Institut Camille Jordan - Université Claude Bernard - Lyon 1



On the incompressible limit for porous medium models of tumor growth

Noemi David Based on joint works with T. Dębiec, B. Perthame, M. Schmidtchen

Diffusion in Warsaw - MIMUW, Warsaw Friday 12th May, 2023

Introduction

Motivations: macroscopic models of tumor growth

Compressible models

$$\partial_t n = \nabla \cdot (n \nabla p) - \nabla \cdot (n \nabla V) + nG$$

 $n = n(x, t), \ x \in \mathbb{R}^d, \ t > 0$



Free boundary problems

$$\begin{cases} -\Delta p = G(p), \text{ in } \Omega(t) = \{p > 0\} \\ v_{\nu} = -\nabla p \cdot \nu, \text{ on } \partial \Omega(t) \end{cases}$$



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How can we link compressible and geometrical models?

- Mechanical model with drift
- Incompressible limit: formal idea
- State of the art: the Aronson-Bénilan estimate
- Strategy: compactness of the pressure gradient
- Rate of convergence

Mechanical models of tumor growth

 $\partial_t n - \nabla \cdot (n \nabla p) + \nabla \cdot (n \nabla V) = nG(p)$

- The dynamics of the cell population density *n*(*x*, *t*) is governed by mechanical pressure, drifts towards chemo-attractants or nutrients, and division/necrosis
- $\vec{v} = -\nabla p + \nabla V$, Darcy's law + drift
- G = G(p), pressure-dependent growth rate, G'(p) < 0

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• Incompressible limit $\gamma \to \infty$: bridging the gap between density-based models and free boundary problems of Hele-Shaw type

Incompressible limit

Passing to the limit $\gamma
ightarrow \infty$

Graph relation:

$$p_{\infty}(1-n_{\infty})=0$$

 $\Omega(t)\!:=\!\{x;\;p_\infty(x,t)\!>\!0\}$ Tumor region

{ $x; 0 < n_{\infty}(x,t) < 1$ } Precancer cells

 $p = n^{\gamma}$



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$$\overbrace{\gamma n^{\gamma-1}}^{p'} \cdot \partial_t n = \partial_t p = \gamma p (\Delta p - \Delta V + G(p)) + |\nabla p|^2 - \nabla p \cdot \nabla V$$

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 $\partial_t p = \gamma p (\Delta p - \Delta V + G(p)) + |\nabla p|^2 - \nabla p \cdot \nabla V$

Complementarity relation:

$$p_{\infty}(\Delta p_{\infty} - \Delta V + G(p_{\infty})) = 0$$

Free boundary problem



Limit model: Hele-Shaw free boundary problem

State of the art

 Porous Medium Equation (PME): ∂_tn = Δn^γ, γ → ∞: Caffarelli, Friedman '87; Bénilan, Boccardo, Herrero '89; Aronson, Gil, Vázquez '98; Gil, Quirós '01 ...

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- Model with proliferation: ∂_tn = ∇ · (n∇p) + nG(p), p ~ n^γ Perthame, Quirós, Vázquez '14; Kim, Pozár '18; Hecht, Vauchelet '17 ...

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- Visco-elastic models (Brinkman's law): Drasdo, Perthame, Tang, Vauchelet '14; Dębiec, Perthame, Schmidtchen, Vauchelet '20 ...

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- Multi-species models: Carrillo, Fagioli, Santambrogio, Schmidtchen '18, Gwiazda, Perthame, Świerczewska-Gwiazda '18, Bubba, Perthame, Pouchol, Schmidtchen '20; Dębiec, Perthame, Schmidtchen, Vauchelet '20; Price, Xu '20; Liu, Xu '21...

