

## SENSITIVITY ANALYSIS FOR A MATHEMATICAL MODEL OF TUMOR-IMMUNE INTERACTIONS

Ahmed M. Makhlof<sup>1</sup>, Hesham A. Elkaranshawy<sup>2</sup>

*A mathematical model, in the form of a system of nonlinear ordinary differential equations, has been utilized to investigate the interaction between immune cells and tumor cells. Immune cells included are natural killer cells, circulating lymphocytes, CD8<sup>+</sup> T cells, CD4<sup>+</sup> T cells and cytokines. The dual role of the CD4<sup>+</sup> T cells in activating CD8<sup>+</sup> T cells and in killing the tumor via secretion of cytokines is represented in the model. Sensitivity analysis is performed, for two sets of human data, to identify the most effective body parameters in eliminating tumor cell population. Both numerical sensitivity coefficient method and sensitivity function method are implemented, and the results are compared. While the first method identifies the most effective parameters at a specific instant of time, like many published works, the second method recognizes these parameters over a wide time interval. The required order of the most effective parameters is identified, so this sensitivity analysis answers the question: Which parameter can be changed to get the largest effect on the tumor size? The obtained results provide a valuable tool to identify the parameters that would be increased or decreased prior to starting a treatment.*

**Keywords:** Mathematical Modeling, System of Nonlinear Ordinary Differential Equations, Sensitivity Analysis, Tumor-Immune Interactions.

**MSC2010:** 92B05, 93A30, 34A34, 90C31.

### 1. Introduction

Mathematical language is always used to describe the world. No wonder, mathematical modeling can be applied to many systems, physical, chemical, biological, or else to explain them, to examine the effect of their different components, and to predict their behavior. Mathematical models for tumors are not exceptional, many tumor models had been implemented. Many of them focus on the tumor growth due to its internal pressure and nutrient concentration [1, 2, 3]. Other mathematical models focus on the interactions between immune system cells and tumor cells to investigate the interaction dynamics to develop the suitable treatment strategy for each case. Most of these models are in the form of systems of ordinary differential equations [4, 5, 6, 7, 8, 9]. Some other models use delayed differential equations [10, 11, 12, 13] or fractional differential equations [14, 15]. Also, some models depend upon the convolutional neural network [16]. However, most of them had considered the role of some immune cells and neglected the role of the others. In our previous work [17, 18], a mathematical model representing the interaction between immune system cells and tumor cells was developed. The role of a wide range of immune cells had been considered.

To guarantee a good response to the treatment and to avoid tumor recurrence after the treatment, system parameters must be adjusted. Hence, sensitivity analysis is performed to

<sup>1</sup>Assistant Lecturer, Department of Engineering Mathematics and Physics, Faculty of Engineering, Alexandria University, Alexandria, Egypt

<sup>2</sup>Professor, Department of Engineering Mathematics and Physics, Faculty of Engineering, Alexandria University, Alexandria, Egypt, e-mail: hesham\_elk@alexu.edu.eg

mathematical models to investigate the effect of changing different parameters on the output of the model [19, 20]. In many research work, sensitivity analysis had been performed by changing each parameter by a certain small value at a specific instant to obtain a numerical sensitivity coefficient [7, 21, 22, 23, 24, 25, 26, 27]. This numerical sensitivity coefficient for each parameter is a measure of the sensitivity of the output to that parameter. Hence, the most effective parameters are determined in order. However, it is valid at this instant only and extending its validity to the entire time interval is questionable. Additionally, there is no criterion for specifying the value of the perturbation. A powerful alternative is to use the sensitivity function method [23, 25, 26, 28, 29, 30, 31], which is also called “the direct differential method” [20]. In this method, the sensitivity analysis is performed over a time interval and sensitivity coefficient curves are plotted in this interval. Due to the wide range of the sensitivity function, a normalization is implemented for each sensitivity coefficient to obtain a dimensionless value for it [20, 22, 23, 25, 26, 28, 29]. Keeping in mind that changing system parameters, using cancer vaccines for example, can drive the system from an unstable equilibrium state to a stable equilibrium state [8, 17]. Sensitivity analysis establishes the order of the most effective parameters, so it answers the question: Which parameter is best to change to get the largest effect on the tumor size?

In this paper, a proposed model of tumor-immune interaction is considered. The immune system cells counted of are natural killers, circulating lymphocytes, CD8<sup>+</sup>T cells, CD4<sup>+</sup>T cells and cytokines. The traditional role of CD4<sup>+</sup>T cells in activating CD8<sup>+</sup>T cells is reflected as well as its role in killing the tumor via secretion of cytokines. A sensitivity analysis is performed to the proposed model to identify the most effective parameters on the tumor size. Sensitivity analysis is achieved by calculating the numerical sensitivity coefficients and by the method of normalized sensitivity function. The results of the two methods are compared, discussed, and the conclusions are extracted.

