

Introduction to modeling, simulation and data science in oncology

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Formation « Ecole doctorale Mathématiques et Informatique »



Modeling in ONCology

Cancer: a major public health concern

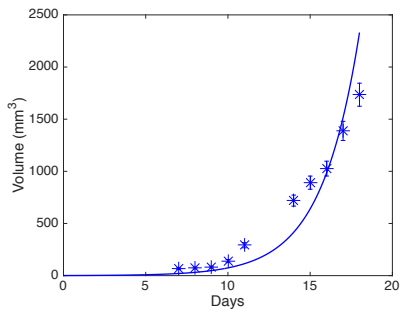
- Second leading **cause of death** worldwide (1 in 6 deaths, 8.8 million deaths in 2015)
- **First** cause of death in France (> 1 in 4 deaths) *InVS and INCa, 2011*
- Cumulative risks of **developing** a cancer: 30.9% in males and 23.3% in females
- Cumulative risks of **death** by cancer: 14.3% and 9%
- Most prevalent cancer types: **breast** in women, **prostate** in men
- Largest number of deaths: **lung** cancer
- One third of deaths from cancer are due to 5 leading **behavioral and dietary risks**: **tobacco** use (22%), high body mass index, low fruit and vegetable intake, lack of physical activity and alcohol use

Can mathematical models be of help in oncology?



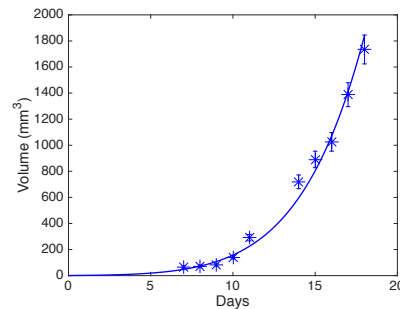
Understand (biology)

- **Theoretical** framework for description of the process
- Test different **hypotheses** and reject non-valid ones



Exponential

$$\frac{dV}{dt} = aV$$



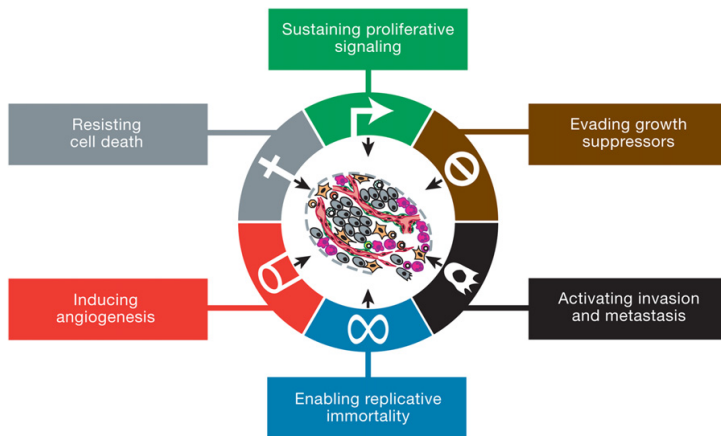
Power law

$$\frac{dV}{dt} = aV^\gamma$$

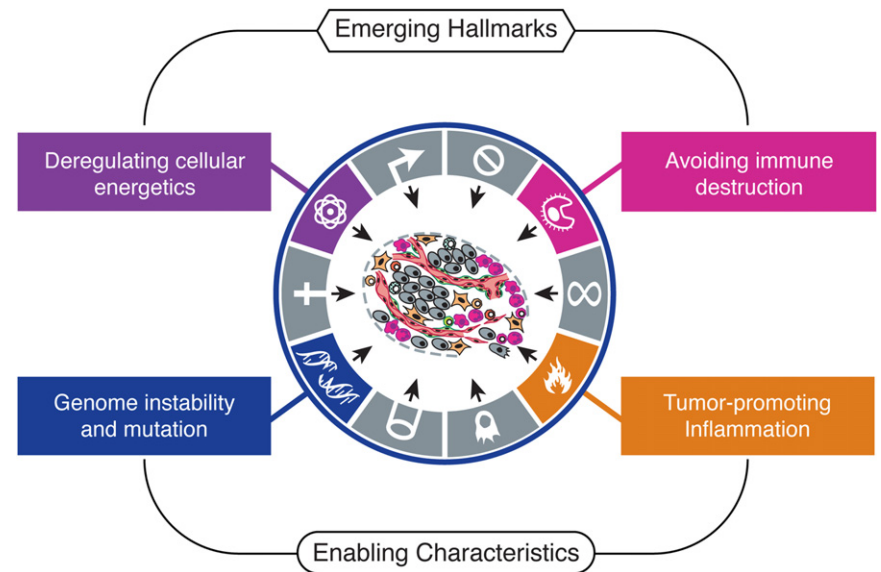
What is a cancer?

- Tumor = malignant **neoplasm**. neo = new, plasma = formation
- Usually assumed that it departs from a cell undergoing several genetic and epigenetic changes leading to **abnormal proliferation**

Hallmarks of cancer

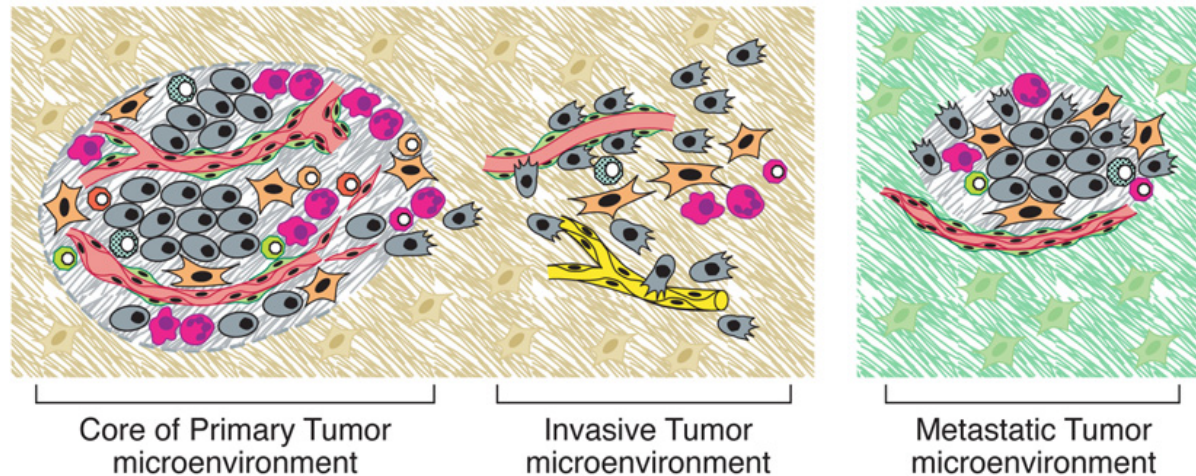
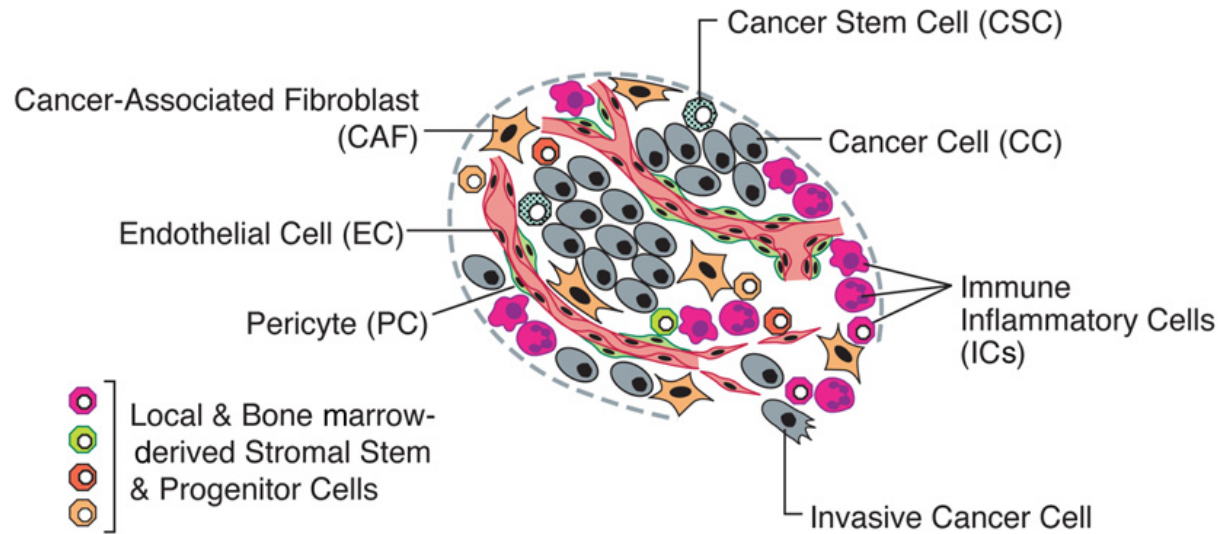


