

# Cancer cells phenotype evolution in hypoxic conditions.

Modelli matematici per la biomedicina

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- **▶** Introduction
- ▶ Methods
- Numerical simulations and results
- ► Conclusions



- Phenotypic heterogeneity in vascularized tumors;
- The role of intratumoral oxygen concentration:
  - Hypoxia-inducible factors (**HIF-1** $\alpha$ );
  - Warburg effect.
- Biomedical needs and models in literature.

#### Aim of the work

Describing the transition of tumor cells from an aerobic to an anaerobic metabolism in hypoxic environment with the use of different spatial domain dimensions and abiotic factor concentrations.



- Introduction
- ► Methods
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- ► Conclusions



## **Cancer cell dynamics**

2 Methods

- $\mathbf{x} \in \Omega \subset \mathbb{R}^d$ , in which d = 1, 2;
- $h \in [0, 1]$ : phenotype of cancer cells;
- $f(t, \mathbf{x}, h)$ : local phenotype distribution of cancer cells with  $t \in [0, T]$ , T > 0;
- volume fraction of cancer cells:

$$\phi(t, \mathbf{x}) = \int_0^1 f(t, \mathbf{x}, h) dh \tag{1}$$

• average phenotype distribution:

$$H(t,\mathbf{x}) = \frac{1}{\phi(t,\mathbf{x})} \int_0^1 h f(t,\mathbf{x},h) dh$$
 (2)



## **Cancer cells dynamics**

2 Methods

## Evolution of $f(t, \mathbf{x}, h)$

$$\partial_t f + \nabla_{(\mathbf{x})} \cdot (f\mathbf{v}) + \partial_h (f\mathbf{w}) - \beta \partial_{hh}^2 f = Gf$$
 (3)

$$G = (p(\bar{\phi} - \phi))_{+} - d \tag{4}$$

- effective proliferation:  $(p(\bar{\phi} \phi))_+, \ p \equiv p(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x}));$
- cells death:  $d, d \equiv d(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x}))$ .



## How G is modelled Methods

$$G(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x})) = \eta(\bar{\phi} - \phi(t, \mathbf{x}))_+ (\tilde{q}(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x})) - 1)_+ - \xi - \xi_q (1 - \tilde{q}(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x})))_+$$
(5)

- $(\tilde{q}-1)_+$ : available quantity of ATP;
- $\tilde{q} := \frac{q}{\theta}$

### Rate of total energy produced by a single cell with phenotype h

$$q \equiv q(h, c_o(t, \mathbf{x}), c_g(t, \mathbf{x})) = n_o(h)q_o(c_o(t, \mathbf{x}), c_g(t, \mathbf{x})) + n_g(h)q_g(c_g(t, \mathbf{x}))$$
 (6)



2 Methods

## **Hypothesis**

- Cells motions and induced phenotype variation are slower than cell proliferation and death;
- Spontaneous epimutations are slower than induced ones.

$$\begin{cases} \varepsilon \partial_{t} f_{\varepsilon} - \varepsilon \mu(h) \nabla_{\mathbf{x}} f_{\varepsilon} \left[ \nabla_{\mathbf{x}} (\phi_{\varepsilon}) \right] - \varepsilon \mu(h) f_{\varepsilon} \nabla_{\mathbf{x}}^{2} (\phi_{\varepsilon}) + \varepsilon \partial_{h} (w f_{\varepsilon}) = G f_{\varepsilon} + \varepsilon^{2} \partial_{hh}^{2} f_{\varepsilon} \\ \phi_{\varepsilon} = \int_{0}^{1} f_{\varepsilon}(t, \mathbf{x}, h) dh \end{cases}$$
(7)

$$f(t, \mathbf{x}, h) \approx \phi(t, \mathbf{x})\delta(h - \bar{h}(\mathbf{x})), \qquad \varepsilon \to 0$$
 (8)

 $\bar{h}:\Omega\to[0,1]$ : phenotype in which the majority of the cancer cell population is found to be at.



