

Understanding the complex patterns observed during hepatitis B Virus therapy - Supplementary material

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Positivity and boundness. We first establish the positivity and boundness of model

$$\begin{aligned}\frac{dT}{dt} &= r_T T \left(1 - \frac{T+I}{K}\right) - \beta(1-\eta)VT, \\ \frac{dI}{dt} &= r_I I \left(1 - \frac{T+I}{K}\right) + \beta(1-\eta)VT - \delta I, \\ \frac{dV}{dt} &= (1-\epsilon)pI - cV.\end{aligned}\tag{1}$$

subject to initial conditions

$$T(0) = T_0 > 0, \quad I(0) = I_0 > 0, \quad V(0) = V_0 > 0, \quad T(0) + I(0) \leq K.\tag{2}$$

Proposition 1. *The solutions of (1) subject to (2) are positive on $[0, b)$ for some $b > 0$.*

Proof. Note that (1) is locally Lipschitz at $t = 0$. Therefore, a solution exists and is unique on $[0, b)$ for some $b > 0$. Assume that there exists $t_1 \in (0, b)$ such that $V(t_1) = 0$ and all variables are positive on $[0, t_1]$. For all $t \in [0, t_1]$

$$\frac{dV}{dt} = (1-\epsilon)pI - cV \geq -cV,$$

and so

$$V(t_1) \geq V_0 e^{-ct_1} > 0,$$

a contradiction. Therefore $V(t) > 0$ for all $t \in [0, t_1]$. □

Proposition 2. *If $\max\{r_T, r_I\} > \min\{d_T, \delta\}$, then any solution $(T(t), I(t))$ of (1) subject to (2) remains bounded on $[0, b)$ for some $b > 0$.*

Proof. Let $F = T + I$, $r_{\max} = \max\{r_T, r_I\}$ and $d_{\min} = \min\{d_T, \delta\}$. Then

$$\begin{aligned}\frac{dF}{dt} &\leq s + r_{\max} F \left(1 - \frac{F}{K}\right) - d_{\min} F \\ &= s + (r_{\max} - d_{\min})F - \frac{r_{\max}}{K} F^2 \\ &= -\frac{r_{\max}}{K} (F - X)(F - Y),\end{aligned}$$

where

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$$X = \frac{r_{\max} - d_{\min} + \sqrt{(r_{\max} - d_{\min})^2 + \frac{4sr_{\max}}{K}}}{-2s},$$

$$Y = \frac{r_{\max} - d_{\min} - \sqrt{(r_{\max} - d_{\min})^2 + \frac{4sr_{\max}}{K}}}{-2s}.$$

Then

$$\int \frac{dF}{(F-X)(F-Y)} \leq \int -\frac{r_{\max}}{K} dt$$

$$\frac{1}{X-Y} \ln |F-X| + \frac{1}{Y-X} \ln |F-Y| \leq -\frac{r_{\max}}{K} t$$

$$\left| \frac{F-X}{F-Y} \right| \leq \exp\left(-\frac{(X-Y)r_{\max}}{K} t\right).$$

and, since $r_{\max} > d_{\min}$,

$$F(t) \leq \frac{X - Y \exp\left(-\frac{(X-Y)r_{\max}}{K} t\right)}{1 - \exp\left(-\frac{(X-Y)r_{\max}}{K} t\right)}.$$

Note that $X - Y > 0$, and so $F(t)$ is bounded. Therefore $T(t)$ and $I(t)$ are bounded. \square

Proposition 3. *Any solution $(T(t), I(t))$ of (1) subject to (2) is positive on $[0, b)$ for some $b > 0$.*

Proof. We first show positivity for F . Assume that there exists $t_1 \in (0, b)$ such that $F(t_1) = 0$ and all variables are positive on $[0, t_1)$. Assume also that T and I are bounded on $[0, t_1)$, i.e., there exist M_1 and M_2 such that $T(t) \leq M_1$ and $I(t) \leq M_2$ for all $t \in [0, t_1)$. Then for all $t \in [0, t_1]$

$$\begin{aligned} \frac{dF}{dt} &\geq r_{\min} F \left(1 - \frac{F}{K}\right) - d_{\max} F \\ &\geq r_{\min} F \left(-\frac{M_1 + M_2}{K}\right) - d_{\max} F \\ &= -\tilde{c}F, \end{aligned} \quad \tilde{c} > 0$$

and so

$$F(t_1) \geq F_0 e^{-\tilde{c}t_1} > 0$$

a contradiction. Then $F(t) > 0$ for all $t \in [0, t_1]$. Since we assume all the variables positive on $[0, t_1)$, this implies that both $T(t)$ and $I(t)$ are positive for all $t \in [0, t_1]$. \square

