# Computing steady-state solutions for a free boundary problem modeling tumor growth by Stokes equation 

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#### Abstract

We consider a free boundary problem modeling tumor growth where the model equations include a diffusion equation for the nutrient concentration and the Stokes equation for the proliferation of tumor cells. For any positive radius $R$, it is know that there exists a unique radially symmetric stationary solution. The proliferation rate $\mu$ and the cell-to-cell adhesiveness $\gamma$ are two parameters for characterizing "aggressiveness" of the tumor. We compute symmetry-breaking bifurcation branches of solutions by studying a polynomial discretization of the system. By tracking the discretized system, we numerically verified a sequence of $\mu / \gamma$ symmetry breaking bifurcation branches. Furthermore, we study the stability of both radially symmetric and radially asymmetric stationary solutions.


[^0]Keywords: Free boundary problems; Stationary solution; Stokes equation; Bifurcation; Stability; Homotopy continuation; Tumor growth

## 1 Introduction

Mathematical models of tumor growth, which consider the tumor tissue as a density of proliferating cells, have been developed and studied in many papers; see $[1,3,5,6,7,8,9,15,17]$ and their references. These models treat tumor tissue as a porous medium described by Darcy's law. However, there are tumors for which the tissue is more naturally modeled as a fluid. For example, in the early stages of breast cancer, the tumor is confined to the duct of a mammary gland, which consists of epithelial cells, a meshwork of proteins, and mostly extracellular fluid. Several papers on ductal carcinoma in the breast use the Stokes equation in their mathematical models $[10,11,12]$ with a focus on the radially symmetric case since tumors grown in vitro have a nearly spherical shape, it is important to determine whether these radially symmetric tumors are asymptotically stable. While tumors grown in vitro have a nearly spherical shape, tumors grown in vivo are usually not. It is therefore also interesting to study what will happen for the radially asymmetric tumors.

Let $\Omega(t)$ denote the tumor domain at time $t$, and $p$ be the pressure within the tumor resulting from proliferation of the tumor cells. The density of the cells, $c$, depends on the concentration of nutrients, $\sigma$, and assuming that this dependence is linear, we may simply identify $c$ with $\sigma$. We also assume the proliferation rate, $S$, depends linearly upon $\sigma$. That is,

$$
\begin{equation*}
\operatorname{div} \vec{v}=S=\mu(\sigma-\widetilde{\sigma}) \quad \text { in } \Omega(t) \tag{1}
\end{equation*}
$$

where $\widetilde{\sigma}>0$ is a threshold concentration and $\mu$ is the proliferation rate which expresses the "intensity" of the expansion or shrinkage. The first order Taylor expansion for the fully nonlinear model yields the linear approximation $\mu(\sigma-$ $\tilde{\sigma})$ used here.

If we assume that the consumption rate of nutrients is proportional to the concentration of the nutrients, then after normalization, $\sigma$ satisfies

$$
\begin{equation*}
\sigma_{t}-\Delta \sigma=-\sigma \quad \text { in } \Omega(t) \text { and } \sigma=1 \quad \text { on } \partial \Omega(t) \tag{2}
\end{equation*}
$$

Most tumor models assume that the tissue has the structure of a porous medium so that Darcy's law holds. In particular, $\vec{v}=-\nabla p$ where $\vec{v}$ is the
velocity of the cells and $p$ is the pressure. However, the tissue is modeled as a fluid in the current model. In this case, the stress tensor is given by $\sigma_{i j}=-p \delta_{i j}+2 \nu\left(e_{i j}-\frac{1}{3} \bar{\Delta} \delta_{i j}\right)$ where $p=-\frac{1}{3} \sum_{k=1}^{3} \sigma_{k k}, \nu$ is the viscosity coefficient, $e_{i j}=\frac{1}{2}\left(\frac{\partial v_{i}}{\partial x_{j}}+\frac{\partial v_{j}}{\partial x_{i}}\right)$ is the strain tensor, $\delta$ is the Kronecker delta and $\bar{\Delta}=\sum_{k=1}^{3} e_{k k}=\operatorname{div} \vec{v}$ is the dilation. If there are no body forces, then $\sum_{j=1}^{3} \frac{\partial \sigma_{i j}}{\partial x_{j}}=0$ which can be written as the Stokes equation

$$
\begin{equation*}
-\nu \Delta \vec{v}+\nabla p-\frac{1}{3} \nu \nabla \operatorname{div} \vec{v}=0 \quad \text { in } \Omega(t), t>0 \tag{3}
\end{equation*}
$$