Hanahan and Weinberg, Cell, 2000

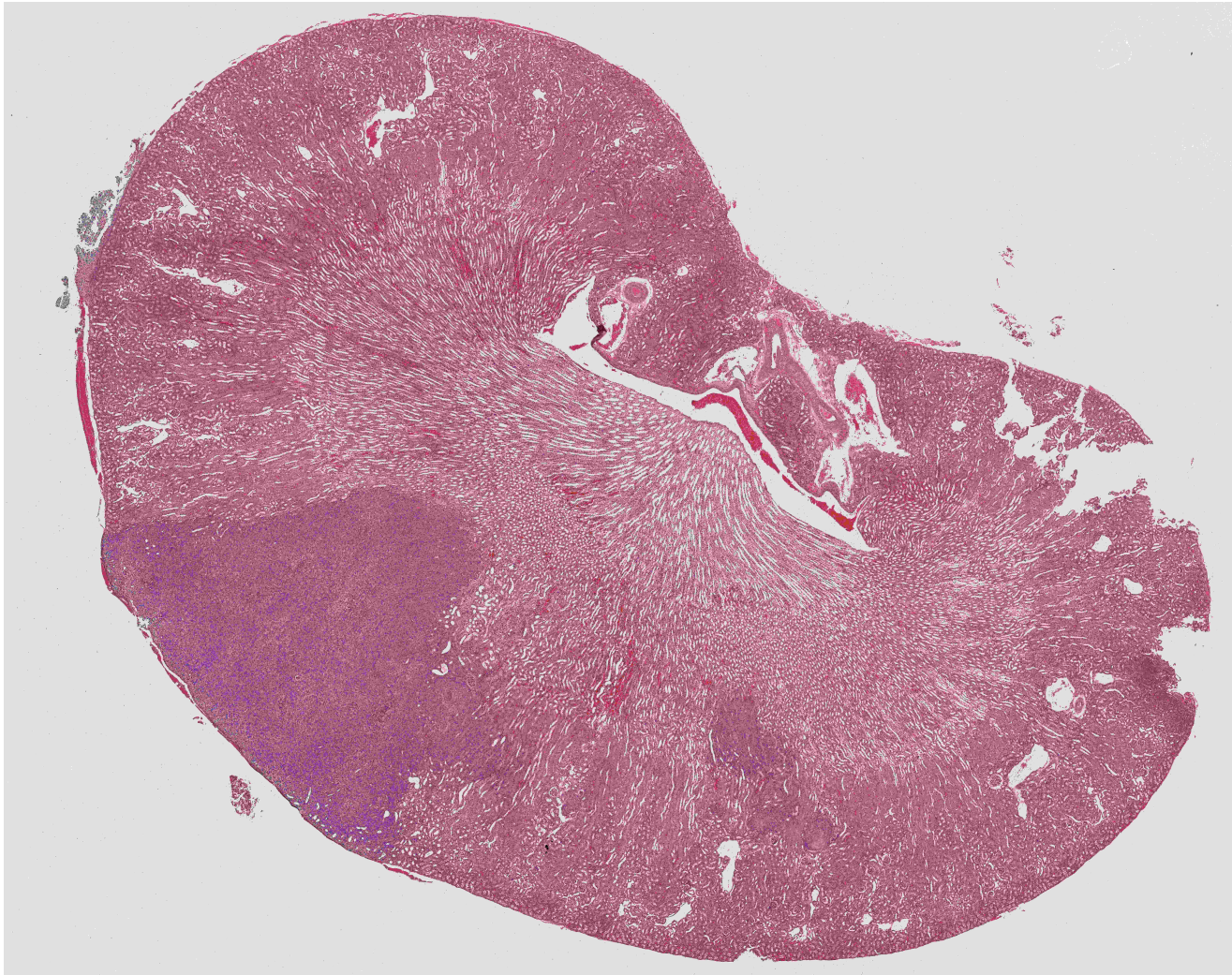


Hanahan and Weinberg, Cell, 2011

Microenvironment



A kidney tumor observed by Hematoxylin and Eosin staining



We will focus here on **carcinomas**: solid cancers from epithelial origin

Can mathematical models be of help in oncology?

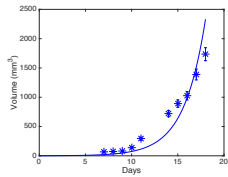


Predict and control (clinic)

- Predict tumor growth

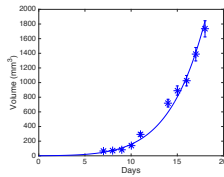
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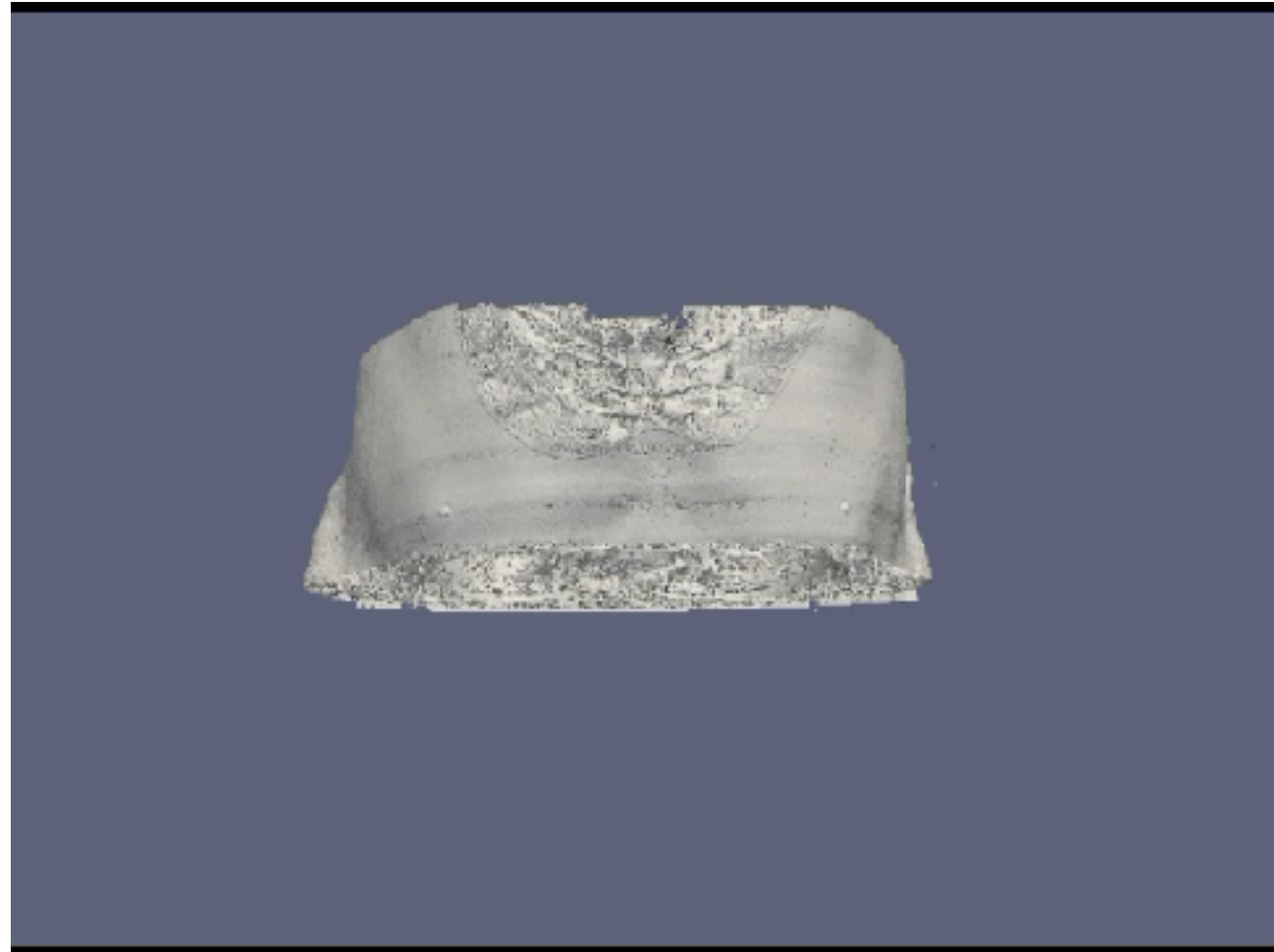
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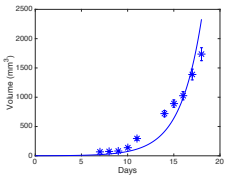
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Predict and control (clinic)

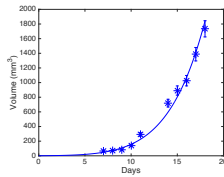
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Exponential

