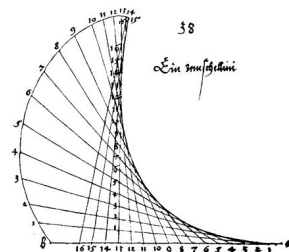


Mathematical Models of Skin Penetration

Michael Heisig, Arne Nägel, Gabriel Wittum
Goethe-Center for Scientific Computing
Goethe-Universität Frankfurt

5th Galenus Workshop
“The Advanced Use of Nanocarriers in Future Skin Drug Delivery”
Charité Berlin
November 16-18 2016

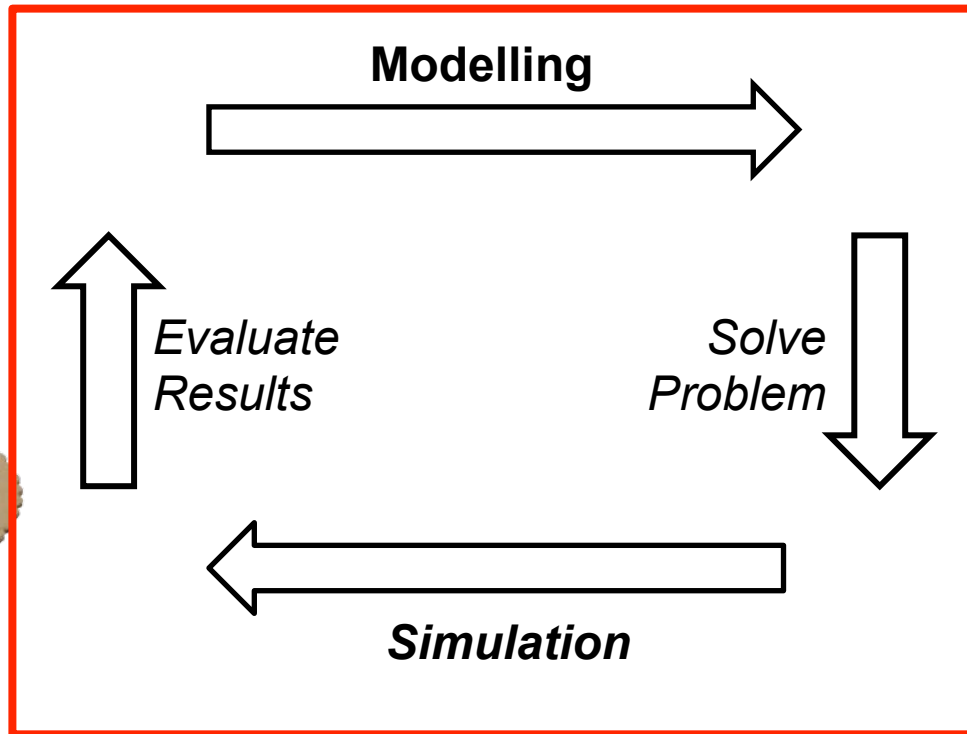


Scientific Computing in a Nutshell

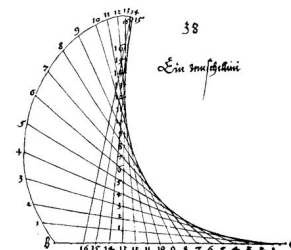
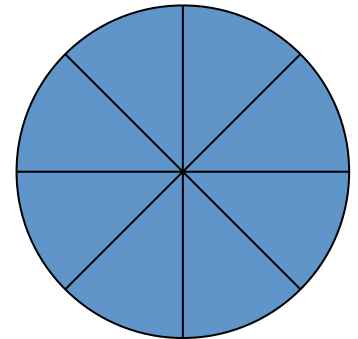
Example: Divide a cake into equal parts

Scientific Computing

Real world:
Object „Cake“



Abstract World:
Object „Circle“

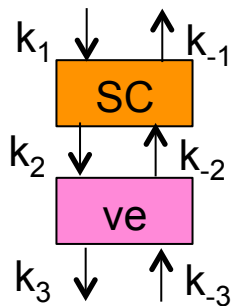


Modeling Skin Permeability

A) Steady-state (QSPR) models

$$J_{\max} = k_p c_{\text{sat}} = D/h * c_{\text{sat}} \quad \text{or} \quad k_p = (DK)/h$$

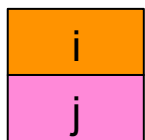
B) Compartmental models



$$V_{\text{SC}} \frac{d\langle C_{\text{SC}} \rangle}{dt} = k_1 C_v - k_{-1} \langle C_{\text{SC}} \rangle - k_2 \langle C_{\text{SC}} \rangle + k_{-2} \langle C_{\text{ve}} \rangle$$

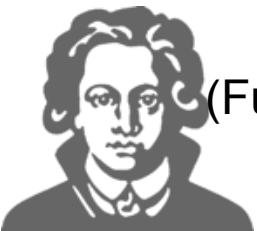
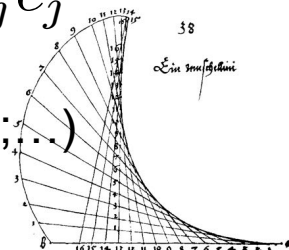
$$V_{\text{ve}} \frac{d\langle C_{\text{ve}} \rangle}{dt} = k_2 \langle C_{\text{SC}} \rangle - k_{-2} \langle C_{\text{ve}} \rangle - k_3 \langle C_{\text{ve}} \rangle + k_{-3} C_b$$

C) Diffusion models



$$\frac{\partial c_i}{\partial t} + \frac{\partial}{\partial x} \left[-D_i \frac{\partial c_i}{\partial x} \right] = 0, \quad \text{and} \quad c_i = K_{i/j} c_j$$

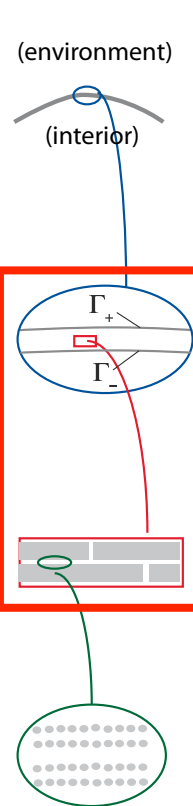
(Further reading: Mitragotri et al, 2011; various in ADDR 65, 2013; ...)



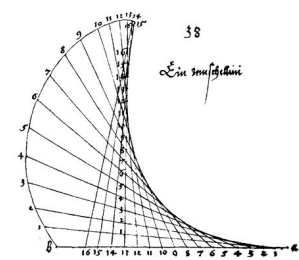
Modeling Skin Permeability (2)

Level of detail	Type of model	Time	Space	Comp. Complexity
low	A) Steady-state (QSPR)	X	X	low
Membrane	B) Compartmental models (PKPD, ODE)	✓	X	
Cell ensemble	C1) Macroscopic Models (PDE)	✓	✓ (often 1D)	
Cellular Resolution	C2) Microscopic Models (PDE)	✓	✓ (2D, 3D)	
high	D) Molecular Dynamics			

Physiology based modeling



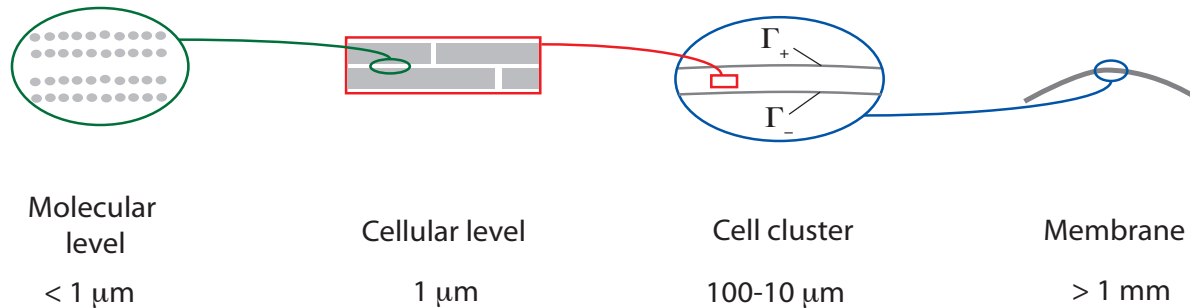
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Modeling Perspectives and Multiscale Character

Microscopic scale

Macroscopic scale

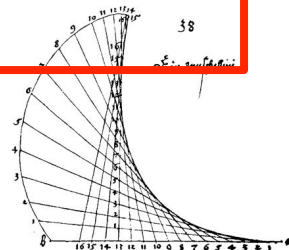


Descriptive approach (*top-down*):

- Based on observations
- Apparent (fitted) parameters
- Simple description

Mechanistic approach (*bottom-up*):

- Based on first-principles
- Function-related parameters
- Effects emerge from small to large scales



Physiology-based Modelling

First Principles:

- Conservation of mass (momentum, energy, ...)

$$\frac{\partial c_i}{\partial t} + \frac{\partial}{\partial x} j_i = 0$$

Constitutive Relations:

- Fick's law, (Hooke's law, ...)
- Based on observation/theroretical consideration

$$j_i := -D_i \frac{\partial c_i}{\partial x}$$

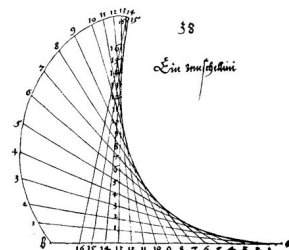
Features from Morphology:

- Functional units are located at distinct positions, i.e., function is bound to morphology on microscopic level.

$$D_i = \dots$$

Considering Variability

- Addressing variability between/within species



Physiology-based Modelling: Idealized Membranes for Stratum Corneum (SC)

