

# Introduction to modeling, simulation and data science in oncology

S. Benzekry

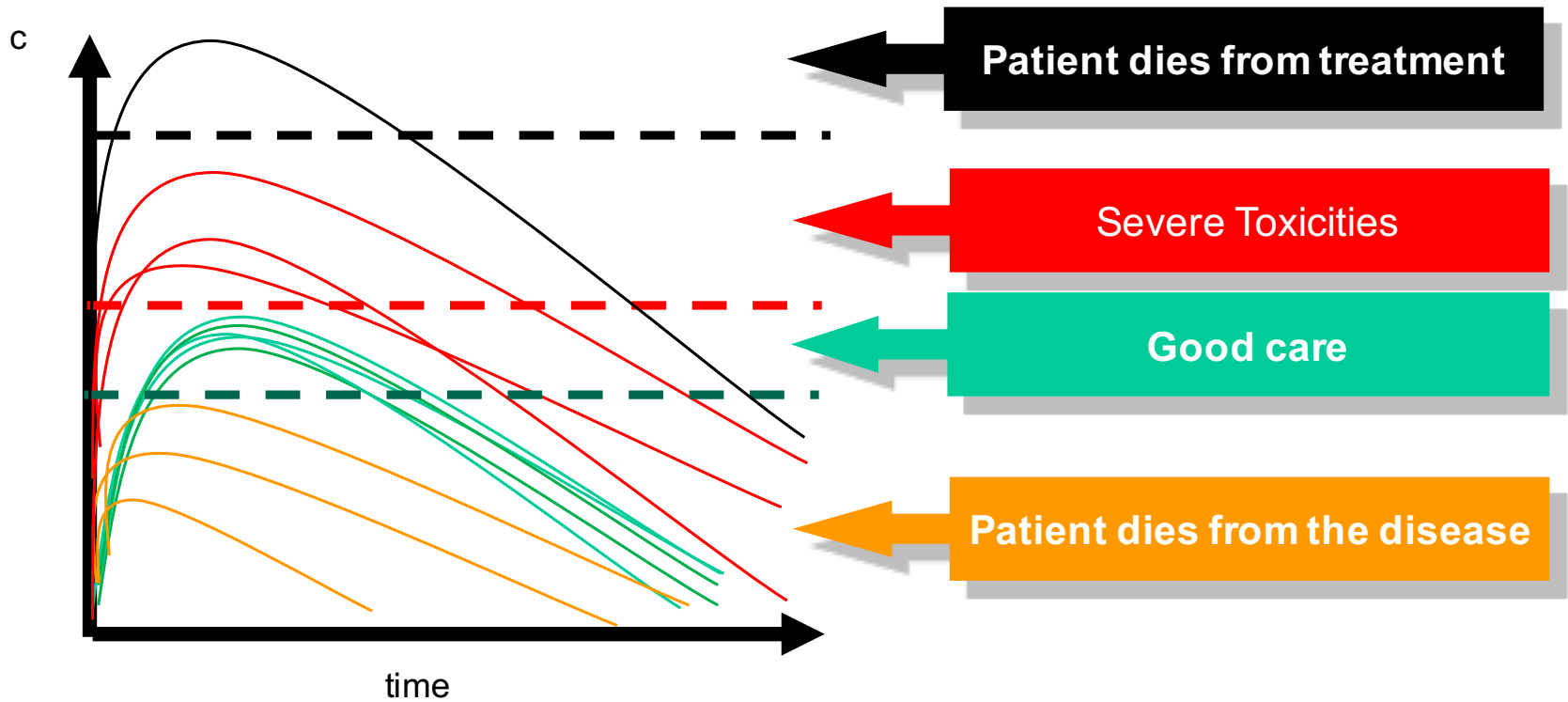
Formation « Ecole doctorale Mathématiques et Informatique »



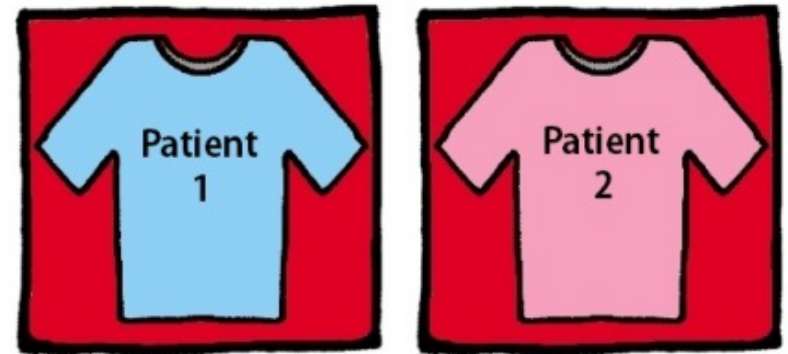
Modeling in ONCology

## 2. Population modeling

# Define the dose and scheduling of the drug administration



# Personalize the treatment



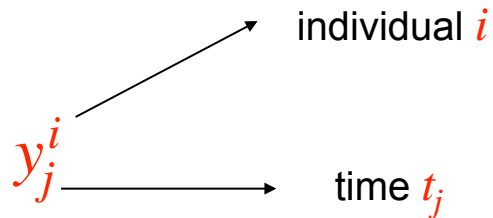
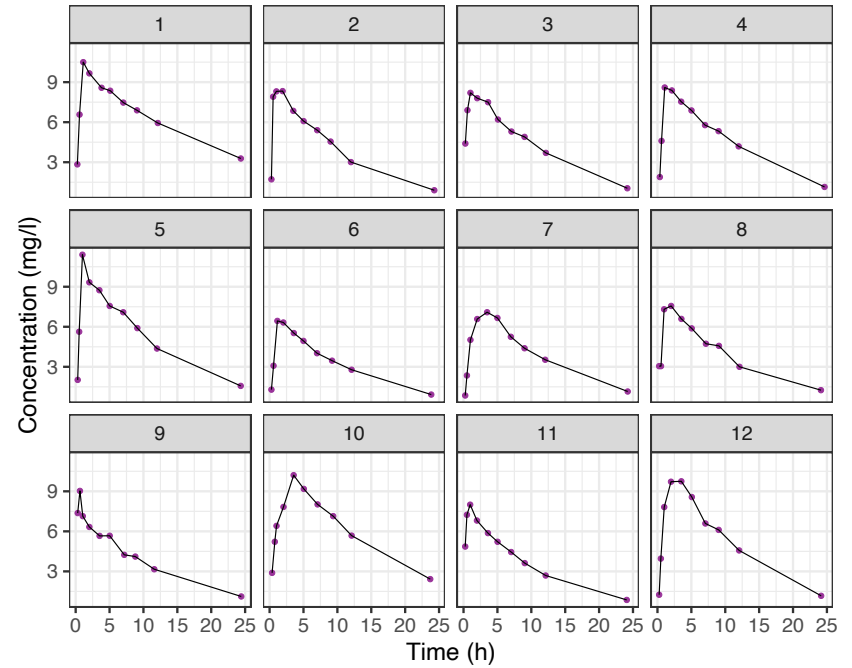
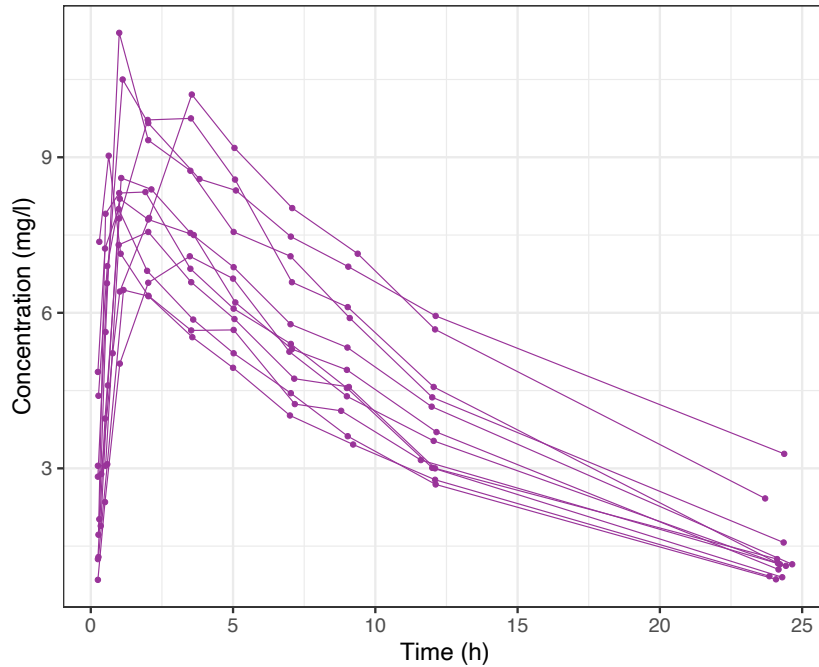
One size does not fit all.

