
Challenges of state and parameter estimation in cardiac dynamics nonlinear dynamics of the heart

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Towards data assimilation in cardiac dynamics

- cardiac tissue is an excitable medium
- measuring cardiac dynamics
- mathematical models of cardiac dynamics
- simulating cardiac arrhythmias and novel defibrillation methods
- parameter estimation and data assimilation tasks
- synchronization based state and parameter estimation
- estimability analysis of state variables and parameters based on the delay coordinates map

Normal Rhythm

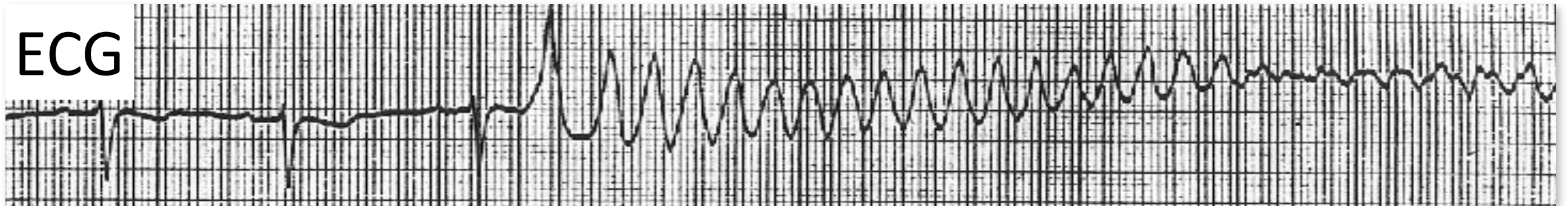


Tachycardia



Fibrillation

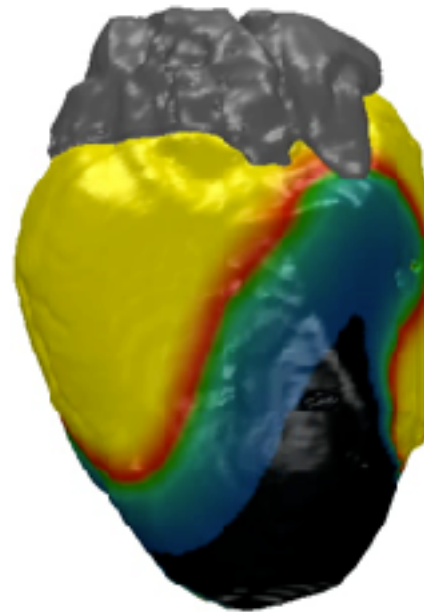
ECG



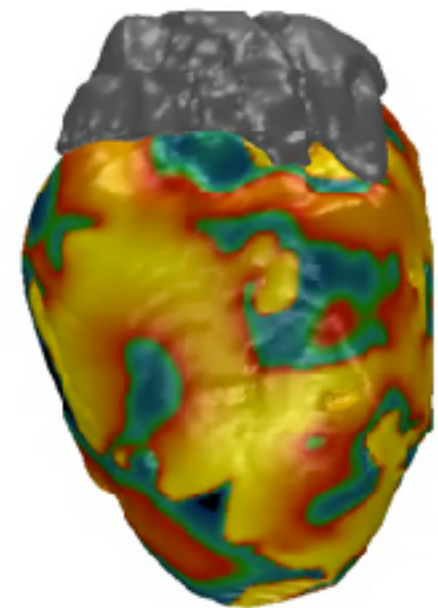
electrical excitation waves



plane waves



spiral waves



chaos

simulations: P. Bittihn

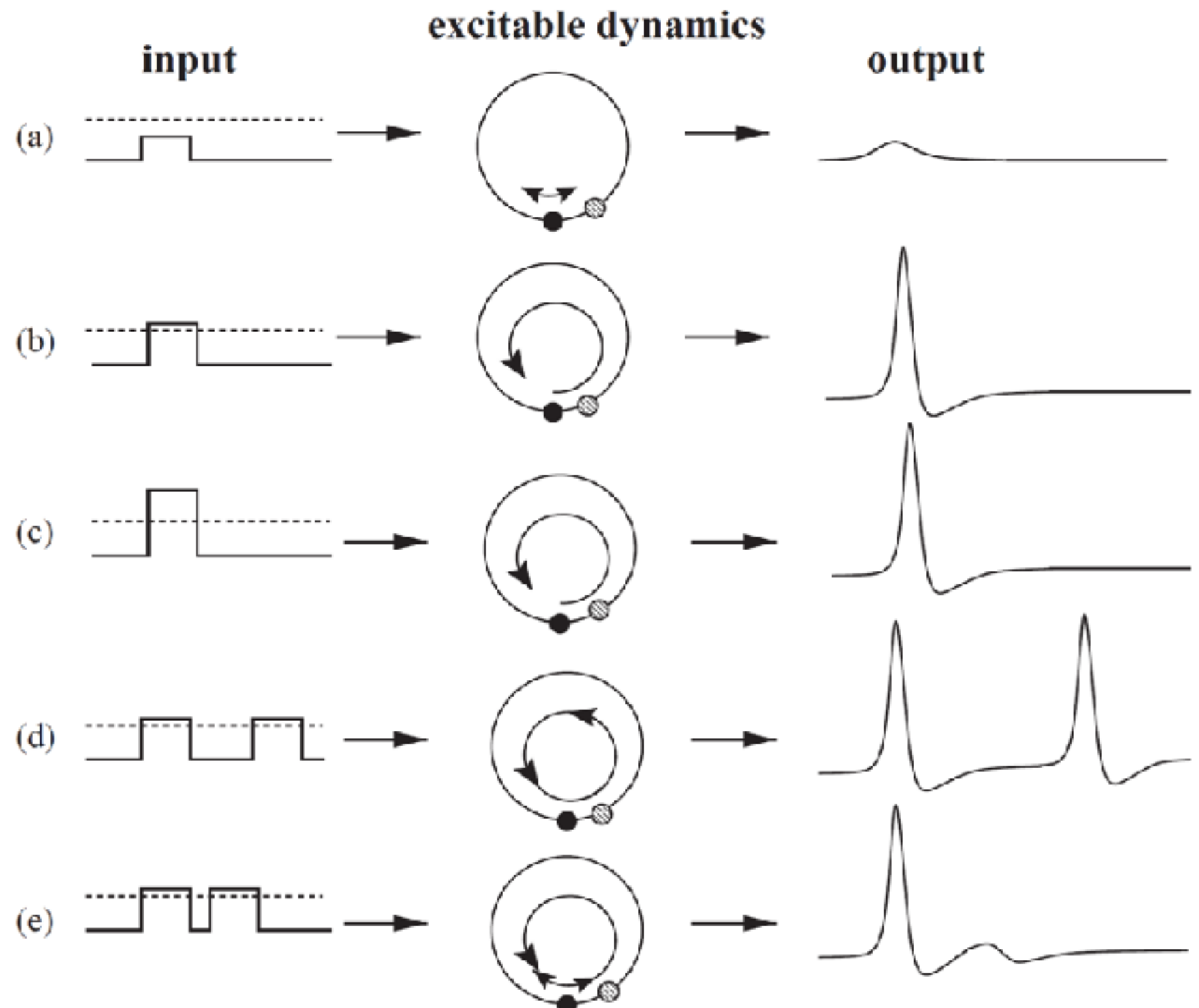
Response of an excitable system to different stimuli

sub-threshold
perturbation
→ **small response**

super-threshold
perturbation
→ **loop**

repeated excitation
with well **separated**
perturbations

no excitation by a
second pulse during
refractory phase



B. Lindner et al. , Physics Reports 392 (2004) 321–424

Mathematical Models of Excitable Media

Simple generic system: The Barkley model

$$\begin{aligned} \frac{\partial u}{\partial t} &= \frac{1}{\varepsilon} \overset{\text{local dynamics}}{u(1-u)(u-u_{th})} + \overset{\text{diffusive coupling}}{D \cdot \nabla^2 u} \\ \frac{\partial v}{\partial t} &= u - v \end{aligned}$$

with: $u_{th} = \frac{v+b}{a}$



$1/\varepsilon$ time scale of the fast variable u

a measure for action potential duration

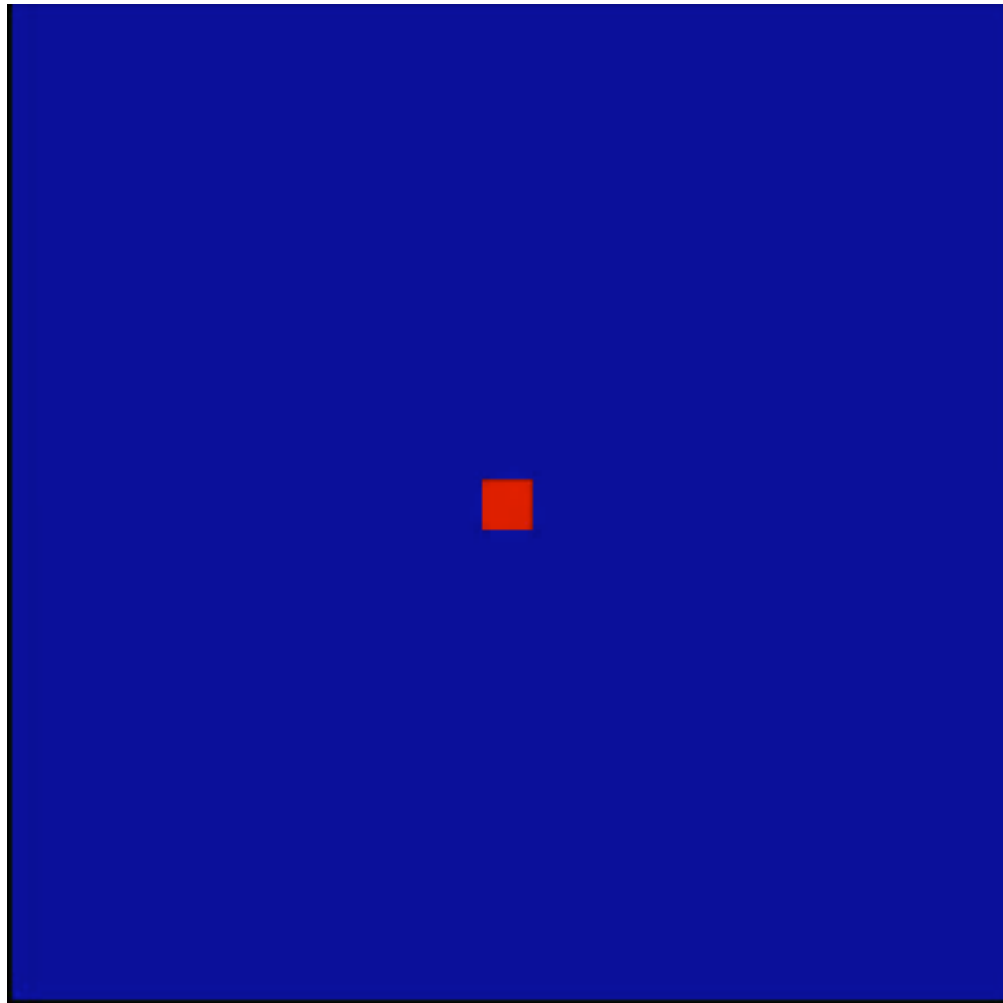
b/a measure for excitation threshold

D. Barkley, M. Kness, and L. S. Tuckerman, Phys. Rev. A 4, 2489 (1990)

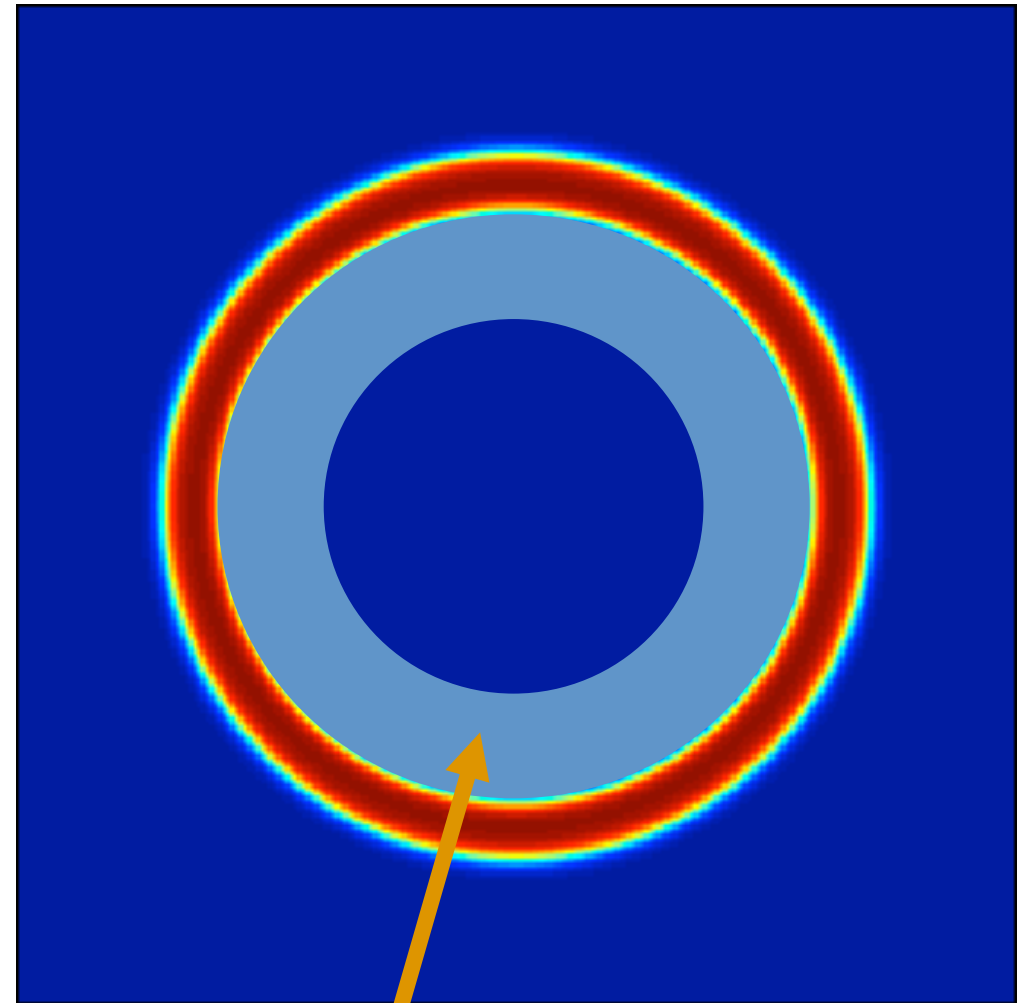
D. Barkley, Physica D 49, 6170 (1991)

http://www.scholarpedia.org/article/Barkley_model

Excitation waves (Barkley model)

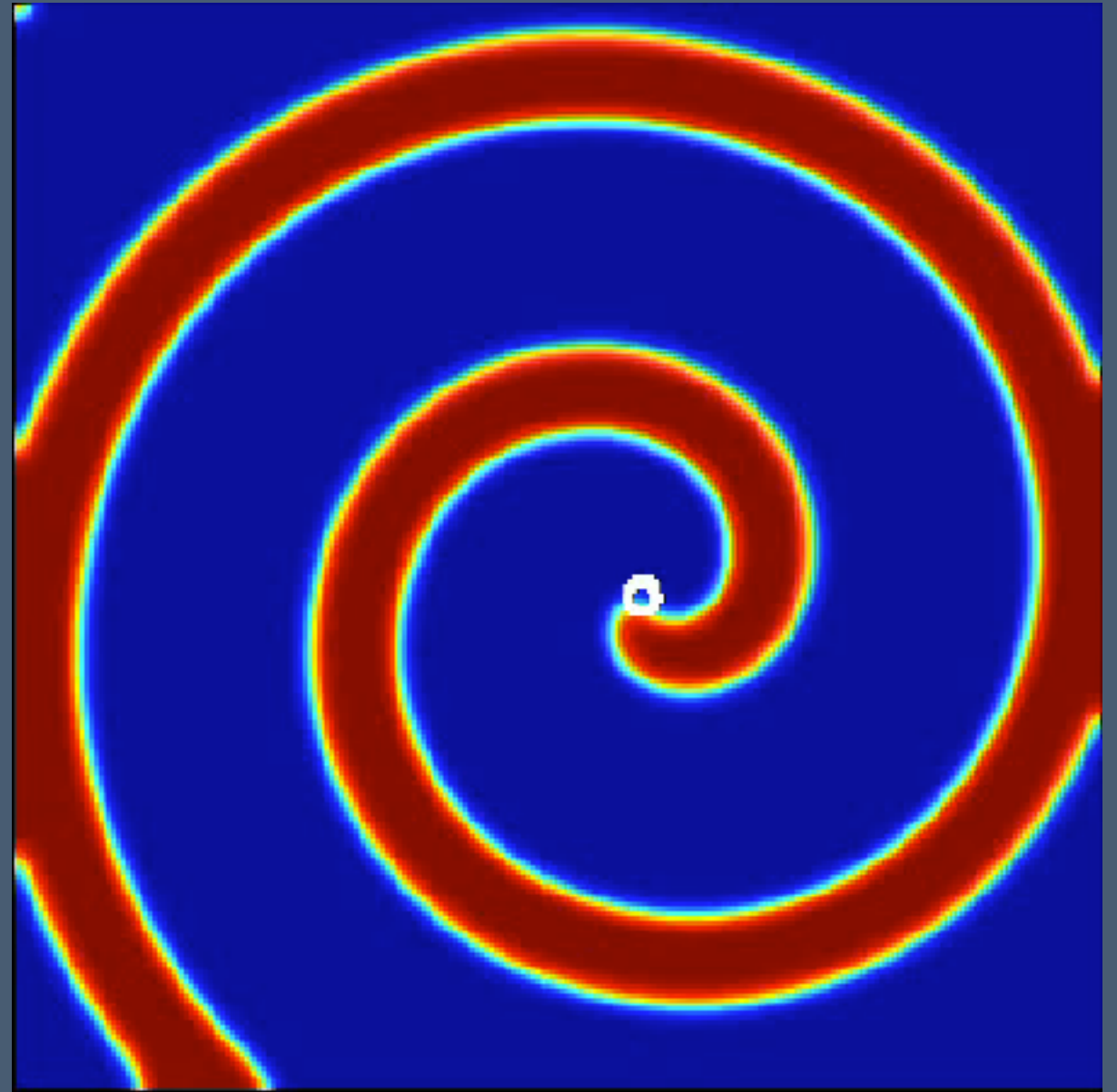
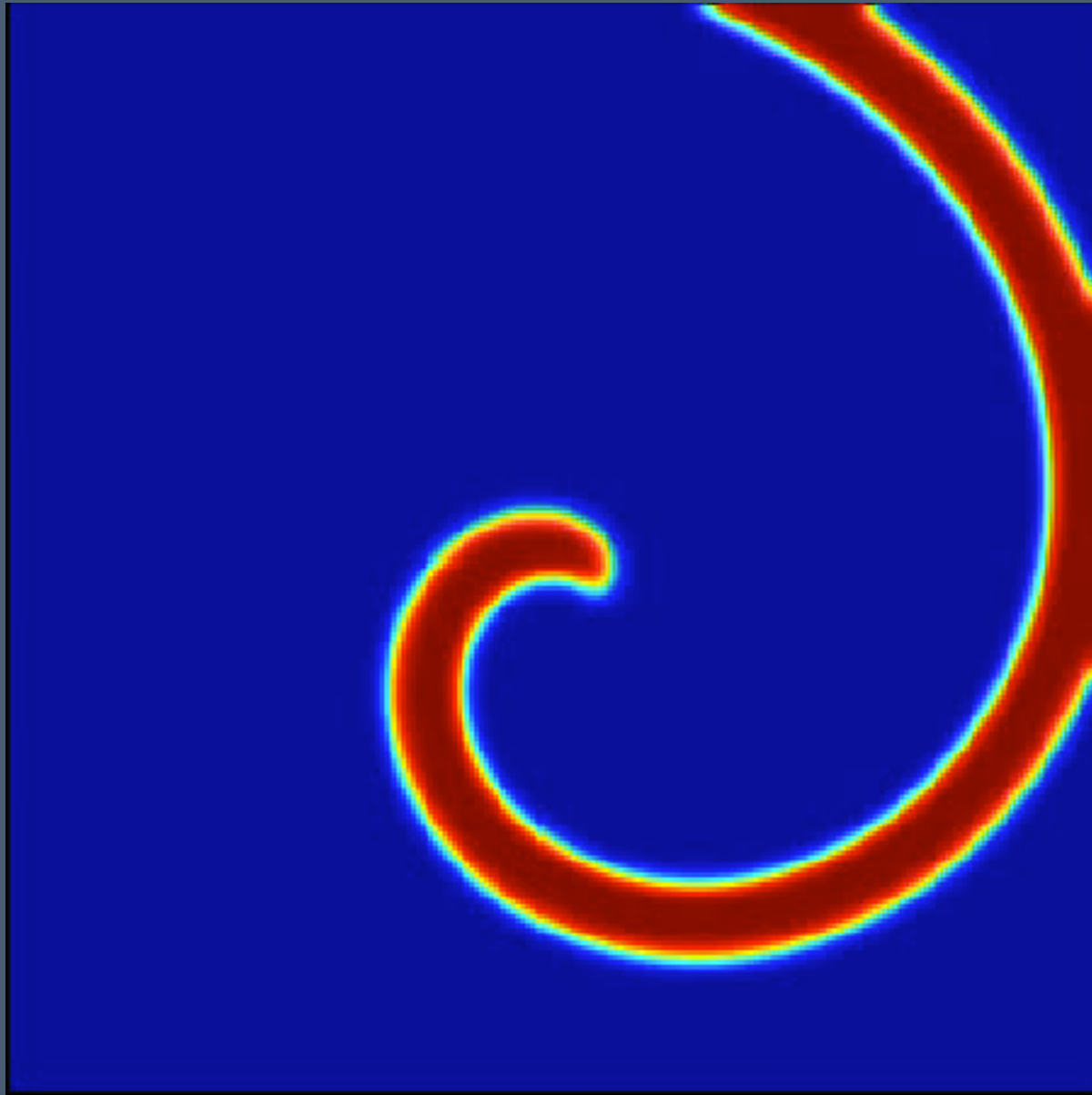