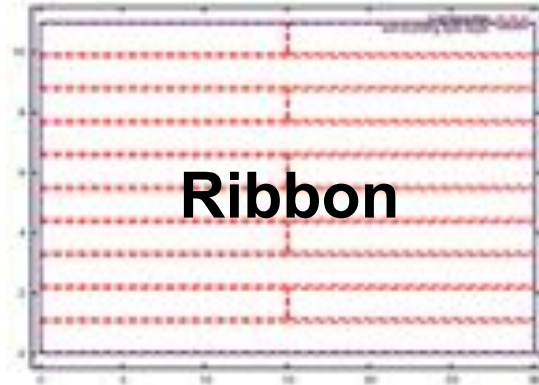
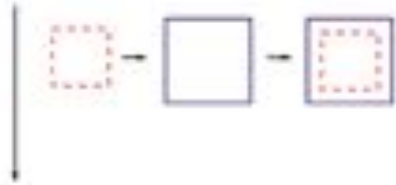


Cuboid

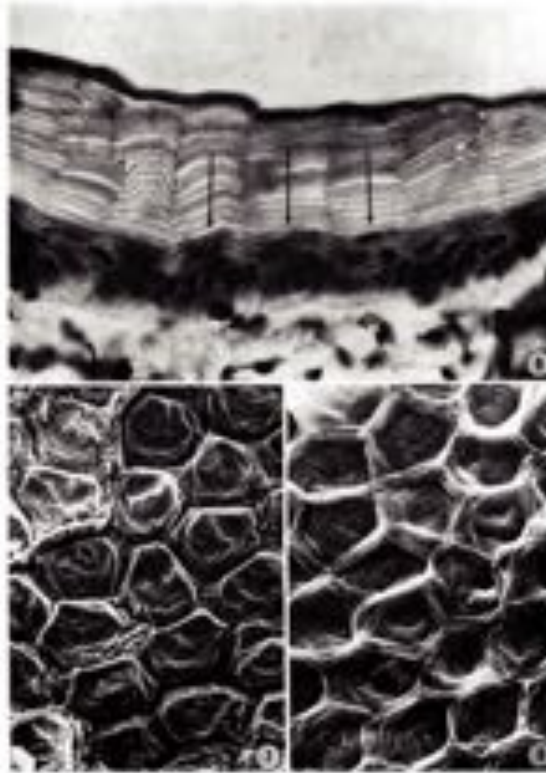
Brick-and-mortar:
Ribbon (2D), Cuboid (3D)

(Heisig et al., 1996; Wang et al., 2006;
Rim et al., 2007; ...)

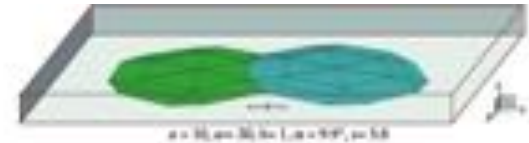
Elias, 1981



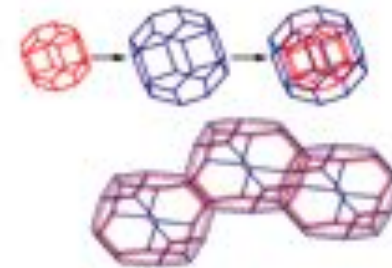
Ribbon



Micrograph of mouse ear SC
(D. Menton, Am J Anat, 145:1-22, 1976)

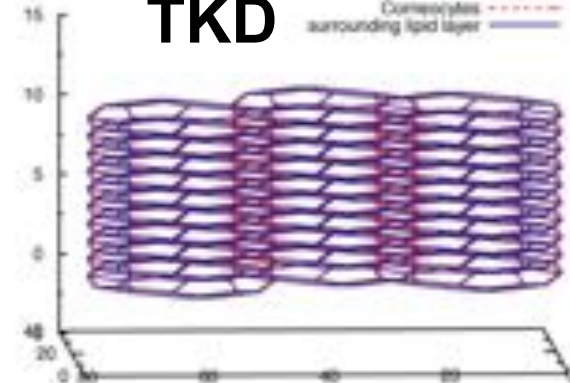


Cell-like morphology:
Tetraikaidekakaedra (3D)
(Feuchter et al., 2006)

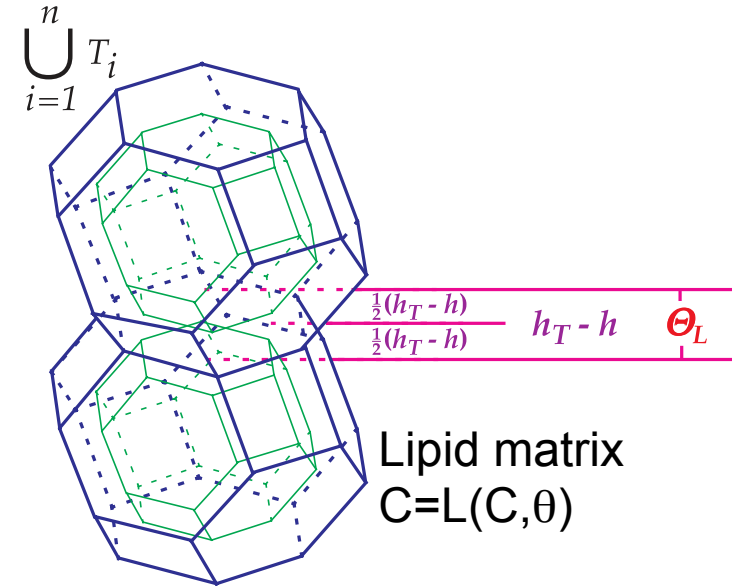
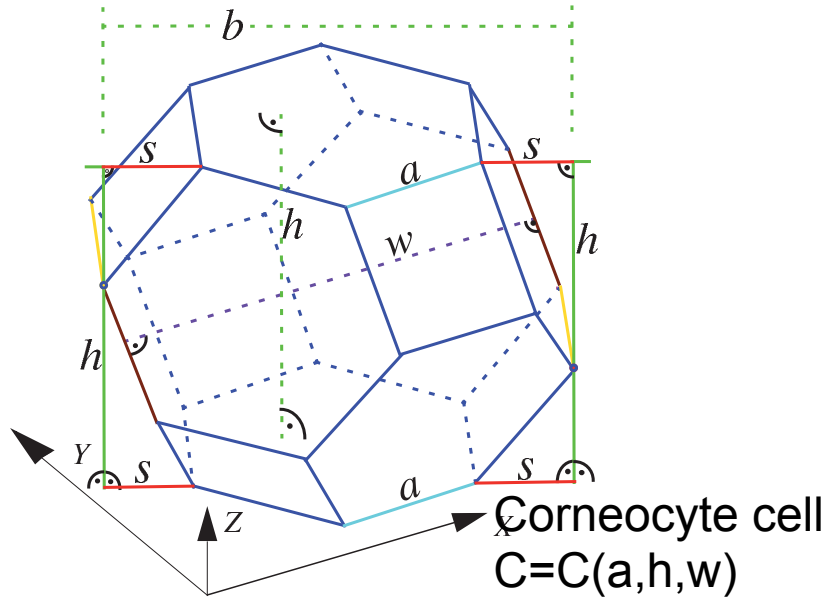


TKD

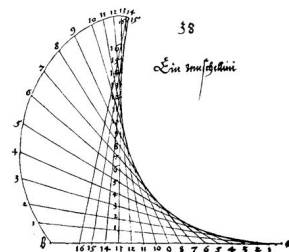
Corneocytes
surrounding lipid layer



Cell Template - Tetrakaidekahedra



- TKD = Tetra-kai-deka-hedron = 4-and-10-faces (Polyhedron with 14 faces)
- Dates back to Kelvin (dense packings, foam cells): Almost optimal surface to volume ratio
- Configuration \mathcal{C} : Corneocyte cell C, lipid matrix L



Transport equations

(e.g. Risken, 1989)

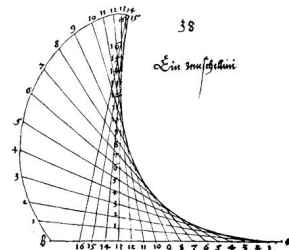
- Starting from the Fokker-Planck equation for particle density ρ

$$\frac{\partial \rho}{\partial t} + \nabla \cdot \left[-D(\vec{x}) e^{-\beta \Phi(\vec{x})} \nabla e^{\beta \Phi(\vec{x})} \rho \right] = 0$$

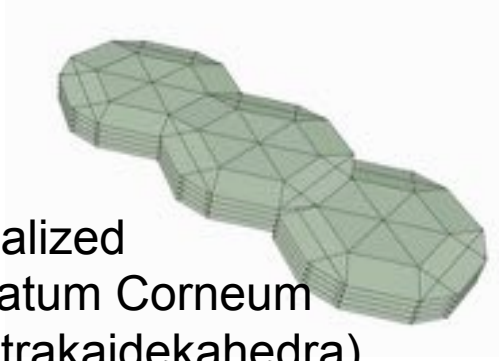
with diffusion D , drift induced by force field F .

