

# **Modelling of physiological and pathological processes**

Yiannis.Ventikos@eng.ox.ac.uk

Lecture 1

## Some books and papers...

- Y.C. Fung: *Biomechanics (Volumes 1, 2 & 3)* Springer
- H. Kleinstreuer: *Biofluids*, CRC Press
- S.A. Berger: *Introduction to Bioengineering*, Oxford University Press
- 
- A. C. Guyton & J. E. Hall, *Textbook of Medical Physiology*, Elsevier
- G. Batchelor, *An Introduction to Fluid Dynamics*, Cambridge University Press
- Papoulis G, *Probability, Random Variables, and Stochastic Processes*, 3rd ed. McGraw-Hill. 1991. ISBN 0-07-100870-5

## ...more books and papers...

### Numerical Analysis

Elementary numerical analysis  
(Atkinson)

- Numerical analysis  
(Burden/Faires)

- Fundamentals of computer numerical analysis  
(Friedman/Kandel)

- Numerical recipes in (Fortran, F90, C etc.)

- Theoretical numerical analysis:  
a functional analysis framework  
(Atkinson/Han)

### Dynamical Systems

Chance and chaos  
(Ruelle)

- Exploring complexity : an introduction  
(Nicolis/Prigogine)

- The fractal geometry of nature  
(Mandelbrot)

- Universality in chaos  
( Cvitanovic)

- Turbulence, strange attractors, and chaos  
(Ruelle)

- Nonlinear dynamics and chaos  
( Thompson/Stewart)

- From equilibrium to chaos : practical  
bifurcation and stability analysis  
(Seydel)

- Chaotic evolution and strange attractors  
(Ruelle)

# Numerical Analysis:

Research depended on Theory and Experiment.  
Now a third approach is available for looking into the physical world: **Simulation & Modeling**

YV { **Simulation** means expressing the governing physical laws of a system in equations and solving them on the computer

**Modeling** means admitting our inability either to cast the physics in equations or to solve the “true” equations. In this case, what we solve of the computer is either a simplification, or something that looks realistic and representative. There is a hidden hypothesis when modeling is performed.

A new trend in Biology research involves **testing** a hypothesis through computational “virtual” experiments

# **Modeling of Complex Systems in Biology, Medicine and Life Sciences:**

- Models that carry all the relevant physics
- Adequate numerical methods
- Validation
- Efficient postprocessing
- Open mind

A sometimes impossible compromise:  
Mathematical Elegance vs. Biological Relevance

## Why simulation?

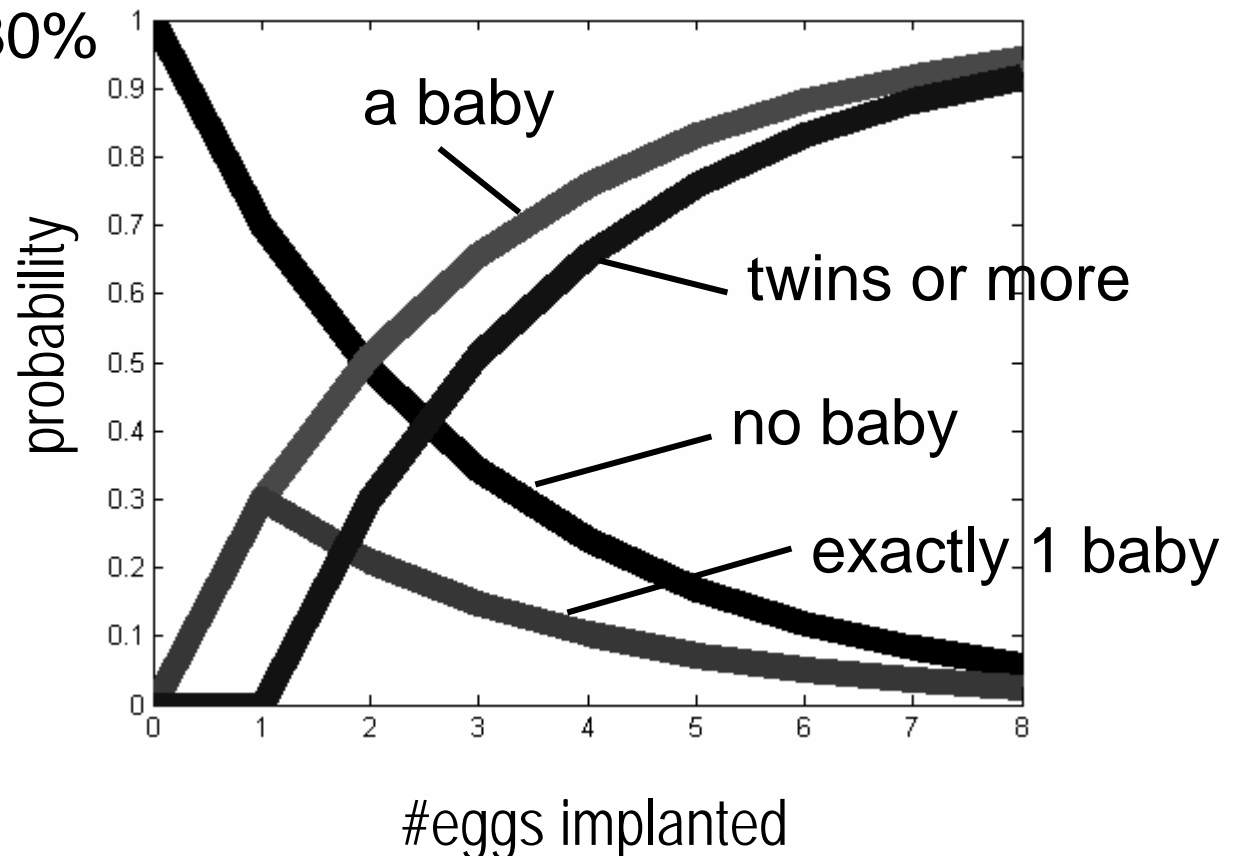
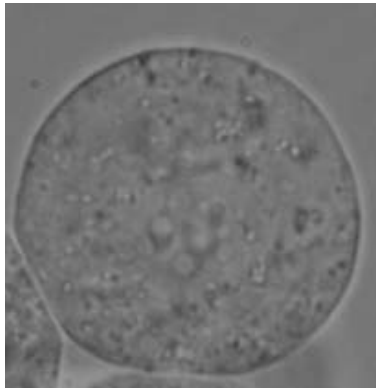
When we apply Computational Simulation techniques in vascular pathologies, we encounter four elements that correspond to unique strengths of the *in silico* approach:

- + Can predict
  - + Can do multiphysics, if we choose to
  - + Offers detailed description
  - + Can speculate and confirm/refute
- 
- We also encounter the **necessity of validation**, but we know how to do that...



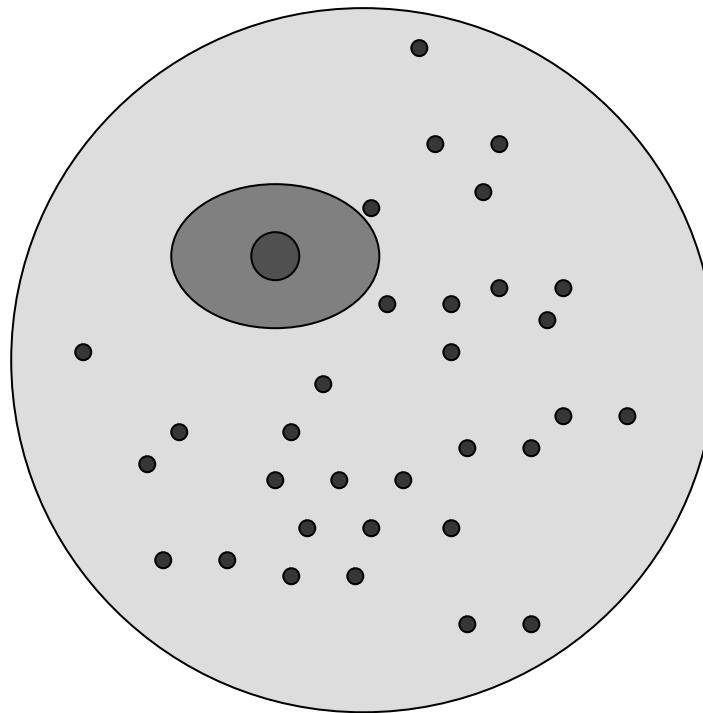
## Motivation: *A priori* viability test of oocytes in IVF

Viability of an egg: 30%



## Spent Culture Medium Concentration for Viability

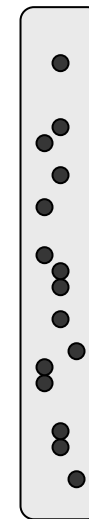
Measure certain parameters after fertilization indicating the viability, e.g. the amount of secreted or consumed components in the culture medium.



- Metabolite (e.g. lactate)



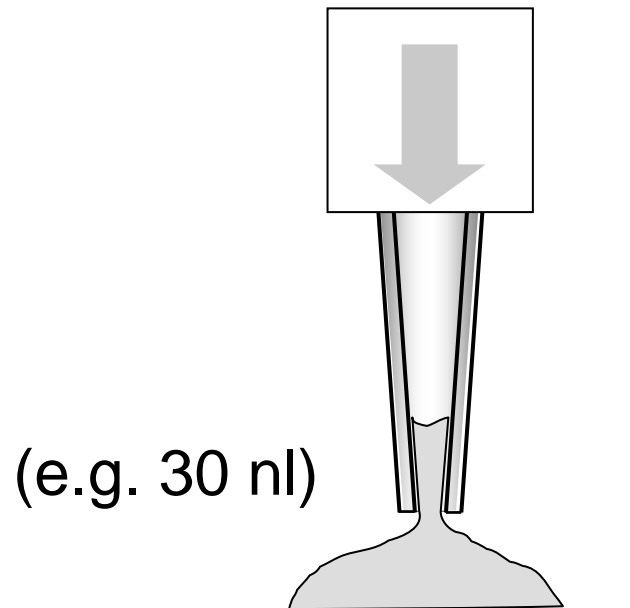
$C(t_1)$



$C(t_2)$



## Protocol Step 1: Pipette incubation drop

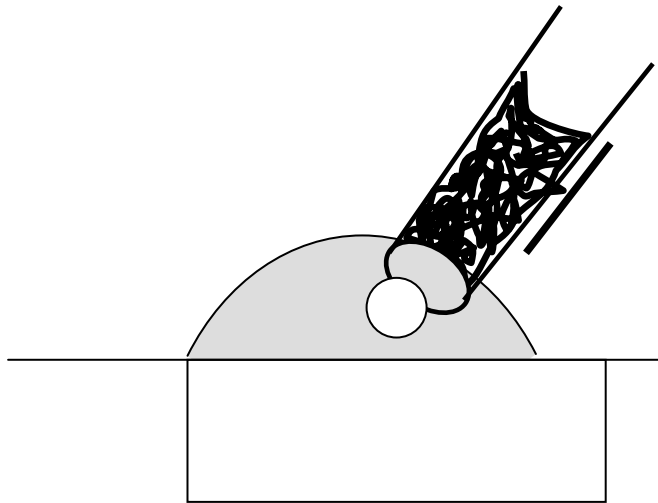


**Source of  
uncertainty**

Initial incubation drop  
pipette imprecision

(see slide on volume-  
dependent pipetting errors  
below)

