Partial Differential Equation 00000

Free boundary problem

## Tumor growth: from agent-based model to free-boundary problem



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  - Derivation (Hele-Shaw)
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#### Brain cancer: Glioblastoma



#### Treatment

- surgery
- radiation therapy
- chemotherapy
- viral therapy
- ... but  $\mathbf{15}-\mathbf{21}$  months survival

 $\Rightarrow$  tumor recurrence

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#### Brain cancer: Glioblastoma



blood vessels



#### Treatment

- surgery
- radiation therapy
- chemotherapy
- viral therapy
- ... but  $\mathbf{15} \mathbf{21}$  months survival
  - $\Rightarrow$  tumor recurrence

#### Another approach blocking angiogenesis (VEGF)

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### Experiments in mice (Castro-Lowenstein lab)







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### Experiments in mice (Castro-Lowenstein lab)









#### Mathematical Models

 Agent-based models (micro) Each cancer cell is represented: x<sub>i</sub> ∈ ℝ<sup>3</sup> ⇒ (large) systems of interacting particles Ref.: Byrne, Drasdo, Deutsch...





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#### Mathematical Models

 Agent-based models (micro) Each cancer cell is represented: x<sub>i</sub> ∈ ℝ<sup>3</sup> ⇒ (large) systems of interacting particles Ref.: Byrne, Drasdo, Deutsch...



- Partial Differential Equation (macro) Cancer is described as a "mass": ρ(x, t)
   ⇒ reaction-diffusion, hybrid multiscale model
  - Ref.: Kostelich, Swanson, Maini, Oden, Lowengrub...



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#### Mathematical Models

- Agent-based models (micro) Each cancer cell is represented: x<sub>i</sub> ∈ ℝ<sup>3</sup> ⇒ (large) systems of interacting particles Ref.: Byrne, Drasdo, Deutsch...
- Kinetic model (mesoscopic)
- Partial Differential Equation (macro) Cancer is described as a "mass": ρ(x, t)
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# $\underbrace{\begin{array}{rcl} Dynamics: \\ \begin{pmatrix} \mathbf{x}' &= c(\mathbf{x})\omega \\ d\omega &= \sigma dB_t \end{array}$

with V density of blood vessel and

 $c(\mathbf{x}) = \begin{cases} c_0 & \text{if } V(\mathbf{x}) > 0 \\ c_1 & \text{if } V(\mathbf{x}) = 0 \end{cases}$ 

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#### Dynamics:

$$\begin{cases} \mathbf{x}' = c(\mathbf{x})\omega \\ d\omega = \nabla V(\mathbf{x}) dt + \sigma dB_t \end{cases}$$

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#### Dynamics:

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$$c(\mathbf{x}) = \begin{cases} c_0 & \text{if } V(\mathbf{x}) > 0\\ c_1 & \text{if } V(\mathbf{x}) = 0 \end{cases}$$

coupled with birth/death process



#### Kinetic model



Numerical and in vivo experiments show that brain-tumor spread without angiogenesis.

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Cell represented by a position  $\mathbf{x}_i \in \mathbb{R}^2$  and a fix radius R > 0.





#### Agent-based model

Cell represented by a position  $\mathbf{x}_i \in \mathbb{R}^2$  and a fix radius R > 0.

• cells are *pushing* each other:

$$\dot{\mathbf{x}}_i = -\sum_{j \neq i} \phi_{ij} \cdot (\mathbf{x}_j - \mathbf{x}_i)$$

with  $\phi_{ij} = \phi\left(\left|\frac{\mathbf{x}_j - \mathbf{x}_i}{2R}\right|^2\right)$ .

Ref: Bertozzi, Carrillo, Delgadino, Fetecau, Kolokolnikov, Mellet, Slepcev...





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cells *divide* at a rate µ > 0 (Poisson process):

 $\mathbf{x}_i \rightsquigarrow (\mathbf{x}_i, \mathbf{x}_{i_*})$ 







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**Goal**: investigate the dynamics at a *macroscopic scale*.



We study three cases:

- **<u>Case 1</u>**: pushing, no cell division  $\mu = 0$
- Case 2: pushing and cell division
- <u>**Case 3**</u>: *strong* pushing and cell division (repulsion  $\phi \rightsquigarrow \frac{\phi}{\varepsilon}$  and  $\varepsilon \rightarrow 0$ )

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• <u>Case 1</u>: pushing, no cell division  $\mu = 0$ 



<u>Case 1</u>: pushing, no cell division μ = 0
 ⇒ converges to compact config.



