MATHEMATICAL ANALYSIS OF A MODEL FOR CHRONIC MYELOID LEUKEMIA

Fatima Zohra Elouchdi Derrar, Djamila Benmerzouk and Bedr’Eddine Ainesba

Abstract. In this paper, a mathematical analysis of a model describing the evolution of chronic myeloid leukemia with effect of growth factors is considered. The corresponding dynamics are represented by a system of ordinary differential equations of dimension 5. This system described the interactions between hematopoietic stem cells (H.S.C), hematopoietic mature cells (M.C), cancer hematopoietic stem cells, cancer hematopoietic mature cells and the associated growth factor concentration. Our research is, henceforth, carried out on the existence and the uniqueness of the solution of this system. The next substantive concern will be a discussion on the local and global stability of the corresponding steady states. Three scenarios, however, corresponding to different actions of hematopoiesis on stem cells (differentiate cells or both cells) are considered.

1. Introduction

Chronic myeloid leukemia (CML) is a cancer of the bone marrow and blood. It accounts about 15 percent of newly diagnosed cases in leukemia in the world. Most of these are adults with an average of diagnosis in 64 years, but rare are those cases in children. CML grows very slowly over years in the sense that a patient may have it for long time before symptoms are noticed. Common signs of CML are anemia, splenomegaly, tiredness, weight loss, discomfort and goes through 3 phases: chronic phase, accelerated phase and blast phase. It affects a specific type of white blood cells which are known as the myelocytes. In fact, it is myelo-proliferative disorder originating from the myeloid hematopoietic stem cell. In turn, this results from the clonal expansion of pluripotent hematopoietic stem cells containing the active BCR-ABL fusion gene produced by a reciprocal translocation of the ABL gene to the BCR gene in chromosomes 22 and 9 (see [13,17]). This new chromosome is named Philadelphia chromosome [4]. Through mitosis or division, thanks of

2020 Mathematics Subject Classification. 92B05, 34A34.
Key words and phrases. Myeloid chronic leukemia model, cancer modeling, existence of solutions, global stability analysis, Lyapunov stability.
growth factor, the multiplication of healthy cells is abundant and cancerous
cells do not respect the cellular mechanisms in their proliferation. After being
stimulated by a physiological signal, stem cells at rest start their renewing
and differentiating. The balance between them is named Homeostasis. Thus
CML has become one of the most extensively studied human malignancy.
Even if many interesting studies on CML are given (see [10,19,22]), many
information are unknown about the dynamic of how cancer cells are prop-
gated. During the last decade, many several advances are mainly based,
particularly, on advances in scientific solutions to capture the dynamics of
CML, one of those promising dynamics approaches includes mathematical
modeling by identifying interactions between all types of cells playing rule in
propagation of leukemia and using estimate parameters based on experimental
advances. CML mathematical models do not suggest an exact solution but
provide useful results. Therefore, it is still a great need to continue studying
and developing existing models in order to adapt biological discovers and re-
cent clinical results and associate therapies [15,25]. Those models are often
represented by ordinary differential equations, partial differential equations or
delay differential equations that represent different states of stem cells. For
more details see for example [5–7,11,20,23,27,31,32].

The models given in [1,2,14,26] describe particularly the dynamics of
H.S.C population. Dingli and Michor [15] assumed that the H.S.C cancer-
ous cells compete with normal H.S.C cells. In their model, the regeneration
of H.S.C is governed by homeostasis, which controls the process of dividing
according to the total number of H.S.C. They have developed model that in-
volve H.S.C cells and M.C mature cells, where proliferation and death rates
are introduced and interactions are also considered between \(x_0, x_1, y_0\) and \(y_1\).

The regeneration of (H.S.C) is generated by Homeostasis of \(x_0\) represented
by a function \(\phi\) whereas that of \(y_0\) is represented by function \(\psi\) (see [27]).

Ainseba and Benosman have developed a model given in [3] and proposed
a structured model where the function \(\phi\) depends on \(\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1)\)
and such that the function \(\psi\) depends on \(\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1)\), where
\(\alpha \in [0, 1]\) is a coefficient of competition [18] and \(\varepsilon_1, \varepsilon_2 \in \{0, 1\}\).

They have considered the following model:

\[
\begin{align*}
\frac{dx_0}{dt} &= n\Phi(\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1))x_0 - d_0x_0 \\
\frac{dx_1}{dt} &= rx_0 - (d - d_2)x_1 \\
\frac{dy_0}{dt} &= m\Psi(\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1))y_0 - g_0y_0 \\
\frac{dy_1}{dt} &= qy_0 - (g - g_2)y_1
\end{align*}
\]

(1.1)
where
\[ \Phi(\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1)) = 1 - \frac{\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1)}{\alpha} \]
\[ \Psi(\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1)) = 1 - \frac{\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1)}{\alpha} \]

\(x_0(t)\) is the number of normal hematopoietic stem cells (H.S.C) at time \(t\),
\(x_1(t)\) is the number of normal mature stem cells (M.C) at time \(t\),
\(y_0(t)\) is the number of cancer hematopoietic stem cells (H.S.C) at time \(t\),
\(y_1(t)\) is the number of cancer mature stem cells (M.C) at time \(t\).

The parameters used in (1.1) - (1.2) are given in Table 1 given below and come from [9]. The value of \(K\) (the bone marrow receiving capacity) changes in each scenario as we shall see after.

| Parameter | Explanation |
|-----------|-------------|
| \(n\)     | Proliferation rate of normal (H.S.C) \(x_0\) |
| \(d_2\)   | Proliferation rate of normal (M.C) \(x_1\) |
| \(r\)     | Differentiate rate of normal (H.S.C) \(x_0\) |
| \(d_0\)   | Death rate of normal (H.S.C) \(x_0\) |
| \(d\)     | Death rate of normal (M.C) \(x_1\) |
| \(m\)     | Proliferation rate of cancer (H.S.C) \(y_0\) |
| \(g_0\)   | Death rate of cancer (H.S.C) \(y_0\) |
| \(q\)     | Differentiate rate of cancer (H.S.C) \(y_0\) |
| \(g_2\)   | Proliferation rate of cancer (H.S.C) \(y_0\) |
| \(g\)     | Death rate of cancer (M.C) \(y_1\) |
| \(K\)     | Bone marrow receiving capacity |
| \(\alpha\) | \(0 < \alpha < 1\) |
| \(\varepsilon_1\) | \(\varepsilon_1 \in \{0, 1\}\) |
| \(\varepsilon_2\) | \(\varepsilon_2 \in \{0, 1\}\) |

Table 1. Parameters used in (1.1) – (1.2)

In this paper, we propose an extension of this model taking into account the influence of the growth factor \(E\) on leukemia disease. This factor is studied particularly in [30] and plays an important role in evolution of CML.

Our paper is organized as follows: In Section 2, the mathematical model of leukemia is proposed in details and three possible scenarios are set:

- scenario 1 corresponds to \(\varepsilon_1 = 1\) and \(\varepsilon_2 = 0\) where homeostasis acts only on stem cells \(x_0\) and \(y_0\).
- scenario 2 corresponds to \(\varepsilon_1 = 0\) and \(\varepsilon_2 = 1\) where homeostasis acts only on differentiate cells \(x_1\) and \(y_1\).
- scenario 3 corresponds to \(\varepsilon_1 = 1\) and \(\varepsilon_2 = 1\) where homeostasis acts on stem cells \(x_0\) and \(y_0\) and on differentiate cells \(x_1\) and \(y_1\).
In Section 3, the existence and uniqueness of a positive local solution of our model is proved for all scenarios, existence and uniqueness of a positive global solution is proved for scenario 1 and 3. The existence of steady states for the three scenarios is studied in Section 4 (trivial, blast, no pathologic and chronic states). In Section 5, local stability analysis for those steady states is developed followed in Section 6 by a global stability analysis. Biological interpretation of the obtained results is proposed and some perspectives are set in Section 7.

2. Mathematical Model

In this paper, we consider the following five-dimensional model which is an extension of the one proposed in [3,9]:

\begin{equation}
\begin{aligned}
\frac{dx_0}{dt} &= n\Phi(\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1))x_0 - d_0x_0 \\
\frac{dx_1}{dt} &= rx_0 - (d(E) - d_2)x_1 \\
\frac{dy_0}{dt} &= m\Psi(\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1))y_0 - g_0y_0 \\
\frac{dy_1}{dt} &= qy_0 - g_1y_1 \\
\frac{dE}{dt} &= -K_0E(t) + \frac{a}{1 + K_1x_0^\alpha}
\end{aligned}
\end{equation}

where safe (M.C) cells \( x_1 \) proliferate at a rate \( d_2 \) and are eliminated at a rate \( d(E) \) such that \( d(E) - d_2 > 0 \).

In fact, the growth factor concentration \( E \) follows the evolution equation [32]

\[ \frac{dE}{dt} = -K_0E(t) + f(x_0(t)). \]

The function \( f \) acts as negative feedback of the non proliferating (H.S.C) population on the production of growth factor.