Proposition 4. *If $\max\{r_T, r_I\} > \min\{d_T, \delta\}$, then any solution $V(t)$ of (1) subject to (2) remains bounded on $[0, b)$ for some $b > 0$.*

Proof. If $I(t)$ is bounded on $[0, b)$, then there exists a number $M > 0$ such that

$$M \geq (1 - \epsilon)p \sup_{t \in [0, b)} I(t).$$

Then for any $t \in [0, b)$ we have

$$\frac{dV}{dt} = (1 - \epsilon)p - cV \leq M - cV,$$

and so

$$V(t) \leq \max \left\{ V_0, \frac{M}{c} \right\}.$$

□

Stability analysis. We study the local asymptotic stability of system (1)'s equilibria for $\epsilon = \eta = 0$. The system has four equilibria: a liver death equilibria $E^* = (0, 0, 0)$, a disease-free equilibrium

$$E_0 = (K, 0, 0),$$

a chronic infection equilibrium with total liver infection

$$E^{tot.liv} = \left(0, \frac{K(r_I - \delta)}{r_I}, \frac{pK(r_I - \delta)}{cr_I} \right),$$

and a chronic equilibrium with partial liver infection

$$E = \left(\frac{c\delta(R_0(\delta - r_I) + r_T)}{\beta p(R_0\delta + r_T - r_I)}, \frac{c\delta r_T(R_0 - 1)}{\beta p(R_0\delta + r_T - r_I)}, \frac{\delta r_T(R_0 - 1)}{\beta(R_0\delta + r_T - r_I)} \right),$$

where

$$R_0 = \frac{\beta p K}{c\delta} \tag{3}$$

is the basic reproduction number, representing the number of secondary infections induced by an infected cell in a naive population.

Proposition 5. *The liver death equilibrium is unstable.*

Proof. The Jacobian matrix for the system is

$$J = \begin{pmatrix} r_T \left(1 - \frac{2T+I}{K}\right) - \beta V & -r_T \frac{T}{K} & -\beta T \\ -r_I \frac{I}{K} + \beta V & r_I \left(1 - \frac{T+2I}{K}\right) - \delta & \beta T \\ 0 & p & -c \end{pmatrix}. \tag{4}$$

When evaluated at E^* , J becomes:

$$J = \begin{pmatrix} r_T & 0 & 0 \\ 0 & r_I - \delta & 0 \\ 0 & p & -c \end{pmatrix},$$

whose eigenvalues $\lambda_1 = r_T > 0$ and $\lambda_2 = r_I - \delta > 0$. Therefore E^* is unstable.

□

Proposition 6. *The free disease equilibrium is locally asymptotically stable if $R_0 < 1$.*

Proof. The Jacobian matrix for the system evaluated at E_0 becomes:

$$J = \begin{pmatrix} -r_T & -r_T & -\beta K \\ 0 & -\delta & \beta K \\ 0 & p & -c \end{pmatrix},$$

whose eigenvalues are negative when $R_0 < 1$. □

Proposition 7. *The equilibrium $E^{tot.liv}$ exists when $r_I > \delta$, is locally asymptotically stable when*

$$R_0 \frac{r_I - \delta}{r_T} > 1,$$

and is unstable otherwise.

Proof. $E^{tot.liv}$ exists when $r_I > \delta$. It can be shown that the characteristic equation for $E^{tot.liv}$ is given by

$$\left(\lambda - \frac{r_T \delta}{r_I} + \frac{\beta p K (r_I - \delta)}{r_I c}\right)(\lambda + c)(\lambda + r_I - \delta) = 0,$$

with eigenvalue $\lambda_1 = \frac{r_T \delta}{r_I} - \frac{\beta p K (r_I - \delta)}{r_I c} < 0$ when $R_0 \frac{r_I - \delta}{r_T} > 1$. Since the other two eigenvalues are always negative, this condition is enough to ensure local asymptotic stability of equilibrium $E^{tot.liv}$. □

Proposition 8. *The equilibrium E is locally asymptotically stable if $r_I > \delta$ and*

$$1 < R_0 \text{ and } R_0 \frac{r_I - \delta}{r_T} < 1.$$

The proof is messy and it will not be presented here.

