Nonlinear Modeling of the Dynamic Effects of Infused Insulin on Glucose: Comparison of Compartmental with Volterra Models

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***Abstract*— This paper presents the results of a computational study that compares simulated compartmental (differential equation) and Volterra models of the dynamic effects of insulin on blood glucose concentration in humans. In the second modeling approach, we employ the general class of Volterra-type models that are estimated from input-output data, and in the first approach we employ the widely accepted "minimal model" and an augmented form of it, which incorporates the effect of insulin secretion by the pancreas, in order to represent the actual closed-loop operating conditions of the system. We demonstrate both the equivalence between the two approaches analytically and the feasibility of obtaining accurate Volterra models from insulin-glucose data generated from the compartmental models. The results corroborate the proposition that it may be preferable to obtain data-driven (i.e. inductive) models in a more general and realistic operating context, without resorting to the restrictive prior assumptions and simplifications regarding model structure and/or experimental protocols (e.g. glucose tolerance tests) that are necessary for the compartmental models proposed previously. These prior assumptions may lead to results that are improperly constrained or biased by preconceived (and possibly erroneous) notions – a risk that is avoided when we let the data guide the inductive selection of the appropriate model within the general class of Volterra-type models..**

***Index Terms*—Physiological systems; Volterra-Wiener models; Laguerre-Volterra networks.**

I. Introduction

Diabetes mellitus represents an alarming threat to public health with rising trends and severity in recent years worldwide and is characterized by multiple and often not readily observable clinical effects [1]. There is, therefore, urgent need for improved diagnostic methods that provide more precise clinical assessments and sensitive detection of symptoms at earlier stages of the disease. This critical task may be facilitated (or enabled) by the utilization of advanced mathematical models that reliably describe the dynamic interrelationships among key physiological variables implicated in the underlying physiology (i.e. blood glucose concentration and various hormones such as insulin, glucagon, epinephrine, norepinephrine, cortisol etc.) under a variety of metabolic and behavioral conditions (e.g. pre-/post-prandial, exercise/rest, stress/relaxation). Such models would not only provide a powerful diagnostic tool, but may also enable long-term glucose regulation in diabetics through closed-loop model-reference control using frequent insulin micro-infusions administered by implanted programmable micro-pumps. This will prevent the onset of the pathologies caused by elevated blood glucose over prolonged periods in diabetic patients [1].

Blood glucose concentration fluctuates considerably in response to food intake, hormonal cycles or behavioral factors. These fluctuations may range from 70 to 180 mg/dl in most normal subjects, although blood glucose concentration remains within the normoglycemic zone (70-110 mg/dl [2]) for most of the time. The internal physiological regulation of these wide fluctuations is a complex, multi-factorial process. The most critical regulatory role is played by the pancreas which, upon sensing an elevation in blood glucose concentration, secretes insulin through its beta cells, while an opposite change in glucose causes secretion of glucagon through its alpha cells. The secreted insulin assists the uptake of glucose by the cells and the storage of excess glucose in the liver in the form of glycogen. Secreted glucagon assists the catabolism of glycogen into glucose that is released from the liver into the bloodstream, while insulin inhibits glycogen synthase [3]. Furthermore, free fatty acids in the blood potentiate the short-term responsiveness of pancreatic beta cells to glucose oscillations, but may inhibit long-term responsiveness [4, 5]. Finally, blood glucose concentration and its relation to insulin concentration depend on the action of several other hormones (e.g. epinephrine, norepinephrine, cortisol [6-8]) making the daunting complexity of this multi-factorial regulatory mechanism evident.

The primary effect on blood glucose is exercised by insulin and most efforts to date have focused on the study of this causal relationship. Prolonged hyperglycemia is usually caused by defects in insulin secretion by the pancreatic beta

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cells or in the efficiency of insulin-facilitated glucose uptake by the cells. The exact quantitative nature of the dependence between blood glucose concentration and the action of the other hormones mentioned above, or factors such as diet, endocrine cycles, exercise, stress etc., remains largely unknown (primarily because of lack of appropriate data), although the qualitative effect has been established. Thus, the aggregate effect of all these other factors for modeling purposes is viewed as random "disturbances", additive to the blood glucose level.

Starting from the initial work of Bolie [9] and Ackerman [10], most modeling studies of the causal relationship between insulin and glucose (as the "input" and "output" of a system representing this relationship) have relied on the concept of compartmental modeling [11]. In this context, the minimal model (MM) of glucose disappearance, combined with the intravenous glucose tolerance test (IVGTT), has been the most widely used method to study whole body glucose metabolism *in vivo* [12, 13]. The MM postulates that insulin acts from a remote compartment and affects glucose utilization, in addition to the insulin-independent utilization that depends on the glucose level *per se*. These insulin-dependent and insulin-independent effects on glucose utilization/ kinetics are combined in a single compartment. Certain parameters of the MM (i.e., insulin resistance S_I and glucose sensitivity S_G) have been shown to be of clinical importance and can be estimated from IVGTT data, using nonlinear least-squares methods [14, 15] or, more recently, Bayesian estimation techniques [16-18].

However, the accuracy of the estimates obtained from the MM has been questioned because of the single-compartment assumption [15, 19, 20], and two-compartment models for glucose kinetics [21-23], as well as multi-compartmental models for glucose and insulin kinetics, have been proposed [24, 25]. Other modeling approaches that have been recently explored – in the context of glucose control - include artificial neural networks [26], probabilistic models [27] and linear/ nonlinear impulse response and Volterra models [28, 29]. In addition to these insulin-glucose models, attempts have been made to take into account the influence of some relevant physiological signals, such as glucagon [24] and free fatty acids [30].

The aforementioned compartmental models rely on *a priori* assumptions and simplifications regarding the underlying physiological mechanisms and their primary aim is often to extract clinically important parameters in conjunction with specific experimental protocols (e.g., the IVGTT). Therefore, their ability to quantify glucose metabolism under actual, more general operating conditions remains limited. On the other hand, recent technological advances in the development of reliable continuous glucose sensors and insulin micro-pumps [31, 32] have provided time-series data that enable the application of data-true modeling approaches [33]. These approaches offer new opportunities towards the goal of obtaining reliable models of the insulin-glucose interrelationships in a more general context. Using spontaneous or externally infused insulin and glucose data, one can obtain data-driven models that are not constrained by *a priori* assumptions regarding their structure.

The present paper examines the relation between existing compartmental (differential equation) and Volterra-type models, both analytically and computationally. The results demonstrate the feasibility of obtaining Volterra models of insulin-glucose dynamics that are equivalent to widely accepted compartmental models, using data-records that are practically obtainable. They also illustrate the physiological interpretation of nonlinear Volterra models by providing direct links to a well-known parametric model with parameters of clinical significance. Since the Volterra approach does not require prior assumptions about model structure, it can provide the effective means for obtaining accurate data-true, patient-specific and time-adaptive models in a clinical context.

II. METHODS

The present study concerns compartmental and Volterra-type nonlinear dynamic models; among compartmental models, we select the minimal model of glucose disappearance (MM), as well as an augmented version of it (AMM), which incorporates an insulin secretion equation. The structure and parameter values of these models are taken from the literature [12, 14, 34-37]. The equivalent Volterra models [38] are estimated using simulated input-output data from the compartmental models.