Some historical remarks: the PME

$$\partial_t n = \nabla \cdot (n \nabla p), \quad p = n^{\gamma}, \qquad n(x, 0) = n_0(x) \in L^{\infty}(\mathbb{R}^d) \cap L^1(\mathbb{R}^d)$$

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$$\partial_t n = \nabla \cdot ((\gamma + 1)n^{\gamma} \nabla n), \qquad n(x, 0) = n_0(x) \in L^{\infty}(\mathbb{R}^d) \cap L^1(\mathbb{R}^d)$$

$$(\gamma + 1)n^{\gamma} \rightarrow \begin{cases} 0, & \text{if } n < 1 \\ \infty, & \text{if } n \ge 1 \end{cases} \qquad n_{\gamma}(x, t) \rightarrow n_{\infty}(x) = \begin{cases} n_0(x) & \text{in } \{n_{\infty} < 1\} \\ 1 & \text{otherwise} \end{cases}$$

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Fundamental estimate of the PME, Aronson, Bénilan '79: $\Delta p \ge -\frac{C}{\gamma t}$

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$$\partial_t w = 2\gamma \nabla p \cdot \nabla w + \gamma w^2 + \gamma p \Delta w + 2\nabla p \cdot \nabla w + 2\sum_{i,j} \left(\partial_{i,j}^2 p\right)^2$$

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$$\partial_t w \ge 2(\gamma+1)\nabla p \cdot \nabla w + \gamma p \Delta w + \gamma w^2$$

Comparison principle $\Rightarrow \qquad \Delta p \geq -\frac{1}{\gamma t}$ (AB estimate)

Purely mechanical model: solutions behavior

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Density (blue line), pressure (red dashed line), $\gamma = 90$

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PME + growth:

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Aronson-Bénilan estimate \implies Complementarity relation

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Aronson-Bénilan estimate $\Longrightarrow p_{\infty}(\Delta p_{\infty} + G(p_{\infty})) = 0$

Incompressible limit of a tumor growth model with drift

Stiff limit of a model with drift

Theorem: limit $\gamma \to \infty$

$$p_{\gamma} \to p_{\infty}, \ n_{\gamma} \to n_{\infty} \le 1 \text{ in } L^{1}_{x,t}, \ \nabla p_{\gamma} \rightharpoonup \nabla p_{\infty} \text{ weakly in } L^{2}_{x,t},$$

 $\partial_{t}n_{\infty} = \nabla \cdot (n_{\infty} \nabla p_{\infty}) - \nabla \cdot (n_{\infty} \nabla V) + n_{\infty} G(p_{\infty})$
 $p_{\infty}(1 - n_{\infty}) = 0$

N.D., M. Schmidtchen, On the incompressible limit of a tumor growth model incorporating convective effects, CPAM, to appear, 2022
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$$\mathsf{p}_{\infty}(1-\mathsf{n}_{\infty})=0$$

Theorem: complementarity relation

$$p_{\infty}(\Delta p_{\infty} - \Delta V + G(p_{\infty})) = 0$$
 in $\mathcal{D}'(\mathbb{R}^d \times (0, \infty))$

Complementarity relation \iff L^2 -strong compactness of $abla p_\gamma$

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Assumptions

Initial data

- $n_{0,\gamma} \ge 0, n_{0,\gamma} \in BV(\mathbb{R}^d) \cap L^{\infty}(\mathbb{R}^d)$,
- $\|\Delta n_{0,\gamma}^{\gamma+1}\|_{L^1(\mathbb{R}^d)} < C$,
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Proliferation rate G(p)

- ${\boldsymbol{\cdot}} \ {\mathsf{G}} \in {\mathsf{C}}^1, \quad {\mathsf{G}}'(p) \leq -\alpha < 0$
- $\exists p_M > 0$ such that $G(p_M) = 0$

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Drift V(x,t)

- $D^2 V \in L^{\infty}_{loc}(\mathbb{R}^d \times (0,\infty))$
- $\Delta(\partial_{x_i}V) \in L^{12/5}_{loc}(\mathbb{R}^d \times (0,\infty)), \ i = 1, ..., d$
- some mild control on $\partial_t \nabla V, \partial_t \Delta V$

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Thus

$$n_{\gamma} \to n_{\infty} \leq 1, \qquad p_{\gamma} \to p_{\infty}, \quad \text{in } L^{1}(\mathbb{R}^{d} \times (0, T))$$