## Protocol Step 2: Add embryo

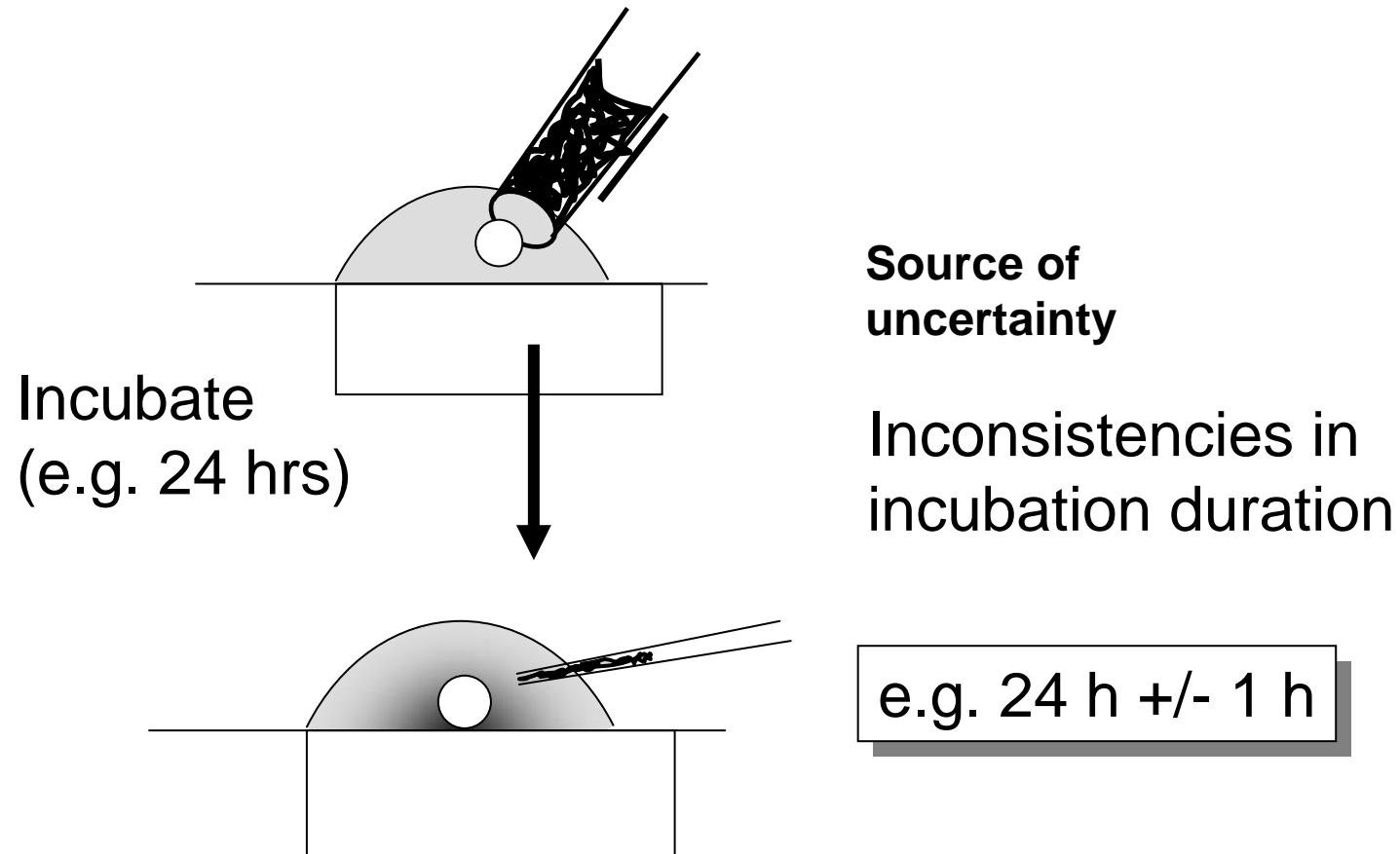


**Source of  
uncertainty**

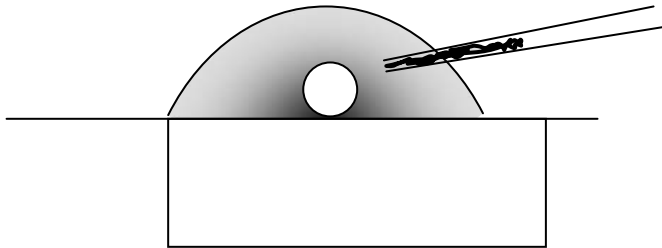
Variation in volume  
of media accompanying  
embryo:

30 nl +/- 10 nl

## Protocol Step 3: Incubate



## Protocol step 4: Sampling of medium

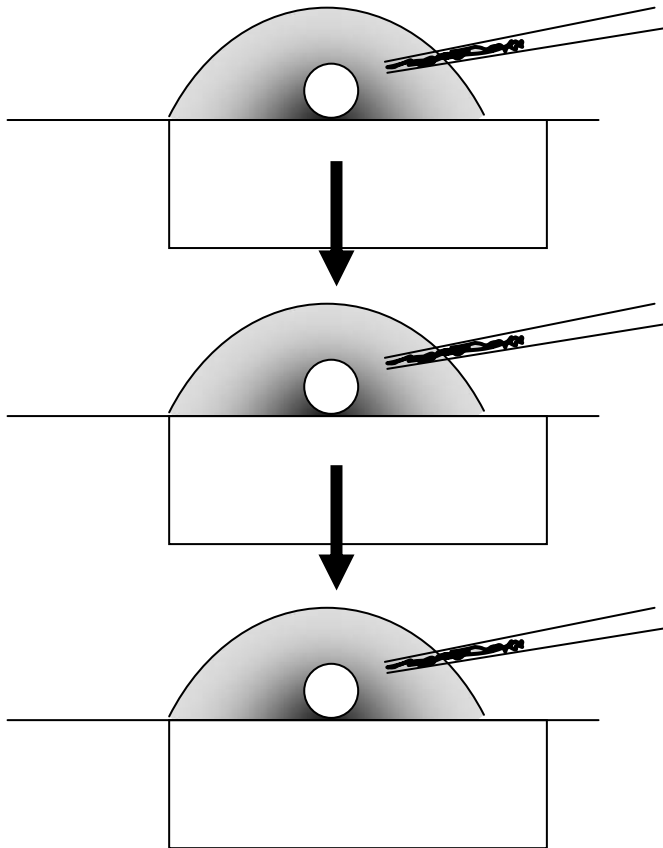


**Source of  
uncertainty**

Imprecision in  
obtaining small  
analysis samples

(see slide on volume-  
dependent pipetting errors  
below)

