumor growth model and image inpainting model.

## Part One: Analysis of a DDEs model for Acute Lymphoblastic Leukemia under treatment

This part is formed of three chapters (1,2 and 3). In this part we introduce a delay-differential equations mathematical model for Acute Lymphoblastic Leukemia (ALL) under treatment. This model consists of a compartment for erythropoiesis, a compartment for leukopoiesis and a compartment for lymphopoiesis coupled with the dynamics of 6-MP used in the maintenance therapy. We obtain the equilibrium points of each compartment and we perform the stability analysis.

**Chapter 1.** Mathematical Background. In this chapter we give a brief introduction into the theory of delay differential equations. We recall the main theorems necessary for studying the stability of delay differential equations using the characteristic equation and Lyapunov-Krasovskii functional.

**Chapter 2.** Biological aspects. In this chapter we present the biological aspects and processes which are used in constructing the models, as well as the main delay differential equations that influence the constructed models.

**Chapter 3.** The mathematical model. In this chapter we introduce a model for erythropoiesis, a model for leukopoiesis and a model for lymphopoiesis coupled with the dynamics of 6-MP used in the maintenance therapy.

The state variables are cells populations and we cannot talk about negative densities of cells, therefore the positivity of the solution corresponding to the system is a very important characteristic for the model. The first important result corresponds to the positivity of the solution.

The erythropoiesis model consists of seven DDEs with two delays. This model describes the dynamics of the stem-like short-term erythroid cells, the erythrocytes, the concentration of erythropoietin, the amount of 6-MP in Gut, the amount of 6-MP in plasma and the concentration of 6-TGN (tioguanine nucleotide) in red blood cells (RBCs).

The model that takes into consideration the response of the treatment becomes:

$$\dot{z} = f_i(z, z_{\tau_j}), i = \overline{1, 7}, j = \overline{1, 2} \quad (1)$$

$$\dot{z}_1 = -\frac{\gamma_0}{1+z_3^\alpha} z_1 - \frac{\tilde{R}_m z_7}{\tilde{R}_{50}+z_7} z_1 - (\eta_{1e} + \eta_{2e}) k_e(z_3) z_1 - (1 - \eta_{1e} - \eta_{2e}) \beta_e(z_1, z_3) z_1$$

$$+ 2z_4(1 - \eta_{1e} - \eta_{2e}) \beta_e(z_{1\tau_1}, z_{3\tau_1}) z_{1\tau_1} + \eta_{1e} z_4 k_e(z_{3\tau_e}) z_{1\tau_1}$$

$$\dot{z}_2 = -\gamma_2 z_2 + \tilde{A}_e k_e(z_{3\tau_2}) z_{1\tau_2}$$

$$\dot{z}_3 = -k z_3 + \frac{a_1}{1+z_2^n}$$

$$\dot{z}_4 = z_4 \left( -\frac{\gamma_0}{1+z_3^\alpha} - \frac{\tilde{R}_m z_7}{\tilde{R}_{50}+z_7} + \frac{\gamma_0}{1+z_{3\tau_1}^\alpha} + \frac{\tilde{R}_m z_{7\tau_1}}{\tilde{R}_{50}+z_{7\tau_1}} \right)$$

$$\dot{z}_5 = -b_1 z_5 + a_2$$

$$\dot{z}_6 = b_1 z_5 - e_1 z_6 - \frac{c_1(1-e_2)}{c_2+z_6} z_6 - \frac{m_2 e_2}{m_1+z_6} z_6$$

$$\dot{z}_7 = \frac{b_2 c_1(1-e_2)}{c_2+z_6} z_6 - e_3 z_7.$$

The erythropoiesis compartment has two equilibrium points  $E_1$  and  $E_2$ .

The characteristic equation corresponding to  $E_1$  has a critical case ( $\lambda = 0$ ). This situation is treated, for the case of ordinary differential equations, in the book [?]. In what follows we extend this result to the case of delay

differential equations. The following theorems that generalize the one from [?], give a stability criterion in the critical case.

