Neutrophil dynamics during concurrent chemotherapy and G-CSF administration: Mathematical modelling guides dose optimisation to minimise neutropenia

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HIGHLIGHTS

• An integrated model of physiology and anti-cancer therapy.
• An up-to-date physiological DDE model of myelopoiesis.
• Rational parameter estimation determined from a variety of studies.
• Successfully captures main behaviour of the interplay of physiology and chemotherapy.
• Improved therapeutic outcomes through delayed and reduced number of administrations of G-CSF.

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ABSTRACT

The choice of chemotherapy regimens is often constrained by the patient's tolerance to the side effects of chemotherapeutic agents. This dose-limiting issue is a major concern in dose regimen design, which is typically focused on maximising drug benefits. Chemotherapy-induced neutropenia is one of the most prevalent toxic effects patients experience and frequently threatens the efficient use of chemotherapy. In response, granulocyte colony-stimulating factor (G-CSF) is co-administered during chemotherapy to stimulate neutrophil production, increase neutrophil counts, and hopefully avoid neutropenia. Its clinical use is, however, largely dictated by trial and error processes. Based on up-to-date knowledge and rational considerations, we develop a physiologically realistic model to mathematically characterise the neutrophil production in the bone marrow which we then integrate with pharmacokinetic and pharmacodynamic (PKPD) models of a chemotherapeutic agent and an exogenous form of G-CSF (recombinant human G-CSF, or rhG-CSF). In this work, model parameters represent the average values for a general patient and are extracted from the literature or estimated from available data. The dose effect predicted by the model is confirmed through previously published data. Using our model, we were able to determine clinically relevant dosing regimens that advantageously reduce the number of rhG-CSF administrations compared to original studies while significantly improving the neutropenia status. More particularly, we determine that it could be beneficial to delay the first administration of rhG-CSF to day seven post-chemotherapy and reduce the number of administrations from ten to three or four for a patient undergoing 14-day periodic chemotherapy.

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1. Introduction

Mammalian hematopoiesis is an ideal system in which to study the control of cellular proliferation and differentiation. This is because of the rapid division of hematopoietic precursor cells and the morphologically well characterised stages that these cells go through in their progression to mature and functional white cells, red cells and platelets. Just as experimentalists have exploited these characteristics in their laboratory studies, so have bio-mathematicians utilised this system to sharpen their modelling tools to understand hematological dynamics drawing on a spectrum of clinically interesting diseases in their quest to understand the nature of hematopoietic control (Foley et al., 2006; Haurie et al., 1998). These dynamics include a variety of periodic hematological diseases (Foley et al., 2006) as well as the observed response of the normal hematopoietic system to periodic perturbation as a side effect of chemotherapy (Brooks et al., 2012; Zhuge et al., 2012).

Chemotherapy is widely used to reduce the spread of malignant cells by interrupting their growth and eventual proliferation. Unfortunately the nonselective nature of chemotherapeutic drugs also disrupts development in non-malignant cell lines, including the blood cells. Neutropenia, a condition characterised by a diminished number of neutrophils, is a common dose-limiting side effect of chemotherapy. In this acute condition, the production of neutrophils in the bone marrow is disrupted. In a healthy individual, circulating neutrophils are created from the commitment of a hematopoietic stem cell (HSC), which undergoes division, maturation, and remain in a reservoir within the bone marrow before being released into the systemic circulation. Patients with low neutrophil counts are susceptible to infection, and to stimulate the production of neutrophils post-chemotherapy, recombinant human granulocyte colony-stimulating factor (rhG-CSF) is administered.

In this paper, we adopt a phenomenological physiological modelling approach to granulopoiesis. Herein, we extend our previous modelling of the regulation of neutrophil dynamics (Brooks et al., 2012; Foley et al., 2006; Zhuge et al., 2012) in three significantly novel ways. First, we take into account the sequencing of mature neutrophils into a reservoir in the bone marrow before their release into circulation, which is crucial for the rapid mobilisation of the neutrophils into the plasma. Second, we account for the marginalized pool of neutrophils in the blood, leading to increased accuracy in the parameter estimation and a greater correspondence between the parameters and the physiology. Finally, we include a physiologically realistic representation of the action of a recently developed chemotherapeutic drug (Zalypsis®), and extend our previous models for the effects of rhG-CSF. These extensions to previous work on neutrophil dynamics, combined with our determination of relevant model parameters from the physiological and clinical literature, have led to a model that is physiologically realistic and comprehensive.

A number of authors have previously addressed the issue of post-chemotherapy neutropenia through mathematical models, with or without the administration of rhG-CSF (see Brooks et al., 2012; Foley and Mackey, 2009; Friberg and Karlsson, 2003; Ho et al., 2013; Lei and Mackey, 2011; Scholz et al., 2012 among others). Within these, a range of methodologies is used to study the dynamics of neutrophils, including the similarly named but conceptually divergent physiological modelling and physiologically based modelling, both of which are described below.

Physiological modelling techniques arise frequently in systems biology, where the system of interest is modelled using an appropriate framework (a variety of differential equation approaches, difference equations, etc.) and parameters are identified from a variety of data sources. Accordingly, the importance of physiological models in pharmacometric applications has increased over the past 15 years (Leil, 2014). Typically, these models are constructed using a set of hypotheses (first principles) related to the mechanisms of the system of interest before parameter estimation occurs. In the case of hematopoiesis, delay differential equation (DDE) models are a natural representation as a result of the presence of delays in the system, and a variety of authors have applied this approach to model neutrophil development including Brooks et al. (2012), Foley and Mackey (2009), Vainas et al. (2012), and Vainstein et al. (2005). The resulting physiological models, which do not generally depend on specific patient datasets for their parameter estimation, are flexible across pathologies and across clinical scenarios (Colijn and Mackey, 2005; Foley et al., 2006; Leil, 2014). Additionally, we have also recently shown that this class of mechanistic models demonstrate a robustness to PK variability, thereby underlining their rational construction and establishing their utility in clinical settings by extending their applicability to the population level (Craig et al., to appear).

Physiologically based pharmacokinetic (PBPK) models aim to track drug disposition in the body by tracking the complex drug transport interactions in a physiologically realistic way (Nestorov, 2003). While traditional pharmacokinetic (PK) modelling is based on the optimisation to patient data, generally using mixed effects modelling (MEM) statistical techniques, PBPK uses a mix of both empirical (as in the traditional case) and mechanistic knowledge of the physiological system to predict drug concentrations. The resulting PBPK models use a system of ordinary differential equations to relate the flow of blood (and therefore drug concentrations) using mass-balance. It is generally recognised that PBPK models provide more insight into the physiological origin of drug disposition than traditional empirical models but the implementation of variability, especially population-level variability, persists in being an important consideration (Nestorov, 2003). Notwithstanding the increased level of anatomical detail present in PBPK models, the problem of relating the drug’s concentration to its effect persists. While PBPK models incorporate more detailed physiological considerations by describing the drug disposition process to closely mimic the true cerebral processes, physiological models generally target the dynamic evolution of cells and their interaction with the drug. In the case of hematopoiesis, models for the pharmacodynamic (PD) effects of chemotherapy and/or G-CSF on the neutrophil system are generally based on the semi-mechanistic model of Friberg and Karlsson (2003). Therein, the developmental stages of the marrow neutrophils are modelled using transit compartments and the delays present in the system are estimated using MEM. Several authors have since adapted and extended this model and incorporated PBPK approaches to optimise chemotherapy treatment using optimal control theory (Harrold and Parker, 2009), and even to study separate pathologies, notably sepsis (Ho et al., 2012; Song et al., 2012). These models take a range of signalling pathways and cell populations (stromal cells, T-cells) into consideration and provide more physiological accuracy than traditional PK approaches. A downside of using transit compartment models to study neutrophil dynamics is the dependency of the parameters on the data upon which they are constructed. For example, the mean transit time of the neutrophils in the marrow estimated by MEM techniques varies greatly (Friberg and Karlsson, 2003; González-Sales et al., 2012; Quartino et al., 2012), while irradiation studies of neutrophil development in the bone marrow reveal much more consistent neutrophil transit times (Dancey et al., 1976; Price et al., 1996). Further, phenomenological insight into the origins of given effects, like the increased speed of maturation, and the correspondence of the model’s parameters to a physiological meaning can be absent, implying that more traditional PKPD models are not able to predict long-term drug effects (Vainas et al., 2012).
By adopting a physiological approach in this work, we reproduce recently published data on the temporal neutrophil response in a population of 172 patients receiving periodic chemotherapy every 14 days without any model fitting to the data. Furthermore, using this extended model for neutrophil regulation we have examined the response of the model to the administration of rhG-CSF following simulated chemotherapy. We predict that a significant reduction (from 10 to 3 or 4) in the number of days of administration of rhG-CSF will still result in a clinically satisfactory outcome. If this prediction is borne out in a clinical setting it will have a significant impact on the cost of post-chemotherapy treatment, as well as decreasing patient inconvenience.