We assume that \( f \) is positive and decreasing and according to [2]:

\[ f(x_0(t)) = \frac{a}{1 + K_1x_0^\alpha}. \]

The associated growth factor concentration is given by

\begin{equation}
\frac{dE}{dt} = -K_0E(t) + \frac{a}{1 + K_1x_0^\alpha}.
\end{equation}

The studied population is divided into two compartments: hematopoietic stem cells (H.S.C) and differentiated cells (M.C).
In model (2.3), the death rate of normal differentiated cells $d(E)$ undergoes a Hill function evolution and according to [2], $d(E)$ is given by

\begin{equation}
(2.3) \quad d(E) = 1 - \frac{K_1}{K_2 + E}.
\end{equation}

In addition to the Table 1, the Table 2 lists the parameters used in our model. All those parameters are assumed to be positive.

| Parameter | Explanation                                      |
|-----------|-------------------------------------------------|
| $d(E)$    | Death rate of normal M.C $x_1$                  |
| $K_0$     | Clearing rate of growth factors                 |
| $K_1$     | Rate of maximum saturation of growth factors    |
| $K_2$     | Rate of half saturation of growth factors       |
| $r_0$     | Oscillation rate                                |
| $a$       | Absorption rate of $E$ by cells                 |

**Table 2. Parameters used in model (2.3)**

Moreover, in all what follows, we assume that $d_0 < n, g_0 < m, c = 1 - \frac{K_1}{K_2} - d_2$ is positive.

**Remark 2.1.** As $d(E) - d_2 = 1 - \frac{K_1}{K_2 + E} - d_2$, then $d(E) - d_2 \geq 1 - \frac{K_1}{K_2} - d_2$.

So as $c = 1 - \frac{K_1}{K_2} - d_2$ is positive, then $d(E) - d_2$ is positive also.

3. Basic properties of model (2.3)

3.1. Existence of a positively invariant attracting set.

**Proposition 3.1.** The system (2.3) is positively invariant in the following cone:

$$D = \{(x_0, x_1, y_0, y_1, E) \in \mathbb{R}^5; x_0 \geq 0, x_1 \geq 0, y_0 \geq 0, y_1 \geq 0, E \geq 0\}$$

**Proof.** One has

at $(0, x_1, y_0, y_1, E)$ : \(\frac{dx_0}{dt} = 0\),

at $(x_0, 0, y_0, y_1, E)$ : \(\frac{dx_1}{dt} = rx_0 \geq 0\),

at $(x_0, x_1, 0, y_1, E)$ : \(\frac{dy_0}{dt} = 0\),

at $(x_0, x_1, y_0, 0, E)$ : \(\frac{dy_1}{dt} = qy_0 \geq 0\),

at $(x_0, x_1, y_0, y_1, 0)$ : \(\frac{dE}{dt} = \frac{a}{1 + K_1x_0^r} \geq 0\).
Then the vector field is pointing in the direction of \( D \) and does not leave it, so according to [28], this system is positively invariant.

### 3.2. Existence and uniqueness of solution

The Cauchy problem associated to the model (2.3) is given by

\[
\begin{align*}
\dot{X} & = F(X) \\
X(t_0) & = X_0
\end{align*}
\]

where \( X = (x_0, x_1, y_0, y_1, E)^T \) is defined on the time interval \( J = [0, T] \) for some \( T > 0 \) fixed, under fixed initial conditions \((x_0(0), x_1(0), y_0(0), y_1(0), E(0))\), \( F : D \rightarrow \mathbb{R}_+^5, X \mapsto F(X) \), where \( F(X) \) is defined by

\[
F(X) := \begin{pmatrix}
n\Phi(\varepsilon_1(x_0 + y_0) + \varepsilon_2(x_1 + y_1))x_0 - d_0x_0 \\
r x_0 - (d(E) - d_2)x_1 \\
m\Psi(\varepsilon_1(x_0 + \alpha y_0) + \varepsilon_2(x_1 + \alpha y_1))y_0 - g_0y_0 \\
qy_0 - g_1y_1 \\
-K_0E(t) + \frac{a}{1+K_1x_0^2}
\end{pmatrix}
\]

**Proposition 3.2.** A local solution of the Cauchy problem associated to (2.3) exists and is unique in \( D \).

**Proof.** Since the function \( F \) is of class \( C^1 \), then a local solution of the Cauchy problem associated to (2.3) exists and is unique in \( D \). This is due to Picart-Lindeloff theorem [24]. □

Now, let us prove the global existence of the solution of the Cauchy problem associated to (2.3) for scenarios 1 and 3. In fact, it is sufficient to prove that the corresponding solution is bounded in a convenient set \( \Gamma \) of \( D \). Here we shall consider

\[
\Gamma = \left\{ (x_0, x_1, y_0, y_1, E) : 0 < x_0 \leq m_1, 0 \leq x_1 \leq \frac{rm_1}{c}, 0 < y_0 \leq m_2, 0 \leq y_1 \leq \frac{qm_2}{g_1}, 0 \leq E \leq \frac{a}{K_0} \right\},
\]

where \( m_1 = \max \left( x_0(0), \frac{1}{K(1 - \frac{d_0}{n})} \right) \) and \( m_2 = \max \left( y_0(0), \frac{1}{K(1 - \frac{g_0}{\alpha})} \right) \).

**Proposition 3.3.** The Cauchy problem associated to model (2.3) admits a global and unique solution defined on \( \Gamma \) for scenarios 1 and 3.

**Proof.** The first and third equations of model (2.3) are given in scenario 1 by

\[
\begin{align*}
\frac{dx_0}{dt} & = n \left( 1 - \frac{(x_0 + y_0)}{K} \right) x_0 - d_0x_0 \\
\frac{dy_0}{dt} & = m \left( 1 - \frac{(x_0 + \alpha y_0)}{K} \right) y_0 - g_0y_0
\end{align*}
\]
and in scenario 3 by

\[ \frac{dx_0}{dt} = n \left( 1 - \frac{x_0 + y_0 + (x_1 + y_1)}{K} \right) x_0 - d_0 x_0 \]

\[ \frac{dy_0}{dt} = m \left( 1 - \frac{x_0 + \alpha y_0 + (x_1 + \alpha y_1)}{K} \right) y_0 - g_0 y_0 \]

(3.4) \hspace{1cm} (3.5)

For those two scenarios, one has those corresponding majorations

\[ \frac{dx_0}{dt} \leq n \left( 1 - \frac{x_0}{K} \right) x_0 - d_0 x_0 \]

\[ \frac{dy_0}{dt} \leq m \left( 1 - \frac{\alpha y_0}{K} \right) y_0 - g_0 y_0 \]

The solution of (3.2) and (3.4) can be compared to the solution of the following Bernoulli equation with the same initial condition

\[ \frac{dx_0}{dt} = n \left( 1 - \frac{x_0}{K} \right) x_0 - d_0 x_0 \]

which is

\[ x_0(t) = \frac{1}{K \left( 1 - \frac{d_0}{n} \right) + l \exp(-\left(n - d_0\right)t)} \]

where \( l = \frac{1}{x_0(0)} - K \left( 1 - \frac{d_0}{n} \right) \) and \( x_0(0) \) is assumed to be different from 0.

According to the comparison Theorem [24], the solutions of (3.2) and (3.4) satisfy for all \( t \geq 0 \),

\[ x_0(t) \leq \frac{1}{K \left( 1 - \frac{d_0}{n} \right) + l \exp(-\left(n - d_0\right)t)} \]

Hence,

\[ \limsup_{t \to +\infty} x_0(t) \leq m_1. \]

The solutions of (3.3) and (3.5) can be compared to the solution of the Bernoulli equation with the same initial condition

\[ \frac{dy_0}{dt} = m \left( 1 - \frac{\alpha y_0}{K} \right) y_0 - g_0 y_0, \]

which is

\[ y_0(t) = \frac{1}{\frac{K}{\alpha} \left( 1 - \frac{g_0}{m} \right) + l' \exp(-\left(m - g_0\right)t)} \]

where \( l' = \frac{1}{y_0(0)} - \frac{K}{\alpha} \left( 1 - \frac{g_0}{m} \right) \) and \( y_0(0) \) is assumed to be different from 0.