A. The minimal model of glucose disappearance

The MM of glucose disappearance is described by the following two differential equations [12], which describe the nonlinear dynamics of the insulin-to-glucose relationship during an IVGTT:

$$\frac{dg(t)}{dt} = -p_1 g(t) - x(t)[g(t) + g_b] \quad (1)$$

$$\frac{dx(t)}{dt} = -p_2 x(t) + p_3 i(t) \quad (2)$$

where $g(t)$ is the deviation of glucose plasma concentration from its basal value g_b (in mg/dl), $x(t)$ is the "internal variable" of insulin action (in min^{-1}), $i(t)$ is the deviation of insulin plasma concentration from its basal value i_b (in $\mu U/ml$), p_1 and p_2 are parameters describing the kinetics of glucose and insulin action respectively (in min^{-1}) and p_3 is a parameter (in $min^{-2}\cdot ml/\mu U$) that affects insulin sensitivity (see below). The initial conditions for the simulations are: $g(0) = 0$ and $x(0) = 0$ (i.e. we assume that we start at basal conditions – which is a reasonable assumption in the context of simulating the model for situations where the initial "transient" phase can be ignored). Note that the MM is nonlinear, due to the presence of the bilinear term between the internal variable $x(t)$ representing insulin action and the variable $[g(t)+g_b]$ representing the plasma glucose concentration in the first equation. This bilinear term describes the modulation of the effective kinetic constant of the glucose utilization by insulin action (i.e. insulin concentration increases cause faster disappearance of blood glucose).

The physiological interpretation of the MM parameters can be made in terms of insulin-dependent and insulin-independent processes that enhance glucose uptake and suppress net glucose output [13]. The parameter p_1, termed "glucose effectiveness" S_G, represents the insulin-independent effect, while the insulin-dependent effect is represented by the ratio p_3/p_2 (in $min^{-1}/\mu U\cdot ml^{-1}$) and is termed "insulin sensitivity"

S_I. The values of S_G and S_I are typically estimated from IVGTT data and the MM has proven to be successful in a clinical context, requiring a relatively simple test procedure [13]. Nonetheless, the accuracy and physiological interpretation of the MM parameter estimates has been questioned because of the use of a single compartment for glucose kinetics [19, 20].

The MM, as formulated in Eqs. (1)-(2), does not include an equation describing the secretion of insulin from pancreatic beta cells in response to an elevation in blood glucose concentration, i.e., it is an open-loop model, which may be used along with properly designed experimental protocols (IVGTT) for parameter estimation. However, the actual glucose metabolism process is a closed-loop system, except in conditions of severe Type I diabetes where the pancreatic beta cells are considered totally inactive. In order to account for this, an insulin-secretion equation may be included, as described below (closed loop MM or AMM). Limitations of the MM (and the AMM) include the absence of an explicit glucogenic component reflecting production of new glucose by the liver in response to elevated plasma insulin and/or glucose (such as the model presented in [39]) and the associated glucagon secretion process (from the alpha cells of the pancreas) among others. The aggregate effect of these processes, as well as the effect of other factors (free fatty acids, epinephrine etc.), can be incorporated by "disturbance" terms that are added to the glucose rate and insulin action equations.

B. Closed-loop parametric model: The Augmented Minimal Model

The closed-loop nature of insulin-glucose interactions requires the incorporation of an additional equation describing the insulin secretion dynamics by the pancreatic beta cells. Of several equations that have been proposed [14, 36, 37, 40, 41], we select one that utilizes a threshold function – see Equations (5)-(6) below [14, 36, 37]. The resulting closed-loop model becomes:

$$\frac{dg(t)}{dt} + p_1 g(t) = -x(t)[g(t) + g_b] \quad (3)$$

$$\frac{dx(t)}{dt} = -p_2 x(t) + p_3[i(t) + r(t)] \quad (4)$$

$$\frac{dr(t)}{dt} = -ar(t) + \beta T_h[g(t)] \quad (5)$$

where $r(t)$ is the secreted insulin by the pancreatic beta cells in response to an elevation in plasma glucose concentration. The secretion is triggered by elevated plasma glucose concentrations according to the threshold function $T_h[g(t)]$ defined as:

$$T_h[g(t)] = \begin{cases} g(t) - \theta, g(t) \geq \theta \\ 0, otherwise \end{cases} \quad (6)$$

where θ corresponds to the glucose concentration value above which insulin is secreted. The dynamics of this triggered secretion process and the kinetics of the secreted insulin are described (in first approximation) by the kinetic constant a (in min^{-1}) in Equation (5). The parameter β (in $\mu U \cdot \min^{-2}/ml$ per *mg/dl*) determines the rate of insulin secretion (i.e. the strength of the feedback pathway).

C. Volterra-type modeling

The Volterra-Wiener framework has been employed extensively for modeling nonlinear physiological systems [38]. In this context, the input-output dynamic relationship of a causal, nonlinear system of order Q and memory M is described by the Volterra functional expansion:

$$g(t) = \sum_{n=0}^{Q} \int_0^M \ldots \int_0^M k_n(\tau_1, \ldots, \tau_n) i(t-\tau_1) \ldots i(t-\tau_n) d\tau_1 \ldots d\tau_n \quad (7)$$

where $i(t)$ and $g(t)$ are the input and output of the system at time t (deviations of plasma insulin and glucose concentrations from their basal values, respectively). The unknown quantities of the Volterra model that are estimated from the input-output data are the Volterra kernels $k_n(\tau_1,\ldots,\tau_n)$. The first-order kernel (n=1) is the linear component of the system dynamics, while the higher order kernels (n>1) form a hierarchy of the nonlinear dynamics of the system. The highest order Q defines the nonlinear order of the system. Many physiological systems can be described adequately by Volterra models of second or third order [38]. The Volterra-Wiener approach is well-suited to the complexity of physiological systems since it yields data-true models, without requiring *a priori* assumptions about system structure.

Among various methods that have been developed for the estimation of the discretized Volterra kernels, a Volterra-equivalent network in the form of the Laguerre-Volterra Network (LVN) is selected because it has been proven to be an efficient approach that yields accurate representations of high-order systems in the presence of noise using short input-output records [42, 43]. The LVN model consists an input layer of a Laguerre filter-bank and a hidden layer of K hidden units with polynomial activation functions (Figure 1) [42, 43]. At each discrete time t, the input signal $i(t)$ (insulin) is convolved with the Laguerre filter-bank and weighted sums of the filter-bank outputs v_j (where $v_j = i * b_j$ and b_j is the j-th order discrete-time Laguerre function) are transformed by the hidden units through polynomial transformations.

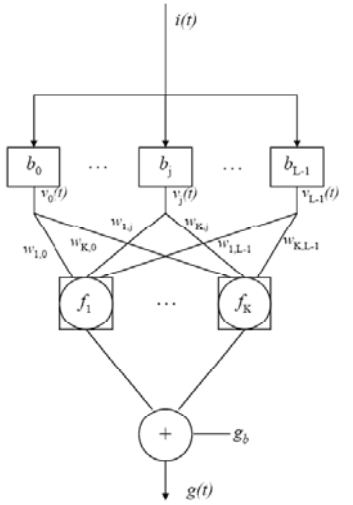

Fig. 1. The Laguerre-Volterra network. The system input $i(t)$ is convolved with a Laguerre filter bank with impulse responses b_j, the outputs of which ($v_j(n)$) are fed into a layer of K hidden units with polynomial activation functions f_K that produce the system output $g(t)$.