⇒ **adaptive** dosing strategies



# Population data: inter-individual variability

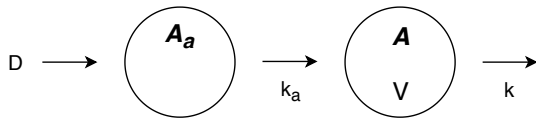
## Theophylline concentration



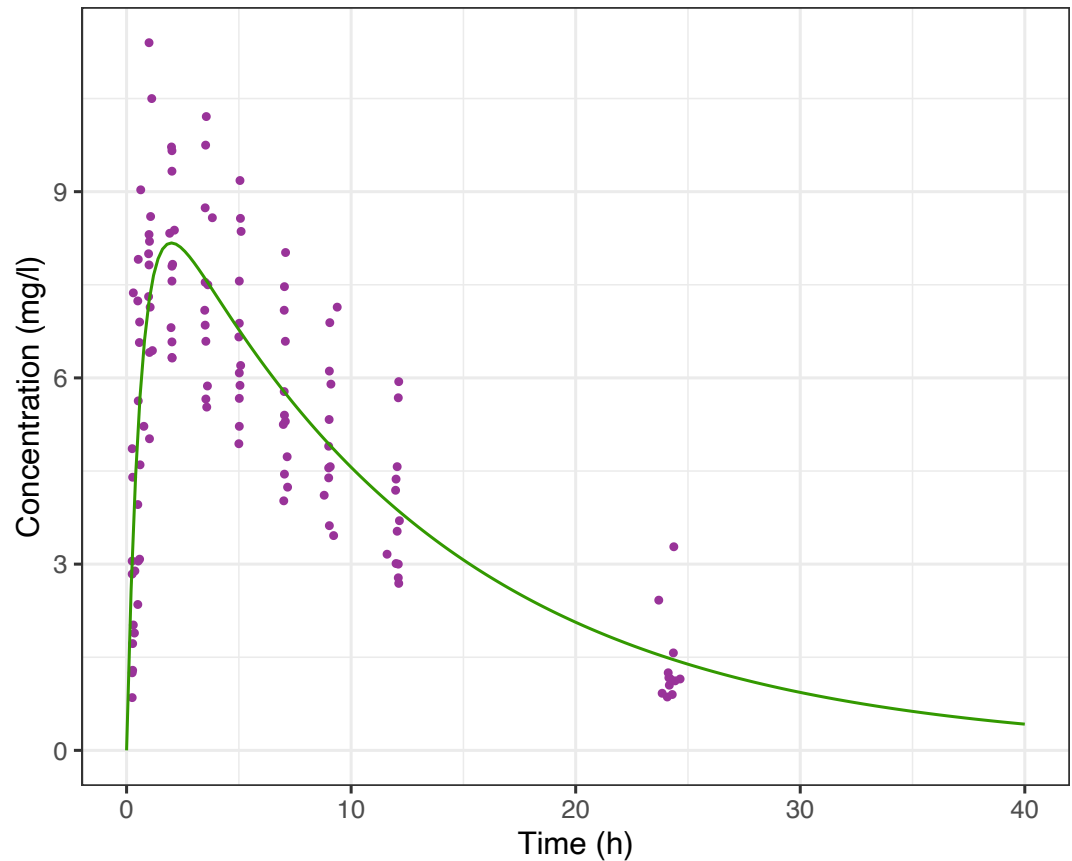
# Fit a single pharmacokinetics model

$$y_j^i = M(t_j^i; \theta) + \varepsilon_j^i$$

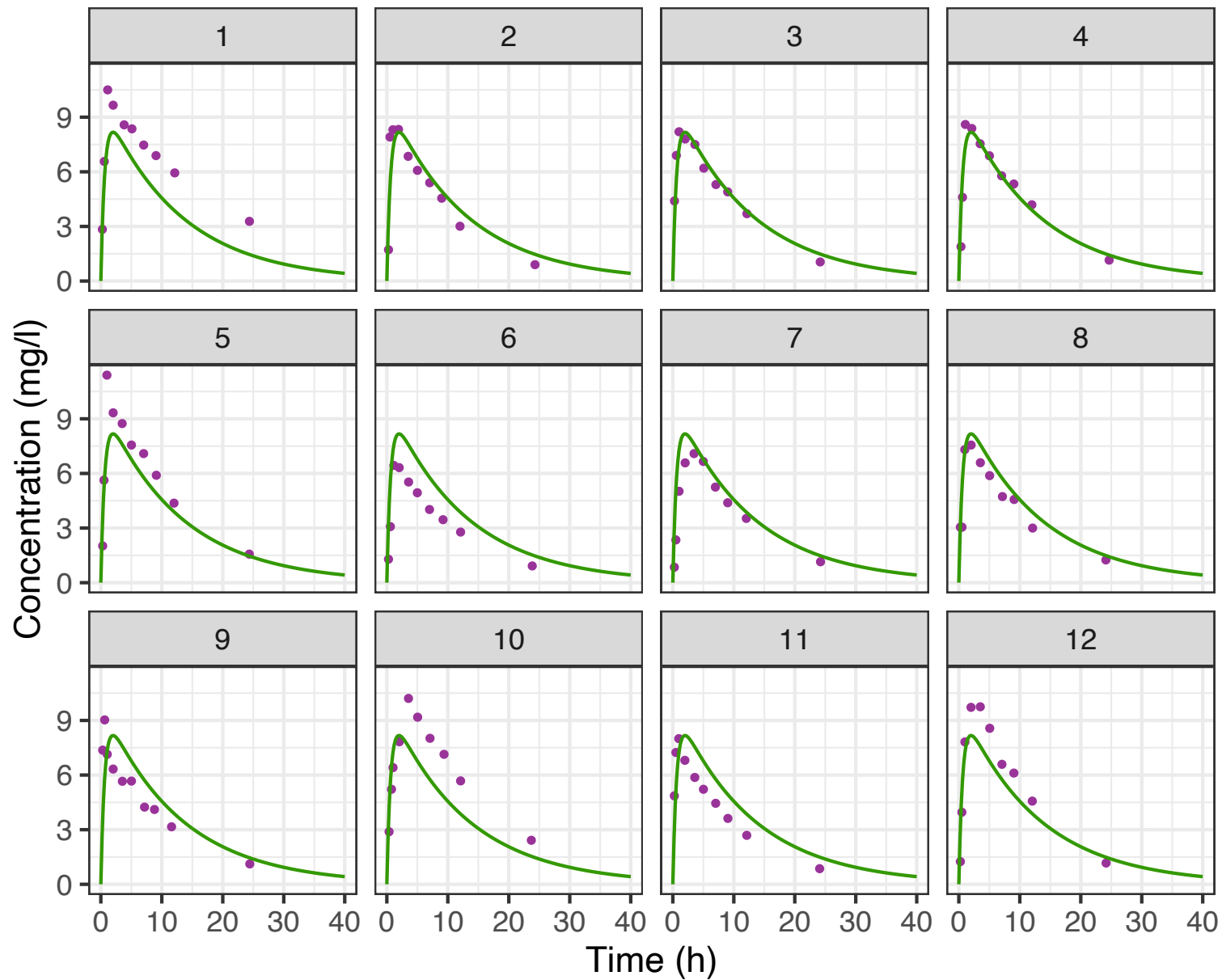
$$\hat{\theta} = \underset{\theta}{\operatorname{argmin}} \sum_{i=1}^N \sum_{j=1}^{n_j} \left( y_j^i - M(t_j^i; \theta) \right)^2$$



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



# Individual comparison



# Mixed-effects modeling

$$y_j^i = M\left(t_j^i; \psi^i\right) + \varepsilon_j^i, \quad \varepsilon_j^i \sim \mathcal{N}\left(0, \sigma^2\right)$$

Instead of fitting a set of parameters  $\hat{\psi}^i$  for each individual (i.e.  $p \times N$  parameters)....