**Theorem 0.0.1.** *Consider the following nonlinear system with time delays:*

$$\begin{aligned} \dot{x}(t) &= A_0x(t) + \sum_{j=1}^m A_jx(t - \tau_j) + F[x(t), x(t - \tau_1), \dots, x(t - \tau_m), y(t)] \\ \dot{y}(t) &= G[x(t), x(t - \tau_1), \dots, x(t - \tau_m), y(t)], \end{aligned} \quad (2)$$

where  $A_j \in M_n(\mathbb{R})$ ,  $\tau_j > 0$  for all  $1 \leq j \leq m$ ,  $G(0, 0, \dots, 0, y) = F(0, 0, \dots, 0, y) = 0$ ,  $\forall y \in \mathbb{R}$ ,  $F$  takes values in  $\mathbb{R}^n$  and  $G$  is scalar.  $F$  and  $G$  contain only powers of the variables with sum greater or equal to two. Then, for every  $\delta > 0$ , there exist  $M_1(\delta)$  and  $M_2(\delta)$  with  $\lim_{\delta \rightarrow 0} M_1(\delta) = \lim_{\delta \rightarrow 0} M_2(\delta) = 0$  so that, whenever  $\|x(t)\| \leq \delta$ ,  $\|x(t - \tau_j)\| \leq \delta$ ,  $1 \leq j \leq m$ ,  $|y| \leq \delta$ ,

$$\begin{aligned} &\|F(x(t), x(t - \tau_1), \dots, x(t - \tau_m), y(t))\| \leq \\ &\leq M_1(\delta) (\|x(t)\| + \|x(t - \tau_1)\| + \dots + \|x(t - \tau_m)\|) \\ &|G(x(t), x(t - \tau_1), \dots, x(t - \tau_m), y(t))| \leq \\ &\leq M_2(\delta) (\|x(t)\| + \|x(t - \tau_1)\| + \dots + \|x(t - \tau_m)\|). \end{aligned} \quad (3)$$

**Theorem 0.0.2.** *Suppose that the linear system*

$$\dot{x}(t) = A_0x(t) + \sum_{j=1}^m A_jx(t - \tau_j) \quad (4)$$

is asymptotically stable, that is, if  $\lambda$  is a root of the characteristic equation then  $\text{Re}(\lambda) < 0$ . Then the zero solution of (??) is simple stable and, if  $\varphi$  is the initial data of (??) in  $C([- \tau, 0]; \mathbb{R}^{n+1})$  with  $\tau = \max_{1 \leq j \leq m} \tau_j$ , there exist  $\delta > 0$  so that, if  $\sup \{\|\varphi(t)\|_2 / t \in [- \tau, 0]\} < \delta$ , then

$$\lim_{t \rightarrow \infty} x_i(t) = 0, i = 1, \dots, n \text{ and } \exists \lim_{t \rightarrow \infty} y(t) = \tilde{y}.$$

The analysis of the critical case shows that the stability of  $E_1$  depends on the study of the transcendental terms in its characteristic equation. we determined necessary and sufficient parameter conditions for the stability of this equilibrium point.

The characteristic equation corresponding to  $E_2$  is complicated and its stability analysis can be studied numerically.

The leukopoiesis model consists of six DDEs with two delays. The model describes the dynamics of short-term stem-like white blood cells precursors, the adult leukocytes, the amount of 6-MP in Gut, the amount of 6-MP in plasma and the concentration of 6-TGN (tioguanine nucleotide) in leukocytes.

The model that takes into consideration the response of the treatment becomes:

$$\begin{aligned} \dot{x} &= \tilde{f}_i(x, x_{\tau_j}), i = \overline{1, 6}, j = \overline{3, 4} & (5) \\ \dot{x}_1 &= -\gamma_{1l}x_1 - T_1l_1(x_6)x_1 - \eta_{1l}k_l(x_2)x_1 - \eta_{2l}k_l(x_2)x_1 - (1 - \eta_{1l} - \eta_{2l})\beta_l(x_1)x_1 + \\ &+ 2e^{-\gamma_{1l}\tau_3}x_3(1 - \eta_{1l} - \eta_{2l})\beta_l(x_{1\tau_3})x_{1\tau_3} + \eta_{1l}e^{-\gamma_{1l}\tau_3}x_3k_l(x_{2\tau_3})x_{1\tau_3} \\ \dot{x}_2 &= -\gamma_{2l}x_2 + \tilde{A}_l k_l(x_{2\tau_4})x_{1\tau_4} \\ \dot{x}_3 &= x_3T_1[l_1(x_{6\tau_3}) - l_1(x_6)] \\ \dot{x}_4 &= -b_1x_4 + a_2 \\ \dot{x}_5 &= b_1x_4 - e_1x_5 - \frac{c_1(1-e_2)}{c_2+x_5}x_5 - \frac{m_2e_2}{m_1+x_5}x_5 \\ \dot{x}_6 &= \frac{b_2c_1(1-e_2)}{c_2+x_5}x_5 - c_3x_6. \end{aligned}$$

The leukopoiesis compartment has two equilibrium points  $\tilde{E}_1$  and  $\tilde{E}_2$ .