The model output $g(t)$ (glucose) is formed as the summation of the hidden unit outputs z_k and a constant corresponding to the glucose basal value g_b:

$$u_k(t) = \sum_{j=0}^{L-1} w_{k,j} v_j(t) \tag{8}$$

$$g(t) = \sum_{k=1}^{K} z_k(t) + g_b = \sum_{k=1}^{K} \sum_{n=1}^{Q} c_{n,k} u_k^n(t) + g_b \tag{9}$$

where L is the number of functions in the filter bank and $w_{k,j}$ and $c_{q,k}$ are the weighting and polynomial coefficients respectively. The insulin and glucose time-series are used to train the LVN model parameters ($w_{k,j}$, $c_{q,k}$ and the Laguerre parameter which determines the Laguerre functions dynamic properties) with a gradient-descent algorithm as follows [42]:

$$\delta^{(r+1)} = \delta^{(r)} + \gamma_\beta \varepsilon^{(r)}(n) \sum_{k=1}^{n} f_k^{'(r)}(u_k^{(r)}(n)) \cdot \cdot \sum_{j=0}^{L} w_{k,j} [v_j(n-1) + v_{j-1}(n)] \tag{10}$$

$$w_{k,j}^{(r+1)} = w_{k,j}^{(r)} + \gamma_w \varepsilon^{(r)}(n) f_k^{'(r)}(u_k^{(r)}(n)) v_j(n) \tag{11}$$

$$c_{m,k}^{(r+1)} = c_{m,k}^{(r)} + \gamma_c \varepsilon^{(r)}(n) (u_k^{(r)}(n))^m \tag{12}$$

where δ is the square root of the Laguerre parameter, γ_β, γ_w, γ_c are positive learning constants, r denotes iteration and $\varepsilon^{(r)}(n)$ and $f_k^{'(r)}(u_k)$ are the output error and derivative of the polynomial activation function of the k-th hidden unit, evaluated at the r-th iteration, respectively.

The equivalent Volterra kernels are then obtained in terms of the LVN parameters as:

$$k_n(\tau_1,...,\tau_n) = \sum_{k=1}^{K} c_{n,k} \sum_{j_1=0}^{L-1} ... \sum_{j_n=0}^{L-1} w_{k,j_1} ... w_{k,j_n} b_{j_1}(\tau_1) ... b_{j_n}(\tau_n) \tag{13}$$

The structural parameters of the LVN model (L,K,Q) are selected on the basis of the normalized mean-square error (NMSE) of the output prediction achieved by the model, defined as the sum of squares of the model residuals divided by the sum of squares of the de-meaned true output. The statistical significance of the NMSE reduction achieved for model structures of increased order/complexity is assessed by comparing the percentage NMSE reduction with the *alpha*-percentile value of a chi-square distribution with p degrees of freedom (p is the increase of the number of free parameters in the more complex model) at a significance level *alpha*, typically set at 0.05 [44].

The LVN representation is equivalent to a variant of the general Wiener-Bose model termed the Principal Dynamic Mode (PDM) model. The PDM model consists of a set of parallel branches, each one of which is the cascade of a linear dynamic filter (PDM) followed by a static nonlinearity [38, 45]. Each of the K hidden units of the LVN corresponds to a separate branch and defines the respective PDM $p_K(t)$ and polynomial nonlinearity. This leads to model representations that allow physiological interpretation, since the resulting number of branches is typically low in practice. According to the PDM model form, the insulin input signal is convolved with each of the PDMs $p_k(t)$, where k=1,…,K and $p_k(t) = \sum_{j=0}^{L-1} w_{k,j} b_j(t)$, and the PDM outputs u_k are subsequently transformed by the respective polynomial nonlinearities $f_k(.)$ to produce the model-predicted blood glucose output (the asterisk denotes convolution):

$$\begin{aligned} g(t) &= g_b + f_1[u_1(t)] + ... + f_K[u_K(t)] = \\ &= g_b + f_1[p_1(t) * i(t)] + ... + f_K[p_K(t) * i(t)] \end{aligned} \tag{14}$$

D. Equivalence between compartmental and Volterra models

In order to examine the mathematical relationship between the aforementioned compartmental and Volterra models, we employ the generalized harmonic balance method to derive analytical relations between the two model forms, as outlined below for the second-order case of the nonparametric model [46]. This procedure can be extended to any order of interest.

By setting the input $i(t)$ equal to 0, e^{st} and $e^{s_1 t} + e^{s_2 t}$ in the general Volterra model of Eq. (7) successively, the output $g(t)$ becomes equal to $k_0, k_0 + e^{st} K_1(s) + e^{2st} K_2(s,s) + ...$ and k_0+ $e^{s_1 t} K_1(s_1) +$ $e^{s_2 t} K_1(s_2) + e^{(s_1+s_2)t} K_2(s_1,s_2) + ...$, where $K_1(s)$ and $K_2(s_1,s_2)$ are the Laplace transforms of $k_1(\tau)$ and $k_2(\tau_1,\tau_2)$ respectively. If we substitute these three input-output pairs into the differential equations of the compartmental models (Eqs. (1)-(2) for the open-loop model and (3)-(5) for the closed-loop model) and equate the coefficients of the resulting exponentials of the same kind, we can obtain analytical expressions for k_0, $K_1(s)$ and $K_2(s_1,s_2)$, in terms of the parameters of the respective compartmental model.

To define the computational equivalence between the two model forms, we simulate the compartmental models with broadband input (insulin) data and we then estimate the kernels of the equivalent Volterra model, from the simulated input-output data. The accuracy of the estimated first and second-order Volterra kernels is assessed by comparison with the exact kernels of the equivalent Volterra model that is derived in analytical form from the differential equations of the compartmental models. The accuracy and robustness of the kernel estimates is evaluated under measurement noise conditions, in order to assess the performance of the Volterra approach.

III. RESULTS

A. Analytical expressions of the Volterra kernels of the compartmental model: Open-loop case

The bilinear term between insulin action and glucose concentration in Eq. (1) of the MM gives rise to an equivalent Volterra model of infinite order. However, for parameter values within the physiological range, a second-order Volterra model offers an adequate approximation for all practical purposes. Considering the insulin and glucose deviations from the respective basal values $i(t)$ and $g(t)$ as the input and the output respectively, we can derive analytically the Volterra kernels of the open-loop MM by applying the procedure outlined in Methods to the integro-differential equation:

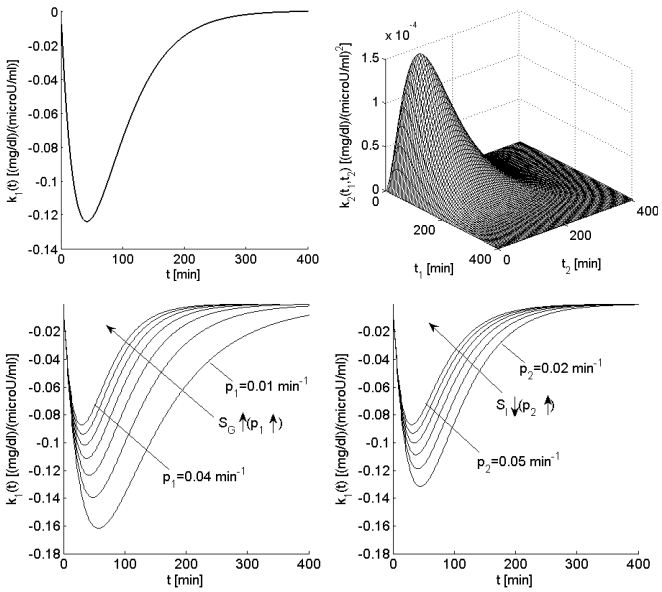

Fig. 2. Top panel: The first-order (left) and second-order (right) Volterra kernels of the minimal model for typical values of its parameters within the physiological range (S_G=0.02 min^{-1} and S_I=0.0036 $min^{-1}/\mu U{\cdot}ml^{-1}$). Bottom panel: Effect of the two key parameters p_1 and p_2 of the open-loop MM on the form of the equivalent first-order kernel. Note that the glucose effectiveness S_G is equal to p_1 and the insulin sensitivity S_I is inversely proportional to p_2 (and proportional to p_3). These plots offer a visual understanding of the effects of changes in these parameters (p_1 between 0.01 and 0.04 min^{-1}, p_2 between 0.02 and 0.05 min^{-1}) on the first-order insulin-glucose dynamics (see text).