- Simplifies, assuming that (i) drift is induced by potential Φ , and (ii) a steady-state equilibrium exist (i.e., fluctuation-dissipation-theorem holds), where $\beta = (k_B T)^{-1}$
- Introducing partition coefficient $K(\vec{x}) := e^{-\beta \Phi(\vec{x})}$ and a normalized concentration $u(\vec{x}, t) := e^{\beta \Phi(\vec{x})} \rho(\vec{x}, t)$, we obtain

$$\partial_t(Ku) + \nabla \cdot [-\mathbb{D}K\nabla u] = 0$$



Microscopic Modelling of Stratum Corneum

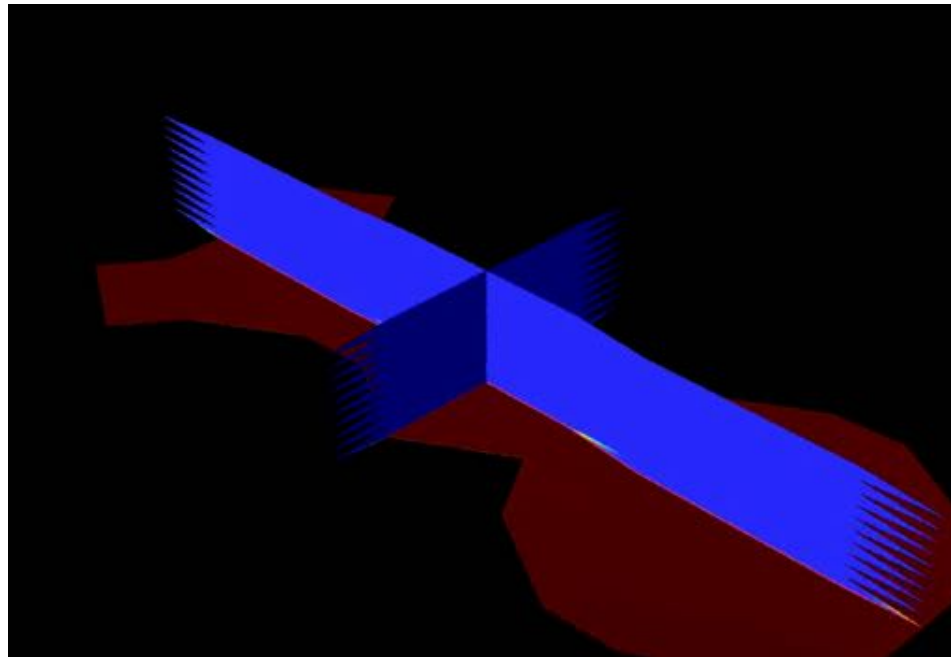


Idealized
Stratum Corneum
(Tetrakaidekahedra)

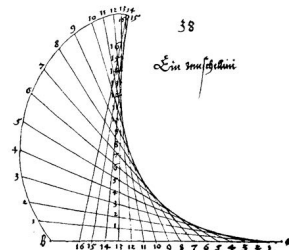
$$\partial_t(Ku) + \partial_x[-DK\partial_x u] = 0$$

Diffusion equation
(e.g. piecewise constant coefficients)

Morphology + Function = Effect

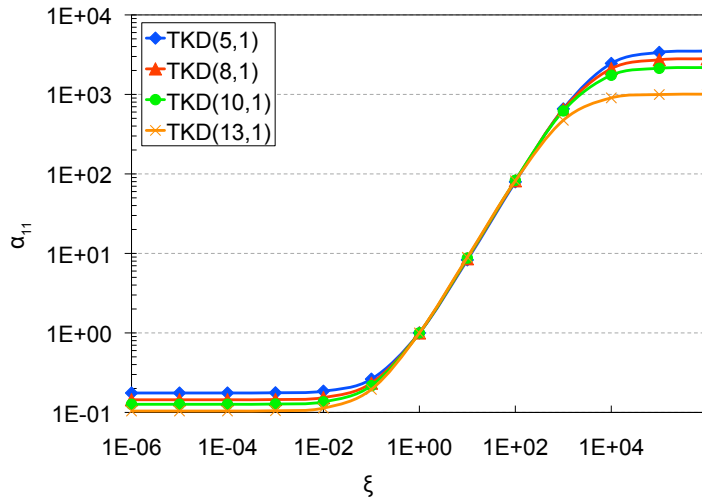


Corneocyte
sponge effect

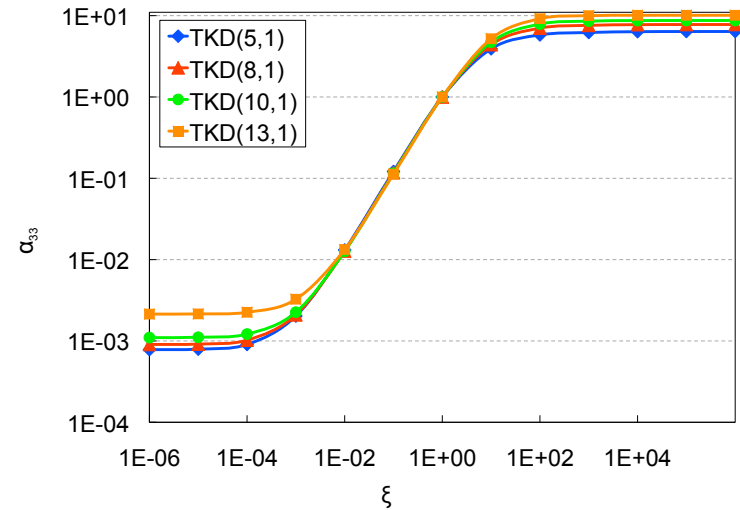


Example: Elongated Tetrakaidekahedra affect SC Diffusivity

Lateral (along cells) →



Transversal (across cells) ↓



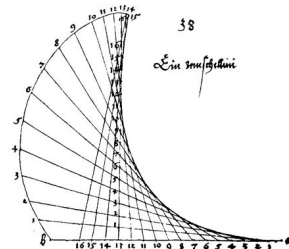
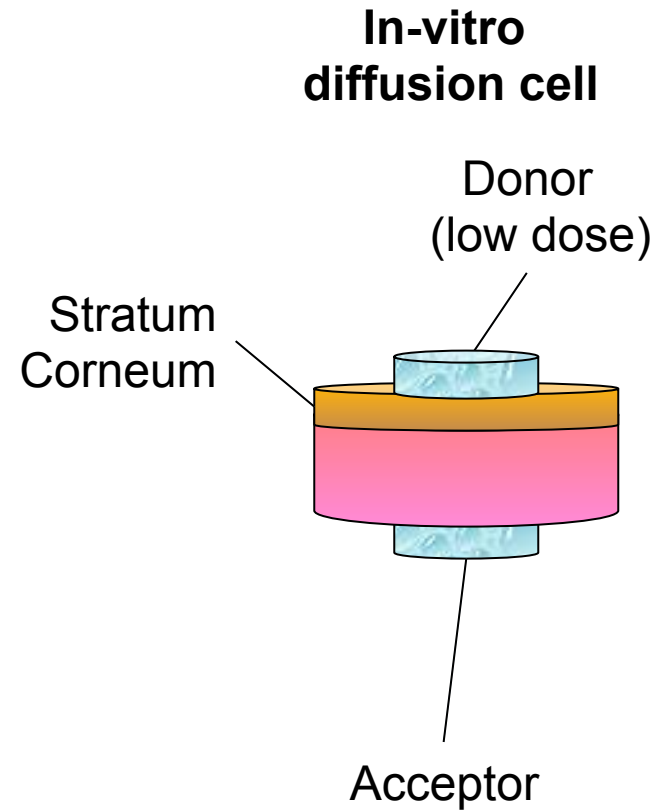
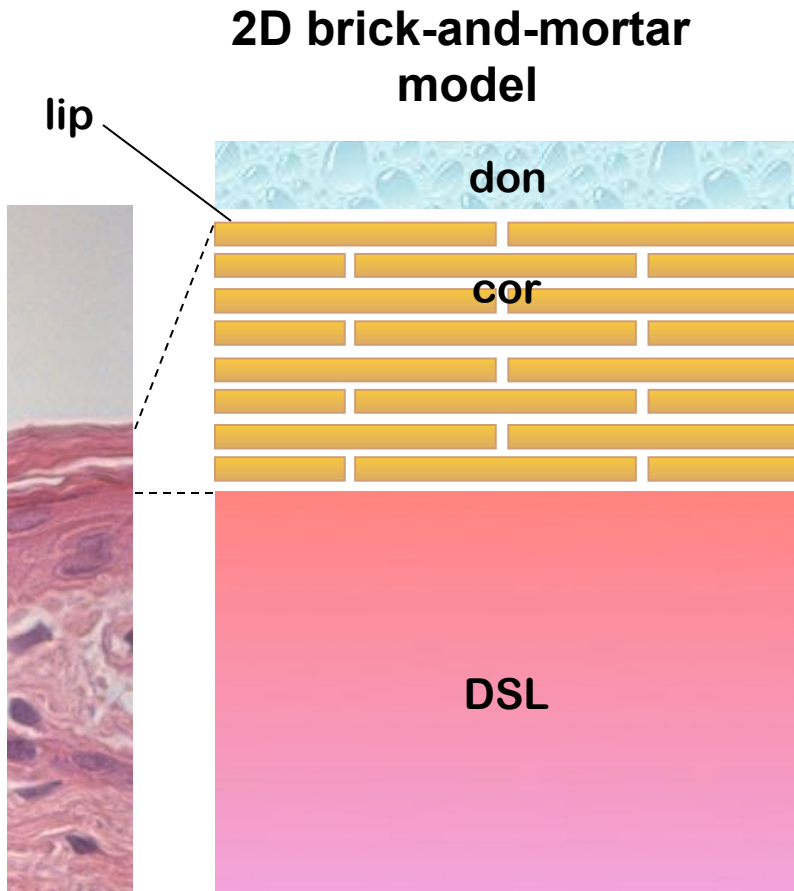
Results:

- Diagonal diffusion tensor
- Separate coefficients for lateral/transversal direction
- Dependent on effective diffusivity (sigmoidal)
- 4 parameters:
 $D_{LIP}, D_{COR}, K_{COR}, K_{LIP}$