## 2. Mathematical Model

The following mathematical model is implemented to illustrate the interaction between the tumor and immune cells [17]:

$$\frac{dT}{dt} = aT(1 - bT) - cNT - DT - \frac{c_1T}{a_1 + T}I \quad (1)$$

$$\frac{dN}{dt} = eC - fN + \frac{gT^2}{h + T^2}N - pNT \quad (2)$$

$$\frac{dL}{dt} = -mL + \frac{jD^2T^2}{k + D^2T^2}L - qLT + (r_1N + r_2C)T - uNL^2 + \frac{p_iI}{g_i + I}L \quad (3)$$

$$\frac{dY}{dt} = \frac{\beta_1T}{\alpha_1 + T}I - \mu_1Y - \delta_2TY \quad (4)$$

$$\frac{dC}{dt} = \alpha - \beta C \quad (5)$$

$$\frac{dI}{dt} = -\mu_iI + \frac{\beta_2T}{\alpha_2 + T}Y \quad (6)$$

where,  $T(t)$  is the tumor cells population,  $N(t)$  is the natural killer cells population,  $L(t)$  is the CD8<sup>+</sup>T cells population,  $Y(t)$  is the CD4<sup>+</sup>T cells population,  $C(t)$  is the circulating lymphocytes cell population not including natural killer cells and active CD8<sup>+</sup>T and CD4<sup>+</sup>T cells and  $I(t)$  is the concentration of the cytokine.  $D$  is the fractional kill rate, which is defined as follows:

$$D = d \frac{(L/T)^l}{s + (L/T)^l} \quad (7)$$

The definitions and the values of all the parameters included on the model for two patients are included in [17]. Also, a detailed description of each term in the model is included in [17]. Equation (6) shows that CD4<sup>+</sup>T cells activates the cytokine which in term activates CD8<sup>+</sup>T cells as can be noticed in equation (3) and both cytokine and CD8<sup>+</sup>T cells assist in killing tumors as presented in equations (1) and (7).

### 3. Sensitivity Analysis

The numerical sensitivity coefficient is given by:

$$S = \frac{(\Delta y / \Delta \lambda)}{(y / \lambda)} \quad (8)$$

where  $S$  is the numerical sensitivity coefficient for the system output  $y$  with respect to the parameter  $\lambda$ . The main disadvantage of this method is that it is not accurate in many cases, also, the sensitivity coefficients in this method is calculated at a certain time instant. This time instant not necessarily representing the sensitivity at other time instances.

As an alternative method to calculate the sensitivity coefficients, *the sensitivity function method* is considered. A general form of the system of differential equations is given by:

$$\frac{dy_i(\lambda, t)}{dt} = f_i(y_1, y_2, \dots, y_n, \lambda, t), \quad y_i(0) = y_{i0}, \quad i = 1, 2, \dots, n \quad (9)$$

where  $y_i$  is the model outputs  $y_1, y_2, \dots, y_n$ . The sensitivity coefficients are the first order derivative of the model outputs with respect to the model parameter  $\lambda$ :

$$S_i = \frac{dy_i}{d\lambda} \quad (10)$$

hence

$$\frac{dS_i}{dt} = \frac{d}{dt} \left( \frac{\partial y_i}{\partial \lambda} \right) \quad (11)$$

consequently

$$\frac{dS_i}{dt} = \frac{\partial}{\partial t} \left( \frac{\partial y_i}{\partial \lambda} \right) + \sum_{r=1}^n \frac{\partial}{\partial y_r} \left( \frac{\partial y_i}{\partial t} \right) \frac{\partial y_r}{\partial \lambda}$$

which can be written as

$$\frac{dS_i}{dt} = \frac{\partial}{\partial \lambda} \left( \frac{\partial y_i}{\partial t} \right) + \sum_{r=1}^n \frac{\partial}{\partial y_r} \left( \frac{\partial y_i}{\partial t} \right) S_r \quad (12)$$

Since the evaluation is taken at the nominal value of the parameter, then

$$\frac{\partial y_i}{\partial t} = f_i$$

Accordingly, equation (12) can be written as

$$\frac{dS_i}{dt} = \frac{\partial f_i}{\partial \lambda} + \sum_{r=1}^n \frac{\partial f_i}{\partial y_r} S_r \quad (13)$$

Equation (13) can be rewritten in the matrix form:

$$\begin{bmatrix} \frac{dS_1}{dt} \\ \frac{dS_2}{dt} \\ \vdots \\ \frac{dS_n}{dt} \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial \lambda} \\ \frac{\partial f_2}{\partial \lambda} \\ \vdots \\ \frac{\partial f_n}{\partial \lambda} \end{bmatrix} + \begin{bmatrix} \frac{\partial f_1}{\partial y_1} & \frac{\partial f_1}{\partial y_2} & \cdots & \frac{\partial f_1}{\partial y_n} \\ \frac{\partial f_2}{\partial y_1} & \frac{\partial f_2}{\partial y_2} & \cdots & \frac{\partial f_2}{\partial y_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial y_1} & \frac{\partial f_n}{\partial y_2} & \cdots & \frac{\partial f_n}{\partial y_n} \end{bmatrix} \begin{bmatrix} S_1 \\ S_2 \\ \vdots \\ S_n \end{bmatrix} \quad (14)$$