$$\dot{g}(t)+p_1 g(t)+p_3\int_0^\infty \exp(-p_2\tau)i(t-\tau)g(t)d\tau = -g_b p_3\int_0^\infty \exp(-p_2\tau)i(t-\tau)d\tau \quad (15)$$

The above equation is derived from the MM by substituting the convolutional solution of Equation (2):

$$x(t)=p_3\int_0^\infty \exp(-p_2\tau)i(t-\tau)d\tau \quad (16)$$

into Equation (1). Upon application of this method, we derive the following analytical expressions in the Laplace domain for the first- and second-order Volterra kernels of the MM (k_0 = 0):

$$K_1(s)=-p_3 g_b\frac{1}{(s+p_1)(s+p_2)} \quad (17)$$

$$K_2(s_1,s_2)=\frac{g_b p_3^2}{2}\frac{1}{(s_1+p_1)(s_1+p_2)}\cdot\frac{1}{(s_2+p_1)(s_2+p_2)}\left[1+\frac{p_2}{s_1+s_2+p_1}\right] \quad (18)$$

The MM has, in principle, Volterra kernels of any order. However, it can be shown that the magnitude of the *n*th-order kernel is proportional to the n^{th} power of p_3 and, subsequently, an adequate Volterra model may only include the first two kernels (since the value of p_3 is on the order of 10^{-5} to 10^{-4}). The resulting expressions for the first and second order kernels in the time domain are given in Equations (19) and (20) (next page) respectively:

$$k_1(\tau)=-g_b\frac{p_3}{p_2-p_1}\left[\exp(-p_1\tau)-\exp(-p_2\tau)\right] \quad (19)$$

These first and second-order Volterra kernels are plotted in Figure 2 (top panel) for typical MM parameter values within the physiological range [15, 35]: g_b=80 *mg/dl*, $p_1=S_G$=0.02 min^{-1}, p_2=0.028 min^{-1} and $p_3=10^{-4}$ $min^{-2}{\cdot}ml/\mu U$, which yield S_I=0.0036 $min^{-1}/\mu U{\cdot}ml^{-1}$. Since the specific parameter values define the MM description of insulin-glucose dynamics, they also define the form of the equivalent Volterra kernels. The form of the first-order kernel in Figure 2 (top left panel) indicates that an 10 $\mu U/ml$ insulin concentration increase will cause a first-order drop in plasma glucose concentration that will reach a minimum of about -1.2 *mg/dl* about 36 min later, rising after that to half the drop in about 1 hour and relaxing back to the basal value about 4 hours after the minimum. The positive values of the second-order Volterra kernel indicate that the actual glucose drop caused by the insulin infusion will be slightly less than the first-order prediction (sublinear response). For instance, an insulin concentration increase of 100 $\mu U/ml$ will not cause a maximum glucose drop of 12 *mg/dl* (as predicted by its equivalent first-order kernel) but a drop of about 10.5 *mg/dl* due to the antagonistic second-order kernel contribution.

Changes in these parameter values affect the form and the values of the kernels in the precise manner described by Equations (19) and (20). The effects of changes in the two MM parameters p_1 and p_2 on the equivalent first-order kernel are illustrated in Figure 2 (bottom panels) for a range of physiological values (p_1 between 0.01 and 0.04 min^{-1} and p_2 between 0.02 and 0.05 min^{-1} [15], keeping $p_3=10^{-4}$ $min^{-2}{\cdot}ml/\mu U$ constant). Note that changes in p_3 simply scale the first-order kernel according to Equation (19) and do not alter its form (proportional dependence) – nor do they alter the form of the second-order kernel (they scale it quadratically). A direct sense of the effects of parameter changes is obtained by the waveforms of Figure 2: for instance, as p_1 (S_G) increases, the maximum drop of the first-order kernel becomes smaller and its dynamics (i.e. the drop to the minimum and the return to basal value) become faster. Similar effects are observed when p_2 increases (or S_I decreases).

B. Analytical expressions of the Volterra kernels of the compartmental model: Closed-loop case

To derive the analytical expressions of the kernels in the closed-loop case, we approximate the threshold function of Equation (6) with a polynomial as indicated below, assuming that θ is equal to zero (i.e. insulin secretion is triggered when the glucose concentration rises above its basal value):

$$\beta T_h[g(t)]\cong\beta_1 g(t)+\beta_2 g^2(t)+\cdots \quad (21)$$

where *g(t)* is the deviation of glucose plasma concentration from its basal value. Then Equation (5) can be rewritten as:

$$\frac{dr(t)}{dt}=-ar(t)+\beta_1 g(t)+\beta_2 g^2(t)+\cdots \quad (22)$$

The solution of Equation (22) is given by:

$$r(t)=\beta_1 f(t)*g(t)+\beta_2 f(t)*g^2(t)+\cdots \quad (23)$$

$$k_2(\tau_1,\tau_2)=\frac{g_b p_3^2}{2(p_2-p_1)^2}\left\{\left[\exp(-p_1\tau_1)-\exp(-p_2\tau_1)\right]\left[\exp(-p_1\tau_2)-\exp(-p_2\tau_2)\right]+p_2\left[\frac{1}{p_1}\exp[-p_1(\tau_1+\tau_2)](\exp[p_1\min(\tau_1,\tau_2)]-1)-\right.\right. \quad (20)$$

$$\left.\left.-\frac{1}{p_2}[\exp(-p_1\tau_1-p_2\tau_2)+\exp(-p_1\tau_2-p_2\tau_1)](\exp[p_2\min(\tau_1,\tau_2)]-1)+\frac{\exp[-p_2(\tau_1+\tau_2)]}{2p_2-p_1}(\exp[(2p_2-p_1)\min(\tau_1,\tau_2)]-1)\right]\right\}$$

$$K_2(s_1,s_2)=-p_3\left\{(\beta_2+\beta_1)g_b\frac{H(s_1+s_2)F(s_1+s_2)K_1(s_1)K_1(s_2)}{(s_1+s_2+p_1)+p_3g_b\beta_1H(s_1+s_2)F(s_1+s_2)}+\frac{1}{2}\frac{H(s_1)K_1(s_2)+H(s_2)K_1(s_1)}{(s_1+s_2+p_1)+p_3g_b\beta_1H(s_1+s_2)F(s_1+s_2)}\right\} \quad (29)$$

where the asterisk denotes convolution and:

$$f(t)=e^{-at}u(t) \quad (24)$$

Also, from Equation (4) we have:

$$\frac{dx(t)}{dt}=-p_3h(t)*[i(t)+r(t)] \quad (25)$$

where:

$$h(t)=e^{-p_2t}u(t) \quad (26)$$

Then Equation (3) becomes:

$$\frac{dg(t)}{dt}+p_1g(t)=-p_3g(t)\cdot[h(t)*i(t)+ +\beta_1h(t)*f(t)*g(t)+\beta_2h(t)*f(t)*g^2(t)+\cdots] \quad (27)$$