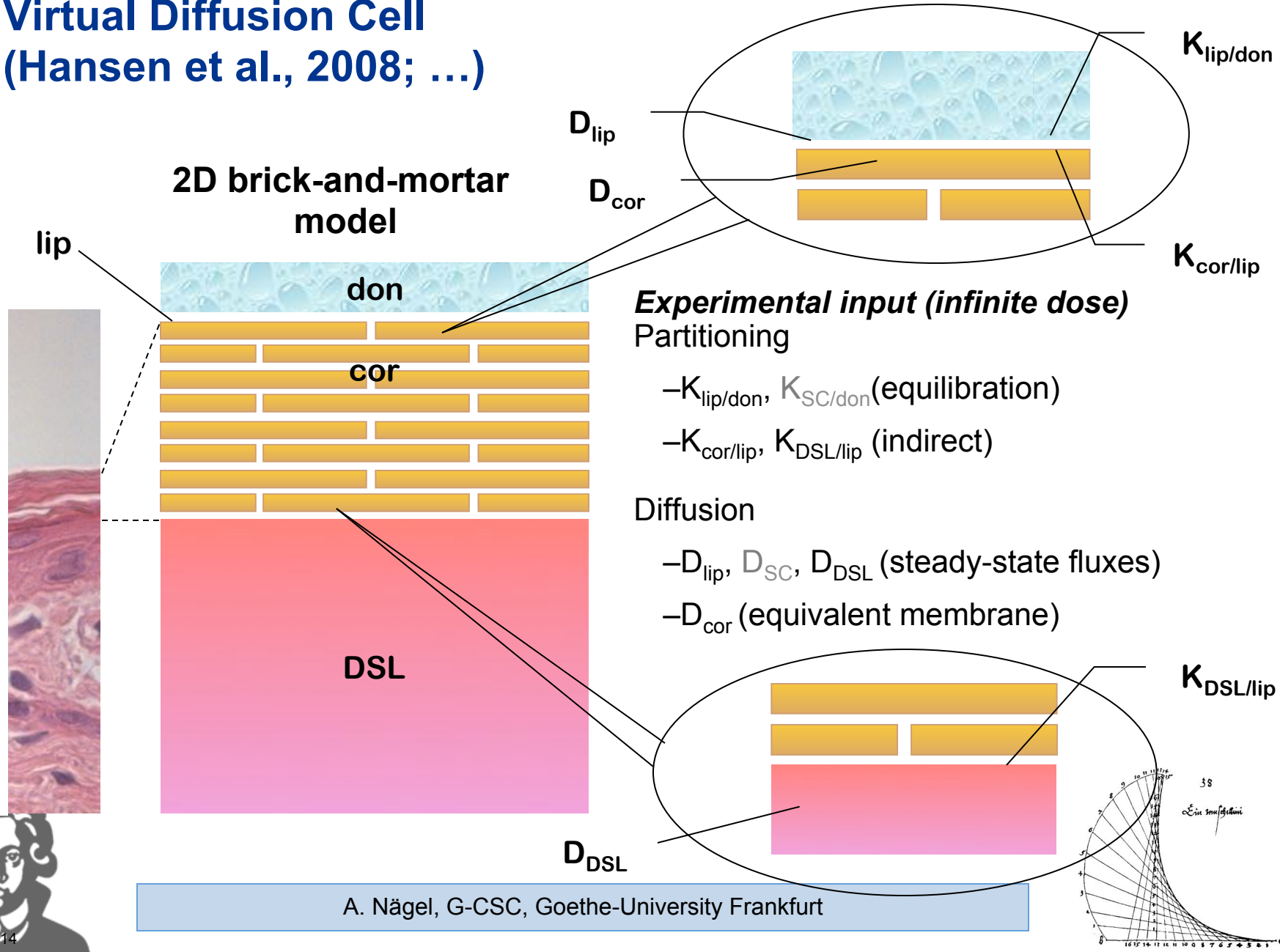
$$\mathbb{D} = D_{lip} \begin{pmatrix} \alpha_{11}(\xi) & 0 & 0 \\ 0 & \alpha_{11}(\xi) & 0 \\ 0 & 0 & \alpha_{33}(\xi) \end{pmatrix}$$

$$\xi = \frac{D_{COR}}{D_{LIP}} K_{COR/LIP}$$

Virtual Diffusion Cell (Hansen et al., 2008; ...)



Virtual Diffusion Cell (Hansen et al., 2008; ...)



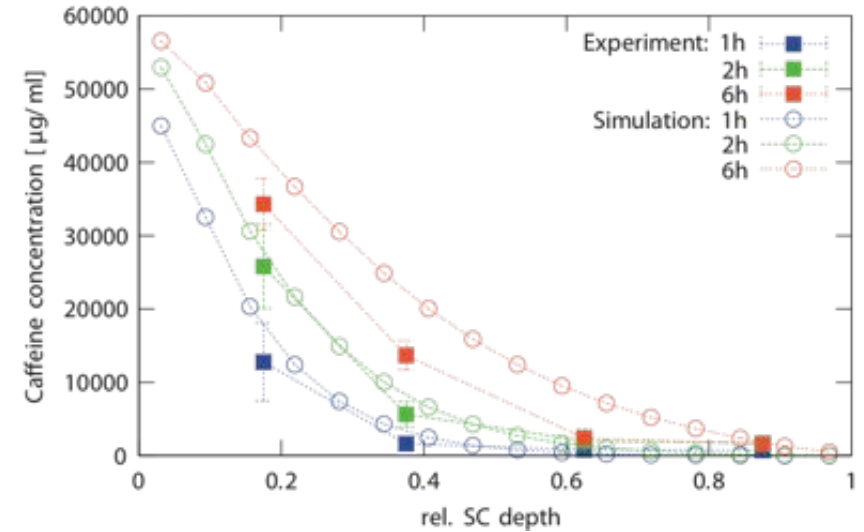
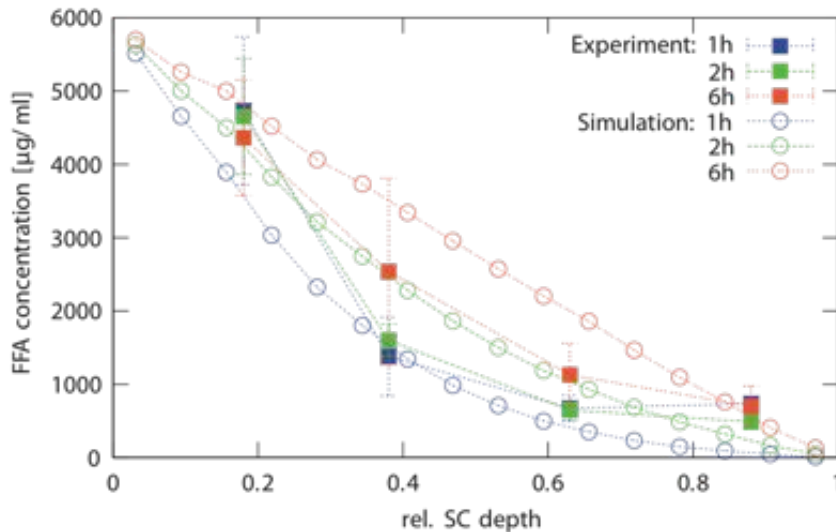
Virtual Diffusion Cell (Infinite Dose)

Parameter	Substance			
	Flufenamic acid		Caffeine	
D_{lip} (cm ² /h)	1.1×10^{-4}		2.1×10^{-4}	
D_{SC} (cm ² /h)	1.7×10^{-7}		1.4×10^{-7}	
D_{DSL} (cm ² /h)	4.9×10^{-3}		2.3×10^{-3}	
$K_{lip/don}$	20.32		2.15	
c_{don} (mg/ml)	1.0		12.5	
	Experimental method			
	(M1)	(M2)	(M1)	(M2)
$K_{SC/don}$	16.20	5.88	4.51	4.70
$K_{cor/lip}$	0.77	0.21	2.22	2.32
$K_{DSL/lip}$	0.26	0.10	0.08	0.08
D_{cor} (cm ² /h)	1.4×10^{-7}	5.1×10^{-7}	1.8×10^{-8}	1.7×10^{-8}
D_{cor}^* (cm ² /h)	1.4×10^{-9}	5.1×10^{-9}	1.8×10^{-9}	1.7×10^{-9}

Flufenamic acid
(lipophilic, binds to keratin)

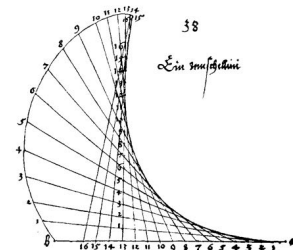
Caffeine
(hydrophilic)

Correction of D_{COR} !



Finite dose extension: (Selzer et al., 2012; ...)

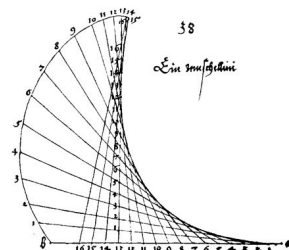
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Existing models rely on trans-bilayer Correction (or: small corneocyte diffusivity)

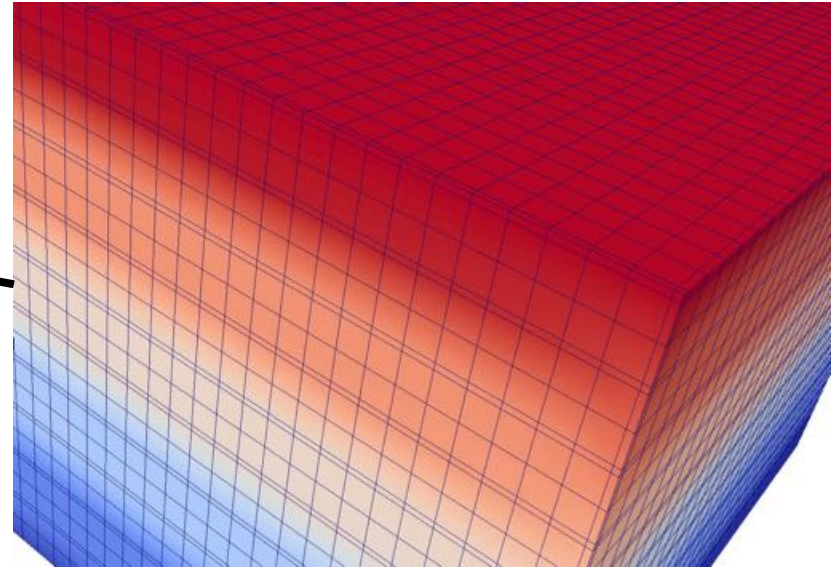
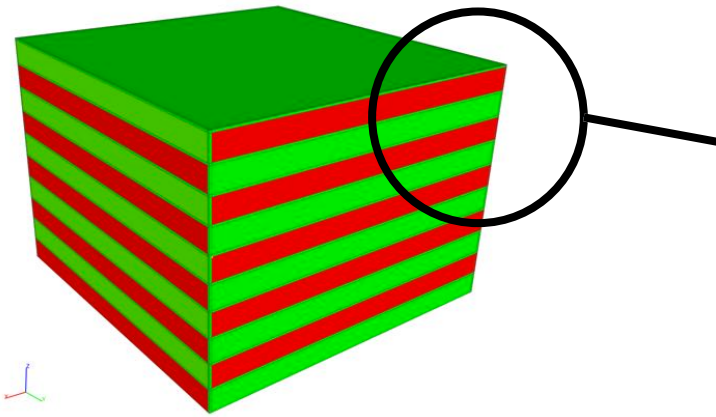
Substance	D_{LIP} (cm ² /s)	D_{COR} (cm ² /s)	k_{trans} (cm/s)	D_{aq} (cm ² /s)	Reference
Ethanol	8,50E-07	1,20E-05	8,90E-05		Wang et al., 2006
Nicotinamide	9,20E-08	7,40E-06	5,90E-06		Wang et al., 2006
Testosterone	1,30E-08	3,50E-06	4,30E-07		Wang et al., 2006
Caffeine	5,83E-08	4,72E-13	---		Naegel et al., 2008
Flufenamic Acid	3,06E-08	1,42E-12	---		Naegel et al., 2008
4-Cyanophenol	3,60E-07	2,90E-11	---	9,10E-06	Lian et al., 2010

- Some parameters **fitted/adjusted**
- Corresponds to anisotropic diffusion in the lipids!



