

Chapter 2

Lumped Parameter Modelling with Ordinary Differential Equations

2.1 Overview of Ordinary Differential Equations

An *ordinary differential equation* (ODE) is used to express a relationship between a function of one independent variable (typically time) and its derivatives. If no derivatives are present, the relationship is characterised by an *algebraic equation* (AE). ODEs are often used in *lumped parameter* modelling to approximate the behaviour a physical system by separating it into discrete parts, each characterised by one or more dependent variables. An example of a simple ODE is:

$$\frac{dN}{dt} = \frac{rN(K - N)}{K}, \quad N(0) = N_0 \quad (2.1)$$

where N represents the population of, say, bacteria in a Petri-dish, r is the growth rate when $N = 0$, and K is the maximum population capacity of the system. For this simple example, it is possible to obtain an exact closed-form solution for N as a function of t using the method of *separation of variables*, in which the variables are grouped on each side of the equality. Thus, we can rewrite Eq. 2.1 in the form:

$$\frac{dN}{rN(K - N)} = \frac{dt}{K}$$

Integrating both sides, we obtain

$$\int \frac{dN}{rN(K - N)} = \int \frac{dt}{K} = \frac{t}{K} + C_0 \quad (2.2)$$

where C_0 is a constant of integration. To integrate the left-hand side, we rewrite the integrand using the partial fraction expansion:

$$\frac{1}{rN(K - N)} = \frac{A_1}{rN} + \frac{A_2}{K - N} \quad (2.3)$$

where A_1, A_2 are constants to be determined. Multiplying both sides of Eq. 2.3 by rN , then setting $N = 0$, yields $A_1 = 1/K$. Similarly, multiplying both sides of Eq. 2.3 by $K - N$, then setting $N = K$, yields $A_2 = 1/rK$. Hence, the left-hand side of Eq. 2.2 can be written as:

$$\begin{aligned} \int \frac{dN}{rN(K-N)} &= \frac{1}{K} \int \frac{dN}{rN} + \frac{1}{rK} \int \frac{dN}{(K-N)} \\ &= \frac{\ln N}{rK} - \frac{\ln(K-N)}{rK} \\ &= \frac{1}{rK} \ln \left[\frac{N}{K-N} \right] \end{aligned}$$

Substituting this into the left-hand side of Eq. 2.2 and multiplying both sides by rK yields:

$$\ln \left[\frac{N}{K-N} \right] = rt + C_0 rK$$

and since $N = N_0$ when $t = 0$, we have $C_0 = \frac{1}{rK} \ln \left[\frac{N_0}{K-N_0} \right]$. Thus,

$$\ln \left[\frac{N}{K-N} \right] = rt + \ln \left[\frac{N_0}{K-N_0} \right]$$

and taking the exponential of both sides:

$$\frac{N}{K-N} = \left[\frac{N_0}{K-N_0} \right] e^{rt}$$

Finally, after a little algebraic manipulation, we obtain the closed-form solution for N as:

$$N = \frac{K e^{rt}}{\left[\frac{K-N_0}{N_0} + e^{rt} \right]}$$

which is known as the *logistic equation*. In general, however, when modelling with ODEs we must numerically-integrate to obtain an approximate solution.

When more than one ODE is involved, the set of equations is known as a system of ordinary differential equations. If the multiple set of equations includes a combination of ODEs and AEs, it is termed a differential-algebraic equation (DAE) system. If any of the differential equations involves multiple independent variables (such as time and space), then it is referred to a partial differential equation (or PDE). PDEs are discussed further in the next chapter.

Example 2.1 Consider a mass m connected to a spring, moving in the presence of a damping resistance, as shown in Fig. 2.1. Derive an ODE governing the motion of the mass.

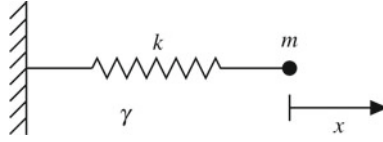


Fig. 2.1 Damped oscillator. Mass m is connected to a linear spring k in the presence of a damping medium γ . The other end of the spring is connected to a fixed support. The force exerted by the spring on the mass is $-kx$, where x is the displacement of the mass. The damping force exerted by the medium is equal to $-\gamma v$, where v is the velocity of the mass

Answer: The motion of the mass can be determined from the following relations:

- Total force acting on mass $= ma$, where a is the acceleration.
- Damping force $= -\gamma v$, where v is the velocity.
- Elastic force of spring $= -kx$, where x is the displacement of the mass from its resting position.

This yields the following equation for the motion of the mass:

$$ma = -\gamma v - kx$$

$$ma + \gamma v + kx = 0$$

Substituting the relationships $a = \frac{d^2x}{dt^2}$ and $v = \frac{dx}{dt}$, we obtain the following ODE:

$$m \frac{d^2x}{dt^2} + \gamma \frac{dx}{dt} + kx = 0$$

This represents a 2nd order ODE, since the highest derivative is of order 2. It can be reduced to a coupled system of 1st order ODEs by introducing the velocity variable v to obtain:

$$\frac{dx}{dt} = v$$

$$\frac{dv}{dt} = -\frac{k}{m}x - \frac{\gamma}{m}v$$

□

2.2 Linear ODEs

Ignoring constraints imposed by initial or boundary values, we assume that a given ODE is satisfied by two distinct solutions, $\phi_1(t)$ and $\phi_2(t)$. If the combination of solutions $c_1\phi_1(t) + c_2\phi_2(t)$ is also a solution, where c_1 and c_2 are any arbitrary

constants, then the ODE is *linear*. Otherwise, it is *non-linear*. In general, a linear ODE of order N is given by:

$$a_N(t) \frac{d^N x}{dt^N} + a_{N-1}(t) \frac{d^{N-1} x}{dt^{N-1}} + \cdots + a_2(t) \frac{d^2 x}{dt^2} + a_1(t) \frac{dx}{dt} + a_0(t)x = F(t) \quad (2.4)$$

where $F(t)$ is the *forcing term* and along with the coefficients $a_i(t)$ ($i = 0 \cdots N$), are all functions only of the independent variable. If $F(t) = 0$, the linear ODE is said to be *homogeneous*, and its solution is known as the *homogeneous solution*. If $F(t) \neq 0$, then the ODE is *non-homogeneous*. If one solution can be found for the ODE (i.e. a *particular solution*), then the *general solution* is given by the sum of the particular and homogeneous solutions.