The above equation can be used to obtain the equivalent Volterra kernels of the closed-loop model, following the procedure outlined before for the open-loop model. The resulting expressions for the first-order and the second-order kernels in the Laplace domain are given by Equations (28) and (29) (top of page) respectively (k_0=0):

$$K_1(s)=-p_3g_b\frac{H(s)}{s+p_1+p_3g_b\beta_1H(s)F(s)} \quad (28)$$

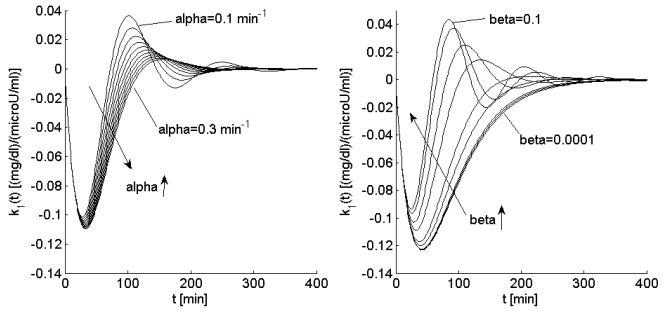

Fig. 3. The first-order kernels of the AMM for a varying between 0.1 and 0.3 min^{-1} with constant β=0.05 (left panel) and for β varying between 0.0001 and 0.1 $\mu U{\cdot}min^{-2}/ml$ per mg/dl with constant α=0.13 min^{-1} (right panel).

where $F(s)$, $H(s)$ are the Laplace transforms of $f(t)$, $h(t)$ respectively, i.e.:

$$F(s)=\frac{1}{s+a} \quad (30)$$

$$H(s)=\frac{1}{s+p_2} \quad (31)$$

The above relations were inverted numerically to yield the time-domain expressions for the first-order kernel, which are shown in Figure 3 for the following parameter values: a varying between 0.1 and 0.3 min^{-1} with β remaining constant remaining constant at 0.13 min^{-1} (right panel). The nominal value of a (0.13 min^{-1}) was taken from [37], while the value of β was set at 0.05 $\mu U{\cdot}min^{-2}/ml$ per mg/dl, since the value reported in [37] (0.0054) resulted in negligible effects of endogenous insulin secretion for the stimuli used in this study. The decrease of a (slower insulin secretion dynamics) and increase of β (stronger feedback) affect the AMM first-order kernel waveform similarly - i.e., they result in faster dynamics with a small decrease of the negative peak value and the appearance of an overshoot which is characteristic of closed-loop systems.

C. Simulation results: open-loop model

In order to demonstrate the feasibility of estimating the Volterra kernels of the open-loop MM directly from input-output measurements, we simulate it by numerical integration of Equations (1)-(2) for the following values of MM parameters: p_1=0.020 min^{-1}, p_2=0.028 min^{-1}, p_3=10^{-4} $min^{-2}{\cdot}ml/\mu U$, g_b=80 mg/dl that are around the middle of the physiological ranges reported in the literature [14, 15]. The input signal for this simulation is a zero-mean Gaussian white noise (GWN) sequence of insulin time-series (i.e. independent samples every 5 min), with a standard deviation of 4 $\mu U/ml$, which may be viewed as spontaneous fluctuations around its basal value or arising from step-wise continuous infusions of insulin at random levels, changed every 5 min, superimposed on a constant (positive) baseline infusion. Due to the low-pass dynamic characteristics of the model, one sample every 5 min is sufficient for representing the input-output data. An input-output record of 144 sample points (i.e., 12 hr long) is used to perform the training of the LVN and the estimation of the kernels of the equivalent Volterra model.

TABLE I
OUTPUT PREDICTION NMSES FOR VARIOUS LVN MODEL STRUCTURES AND VALUES OF P_3, GWN INPUT (OPEN-LOOP CASE).

L	p_3=5·10^{-5} $min^{-2}{\cdot}ml/\mu U$		p_3=10^{-4} $min^{-2}{\cdot}ml/\mu U$		p_3=5·10^{-4} $min^{-2}{\cdot}ml/\mu U$	
	Linear NMSE	Nonlinear NMSE	Linear NMSE	Nonlinear NMSE	Linear NMSE	Nonlinear NMSE
2	13.55	8.97	16.24	15.46	22.42	4.89
3	0.39	0.32	0.68	0.30	23.23	1.13
4	4.62	4.85	3.33	3.63	23.88	3.73
5	0.17	0.14	0.40	0.09	21.35	0.61
6	0.22	0.31	0.39	0.17	21.82	0.61
7	0.10	0.04	0.36	0.05	21.49	0.61

The value of p_3 determines the relative contribution of the nonlinear terms: note that for p_3=5·10^{-5} $min^{-2}{\cdot}$ $ml/\mu U$ the NMSE reduction achieved by nonlinear models is marginal, while for 5·10^{-4} $min^{-2}{\cdot}ml/\mu U$ it is over 20%. Using L>5 does not improve model performance further.

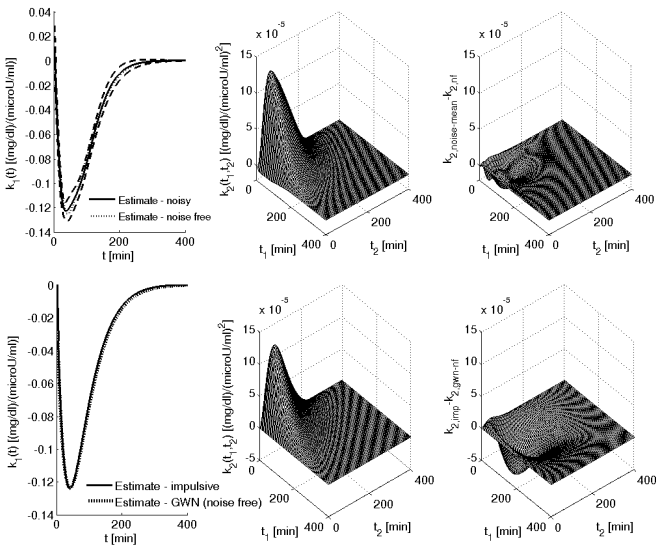

Fig. 4. Top panel: The estimated first and second order Volterra kernels of the MM using a GWN input of 144 points (12 hrs) when 20 different realizations of independent GWN signals are added to the output for an SNR of 6.5 dB. The obtained first-order (left panel – solid: mean value, dashed: +/- one standard deviation, dotted: noise-free estimate) and second-order kernel estimates (right panel - mean value) are not affected significantly relative to their exact counterparts (Fig. 1 – top panel), demonstrating the robustness of this approach. Bottom panel: The estimated first and second order Volterra kernels of the MM for an insulin input composed of 8 insulin infusions over 12 hrs. The timing and amplitude of each infusion are random (see text). Note the similarity of these estimates to the estimates obtained from GWN inputs.

In order to illustrate model structure selection, we show the obtained NMSEs for various values of L, as well as for linear (Q=1) and nonlinear (Q=2) models for three different values of p_3, which determines the strength of the MM nonlinearity, in Table I. For p_3=5·10^{-5} min^{-2}·$ml/\mu U$ the model is weakly nonlinear, whereas for p_3=5·10^{-4} min^{-2}·$ml/\mu U$ the NMSE reduction achieved for Q=2 is over 20%. The contribution of the n-th order Volterra term is proportional to the n-th power of the product of parameter p_3 with the power level of the input (i.e., this contribution increases for larger insulin variations); however, for the range of values examined, a second-order model is found to be sufficient. Also, using L>5 reduces the NMSE minimally in all cases. Therefore, we select a second-order LVN with one hidden unit and five Laguerre functions (i.e., L=5, K=1, Q=2) for the estimation of the equivalent Volterra model, with the resulting output prediction NMSE being 0.09% (p_3=10^{-4} min^{-2}·$ml/\mu U$). The estimated kernels of first (Fig. 4 – dotted) and second order for the noise free case are almost identical to the true kernels given by Equations (19)-(20) (Fig 2 – top panel).