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• Case 2: pushing and cell division







radial distance r

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<u>Case 2</u>: pushing and cell division
 ⇒ diffuses and growths

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• <u>**Case 3**</u>: *strong* pushing and cell division (repulsion  $\phi \rightsquigarrow \frac{\phi}{\varepsilon}$  and  $\varepsilon \rightarrow 0$ )







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- <u>Case 3</u>: *strong* pushing and cell division (repulsion  $\phi \rightsquigarrow \frac{\phi}{\varepsilon}$  and  $\varepsilon \to 0$ )
  - $\Rightarrow$  "free boundary problem"

What equation governs the motion of the boundary  $\partial \Omega$ ?

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• **Repulsion dynamics**: let  $\{x_i(t)\}_{i=1..N}$  solution micro.





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The empirical distribution  $\rho(\mathbf{x}, t)$ :

$$\rho(\mathbf{x},t) = \sum_{i} \delta_{\mathbf{x}_{i}(t)}(\mathbf{x}).$$





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The empirical distribution  $\rho(\mathbf{x}, t)$ :

$$\rho(\mathbf{x},t) = \sum_{i} \delta_{\mathbf{x}_{i}(t)}(\mathbf{x}).$$

satisfies (weakly) the transport PDE:

$$\partial_t \rho + \nabla_{\mathbf{x}} \cdot (G[\rho]\rho) = 0,$$



 $G[\rho](\mathbf{x}) = -\int_{\mathbf{y}} \phi\left(\left|\frac{\mathbf{x}-\mathbf{y}}{2R}\right|^2\right) (\mathbf{y}-\mathbf{x})\rho(\mathbf{y}) \,\mathrm{d}\mathbf{y}.$ 



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**Repulsion dynamics** + cell division:

$$\partial_t \rho + \nabla_{\mathbf{x}} \cdot (G[\rho]\rho) = \mu \rho.$$

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Partial Differential Equation 00000 Case 1: no cell-division







...does not converge to a compactly supported config.

**Explanation:** Dirac distributions are *unstable* (weak) solutions. **Ref.**: D. Balagué, J. Carrillo, T. Laurent, and G. Raoul

radial distance r



2 3 Δ

radial distance r

6

0

...does **not** converge to a compactly supported config.

x

**Explanation:** Dirac distributions are *unstable* (weak) solutions. Ref.: D. Balagué, J. Carrillo, T. Laurent, and G. Raoul

#### Fix: introduce a density threshold for the interaction

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**Observation:** repulsion occurs only when  $|\mathbf{x}_i - \mathbf{x}_j| \le 2R$ .



**Observation:** repulsion occurs only when  $|\mathbf{x}_i - \mathbf{x}_j| \le 2R$ . Regularization empirical distribution:  $\varphi_R = \frac{1}{\pi R^2} \mathbb{1}_{B(0,R)}$ 

$$\widetilde{\rho}(\mathbf{x},t) = \rho * \varphi_R$$
  
=  $\frac{1}{\pi R^2} \sum_{i=1}^N \mathbb{1}_{B(\mathbf{x}_i(t),R)}(\mathbf{x}).$ 





#### Stabilizing method

**Observation:** repulsion occurs only when  $|\mathbf{x}_i - \mathbf{x}_j| \le 2R$ . Regularization empirical distribution:  $\varphi_R = \frac{1}{\pi R^2} \mathbb{1}_{B(0,R)}$ 

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ho}(\mathbf{x},t) = 
ho * \varphi_R$$
  
=  $\frac{1}{\pi R^2} \sum_{i=1}^N \mathbb{1}_{B(\mathbf{x}_i(t),R)}(\mathbf{x}).$ 

We modify the transport equation:

$$\partial_t \rho + \nabla_{\mathbf{x}} \cdot (\overline{G}[\rho]\rho) = \mu \rho,$$

$$\overline{G}[\rho](\mathbf{x}) = -\int_{\mathbf{y}} \phi\left(\left|\frac{\mathbf{x}-\mathbf{y}}{2R}\right|^{2}\right)(\mathbf{y}-\mathbf{x})\mathbf{h}(\rho(\mathbf{y})) \,\mathrm{d}\mathbf{y}$$
  
and  $\mathbf{h}(\rho) = \rho - \rho_{*}$  for  $\rho \ge \rho_{*}$ .