2 Methods

Limits of  $\phi(t,\mathbf{x})$  and  $\bar{h}(t,\mathbf{x})$  for  $t \to \infty$ 

- $\phi^{\infty}(\mathbf{x})$  and  $h^{\infty}(\mathbf{x})$ : asymptotic values to which  $\phi(t,\mathbf{x})$  and  $\bar{h}(t,\mathbf{x})$  converge for  $t\to\infty$
- $\phi^{\infty}(\mathbf{x})$  and  $\bar{h}^{\infty}(\mathbf{x})$  need to satisfy the following:

$$G(\mathbf{x}, \bar{h}^{\infty}, \phi^{\infty}) = 0, \quad \mathbf{x} \in \text{supp}(\phi^{\infty})$$
 (9)



#### **Final result**

$$\phi^{\infty}(\mathbf{x}) = \max \left\{ 0, \bar{\phi} - \frac{\xi}{\eta} \frac{1}{(\tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) - 1)} \right\}$$
 (10)



- Introduction
- Methods
- ► Numerical simulations and results
- Conclusions



## Case study - only spontaneous phenotype changes

3 Numerical simulations and results

## Evolution of $f(t, \mathbf{x}, h)$

$$\partial_t f + \nabla_{(\mathbf{x})} \cdot (f\mathbf{v}) + \partial_h (f\mathbf{w}) - \beta \partial_{hh}^2 f = Gf$$
 (11)

- No motion in physical space:  $\mathbf{v} \equiv 0$ ,
- No induced phenotype changes:  $w \equiv 0$ .

$$\partial_t f - \beta \partial_{hh}^2 f = Gf \tag{12}$$



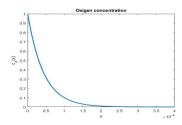
#### Mono-dimensional case

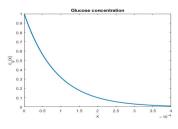
3 Numerical simulations and results

- $\Omega = [0, L], h \in [0, 1];$
- fixed oxygen and glucose concentrations (comparison with formal asymptotic analysis results);
- abiotic factors concentrations (with the vessel in  $x_v = 0$ ):

$$\tilde{c}_o = \exp\left(\frac{x}{L}\ln\left(\tilde{\underline{c}}_o\right)\right)$$

$$\tilde{c}_g = \exp\left(\frac{x}{L}\ln\left(\underline{\tilde{c}}_g\right)\right)$$





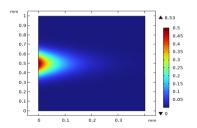


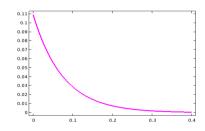
#### Mono-dimensional case

3 Numerical simulations and results

#### Initial condition for function f given by

$$f(0,x,h) = f_0(x,h) := 0.5 \exp\left(-\frac{x}{\sigma_1} - \frac{(h-0.5)^2}{\sigma_2}\right)$$







#### **Mono-dimensional case - Results**

3 Numerical simulations and results

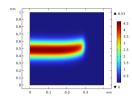


Figure: f, t = 150

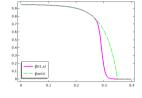


Figure:  $\phi$ , t = 150

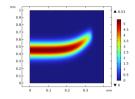


Figure: f, t = 1000

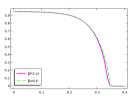


Figure:  $\phi$ , t = 1000

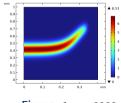


Figure: f, t = 3000

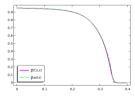
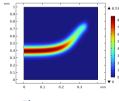


Figure:  $\phi$ , t = 3000



**Figure:** f, t = 6000

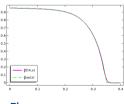


Figure:  $\phi$ , t = 6000

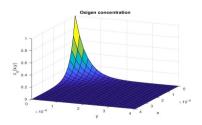


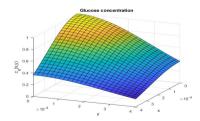
## **Bi-dimensional case (one vessel)**

3 Numerical simulations and results

- one vessel only, placed at the origin of the plane  $(x_v, y_v) = (0, 0)$
- abiotic factors concentrations:

$$\tilde{c}_o(x,\gamma) = \exp\left(\frac{x+\gamma}{L}\ln{(\underline{\tilde{c}}_o)}\right) \qquad \quad \tilde{c}_g(x,\gamma) = \exp\left(\frac{x^2+\gamma^2}{L^2}\ln{(\underline{\tilde{c}}_g)}\right)$$







