

Mathematical Modeling and Applications

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Outline

- Mathematical Modeling : Motivation
 - Some Proposed Models
 - Cellular Systems Modeling and Tumor Growth
 - Theoretical and Numerical Results
 - Concluding Remarks

Mathematical Modeling

Why are models required ?

- Cost
- Data : Absence/Not enough
- Measurement Errors
- Prediction of Solutions
- Prevention

Necessary Ingredients

- Nature of the Medium
- Physical Laws
- Parameters, Variables, Data
- Conditions from Data

Methods for Modeling

- Equation Setting
ODEs/PDEs, Deterministic/Stochastic
- Mathematical Analysis
Well posedness in strong and weak sense,
Regularisation
- Numerical Analysis & Simulation
Suitable & Efficient schemes, Stability-
Consistency-convergence
- Validation or Calibration

Pollution in Surfacic Water

Today the world is facing a great environmental pollution problem, causing serious and irreparable damage to human society. Pollution can take many forms : the **air** we breathe, the **water** we drink, the **soil** we use to grow our food,...

Water & Soil pollution happens when chemicals or dangerous substances are introduced (**sewage, pesticides, fertilizers**).

Air pollution originates from both human and natural sources, primarily involving the release of harmful gases (**vehicles, power plants, industry**)



The central element of such problems is the **oxygen**. The main tracers currently used are the "**BOD**" the amount of oxygen per unit volume necessary for the **micro-organisms & aerobic bacteria** to break down the organic matter contained in the **water** and the "**DO**" the **oxygen concentration** housed in a unit volume of **water**.

Proposed Model : PDEs

Streeter,Phelps (1925), Bernardi,Nouri (2010,2013), Lachache,Nouri (2023, 2025)

In a bounded open Ω of \mathbb{R}^d , $d = 2$ or 3 ,

$$\begin{aligned} -\operatorname{div}(d \nabla b) + r b &= f && \text{in } \Omega, \\ -\operatorname{div}(d \nabla c) + r^* c + r b &= g && \text{in } \Omega, \\ c &= \alpha && \text{on } \partial\Omega, \\ d \partial_n c &= \beta && \text{on } \partial\Omega. \end{aligned}$$

The unknowns are :

- The density of the Biochemical Oxygen Demand b
- The concentration of the diluted oxygen c

In practice, measurements on c are easy while those on b require a strict chemical protocol and take longer.

The dispersion coefficient d and the reaction parameters r and r^* are positive but depend on the space variable. The coupling term $r b$ is the depletion of oxygen due to elevated BOD.

The data f is the source of the pollution, while g describes the uptake oxygen from the atmosphere to reduce its deficit caused by the biodegradation of the pollutants.

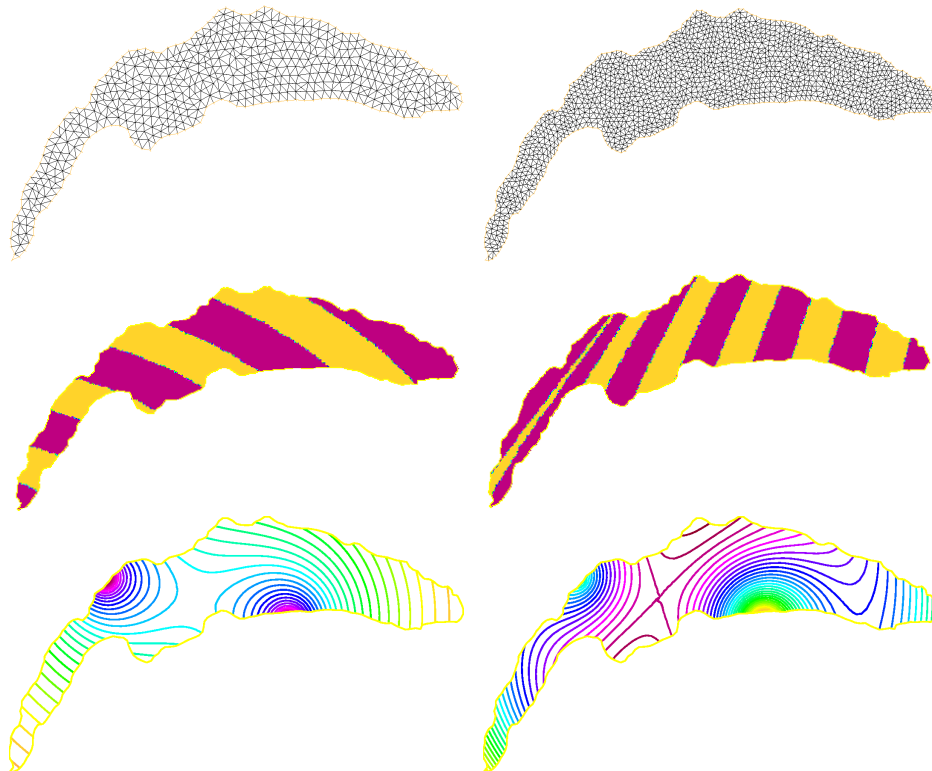
Need to determine $\partial_n b$ on the boundary, for given values of f, g, α and β .

Even if the model is linear, its analysis still not evident !