Equation (14) can be generalized to any number of parameters  $m$  as follows:

$$\frac{d\mathbf{S}}{dt} = \mathbf{f}_\lambda + \mathbf{J} \mathbf{S} \quad (15)$$

$$\text{where } \mathbf{S} = \begin{bmatrix} S_{11} & S_{12} & \dots & S_{1m} \\ S_{21} & S_{22} & \dots & S_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ S_{n1} & S_{n2} & \dots & S_{nm} \end{bmatrix}, \mathbf{f}_\lambda = \begin{bmatrix} \frac{\partial f_1}{\partial \lambda_1} & \frac{\partial f_1}{\partial \lambda_2} & \dots & \frac{\partial f_1}{\partial \lambda_m} \\ \frac{\partial f_2}{\partial \lambda_1} & \frac{\partial f_2}{\partial \lambda_2} & \dots & \frac{\partial f_2}{\partial \lambda_m} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial \lambda_1} & \frac{\partial f_n}{\partial \lambda_2} & \dots & \frac{\partial f_n}{\partial \lambda_m} \end{bmatrix} \text{ and } \mathbf{J} = \begin{bmatrix} \frac{\partial f_1}{\partial y_1} & \frac{\partial f_1}{\partial y_2} & \dots & \frac{\partial f_1}{\partial y_n} \\ \frac{\partial f_2}{\partial y_1} & \frac{\partial f_2}{\partial y_2} & \dots & \frac{\partial f_2}{\partial y_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial y_1} & \frac{\partial f_n}{\partial y_2} & \dots & \frac{\partial f_n}{\partial y_n} \end{bmatrix}.$$

Such that:

$$S_{ij} = \frac{\partial y_i}{\partial \lambda_j}, \quad i = 1, 2, \dots, n, \quad j = 1, 2, \dots, m \quad (16)$$

The system of differential equations defined by (15) can be solved using a suitable numerical method with the initial conditions  $S_{ij}(0) = 0$ . After that, the solution will be normalized to bound the range of the sensitivity functions using the following formula:

$$(S_{ij})_n = \frac{S_{ij}}{y_i/\lambda_j} \quad (17)$$

#### 4. Results and Discussion

The proposed model has 31 parameters,  $a, a_1, b, c, c_1, d, e, f, g, g_i, h, j, k, l, m, p, p_i, q, r_1, r_2, s, u, \alpha, \alpha_1, \alpha_2, \beta, \beta_1, \beta_2, \mu_1, \mu_i$  and  $\delta_2$ . There are 6 model outputs  $T, N, L, Y, C$  and  $I$ . Since the tumor cell population  $T$  is the main output of the model, the focus of this research work is on the effect of each parameter on  $T$  only. Therefore, the initial conditions used for  $N, L, Y, C$  and  $I$  in all cases are fixed to the following values:  $N(0) = 10^3$ ,  $L(0) = 10$ ,  $Y(0) = 10^6$ ,  $C(0) = 6 \times 10^8$ , and  $I(0) = 0$ . Four cases are considered. To calculate the numerical sensitivity coefficients each parameter is increased and decreased by 5% of its nominal value given in [17], and the change in tumor size  $\Delta T$  is calculated using the system of differential equations (1-6). Equation (8) is used to calculate the numerical sensitivity coefficients which are given in Table 1. The normalized sensitivity functions given in equation (17) are computed and plotted for each case in Figures 1-4. For more clearness, the averages of the normalized sensitivity functions are calculated and presented in Table 2.

In the first case, sensitivity analysis is performed for the data of the first patient included in [17]. The initial conditions used for the tumor cell population is  $T(0) = 10^5$ . The normalized sensitivity functions are plotted in Figure 1. The obtained sensitivity coefficients, at  $t = 7$  days, are shown in Table 1, which shows that the most effective parameters are  $d, \beta_2, \mu_i$  and  $c_1$ , respectively. This sequence coincides with the sequence obtained from the sensitivity function method shown in Figure 1 at this instant of time. However, as shown in the figure, the order of effective parameters changes with time. So, the sensitivity function method introduces a more general and powerful way to track the sensitivity of the model of each parameter along any time interval. Table 2 shows that the order of the most effective parameters is  $\beta_2, \mu_i, d$  and  $c_1$ .

In the second case, sensitivity analysis is performed for the data of the first patient included in [17]. Simulation is performed to a larger tumor of initial size  $T(0) = 10^7$ . The normalized sensitivity functions are plotted in Figure 2. Numerical sensitivity analysis is performed by measuring the change in tumor size  $\Delta T$  at  $t = 20$  days. The sensitivity coefficients are shown in Table 1, which implies that most effective parameters are  $b, a, l$  and  $\beta_2$ , respectively. At  $t = 20$ , the instantaneous values of the normalized sensitivity functions, as shown in Figure 2, shows that the most effective parameters are  $b, a, l$  and  $\beta_2$  also. However, as shown in the figure, the order of the effective parameters is changed with

TABLE 1. Numerical sensitivity coefficients.