Assume a **statistical population distribution** on the individual parameters  $\psi^i$

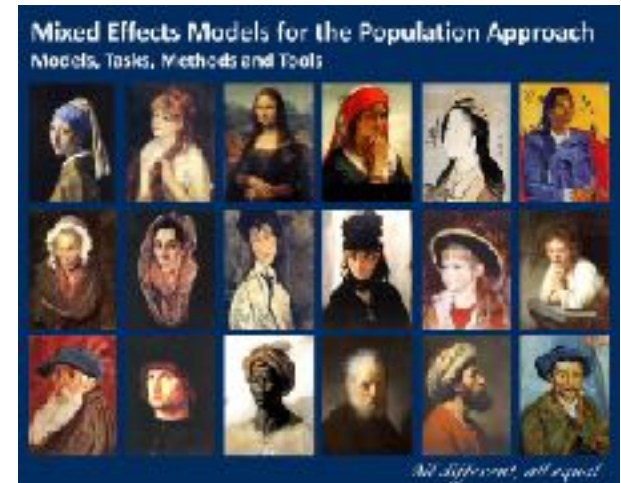
$$\psi^i \sim \mathcal{N}\left(\psi_{pop}, \Omega\right)$$

or

$$\psi^i = \psi_{pop} + \eta^i, \quad \eta^i \sim \mathcal{N}\left(0, \Omega\right)$$

**fixed** effects

**random** effects



Lavielle, CRC press, 2014

only  $p + \frac{p(p+1)}{2}$  parameters to estimate (if full covariance matrix)

# Transformation of the parameters

- To ensure **positivity** of the parameters: Lognormal distribution

$$\log(\psi^i) = \log(\psi_{pop}) + \eta^i, \quad \eta^i \sim \mathcal{N}(0, \Omega) \quad (\text{in Monolix, } \omega = \text{std of random effect})$$

- To ensure **bounds** on the parameters: Logit function  $(0,1) \rightarrow \mathbb{R}$

$$\text{logit}(\psi^i) = \ln\left(\frac{\psi^i}{1 - \psi^i}\right) = \text{logit}(\psi_{pop}) + \eta^i, \quad \eta^i \sim \mathcal{N}(0, \Omega)$$

- Also: Probit function  $(0,1) \rightarrow \mathbb{R}$

$$\text{probit}(x) = z \Leftrightarrow \mathbb{P}(\mathcal{N}(0,1) \leq z) = x$$

$$\text{probit}(\psi^i) = \text{probit}(\psi_{pop}) + \eta^i, \quad \eta^i \sim \mathcal{N}(0, \Omega)$$

# Likelihood, parameters estimation

The (population) parameters to be estimated are  $\theta = (\psi_{pop}, \Omega, \sigma)$

## Likelihood

$$L(\theta) = p(y; \theta) = \int p(y, \psi; \theta) d\psi = \int p(y|\psi) p(\psi) d\psi = \prod_{i=1}^N \int p(y^i | \psi^i) p(\psi^i) d\psi^i$$

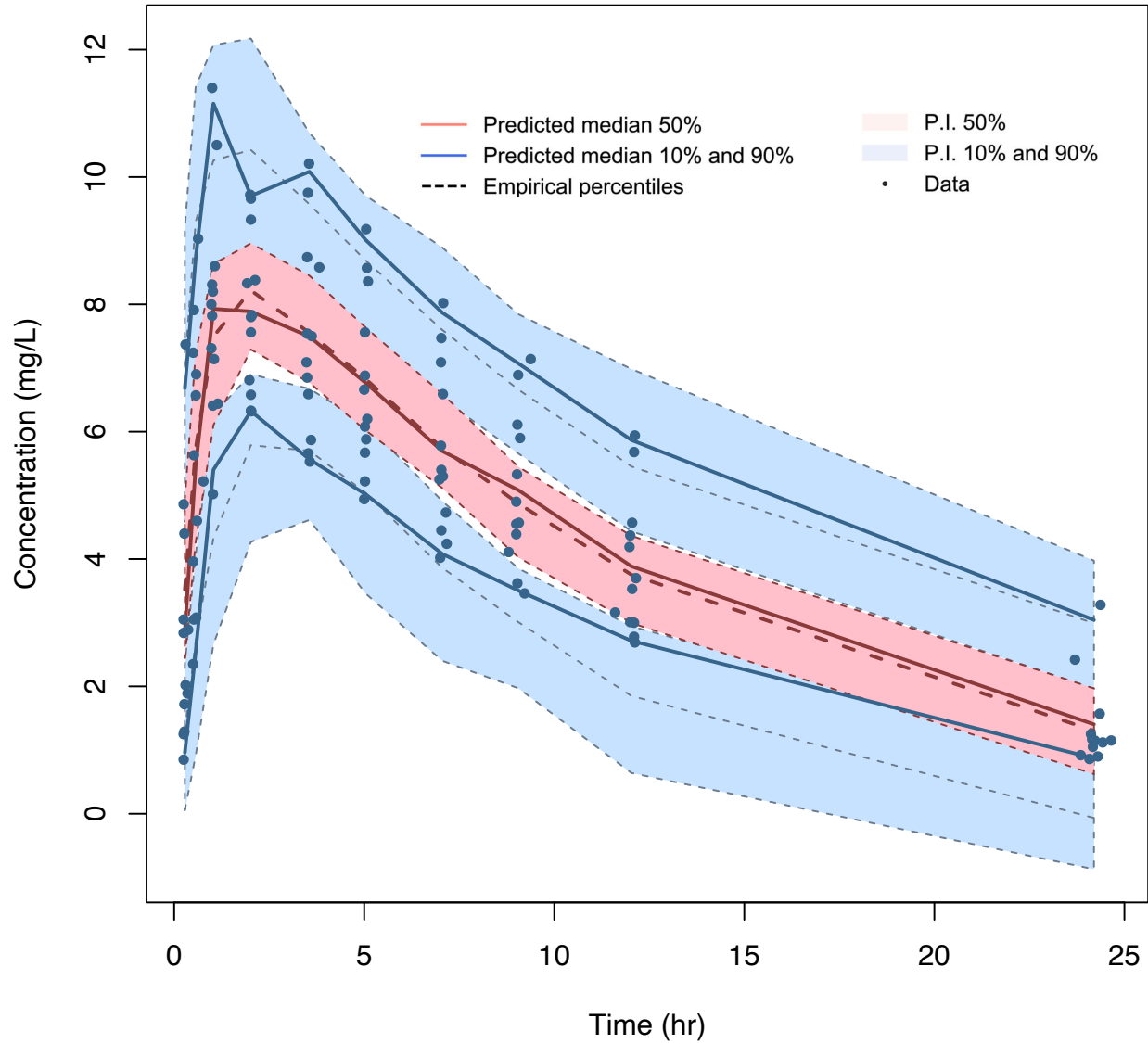
No analytical formula if model is nonlinear.

Specific algorithms : first-order (FO, 1970's), FO conditional estimation (FOCE, 1992), Expectation-Maximization (EM), **Stochastic Approximation of EM** (2000's)

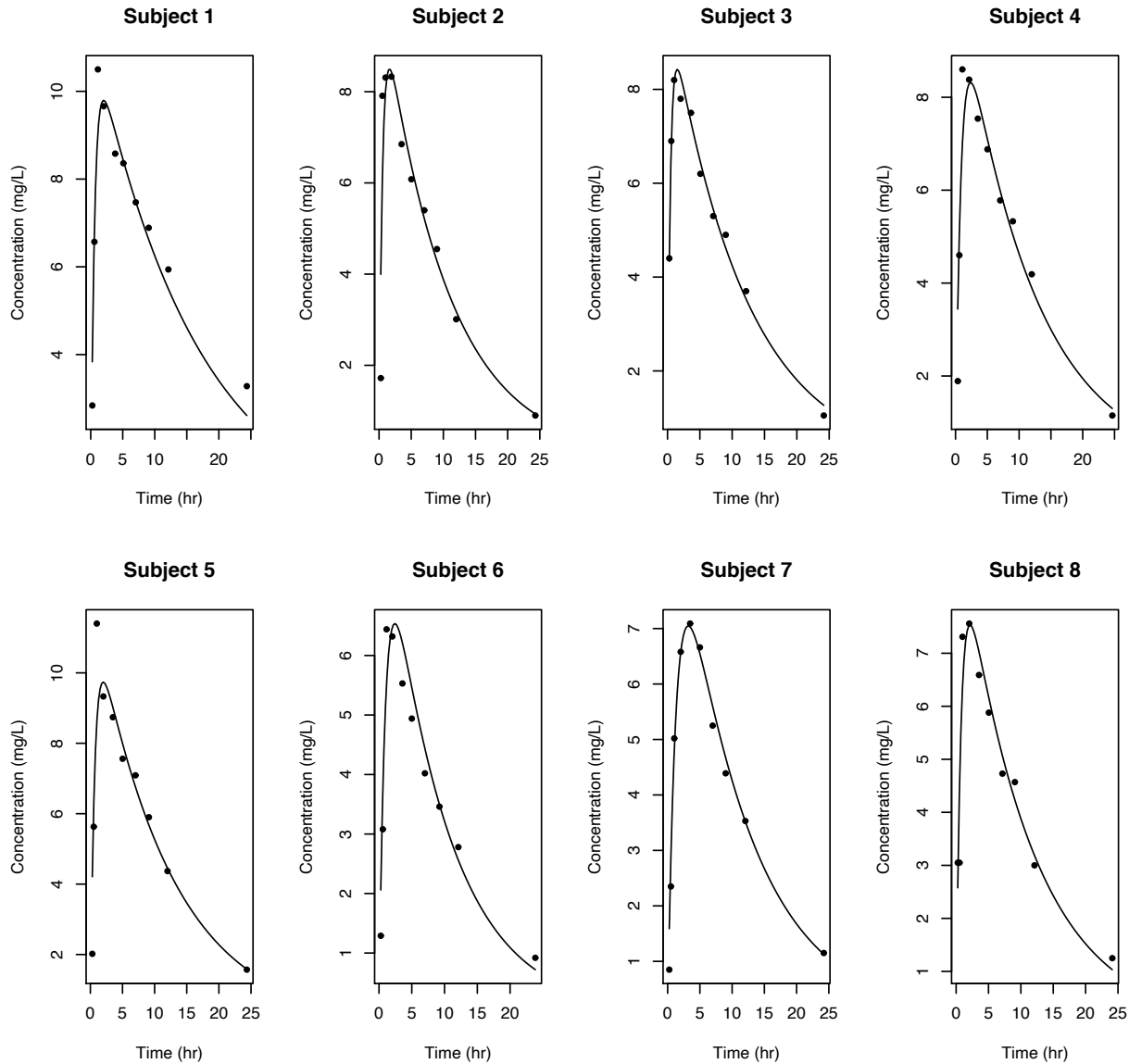
Two main softwares: NONMEM and **Monolix**

