
Project 2 - 02526 Mathematical Modeling

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1 Introduction

Diabetes is a serious chronic disease and a major cause of blindness, kidney failure, heart attacks, stroke and lower limb amputation. In 2016, an estimated 1.6 million deaths were directly caused by diabetes. Another 2.2 million deaths were attributable to high blood glucose in 2012. In 1980 it affected 108 million people, in 2014 that number rose to 422 million, all according to WHO [2]. Much is done to prevent more people from suffering from this condition, however there is still a great need for good, efficient treatment for those who do have to suffer. We will in this report focus on type I diabetes, which is a condition where very little or no insulin is produced by the pancreas. Insulin being a hormone required for the body to use blood sugar [4]. We will try to shed light on how to maintain a steady blood sugar level for type 1 diabetics using and PID and the Medtronic Virtual Patient (MVP) Model [1].

2 Methodology

2.1 MVP

The MVP model is a way to model blood sugar level for a diabetic using a system of differential equations. The model is presented quite extensively in the exercise material, we will therefore only briefly go over the key concepts here. The idea is that we can find the blood sugar level (glucose level), $G[mg/dL]$, at a given time, t , as the solution to a system of differential equations, $G(t)$. The solution will be only on the carbohydrate uptake $d(t)[gCHO/min]$ (food), and the insulin infusion $u(t)[mU/min]$, and some parameter p . The system of differential equations is:

$$\begin{aligned} I'_{sc}(t) &= \frac{u(t)}{\tau_1 C_I} - \frac{I_{sc}}{\tau_1} \\ I'_p(t) &= \frac{I_{sc}(t) - I_p(t)}{\tau_2} \\ I'_{eff}(t) &= -p_2 I_{eff}(t) + p_2 S_I I_p(t) \\ G'(t) &= -(GEZI + I_{eff}(t))G(t) + EGP_0 + \frac{1000D_2(t)}{V_G \tau_m} \\ D'_1(t) &= d(t) - \frac{D_1(t)}{\tau_m} \\ D'_2(t) &= \frac{D_1(t) - D_2(t)}{\tau_m} \end{aligned}$$

and the parameters, p :

$$\begin{aligned} \tau_1 &= 49min \\ \tau_2 &= 47min \\ C_I &= 20.1dL/min \\ p_2 &= 0.0106min^{-1} \\ S_I &= 0.0081 \frac{dL/mU}{min} \\ GEZI &= 0.0022min^{-1} \\ EGP_0 &= 1.33mg/dL/min \\ V_G &= 253dL \\ \tau_m &= 47min \end{aligned}$$

In order to maintain elegant notation, we define $x(t)$ such that:

$$\begin{aligned} x'(t) &= f(x(t), u(t), d(t), p) \\ x(t) &= [I_{sc} \ I_p \ I_{eff} \ G \ D_1 \ D_2] \end{aligned}$$

2.2 PID

Proportional-Integral-Derivative (PID) controller is a controller that is widely used industrial control system and other applications that requires continuously modulated control e.g. cruise control in a car [3]. The controller works by continuously assessing the error value $e(t)$, and from this computing the desired output, $u(t)$ given by the standard form:

$$u(t) = K_p(e(t) + \frac{1}{T_i} \int_0^t e(\tau) d\tau + T_d \frac{de(t)}{dt})$$

Where K_p , T_i , and T_d are tuning parameter for the proportional, integral and derivative part respectively. There is a whole science to best finding these tuning parameter, we will therefore limit ourselves to the following 3 facts:

- 1: The proportional term is used to modulate the response time but can cause overshoot.
- 2: The integral term is used to modulate steady state error, but can also cause overshoot.
- 3: The derivative term is a dampening term, that is used to decrease overshoot, but it can also decrease responsiveness.

We will only work with discrete time steps we will therefore find our terms the following way:

$$\begin{aligned} e_k &= y_k - \bar{y} \\ P_k &= K_p e_k \\ I_k &= I_{k-1} + \frac{K_p T_s}{T_i} e_k \\ D_k &= \frac{K_p T_d}{T_s} e_k \end{aligned}$$

Where T_d is the time between each sample.

