HEMODYNAMIC VORTEX ANALYSIS AS A MEANS OF INTRACRANIAL ANEURYSM RUPTURE PREDICTION

By

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Dedication

To my famliy and friends

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Contents

List of Figures

List of Tables

Preface

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I would like to thank all the members of my committee and my advisor Dr. Jingfeng Jiang. Their leadership, support, knowledge and motivation not only helped me throughout my research, but helped drive me to become a better scientist and to never stop learning.

Special thanks are also needed for Dr. Autumn Schumacher, who was willing to take a gamble on a brand new scientist fresh out of their undergraduate education. Her and expertise (and many hours of manuscript editing) were invaluable in getting me to where I am today.

I would also like to thank my friends for their boundless confidence in me which helped push me through my PhD work. Last but not the least, I would of course like to thank my family. All of their love and support helped make this thesis possible.

Definitions

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List of Abbreviations

ACA	Anterior Communicating Artery
AFI	Aneurysm Formation Indicator
CFD	Computational Fluid Dynamics
DICOM	Digital Imaging and Communications in Medicine
DVO	Degree of Volume Overlap
ENR	Elastic Net Regression
IA	Intracranial Aneurysm
ICA	Internal Carotid Artery
MCA	Middle Cerebral Artery
MLR	Multiple Logistic Regression
NSC	Nearest Shrunken Centroid
OSI	Oscillatory Shear Index
PC-MRI	Phase Contrast Magnetic Resonance Imaging
ROC	Receiver Operator Characteristic
STA-WSS	Spatiotemporaly Averaged Wall Shear Stress
TA-WSS	Temporally Averaged Wall Shear Stress
VMTK	Vascular Modeling Toolkit
VTK	Visualization Toolkit

WSS	Wall Shear Stress
WSSG	Wall Shear Stress Gradient
λ_2	Lambda_2
ACL	Access Control List
AIB	Add-In Board
ALE	Arbitrary Lagrangian Eulerian
AMANDA	Advanced Maryland Automatic Network Disk Archiver
AMBER	Assisted Model Building with Energy Replacement
AMD	Advanced Micro Devices
AMOLED	Active-Matrix Organic Light Emitting Diode
AMPI	Adaptive Message Passing Interface
ANL	Argonne National Laboratory
API	Application Program Interface
ASCII	American Standard Code for Information Interchange
ATLAS	Automatically Tuned Linear Algebra Software
b_eff	effective bandwidth Benchmark
BIOS	Basic Input/Output Operating System
BLAS	Basic Linear Algebra Subprograms
BOMD	Born-Oppenheimer Molecular Dynamics
BP	Bootstrap Protocol
CCSR	Center for Computer Systems Research

CentOS	Community enterprise Operating System
CFD	Computational Fluid Dynamics
CHARMM	Chemistry at HARvard Macromolecular Mechanics
CHAMBER	CHarmm $\leftrightarrow$ AMBER
CMake	Cross Platform Make
CODINE	Computing in Distributed Networked Environments
CP2K	Car-Parrinello 2000
CPMD	Car-Parrinello Molecular Dynamics
CPU	Central Processing Unit
CSS	Central Security Service
CTM	Chemical Transport Model
CUDA	Compute Unified Device Architecture
CUDPP	CUDA Data-Parallel Primitives Library
DAE	Differential Algebraic Equation
DARPA	Defense Advanced Research Projects Agency
DAE	Delay Differential Equation
DFT	Discrete Fourier Transform
DFT	Density Functional Theory
DGEMM	Double Precision GEneralized Matrix Multiplication
DHCP	Dynamic Host Configuration Protocol
DMCA	Digital Millennial Copyright Act

DOD	Department of Defense
DOE	Department of Energy
DRM	Distributed Resource Manager
DRMAA	Distributed Resource Manager Application API
EFF	Electron Force Field
EVL	Electronic Visualization Laboratory
FCA	Fabric Collectives Accelerator
FEA	Finite Element Analysis
FFT	Fast Fourier Transform
FFTW	Fastest Fourier Transform in the West
FLOPS	Floating Point OPerations per Second
FPU	Floating Point Unit
FSI	Fluid Structure Interaction
FTDT	Finite Difference Time Domain
FTP	File Transfer Protocol

Abstract

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Chapter 1

Introduction

Subarachnoid hemorrhage is a potentially devastating pathologic condition in which bleeding occurs into the space surrounding the brain. One of the prevalent pathologic conditions that may result in subarachnoid hemorrhage is the rupture of an intracranial aneurysm (IA). IAs are an irregular expansion of sections of the cerebral vasculature, due to pathologic changes to vascular cells and resulting in an overall weakening of the vascular wall []. In the event of an IA rupture, and subsequent subarachnoid hemorrhage, mortality rates estimates range between 45-50%, while remaining survivors suffering significant neurological damage with physical and cognitive impairment [105, 156]. Improvements in medical imaging techniques have led to an increase in the detection of unruptured IAs, and novel clinical international methods have aimed to reduce the instances of IA rupture and subarachnoid hemorrhage

[].

Current surgical interventions typically focus on occluding blood flow into an IA. IA clipping involves opening the skull to place a titanium clip around the opening (ostium) of the IA. Yet a meta-analysis between 1990 and 2011 showed this surgical methodology carried with it a 1.7% and 6.7% mortality and morbidity rate (respectively) [97]. A more recent method to repair IAs and prevent their potential rupture is through coiling: the implantation of flexible platinum wires inside an IA to create an artificial thrombosis within the IA sac. A combination of coiling alongside implantation of a stent across the IA ostium may be used to help ensure proper coil retention within the IA sac. Treatment of IAs with coiling has been shown to have an 80-85% success rate [115], yet carries with it complication risks: morbidity, mortality, coil slippage, incomplete occlusion or coil compaction [74, 103]. While clinical intervention methods have been shown to reduce the onset of IA rupture, they are not without their own inherent physiological risk, leading to similar neurological damage as a ruptured IA[27, 103, 111].

In an optimal situation, clinicians could assess known IA rupture factors to differentiate between patient IAs at a low risk of possible rupture and those at a high risk of rupture and in need of treatment. Careful considerations should be taken to determine when to apply surgical intervention as to avoid unneeded patient risk. Research has shown that a wide array of risk factors may impact IA development and rupture

potential [38, 95, 124, 140]. Typically, the geometrical properties of IA and their surrounding vasculature as well as patient medical history and health factors (smoking, diabetus, etc) [8] have been linked with IA rupture. [141, 145]. Additionally, a growing body of research has focused on the hemodynamic stressors along the IA wall, and how they may contribute to the development of IAs and their and potential rupture, specifically how they trigger pathologic changes to vascular cells [9, 19, 24, 39, 101].

While a number of metrics (geometric, hemodynamic, and health factors) have alluded to IA rupture prediction, the strength of many of the individual metrics vary between studies [171]. For example, the size (volume) and the IA sac is positively correlated with rupture risk, with IAs $> 25\text{mm}^3$ thought to be at the greatest rupture risk, and those $< 7\text{mm}^3$ thought to be of minimal risk. Yet small aneurysms have been shown to be at a non-insigificant risk of rupture [47], and not all large IAs rupture. Additionally, the strength that hemodynamic stressors have on IA rupture potential varies between studies and both high and low wall shear stress have been suggested as being a predictive metric for IA rupture by triggering varied cellular changes [113]. In a 2016 meta analysis by Zhou, the impact (Odds ratio) of low wall shear stress on predicting IA rupture varied widely between studies (Fig. **??**).