If the coefficients a_i ($i = 0 \cdots N$) in Eq. 2.4 are constant, then the homogeneous ODE can be solved analytically. Consider the following N^{th} order ODE:

$$\frac{d^N x}{dt^N} + a_{N-1} \frac{d^{N-1} x}{dt^{N-1}} + \cdots + a_2 \frac{d^2 x}{dt^2} + a_1 \frac{dx}{dt} + a_0 x = 0 \quad (2.5)$$

where $a_{N-1} \cdots a_0$ are constant. To solve this ODE, substitute $x = e^{mt}$ into Eq. 2.5, where m is constant to be determined, to obtain:

$$a_{N-1} m^{N-1} e^{mt} + \cdots + a_1 m e^{mt} + a_0 e^{mt} = 0$$

Dividing throughout by e^{mt} , we obtain the *characteristic equation*:

$$a_{N-1} m^{N-1} + \cdots + a_1 m + a_0 = 0$$

which has N roots: m_1, \dots, m_N . The solution to the ODE is then given by the linear combination:

$$x(t) = C_1 e^{m_1 t} + C_2 e^{m_2 t} + \cdots + C_N e^{m_N t}$$

where the C_i ($i = 1 \cdots N$) are N integration constants whose values can be determined from the ODE *boundary conditions*. Two types of boundary conditions for N^{th} order ODEs, both linear and non-linear, are defined:

- *Initial-value problem*, where N initial conditions are specified at the start of the interval. For example:

$$\begin{aligned} \frac{d^2 x}{dt^2} + 2 \frac{dx}{dt} + 3x &= 0 \\ x(0) &= 0 \\ x'(0) &= 1 \end{aligned}$$

- *Boundary-value problem*, where N conditions are specified at either end of the interval, as in:

$$\begin{aligned}\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + 3x &= 0 \\ x(0) &= 1 \\ x(1) &= -1\end{aligned}$$

Example 2.2 Solve the ODE

$$\begin{aligned}\frac{d^2x}{dt^2} + 4\frac{dx}{dt} + 3x &= 0 \\ x(0) &= 1 \\ x'(0) &= 1\end{aligned}$$

Answer: The characteristic equation is

$$\begin{aligned}m^2 + 4m + 3 &= 0 \\ (m + 3)(m + 1) &= 0 \\ m &= -3 \quad \text{or} \quad -1\end{aligned}$$

Hence the solution is of the form

$$x(t) = C_1 e^{-3t} + C_2 e^{-t}$$

To find C_1, C_2 , we use the given initial values $x(0) = x'(0) = 1$. Noting that $x'(t) = -3C_1 e^{-3t} - C_2 e^{-t}$, we obtain

$$\begin{aligned}C_1 + C_2 &= 1 \\ -3C_1 - C_2 &= 1\end{aligned}$$

which yields $C_1 = -1, C_2 = 2$. Hence, the solution to the initial-value problem is

$$x(t) = -e^{-3t} + 2e^{-t}$$

□

If the characteristic equation contains r repeated roots

$$\overbrace{m_1, m_1, \dots, m_1}^{r \text{ times}}, \dots, m_{N-r+1}$$

then the form of the solution is

$$x(t) = C_1 e^{m_1 t} + \underbrace{C_2 t e^{m_1 t} + \dots + C_r t^{r-1} e^{m_1 t}}_{\text{note extra powers of } t} + \dots + C_{N-r+1} e^{m_{N-r+1} t}$$

where extra powers of the dependent variable are present for the repeated roots.

Example 2.3 Find the solution to the ODE:

$$\begin{aligned}\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + x &= 0 \\ x(0) &= 1 \\ x'(0) &= 0\end{aligned}$$

Answer: The ODE has a repeated root of -1 in its characteristic equation, and has the solution

$$x(t) = e^{-t} + te^{-t}$$

□

If the characteristic equation contains complex roots, then we make use of *Euler's formula*:¹

$$e^{i\theta} = \cos \theta + i \sin \theta$$

where $i = \sqrt{-1}$.

Example 2.4 Solve the ODE

$$\begin{aligned}\frac{d^2x}{dt^2} + \omega^2x &= 0 \\ x(0) &= 1 \\ x'(0) &= 0\end{aligned}$$

Answer: The characteristic equation has roots of $\pm i\omega$, hence

$$\begin{aligned}x(t) &= C_1e^{-i\omega t} + C_2e^{i\omega t} \\ x'(t) &= -i\omega C_1e^{-i\omega t} + i\omega C_2e^{i\omega t}\end{aligned}$$

Substituting the initial values at $t = 0$ yields

$$\begin{aligned}C_1 + C_2 &= 1 \\ -i\omega C_1 + i\omega C_2 &= 0\end{aligned}$$

which can be solved to obtain $C_1 = C_2 = 0.5$. Hence,

¹Named after Leonhard Euler (1707–1783), influential Swiss mathematician, physicist and engineer who made important discoveries in mathematics, mechanics, fluid mechanics, optics and astronomy.

$$\begin{aligned}
x(t) &= 0.5e^{-i\omega t} + 0.5e^{i\omega t} \\
&= 0.5[\cos(-\omega t) + \sin(-\omega t)] + 0.5[\cos(\omega t) + \sin(\omega t)] \\
&= 0.5[\cos(\omega t) - \sin(\omega t)] + 0.5[\cos(\omega t) + \sin(\omega t)] \\
&= \cos(\omega t)
\end{aligned}$$

□

2.3 ODE Systems

A system of ODEs can be expressed in terms of 1st order ODEs expressed in the general form:

$$\begin{aligned}
\frac{dy_1}{dt} &= f_1(t, y_1, y_2, \dots, y_N) \\
\frac{dy_2}{dt} &= f_2(t, y_1, y_2, \dots, y_N) \\
&\vdots \\
\frac{dy_N}{dt} &= f_N(t, y_1, y_2, \dots, y_N)
\end{aligned}$$

$$y_1(0) = y_{1,0}, \quad y_2(0) = y_{2,0}, \dots, \quad y_N(0) = y_{N,0}$$

where f_1, f_2, \dots, f_N represent linear or non-linear functions, and the $y_{i,0}$ ($i = 1 \dots N$) are the initial variable values. The above system can be more compactly written as

$$\frac{d\mathbf{y}}{dt} = \mathbf{f}(t, \mathbf{y}), \quad \mathbf{y}(0) = \mathbf{y}_0 \quad (2.6)$$

where $\mathbf{y} = (y_1, \dots, y_N)^T$, $\mathbf{f} = (f_1, \dots, f_N)^T$, and \mathbf{y}_0 is the initial value of \mathbf{y} at $t = 0$. Note that for any instant in time, variable \mathbf{y} contains enough information to completely characterise the system. This information is known as the system *state*, and the \mathbf{y} are known as *state-variables*.