# Application: Theophylline data

## Visual Predictive Check

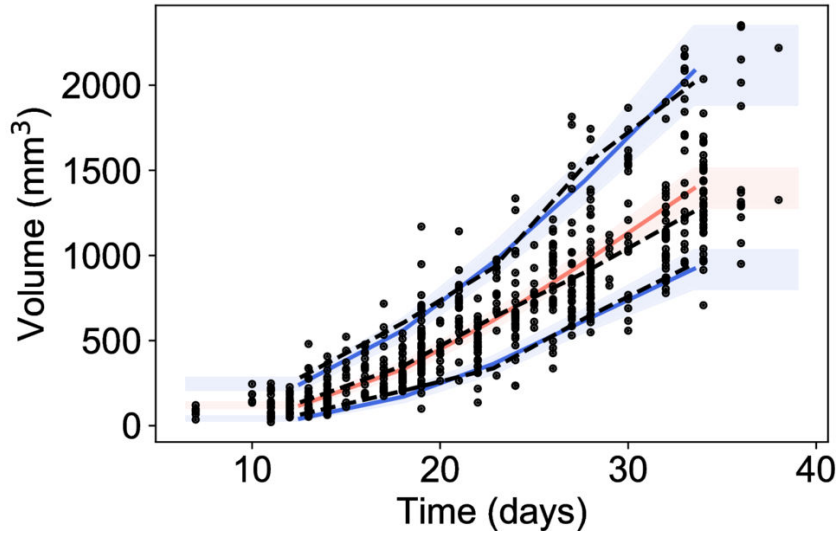


# Application: Theophylline data

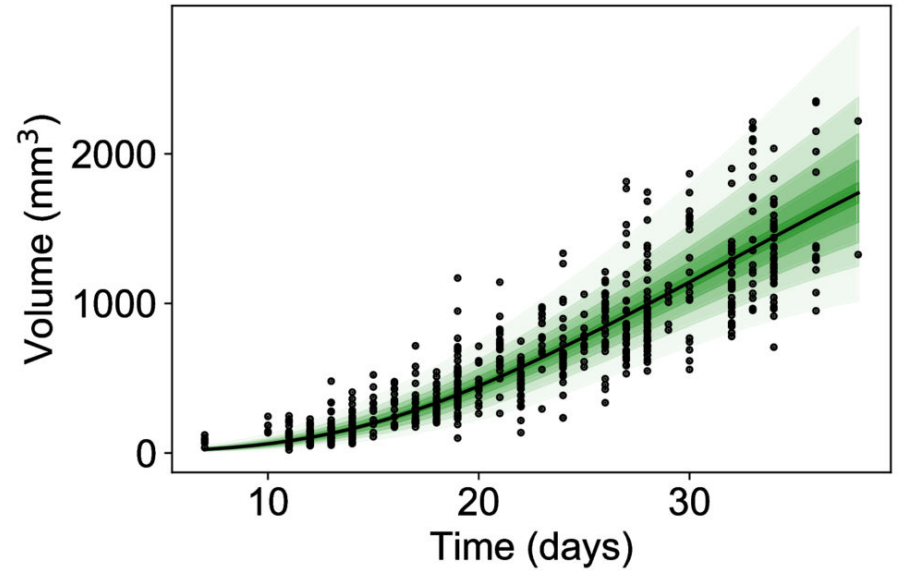




# Application: tumor growth data

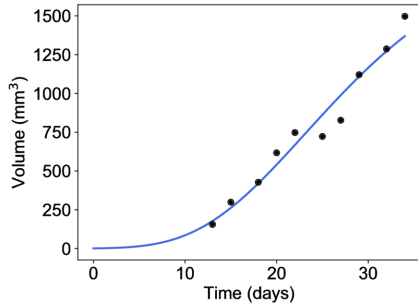
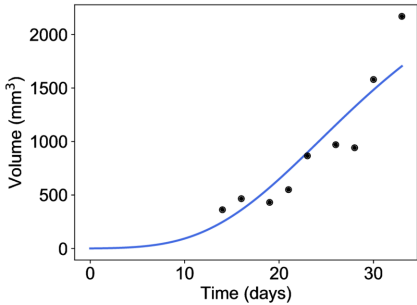
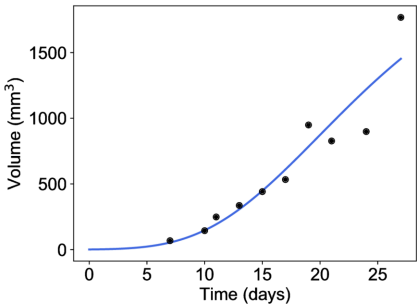
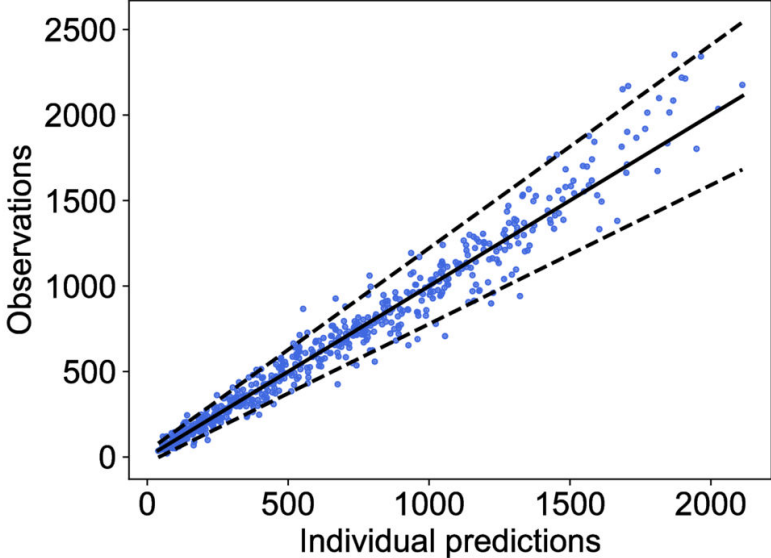
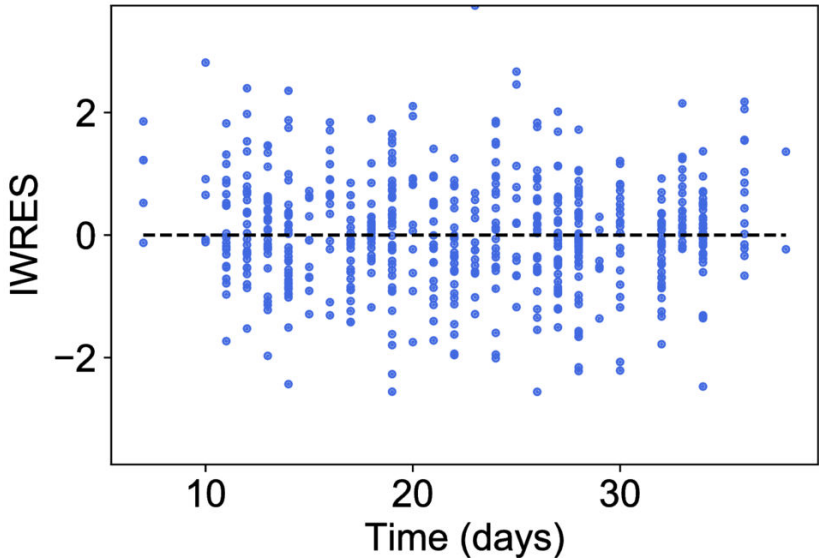


- Predicted median 50%
- Predicted median 10% and 90%
- Empirical percentiles
- Data
- P.I. 50%
- P.I. 10% and 90%



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

# Residuals and individual predictions



# Bayesian estimation of the individual parameters

## Maximum A Posteriori

- **Bayes' formula** 
$$p(\psi^i | y^i; \hat{\theta}) = \frac{p(y^i | \psi^i; \hat{\theta}) p(\psi^i; \hat{\theta})}{p(y^i; \hat{\theta})}$$