Reconstructed Geometry from satellite's photos and discrete solutions

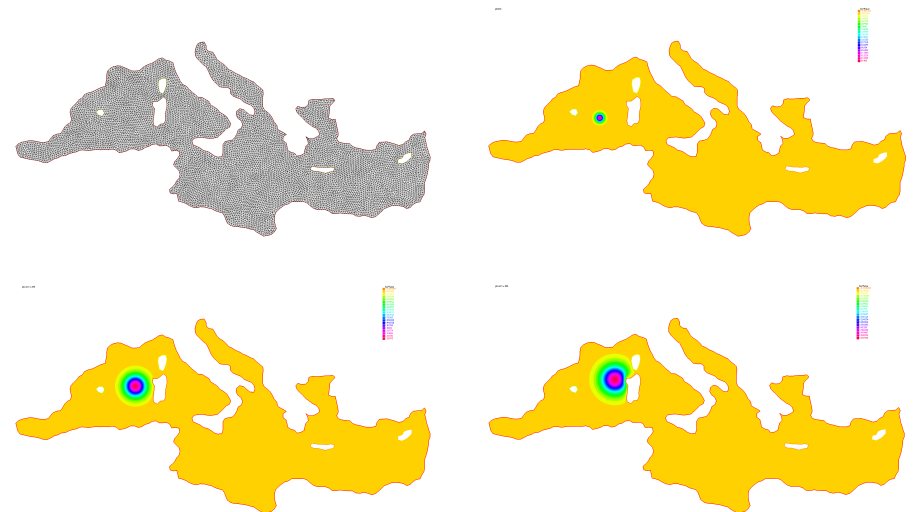
Tests on a Lake : FEM

r, r^* and (b_h, c_h) for \neq meshing,



Pollutant Transport in Mediterranean sea

$$\frac{\partial C}{\partial t} + \vec{u} \cdot \nabla C - \nu \Delta C = -a_0 C + \sum_{j=1}^n f_j(t) \delta_{p_j} \quad Q = (0, T) \times \Omega,$$



Water Quality Model : Concentration of pollution
 n is the number of outlets,
 $f_j = q_j \rho_j^i$, where q_j is the river flow rate at outlet j
 and ρ_j^i the partial density of the substance i at the
 reject point j .
 δ_{p_j} is the Dirac measure at the outlet p_j .

Problems in Medecine : Stem Cell Therapy

The majority of **orthopaedics tissues** have become targets for **cellular therapies**, with the repair of cartilage defects, tendons and intervertebral discs.

Such therapies introduce cells by :

- **Direct** injection
- **Surgical** implantation

Limitations

- **Inaccessible** locations and **Multiple** sites
- Need for **repeated** dosages
- **Non-surgical** candidates

Magnetic Stem Cells

Kyrtatos (2009), **Huang et al**, **Riegler et al** (2010) and **Elhaj & Kimpton**, Data (2012)

Requirements : Delivering **MSCs** to their intended site(s) of action

Suggestions : **Magnetic** Labelling to guide **MSCs** out of the bloodstream

Literature Review :

- **Richardson et al (2000)** : **Poiseuille** force experienced by the particles in a vessel due to fluid flow and the externally applied magnetic field.
- **Grief et al (2005)** : **advection-diffusion** model is proposed for motion of magnetic particles in the bloodstream

Questions :

1. **Understanding** how the **forces** due to the **blood flow** and the **magnetic field** compete and **control** the **cell motion** in \neq **vessels**
2. **Optimal number** of Super Paramagnetic Iron Oxide particles in a cell ; **predicting** the proportion of **SPIO**- loaded cells that reach the target site
3. How long **MSCs** take to reach the **target site**
4. What **length of time** external **magnets** should be used

First Attempt

Action Fluid \hookrightarrow **Cell** : modelled by the hydrodynamic force and torque acting on its surface, used as the **RH** sides of **Newton Euler** Equations.

Action Cell \hookrightarrow **Fluid** : modelled by no-slip boundary conditions on the cell in **Navier-Stokes** Equations.

Inconvenience of this Model

This coupling can be numerically unstable requiring very small time steps + if we choose to use **FEM** and since the position of the cell evolves in **t**, we have to remesh the computational domain at each **t-step** or after **few t-steps**.

Proposed Model : Fluid - Bubble (Bi-phasic model)

We consider 2 fluids with \neq densities & viscosities, using Navier-Stokes Equations

$$\rho(\phi(x, t))\partial_t u + \rho(\phi(x, t))(u \cdot \nabla)u - \mu(\phi(x, t))\Delta u + \nabla p = f$$

$$\rho(x, t) = \begin{cases} \rho_f & \forall x \in \Omega_f \\ \rho_b & \forall x \in \Omega_b \end{cases}, \quad \mu(x, t) = \begin{cases} \mu_f & \forall x \in \Omega_f \\ \mu_b & \forall x \in \Omega_b \end{cases}$$

$$\rho(\phi) = \rho_b + (\rho_f - \rho_b)H(\phi), \quad \mu(\phi) = \mu_b + (\mu_f - \mu_b)H(\phi)$$

ϕ is the level set function solution of

$$\begin{cases} \partial_t \phi + u \cdot \nabla \phi = 0 & \forall (x, t) \in \Omega \times (0, T) \\ \phi = \phi_{in} & \text{on } \Sigma_{in}, \quad \phi = \phi_0, \quad \forall x \in \Omega, \quad t = 0 \end{cases}$$

