

Prototype Stan Functions for Bayesian Pharmacometric Modeling

Bill Gillespie & Charles Margossian

Metrum Research Group

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What Stan already brings to the PMX party

- More flexible model specification language than the usual suspects.
- Numerical ODE solvers
 - Non-stiff solver: Runge-Kutta 4th/5th order
 - Stiff solver: Backward differentiation formula (CVODES BDF method)

On the drawing board

- Additional ODE solvers
 - Adams-Mouton
 - Matrix exponential
- Root solver(s)
 - Needed for steady-state calculations
- More flexible and generalizable approach to discrete event handling
 - Dose events
 - Reset events
 - Other ODE discontinuities, e.g., changes in parameter values

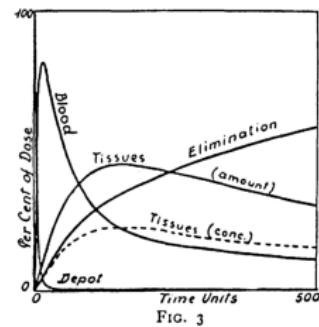
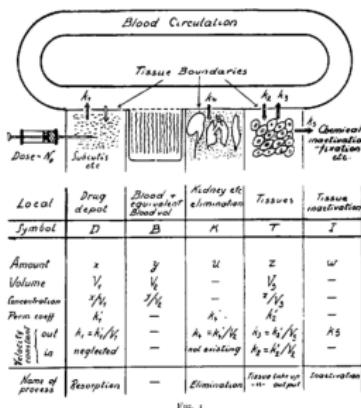
A little something we put together: Torsten: Prototype PKPD functions

Objective: A set of Stan functions that replicates the functionality of NONMEM's PREDPP library

Current status:

- Functions in current prototype:
 - One & two compartment PK models with 1st order absorption
 - `PKModelOneCpt(theta, time, amt, rate, ii, evid, cmt, addl, ss)`
 - `PKModelTwoCpt(theta, time, amt, rate, ii, evid, cmt, addl, ss)`
 - General compartmental model specified as a system of 1st order ODEs
 - `GeneralCptModel_rk45(odeFunction, nCmt, theta, time, amt, rate, ii, evid, cmt, addl, ss, rel_tol, abs_tol, max_num_steps)`
 - `GeneralCptModel_bdf(odeFunction, nCmt, theta, time, amt, rate, ii, evid, cmt, addl, ss, rel_tol, abs_tol, max_num_steps)`

Torsten Teorell



Typical Case of Extravascular Administration in the absence of tissue inactivation.

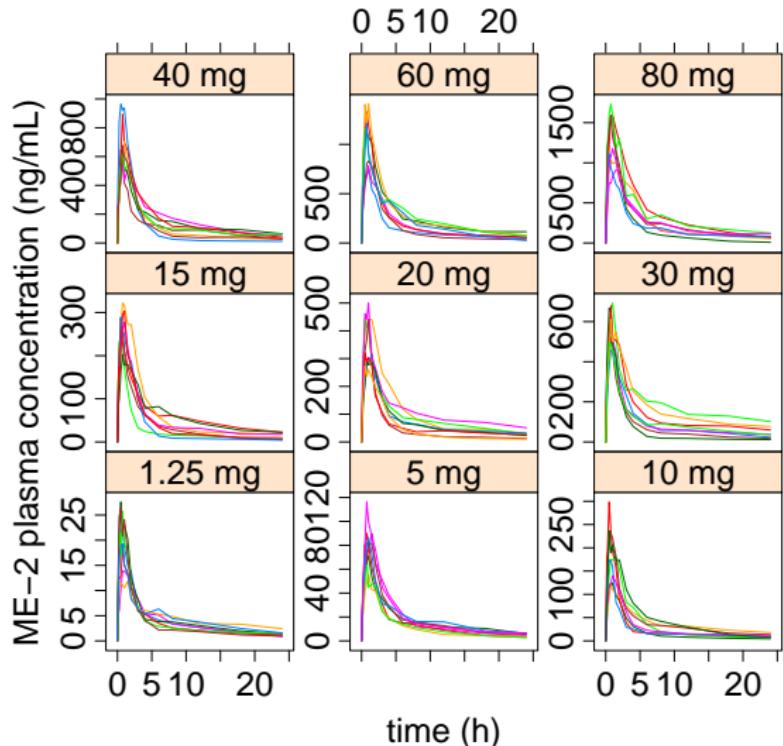
($k_1 = 0.2$; $k_2 = 0.01$; $k_3 = 0.005$; i.e. "blood" volume/"tissue" volume is $1:2$; $k_4 = 0.005$; $k_5 = 0$).

T. Teorell. Kinetics of distribution of substances administered to the body. I. The extravascular modes of administration. Arch Int Pharmacodyn et Ther 57: 205-225, 1937.