simulations: P. Bittihn

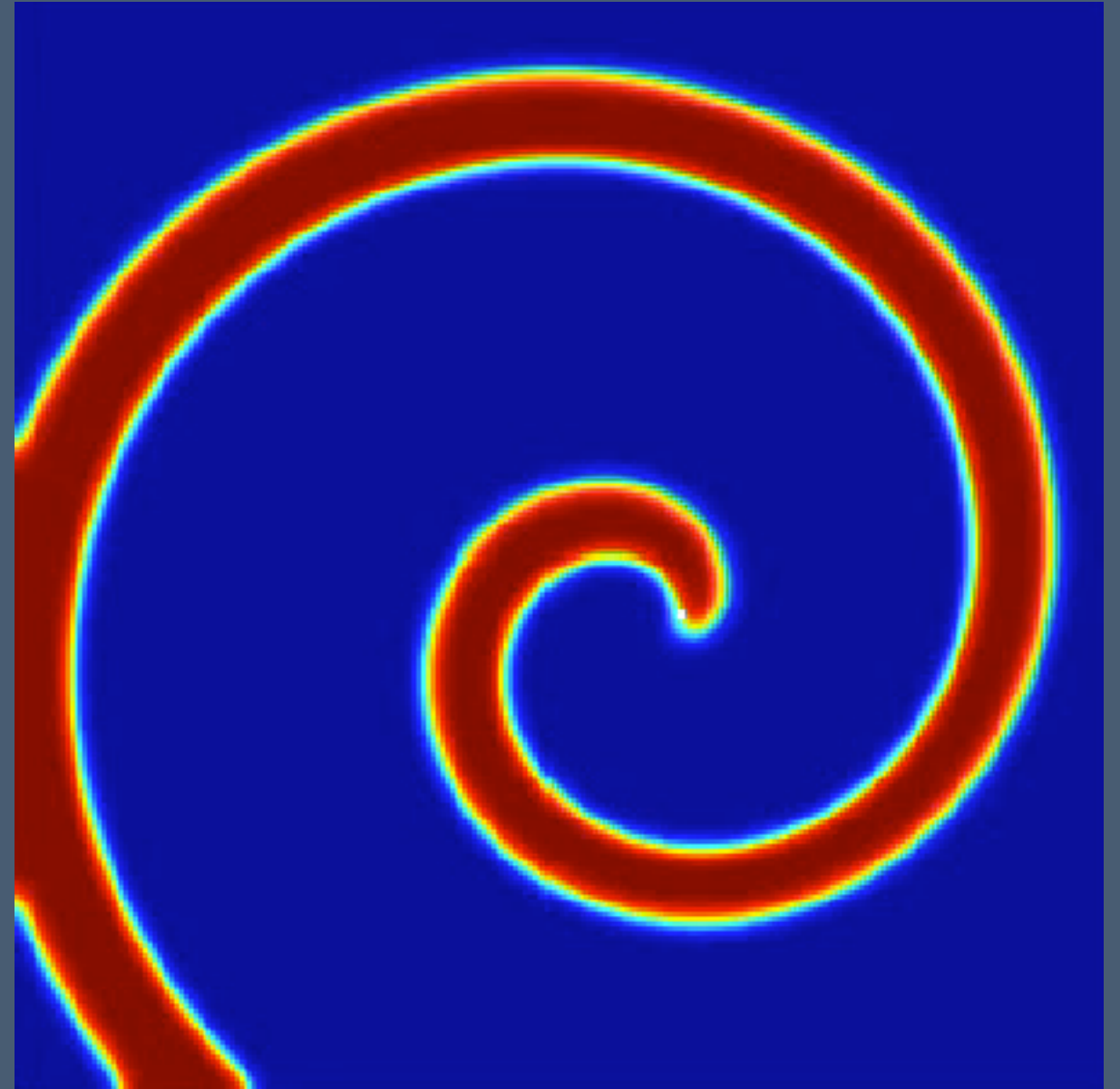
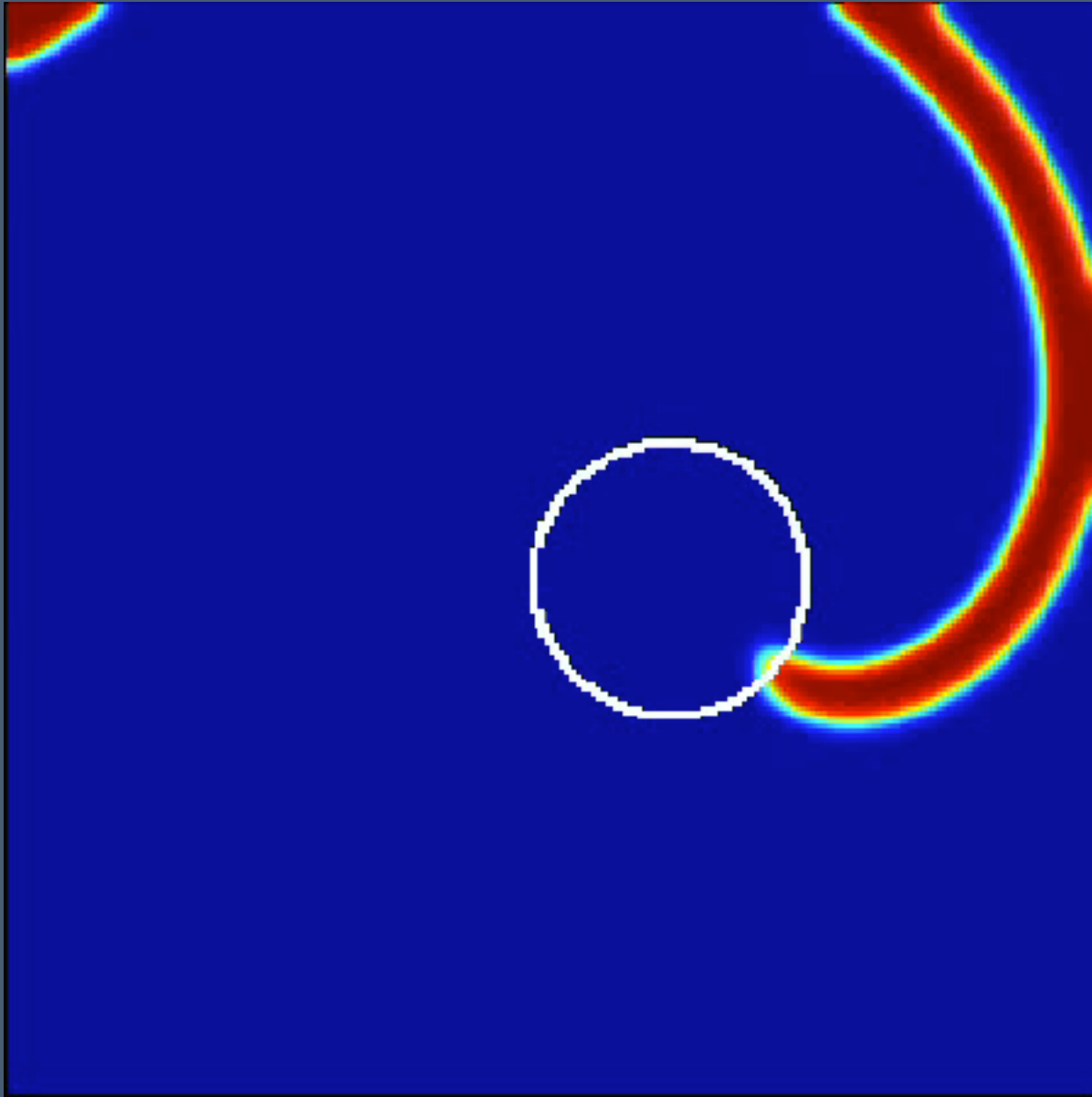


refractory region
(currently not excitable)

Spiral waves (Barkley model)

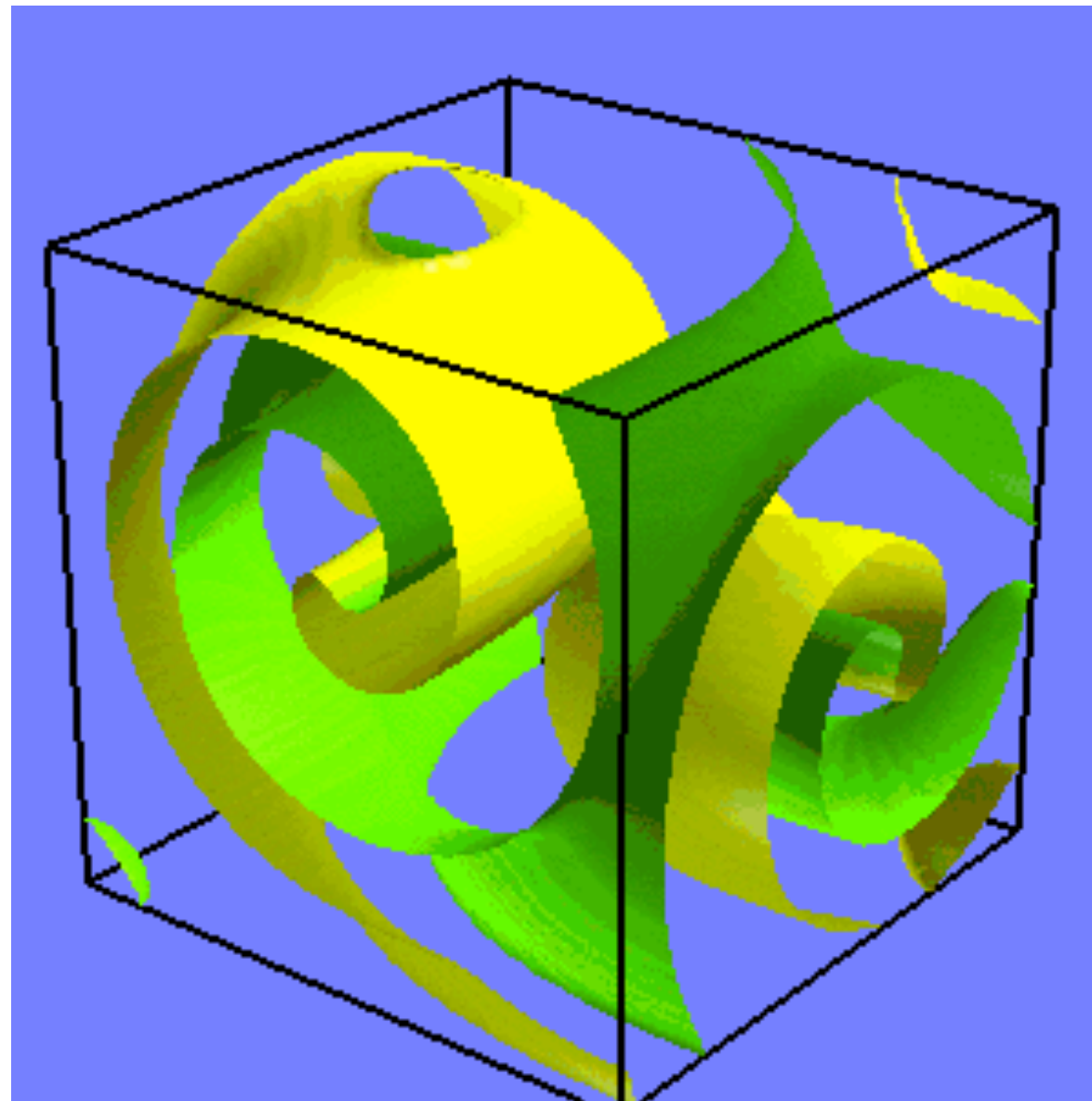


Spiral waves (Barkley model)



The Barkley Model in 3D

scroll waves



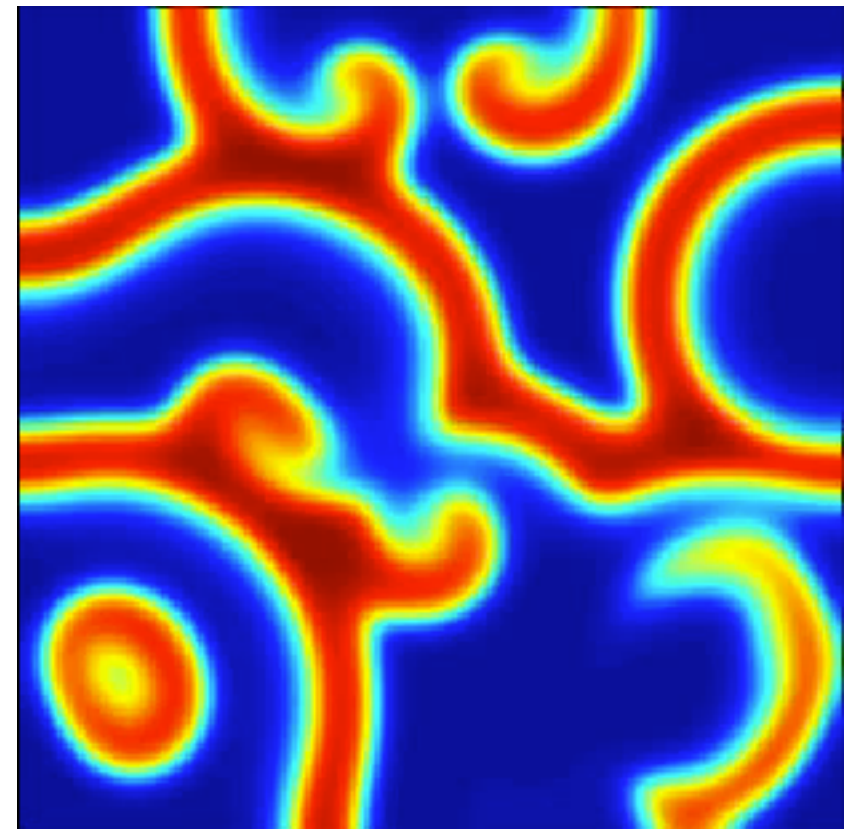
http://www.scholarpedia.org/article/Barkley_model

Cubic Barkley Model

$$\frac{\partial u}{\partial t} = \frac{1}{\varepsilon} u(1-u) \left(u - \frac{v+b}{a} \right) + D \cdot \nabla^2 u$$

$$\frac{\partial v}{\partial t} = u^3 - v$$

exhibits spiral break up and
spatio-temporal chaos



Many excitable media exhibit **transient chaos**:

- lifetime of chaotic transients increases exponentially with system size
- Kaplan-Yorke dimension of the chaotic saddle increases linearly with system size and with number of phase singularities

Measuring Cardiac Dynamics

isolated hearts (in a perfusion system)