## Other uncertainties associated with serial sampling



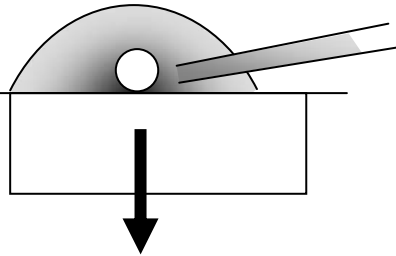
Sampling from a gradient  
around embryo

Dilution of sample during analysis

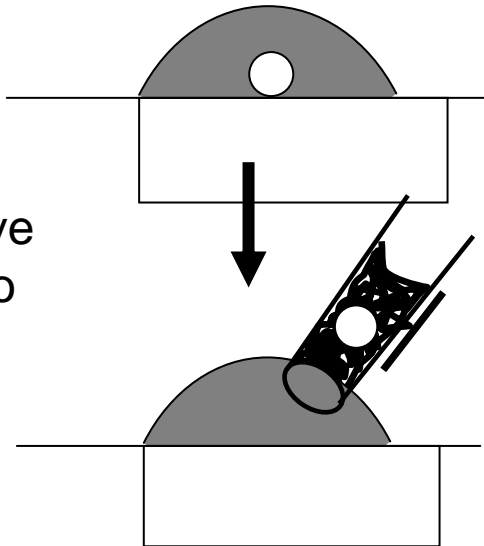
Variance introduced by serial  
sampling (volume changes and  
incubation duration imprecision)

**We can neglect them in the following protocol**

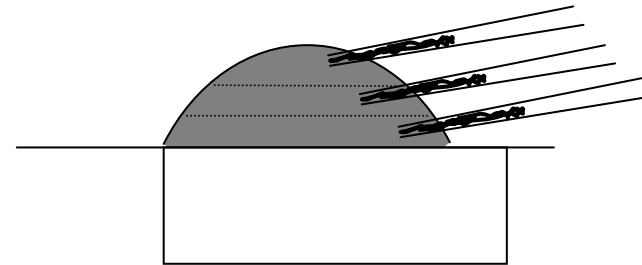
Mix  
thoroughly



Remove  
embryo

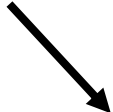


Parallel  
sampling



## A simple model for the concentration measurement

Variation in  $n$  (rate in metabolite consumption or secretion)  
is a measure for embryo viability


$$C = \frac{nT}{I + E}$$

$$\hat{N} = C \cdot S$$

$$\hat{C} = \hat{N}/S_0 = \frac{nT}{I + E} \cdot \frac{S}{S_0}$$

Medium concentration before  
sampling.

