

Discontinuous Hermite Collocation and IMEX Runge-Kutta for a Treated Quasi-linear Heterogeneous Brain Tumor Model

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Abstract—Over the past few years several mathematical models have been developed to simulate and study the growth of treated or untreated aggressive forms of brain tumors. Encouraged by our recent results on the development of fourth order Discontinuous Hermite Collocation (DHC) numerical schemes to approximate the classical solution of parabolic evolution problems, in the present work we consider employing the DHC method for the solution of a quasi-linear tumor growth model which, apart from proliferation and diffusion, incorporates as well the effects from radiotherapy and chemotherapy. The model is also being characterized by a discontinuous diffusion coefficient to incorporate the heterogeneity of the brain tissue. To study the spatiotemporal dynamics of the model problem, the DHC spatial discretization is coupled with Implicit-Explicit (IMEX) Runge-Kutta (RK) third order schemes for the time discretization. The effectiveness of the resulting DHC-RK method is being demonstrated through several numerical experiments.

Keywords—High-grade Gliomas, Radiotherapy, Chemotherapy, Reaction-Diffusion PDEs, Discontinuous Hermite Collocation, Implicit-Explicit Runge-Kutta.

I. INTRODUCTION

HIGH-GRADE GLIOMAS are among the most common and aggressive forms of primary brain tumors. The most typical problem in diagnosis and treatment of patients with high-grade glioma, even after an extensive surgical procedure, is the rapid infiltration of tumor cells in adjacent normal tissue. Postoperative therapeutic treatment, such as radiotherapy and chemotherapy, is considered absolutely necessary to reduce tumor expansion.

As gliomas are known to consist of motile cells able to proliferate as well as migrate, well known and successful mathematical models, such as [11], [27], [28] and [9] (for a review see [13]), have been using reaction-diffusion evolution equations to describe the core spatiotemporal model's dynamics. The incorporation of brain's tissue heterogeneity (white-grey matter) was achieved in [19], [25] and [26] by introducing an appropriately discontinuous diffusion coefficient.

Recently, in [20], the effects of low-dose-rate radiotherapy, as a generalized linear quadratic model, and chemotherapy, as a simple log-kill model, were incorporated into a logistic growth reaction-diffusion model and several different schedules of sequential or combined therapy were studied in detail.

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A very interesting approach, as it pertains to radiotherapy modeling, was also presented in [10] (see also [21]) where a patient-specific, biologically optimized radiotherapy plan was presented.

Collocation (cf. [22], [8]) is an easily implemented spatial discretization method for BVPs that requires no numerical integration as it does not rely on a variational formulation. Combined with third degree finite element basis function, such as Hermite cubic or Spline elements, produces fourth order approximations to sufficiently smooth solutions.

Since the introduction of a class of discontinuous Hermite elements and their combined usage with the Collocation method (cf. [15], [16]), for the treatment of linear reaction-diffusion problems with discontinuous diffusion coefficients, the method has been also coupled (cf. [3], [4]) with high order Runge-Kutta to increase performance and stability.

Following our recent results in [3] and [4], the main objective in this work is to study the performance of the DHC method, combined with Implicit-Explicit Runge-Kutta schemes, as it pertains to the solution of the logistic quasi-linear heterogeneous brain tumor invasion model that also incorporates the effects from radiotherapy and chemotherapy. In the present study we include the results from the 1+1 dimension case, while the results for higher dimensions will be presented elsewhere (cf. [5]).