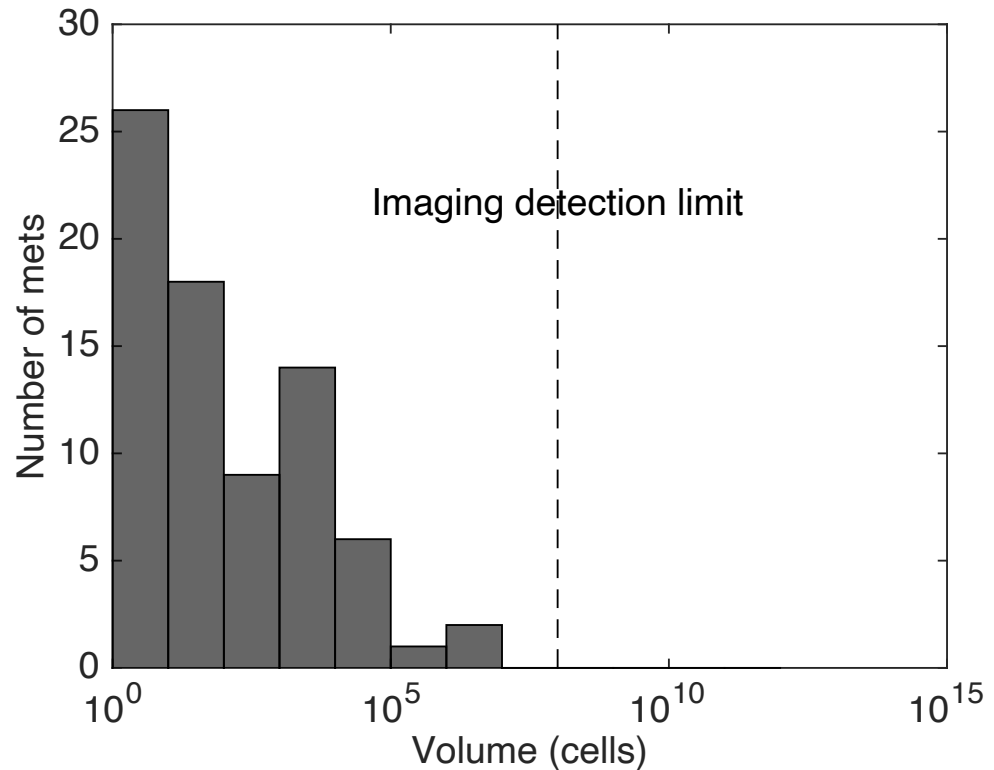
$$\frac{dV}{dt} = aV$$



Power law

$$\frac{dV}{dt} = aV^\gamma$$

- Predict **metastasis**
- **Personalize** (adjuvant) therapy



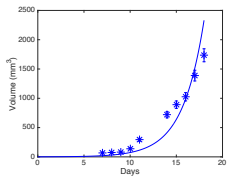
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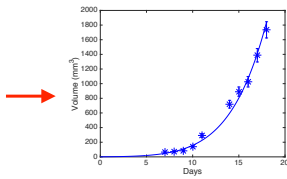
Predict and control (clinic)

Understand (biology)

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Exponential

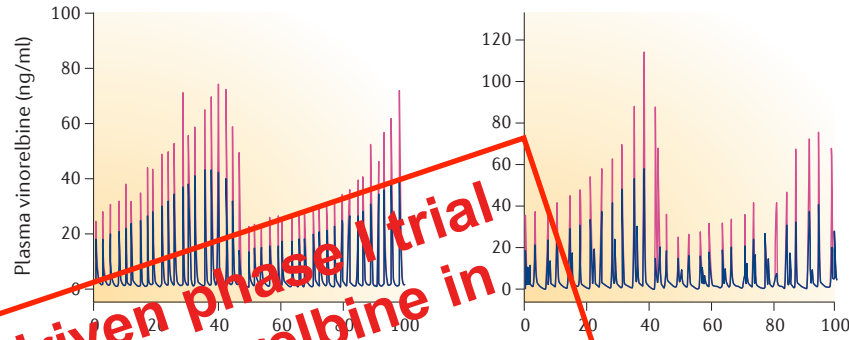


Power law

- Rational and individual design of **drug regimen**

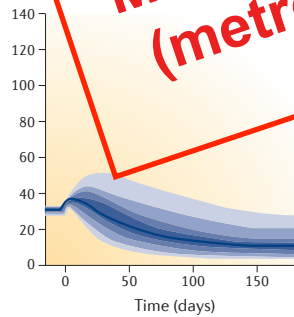
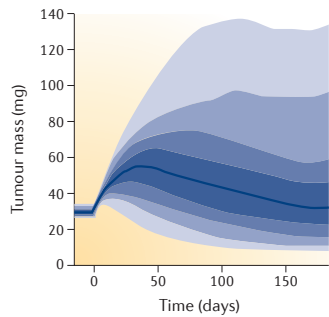
Empirical dosing
D1-D3-D5 50 mg

Model-based dosing
D1-D2-D4 60-30-60 mg

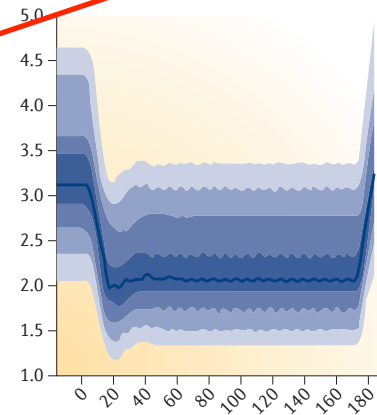
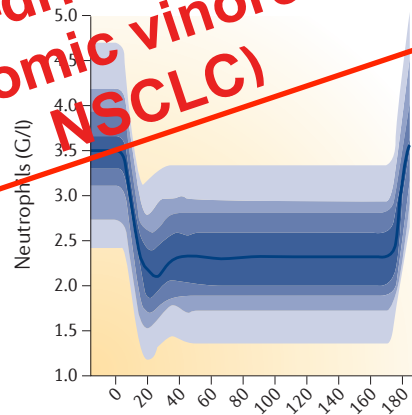