2.3 Bolus

The PID-control works well for small changes in the blood glucose level. However, it cannot cope with sudden big disturbances, such as large meals full of carbs. A common way of dealing with that problem is to inject a single large amount of insulin, an insulin bolus. However, it is difficult to estimate the exact amount of insulin needed. A blood sugar that is too low, hypoglycemia, is worse than one too high, hyperglycemia - of course neither is desirable. In order to prevent hypoglycemia we introduce a Glucose Penalty Function (GPF), given by:

$$\rho(G(t)) = \frac{1}{2}(G - \bar{G})^2 + \frac{\kappa}{2} \max((G_{min} - G(t)), 0)^2$$

Where $\kappa = 10^6$, $\bar{G} = 108 \frac{mg}{dL}$, and $G_{min} = 70 \frac{mg}{dL}$, are penalizing parameter, glucose target, and glucose threshold, respectively. We can use this penalizing function to evaluate the performance of the blood sugar level over some time period. We do this by:

$$\phi = \int_{t_0}^{t_0+T} \rho(G(t)) dt$$

We note that ϕ can be found as a function of $x(t)$, $u(t)$, $d(t)$, and p .

$$\phi = \phi(x(t), u(t), d(t), p)$$

This can be used to find the optimal bolus size, by finding the argmin to this function, where $x(t)$, $d(t)$, and p are known.

$$u_{optimal} = \arg \min_u \phi(x_0, u, d_0, p_0)$$

In our discrete domain calculus is not an option as such, therefore we will find the discrete integral by:

$$\phi = \sum_{\tau=t_0}^{t_0+T} \rho(G(\tau))$$

3 Results

The MVP model is initially used to model the steady state glucose levels in the blood using parameters p described in methodology, $d(t) = 0$, $u(t) = 25.04 \frac{mU}{min}$ and initial conditions $x_0 = [0, 0, 0, 0, 0, 0]$. The glucose concentration is shown in figure 1, and steady state glucose concentration is found to be $108.1995 \frac{mg}{dL}$.

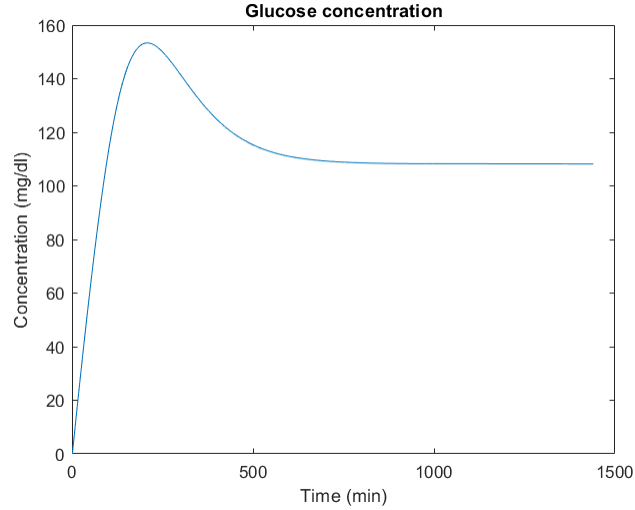


Figure 1: The MVP model simulated under steady state conditions.

The MVP model is expanded to use a PID controller to determine insulin rates to stabilize glucose levels in the blood. To test the PID controller the simulations is run with initial conditions $x_0 = [1.2458, 1.2458, 0.0101, 200, 0, 0]$. The PID controller was tuned to the parameters $K_p = 0.01$, $K_i = 1000$, $K_d = 1$, and the influence of K_p can be seen in figure 2a.