This paper is structured as follows: Section 2.1 provides the motivation and details the construction of the myelopoiesis model by updating our group’s previously published works (Brooks et al., 2012; Colijn and Mackey, 2005 and Foley and Mackey, 2009). Section 2.2 develops the pharmacokinetic models for both the chemotherapeutic drug Zalypsis® and rhG-CSF (filgrastim) which have been adapted from previously developed models (particularly González-Sales et al., 2012 and Krzyzanski et al., 2010). The hematopoietic effects of both drugs are modelled in Section 2.3.1. Results are presented in Section 3, where the model is first validated against published data on a population of 172 patients receiving chemotherapy (Section 3.2.1) and then used to examine dose optimisation (Section 3.2.2). The paper concludes with a discussion of our findings in Section 4. Details on the estimation of model parameter from the physiological and clinical literature are to be found in the appendices.

2. The model

2.1. Development of a physiological model of granulopoiesis

In the following, the reader may find it useful to refer to the schematic representation of neutrophil production in Fig. 1. The production of a single neutrophil from an HSC in the bone marrow can be summarised into five distinct steps: differentiation, proliferation, maturation, sequestration, and exit, whether by random loss or through entry into the blood stream/tissues. Once in circulation, neutrophils die at random through apoptosis. The physiological model we present here is an extension of previously proposed models (Brooks et al., 2012; Foley and Mackey, 2009 and Lei and Mackey, 2011), with the notable addition of a neutrophil reservoir that holds newly mature neutrophils in the bone marrow so the body may react rapidly in response to falling neutrophil blood counts or infection (Furze and Rankin, 2008; Rankin, 2010). Our model also differs from the models in Brooks et al. (2012), Foley and Mackey (2009) and Lei and Mackey (2011), by accounting for the difference in the sizes of the total blood neutrophil pool and the circulating neutrophil pool due to margination.

The production of circulating neutrophils begins with the hematopoietic stem cells (HSCs, population Q in units of 10⁹ cells/kg). The HSCs are generally considered to be in the quiescent stage, though they may enter the proliferative stage at rate β (days⁻¹) which occupies a period of τS (days), differentiate into the neutrophil line at a rate κδ (units days⁻¹), or enter the erythroid or platelet lineages at a rate of κδ (days⁻¹). The HSCs undergo apoptosis at rate γS (days⁻¹) during their proliferative phase and their total amplification during their proliferative phase is given by AQ(t). Once committed to the neutrophil lineage, cells divide at rate ηNP (days⁻¹) before entering a maturing phase with variable aging velocity VN(t) where they remain for a period of τNP(t) days. Upon beginning the maturation process, neutrophil precursors grow in volume but are no longer proliferating and experience random cell death at a rate of ηNP (days⁻¹). The total amplification of committed

![Fig. 1. Schematic representation of the production of circulating neutrophils in the bone marrow. Stem cells (Q) undergo the usual cell cycle and mitosis (at rate βQ(t)) where they die at rate γS(t) or return to the quiescent stage. They then remain at rest until differentiation into the neutrophil lineage (at rate κδQ(t)) or other blood lines or return to the quiescent stage. They then remain at rest until differentiation into the neutrophil lineage (at rate κδQ(t)) or other blood lines (at rate γQ). Once entering the neutrophil lineage, a period of successive divisions (proliferation) at rate ηNP(t) is followed by a maturing phase with velocity VN(t). The mature neutrophils then reach the neutrophil reservoir (N(t)) in the bone marrow. Mature reserved cells are maintained within the bone marrow for rapid mobilisation if needed (Furze and Rankin, 2008); the rate of transfer from the pool into the circulation (ftrans(t)) is determined by G-CSF concentrations in the central compartment (plasma). Mature reserved neutrophils that do not reach the circulation die from the reservoir at rate γR(t). Circulating neutrophils N(t) disappear from the circulation by apoptosis at rate γNP(t). The time for the hematopoietic stem cell proliferative phase cycle is τS. The process of the development of a neutrophil takes time τNP(t) from their entry into the neutrophil line to their appearance in the blood, which includes the time for proliferation (τNP(t)), maturation (τmat(t)), and marrow sequestration (τm).

precursors is ηNP(t). Once mature, cells do not exit the bone marrow directly but are sequestered into a reservoir pool (population N(t) in units of 10⁹ cells/kg) and a steady stream of reserved, mature neutrophils transition into the blood with rate fG(t) (in units of days⁻¹) which depends on the circulating concentration of G-CSF (G(t) in ng/mL). Indeed, in the case of reduced circulating numbers or infection, G-CSF concentrations rise and mature neutrophils are rapidly mobilised from the reserve pool. Cells that do not reach the blood exit the reservoir pool at a rate γR(t) (days⁻¹). Neutrophils in the blood may be circulating or marginated. We let N(t) in units of 10⁹ cells/kg) be the size of the total blood neutrophil pool (TBNP) which is composed of both the circulating neutrophil pool (CNP) and the margined neutrophil pool (MNP). We assume free exchange and identical kinetics in the CNP and MNP, and also that the ratio of their sizes is constant over time. Neutrophils (population N in units of 10⁹ cells/kg) are then removed from the TBNP at a rate of γNP(t) (days⁻¹). This implies that the average lifespan of a neutrophil within the TBNP is 1/γNP. Overall, the time from the entrance of a stem cell into the neutrophil line to the exit of progeny into the blood is τNP(t) = τNP(t) + τmat(t) (days)