II. METHODOLOGY

A. The Mathematical Model

The core model PDE, that describes heterogeneous brain tumor invasion (cf. [19]) and incorporates the effects from radiotherapy and chemotherapy (cf. [20], [21]), is given in the form:

$$\frac{\partial \bar{c}}{\partial t} = \nabla \cdot (\bar{D}(\bar{x}) \nabla \bar{c}) + \rho \bar{c} (1 - \frac{\bar{c}}{c_k}) - \bar{R}(\bar{c}, \bar{t}) - \bar{G}(\bar{c}, \bar{t}), \quad (1)$$

where $\bar{c}(\bar{x}, \bar{t})$ denotes the tumor cell density, ρ denotes the net proliferation rate, c_k denotes the carrying capacity and $\bar{D}(\bar{x})$ is the diffusion coefficient representing the active motility of malignant cells satisfying

$$\bar{D}(\bar{x}) = \begin{cases} D_g & , \quad \bar{x} \in \bar{\Omega}_g \text{ Grey Matter} \\ D_w & , \quad \bar{x} \in \bar{\Omega}_w \text{ White Matter} \end{cases}, \quad (2)$$

with D_g and D_w scalars and $D_w > D_g$, since glioma cells migrate faster in white than in grey matter.

The term $\bar{R}(\bar{c}, \bar{t})$ denotes low-dose-rate and fractionated radiotherapy, and is defined by (cf. [14], [20] and the relevant references therein):

$$\bar{R}(\bar{c}, \bar{t}) = \begin{cases} R_{\text{eff}} k_R(\bar{t}) \bar{c} & , \bar{t} \in (\bar{T}_{R_0}, \bar{T}_{R_1}] \text{ (therapy on)} \\ 0 & , \bar{t} \notin (\bar{T}_{R_0}, \bar{T}_{R_1}] \text{ (therapy off)} \end{cases} \quad (3)$$

where $k_R(\bar{t})$ denotes the temporal profile of the radiation schedule and, by using a time step of one day, is simply one on therapy days and zero otherwise. R_{eff} denotes the effect of n fractions per day and is given by

$$R_{\text{eff}} = nd \left\{ \alpha + 2\beta d \left[g(\mu\tau) + 2 \left(\frac{\cosh(\mu\tau) - 1}{(\mu\tau)^2} \right) h_n(\phi) \right] \right\} \quad (4)$$

with

$$g(\mu\tau) = \frac{\mu\tau - 1 + e^{-\mu\tau}}{(\mu\tau)^2} \quad \text{and} \quad h_n(\phi) = \frac{(n-1-n\phi+\phi^n)\phi}{n(1-\phi)^2}, \quad (5)$$

where α and β are sensitivity parameters, d is the dose rate, μ is the half time for repair of DNA damage, τ is the irradiation duration and $\phi = e^{-\mu(\tau+\Delta\tau)}$ with $\Delta\tau$ denoting the time interval between fractions.

In analogy to the radiotherapy equation in (3), the term $\bar{G}(\bar{c}, \bar{t})$ denotes the effect of chemotherapy and, assuming a simple log-kill mode, is defined by (cf. [20] and the relevant references therein) :

$$\bar{G}(\bar{c}, \bar{t}) = \begin{cases} k_G(\bar{t}) \bar{c} & , \bar{t} \in (\bar{T}_{G_0}, \bar{T}_{G_1}] \text{ (therapy on)} \\ 0 & , \bar{t} \notin (\bar{T}_{G_0}, \bar{T}_{G_1}] \text{ (therapy off)} \end{cases} \quad (6)$$

and $k(\bar{t})$ is proportional to the drug concentration.

On the anatomy boundaries zero flux boundary conditions are imposed while for $\bar{t} = 0$ an initial spatial distribution of malignant cells $\bar{c}(\bar{x}, 0) = \bar{f}(\bar{x})$ is assumed.