$$\Sigma_{in} = \{(x, t) \in \partial\Omega \times (0, T); u \cdot n < 0\}$$

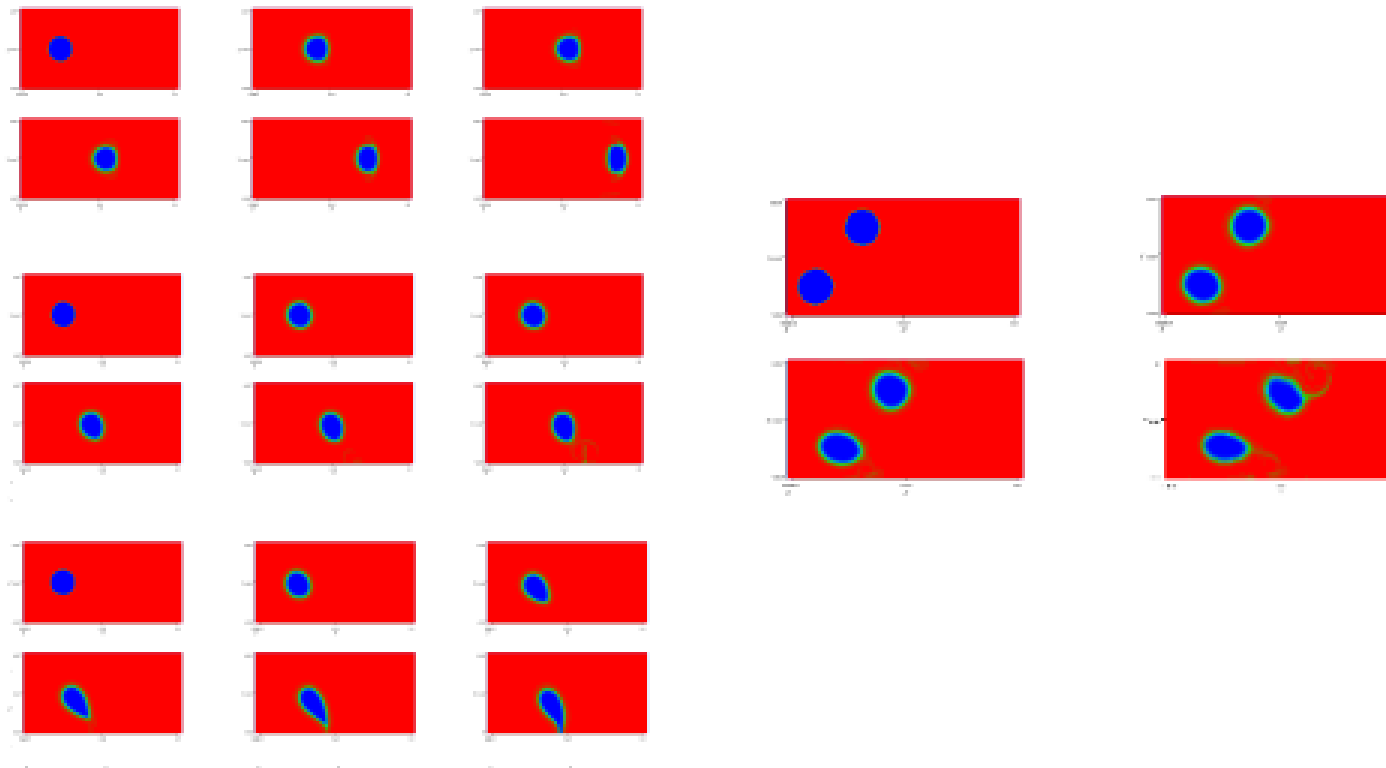
<https://mmsg.mathmos.net/uk/2012/magnetic-stem-cells/>

Regularisation : using the heavyside function

$$H(\phi) = \begin{cases} 0, & \text{if } \frac{\phi}{|\nabla\phi|} < -\varepsilon \\ \frac{1}{2}(1 + \frac{1}{\varepsilon}\frac{\phi}{|\nabla\phi|} + \frac{1}{\pi}\sin(\frac{\pi}{\varepsilon}\frac{\phi}{|\nabla\phi|})), & \text{if } -\varepsilon \leq \frac{\phi}{|\nabla\phi|} \leq \varepsilon \\ 1, & \text{if } \frac{\phi}{|\nabla\phi|} > \varepsilon \end{cases}$$

$[-\varepsilon, \varepsilon]$ is the thickness of the interface between the fluid and the cell.

$$u = \lambda u_f + (1 - \lambda)u_b$$



Understanding polypharmacology of antibodies

Background :

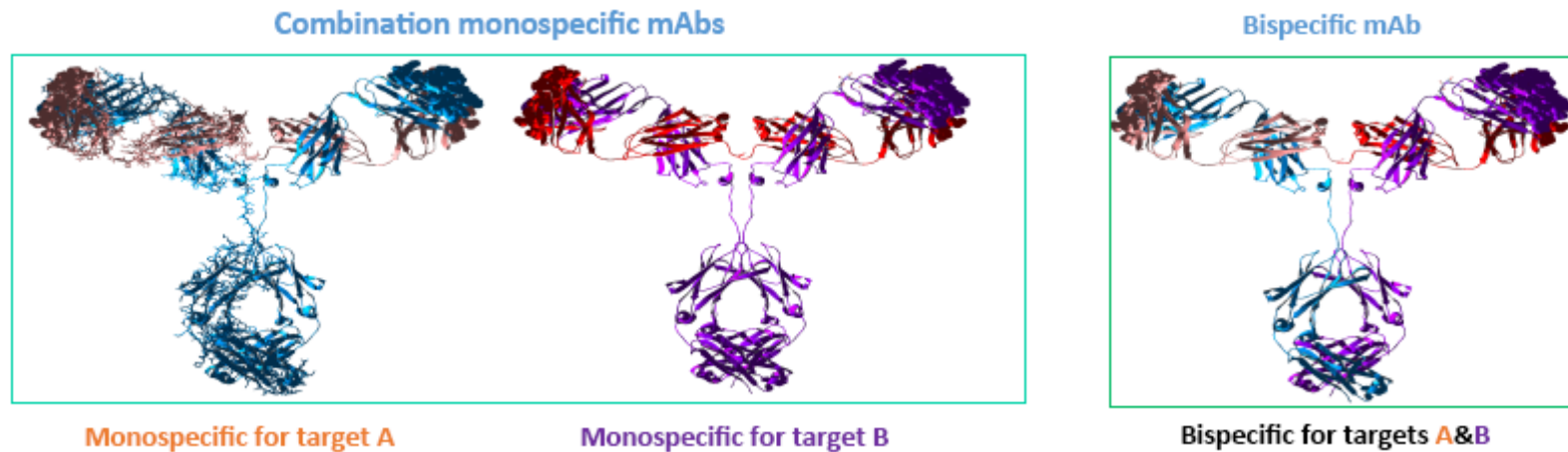
- **Antibodies (ABs)** are widely recognized for their therapeutic potential, lots of interest in their development and application.
- Progress in antibody engineering led to many \neq **ABs** that differ in size and shape, including **bispecific ABs**.
- **Bispecific ABs** are artificially designed molecules, capable of simultaneously binding $2 \neq$ **antigens**, and can be applied to redirect effector cells to tumor cells.