$I$  : incubation volume

$E$  : medium volume accompanying embryo

$T$  : incubation time

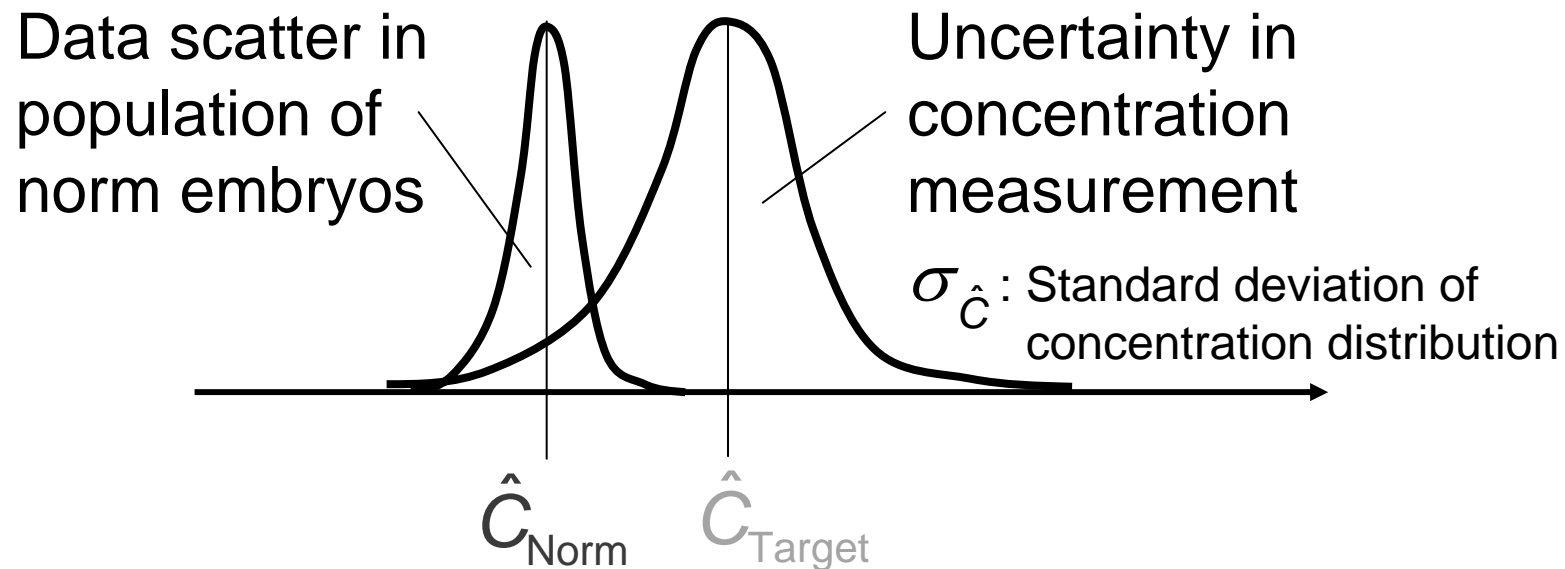
Number of sampled metabolites

$S$  : actual sampling volume

Measured concentration

$S_0$  : nominal sampling volume

## Viability test based on comparison between target and norm embryo



Is  $\left\| \hat{C}_{\text{Target}} - \hat{C}_{\text{Norm}} \right\|$  significant? Minimize  $\sigma_{\hat{C}}$

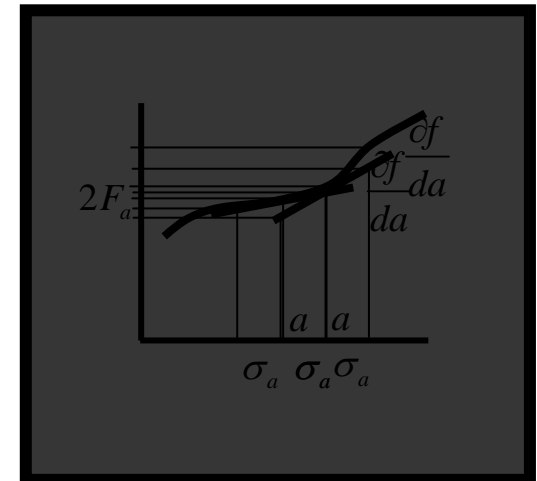


# What is the uncertainty of the concentration measurement?

Recall Gauss' law of error propagation:

$$y = f(x)$$

$$\sigma_y^2 = \left( \frac{\partial f}{\partial x_1} \right)^2 \sigma_{x_1}^2 + \dots + \left( \frac{\partial f}{\partial x_u} \right)^2 \sigma_{x_u}^2$$



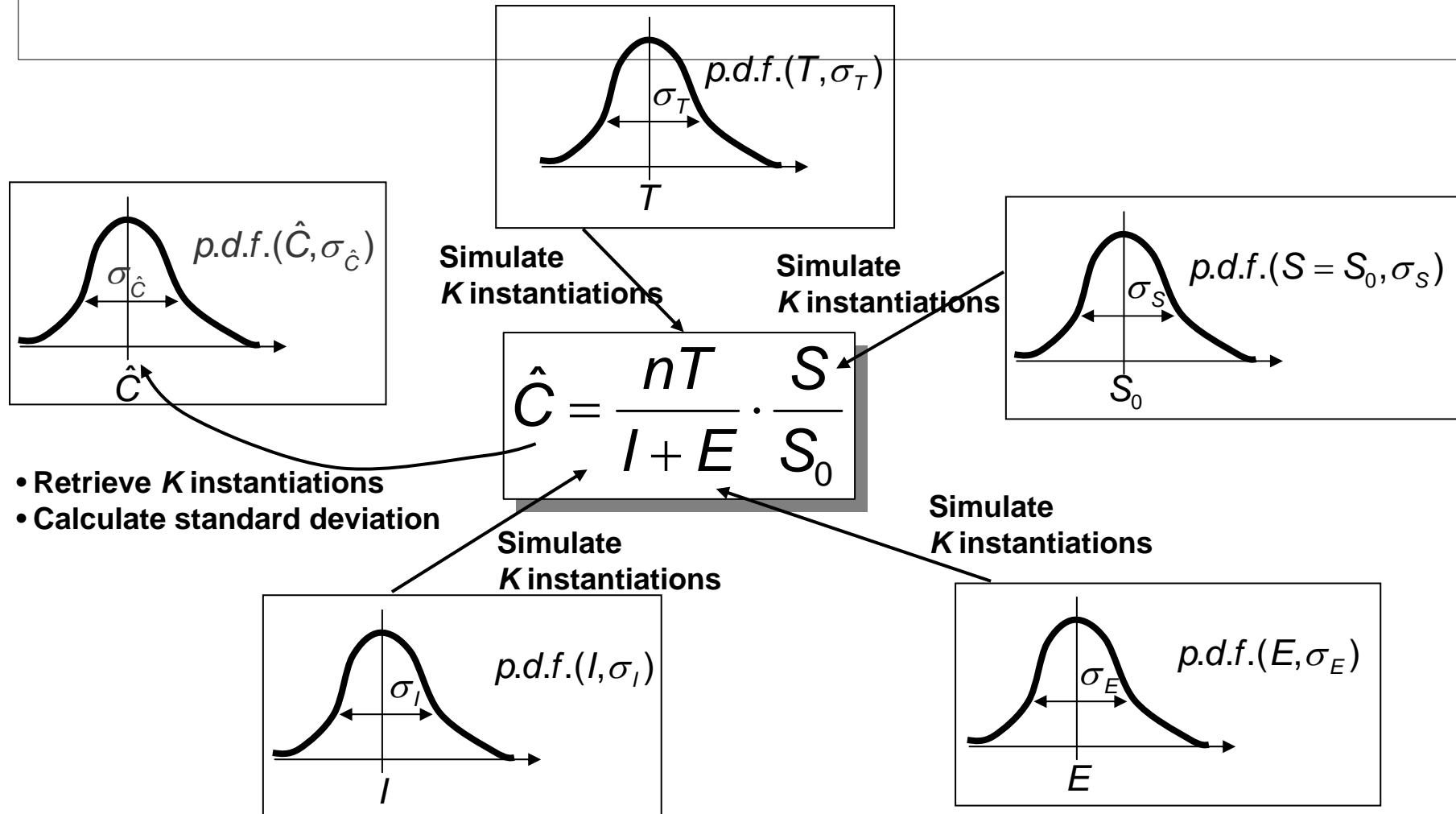
Analytical solution:

$$\sigma_{\hat{C}}^2 = \underbrace{\left( \frac{C}{T} \right)^2 \sigma_T^2}_{F_T^2} + \underbrace{\left( \frac{C}{I+E} \right)^2 (\sigma_I^2 + \sigma_E^2)}_{F_I^2 + F_E^2} + \underbrace{\left( \frac{C}{S} \right)^2 \sigma_S^2}_{F_S^2}$$