Using the dimensionless variables:

$$x = \sqrt{\frac{\rho}{D_w}} \bar{x} \quad , \quad t = \rho \bar{t} \quad , \quad c(x, t) = \frac{1}{c_k} \bar{c} \left(\sqrt{\frac{\rho}{D_w}} \bar{x}, \rho \bar{t} \right) \quad ,$$

$$D = \frac{\bar{D}}{D_w} \quad , \quad R = R(t) = \frac{R_{\text{eff}} k_R(\rho \bar{t})}{\rho} \quad , \quad G = G(t) = \frac{k_G(\rho \bar{t})}{\rho}$$

$$\text{and} \quad f(x) = \frac{1}{c_k} \bar{f} \left(\sqrt{\frac{\rho}{D_w}} \bar{x} \right)$$

with $N_0 = \int \bar{f}(\bar{x}) d\bar{x}$ to denote the initial number of tumor cells in the brain, the model equation in (1) becomes

$$\frac{\partial c}{\partial t} = \nabla \cdot (D \nabla c) + c(1 - c) - Rc - Gc \quad . \quad (7)$$

We remark that the parabolic nature of the above equation implies continuity of c as well as of both $\partial c / \partial t$ and $D \nabla c$. Therefore, in view of the jump discontinuities of the diffusion, radiotherapy and chemotherapy parameters, described in relations (2), (3) and (6) respectively, appropriate compatibility conditions have to be imposed on the interface between white Ω_w and gray Ω_g matter regions, as well as a proper time schedule has to be followed in order to distinguish and properly implement time intervals with no or any kind of

therapy protocol, especially if it is to follow a time step other than the time step of one day.

To be more precise and in order to fix notation let us assume that radiotherapy and chemotherapy are respectively administered in the time intervals

$$T_1 < t \leq T_3 \quad \text{and} \quad T_2 < t \leq T_4$$

with

$$0 = T_0 < T_1 < T_2 \leq T_3 < T_4 < T_5 = T.$$

Then, the dimensionless IBVP in 1+1 dimensions takes the form:

$$\begin{cases} \frac{\partial c}{\partial t} = \frac{\partial}{\partial x} \left(D \frac{\partial c}{\partial x} \right) + \rho_\ell c - c^2 \quad , \quad x \in [a, b], \quad T_{\ell-1} < t \leq T_\ell \\ \frac{\partial c}{\partial x}(a, t) = \frac{\partial c}{\partial x}(b, t) = 0 \\ c(x, 0) = c_\ell(x) \end{cases} \quad (8)$$

where

$$\rho_\ell = \rho_\ell(t) = \begin{cases} 1 & , \quad T_0 < t \leq T_1 \\ 1 - R & , \quad T_1 < t \leq T_2 \\ 1 - R - G & , \quad T_2 < t \leq T_3 \\ 1 - G & , \quad T_3 < t \leq T_4 \\ 1 & , \quad T_4 < t \leq T_5 \end{cases} \quad (9)$$

and

$$c_\ell(x) = \begin{cases} f(x) & , \quad T_0 < t \leq T_1 \\ c(x, T_1) & , \quad T_1 < t \leq T_2 \\ c(x, T_2) & , \quad T_2 < t \leq T_3 \\ c(x, T_3) & , \quad T_3 < t \leq T_4 \\ c(x, T_4) & , \quad T_4 < t \leq T_5 \end{cases} \quad (10)$$

Furthermore, let us also assume that there are K interface points w_k in the region $[a, b]$ that distinguish white from gray matter. To be more specific, assume that

$$a = w_0 < w_1 < \dots < w_k < \dots < w_K < w_{K+1} = b,$$

and, without any loss of the generality, define

$$\Omega_g = \bigcup_{k=1}^{\lceil K/2 \rceil} \mathcal{W}_{2k-1} \quad \text{and} \quad \Omega_w = \bigcup_{k=1}^{\lfloor K/2 \rfloor} \mathcal{W}_{2k} \quad (11)$$

with

$$\mathcal{W}_k = (w_{k-1}, w_k) \quad , \quad k = 1, \dots, K+1 \quad . \quad (12)$$

Then, the required compatibility conditions across each interface point w_k , $k = 1, \dots, K$, take the form:

$$\lim_{x \rightarrow w_k^-} c(x, t) = \lim_{x \rightarrow w_k^+} c(x, t) \quad (13)$$

and

$$\lim_{x \rightarrow w_k^-} D(x) c_x(x, t) = \lim_{x \rightarrow w_k^+} D(x) c_x(x, t) \quad . \quad (14)$$

Finally, we remark that the diffusion coefficient D in (7), is described by:

$$D = D(x) = \begin{cases} \gamma, & \text{when } x \in \Omega_g \\ 1, & \text{when } x \in \Omega_w \end{cases}, \quad (15)$$

where $\gamma = D_g/D_w$.