Goal of Bispecific Antibodies :

Bispecific ABs are capable of binding $2 \neq$ **targets** concurrently

1. Targeting therapeutics to specific disease processes
2. Mobilising additional arms of the immune system to fight cancer or infection
3. Has **dual specificity** and a much higher affinity than that of **monoclonal ABs** by **dual antigenbinding**
4. Crosslinking **cell-surface receptors** to invoke novel biology with powerful therapeutic potential

What are the **benefits** of using a **bispecific** vs combination of **monospecifics**



Proposed Model : ODEs

- ***A**- Amount of **AB** in solution
- ***B**- Amount of blue target on surface
- ***R**- Amount of red target on surface
- ***AB**- Amount of **AB** bound to blue target
- ***AR**- Amount of **AB** bound to red target
- ***ARB**- Amount of **AB** bound to **B** & **R** targets

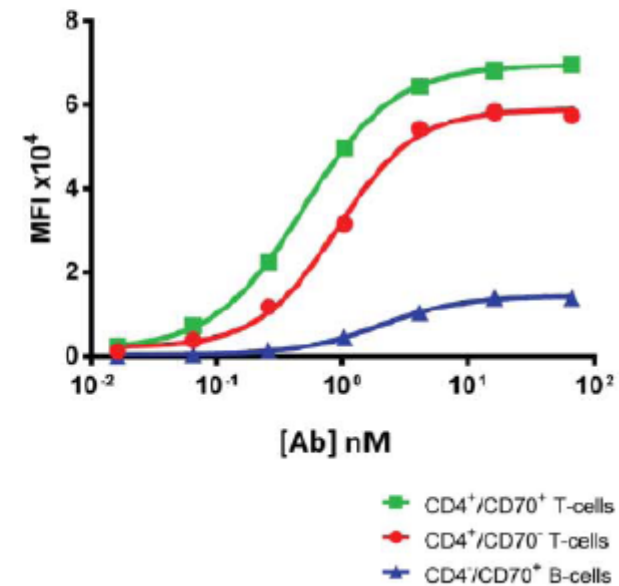
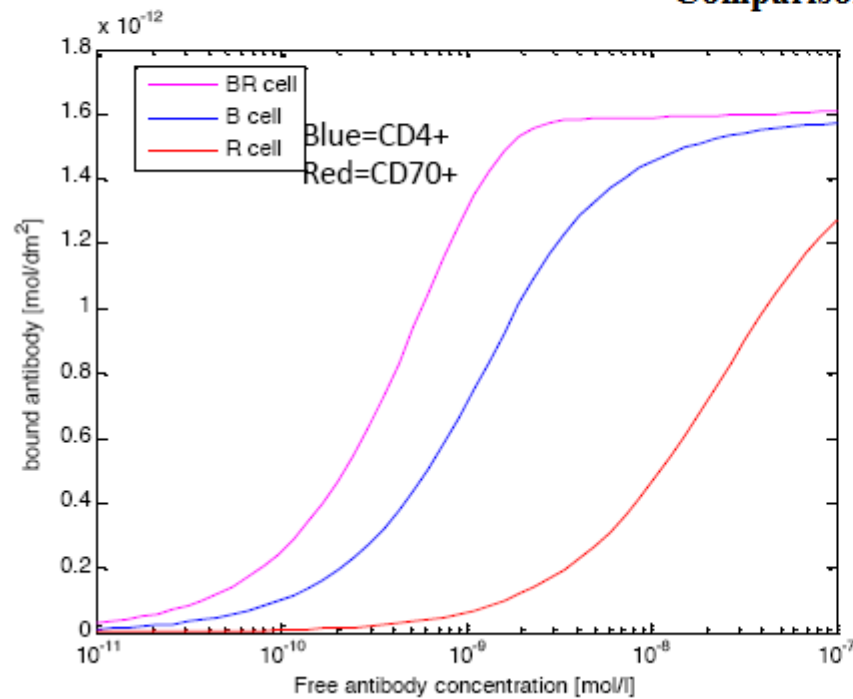
$$\begin{aligned}
 \frac{dA}{dt} &= -k_1(A)(B) + k_1^-(AB) - k_2(A)(R) + k_2^-(AR) \\
 \frac{dAB}{dt} &= k_1(A)(B) - k_1^-(AB) - k_3(AB)(R) + k_3^-(ABR) \\
 \frac{dAR}{dt} &= k_2(A)(R) - k_2^-(AR) - k_4(AR)(B) + k_4^-(ARB) \\
 \frac{dARB}{dt} &= k_3(AB)(R) - k_3^-(ABR) + k_4(AR)(B) - k_4^-(ARB) \\
 R &= R_0 - AR - ARB \\
 B &= B_0 - AB - ARB \\
 A(0) &= A_0, \quad R(0) = R_0, \quad B(0) = B_0, \quad AB(0) = 0, \quad AR(0) = 0,
 \end{aligned}$$

<http://www.maths-in-medicine.org/qsp-uk/2015/>

Bram G. Sengers, Sean McGinty, Fatma Z. Nouri, Maryam Argungu, Emma Hawkins, Aymen Hadji, Andrew Weber, Adam Taylor & Armin Sepp (2016). Modeling bispecific monoclonal antibody interaction with two cell membrane targets indicates the importance of surface diffusion, Francis & Taylor *mAbs*, 8(5): 905-915

Literature data from Mazor, Y., A. Hansen, et al. (2015). "Insights into the molecular basis of a bispecific antibody's target selectivity." *mAbs* 7(3): 461-469.