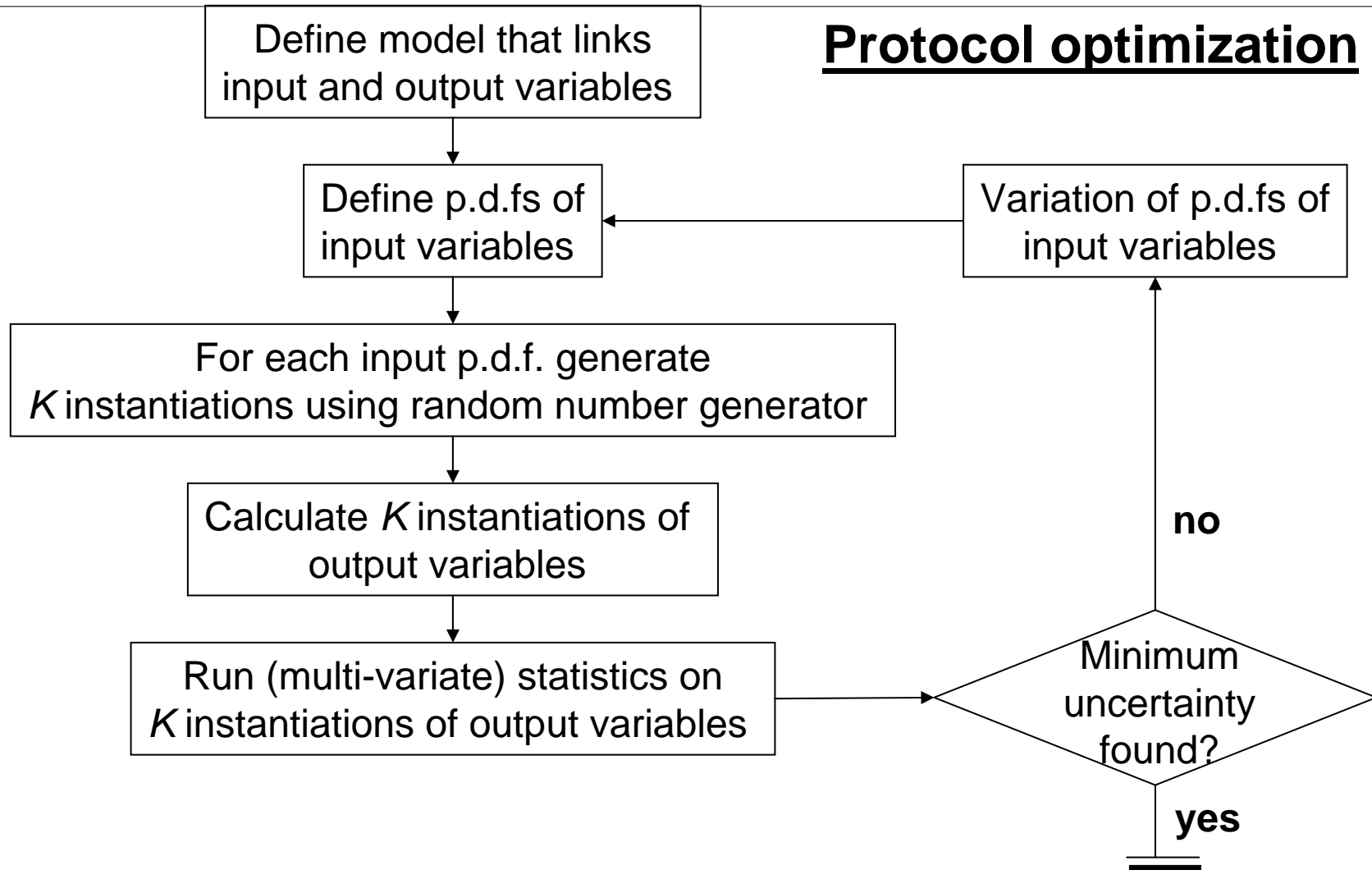
Influence factor of  
time uncertainty

Influence factor of  
volume uncertainties

# An alternative method to calculate the uncertainty



# An algorithm for Monte Carlo experiments

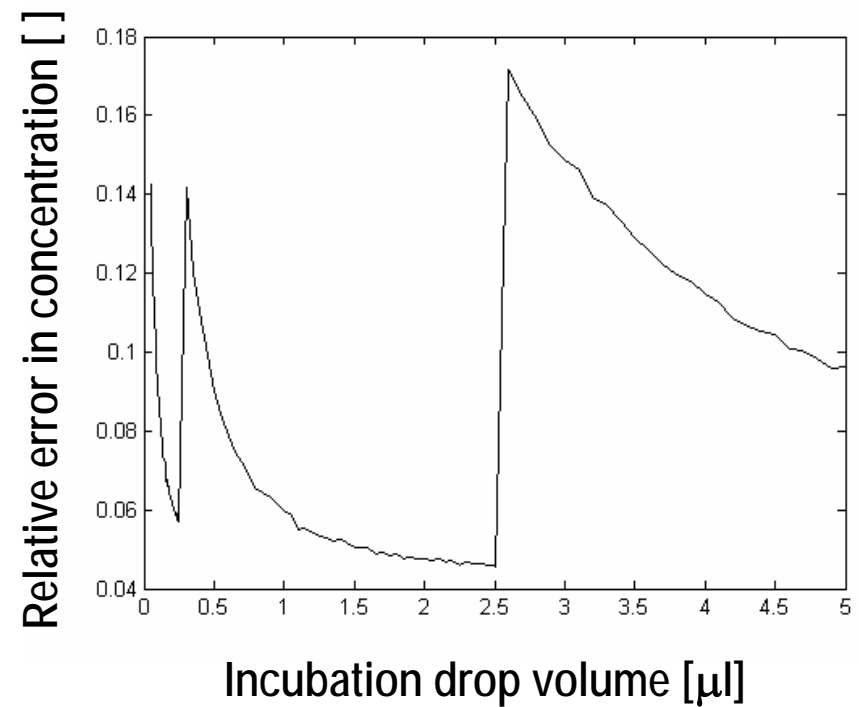