To better differentiate aneurysms at risk of rupture, novel assessment of the ever-chaining hemodynamic conditions within the IA sac may hold they key. Flow patterns within aneurysm, specifically the swirling flow (vortices) in IAs, have been thought

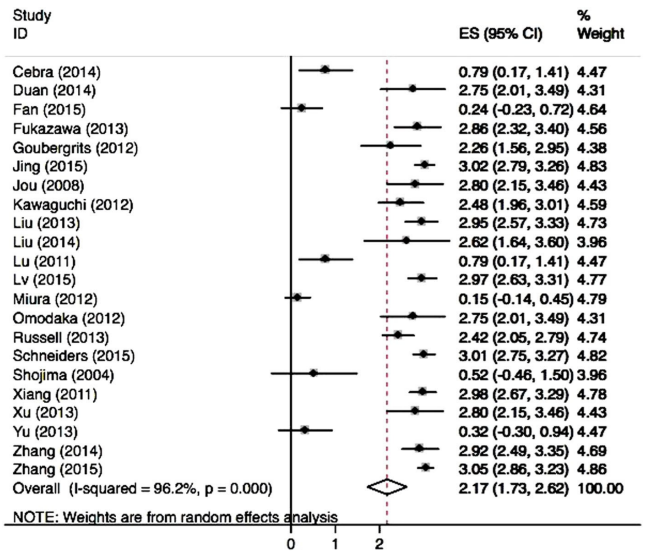

Figure 1.1: Zhou 2016 Meta-analysis of the reported low WSS rate of rupture aneurysms and the Odds Ratio for low WSS in predictive modeling

to impart pathologic cellular changes to vascular cells. Yet the presence of swirling flow patterns, or a visual, qualitative appraisal of flow complexity is what is typically correlated with IA rupture risk. The focus of this thesis is that by applying a novel analysis technique to assess the temporal changes to vortices' stability and complexity over the cardiac cycle and how they may be useful in identifying the possible development and rupture potential of cerebral IAs.

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Section 1

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Objective

Although there exists a number of studies[20, 155, 171] and methodologies[50, 62] that attempt to assess IAs at a high risk of rupture, inconsistencies between study outcomes leave the development of an ideal predictive model out of reach. In addition,

many of these previous studies assess the geometric[1, 87, 155] and/or hemodynamic wall stressors[20, 114, 171] as a means to predict IA rupture, with limited quantitative assessment of the hemodynamic flow conditions within the aneurysm. **The primary objective** of this work is to assess the viability of adapting quantitative analysis of hemodynamic flow patterns, specifically swirling flow pattern(s) (vortex), within IAs to improve the prediction and understanding of IA rupture. In this work, an overview of recent theories concerning

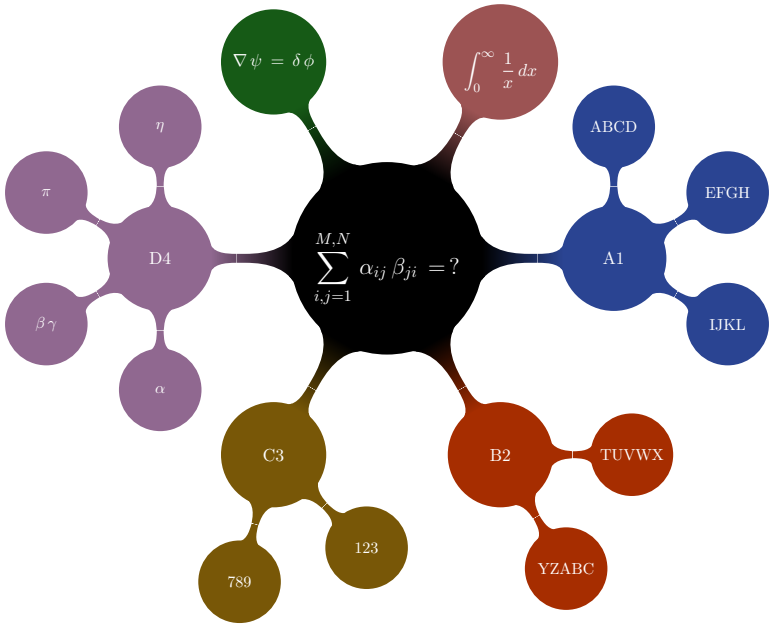

Figure 1.2: Schematic representation of our universe

Methodolgy

For the initial focus of this work, image-based computational fluid dynamics models of patient-specific IA geometry will be constructed from 3D phase contrast magnetic resonance imaging (PC-MRI). Computational fluid dynamic (CFD) simulations will be performed on the computational models to generate realistic 3D hemodyanmic velocity and flow pattern data. From said data,

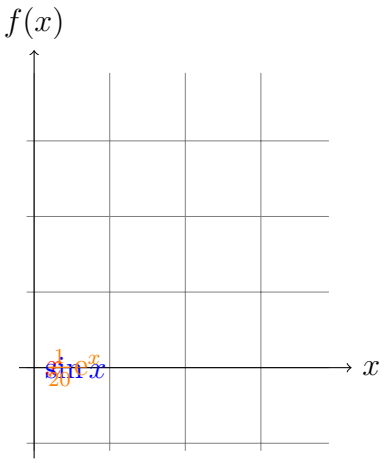

Figure 1.3: Mathematical functions plotted using TikZ package

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Aneurysm Geometic Characterisitcs

All aneurysm geometries were taken from the finalized computational mesh generated for simulations. The aneurysm sac was manually isolated from the parent vessel and the resultant cut plane was capped and identified as the IA ostium using an in-house script written in VMTK. Geometric measurements were either taken directly from the values reported in the Aneurisk dataset, or were calculated using in-house scripts in VMTK.

Aneurysm Surface Area and Volume: Measured directly from the isolated IA geometry before and after (respectively) ostium capping. A number of studies have eluded to an increase in IA size as a risk for both IA growth and rupture. [8, 16, 62, 155]. A meta-analysis performed by Brinjikji et al reported that IA $\leq$ 10 mm in size (diameter) grew at a rate $<$ 2.9% per year, while IAs $>$ 10 mm were associated with growth rates of 9.7% per year. This growth was also reported with an associated IA rupture rate: 3.1% per year compared with 0.1% per year for stable (non-growing) aneurysms ($p \leq 01$). From a clinical perspective, the overall size of an aneurysm is often a characteristic used to determine course of IA treatment (or lack thereof) [94, 162]. Yet while large IAs are thought to increase the likelihood of rupture, a not-insignificant number of small IAs ($<$5 mm diameter) also have been shown to rupture [83, 87, 95]. This disparity between sizes of ruptured IAs suggest that the assessment of additional

factors in tandem with IA size may improve rupture prediction.

Aneurysm Height: The length of the centerline of the IA sac is measured, following the IA shape, as opposed to measuring a straight line from the ostium centroid directly to the highest IA point. The radius of the maximum inscribed sphere at the centerline's furthest point is added to the length measurement to fully measure the IA height. This is a modified version of the typical IA height measurement: a straight line of the maximum stretch from the ostium centroid to the IA dome [47, 107].

Vessel Diameter: The parent artery diameter value is computed at locations close to the aneurysm ostium. For terminal aneurysms, the vessel diameter of the common branch was measured at the point prior to centerline splitting between the daughter arteries, and both daughter arteries' diameter were measured at the point one (common artery) diameter away from the IA ostium cut. The average of the three values was used as the value of the vessel diameter.

Inlet Cross-sectional Area: The beginning of the inlet vessel was cut square in the 3-matic software package, the resultant cross-sectional area of the inlet vessel was calculated.

Aspect Ratio*: A modified calculation of the commonly defined aspect ratio (aneurysm hight/ostium diameter) was used by adapting the sac centerline (SC) length as a measure of aneurysm height as well as taking into account the area and

circumference of the ostium since the diameter of the ostium is rarely uniform for the whole ostium [125].

$$AspectRatio* = (SC_{length}/(4 * (Ostium_{area}/Ostium_{circumfrence}))) \tag{1.1}$$

The aspect ratio of an IA has been shown to be correlated with levels of hemodynamic stressors and has been used as an ease-of-use method to assess conditions within an IA.