When the treatment is initiated, we assume that the chronic equilibrium E is stable, *i.e.* $1 < R_0 < \frac{r_T}{r_I - \delta}$. A successful combination drug therapy $0 < \epsilon \leq 1$ and $0 < \eta \leq 1$ will lead to virus clearance if the clearance equilibrium in the presence of therapy, $E_0^d = (K, 0, 0)$ (same as E_0 in the absence of therapy), becomes the locally asymptotically stable steady state. This occurs when

$$\mathcal{R} = (1 - \epsilon)(1 - \eta)R_0 < 1. \tag{5}$$

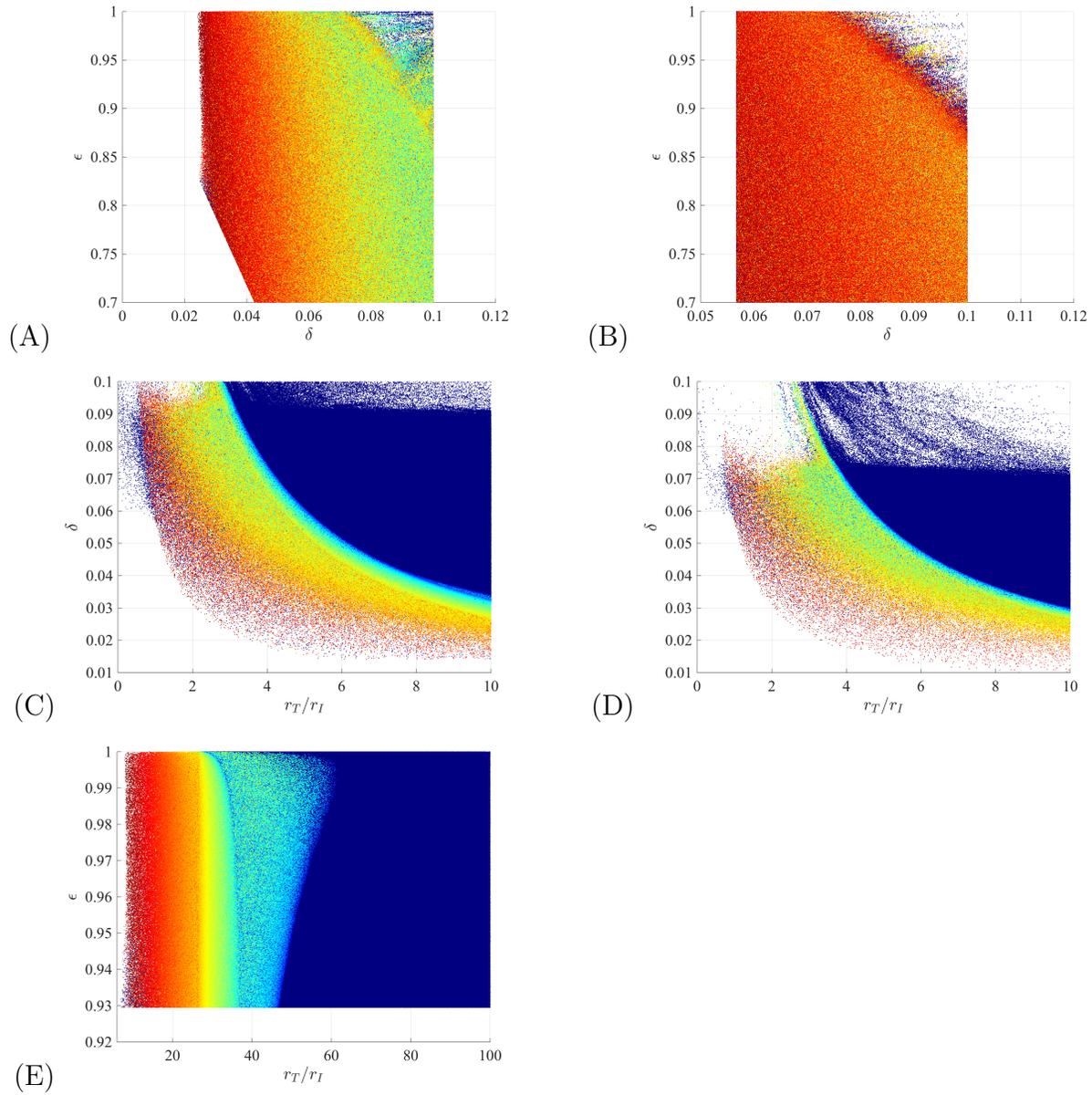


Figure S1: Samples for bi-phasic (dark blue dots) and tri-phasic (red to light blue dots) $V(t)$ dynamics for: (A) fixed $r_T/r_I = 2.5$; (B) fixed $r_T/r_I = 1$; (C) fixed $\epsilon = 0.9$; and (D) fixed $\epsilon = 0.99$; (E) fixed $\delta = 0.01$. The other parameters are as in Table 2.