The entire process of granulopoiesis is regulated by G-CSF, which stimulates entry into the neutrophil lineage, promotes proliferation, speeds up maturation, and increases mobilisation from the reservoir pool. The circulating neutrophils and the concentration of G-CSF are under constant feedback control so the concentration of G-CSF is increased when neutrophil counts decrease, thereby stimulating the production of more neutrophils.
Table 1
Table of parameter values used for an average patient undergoing chemotherapy with filgrastim support.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Interpretation</th>
<th>Value</th>
<th>Unit</th>
<th>Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Stem cells</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$Q_{NM}^{homeo}$</td>
<td>Concentration of HSCs at homeostasis</td>
<td>1.1</td>
<td>$10^8$ cells/kg</td>
<td>(\text{Lei and Mackey (2011)})</td>
</tr>
<tr>
<td>$\gamma$</td>
<td>HSC rate of apoptosis</td>
<td>0.1</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$\tau_{NM}$</td>
<td>Time for HSC re-entry</td>
<td>2.8</td>
<td>days</td>
<td>Brooks et al. (2012)</td>
</tr>
<tr>
<td>$A_{NM}^{homeo}$</td>
<td>HSC amplification at homeostasis</td>
<td>1.5116</td>
<td></td>
<td>(\text{Eq. (6)})</td>
</tr>
<tr>
<td>$k_{NM}$</td>
<td>HSC differentiation rate into other lineages</td>
<td>0.0140</td>
<td>days$^{-1}$</td>
<td>(\text{Eq. (1)})</td>
</tr>
<tr>
<td>$\beta_{NM}$</td>
<td>HSC rate of re-entry</td>
<td>0.043</td>
<td>days$^{-1}$</td>
<td>Mackey (2001)</td>
</tr>
<tr>
<td>$I_{NM}$</td>
<td>Maximal HSC re-entry rate</td>
<td>8</td>
<td>days$^{-1}$</td>
<td></td>
</tr>
<tr>
<td>$s_2$</td>
<td>HSC re-entry Hill coefficient</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\theta_2$</td>
<td>Half-maximal HSC concentration</td>
<td>0.0809</td>
<td>$10^8$ cells/kg</td>
<td>(\text{Eq. (4)})</td>
</tr>
<tr>
<td><strong>Neutrophils</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$N_{circ}^{homeo}$</td>
<td>Homeostatic concentration of neutrophil reservoir</td>
<td>2.26</td>
<td>$10^9$ cells/kg</td>
<td>(\text{Dancey et al. (1976)})</td>
</tr>
<tr>
<td>$N_{total}^{homeo}$</td>
<td>Homeostatic concentration of total neutrophil pool</td>
<td>0.2761</td>
<td>$10^9$ cells/kg</td>
<td>(\text{Dancey et al. (1976)})</td>
</tr>
<tr>
<td>$N_{homeo}$</td>
<td>Homeostatic concentration of circulating neutrophils</td>
<td>0.0022</td>
<td>$10^9$ cells/kg</td>
<td>(\text{Dancey et al. (1976)})</td>
</tr>
<tr>
<td>$\tau_{NP}$</td>
<td>Circulating neutrophil rate of removal</td>
<td>2.1875</td>
<td>days$^{-1}$</td>
<td>(\text{a})</td>
</tr>
<tr>
<td>$\tau_{NM}$</td>
<td>Time for neutrophil proliferation</td>
<td>7.3074</td>
<td>days</td>
<td>(\text{a})</td>
</tr>
<tr>
<td>$\tau_{hS}$</td>
<td>Time spent in marrow reserve</td>
<td>2.7</td>
<td>days</td>
<td>(\text{b}) Price et al. (1996)</td>
</tr>
<tr>
<td>$\gamma_{NM}$</td>
<td>Rate of removal from marrow reserve</td>
<td>0.0064</td>
<td>days$^{-1}$</td>
<td>(\text{Eq. (A.3)})</td>
</tr>
<tr>
<td>$\gamma_{M}$</td>
<td>Rate of removal during maturation phase</td>
<td>0.1577</td>
<td>days$^{-1}$</td>
<td>(\text{Eq. (2)})</td>
</tr>
<tr>
<td>$k_{dR}^{NM}$</td>
<td>HSC differentiation rate into neutrophil line</td>
<td>0.0073</td>
<td>days$^{-1}$</td>
<td>(\text{Eq. (A.1)})</td>
</tr>
<tr>
<td>$A_{NM}^{homeo}$</td>
<td>Neutrophil amplification at homeostasis</td>
<td>1.0378</td>
<td></td>
<td>(\text{Eq. (7)})</td>
</tr>
<tr>
<td>$\theta_{NP}$</td>
<td>Neutrophil proliferation rate</td>
<td>1.6647</td>
<td>days$^{-1}$</td>
<td>(\text{a})</td>
</tr>
<tr>
<td>$I_{NP}$</td>
<td>Maximal rate of neutrophil differentiation</td>
<td>0.0088</td>
<td>days$^{-1}$</td>
<td>(\text{b}) Layton and Hall (2006)</td>
</tr>
<tr>
<td>$s_1$</td>
<td>Neutrophil differentiation Hill coefficient</td>
<td>2</td>
<td></td>
<td>(\text{b})</td>
</tr>
<tr>
<td>$\theta_1$</td>
<td>Half maximal conc. neutrophil differentiation</td>
<td>0.8409</td>
<td>$10^9$ cells/kg</td>
<td>(\text{Eq. (5)})</td>
</tr>
<tr>
<td>$\tau_{trans}$</td>
<td>Homeostatic rate of transit from marrow reserve</td>
<td>0.3640</td>
<td>days$^{-1}$</td>
<td>(\text{Eq. (5)})</td>
</tr>
<tr>
<td><strong>Zalypsis®</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$k_{ZC}$</td>
<td>Zalypsis® rate of elimination</td>
<td>132.0734</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Zt}$</td>
<td>Rate of exchange</td>
<td>92.7525</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Z1}$</td>
<td>Rate of exchange</td>
<td>18.2222</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Z3}$</td>
<td>Rate of exchange</td>
<td>8.2936</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Z4}$</td>
<td>Rate of exchange</td>
<td>0.6990</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Z5}$</td>
<td>Rate of exchange</td>
<td>9.2296</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$k_{Z6}$</td>
<td>Rate of exchange</td>
<td>62.5607</td>
<td>days$^{-1}$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td>$BSA$</td>
<td>Body surface area</td>
<td>1.723</td>
<td>m$^2$</td>
<td>(\text{Pérez-Ruixo et al. (2012)})</td>
</tr>
<tr>
<td><strong>G-CSF</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$G_{NM}^{homeo}$</td>
<td>G-CSF concentration at homeostasis</td>
<td>0.0246</td>
<td>ng/mL</td>
<td>(\text{Krzyzanski et al. (2010)})</td>
</tr>
<tr>
<td>$G_{prod}$</td>
<td>Rate of G-CSF production</td>
<td>0.2535</td>
<td>ng/mL/days</td>
<td>(\text{Eq. (16)})</td>
</tr>
<tr>
<td>$k_{el}$</td>
<td>Rate of G-CSF renal elimination</td>
<td>10.3</td>
<td>days$^{-1}$</td>
<td>(\text{Scholz et al. (2012)})</td>
</tr>
<tr>
<td>$\gamma$</td>
<td>Normalisation factor</td>
<td>0.0654</td>
<td>(ng/mL)(10$^9$ cells/kg)</td>
<td>(\text{b})</td>
</tr>
<tr>
<td>$k_{det}$</td>
<td>G-CSF receptor-internalisation rate</td>
<td>114.48</td>
<td>days$^{-1}$</td>
<td>(\text{Scholz et al. (2012)})</td>
</tr>
<tr>
<td>$k_{D}$</td>
<td>G-CSF dissociation constant</td>
<td>1.44</td>
<td>ng/mL</td>
<td>(\text{Scholz et al. (2012)})</td>
</tr>
<tr>
<td>$k_{4}$</td>
<td>Subcutaneous filgrastim absorption rate</td>
<td>13.5</td>
<td>days$^{-1}$</td>
<td>(\text{Scholz et al. (2012)})</td>
</tr>
<tr>
<td>$F$</td>
<td>Filgrastim bioavailable fraction</td>
<td>0.6020</td>
<td></td>
<td>(\text{Krzyzanski et al. (2010)})</td>
</tr>
<tr>
<td>$V_{f}$</td>
<td>Volume of distribution (filgrastim)</td>
<td>1788</td>
<td>mL</td>
<td>(\text{Appendix B})</td>
</tr>
<tr>
<td><strong>PD parameters</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\eta_{NM}$</td>
<td>HSC apoptotic homeostatic rate</td>
<td>0.1</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$\eta_{max}$</td>
<td>Minimal HSC apoptotic rate</td>
<td>0.1</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$\eta_{MIN}$</td>
<td>Maximal HSC apoptotic rate</td>
<td>0.4</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$h_{NM}$</td>
<td>First-order effect of chemotherapy on HSC apoptosis</td>
<td>0.1</td>
<td></td>
<td>(\text{b})</td>
</tr>
<tr>
<td>$b_{NM}$</td>
<td>HSC apoptosis Michaelis–Menten parameter</td>
<td>11.2679</td>
<td>ng/mL</td>
<td>(\text{Eq. (A.5)}) Quartino et al. (2012)</td>
</tr>
<tr>
<td>$h$</td>
<td>Hill coefficient for Zalypsis® effect on proliferation</td>
<td>3</td>
<td></td>
<td>(\text{Quartino et al. (2012)})</td>
</tr>
<tr>
<td>$EC_{50}$</td>
<td>Zalypsis® half-concentration on proliferation</td>
<td>2.3056</td>
<td>ng/mL</td>
<td>(\text{Quartino et al. (2012)})</td>
</tr>
<tr>
<td><strong>G-CSF</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>$\eta_{MIN}$</td>
<td>Maximal rate of proliferation</td>
<td>2.544</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$\eta_{MIN}$</td>
<td>Minimal rate of proliferation</td>
<td>0.4</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$V_{max}$</td>
<td>Maximal maturation velocity</td>
<td>10</td>
<td></td>
<td>(\text{Price et al. (1996)})</td>
</tr>
<tr>
<td>$\eta_{MIN}$</td>
<td>Minimal apoptosis rate out of maturing phase</td>
<td>0.12</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$b_{MIN}$</td>
<td>Minimal apoptosis rate out of maturing phase</td>
<td>0.67</td>
<td>days$^{-1}$</td>
<td>(\text{Brooks et al. (2012)})</td>
</tr>
<tr>
<td>$\eta_{MIN}$</td>
<td>Maximal rate of transfer from marrow reserve</td>
<td>1.456</td>
<td>days$^{-1}$</td>
<td>(\text{Shochat et al. (2007)})</td>
</tr>
<tr>
<td>$b_{MIN}$</td>
<td>Michaelis-Menten parameter (maturation speed)</td>
<td>3.5</td>
<td>ng/mL</td>
<td>(\text{Eq. (A.6)})</td>
</tr>
<tr>
<td>$b_{MIN}$</td>
<td>Michaelis-Menten parameter (proliferation)</td>
<td>11.2679</td>
<td>ng/mL</td>
<td>(\text{Eq. (A.6)})</td>
</tr>
</tbody>
</table>
to be released into the circulation which, in turn, reduces G-CSF levels.