In order to examine the effect of measurement noise on the kernel estimates, we repeat the kernel estimation with the aforementioned input-output data after the addition of 20 independent white-noise signals with maximum amplitude equal to approximately 20% of the basal glucose value (i.e., error range of ±16 *mg/dl*) to the output [47]. This corresponds to an SNR of around 6.5 dB relative to the de-meaned glucose deviations output. The resulting kernel estimates are also shown in Figure 4 (top panels) and demonstrate the robustness of this modeling approach in the presence of measurement noise. The corresponding linear and nonlinear NMSEs are equal to 24.0±2.7% and 23.6±2.7% respectively (mean± standard deviation), i.e., the output additive noise is not accounted by the model. Also in Figure 4 (bottom panels), we present the kernel estimates obtained with an insulin input of the same length (144 points) composed of a random sequence of impulses (representing insulin concentration increases that could be due to insulin infusions), with a mean frequency of 1 impulse every 2 hrs and a normally distributed random amplitude with standard deviation 20 $\mu U/ml$. The resulting kernel estimates are almost identical to their GWN-input counterparts, demonstrating the feasibility of estimating accurate Volterra models using sparser, infusion-like stimuli.

D. Simulation results: Closed-loop model

The closed-loop AMM was simulated with the same GWN input used for the open-loop MM by numerical integration of Equations (3)-(5), for p_1=0.020 min^{-1}, p_2=0.028 min^{-1}, p_3=10^{-4} min^{-2}·$ml/\mu U$ and parameter values of α=0.13 min^{-1}, β=0.05 μU·min^{-2}/ml per *mg/dl*, θ=80 mg/dl for the additional insulin-secretion equation. Representative time-series data of the resulting insulin input, insulin secretion, insulin action and glucose, used for training the equivalent LVN model, are shown in Figure 5, where the effect of insulin secretion, relative to the open-loop case, can be seen in the bottom right panel (solid: closed-loop output, dashed: open-loop output).

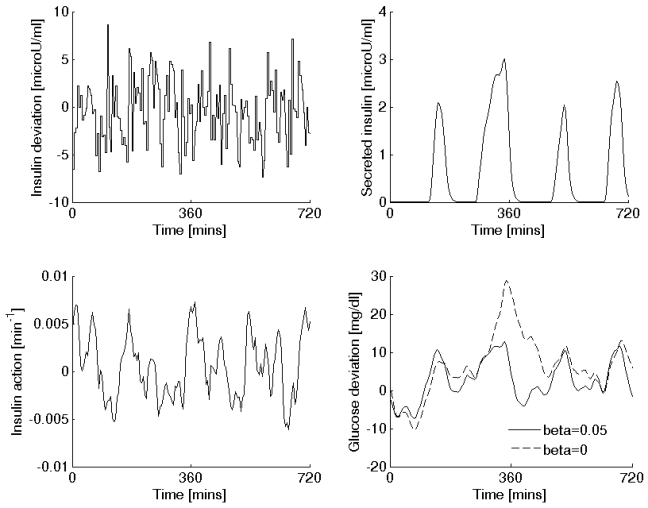

Fig. 5. Representative realization of the closed-loop AMM time-series data for a GWN insulin input used for LVN training (length: 12 hrs). The insulin time series represent deviations from its basal value. The effect of the secretion equation is seen by comparing the two output waveforms of glucose deviations shown in the bottom right panel (dashed: open-loop, solid: closed-loop for β=0.05).

An LVN with L=5, K=2 and Q=3 was employed in this case - i.e., a more complex structure of higher order is required relative to the open-loop case. In the noise-free case, the obtained nonlinear model reduces the prediction NMSE considerably, from 12.41% - yielded by the linear model - to 2.18% (Figure 6, top left panel). As before, we repeat the kernel estimation after adding 20 independent white noise sample signals (with the same variance as above) to the output. Note that the resulting SNR is now around 4.5 dB, i.e. lower than the open-loop case, since the noise-free output (glucose deviations) has a smaller mean-square value in the closed-loop case, due to the effect of the endogenous insulin secretion. Therefore, the corresponding NMSEs are larger -

i.e. 48.2% for the linear model and 34.2±4.0% for the nonlinear model – and correspond, for the nonlinear model, to the noise content. This demonstrates the predictive capability of the obtained models in the presence of considerable output-additive noise that emulates the observed errors in the measurements of current continuous glucose monitors [47]. The kernel estimates for both cases are shown in Figure 6, illustrating the robustness of this approach. The first and second order kernels of the closed-loop AMM exhibit biphasic characteristics (i.e. regions of positive and negative response to a positive change in the input, and vice versa). The first-order kernel contribution to the output remains dominant over the second-order kernel contribution for impulsive inputs up to about 100 $\mu U/ml$.

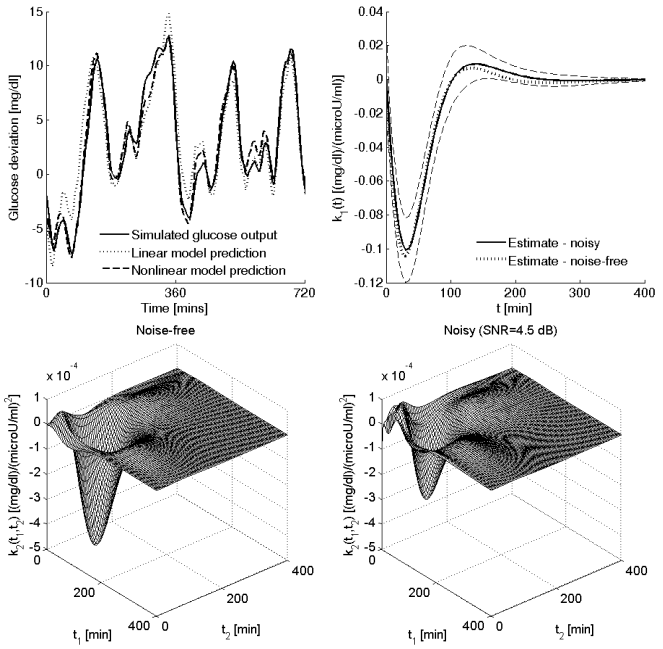

Fig. 6. Representative model predictions (noise-free output, top left) and estimated first and second order Volterra kernels of the closed-loop AMM for a GWN input of 144 points (12 hrs) for noise-free output (top right – dotted and bottom left) and when 20 different realizations of independent GWN measurement noise are added to the output for an SNR of 4.5 dB (top right – solid black: mean, dashed black: +/- one standard deviation and bottom right - mean). Nonlinear models achieve better predictions (over 10% NMSE reduction). The obtained kernel estimates are not affected significantly relative to their noise-free counterparts despite the low SNR.

The obtained equivalent PDM models for both the open-loop and closed-loop models are shown in Figure 7. In the open-loop case (top panel), since we have used K=1 in the LVN model, the equivalent PDM model has one branch, with the PDM dynamics exhibiting similar characteristics to the open-loop first-order kernel (Fig. 2) and the static nonlinearity being close to linear. In the closed-loop case (bottom panel), we have used K=2; therefore, the equivalent PDM model has two branches. The lower PDM exhibits a clear biphasic response characteristic (corresponding to a glucose decrease and increase respectively, in response to an insulin increase) that is not present in the open-loop model. The upper PDM branch exhibits slower dynamics (peak latency of about 80 min) than the open-loop PDM (peak latency at 40 min) and a strictly negative nonlinearity (i.e., always leading to a reduction of glucose), while the nonlinearity of the open-loop model has both positive and negative response regions. The PDM of the lower branch exhibits faster dynamics (shorter latency of the first peak of about 30 min) and has a nonlinearity that resembles a sigmoidal (soft saturating) characteristic.