To solve such ODE systems using Matlab, two .m files are required. One is a function that evaluates $\mathbf{f}(t, \mathbf{y})$ of Eq. 2.6, returning the state-variable derivatives at a given time and state. The other file is a script that calls one of Matlab's in-built ODE solvers, for which the previous function will be an input argument. Matlab provides the following ODE solvers, all of which use the same syntax:

```
[Tout, Yout] = odexxx('user_fun', t_span, init);
```

where odexxx stands for one of ode45, ode23, ode113, ode15s, ode23s, ode23t, and ode23tb. `user_fun(t, Y)` is a user-defined function to compute

the ODE derivatives as a function of the system variable array Y and the current time-value t . Note that when this function is used as an argument to the ODE solvers, its name must be enclosed in single quotes. Also note that its first argument must be the independent variable (in this case, t), irrespective if this variable is present or not in the f function of Eq. 2.6. t_span is an array of time-values specifying the output times. Alternately, t_span can also consist of just two values specifying the start and end times of integration, such as $[0 \ 100]$. Finally, the `init` argument specifies an array of initial values for Y . Note that the solver outputs an array of time values (`Tout`), as well as the calculated state-variables (`Yout`) corresponding to these times. Each column of `Yout` corresponds to one state-variable.

It is also possible to include an additional `options` argument following `init` to specify non-default settings for the ODE solver. When used, the `options` argument is initialised using the `odeset` command. For example, to specify a maximum time step of 0.001 and a relative tolerance of 10^{-4} (i.e. 0.01% accuracy), use:

```
options = odeset('MaxStep', 0.001, 'RelTol', 1e-4);
[Tout,Yout] = odexxx('user_fun', t_span, init, options);
```

Example 2.5 The Van der Pol oscillator, defined by the coupled pair of ODEs

$$\begin{aligned}\frac{dv}{dt} &= u \\ \frac{du}{dt} &= \mu(1 - v^2)u - v \\ v(0) &= 2, \quad u(0) = 0\end{aligned}$$

has been used to model many biological oscillators, including the heartbeat [11] as well as neural spiking activity, referred to as *action potentials* [2]. If parameter $\mu \geq 0$, the system will undergo stable oscillations, known as a *limit cycle*. Using Matlab, solve the Van der Pol ODE system.

Answer: To solve the Van der Pol Oscillator equations in Matlab, first define a function to output the state-variable derivatives:

```
function dy = vdp(t,y)
dy = zeros(2,1); % defines dy as a 2x1 column vector
mu = 1000;
dy(1) = y(2);
dy(2) = mu*(1 - y(1)^2)*y(2) - y(1);
```

and save to `vdp.m`. Then implement the following separate script to solve the ODEs from $t = 0$ to 3000:

```
[T,Y] = ode15s('vdp',[0 3000],[2 0]);
plot(T,Y(:,1),'k-'), legend('v');
```

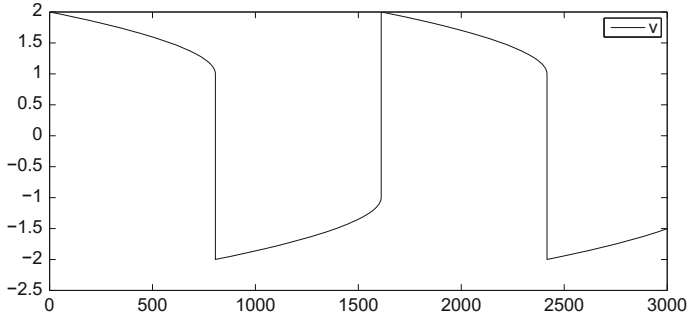



Fig. 2.2 Van der Pol oscillator output

which produces the plot shown in Fig. 2.2. □

2.3.1 Example Model 1: Cardiac Mechanics

A lumped parameter mechanics model of the cardiac left ventricle coupled to the systemic circulation [9] is shown in Fig. 2.3. Here, the various elements of the circulation are represented using electric circuit analogues:

- voltage is analogous to pressure
- current is analogous to volumetric flow rate
- resistance equals pressure across an element divided by flow through it (the hydraulic equivalent of Ohm's law)
- diodes are analogous to valves, allowing only one-way flow
- capacitance is analogous to vessel compliance (C), and equals the volume of fluid (V) stored in the vessel divided by the pressure (P). Writing

$$V = CP$$

and taking derivatives of both sides, we obtain:

$$\frac{dV}{dt} = C \frac{dP}{dt}$$

or $Q = C \frac{dP}{dt}$

where Q is the volumetric flow rate (i.e. fluid volume per unit time).

Left-ventricular pressure (P_v) is given by

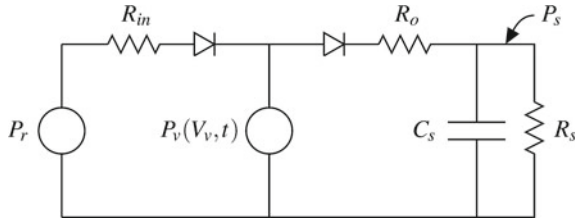


Fig. 2.3 Time-varying elastance model of left ventricle. P_v is the left ventricular pressure, which is a function of left ventricular volume (V_v) and time. P_r represents a fixed filling pressure from a venous reservoir, R_{in} is the input filling resistance, R_o is the resistance of the aorta, P_s is the lumped systemic circulation pressure and R_s , C_s represent the systemic resistance and compliance respectively

$$P_v = a(V_v - b)^2 + (cV_v - d)f(t)$$

where a , b , c , d are parameters, and $f(t)$ describes a time-varying elastance given by:

$$f(t) = \begin{cases} \sin^2\left(\frac{\pi t}{2t_p}\right) & 0 \leq t < t_p \\ \cos^2\left(\frac{\pi(t-t_p)}{2(t_s-t_p)}\right) & t_p \leq t < t_s \\ 0 & t_s \leq t < T \end{cases}$$

$$f(t + T) = f(t)$$

where T is the heart period and t_p , t_s refer respectively to peak contraction time and total contraction time (systole). All model parameters are given in Table 2.1. The state-variables for this model are the systemic pressure P_s and the ventricular volume V_v . From the circuit diagram of Fig. 2.3, we can readily write expressions for the flow Q_{in} entering the ventricle from P_r , as well as the flow Q_{out} exiting through R_o as follows:

$$Q_{in} = \begin{cases} \frac{P_r - P_v}{R_{in}} & P_r > P_v \\ 0 & P_r \leq P_v \end{cases} \quad (\text{due to input valve})$$

$$Q_{out} = \begin{cases} \frac{P_v - P_s}{R_o} & P_v > P_s \\ 0 & P_v \leq P_s \end{cases} \quad (\text{due to output valve})$$

and since Q_{out} flows through the parallel systemic compliance and resistive branches, we can write:

$$Q_{out} = C_s \frac{dP_s}{dt} + \frac{P_s}{R_s}$$

Hence, the ODEs for this model are:

Table 2.1 Parameter values of ventricular elastance model

Parameter	Value	Parameter	Value
R_o	$0.06 \text{ mmHg s cm}^{-3}$	a	$0.0007 \text{ mmHg cm}^{-6}$
C_s	$2.75 \text{ cm}^3 \text{ mmHg}^{-1}$	b	8 cm^3
R_s	1 mmHg s^{-3}	c	1.5 mmHg cm^{-3}
R_{in}	$0.001 \text{ mmHg s cm}^{-3}$	d	0.9 mmHg
P_r	10 mmHg	t_p	0.35 s
T	1 s	t_s	0.8 s

$$\frac{dP_s}{dt} = \frac{Q_{out}}{C_s} - \frac{P_s}{R_s C_s}$$

$$\frac{dV_v}{dt} = Q_{in} - Q_{out}$$

where P_v , Q_{in} and Q_{out} are defined above. Our task is to implement this model in Matlab, and in particular, obtain the steady-state pressure-volume loop for the left ventricle.

The first step is to code the user-defined function to return the derivatives of the state-variables for any given state and time. This is shown below for the function file `heart_prime.m`:

```
function Y_prime = heart_prime(t,Y)
global Ro Cs Rs R_in Pr T a b c d tp ts;

Y_prime = zeros(2,1); % to ensure a column vector

% extract states
Ps = Y(1);
Vv = Y(2);

% determine elastance
tt = mod(t,T);
if (tt < tp)
    f = sin(pi*tt/(2*tp))^2;
elseif (tt < ts)
    f = cos(pi*(tt-tp)/(2*(ts-tp)))^2;
else
    f = 0;
end;

% determine Pv
Pv = a*(Vv-b)^2+(c*Vv-d)*f;
```

```

% determine flows
if (Pr > Pv)
    Q_in = (Pr-Pv)/R_in;
else
    Q_in = 0;
end;
if (Pv > Ps)
    Q_out = (Pv-Ps)/Ro;
else
    Q_out = 0;
end;

%evaluate derivatives
Y_prime(1) = Q_out/Cs - Ps/(Rs*Cs);
Y_prime(2) = Q_in - Q_out;

```

Note the use of the `global` keyword to declare model parameters as global variables. This allows Matlab to assign and access their values outside of the current function. Also, note the use of the `mod` (modulus) function to implement a periodic elastance. `mod(t, T)` returns the remainder on division of `t` by `T`.

Once the user-defined function has been coded, the following script can be used to solve the model, and extract and plot the steady-state ventricular pressure loop:

```

global Ro Cs Rs R_in Pr T a b c d tp ts;

% assign parameters
a = 0.0007;           % mmHg/cm^6
b = 8;                % cm^3
c = 1.5;              % mmHg/cm^3
d = 0.9;              % mmHg
tp = 0.35;            % s
ts = 0.8;             % s
Ro = 0.06;            % mmHg.s/cm^3
Cs = 2.75;            % cm^3/mmHg
Rs = 1;               % mmHg.s/cm^3
R_in = 0.001;         % mmHg.s/cm^3
Pr = 10;              % mmHg
T = 1;                % s

% solve ODEs
[Tout, Yout] = ode15s('heart_prime',[0 10*T],[50 50]);

% extract Pv, Vv

```

```

f = zeros(size(Tout));
tt = mod(Tout,T);
for ii = 1:length(f)
    if (tt(ii) < tp)
        f(ii) = sin(pi*tt(ii)/(2*tp))^2;
    elseif (tt(ii) < ts)
        f(ii) = cos(pi*(tt(ii)-tp)/(2*(ts-tp)))^2;
    else
        f(ii) = 0;
    end;
end;
Vv = Yout(:,2);
Pv = a*(Vv-b).^2+(c*Vv-d).*f;

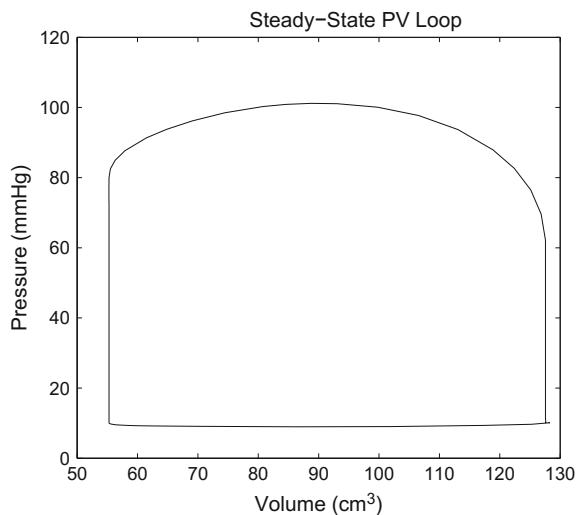
% plot the final heart period PV loop (steady state)
index = find(Tout>=9*T);
A = index(1)-1;

plot(Vv(A:end),Pv(A:end),'k-'), xlabel('Volume (cm^3)'), ...
     ylabel('Pressure (mmHg)'), title('Steady-State PV Loop');

```

which produces the steady-state pressure-volume loop plot shown in Fig. 2.4. Note that to produce this plot, it is necessary to re-extract the ventricular pressure P_v , which is calculated inside the function `heart_prime`. Once the Matlab ODE solver has completed its execution, only the state-variables at the output time values are returned. To extract any other ancillary quantities, these must be re-evaluated.

Fig. 2.4 Steady-state pressure-volume loop for time-varying elastance left ventricular model



For this model, the state variables are P_s and V_v : knowing the associated time value t allows any other model quantity (in this case P_v) to be determined. Also note that the steady-state pressure-volume loop represents a stable limit cycle of the ODE system, independent of the initial values chosen for P_s and V_v (in the above code these initial values were 50 mmHg and 50 cm³ respectively).

2.3.2 Example Model 2: Hodgkin–Huxley Model of Neural Excitation

Sir Alan Hodgkin (1914–1998) and Sir Andrew Huxley (1917–2012) shared the 1963 Nobel Prize in Physiology or Medicine (jointly with Sir John Eccles) “*for their discoveries concerning the ionic mechanisms involved in excitation and inhibition in the peripheral and central portions of the nerve cell membrane*”.² Their work culminated in the publication of a mathematical model of the neural electrical impulse known as the action potential, based on their electrophysiological experiments in the giant axon of the squid [5]. This model significantly advanced our understanding of active ionic mechanisms in excitable tissues, and most computational models of nerves, muscle and heart electrical activity are based on the formalism Hodgkin and Huxley pioneered several decades ago.