Detour: Is this relevant for Numerics?

Adaptivity reduces
Computational Complexity:



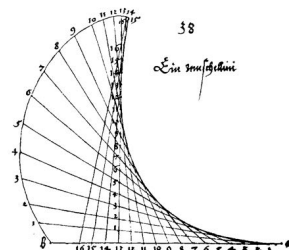
(with A. Vogel, S. Reiter, G. Wittum)

Diffusion through idealized SC w/ jumping coefficients:

$$D_{\text{LIP}} = 1, D_{\text{COR}} = 0.001$$

Singularities in the corners

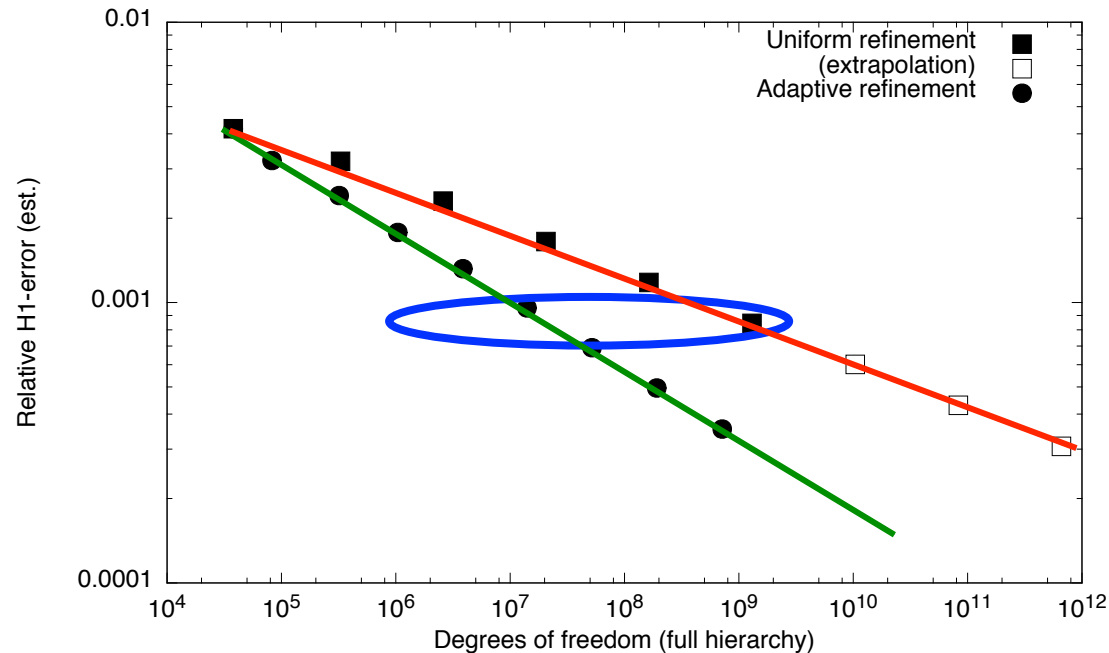
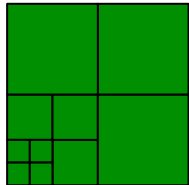
- Refine the mesh only in this area
- Reduce number of degrees of freedom



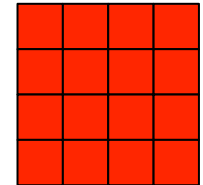
Uniform vs. Adaptive refinement (steady state problem)

(with A. Vogel, S. Reiter,
G. Wittum, in preparation)

Adaptive



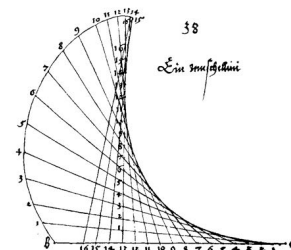
Uniform



- 1K processes vs. 64 K processes
(approx. identical wall clock time on JuQueen, JSC Jülich)
- Larger gain of accuracy per dof w/ adaptivity (still counting...)

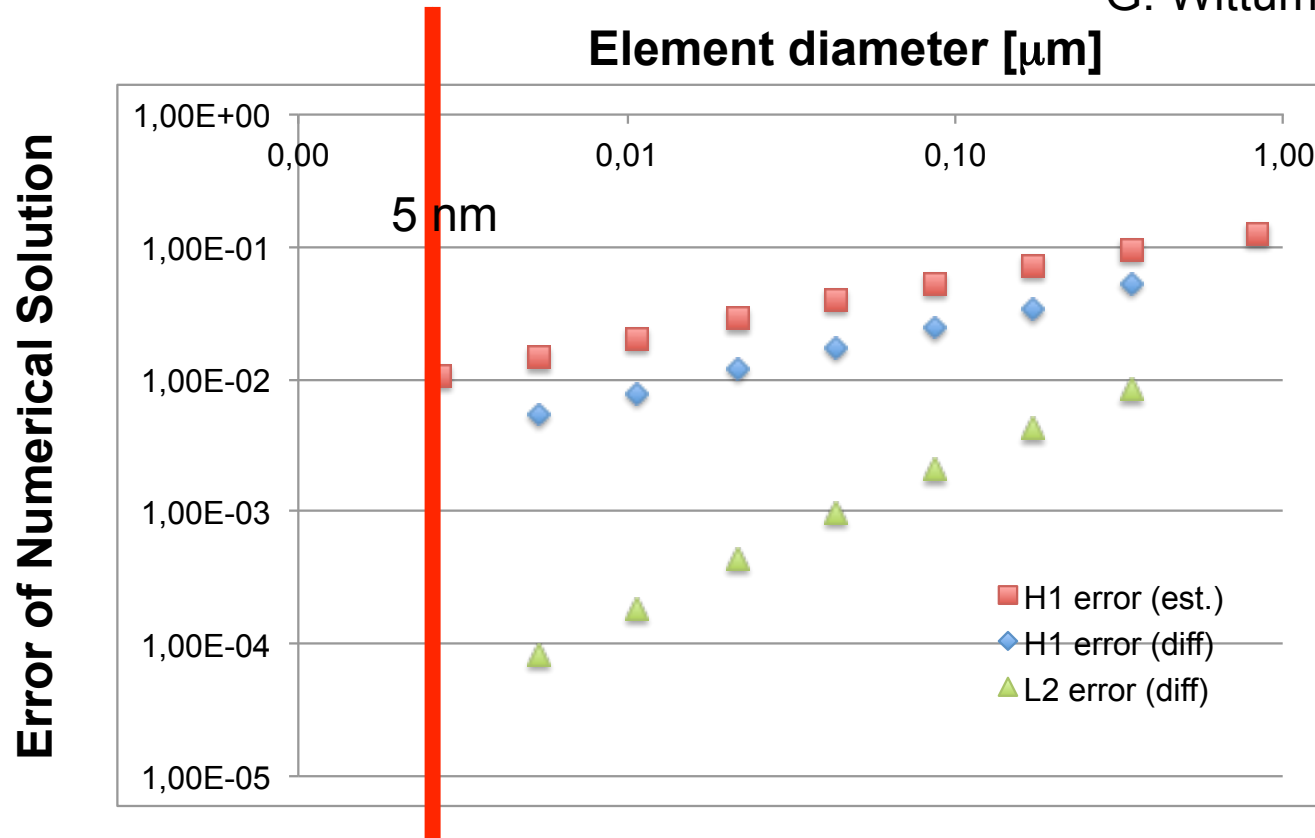


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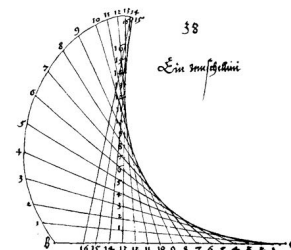
Convergence analysis

(with A. Vogel, S. Reiter,
G. Wittum, in preparation)

