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Micro and Macro Systems in Life Sciences

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## Plan

#### Introduction

Acid mediated tumor invasion Extra- and intracellular proton dynamics

#### Stochastic models for proton dynamics

Stochastic micro-macro models Nonlocal SDE-PDE systems

#### Mathematical analysis

Local well-posedness and invariance Numerical simulations

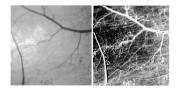
#### Concluding remarks

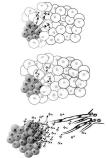
-Introduction

Acid mediated tumor invasion

# Acid mediated tumor invasion

- most tumors characterized by acidic and hypoxic regions
- increased production and release of protons
- acidic environment promotes apoptosis of normal cells, facilitates invasion





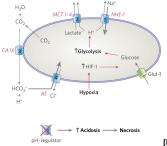
[Gatenby-Gawlinsky, 2003]

-Introduction

- Extra- and intracellular proton dynamics

## Acid mediated tumor invasion

- despite of extracellular acidification intracellular pH at normal rates
- regulation through buffering and membrane based transport systems



[Pouysségur-Dayan-Mazure, 2006]

-Introduction

- Extra- and intracellular proton dynamics

## Some mathematical models

#### Deterministic models

Reaction diffusion models for cancer invasion

[Gatenby-Gawlinski 1996] ; [Martin-Gatenby-Gawlinsky-Maini 2010] ; etc.

Intra- and extracellular proton dynamics

[Webb-Sherratt-Fish 1999] ; [Boyer-Tannock 1992]

Multiscale models for acid-mediated tumor invasion

[Stinner-Meral-Surulescu 2014]

Stochasticity essential in intracellular dynamics

Multiscale models including random effects

[Hiremath-Surulescu 2014]

Stochastic model for proton dynamics

[Kloeden-S.-Surulescu, preprint]

-Stochastic models for proton dynamics

Nonlocal SDE-PDE systems

## A stochastic model for proton dynamics

X, Y extracellular, intracellular proton concentration

$$dX_t = \left[ d\Delta X_t + r(X_t, Y_t) - \alpha X_t \right] dt$$
  

$$\partial_{\nu} X_t |_{\partial D} = 0$$
  

$$dY_t = \left[ -r(X_t, Y_t) - \beta Y_t + \varphi(Y_t) \right] dt + g(Y_t) dW_t$$
  

$$X|_{t=0} = X_0, \quad Y|_{t=0} = Y_0.$$

*X*, *Y* stochastic processes on  $D \times [0, T] \times \Omega$ ,  $D \subset \mathbb{R}^n$  bounded.

- r membrane based transport systems
- $\varphi$  intracellular proton production
- g stochastic perturbation
- constant decay of X and Y, diffusion of X

- Stochastic models for proton dynamics

Nonlocal SDE-PDE systems

### Nonlocal stochastic models

Assuming effects of intracellular protons are averaged on extracellular level:

$$dX_t = [d\Delta X_t + r(X_t, \mathbb{E}(Y_t)) - \alpha X_t]dt$$
  
$$dY_t = [-r(X_t, Y_t) - \beta Y_t + \varphi(Y_t)]dt + g(Y_t)dW_t$$

Nonlocal stochastic models

- arise in different fields [Hu-Wu 2014]; [Yong 2013]; etc.
- scalar meanfield SDEs [Kloeden-Lorenz 2010]

Aim: Analysis for general (nonlocal) SDE-PDE systems

-Mathematical analysis

Local well-posedness and invariance

# Mathematical analysis

We consider general nonlocal SDE-PDE systems

$$dX_t = \left[\Delta X_t + f_1(X_t, Y_t, \mathbb{E}(X_t), \mathbb{E}(Y_t))\right] dt$$
  

$$\partial_{\nu} X_t|_{\partial D} = 0$$
  

$$dY_t = f_2(X_t, Y_t, \mathbb{E}(X_t), \mathbb{E}(Y_t)) dt + g(X_t, Y_t, \mathbb{E}(X_t), \mathbb{E}(Y_t)) dW_t$$
  

$$X|_{t=0} = X_0, \quad Y|_{t=0} = Y_0.$$

We show

- local well-posedness
- invariance:

for any  $0 \le X_0$ ,  $Y_0 \le 1$  the solutions take values in (0, 1). (X, Y normalized w.r.t. maximum concentrations)

-Mathematical analysis

Local well-posedness and invariance

# Sketch of the proof

Construct approximate solutions  $(X^n, Y^n)$  on equidistant partitions of [0, T]

$$dX_t^n = \left[ \Delta X_t^n + f_1(X_t^n, Y_t^n, \mathbb{E}(X_{t_k}^n), \mathbb{E}(Y_{t_k}^n)) \right] dt$$
  
$$dY_t^n = f_2(X_t^n, Y_t^n, \mathbb{E}(X_{t_k}^n), \mathbb{E}(Y_{t_k}^n)) dt + g(X_t^n, Y_t^n, \mathbb{E}(X_{t_k}^n), \mathbb{E}(Y_{t_k}^n)) dW_t$$

on  $[t_k^n, t_{k+1}^n]$ , where  $t_n^k = \frac{kT}{2^n}$ ,  $1 \le k \le 2^n - 1$ .