The space-clamped electric analogue of the Hodgkin–Huxley model is shown Fig. 2.5. In this version, the neuron is represented as a single compartment, ignoring any spatial propagation in electrical activity. The neural membrane is described by a capacitance C_m in parallel with three conductance branches representing transmembrane ionic currents. Denoting the transmembrane potential as V , and noting that current flowing through C_m returns through the conductance branches, we can write:

$$C_m \frac{dV}{dt} = -(i_{Na} + i_K + i_L)$$

where i_{Na} , i_K and i_L denote Na⁺, K⁺, and non-specific leakage currents through the conductance pathways. These currents in turn are given by

$$\begin{aligned} i_{Na} &= g_{Na} (V - V_{Na}) \\ i_K &= g_K (V - V_K) \\ i_L &= g_L (V - V_L) \end{aligned}$$

where V_{Na} , V_K and V_L correspond to the *reversal potential* for each of the i_{Na} , i_K and i_L membrane currents respectively. These potentials correspond to the membrane voltage which exactly balances ionic diffusion in each channel with ion flow due to the electric field. The membrane conductances g_{Na} and g_K follow voltage-dependent

²http://www.nobelprize.org/nobel_prizes/medicine/laureates/1963/.

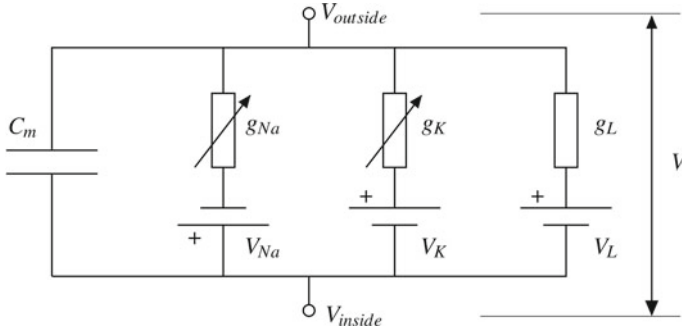


Fig. 2.5 Hodgkin–Huxley equivalent-circuit model of neural electrical activity. The neural cell membrane is represented as a capacitance C_m in parallel with conductance pathways representing transmembrane channels for Na^+ ions (g_{Na}), K^+ ions (g_K) and a non-specific leakage (g_L). Each conductance is in series with a voltage source, representing the reversal potential for that channel. g_{Na} and g_K are variable, obeying voltage-dependent kinetics. V_{inside} and $V_{outside}$ denote the voltages inside and outside the neuron, with their difference equal to the transmembrane potential V

kinetics, so that the complete ODE system is given by:

$$\begin{aligned}\frac{dV}{dt} &= -\frac{1}{C_m} [\bar{g}_{Na} m^3 h (V - V_{Na}) + \bar{g}_K n^4 (V - V_K) + \bar{g}_L (V - V_L) - i_{stim}] \\ \frac{dn}{dt} &= \alpha_n (1 - n) - \beta_n n \\ \frac{dm}{dt} &= \alpha_m (1 - m) - \beta_m m \\ \frac{dh}{dt} &= \alpha_h (1 - h) - \beta_h h\end{aligned}$$

where \bar{g}_{Na} , \bar{g}_K , \bar{g}_L are the maximum membrane conductances of each channel, n , m , h are ‘gating’ variables governed by first-order kinetics, and i_{stim} is an applied intracellular stimulus current. Using a square-wave profile, this stimulus current is given by

$$i_{stim} = \begin{cases} I_s & t_{on} \leq t < t_{on} + t_{dur} \\ 0 & \text{otherwise} \end{cases}$$

where I_s , t_{on} and t_{dur} represent the stimulus current amplitude, onset time and duration respectively. The n , m , h gating variables lie between 0 and 1 and have voltage-dependent forward (α) and reverse (β) rates (in s^{-1}) according to:

$$\begin{aligned}
\alpha_n &= \frac{10(V+50)}{1-\exp\left[\frac{-(V+50)}{10}\right]} & \beta_n &= 125 \exp\left[\frac{-(V+60)}{80}\right] \\
\alpha_m &= \frac{100(V+35)}{1-\exp\left[\frac{-(V+35)}{10}\right]} & \beta_m &= 4000 \exp\left[\frac{-(V+60)}{18}\right] \\
\alpha_h &= 70 \exp\left[\frac{-(V+60)}{20}\right] & \beta_h &= \frac{1000}{1+\exp\left[\frac{-(V+30)}{10}\right]}
\end{aligned}$$

where V in units of mV. All model parameter values are given in Table 2.2.³

To solve this model in Matlab, a user-defined derivative function, `HH_prime.m` can be written as follows:

```

function y_out = HH_prime(t,y)
% returns state-variable derivatives for HH neuron model

% initialise parameters and state-variables
y_out = zeros(4,1);
Cm = 1;
g_Na = 120000;
g_K = 36000;
g_L = 300;
V_Na = 55;
V_K = -72;
V_L = -49.387;
I_s = 60000;
t_on = 0.001;
t_dur = 0.001;
V = y(1);
n = y(2);
m = y(3);
h = y(4);

% calculate rates
alpha_n = 10*(V+50)/(1-exp(-(V+50)/10));
beta_n = 125*exp(-(V+60)/80);
alpha_m = 100*(V+35)/(1-exp(-(V+35)/10));
beta_m = 4000*exp(-(V+60)/18);
alpha_h = 70*exp(-(V+60)/20);
beta_h = 1000/(1+exp(-(V+30)/10));

```

³These parameters were modified from the original Hodgkin–Huxley formulation to yield a resting potential of -60 mV and outward currents positive in accordance with modern electrophysiological convention.


```

% determine membrane and stimulus currents
i_Na = g_Na*m^3*h*(V-V_Na);
i_K = g_K*n^4*(V-V_K);
i_L = g_L*(V-V_L);
if (t >= t_on)&&(t<t_on+t_dur)
    i_stim = I_s;
else
    i_stim = 0;
end;

% calculate derivatives
y_out(1) = -(i_Na+i_K+i_L-i_stim)/Cm;
y_out(2) = alpha_n*(1-n)-beta_n*n;
y_out(3) = alpha_m*(1-m)-beta_m*m;
y_out(4) = alpha_h*(1-h)-beta_h*h;