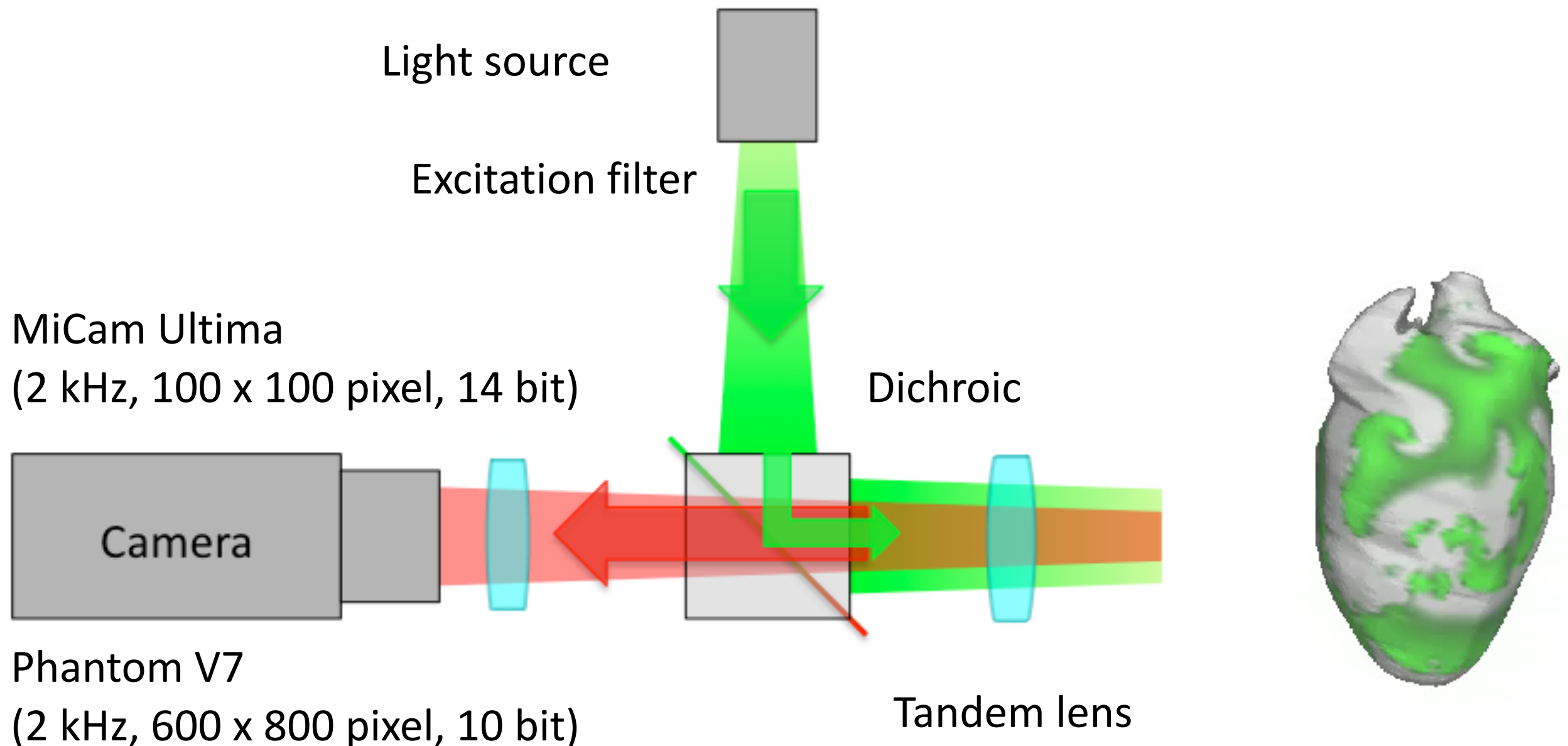
- Membrane potential and Calcium concentration on the surface using fluorescent dyes (optical mapping)
- Shape reconstruction based on 3 or more camera projections
- Electrical signals from local electrodes (ECG like)
- CT scans for determining the geometry of the heart
- Ultrasound measurements of mechanical activity and deformation

intact hearts (within the body)

- Electrical signals from the body surface (ECG imaging; inverse problem)
- CT scans for determining the geometry of the heart
- Ultrasound measurements of mechanical activity and deformation

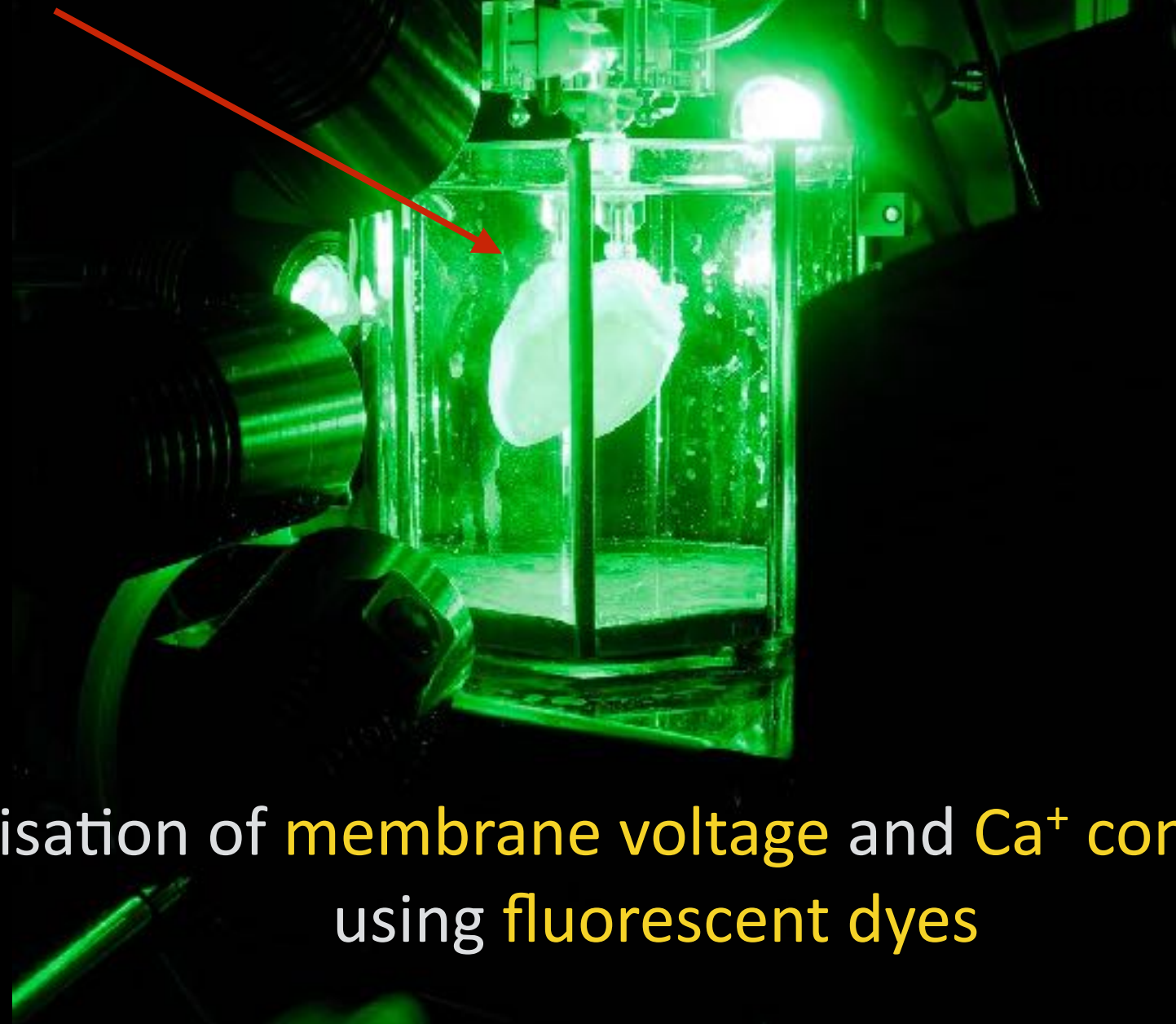
Optical Mapping

Visualisation of membrane voltage and Ca^{2+} concentration using fluorescent dyes



Optical Mapping

Isolated heart in a
Langendorff perfusion system



Visualisation of **membrane voltage** and **Ca⁺ concentration**
using **fluorescent dyes**

Motion Artifact Reduction

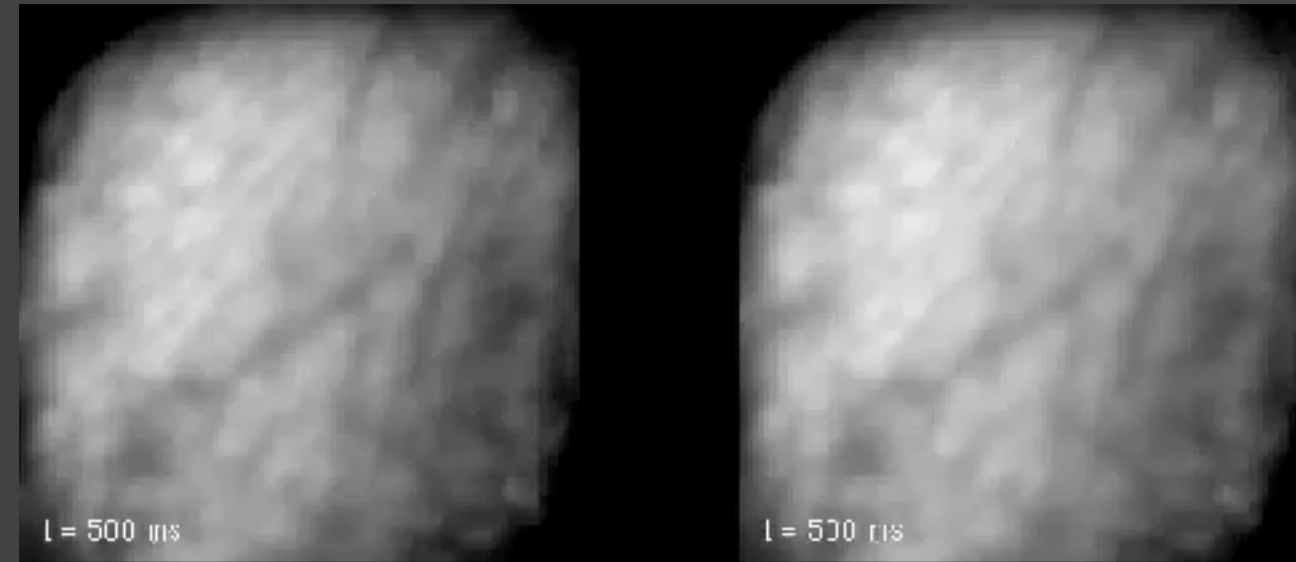
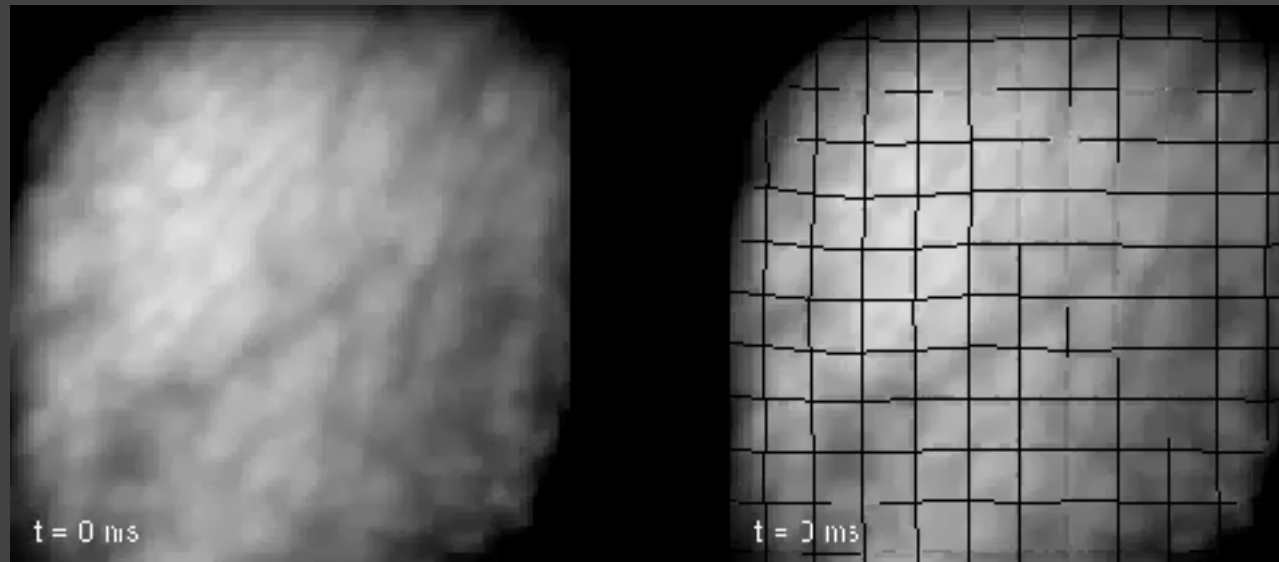
Use **motion tracking** for separating electrical wave pattern from **mechanical motion**

Raw data

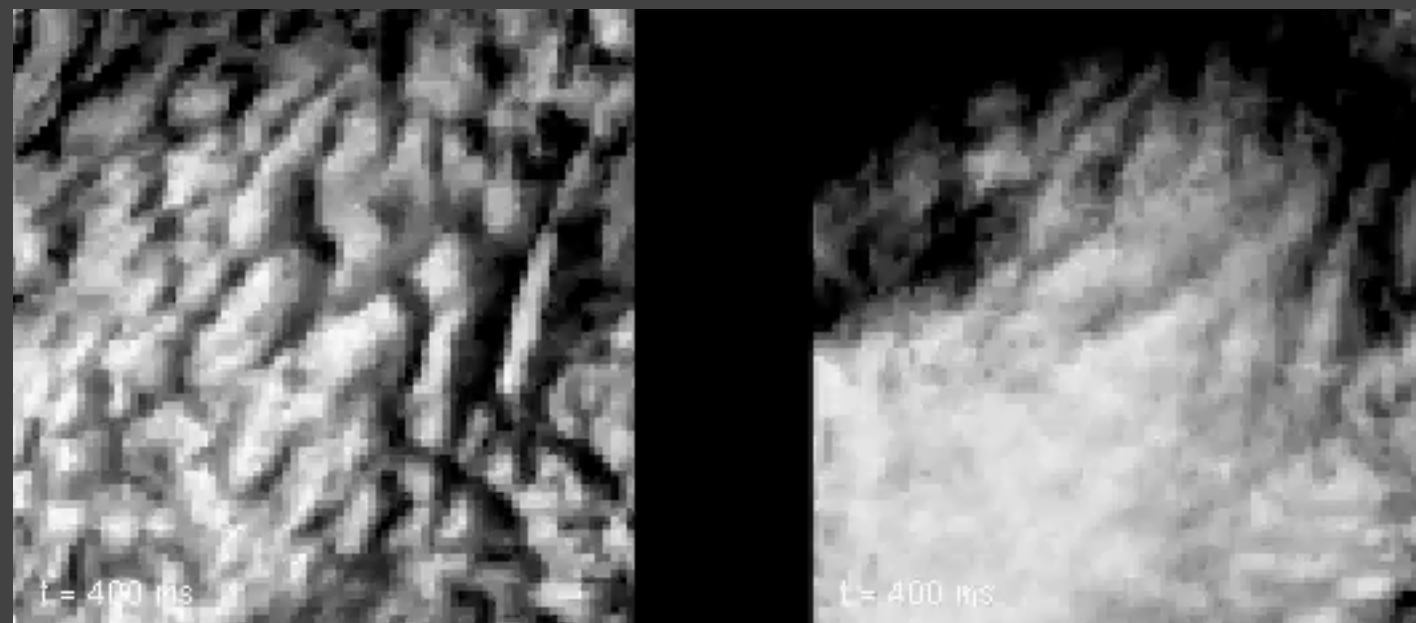
Motion tracking

Raw data

Stabilized data

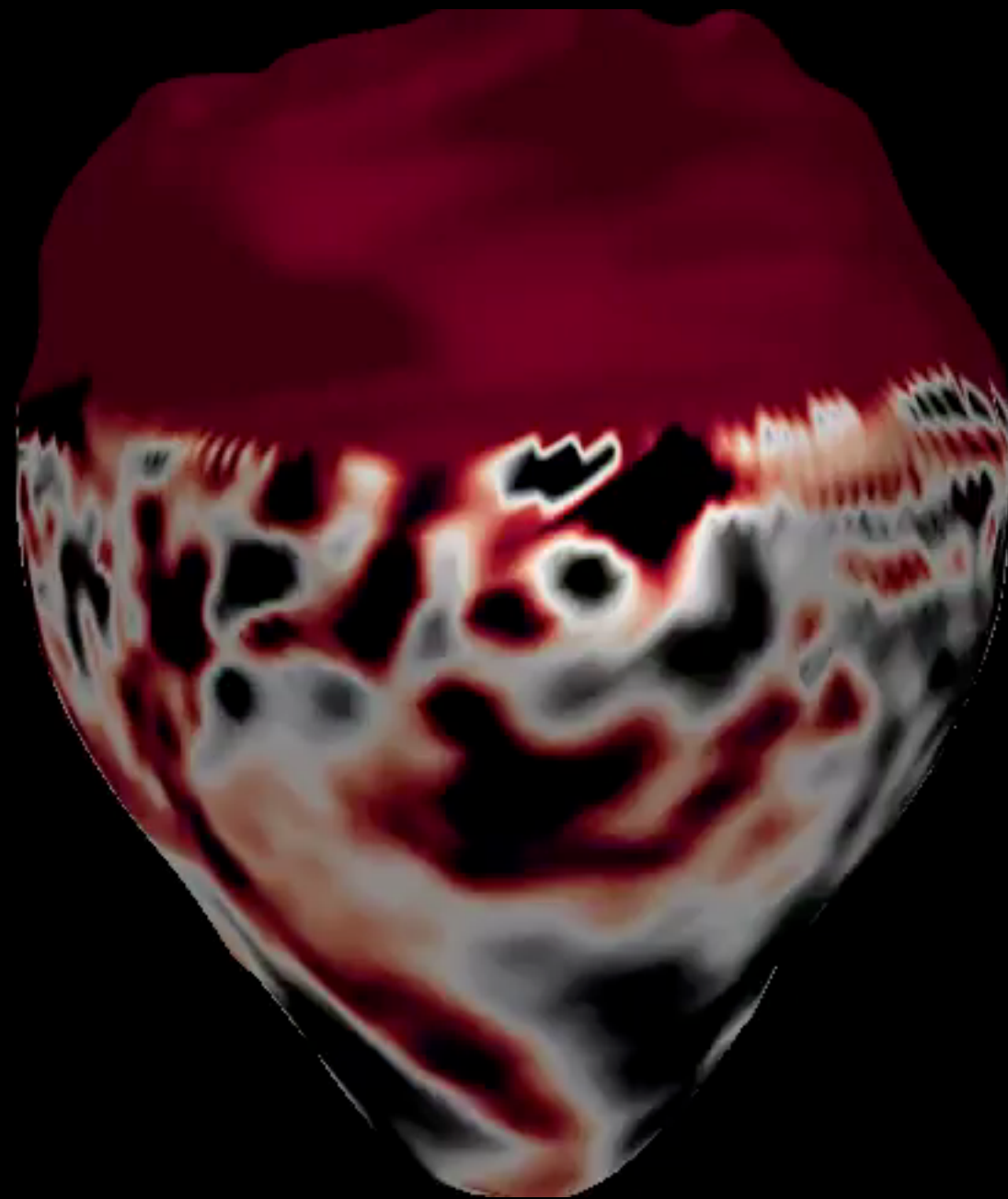


Ventricular
Tachycardia



Electrical
Excitation
Waves

Ventricular Fibrillation in a Pig Heart



membrane voltage
(di-4-ANEPPS)