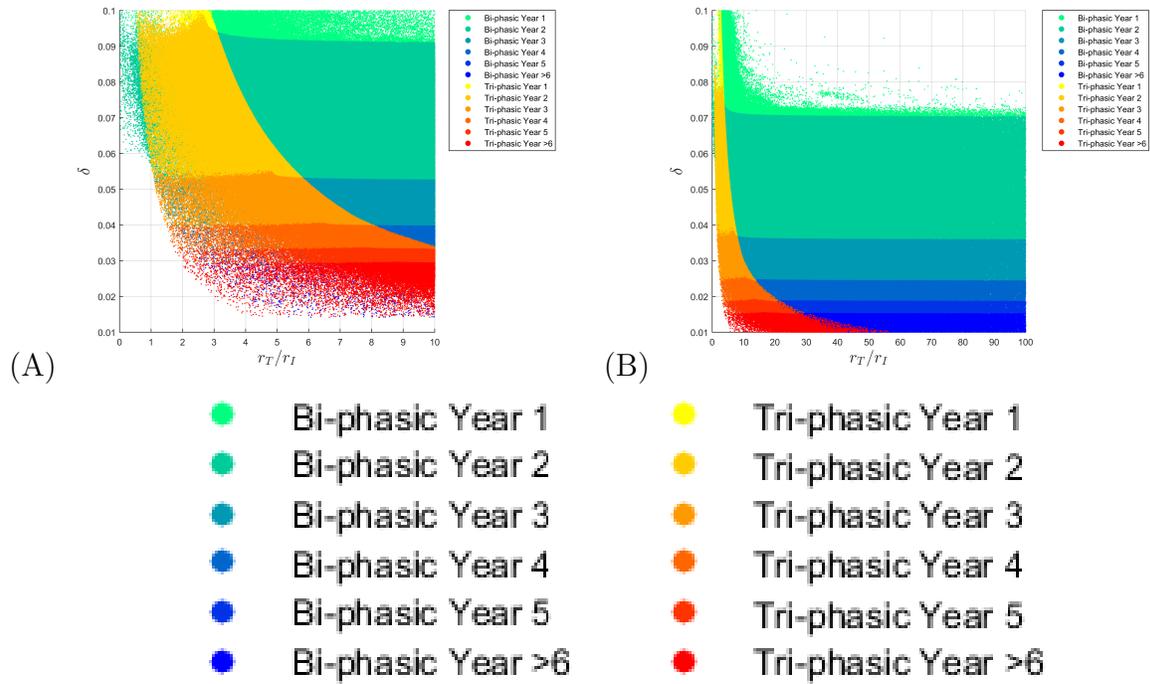


Figure S2: Division of the samples for bi-phasic and tri-phasic virus pattern based on the number of years to virus clearance for: (A) fixed $\epsilon = 0.9$; (B) fixed $\epsilon = 0.99$. The other parameters are as in Table 2.

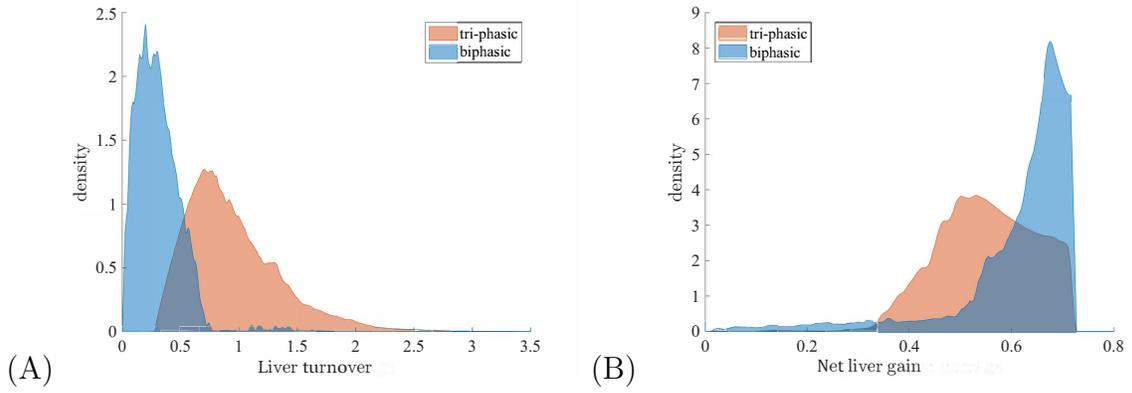


Figure S3: Density of bi-phasic (blue) and tri-phasic (pink) $V(t)$ samples versus: (A) Liver turnover; (B) Net liver gain, for $\epsilon = 0.99$, $r_T/r_I = 2.5$, $0.01 \leq \delta \leq 0.1 \text{ d}^{-1}$ and $\tau = 100$ days.