According to the comparison Theorem, the solutions of (3.3) and (3.5) satisfy for all \( t \geq 0 \),

\[ y_0(t) \leq \frac{1}{\frac{K}{\alpha} \left( 1 - \frac{g_0}{m} \right) + l' \exp(-\left(m - g_0\right)t)} \].
Hence,
\[
\limsup_{t \to +\infty} y_0(t) \leq m_2.
\]

The second equation of (2.3) for scenarios 1 and 3 is given by
\[
\begin{align*}
\frac{dx_1}{dt} &= rx_0 - \left(1 - \frac{K_1}{K_2 + E} - d_2\right)x_1 \\
\frac{dx_1}{dt} &\leq rm_1 - \left(1 - \frac{K_1}{K_2} - d_2\right)x_1.
\end{align*}
\]
In this case, the solution of (3.6) can be compared to the solution of the following differential equation with the same initial condition
\[
\frac{dx_1}{dt} + \left(1 - \frac{K_1}{K_2} - d_2\right)x_1 = rm_1,
\]
which is
\[
x_1(t) = \frac{rm_1}{c} + \left(x_1(0) - \frac{rm_1}{c}\right)\exp(-ct).
\]
According to the comparison theorem, the solution of (3.6) satisfies for all \(t \geq 0\):
\[
x_1(t) \leq \frac{rm_1}{c} + \left(x_1(0) - \frac{rm_1}{c}\right)\exp(-ct).
\]
Hence,
\[
\limsup_{t \to +\infty} x_1(t) \leq \frac{rm_1}{c}.
\]

The forth equation of (2.3) for scenario 1 and 3 is given by
\[
\begin{align*}
\frac{dy_1}{dt} &= qy_0 - g_1y_1 \\
\frac{dy_1}{dt} &\leq qm_2 - g_1y_1
\end{align*}
\]
In this case, the solution of (3.7) can be compared to that of the following differential equation with the same initial condition
\[
\frac{dy_1}{dt} + g_1y_1 = qm_2,
\]
which is
\[
y_1(t) = \frac{qm_2}{g_1} + \left(y_1(0) - \frac{qm_2}{g_1}\right)\exp(-g_1t).
\]
According to the comparison theorem, the solution of (3.7) satisfies for all \(t \geq 0\)
\[
y_1(t) \leq \frac{qm_2}{g_1} + \left(y_1(0) - \frac{qm_2}{g_1}\right)\exp(-g_1t).
\]
Hence,
\[
\limsup_{t \to +\infty} y_1(t) \leq \frac{qm_2}{g_1}.
\]
The fifth equation of (2.3), for scenarios 1 and 3, is given by

\( \frac{dE}{dt} = -K_0 E + \frac{a}{1 + K_1 x_0^p} \)

(3.8)

\( \frac{dE}{dt} \leq -K_0 E + a. \)

In this case, the solution of (3.8) can be compared to the solution of the following differential equation with the same initial condition

\( \frac{dE}{dt} = -K_0 E + a, \)

which is

\[ E(t) = \frac{a}{K_0} + (E(0) - \frac{a}{K_0}) \exp(-K_0 t). \]

According also to the comparison Theorem, the solution of (3.8) satisfies for all \( t \geq 0 \)

\[ E(t) \leq \frac{a}{K_0} + (E(0) - \frac{a}{K_0}) \exp(-K_0 t). \]

Hence,

\[ \limsup_{t \to +\infty} E(t) \leq \frac{a}{K_0}. \]

Finally, for scenarios 1 and 3, any solution of (2.3) that starts in \( \mathbb{R}_+^5 \) is confined in \( \Gamma \) and since \( \Gamma \) is compact and positively invariant for model (2.3), according to [28], there exists an unique global solution of the Cauchy problem associated to (2.3) in \( \Gamma \) (for scenarios 1 and 3).

\[ \square \]

4. Existence of steady states

The steady states of (2.3) are the following:

- The trivial steady state \( S_0 = (0, 0, 0, 0, E_0) \) corresponds to the extinction of cell population, where \( E_0 = \frac{a}{K_0} > 0 \).

- The no pathologic steady state \( S_{np} = (x_{0, np}, x_{1, np}, 0, 0, E_{np}) \) corresponds to presence of normal cells without leukemic cells, where

\[ E_{np} = \frac{a}{K_0 (1 + K_1 x_{0, np}^p)}, \quad x_{0, np} = K \left( 1 - \frac{d_0}{n} \right) \]



and \( x_{1, np} = \frac{d(E_{np}) - d_2}{d_1} x_{0, np} \).

- The blast steady state \( S_b = (0, 0, y_{0, b}, y_{1, b}, E_b) \) corresponds to presence of leukemic cells without normal cells, where

\[ E_b = \frac{a}{K_0}, \quad y_{0, b} = \frac{K}{\alpha} \left( 1 - \frac{g_0}{m} \right) \text{ and } y_{1, b} = \frac{q}{g_1} y_{0, b}. \]

- The chronic steady state \( S_c = (x_{0, c}, x_{1, c}, y_{0, c}, y_{1, c}, E_c) \) corresponds to simultaneous presence of normal cells and leukemic cells, where
\[ x_{0,c} = \frac{K}{1 - \alpha} \left( 1 - \frac{d_0 \alpha}{n} - \frac{g_0}{m} \right), \quad x_{1,c} = \frac{r}{d(E_c) - d_2} x_{0,c} \]

\[ y_{0,c} = \frac{K}{1 - \alpha} \left( -\frac{d_0}{n} + \frac{g_0}{m} \right), \quad y_{1,c} = \frac{q}{g_1} y_{0,c}, \quad E_c = \frac{a}{K_0 \left( 1 + K_1 x_{0,c}^n \right)} > 0. \]

Now, put \( T_1 := \frac{d_0 m}{g_0 n} \) and \( T_2 := \frac{1}{\alpha} \left( 1 - \frac{g_0}{m} \right). \)

**Theorem 4.1.** For all the three scenarios:

- The trivial steady state \( S_0 \) always exists.
- If \( n > d_0 \) then the no pathologic steady state \( S_{np} \) exists.
- If \( m > g_0 \) then the blast steady state \( S_b \) exists.
- If \( T_1 < 1 < T_2 \) then chronic steady state \( S_c \) exists.

**Proof.**

**Scenario 1:** \( \varepsilon_1 = 1, \varepsilon_2 = 0; \)

In this case, homeostasis functions are given by

\[
\begin{align*}
\Phi(x_0 + y_0) &= 1 - \frac{x_0 + y_0}{K} \\
\Psi(x_0 + y_0) &= 1 - \frac{x_0 + \alpha y_0}{K}
\end{align*}
\]

where \( \alpha \in [0,1[. \) Therefore,

- \( E_0 = \frac{a}{K_0} \) then the trivial steady state \( S_0 \) always exists.
- \( x_{0, np} = K(1 - \frac{d_0}{n}), x_{1, np} = \frac{r}{d(E_{np}) - d_2} x_{0, np}, E_{np} = \frac{a}{K_0 \left( 1 + K_1 x_{0, np}^n \right)} \)

Since \( d(E_{np}) - d_2 > 0 \) then \( x_{0, np} > 0 \) and \( x_{1, np} > 0 \) if \( n > d_0 \).

Then the non pathologic steady state \( S_{np} \) exists if \( n > d_0 \).
- \( y_{0, b} = \frac{K}{\alpha} \left( 1 - \frac{g_0}{m} \right), y_{1, b} = \frac{q}{g_1} y_{0, b}, E_b = \frac{a}{K_0} \)

\( y_{0, b} > 0 \) and \( y_{1, b} > 0 \) if \( m > g_0 \).

Then the blast steady state \( S_b \) exists if \( m > g_0 \).

- \( x_{0, c} = \frac{K}{1 - \alpha} \left( 1 - \frac{d_0 \alpha}{n} - \frac{g_0}{m} \right), x_{1, c} = \frac{r}{d(E_c) - d_2} x_{0, c} \)
- \( y_{0, c} = \frac{K}{1 - \alpha} \left( -\frac{d_0}{n} + \frac{g_0}{m} \right), y_{1, c} = \frac{q}{g_1} y_{0, c}, E_c = \frac{a}{K_0 \left( 1 + K_1 x_{0, c}^n \right)} \)

Then the chronic steady state \( S_c \) exists if \( T_1 < 1 < T_2 \).

**Scenario 2:** \( \varepsilon_1 = 0, \varepsilon_2 = 1; \)

In this case, homeostasis functions are given by

\[
\begin{align*}
\Phi(x_1 + y_1) &= 1 - \frac{x_1 + y_1}{K} \\
\Psi(x_1 + y_1) &= 1 - \frac{x_1 + \alpha y_1}{K}
\end{align*}
\]

Therefore,
5.1. Scenario 1.

Therefore, Scenario 3: \( \varepsilon_1 = 1, \varepsilon_2 = 1 \).

In this case, homeostasis functions are given by

\[
\begin{align*}
\Phi(x_0 + y_0 + x_1 + y_1) &= 1 - x_0 + y_0 + x_1 + y_1, \\
\Psi(x_0 + \alpha y_0 + x_1 + \alpha y_1) &= 1 - x_0 + \alpha y_0 + x_1 + \alpha y_1.
\end{align*}
\]

Therefore,

\[ E_0 = \frac{a}{K_0} > 0 \text{ then the trivial steady state } S_0 \text{ always exists.} \]

\[
x_{0, np} = \frac{K(d(E_{np}) - d_2)(1 - \frac{2\alpha}{m})}{d(E_{np}) - d_2 + r}, \quad x_{1, np} = \frac{r}{d(E_{np}) - d_2} x_{0, np}, \quad E_{np} > 0.
\]

Then the no pathologic steady state \( S_{np} \) exists if \( n > d_0 \).

\[
y_{0, b} = \frac{q}{q + m} (1 - \frac{2\alpha}{m}), \quad y_{1, b} = \frac{Kq}{Kq + \alpha(1 + y_0 + y_1)}, \quad E_b = \frac{a}{K_0} > 0.
\]

Then the blast steady state \( S_b \) exists if \( m > g_0 \).

\[
x_{0, c} = \frac{K(1 - \frac{2\alpha}{m})}{(1 - \frac{2\alpha}{m})(1 + \frac{\alpha}{m} + \frac{\alpha y_0}{y_0})}, \quad x_{1, c} = \frac{r}{d(E_c) - d_2} x_{0, c}, \quad y_{0, c} = \frac{K(\frac{2\alpha}{m} - \frac{d_0}{m})}{(1 - \frac{2\alpha}{m})(1 + \frac{\alpha}{m})}, \quad y_{1, c} = \frac{q}{q(1 + \frac{\alpha}{m})}, \quad E_c > 0.
\]

Then the chronic steady state \( S_c \) exists if \( T_1 < 1 < T_2 \).

\[
\Box
\]

5. LOCAL STABILITY ANALYSIS

The Jacobian matrix \( J \) of system (2.3) is given by

\[
J(X) = \begin{pmatrix}
\frac{\partial \Phi}{\partial x_0} & n \frac{\partial \Phi}{\partial x_0} & n \frac{\partial \Phi}{\partial x_0} & n \frac{\partial \Phi}{\partial x_0} & 0 \\
\frac{r}{m} & -d + d_2 & 0 & 0 & -\frac{\partial \Phi}{\partial x_1} \\
m \frac{\partial \Psi}{\partial y_0} & m \frac{\partial \Psi}{\partial y_0} & m \frac{\partial \Psi}{\partial y_0} + m \Psi - g_0 & m \frac{\partial \Psi}{\partial y_0} & 0 \\
0 & 0 & 0 & -g_1 & 0 \\
-a K_{10} x_0^{\frac{\alpha - 1}{(1 + \frac{\alpha}{m})}} & 0 & 0 & 0 & -K_0
\end{pmatrix}
\]

5.1. Scenario 1.

PROPOSITION 5.1.