	First Patient				Second Patient			
	$T(0) = 10^5$		$T(0) = 10^7$		$T(0) = 10^5$		$T(0) = 10^7$	
	Increasing	Decreasing	Increasing	Decreasing	Increasing	Decreasing	Increasing	Decreasing
$a$	3.03169	2.63292	0.122388	0.185525	-0.185383	-0.214762	0.122234	0.185264
$a_1$	2.47467	2.30135	9.71 E-7	9.74 E-7	-8.88 E-3	-1.158 E-2	9.71 E-7	9.72 E-7
$b$	-8.67 E-5	-8.68 E-5	-0.936493	-1.03325	-2.87 E-6	-2.88 E-6	-0.93649	-1.03325
$c$	-9.13 E-7	-8.80 E-7	-9.44 E-10	3.42 E-10	-2.59 E-6	-2.59 E-6	5.36 E-10	-8.78 E-10
$c_1$	-2.88022	-3.55867	-1.29 E-4	-1.29 E-4	-1.869 E-2	-2.206 E-2	-1.28 E-4	-1.28 E-4
$d$	-8.0517	-13.1622	-3.5 E-5	-3.52 E-5	-7.548 E-2	-7.364 E-2	-1.1 E-5	-1.13 E-5
$e$	2.063 E-4	2.062 E-4	1.01 E-9	-1.81 E-10	-7.26 E-4	-7.25 E-4	1.31 E-8	-8.54 E-10
$f$	-2.47 E-5	-2.48 E-5	-1.25 E-9	1.57 E-10	3.79 E-4	3.948 E-4	3.43 E-9	-8.95 E-10
$g$	7.50 E-6	7.48 E-6	-7.00 E-10	-1.37 E-10	-4.61 E-6	-4.61 E-6	2.43 E-10	-2.08 E-9
$g_i$	2.665 E-3	2.934 E-3	5.86 E-11	1.94 E-9	1.7 E-5	1.89 E-5	5.61 E-10	-1.14 E-9
$h$	-4.67 E-8	-4.74 E-8	-5.11 E-10	-3.44 E-10	4.38 E-6	4.82 E-6	9.31 E-10	-5.18 E-11
$j$	-1.084 E-2	-1.085 E-2	-1.22 E-8	-1.08 E-8	-7.44 E-8	-7.44 E-8	1.34 E-9	-1.63 E-9
$k$	1.775 E-3	1.842 E-3	6.37 E-9	6.76 E-9	7.09 E-8	7.84 E-8	2.65 E-10	-4.91 E-10
$l$	1.42606	1.44702	3.423 E-4	6.761 E-4	0.166259	0.20166	1.07 E-4	2.07 E-4
$m$	0.131979	0.130768	2.38 E-7	2.40 E-7	0.116547	0.138489	1.51 E-6	1.53 E-6
$p$	-1.551 E-4	-1.597 E-4	1.13 E-8	1.11 E-9	2.96 E-5	2.96 E-5	1.99 E-8	6.50 E-10
$p_i$	-2.899 E-3	-2.9 E-3	-1.57 E-9	-1.45 E-9	-1.82 E-5	-1.82 E-5	2.18 E-9	-1.58 E-9
$q$	6.586 E-2	6.57 E-2	6.75 E-5	7.87 E-5	3.13 E-5	3.13 E-5	1.77 E-5	2.01 E-5
$r_1$	-1.111 E-3	-1.111 E-3	-6.21 E-11	5.03 E-11	-7.66 E-4	-7.66 E-4	2.67 E-9	-5.79 E-10
$r_2$	-0.825142	-0.901681	-7.57 E-5	-7.17 E-5	-0.128672	-0.119826	-2 E-5	-2 E-5
$s$	0.407421	0.420416	3.36 E-5	3.71 E-5	6.522 E-2	7.334 E-2	1.07 E-5	1.19 E-5
$u$	1.184 E-3	1.184 E-3	4.41 E-10	1.62 E-9	4.55 E-5	4.55 E-5	-4.25 E-10	-1.46 E-9
$\alpha$	-0.420455	-0.443736	-6.12 E-5	-5.84 E-5	-0.129504	-0.120775	-1.68 E-5	-1.63 E-5
$\alpha_1$	6.806 E-2	6.913 E-2	9.40 E-10	3.78 E-9	0.562034	0.56566	3.95 E-9	2.65 E-9
$\alpha_2$	0.621521	0.630966	1.13 E-8	1.30 E-8	0.42598	0.42864	1.54 E-8	1.15 E-8
$\beta$	6.995 E-3	6.992 E-3	3.96 E-6	4.01 E-6	2.908 E-2	2.973 E-2	9.54 E-7	9.61 E-7
$\beta_1$	-2.02993	-2.31315	-3.21 E-5	-3.15 E-5	-0.951725	-1.08276	-3.2 E-5	-3.14 E-5
$\beta_2$	-4.57593	-6.36571	-1.62 E-4	-1.58 E-4	-0.968519	-1.10739	-1.62 E-4	-1.58 E-4
$\mu_1$	0.59066	0.571686	7.57 E-6	7.61 E-6	1.00448	1.0696	7.55 E-6	7.58 E-6
$\mu_i$	5.82898	4.66424	1.449 E-4	1.632 E-4	1.0467	1.0126	1.44 E-4	1.62 E-4
$\delta_2$	4.023 E-2	4.013 E-2	9.31 E-5	1.008 E-4	7.85 E-4	7.84 E-4	9.2 E-5	1 E-4

TABLE 2. Averages of the normalized sensitivity functions.