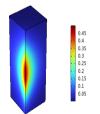
## **Bi-dimensional case (one vessel)**

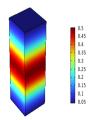
3 Numerical simulations and results

Two different initial conditions considered:

$$f(0, x, y, h) = f_0(x, y, h) := 0.5 \exp\left(-\frac{x + y}{\sigma_1} - \frac{(h - 0.5)^2}{\sigma_2}\right)$$
 (13)

$$f(0, \mathbf{x}, \mathbf{y}, h) = f_0(\mathbf{x}, \mathbf{y}, h) = f_0(h) := 0.5 \exp\left(\frac{(h - 0.5)^2}{\sigma_h}\right)$$
 (14)







3 Numerical simulations and results

#### **Gaussian initial distribution**

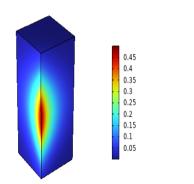


Figure: f(t, x, y, h), t = 0

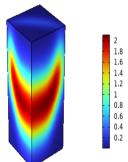


Figure: f(t, x, y, h), t = 50

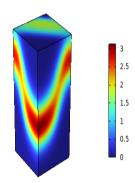


Figure: f(t, x, y, h), t = 700



3 Numerical simulations and results

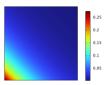


Figure:  $\phi$ , t = 0

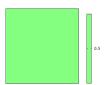


Figure: H, t = 0

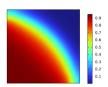


Figure:  $\phi$ , t = 50

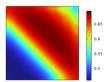


Figure: H, t = 50



Figure:  $\phi$ , t = 700

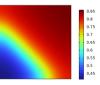


Figure: H, t = 700



3 Numerical simulations and results

#### **Uniform initial distribution**

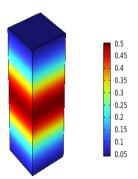


Figure: f(t, x, y, h), t = 0

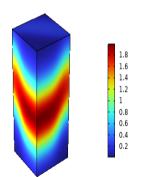


Figure: f(t, x, y, h), t = 50

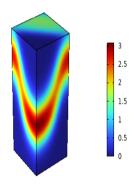


Figure: f(t, x, y, h), t = 700



3 Numerical simulations and results

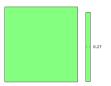


Figure:  $\phi$ , t = 0

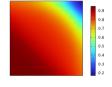


Figure:  $\phi$ , t = 50

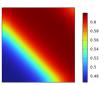


Figure: H, t = 50

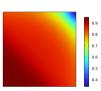


Figure:  $\phi$ , t = 700



Figure: H, t = 700



Figure: H, t = 0



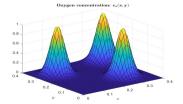
## **Bi-dimensional case (three vessels)**

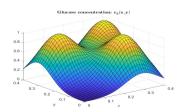
3 Numerical simulations and results

- multiple vessels, placed inside the domain  $\Omega$
- abiotic factors concentrations:

$$\tilde{c}_o(x,y) = \sum_{n=0}^m \exp\left(\frac{(x-x_n)^2 + (y-y_n)^2}{L^2 \sigma_{c_o}} \ln\left(\underline{\tilde{c}}_o\right)\right)$$

$$\tilde{c}_g(x,y) = \sum_{n=0}^m \exp\left(\frac{(x-x_n)^2 + (y-y_n)^2}{L^2 \sigma_{c_g}} \ln\left(\underline{\tilde{c}}_g\right)\right)$$