PK

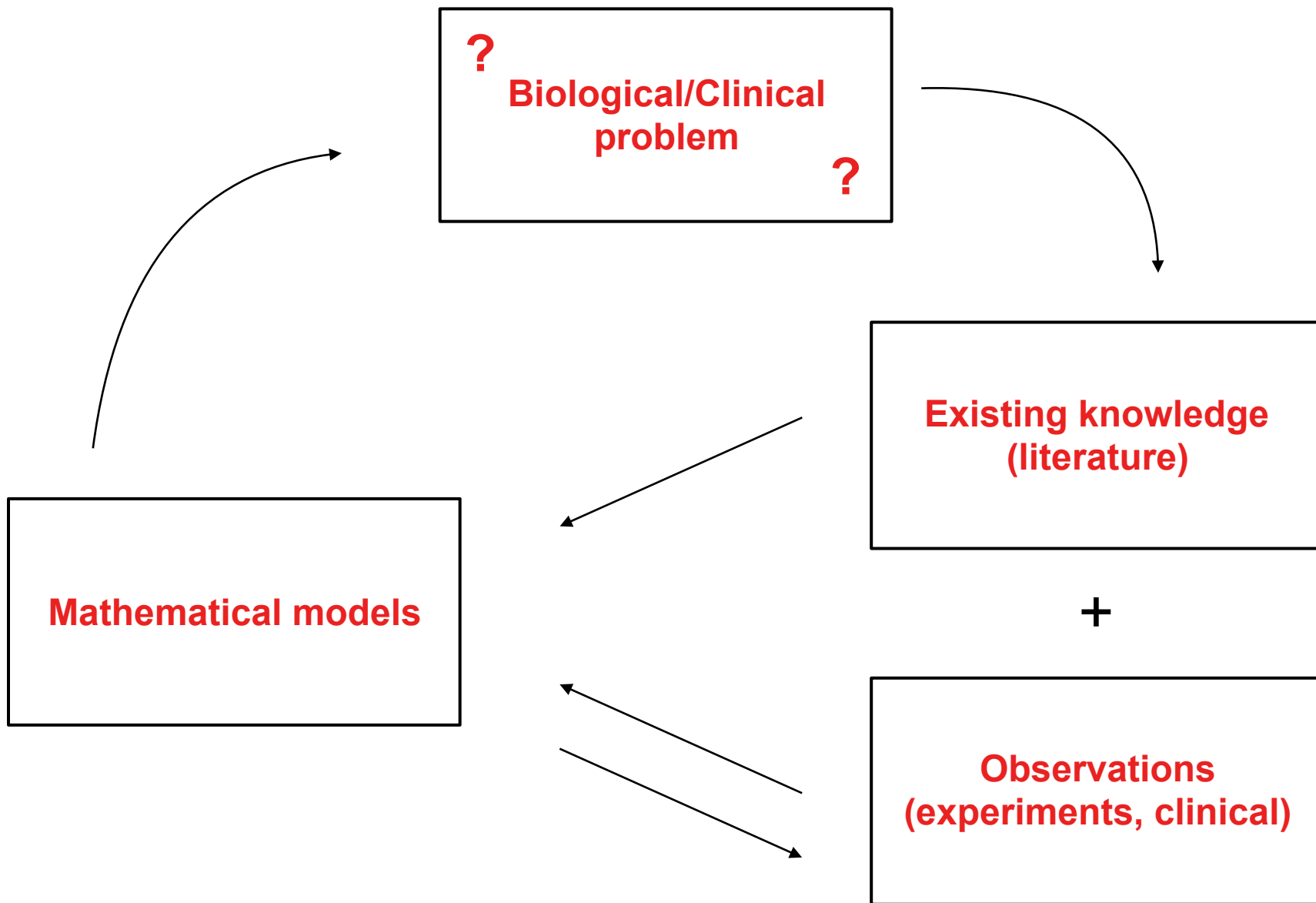
Efficacy



**Modeling-driven phase I trial
(metronomic vinorelbine in NSCLC)**



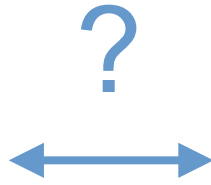
Toxicity



1. Fitting a model

1.1 Fitting a *linear* model

Data



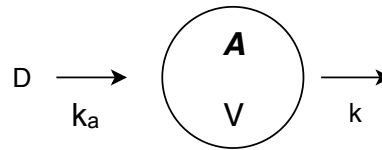
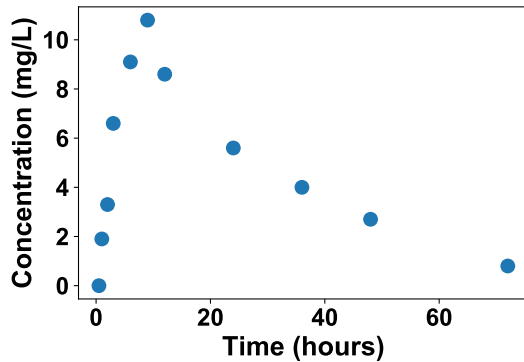
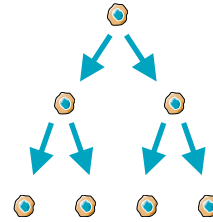
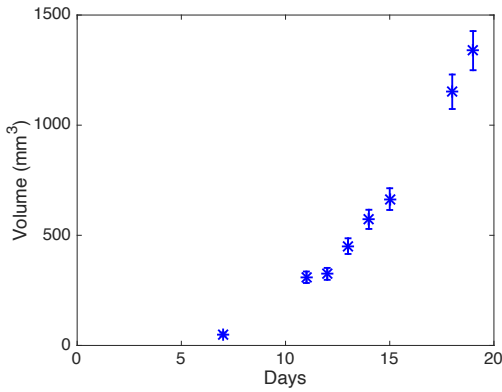
Theory



Mathematical model

$$M : \begin{array}{l} \mathbb{R} \times \mathbb{R}^p \rightarrow \mathbb{R} \\ (t, \theta) \mapsto M(t, \theta) \end{array}$$

$$M(t, \theta) = e^{\theta t}$$



$$\begin{cases} \frac{dA_a}{dt} = -k_a A_a \\ \frac{dA}{dt} = k_a A_a - kA \\ A_a(t=0) = D, \quad A(t=0) = 0 \end{cases}$$
$$C(t) = \frac{A(t)}{V}$$

Linear system: Equation of a line

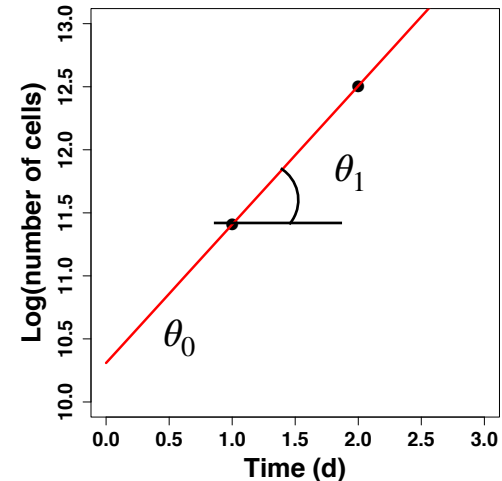
$$y = \theta_0 + \theta_1 t$$

$$\begin{cases} y_1 = 1 \times \theta_0 + t_1 \times \theta_1 \\ y_2 = 1 \times \theta_0 + t_2 \times \theta_1 \end{cases} \Leftrightarrow \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 1 & t_1 \\ 1 & t_2 \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \end{pmatrix}$$

$$y = M \cdot \theta \Rightarrow \theta = M^{-1} \cdot y$$

$$M^{-1} ?? \quad M^{-1} := \frac{1}{M}, \quad M \cdot M^{-1} = \text{"1"} = I$$

is $M \neq \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ sufficient?

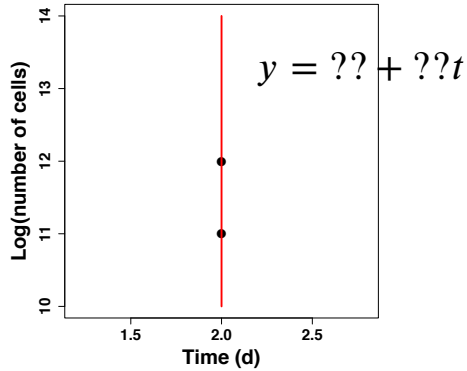


$$\begin{cases} 11.4 = 1 \times \theta_0 + 1 \times \theta_1 \\ 12.5 = 1 \times \theta_0 + 2 \times \theta_1 \end{cases} \Leftrightarrow \begin{pmatrix} 11.4 \\ 12.5 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \end{pmatrix}$$

$$\theta_0 = 10.3, \quad \theta_1 = 1.1$$

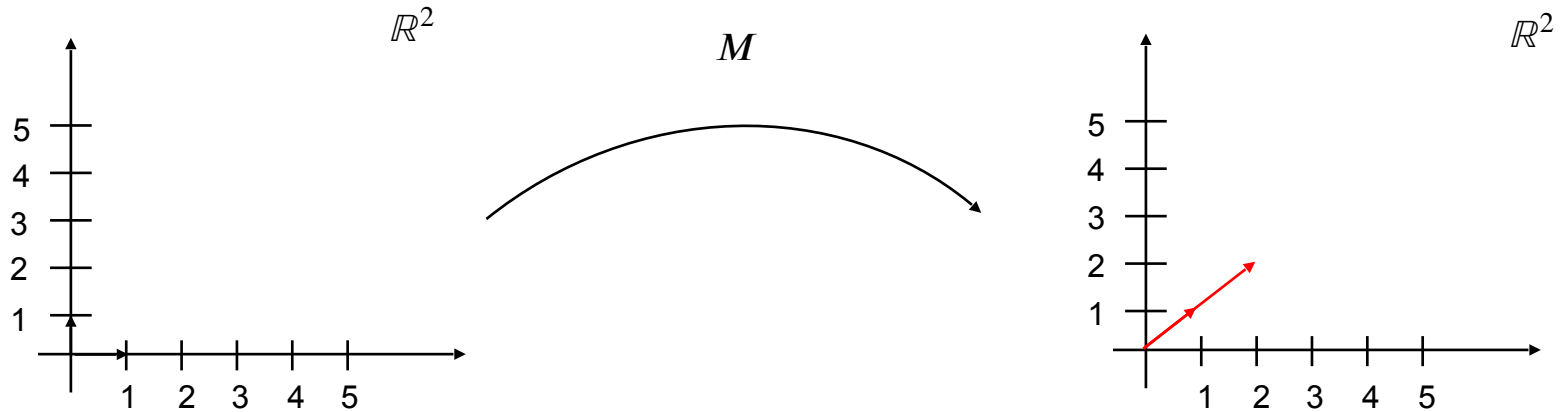
$$\text{Doubling time} = \frac{\ln 2}{\theta_1} \times 24 = 15.1 \text{ hours}$$

Invertible matrix

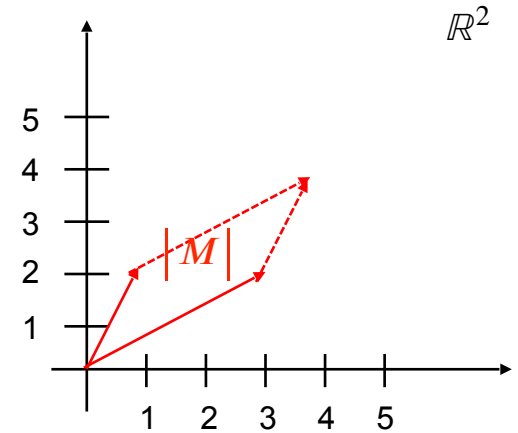
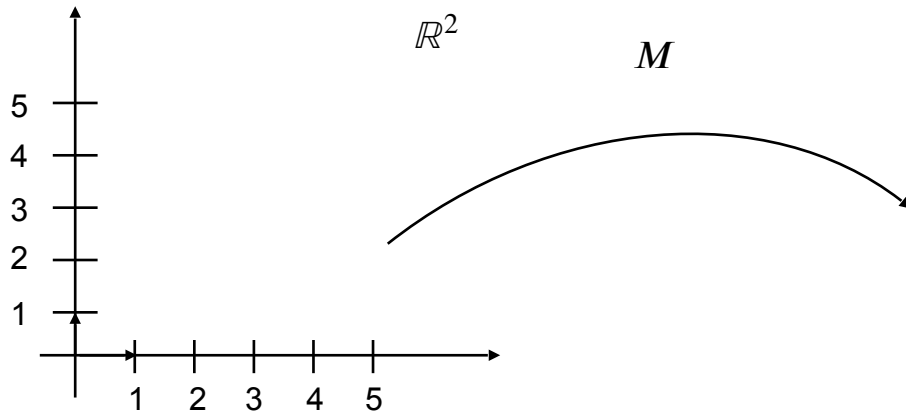


$$\begin{cases} 11 = \theta_0 + 2 \times \theta_1 \\ 12 = \theta_0 + 2 \times \theta_1 \end{cases} \Leftrightarrow \begin{pmatrix} 11 \\ 12 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \end{pmatrix}$$

$M = \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix}$ is **not invertible** because its column (and row) vectors are **colinear**