Comparison with Experiments



Cellular Systems Modeling and Tumor Growth

- Theoretical and Numerical Study
 - Results and Concluding Remarks

Clinical Data and Mathematical Modeling

We are interested in studying a **3D-system**, representing the tumor colony of **alive & dead cells** together with **nutrient concentration**

Let $\Omega \subset \mathbb{R}^d, d = 3$, be part of a tissue where the tumor grows, $u_p(x, t), u_\tau(x, t), u_f(x, t)$ be proliferating, tumorous cells and nutrient concentration with respective diffusion coefficients D_p, D_τ, D_f

- $P(u_f)$ death rate
- $k(x)$ proliferating rate of u_τ
- β proliferation of u_p
- μ a positive constant related to the absorption of O_2 by u_p
- γ a positive constant related to the natural decay rate of O_2
- θ_p and θ_τ the max caring capacities of tissue for u_p and u_τ
- θ_f the max possible concentration of u_f .

Governing equations : R-D Model

System of 3 coupled PDEs with variable diffusion coefficients :

$$\left\{ \begin{array}{l} \forall (x, t) \in (\Omega \times (t_0, T)), \\ \frac{\partial u_p}{\partial t}(x, t) = \nabla (D_p(x) \nabla u_p) - P(u_f) u_p + \beta u_p \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau} \right), \\ \frac{\partial u_\tau}{\partial t}(x, t) = \nabla (D_\tau(x) \nabla u_\tau) + k(x) u_\tau \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau} \right), \\ \frac{\partial u_f}{\partial t}(x, t) = \nabla (D_f(x) \nabla u_f) - \mu u_p - \gamma u_f \left(1 - \frac{u_f}{\theta_f} \right), \\ u_p(x, t) = \widehat{u}_p, \quad u_\tau(x, t) = \widehat{u}_\tau, \quad u_f(x, t) = \widehat{u}_f, \quad \forall (x, t) \in (\partial\Omega \times (t_0, T)), \\ u_p(x, t_0) = u_{p0}, \quad u_\tau(x, t_0) = u_{\tau0}, \quad u_f(x, t_0) = u_{f0}, \quad \forall x \in \Omega, \end{array} \right. \quad (1)$$

where $p(u_f) = \frac{\lambda}{2} \left[1 - \tanh \left(\frac{u_f - \delta}{\varepsilon} \right) \right]$, with $\lambda, \delta, \varepsilon$ positive constants,

describing the max death rate, the critical concentration of O_2 and the characteristic deviation of u_f from δ

Well-posedness :

1. Strong sense : we write (1) in the form :

$$\begin{cases} \frac{dU}{dt} = AU + F(U), & U = (u_p, u_\tau, u_f) \\ U(x, t_0) = U_0, \end{cases} \quad (2)$$

$$A = \begin{bmatrix} A_1 & 0 & 0 \\ 0 & A_2 & 0 \\ 0 & 0 & A_3 \end{bmatrix}, \quad F(U) = \begin{bmatrix} F_1(U) \\ F_2(U) \\ F_3(U) \end{bmatrix},$$

$$A_1 = D_p(x)\Delta, \quad F_1 = \nabla D_p(x)\nabla u_p - P(u_f)u_p + \beta u_p \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau}\right),$$

$$A_2 = D_\tau(x)\Delta, \quad F_2 = \nabla D_\tau(x)\nabla u_\tau + k(x)u_\tau \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau}\right),$$

$$A_3 = D_f(x)\Delta, \quad F_3 = \nabla D_f(x)\nabla u_f - \mu u_p - \gamma u_f \left(1 - \frac{u_f}{\theta_f}\right).$$

By semi-group (S.G.) theory and the Hille-Yosida theorem, we prove that :

A is infinitesimal generator of C_0 semigroup $(\zeta(t))_{t \geq t_0}$ on $X = (L^2(\Omega))^3$ and F is continuous in t , uniformly Lipschitz on X , leading to a unique solution of (2) S.T. :

$$U(t) = \zeta(t - t_0)U_0 + \int_{t_0}^t \zeta(t - s)F(s, U(s))ds. \quad (3)$$

2. Weak sense : we derive the weak formulation of **(1)** :

find $(u_p, u_\tau, u_f) \in V = \left\{ w \in (H^1(\Omega))^3 \text{ S.T. } \nabla w|_{\partial\Omega} = 0 \right\}$ **such that** $\forall (\psi, \phi, \varphi) \in V$

$$\int_{\Omega} \frac{\partial u_p}{\partial t} \psi dx = a_1(u_p, \psi) + b_1(u_p, u_\tau, \psi), \quad (4)$$

$$\int_{\Omega} \frac{\partial u_\tau}{\partial t} \phi dx = a_2(u_\tau, \phi) + b_2(u_\tau, u_p, \phi), \quad (5)$$

$$\int_{\Omega} \frac{\partial u_f}{\partial t} \varphi dx = a_3(u_f, \varphi) + b_3(u_p, \varphi), \quad (6)$$

where

$$a_1(u_p, \psi) = - \int_{\Omega} D_p(x) \nabla u_p \nabla \psi + P(u_f) u_p \psi dx, \quad (7)$$

$$a_2(u_\tau, \phi) = - \int_{\Omega} D_\tau(x) \nabla u_\tau \nabla \phi dx, \quad (8)$$

$$a_3(u_f, \varphi) = - \int_{\Omega} D_f(x) \nabla u_f \varphi dx - \gamma \int_{\Omega} u_f \left(1 - \frac{u_f}{\theta_f} \right) \varphi dx, \quad (9)$$

$$b_3(u_p, \varphi) = -\mu \int_{\Omega} u_p \varphi dx, \quad (10)$$

$$b_1(u_p, u_\tau, \psi) = \beta \int_{\Omega} u_p \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau} \right) \psi dx, \quad (11)$$

$$b_2(u_\tau, u_p, \phi) = \int_{\Omega} k(x) u_\tau \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau} \right) \phi dx. \quad (12)$$