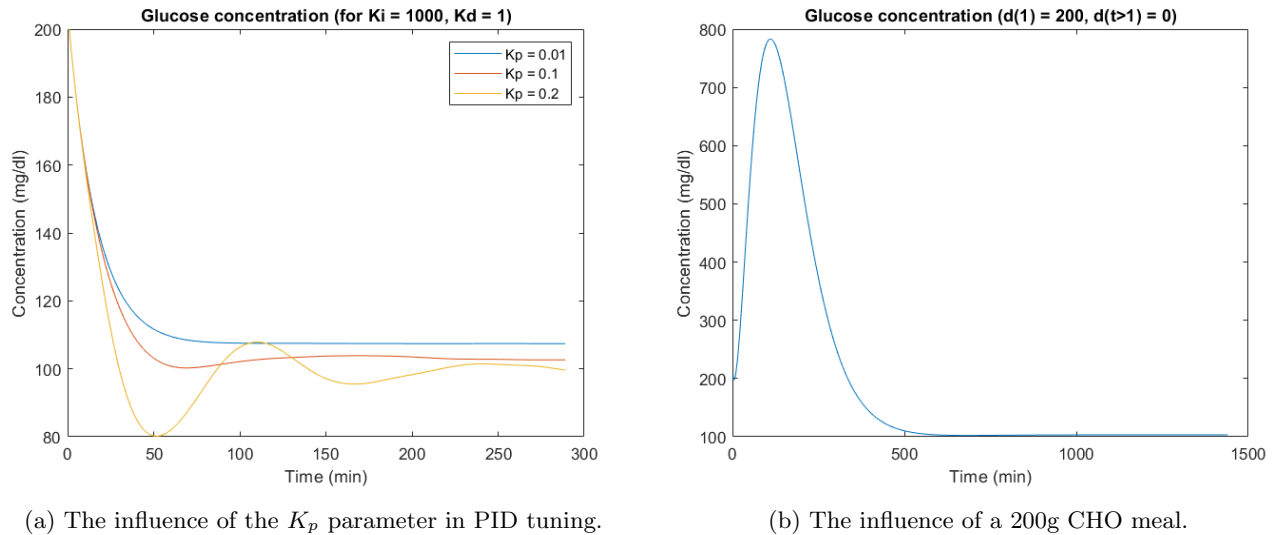


Figure 2: Influences on the PID controller

The PID controller was also tested when gaussian noise was added to the measurements, and it was found that the PID converges to a slightly lower glucose concentration.

From figure 2b it can be seen how high the glucose concentration in the blood reaches due to a large meal. This indicates that the PID controller does not perform well under large disturbances in the blood glucose level. A solution to this could then be to implement an insulin bolus into our model.

Implementing the glucose penalty function (GPF) we can determine the optimal bolus size for a given meal size. In figure 3a the GPF function is shown for $d(1) = 200, d(t > 1) = 0$. Here the bolus size is in mU and the optimal bolus size can be found at the minimum. We found the optimum to be around 4300 mU.

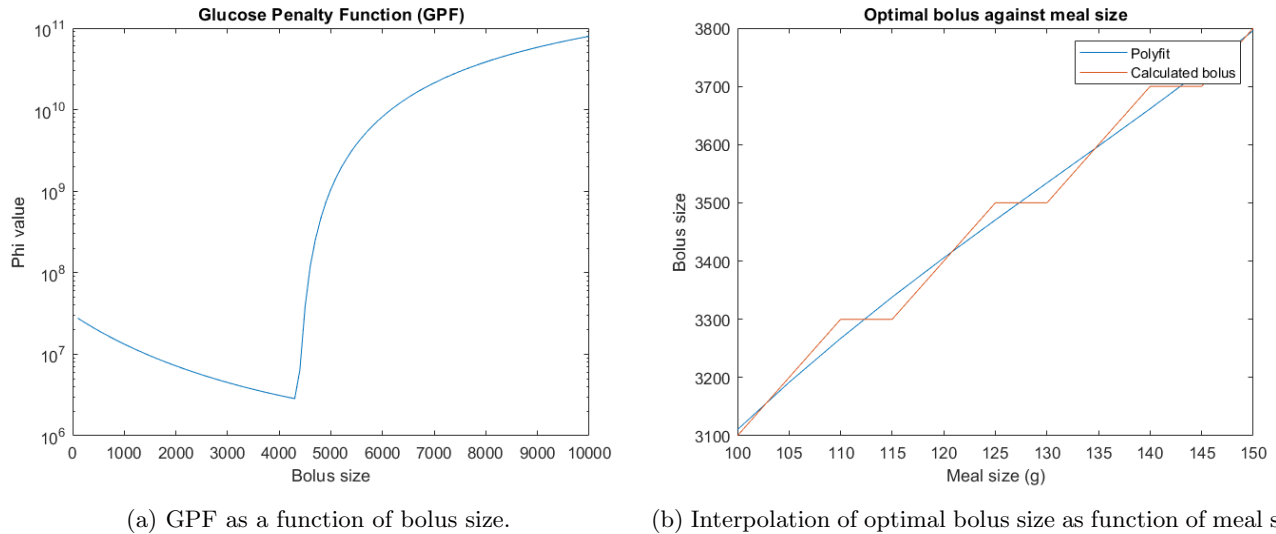


Figure 3: Influences on the PID controller

In figure 3b the same analysis is carried out for different meal sizes in the range 100–150g where $d(1) = CHO, d(t > 1) = 0$ and bolus sizes in mU. This results in a relation between meal size and the optimal bolus. Interpolating the values in figure 3b yields a fourth degree polynomial describing optimal bolus size as a function of meal size with the coefficients in descending order $1.0e + 08 \cdot [-1.3986, 0.7133, -0.1358, 0.0116, -0.0003]$.