	First Patient		Second Patient	
	$T(0) = 10^5$	$T(0) = 10^7$	$T(0) = 10^5$	$T(0) = 10^7$
$a$	1.74721	1.39152	0.590797	1.39023
$a_1$	2.00595	2.80785 E-5	0.394974	2.80293 E-5
$b$	-9.96375 E-5	-0.463767	1.66451 E-6	-0.463827
$c$	-3.38749 E-7	-1.84701 E-9	-2.23775 E-6	-1.57075 E-9
$c_1$	-2.88325	-3.68397 E-3	-0.363492	-3.67771 E-3
$d$	-3.66016	-4.85825 E-4	-6.02073 E-2	-1.14819 E-4
$e$	1.86791 E-4	-1.81157 E-9	-3.83569 E-4	-1.22424 E-9
$f$	-2.21857 E-5	1.10318 E-11	1.3788 E-4	3.81143 E-12
$g$	6.69324 E-6	-3.34704 E-12	-1.06694 E-6	-1.15638 E-12
$g_i$	2.71134 E-3	3.12353 E-8	1.21932 E-5	3.83704 E-9
$h$	-3.63254 E-8	6.28229 E-19	8.75083 E-7	2.06901 E-19
$j$	-1.04187 E-2	-2.74481 E-7	-1.22417 E-8	-2.6459 E-9
$k$	1.79434 E-3	1.44397 E-7	1.22409 E-8	2.52704 E-9
$l$	1.49524	5.80725 E-3	0.250135	1.31761 E-3
$m$	0.128329	5.94124 E-6	0.105051	3.56425 E-5
$p$	-1.40033 E-4	9.87548 E-9	9.90897 E-6	3.97582 E-9
$p_i$	-2.81429 E-3	-3.16934 E-8	-1.2286 E-5	-3.89307 E-9
$q$	6.51789 E-2	9.87913 E-4	1.20859 E-5	1.69363 E-4
$r_1$	-1.12093 E-3	-1.10473 E-8	-3.93083 E-4	-2.48185 E-9
$r_2$	-0.862093	-1.01527 E-3	-0.105423	-2.07815 E-4
$s$	0.413894	4.85783 E-4	5.84669 E-2	1.14817 E-4
$u$	1.13489 E-3	3.68151 E-9	9.49411 E-6	2.31177 E-10
$\alpha$	-0.428153	-6.9681 E-4	-0.101776	-1.29773 E-4
$\alpha_1$	4.32472 E-2	6.81436 E-8	0.319447	6.80195 E-8
$\alpha_2$	0.357265	3.65075 E-7	0.657277	3.64432 E-7
$\beta$	6.89561 E-3	1.93237 E-5	1.24961 E-2	3.09539 E-6
$\beta_1$	-1.68621	-8.62082 E-4	-1.08484	-8.60548 E-4
$\beta_2$	-4.57218	-4.54608 E-3	-1.44835	-4.53826 E-3
$\mu_1$	0.442406	2.07158 E-4	1.19002	2.0679 E-4
$\mu_i$	4.35748	4.29802 E-3	1.43112	4.29064 E-3
$\delta_2$	3.3188 E-2	2.61786 E-3	8.34325 E-3	2.61335 E-3

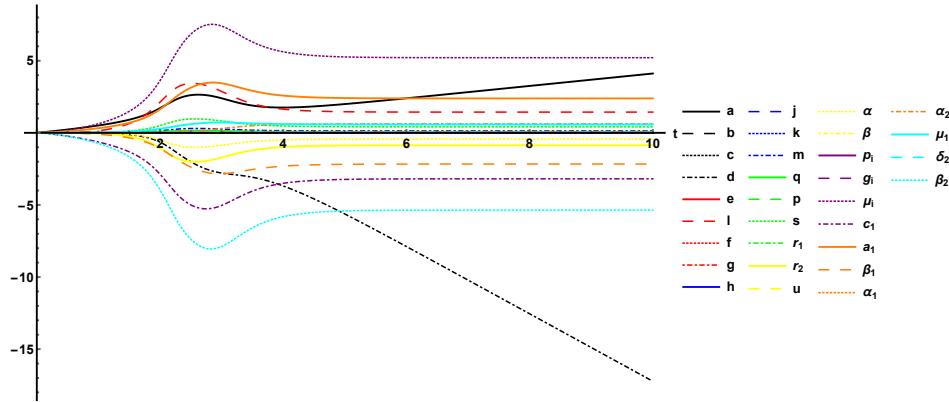


FIGURE 1. Normalized sensitivity functions for first patient's data with  $T(0) = 10^5$ .