3D panoramic view using
4 cameras (128x128 px @ 500Hz)

J. Schröder-Schetelig

Mathematical Models of Cardiac Dynamics

simple qualitative models: Barkley (2), FitzHugh-Nagumo (2), Aliev-Panfilov (2), ...

generic qualitative models: Fenton-Karma (3), Beeler-Reuter (8), ...

detailed ionic models: Luo-Rudy-II (15), Majahan (27), Bondarenko (44), ...

see [Scholarpedia](#) article by F. Fenton and E. Cherry discussing 45 models of cardiac cells

$$\begin{aligned}\frac{\partial V_m}{\partial t} &= \nabla \cdot \underline{\mathbf{D}} \nabla V_m - I_{\text{ion}}(V_m, \mathbf{h}) / C_m \\ \frac{\partial \mathbf{h}}{\partial t} &= \mathbf{H}(V_m, \mathbf{h})\end{aligned}$$

ionic currents

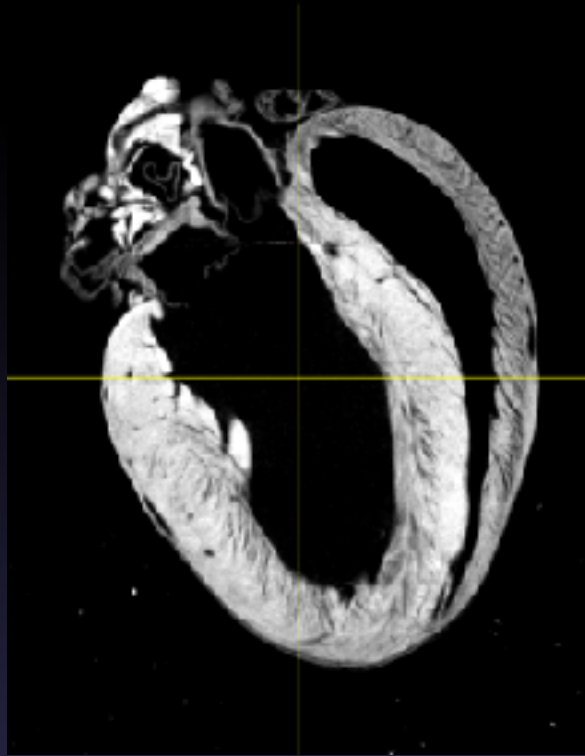
$$I_{\text{ion}}(V_m, \mathbf{h}) = \sum_x I_x(V_m, \mathbf{h}) + I_{\text{injection}}$$

local cell dynamics (15-30 variables, 150 - 300 parameters!)

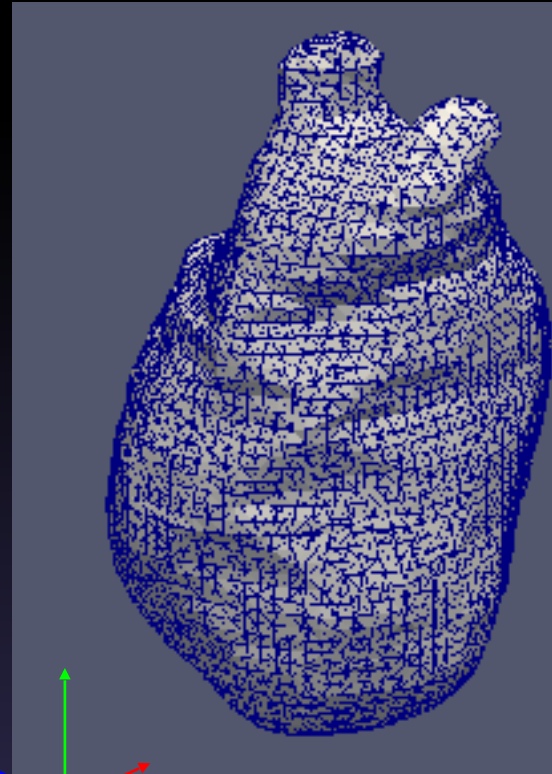
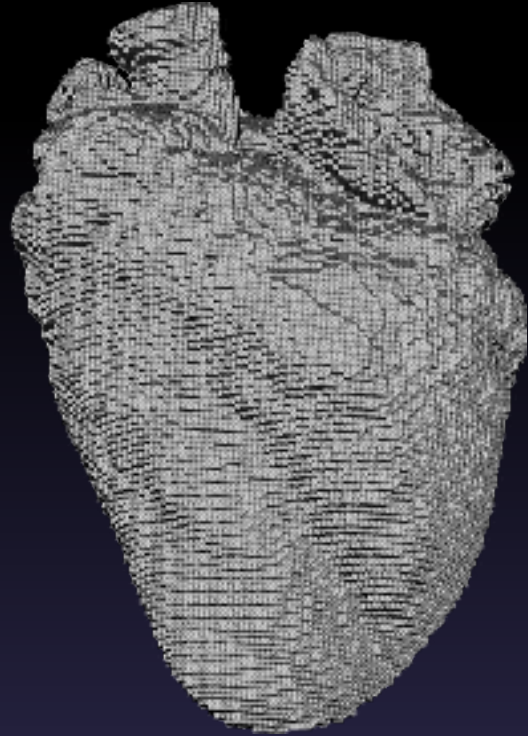
Very detailed models may suffer from “overfitting” and are not very robust.

→ S.Otte et al., Commun. Nonlin. Sci. Numer. Simulat. 37, 265 (2016)

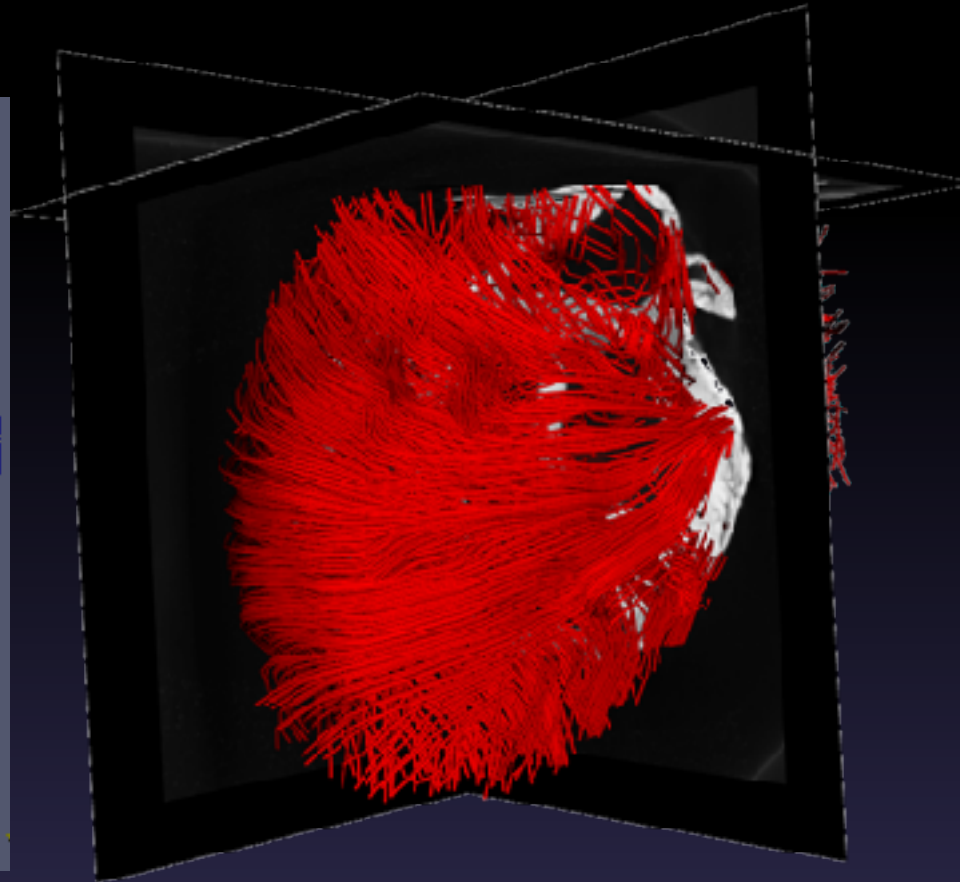
Electro-mechanical Modeling



μ CT



Segmentation &
discretization



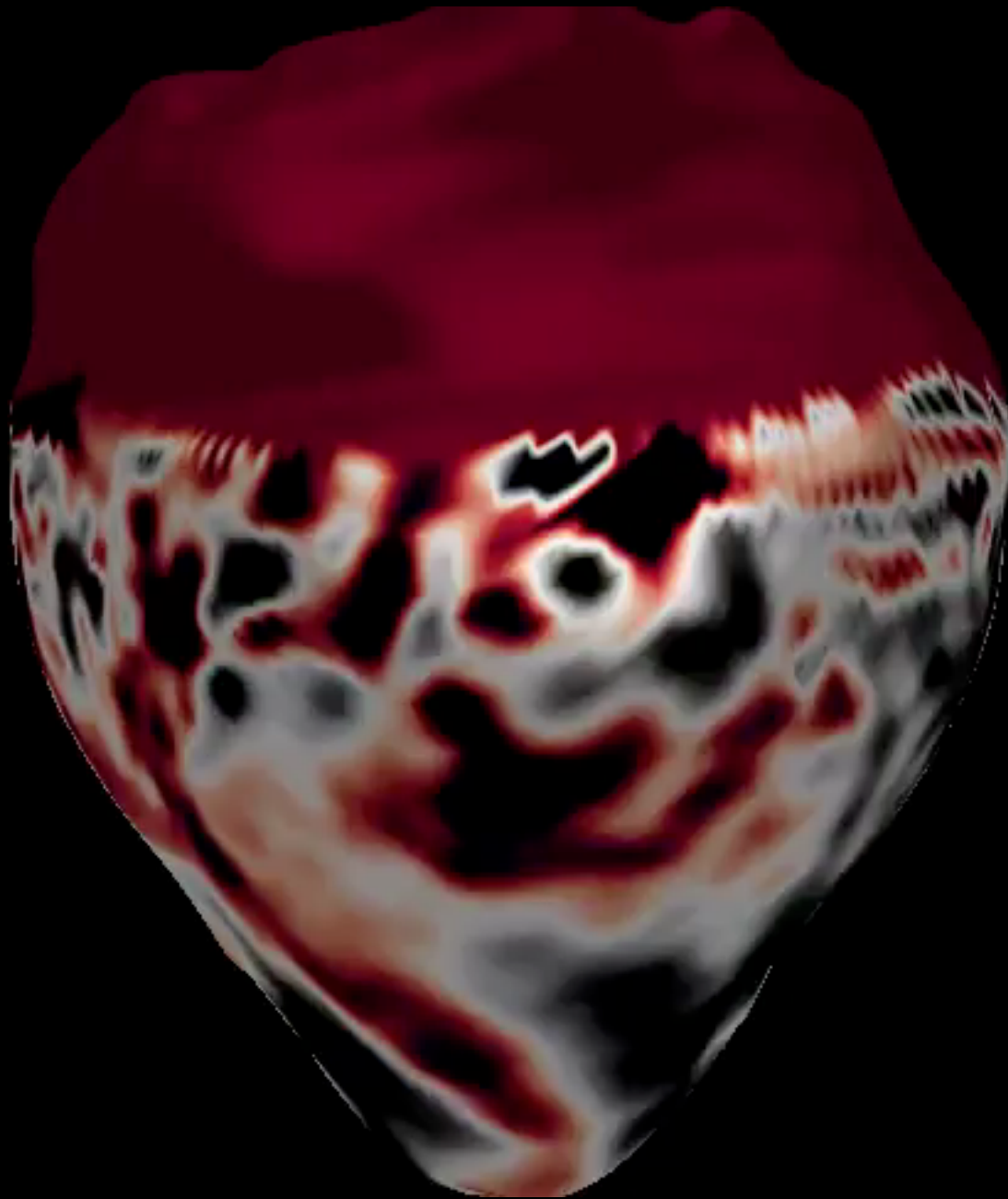
Local fiber orientation,
vasculature, etc.

- Deformable Reaction-Diffusion System
- Electrophysiology (Fenton-Karma, detailed ionic model)
- Tissue mechanics (FEM, discrete particle model)
- Parameter estimation & model validation

Simulating Cardiac Arrhythmias

for Developing Novel Diagnostic and Defibrillation Approaches

Ventricular Fibrillation (VF)



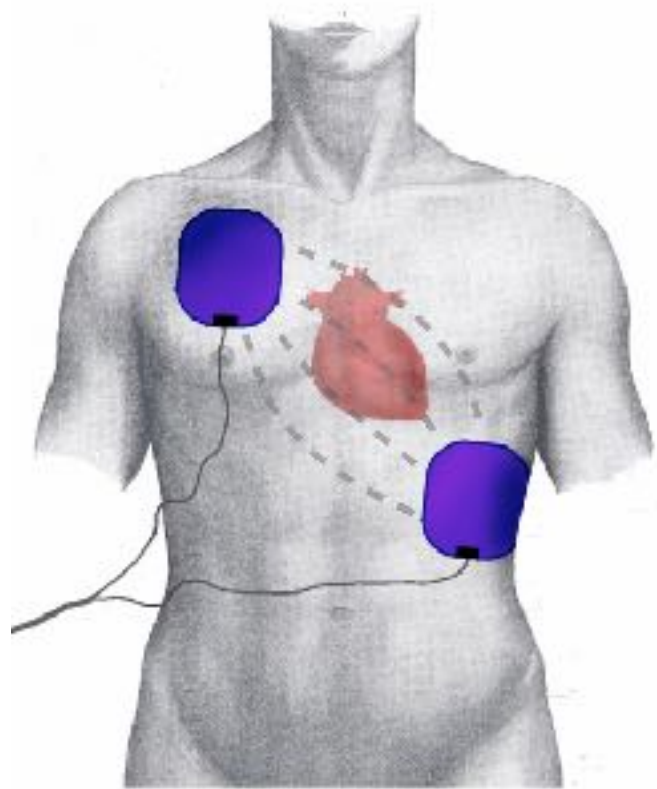
- Most common deadly manifestation of cardiac disease
- 100.000 – 200.000 sudden cardiac deaths (SCD) in Germany per year
- Requires immediate defibrillation using high-energy shock

J. Schröder-Schetelig

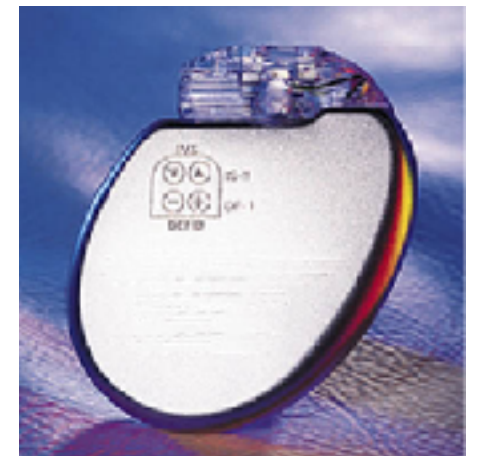
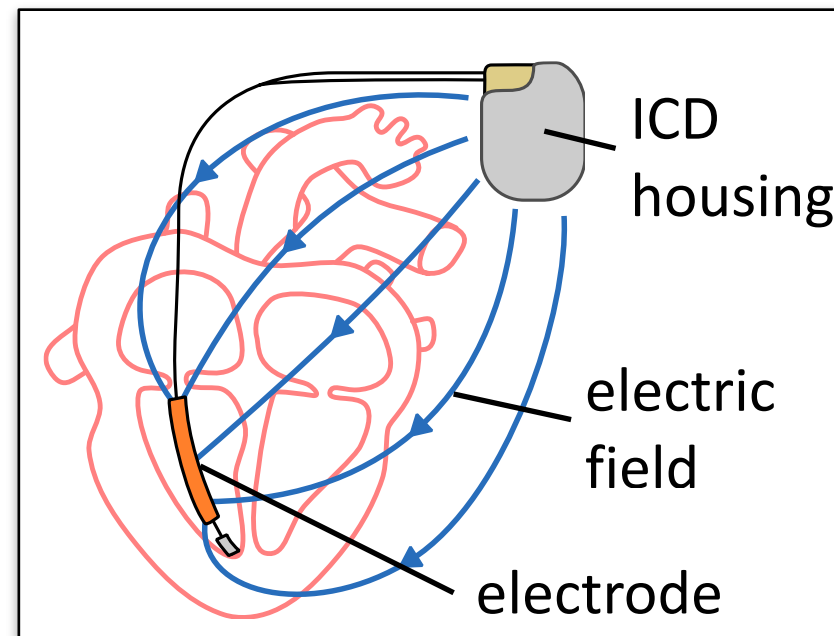
Defibrillation

Principle: Reset electrical activity

external



internal



Electric shocks: energy 360J (external) 40 J (internal)
1000 V 30 A 12 ms

Severe side effects: tissue damage - traumatic pain

G.P. Walcott et al Resuscitation 59 59-70 (2003)