4 Discussion

In the steady state solution of the MVP model, our formulated mathematical model was tested under the assumption that the patient was not eating. The steady state blood level was found to be $108.1995 \frac{mg}{dL}$. Normal blood sugar levels during fasting should be below $100 \frac{mg}{dL}$, and before a meal can be expected in the range $70 - 130 \frac{mg}{dL}$ ¹. This tells us that our model is operating in the correct range, and can be used to run simulations to analyze blood level behaviors. Implementing a PID controller allows us to regulate insulin levels around our determined steady state blood sugar level. For a diabetic blood sugar levels after a meal are expected to reach at max $180 \frac{mg}{dL}$. As shown in figure 2b, when we allow the PID controller to determine insulin rates the blood sugar level spikes to values between $700 - 800 \frac{mg}{dL}$ after a meal. This indicates that a PID controller is not a suitable method for determining insulin rate in the case where a patient is eating. To handle the large spike in blood sugar after a meal, an insulin bolus is suggested and implemented in the model.

5 Conclusion

We wanted to shed light on how to maintain a steady blood sugar level for type 1 diabetics using and PID and the Medtronic Virtual Patient Model. We found that the model reached a steady state at $108.2 \frac{mg}{dL}$ with an insulin

¹<https://www.webmd.com/diabetes/guide/normal-blood-sugar-levels-chart-adults>

infusion rate at $25.04 \frac{mU}{min}$. We used a PID to moderate the infusion rate, and we manually found good tuning parameters as $K_p = 0.01$, $K_i = 1000$, $K_d = 1$. We plotted the influence of 200g CHO meal and found that the PID alone was not able to deal with such events. We were in turn forced to look at a bolus approach. We implemented a penalizing function and used this to find the optimal bolus size for a given CHO intake, e.g. we found the optimal bolus size of 4300 mU for a meal size of 100g. We can use this fit to predict the size of the bolus a person needs for a given meal. This together with the PID should be able to maintain a stable glucose level and thus prevent numerous risks related to this.

6 References

References

- [1] Dimitri Boiroux et al. “Model Identification using Continuous Glucose Monitoring Data for Type 1 Diabetes”. In: *IFAC-PapersOnLine* 49.7 (2016). 11th IFAC Symposium on Dynamics and Control of Process Systems Including Biosystems DYCOPS-CAB 2016, pp. 759–764. ISSN: 2405-8963. DOI: <https://doi.org/10.1016/j.ifacol.2016.07.279>. URL: <http://www.sciencedirect.com/science/article/pii/S2405896316304864>.
- [2] WHO. *Fact-sheet regarding diabetes*. URL: <https://www.who.int/news-room/fact-sheets/detail/diabetes>. (accessed: 27.02.2020).
- [3] Wikipedia contributors. *PID controller* — *Wikipedia, The Free Encyclopedia*. [Online; accessed 27-February-2020]. 2020. URL: https://en.wikipedia.org/w/index.php?title=PID_controller&oldid=942657155.
- [4] Wikipedia contributors. *Type 1 diabetes* — *Wikipedia, The Free Encyclopedia*. [Online; accessed 27-February-2020]. 2020. URL: https://en.wikipedia.org/w/index.php?title=Type_1_diabetes&oldid=940227030.

Appendices

A APPENDIX 1

A.1 Appendix 1.1: Matlab implementations

```

1
2 %% Clear all
3 clear all
4
5 %% Set up ODE's (no PID, no eating)
6 % [Problem 1 & 2] %
7
8 % Inits %
9 parm = [49, 47, 20.1, 0.0106, 0.0081, 0.0022, 1.33, 253, 47];
10 x0 = [0,0,0,0,0,0];
11 t = linspace(0,24*60, 24*60);
12 us = 25.04;
13 d = 0;
14
15 % Solve ODE %
16 dxdt = @mvpfun;
17 % Simulate %
18 [T,X] = ode15s(dxdt,t,x0,[],us,d, parm);
19
20 %% Plot for ODE solution
21 % [Problem 1 & 2] %
22