In our model, the production of neutrophils is described by a system of three differential equations describing the temporal evolution of hematopoietic stem cells (Q(t)), the mature neutrophil reservoir pool in the marrow (N(t)), and the total blood neutrophil pool (N(t)). Two of these differential equations involve delays and so the model is described by a system of delay differential equations (DDEs). The equations are derived from an age-structured partial differential equation (PDE) model with appropriate boundary conditions. Careful attention must be paid here to the derivation of the DDEs from the PDEs due to the dependency of the maturation speed upon G-CSF, implying that we are dealing with an age-structured model with variable aging rate and threshold maturation condition. A detailed derivation can be found in Craig et al. (In preparation) and explanations of all of the parameters can be found in Table 1.

The model’s equations are given by

\[
\frac{dQ}{dt} = -\kappa_{Q}(Q(t) + \beta) + \rho(Q(t))Q(t) + A_{Q}(t)C(Q(t - \tau_{Q}))Q(t - \tau_{Q})
\]

(1)

\[
\frac{dN}{dt} = A_{N}(t)\kappa_{N}(N(t - \tau_{N}))Q(t - \tau_{N}) - \gamma_{N} + f_{\text{trans}}(G(t))N(t)
\]

(2)

\[
\frac{dN(t)}{dt} = f_{\text{trans}}(G(t))N(t) - \gamma_{N}N(t).
\]

(3)

The remaining terms of Eqs. (1)–(3) will be defined later in this section. Herein, the initial condition of the above equations is taken to be homeostasis (Q(t) = Q_{\text{homeo}}, N_{P}(t) = N_{\text{homeo}}, N(t) = N_{\text{homeo}} for all t \leq t_{0}, where t_{0} marks the beginning of treatment). In our model N(t) represents the total blood neutrophil pool (TNBP). If we are interested in only circulating neutrophil numbers for comparison with clinical measurements, we simply multiply N(t) by the fraction of circulating cells. This calculation is detailed in Appendix A.

Neutrophils are relatively large and have long transit times through smaller capillaries, particularly in the lungs and spleen, which largely results in their nonuniform distribution in the blood, and the difference in the size of the circulating neutrophil pool (CNP) as measured from blood samples, and the TNBP. In the models of Brooks et al. (2012), Foley and Mackey (2009) and Lei and Mackey (2011) the quantity N(t) was taken to directly represent the CNP, but like us they modelled the total production of neutrophils in the bone marrow. However, since the size of the CNP is significantly smaller than the TNBP, the models in Brooks et al. (2012), Foley and Mackey (2009) and Lei and Mackey (2011) required very large apoptosis rates in the maturation phase of the neutrophils. Essentially, in those models the neutrophils that should have been destined for the margi nated neutrophil pool (MNP) in the blood were instead removed from the maturation phase by apoptosis, since those models contained no MNP for those cells to enter. By letting N(t) represent the total blood neutrophil pool in the current model we avoid the necessity of artificially elevated apoptosis rates in the maturation phase and mature neutrophil reservoir pool.

In the current model above, we have that

\[
\beta(Q) = \frac{\theta_{Q}}{\theta_{Q} + Q^{2}}
\]

(4)

\[
\kappa_{N}(N) = \frac{\theta_{N}}{\theta_{N} + N^{2}}
\]

(5)

and the previously mentioned amplification rates of the stem cells (A_{Q}(t)) and of the neutrophils (A_{N}(t)) are defined as

\[
A_{Q}(t) = 2\exp \left[-\int_{t-\tau_{Q}}^{t-\tau_{Q}} \gamma_{Q}(s) \, ds \right]
\]

(6)

\[
A_{N}(t) = \exp \left[\int_{t-\tau_{Q}(t)}^{t} \eta_{N}(s) \, ds - \int_{t-\tau_{Q}(t)+\tau_{N}}^{t} \gamma_{N}(s) \, ds \right]
\]

(7)

Numerical implementation of the amplification rates of Eqs. (6) and (7) is obtained by differentiating the integral expressions to obtain the following DDEs:

\[
\frac{dA_{Q}}{dt} = A_{Q}(t)[\gamma_{Q}(t - \tau_{Q}) - \gamma_{Q}(t)],
\]

(8)

\[
\frac{dA_{N}}{dt} = A_{N}(t)\left[1 - \frac{d\gamma_{N}(t)}{dt}\right]\eta_{N}(t - \tau_{Q}(t) + \tau_{N}) + \gamma_{N}(t - \tau_{Q}(t) + \tau_{N}) - \eta_{N}(t - \eta_{N}(t) - \gamma_{N}(t)).
\]

(9)

where \(d\gamma_{N}(t)/dt\) is defined by Eq. (24) detailed below (the temporal-evolution of the maturing phase delay depends on the speed of maturation). The initial conditions of Eqs. (8) and (9) are the homeostatic value of the amplification rates (i.e. \(A_{Q}^{\text{homeo}}\) and \(A_{N}^{\text{homeo}}\)).

2.2. Pharmacokinetic modelling

2.2.1. Zalypsis® pharmacokinetics

Zalypsis® is a cytotoxic agent whose mechanism of action is thought to disrupt the cell cycle and inhibit transcription through binding to cells’ DNA (Pérez-Ruixo et al., 2012). It has been shown to have a significant killing action in several tumour sites in vivo while demonstrating strong suppression of proliferation in vitro (Pérez-Ruixo et al., 2012). The population pharmacokinetic (PopPK) study of Pérez-Ruixo et al. (2012) determined that a four-compartment model significantly improved the fit of the mixed effect model when compared to a three-compartment model, implying that the drug is highly distributed in the tissues. It was further determined that Zalypsis® has but one principal channel of elimination from the central compartment. This same study also concluded that no covariates were linked to the pharmacokinetics of Zalypsis®, meaning that the physical parameters selected for

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Interpretation</th>
<th>Value</th>
<th>Unit</th>
<th>Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>(b_{0})</td>
<td>Michaelis-Menten parameter (transit from pool)</td>
<td>11.2679</td>
<td>ng/mL</td>
<td>(^{a}) Eq. (A.6)</td>
</tr>
</tbody>
</table>

\(^{a}\) Calculated.

\(^{b}\) Estimated.
investigation were not found to influence interindividual variability in the model.

Using the commonly relied-upon transit compartment model of the neutrophil lineage of Friberg and Karlsson (2003), it has been reported that a power function effects model was sufficient to reproduce the neutropenic effects of Zalypsis® in vivo (González-Sales et al., 2012). The same study also identified two equivalently optimal dosing regimens for the administration of Zalypsis®, having determined that the incidence and severity of the drug’s neutropenic effects were both dose- and frequency-dependent. Owing to this dose-dependency, a more frequent dosing schedule per chemotherapy cycle was determined to be possible providing the total dose remained unchanged over a full chemotherapy treatment cycle of 12 weeks. For the phase II clinical trial, the authors reported that a 2.0 mg/m² dose administered over a 1-h infusion three times per 28 day cycle (on days 1, 8, and 15) produced similar neutropenic effects as a 4.0 mg/m² dose infused over 1-h once every 21 days (González-Sales et al., 2012).

As previously mentioned, a four-compartment Pop-PK model of Zalypsis® was found to best fit the available data and was subsequently accepted for PopPK and PopPKPD analyses (González-Sales et al., 2012; Pérez-Ruixo et al., 2012). These four compartments represent drug molecules that distribute to and from the plasma into fast-exchange and slow-exchange tissues before inevitably being cleared from the blood. Accordingly, we adapt this four-compartment model in this work. The PK model is given by the following system of ODEs:

\[
\frac{dC_p}{dt} = \frac{\text{Dose}_{Zal}}{\Delta t} + k_{21}C_{fast} + k_{23}C_{slow} - (k_{12} + k_{13} + k_{el})C_p
\]  

\[
\frac{dC_{fast}}{dt} = k_{12}C_p + k_{24}C_{slow} - (k_{21} + k_{42})C_{fast}
\]  

\[
\frac{dC_{slow}}{dt} = k_{13}C_p - k_{31}C_{slow}
\]  

\[
\frac{dC_{slow2}}{dt} = k_{24}C_{fast} - k_{42}C_{slow2}
\]

where \(C_p\) is the systemic concentration of Zalypsis® (traditionally referred to as the central or first compartment), \(C_{fast}\) is the concentration of Zalypsis® in the fast-exchange tissues (second compartment), and \(C_{slow}\) and \(C_{slow2}\) are the concentrations in the slow-exchange tissues (third and fourth compartments, respectively), \(k_i\) are constants expressing the rate of transfer between the \(i\)th and \(j\)th compartments, and \(k_{el}\) is the rate of elimination from the central compartment. As is typical in PK studies, this rate of removal of G-CSF from the body is accomplished through renal elimination. The removal of G-CSF from the body is accomplished through two mechanisms: by renal elimination and through binding and internalisation by the neutrophils (Brooks et al., 2012; Layton and Hall, 2006). We account for the renal elimination with