B. Derivative Discontinuous Hermite Collocation (DHC)

Let us consider a uniform partition of each one of the $k = 1, \dots, K + 1$ regions $\overline{W}_k = [w_{k-1}, w_k]$ into N_k subintervals of length

$$h_k := \frac{w_k - w_{k-1}}{N_k}. \quad (16)$$

Therefore

$$[a, b] = \bigcup_{j=1}^{N+1} I_j, \quad I_j = [x_{j-1}, x_j] \quad (17)$$

with

$$x_j = a + j h_j(k), \quad j = 0, \dots, N + 1, \quad (18)$$

where

$$N = \sum_{k=1}^{K+1} N_k \quad \text{and} \quad h_j(k) = h_k \quad \text{when } I_j \subseteq \overline{W}_k, \quad (19)$$

for $k = 1, \dots, K + 1$.

The DHC method (cf. [16], [3]) seeks an approximate solutions $u(x, t) \sim c(x, t)$ in the form

$$u(x, t) = \sum_{j=0}^{N+1} [\alpha_{2j}(t)\phi_{2j}(x) + \alpha_{2j+1}(t)\phi_{2j+1}(x)] \quad (20)$$

where the *derivative discontinuous Hermite cubic basis functions* $\phi_{2j}(x)$ and $\phi_{2j+1}(x)$, centered at the node x_j , are defined by

$$\phi_{2j}(x) = \begin{cases} \phi\left(\frac{x_j - x}{h_j(k)}\right), & x \in I_j \\ \phi\left(\frac{x - x_j}{h_{j+1}(k)}\right), & x \in I_{j+1} \\ 0, & \text{otherwise} \end{cases}, \quad (21)$$

and

$$\phi_{2j+1}(x) = \begin{cases} -\frac{h_j(k)}{\gamma_j} \psi\left(\frac{x_j - x}{h_j(k)}\right), & x \in I_j \\ \frac{h_{j+1}(k)}{\gamma_{j+1}} \psi\left(\frac{x - x_j}{h_{j+1}(k)}\right), & x \in I_{j+1} \\ 0, & \text{otherwise} \end{cases}. \quad (22)$$

The functions $\phi(s)$ and $\psi(s)$ are the generating Hermite cubics over $[0, 1]$, that is, for $s \in [0, 1]$,

$$\phi(s) = (1 - s)^2(1 + 2s), \quad \psi(s) = s(1 - s)^2 \quad (23)$$

and

$$\gamma_j = \begin{cases} \gamma, & \text{when } I_j \subseteq \Omega_g \\ 1, & \text{when } I_j \subseteq \Omega_w \end{cases}. \quad (24)$$

It can, now, readily be verified that

$$u(x_j, t) = a_{2j}(t), \quad (25)$$

$$u_x(x_j, t) = \begin{cases} a_{2j+1}(t)/\gamma, & \text{if } x_j \in \Omega_g \wedge x_j \neq w_k \quad \forall k \\ a_{2j+1}(t), & \text{if } x_j \in \Omega_w \wedge x_j \neq w_k \quad \forall k \end{cases}, \quad (26)$$

while, whenever $x_j = w_k$, for some k , there holds

$$\lim_{x \rightarrow w_k^-} \gamma_j u_x(x, t) = \lim_{x \rightarrow w_k^+} \gamma_{j+1} u_x(x, t) \quad (27)$$

hence, the compatibility condition (14) is satisfied.