1. The trivial steady state is LAS if \( n < d_0 \) and \( m < g_0 \).
2. The no pathologic steady state and the blast steady state are LAS if
   $T_1 < 1 < T_2$.
3. The blast steady state is the unique LAS state if $T_2 > 1$ and $T_1 > 1$.
4. The no pathologic steady state is the unique LAS state if $T_1 < 1$ and $T_2 < 1$.
5. The chronic steady state is unstable.

**Proof.** In this case, $J$ is rewritten (and denoted $J_1$) for this scenario as

$$J_1(X) = \begin{pmatrix}
    n\Phi - d_0 - \frac{n}{K} & 0 & -\frac{n}{x_0} & 0 & 0 \\
    -d + d_2 & -n\frac{x_0}{x_1} & 0 & 0 & 0 \\
    -\frac{m}{y_0} & 0 & m\Psi - g_0 - \frac{m\alpha}{K}y_0 & -\frac{m\alpha}{K}y_0 & 0 \\
    0 & 0 & q & -g_1 & 0 \\
    -a & 0 & 0 & -K_0 & 0
\end{pmatrix} \frac{1}{(1 + K_1x_0^{\sigma})^2} x_1.
$$

Denote by

$$A_1 = n\Phi - d_0 - \frac{n}{K},$$

$$B_1 = -\frac{n}{K},$$

$$C_1 = -d + d_2,$$

$$D_1 = -\frac{k_1}{(K_2 + E)^2} x_1,$$

$$F_1 = m\Psi - g_0 - \frac{m\alpha}{K}y_0,$$

$$L_1 = -\frac{m}{y_0},$$

$$G_1 = -aK_1r_0x_0^{\sigma-1} \frac{1}{(1 + K_1x_0^{\sigma})^2},$$

so

$$J_1(X) = \begin{pmatrix}
    A_1 & 0 & B_1 & 0 & 0 \\
    r & C_1 & 0 & 0 & D_1 \\
    L_1 & 0 & F_1 & 0 & 0 \\
    0 & 0 & q & -g_1 & 0 \\
    G_1 & 0 & 0 & -K_0 & 0
\end{pmatrix} \frac{1}{(1 + K_1x_0^{\sigma})^2} x_1.$$

The corresponding eigenvalues of $J_1(X)$ are:

$\lambda_1 = -g_1 < 0$, $\lambda_2 = -d + d_2 < 0$, $\lambda_3 = -K_0 < 0$ and $\lambda_4$ and $\lambda_5$ satisfy $\lambda_4 + \lambda_5 = A_1 + F_1$, $\lambda_4\lambda_5 = A_1F_1 - B_1L_1$. Hence $J_1(X)$ has three negatives eigenvalues $\lambda_1, \lambda_2$ and $\lambda_3$ for all steady states.

- **At the trivial steady state.** One has

  $\lambda_1 = -d_0$, $\lambda_2 = -d + d_2$, $\lambda_3 = m - g_0$, $\lambda_4 = A_1 = n - d_0$ and $\lambda_5 = F_1 = m - g_0$.

  Then the trivial steady state is LAS if $n < d_0$ and $m < g_0$. 

• **At the no pathologic steady state.** One has
  \[ A_1 = B_1 = -\frac{nx_0}{K}, \quad F_1 = m(1 - \frac{x_0}{K}), \quad C_1 = -d + d_2, \quad L_1 = 0, \]
  \[ \lambda_4 = A_1 = 0 < 0 \quad \text{and} \quad \lambda_5 = F_1, \]
  \[ \lambda_5 < 0 \quad \text{if} \quad F_1 < 0 \quad \text{i.e. if} \quad T_1 < 1. \]
  Then, the no pathologic steady state is LAS if \( T_1 < 1 \).

• **At the blast steady state.** One has
  \[ A_1 = n(1 - \frac{y_0}{K}) - d_0, \quad B_1 = D_1 = G_1 = 0, \quad F_1L_1 = -\frac{m_{E0,b}}{K}, \]
  \[ \lambda_4 = A_1 \quad \text{and} \quad \lambda_5 = F_1 < 0. \]
  Hence \( \lambda_4 < 0 \quad \text{if} \quad T_2 > 1. \)
  Then the blast steady state is LAS if \( T_2 > 1 \).

• **At the chronic steady state.** One has
  \[ A_1 = B_1 = -\frac{nx_0}{K}, \quad C_1 = -d + d_2, \quad F_1 = -\frac{mx_0}{K}, \quad L_1 = -\frac{m_{E0,c}}{K}. \]
  Then \( \lambda_4 \) and \( \lambda_5 \) satisfy
  \[ \lambda_4 \lambda_5 = A_1F_1 - B_1L_1 = mn\frac{x_0}{K}(\alpha - 1) < 0 \quad \text{since} \quad 0 < \alpha < 1. \]
  Then the chronic steady state is unstable.

\[ \Box \]

5.2. **Scenario 2.**

**Proposition 5.2.**

1. The trivial steady state is LAS if \( n < d_0 \) and \( m < g_0 \).
2. The no pathologic steady state and the blast steady state are LAS if \( T_1 < 1 < T_2 \).
3. The blast steady state is the unique LAS state if \( T_2 > 1 \) and \( T_1 > 1 \).
4. The no pathologic steady state is the unique LAS state if \( T_1 < 1 \) and \( T_2 < 1 \).
5. The chronic steady state is unstable.

**Proof.** The Jacobian matrix is rewritten (and denoted \( J_2 \)) for this scenario as

\[
J_2(X) = \begin{pmatrix}
  n\Phi - d_0 & -\frac{nx_0}{K} & 0 & -\frac{nx_0}{K} & 0 \\
  r & -d + d_2 & 0 & 0 & -\frac{K_1}{(K_2 + E)^2}x_1 \\
  0 & -\frac{y_0}{K} & m\Psi - g_0 & -\frac{m\alpha y_0}{K} & 0 \\
  0 & 0 & q & -g_1 & 0 \\
  -\frac{K_1 r_0 x_0^{\alpha - 1}}{(1 + K_1 x_0^{\alpha})^2} & 0 & 0 & 0 & -K_0
\end{pmatrix}
\]
Denote by
\[
\begin{align*}
A_2 &= n\Phi - d_0 \\
B_2 &= -n\frac{x_0}{K} \\
C_2 &= -d + d_2 \\
D_2 &= -\frac{K_1}{(K_2 + E)^2}x_1 \\
F_2 &= m\Psi - g_0 \\
L_2 &= -m\frac{y_0}{K} \\
G_2 &= -\frac{aK_1r_0x_0^{\alpha - 1}}{(1 + K_1x_0^{\alpha})^2},
\end{align*}
\]
so
\[
J_2(X) = \begin{pmatrix}
A_2 & B_2 & 0 & B_2 & 0 \\
0 & C_2 & 0 & 0 & D_2 \\
0 & L_2 & F_2 & \alpha L_2 & 0 \\
0 & 0 & q & -g_1 & 0 \\
G_2 & 0 & 0 & 0 & -K_0
\end{pmatrix}
\]

- **At the trivial steady state.** One has
  \[A_2 = n - d_0, B_2 = D_2 = G_2 = L_2 = 0, C_2 = -d + d_2, F_2 = m - g_0.\]
In this case, \(J_2(X)\) has three negative eigenvalues: \(\lambda_1 = -K_0, \lambda_2 = -g_1, \lambda_3 = C_2\) and the two others are given by \(\lambda_4 = A_2\) and \(\lambda_5 = F_2\).
So the trivial steady state is LAS if \(A_2 < 0\) and \(F_2 < 0\) i.e. if \(n < d_0\) and \(m < g_0\).