## **Bi-dimensional case (three vessels)**

3 Numerical simulations and results

#### Initial conditions considered:

$$f_0(x, y, h) = f_0(h) := 0.5 \exp\left(\frac{(h - 0.5)^2}{\sigma_h}\right)$$

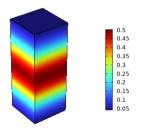


Figure: f(t, x, y, h), t = 0

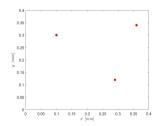


Figure: Blood vessels setting



3 Numerical simulations and results

#### **Uniform initial distribution**

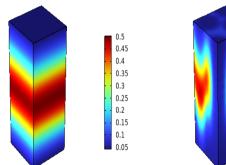


Figure: f(t, x, y, h), t = 0

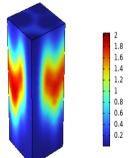
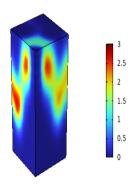


Figure: f(t, x, y, h), t = 50



**Figure:** f(t, x, y, h), t = 700



3 Numerical simulations and results

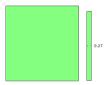


Figure:  $\phi$ , t = 0



Figure: H, t = 0

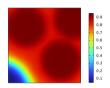


Figure:  $\phi$ , t = 50

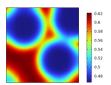


Figure: H, t = 50

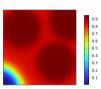


Figure:  $\phi$ , t = 700

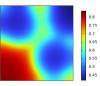


Figure: H, t = 700



- Introduction
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## **Conclusions**

**4 Conclusions** 

- Importance of intra-tumoral heterogeneity;
- Significant difference on the role of abiotic factors;
- Evident metabolic switch, further from the vessel.



# Cancer cells phenotype evolution in hypoxic conditions.

Thank you for listening!
Any questions?



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5 Appendix

•  $\Omega = [0, L] \times [0, L]$ 

## **Hypothesis**

Oxygen and glucose concentrations are at equilibrium

$$c_g(t,\mathbf{x}) = c_g^\infty(\mathbf{x})$$
  $c_o(t,\mathbf{x}) = c_o^\infty(\mathbf{x})$ 

• Dynamic of  $f = f(t, \mathbf{x}, h)$ :

$$\begin{cases} \partial_{t}f - \gamma\hat{\mu}(h)\nabla_{\mathbf{x}}[f\nabla_{\mathbf{x}}(\phi)] + \alpha\partial_{h}(f\hat{\mathbf{w}}) = Gf + \beta\partial_{hh}^{2}f & \mathbf{x} \in \Omega, h \in (0, 1), \\ \phi = \int_{0}^{1}f(t, \mathbf{x}, h)dh \end{cases}$$
(15)

• 
$$G = G(\mathbf{x}, h, \phi) = \eta(\bar{\phi} - \phi)_{+}(\tilde{q}(\mathbf{x}, h) - 1)_{+} - \xi - \xi_{q}(1 - \tilde{q}(\mathbf{x}, h))_{+}$$



5 Appendix

#### **Rescaled problem**

## **Hypothesis**

- Cells motions and induced phenotype variation are slower than cell proliferation and death;
- Spontaneous epimutations are slower than induced ones

$$\alpha := \varepsilon$$
  $\gamma := \varepsilon$   $\beta := \varepsilon^2$  where  $0 < \varepsilon << 1$ 

- The problem has been rescaled using the time scaling  $t \to \frac{t}{\varepsilon}$ .
- $f_{\varepsilon}(t,\mathbf{x},h) = f(\frac{t}{\varepsilon},\mathbf{x},h)$ :

$$\begin{cases} \varepsilon \partial_t f_{\varepsilon} - \varepsilon \mu(h) \nabla_{\mathbf{x}} f_{\varepsilon} \left[ \nabla_{\mathbf{x}} (\phi_{\varepsilon}) \right] - \varepsilon \mu(h) f_{\varepsilon} \nabla_{\mathbf{x}}^2 (\phi_{\varepsilon}) + \varepsilon \partial_h (w f_{\varepsilon}) = G f_{\varepsilon} + \varepsilon^2 \partial_{hh}^2 f_{\varepsilon} \\ \phi_{\varepsilon} = \int_0^1 f_{\varepsilon}(t, \mathbf{x}, h) dh \end{cases}$$

(16)