Determinant

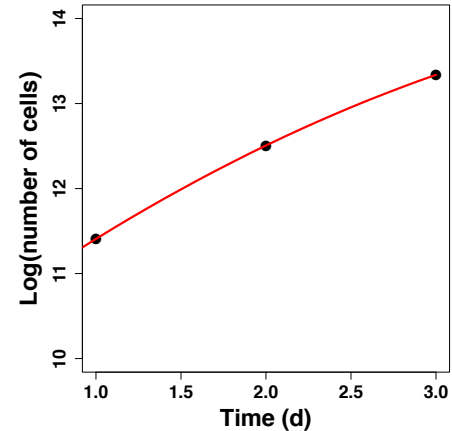


- The determinant of M , denoted $|M|$, is the **area of the parallelogram** spanned by the column vectors of M
- For $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ it is given by $ad - bc$.
- It can be generalized in any dimension and is a **measure of the colinearity** (and correlation) of the vectors
- $|M| \neq 0 \Leftrightarrow M$ is invertible \Leftrightarrow the column (and row) vectors of M are independent

Linear system: polynomial interpolation

- What if we have 3 points?
- 3 points \Leftrightarrow 3 degrees of freedom \Leftrightarrow 3 parameters

$$y = \theta_0 + \theta_1 t + \theta_2 t^2$$



$$y = 10 + 1.5t - 0.13t^2$$

3 equations $\left\{ \begin{array}{l} y_1 = \theta_0 + \theta_1 t_1 + \theta_2 t_1^2 \\ y_2 = \theta_0 + \theta_1 t_2 + \theta_2 t_2^2 \\ y_3 = \theta_0 + \theta_1 t_3 + \theta_2 t_3^2 \end{array} \right. \Leftrightarrow \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 1 & t_1 & t_1^2 \\ 1 & t_2 & t_2^2 \\ 1 & t_3 & t_3^2 \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \\ \theta_2 \end{pmatrix}$

$$\Leftrightarrow y = M \cdot \theta \Leftrightarrow \theta = M^{-1} \cdot y$$

Linear system: polynomial interpolation

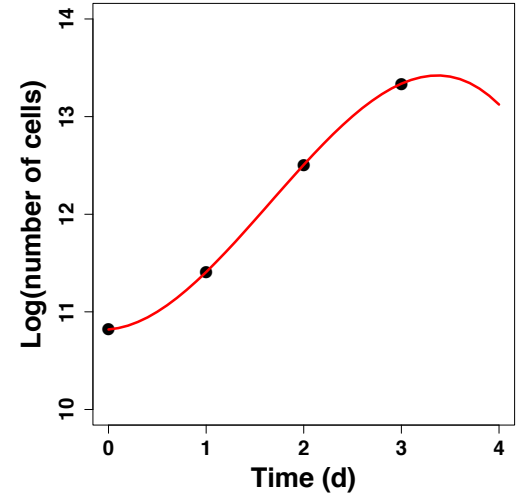
- What if we have 3 points?
- 3 points \Leftrightarrow 3 degrees of freedom \Leftrightarrow 3 parameters

$$y = \theta_0 + \theta_1 t + \theta_2 t^2 + \theta_3 t^3$$

4 unknowns

4 equations

$$\begin{cases} y_1 = \theta_0 + \theta_1 t_1 + \theta_2 t_1^2 + \theta_3 t_1^3 \\ y_2 = \theta_0 + \theta_1 t_2 + \theta_2 t_2^2 + \theta_3 t_2^3 \\ y_3 = \theta_0 + \theta_1 t_3 + \theta_2 t_3^2 + \theta_3 t_3^3 \\ y_4 = \theta_0 + \theta_1 t_4 + \theta_2 t_4^2 + \theta_3 t_4^3 \end{cases} \Leftrightarrow \begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{pmatrix} = \begin{pmatrix} 1 & 1 & t_1 & t_1^2 \\ 1 & 1 & t_2 & t_2^2 \\ 1 & 1 & t_3 & t_3^2 \\ 1 & 1 & t_4 & t_4^2 \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \\ \theta_2 \\ \theta_3 \end{pmatrix}$$



\Rightarrow overfit, poor predictive power

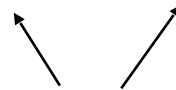
Back to simplicity: line

- How to fit 3 points with one line?

2 unknowns

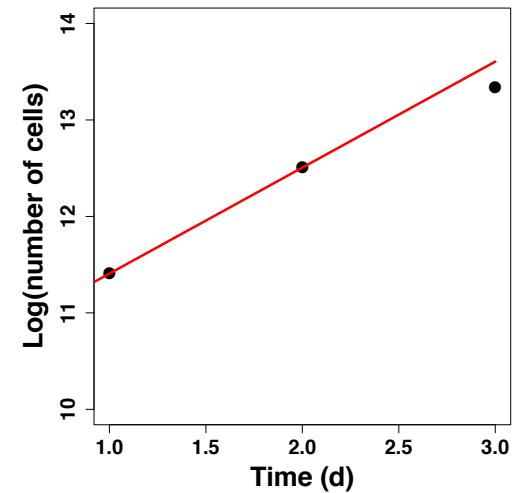
3 equations

$$\begin{cases} y_1 = \theta_0 + \theta_1 t_1 \\ y_2 = \theta_0 + \theta_1 t_2 \\ y_3 = \theta_0 + \theta_1 t_3 \end{cases} \Leftrightarrow \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \theta_0 \cdot \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \theta_1 \cdot \begin{pmatrix} t_1 \\ t_2 \\ t_3 \end{pmatrix}$$



2 vectors cannot span a space of dimension 3

no solution (in general)



Linear regression

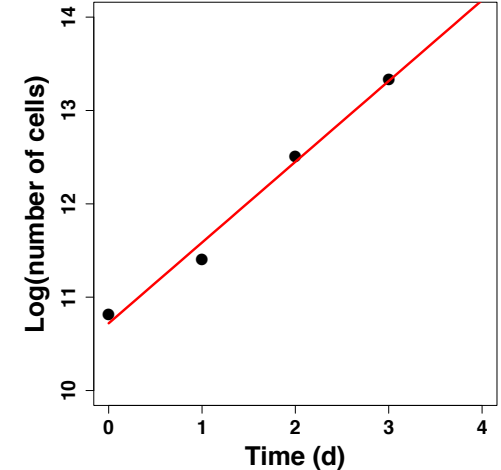
$$y = \theta_0 + \theta_1 t + \varepsilon$$

Question: what is the « best » linear approximation of y ?

$$n \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} 1 & t_1 \\ \vdots & \vdots \\ 1 & t_n \end{pmatrix} \cdot \begin{pmatrix} \theta_0 \\ \theta_1 \end{pmatrix} \longrightarrow M \text{ rectangular} \\ \text{no solution}$$

$$\Leftrightarrow y = M \cdot \theta$$

$$\times M^T (\in M_{2,n}) \left(\begin{array}{l} \Rightarrow M^T y = \underbrace{M^T M}_{M_{2,n} \cdot M_{n,1}} \cdot \theta \longrightarrow \text{one unique solution} \\ \underbrace{M_{2,n} \cdot M_{n,2} \cdot M_{2,1}}_{M_{2,2} \cdot M_{2,1}} \end{array} \right) \\ \text{(if the square matrix } M^T M \text{ is invertible)}$$



$$\hat{\theta} = (M^T M)^{-1} M^T y$$

Linear least-squares

- $\hat{\theta}$ is the value of the parameter vector θ that minimizes the **sum of squared residuals**

$$SS = \sum_{i=1}^n \left(y_i - (\theta_0 + \theta_1 t_i) \right)^2 \qquad \hat{\theta}_1 = \frac{\sum (y_i - \bar{y})(t_i - \bar{t})}{\sum (t_i - \bar{t})^2}, \quad \hat{\theta}_0 = \bar{y} - \hat{\theta}_1 \bar{t}$$

- It is called the **least-squares estimator** of the linear model
- It corresponds to the **projection of $y \in \mathbb{R}^n$** on the column space of the matrix M , i.e the space spanned by $\mathbf{1} = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}$ and $t = \begin{pmatrix} t_1 \\ \vdots \\ t_n \end{pmatrix}$, of dimension 2 (2 linearly independent vectors)
- It **regresses** the information contained in the dependent variable y on the independent variables $\mathbf{1}$ (constants) and t

1.2 General theory

Formalism

- **Observations:** n couples of points (t_j, y_j) , with $y_j \in \mathbb{R}$ (or \mathbb{R}^m).

We will denote $y = (y_1, \dots, y_n) \in \mathbb{R}^n$ and $t = (t_1, \dots, t_n)$.