- **At the no pathologic steady state.** One has
  \[A_2 = L_2 = 0, B_2 = -n\frac{x_0^{\alpha}}{K}, C_2 = -d + d_2, D_2 = -\frac{K_1}{(K_2 + E)^2}x_1,\]
  \[F_2 = m\Psi - g_0, G_2 = -\frac{aK_1r_0x_0^{\alpha - 1}}{(1 + K_1x_0^{\alpha})^2}.\]
\(J_2(X)\) has four negative eigenvalues as:
  \(\lambda_1 = -K_0, \lambda_2 = -g_1, \lambda_3 + \lambda_4 = C_2 < 0, \lambda_3\lambda_4 = -rB_2 > 0\)
and \(\lambda_5 = F_2, \lambda_5 < 0\) if \(F_2 < 0\) i.e. \(T_1 < 1\).
Thus the no pathologic steady state is LAS if \(T_1 < 1\).

- **At the blast steady state.** One has
  \[A_2 = n\Phi - d_0, B_2 = F_2 = G_2 = D_2 = 0,\]
  \[C_2 = -d + d_2, L_2 = -m\frac{y_0}{K}.\]
\(J_2\) has four negatives eigenvalues as:
  \(\lambda_1 = -K_0, \lambda_2 = C_2 < 0\) and \(\lambda_3\) and \(\lambda_4\) satisfy \(\lambda_3 + \lambda_4 = -g_1\) and
  \(\lambda_3\lambda_4 = -qaH_2 > 0\) and as \(\lambda_3 = A_2\), so \(\lambda_3 < 0\) if \(T_2 > 1\).
Then the blast steady point is LAS if \(T_2 > 1\).

- **At chronic steady state.** One has
  \[A_2 = F_2 = 0, C_2 = -d + d_2, B_2 = -\frac{m\Psi}{K},\]
  \[L_2 = -\frac{m\Psi}{K}D_2 = -\frac{K_1}{(K_2 + E)^2}x_1, G_2 = -\frac{aK_1r_0x_0^{\alpha - 1}}{(1 + K_1x_0^{\alpha})^2}.\]
The corresponding characteristic polynomial is given by
\[ P(\lambda) = a_5 \lambda^5 + a_4 \lambda^4 + a_3 \lambda^3 + a_2 \lambda^2 + a_1 \lambda + a_0 \]
where
\[ a_5 = 1, \]
\[ a_4 = K_0 - C_2 - g_1, \]
\[ a_3 = -K_0 C_2 - k_0 g_1 - g_1 C_2 - q \alpha L_2 - r B_2, \]
\[ a_2 = -G_2 B_2 D_2 - K_0 C_2 g_1 - K_0 q \alpha L_2 + C_2 q \alpha L_2 - K_0 B_2 r - g_1 B_2 r, \]
\[ a_1 = -G_2 B_2 D_2 g_1 + K_0 C_2 q \alpha L_2 - K_0 B_2 G_1 + q \alpha L_2 B_2 r - B_2 q r L_2, \]
\[ a_0 = G_2 B_2 D_2 L_2 q (\alpha - 1) - K_0 q r B_2 L_2 < 0. \]

The associated Hurwitz matrix is given by
\[
M = \begin{pmatrix}
    a_5 & a_3 & a_1 & 0 & 0 \\
    a_4 & a_2 & a_0 & 0 & 0 \\
    b_3 & b_1 & 0 & 0 & 0 \\
    c_2 & c_1 & 0 & 0 & 0 \\
    d_1 & 0 & 0 & 0 & 0 \\
    e_0 & 0 & 0 & 0 & 0
\end{pmatrix}
\]
where
\[ a_5 = 1, \quad b_3 = -\frac{1}{a_4} (a_2 a_5 - a_3 a_4), \quad b_4 = -\frac{1}{a_4} (a_0 a_5 - a_1 a_4), \]
\[ c_2 = -\frac{1}{b_3} (a_4 b_4 - a_2 b_3), \quad c_1 = a_0, \]
\[ d_1 = -\frac{1}{c_2} (c_1 b_3 - c_2 b_4), \quad e_0 = a_0 < 0 \quad since \quad \alpha < 1. \]

So from Hurwitz criterion [21], as at least one element of the first column of \( M \) (here \( e_0 \)) is negative then the chronic equilibrium state is unstable.

\[ \square \]

### 5.3. Scenario 3.

**Proposition 5.3.**

1. The trivial steady state is LAS if \( n < d_0 \) and \( m < g_0 \).
2. The no pathologic steady state is unstable.
3. The blast steady state is LAS if \( T_2 > 1 \).
4. The chronic steady state is unstable.
Proof. The Jacobian matrix is rewritten (and denoted $J_3$) for this scenario as
\[
J_3(X) = \begin{pmatrix}
-n \frac{x_0}{K} + n \Phi - d_0 & -n \frac{x_0}{K} & -n \frac{x_0}{K} & -n \frac{x_0}{K} & 0 \\
-r & -d + d_2 & 0 & 0 & -\frac{K_1}{(K_2 + E)^2} x_1 \\
-m \frac{y_0}{K} & -m \frac{y_0}{K} & m \Psi - g_0 - \frac{m \alpha}{K} y_0 & -\alpha m \frac{y_0}{K} & 0 \\
0 & 0 & q & -g_1 & 0 \\
-\frac{a K_1 r_0 x_0^{\alpha-1}}{(1 + K_1 r_0 x_0^{\alpha})^2} & 0 & 0 & 0 & -K_0
\end{pmatrix}
\]

Denote by
\[
A_3 = -n \frac{x_0}{K} + n \Phi - d_0, \\
B_3 = -n \frac{x_0}{K}, \\
C_3 = -d + d_2, \\
D_3 = -\frac{K_1}{(K_2 + E)^2} x_1, \\
F_3 = m \Psi - g_0 - \frac{m \alpha}{K} y_0, \\
L_3 = -m \frac{y_0}{K}, \\
G_3 = -\frac{a K_1 r_0 x_0^{\alpha-1}}{(1 + K_1 r_0 x_0^{\alpha})^2}.
\]

Then
\[
J_3(X) = \begin{pmatrix}
A_3 & B_3 & B_3 & B_3 & 0 \\
r & C_3 & 0 & 0 & D_3 \\
L_3 & L_3 & F_3 & \alpha L_3 & 0 \\
0 & 0 & q & -g_1 & 0 \\
G_3 & 0 & 0 & 0 & -K_0
\end{pmatrix}
\]

- **At the trivial steady state.** One has $J_3(X)$ has three negatives eigenvalues: 
\[\lambda_1 = -g_1, \lambda_2 = -K_0, \lambda_3 = -d + d_2\] and $\lambda_4 = n - d_0, \lambda_5 = m - g_0$ are negative if $n - d_0 < 0$ and $m - g_0 < 0$. So the trivial steady state is LAS if $n - d_0 < 0$ and $m - g_0 < 0$.

- **At the no pathologic steady state.**
The corresponding characteristic polynomial is given by 
\[P(\lambda) = (F_3 - \lambda)(-g_1 - \lambda)(Q(\lambda))\] where $Q(\lambda) = -(a_3 \lambda^3 + a_2 \lambda^2 + a_1 \lambda + a_0)$
where

\[ a'_3 = 1, \]
\[ a'_2 = K_0 + d - d_2 + \frac{n x_0 s}{K} > 0, \]
\[ a'_1 = K_0(d - d_2) + \frac{n x_0 s}{K} (K_0 + d - d_2 + r) > 0, \]
\[ a'_0 = \frac{n x_0 s}{K} (K_0(d - d_2) + r - G_3) > 0. \]

The associated Hurwitz matrix \( M' \) is given by

\[
M' = \begin{pmatrix}
a'_4 & a'_1 & 0 \\
a'_2 & a'_0 & 0 \\
b'_1 & b'_2 & 0 \\
c_0 & 0 & 0
\end{pmatrix}
\]

where \( a'_3 > 0, b'_2 = 0, c'_0 = -a'_0 < 0 \) and \( b'_1 = -\frac{1}{a'_3} (a'_0 a'_3 - a'_{12}) \).

Then from the Hurwitz criterion since one of the first column of \( M' \) is negative (here \( c'_0 \)), the no pathologic steady state is unstable.

**At the blast steady state.** One has

\[
A_3 = n \Phi - d_0, B_3 = D_3 = G_3 = 0, C_3 = -d + d_2,
\]
\[
L_3 = -m \frac{u_k}{K}, F_3 = \alpha L_3.
\]

\( J_3 (X) \) has four negatives eigenvalues:

\[
\lambda_1 = -K_0, \quad \lambda_2 = -d + d_2 \text{ and } \lambda_3 + \lambda_4 = -\left( \frac{\alpha m u_k}{K} + g_1 \right) < 0 \text{ and } \lambda_3 \lambda_4 > 0, \quad \lambda_5 = n \Phi - d_0, \quad \lambda_5 < 0 \text{ if } T_2 > 1.
\]

Then the blast steady state is L.A.S if \( T_2 > 1 \).