Aneurysm Hemodynamic Characterisitcs

Wall Shear Stress: The calculation of wall shear stress (WSS) is performed by the ANSYS-FLUENT commercial finite-element solver (ANSYS v17.0). The value is defined as the normal velocity gradient against the (vessel) wall:

$$\tau_w = \mu \frac{\partial v}{\partial n} \tag{1.2}$$

with μ as the fluid dynamic viscosity (0.004 kg/m-s).

The spatial-temporally averaged value of the aneurysm's WSS was calculated alongside its temporally-averaged WSS minimum and temporally-averaged WSS maximum.

In a similar manner as IA volume, research differs on wither high [39] or low [170] wall shear stress is a better predictive metric for IA rupture potential. In a study by Meng et. al., both high and low WSS were associated with IA rupture potential, yet causing differing cellular changes [113].

Kinetic Energy Density: The kinetic energy density (KED) within the IA dome was calculated as follows:

$$KED = \frac{\frac{1}{2}\rho \sum v^2}{n} \tag{1.3}$$

Where v is the velocity values, ρ is the mass density of blood, and n is the number of voxels within the IA. The KED at each time-step (along the cardiac phase) was calculated, as well as the Temporally averaged KED (TA-KED) for all cases.

Disturbed Flow on Vascular Endothelium

The vascular endothelial cell (EC) layer forms the innermost lining of blood vessels, directly interacting with hemodynamic stressors and helping to maintain homeostatic functions of the vasculature[30, 82]. The mechanotransduction capabilities of this initial vascular layer help maintain a selective macromoleuclar barrier, trigger vascular remodeling, regulate vascular smooth muscle cell contraction[154], and help control vascular inflammatory responses[25]. The degradation of vascular homeostatsis, resultant from disturbed hemodynamic flow patterns, has been associated

with an array of vascular pathologies: aneurysms[23, 105], atherosclerosis[104], and thrombosis[31, 152]. Due to the life threating nature of IAs, improved quantitative methods to characterize hemodynamic patterns and to what degree they impart EC pathologic changes, could prove essential to further our understanding of the disease's initiation and progression.

The morphology and cytoskeletoal organization of EC have been shown to be susceptible to non-laminar flow conditions[158]. Typically, EC morphology aligns along flow directionality, forming organized parallel actin stress fibers and giving the cells an elongated structure[10, 82, 144]. Disrupted flow patterns resulting in vortex flow and altered WSS, show a differential change in EC characteristics: a rounded morphology with marginally located short actin stress fibers[31, 40, 152]. These changes have been associated with a number of structural-fucntional changes in vasuclar cells, such as increased permeability to macromolecules, increased expression of adhesion molecules (ICAM-1, VCAM-1), decreased endothelial cell regeneration and increased smooth muscle cell proliferation/migration.

Additionally, inflammatory processes within vasculature has been shown to be a significant actor in the pathogenesis of IA development and potential rupture [25, 70, 138]. In a typical physiological setting, the vascular EC layer maintains antiatherogenic characteristics, inhibiting platelet adhesion and aggregation along the vascular wall, as well as limiting cellular pro-inflammatory pathways[3]. In the occurrence of IA

pathology, a breakdown of the EC inflammatory-limiting capabilities is noted: small aneurysm shown to have intimal thickening and diffuse macrophage/lymphocyte infiltration, whereas chronic atherosclerotic lesions with embedded macrophages and lymphocytes have been noted in larger aneurysms[96, 151]. Upon leukocyte and macrophage infiltration, the matrix metalloproteinase enzyme is released which digests extracellular matrix proteins leading to additional pathologic damage to the vascular wall[6, 148]. The remodeling of the vascular wall, impart due to inflammatory pathogenic activities, lead to an overall loss vessel mechanical strength and a possible ballooning out of the impacted area

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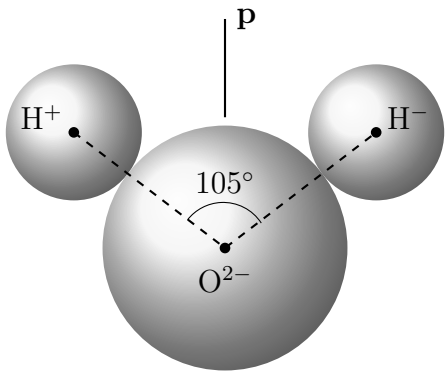

Figure 1.4: Schematic representation of a water molecule

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corrumpit definitionem at. Vel sint adhuc vocibus ea, illud epicuri eos no. Sea simul officiis ea, et qui veri invidunt appellantur. Vix et eros ancillae pertinax. [51, 60, 61, 72, 126] Per iudico probatus complectitur et, cum tollit atomorum rationibus ea. Per iudico probatus complectitur et, cum tollit atomorum rationibus ea.

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Chapter 2

Hemodynamic Flow Vortex Identification

Disturbed aneurysmal hemodynamics is known to have an impact on the origin and national history of IAs [17, 160]. From a clinical perspective, phase-contrast magnetic resonance imaging (PC-MRI) or Phase-contrast magnetic resonance angiography (PC-MRA) has been used to assess flow characteristics in the vasculature *in-vivo* [14, 112]. Yet, determining flow details in and around IAs has proven difficult with PC-MRI/PC-MRA. THe individual protons in complex and disturbed aneurismal flow has incoherent velocites (at the sub-grid level) and these specfic characteristics cannot be resolved by a typical "averaged" velocit ymeasurement from a relatively large resolution cell (*at 1-mm scale*). The consequence of this sub-grid limitation,

clinical hemodynamic flow measurements may be impacted by errors and potential flow artifacts which adversly affect the accuracy of PC-MRI/PC-MRA results.

$$\begin{aligned} \nabla\vec{u} &= S + \Omega \\ S &= \frac{1}{2}\left[(\nabla\vec{u}) + (\nabla\vec{u})^T\right] \\ \Omega &= \left[\frac{1}{2}(\nabla\vec{u}) - (\nabla\vec{u}^T)\right] \end{aligned} \tag{2.1}$$

Where $\nabla\vec{u}$ is the calculation of the velocity gradient: S as the rate-of-strain tensor and Ω as the vorticity tensor.

Hunt, Wray and Moin [77] defined a vortex as the spatial region of flow where the Euclidean norm of the vorticity tensor dominates.

$$Q = \frac{1}{2}\left[|\Omega|^2 - |S|^2\right] > 0 \tag{2.2}$$

Jeong and Hussain identified the vortices as:

$$\lambda_2 = (S^2 + \Omega^2) < 0 \tag{2.3}$$

where $\lambda_2 A$ identifies a vortex when the second intermediate eigenvalue of the 3 x 3 tensor A is symmetric (all three eigenvalues are real).

In our original study, the normalized Q and λ_2 values were tested to identify vortices within IAs.

$$
\begin{aligned}
Q(x,t) &= \frac{Q(x,t)}{|\vec{u}(x,t)|^2} \\
\lambda_2(x,t) &= \frac{\lambda_2(x,t)}{|\vec{u}(x,t)|^2}
\end{aligned}
\tag{2.4}
$$

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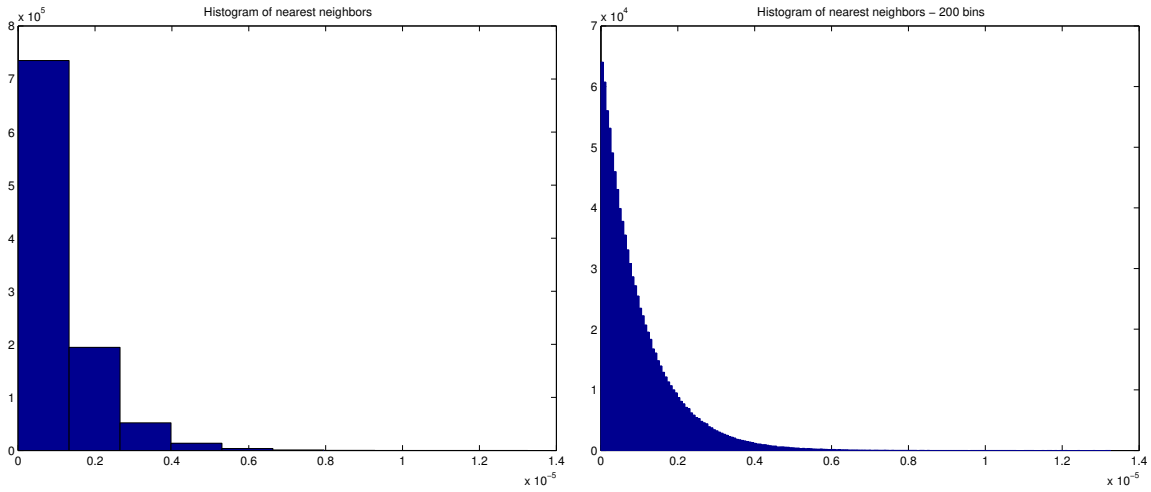