- **Structural model:** a function

$$M : \begin{array}{ccc} \mathbb{R} \times \mathbb{R}^p & \rightarrow & \mathbb{R} \\ (t, \theta) & \mapsto & M(t, \theta) \end{array}$$

- The (unknown) vector of **parameters** $\theta \in \mathbb{R}^p$

Goal = find θ

Statistical model

$$y_j = M(t_j; \theta^*) + e_j$$

- « True » parameter θ^*
- $e_j = \mathbf{error}$ = measurement error + structural error
- **Random variables**, often independent and identically distributed

$$Y_j = M(t_j; \theta^*) + \varepsilon_j$$

$Y_j, \varepsilon_j = \text{r.v.}$

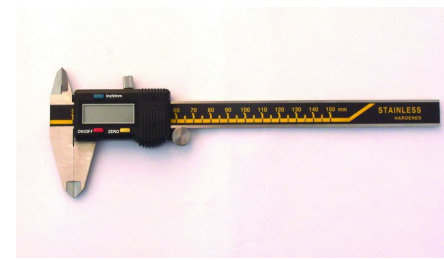
$y_j, e_j = \text{realizations}$

- $(y_1, \dots, y_n) = \mathbf{sample}$ with probability density function $p(y | \theta^*)$
- An **estimator** of θ^* is a random variable function of Y , denoted $\hat{\theta}$:

$$\hat{\theta} = h(Y_1, \dots, Y_n)$$



Error models for tumor volume

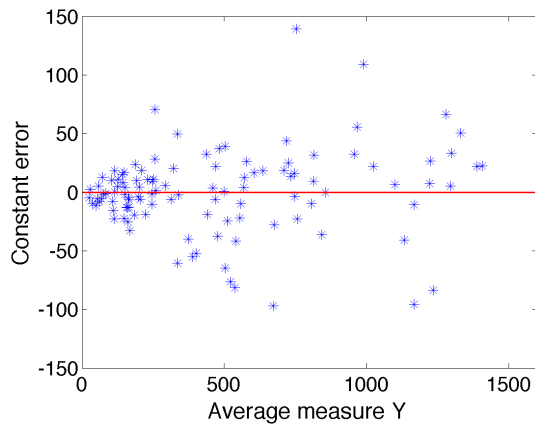


$$\varepsilon_j \text{ i.i.d } \mathcal{N}(0, \sigma_j)$$

Constant

$$\sigma_j = \sigma, \forall j$$

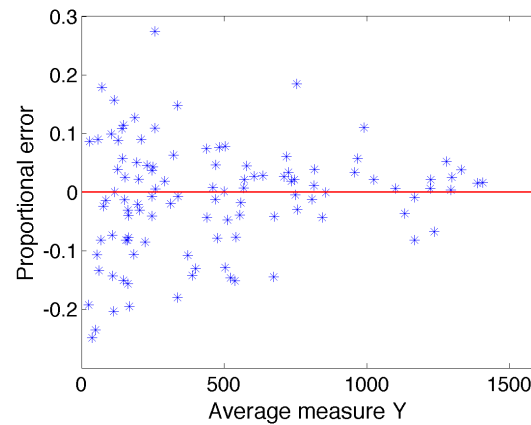
$$p = 0.004$$



Proportional

$$\sigma_j = \sigma M(t_j, \hat{\theta})$$

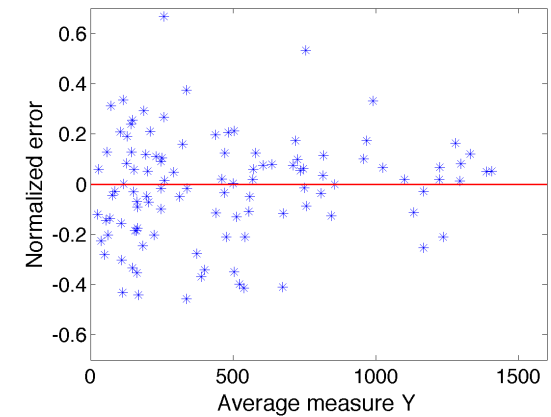
$$p = 0.083$$



Specific

$$\sigma_i = \begin{cases} \sigma M(t_j, \hat{\theta})^\alpha, & M(t_j, \hat{\theta}) \geq V_m \\ \sigma V_m^\alpha, & M(t_j, \hat{\theta}) < V_m \end{cases}$$

$$p = 0.2$$



Linear least-squares: statistical properties

$$Y = M\theta^* + \varepsilon$$

$$\hat{\theta}_{LS} = \underset{\theta \in \mathbb{R}^p}{\operatorname{argmin}} \|Y - M\theta\|^2 \Leftrightarrow \hat{\theta}_{LS} = (M^T M)^{-1} M^T Y$$

Proposition:

Assume that $\varepsilon \sim \mathcal{N}(0, \sigma^2 I)$, then

$$\hat{\theta}_{LS} \sim \mathcal{N}\left(\theta^*, \sigma^2 (M^T M)^{-1}\right)$$

From this, standard errors and confidence intervals can be computed on the parameter estimates

$$se(\hat{\theta}_{LS,p}) = \sigma \sqrt{(M^T M)^{-1}_{p,p}}$$

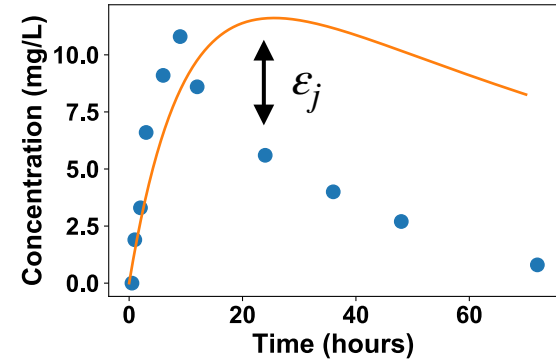
$$IC_\alpha(\theta_{LS,p}) = \theta^* \pm t_{n-p}^{\alpha/2} s \sqrt{(M^T M)^{-1}_{p,p}}$$

$$s^2 = \frac{1}{n-p} \|y - M\hat{\theta}_{LS}\|^2$$

Nonlinear regression: least-squares

$$Y = M(t; \theta^*) + \varepsilon$$

$$\hat{\theta}_{LS} = \operatorname{argmin}_{\theta \in \mathbb{R}^p} \| Y - M(t; \theta) \|^2$$



Linearization: $M(t, \theta) = M(t, \theta^*) + J \cdot (\theta - \theta^*) + o(\theta - \theta^*)$, $J = D_{\theta}M(t, \theta^*)$

Proposition:

Assume $\varepsilon \sim \mathcal{N}(0, \sigma^2 I)$. Then, for large n , approximately

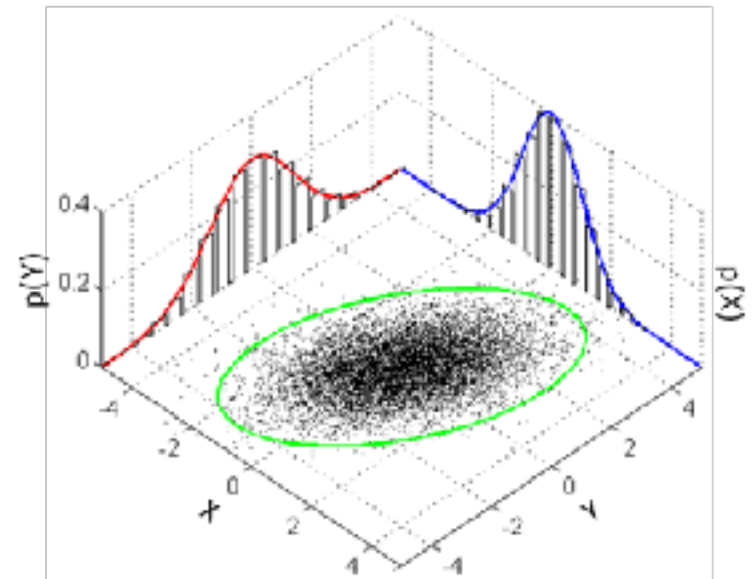
$$\hat{\theta}_{LS} \sim \mathcal{N}\left(\hat{\theta}^*, \sigma^2 (J^T J)^{-1}\right)$$

⇒ standard errors, confidence intervals

Sensitivity matrix

$$J = D_{\theta}M(t, \hat{\theta}) = \begin{pmatrix} \frac{\partial M}{\partial \theta_1} (t_1, \hat{\theta}) & \cdots & \frac{\partial M}{\partial \theta_p} (t_1, \hat{\theta}) \\ \vdots & \ddots & \vdots \\ \frac{\partial M}{\partial \theta_1} (t_n, \hat{\theta}) & \cdots & \frac{\partial M}{\partial \theta_p} (t_n, \hat{\theta}) \end{pmatrix} \quad \text{var}(\hat{\theta}_{LS}) = \sigma^2 (J^T J)^{-1}$$

- $J^T J$ is a $p \times p$ symmetric matrix
- It is invertible if and only if $\text{rank}(J) = p$
- Column k of $J = 0 \Leftrightarrow M(t, \hat{\theta})$ does not depend on θ_k
- Line i of $J = 0 \Leftrightarrow M(t_i, \hat{\theta})$ does not depend on θ



Nonlinear regression: Likelihood maximization

$$Y = M(t; \theta^*) + \varepsilon$$

The likelihood is defined by

$$L(\theta) = p(y_1, \dots, y_n | \theta) = \prod_{j=1}^n p(y_j | \theta)$$

It is the probability to observe y if the parameter is θ .