**At the chronic steady state.** One has

\[
A_3 = B_3 = -n \frac{x_0 s}{K}, \quad C_3 = -d + d_2, \quad D_3 = -\frac{K_1}{(K_2 + E_2) x_1},
\]
\[
L_3 = -m \frac{u_k}{K}, \quad F_3 = \alpha L_3, \quad G_3 = -\frac{a_0 r_0 x_0 s}{(1+K_1 x_0 s)}.
\]

The corresponding characteristic polynomial is given by

\[
P(\lambda) = a_5'' \lambda^5 + a_4'' \lambda^4 + a_3'' \lambda^3 + a_2'' \lambda^2 + a_1'' \lambda + a_0''
\]

where

\[
a_5'' = 1, \]
\[
a_4'' = -\alpha L_3 + A_3 + C_3 - K_0 - g_1, \]
\[
a_3'' = -qa L_3 - A_3 L_3 + (\alpha L_3 + K_0 + g_1)(A_3 + C_3) - \alpha L_3(K_0 + g_1) - A_3(C_3 - r) - K_0 g_1, \]
\[
a_2'' = -G_3 D_3 A_3 - A_3 L_3(q + g_1 + K_0 + r - C_3) + (qa L_3 - K_0 g_1)(A_3 + C_3) - qa L_3 K_0
\]
\[- (\alpha L_3 + K_0 + g_1)(C_3 - r) A_3, \]
\[
a_1'' = -G_3 D_3 A_3(-g_1 + \alpha L_3 - L_3) - (q + g_1)(K_0 + r - C_3) A_3 L_3 + L_3 a_0 A_3 L_3(q + g_1)
\]
\[- A_3[(C_3 - r)qa L_3 - L_3 a_0 + (\alpha L_3 - 1)(K_0 + g_1)], \]
\[
a_0'' = [G_3 D_3 + (r - C_3) K_0] (q + g_1) A_3 L_3(\alpha - 1).
\]
The associated Hurwitz matrix $M''$ is given by

$$M'' = \begin{pmatrix}
    a''_5 & a''_4 & a''_1 & 0 & 0 \\
    a''_4 & a''_3 & a''_0 & 0 & 0 \\
    b''_3 & b''_4 & 0 & 0 & 0 \\
    c''_2 & c''_1 & 0 & 0 & 0 \\
    d''_1 & 0 & 0 & 0 & 0 \\
    e''_0 & 0 & 0 & 0 & 0
\end{pmatrix}$$

where

$$a''_5 = 1,$$

$$b''_3 = -\frac{1}{a''_4}(a''_2a''_5 - a''_3a''_4),$$

$$b''_4 = -\frac{1}{a''_4}(a''_0a''_5 - a''_1a''_4),$$

$$c''_2 = -\frac{1}{b''_3}(a''_1b''_4 - a''_2b''_3),$$

$$c''_1 = a''_0,$$

$$d''_1 = -\frac{1}{c''_2}(c''_1b''_4 - c''_2b''_3),$$

$$e''_0 = a''_0.$$ 

As that $a''_0$ is negative since $\alpha < 1$, $A_3 < 0$, $L_3 < 0$, $C_3 < 0$, $D_3 < 0$ and $G_3 < 0$. So at least one element of the first column of $M''$ is negative (here $e''_0$) then the chronic steady state is unstable (from Hurwitz criterion).

6. Global stability analysis

In this section, global stability analysis for steady states of model (2.3) is proposed for scenarios 1 and 3.

6.1. Study of global analysis of no pathologic and blast steady states for Scenario 1. Recall that according to the theorem 4.1 given in section 4, the no pathologic steady state exists for $n > d_0$ and the blast steady state exists for $m > g_0$. So, this is assumed in this section to deal with those two states. To analyze the global stability of those steady states of system (2.3), we shall use the following theorem given in [28].

**Theorem 6.1.** Consider the following uniformly bounded $C^1$ system of the form

$$\begin{align*}
  \dot{X}_1 &= f(X_1) \\
  \dot{X}_2 &= g(X_1, X_2)
\end{align*}$$

(6.1)
where \( X_1 \in \mathbb{R}^{n_1} \) and \( X_2 \in \mathbb{R}^{n_2} \) with a steady state \((X_1^*, X_2^*)\) such that \( f(X_1^*) = 0 \) and \( g(X_1^*, X_2^*) = 0 \).

If \( X_1^* \) is globally asymptotically stable (GAS) for the subsystem \( \dot{X}_1 = f(X_1) \)
and \((X_1^*, X_2^*)\) is GAS for the subsystem \( \dot{X}_2 = g(X_1, X_2) \), then \((X_1^*, X_2^*)\) is locally asymptotically stable (LAS) for the system (6.1). Moreover, if all the trajectories of (6.1) are forward bounded then \((X_1^*, X_2^*)\) is also GAS for the system (6.1).

In order to apply this theorem, let us split our system (2.3) into two subsystems: the first one is a subsystem in \((x_0^0, y_0^0)\) and the second one in \((x_1, y_1, E)\).

So, first consider the following subsystem of (2.3) in \((x_0^0, y_0^0)\) under initial conditions \( x_0^0(0), y_0^0(0) \)

\[
\begin{align*}
\frac{dx_0^0}{dt} &= n(1 - \frac{x_0^0 + y_0^0}{K})x_0^0 - d_0x_0^0 = f_1(x_0^0, y_0^0) \\
\frac{dy_0^0}{dt} &= m(1 - \frac{x_0^0 + y_0^0}{K})y_0^0 - g_0y_0^0 = f_2(x_0^0, y_0^0)
\end{align*}
\]

From Proposition 3.3, one has that the solution of (6.2) satisfies \( x_0^0(t) \leq m_1 \) and \( y_0^0(t) \leq m_2 \) for all \( t \geq 0 \).

According to this result, let us define the positively invariant compact set as

\[
B = \{(x_0^0, y_0^0) \in \mathbb{R}_+^2 : 0 \leq x_0^0 \leq m_1, 0 \leq y_0^0 \leq m_2\}.
\]

**Lemma 6.2.** The system (6.2) has no limit cycle in int\(B\), where int\(B\) is the interior of \(B\).

**Proof.** Let us consider the following Dulac functional \( \Theta \) given by

\[
\Theta(x_0^0, y_0^0) = \frac{1}{x_0^0y_0^0}
\]

\[
\vartheta(x_0^0, y_0^0) = \frac{\partial}{\partial x_0^0}(\Theta f_1) + \frac{\partial}{\partial y_0^0}(\Theta f_2) = -\frac{nx_0^0 + m\alpha y_0^0}{Kx_0^0y_0^0}.
\]

Then \( \vartheta(x_0^0, y_0^0) \leq 0 \) for all \((x_0^0, y_0^0)\) in int\(B\). Applying Bendixon Dulac theorem [16], it comes that int\(B\) doesn’t contain any limit cycle.

**Lemma 6.3.** The singular points \((x_{0,p}, y_{0,p})\) and \((x_{0,b}, y_{0,b})\) are GAS for the subsystem (6.2).

**Proof.** As the subsystem (6.2) has no limit cycle in the bounded set int\(B \subset \mathbb{R}_+^2\), the GAS results are obtained from a direct application of the Poincaré-Bendixon theorem [8] to this subsystem.

Now let us consider the second subsystem

\[
\begin{align*}
\frac{dx_1}{dt} &= rx_0 - (d - d_2)x_1 \\
\frac{dy_1}{dt} &= qy_0 - g_1y_1 \\
\frac{dE}{dt} &= -K_0E + \frac{a}{1 + K_1x_0^0}
\end{align*}
\]

(6.3)
Using, the obtained results on L.A.S of no pathologic and blast steady states in section 5 for system (2.3), we underline that those results are available also for its subsystems (6.3).

**Proposition 6.4.** *For any given initial conditions \(x_0(0), y_0(0), x_1(0), y_1(0), E(0))\) in \(\Gamma\),

a) the no pathologic steady state is GAS if \(T_1 < 1 < T_2\),

b) the blast steady state is GAS if \(T_1 > 1\) and \(T_2 > 1\).

**Proof.** As it is proved in the previous lemma, \((x_{0, np}, y_{0, np})\) and \((x_{0, b}, y_{0, b})\) are G.A.S for the subsystem (6.2). Moreover, one has that If \(T_1 < 1 < T_2\), then \((x_{0, np}, y_{0, np}, x_{1, np}, y_{1, np}, E_{np})\) is LAS for the subsystem (6.3). If \(T_1 > 1\) and \(T_2 > 1\), then \((x_{0, b}, y_{0, b}, x_{1, b}, y_{1, b}, E_b)\) is LAS for the subsystem (6.3).

Moreover, one can directly see that by direct integration of subsystem (6.3) and majorations that \((x_{0, np}, y_{0, np}, x_{1, np}, y_{1, np}, E_{np})\) is G.A.S if \(T_1 < 1 < T_2\) and \((x_{0, b}, y_{0, b}, x_{1, b}, y_{1, b}, E_b)\) is G.A.S if \(T_1 > 1\) and \(T_2 > 1\).

Hence according to Theorem 6.1, the non pathologic steady state is GAS if \(T_1 < 1 < T_2\) and the blast steady state is GAS if \(T_2 > 1\) and \(T_2 > 1\) for model (2.3). \(\square\)

6.2. **Study of global stability of the blast steady state for Scenario 3.** In this case, the model (2.3) is rewritten as

\[
\begin{align*}
\frac{dx_0}{dt} &= (n - d_0)x_0 - \left(\frac{n}{K}\right)(x_0 + y_0 + x_1 + y_1)x_0 \\
\frac{dx_1}{dt} &= rx_0 - (1 - \frac{K_1}{K_2 + \varepsilon} - d_2)x_1 \\
\frac{dy_0}{dt} &= (m - g_0)y_0 - \frac{m}{K}(x_0 + \alpha y_0 + x_1 + \alpha y_1)y_0 \\
\frac{dy_1}{dt} &= qy_0 - g_1y_1 \\
\frac{dE}{dt} &= -K_0E(t) + \frac{a}{1 + K_1E_0} 
\end{align*}
\]

The components of the blast steady state are given by \(x_{0,b} = x_{1,b} = 0\), \(y_{0,b} = \frac{q_0}{a(\gamma + q_1)}(1 - \frac{m}{n_0})\), \(y_{1,b} = \frac{Kq}{a(\gamma + q_1)}(1 - \frac{m}{n_0})\), \(E_b = \frac{a}{K_0}\).