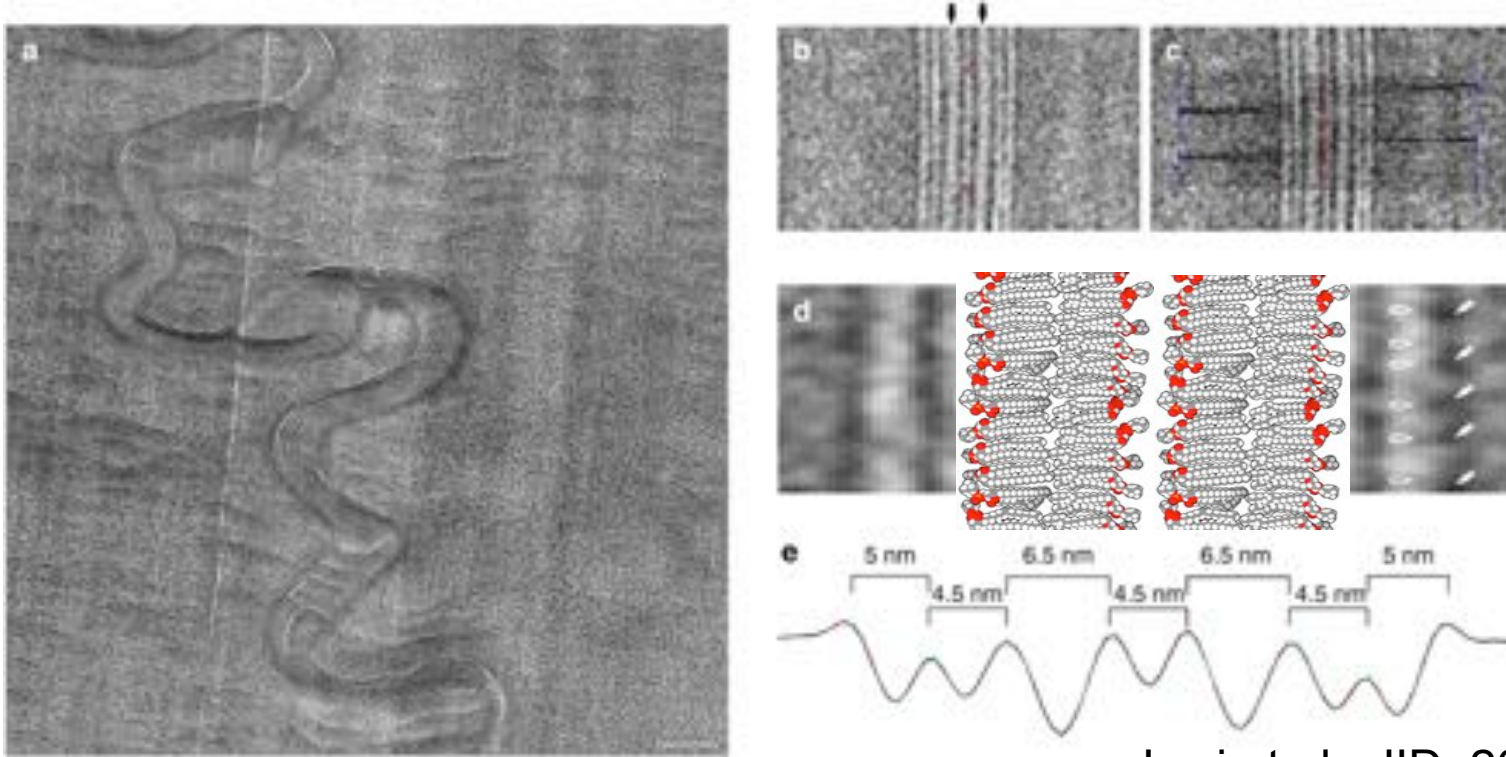


Error proportional to element diameter h :

$$\text{H1-Error} \sim O(h^{1/2}) \text{ and } \text{L2-Error} \sim O(h)$$



Subscale model for SC lipids - Idea

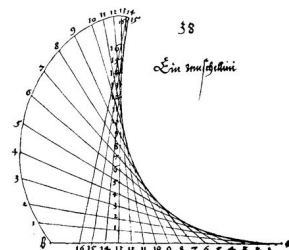


Iwai et al., JID, 2012

- The **discretization** reaches the level of **molecular resolution**
- **Fokker-Planck** equation provides **subscale model**

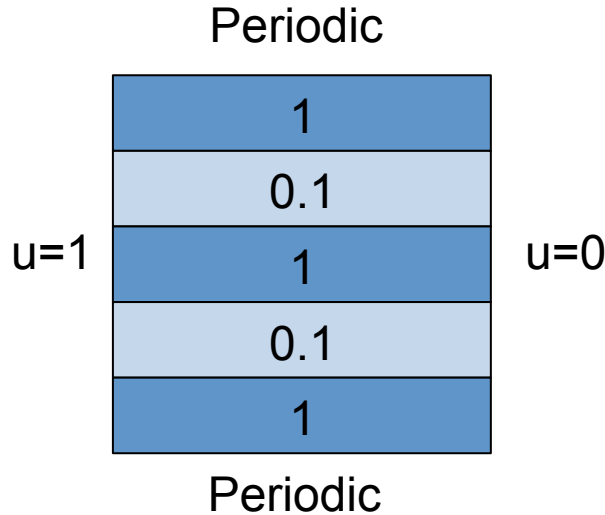


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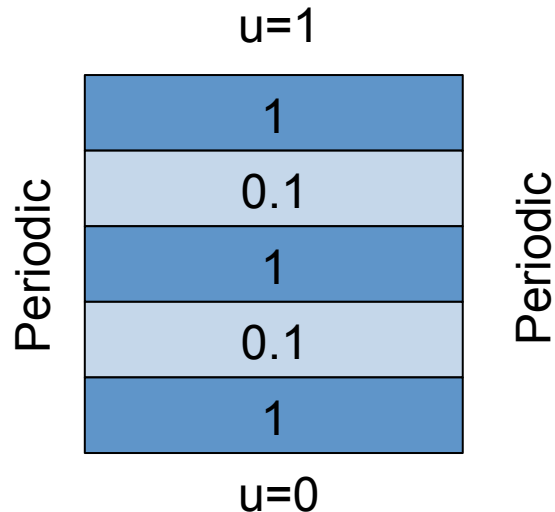
Subscale model for SC lipids - Homogenization

a) Lateral Diffusion →



$$\begin{aligned}\bar{D}_{||} &= \frac{1}{L} \int_0^L D(x) dx \\ &= 0.6 * 1 + 0.4 * 0.1 \\ &= 0.64\end{aligned}$$

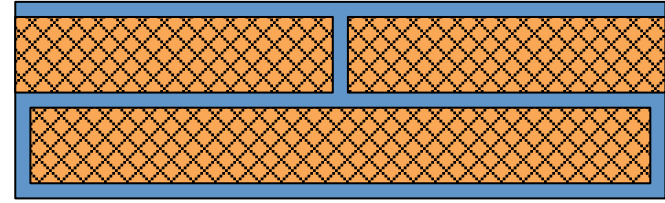
b) Transversal Diffusion ↓



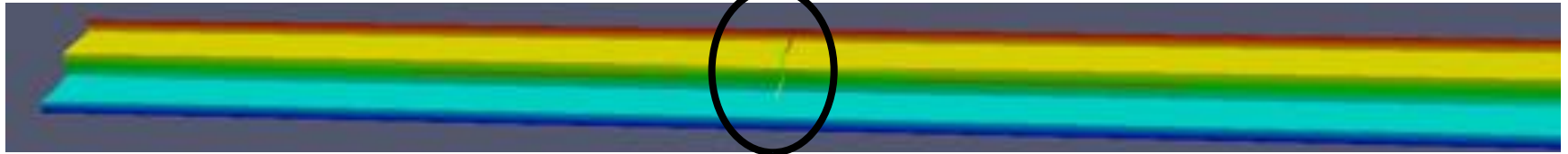
Anisotropic diffusion tensor for lipids: $\mathbb{D} = \begin{pmatrix} \bar{D}_{||} & 0 \\ 0 & \bar{D}_{\perp} \end{pmatrix}$

$$\begin{aligned}(\bar{D}_{\perp})^{-1} &= \frac{1}{L} \int_0^L D(x)^{-1} dx \\ &= (0.6 * 1 + 0.4 * 10)^{-1} \\ &= (4.6)^{-1} \approx 0.21\end{aligned}$$

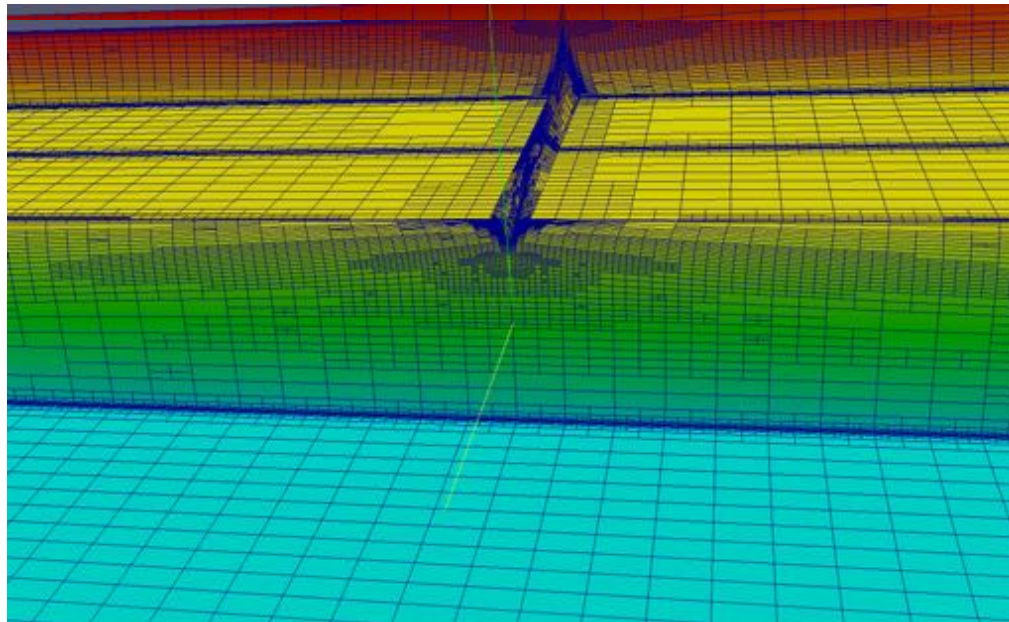
Anisotropic Lipid Diffusion - Example



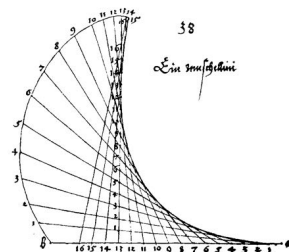
Model yields large gradients in Lipid layer:



Resolved using adaptive mesh refinement:

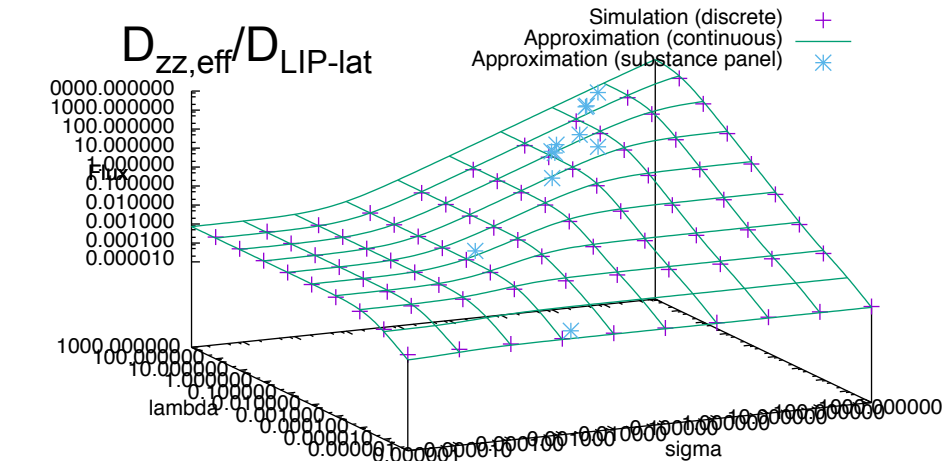


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Anisotropic Lipid Diffusion – Rate Limiting Step (with J. Nitsche, unpublished)

Effective permeability of the barrier:



Depending on 5 Model Parameters:
 $K_{COR}, D_{COR}, K_{LIP}, D_{LIP-lat}, D_{LIP-trans}$

new:
 $\lambda = D_{LIP-trans} / D_{LIP-lat}$

$$\sigma = (K_{COR} * D_{COR}) / (K_{LIP} * D_{LIP-lat})$$

How to determine D_{LIP-X} ?

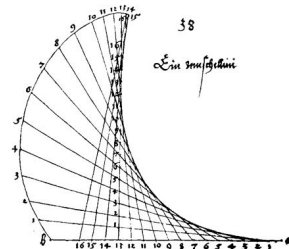
- Free energy profiles from MD simulation (Bemporad et al., 2004; Notman & Anwar, 2013)
- Homogenization of Fokker-Planck eqn.

Alternative:

- Experimental data for artificial bilayers, e.g., Xiang, Anderson (1994, ...),
- Approximation (Nitsche and Kasting, 2013) based on $K_{o/w}, MW, A, B, S, E, V$

Reconstructed Morphology

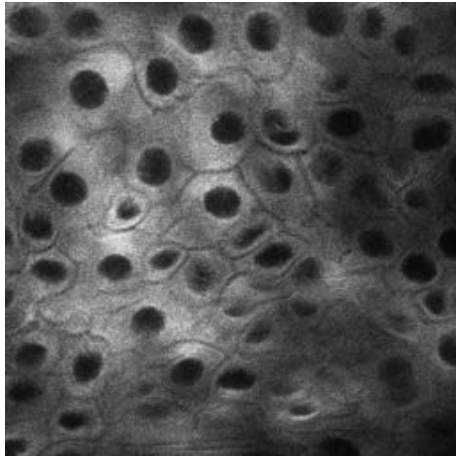
Also see Poster #23: E. Sontak
w/ A. Holmes, H. Studier, M. Pastore,
J. Grice, M. Roberts, J. Brandner



Outlook: From Skin Sample to Simulations

Input: Greyscale TIFF-stack

Output: Geometry for Computation
(cell membrane + nuclei)

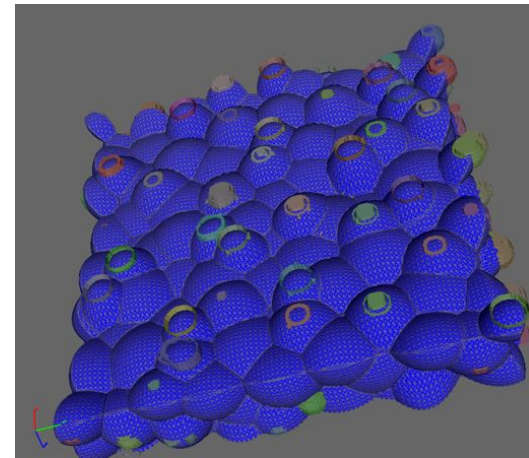


Raw data
(H. Studier,
A. Holmes,
Adelaide)

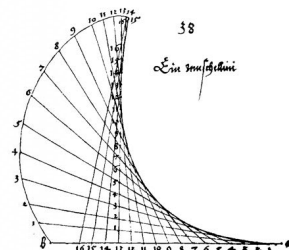
Steps:



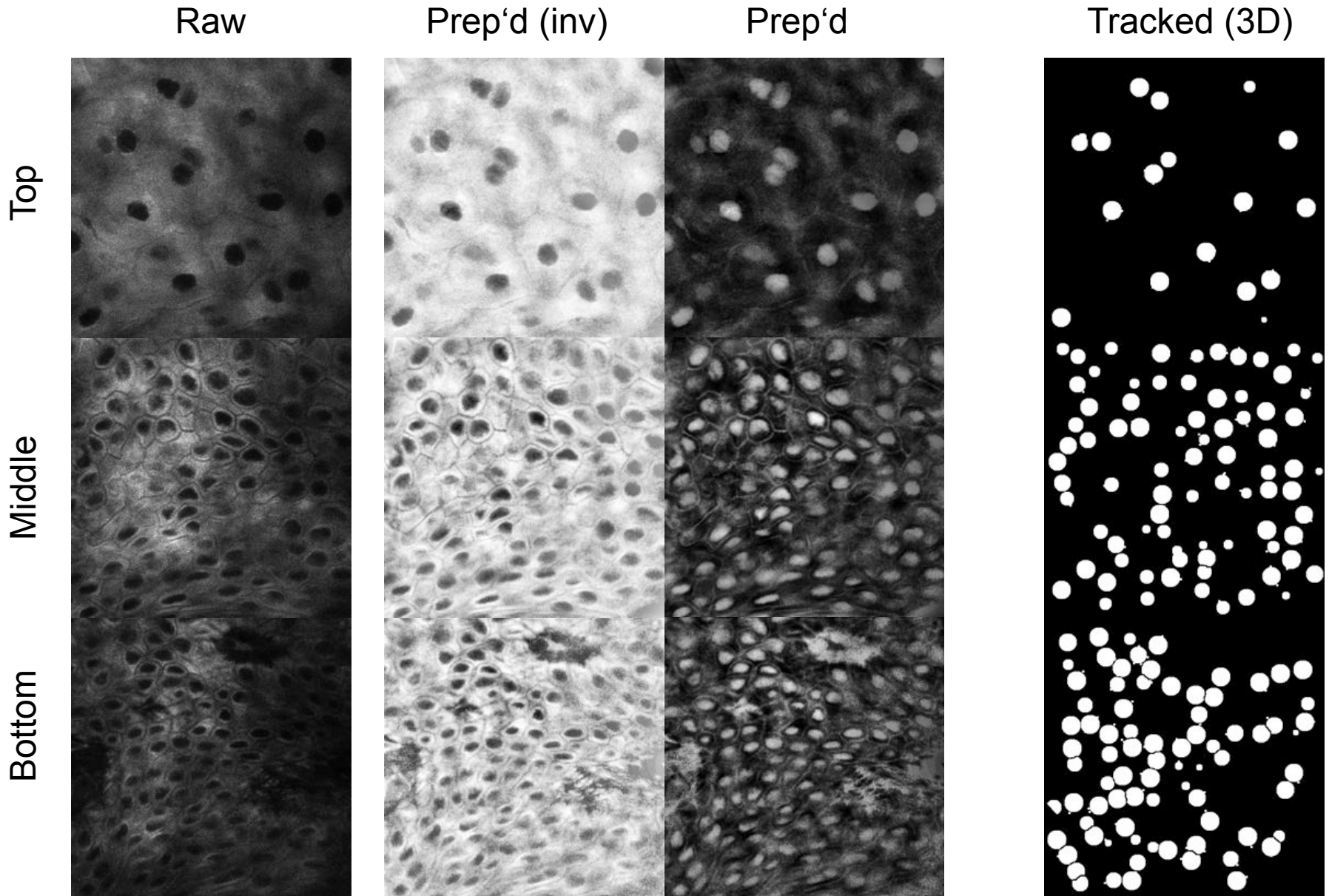
1. Pre-process
(anisotropic filter,
enhancing light
and contrast)
2. Track spherical
cell nuclei
3. Membrane
reconstruction