Assuming that the strain tensor is continuous up to the boundary of the domain, we then obtain a boundary condition:

$$
\begin{equation*}
T \vec{n}=-\gamma \kappa \vec{n} \quad \text { on } \partial \Omega(t), \quad t>0 \tag{4}
\end{equation*}
$$

where $T$ is the stress tensor: $T=\nu\left(\nabla \vec{v}+(\nabla \vec{v})^{T}\right)-\left(p+\frac{2}{3} \nu \operatorname{div} \vec{v}\right) I$ with components

$$
T_{i j}=\nu\left(\frac{\partial v_{i}}{\partial x_{j}}+\frac{\partial v_{j}}{\partial x_{i}}\right)-\delta_{i j}\left(p+\frac{2 \nu}{3} \operatorname{div} \vec{v}\right)
$$

where $\vec{n}$ is the outward normal, $\kappa$ is the mean curvature, and $\gamma$ is the cell-to-cell adhesiveness constant.

The free boundary condition is given by the kinematic condition

$$
\begin{equation*}
V_{n}(t)=\vec{v} \cdot \vec{n} \quad \text { on } \partial \Omega(t) \tag{5}
\end{equation*}
$$

Summarizing these equations, we obtain

$$
\left\{\begin{align*}
\sigma_{t}-\Delta \sigma+\sigma & =0 & & \text { in } \Omega(t)  \tag{6}\\
-\Delta \vec{v}+\nabla p & =(\mu / 3) \nabla(\sigma-\widetilde{\sigma}) & & \text { in } \Omega(t) \\
\operatorname{div} \vec{v} & =\mu(\sigma-\widetilde{\sigma}) & & \text { in } \Omega(t) \\
T(\vec{v}, p) \vec{n} & =\left(-\gamma \kappa+\frac{2 \nu}{3} \mu(1-\widetilde{\sigma})\right) \vec{n} & & \text { on } \partial \Omega(t) \\
\sigma & =1 & & \text { on } \partial \Omega(t) \\
\vec{v} \cdot \vec{n} & =V_{n} & & \text { on } \partial \Omega(t) \\
\int_{\Omega(t)} \vec{v} d x=0 & , \int_{\Omega(t)} \vec{v} \times \vec{x} d x=0 & &
\end{align*}\right.
$$

where the last two conditions represent the choice of a coordinate system that excludes the six-dimensional kernel of (1), (3) and (4), which consists of rigid motions.

The steady state fluid-like tumor system is [13]:

$$
\left\{\begin{align*}
-\Delta \sigma+\sigma & =0 & & \text { in } \Omega  \tag{7}\\
-\Delta \vec{v}+\nabla p & =(\mu / 3) \nabla(\sigma-\widetilde{\sigma}) & & \text { in } \Omega \\
\operatorname{div} \vec{v} & =\mu(\sigma-\widetilde{\sigma}) & & \text { in } \Omega \\
T(\vec{v}, p) \vec{n} & =\left(-\gamma \kappa+\frac{2 \nu}{3} \mu(1-\widetilde{\sigma})\right) \vec{n} & & \text { on } \partial \Omega \\
\sigma & =1 & & \text { on } \partial \Omega \\
\vec{v} \cdot \vec{n} & =0 & & \text { on } \partial \Omega \\
\int_{\Omega} \vec{v} d x=0 & , \int_{\Omega} \vec{v} \times \vec{x} d x=0 & &
\end{align*}\right.
$$

where $T(\vec{v}, p) \vec{n}=(\nabla \vec{v})^{T}+\nabla \vec{v}-p I$ with $I$ the $3 \times 3$ identity matrix.
In [13], it is proved that there exists a unique radially symmetric solution with free boundary $r=R$ for any given positive number $R$. For a sequence $\mu / \gamma=M_{n}(R)$ there exist symmetry-breaking bifurcation branches of solutions with boundary $r=R+\epsilon Y_{n, 0}(\theta)+O\left(\epsilon^{2}\right)(n$ even $\geq 2)$ for small $|\epsilon|$, where $Y_{n, 0}$ is the spherical harmonic of mode $(n, 0)$. Note that these results are valid only in a small neighborhood of the bifurcation branching point. In this paper, we use the numerical method presented in [16] to find the radially asymmetric solutions as the parameters go beyond this small neighborhood, e.g., Figure 4. Compare with the system in [16], this system has more variables and increased complexity when using a similar discretization scheme. This required us to implement and use parallel differentiation and a sparse linear solver in order to perform the large-scale numerical computations needed for the method developed in [16].