Denote by \(y_{0,b} + y_{1,b} = \frac{K}{a}(1 - \frac{m}{n_0})\) and \(g_1 = \frac{m}{y_{0,b} + y_{1,b}}\).

Then the system (6.4) is rewritten as

\[
\begin{align*}
\frac{dx_0}{dt} &= (n - d_0) - \frac{n}{K}[(y_{0,b} + y_{1,b}) + (x_0 + x_1)] + \frac{(y_0 - y_{0,b}) + (y_1 - y_{1,b})]}{x_0} \\
\frac{dx_1}{dt} &= rx_0 - (d - d_2)x_1 \\
\frac{dy_0}{dt} &= -\frac{m}{K}[(x_0 + x_1) + \alpha(y_0 - y_{0,b}) + \alpha(y_1 - y_{1,b})]y_0 \\
\frac{dy_1}{dt} &= [y_1(y_0 - y_{0,b}) - y_0(y_1 - y_{1,b})]g_1 \\
\frac{dE}{dt} &= -K_0(E - E_b) - K_0E_b + \frac{a}{1 + K_1E_0} 
\end{align*}
\]

To prove the global stability of blast steady state, let us construct an appropriate Lyapunov function and consider the following function \(V\) defined
by

\[ V(x_0, x_1, y_0, y_1, E) = \alpha_1 x_0 + \frac{\alpha_2}{2} x_1^2 + \alpha_3 \left( y_0 - y_{0,b} - y_{0,b} \ln \frac{y_0}{y_{0,b}} \right) \]

\[ + \alpha_4 \left( y_1 - y_{1,b} - y_{1,b} \ln \frac{y_1}{y_{1,b}} \right) + \alpha_5 \left( E - E_b - E_b \ln \frac{E}{E_b} \right) \]

where \( \alpha_i, i = 1, ..., 5 \) are positive constants (that we will choose later).

Knowing that

\[ \forall t > 0 \quad \forall t_0 > 0 : \quad (t - t_0) - t_0 \ln \frac{t}{t_0} > 0, \]

thus for all

\( (x_0, x_1, y_0, y_1, E) \in \Gamma : \quad V(x_0, x_1, y_0, y_1, E) > 0 \)

and also

\[ V(x_0, x_1, y_0, y_1, E) = 0 \iff (x_0, x_1, y_0, y_1, E) = (x_{0,b}, x_{1,b}, y_{0,b}, y_{1,b}, E_b). \]

Moreover,

\[ \frac{dV(x_0, x_1, y_0, y_1, E)}{dt} = \alpha_1 \frac{dx_0}{dt} + \alpha_2 \frac{dx_1}{dt} + \alpha_3 \left( \frac{y_0 - y_{0,b}}{y_0} \right) \frac{dy_0}{dt} \]

\[ + \alpha_4 \left( \frac{y_1 - y_{1,b}}{y_1} \right) \frac{dy_1}{dt} + \alpha_5 \left( \frac{E - E_b}{E} \right) \frac{dE}{dt} \]

and so after replacing, one has

\[ \frac{dV(x_0, x_1, y_0, y_1, E)}{dt} < -\frac{\alpha_1 n}{K} x_0^2 - \frac{\alpha_1 n}{K} x_0 x_1 \]

\[ - \frac{\alpha_1 n}{K} (y_0 - y_{0,b}) x_0 - \frac{\alpha_1 n}{K} (y_1 - y_{1,b}) x_0 \]

\[ + \alpha_2 r x_0 x_1 - \alpha_2 (d - d_2) x_0^2 - \frac{\alpha_3 m}{K} (y_0 - y_{0,b}) x_0 \]

\[ - \frac{\alpha_3 m}{K} (y_1 - y_{1,b}) x_1 - \frac{m \alpha_3 \alpha}{K} (y_0 - y_{0,b})^2 \]

\[ - \frac{m \alpha_3 \alpha}{K} (y_0 - y_{0,b})(y_1 - y_{1,b}) + \frac{\alpha_4 q}{y_1} (y_0 - y_{0,b})(y_1 - y_{1,b}) \]

\[ - \frac{\alpha_4 q}{y_{1,b} y_1} (y_1 - y_{1,b})^2 - K_0 \alpha_5 (E - E_b)^2 \]

\[ - \frac{\alpha_5}{E} \left( a - \frac{a}{1 + K_1 x_0} \right) (E - E_b). \]

The coefficients \( \alpha_i \) where \( i = 1, 2, 3, 4, 5 \) will be chosen such that

\( \alpha_2 r = \frac{\alpha_1 n}{K} \) and \( \frac{\alpha_4 q}{y_{1,b}} = \frac{m \alpha_3 \alpha}{K}. \)
In this case,

\[
\frac{dV(x_0, x_1, y_0, y_1, E)}{dt} < -\frac{\alpha_1 n}{K} x_0^2 - \alpha_2 (d - d_2) x_0^2 - \frac{m \alpha_3 \alpha}{K} (y_0 - y_0, b)^2 \\
- \frac{\alpha_4 q}{y_1, b} y_0 (y_1 - y_1, b)^2 - K_0 \alpha_5 (E - E_b)^2 \\
- \left(\frac{m \alpha_3 + n \alpha_1}{K}\right)(y_0 - y_0, b) - \frac{\alpha_1 n}{K} (y_1 - y_1, b) x_0 \\
- \frac{\alpha_3 m}{K} (y_1 - y_1, b) x_1 - \frac{\alpha_5 a}{E x_0} (E - E_b) x_0
\]

and so

\[
\frac{dV(x_0, x_1, y_0, y_1, E)}{dt} < -\frac{\alpha_1 n}{K} x_0^2 - \alpha_2 (d - d_2) x_0^2 - \frac{m \alpha_3 \alpha}{K} (y_0 - y_0, b)^2 \\
- \frac{\alpha_4 q}{y_1, b} y_0 (y_1 - y_1, b)^2 - K_0 \alpha_5 (E - E_b)^2 \\
+ \left(\frac{m \alpha_3 + n \alpha_1}{K}\right)(y_0 - y_0, b) + \frac{\alpha_1 n}{K} (y_1 - y_1, b) x_0 \\
+ \frac{\alpha_3 m}{K} (y_1 - y_1, b) x_1 + \frac{\alpha_5 a}{E x_0} (E - E_b) x_0
\]

Denote by \( S = (x_0, x_1, |y_0 - y_0, b|, |y_1 - y_1, b|, |E - E_b|)^T \) and consider the following matrix:

\[
\Pi = \begin{pmatrix}
-n \alpha_1 & 0 & \frac{n \alpha_1 + m \alpha_3}{K} & \frac{n \alpha_1}{2K} & \frac{m \alpha_3}{2K} \\
0 & -\alpha_2 (d - d_2) & 0 & \frac{m \alpha_3}{K} & 0 \\
\frac{m \alpha_1 + m \alpha_3}{2K} & 0 & -\frac{m \alpha_3}{K} & 0 & 0 \\
\frac{m \alpha_3}{2K} & 0 & 0 & -\frac{\alpha_4 q y_0}{y_1, b} & 0 \\
\frac{2 \alpha_5 a}{2K E x_0} & 0 & 0 & 0 & -K_0 \alpha_5
\end{pmatrix}
\]

Then

\[
\frac{dV(x_0, x_1, y_0, y_1, E)}{dt} < S^T \Pi S.
\]

So finally, let us choose \( \alpha_1 = \alpha_3 = \alpha_5 = 2, \, n \alpha_1 = m \alpha_3, \, \alpha_2 = \frac{2n}{K} \) and \( \alpha_4 = \frac{2m \alpha_1 y_1, b}{K} \). Thus the matrix \( \Pi \) becomes

\[
\Pi = \begin{pmatrix}
-2n & 0 & \frac{2n}{K} & \frac{n}{K} & \frac{a}{E x_0} \\
0 & -\frac{2n}{K} (d - d_2) & 0 & \frac{n}{K} & 0 \\
\frac{2n}{K} & 0 & -\frac{2m \alpha}{K} & 0 & 0 \\
\frac{2n}{K} & 0 & 0 & -\frac{2m \alpha}{K y_1} & 0 \\
\frac{a}{E x_0} & 0 & 0 & 0 & -2K_0
\end{pmatrix}
\]
and can be rewritten as $\Pi = (RW + W^T R)$, where

$$
R = \begin{pmatrix}
1 & 0 & 0 & 0 & 0 \\
0 & \frac{n}{rK} & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & \frac{m_{0y_1}}{qK} & 0 \\
0 & 0 & 0 & 0 & 1 \\
\end{pmatrix}
$$

and

$$
W = \begin{pmatrix}
-n & 0 & 2n & \frac{n_{y_1}}{a_{xy}} & \frac{a}{Kx_0} \\
0 & -(d - d_2) & 0 & 0 & 0 \\
0 & 0 & -\frac{ma}{k} & 0 & 0 \\
0 & 0 & 0 & -\frac{g_{0y}}{y_1,b} & 0 \\
0 & 0 & 0 & 0 & -K_0 \\
\end{pmatrix}
$$

One obtains

$$
-\Pi = R(-W) + (-W^T)R.
$$

Since $R$ is a diagonal matrix and $(-W)$ has all its eigenvalues negatives, thus $(-\Pi)$ is positive definite matrix and then $\Pi$ is a negative definite matrix, this implies that

$$
\frac{dV(x_0, x_1, y_0, y_1, E)}{dt} < 0.
$$

Then, according to [29], the function $V$ is a Lyapunov function for the system (6.4) and the blast steady state is G.A.S for scenario 3.