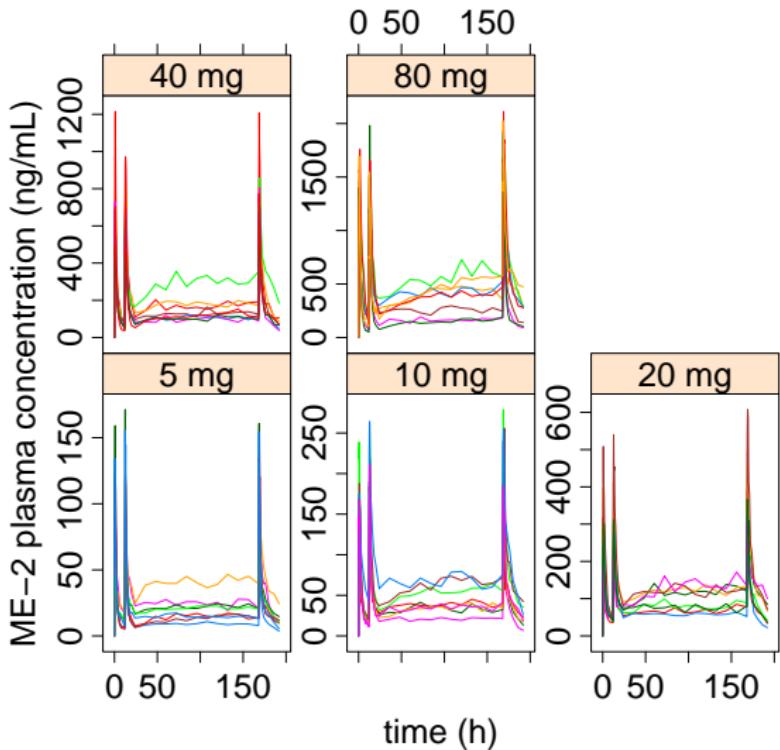
Torsten PMX functions

- Uses NONMEM/PREDPP conventions for data specification and event handling
- Data format: Time-ordered event records for each individual à la NONMEM
- Implemented NONMEM data types: TIME, CMT, AMT, RATE, EVID, II, ADDL, SS
- Recursive calculation: For each event time calculate the amount in each compartment given the compartment amounts plus doses at the previous event time.
- Allows for time-varying (piece-wise constant) parameter values.
- Steady-state (SS) currently implemented only for PKModelOneCpt and PKModelTwoCpt

Population PK modeling of accumulated ME-2 plasma concentration data from 3 trials: Phase I SD, Phase I MD and Phase IIa

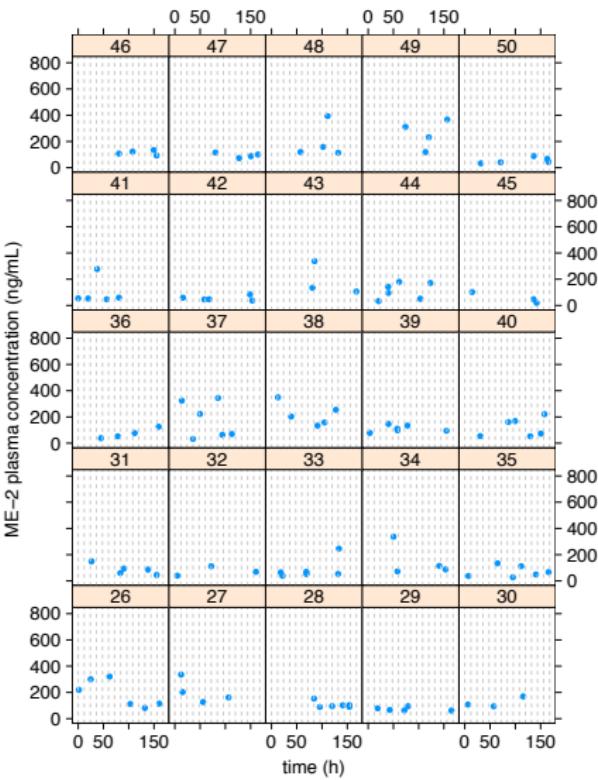
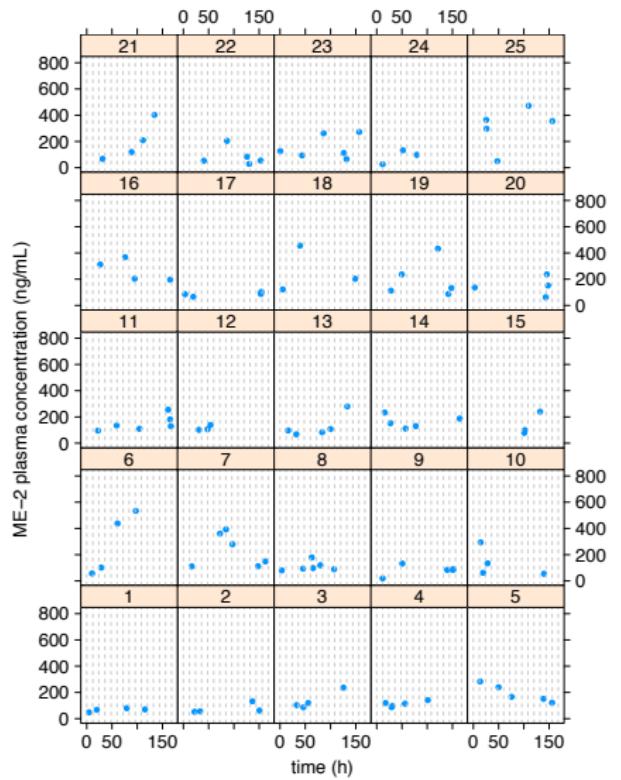