## 2 Discretization

We use the same grid and scheme in [16] for the spherical coordinate expression of the radially symmetric stationary solution of system (7) presented in [13]. The formula for the operators in the system in spherical coordinates is deduced in the Appendix. The values $(\sigma, \vec{v}, p)$ in the small neighborhood of a bifurcation point obtained in [13] via linearization are

$$
\left\{\begin{array}{ll}
\sigma=\sigma_{s}+\epsilon \sigma_{1}+O\left(\epsilon^{2}\right), & \sigma_{1}=-\left(\sigma_{s}\right)_{r}(R) \frac{I_{l+1 / 2}(r)}{r^{1 / 2}} \frac{R^{1 / 2}}{I_{+1 / 2}(R)} Y_{l, 0}(\theta, \phi) \\
p=p_{s}+\epsilon p_{1}+O\left(\epsilon^{2}\right), & p_{1}=\frac{4 \mu}{3} \sigma_{1}+p_{l, 0}(r) Y_{l, 0}(\theta, \phi) \\
\vec{v}=\vec{v}_{s}+\epsilon \vec{v}_{1}+O\left(\epsilon^{2}\right), & \vec{v}_{1}=\vec{a}+\vec{b} \times \vec{x}+H_{1}(r) Y_{l, 0} \vec{e}_{r}+H_{2}(r) \nabla_{\omega} Y_{l, 0}(\theta, \phi)
\end{array},\right.
$$

where $Y_{l, 0}(\theta, \phi)$ is the spherical harmonic function, which satisfies $Y_{l, 0}(\theta, \phi)=$ $Y_{l, 0}(\pi-\theta, \phi)$, and $H_{1}(r), H_{2}(r)$ are functions of $r$ (see [13] for detail). Then

| Tumor Model | $N_{\theta}$ | $N_{R}$ | Number of variables | time |
| :---: | :---: | :---: | :---: | :---: |
| porous media in [16] | 16 | 30 | 575 | 8 m 24 s |
|  | 32 | 60 | 1135 | 1 h 30 m |
| fluid-like | 16 | 30 | 1008 | 7 h 28 m |
|  | 32 | 60 | 3938 | 26 h 34 m |

Table 1: Comparison of polynomial system solving times
$\sigma$ and $p$ are symmetric with respect to $\frac{\pi}{2}$. We note that $\vec{v}$ can be written as $v_{r} \vec{e}_{r}+v_{\theta} \vec{e}_{\theta}+v_{\phi} \vec{e}_{\phi}$, that $\nabla_{\omega}=\frac{1}{\sin (\theta)} \frac{\partial}{\partial \theta}\left(\sin (\theta) \frac{\partial}{\partial \theta}\right)+\frac{1}{\sin ^{2} \theta} \frac{\partial^{2}}{\partial \phi^{2}}$, and

$$
\left\{\begin{array}{l}
\sigma(\theta)=\sigma(\pi-\theta) \\
p(\theta)=p(\pi-\theta) \\
v_{r}(\theta)=v_{r}(\pi-\theta) \quad \text { for } \theta \in\left[0, \frac{\pi}{2}\right] \\
v_{\phi}(\theta)=0 \\
-v_{\theta}(\theta)=v_{\theta}(\pi-\theta)
\end{array}\right.
$$

for the bifurcation branch of $M_{n}(R)$, where $n$ is an even number. In particular, due to this symmetry, we can construct the grid points on one-eighth of the domain and then extend using symmetry to yield solutions to the whole domain.