\[
R_{\text{ren}} = k_{\text{ren}}G(t),
\]

where \(k_{\text{ren}}\) is the first-order rate constant of renal elimination. The internalisation of G-CSF by the neutrophils is modelled using the Hill equation for receptor-complex formation. Since G-CSF binds to neutrophil receptor sites with a 2:2 stoichiometry (Layton and Hall, 2006), the Hill coefficient for the receptor dynamics is taken to be 2. We then have

\[
R_{\text{int}} = k_{\text{int}}\frac{G(t)}{G(t) + K_D}N(t),
\]

where \(k_{\text{int}}\) is the rate of internalisation and \(K_D\) is the usual dissociation constant. Hence

\[
G(t)_{\text{out}} = G(t) + \frac{k_{\text{prod}}\text{Dose}_{GCSF}e^{-k_{\text{infj}}}}{V_d} - k_{\text{prod}}
\]

\[
G(t)_{\text{int}} = k_{\text{int}}G(t) + k_{\text{int}}\frac{G(t)}{G(t) + K_D}N(t)
\]
and, finally, the model for the pharmacokinetics of G-CSF is given by
\[
\frac{dG(t)}{dt} = \frac{k_1F(Dose_{G-CSF})}{V_d} - k_{rel}G(t) - \chi k_{nat} \frac{G(t)^2}{G(t)^2 + K_D^2}N(t),
\]
where \( \chi = \frac{G_{homeo}}{N_{homeo}} \) (with \( G_{homeo} \) the homeostatic concentration of G-CSF and similarly for \( N_{homeo} \)) is a normalisation factor necessary to obtain the equilibrium at homeostatic conditions (absence of rhG-CSF administration—see Appendix A).

2.3. Determination of pharmacodynamic models for drug effects

Generally speaking, the usual empirical Michaelis–Menten and Hill equations serve to model most PD effects in this section.

2.3.1. Myelosuppressive effects of chemotherapy

Since chemotherapy usually acts to disrupt cellular division, we assume that the systemic concentration of the chemotherapeutic agent affects only proliferating cells. This implies that the death rate of the proliferating stem cells will increase during the administration of chemotherapy. To our knowledge, no studies report the direct effects of chemotherapy on the hematopoietic stem cells, so we retain, for simplicity, a linear model for the PDs of chemotherapy. To our knowledge, no studies necessary to obtain the equilibrium at homeostatic conditions (absence of rhG-CSF administration—see Appendix A).

2.3.2. Myelostimulative effects of G-CSF

Following Foley et al. (2006), Shochat et al. (2007) and Wang et al. (2001), G-CSF reduces cell death rates in the HSCs and the random loss rates of the maturing neutrophils (decreasing \( \gamma_s \) and \( \gamma_{NM} \), respectively) while also increasing the rate of proliferation of the marrow neutrophils (increasing \( \eta_{NM} \)). In what follows, the \( b_i \), \( i = S, N, NP, V \) are parameters relating the half-maximal concentration of G-CSF (see Appendix C for details on the estimation of these parameters). We consider the death rate out of the neutrophil marrow reservoir \( \gamma_{NP} \) to be constant for simplicity. The rate of loss of the HSCs is given by
\[
\gamma_{NP}(G(t), C_p(t)) = \gamma_{NP}^\text{min} - \frac{(G_{homeo} - G(t))}{G_{homeo} + b_{NP}},
\]
where \( \gamma_{NP}^\text{max} \) is the maximal proliferation rate of the neutrophils and \( \gamma_{NM, min} \) is the minimal rate of random cell loss of the maturing neutrophils. As is the case for the HSCs, the proliferation rate \( \eta_{NP}(G(t), C_p(t)) \) is subject to the simultaneous effects of chemotherapy and G-CSF. Additionally, it is known that visibly immature neutrophils appear in the circulation after exogenous G-CSF administration (Rankin, 2010). Since our system is a DDE model with variable aging rate, we express this effect by a dependency of the maturation time on G-CSF (decreasing \( \eta_{NM}(t) \)), which implies an increase in the speed of maturation (increasing \( V_N(t) \)) modelled by
\[
V_N(G(t)) = 1 + (V_{max} - 1) \frac{G(t) - G_{homeo}}{G(t) - G_{homeo} + b_V},
\]
where \( V_{max} \) is the maximal aging velocity of the maturing neutrophils (see Appendix C). The maturation time \( \eta_{NM}(t) \) is defined by the threshold condition
\[
\int_{t_{\eta_{NM}}}^{t} V_N(G(s)) \, ds = a_{NM},
\]
where \( a_{NM} \) is a constant equal to the maturation time at homeostasis. Differentiating Eq. (23) gives
\[
\frac{d\eta_{NM}(t)}{dt} = \frac{d\eta_{NM}(t)}{dt} = 1 - \frac{V_N(G(t))}{V_N(G(t) - \eta_{NM}(t))}.
\]
Finally, the concentration of G-CSF determines the mobilisation of mature neutrophils in the marrow reserve into the circulation. The functional form of this effect was previously proposed in Scholz et al. (2012) and has been generalised here to be

\[
f_{trans}(G(t)) = \frac{\text{trans}_{homeo}^\text{trans}^\text{min}G(t) - G_{homeo} + b_c}{G(t) - G_{homeo} + b_c}.
\]

The parameter \( \text{trans}_{homeo}^\text{trans}^\text{min} \) relates the homeostatic rate of transit from the neutrophil bone marrow reservoir into the circulation.
This rate of exit can, under changing G-CSF concentrations, be either increased or decreased by an empirically determined ratio $\text{trans}^{\text{ino}} = \text{trans}^{\text{mas}}/\text{trans}^{\text{homo}}$, so more neutrophils exit the reservoir into the circulation under higher G-CSF concentrations.

3. Results

Parameter values, their interpretation, units as well as sources of references are reported in Table 1. Parameter estimation can be found in Appendix A.

3.1. Numerical simulations

The mathematical modelling of hematopoiesis, Zalypsis®, and filgrastim was supplemented by numerical simulation. All models were simulated using the ddesd solver in Matlab (Mathworks, 2013), which is an adaptive Runge–Kutta solver for DDEs with state-dependent delays. Since our model's delays are explicitly physiological and not artificially imposed by the modelling structure, defining several parameters in our model required extrapolation from published neutrophil studies, particularly Cartwright et al. (1964) and Dancey et al. (1976). Some digitisation was carried out using Matlab (Mathworks, 2013) to facilitate the estimation.

3.2. The use of physiological models

The regulation of myelopoiesis is a dynamical system which implies that any periodic administration of a perturbation (for our purposes, chemotherapy) can induce oscillations where there were none previously. Additionally, in a phenomenon known as resonance (Brooks et al., 2012), the cyclical administration of myelosuppressive chemo-agents can worsen the neutrophil nadir when administered during specific periods in the oscillating cycle. We therefore sought to study how a periodic chemotherapeutic regimen affects neutrophil counts and how the timing of the administration of filgrastim post-chemotherapy influences the patient's neutropenic status. This combines previous work addressing the effects of period-shortening in poly-chemotherapy (Pfreundschuh et al., 2004a,b; Section 3.2.1–see below) and dose optimisation to minimise neutropenia during treatment with Zalypsis® (González-Sales et al., 2012).

3.2.1. Verifying the model’s predictions

CHOP21, an established treatment for lymphoma, involves the concomitant administration of cyclophosphamide, doxorubicin, vincristine, and prednisone given over 21-day cycles, with G-CSF administration determined ad libitum by the individual patient's neutrophil count. Investigations into period-condensing in the CHOP protocol (14-day instead of 21-day) have concluded that a shorter cycle length leads to better survival rates in younger patients (less than 60 years old) and less toxicity in older patients (Pfreundschuh et al., 2004a,b). The CHOP14 4-day protocol calls for G-CSF administration (300 µg/day or 480 µg/day depending on the patient's body weight) to begin 4 days post-chemotherapy and to continue until day 13 post-chemotherapy (for a total of 10 days). Recent work on model development for granulopoiesis has made available extensive data sets from the initial CHOP14 studies (Krinner et al., 2013). Reported are patients’ absolute neutrophil count (ANC) in quartiles for a 6-cycle CHOP treatment, thereby giving an idea of the variability in patients’ response to chemotherapy with pre-defined G-CSF support.