7. INTERPRETATION RESULTS AND SOME PERSPECTIVES

The main results of this study are resumed in this two tables:

| Steady states        | Existence conditions | Stability conditions |
|----------------------|----------------------|----------------------|
| trivial steady state | always exists        | $n < d_0$ and $m < g_0$ |
| no pathologic steady state | $n > d_0$ | $T_2 > 1$ |
| blast steady state   | $m > g_0$            | $T_1 < 1$            |
| chronic steady state | $T_1 < 1 < T_2$      | unstable             |

Table 3. Local and global stability in scenario 1 and local stability in scenario 2

In this study, we have shown that for any positive initial conditions the system (2.3) admits a unique global positive solution for scenarios 1 and 3. The trivial steady state is LAS if $n$ and $m$ (the proliferation rates) are lower than the mortality rates $d_0$ and $g_0$ respectively, however these conditions are clinically impracticable then the trivial balance is unstable. Furthermore, the chronic steady state being a saddle point, the coexistence of normal and
cancer cells does not maintain for long time and this is realist with biological observations.

The blast steady state in the third scenario is also a saddle point. Otherwise the local and global stability of the blast and no pathologic steady states is linked to coefficients $T_1$ and $T_2$:

If $T_1 > 1$ and $T_2 > 1$, the no pathologic steady state is the only stable state in this case there is no leukemia where all types of cells are in no pathological steady state therefore there is no cancer cells or their proliferation is practically zero.

If $T_1 < 1 < T_2$, the blast and no pathologic steady states are both LAS. In this case the state converges towards no pathologic steady where the number of healthy cells is higher than that corresponding to cancer cells. There may even be a conversion of cancerous cells into healthy ones or else the dynamics of our model converge towards blast steady state and cancer cells are in majority (if not all cells are diseased).

If $T_1 > 1$ and $T_2 < 1$, all steady states are unstable, it is corresponds to the final phase of leukemia.

Note that the overall stability of the steady states has been demonstrated in scenario 1 and scenario 3. The study of global stability in the scenario 2 is not possible by considering mathematical classic tools. We let it in a future work using simulations.

Biological interpretation of the results must be also developed. In parallel and in the case where the blast and no pathological steady states are LAS at the same time, a control could possibly be introduced on the growth factors so that the system converges towards the no pathological steady state, this will be also investigated in a future work.

### References

[1] M. Adimy, F. Crauste and S. Ruan, *A mathematical study of the hematopoiesis process with applications to chronic myelogenous leukemia*, SIAM J. Appl. Math. 65 (2005), 1328–1352.

[2] M. Adimy, F. Crauste, S. Bernard, J. Clairambault, S. Genieys and L. Pujo-Menjouet, *Modélisation de la dynamique de l’hématopoïèse normale et pathologique*, Hematologie Revue (14)(5) (2008), 339–350.
[3] B. Ainseba and C. Benosman, *Global dynamics of hematopoietic stem cells and differentiated cells in a chronic myeloid leukemia model*, J. Math. Biol. 62(6) (2011), 975–997.

[4] M. S. Almenshaw, I. A. Ibrahim, N. A. Khalifa and G. Z. Al-Mursy, *Angiogenic activity in chronic myeloid leukemia*, Journal of Leukemia 6(1) (2018), 1–5.

[5] B. Appolo, Modélisation mathématique de la leucémie myéloïde chronique. Modélisation et simulation, Université de Lyon, 2017, (NNT : 2017LYSE1105).

[6] M. Askmyr, H. Agerstam, H. Lilljebjörn and al., *Modeling chronic myeloid leukemia in immunodeficient mice reveals an inflammatory state with expansion of aberrant mast cells and accumulation of Pre B cells*, Blood Cancer J. 124(21) (2014), e269.

[7] J. Belair, M. C. Makey and J. M. Mahaffy, *Hematopoietic model with moving boundary condition and state dependent delay: Applications in erythropoiesis*, J. Theo. Biol. 190(2) (1998), 135–146.

[8] I. Bendixson, *Sur les courbes définies pour des équations différentielles*, Acta Math. 24(1) (1901), 1–88.

[9] C. Benosman, *Contrôle de la Dynamique de la Leucémie Myéloïde Chronique par Imatinib*, Mathématiques [math], Université de Bordeaux 1, 2010.

[10] M. Bonifacio, F. Stagno, L. Scaffidi, M. Kramera and F. Di Raimondo, *Management of Chronic Myeloid Leukemia in Advanced Phase*, Frontiers in Oncology 9 (2019), Article 1132.

[11] M. Bouizem, B. Ainseba and A. Lakmeche, *Mathematical analysis of an age structured leukemia model*, Comm. Appl. Nonlinear Anal. 25(2) (2018), 1–20.

[12] S. N. Cathir, P. Guttorp and J. L. Abkowitz, *The kinetics of clonal dominance in myeloproliferative disorders blood*, Blood 106(8) (2005), 2688–2692.

[13] G. D. Clapp, T. Lepoutre, R. Echeikh and E. Bernards, *Implication of the autologous immune system in BCR-ABL transcript variations in chronic myelogenous leukemia patients treated with Imatinib*, Cancer Res. 75(19) (2015), 4053–4062.

[14] C. Colijn and M. C. Mackey, *A mathematical model of hematopoiesis. II. Cyclical neutropenia*, J. Theoret. Biol. 237(2) (2005), 133–146.

[15] D. Dingli and F. Michor, *Successful therapy must eradicate cancer stem cells*, Stem Cells 24(12) (2006), 2603–2610.

[16] H. Dulac, *Sur les cycles limites*, Bull. Soc. Math. France 51 (1923), 45–188.

[17] R. Duval, L.-C. Bui, C. Mathieu and al., *Benzoquinone, a leukemogenic metabolite of benzene, catalytically inhibits the protein tyrosine phosphatase PTPN2 and alters STAT signaling*, J. Biol. Chem. 294(33) (2019), 12483–12494.

[18] L. Han and A. Pugliese, *Epidemics in two competing species*, Nonlinear Anal. Real World Appl. 10 (2009), 723–744.

[19] R. Hehlmann, *Chronic Myeloid Leukemia*, Springer, 2018.

[20] M. Helal, A. Lakmeche and F. Souma, *Chronic myeloid leukemia model with periodic pulsed treatment*, ARIMA Rev. Afr. Rech. Inform. Math. Appl. 30 (2019), 123–144.

[21] R. A. Horn and C. R. Johnson, *Matrix analysis*, Third edition, Prentice Hall, 1985.

[22] M. Houshmand, G. Simonetti, P. Circosta and al., *Chronic myeloid leukemia stem cells*, Leukemia 33(7) (2019), 1543–1556.

[23] E. Jabbour and H. Kantarjian, *Chronic Myeloid Leukemia: 2020 update on diagnosis, therapy and monitoring*, American Journal of Hematology 95(6) (2020), 691–709.

[24] H. K. Khalil, *Nonlinear Systems*, Third edition, Prentice Hall, 2002.

[25] N. L. Komarova and D. Wodarz, *Effect of cellular quiescence on the success of targeted CML therapy*, PLoS One 2(10) (2007), e990.

[26] M. C. Mackey, *Mathematical models of hematopoietic cell replication and control*, in: The Art of Mathematical Modelling: Case Studies in Ecology, Physiology and Biofluids, Prentice Hall, 1997, pp. 149–178.
Matematicka analiza modela kronične mijeloične leukemije

Fatima Zohra Elouchdi Derrar, Djamila Benmerzouk i Bedr’Eddine Ainesba

Sažetak. U ovom članku razmatra se matematička analiza modela koji opisuje evoluciju kronične mijeloične leukemije s učinkom faktora rasta. Odgovarajuća dinamika predstavljena je sustavom običnih diferencijalnih jednadžbi dimenzije 5. Ovaj sustav opisuje interakcije između hematopoetskih matičnih stanica (H.S.C), hematopoetskih zrelih stanica (M.C), hematopoetskih matičnih stanica raka, zrelih hematopoetskih stanica raka i povezane koncentracije faktora rasta. Naše istraživanje se bavi postojanjem i jedinstvenošću rješenja ovog sustava. Sljedeća suštinska tema bit će rasprava o lokalnoj i globalnoj stabilnosti odgovarajućih stabilnih stanja. Razmatraju se tri scenarija koja odgovaraju različitim djelovanjima hematopoze na matične stanice (diferencirane stanice ili obje stanice).