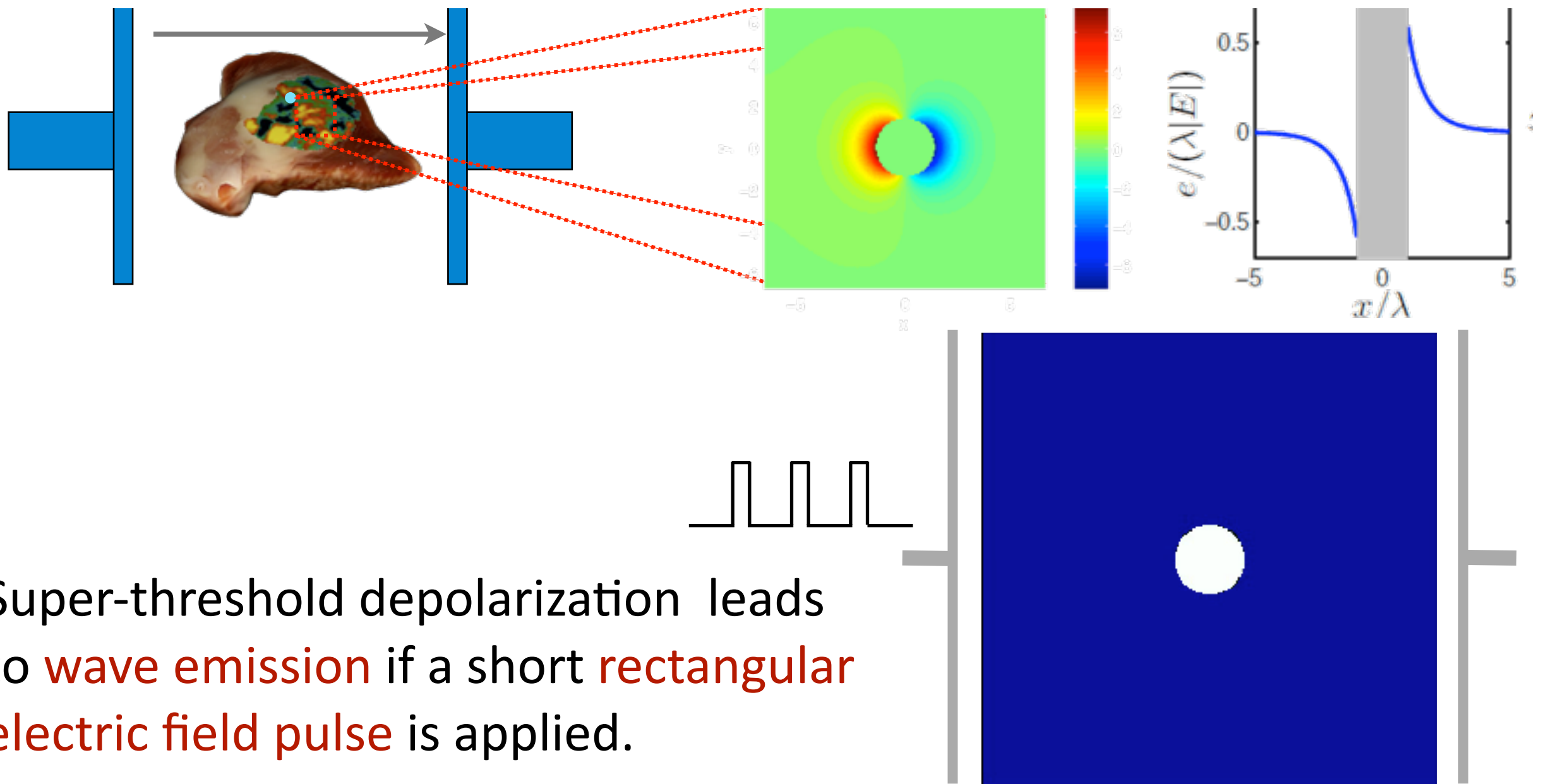
Blood vessels, scars, fatty tissue

- are obstacles to electrical conduction

- may act as **virtual electrodes**

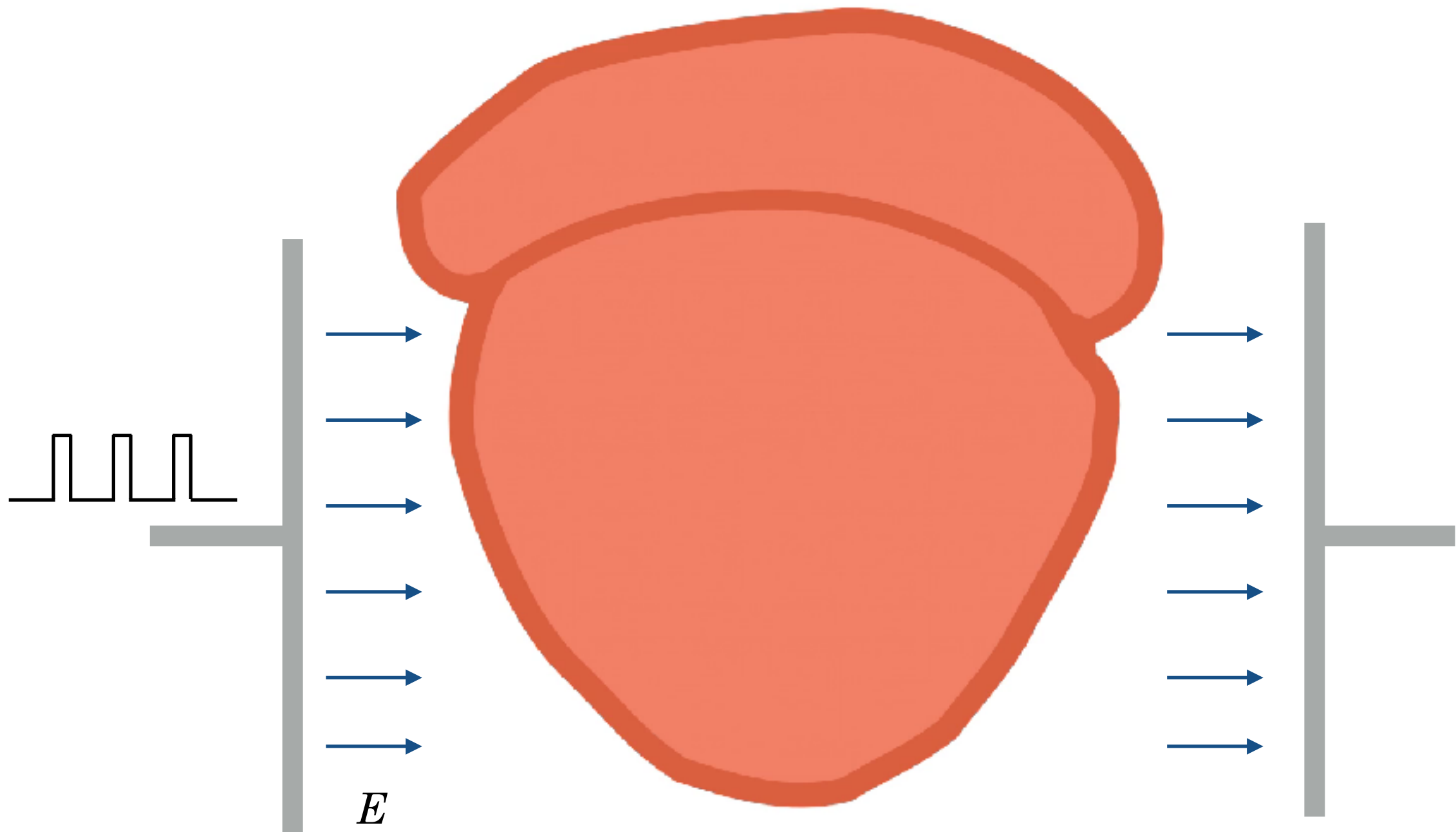
(Pumir&Krinsky, J. Theor. Biol. 199, 311 (1999))

Virtual Electrodes



Super-threshold depolarization leads to **wave emission** if a short **rectangular electric field pulse** is applied.

Recruiting Virtual Electrodes for Terminating Cardiac Arrhythmias



Animation: T. Lilienkamp

Low-Energy Anti-Fibrillation Pacing (LEAP)



456 ms

Membrane Potential

20 mV -80

$N = 5$ low energy pulses

$E = 1.4$ V/cm

$dt = 90$ ms

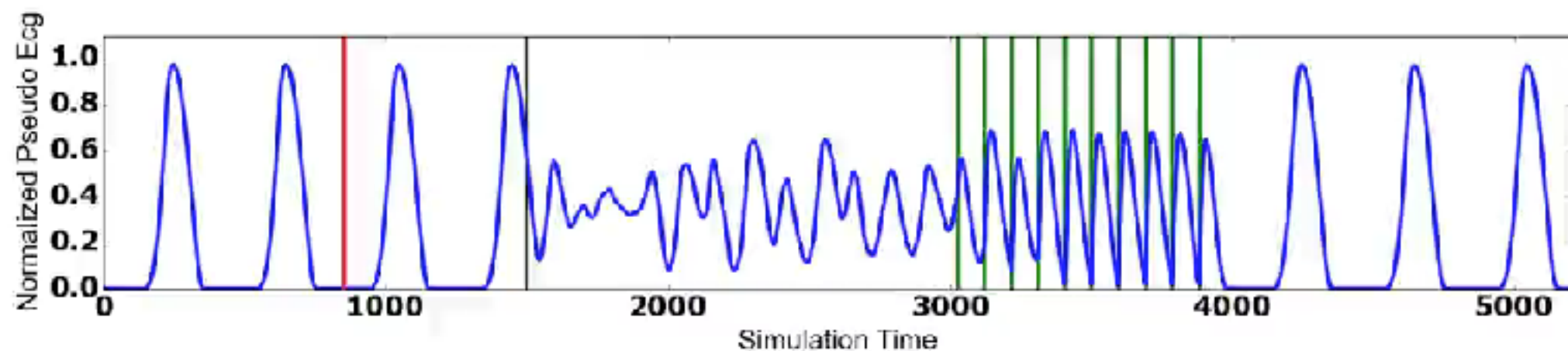
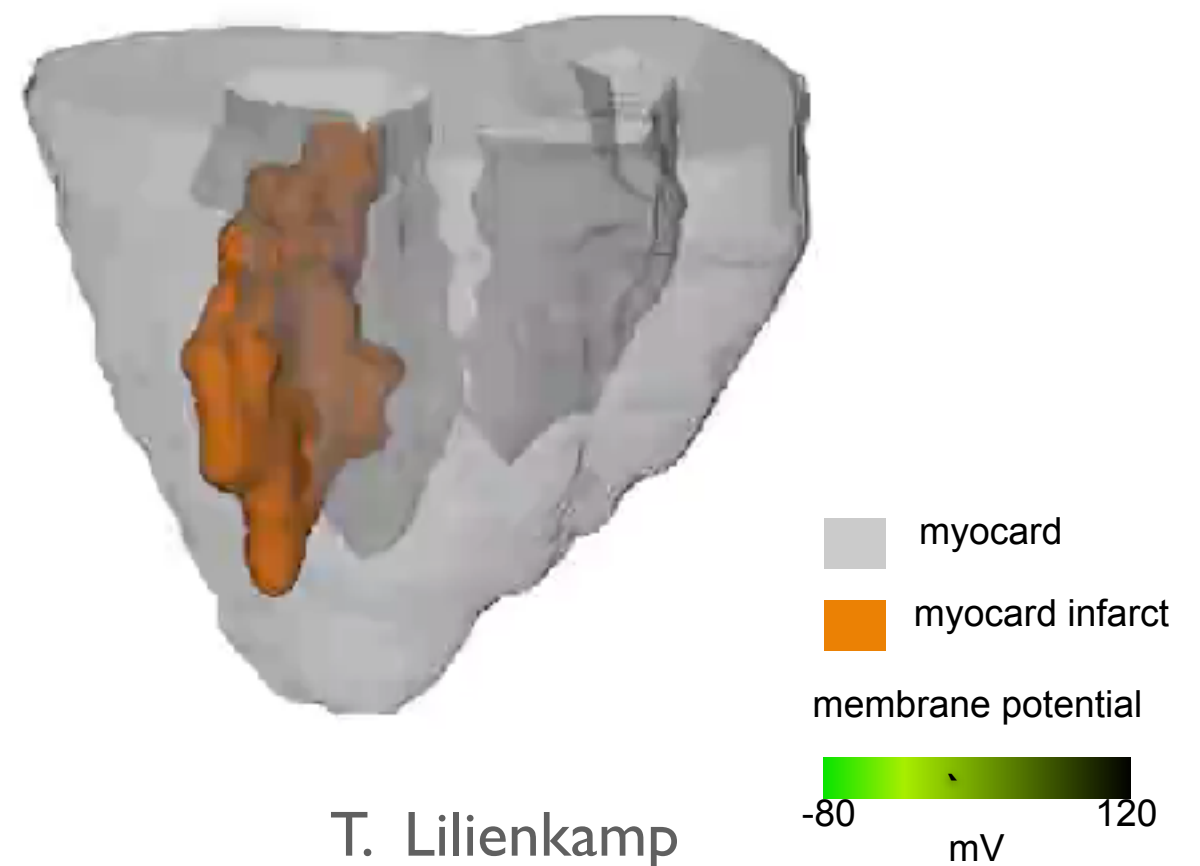
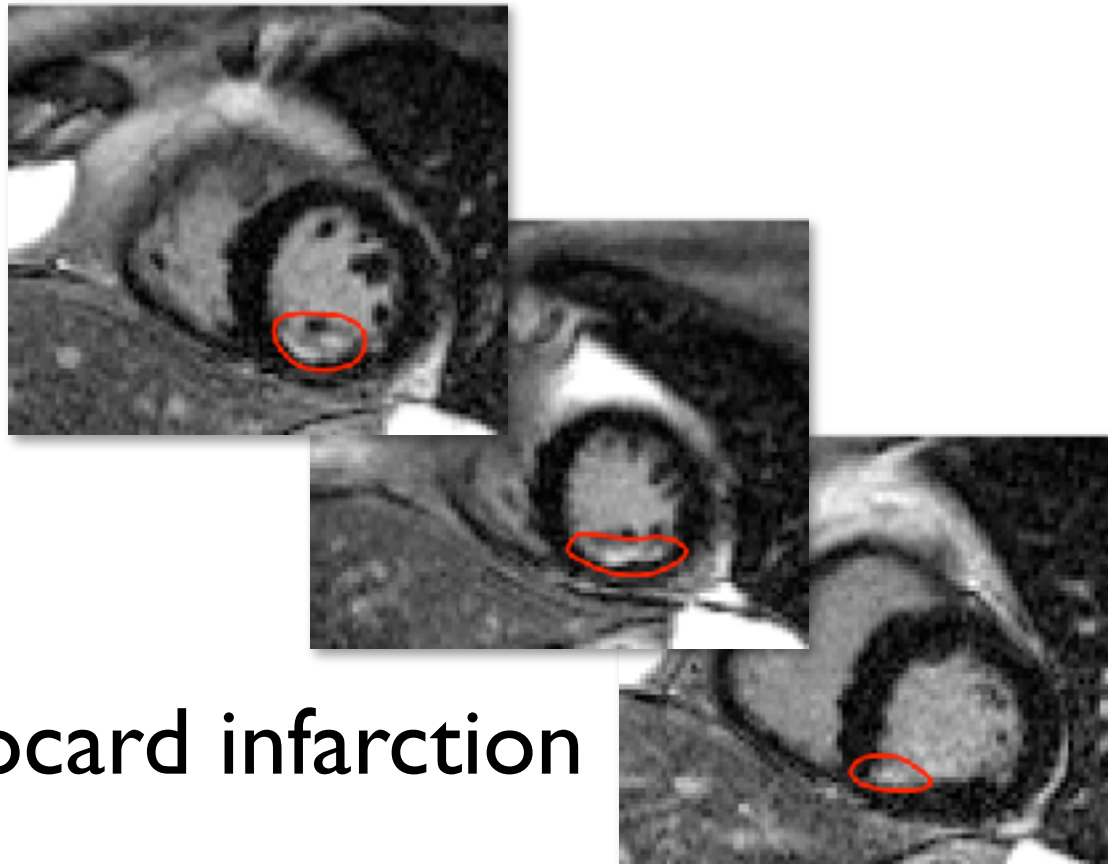
Energy reduction: 82 %

Pulse Generator
Power Amplifier

S. Luther et al., Nature 475, 235 (2011)

1 cm

Simulation using a MRT-based heart model

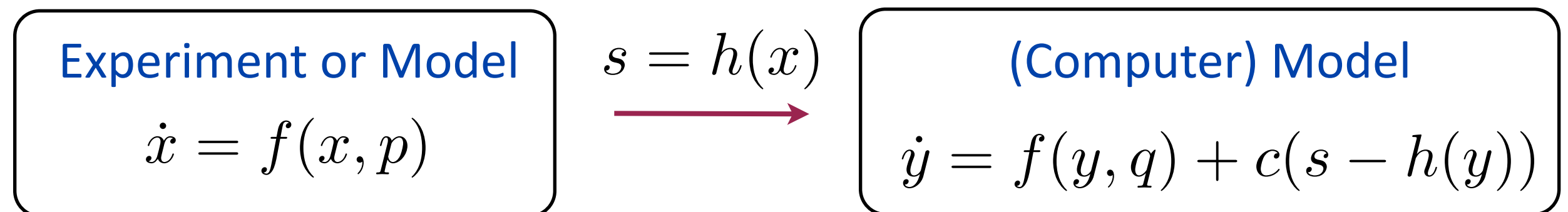


Parameter Estimation and Data Assimilation Tasks

- for **isolated hearts** in a Langendorf perfusion system
reconstruct intramural dynamics (inside the heart) from
 - surface information employing fluorescent dyes (voltage, Ca^{+} , mechanical stress and strain)
 - ultrasound imaging
- for **intact hearts** (inside the body)
reconstruct dynamics of the heart
 - electrical wave pattern using extra corporal electrodes (on the surface of the body) → ECG imaging (Y. Rudy, 1999)
 - mechanical deformation and motion from ultrasound imaging
- for **improving simulation models**
 - parameter estimation for cardiac cell models
 - model evaluation

Synchronization based state and parameter estimation

- drive the model with the time series using a suitable coupling term
- minimize synchronization error by adjusting parameters



$$q \rightarrow p \quad \Rightarrow \quad \lim_{t \rightarrow \infty} \|x(t) - y(t)\| = 0$$

U. Parlitz *et al.*, Phys. Rev. E 54, 6253 (1996)

U. Parlitz, Phys. Rev. Lett. 76, 1232 (1996)

D. Rey et al. Phys. Lett. A 378, 869 (2014)

D. Rey et al. Phys. Rev. E 90, 062916 (2014)

Example: Excitable Media

cubic Barkley model

$$\frac{\partial u}{\partial t} = \frac{1}{\varepsilon} u(1-u) \left(u - \frac{v+b}{a} \right) + D \cdot \nabla^2 u$$