(a) Generic (b) 200 bins

Figure 2.1: Histogram of nearest neighbors

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Table 2.1
A portrait table: first column represents the year in which the Nobel prize in physics was awarded; second column indicates the name of the scientist and the third column is the work for which the Nobel prize was awareded

Year	Scientist(s)	Nobel Work
1901	W. C. Röntgen	X-rays
1902	H. A. Lorentz	Influence of magnetism on radiation
	P. Zeeman	Influence of magnetism on radiation
1903	A. H. Becquerel	Spontaneous radioactivity
	M. Curie	Radiation phenomena discovered by Becquerel
	P. Curie	Radiation phenomena discovered by Becquerel
1904	J. W. Strutt	Argon
1905	P. E. A. von Lenard	Cathode rays
1906	J. J. Thomson	Electrical conductivity of gases
1907	A. A. Michelson	Spectroscopic and metrological investigations
1908	G. Lippmann	Photographic reproduction of colours
1909	K. F. Braun	Wireless telegraphy
	G. Marconi	Wireless telegraphy
1910	J. D. van der Waals	Equation of state of gases and liquids
1911	W. Wien	Laws governing heat radiation
1912	N. G. Dalèn	Automatic regulators for lighting coastal beacons and light buoys

Simul noster voluptaria eam ei, sint regione pri ei. Cum no utinam equidem, falli bonorum prodesset an qui. Alterum dissentiet vituperatoribus te eam, eos ea suas oblique. Per ea utinam facilisi. Per iudico probatus complectitur et, cum tollit atomorum rationibus ea.

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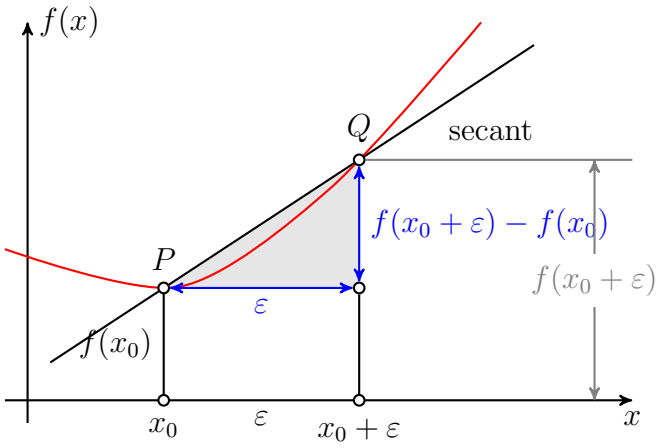

Figure 2.2: Fancy mathematical plots using TikZ package

bonorum prodesset an qui. Alterum dissentiet vituperatoribus te eam, eos ea suas oblique. Per ea utinam facilisi. Per iudico probatus complectitur et, cum tollit atomorum rationibus ea.

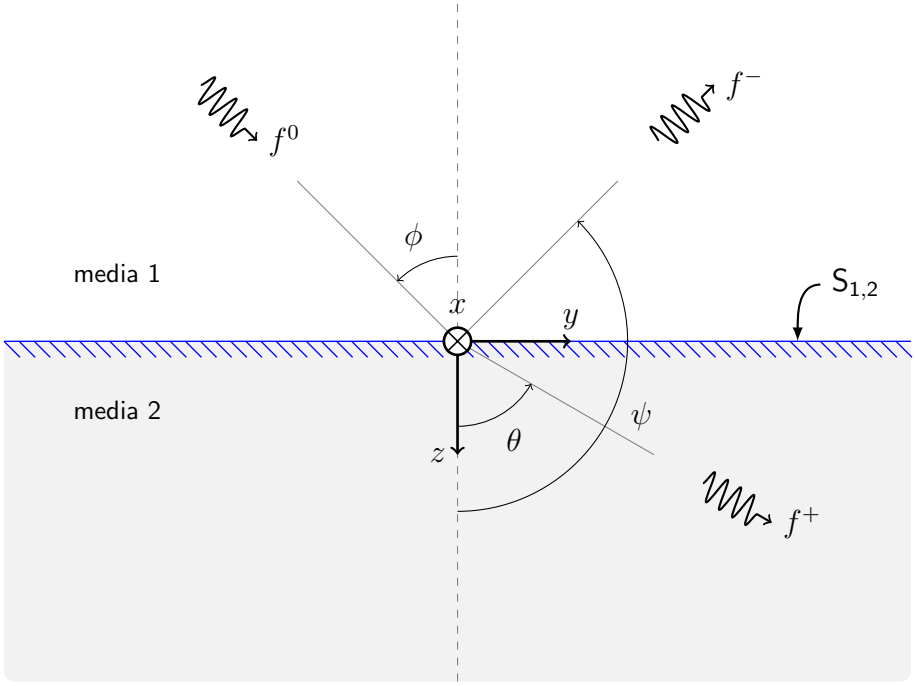

Figure 2.3: Incidence, transmission and reflection

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Chapter 3

Vortex Analysis to predict IA Initiation

The tangential, frictional stress caused by blood flowing along the vessel wall is known as WSS. The ANSYS-FLUENT software calculates WSS by the normal velocity gradient at the vessel wall:

$$\tau_{\mathrm{w}} = \mu \frac{\partial v}{\partial n} \tag{3.1}$$

where μ is the dynamic viscosity. In this work, areas of high WSS were of interest as it is thought to play a role in the IA initiation [113]. High WSS was defined as values $\geq$ 20 Pa during peak systole of the MRI waveform.

The WSSG was calculated using in-house VMTK scripts and is derived from three

spatial derivatives of the WSS as follows:

$$WSSG = \sqrt{(\frac{\partial \tau_w}{\partial x})^2 + (\frac{\partial \tau_w}{\partial y})^2 + (\frac{\partial \tau_w}{\partial z})^2} \tag{3.2}$$

with the time-averaged WSSG calculated as

$$WSSG_{\text{av}} = \frac{1}{T}\int_0^T |WSSG| dt \tag{3.3}$$

OSI is a nondimentional parameter, computing oscillations in the direction of the WSS vectors over the course of a cardiac cycle:

$$OSI = \frac{1}{2}\left\{1 - \frac{|\int_0^T \tau_i dt|}{\int_0^T |\tau_i| dt}\right\} \tag{3.4}$$

were τ_{i} represents the WSS vector at a given time step across the duration of the cardiac cycle (T). The OSI describes the changes of a WSS vector's alignment with the cardiac cycle's temporally-averaged WSS vector. An OSI of 0 indicates no change in directionality and 0.5 being a complete direction reversal.

The AFI [**?**] quantifies the variation in angle between the instantaneous WSS vector and time-averaged WSS vector:

$$AFI = cos(\theta) = \frac{\tau_i \cdot \tau_{av}}{|\tau_i| * |\tau_{av}|} \tag{3.5}$$

For each point along the vessel wall, the minimum AFI calculated during the cardiac cycle was used to indicate the greatest deviation of the WSS vector from its mean direction. A minimum AFI of -1, 0, and 1 indicate deviations of 180°, 90°, and 0°respectively.