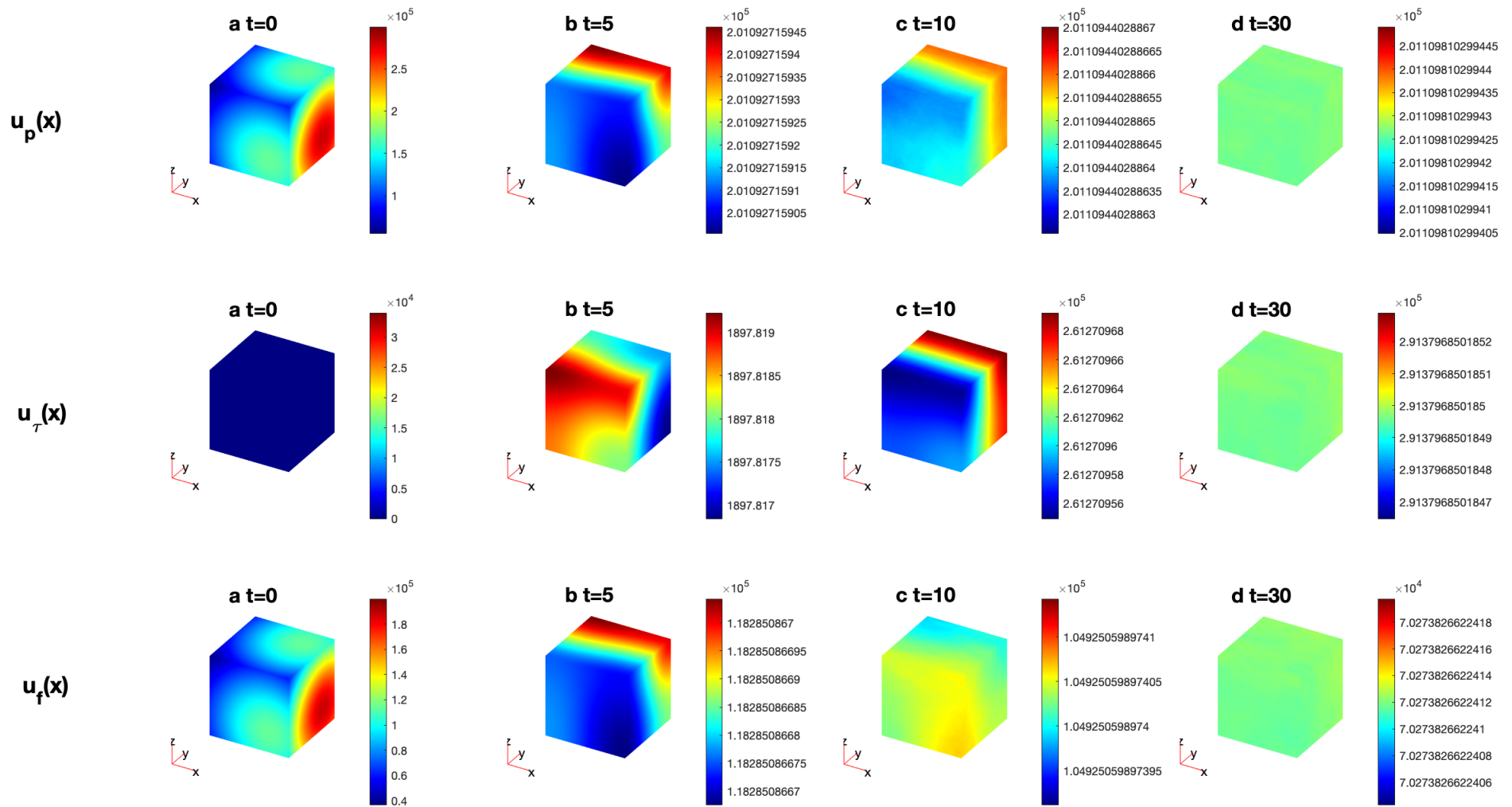
* $a_1(.,.), a_2(.,.), a_3(.,.)$ and $b_3(.,.)$ are bilinear, continuous and coercive forms as $D_p(x), D_f(x), D_\tau(x), P(u_f) \in L^2(\Omega)$ & $0 < \left(1 - \frac{u_f}{\theta_f} \right) < 1$

* $b_1(.,.,.), b_2(.,.,.)$ are continuous coercive forms as : $0 < \left(1 - \frac{u_p}{\theta_p} - \frac{u_\tau}{\theta_\tau} \right) < 1$ & $k(x) \in L^2(\Omega)$.
By Lax-Miligram, \exists a unique weak solution (u_p, u_τ, u_f) .

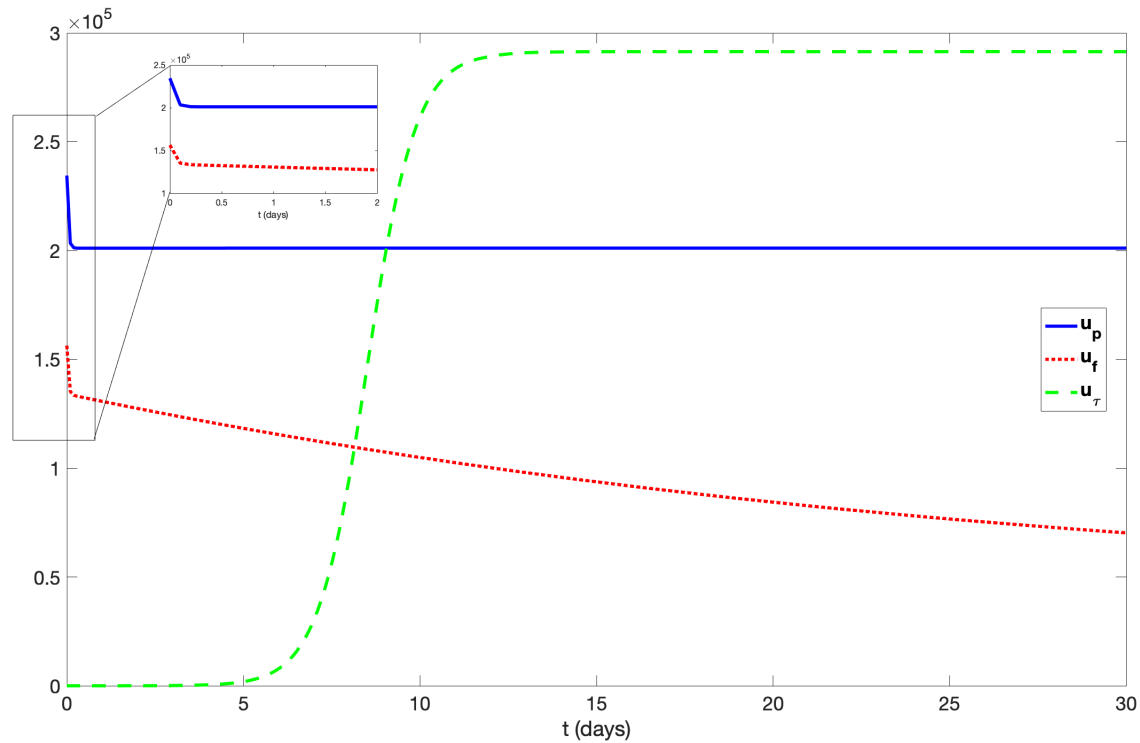
Numerical study : discrete Weak Formulation related to (4-12) on a finite-D $\Omega_h \subset \Omega$