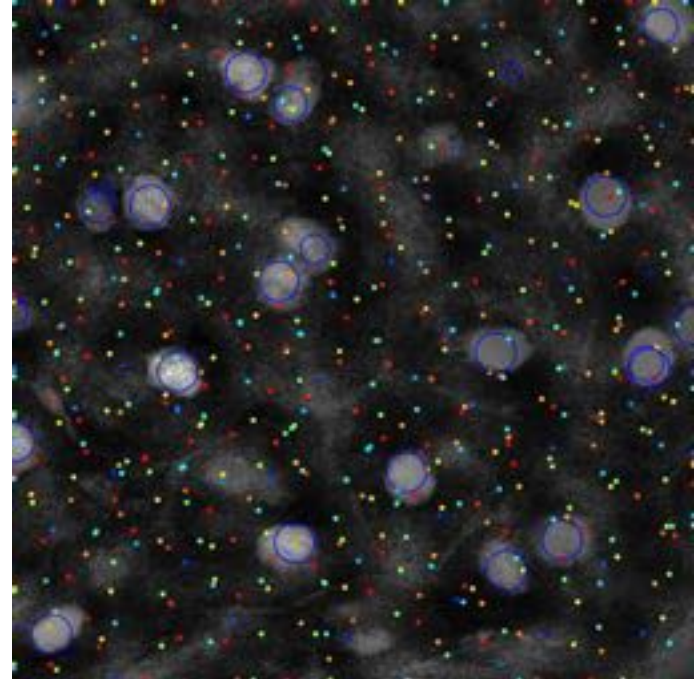
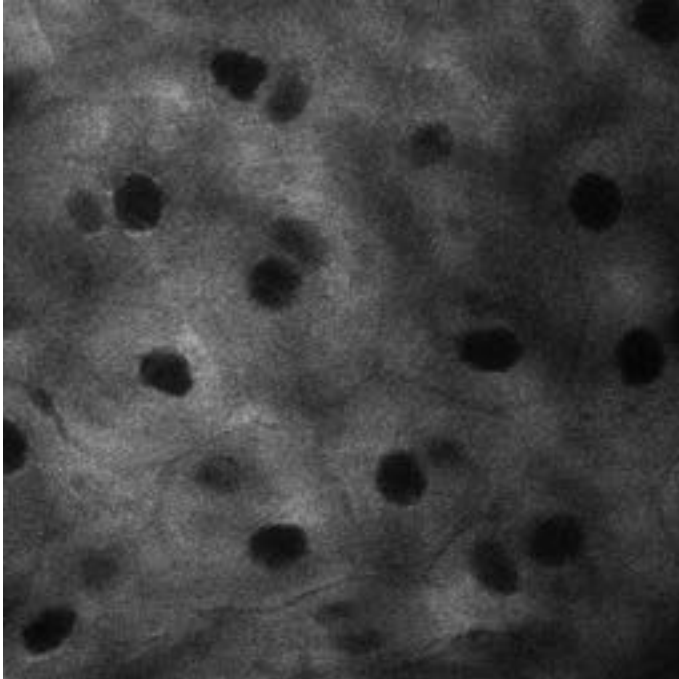
Mesh for Computation
(E. Sontak, G-CSC)



Example

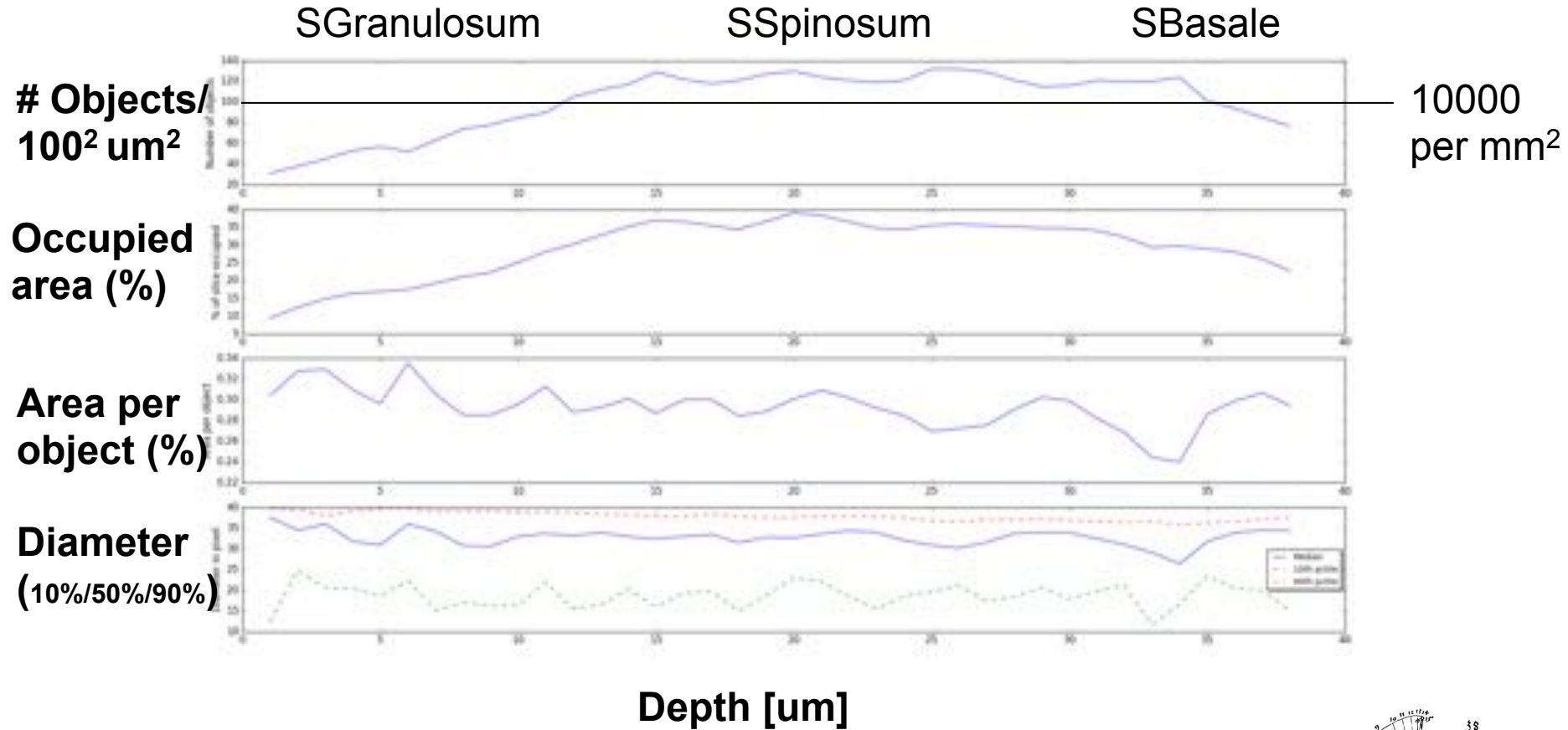


Tracking: Comparison

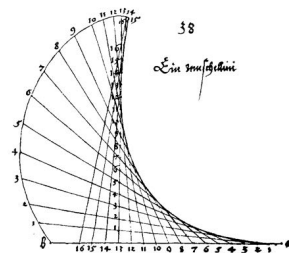


- Sample size: $101 \times 101 \times 37 \text{ um}^3$
- Found ~600 nuclei (incl. some duplicates and false-positives)
- Nuclei represented as ellipsoids (with different principal axes)
- Large circle → center
- z position color-coded

Preliminary analysis

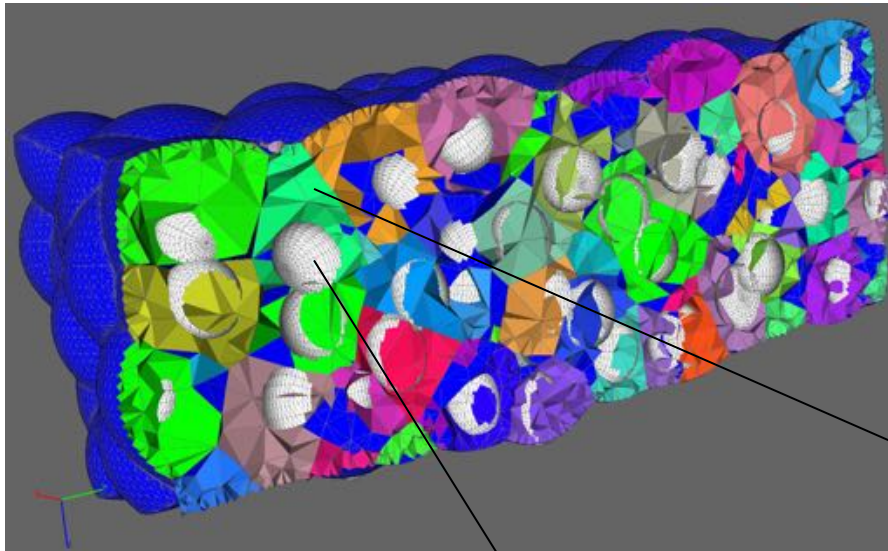


A. Nägel, G-CSC, Goethe-University Frankfurt

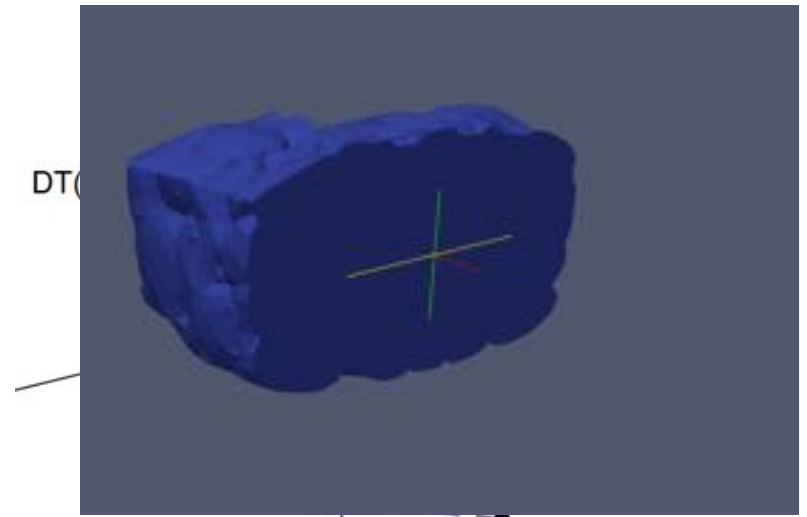


Reconstructing Cell membranes

For each node p , the **Voronoi region** $B(p)$ is the **set of points** that are **closer to p than to any other**.



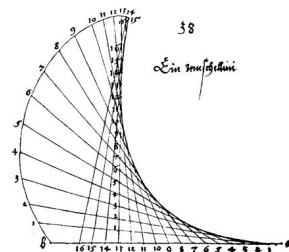
Ellipsoid e



Ongoing work for subscale Model:
Talk by R. Wittum (Karlsruhe)

→ Define cells by Voronoi region $B(c_n)$, where c_n is the center of nucleus n .

Cell $B(c_e)$



Summary

- The skin is an organ with an inherent **multi-scale structure**;
- **Properties emerge** from the micro-scale to the macro-scale, e.g. influence of cell shape, lipid anisotropy
- Physiology-based bottom-up models provide **accurate information** at lower computational complexity
- In-silico tools valuable for **hypothesis testing**
- This allows linking **theoretical findings** with **experiments**
- Take home: **Give it a try!**