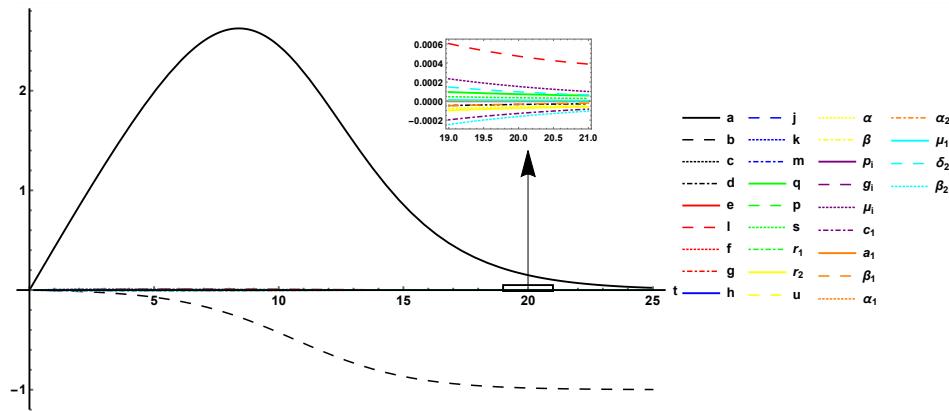
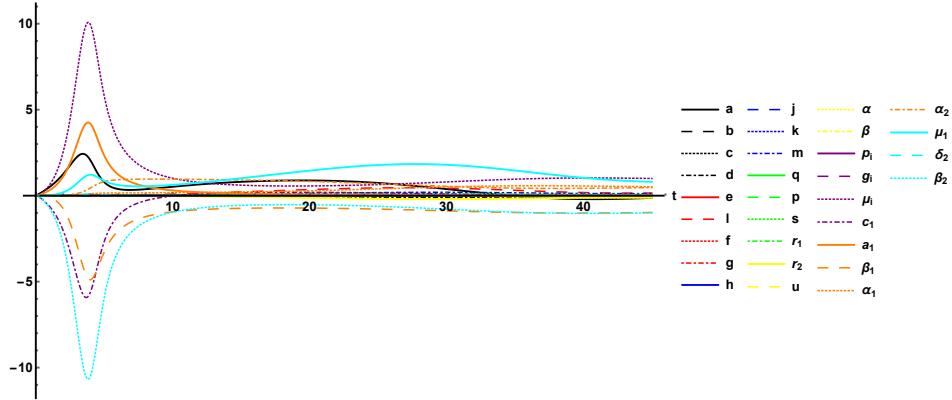
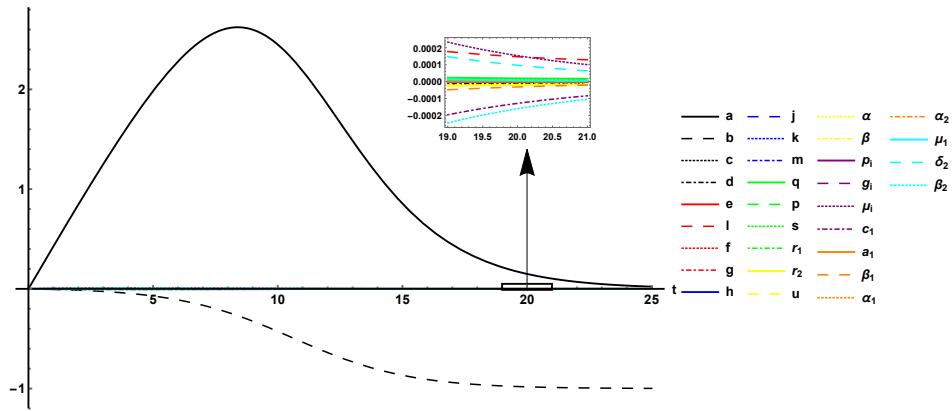


FIGURE 2. Normalized sensitivity functions for first patient's data with  $T(0) = 10^7$ .

time and parameter  $a$  is the most effective parameter most of the time in the considered time interval. This fact is reflected in Table 2 which specifies the order of the most effective parameters to be  $a, b, l$  and  $\beta_2$ .

In the third case, sensitivity analysis is performed for the data of the second patient included in [17]. The initial conditions used for the tumor cell population is  $T(0) = 10^5$ . Numerical sensitivity analysis is performed by measuring the change in tumor size  $\Delta T$  at  $t = 40$  days, and the obtained sensitivity coefficients are shown in Table 1. The most effective parameters are  $\mu_1, \beta_2, \mu_i$  and  $\beta_1$ , respectively. This sequence coincides with the sequence obtained from the sensitivity function method shown in Figure 3 at this instant of time. Because of the variation of the order of most effective parameters with time as shown in Figure 3, Table 2 specifies the order as  $\beta_2, \mu_i, \mu_1$  and  $\beta_1$ .

In the fourth case, sensitivity analysis is performed for the data of the second patient included in [17]. Simulation is performed to a larger tumor of initial size  $T(0) = 10^7$ . Numerical sensitivity analysis is performed by measuring the change in tumor size  $\Delta T$  at  $t = 20$  days. Sensitivity coefficients are shown in Table 1. The most effective parameters are  $b, a, \beta_2$  and  $l$ , respectively. Same sequence is obtained from the sensitivity function method shown in Figure 4 at this instant of time. However, the order of the effective parameters is changed with time as shown in Figure 4 and parameter  $a$  is the most effective parameter

FIGURE 3. Normalized sensitivity functions for second patient's data with  $T(0) = 10^5$ .FIGURE 4. Normalized sensitivity functions for second patient's data with  $T(0) = 10^7$ .

most of the time in the considered time interval. Therefore, Table 2 shows that the order of the most effective parameters is  $a, b, \beta_2$  and  $\mu_i$ .

The results obtained in this section prove that the most effective parameters change with the change of the initial tumor size and with the change of the patient's data. The two sensitivity methods used give the same results at any specific instant of time, however, if a wide interval of time is considered, their results do not coincide.

### 5. Representative Cases

In section 4, it can be noticed that the order for the most effective parameters obtained by the numerical sensitivity coefficient method does not coincide with the order obtained by the sensitivity function method. In this section we would like to specify the more reliable method. Therefore, the second and the fourth cases in section 4 are revisited.