ME-2 PK data from
Phase I SD trial

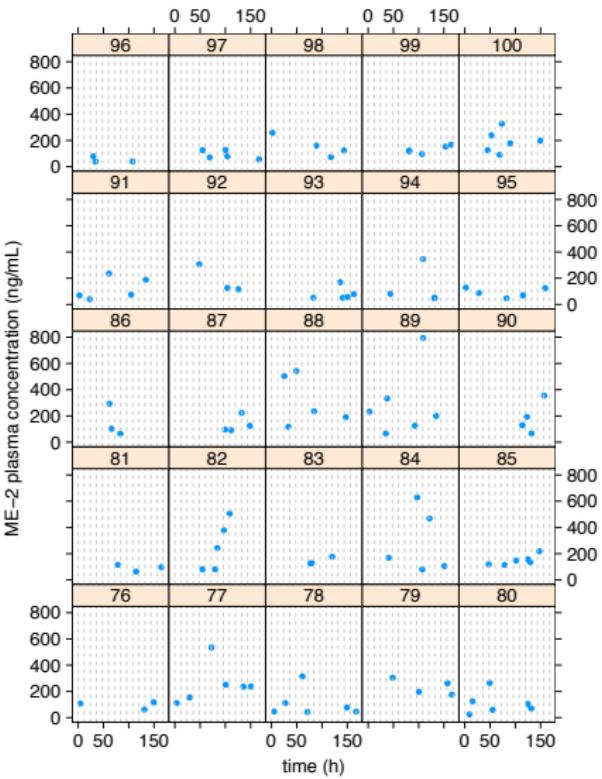
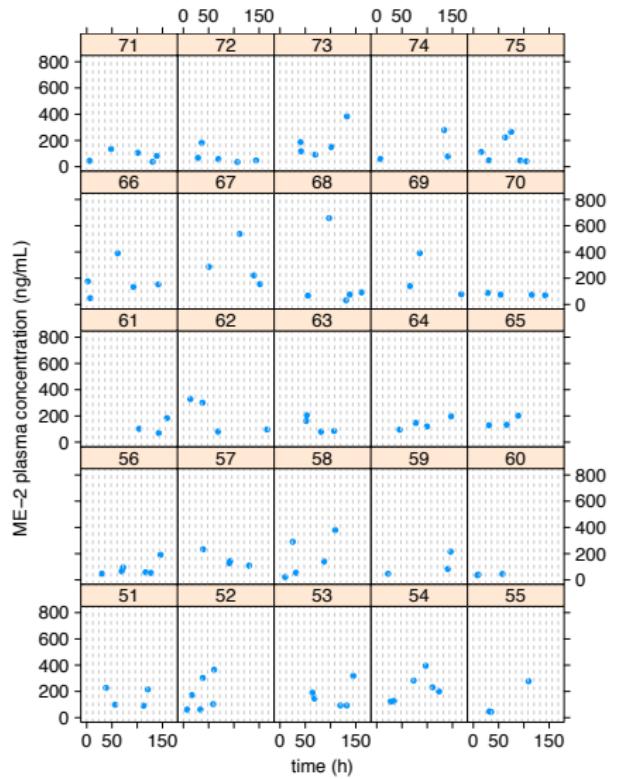


ME-2 PK data from
Phase I MD trial

ME-2 PK data from Phase IIa trial



ME-2 PK data from Phase IIa trial



Proposed base model

- Two compartment model with first order absorption describing ME-2 plasma concentration on the i^{th} occasion in the j^{th} subject as a function of time, dose and body weight:

$$\log(c_{ij}) \sim N(\log(\hat{c}_{ij}), \sigma^2)$$

$$\hat{c}_{ij} = f_{2cpt}(t_{ij}, D_j, \tau_j, CL_j, Q_j, V_{1j}, V_{2j}, k_{aj})$$

$$\log(CL_j, Q_j, V_{1j}, V_{2j}, k_{aj})$$

$$\sim N\left(\log\left(\widehat{CL}\left(\frac{bw_j}{70}\right)^{0.75}\right), \widehat{Q}\left(\frac{bw_j}{70}\right)^{0.75}, \widehat{V}_1\left(\frac{bw_j}{70}\right), \widehat{V}_2\left(\frac{bw_j}{70}\right), \widehat{k}_a\right), \Omega$$

- Some possible weakly informative prior distributions:

$$\widehat{CL} \sim \text{half-}N(0, 20^2) \quad \widehat{Q} \sim \text{half-}N(0, 20^2) \quad \widehat{V}_1 \sim \text{half-}N(0, 100^2)$$

$$\widehat{V}_2 \sim \text{half-}N(0, 1000^2) \quad \widehat{k}_a \sim \text{half-}N(0, 5^2) \quad \sigma \sim \text{half-Cauchy}(0, 5)$$

$$\Omega = \text{diag}(\omega) P \text{diag}(\omega)$$

$$\omega_i \sim \text{half-Cauchy}(0, 2), i \in \{1, 2, 3, 4, 5\} \quad P \sim \text{LKJCorr}(1)$$