The GON index [**?**] quantifies fluctuations in WSSG directionality over the cardiac cycle.

$$GON = 1 - \frac{|\int_0^T G dt|}{\int_0^T |G| dt} \tag{3.6}$$

T is the period of the cardiac cycle and G is the spatial wall shear stress gradient vector

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$$d\nu_\theta \;=\; \frac{N}{V}\,\Big(\frac{m}{2\pi\,kT}\Big)^{3/2}\,\left[\int_0^{2\pi}\,\int_0^{\infty}\,v^3\,e^{-mv^2/2kT}\,dv\,d\phi\right]\,\sin\theta\;\cos\theta\,d\theta$$

$$=\;2\,\pi\,\frac{N}{V}\,\Big(\frac{m}{2\pi\,kT}\Big)^{3/2}\,\left[\int_0^{\infty}\,v^3\,e^{-mv^2/2kT}\,dv\,\right]\,\sin\theta\;\cos\theta\,d\theta$$

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$$d\nu_\theta \;=\; \frac{N}{V}\,\left(\frac{2\,k\,T}{m\,\pi}\right)^{1/2}\,\sin\theta\;\cos\theta\,d\theta \tag{3.7}$$

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$$d\nu_v \;=\; \frac{N}{V}\;\Big(\frac{m}{2\pi\;kT}\Big)^{3/2}\;\left[\int_0^{2\pi}\;\int_0^{\pi/2}\;\sin\theta\;\cos\theta\;d\theta\;d\phi\right]\;v^3\;e^{-mv^2/2kT}\;dv$$

$$=\;2\;\pi\;\frac{N}{V}\;\Big(\frac{m}{2\pi\;kT}\Big)^{3/2}\;\left[\int_0^{\pi/2}\;\sin\theta\;\cos\theta\;d\theta\right]\;v^3\;e^{-mv^2/2kT}\;dv$$

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$$d\nu_v \;=\; \frac{N}{V}\;\pi\;\Big(\frac{m}{2\pi\;kT}\Big)^{3/2}\;\;v^3\;e^{-mv^2/2kT}\;dv \tag{3.8}$$

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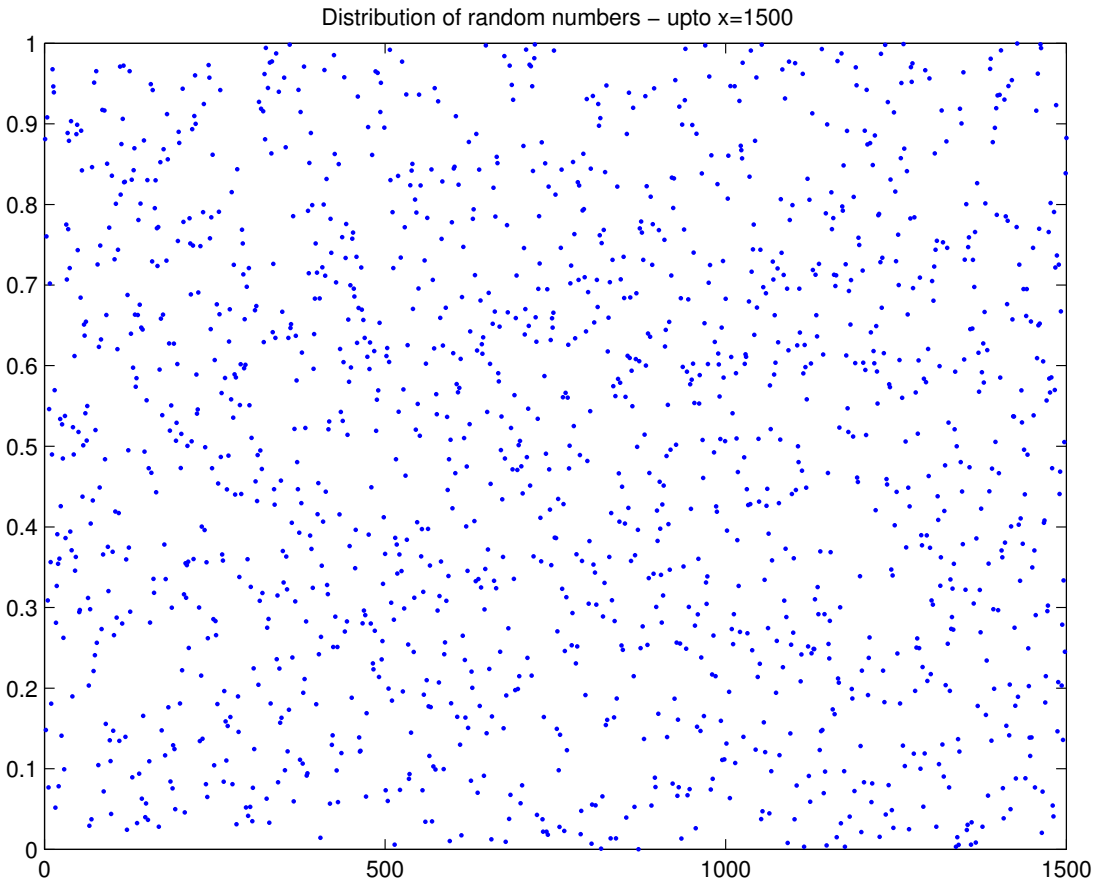

Figure 3.1: Distribution of random numbers

Table 3.1
Measured data points representing the relationship between x and y

x	0	1	2	3	4	5	6	7	8	9	10
y	0	0.94	0.99	-0.52	-1.82	-0.44	3.54	6.69	5.38	0.00	-4.42

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Table 3.2
A landscape table: first column represents the year in which the Nobel prize in physics was awarded; second column indicates the name of the scientist and the third column is an *as is* Nobel citation

Year	Scientist(s)	Nobel Work
1901	W. C. Röntgen	in recognition of the extraordinary services he has rendered by the discovery of the remarkable rays subsequently named after him
1902	H. A. Lorentz and P. Zeeman	in recognition of the extraordinary service they rendered by their researches into the influence of magnetism upon radiation phenomena
1903	A. H. Becquerel	in recognition of the extraordinary services he has rendered by his discovery of spontaneous radioactivity
	M. Curie and P. Curie	in recognition of the extraordinary services they have rendered by their joint researches on the radiation phenomena discovered by Prof. Henri Becquerel
1904	J. W. Strutt	for his investigations of the densities of the most important gases and for his discover argon in connection with these studies
1905	P. E. A. von Lenard	Cathode rays
1906	J. J. Thomson	Electrical conductivity of gases
1907	A. A. Michelson	Spectroscopic and metrological investigations
1908	G. Lippmann	Photographic reproduction of colours
1909	K. F. Braun and G. Marconi	Wireless telegraphy
1910	J. D. van der Waals	Equation of state of gases and liquids
1911	W. Wien	Laws governing heat radiation
1912	N. G. Dalèn	Automatic regulators for lighting coastal beacons and light buoys

Et mei mollis scripta, et vim labores phaedrum, in cum facete saperet. Splendide elaboraret comprehensam qui ne. Putant verterem no vim, mea solum veritus definitiones ei, no labitur propriae deseruisse est. Ius illud everti salutandi id, eu facer pericula principes est.