- **Maximum a posteriori estimator of  $\psi^i = \text{mode}$**

$$\begin{aligned} \hat{\psi}^i &= \underset{\psi}{\operatorname{argmax}} \left\{ p(\psi | y^i) \right\} = \underset{\psi}{\operatorname{argmax}} \left\{ \frac{p(y^i | \psi) p(\psi)}{p(y^i)} \right\} = \underset{\psi}{\operatorname{argmax}} \left\{ p(y^i | \psi) p(\psi) \right\} \\ &= \underset{\psi}{\operatorname{argmin}} \left\{ -2 \log \left( p(y^i | \psi; \hat{\theta}) \right) - 2 \log \left( p(\psi; \hat{\theta}) \right) \right\} \end{aligned}$$

$$\varepsilon_j^i \sim \mathcal{N}(0, \sigma)$$

and

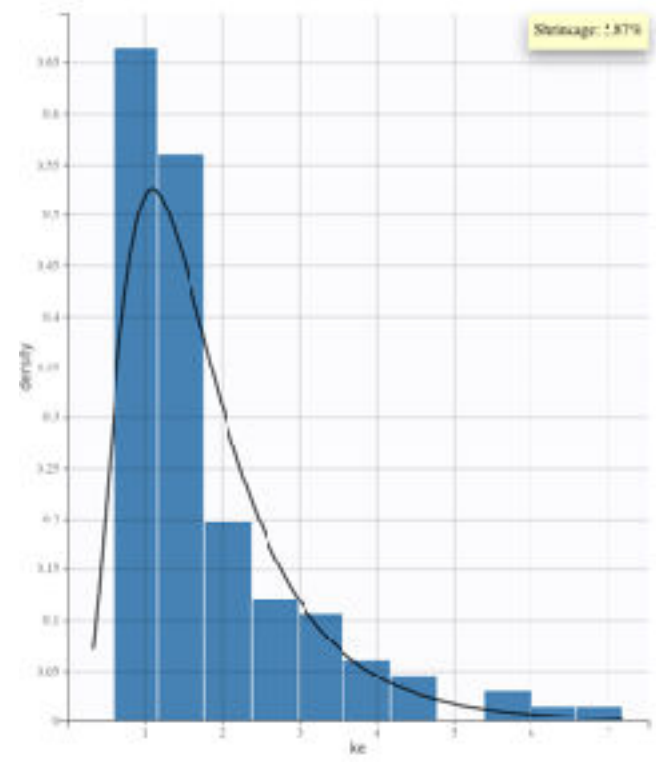
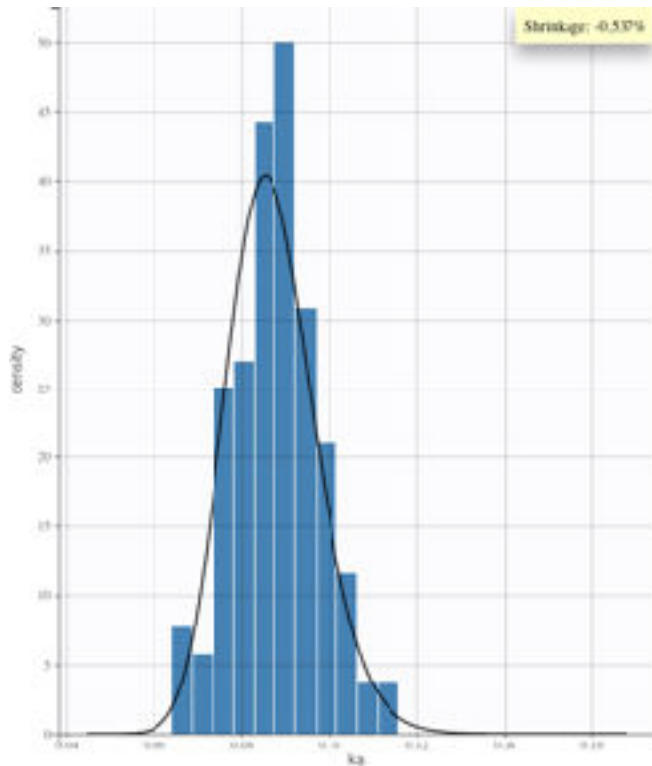
$$\psi^i \sim \mathcal{N}(\psi_{pop}, \omega^2 I_p)$$

$$\rightarrow \underset{\psi}{\operatorname{argmin}} \left\{ \sum_{j=1}^{n^i} \frac{\left( y_j^i - M(t^i j; \hat{\theta}) \right)^2}{\sigma^2} + \sum_{p=1}^P \frac{\left( \psi_p - \hat{\psi}_{pop,p} \right)^2}{\omega^2} \right\}$$

# Shrinkage

We assumed  $\psi_p^i \sim \mathcal{N}(0, \omega_p^2)$  and computed  $\hat{\psi}^i$  thus we should have

$$\eta\text{-shrinkage} = 1 - \frac{\text{Var}(\hat{\psi}_p^i)}{\omega_p^2} \simeq 0$$

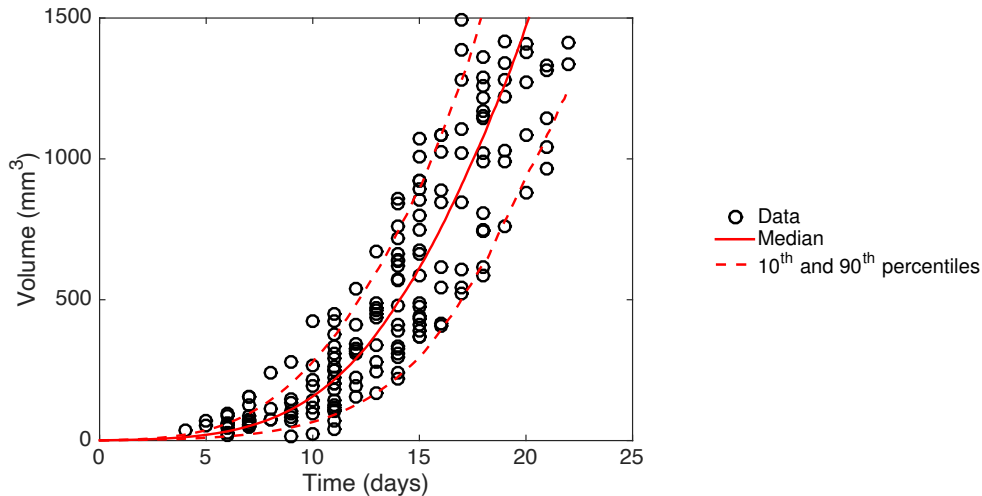


# Population approach and its use for prediction

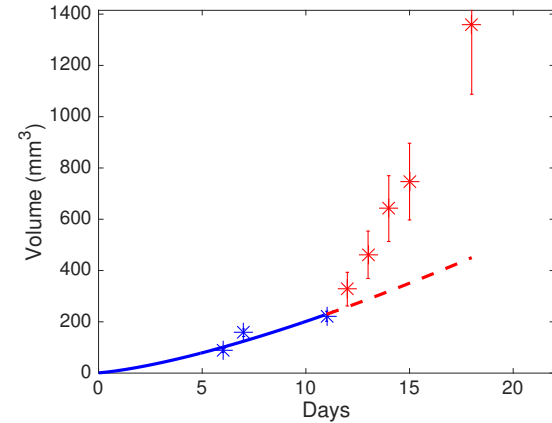
## Nonlinear mixed-effects statistical modeling

$$y_j^i = M(t_j^i, \theta^i) + \varepsilon_j^i, \quad \varepsilon_j^i \sim \mathcal{N}(0, \sigma_j^i)$$

$$\theta^1, \dots, \theta^N \sim \mathcal{LN}(\theta_{pop}, \theta_\omega), \quad \theta_{pop} \in \mathbb{R}^P, \theta_\omega \in \mathbb{R}^{P \times P}$$