```

```

23 % We want to plot in hours and previously we have units in minutes %
24 % It takes him approx 10 hours to reach ~108 %
25 % This shows that we can simulate for all 24 hours %
26
27 figure
28 plot(X(:,4))
29 title('Glucose concentration')
30 xlabel('Time (min)')
31 ylabel('Concentration (mg/dl)')
32
33 %% Exercises with PID Implementation
34 % [Problem 4 5] %
35
36 % We want to change the insulin concentration every 5 min %
37 % Measure glucose conc -> compute u -> simulate  $\Delta(t)$  ahead in time %
38
39 % PID parameters %
40 Kp = 0.01;
41 Ti = 1000;
42 Td = 1;
43
44 % Initializations %
45 x0 = [1.2458 1.2458 0.0101 200 0 0];
46 r = 108;
47 us = 25.04;
48 Ts = 5;
49 I = 0;
50
51 % Results init %
52 vecT = [0:5:24*60];
53 uu = zeros(length(vecT),1);
54 Xi = zeros(length(vecT),6);
55 Xi(1,:) = x0;
56 yprev = Xi(1,4);
57
58 % Test with meal %
59 d0 = zeros(length(vecT),1);
60 % 50 is the size of the meal we divided by 1000 because TA told us
61 d0(1) = 200/1000;
62
63 for i=1:(length(vecT)-1)
64     % Set y % we add some noise, the PID hits lower than expected
65     y = Xi(i,4) + abs(normrnd(0,10));
66
67     % Calc PID
68     [u,I] = PID(I, r, y, yprev, us, Kp, Ti, Td, Ts);
69     if u<0
70         u = 0;
71     end
72     uu(i) = u;
73
74     % Solve ODE
75     dxdt = @mvpfun;
76     [T,X] = ode15s(dxdt, [vecT(i) vecT(i+1)], Xi(i,:),[], u, d0(i)/Ts, parm);
77
78     % Assign previous y
79     if (i > 1)
80         yprev = Xi(i-1,4);
81     else
82         yprev = Xi(i,4);
83     end
84
85     % Save results
86     Xi(i+1,:) = X(end,:);
87 end

```



```

88
89 % Plot concentrations
90 figure
91 plot(vecT, Xi(:,4))
92 title('Glucose concentration (d(1) = 200, d(t>1) = 0)')
93 xlabel('Time (min)')
94 ylabel('Concentration (mg/dl)')
95
96 % For this part we still get very high concentrations %
97
98 %% Used for PID plot
99 G = cell(3,1)
100 %% Used for PID plot
101 G{3} = Xi(:,4)
102
103 figure
104 plot(G{1})
105 hold on
106 plot(G{2})
107 hold on
108 plot(G{3})
109 title('Glucose concentration (for Ki = 1000, Kd = 1)')
110 xlabel('Time (min)')
111 ylabel('Concentration (mg/dl)')
112 legend('Kp = 0.01', 'Kp = 0.1', 'Kp = 0.2')
113
114 %% Minimize phi as a function of bolus
115 % [Problem 7] %
116
117 x0 = [1.2458 1.2458 0.0101 108.2115 0 0];
118 u0 = zeros(length(vecT),1);
119 d0 = zeros(length(vecT),1);
120 d0(1) = 200/1000;
121 phi = zeros(100,1);
122 bol_size = [1:1:100]*100;
123
124 % test phi function over bol sizes %
125 for i = bol_size/100
126     u0(1) = i/10;
127     phi(i) = phifun(x0, u0, d0, parm);
128 end
129
130 % we determine minimum and optimal bolus size %
131 phi_min = phi(find(phi == min(phi)));
132 optimal_bol = find(phi == min(phi))*100;
133
134 figure
135 semilogy(bol_size, phi)
136 xlabel('Bolus size')
137 ylabel('Phi value')
138 title('Glucose Penalty Function (GPF)')
139
140 %% Optimal bolus size for different meals (takes long time to run)
141 % [Problem 8 9] %
142
143 x0 = [1.2458 1.2458 0.0101 108.2115 0 0];
144 u0 = zeros(length(vecT),1);
145 d0 = zeros(length(vecT),1);
146 phi_min = [];
147 optimal_bol = [];
148 bol_size = [1:1:100]*100;
149 meal_size = [100:5:150]/1000;
150
151
152 % loop over meal sizes %