The maximum likelihood estimator (MLE) is the value of θ that maximizes the likelihood

$$\hat{\theta}_{MV} = \underset{\theta}{\operatorname{argmax}} L(\theta)$$

Asymptotic properties of the MLE

Proposition:

Under regularity assumptions on L , when $n \rightarrow +\infty$

1. $\hat{\theta}_{MV} \rightarrow \theta^*$ (consistency)
2. $\hat{\theta}_{MV}$ is asymptotically of minimal variance (it reaches the Cramér-Rao bound):

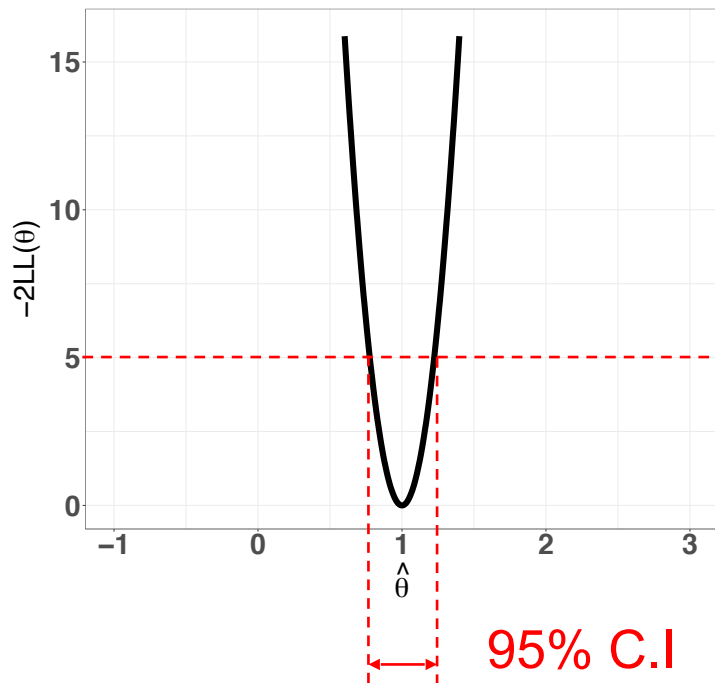
$$\sqrt{n} \left(\hat{\theta}_{MV} - \theta^* \right) \rightarrow \mathcal{N} \left(0, I_{\theta^*}^{-1} \right)$$

where I_{θ^} is the Fisher information matrix*

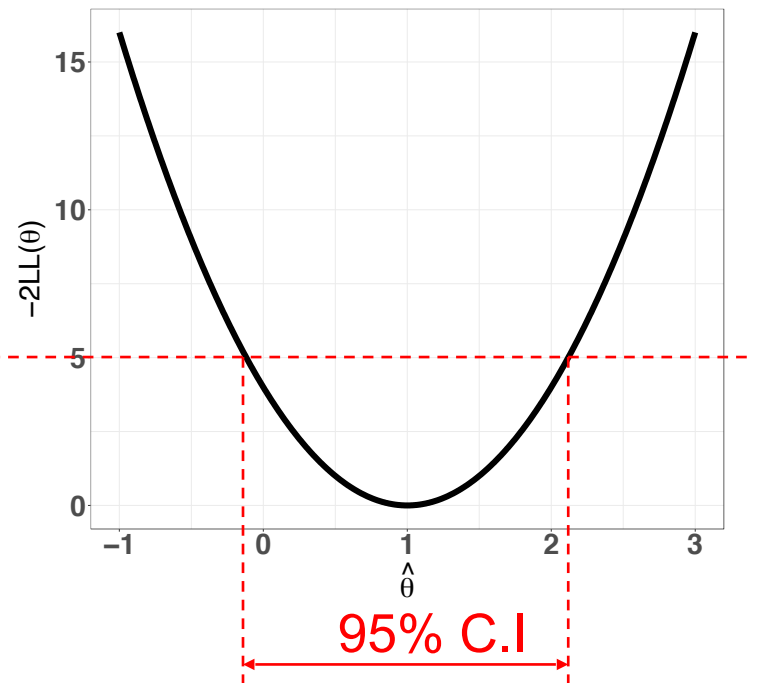
$$(I_{\theta^*})_{j,k} = \mathbb{E} \left[\left\{ \frac{\partial \log(p(Y|\theta^*))}{\partial \theta_j} \right\} \left\{ \frac{\partial \log(p(Y|\theta^*))}{\partial \theta_k} \right\} \right] = \mathbb{E} \left[- \left(\frac{\partial^2 \log(p(Y|\theta^*))}{\partial \theta_j \partial \theta_k} \right) \right].$$

Precision of the estimates

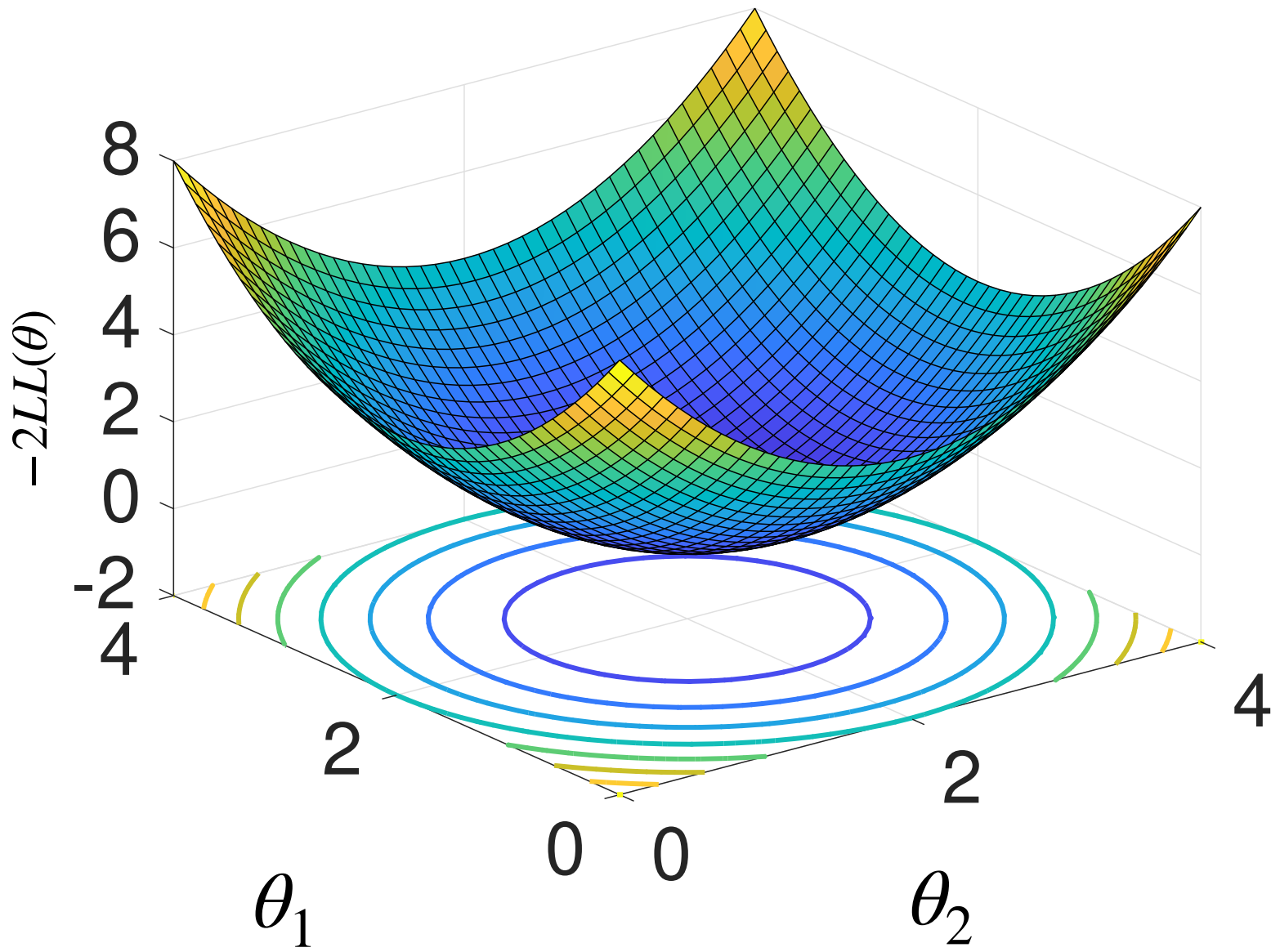
rse = 10%



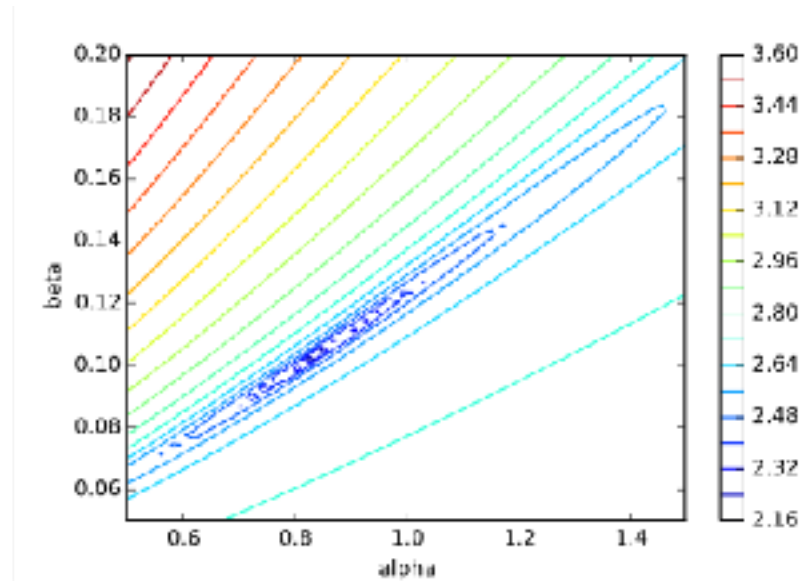
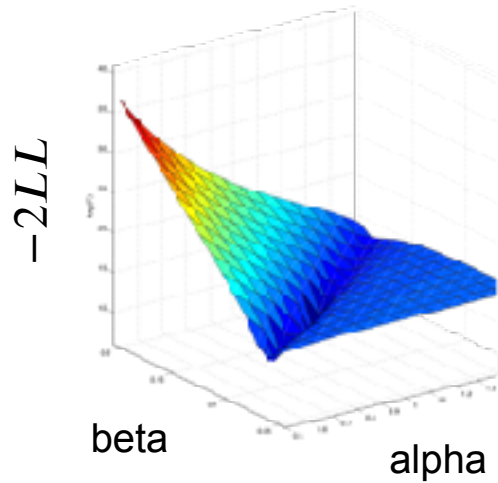
rse = 50%