```

This function is then called upon in the following script, which produces the membrane potential plot shown in Fig. 2.6:

```

Y_init = [-60, 0.3177, 0.0529, 0.5961];
[time,Y] = ode15s('HH_prime', [0 0.02], Y_init);
plot(time,Y(:,1),'k-'), xlabel('time(s)'), ylabel('V (mV)');

```

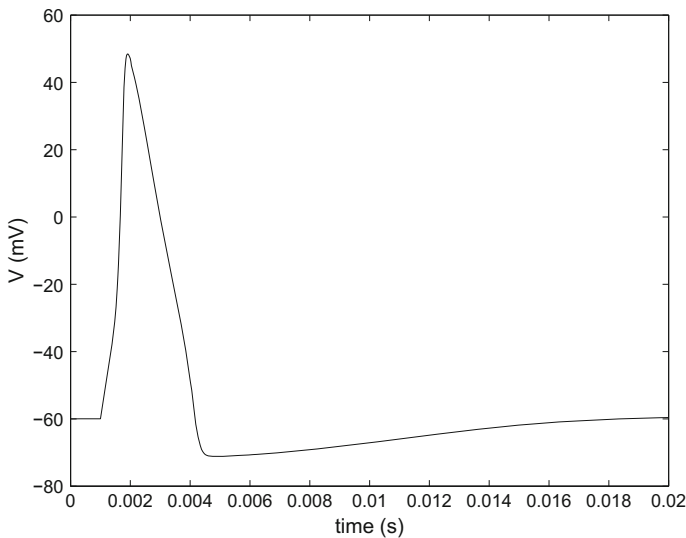


Fig. 2.6 Hodgkin–Huxley neuron model response to a brief stimulus. Shown is the membrane potential V against time

Table 2.2 Parameter values used for Hodgkin–Huxley neuron model

Parameter	Value	Parameter	Value
C_m	$1 \mu\text{F cm}^{-2}$	V_K	-72 mV
\bar{g}_{Na}	$120,000 \mu\text{S cm}^{-2}$	V_L	-49.387 mV
\bar{g}_K	$36,000 \mu\text{S cm}^{-2}$	I_s	$60,000 \mu\text{A cm}^{-2}$
g_L	$300 \mu\text{S cm}^{-2}$	t_{on}	1 ms
V_{Na}	55 mV	t_{dur}	1 ms

2.4 Further Reading

Further interesting examples of ODE models in physiological systems and bioengineering can be found in the texts of King and Mody [7], Ottesen et al. [9] and Izhikevitch [6]. A good general text on ODE systems is that of Rabenstein [10].

Problems

2.1 In the Hodgkin–Huxley formulation of neural activation, three gating variables n , m , h are employed, satisfying the ODE:

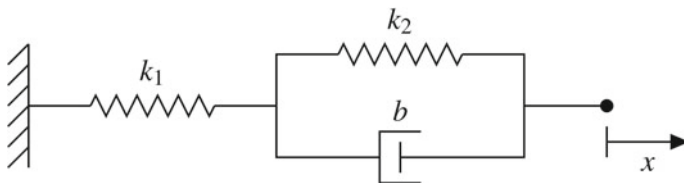
$$\frac{dx}{dt} = \alpha_x(V)(1 - x) - \beta_x(V)x$$

where $x \equiv n, m, h$ and $\alpha_x(V)$ and $\beta_x(V)$ are known functions of membrane voltage V . Assuming a voltage-clamp experiment is performed, whereby the membrane voltage is stepped suddenly from a value V_{hold} to a new value V_{clamp} and held at this value via a feedback mechanism. α_x and β_x are now constant.

(a) Solve this equation analytically for x , with initial value $x(0) = x_0$, stating the homogeneous, particular and general solutions.

(b) What is the steady-state value of x ? Hence, what is a reasonable estimate for x_0 ?

2.2 The passive mechanical behaviour of skeletal muscle can be modelled using a simplified lumped parameter representation consisting of a linear spring k_1 in series with a parallel linear spring-dashpot combination k_2 , b , as shown below:



One end of the muscle is fixed, and the displacement of the other end is x . If x_1 denotes the change in length from rest in spring k_1 , then the forces in each element are given by:

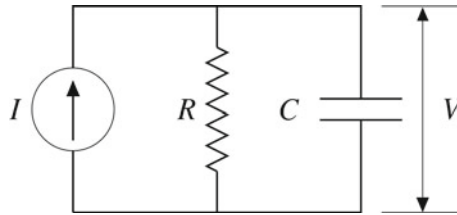
$$F_1 = k_1 x_1 \quad F_2 = k_2 x_2 \quad F_b = b \frac{dx_2}{dt}$$

where F_1 , F_2 and F_b refer to elements k_1 , k_2 and b respectively, and $x_2 = x - x_1$.

(a) If the length x of the muscle is suddenly stepped and held from 0 to X_m at $t = 0$, solve the system analytically for the applied force, F .

(b) If the applied force on the muscle F is suddenly stepped and held from 0 to F_m at $t = 0$, find the analytical solution for the change in length, x .

2.3 A simple model of neuronal excitation represents the cell membrane as a resistance R in parallel with a capacitance C . An applied stimulus current I depolarises the membrane to a potential of V , as shown below. If V exceeds a pre-defined threshold V_{th} , the neuron will fire.



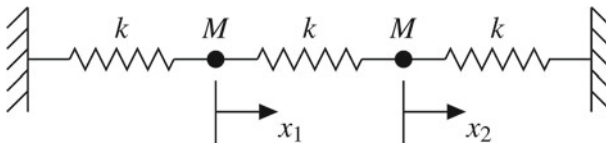
The currents i_R and i_C flowing through the R and C branches are given by

$$i_R = \frac{V}{R} \quad i_C = C \frac{dV}{dt}$$

(a) Assuming the neuron is initially at rest with $V = 0$, and a constant stimulus current I is applied at $t = 0$, find the time taken T to depolarize the membrane to V_{th} . Determine the corresponding stimulus strength-duration characteristic for neuronal activation, i.e. I as a function of T .

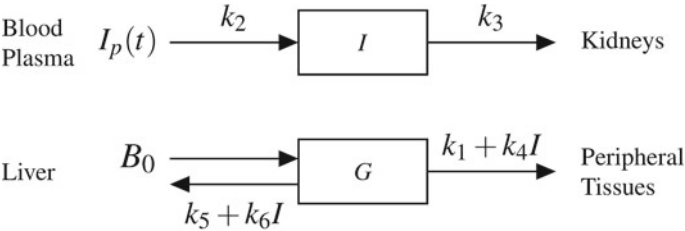
(b) Defining the *rheobase* as the minimum current necessary to activate the neuron, and the *chronaxie* as the required stimulus duration for an applied current of twice the rheobase, determine both quantities from the above strength-duration characteristic.