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#### Case 1: no cell-division

Using the **threshold**  $\rho_* = \frac{1}{\pi R^2}$ :



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#### Case 2: with cell-division

Using the **threshold**  $\rho_* = \frac{1}{\pi R^2}$ :



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#### Case 2: with cell-division

Using the **threshold**  $\rho_* = \frac{1}{\pi R^2}$ :



**Question:** How about case 3 (non-overlapping with  $\varepsilon \rightarrow 0$ )?

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#### Porous media equation

Asymptotic  $R \ll 1$ 

$$\overline{G}[\rho](\mathbf{x}) = -\int_{\mathbf{y}} \phi\left(\left|\frac{\mathbf{x}-\mathbf{y}}{2R}\right|^2\right) (\mathbf{y}-\mathbf{x})\mathbf{h}(\rho(\mathbf{y})) \,\mathrm{d}\mathbf{y}$$

#### Porous media equation

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$$= (2R)^{3} \int_{\mathbf{z}} \phi(|\mathbf{z}|^{2}) \,\mathbf{z} \,\mathbf{h}(\rho(\mathbf{x}-2R\mathbf{z})) \,\mathrm{d}\mathbf{z}$$

#### Porous media equation

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$$= (2R)^{3} \int_{\mathbf{z}} \phi(|\mathbf{z}|^{2}) \,\mathbf{z} \,\mathbf{h}(\rho(\mathbf{x}-2R\mathbf{z})) \,\mathrm{d}\mathbf{z}$$
$$= -\alpha_{R} \,\mathbf{h}'(\rho(\mathbf{x})) \nabla_{\mathbf{x}} \rho(\mathbf{x}) + \mathcal{O}(R^{5})$$

with  $\alpha_R$  constant.

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#### Porous media equation

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$$\overline{G}[\rho](\mathbf{x}) = -\int_{\mathbf{y}} \phi\left(\left|\frac{\mathbf{x}-\mathbf{y}}{2R}\right|^{2}\right) (\mathbf{y}-\mathbf{x})\mathbf{h}(\rho(\mathbf{y})) \,\mathrm{d}\mathbf{y}$$
$$= (2R)^{3} \int_{\mathbf{z}} \phi(|\mathbf{z}|^{2}) \,\mathbf{z} \,\mathbf{h}(\rho(\mathbf{x}-2R\mathbf{z})) \,\mathrm{d}\mathbf{z}$$
$$= -\alpha_{R} \,\mathbf{h}'(\rho(\mathbf{x})) \nabla_{\mathbf{x}} \rho(\mathbf{x}) + \mathcal{O}(R^{5})$$

with  $\alpha_R$  constant. Neglecting high order term leads to a **porous** media equation:

$$\partial_t \rho = \alpha_R \nabla_{\mathbf{x}} \cdot \left( \mathbf{h}'(\rho(\mathbf{x})) \rho \nabla_{\mathbf{x}} \rho \right) + \mu \rho,$$

or:

$$\partial_t \rho = \frac{\alpha_R}{2} \Delta_{\mathbf{x}} H(\rho^2) + \mu \rho$$

with 
$$H(s)=(s-
ho_*^2)^+$$

.

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#### Free-boundary problem (Hele-Shaw)

 $\underline{\text{Asymptotic}} \ \phi \rightsquigarrow \frac{\phi}{\varepsilon} \ \text{and} \ \varepsilon \to 0 \quad (\textit{no-overlapping})$ 

$$\partial_t \rho_{\varepsilon} = \frac{\alpha_R}{2\varepsilon} \Delta_{\mathbf{x}} H(\rho_{\varepsilon}^2) + \mu \rho_{\varepsilon}.$$

**Question:** is there a limit equation as  $\varepsilon \to 0$ ?

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#### Free-boundary problem (Hele-Shaw)

<u>Asymptotic</u>  $\phi \rightsquigarrow \frac{\phi}{\varepsilon}$  and  $\varepsilon \rightarrow 0$  (no-overlapping)  $\partial_t \rho_{\varepsilon} = \frac{\alpha_R}{2\varepsilon} \Delta_{\mathbf{x}} H(\rho_{\varepsilon}^2) + \mu \rho_{\varepsilon}.$ 

**Question:** is there a limit equation as  $\varepsilon \to 0$ ? Suppose:  $\rho_{\varepsilon} \xrightarrow{\varepsilon \to 0} \rho_{\infty}$ .