For the evaluation of the unknown parameters $\alpha_i \equiv \alpha_i(t)$, $i = 0, \dots, 2(N + 1)$ the Collocation method produces a system of ordinary differential equations (ODEs) by forcing the approximate solution $u(x, t)$ to vanish at $2N + 2$ interior collocation points and the 2 boundary collocation points. Collocation at the Gauss points (cf. [8]) adopts the two roots of the Legendre polynomial of degree 2 in each element I_j , $j = 1, \dots, N + 1$ to produce the needed interior collocation points. Namely, the interior Gaussian collocation points for each element I_j are given by

$$\sigma_{2j-1} = \frac{x_{j-1} + x_j}{2} - \frac{h_j}{2\sqrt{3}} \quad \text{and} \quad \sigma_{2i} = \frac{x_{j-1} + x_j}{2} + \frac{h_j}{2\sqrt{3}}. \quad (28)$$

Substituting, now, $u(x, t)$ of (20) into the equation of the IBVP in (8), observing that in each I_j is an element of four degrees of freedom and noticing that in the interior of each I_j there are no interface points, the two elemental collocation equations are written as

$$\sum_{L=2j-2}^{2j+1} \dot{\alpha}_L(t)\phi_L(\sigma_i) = \gamma_j \sum_{L=2j-2}^{2j+1} \alpha_L(t)\phi_L''(\sigma_i) + \rho_\ell \sum_{L=2j-2}^{2j+1} \alpha_L(t)\phi_L(\sigma_i) - \left(\sum_{L=2j-2}^{2j+1} \alpha_L(t)\phi_L(\sigma_i) \right)^2 \quad (29)$$

for $i = 2j - 1, 2j$ and where, of course, $\dot{\alpha}_L(t) = \frac{d}{dt}\alpha_L(t)$

and $\phi_L'(x) = \frac{d}{dx}\phi_L(x)$.

Working as in [6], the above elemental equations (29) are expressed in matrix form by:

$$\sum_{L=2j-2}^{2j+1} \alpha_L(t)\phi_L^{(m)}(\sigma_i) = C_j^{(m)}\alpha_j, \quad i = 2j - 1, 2j, \quad (30)$$

where

$$C_j^{(m)} = \begin{bmatrix} A_j^{(m)} & B_j^{(m)} \end{bmatrix}, \quad m = 0, 2 \quad (31)$$

$$\alpha_j = \begin{bmatrix} \alpha_{2j-2}(t) & \alpha_{2j-1}(t) & \alpha_{2j}(t) & \alpha_{2j+1}(t) \end{bmatrix}^T \quad (32)$$

$$\begin{aligned} & + \frac{\Delta t(1-2\lambda)}{2} \mathcal{L}(\boldsymbol{\alpha}^{(1)}) + \lambda \Delta t \mathcal{L}(\boldsymbol{\alpha}^{(3)}) \\ \boldsymbol{\alpha}^{(n+1)} & = \boldsymbol{\alpha}^{(n)} + \Delta t \left[\mathcal{N}(\boldsymbol{\alpha}^{(1)}) + \mathcal{N}(\boldsymbol{\alpha}^{(2)}) + \right. \\ & + 4\mathcal{N}(\boldsymbol{\alpha}^{(3)}) + \mathcal{L}(\boldsymbol{\alpha}^{(1)}) + \mathcal{L}(\boldsymbol{\alpha}^{(2)}) + \\ & \left. + 4\mathcal{L}(\boldsymbol{\alpha}^{(3)}) \right] \end{aligned}$$

Finally, we remark that the convergence and stability properties of the above scheme have been studied in [17].

III. NUMERICAL SIMULATIONS

In this section, we report the results from the numerical investigation of the performance of the IMEX-DHC method on two virtual model problems.