1- Stability analysis : Energy Method

2- Numerical Discretisation : FEM in x and **implicit FD** scheme in t



The density of **A.C.** decreases with the **N.C.**, while the **T.C.** increases



Variation of u_p , u_τ , u_f

These results are part of the Phd thesis work by [M. Boussebha](#) as extension of the work by [Kolobov et al \(2009\)](#) and [Akila et al \(2013\)](#) for 2D- models.

Confining Cells : In biology, cellular confinement refers to the physical limitations imposed on a cell by its surrounding microenvironment, including mechanical forces and spatial constraints. The modeling assumptions should satisfy some requirements :

1. Without proliferation and apoptosis (cell death), the number of cells has to be conserved, so **migration** phenomenon should be modeled by a **conservation law**
2. Travelling waves and **sharp cell fronts** are observed in biological experiments. This behaviour must be **reproduced** by the model
3. Sometimes cell fronts reach a **steady state**, i.e. the cell fronts slow down and stop in finite time. This reveals a cell region with a boundary, a behaviour to be also reproduced by the model
4. Known **biochemical factors** (chemoattractant/chemorepellent agents) are able to **attract** or **repel** biological cells
5. Cell **motility** i.e. ability to move freely, generally with a **brownian motion**. From the macroscopic point of view, this is a diffusive phenomenon ; for isotropic case, we have Δ diffusion operator
6. There are biological **regulation factors** which limit the cell density up to a certain **threshold**.

Keller-Segel (K-S) system

K-S system used in traffic flow modeling, was the first step toward the understanding of how, during the evolution of species, the **motion** from **uni-cellular** organisms to more **complex structure** was achieved

Related Recent Works

Kolobov et al (2009) : Autowaves detection

Blanchet (2010) : A Gradient flow approach to K-S Systems

Brady et al (2019) : How to predict therapies

Boussebha et al (2025) : 3D Models based on variable diffusion coefficients

However K-S can be used as a model taking into account these requirements, but cannot reproduce traveling waves or sharp cell moving fronts.

Hence adding a new modeling term to the equations is necessary !

Proposed model

The idea here is to replace the **K-S** convection term $\nabla(a\rho\nabla c)$, where a a constant, by $\nabla(f(\rho)\nabla c)$, where $f(\rho)$ is a nonlinear function from $[0, \infty[$ to \mathbb{R} and write **K-S** in the form

$$\begin{cases} \frac{\partial \rho}{\partial t} - \mu \Delta \rho + \nabla \cdot (f(\rho) \nabla c) = r \rho (\rho_\infty - \rho) \\ \frac{\partial c}{\partial t} - \Delta c = s \left(\frac{\rho}{\rho_\infty} - c \right), \end{cases}$$

$\mu > 0$ is the diffusion rate, $\rho_\infty > 0$ the threshold cell density, c the concentration of chemoattractant (or chemorepellent) according to the sign of $f(\rho)$, $s > 0$ a reaction rate for c and $r > 0$ a proliferation rate. The convective flux for the cells is $G = f(\rho)\nabla c$.

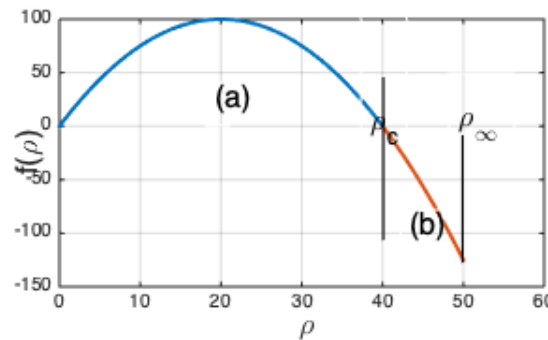
The first constraint is no flux (i.e. no cell).

In the direction $\eta = \frac{\nabla c}{\|\nabla c\|}$, there is a flux $g = G \cdot \eta = f(\rho)\|\nabla c\|$

The flux can be designed in order to **attract cells** located in low density regions toward denser regions (**clustering**) and to **repel cells** located in dense regions in order to colonize free regions (**migration**).

One can consider a strictly concave function $f(\rho)$ S.T $f(0) = 0$, $f(\rho_c) = 0$ ($\rho_c \in]0, \infty[$), for example a polynomial of degree 2 crossing the 2 points $(0, \rho_c)$

$$f(\rho) = \alpha \rho \left(1 - \frac{\rho}{\rho_c} \right), \alpha > 0$$



In practice, α, ρ_c and ρ_∞ should be chosen according to some biological considerations. The characteristic velocity for the convective term is $v = f'(\rho) \nabla c = \alpha \left(1 - 2 \frac{\rho}{\rho_c} \right) \nabla c$ ($v = 0$ for $f'(\rho) = 0$ or $\nabla c = 0$), leading to a locally stationary wave.