•  $\mathcal{O}(\varepsilon^{-1})$ :  $\Delta_{\mathbf{x}} \mathcal{H}(\rho_{\infty}^2) = 0 \Rightarrow \rho_{\infty}(\mathbf{x}) \le \rho_*$ . Denote  $\Omega(t) = \{\rho_{\infty}(\mathbf{x}, t) = \rho_*\}$ . Agent-based model Partial Differential Equation 00 0000

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#### Free-boundary problem (Hele-Shaw)

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Asymptotic 
$$\phi \rightsquigarrow \frac{\phi}{\varepsilon}$$
 and  $\varepsilon \rightarrow 0$  (no-overlapping)  
 $\partial_t \rho_{\varepsilon} = \frac{\alpha_R}{2\varepsilon} \Delta_{\mathbf{x}} H(\rho_{\varepsilon}^2) + \mu \rho_{\varepsilon}.$ 

**Question:** is there a limit equation as  $\varepsilon \to 0$ ? Suppose:  $\rho_{\varepsilon} \xrightarrow{\varepsilon \to 0} \rho_{\infty}$ .

- $\mathcal{O}(\varepsilon^{-1})$ :  $\Delta_{\mathbf{x}} H(\rho_{\infty}^2) = 0 \Rightarrow \rho_{\infty}(\mathbf{x}) \le \rho_*.$ Denote  $\Omega(t) = \{\rho_{\infty}(\mathbf{x}, t) = \rho_*\}.$
- $\mathcal{O}(\varepsilon^0)$ : perturbation analysis  $\rho_{\varepsilon} = \rho_{\infty} + \varepsilon \rho_1 + \mathcal{O}(\varepsilon^2)$

$$\partial_t \rho_{\varepsilon} = \alpha_R \rho_{\infty} \Delta_{\mathbf{x}} \rho_1 + \mu \rho_{\varepsilon} + \mathcal{O}(\varepsilon)$$

$$\downarrow$$

$$0 = \alpha_R \Delta_{\mathbf{x}} \rho_1 + \mu \quad \text{on } \Omega(t).$$



#### Free-boundary problem (Hele-Shaw)

The limit distribution  $\rho_{\infty}$  satisfies

$$\left\{ \begin{array}{ll} \partial_t \rho_\infty = \mu \rho_\infty & \text{on } \mathbb{R}^2 / \Omega \\ \rho_\infty = \rho_* & \text{on } \Omega \end{array} \right.$$

where  $\Omega(t)$  is governed by a Laplace equation: let  $\psi$  solution to:

 $\left\{ \begin{array}{ll} \Delta_{\mathbf{x}}\psi+\mu=0 & \text{on } \Omega\\ \psi=0 & \text{on } \partial\Omega \end{array} \right.$ 

the velocity of the boundary  $\partial \Omega$  is  $V_n = -\nabla_{\mathbf{x}} \psi$ .



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#### Case 3: non-overlapping





#### Case 3: non-overlapping



#### Numerical scheme for Hele-Shaw





1) sample the boundary  $\partial \Omega$ :  $\{\mathbf{p}_i\}_i$ 





1) sample the boundary  $\partial \Omega$ :  $\{\mathbf{p}_i\}_i$ 

2) find  $\psi$  solving the Elliptic problem:

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- 1) sample the boundary  $\partial \Omega$ :  $\{\mathbf{p}_i\}_i$
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3) estimate  $\nabla \psi$  at the points  $\mathbf{p}_i$ 





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#### Triangulation:

- $\times$  update grid each  $\Delta t$
- × accuracy  $\nabla \psi$ ?



- 1) sample the boundary  $\partial \Omega$ :  $\{\mathbf{p}_i\}_i$
- 2) find  $u = \psi + g$  solving:

 $\left\{ \begin{array}{ll} \Delta_{\mathbf{x}} u = 0 & \text{on } \Omega \\ u = g & \text{on } \partial \Omega \end{array} \right.$ 

3) estimate  $\nabla \psi$  at the points  $\mathbf{p}_i$ 



Dynkin's formula:

🗸 grid free

 $\checkmark$  high accuracy  $\psi$  near  $\partial \Omega$ 



- 1) sample the boundary  $\partial \Omega$ :  $\{\mathbf{p}_i\}_i$
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- 3) estimate  $\nabla \psi$  at the points  $\mathbf{p}_i$
- 4) update the boundary points:

 $\mathbf{p}_i' = -\nabla \psi(\mathbf{p}_i)$ 



Dynkin's formula:

 $\checkmark$  grid free

 $\checkmark$  high accuracy  $\psi$  near  $\partial \Omega$ 

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#### Summary

- include threshold  $\rho_*$  to match agent-based model/PDE
- derivation free-boundary problem for  $\Omega(t)$
- develop a numerical scheme to solve the Hele-Shaw equation

#### Perspectives

- rigorous proof for the derivation
   Ref.: A. Mellet, B. Perthame, F. Quiros
- develop a faster method for the constraint dynamics:
   ⇒ P. Degond, M. Ferreira
- different behavior for the cells:  $\Rightarrow$  *D. Weser*