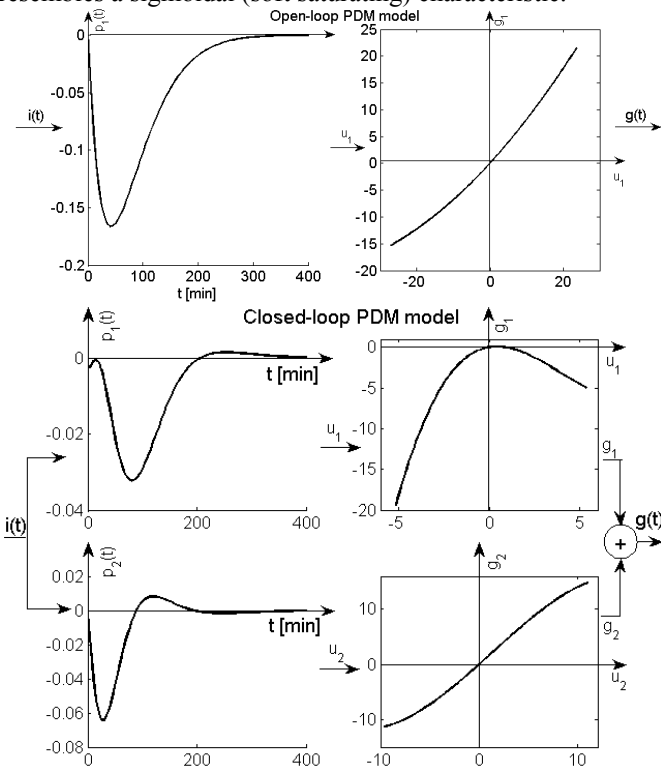

Fig. 7. The obtained PDM model for the open- and closed-loop models, which consist of one and two branches (top and bottom panels respectively). The open-loop single PDM (top left panel) exhibits a glucoleptic characteristic (reduces the glucose output) for positive insulin inputs in a mildly sublinear manner. The closed-loop upper PDM branch exhibits a glucoleptic characteristic for positive or negative insulin inputs in a mildly supralinear manner, unlike the single PDM branch of the open-loop MM. Note that the latency of the peak response (about 80 min) is much longer for this closed-loop PDM than for the open-loop PDM (about 40 min), and the slope of its output nonlinearity is different for positive/negative input (about 4 to 1). The lower PDM is biphasic with the first glucoleptic peak having a latency comparable to the open-loop PDM (about 30 min) and the second glucogenic peak being much smaller (about 15%) and having a latency of about 120 min. The nonlinearity of the lower PDM branch retains the biphasic response characteristic (increase of insulin leads to glucose decrease and vice versa) and is mildly sublinear (resembling a soft saturating characteristic).

IV. Discussion

In the present paper, we have rigorously examined the relation between nonlinear compartmental and Volterra models of glucose metabolism. Two widely used compartmental models, the minimal model (MM) of glucose disappearance and its closed-loop extension (AMM), which includes the effects of insulin secretion, were formulated in the Volterra-Wiener framework and equivalent descriptions, in the form of Volterra models, were derived analytically. The effect of parametric model parameters of clinical importance on these descriptors (Volterra kernels) was examined. Using simulated data generated from the aforementioned compartmental models, we have demonstrated the feasibility of obtaining Volterra models that describe these data accurately, using both random-like and impulsive insulin

stimuli. We have also shown that these estimates are not affected significantly by output-additive noise corresponding to measurement noise. The results provide evidence that Volterra models, free of *a priori* assumptions, may be estimated reliably from patient-specific data. These models may provide quantitative descriptions that reflect the underlying physiological mechanisms under general operating conditions and may prove useful in diagnostic or therapeutic (e.g., for glucose regulation – for an initial report, see [48]) applications. This should be further verified using glucose disturbance patterns and experimental data from diabetic patients, a task that is currently underway. We should note that for model-based glucose control applications, additional factors, such as the delay between plasma glucose and the sensor signal, should be taken into account.

The parametric models examined herein are nonlinear due to the presence of a bilinear term in Equations (1) and (3), which modulates the effective time constant of glucose disappearance and depends on the action of plasma insulin (in the case of MM) and both plasma and endogenous secreted insulin (in the case of AMM) respectively. An additional nonlinearity is found in the endogenous insulin secretion Equation (5) of the AMM in the form of a nonlinear threshold operator. The range of values for the MM and AMM parameters is taken from the literature [14, 15, 34-37]. The value of p_3 was selected towards the upper limit of previously reported values in order to increase the contribution of the bilinear term, while the parameter β in Equation (5), which determines feedback strength was selected to be larger than the value reported in [37] since, for the stimuli examined in the present paper, the effect of endogenous insulin was almost negligible for this latter value (it corresponds to low tolerance, obese patients [37]). Note that in the more general case, the value of β could be viewed as being dependent on g, in order to account for the effect of blood glucose concentration on insulin secretion. The value of the threshold θ in the endogenous insulin secretion Equation (5) was selected equal to zero in order to simplify the analytical derivations. This threshold can be generally set to a larger value, particularly when glucose disturbance terms that are non-insulin dependent, are included. However, in the context of the simulations presented herein, this value yielded reasonable patterns for the insulin secretion profile (Fig. 5).

Two types of inputs (variations of insulin concentration) were used in this computational study for the simulation of the parametric models: Gaussian white noise (GWN) fluctuations around a putative basal value (corresponding to the GWN mean) and random sequences of sparse insulin increases (about one every two hours on the average), which may result from insulin/glucose infusions. It was shown that reliable and robust nonparametric models can be obtained with both types of stimuli in the presence of measurement noise. The GWN insulin fluctuations may also be viewed as internal spontaneous fluctuations and, therefore, the applicability of this approach can be extended to the case of spontaneous glucose/insulin measurements. The use of random sequences of larger sparse impulsive insulin increases, although unconventional, was shown to be effective in terms of model estimation and may offer clinical advantages as it is likely to mitigate the risk of induced hypoglycemia – an issue that must be examined carefully in future studies.

The Volterra approach does not require specific prior postulates of compartmental model structures (e.g. it is not committed to any particular number of compartments) and allows estimation of the model (i.e. the Volterra kernels) directly from arbitrary input-output data. Therefore, it offers the advantage of yielding models that are "true-to-the-data" and valid under all input conditions within the range of the experimental data. Therefore, this fundamentally different approach provides significant benefits relative to existing approaches in terms of modeling flexibility and accuracy.

The robustness of the Volterra modeling approach (i.e. the effect of output-additive noise on the obtained kernel estimates) was studied by selecting as noise sample signals from a Gaussian white noise process with variance consistent with what is known about glucose measurement errors (i.e. a standard deviation equal to 14-20% of the glucose basal value [47]). However, we must make the distinction between *noise* (which is primarily related to measurement errors) and systemic *disturbance* (which is related to systemic perturbations that are not explicitly accounted for in the model). The systemic disturbance signal may include the effect of meals [49], the effect of circadian and ultradian endocrine cycles [50] and the effect of randomly occurring events of accelerated metabolism (due to exercise or physical exertion) as well as neuro-hormonal excretions (due to stress or mental exertion). The amplitudes and the relative phases of these disturbance components will generally vary among subjects and over time. Since the selection of such disturbance components is rather complex, the study of their effect on the robustness of the model estimation is deferred to future studies.