First, the simulation is performed for the second case three times. In the first run, the values of all parameters are the nominal values. In the second run, the values of all parameters are the nominal values except the value of  $a$  which decreases by 90% of its nominal value. In the third run, the values of all parameters are the nominal values except the value of  $b$  which increases by 90% of its nominal value. Results shown in Figure 5a

illustrate that changing  $a$  are much more effective than changing  $b$ . This outcome agrees with the prediction of the sensitivity function method.

Second, the simulation is performed for the fourth case three times. In the first run, the values of all parameters are the nominal values. In the second run, the values of all parameters are the nominal values except the value of  $a$  which decreases by 99% of its nominal value. In the third run, the values of all parameters are the nominal values except the value of  $b$  which increases by 99% of its nominal value. Results shown in Figure 5b illustrate that changing  $a$  are much more effective than changing  $b$ . This outcome agrees with the prediction of the sensitivity function method.

Hence, it can be concluded that the sensitivity function method is more reliable than the numerical sensitivity coefficient method. Results of the last method could be incorrect in some cases.

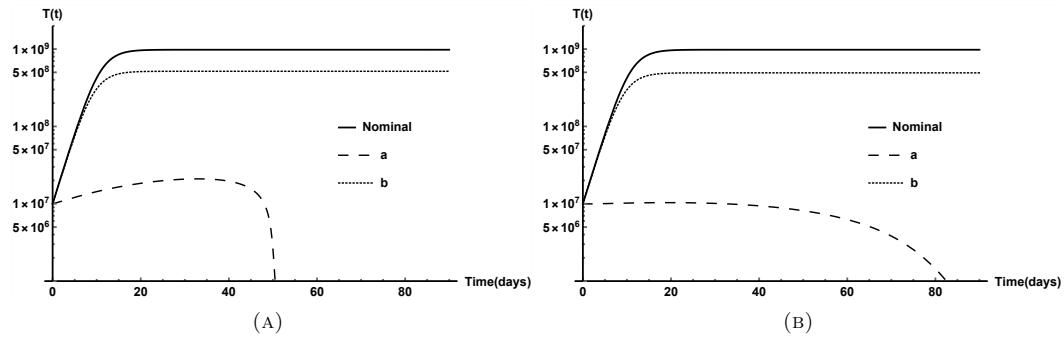


FIGURE 5. Verification of Results: (A) Results of first patient's data for 3 cases: with nominal values of all parameters, decreasing  $a$  by 90% and increasing  $b$  by 90%. (B) Results of second patient's data for 3 cases: with nominal values of all parameters, decreasing  $a$  by 99% and increasing  $b$  by 99%.

## 6. Conclusions

In this paper, sensitivity analysis has been performed for a mathematical model representing the tumor-immune interactions to identify the most effective parameters on tumor size. Sensitivity coefficient curves for all parameters are plotted over a time interval and a normalized coefficient has been computed for each parameter to specify the order of the most effective parameters. Results have proved that both the list and the order of the most effective parameters change with the change of initial tumor size and patient's data. If this analysis would be performed prior to the treatment, these parameters can be specified and adjusted, using cancer vaccines for example, to get the largest effect on the tumor size from the subsequent treatment.

## REFERENCES

- [1] D. S. Jones, M. J. Plank and B. D. Sleeman, Differential Equations and Mathematical Biology, 2nd edd., Chapman and Hall/CRC, 2009.
- [2] X. Wei and S. Cui, Existence and Uniqueness of Global Solutions for A Mathematical Model of Antangiogenesis in Tumor Growths, Nonlinear Analysis: Real World Applications, **9**(2008), No. 5, 1827-1836.
- [3] D. Vasincu, C. G. Buzea, M. Agop and D. Timofte, Travelling Waves and Shapiro Steps in A Tumor-Growth Model, U.P.B. Sci. Bull., Series A, **76**(2014), No. 4, 209-220.