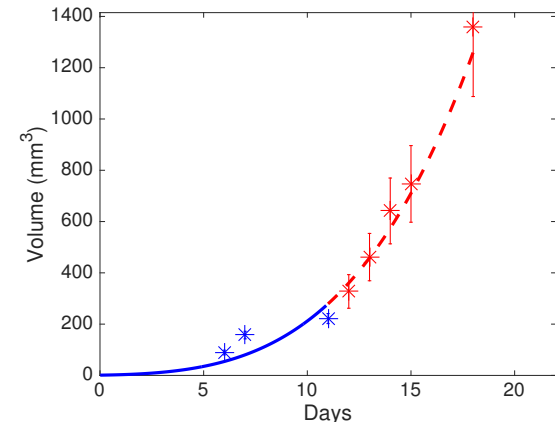


## No a priori



## With a priori (bayesian)

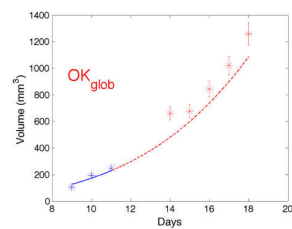
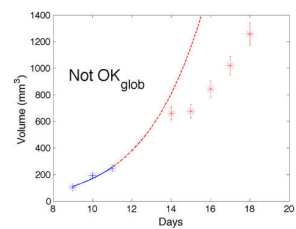
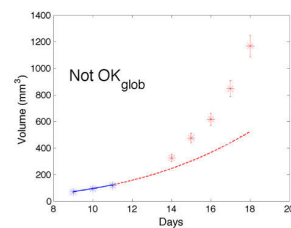
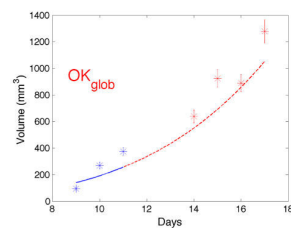
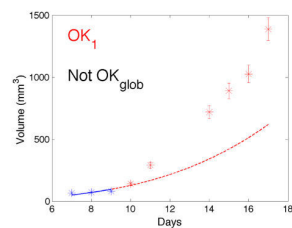
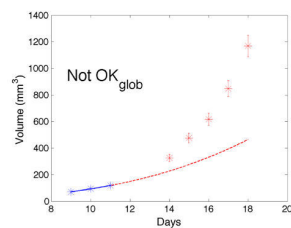
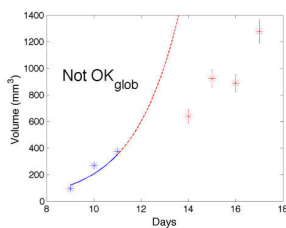
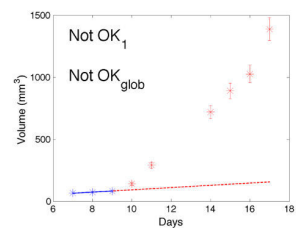
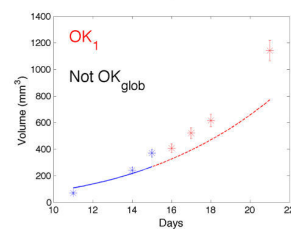
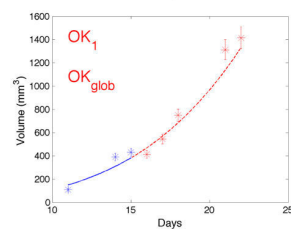
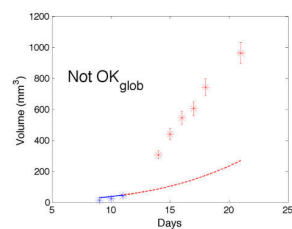
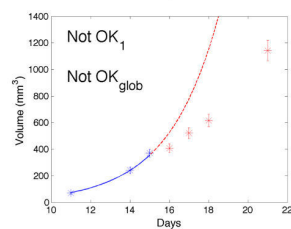
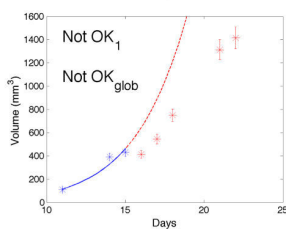
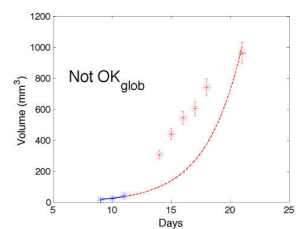
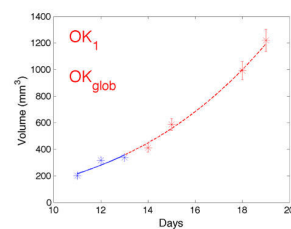
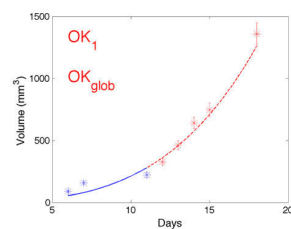
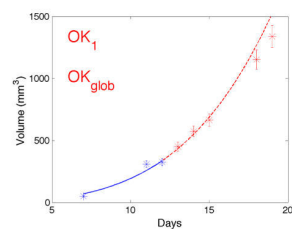
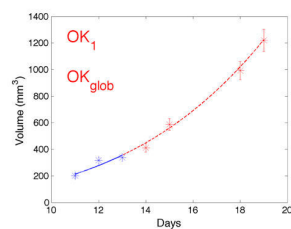
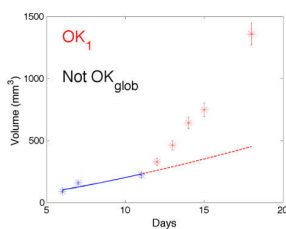
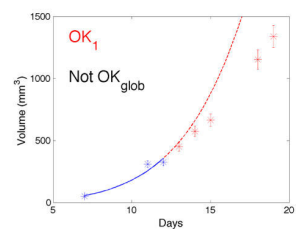
$$l(\theta^i) = \sum_{j=1}^{J^i} \frac{(y_j^i - M(t_j^i, \theta^i))^2}{2\sigma^2} + \sum_{p=1}^P \frac{(\theta_p^i - \theta_{pop,p})^2}{\theta_{\omega,p}^2} + C$$



# Power law model: all animals

## No a priori

## A priori

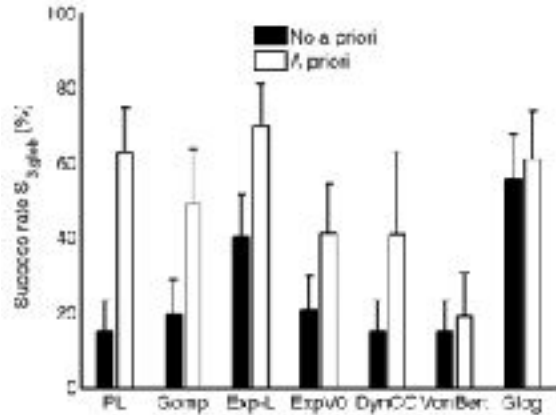


\* Data  
— Fit  
— Prediction

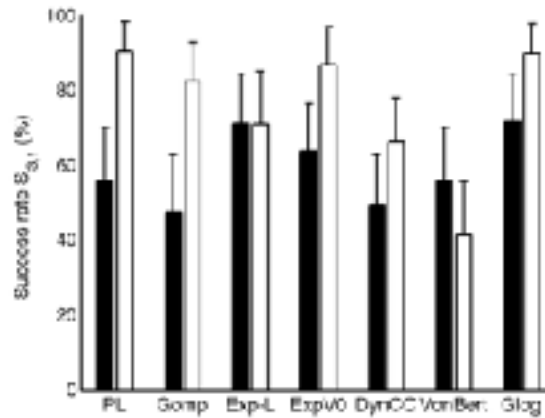
\* Data  
— Fit  
— Prediction

# Prediction improvement for all models

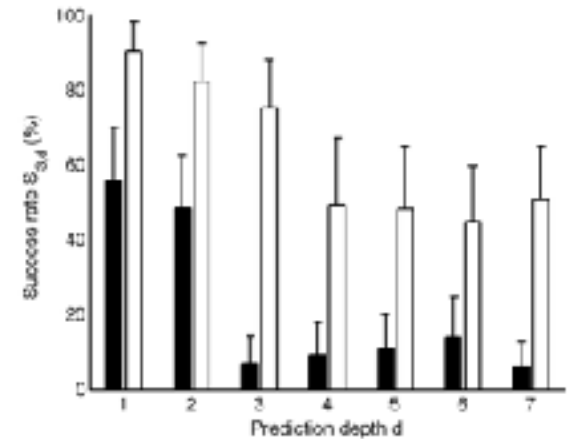
## Full future curve



## Next data point



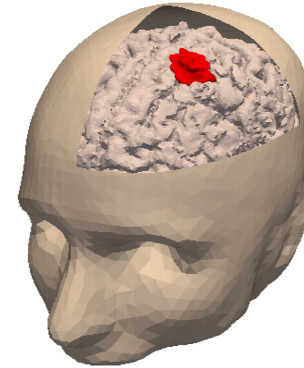
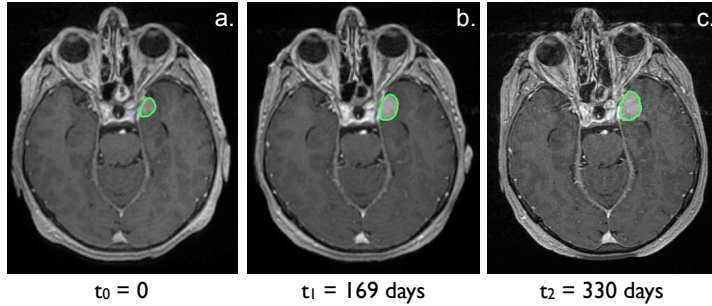
## All prediction depths Power law



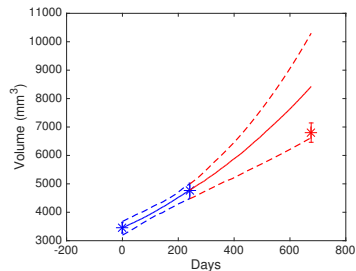
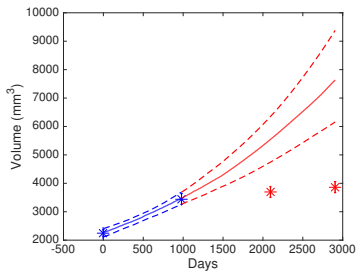
Randomly assign (100 replicates) half of the animals to the « **learning group** » and the other half to the « **predict** » group