multiDoseME2PK2Torsten.stan excerpt

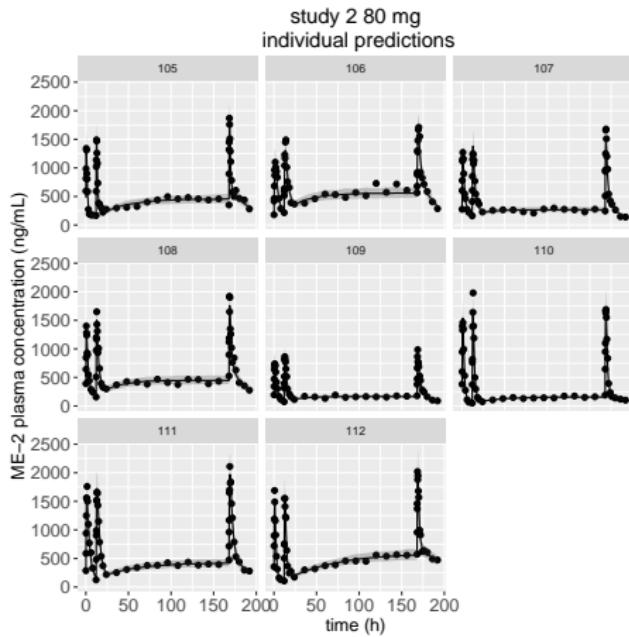
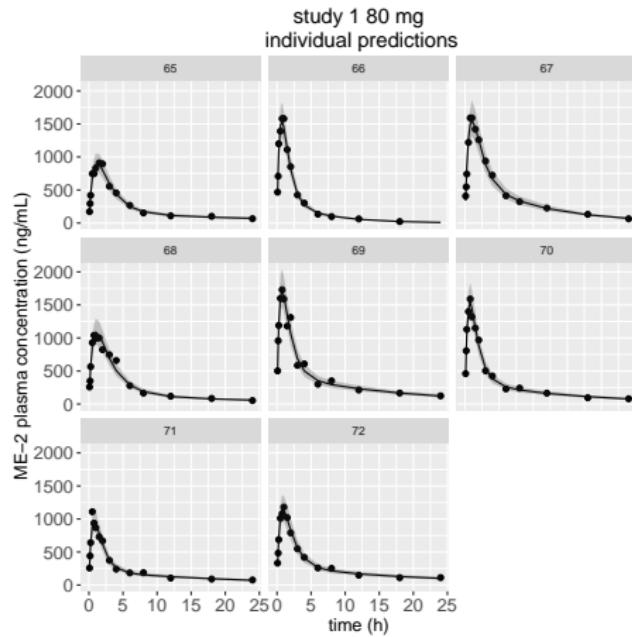
```
for(j in 1:nSubjects){  
    CL[j] = exp(logtheta[j, 1]) * (weight[j] / 70)^0.75;  
    Q[j] = exp(logtheta[j, 2]) * (weight[j] / 70)^0.75;  
    V1[j] = exp(logtheta[j, 3]) * weight[j] / 70;  
    V2[j] = exp(logtheta[j, 4]) * weight[j] / 70;  
    ka[j] = exp(logtheta[j, 5]);  
  
    parms[1][1] = CL[j];  
    parms[1][2] = Q[j];  
    parms[1][3] = V1[j];  
    parms[1][4] = V2[j];  
    parms[1][5] = ka[j];  
    parms[1][6] = 1; # F1  
    parms[1][7] = 1; # F2  
    parms[1][8] = 1; # F3  
    parms[1][9] = 0; # tlag1  
    parms[1][10] = 0; # tlag2  
    parms[1][11] = 0; # tlag3  
    :  
}
```

multiDoseME2PK2Torsten.stan excerpt

```
:
x[start[j]:end[j],]= PKModelTwoCpt(parms,
                                      time[start[j]:end[j]],
                                      amt[start[j]:end[j]],
                                      rate[start[j]:end[j]],
                                      ii[start[j]:end[j]],
                                      evid[start[j]:end[j]],
                                      cmt[start[j]:end[j]],
                                      addl[start[j]:end[j]],
                                      ss[start[j]:end[j]]);

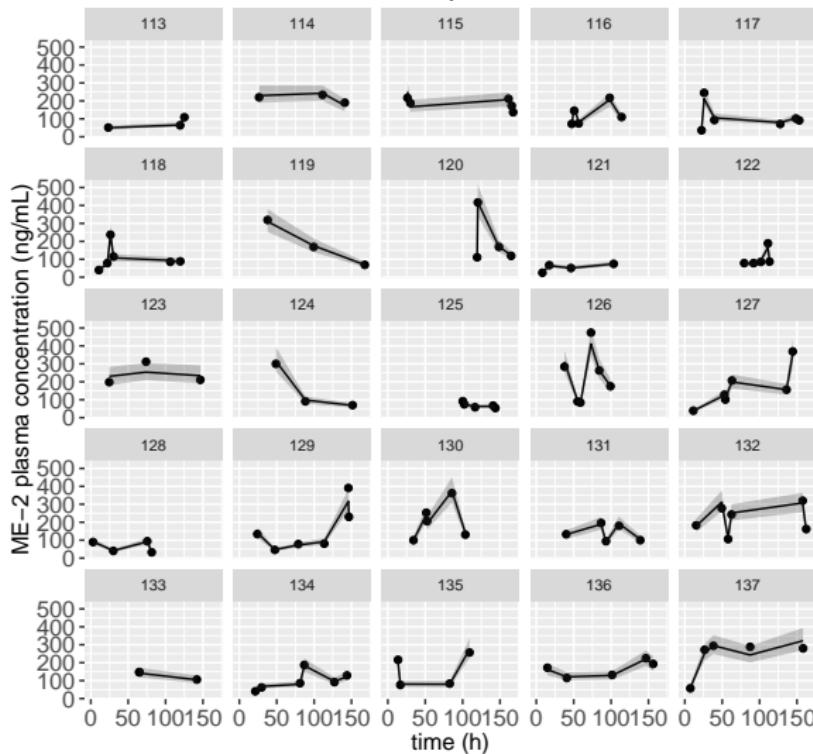
cHat[start[j]:end[j]] = x[start[j]:end[j], 2] ./ V1[j];
}
```