5 Appendix

Asymptotic analysis for arepsilon o 0

#### **Hypothesis**

 $f_{\varepsilon}(0,\mathbf{x},h)$  is a sufficiently regular function that for any fixed value of  $\mathbf{x}$  is a Gaussian in h with little variance

$$f_{arepsilon}(0,\mathbf{x},h) = \exp\left[rac{u_{arepsilon}^0(\mathbf{x},h)}{arepsilon}
ight]$$
 (17)

•  $u_{\varepsilon}^{0}(\mathbf{x},h)$  is a regular function, strictly concave in h and such that:

$$\exp\left[\frac{u_{\varepsilon}^{0}(\mathbf{x},h)}{\varepsilon}\right] \xrightarrow[\varepsilon \to 0]{*} \phi(0,\mathbf{x})\delta(h-\bar{h}^{0}(\mathbf{x})) \quad \forall \mathbf{x} \in \Omega$$
(18)

•  $f(t, \mathbf{x}, h) \approx \phi(t, \mathbf{x}) \delta(h - \bar{h}(\mathbf{x})) \ \varepsilon \to 0$  $\bar{h}: \Omega \to [0, 1]$ : phenotype in which the majority of the cancer cell population is found to be at.



5 Appendix

#### **WKB** ansatz

$$f_{\varepsilon}(t, \mathbf{x}, h) = \exp\left[\frac{u_{\varepsilon}(t, \mathbf{x}, h)}{\varepsilon}\right]$$
 (19)

Computing:

$$\partial_t f_{\varepsilon} = \frac{f_{\varepsilon}}{\varepsilon} \partial_t u_{\varepsilon}, \quad \nabla_{\mathbf{x}} f_{\varepsilon} = \frac{f_{\varepsilon}}{\varepsilon} \nabla_{\mathbf{x}} u_{\varepsilon}, \quad \partial_h f_{\varepsilon} = \frac{f_{\varepsilon}}{\varepsilon} \partial_h u_{\varepsilon}, \quad \partial_{hh}^2 f_{\varepsilon} = f_{\varepsilon} \left( \frac{\partial_h u_{\varepsilon}}{\varepsilon} \right)^2 + \frac{f_{\varepsilon}}{\varepsilon} \partial_{hh}^2 u_{\varepsilon}$$

substituting (19) in (16) we get:

$$\varepsilon \frac{f_{\varepsilon}}{\varepsilon} \partial_{t} u_{\varepsilon} - \varepsilon \mu(h) \frac{f_{\varepsilon}}{\varepsilon} \nabla_{\mathbf{x}} u_{\varepsilon} \nabla_{\mathbf{x}} (\phi_{\varepsilon} \Sigma(\phi_{\varepsilon})) - \varepsilon \mu(h) f_{\varepsilon} \nabla_{\mathbf{x}}^{2} (\phi_{\varepsilon} \Sigma(\phi_{\varepsilon})) + \varepsilon w \frac{f_{\varepsilon}}{\varepsilon} \partial_{h} u_{\varepsilon} + \varepsilon f_{\varepsilon} \partial_{h} w = \varepsilon \int_{\mathbb{R}^{2}} dh u_{\varepsilon} d$$

$$Gf_{\varepsilon} + \varepsilon^{2} \left( \frac{\partial_{h} u_{\varepsilon}}{\varepsilon} \right)^{2} f_{\varepsilon} + \varepsilon^{2} \frac{f_{\varepsilon}}{\varepsilon} \partial_{hh}^{2} u_{\varepsilon} \tag{20}$$



5 Appendix

• For  $u_{\varepsilon}$  the equation becomes

$$\partial_t u_\varepsilon - \mu(h)(\nabla_{\mathbf{x}} u_\varepsilon)(\nabla_{\mathbf{x}}(\phi_\varepsilon)) - \varepsilon \mu(h)\nabla_{\mathbf{x}}^2(\phi_\varepsilon) + w \partial_h u_\varepsilon + \varepsilon \partial_h w = \mathbf{G} + (\partial_h u_\varepsilon)^2 + \varepsilon \partial_{hh}^2 u_\varepsilon \tag{21}$$

• Taking  $\varepsilon \to 0$  equation for f becomes:

$$\partial_t u - \mu(h)(\nabla_{\mathbf{x}} u)(\nabla_{\mathbf{x}} (\phi)) + w \partial_h u = G + (\partial_h u)^2$$
 ,  $(\mathbf{x}, h) \in \Omega \times (0, 1)$  (22)

in which u and  $\phi$  are the zero-order terms of the  $u_{\varepsilon}$  and  $\phi_{\varepsilon}$  expansions, respectively.