2.4 Consider the system below of two coupled masses M , connected to each other and to fixed supports via three linear springs with spring constants k :



- (a) Determine the pair of ODEs describing the motion of this system.
- (b) Solve this system analytically for the displacements x_1 and x_2 , assuming the masses are initially at rest and displaced by amounts u_1 and u_2 .
- Hint: Use the variable substitutions $y_1 = x_1 + x_2$, $y_2 = x_1 - x_2$.

2.5 A simplified two-compartment model of glucose-insulin kinetics in a human subject proposed by Berman et al. [1]⁴ is shown below. $I_p(t)$ represents insulin injected intravenously into the blood, I is the concentration of insulin in a remote body compartment, and G is the glucose concentration in the blood plasma.



I_p , I and G are all in units of mM, with model parameters given below:

Parameter	Value	Parameter	Value
k_1	0.015 min^{-1}	k_5	0.035 min^{-1}
k_2	1 min^{-1}	k_6	$0.02 \text{ mM}^{-1} \text{ min}^{-1}$
k_3	0.09 min^{-1}	B_0	0.5 mM min^{-1}
k_4	$0.01 \text{ mM}^{-1} \text{ min}^{-1}$		

An intravenous dose of insulin is administered as a square-pulse waveform according to:

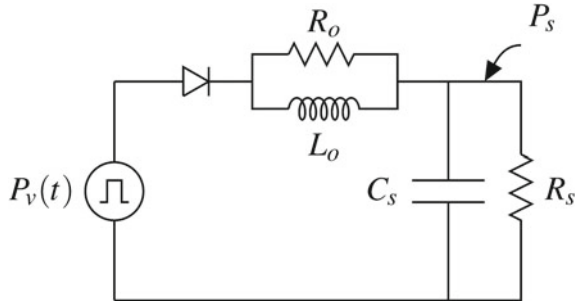
$$I_p(t) = \begin{cases} 200 \text{ mM} & 0 \leq t < 0.1 \text{ min} \\ 0 & t \geq 0.1 \text{ min} \end{cases}$$

The initial values of I and G at $t = 0$ are 0 and 10 mM respectively. Solve for I and G using Matlab over the time interval $0 \leq t \leq 60 \text{ min}$.

2.6 A simplified lumped parameter electric-analogue model of the heart and systemic circulation⁵ is shown below:

⁴Model VI in their paper.

⁵This is an example of a four-element *windkessel* model, translated from German as “air-chamber”. Early German fire engines incorporated an air-filled elastic reservoir between the water pump and outflow hose to dampen any intermittent interruptions to hand-pump water supply. Such damping can be modelled by an electric circuit comprised of resistive, capacitive and inductive elements.



where P_s is the systemic pressure and L_o represents the blood inertance within the aortic root such that the pressure drop across this element is given $L_o \frac{dQ_L}{dt}$, where Q_L is the flow (in $\text{cm}^3 \text{s}^{-1}$) through it. $P_v(t)$ represents the developed ventricular pressure as a function of time, given by the following simplified periodic square-wave profile:

$$P_v(t + T) = P_v(t)$$

$$P_v(t) = \begin{cases} P & 0 \leq t < t_c \\ 0 & t_c \leq t \leq T \end{cases}$$

All other elements are similar to those given earlier in the example of Sect. 2.3.1. Remaining model parameters and descriptions are given below:

Parameter	Description	Value
R_o	Aortic root resistance	$0.06 \text{ mmHg s cm}^{-3}$
L_o	Aortic root blood inertance	$0.2 \text{ mmHg s}^2 \text{ cm}^{-3}$
C_s	Systemic compliance	$1 \text{ cm}^3 \text{ mmHg}^{-1}$
R_s	Systemic resistance	1.4 mmHg s^{-3}
P	Peak ventricular pressure	120 mmHg
T	Heart period	1 s
t_c	Active contraction interval (systole)	0.35 s

- Determine the ODEs describing this system.
- Using an appropriate choice of initial values, solve this system using Matlab for the steady-state oscillations in systemic pressure P_s .

2.7 The following set of ODEs modified from McSharry et al. [8] reproduce a synthetic electrocardiogram (ECG) waveform in variable z :

$$\frac{dx}{dt} = \alpha x - \omega y$$

$$\frac{dy}{dt} = \alpha y + \omega x$$

$$\frac{dz}{dt} = - \sum_{i=1}^5 a_i (\theta - \theta_i) \exp\left(-\frac{(\theta - \theta_i)^2}{2b_i^2}\right) - (z - z_0)$$

where $\alpha = 1 - \sqrt{x^2 + y^2}$, $\omega = 2\pi \text{ rad s}^{-1}$, $z_0 = 0$ and $\theta = \text{atan2}(y, x)$, where atan2 represents the four-quadrant inverse tangent implemented by the Matlab function `atan2`. Remaining model parameters are given below:

Index i	1	2	3	4	5
θ_i (rad)	$-\frac{1}{3}\pi$	$-\frac{1}{12}\pi$	0	$\frac{1}{12}\pi$	$\frac{1}{2}\pi$
a_i (mV s $^{-1}$ rad $^{-1}$)	1.2	-5	30	-7.5	0.75
b_i (rad)	0.25	0.1	0.1	0.1	0.4

Given the initial values, $x(0) = -1$, $y(0) = 0$, $z(0) = 0$, numerically solve this ECG model in Matlab from $t = 0$ to 1 s, plotting z against t , where z , t are in units of mV and s respectively.

2.8 The Frankenhaeuser-Huxley neural action potential model [3] consists of the following ODE system:

$$\begin{aligned}
 \frac{dV}{dt} &= -\frac{1}{C_m} [i_{Na} + i_K + i_P + i_L - i_{stim}] \\
 \frac{dm}{dt} &= \alpha_m (1 - m) - \beta_m m \\
 \frac{dh}{dt} &= \alpha_h (1 - h) - \beta_h h \\
 \frac{dn}{dt} &= \alpha_n (1 - n) - \beta_n n \\
 \frac{dp}{dt} &= \alpha_p (1 - p) - \beta_p p
 \end{aligned}$$