Typical fits: Studies 1 & 2



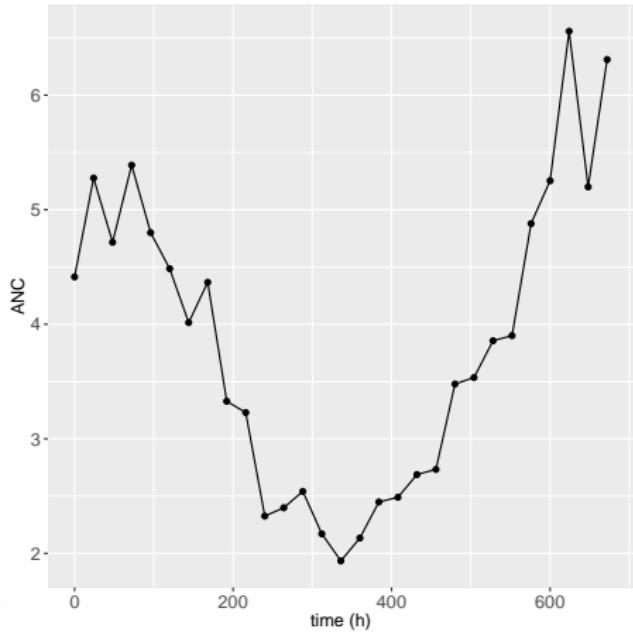
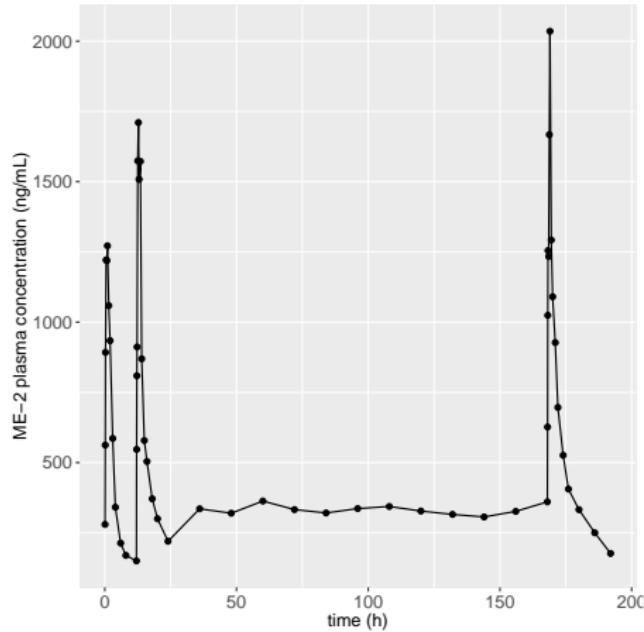
Typical fits: Study 3

study 3 20 mg
individual predictions



PKPD model based on nonlinear ODEs

PKPD modeling of ME-2 induced neutropenia in a single patient



Friberg-Karlsson semi-mechanistic model for drug-induced myelosuppression

- Friberg-Karlsson semi-mechanistic model for drug-induced myelosuppression [1, 2, 3, 4, 5, 6]

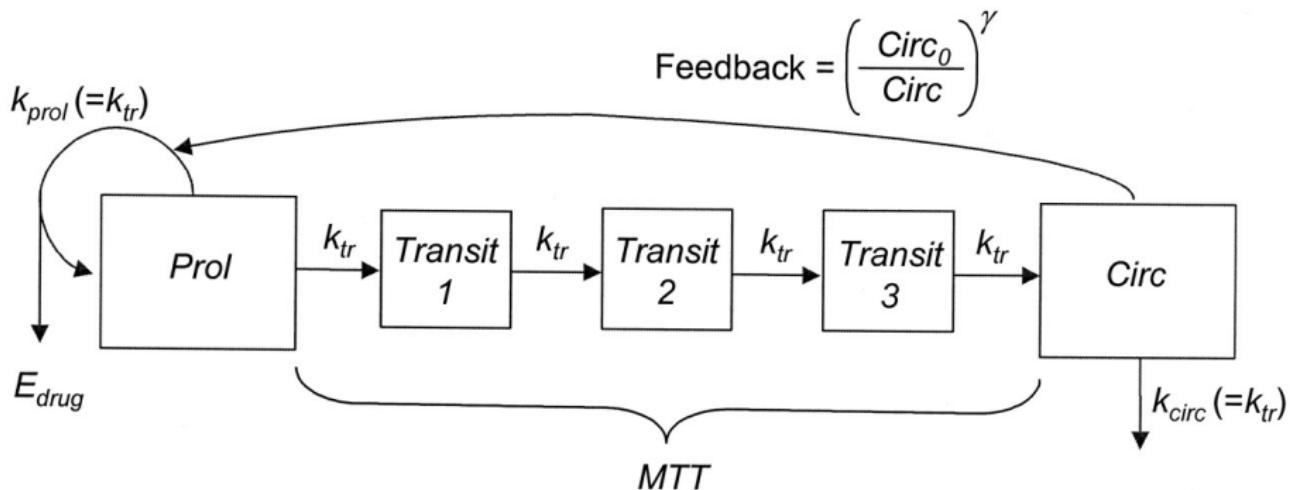


Figure 2 of reference [1]

Friberg-Karlsson semi-mechanistic model for drug-induced myelosuppression

$$\begin{aligned}\frac{dProl}{dt} &= k_{prol} Prol (1 - E_{drug}) \left(\frac{Circ_0}{Circ} \right)^\gamma - k_{tr} Prol \\ \frac{dTransit1}{dt} &= k_{tr} Prol - k_{tr} Transit1 \\ \frac{dTransit2}{dt} &= k_{tr} Transit1 - k_{tr} Transit2 \\ \frac{dTransit3}{dt} &= k_{tr} Transit2 - k_{tr} Transit3 \\ \frac{dCirc}{dt} &= k_{tr} Transit3 - k_{circ} Circ\end{aligned}$$

\hat{c} ≡ plasma drug concentration

$Circ$ ≡ absolute neutrophil count (ANC)

Parameters in red are *system* parameters, i.e., drug-independent.

$$E_{drug} = \alpha \hat{c}$$

$$k_{prol} = k_{circ} = k_{tr}$$

$$MTT = \frac{n+1}{k_{tr}}$$

neutropenia1patient1Torsten.stan excerpt

```
real[] twoCptNeutModelODE(real t, real[] x, real[] parms, real[]
rdummy, int[] idummy){

    :

CL = parms[1];
Q = parms[2];
V1 = parms[3];
V2 = parms[4];
ka = parms[5];
mtt = parms[6];
circ0 = parms[7];
gamma = parms[8];
alpha = parms[9];

k10 = CL / V1;
k12 = Q / V1;
k21 = Q / V2;

ktr = 4 / mtt;

    :
```