5 Appendix

- $u_{\varepsilon}^{0}(\mathbf{x},h) = u_{\varepsilon}(0,\mathbf{x},h)$  uniformly strictly concave function in h.

  If G is also concave, then  $u(t,\mathbf{x},h)$  is also uniformly strictly concave in h;
- $\forall \mathbf{x} \in \Omega$  there exist a *unique* phenotype,  $(\bar{h}(\mathbf{x},t))$ , such that:

$$u(t, \mathbf{x}, \bar{h}(\mathbf{x})) =: \max_{h \in [0,1]} u(t, \mathbf{x}, h) \quad \forall \mathbf{x} \in \Omega$$

and

$$\partial_h u(t, \mathbf{x}, \bar{h}(\mathbf{x})) = 0 \qquad \forall \mathbf{x} \in \Omega$$

Constraints to be satisfied:

$$\max_{h \in [0,1]} u(t, \mathbf{x}, \bar{h}) = u(t, \mathbf{x}, \bar{h}) = 0, \ \forall \mathbf{x} \in \mathsf{supp}(\phi)$$
 (23)

5 Appendix

• Therefore:

$$\partial_h u(t, \mathbf{x}, \bar{h}(\mathbf{x})) = 0$$
  $\nabla_{\mathbf{x}} u(t, \mathbf{x}, \bar{h}) = 0$  ,  $\forall \mathbf{x} \in \operatorname{supp}(\phi)$  (24)

• Computing equation (22) in  $\bar{h}(t, \mathbf{x})$  it can be found that:

$$G(\mathbf{x}, \bar{h}(t, \mathbf{x}), \phi) = 0$$
 ,  $\forall \mathbf{x} \in \text{supp}(\phi(t, \cdot))$  (25)



5 Appendix

## Transport equation for $\bar{h}(t,\mathbf{x})$

•  $\mathbf{x} \in \operatorname{supp}(\phi(t,\cdot))$ . Differentiating in h equation (22) and evaluating it in  $\bar{h}$ , an equation for  $\bar{h}$  can be found:

$$\partial_{ht}^{2} u(t, \mathbf{x}, \bar{h}) - \mu(\bar{h})(\nabla_{\mathbf{x}}(\phi))\partial_{h} \left[\nabla_{\mathbf{x}} u(t, \mathbf{x}, \bar{h})\right] + \partial_{h}(w\partial_{h}u)(t, \mathbf{x}, \bar{h}) = \partial_{h}G$$
 (26)

• Differentiating equations found in (24) with respect to t and h respectively, substituting them in (26) and recalling that u is strictly concave in h ( $\partial_{hh}^2 u < 0$ ), a transport equation for  $\bar{h}(t, \mathbf{x})$  can be found:

$$\partial_t \bar{h} - \mu(\bar{h})(\nabla_{\mathbf{x}}\phi)(\nabla_{\mathbf{x}}\bar{h}) = (-\partial_{hh}^2 u(t,\mathbf{x},\bar{h}))^{-1}(\partial_h G(\mathbf{x},\bar{h},\phi) - \partial_h (w\partial_h u)(t,\mathbf{x},\bar{h}))$$
(27)

with  $\mathbf{x} \in \operatorname{supp}(\phi)$ 



5 Appendix

Limits of  $\phi(t,\mathbf{x})$  and  $\bar{h}(t,\mathbf{x})$  for  $t \to \infty$ 