## 3 Bifurcation of $M_{n}(R)$

Using the floating grid and third order scheme presented in [16], we setup a discretization of the system (7) yielding a polynomial system. Due to the complexity of this polynomial system, it required more computational power than the tumor system in [16]. We used Bertini [2] to handle this polynomial system running on a Xeon 5410 processor using 64 -bit Linux. In order to better handle this large-scale problem using Bertini, we implemented parallel differentiation and a sparse linear algebra solver based on BLAS [4] in Bertini. Table 1 compares the number of variables and time needed to track the discretized polynomial systems along the radially symmetric branch between porous media tumor model and fluid-like tumor model. In this table, $N_{\theta}$ and $N_{R}$ denote the number of grid points in the angular and radial directions, respectively.

| $n$ | formula [13] | numerical value |
| :---: | :---: | :---: |
| $M_{4}$ | 0.47481 | 0.47494 |
| $M_{6}$ | 0.47629 | 0.47702 |

Table 2: Comparison of the numerical values of $\mu_{n}$ with the actual value for a radius of $R=12.5$

The system is parameterized by $\mu$ and $\gamma$, which characterize the "aggressiveness" of the tumor. It is known [13] that there exists a unique radially symmetric solution with any given $\mu$. When we are tracking the radially symmetric solutions along the parameter $\mu$ with $\gamma=1$, the Jacobian will become singular at $\mu_{n}$ where there exists a bifurcation. Starting from a radially symmetric solution and using parameter continuation with respect to $\mu$, we are able to compute the value of $M_{n}$ numerically. Figure 1 plots the condition number of radially symmetric solutions for different $\mu$ ranging between $\mu=0.47$ and $\mu=0.48$ with $R=12.5$. We note that this figure shows that there are two bifurcations, namely $\mu=M_{4}$ and $\mu=M_{6}$, respectively. Table 2 compares the numerically computed values of $M_{n}$ with the values of $M_{n}$ given by the symbolic formulas derived in [13].

The radially asymmetric solutions along the bifurcation branches are even more interesting. We found that the double precision arithmetic in Matlab was unable to accurately compute the tangent directions at $\mu_{n}$. This stems from the fact that the Jacobian matrix is singular at $\mu_{n}$ and has condition number around $10^{9}$ even at values of $\mu$ where it is nonsingular. By using multiprecision arithmetic implemented in Bertini [2], we were able to compute the tangent directions which agreed with the symbolic formulas derived in [14]. Upon computing the tangent direction, we utilized parameter continuation to track the radially asymmetric solution branches passing through the values of $M_{4}$ and $M_{6}$ computed above. Figure 2 shows the solution behavior of these branches which were computed using $N_{R}=60$ grid points in the radial direction and $N_{\theta}=32$ grid points in the angular direction. The function $\epsilon(\theta)$ in this figure is defined in [16] allowing us to plot the branches. By looking at Figure 2, we see that there are three intersections. The two intersection, denoted $M_{U}$ and $M_{L}$ in Figure 2 are self-intersections which arise simply by the choice of the projection since the corresponding nonradial solutions as these points are distinct. The intersection denoted $M_{\text {nonradial }}$ in Figure 2 is indeed a nonradial bifurcation. To demonstrate this, Figure 3


Figure 1: Condition Number of the radially symmetric solution vs. $\mu$
plots the condition number along this path and clearly shows a bifurcation corresponding to the point $M_{\text {nonradial }}$. Figure 4 plots two nonradial solutions lying on the $M_{4}$ and $M_{6}$ branches, respectively

## 4 Homotopy continuation of $M_{n}$ to $R$

For the porous medium tissue model, the smallest value of $\mu / \gamma$ which generates protrusions is $M_{2}(R)$. At this point, the tumor will have just three protrusions independent of the value of $R$. However, in the case of a fluid-like tissue, [14] shows that the smallest value of $\mu / \gamma$ which generates protrusions is $M_{n *}(R)$, where $n^{*}$ depends on $R$. Therefore, one natural question is to determine the values of $R$ where $n^{*}$ changes.

Since the value of $M_{n}(R)$ corresponds with a singular solution of a polynomial system, we use deflation to construct a new polynomial system which allows us to track along the path $M_{n}(R)$ parameterized by $R$. Let $f(x, \mu)$ denote the discretized polynomial system, where $x^{*}$ corresponds to the numerical solution $(\sigma, p, \vec{v})$ at the bifurcation point $\mu^{*}$ of interest. Let $J f(x, \mu)$


