

ODE solvers and stiffness issues for complex population PK models

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Background

Complex PK/PD models based on a systems biology approach are promising tools with a wide range of applications.

Nonetheless, their development will require technical challenges.

In particular, complex models are often stiff ordinary differential equations (ODE) characterized by multiscale dynamics. Their evaluation requires sophisticated ODE solvers.

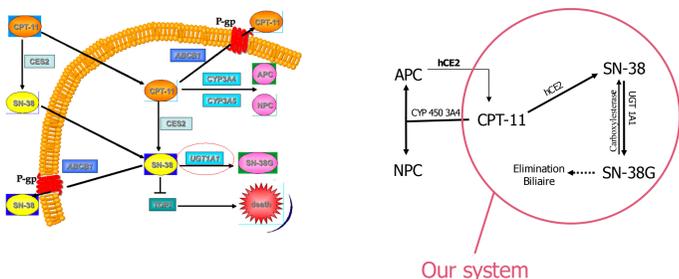
Parameter estimation methods such as the ones used in PK/PD modeling require a large number of function evaluations thus need an appropriate ODE solver.

Objectives

- To fit Irinotecan (CPT-11) and two metabolites (SN-38 and SN-38G) data collected from 177 patients with both sequential and simultaneous methods [1].
- In doing this, we analyze the behavior of FO, FOCE INTER (NONMEM), and SAEM (Monolix [2,3]) in terms of stiffness and ODE solver.

Material and Methods

- Biological system -



Left: Available knowledge from literature regarding CPT-11. Right: Our structural model

- Stiffness evaluation -

Stiffness is evaluated through the Jacobian of the linearized ODE model. The Eigen values (λ_i) of the Jacobian characterize the dynamics of the system.

$$\text{Stiffness Ratio} = \frac{\max(|\lambda_i|)}{\min(|\lambda_i|)}$$

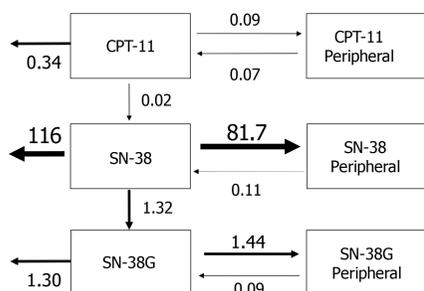


Illustration - Estimation by FO. Only population parameters are displayed. The system is stiff since it integrates quick and slow dynamics (symbolized by different arrows thickness). With this set of parameters, the stiffness ratio (SR) is about 4000.

[1] Zhang L, Beal S, Sheiner L. Simultaneous vs. Sequential Analysis for Population PK/PD Data I: Best-case Performance. J Pharmacokinet Pharmacodyn. 2003. 30(6):387-404; [2] Kuhn E, Lavielle M. Maximum likelihood estimation in nonlinear mixed effect models. Comp Stats Data Anal. 2005. 49(4):1020-38; [3] Donnet S, Samson A. Estimation of parameters in incomplete data models defined by dynamical systems. J Stat Plan Inf. 2007;

Results

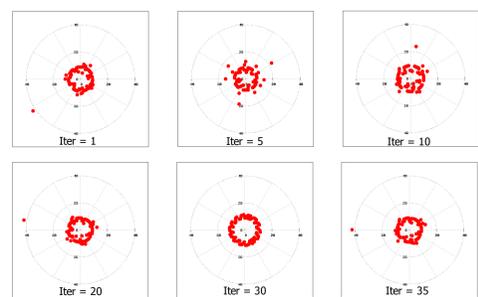
FO and FOCE INTER (NONMEM)

- CPT-11 data: Optimization procedure was successful (flag MINIMIZATION SUCCESSFUL) with FO and FOCE INTER (ADVAN8 and ADVAN9)
- CPT-11 + SN-38 data: Optimization was successful with FO (ADVAN8 ADVAN9) and with FOCE INTER (ADVAN7 and ADVAN9)
 - FOCE INTER with ADVAN8 failed at this point
- CPT-11 + SN-38 + SN-38G data: Optimization was successful with only FO

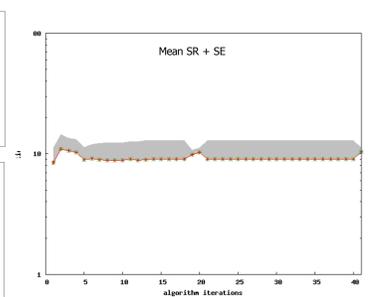
SAEM (Monolix)

- CPT-11 alone, CPT-11 + SN-38 data: Optimization procedure was 'successful'
- However, standard algorithm settings (number of iterations, Markov chains, simulated annealing) could not be tested due to the computational time required by the MATLAB® ODE solver (ode15s).
- In consequence, runs did not converge while optimization was 'successfully' led.

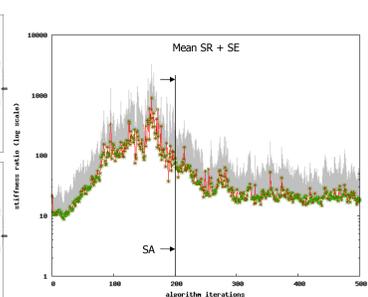
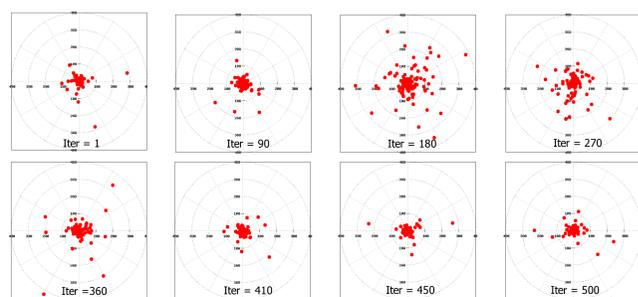
Stiffness ratio (SR) for each individual at different iterations



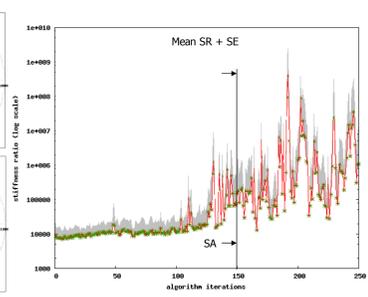
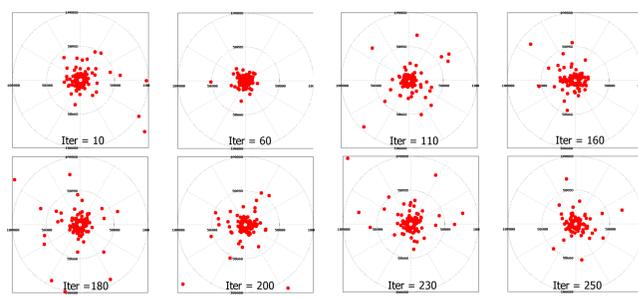
Mean SR (+ SE) over iterations



DATA: CPT-11; METHOD = FOCE INTER; Range polar plot: -40:40



DATA: CPT-11; METHOD = SAEM; Range polar plot: -400:400



DATA: CPT-11 + SN-38; METHOD = SAEM; Range polar plot: -10⁵:10⁵

Conclusion and perspectives

	Global search	Coupled ODE solver
NONMEM	Poor	Robust (ADVAN9 only)
Monolix	Good	Not appropriated for large stiff problems

Despite huge computational time, we're currently using Monolix with standard algorithm settings for CPT-11 + SN-38 + SN-38G data.

We wish to design a new package in Monolix specially optimized for large stiff problems.