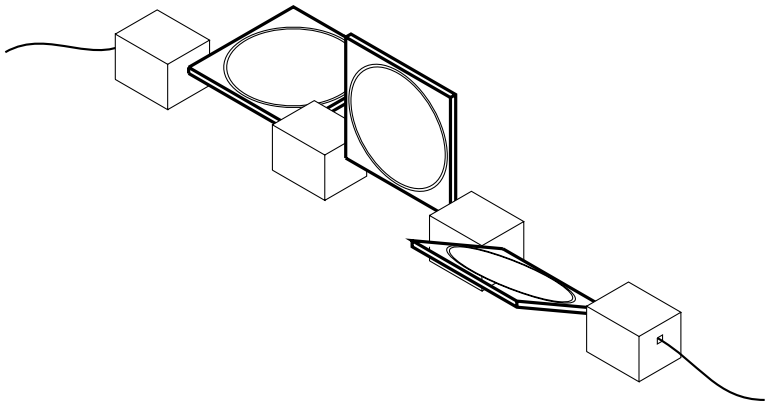

Figure 3.2: Fibre optics

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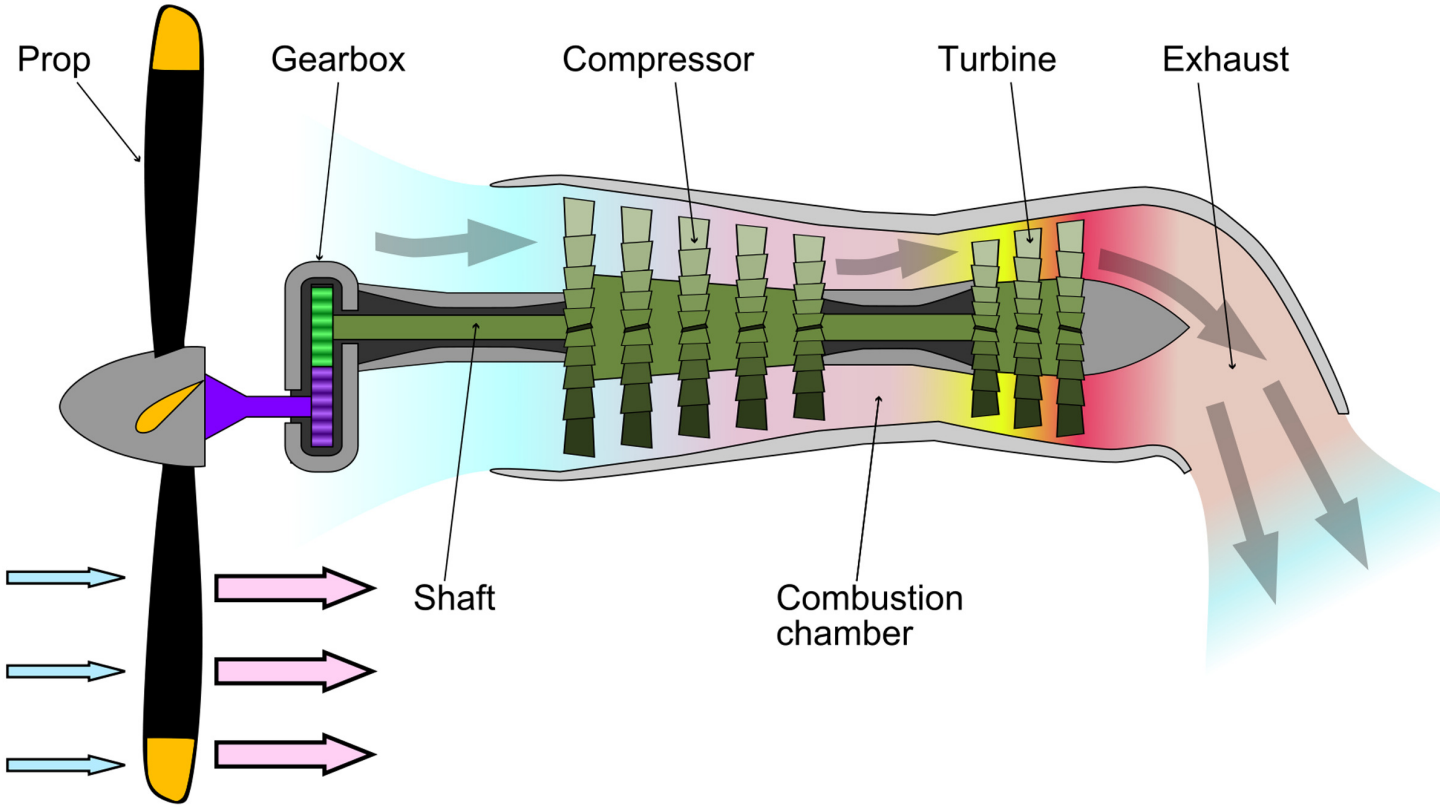

Figure 3.3: A landscape view of a Turboprop engine - these are jet engine derivatives, still gas turbines, that extract work from the hot-exhaust jet to turn a rotating shaft, which is then used to produce thrust by some other means

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Appendix A

Statistics

In this type of predictive modeling, there exists an input-output dataset (X,Y) $\in XxY$ w with an unknown probability distribution P. The goal of predictive modeling is to find a function $f_n : X \rightarrow Y$, that is determined using a training set (X_1, Y_1,...,(X_n, Y_n) of n random pairs distributed as (X,Y). A desirable solution of f_n is one that, given a new data-point $x \in X$, the resultant f_n(x) is an accurate prediction of the true output $y \in Y$. This desired outcomes not only relies on the chosen function's predictive accuracy, but also of the selecting of relevant variables that are capable of achieving desired predictions. For desired models, it is often preferred to find the prediction function that achieves the desired accuracy while using the minimal amount of variables required: i.e a *parsimonious* model. Brute-force methods of testing all variable combinations becomes increasingly unviable, especially when the

number of variables in a dataset is larger than the number of n data points (cases) available for analysis: often refereed to the "large p, small n paradigm". One type of methodology to determine a desired model is through the use of sparsity-based regularization methods [79, 146, 147, 172]

Section 1

Multiple logistic regression (MLR) analysis looks both to estimate the odds of a dichotomous outcome occurring, and to determine the impact of an individual variable (covariate) in relation to the other covariates in a model. The probability of an outcome occurring in MLR can be calculated as such:

$$\hat{p} = \frac{exp(b_0 + b_1X_1 + b_2X_2 + ... + b_pX_p)}{1 + exp(b_0 + b_1X_1 + b_2X_2 + ... + b_pX_p)} \tag{A.1}$$

$\hat{p}$ being the probability of the desired outcome, X_1 through X_p as the individual dependent variables applied to the model, and b_1 to b_p being each variable's (respective) regression coefficients. To determine the expected log odds ratios of the model's variables, the *logit* function of the above equation can be calculated:

$$
\begin{aligned}
logit[\hat{p}] &= ln[\frac{\hat{p}}{1-\hat{p}}] \\
&= ln\left[\frac{\frac{exp(b_0+b_1X_1+b_2X_2+...+b_pX_p)}{1+exp(b_0+b_1X_1+b_2X_2+...+b_pX_p)}}{1-\frac{exp(b_0+b_1X_1+b_2X_2+...+b_pX_p)}{1+exp(b_0+b_1X_1+b_2X_2+...+b_pX_p)}}\right] \\
&= ln\left[\frac{\frac{exp(b_0+b_1X_1+b_2X_2+...+b_pX_p}{1+exp(b_0+b_1X_1+b_2X_2+...+b_pX_p}}{\frac{1}{1+exp(b_0+b_1X_1+b_2X_2+...+b_pX_p}}\right] \\
&= ln[exp(b_0+b_1X_1+b_2X_2+...+b_pX_p] \\
&= b_0+b_1X_1+b_2X_2+...+b_pX_p
\end{aligned}
\tag{A.2}
$$

Taking the *logit* of the desired outcome's probability, transforms the occurrence of the event given Xs into a simplified linear function.