with membrane ionic currents given by

$$\begin{aligned}
 i_{Na} &= m^2 h \bar{P}_{Na} \left(\frac{EF^2}{RT} \right) \left[\frac{[\text{Na}]_o - [\text{Na}]_i \exp\left(\frac{EF}{RT}\right)}{1 - \exp\left(\frac{EF}{RT}\right)} \right] \\
 i_K &= n^2 \bar{P}_K \left(\frac{EF^2}{RT} \right) \left[\frac{[\text{K}]_o - [\text{K}]_i \exp\left(\frac{EF}{RT}\right)}{1 - \exp\left(\frac{EF}{RT}\right)} \right] \\
 i_P &= p^2 \bar{P}_P \left(\frac{EF^2}{RT} \right) \left[\frac{[\text{Na}]_o - [\text{Na}]_i \exp\left(\frac{EF}{RT}\right)}{1 - \exp\left(\frac{EF}{RT}\right)} \right] \\
 i_L &= g_L (V - V_L)
 \end{aligned}$$

where E is the transmembrane potential, V is the membrane potential displacement from its resting value E_r ($V = E - E_r$), F is Faraday's constant, R is the gas constant, and T is the absolute temperature. $[\text{Na}]_o$, $[\text{Na}]_i$, $[\text{K}]_o$ and $[\text{K}]_i$ represent outside (extracellular) and intracellular Na^+ and K^+ concentrations, whilst i_{Na} , i_K ,

i_P and i_L represent the membrane Na^+ , K^+ , non-specific (mainly Na^+), and leakage currents respectively. The membrane permeabilities of i_{Na} , i_K and i_P are \bar{P}_{Na} , \bar{P}_K and \bar{P}_P respectively, with the kinetics of these currents determined from the m , h , n and p gating variables. i_{stim} is an applied intracellular stimulus current given by

$$i_{stim} = \begin{cases} I_s & t_{on} \leq t < t_{on} + t_{dur} \\ 0 & \text{otherwise} \end{cases}$$

where I_s , t_{on} and t_{dur} represent the stimulus current amplitude, onset time and duration respectively. The voltage-dependent forward (α) and reverse (β) rates (in ms^{-1}) are given by:

$$\begin{aligned} \alpha_m &= \frac{0.36(V-22)}{1 - \exp\left[\frac{(22-V)}{3}\right]} & \beta_m &= \frac{0.4(13-V)}{1 - \exp\left[\frac{(V-13)}{20}\right]} \\ \alpha_h &= \frac{0.1(-10-V)}{1 - \exp\left[\frac{(V+10)}{6}\right]} & \beta_h &= \frac{4.5}{1 + \exp\left[\frac{(45-V)}{10}\right]} \\ \alpha_n &= \frac{0.02(V-35)}{1 - \exp\left[\frac{(35-V)}{10}\right]} & \beta_n &= \frac{0.05(10-V)}{1 - \exp\left[\frac{(V-10)}{10}\right]} \\ \alpha_p &= \frac{0.006(V-40)}{1 - \exp\left[\frac{(40-V)}{10}\right]} & \beta_p &= \frac{0.09(-25-V)}{1 - \exp\left[\frac{(V+25)}{20}\right]} \end{aligned}$$

where V is in units of mV. Initial values are $V = 0$ mV, $m = 0.0005$, $h = 0.8249$, $n = 0.0268$ and $p = 0.0049$.

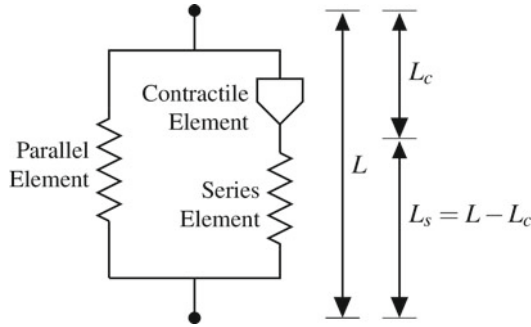
The drug tetrodotoxin (TTX) is known to selectively block the membrane i_{Na} current. Assuming that at one given dosage, TTX reduces parameter \bar{P}_{Na} to 20% of its original value. Solve this model using Matlab over the time interval $t = 0$ to 5 ms, plotting the transmembrane potentials E (in mV) on the same graph for the following two cases:

- (1) control (i.e. no TTX) and
- (2) TTX applied.

All model parameters are given in the following table:

2.9 A simple three-element model of active cardiac muscle contraction consists of a passive non-linear spring in parallel with a contractile and passive series element, as shown in the diagram. The model structure and equations have been modified from Fung [4].

Parameter	Value	Parameter	Value
C_m	$2 \mu\text{F cm}^{-2}$	$[\text{K}]_o$	2.5 mM
\bar{P}_{Na}	0.008 cm s^{-1}	$[\text{K}]_i$	120 mM
\bar{P}_K	0.0012 cm s^{-1}	I_s	1 mA cm^{-2}
\bar{P}_P	$0.00054 \text{ cm s}^{-1}$	t_{on}	1 ms
gL	30.3 ms cm^{-2}	t_{dur}	0.12 ms
V_L	0.026 mV	F	$96.49 \text{ C mmol}^{-1}$
$[\text{Na}]_o$	114.5 mM	R	$8.31 \text{ J mol}^{-1} \text{ K}^{-1}$
$[\text{Na}]_i$	13.74 mM	T	310 K
E_r	-70 mV		



The total tension T in the muscle is given by the sum of tensions in the parallel and series elements:

$$T = T_p + T_s$$

where T_p and T_s , the tensions in the parallel and series elements respectively, are given by:

$$T_p = \beta (e^{\alpha(L-L_0)} - 1), \quad T_s = \beta (e^{\alpha L_s} - 1)$$

where α , β are parameters and L_0 denotes the resting length of the muscle. For the contractile element, the velocity of its shortening is described by:

$$\frac{dL_c}{dt} = \frac{a [T_s - S_0 f(t)]}{T_s + \gamma S_0}$$

where a , γ , S_0 are muscle parameters and $f(t)$ is the muscle activation function given by

$$f(t) = \begin{cases} \sin\left(\frac{\pi}{2} \left[\frac{t+t_0}{t_{ip}+t_0} \right]\right) & 0 \leq t < 2t_{ip} + t_0 \\ 0 & t \geq 2t_{ip} + t_0 \end{cases}$$

with t_0 and t_{ip} constants defining activation phase offset and the time to peak isometric contraction respectively.

Model parameters for a cardiac papillary muscle specimen are given in the table below:

Parameter	Value	Parameter	Value
L_0	10 mm	S_0	4 mN
α	15 mm	γ	0.45
β	5 mN	t_0	0.05 s
a	0.66 mm^{-1}	t_{ip}	0.2 s

Note that in the relaxed state, the length of the series element L_s is 0.

(a) Using Matlab, solve for and plot the total tension T against time during an *isometric* contraction in which the muscle is clamped at its resting length L_0 .

(b) Solve for and plot muscle length L against time during an *isotonic* contraction in which the muscle is allowed to freely contract with no imposed load (i.e. $T = 0$).

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