Our first focus was to compare our model's predictions using a previously optimised dose of Zalypsis® for a 21-day cycle (4 mg/m²) to the CHOP14 protocol in a manner analogous to the investigations of Pfreundschuh et al. (2004a,b). While it may seem counterintuitive to compare mono- and polytherapies, it is important to note that in the context of our fully mechanistic model, myelosuppressive drugs will have similar effects on the renewal rate of the HSCs ($\rho(Q)$) and on the proliferation rate of the neutrophils $G(t, C(t))$ since chemotherapeutic drugs are explicitly administered for their ability to disrupt cellular division. Moreover, we were limited by the availability of data in the literature and, as such, made use of the data sets at our disposal (accessed through Krinner et al., 2013). Accordingly, we simulated six 14-day period administrations of 4 mg/m² of Zalypsis® with 10 daily administrations of 300 µg of subcutaneous filgrastim beginning on the fourth day post-chemotherapy, as was prescribed for the CHOP14 study. We then compared the model prediction to the CHOP14 data of $N=172$ patients (data was available in quartiles), which is highlighted in Fig. 2. It should be noted here that no model fitting was undertaken from clinical data. The parameter estimation herein was performed through published PK models for Zalypsis® or filgrastim or from physiological studies of neutrophil production. In this work, our intention was to reproduce the major characteristics of the system's dynamics under the CHOP14 protocol. As our simulated result falls within the inter-quartile ranges from Pfreundschuh et al. (2004a,b) through simple comparison, it is apparent that the model sufficiently reproduces the neutrophils’ behaviour to the level of anticipated detail.

3.2.2. Applying the model to G-CSF dose optimisation

As previously mentioned, the utility of fully mechanistic models is related to their ability to explain and unravel how the underlying physiological mechanisms dictate a drug's effects and efficacy. In parallel, physiological models should afford predictive abilities and help guide dosing decisions. In that vein, our main focus was to optimise the use of G-CSF during anti-cancer treatment. This was achieved by reducing the number of doses administered during each chemotherapy period in comparison to the CHOP14 protocol, thereby minimising the cost and the burden to patients. No optimisation of chemotherapy dose amount or period was undertaken. In this work, dose optimisation refers to the minimisation of the undesirable neutropenic effect of chemotherapy treatment. Accordingly, we used the accepted classifications of the grade of severity of neutropenia to minimise toxicity (Grade 1: ANCs between 1500 and 2000 cells/mm³, Grade
2 (Mild): ANCs between 1000 and 1500 cells/mm³, Grade 3 (Moderate): ANCs between 500 and 1000 cells/mm³, and Grade 4 (Severe): ANCs less than 500 cells/mm³).

As the model captures the dynamics of the published CHOP14 data (as shown in Fig. 2), we used the CHOP14 chemotherapy protocol (6 cycles of chemotherapy administered 14 days apart with 10 administrations of 300 µg of filgrastim beginning 4 days post-chemotherapy) as a baseline reference case. To establish optimal dosing regimens, we simulated a baseline standard by administering 4 mg/m² dose of Zalypsis® (previously determined to be an optimal dose for Zalypsis® González-Sales et al., 2012) every 14 days for 6 cycles in total. Next we ran simulations in the ($t_{post-chemo}$, $n_{admin}$, $p_{admin}$)–space by varying both start day ($t_{post-chemo}$), the number of filgrastim administrations ($n_{admin}$), and the period between filgrastim doses ($p_{admin}$ – up to a maximum of 3 days to minimise the impact of the filgrastim period upon adherence). We then progressively ranked each ($t_{post-chemo}$, $n_{admin}$, $p_{admin}$) – triplet against the reference by visual predictive check looking for improvement in the ANC nadir with regards to the neutropenic grade experienced by the average patient during anti-cancer treatment. To ensure clinical relevancy, optimal regimens were labelled as those which reduce the number of administrations of filgrastim over each chemotherapy cycle while simultaneously maintaining or, even better, increasing the ANC nadir observed in the complete CHOP14 study.

Our results indicate that the number of administrations of G-CSF post-chemotherapy plays a dominant role on therapeutic outcomes. Indeed, our predictions indicate that the timing of the first administration of G-CSF post-chemotherapy becomes less important when the number of administrations are increased within each chemotherapy cycle (Figs. 3 and 4). This supports the current clinical dosing scheme of G-CSF in oncological settings which begins one-day post-chemotherapy and continues daily for seven to ten days, depending on the ANC status of the patient (Amgen Canada Inc., 2011). Our results further indicate that administering the first dose of filgrastim seven days post-chemotherapy improves the neutropenic status of the average patient. This is to be expected based on the time it takes to produce and release a mature neutrophil after proliferation has been disturbed by chemotherapy ($t_{on}(p + t_{0})$) and supports the findings of previous modelling work on G-CSF timing (Brooks et al., 2012; Vainas et al., 2012). Indeed, starting G-CSF one week after the chemotherapy dose, we demonstrate that as few as three or four daily administrations of G-CSF are sufficient to completely avoid moderate neutropenia (three administrations) or nadirs characteristic of neutropenia altogether (four administrations). Fig. 5 reveals that these dosing regimens are optimal in comparison with the CHOP14 protocol, implying a reduction of six to seven G-CSF doses per chemotherapy cycle. Such dosing regimens could lead to significant cost reductions and alleviate the physical and hematopoietic burdens on patients undergoing chemotherapy. We determined that daily dosing of filgrastim is preferable over extending the period between administrations: increasing the time between administrations allowed for more severe reductions in ANC (not shown) and would not support patient adherence. This last result is again attributable to the underlying physiology of neutrophil production, as exogenous G-CSF stimulates the release of reserved marrow neutrophils, which in turn increases ANC (an increase which then triggers a decrease in G-CSF concentrations through saturated internalisation and renal elimination). ANC then returns to homeostatic levels after briefly fluctuating above and below the baseline value. When administration periods were increased past one day, ANCs had time to rise and fall between rhG-CSF doses. Once daily administrations of rhG-CSF staved off the rapid decline after peak ANCs because of the frequent dosing and therefore prevented worsening nadirs.

4. Discussion

In this paper, we have extended an age-structured model for myelopoiesis (Brooks et al., 2012) by the addition of a neutrophil reservoir in the bone marrow that is known to play a role in the rapid mobilisation of neutrophils into the blood during infection or failing circulating neutrophil numbers (Furze and Rankin, 2008; Rankin, 2010). We also accounted for the margimated neutrophil pool in the blood. The fully mechanistic physiological model of neutrophil production is then integrated with up-to-date PKPD models for a chemotherapeutic-drug and an adjuvant (Krzyszanski et al., 2010; Pérez-Ruixo et al., 2012) to characterise the hematopoietic response to periodic chemotherapy with a supportive agent. Parameter estimation was performed in a progressive and logical fashion by establishing the pivotal mechanisms of myelopoiesis from the relevant literature from both physiological studies.
and PKPD analyses. Proceeding in this manner leads to an improved strategy for parameter identification, one that is capable of evolving in-step with experimental work and physiological knowledge of neutrophil production. Utilising these parameter values directly, the model successfully reproduced the neutrophil data from the CHOP14 studies of 14-day periodic chemotherapy with filgrastim support (Pfreundschuh et al., 2004a,b).

We also determined improved dosing regimens for 14-day periodic chemotherapy with the filgrastim adjuvant. We began by studying the optimal timing of the first rhG-CSF dose after the administration of chemotherapy and established that delaying the first dose of filgrastim improved the patient’s neutropenic status (Fig. 3). This lead us to the determination that the number of filgrastim administrations could be significantly reduced (from 10 to three or four) by delaying its first dose post-chemotherapy (Fig. 5). This is a novel result which is simultaneously capable of improving the patient’s neutropenic status by raising the neutrophil nadir, of alleviating the patient’s drug burden, and of reducing the costs associated with filgrastim support during chemotherapy. It is therefore an important observation for the clinical practice and one which bears further investigation through collaboration with clinicians.

Inspired by the results in this paper, we are interested in applying the model to the case of cyclical neutropenia, with the aim of depicting the influence of G-CSF on oscillatory dynamical hematopoietic diseases. The current work lays the basis of the quantification of the effects of pharmacokinetic variability on the physiological model, a crucial pharmacometric consideration (Craig et al., to appear). Beyond demonstrating the robustness of the physiological model to variability, this sensitivity analysis allows us to discern the principle mechanisms of neutrophil production. Indeed, the rational construction of the myelopoiesis model affords us the ability to delineate the role of individual variables on the predicted behaviour, a particularly salient advantage of physiological models. Moreover, owing to this careful construction, the hematopoietic model is applicable across pathologies without major parameter re-estimation. Outlining which processes significantly impact on myelopoiesis and portraying how these processes affect neutrophil production is inherent to the physiological modelling paradigm. This work highlights that hypothesis-driven mathematical modelling contributes considerably to the problem of attenuating chemotherapy-induced neutropenia in the PKPD scope and beyond. Indeed, the mechanistic model we have developed provides predictive ability in addition to hypothesis elimination, meaning it can both confirm previous results and repudiate unconfirmed concepts, which has broad implications for patients, clinicians, and researchers alike.