In 2D



Correlation between estimates



Correlation matrix of the estimates

	R.S.E.(%)			
alpha_pop	3.09	1		
beta_pop	5.65	0.9874	1	
b	21.8	0.0005971	0.002018	1

	MIN	MAX	MAX/MIN
Eigen values	0.014	1	1.4e+2

small r.s.e on alpha and beta, but large correlation

MLE: normal errors

$$Y_j = M(t_j; \theta^*) + \varepsilon_j, \quad \varepsilon_j \sim \mathcal{N}(0, \sigma)$$

$$p(y_j | \theta, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(y_j - M(t_j, \theta))^2}{2\sigma^2}}, \quad L(\theta, \sigma) = \frac{1}{(\sigma\sqrt{2\pi})^n} e^{-\frac{\|y - M(t, \theta)\|^2}{2\sigma^2}}$$

Maximize $L(\theta, \sigma) \Leftrightarrow$ minimize $F(\theta, \sigma) = -\log(L(\theta, \sigma))$

$$F(\theta, \sigma) = n \log(\sigma\sqrt{2\pi}) + \frac{\|y - M(t, \theta)\|^2}{2\sigma^2}$$

$$\frac{\partial F}{\partial \sigma}(\hat{\theta}, \hat{\sigma}) = 0 \Rightarrow \hat{\sigma} = \frac{1}{n} \|y - M(t, \hat{\theta})\|^2$$

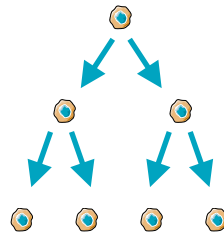
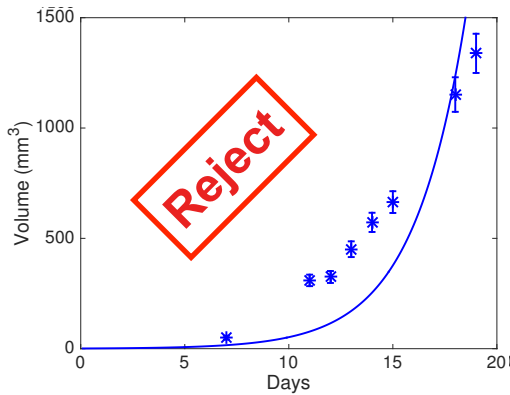
$$\Rightarrow \hat{\theta} = \underset{\theta}{\operatorname{argmin}} \|y - M(t, \theta)\|^2$$

Maximum likelihood \Leftrightarrow Least-squares

Application: tumor growth

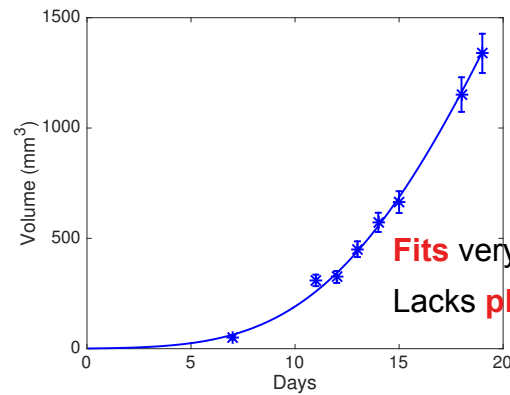
What are **minimal** biological processes able to recover the **kinetics** of (experimental) tumor growth?

Exponential



$$\frac{dV}{dt} = aV$$

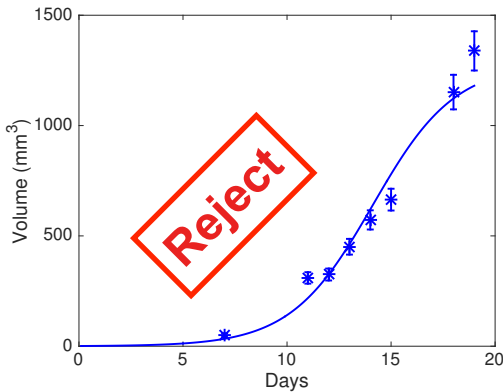
Gompertz



$$\frac{dV}{dt} = \alpha e^{-\beta t} V$$

Fits very well
Lacks **physiological** interpretation

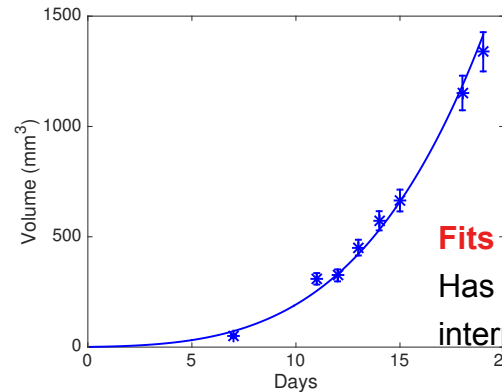
Logistic



Competition

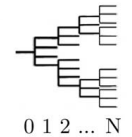
$$\frac{dV}{dt} = aV \left(1 - \frac{V}{K}\right)$$

Power law



$$\frac{dV}{dt} = \alpha V^\gamma$$

Fits very well
Has **physiological** interpretation



Goodness of fit metrics

Sum of Squared Errors

$$SSE^i = \sum_{j=1}^{n^i} \left(\frac{V_j^i - V(t_j^i, \hat{\theta}^i)}{\hat{\sigma}_j^i} \right)^2$$

Akaike Information Criterion

$$AIC^i = -2l(\hat{\theta}^i) + 2p$$



number of parameters

Model	SSE	AIC	RMSE	R ²	p > 0.05	#
Power law	0.164(0.0158 - 0.646)[1]	-18.4(-43.2 - 1.63)[1]	0.415(0.145 - 0.899)[1]	0.97(0.801 - 0.998)[1]	100	2
Gompertz	0.176(0.019 - 0.613)[2]	-16.9(-48.2 - 1.1)[2]	0.433(0.156 - 0.875)[2]	0.971(0.828 - 0.997)[2]	100	2
Logistic	0.404(0.0869 - 0.85)[3]	-5.41(-18.4 - 3.88)[3]	0.665(0.331 - 1)[3]	0.908(0.712 - 0.989)[3]	100	2
Exponential	1.9(0.31 - 3.56)[4]	10.7(-5.38 - 23.1)[4]	1.4(0.595 - 1.95)[4]	0.69(0.454 - 0.944)[4]	15	1

Root Mean Squared Errors

$$RMSE^i = \sqrt{\frac{1}{n-p} SSE^i}$$

R²

$$R^{2,j} = 1 - \frac{\sum_j (V_j^i - V(t_j^i; \hat{\theta}^i))^2}{\sum_j (V_j^i - \bar{V}^i)^2}$$

Parameter values and identifiability

Model	Par.	Unit	Median value (CV)	NSE (%) (CV)
Power law	α	$\text{mm}^{3(1-\gamma)} \cdot \text{day}^{-1}$	0.886 (30.8)	8.17 (52.5)
	γ	-	0.788 (7.56)	2.28 (58.6)
Gompertz	α_0	day^{-1}	1.68 (23.5)	6.11 (82.9)
	β	day^{-1}	0.0703 (28)	8.35 (92.9)
Logistic	a	day^{-1}	0.474 (13.3)	2.93 (23.3)
	K	mm^3	1.92e+03 (36.7)	15.8 (28.7)
Exponential	a	day^{-1}	0.356 (12.9)	2.53 (19.4)
Generalized logistic	a	$[\text{day}^{-1}]$	2555 (148)	2.36e+05 (137)
	K	$[\text{mm}^3]$	4378 (307)	165 (220)
	α	-	0.0001413 (199)	2.36e+05 (137)

NSE = Normalized Standard Error



practical identifiability

$$\hat{\theta} \sim \mathcal{N} \left(\theta^*, \hat{\sigma}^2 (J \cdot J^T)^{-1} \right)$$

$$se(\hat{\theta}^k) = \sqrt{\hat{\sigma}^2 (J \cdot J^T)_{k,k}}$$

References

- Course « Statistics in Action with R » by Marc Lavielle
<http://sia.webpopix.org/index.html>
- Seber, G. A., & Wild, C. J. (2003). Nonlinear regression. Hoboken (NJ): Wiley-Interscience.