For both model problems the values of the radiotherapy and chemotherapy parameters used are given by (cf. [20]) $G = 0.0571 \text{ day}^{-1}$ and $R = 0.0196 \text{ day}^{-1}$, respectively. The radiotherapy protocol followed included equal doses of 1.8Gy per day for 35 days, from day 170 to day 205, while the chemotherapy protocol, starting from day 205, included six cycles of daily treatment for 5 consecutive days followed by a 20 day recess.

A. Model Problem I

For the first single source model, centered at $\bar{x} = 1$, we consider the values:

$$\begin{cases} \bar{a} = -10 \text{ cm}, \bar{b} = 10 \text{ cm}, \bar{w}_1 = -6 \text{ cm}, \bar{w}_2 = 8 \text{ cm} \\ \bar{\Omega}_g = [\bar{a}, \bar{w}_1] \cup (\bar{w}_2, \bar{b}] \text{ and } \bar{\Omega}_w = [\bar{w}_1, \bar{w}_2] \\ D_g = 0.0013 \text{ cm}^2 \text{ day}^{-1}, D_w = 0.0065 \text{ cm}^2 \text{ day}^{-1} \\ \bar{\rho} = 0.012 \text{ day}^{-1}, N_0 = 2 \times 10^4 \text{ cells} \end{cases}$$

The results from the numerical simulation are depicted in Figs. 1 and 2, as well as in Table I.

More specifically, Fig. 1 depicts the evolution of the cell density function $\bar{c}(\bar{x}, \bar{t})$. One may easily identify periods of untreated and treated tumor growth.

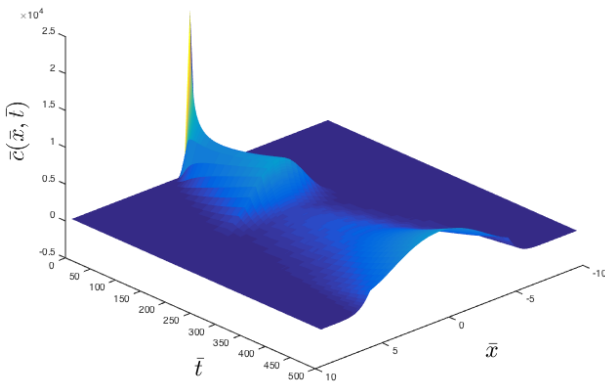


Fig. 1: Time evolution of the cell density $\bar{c}(\bar{x}, \bar{t})$

The radiotherapy effect on the total number of tumor cells $\bar{N}(\bar{t})/N_0$, where $N(\bar{t}) = \int_{\bar{a}}^{\bar{b}} \bar{c}(\bar{x}, \bar{t}) d\bar{x}$, is depicted in Fig. 2.

Finally, Table I summarizes the performance of the DHC-IMEX method. One may easily observe the 4-th order of convergence of the DHC method.

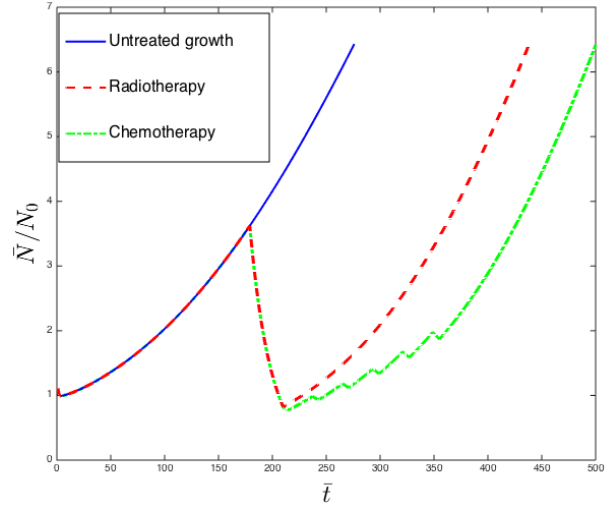


Fig. 2: The effect of radiotherapy on the total number of tumor cells.