Conflicts of interest/disclosure

The authors have no conflict of interest to declare. All authors have approved this manuscript.

Author contributions

This work makes up a portion of the doctoral thesis of MC. Construction of physiological models: MC ARH JB MM. Construction of PKPD models: MC FN JL. Numerical simulation implementation: MC ARH. Data analysis: MC ARH. Wrote the paper: MC FN JL MM ARH.

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Appendix A. Homeostatic hematopoietic parameter estimation

There are two main points to address in the parameter estimation for the physiological variables. The first issue is interpreting appropriate values from laboratory and clinical studies while the second is assuring that homeostatic levels are consistent when the equations are at steady states. A thorough explanation of the homeostatic parameter values is available in Craig et al. (In preparation); we will briefly summarise the parameter identification for the hematopoietic values in the absence of chemotherapy and G-CSF and then describe the estimation of parameter values in the PKPD model with both drugs.

We begin with the stem cell line. From Bernard et al. (2003) and Lei and Mackey (2011), we take \( Q_{\text{homeo}} = 1.1 \times 10^9 \) cells/L and set the rate of apoptosis in the stem cell pool to be \( \gamma_s = 0.1 \) days\(^{-1}\) as in Brooks et al. (2012). From Eq. (6) at homeostasis, we have

\[
A_{\text{Q,homeo}} = 2 \exp(-r_s \gamma_s) = 1.512.
\]

Using an average from the mouse data in Mackey (2001), we calculate the re-entry rate in the stem cell compartment to be

\[
\beta(Q_{\text{homeo}}) = \frac{0.02 + 0.053 + 0.057}{3} = 0.043 \text{ days}^{-1}.
\]

Clinically determining the rate of differentiation into the neutrophil lineage is difficult and we are not aware of any data estimating this value. Consequently, we use the equilibrium
requirement for Eq. (1) which gives

\[ \kappa_{\text{tot}} = (A_{N_{2}}^{\text{homeo}}) - 1)\theta Q_{\text{homeo}} = 0.0220 \text{ days}^{-1} \]  

(A.1)

where \( \kappa_{\text{tot}} = \kappa_{\text{off}}(N_{\text{homeo}}) + \kappa_{r} \). From this total differentiation rate, we can roughly estimate the differentiation into the neutrophil line as \((1/3)\kappa_{\text{tot}}\), since for our purposes, we consider the hematopoietic stem cells to differentiate into three distinct lineages (neutrophils, red blood cells, and platelets). This implies that \( \kappa_{r}(N_{\text{homeo}}) = 0.0073 \text{ days}^{-1} \).

From Eq. (4), we have

\[ \rho(Q_{\text{homeo}}) = \frac{f_{q}}{1 + (Q_{\text{homeo}})^{2/3}}. \]  

(A.2)

We take \( s_{2} = 2 \) and \( f_{q} = 8 \text{ days}^{-1} \), which within the Hill function interpretation can be interpreted to mean that the number of molecules capable of binding to any given stem cell to initiate re-entry is two while the maximal rate of re-entry is 8 days\(^{-1}\) (Colijn and Mackey, 2005). Rearranging Eq. (A.2), we get

\[ \theta_{2} = \left[ \frac{(Q_{\text{homeo}})^{2/3} \rho(Q_{\text{homeo}})}{f_{q} - \rho(Q_{\text{homeo}})} \right]^{1/2} = 0.0809 \times 10^{6} \text{ cells/kg}. \]

Turning now to the neutrophil line, from Dancey et al. (1976), we take the size of the reservoir and total blood neutrophils (respectively) as

\[ N_{r_{\text{homeo}}} = 2.26 \times 10^{9} \text{ cells/kg} \]

\[ N_{\text{homeo}} = 0.22/0.585 \times 10^{9} \text{ cells/kg}. \]

The factor 0.585 accounts for the reported average recovery rate in Dancey et al. (1976) and implies that the baseline circulating neutrophil count is \( 0.22 \times 10^{9} \text{ cells/kg} \). From the usual half-life equation for an exponential decay,

\[ \gamma_{N_{r}} = \frac{\ln 2}{t_{1/2}} = \frac{35}{16} = 2.1875 \text{ days}^{-1}, \]

by rounding the half-life value from Dancey et al. (1976) of \( t_{1/2} = 7.6 \text{ days} \). At homeostasis, the rate of entry into the reservoir will equal the rate of exit from the pool, giving

\[ f_{\text{trans}}(G_{\text{homeo}})N_{r_{\text{homeo}}} = \gamma_{N_{r}}N_{\text{homeo}} \]

or, equivalently,

\[ f_{\text{trans}}(G_{\text{homeo}}) = \frac{\gamma_{N_{r}}N_{r_{\text{homeo}}}}{N_{\text{homeo}}} = \frac{2.1875 \times 0.4}{2.26} = 0.387. \]

We take \( \theta_{\text{off}} = 3.9 \text{ days} \) which implies, by the constraints detailed in Craig et al. (In preparation), that \( \tau_{\text{N}_{r}}^{\text{homeo}} \) is within the interval \((2.4432, 2.589)\). Accordingly, we select \( \tau_{\text{N}_{r}} = 2.5 \text{ days} \). The average time a neutrophil spends in the reservoir is given by

\[ \gamma_{N_{r}} = \frac{1}{f_{\text{trans}}(G_{\text{homeo}}) + \gamma_{N_{r}}}. \]  

(A.3)

Thus the average transit time of a neutrophil in the marrow reservoir is the reciprocal of the means with which it exits the reservoir; by transiting into the circulation (\( f_{\text{trans}}(G_{\text{homeo}}) \)) or through random cell death (\( \gamma_{N_{r}} \)). Rearranging Eq. (A.3), we have then that the rate of random cell loss from the marrow reserve is

\[ \gamma_{N_{r}} = \frac{1}{N_{r_{\text{homeo}}} - f_{\text{trans}}(G_{\text{homeo}})}. \]

Thus the average transit time of a neutrophil in the marrow reservoir is

\[ \tau_{\text{N}_{r}} = \frac{1}{2.5} - 0.387 = 0.0064 \text{ days}^{-1}. \]

From the age-structured PDE model structure, we determined that \( A_{N_{2}}^{\text{homeo}} = 103777.178 \) and \( A_{N_{4}}^{\text{homeo}} = 16651.785 \). These values correspond to approximately 17.55 effective divisions within the proliferative phase. We have also calculated \( \tau_{\text{N}_{r}} \) to be equal to 7.307 days, implying there is one effective division every 10 h in the proliferative stage (Craig et al., In preparation). Finally, we can determine the parameters relating to the differentiation rate from the HSCs to the neutrophils. Recall that by Eq. (A.1), we have set \( \kappa_{r}(N_{\text{homeo}}) = 1/3\kappa_{\text{tot}} = 0.0073 \text{ days}^{-1} \). From this estimate, we calculate the parameters of Eq. (5) in a manner similar to Eq. (4). From Layton and Hall (2006), we set \( s_{1} = 2 \) on account of the 2:2 stochiometry between G-CSF and its receptor. We have observed bifurcation from a steady homeostatic equilibrium to a steady limit cycle solution with increases to \( f_{\text{geo}} \), which indicates a switch from a hematopoietically normal individual to one exhibiting a pathology similar to cyclical neutropenia. To ensure solutions remain stable at homeostasis, we take \( f_{N} = 1.2\kappa_{r}(N_{\text{geo}}) \). \( \theta_{1} \) is then estimated by

\[ \theta_{1} = \left[ \frac{(N_{\text{homeo}})^{2/3} \kappa_{r}(N_{\text{homeo}})}{f_{N} - \kappa_{r}(N_{\text{homeo}})} \right]^{-1} = 0.8409 \times 10^{6} \text{ cells/kg}. \]