```

```

153 for j = meal_size*1000
154
155 d0(1) = j/1000;
156 phi = zeros(100,1);
157
158 % test phi function %
159 for i = bol_size/100
160     u0(1) = i/10;
161     phi(i) = phifun(x0, u0, d0, parm);
162 end
163
164 % we determine minimum and optimal bolus size %
165 phi_min = [phi_min phi(find(phi == min(phi)))];
166 optimal_bol = [optimal_bol find(phi == min(phi))*100];
167
168 end
169
170 %% Interpolation
171
172 pval = polyfit(meal_size, optimal_bol, 4)
173
174 %% Function for PID
175 % [Problem 3] %
176 function [u,I_new] = PID(I,r,y,y_prev, us, Kp, Ti, Td, Ts)
177
178 e = y - r;
179
180 Pk = Kp*e;
181 Ki = (Kp*Ts)/Ti;
182 Kd = (Kp*Td)/Ts;
183 Dk = Kd*(y-y_prev);
184
185 % I_new is the integral we supply %
186 I_new = I+Ki*e;
187 u = us + Pk + I + Dk;
188
189 end
190
191 %% Function for MVP
192 % [Problem 1 2] %
193 function dxdt = mvpfun(t,x,u,d,parm)
194
195 dxdt = [u/(parm(1)*parm(3)) - x(1)/parm(1);
196         (x(1)-x(2))/parm(2);
197         -parm(4)*x(3)+parm(4)*parm(5)*x(2);
198         -(parm(6)+x(3))*x(4)+parm(7)+(1000*x(6))/parm(8)*parm(9);
199         d-x(5)/parm(9);
200         (x(5)-x(6))/parm(9)];
201
202 end
203
204 %% Function for Rho
205 % [Problem 6] %
206
207 function rho = rhofun(G, G_bar, G_min, Kappa)
208
209 templ = G - G_bar;
210 temp2 = max(G_min - G, 0);
211 rho = 0.5*templ.^2 + 0.5*Kappa*temp2.^2;
212
213 end
214
215 %% Function for Integral
216 % [Problem 6] %
217

```

```

218 function Int = EulerInt(T, Y)
219
220 dT = T(2:end)-T(1:end-1);
221 Int = sum(Y(1:end-1).*dT);
222
223 end
224
225 %% Phi Function
226 % [Problem 6] %
227
228 function [phi, rho, G] = phifun(x0, u0, dmeal, parm)
229
230 % PID parameters %
231 Kp = 0.01;
232 Ti = 1000;
233 Td = 1;
234
235 % Initializations %
236 %x0 = [1.2458 1.2458 0.0101 200 0 0];
237 r = 108;
238 us = 25.04;
239 u = us;
240 Ts = 5;
241 I = 0;
242
243 % Results init %
244 vecT = [0:5:24*60];
245 uu = zeros(length(vecT),1);
246 Xi = zeros(length(vecT),6);
247 Xi(1,:) = x0;
248 yprev = Xi(1,4);
249
250 for i=1:(length(vecT)-1)
251     % We only give meals on i = 1 in this project
252     % For i = 1 we only give in bolus 'u0' and not PID 'u'
253     if (i == 1)
254         % Set y % we add some noise, the PID hits lower than expected
255         y = Xi(i,4) + abs(normrnd(0,10));
256
257         % Solve ODE
258         dxdt = @mvpfun;
259         [T,X] = ode15s(dxdt, [vecT(i) vecT(i+1)], Xi(i,:),[], u0(i)*1000, dmeal(i)/Ts, parm);
260
261         % Assign previous y
262         if (i > 1)
263             yprev = Xi(i-1,4);
264         else
265             yprev = Xi(i,4);
266         end
267
268         % Save results
269         Xi(i+1,:) = X(end,:);
270     else
271         % Set y % we add some noise, the PID hits lower than expected
272         y = Xi(i,4) + abs(normrnd(0,10));
273
274         % Calc PID
275         [u,I] = PID(I, r, y, yprev, us, Kp, Ti, Td, Ts);
276         if u<0
277             u = 0;
278         end
279         uu(i) = u;
280
281         % Solve ODE
282         dxdt = @mvpfun;

```

```
283     [T,X] = ode15s(dxdt, [vecT(i) vecT(i+1)], Xi(i,:),[], u, dmeal(i)/Ts, parm);
284
285     % Assign previous y
286     if (i > 1)
287         yprev = Xi(i-1,4);
288     else
289         yprev = Xi(i,4);
290     end
291
292     % Save results
293     Xi(i+1,:) = X(end,:);
294 end
295 end
296
297 % Calculate penalty function %
298 G = Xi(:,4);
299 G_bar = 108;
300 G_min = 70;
301 Kappa = 10^6;
302
303 rho = rhofun(G, G_bar, G_min, Kappa);
304
305 % Integrate to find phi %
306
307 phi = EulerInt(vecT', rho); %vecT or T from ODE
308
309 end
```