 $\nabla p_{\gamma} \rightharpoonup \nabla p_{\infty}$ weakly in $L^2(\mathbb{R}^d \times (0,T))$

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• L³-version of the Aronson-Bénilan estimate

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$$\begin{split} (\Delta p_{\gamma} + G(p_{\gamma}))_{-} &\in L^{3}(\mathbb{R}^{d} \times (0, T)) \\ \\ &\Rightarrow \Delta p_{\gamma} \in L^{1}(\mathbb{R}^{d} \times (0, T)) \end{split}$$

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 $p_{\gamma} \rightarrow p_{\infty}, \ \Delta p_{\gamma} \in L^{1}_{x,t}, \ \nabla p_{\gamma} \in L^{4}_{x,t} \Longrightarrow \nabla p_{\gamma} \rightarrow \nabla p_{\infty} \text{ in } L^{2}_{x,t}$

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Kim, Zhang '20: $\Delta p_{\gamma} + G \ge -C/\gamma t - C$, but requires $V \in C_{x,t}^{4,1}$

•
$$\partial_t p = \gamma p(\Delta p + G) + |\nabla p|^2$$

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•
$$-\partial_t p \Delta p - \partial_t p G = -\gamma p |\Delta p + G|^2 - |\nabla p|^2 \Delta p - |\nabla p|^2 G$$

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$$\frac{d}{dt}\int_{\Omega}\frac{|\nabla p|^2}{2}+\gamma\int_{\Omega}p|\Delta p+G|^2+\int_{\Omega}|\nabla p|^2\Delta p\leq C$$

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$$\frac{d}{dt} \int_{\Omega} \frac{|\nabla p|^2}{2} + (\gamma - 1) \int_{\Omega} p |\Delta p + G|^2 + \int_{\Omega} p |D^2 p|^2 \le C$$

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$$\bullet \nabla p_0 \in L_x^2 \Rightarrow \sqrt{p} D^2 p \in L_{x,t}^2$$

• $\partial_t p = \gamma p(\Delta p + G) + |\nabla p|^2$ $\cdot - (\Delta p + G)$

•
$$-\partial_t p \Delta p - \partial_t p G = -\gamma p |\Delta p + G|^2 - |\nabla p|^2 \Delta p - |\nabla p|^2 G$$

• $-\partial_t p \Delta p + \gamma p |\Delta p + G|^2 + |\nabla p|^2 \Delta p = \partial_t p G - |\nabla p|^2 G$

$$\frac{d}{dt} \int_{\Omega} \frac{|\nabla p|^2}{2} + \gamma \int_{\Omega} p |\Delta p + G|^2 + \int_{\Omega} |\nabla p|^2 \Delta p \le C$$
$$\frac{d}{dt} \int_{\Omega} \frac{|\nabla p|^2}{2} + (\gamma - 1) \int_{\Omega} p |\Delta p + G|^2 + \int_{\Omega} p |D^2 p|^2 \le C$$

• $\nabla p_0 \in L^2_x \Rightarrow \sqrt{p} D^2 p \in L^2_{x,t}$

•
$$p \in L^{\infty}_{x,t} \Rightarrow pD^2p \in L^2_{x,t} \Rightarrow p \in W^{1,4}_{x,t}$$

• $\partial_t p = \gamma p (\Delta p + G(p) - \Delta V) + |\nabla p|^2 - \nabla p \cdot \nabla V$

•
$$\partial_t p = \gamma p(\underbrace{\Delta p + G(p)}_{w} - \Delta V) + |\nabla p|^2 - \nabla p \cdot \nabla V$$

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Also: Gwiazda, Perthame, Świerczewska-Gwiazda '19, Bevilacqua, Perthame, Schmidtchen '21

A short break on multi-species models

$$\begin{cases} \partial_t n_1 - \nabla \cdot (n_1 \nabla p) = n_1 G_{1,1}(p) + n_2 G_{2,1}(p) \\\\ \partial_t n_2 - \nabla \cdot (n_2 \nabla p) = n_1 G_{1,2}(p) + n_2 G_{2,2}(p) \\\\ p = n^{\gamma}, n := n_1 + n_2 \end{cases}$$

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- BV-bounds on n_i do **not** propagate
- To prove existence and incompressible limit: ∇p strongly compact!