# Limits of the bayesian approach: meningioma human data

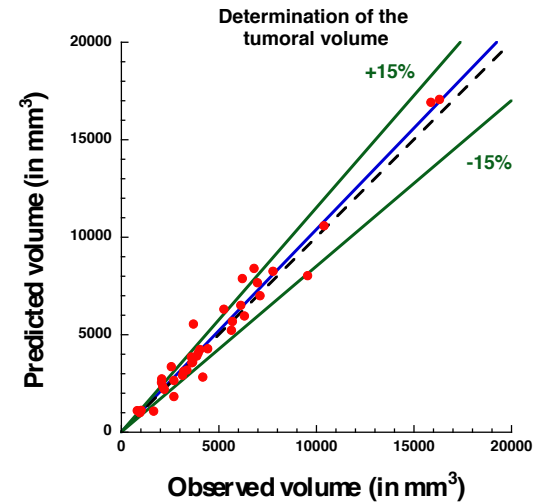
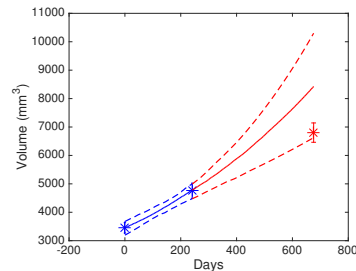
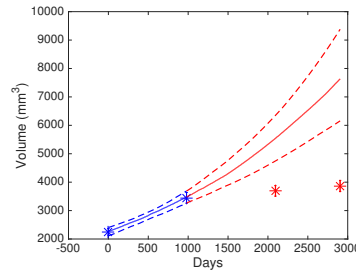
CHU Bordeaux - MRI T1 (with gadolinium contrast agent)



## No a priori



## A priori

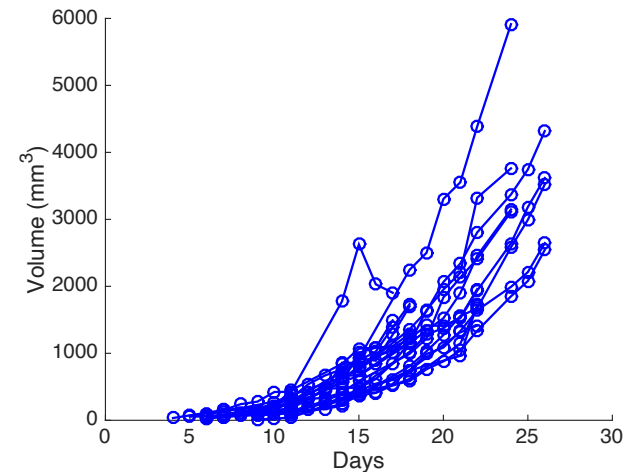




# It depends on the degree of heterogeneity of the population

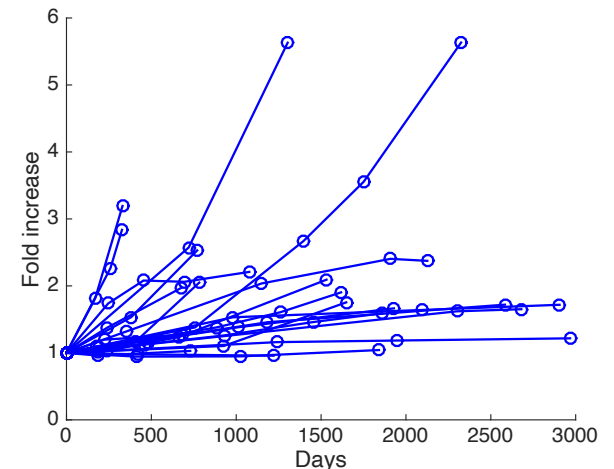
Mice data (LLC s.c.) = **homogeneous**

Model	Par.	Unit	Median value (CV)	NSE (%) (CV)
Power law	$\alpha$	$\text{mm}^{3(1-\gamma)} \cdot \text{day}^{-1}$	0.886 (30.8)	8.17 (52.5)
	$\gamma$	-	0.788 (7.56)	2.28 (58.6)



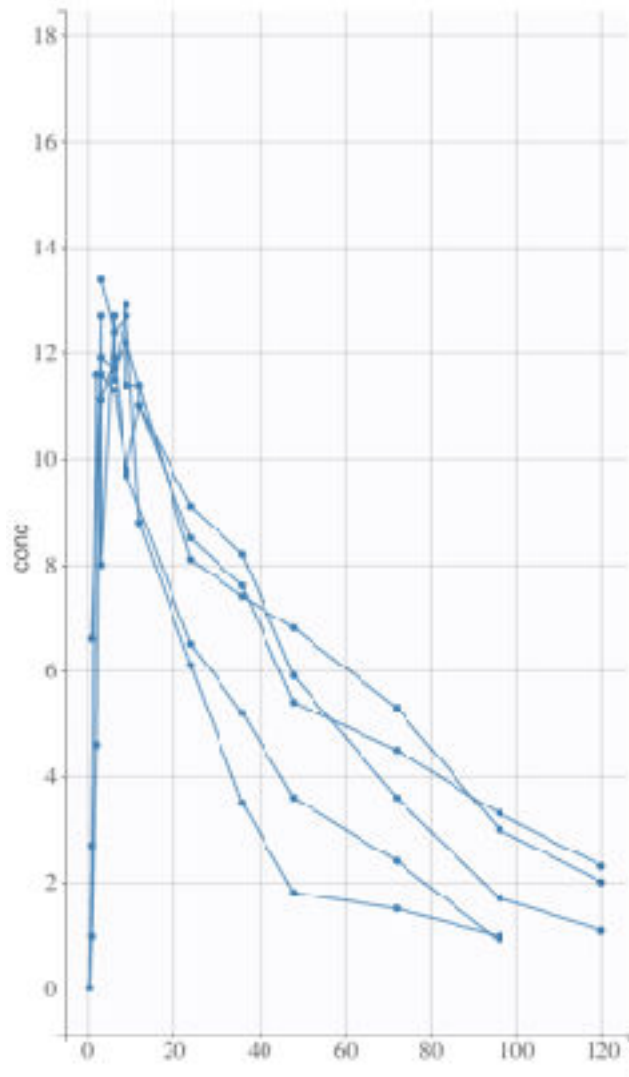
Human data (meningioma) = **heterogeneous**

Model	Par.	Unit	Median value (CV)	NSE (%) (CV)
Gompertz $V_0$	$\alpha_0$	-	0.00251 (2.5e+03)	38.5 (692)
	$\beta$	-	2.85e-05 (1e+04)	35.8 (1.17e+03)
	$V_0$	-	2.31e-03 (134)	3.09 (3.98e+03)

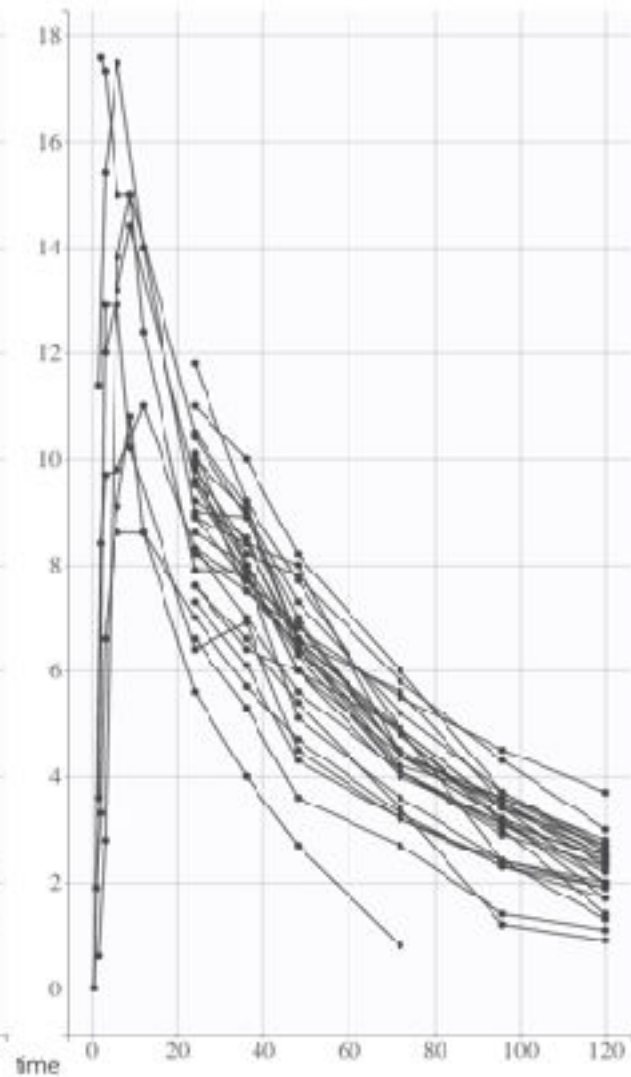


# Covariates

## Females



## Males



# Covariates

- Let  $x^i = (x_1^i, \dots, x_L^i)$  be a vector of individual covariates (age, sex, weight,...)
- We can try to explain the variability by the covariates

$$\psi^i = \psi_{pop} + \sum_{l=1}^L \beta_l x_l^i + \eta^i$$

fixed effects

random effects

# Covariates

## No covariate

Population parameter estimates

	VALUE	STOCH. APPROX.	
		S.E.	R.S.E.(%)
Fixed Effects			
ka_pop	0.0121	0.00055	4.4
kb_pop	0.475	0.0353	7.42
V_pop	0.936	0.0993	10.7
Standard Deviation of the Random Effects			
omega_ka	0.168	0.0287	17.1
omega_kb	0.166	0.0271	16.1
omega_V	0.151	0.0485	32.2
Error Model Parameters			
a	0.563	0.124	22
b	0.118	0.0316	26.8