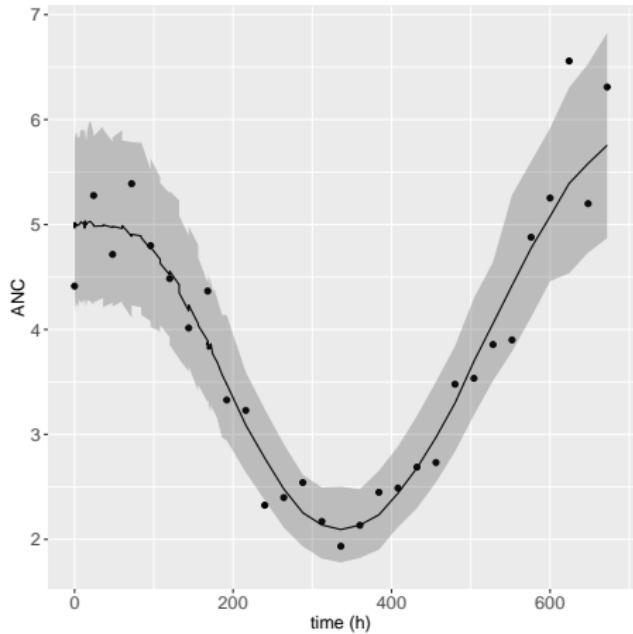
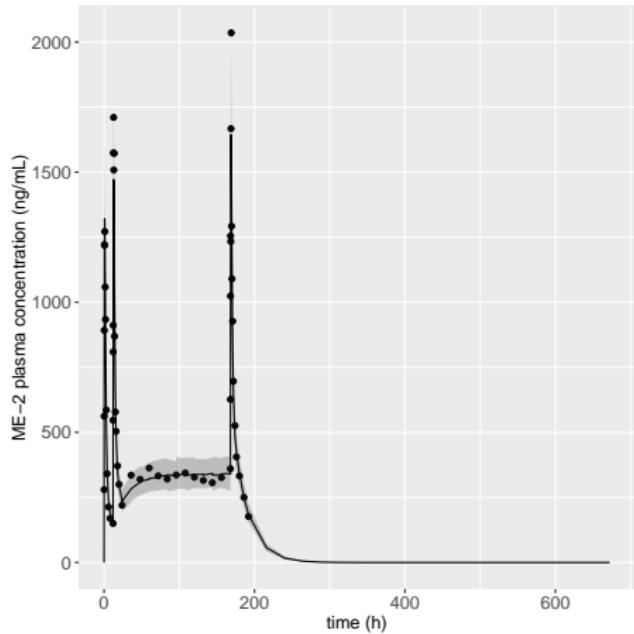
neutropenia1patient1Torsten.stan excerpt

```
:
dxdt[1] = -ka * x[1];
dxdt[2] = ka * x[1] - (k10 + k12) * x[2] + k21 * x[3];
dxdt[3] = k12 * x[2] - k21 * x[3];
conc = x[2]/V1;
EDrug = alpha * conc;
// x[4], x[5], x[6], x[7] and x[8] are differences from circ0.
prol = x[4] + circ0;
transit1 = x[5] + circ0;
transit2 = x[6] + circ0;
transit3 = x[7] + circ0;
circ = fmax(machine_precision(), x[8] + circ0);
dxdt[4] = ktr * prol * ((1 - EDrug) * ((circ0 / circ)^gamma) - 1);
dxdt[5] = ktr * (prol - transit1);
dxdt[6] = ktr * (transit1 - transit2);
dxdt[7] = ktr * (transit2 - transit3);
dxdt[8] = ktr * (transit3 - circ);
return dxdt;
}
```

neutropenia1patient1Torsten.stan excerpt

```
parms [1] [1]= CL;
parms [1] [2] = Q;
:
parms [1] [8] = gamma;
parms [1] [9] = alpha;
parms [1] [10] = 1; # F1
parms [1] [11] = 1; # F2
:
parms [1] [17] = 1; # F8
parms [1] [18] = 0; # tlag1
parms [1] [19] = 0; # tlag2
:
parms [1] [25] = 0; # tlag8

x = generalCptModel_rk45(twoCptNeutModelODE, 8,
                           parms, time, amt, rate, ii, evid, cmt, addl, ss,
                           1e-6, 1e-6, 1e8);
cHat = x[, 2] / V1;
neutHat = x[, 8] + circ0;
```



A little something more: matrix exponential

- matrix_exp(A)

- Calculates a matrix exponential e^A where A is a square matrix.
- Uses a Padé approximation with scaling and squaring [7].
- Typical PMX use case is the solution of a linear system of ODEs with constant coefficients, e.g., an initial value problem that may be expressed:

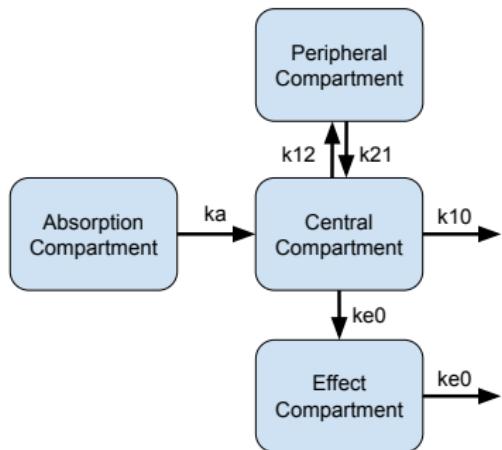
$$x' = Kx$$

$$x(t_0) = x_0$$

where x is a vector and K is a square matrix. The solution may be expressed in terms of the matrix exponential:

$$x(t) = e^{(t-t_0)K} x_0$$

PKPD modeling example using the matrix exponential



$$\begin{aligned}x' &= Kx \\x(t_0) &= x_0\end{aligned}$$

$$K = \begin{bmatrix} -k_a & 0 & 0 & 0 \\ k_a & -(k_{10} + k_{12}) & k_{21} & 0 \\ 0 & k_{12} & -k_{21} & 0 \\ 0 & k_{e0} & 0 & -k_{e0} \end{bmatrix}$$

$$c = \frac{x_2}{V_1}$$

$$c_e = \frac{x_4}{V_1}$$

$$E = \frac{100c_e}{EC_{50} + c_e}$$

- PK: Two compartment model with 1st order absorption
- PD: Response described by an Emax function of “concentration” in an effect compartment.

effCptTorsten.stan excerpt

```
real[] effCptModel1(real t0, real t, real[] init, real amt, int cmt,
                     int evid, real CL, real Q, real V1, real V2,
                     real ka, real ke0){

    :

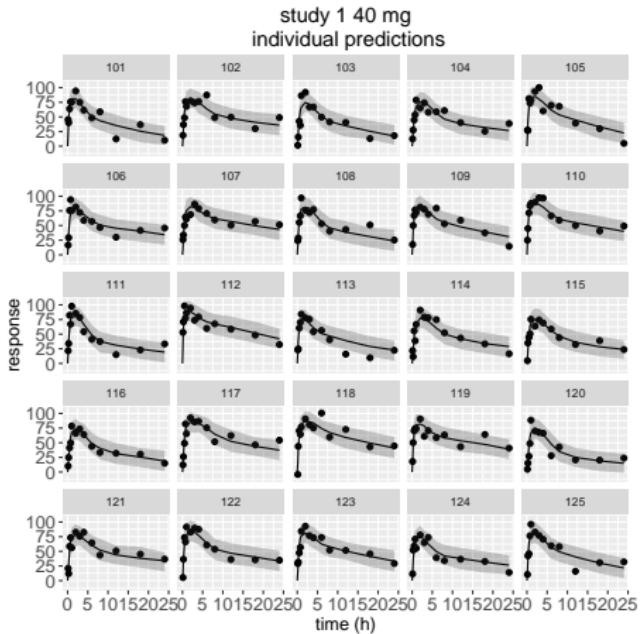
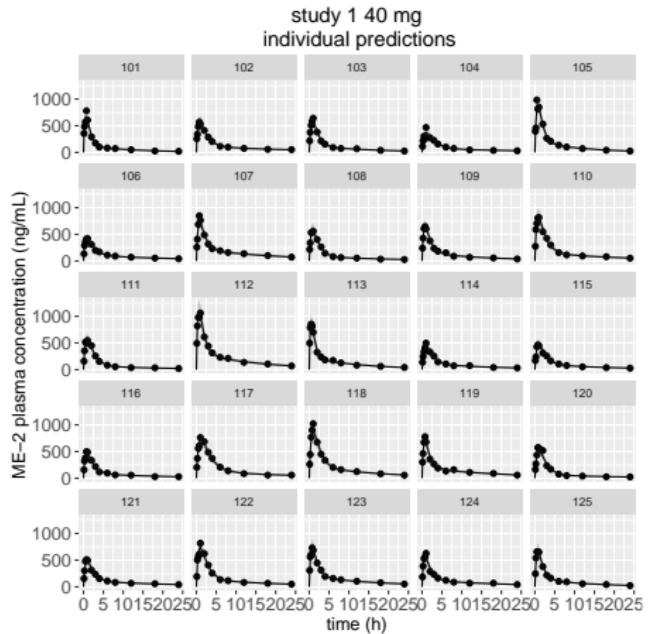
    K[1, 1] = -ka;
    K[2, 1] = ka;
    K[2, 2] = -(k10 + k12);
    K[2, 3] = k21;
    K[3, 2] = k12;
    K[3, 3] = -k21;
    K[4, 2] = ke0;
    K[4, 4] = -ke0;

    x = to_array_1d(matrix_exp((t - t0) * K) * to_vector(init));

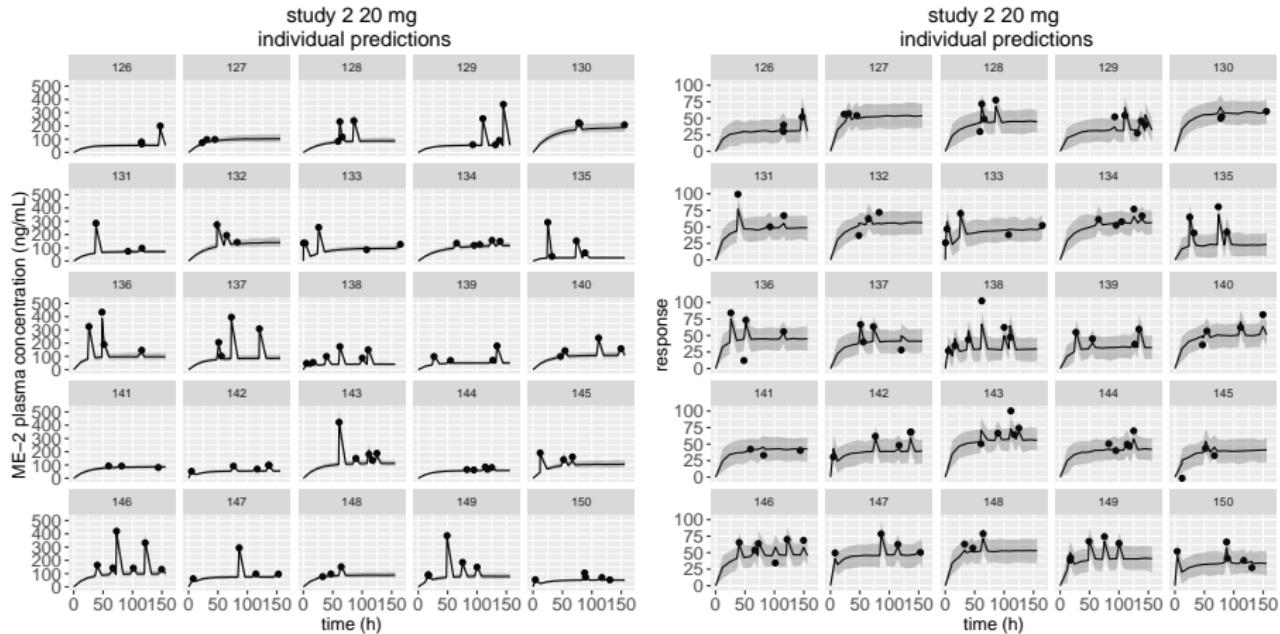
    if(evid == 1) x[cmt] = x[cmt] + amt;

    return x;
}
```