AB estimate:

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*L*⁴-bound on ∇p

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- [D.,Perthame '21]: $\nabla p_{\gamma} \in L^4$ is sharp: counter-example is the focusing solution

Rate of convergence

$$\partial_t n_{\gamma} = \Delta n_{\gamma}^{\gamma} - \nabla \cdot (n_{\gamma} \nabla V) + n_{\gamma} g(x, t)$$

$$\partial_t n_\gamma = \Delta n_\gamma^\gamma - \nabla \cdot (n_\gamma \nabla V) + n_\gamma g(x,t)$$

Previous result for $g = 0$: Alexandre, Kim, Yao '14
 $\sup_{t \in [0,T]} W_2(n_\gamma(t), n_\infty(t)) \leq \frac{C}{\gamma^{1/24}},$

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Assumption on the drift:

$$D^2 V \ge \left(\lambda + \frac{1}{2}\Delta V\right) I_d, \quad \lambda \in \mathbb{R}$$

•
$$\partial_t n = \nabla \cdot (n \nabla p) + \nabla \cdot (n \nabla V) + ng(x, t), \qquad p = \frac{\gamma}{\gamma - 1} n^{\gamma - 1}$$

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For simplicity, let us assume $n_{\gamma}, n_{\gamma'} \leq 1$

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 $\gamma < \gamma' \text{,} \quad \gamma' \to \infty$

$$\sup_{t \in [0,T]} \|n_{\gamma}(t) - n_{\infty}(t)\|_{\dot{H}^{-1}(\mathbb{R}^d)} \le \frac{C(T)}{\gamma^{1/2}} + \|n_{\gamma}^0 - n_{\infty}^0\|_{\dot{H}^{-1}(\mathbb{R}^d)}$$

Main results:

- Complementarity relation: $p_{\infty}(\Delta p_{\infty} - \Delta V + G(p_{\infty})) = 0 \text{ in } \mathcal{D}'(\mathbb{R}^d \times (0, \infty))$
- Rate of convergence: $\sup_{t \in [0,T]} \|n_{\gamma}(t) - n_{\infty}(t)\|_{\dot{H}^{-1}(\mathbb{R}^d)} \leq C(T)\gamma^{-1/2} + \|n_{\gamma}^0 - n_{\infty}^0\|_{\dot{H}^{-1}(\mathbb{R}^d)}$

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Open problems:

- Convergence rate for the pressure sequence p_γ
- Convergence rate for $G = G(p_{\gamma})$
- Optimality of the rate

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Conclusions

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- Full comparison with the 2-Wasserstein distance: same rate $\gamma^{-1/2}$ $(\alpha l_d \leq D^2 V \leq \beta l_d)$

Conclusions

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• Complementarity relation:

 $p_{\infty}(\Delta p_{\infty} - \Delta V + G(p_{\infty})) = 0 \text{ in } \mathcal{D}'(\mathbb{R}^d \times (0, \infty))$

• Rate of convergence:

 $\sup_{t \in [0,T]} \|n_{\gamma}(t) - n_{\infty}(t)\|_{\dot{H}^{-1}(\mathbb{R}^d)} \le C(T)\gamma^{-1/2} + \|n_{\gamma}^0 - n_{\infty}^0\|_{\dot{H}^{-1}(\mathbb{R}^d)}$

Open problems:

- Convergence rate for the pressure sequence p_γ
- Convergence rate for $G = G(p_{\gamma})$
- Optimality of the rate \rightarrow stationary states converge faster!
- Full comparison with the 2-Wasserstein distance: same rate $\gamma^{-1/2}$ $(\alpha I_d \leq D^2 V \leq \beta I_d) \rightarrow$ no reaction, but rate is global in time!

Conclusions

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Thank you!