- $\phi^{\infty}(\mathbf{x})$  and  $h^{\infty}(\mathbf{x})$ : asymptotic values to which  $\phi(t,\mathbf{x})$  and  $\bar{h}(t,\mathbf{x})$  converge for  $t\to\infty$
- $\phi^{\infty}(\mathbf{x})$  and  $\bar{h}^{\infty}(\mathbf{x})$  need to satisfy:

$$\begin{cases}
G(\mathbf{x}, \bar{h}^{\infty}, \phi^{\infty}) = 0 & (defines \ \phi^{\infty}) \\
[-\mu(h)(\nabla_{\mathbf{x}}\phi^{\infty})\nabla_{\mathbf{x}}h]_{h=\bar{h}^{\infty}} = \mathcal{F}(\mathbf{x}, \bar{h}^{\infty}, u^{\infty}, \phi^{\infty}) & (defines \ \bar{h}^{\infty})
\end{cases}$$
(28)

in which

$$\mathcal{F}(\mathbf{x}, h^{\infty}, u^{\infty}, \phi^{\infty}) := -(\partial_{hh}^{2} u(\mathbf{x}, h))^{-1} (\partial_{h} G(\mathbf{x}, h, \phi^{\infty}) - \partial_{h} (w \partial_{h} u^{\infty})(\mathbf{x}, h))$$



5 Appendix

•  $u^{\infty}$  satisfies the steady state transport equation (22) subject to (23) which is

$$\begin{cases}
G(\mathbf{x}, h, \phi^{\infty}) + (\partial_h u^{\infty}(\mathbf{x}, h))^2 - w \partial_h u^{\infty}(h) = 0 \\
\max_{h \in [0, 1]} u^{\infty}(\mathbf{x}, h) = u^{\infty}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) = 0
\end{cases} \quad \mathbf{x} \in \text{supp}(\phi^{\infty}) \tag{29}$$

• The first equation of system (28) is analyzed after substituting the definition of G:

$$\begin{split} & G(\mathbf{x}, \bar{h}^{\infty}, \phi^{\infty}) = 0 \implies \eta(\bar{\phi} - \phi^{\infty}(\mathbf{x}))(\tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) - 1)_{+} - \xi - \xi_{q}(1 - \tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})))_{+} = 0 \\ & \text{(30)} \end{split}$$
 for  $\mathbf{x} \in \text{supp}(\phi^{\infty})$ .



5 Appendix

$$\bullet \ \tilde{q}(\mathbf{x},\bar{h}^{\infty}) = 1 \quad \Longrightarrow \quad (1 - \tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x})))_{+} = (\tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x})) - 1)_{+} = 0$$

$$\bullet \ (\tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x}))-1)_{+}=0 \quad \Longrightarrow \quad (1-\tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x})))_{+}>0$$

$$\bullet \ \ (\tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x}))-1)_{+}>0 \quad \implies \quad (1-\tilde{q}(\mathbf{x},\bar{h}^{\infty}(\mathbf{x})))_{+}=0$$

The first and second cases result as absurd statements. The third one, instead, results in an equation for  $\phi^{\infty}(\mathbf{x})$ 

$$ilde{q}(\mathbf{x}, ar{h}^{\infty}(\mathbf{x})) > 1 \quad , \quad \mathbf{x} \in \operatorname{supp}(\phi^{\infty})$$
 (31)

$$0 = \eta(\bar{\phi} - \phi^{\infty}(\mathbf{x}))(\tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) - 1)_{+} - \xi$$
(32)



5 Appendix

Since  $\phi^{\infty}(\mathbf{x}) \geq 0 \quad \forall \mathbf{x} \in \Omega$ , if

$$ar{\phi} - rac{\xi}{\eta} rac{1}{( ilde{q}(\mathbf{x}, ar{h}^{\infty}(\mathbf{x})) - 1)} < 0$$

then (32) does not allow non-negative solutions  $\phi^{\infty}(\mathbf{x})$  and consequently  $\mathbf{x} \notin \operatorname{supp}(\phi^{\infty})$ , that is  $\phi^{\infty}(\mathbf{x}) = 0$ . Otherwise

$$\phi^{\infty}(\mathbf{x}) = \bar{\phi} - \frac{\xi}{\eta} \frac{1}{(\tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) - 1)}$$
(33)

#### **Final result**

$$\phi^{\infty}(\mathbf{x}) = \max \left\{ 0, \bar{\phi} - \frac{\xi}{\eta} \frac{1}{(\tilde{q}(\mathbf{x}, \bar{h}^{\infty}(\mathbf{x})) - 1)} \right\}$$
(34)