Table I DCH-IMEX Performance

h	Error	O.o.c.	Time (sec)
1/8	3.5687e-06	-	0.24
1/16	2.3357e-07	3.93	0.30
1/32	1.4760e-08	3.98	0.42
1/64	9.2474e-10	3.99	0.88
1/128	5.6156e-11	4.04	1.55

B. Model Problem II

For the triple source model we consider the values:

$$\begin{cases} \bar{a} = -10 \text{ cm}, \bar{b} = 10 \text{ cm}, \bar{w}_1 = -4 \text{ cm}, \bar{w}_2 = 6 \text{ cm} \\ \bar{\Omega}_g = [\bar{a}, \bar{w}_1] \cup (\bar{w}_2, \bar{b}] \text{ and } \bar{\Omega}_w = [\bar{w}_1, \bar{w}_2] \\ D_g = 0.0013 \text{ cm}^2 \text{ day}^{-1}, D_w = 0.0065 \text{ cm}^2 \text{ day}^{-1} \\ \bar{\rho} = 0.012 \text{ day}^{-1}, N_0 = 2 \times 10^4 \text{ cells} \end{cases}$$

All results are summarized in Figs. 3 and 4 as well as Table II and are completely similar to the corresponding ones of the previous model case.

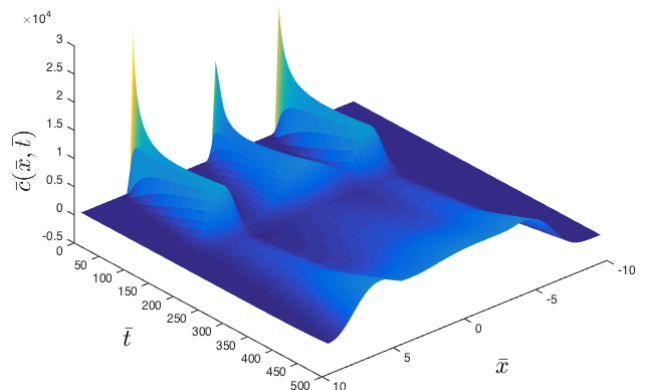


Fig. 3: Time evolution of the cell density $\bar{c}(\bar{x}, \bar{t})$.

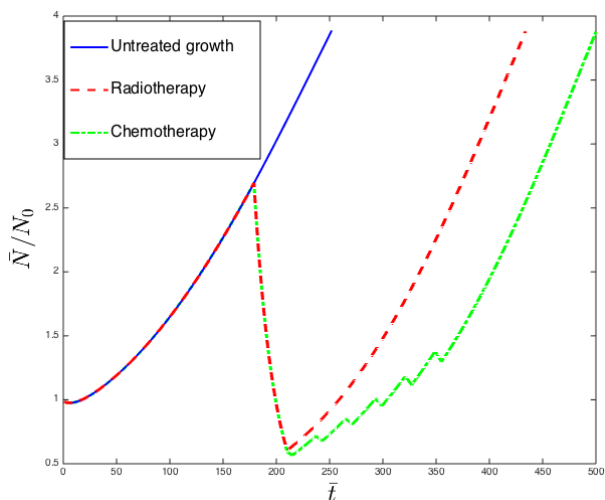


Fig. 4: The effect of radiotherapy and chemotherapy on the total number of tumor cells.

Table II DCH-IMEX Performance

h	Error	O.o.c.	Time (sec)
1/8	5.3380e-06	-	0.22
1/16	3.4585e-07	3.94	0.28
1/32	2.1802e-08	3.98	0.40
1/64	1.3655e-09	3.99	0.90
1/128	8.5010e-11	4.00	1.52

IV. CONCLUSION

We have developed and investigated the performance of a high order Derivative Discontinuous Hermite Collocation, coupled with an IMEX Runge-Kutta scheme, for the solution of a quasi-linear reaction diffusion IBVP that models the brain tumor growth taking into consideration brain's heterogeneity and the effects of radiotherapy and chemotherapy. The results obtained justify and encourage further analysis as well as implementation in higher dimensions.

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