Well-Posedness :

1- **strong sense** : use **S.G.** theory and the **Hille-Yosida** theorem

2- **weak sense** : use **L-M** theorem or its generalised version

Numerical Study :

1- **Stability analysis** : **Energy Method**

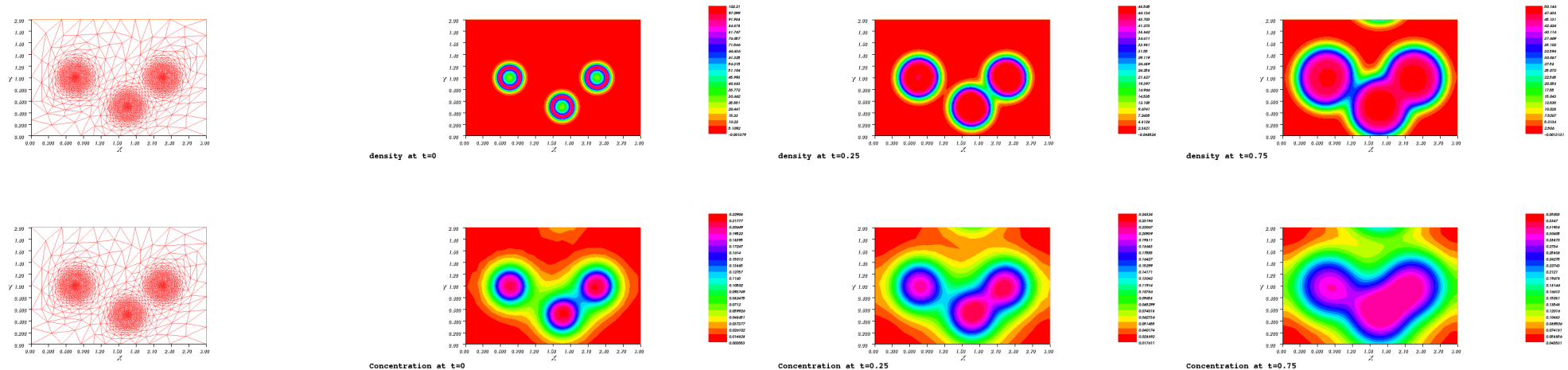
2- **Numerical Discretisation** : **FEM** in x and **implicit FD** scheme in t

Find $(\rho_h^{k+1}, c_h^{k+1}) \in (V_h)^2$ such that $\forall (v_h, w_h) \in (V_h)^2$, $\rho_h^0 = \rho_0(x)$, $c_h^0 = c_0(x)$,

$$\int_{\Omega} \frac{\rho_h^{k+1} - \rho_h^k}{\Delta t} v_h \, dx = \mu \int_{\Omega} \left(\nabla \rho_h^{k+1} \nabla v_h \right) dx,$$

$$\int_{\Omega} \frac{c_h^{k+1} - c_h^k}{\Delta t} w_h \, dx = \int_{\Omega} \left(\nabla c_h^{k+1} \nabla w_h \right) dx + \int_{\Omega} f(\rho_h) \nabla c_h^{k+1} \nabla w_h \, dx.$$

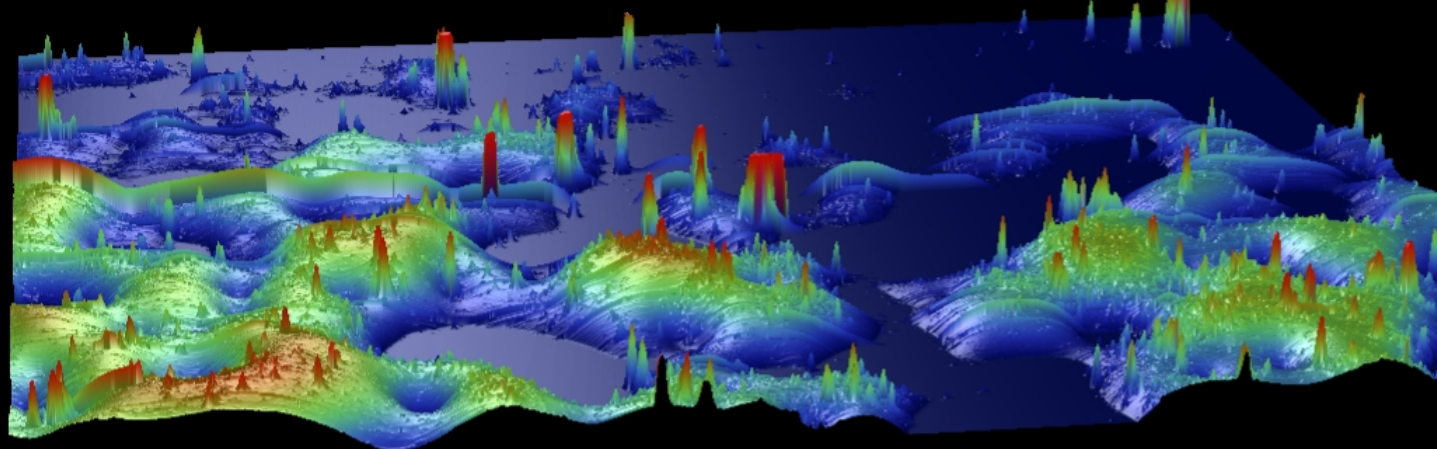
Numerical Results : Solution ρ_h , c_h for $t = 0, 0.25, 0.75$



Concluding Remarks

- The first model focus on the interaction between alive cells, tumorous cells and nutriments concentration
- The second model highlight a direct relationship between concentration of biochemical factors and the density of tumor cells, confirming that alive tumor cells perish in their absence , thereby promoting tumor growth.

THANK YOU FOR YOUR KIND ATTENTION



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