From analyzing the characteristic equations corresponding to the linearization of the system around  $\tilde{E}_1$  and  $\tilde{E}_2$ , we determined necessary and sufficient parameter conditions for the stability of these equilibrium points.

The lymphoblasts model consists of two delay differential equations with two delays, the model studies the evolution of Acute Lymphoblastic Leukemia cell population and describes the dynamics of the Stem-Like progenation and mature cells (see [?]).

The model of lymphoblasts becomes,

$$\dot{u} = \hat{f}_i(u, u_{\tau_{ju}}), i = 1, 2, j = 1, 2 \quad (6)$$

$$\dot{u}_1 = -\gamma_{1u}u_1 - (\eta_{1u} + \eta_{2u})k_u(u_2)u_1 + \eta_{1u}e^{-\gamma_{1u}\tau_{1u}}k_u(u_{2\tau_{1u}})u_{1\tau_{1u}}$$

$$\dot{u}_2 = -\gamma_{2u}u_2 + A_u(2\eta_{2u} + \eta_{1u})k_u(u_{2\tau_{2u}})u_{1\tau_{2u}}.$$

The lymphoblasts compartment has  $\hat{E}$  the only meaningful biological equilibrium point. The stability analysis of the characteristic equation corresponding to the linearization of the system around the equilibrium point  $\hat{E}$  shows that the point is locally asymptotically stable. So the model ensures the healing, at least when the leukemic burden is not very high.

When modeling the hematopoiesis process using the three compartments, we considered two types of cell division (symmetric and asymmetric). The treatment consists in oral administration of 6-MT (mercaptopurine).

## Part two: A fourth-order PDE for biological applications

This part is formed of four chapters (4, 5, 6 and 7). In this part we consider the Cahn–Hilliard equation with mass source endowed with Neumann boundary conditions. The mathematical results come from the study of the well posedness of the stationary problem and the numerical analysis of the

associated evolution problem endowed with Neumann boundary condition.

**Chapter 4.** Mathematical framework. In this chapter we give a brief introduction into the origin of Cahn–Hilliard equation. We present the mathematical theory related to the study of such equations, their applications and the related previous results.

**Chapter 5.** Well Posedness of the stationary problem.

With  $g(x, u) = h(x)L(u)$  the following mixed problem will be studied:

$$\frac{\partial u}{\partial t} + \Delta^2 u - \Delta f(u) + g(x, u) = 0, \quad \text{in } \Omega \times [0, T], \quad (7)$$

$$\frac{\partial u}{\partial \nu} = \frac{\partial}{\partial \nu}(\Delta u) = 0, \quad \text{on } \Gamma, \quad (8)$$

$$u|_{t=0} = u_0, \quad \text{in } \Omega. \quad (9)$$

The stationary problem associated to (7-9) is given as follows:

$$\Delta^2 u - \Delta f(u) + h(x)L(u) = 0, \quad \text{in } \Omega, \quad (10)$$

$$\frac{\partial u}{\partial \nu} = \frac{\partial}{\partial \nu}(\Delta u) = 0, \quad \text{on } \Gamma. \quad (11)$$

In this chapter, we consider the well posedness of the stationary problem associated to the Cahn–Hilliard equation with mass source endowed with Neumann boundary conditions. Using the subsequent strategy we prove the existence of a weak solution, and its uniqueness is attained under certain assumptions.

**Chapter 6.** Numerical study of the evolution problem.

Consider the following equation:

$$\frac{\partial u}{\partial t} + \Delta^2 u - \Delta f(u) + g(x, u) = 0. \quad (12)$$

Here,  $g(x, u) = h(x)L(u)$ , where  $h \in L^\infty(\Omega)$  and  $L(u)$  is a polynomial of odd degree.

In this chapter we consider the problem (??) as follows:

$$u_t = \Delta w + g(x, u), \quad \text{in } \Omega \quad (13)$$

$$w = f(u) - \Delta u, \quad \text{in } \Omega \quad (14)$$

$$\frac{\partial u}{\partial \nu} = \frac{\partial \Delta u}{\partial \nu} = 0, \quad \text{on } \partial\Omega. \quad (15)$$

We study the Numerical analysis of (??-??) with mass source term endowed with Neumann boundary conditions. We propose a finite element semi-discrete scheme, and prove the convergence of the semi-discrete problem to the continuous problem. Then we prove the stability of the backward Euler scheme.

**Chapter 7.** Numerical Simulation. In this chapter we give numerical simulations that confirm the theoretical results, and show the efficiency of our scheme. These simulations were done using Freefem++.

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