$a = 0.75 \quad b = 0.08 \quad \varepsilon = \frac{1}{12}$

chaotic

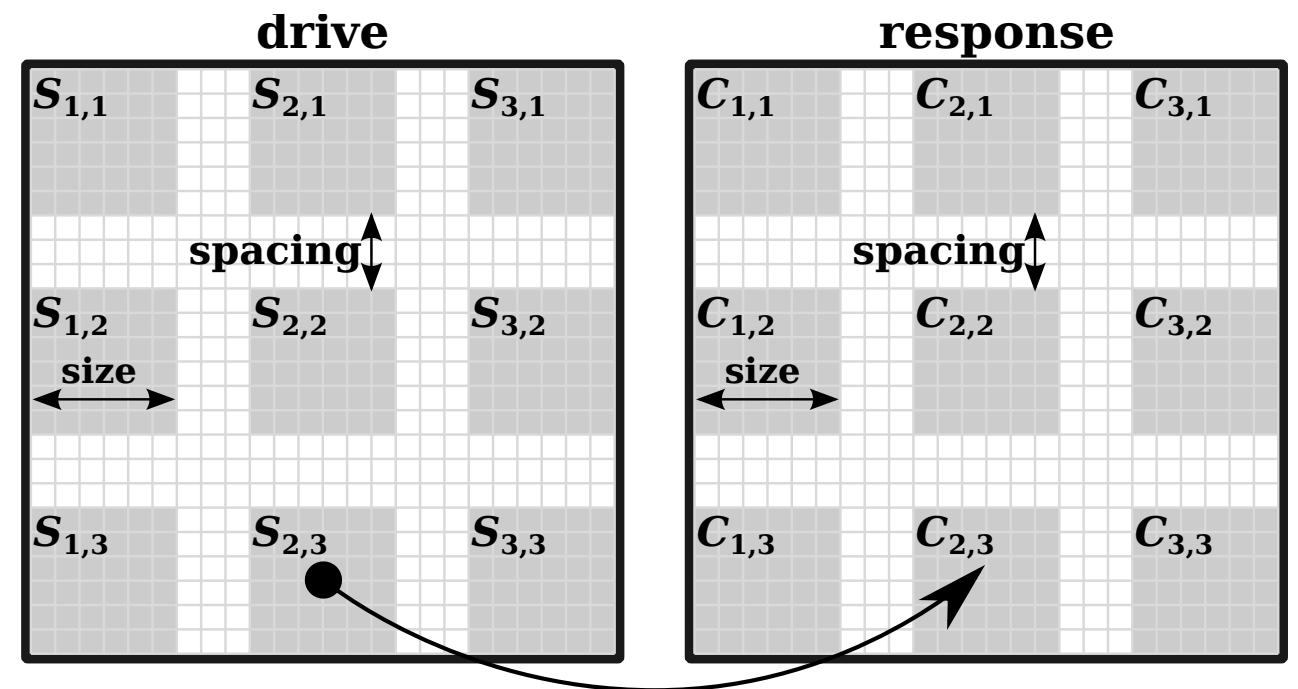
$$\frac{\partial v}{\partial t} = u^3 - v$$

- no-flux boundary conditions
- implementation of the PDE integration scheme on a **graphics processing unit (GPU)** resulting in a **speed up of a factor 50-100**

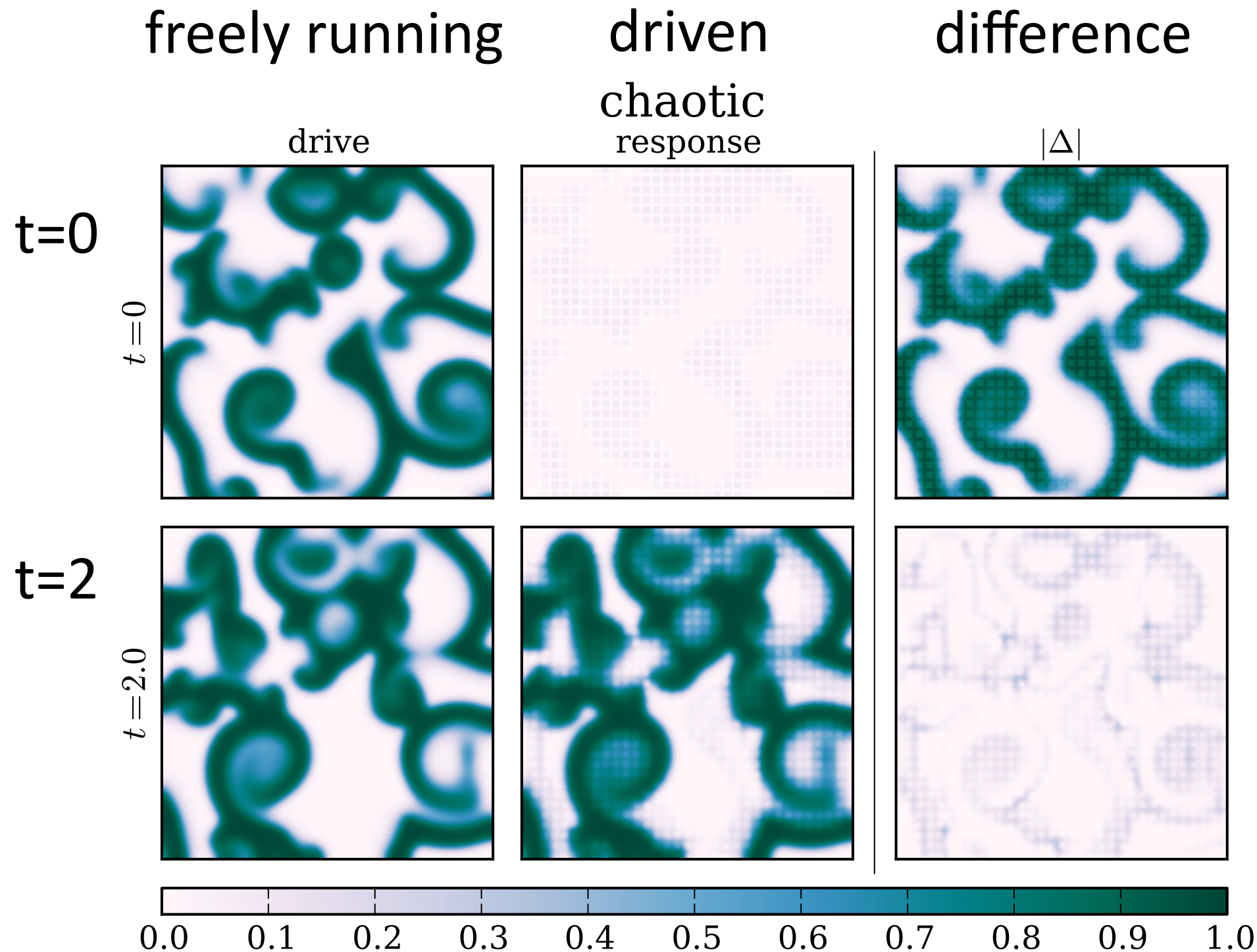
Uni-directional local coupling
“experiment” → “model”
using **sensors** and **controllers**

S. Berg et al., Chaos 21, 033104 (2011)

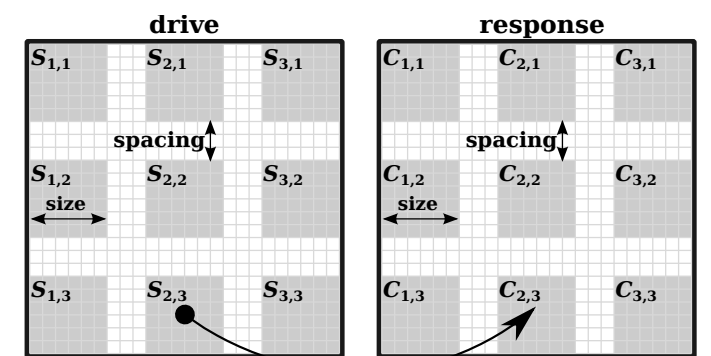
M.J. Hoffman et al., Chaos 26, 013107 (2016)



Synchronization Based State and Parameter Estimation



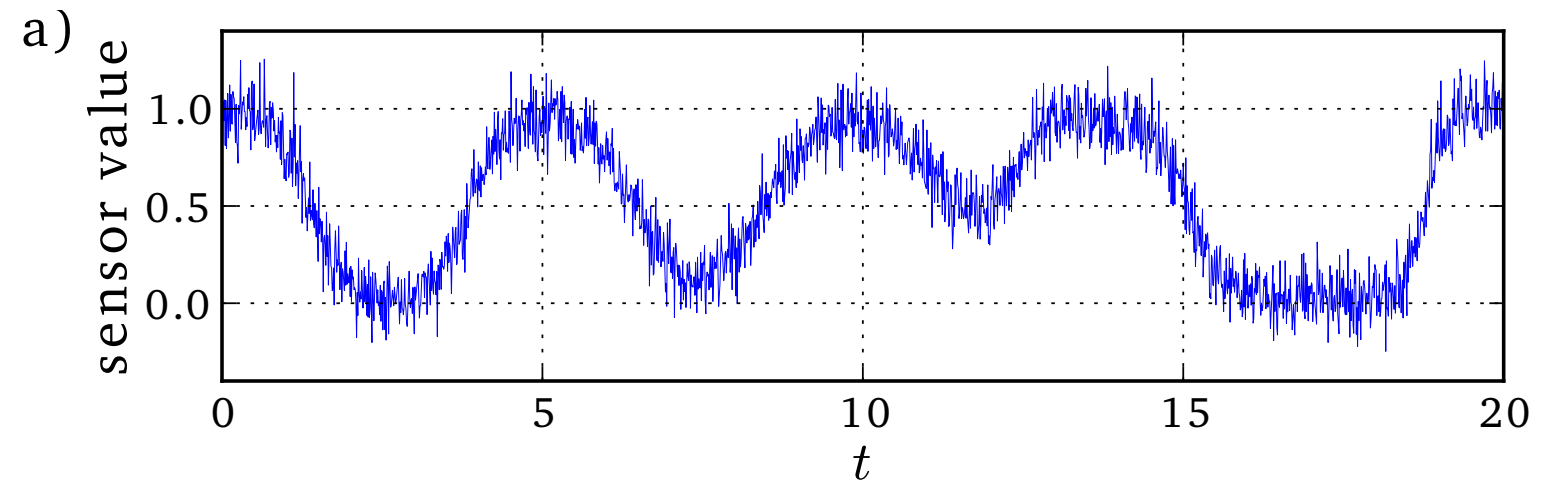
Cubic Barkley model



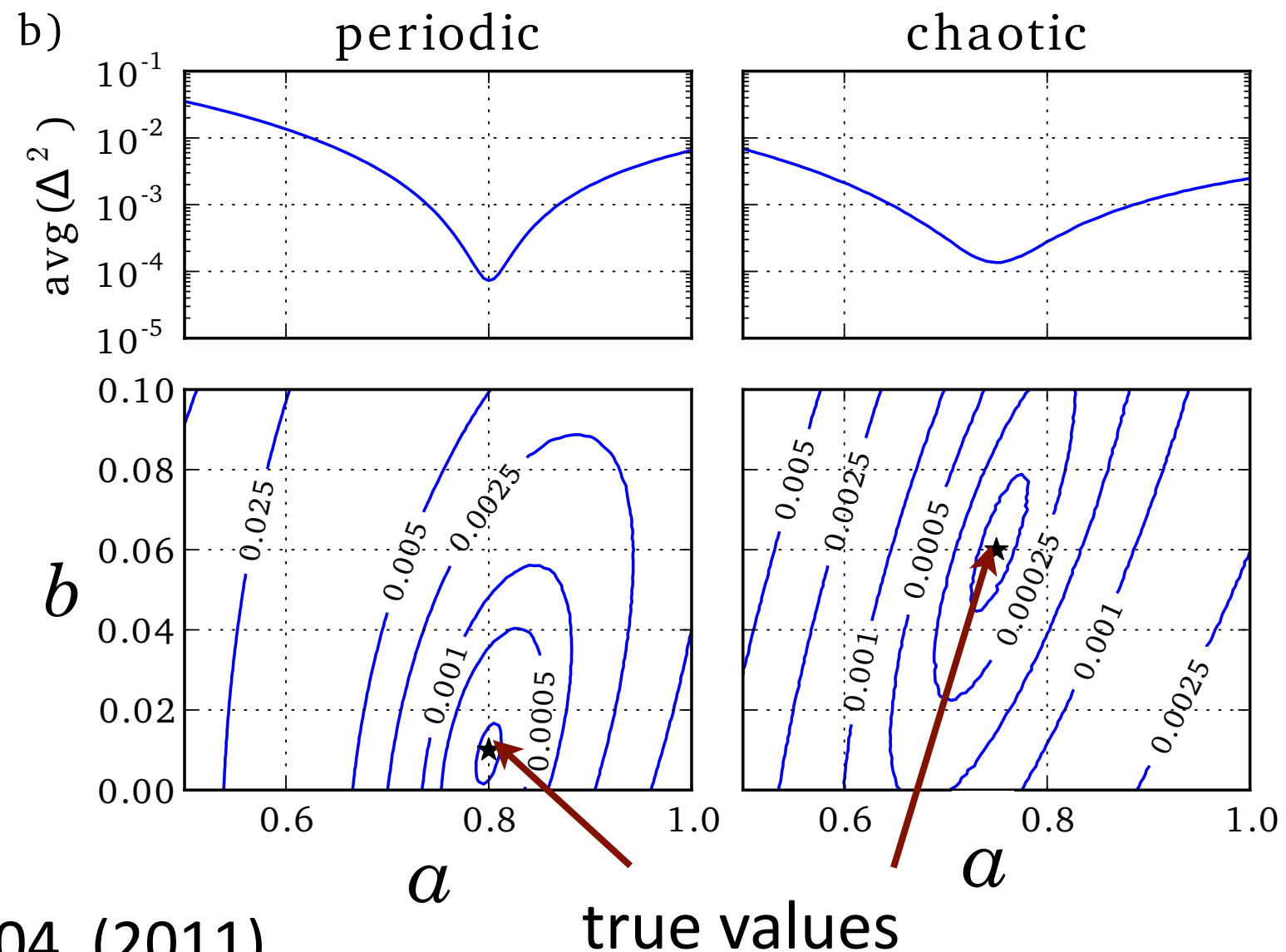
grid of size: 294×294 - sensor sizes: 6×6 grid points - sensor spacing 3 grid points

Synchronization Based State and Parameter Estimation

Typical noisy chaotic sensor signal (SNR= 12dB)

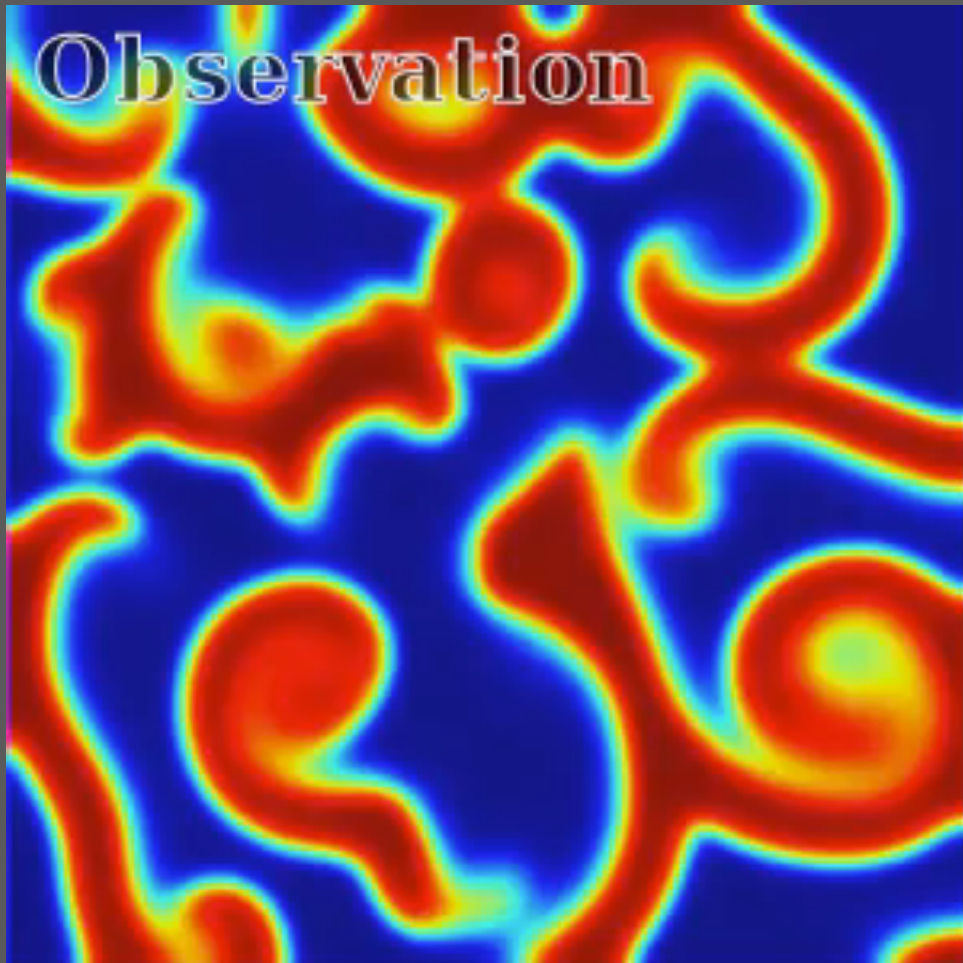


Parameter space of the response Barkley system with contour curves showing the averaged synchronization error