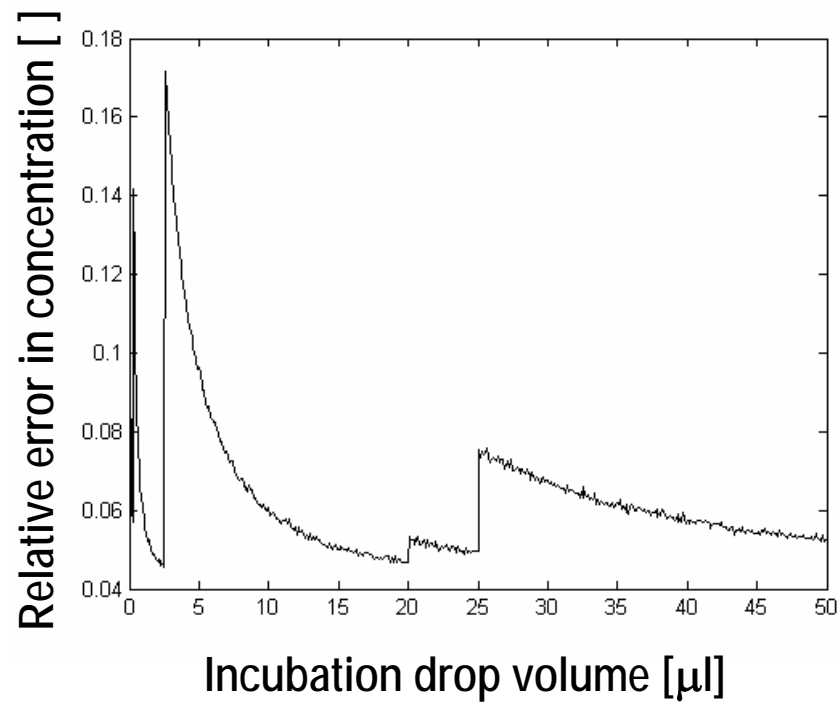


## Uncertainty of pipette volumes

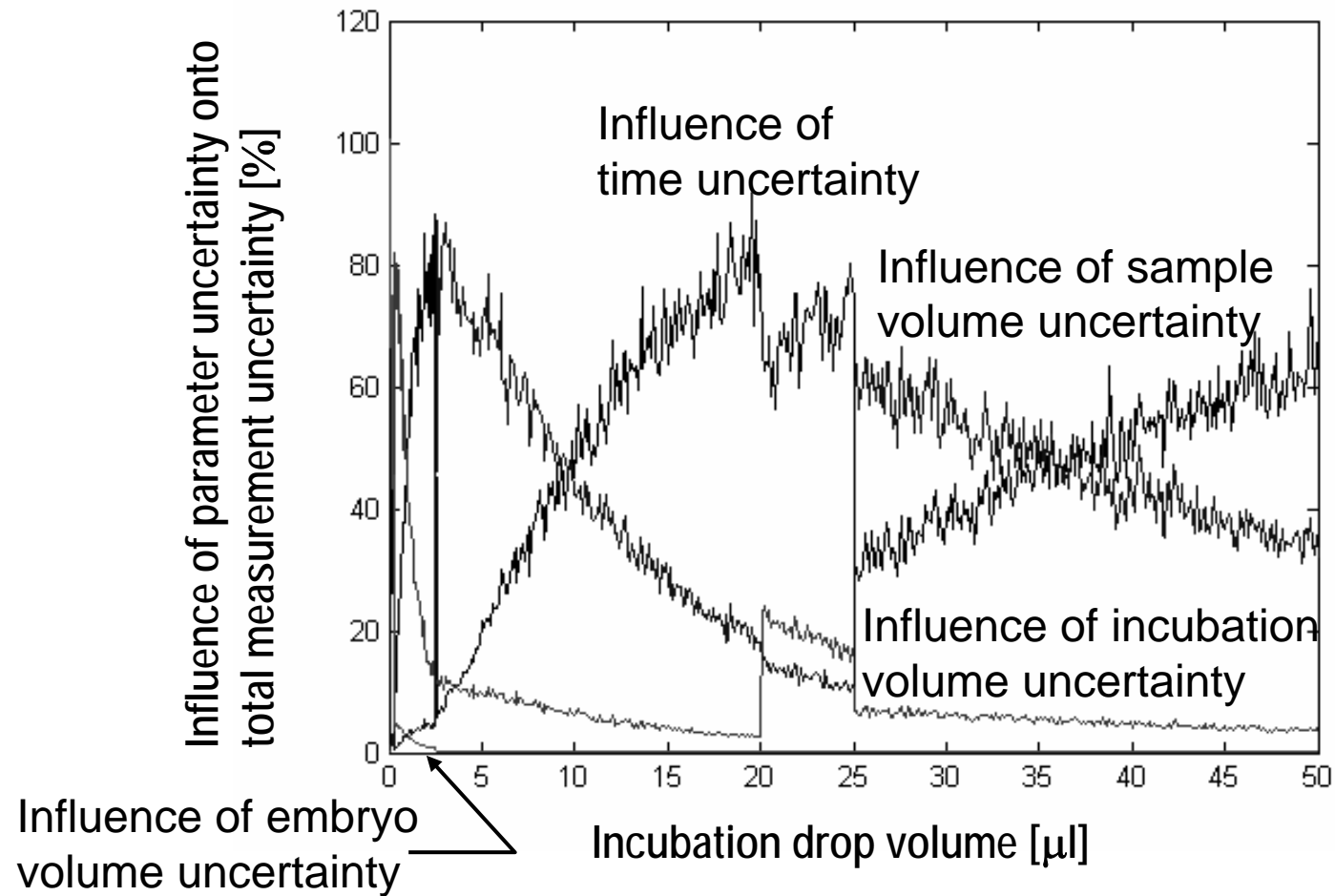
Get values from the manufacturer (or measure it yourself), e.g.  
[www.eppendorf.com](http://www.eppendorf.com)