Appendix B. PK-related parameter estimation

All Zalypsis® parameters are taken directly from Pérez-Ruixo et al. (2012) and reported in Table 1. An effort was made for G-CSF PK parameter consistency with a number of studies namely Scholz et al. (2012), Shochat and Rom-Kedar (2008), Vainstein et al. (2005) and particularly Krzyzanski et al. (2010). The endogenous concentration of G-CSF at homeostasis is estimated from Krzyzanski et al. (2010) as the mean of the observed baseline values in that study, therefore for our purposes, \( c_{\text{homeo}} = 0.0246 \text{ ng/mL} \). In terms of endogenous production and elimination, we estimated \( q_{\text{prod}} = 0.2535 \text{ ng/mL days} \), which is a consequence of the homeostatic condition of Eq. (16). The renal clearance rate \( k_{\text{ren}} \) is taken from the parameter estimation performed in Scholz et al. (2012) and is estimated as \( k_{\text{ren}} = 10.3 \text{ days}^{-1} \). Particular attention should be paid when estimating the rate of internalisation from G-CSF by the neutrophils. Krzyzanski et al. (2010) measured a value of \( 0.105 \text{ h}^{-1} \), while it is estimated in Scholz et al. (2012) that the maximum Michaelis–Menten elimination to occur at a rate of \( 4.77 \text{ h}^{-1} \) and a literature value of \( 0.015 \text{ PM/h} \) is reported in Vainstein et al. (2005), Krzyzanski et al. (2010) note that their estimate is lower than anticipated. We therefore opted to estimate the rate of internalisation from Scholz et al. (2012), giving \( k_{\text{int}} = 114.48 \text{ days}^{-1} \). It is worth noting, however, that model predictions were not significantly different when we used the internalisation rate reported in Krzyzanski et al. (2010) (not shown). A quasi-equilibrium assumption is used in Krzyzanski et al. (2010) to calculate the dissociation constant \( k_{D} \) given by \( C_{h}R = k_{\text{int}}k_{\text{off}} = k_{D} \), where \( C \) is the concentration of G-CSF, \( R \) the concentration of G-CSF receptors and \( R \) the concentration of receptor complexes in the same manner as in our model by using the law of mass-action (see derivation in Foley and Mackey, 2009). Accordingly we took the dissociation constant they reported and set \( k_{D} = 1.44 \text{ ng/mL} \). The subcutaneous absorption rate of filgrastim is reported as 0.161 \text{ h}^{-1} \) in Scholz et al. (2012) and as 0.651 \text{ h}^{-1} in Krzyzanski.
et al. (2010). As we readapted the latter’s absorption model we selected a \( k_d \) similar to the value reported therein, namely \( k_d = 0.5625 \, \text{h}^{-1} = 13.5 \, \text{days}^{-1} \). The bioavailability of filgrastim was found to be dose-dependent in Scholz et al. (2012). We estimated \( F = 0.602 \) from Krzyzanski et al. (2010), which turns out to be higher than the value found in Fig. 3 of Scholz et al. (2012) who report a value close to \( F = 0.3 \) based on their model simulations accounting for losses in the subcutaneous tissues. Future work should address this discrepancy through a sensitivity analysis of our model. Finally, the volume of distribution \( V_d \) of filgrastim is set at 1788 mL, between the values used in Scholz et al. (2012) (1.156 L) and Krzyzanski et al. (2010) (2.42 L) since both studies utilise \( V_d \) in the central compartment only.

**Appendix C. PD-related parameter estimation**

The parameter estimation of the previous section deals solely with the model at homeostasis for a healthy individual. We now turn to the estimation of parameters related directly to the PD effects of Zalypsis® and filgrastim (the rhG-CSF drug studied). In the absence of data reporting effect versus concentration curves for the mechanism of interest, we derived a theoretical measure for the EC50 values of the Michaelis–Menten equations. In a typical study of saturating effects, we allow for 5% variation in the \( C_{\text{min}} \) values (starting point) and 15% in the end points \( C_{\text{max}} \) (saturating concentration). We can equivalently vertically translate the dose–response curve to allow for 0% variation in the start point (implying \( C = 0 \) gives \( E = 0 \)) and 20% variation in the target end-point (or that \( C = C_{\text{max}} \) implies \( E > 0.8E_{\text{max}} \)). In this latter case, the dose–response curve is described by

\[
E = \frac{E_{\text{max}}C}{E_{\text{50}} + C}, \quad (A.4)
\]

Let \( x \) be the observed effect, which is some fraction of the maximal effect \( E_{\text{max}} \) so that we report the measured effect as \( xE_{\text{max}} \). Then at \( C = C_{\text{max}} \) we have from Eq. (A.4)

\[
xE_{\text{max}} = \frac{E_{\text{max}}C_{\text{max}}}{E_{\text{50}} + C_{\text{max}}} \implies x = \frac{C_{\text{max}}}{E_{\text{50}} + C_{\text{max}}} \implies x = \frac{C_{\text{max}}(1 - x)}{E_{\text{50}} + C_{\text{max}}} = \frac{C_{\text{max}}}{1 + \frac{E_{\text{50}}}{C_{\text{max}}}}.
\]

Further, suppose that a uniform distribution characterises the variability at the end point, meaning that the probability of reaching \( 0.8E_{\text{max}} \) is equal for each observed dose–response curve. Then by the last equivalence above, we calculate that

\[
EC_{\text{50}} = C_{\text{max}} \left( \frac{1}{0.8} - 1 \right) = \frac{C_{\text{max}}}{4}. \quad (A.5)
\]

Practically this indicates that the half-maximal concentration occurs at after the first 25% (quartile) of concentrations in the case of a uniform distribution between dose–response curves. Using this theoretical relationship, we were able to calculate EC50s in the absence of clinical data. For our purposes, we express Eq. (A.5) as

\[
EC_{\text{50}} = C_{\text{min}} + \frac{(C_{\text{max}} - C_{\text{min}})}{4}. \quad (A.6)
\]

From the PK model and clinical studies, we are able to measure \( C_{\text{min}} = C_{\text{home}} \) and \( C_{\text{max}} \) and then give an estimate for the half-maximal concentrations which is independent of the target effect. This has the potential to be an important method for the determination of EC50s when only the PK models are reported. One is also able to attribute other probability distributions at the end points if there is one that is preferable over others. Using Eq. (A.6) in conjunction with Eq. (16), we calculated

\[
b_5 = b_{\text{N}} = b_{\text{N}}^{\text{prod}} = b_{\text{C}} = C_{\text{max}} + \frac{(C_{\text{max}} - C_{\text{min}})}{4} = 11.2679 \, \text{ng/mL},
\]

for the half-maximal concentrations of Eqs. (19), (20), (21), and (25). The remaining half-maximal concentration parameter relates the effect of G-CSF on the maturation velocity of the marrow neutrophils (Eqs. (22)–(24)). For this determination, we make use of the data reported in Fig. 3 in Price et al. (1996) which reports the time-evolution of the appearance of irradiated cells in the circulation after 5 successive days of G-CSF dosing (with daily blood samples and ANC analysis). Assuming the 300 \( \mu \)g dose induced the maximal observed effect, we determined that \( V_{\text{max}} = 10 \) by first calculating the difference that Price et al. (1996) measured for the total production time at the high dose compared to the reported baseline for the whole production time. This difference was then subtracted from our baseline neutrophil maturation time estimation of \( a_{\text{N}} = 3.9 \). Assuming that the renal elimination is the dominant method of G-CSF excretion during exogenous administration, we can neglect the internalisation elimination and calculate a closed-form solution from

\[
\frac{dC_{\text{estimate}}}{dt} = \frac{k_dF(Dose_{\text{GCSF}})}{V_d} e^{-k_d t} G + c_{\text{prod}} - k_{\text{ren}} G(t)
\]

to obtain

\[
C_{\text{estimate}}(t) = \frac{k_d F(Dose_{\text{GCSF}})}{V_d} e^{-k_d t} G^{\text{homeo}} - k_{\text{ren}} G(t)
\]

Then, the 30 \( \mu \)g dose is used to find \( b_{\text{C}} \) making use of Matlab’s \( \text{fzero} \) function (Mathworks, 2013) to solve for \( b_{\text{C}} \) from Eq. (23) (\( t_{\text{N}} \) is determined from the data curve of Price et al., 1996 and \( a_{\text{N}} \) is again taken to be 3.9 days). This gave \( b_{\text{C}} = 3.5 \, \text{ng/mL} \).

Finally, Shochat et al. (2007) cite a range of \( (8 - 16) \times b_{\text{C}}^\text{trans} \) for their \( b_{\text{C}}^\text{trans} \), which accounts for the maximal birth rate. We take our similar parameter under the cited range since the additional processes of proliferation and maturation accounted for in our model contribute to the ‘birth’ of neutrophils in our study. With this in mind, we take \( b_{\text{C}}^\text{trans} \) to be 4 times the homeostatic transition rate, or \( b_{\text{C}}^\text{trans} = 4t_{\text{N}} \).

**References**

Amgen Canada Inc., 2011. Nplate® (romiplostim). Lyophilized powder or solution for injection 250 \( \mu \)g/0.5 mL and 500 \( \mu \)g/1 mL professed standard, thrombopoiesis-stimulating protein.