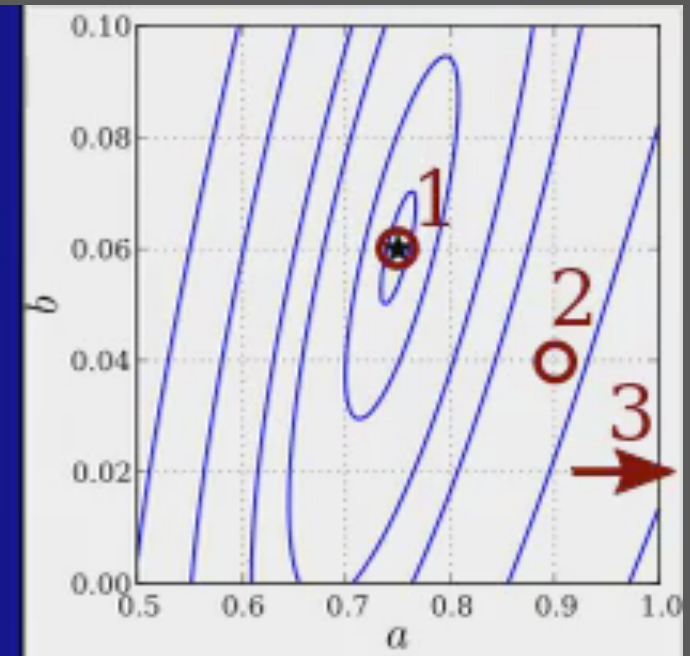


S. Berg *et al.*, Chaos **21**(3), 033104 (2011)

Observation



Model 1

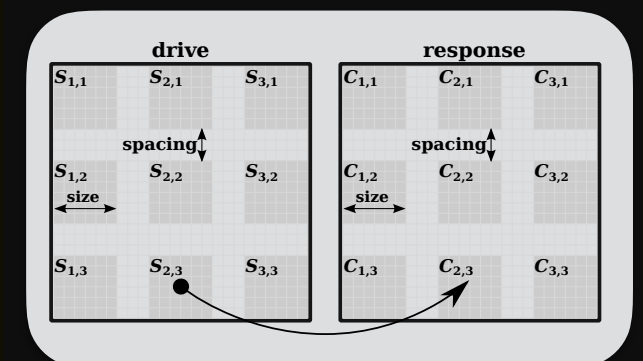


model parameter
space with contour
lines of the
synchronization error

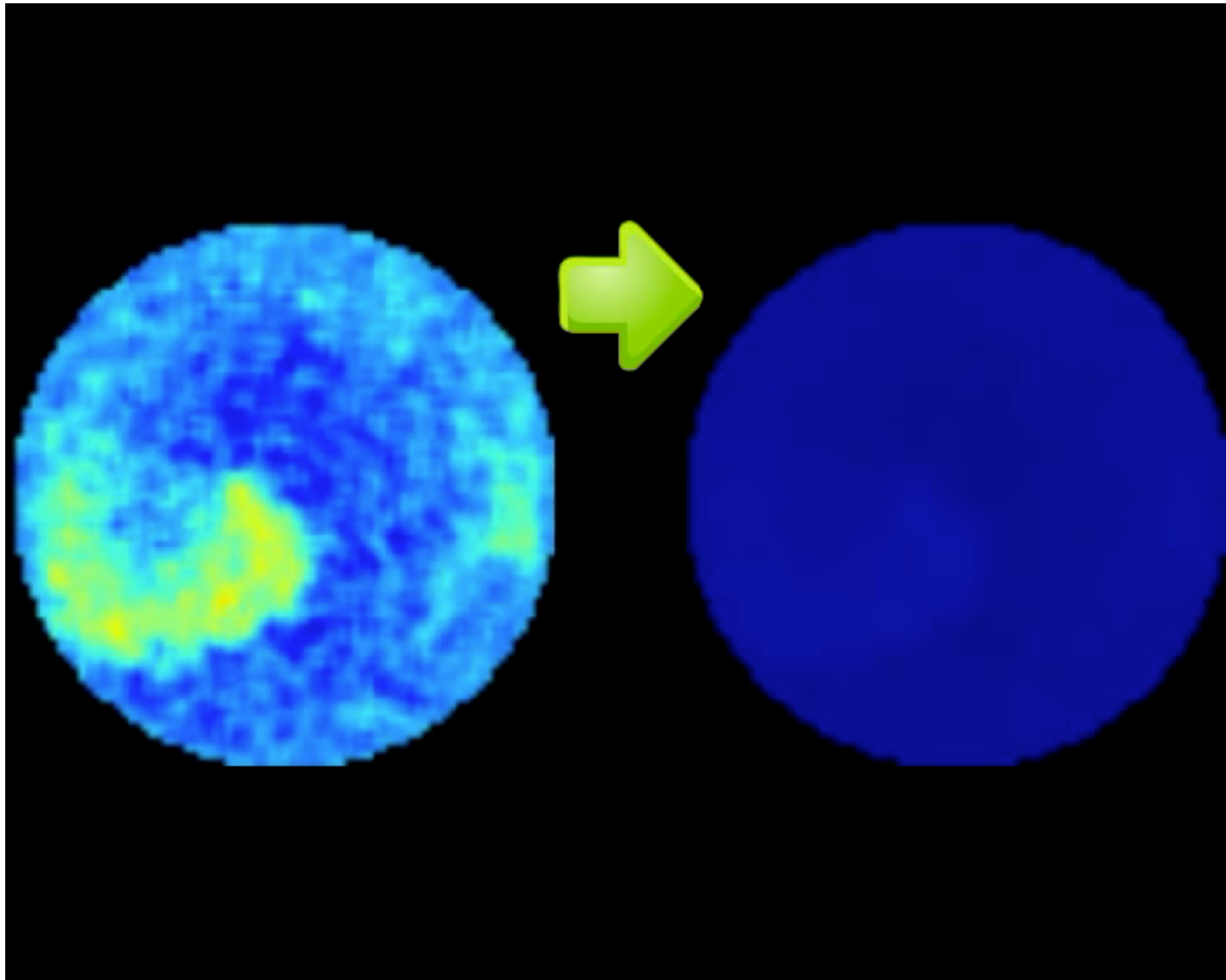
Model 2



Model 3



Cardiac Cell Culture Experiment drives Barkley Model



T.K. Shajahan
S. Berg

Estimability analysis of state variables and parameters based on delay coordinates map

Example: Colpitts Oscillator

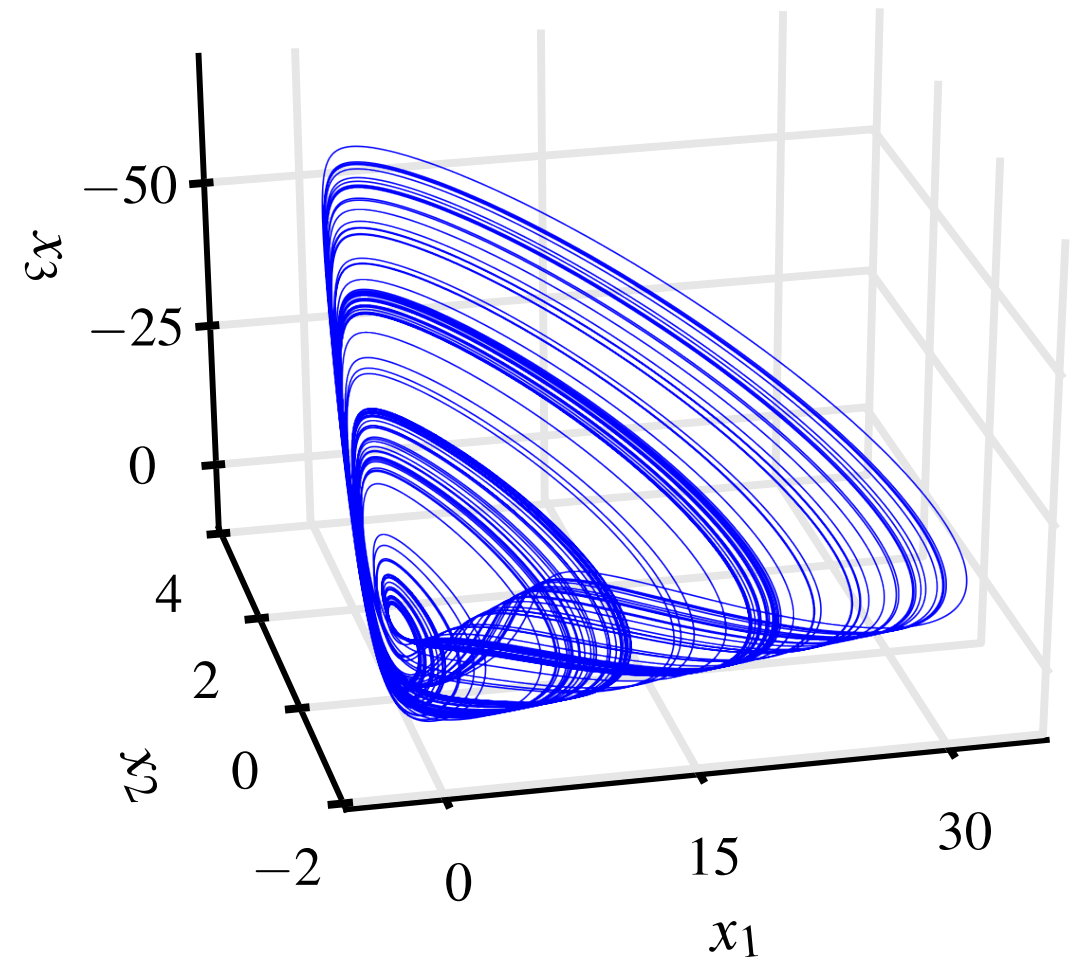
nonlinear electronic oscillator

model equations

$$\dot{x}_1 = p_1 x_2$$

$$\dot{x}_2 = -p_2(x_1 + x_3) - p_3 x_2$$

$$\dot{x}_3 = p_4 (x_2 + 1 - e^{-x_1})$$



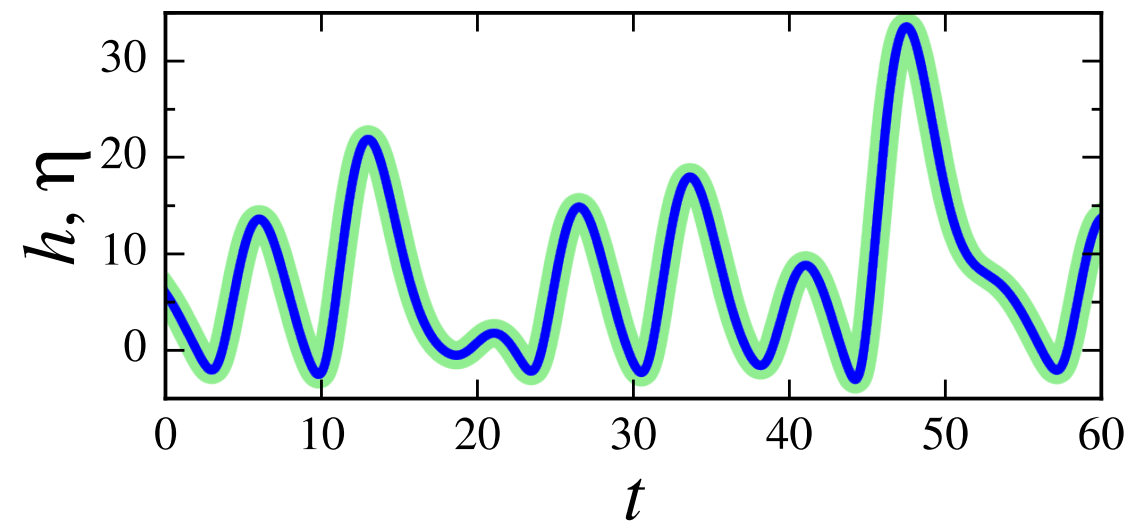
twin-experiment: simulated data (first model variable)

measurement function $h(\mathbf{x}) = x_1$

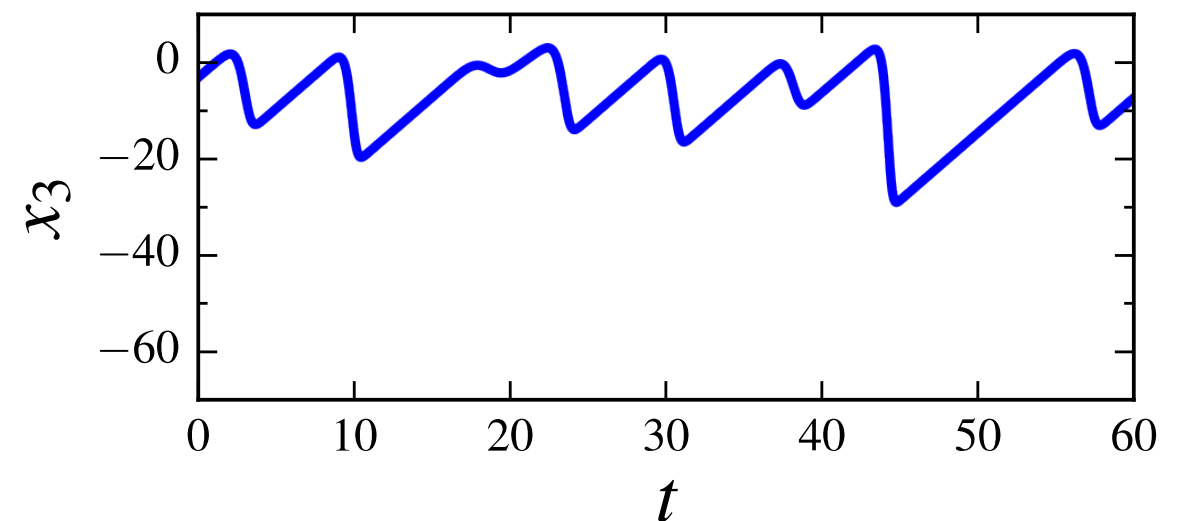
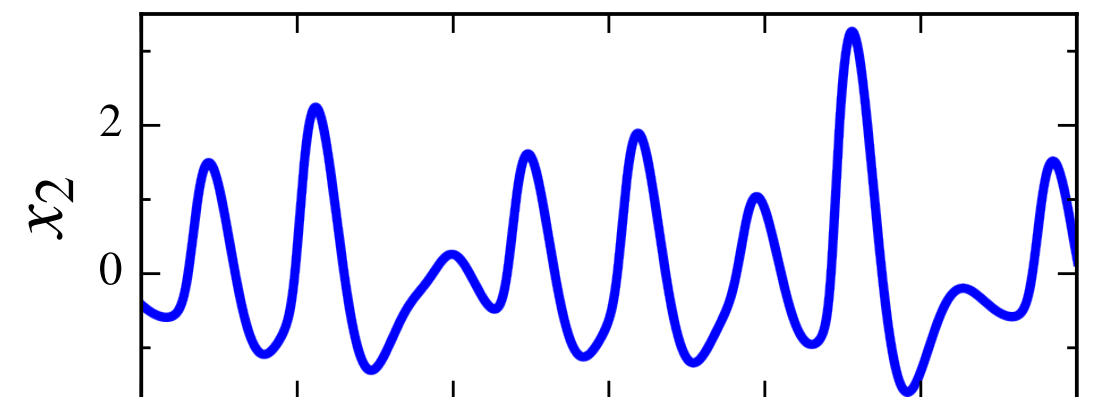
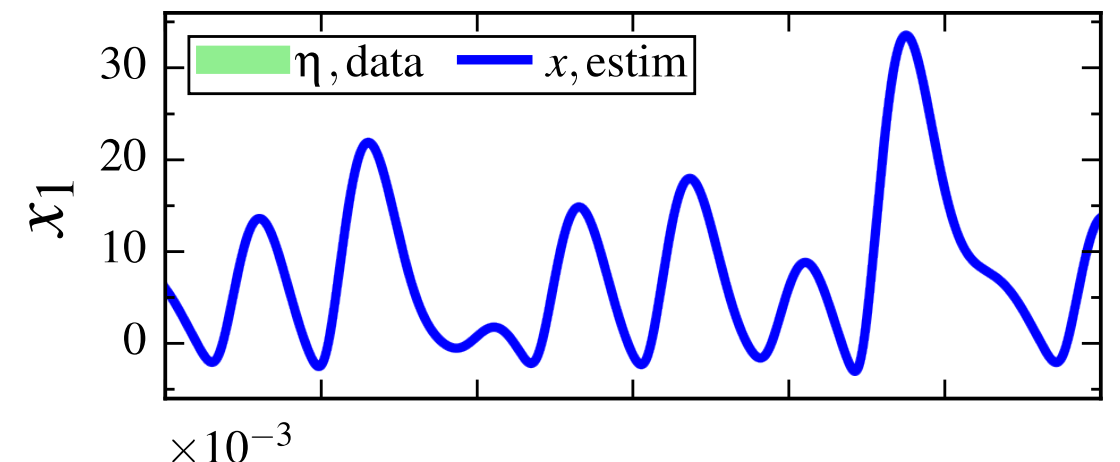
optimization (4D-Var)