Pipette volume	Imprecision No handling errors!
5 – 250 nl	+/- 1%
0.25 – 2.5 µl	+/- 0.04 µl
2.5 – 20 µl	+/- 0.15 µl
20 – 50 µl	+/- 0.5 µl

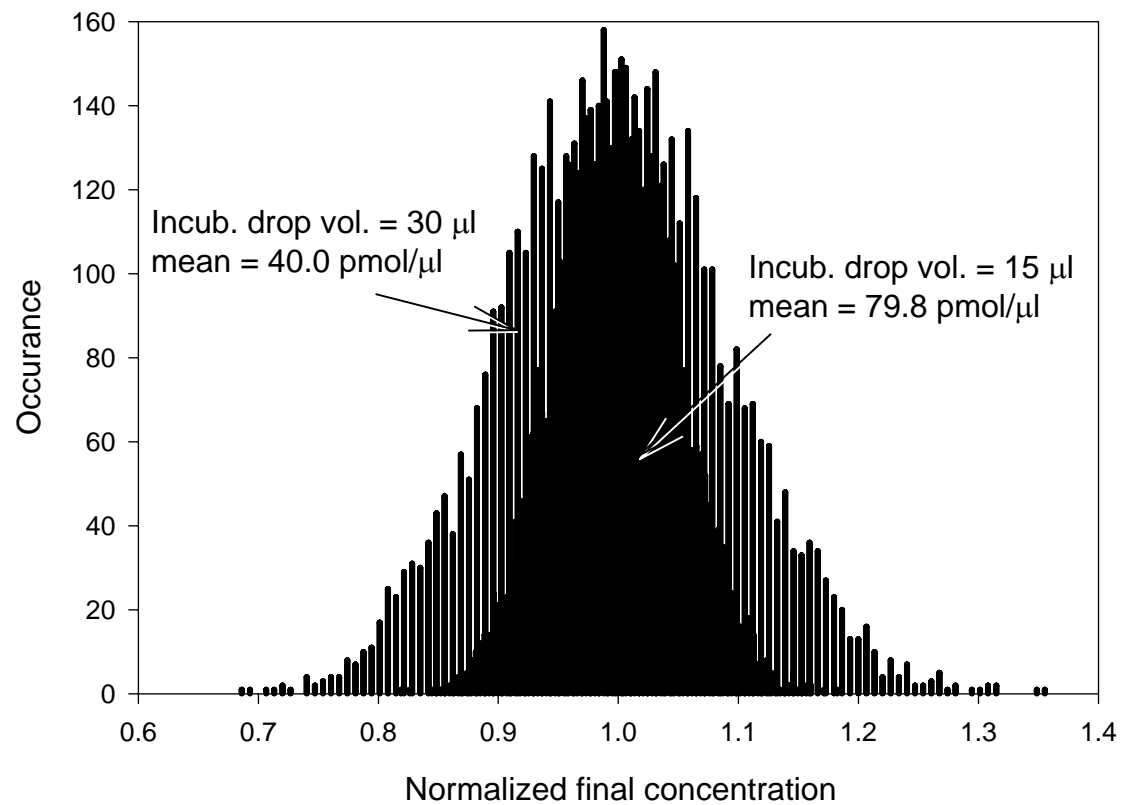
**It does matter which pipette you use!**



## The influence of the parameters vary



## Monte Carlo simulated distribution of lactate concentration after 24h incubation



## **Propagation of p.d.fs of input variables into p.d.f. of output variables**

Even for functions  $\mathcal{R}^1 \rightarrow \mathcal{R}^1$  there is often no closed form solution. For  $\mathcal{R}^n \rightarrow \mathcal{R}^m$  it is impossible to propagate the distribution analytically.



# The Kolmogorov-Smirnov non-parametric test allows you to compare an empirical c.d.f with a theoretical c.d.f

Obtain an empirical data set by running  $K$  MC experiments

Calculate empirical cumulative distribution function

$$W_K(y_i) = P(y \leq y_i) = \frac{\text{rank}(y_i \in \text{sort}(y))}{K}$$

Hypothesis for a distribution  $F_0$

$$d = \sup_{y_1 < y \leq y_K} \|W_K(y) - F_0(y)\|$$

$$\lim_{K \rightarrow \infty} P(d \cdot \sqrt{K} < \lambda) = \sum_{i=-\infty}^{\infty} (-1)^i e^{-2i^2 \lambda^2} = 1 - \alpha$$

Given  $\alpha$  determine  $\lambda_0$

$$H_0 : W_K \equiv F_0 \text{ if } d \leq \lambda_0$$

$$H_A : W_K \neq F_0 \text{ otherwise}$$