Typical fits: Study 1



Typical fits: Study 2



What next?

- PMX function for compartmental models described by user-specified linear ODEs
 - Solved semi-analytically using matrix exponentials
- Numerical solution of nonlinear algebraic equations (aka a root solver)
- Extend GeneralCptModel_rk45 and GeneralCptModel_bdf to handle steady-state

Issues

- Generalizability to other fields
- Data and event handling would be cleaner if we had a tuples data type in Stan and permitted vectors of tuples.
- Sharing packages of Stan functions (C++ or Stan language)
- I would really love to be able to pass Stan functions as arguments.

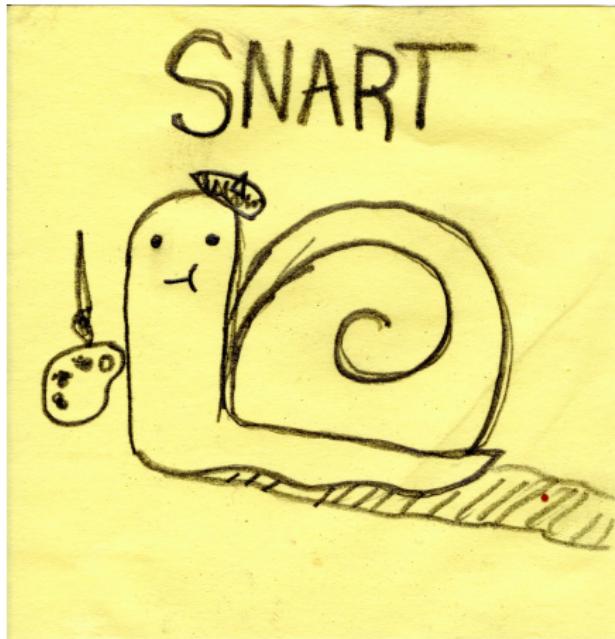
Credit where it is due

- Charles Margossian
 - Programming and testing of the presented Stan functions.
- Stan Team/Developers:
 - Providing constructive feedback,
 - Developing a powerful flexible platform for PMX and other applications.
- Sebastian Weber
 - Contributing the Stan implementation of the CVODES BDF solver,
 - Improving the Runge-Kutta solver in Stan.

Related links

- <https://github.com/stan-dev/stan/wiki/Complex-ODE-Based-Models>
- <https://github.com/charlesm93/example-models/blob/feature/issue-70-PKPDexamples-torsten/PKPD/torsten/README.md>

Un petit arte de Post-it par ma fille



References I

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Model of chemotherapy-induced myelosuppression with parameter consistency across drugs.
J Clin Oncol, 20(24):4713–21, 2002.
- [2] L. E. Friberg and M. O. Karlsson.
Mechanistic models for myelosuppression.
Invest New Drugs, 21(2):183–194, 2003.
- [3] J. E. Latz, M. O. Karlsson, J. J. Rusthoven, A. Ghosh, and R. D. Johnson.
A semimechanistic-physiologic population pharmacokinetic/pharmacodynamic model for neutropenia following pemetrexed therapy.
Cancer Chemotherapy and Pharmacology, 57(4):412–426, 2006.
- [4] I. F. Troconiz, M. J. Garrido, C. Segura, J. M. Cendros, P. Principe, C. Peraire, and R. Obach.
Phase i dose-finding study and a pharmacokinetic/pharmacodynamic analysis of the neutropenic response of intravenous diflomotecan in patients with advanced malignant tumours.
Cancer Chemother Pharmacol, 57(6):727–35, 2006.
- [5] S. J. Kathman, D. H. Williams, J. P. Hodge, and M. Dar.
A bayesian population pk-pd model of ispinisib-induced myelosuppression.
Clin Pharmacol Ther, 81(1):88–94, 2007.

References II

- [6] Steven J Kathman, Daphne H Williams, Jeffrey P Hodge, and Mohammed Dar.
A bayesian population pk-pd model for ispinisib/docetaxel combination-induced
myelosuppression.
Cancer Chemother Pharmacol, 63(3):469–476, 2009 Feb.
- [7] Cleve Moler and Charles Van Loan.
Nineteen dubious ways to compute the exponential of a matrix, twenty-five years later.
SIAM review, 45(1):3–49, 2003.