J. Schumann-Bischoff and U. Parlitz, Phys. Rev. E 84, 056214 (2011)

Example: Colpitts Oscillator



result of estimation

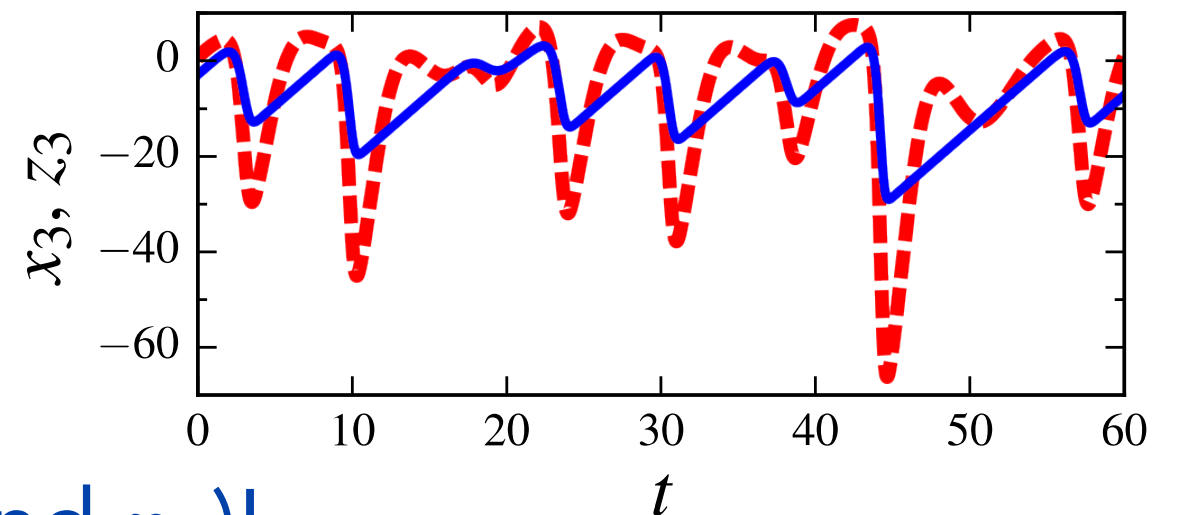
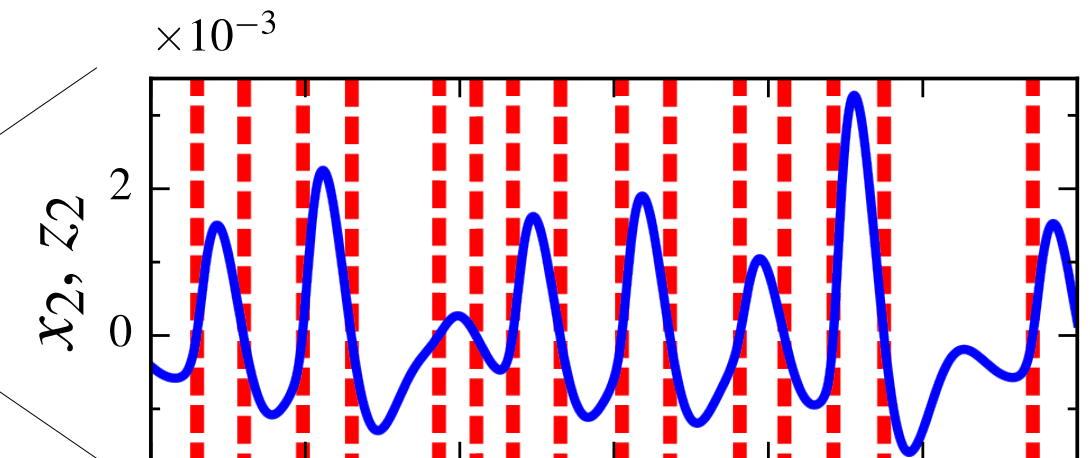
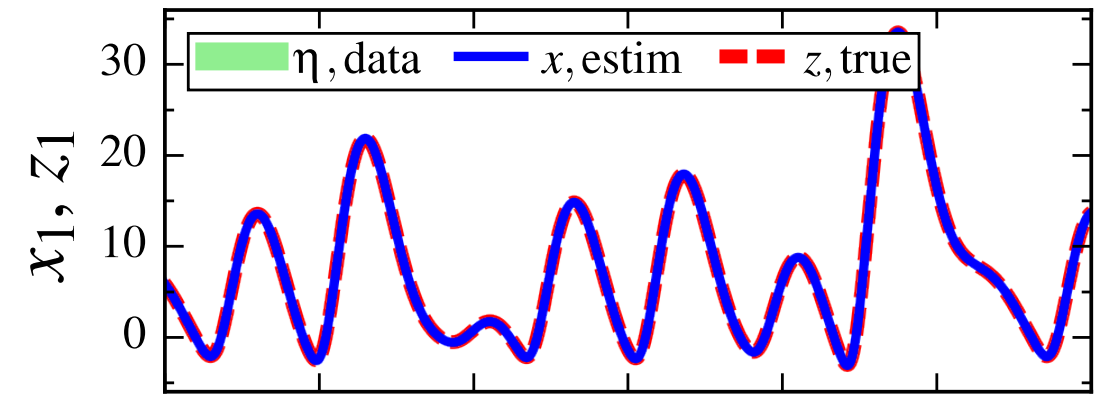
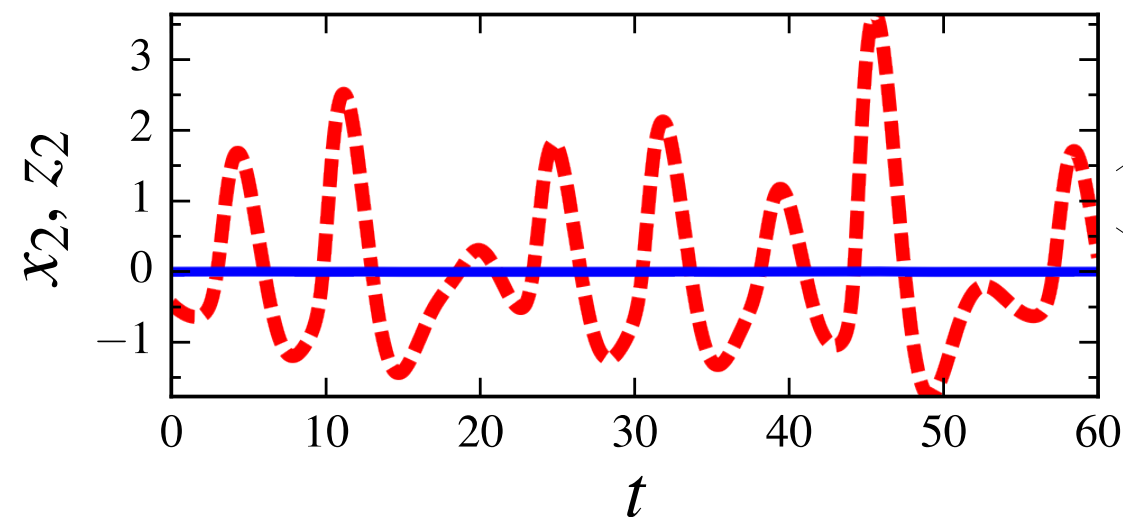
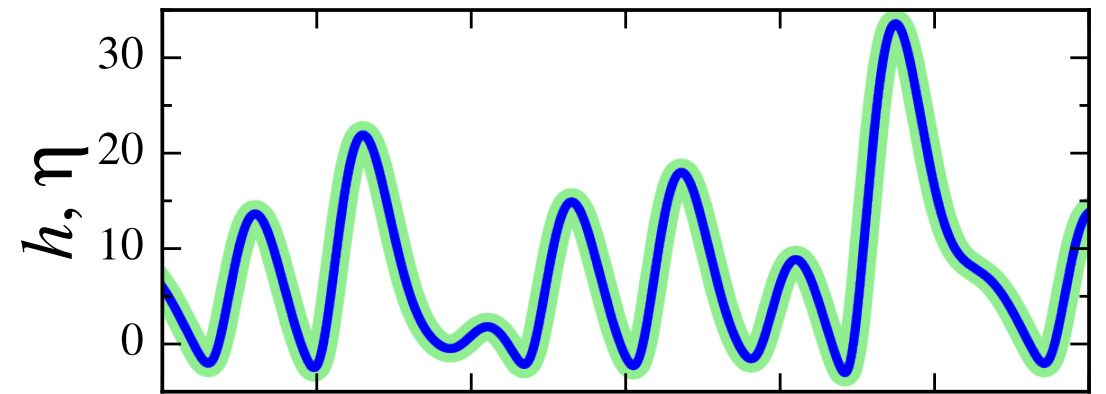


measured time series is
successfully reproduced

	p_1	p_2	p_3	p_4
estim.	5573	0.00016	0.700	2.79
data				

Example: Colpitts Oscillator

comparison with the true solution



	p_1	p_2	p_3	p_4
estim.	5573	0.00016	0.700	2.79
data	5	0.08	0.7	6.3

Estimation fails (except for x_1 and p_3)!

Success in parameter and state variable estimation depends on

- measured variable (observable)
- particular variable or parameter to be estimated

Which variables or parameters of a given model can be estimated using a given time series (observable) ?

→ Observability / Identifiability / Estimability

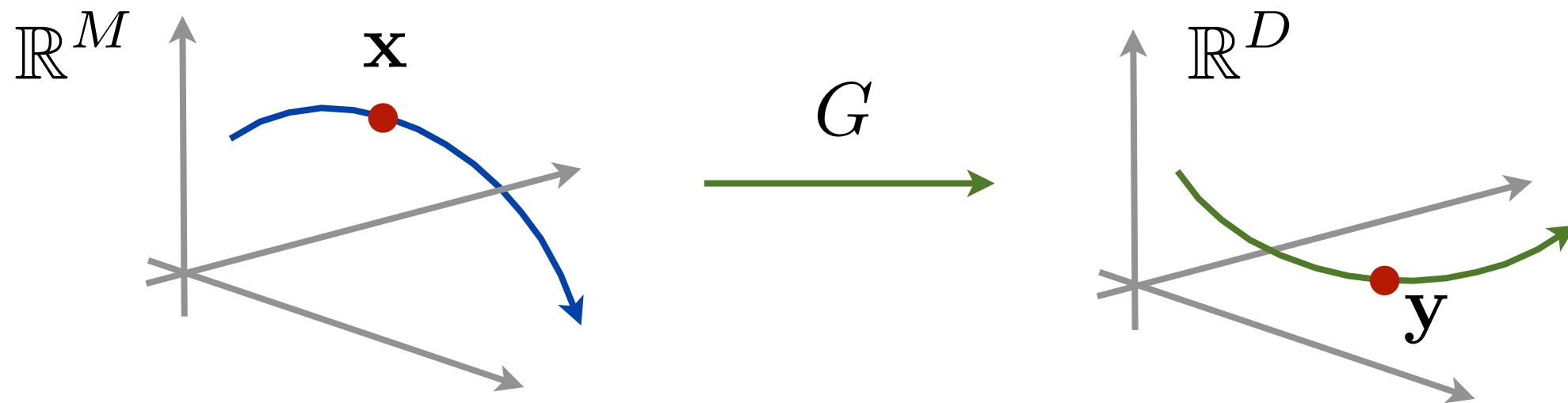
Investigating Estimability Using Delay Coordinates

M -dimensional discrete system $\mathbf{x}(n+1) = \mathbf{g}(\mathbf{x}(n))$

times series $\{s(n)\}$ with $s(n) = h(\mathbf{x}(n))$ ($n = 1, \dots, N$)

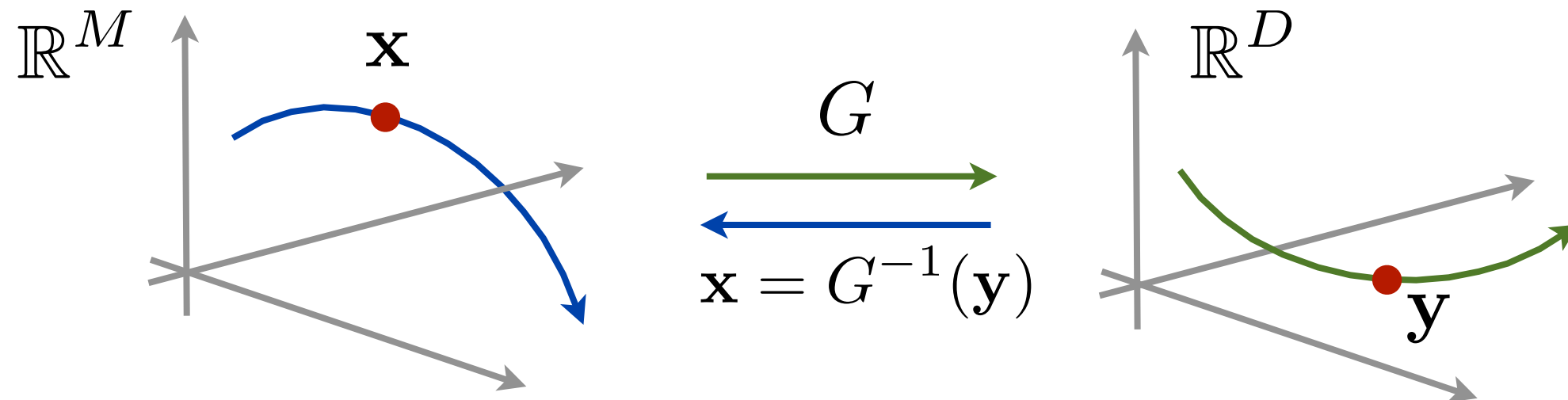
D -dimensional **delay coordinates**

$$\mathbf{y} = (s(n), s(n+1), \dots, s(n+D-1)) = G(\mathbf{x}) \in \mathbb{R}^D$$



delay coordinates map $G : \mathbb{R}^M \rightarrow \mathbb{R}^D$

delay coordinates map $G : \mathbb{R}^M \rightarrow \mathbb{R}^D$



State variables x_i can be recovered from the observed time series s if the delay coordinates map G can be locally inverted, i.e. if the

Jacobian matrix $DG(\mathbf{x})$ of G has **full rank**

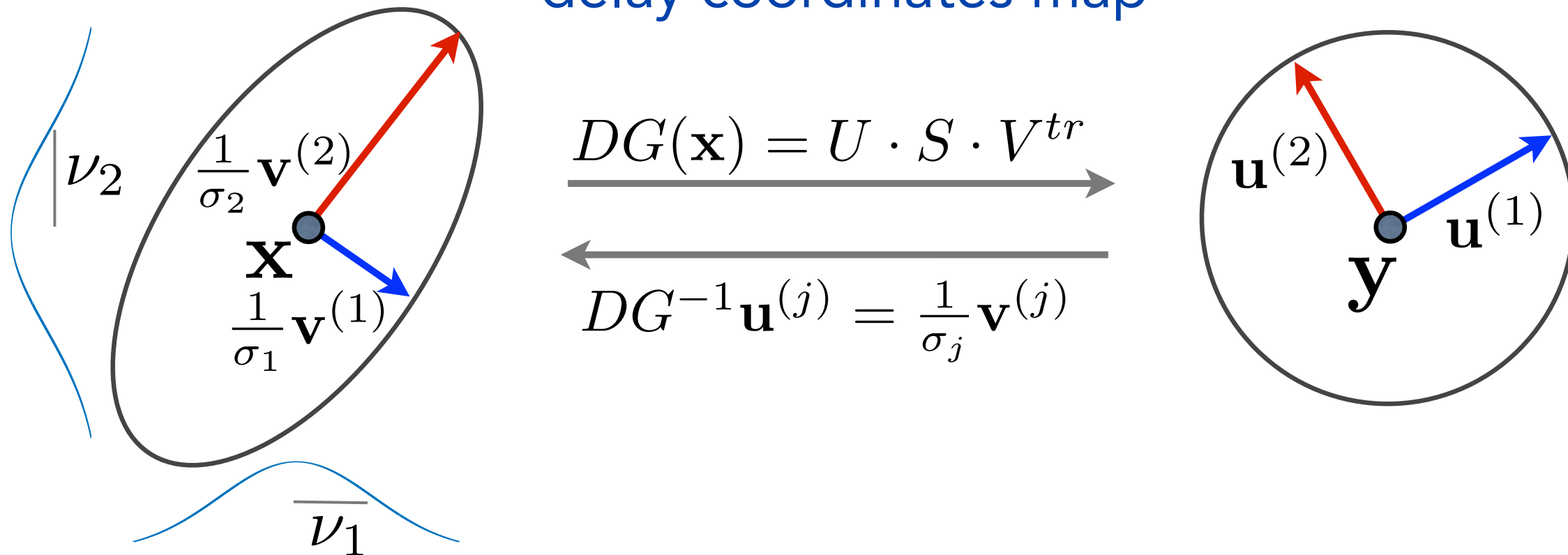
i.e., if its **null space** (kernel) is **zero dimensional**.

U. Parlitz et al., Phys. Rev. E 89, 050902(R) (2014); Chaos 24, 024411 (2014)

state space

reconstruction space

delay coordinates map



$DG^{-1}(\mathbf{y})$ maps perturbations of $\mathbf{y}$ in delay reconstruction space to deviations from the state $\mathbf{x}$

uncertainty of variable x_m

$$\nu_m = \sqrt{[DG^{tr} \cdot DG]_{mm}^{-1}} = \sqrt{[V \cdot S^{-2} \cdot V^{tr}]_{mm}}$$

Detecting estimable and redundant parameters

unknown quantities $\mathbf{w} = (\mathbf{x}, \mathbf{p})$

delay coordinates map

$$\mathbf{g} = G[\mathbf{w}] = [x_1(t), \quad x_1(t + \tau), \quad \dots, \quad x_1(t + (K - 1)\tau)]^{tr}$$

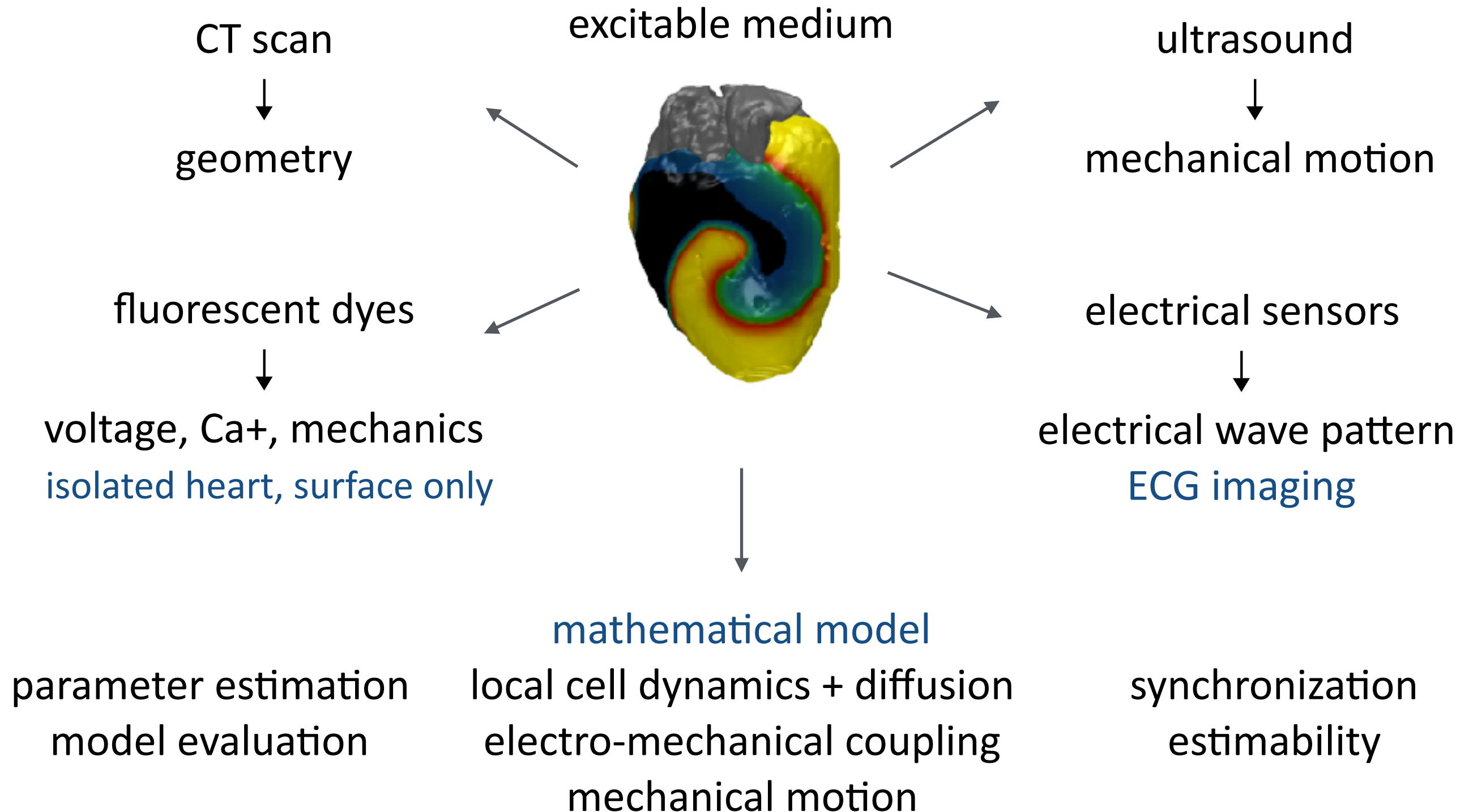
transformation of perturbations $DG \Delta \mathbf{w} = \Delta \mathbf{g}$

perturbations of $\mathbf{w} = (\mathbf{x}, \mathbf{p})$ within the null space
of DG have no impact on the observations $DG \Delta \mathbf{w} = 0$

Vanishing components of basis vectors of the null space indicate estimable parameters and (groups of) redundant parameters and variables.

Schumann-Bischoff et al., Phys. Rev. E 94, 032221 (2016)

Data Assimilation and Parameter Estimation in Cardiac Dynamics



Acknowledgement

Stefan Luther,

Thomas Lilienkamp, Johannes Schröder-Schetelig, Jan Schumann-Bischoff,
Philip Bittihn,

and all members of the Research Group Biomedical Physics at the
Max Planck Institute for Dynamics and Self-Organization, Göttingen

Funding



DZHK
DEUTSCHES ZENTRUM FÜR
HERZ-KREISLAUF-FORSCHUNG E.V.

FKZ 81Z4300441
FKZ 81Z4300442



Federal Ministry
of Education
and Research

FKZ 01EZ0905/6
FKZ 031A147



Thank You !