- ►  $(X^n, Y^n)$  Cauchy sequence in  $L^2([0, T]; L^2(\Omega; H))$ , and  $(X^n, Y^n) \to (X, Y)$  as  $n \to \infty$ .
- requires several results for *local* SDE-PDE systems
- based on method for nonlocal scalar SDEs [Lorenz-Kloeden 2010]
- invariance criteria for SDEs [Cresson-Puig-S. 2013]

-Mathematical analysis

Local well-posedness and invariance

# Sketch of the proof: local systems

$$egin{aligned} dX_t &= \left[ \Delta X_t + f_1(X_t, Y_t) 
ight] dt \ \partial_
u X_t |_{\partial D} &= 0 \ dY_t &= f_2(X_t, Y_t) dt + g(X_t, Y_t) dW_t \ Y |_{t=0} &= Y_0, \quad X |_{t=0} &= X_0, \end{aligned}$$

 $W_t$  standard scalar Wiener process,  $dW_t$  Itô differential.

Solutions  $X, Y : D \times [0, T] \times \Omega \to \mathbb{R}^2$  are  $L^2(D)$ -valued stochastic processes.

-Mathematical analysis

Local well-posedness and invariance

# Local well-posedness

$$\begin{array}{l} (\mathbf{A}_1) \ \ f=(f_1,f_2): \mathbb{R}^2 \to \mathbb{R}^2 \ \text{and} \ g: \mathbb{R}^2 \to \mathbb{R} \ \text{continuous,} \\ \\ |f(x)|+|g(x)| \leq c(1+|x|), \\ |f(x)-f(\tilde{x})|+|g(x)-g(\tilde{x})| \leq c(|x-\tilde{x}|), \quad x \in \mathbb{R}^2. \end{array}$$

#### Theorem

Let  $(A_1)$  be satisfied. Then, for every  $T > 0, p \ge 1$  and  $\mathcal{F}_0$ -adapted  $(X_0, Y_0) \in L^{2p}(\Omega; H)$  there exists a unique mild solution  $(X, Y) \in C([0, T]; L^{2p}(\Omega; H))$ . If p > 1, then (X, Y) has continuous sample paths.

Here,  $H = L^2(D) \times L^2(D)$ .

-Mathematical analysis

Local well-posedness and invariance

### Invariance

Important property in biological applications [Cresson-Puig-S. 2013]

(A<sub>2</sub>) Interaction functions

$$egin{aligned} &f_1(0,y) \geq 0, & f_1(1,y) \leq 0, \ &f_2(x,0) \geq 0, & f_2(x,1) \leq 0, & orall \, x,y \in [0,1]. \end{aligned}$$

Stochastic perturbation

$$g(x,0) = g(x,1) = 0$$
  $\forall x \in [0,1].$ 

#### Theorem

If  $(A_1)$ ,  $(A_2)$  hold and  $0 \le X_0$ ,  $Y_0 \le 1$ . Then, X and Y are almost surely non-negative and uniformly bounded by 1.

-Mathematical analysis

-Numerical simulations

# Numerical simulations: proton dynamics model

$$dX_t = \left[ d\Delta X_t + r(X_t, Y_t) - \alpha X_t \right] dt$$
  
$$dY_t = \left[ -r(X_t, Y_t) - \beta Y_t + \varphi(Y_t) \right] dt + g(Y_t) dW_t$$

proton transporters [Stinner-Meral-Surulescu 2014]

$$r(x, y) = c_1 \frac{y}{1 + y^2 + c_2 x^2} - c_3 \frac{x}{1 + y^2}$$

intracellular proton production

$$\varphi(y) = c_4 y (1-y)$$

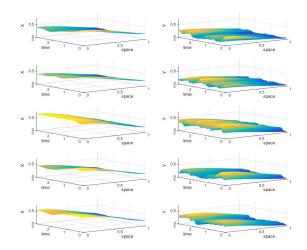
stochastic perturbation

$$g(y)=c_5y(1-y)$$

-Mathematical analysis

-Numerical simulations

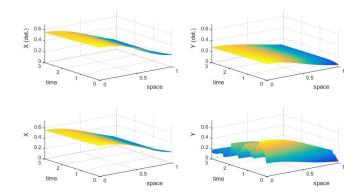
### The local SDE-PDE-model: five sample paths



-Mathematical analysis

-Numerical simulations

## Deterministic model and nonlocal stochastic model



#### Time evolution of extracellular and intracellular protons

- Concluding remarks

# Concluding remarks

- Stochasticity important in intracellular dynamics
- SDE-PDE models for cancer cell proton dynamics
- Well-posedess and invariance for general nonlocal SDE-PDE systems
- Analytical results extend to more general settings

#### Outlook

- Model extensions including cancer cells and normal tissue (ODE-SDE-PDE systems, nonlinear diffusion, taxis effects)
- Numerical simulations, model validation, ...