For each variable added to a regression model, the resultant R^2 (coefficient of multiple determination) may increase, indicating an improved fit of the data. However applying a large number of variables to a predictive model may result in over-fitting without a significantly large dataset: large p, small n paradigm. In such an event, the R^2 values, regression coefficients, and any statistical significance (p-values) determined may be misleading. To reduce the initial choices of variables in assessed predictive models, the correlation between variables were determined. The correlation of data can be determine by:

$$
r_{jk} = \frac{s_{jk}}{s_j s_k} = \frac{\sum_{i=1}^{n}(x_{ij}-\overline{x}_j)(x_{ik}-\overline{x}_k)}{\sqrt{\sum_{i=1}^{n}(x_{ij}-\overline{x}_j)^2}\sqrt{\sum_{i=1}^{n}(x_{ik}-\overline{x}_k)^2}} \tag{A.3}
$$

with r as the Pearson correlation coefficient between variables x_j and x_k, n as the sample size, and $\overline{x}$ is a variable sample mean. Correlations between the variables are often displayed via a correlation table:

$$R = \begin{bmatrix} 1 & r_{12} & r_{13} & \dots & r_{1p} \\ r_{21} & 1 & r_{23} & \dots & r_{2p} \\ r_3 1 & r_{32} & 1 & \dots & r_{3p} \\ \vdots & \vdots & \vdots & \ddots & \dots \\ r_{p1} & r_{p2} & r_{p3} & \dots & 1 \end{bmatrix}$$

Initial correlation analysis of all available geometric and hemodynamic variables was performed to eliminate highly correlated variables from analysis: i.e aneurysm volume and surface area are highly correlated so surface area was removed from analysis.

From the remaining variables, stepwise MLR was implemented to determine the parsimonious model. In stepwise regression, a linear regression is first performed for each variable X one at a time, and the variable with the highest R^2 is kept for the model. Next, a multiple regression step is performed with the kept variable and each remaining variable. The variable with the largest increase in R_2, if the p value of the R^2 is below a desired cuttoff (<0.05), is added to the model. The calculation of the p value of an increase in R^2 resulting from the increasing of X variable(s) from a to

b is as follows:

$$p_{ab} = \frac{(R_b^2 - R_a^2)/(b-a)}{(1-R_b^2)/(n-b-1)} \tag{A.4}$$

with the total sample size n.

Each time a new variable is added to the model, the impact of removing any of the other variables (already added to the model) on outcomes is tested. The chosen (removed) variable is excluded from the model if it does not make R^2 significantly worse. This process is continued till adding any new variables does not increase R^2 and removing any X variables does not significantly decrease R^2

In the event that all of the independent variables in the model are completely uncorrelated with each other, the interpretation of coefficients are as such:

$$OR = exp(b_1)^z \tag{A.5}$$

Where z is the number of unit changes for a variable X, and OR is the odds ratio resultant from said change. When the variables are not uncorrelated, the $OR = exp^z b_1$ is expressed as the change of unit z for a variable *adjusted in relation to the impacts of the other variables in the model*. This stresses the need to assess collinearity between variables prior to model assessment.

in Section **??**.

Section 2

Limitations may arise in applying multiple logistic regression analysis to data sets with a large number of variables in relation to the number of samples.

According to Tibshirani et.al. [147] the NSC method shrinks each class' centroid toward the overall centroids after standardization using the within-class standard deviation for each variable. Standardizing the resultant centroid gives higher impact to variables whose expression is more stable withing samples of the same class. Additionally, a 2014 study by Finch [53] compared a number of methods for statistical group prediction. The NSC method was found to be robust in terms of accuracy and identification of predictor variables over other methods.

For the NSC method: x_{ij} is the measured value for each input i = 1, 2, ...p for each sample j=1, 2, ...n, with classes (in this case, rupture status) 1, 2, ...K and C_k as the indices of the n_k samples in class k. For each class k, its ith component of the centroid is $\overline{x}_{\mathrm{ik}} = \sum_{j \in C_k} x_{jk}/n_k$, calculating the mean expression value in k for variable i. The ith component of the overall centroid is $\overline{x}_{\mathrm{i}} = \sum_{j=1}^{n} x_{ij}/n$.

Taking into account the standardization of centroid, the standardization factor is calculated as:

$$d_{ik} = \frac{\overline{x}_{ik} - \overline{x}_i}{m_k \cdot (s_i + s_0)} \tag{A.6}$$

where s_{i} is the within-class standard deviation (for the variable i):

$$s_i^2 = \frac{1}{n-K} \sum_k \sum_{j \in C_k} (x_{ij} - \overline{x}_{ik})^2 m_k = \sqrt{\frac{1}{n_k} + \frac{1}{n}} \tag{A.7}$$

The value of $m_k \cdot s_i$ equal to the estimated standard error of the numerator of d_{ik}. The value of s_0 is kept as a positive constant to protect against the occurrence of a large d_{ik} from variables with low levels of expression. The median value of s_{i} over the variables is used to set the value of s_0.

The calculation of $d$ik acts as a t statistics for the variables, comparing each class k to the overall centroid. This leads to a re-write of A.6 as:

$$\overline{x}_{ik} = \overline{x}_i + m_k(s_i + s_0)d_{ik} \tag{A.8}$$

The value of d_{ik} is shrunk toward zero where:

$$\overline{x}'_{ik} = \overline{x}_i + m_k(s_i + s_0)d'_{ik} \tag{A.9}$$

The level of shrinkage (thresholding) for d_{ik} is determined by a value Δ and is set to zero if the value is negative. The thresholding is calculated as:

$$d'_{ik} = sign(d_{ik})(|d_{ik}| - \Delta)_+ \tag{A.10}$$

with + identifying the positive aspect of the threshold.

The thresholding of d_{ik} results in the elimination of a number of variables from prediction model(s) as Δ increases. The remove a variable from a model is decided if, as (for a variable i), d_{ik} is shrunken to zero for all k which results in the centroid for variable $\overline{\text{x}}_i$ being the same for all k. This results in a variable does not contribute to the nearest-centroid calculation. The ideal value of Δ for a model is chosen by cross-validation. The threshold value that gives the minim cross-validated misclassification error is chosen as the final threshold.

Section 3

Elastic Net Regularization (ENR) overcomes some of the limitations of the LASSO selection method, primarily being able to accurately handle data sets with a high number of variables in relation to the sample size [48, 146]. Additionally, the ENR method is able to handle data sets with groups of highly correlated variables.

ENR solves two optimization problems:

$$\begin{aligned} \tilde{\beta} &= \arg\min_{\beta} \sum_{i=1}^{N} (y_i - (X\beta)_i)^2 \\ &\text{subject to} \sum_{j=1}^{p} |\beta_j| \leq t_1 \text{ and } \sum_{j=1}^{p} \beta_j^2 \leq t_2 \end{aligned} \tag{A.11}$$

were a penalty is places on the L_{i} norm($\sum_{j=1}^{p} |\beta_j|$) and the L_2 norm ($\sum_{j=1}^{p} \beta_j^2 \leq t_2$ of the regression coefficients. The purpose of these penalties are as follows: L_1 performs variable selection by setting some coefficients to 0, and L_2 works toward group selection by shrinking the coefficients of correlated variables toward each other. Re-writing equation A.11 in the Lagrangian form using two tuning parameters ($lambda_1$ and λ_2) is as follows:

$$\tilde{\beta} = \arg\min_{\beta} \left(\sum_{i=1}^{N} (y_i - (X\beta)_i)^2 + \lambda_1 \sum_{j=1}^{p} |\beta_j| + \lambda_2 \sum_{j=1}^{p} \beta_j^2 \right) \tag{A.12}$$

The choice of tuning parameter values is performed by analyzing an array of λ_2 values (0, 0.01, 0.1, 1, 10, and 100). For each value in the array, the LARS-EN algorithm calculates the resultant λ_1 value. The $lambda_1$ value that yields the smallest k-fold cross validation error, and its $lambda_2$ value used to generate it, are used as the tunning parameters for the ENR method.