- [4] *I. Butuc, C. Mirestea and D. Iancu*, A Nonlinear Model in The Dynamics of Tumor-immune System Combined With Radiotherapy, U.P.B. Sci. Bull., Series A, **81**(2019), No. 4, 311-322.
- [5] *A. Ciancio and A. Quararone*, A Hybrid Model for Tumor-Immune Competition, U.P.B. Sci. Bull., Series A, **75**(2013), No. 4, 125-136.
- [6] *L. G. de Pillis, K. R. Fister, W. Gu, T. Head, K. Maples, T. Neal, A. Murgan and K. Kozai*, Optimal Control of Mixed Immunotherapy and Chemotherapy of Tumors, Journal of Biological Systems, **16**(2008), No. 1, 51-80.
- [7] *L. G. de Pillis, H. Savage and A. E. Radunskaya*, Mathematical Model of Colorectal Cancer with Monoclonal Antibody Treatments, British Journal of Medicine and Medical Research, **4**(2014), No. 16, 3101-3131.
- [8] *L. G. de Pillis, W. Gu and A. E. Radunskaya*, Mixed Immunotherapy and Chemotherapy of Tumors: Modeling, Applications and Biological Interpretations, Journal of Theoretical Biology, **238**(2006), No. 4, 841-862.
- [9] *P. Das, P. Das and S. Mukherjee*, Stochastic Dynamics of Michaelis-Menten Kinetics Based Tumor-Immune Interactions, Physica A: Statistical Mechanics and its Applications, **541**(2020), Article No. 123603.
- [10] *P. Das, P. Das and S. Das*, Effects of Delayed Immune-Activation in the Dynamics of Tumor-Immune Interactions, Math. Model. Nat. Phenom., **15**(2020), Article No. 45.
- [11] *L. R. Dickman and Y. Kuang*, Analysis of Tumor-Immune Dynamics in A Delayed Dendritic Cell Therapy Model, Chaos, **30**(2020), No. 11, 113108.
- [12] *I. Badralexi, A. M. Bordei and A. Halanay*, Rank-One Perturbations and Stability of Some Equilibrium Points in A Complex Model of Cells Evolution in Leukemia, U.P.B. Sci. Bull., Series A, **80**(2018), No. 3, 3-14.
- [13] *I. Badralexi, A. Halanay and R. Mghames*, A Delay Differential Equations Model for Maintenance Therapy in Acute Lymphoblastic Leukemia, U.P.B. Sci. Bull., Series A, **82**(2020), No. 3, 13-24.
- [14] *S. Arshad, T. A. Yildiz, D. Baleanu and Y. Tang*, The Role of Obesity In Fractional Order Tumor-Immune Model, U.P.B. Sci. Bull., Series A, **82**(2020), No. 2, 181-196.
- [15] *S. Kumar, A. Kumar, B. Samet, J. F. Gomez-Aguilar and M. S. Osman*, A Chaos Study of Tumor and Effector Cells in Fractional Tumor-Immune Model for Cancer Treatment, Chaos, Solitons and Fractals, **141**(2020), Article No. 110321.
- [16] *C. G. Buzea, C. C. Mirestea, M. Agop, V. P. Paun and D. T. Iancu*, Classification of Good and Bad Responders in Locally Advanced Rectal Cancer After Neoadjuvant Radio-Chemotherapy Using Radiomics Signature, U.P.B. Sci. Bull., Series A, **81**(2019), No. 2, 265-278.
- [17] *A. M. Makhlouf, L. El-Shennawy and H. A. Elkaranshawy*, Mathematical Modelling for the Role of CD4<sup>+</sup>T Cells in Tumor-Immune Interactions, Computational and Mathematical Methods in Medicine, (2020), Article ID 7187602.
- [18] *H. A. Elkaranshawy, A. M. Makhlouf and Y. Abouelseoud*, Using Padé Approximant Method to Solve the Mathematical Model of Tumor-Immune Interactions, in 2020 42nd Annual International Conference of the IEEE Engineering in Medicine & Biology Society (EMBC), Montreal, QC, Canada, 2020.
- [19] *O. A. Gutierrez and U. H. Danielson*, Sensitivity analysis and error structure of progress curves, Analytical Biochemistry, **358**(2006), No. 1, 1-10.
- [20] *Z. Zi*, Sensitivity analysis approaches applied to systems biology models, IET Systems Biology, **5**(2011), No. 6, 336-346.
- [21] *X. Hu and S. R. J. Jang*, Dynamics of Tumor-CD4+-Cytokine-Host Cells Interactions with Treatments, Applied Mathematics and Computation, **321**(2018), 700-720.
- [22] *H. C. Frey and S. R. Patil*, Identification and Review of Sensitivity Analysis Methods, Risk Analysis, **22**(2002), No. 3, 553-578.

- [23] *R. Gul, C. Schütte and S. Bernhard*, Mathematical modeling and sensitivity analysis of arterial anastomosis in the arm, *Applied Mathematical Modelling*, **40**(2016), No. 17-18, 7724-7738.
- [24] *X. Hu, G. Ke and S. R.-J. Jang*, Modeling Pancreatic Cancer Dynamics with Immunotherapy, *Bulletin of Mathematical Biology*, **81**(2019), 1885-1915.
- [25] *B. Ingalls*, Sensitivity analysis: from model parameters to system behaviour, *Essays in Biochemistry*, **45**(2008), 177-194.
- [26] *J. Kirch, C. Thomases, A. Jensch and N. E. Radde*, The effect of model rescaling and normalization on sensitivity analysis on an example of a MAPK pathway model, *EPJ Nonlinear Biomedical Physics*, **4**(2016), No. 3.
- [27] *Y. Zheng and A. Rundell*, Comparative study of parameter sensitivity analyses of the TCR-activated erk-MAPK signalling pathway, *IEE Proceedings - Systems Biology*, **153**(2006), No. 4, 201-211.
- [28] *R. Bighamian, B. Parvinian, C. G. Scully, G. Kramer and J. O. Hahn*, Control-oriented physiological modeling of hemodynamic responses to blood volume perturbation, *Control Engineering Practice*, **73**(2018), 149-160.
- [29] *N. Chitnis, J. M. Hyman and J. M. Cushing*, Determining Important Parameters in the Spread of Malaria Through the Sensitivity Analysis of a Mathematical Model, *Bulletin of Mathematical Biology*, **70**(2008), No. 5, 1272-1296.
- [30] *R. P. Dickinson and R. J. Gelinas*, Sensitivity Analysis of Ordinary Differential Equation Systems-A Direct Method, *Journal of Computational Physics*, **21**(1976), No. 2, 123-143.
- [31] *H. K. Khalil*, Nonlinear systems, 3rd edd., Prentice Hall, 2002.