## Covariate

Population parameter estimates

	VALUE	STOCH. APPROX.	
		S.E.	R.S.E.(%)
Fixed Effects			
ka_pop	0.0216	0.00171	7.96
beta_ka_sex_1	-0.293	0.091	30.9
kb_pop	0.454	0.029	6.4
V_pop	1.40	0.228	16.2
beta_V_wt	-0.00813	0.00304	37.4
Standard Deviation of the Random Effects			
omega_ka	0.141	0.0355	25.2
omega_kb	0.167	0.0397	23.7
omega_V	0.123	0.0451	36.7
Error Model Parameters			
a	0.526	0.121	23.1
b	0.123	0.0241	19.3

$$k_a = k_{a,pop} + \beta_{ka,sex} [sex = 1]^i + \eta^i$$

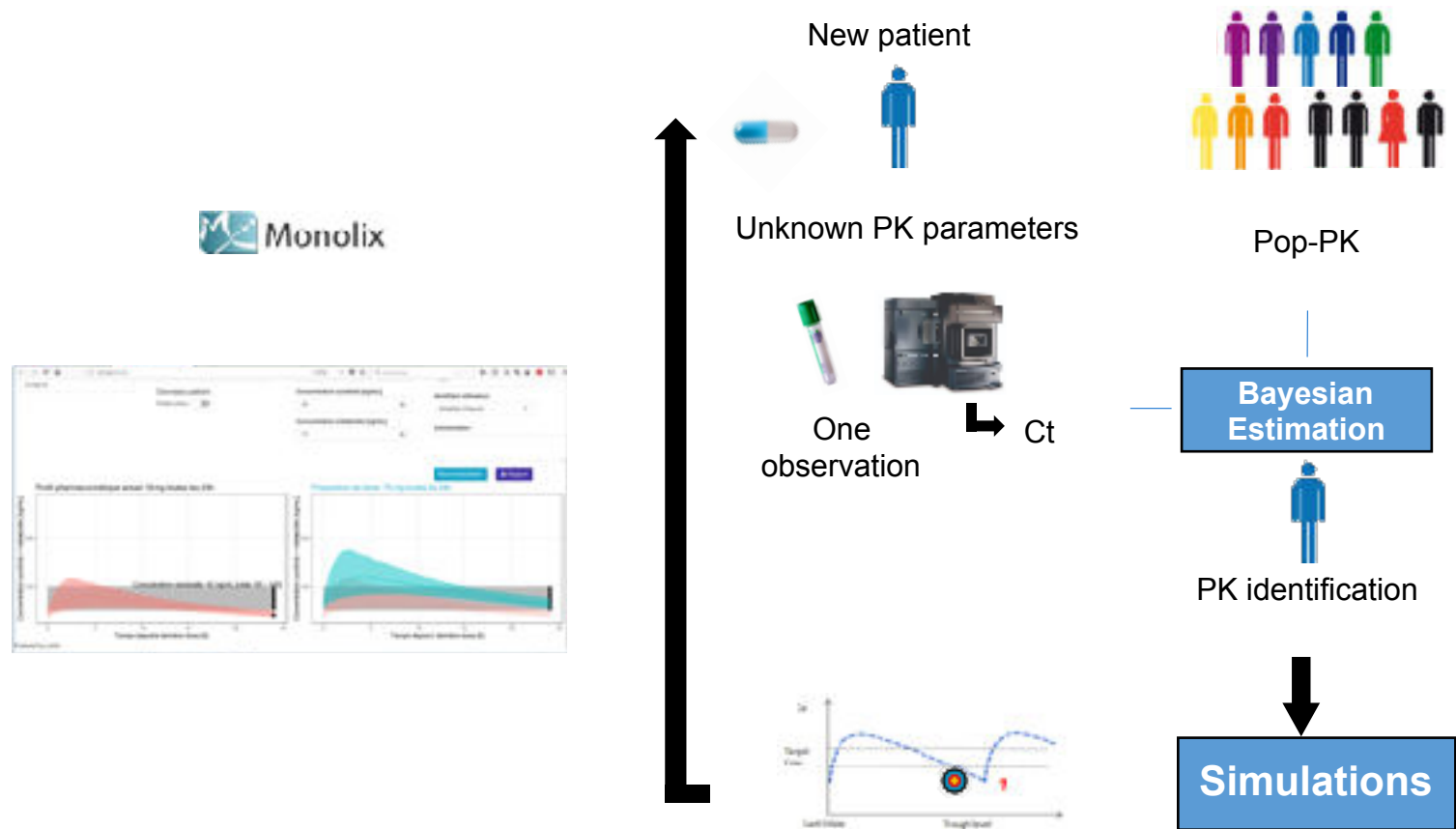
$$V^i = V_{pop} + \beta_{V,wt} wt^i + \eta_V^i$$

Wald test (stochastic approximation):

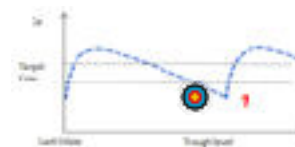
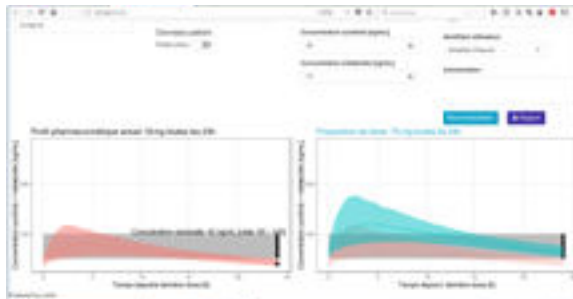
	STATISTICS	P-VALUE
beta_ka_sex_1	7.21665	0.0019566
beta_V_wt	2.62154	0.0001699

# Precision medicine and biotargeting of TKIs

Therapeutic drug monitoring of Tyrosine Kinase Inhibitors (imatinib, sunitinib, dasatinib, cabozantinib, sorafenib, ibrutinib...).



Monolix



# Sunitinib in metastatic kidney cancer

Patient #	Starting Dose (mg)	Total Su + met (ng/ml)	Sampling Time	Simulated Trough Level (ng/ml)	Proposed Dose (mg)	% change
1	50	195	5H30	161	25	-50
2	50	55	23H00	56	62,5	25
3	50	37,4	24H15	40	87,5	75
4	50	40	23h45	42	75	50
5	50	166	22H20	158	25	-50
6	50	161	4H45	136	25	-50
7	50	70	24H00	73	50	no change
8	50	161	4h45	136	25	-50
9	50	17,1	24H00	18	100	<b>100</b>
10	50	170	12H30	149	25	-50
11	50	90	24H00	90	37,5	-25
12	50	44,3	24H00	47	75	50
13	50	88	2H15	76	50	no change
14	50	106	19H00	100	37,5	-25
15	50	54,2	6H00	42	87,5	75
16	50	141	1H30	81	37,5	-25
17	50	128	24H00	106	37,5	-25
18	50	118,9	1H00	81	50	no change
19	50	145	19H00	115	37,5	-25
20	50	87	9H30	72	50	no change
21	50	104	3H20	90	37,5	-25
22	50	125	24h00	112	37,5	-25
23	50	62	19H00	58	62,5	25
24	50	246	24H00	231	12,5	-75
25	50	150	24H00	143	25	-50
26	50	83	12h00	71	50	no change
27	50	216	24h00	204	12,5	-75
28	50	197	24h00	192	25	-50
29	50	116	8H30	97	37,5	-25
30	50	78	24H00	71	50	no change



**Standard dose:  
50 mg**



**80% of APHM  
patient have dose  
modification of  
Sutent®  
12.5 <=> 100 mg  
(-75% ⇨ + 100%!)**

# References

- Course « Statistics in Action with R » by Marc Lavielle  
<http://sia.webpopix.org/index.html>
- Lavielle, M. (2014). Mixed Effects Models for the Population Approach. CRC Press.
- Case studies and documentation on practical use of mixed-effects modeling with Monolix:  
<http://lixoft.com/lixoft-university/>