Section 4

To assess the diagnostic ability of predictive model(s), a receiver operating characteristic curve (ROC) is often deployed (REFERENCES). The ROC curve assesses a model's predictive true positive rate (TPR) against its false positive rate (FPR) as a means to determine overall predictive strength (HANLEY). From a statistical perspective, ROC analysis can be considered as a plot of the power (probability of a test correctly rejecting the null hypothesis when an alternative hypothesis is true)

$$\begin{aligned} TPR &= \frac{\Sigma TruePositive}{\Sigma ConditionPositive} \\ FPR &= \frac{\Sigma FalsePpositive}{\Sigma ConditionNegative} \\ FNR &= \frac{\Sigma FalseNegative}{\Sigma ConditionPositive} \\ Specificity &= \frac{\Sigma TrueNegative}{\Sigma ConditionNegative} \end{aligned} \tag{A.13}$$

When dealing with a binary classification, as per this study, the predictive test measure for each instance is denoted by a continuous random variable (x). Given a desired threshold (T), each instance is positive if x>T and negative if x<T. Setting the probability distribution functions of the positive and negative values of x to $f_p(x)$ and $f_n(x)$ respectively, the . Given this, TPR is calculated as:

$$TPR(T) = \int_{T}^{\infty} f_p(x)dx \tag{A.14}$$

and the FNR as:

$$FPR(T) = 1 - \int_{T}^{\infty} f_n(x)dx \tag{A.15}$$

The ROC curve is generated by plotting TPR(T) against FPR(T) parametrically, varying across T, or as a plot of:

$$ROC(T) = 1 - f_p(f_n^{-1}(1 - T)) \tag{A.16}$$

over T from [0,1] where f_p^{-1}(1-T) = inf

Comparing the resultant ROC curves across multiple models provides the selection of the desired model based off of varying predictive accuracies. To quantify the predictive accuracy, the area under the curve (AUC) of the ROC curve is calculated, as it equals the probability of a classifier ranking a positive instance higher than a negative instance (both chosen at random).

$$
\begin{aligned}
A &= \int_{\infty}^{-\infty} TPR(T)FPR'(T)dT \\
&= \int_{-\infty}^{\infty}\int_{-\infty}^{\infty} I(T' > T) f_1(T') f_0(T) dT' dT = P(X_1 > X_0)
\end{aligned}
\tag{A.17}
$$

The initial integral has reversed boundaries due to larger T values having a lower value on the x-axis.

Section 5

Docendi eligendi sit et, pri ea dicam eligendi percipitur, has soleat dolores convenire te. Sed altera placerat an, id verterem abhorreant interesset mea. Eum at ceteros efficiantur. Eos id voluptaria efficiendi comprehensam.

In mel modo dicam vocibus, eruditi consectetuer vim no, cu quaestio instructior eum. Justo nostrud fuisset ea mea, eam an libris repudiandae vituperatoribus. Est choro corrumpit definitionem at. Vel sint adhuc vocibus ea, illud epicuri eos no. Sea simul officiis ea, et qui veri invidunt appellantur. Vix et eros ancillae pertinax.

Appendix B

Sample Code

The method for vortex identification for this study is a modification from previous work[143]. The calculation of vortex cores was based on in-house C++/Python codes derived from the open-source Vascular Modelling ToolKit (VMTK) [5]. Prior to any calculations, velocity data is first re-sampled onto a rectilinear grid whose voxel size is 0.2mm.

In the first step, the classic λ_2 method by Jeong and Hussain [80] was used to define the negative λ_2 region ($i.e\ \lambda_2 < 0$). Then, in the second step, vortex core lines were estimated by the method proposed by Sujudi and Haimes [142]. In essence, in the negative λ_2 region, a local velocity vector $\overline{v}$ lies along a vortex core line if the following two conditions hold: (1) the 3×3 spatial gradient matrix of $\overline{v}$ has two complex eigenvalues and one real eigenvalue and (2) the 3×3 spatial gradient matrix of $\overline{v}$ has

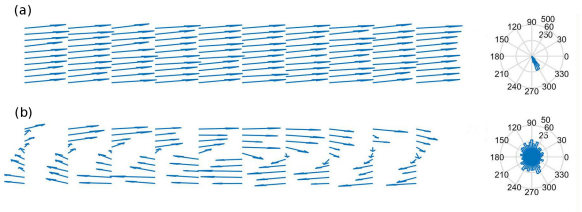

Figure B.1: Two examples illustrating the relationship between the angular histogram and NE: (a) a simple laminar flow case and (b) a rotational flow (eddy) case. In both cases, the right and left plots are the vector flow field and the histogram of angular vector direction, respectively. Vector fields were decimated by a factor of 3 for better visualization.

an eigenvector $\vec{\alpha}$ corresponding to the above-mentioned real eigenvalue. Now, if we define a new scalar value K as follows,

$$K(x,y,z) = \begin{cases} |dot(\overline{v},\vec{\alpha})|, & if\ \lambda_2 < 0 \\ 0, & Otherwise \end{cases} \tag{B.1}$$

where $|\cdot|$ is an absolute operator. Of note, in Eqn. 2, both the $\overline{v}$ and $\vec{\alpha}$ are normalized and therefore, the scalar field K defined above is bounded between 0 and 1. If the *K(x,y,z)* is close to 1 then the location *(x,y,z)* is within the proximity of the vortex core line as suggested by Sujudi and Haimes [142].

In the third step, we calculated local normalized entropy (NE) of velocity directions [137] following work in the flow visualization literature (e.g. [108, 168]). The *NE* is close to 0 if the velocity direction closely concentrates one value out of N possible values (see Fig. B.1(a); NE=0.05). In contrast, the entropy measure *NE* becomes

0.95 if the probability of velocity directions is almost equally likely, as shown in Fig B.1(b). Given an arbitrary vexel located at *(x,y,z)* within the dome of an IA, we selected a fixed volume of interest (VOI; N_x x N_y x N_z; $N_x = N_y = N_z = 11$ in this study) centered at the voxel. One additional metric *H(x,y,z)* can be obtained by combining *K(x,y,z)* together with the *NE(x,y,z)* as follows,

$$H(x, y, z) = K(x, y, z) * NE(x, y, z) \tag{B.2}$$

H(x,y,z) is a scalar field representing the likelihood of residing within a vortex core region for a location (*x,y,z*). *H* also has a normalized range between 0 and 1. Thus, based on a fixed threshold, the vortex core region in this study can be obtained using the classic Marching-cube method [106]. in this study, 0.30 was used as the threshold for all data sets.

HelloWorld.c

```
// HelloWorld.c
// C program to display 'Hello, World!' in the terminal.
//
// Compilation:
// gcc -g -Wall HelloWorld.c -o HelloWorld.x
//
// Execution:
```

```c
// ./HelloWorld.x

// Standard headers
#include <stdio.h>

// main() begins
int main() {

  // Print the message
  printf("\n  Hello, World!\n\n");

  // Indicate the termination of main()
  return 0;
}
// main() ends
```

Appendix C

Letters of Permission

Include letters of permission from journal editors and/or other sources from which you may have used materials (images, information, etc.) in this this work.

These materials may also be submitted separately to the Graduate School as a single, well-organized PDF file.

Appendix D

Cellular Biology

TUNEL-assay

Terminal deoxynucleotidyl transferase dUTP-biotin nick end labeling (TUNEL)is an assay for detecting DNA fragementation: an aspect of cellular damage and apoptosis. TUNEL uses the enzynme terminal deoxynucleotidyl transferace (TdT) to attach labeled deoxyuridine triphosphate (dUTP) onto the 3'-hydroxyl termini of internucleosomal DNA fragmentation. Modification of dUTP through the addition of fluorphores or haptens, such as biotin, allow for DNA fragments to be detected directly using a fluorescently-modified nucleotide and fluorescence microscopy or flow cytometry.

VCAM-1

VCAM-1 is a member of the immunoglobulin superfamily (cell surface and soluble proteins involved in the recognition and/or binding of cells) and encodes a cell surface sialoglycoprotein (sialic acid and glycoprotein combination) expressed by cytokine-activated endothelium. This membrane protein acts as a ligand for leukocyte-endothelial cell adhesion, signal transduction, and may play a role in the development of artherosclerotic and/or inflammatory based pathologies. Molecules containing VCAM-1 counterreceptors (VLA-4 on monocytes and lymphocytes) can adhere to VCAM-1 activated cells[88]. Bound leukocytes may undergo polarized motility into the vascular wall, disrupting the cellular and matrix components of the vasuclautre, and degrading endothelial cell permeability.