The MM approach is based on the notion that estimates of the three model parameters (p_1, p_2 and p_3), obtained through a glucose tolerance test, provide the necessary clinical information for diagnostic purposes in the form of the equivalent indices of glucose effectiveness (S_G) and insulin sensitivity (S_I). Although this proposition has merit and has proven to be useful so far, it is widely recognized that it has serious limitations [15, 19, 20]. To overcome some of these potential limitations, our approach advances the notion that a Volterra-type model (in the form of kernels or the PDM model) provides the requisite clinical information in a more complete manner (i.e., no model constraints). In order to compare the relative utility of the Volterra approach with the conventional MM approach in a clinical context, we must define clinically relevant attributes for the two approaches that are directly comparable. For instance, if we are interested in deriving quantitative descriptions/measures of how insulin affects the plasma glucose concentration in specific subjects (i.e. based on collected data), we may use certain features of the estimated first-order kernels, such as the integrated area, peak value and initial slope, which determine the linear component of the overall effect of an insulin injection, its maximum instantaneous effect and how fast this effect occurs respectively, instead of the estimated MM parameters.

In this context, the combined effect of errors in the estimates of the three parameters of the MM (p_1, p_2, p_3) may be compared to estimation errors in the integrated area of the

first-order kernel, which is equal to the ratio S_I/S_G (i.e. $p_3/(p_1p_2)$), as a measure of how much a unitary insulin impulse will affect the plasma glucose concentration. Also, since $S_G = p_1$ is the inverse of the long time-constant of the kernel (providing a measure of the extent of the kernel), it follows that "insulin sensitivity" S_I is akin to the average kernel value. Thus, one may suggest that the clinical index of "insulin sensitivity" may be defined alternatively by the average kernel value and "glucose effectiveness" by the extent of the kernel in the data-driven modeling context. It also stands to reason that the peak value of this kernel is likely to have some clinical significance, since it quantifies the maximum effect of an insulin injection on blood glucose in a given subject. Finally, the slope of the first-order kernel at the origin (a measure of how rapidly glucose drops in response to an insulin infusion) is equal to $-(g_b p_3)$. Since the basal glucose value is known, a quick estimate of p_3 can be obtained from the slope of the first-order kernel. In the above context, PDM models (Figure 7) may prove very beneficial, since they facilitate meaningful physiological interpretations relative to the general Volterra formulation. Therefore, certain characteristics of the PDM branches (e.g., the dynamics of the linear filters and the characteristics of the nonlinearities) may also be associated to clinical indices that describe insulin action and its efficiency in specific subjects.

As a first illustration, we provide the estimates of several first-order kernel features in the presence of noise in Table 2, in the case of the open-loop MM (Fig. 4 – top panel). It can be seen that the effect of output additive noise is smaller in the estimated kernel feature values (variation coefficient between 8 % and 25%) than in the output data (variation coefficient of 50 %). However, the relative utility of these different measures in a clinical context will also depend on the robustness of their estimation in the presence of systemic disturbances; therefore it is an issue that deserves further attention and must be examined in future studies.

TABLE II
THE MEAN AND STANDARD DEVIATION (SD) OF ESTIMATED FEATURES OF THE FIRST-ORDER KERNEL FOR THE SIMULATED MM DATA OVER 20 RUNS IN THE CASE OF NOISY OUTPUT AT SNR= 6.5 DB

First-order kernel features	Noise-free	Noisy (SNR=6.5 dB) (Mean ± SD)
Area	13.95	13.94 ± 1.03
Peak value	-0.124	-0.125 ± 0.007
Time to peak	45	42.3 ± 6.8
Initial slope	-0.0079	-0.0078 ± 0.0018

The RMS of the noise-free output is approximately twice the noise SD). The values of these kernel features have specific analytical relations with the MM parameters p_1, p_2 and p_3 (see text). For example, the values of p_3 that correspond to the estimated initial slope are $9.88 \cdot 10^{-5}$ $min^{-2} \cdot ml/\mu U$ (noise-free case) and $(9.68 \pm 2.23) \cdot 10^{-5}$ $min^{-2} \cdot ml/\mu U$ (noisy output) respectively.

Finally, we present results from fitting the MM and LVN models to simulated data obtained from the model proposed by Sorensen [25], which has been used as a comprehensive representation of the metabolic system in several studies (e.g., [29], [35]) for insulin input signals considered above (i.e., random insulin variations around a putative basal value). Note that we do not make claims about the universal validity of this particular model, but we use it as a third-party metabolic simulator for comparative purposes. We considered two distinct cases of Sorensen model parameters: one that corresponds to a healthy subject and another that corresponds to a Type-1 diabetic subject, following the procedure described in [39]. The MM parameters were obtained by using a nonlinear optimization method (Levenberg-Marquardt method) in order to fit p_1, p_2 and p_3 to the Sorensen model-generated data. We considered 10 different realizations of the insulin input signal (of the same length considered above) and provide the results in Table III and Figure 8. The results show that the output prediction performance of the LVN model is superior in both cases, particularly for the Type-1 diabetic case. We note that an LVN model structure with L=5, K=1 and Q=2 was deemed appropriate in this case.

TABLE III
COMPARATIVE RESULTS OBTAINED FROM FITTING MM AND LVN MODELS TO SIMULATED DATA OBTAINED FROM THE SORENSEN MODEL FOR 10 DIFFERENT RANDOM INSULIN INPUTS (VARIATIONS AROUND A PUTATIVE BASAL VALUE).

	Healthy	Type-1 diabetic
LVN NMSE [%]	3.62±1.92	4.95±4.90
MM NMSE [%]	11.11±7.52	25.37±10.73
p_1 $[min^{-1}]$	0.016±0.006	0.028±0.015
p_2 $[min^{-1}]$	0.058±0.024	0.042±0.009
p_3 $[min^{-2} \cdot ml/\mu U]$	$(1.31 \pm 0.24) \cdot 10^{-5}$	$(1.52 \pm 0.53) \cdot 10^{-5}$

The obtained NMSE values correspond to the de-meaned glucose output data. The LVN models yielded better prediction performance overall, particularly in the Type-1 diabetic case, while the obtained MM parameter estimates were influenced considerably by the particular input realization. Values are Mean ± SD.

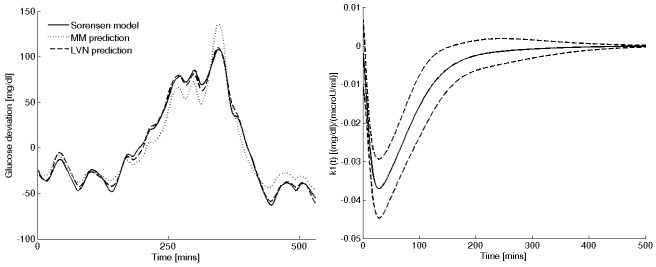

Fig. 8. The predictions of the MM and LVN models for a representative Sorensen-model simulated data set (healthy subject; left panel) and the average first-order kernel estimate of the LVN model for 10 different insulin input realizations (right panel – solid black: mean dashed line: +/- one standard deviation)

The presented results demonstrate the relative advantages and disadvantages of the Volterra modeling methodology versus the compartmental approach for these particular parametric models (MM and AMM). The Volterra approach is inductive (data-driven) and yields models with minimum prior assumptions [38]. The compartmental approach is deductive (hypothesis-based) and yields models with the desired level of complexity that are directly interpretable but not necessarily inclusive of all functional characteristics of the system. The recent availability of continuous measurements of glucose (through continuous glucose sensors) and the feasibility of frequent infusions of insulin (through implantable insulin micro-pumps) make possible for the first time the realistic application of data-driven modeling approaches in a subject-specific and adaptive context, which does not require the prior postulates of compartmental models. The potential benefits include the inherent completeness of the

obtained models (in the sense that they will include all functional characteristics of the system contained within the data), the robustness of its estimation in a practical context, its subject-specific customization and its time-dependent adaptability when the system characteristics are changing slowly over time allowing effective tracking of these changes in each specific subject.

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