Figure 2: Solution Behavior


Figure 3: Nonradial bifurcation


Figure 4: Radially asymmetric solutions
be the Jacobian matrix of $f$ at $x$. Since the Jacobian is rank deficient, it has nonzero null vectors. One step of the deflation process adds polynomials to $f$ to yield a general element in this null space, namely the polynomial system

$$
g(x, \mu, \xi)=\left[\begin{array}{l}
f(x, \mu) \\
J f(x, \mu) \xi \\
\mathcal{L}(\xi)
\end{array}\right]
$$

where $\mathcal{L}(\xi)$ is a general linear system so that there is a unique value of $\xi$ such that $g\left(x^{*}, \mu^{*}, \xi\right)=0$. Using this augmented polynomial system, we can track a bifurcation value $M_{n}$ as $R$ varies. Figure 5 plots the value of $M_{4}$ with respect to $R$ along with the numerical error. At the values $R^{*}$ where $n^{*}$ changes, the solution $(x, \mu, \xi)$ is singular, that is, the Jacobian matrix of $g(x, \mu, \xi)$ is rank deficient. Figure 6 plots the condition number of $\operatorname{Jg}(x, \mu, \xi)$ with respect to $R$. This computation yields a numerical value of $R^{*}=12.8778$.

## 5 Linear stability

We now turn our attention to the numerical determination of solution stability. In order to check linear stability, we rewrite (6) as

$$
u_{t}=F(u, \mu, \widetilde{\sigma}, \gamma),
$$

where $u=(r, \sigma, p, \vec{v}), r$ is the function of the angle $\theta$ describing the boundary and $F(u, \mu, \widetilde{\sigma}, \gamma)$ represents the steady state system (7). The linearization of the system (6) gives

$$
\begin{equation*}
u(t)=u_{0}+\epsilon u_{1}(t)+O\left(\epsilon^{2}\right) \tag{8}
\end{equation*}
$$

where $u_{0}$ is the steady state solution. Substituting (8) into (6), we have

$$
\begin{align*}
& \left(u_{0}+\epsilon u_{1}(t)+O\left(\epsilon^{2}\right)\right)_{t}=F\left(u_{0}+\epsilon u_{1}(t)+O\left(\epsilon^{2}\right), \mu, \widetilde{\sigma}, \gamma\right) \\
\Rightarrow & \left(u_{0}\right)_{t}+\epsilon\left(u_{1}\right)_{t}+O\left(\epsilon^{2}\right)=F\left(u_{0}, \mu, \widetilde{\sigma}, \gamma\right)+J F\left(u_{0}, \mu, \widetilde{\sigma}, \gamma\right) u_{1} \epsilon+O\left(\epsilon^{2}\right) \\
\Rightarrow & \left(u_{1}\right)_{t}=J F\left(u_{0}, \mu, \widetilde{\sigma}, \gamma\right) u_{1}, \tag{9}
\end{align*}
$$

where $J F\left(u_{0}, \mu, \widetilde{\sigma}, \gamma\right)$ is the Jacobian of $F(u, \mu, \widetilde{\sigma}, \gamma)$ at $u_{0}$. Let $U_{1}^{n}$ denote the numerical approximation of $u_{1}(n \tau)$, where $\tau$ is the time step size. Then the discretization of (9) leads to

$$
U_{1}^{n+1}=\left(I-J F\left(u_{0}, \mu, \tilde{\sigma}, \gamma\right) \tau\right)^{-1} U_{1}^{n} \doteq A U_{1}^{n}
$$



Figure 5: Homotopy of $M_{4}$


Figure 6: Condition number of $J g(x, \mu, \xi)$ v.s. $R$
where $I$ is the identity matrix. This process transfers the linear stability to the spectrum of $A$. Let $|\rho(A)|$ denote the maximum of the absolute values of the eigenvalues of $A$. If $|\rho(A)|<1$, then $\left\|U_{1}^{n}\right\| \rightarrow 0$ yielding a stable system. The system is unstable if $|\rho(A)|>1$. Continuing with the working example described in Section 3, namely $R=12.5$, we computed the eigenvalues of $A$ for different values of $\mu$ along the radially asymmetric solution branches to determine the stability which are displayed in Table 3. We note that "U" and "L" represent the "upper" and "lower" branches, respectively.

Table 3 shows that the solution is unstable even before the parameter $\mu$ reaches its first bifurcation point. This is in contrast with tumors growing in porous media environment where spherical instability occurs only when $\mu$ reaches the first bifurcation point. Moreover, all of the nonradial solutions computed are unstable while there are some stable nonradial solutions for a porous tumor [16].

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Table 3: Maximum eigenvalue for different values of $\mu$

| Radial branch |  |
| :---: | :---: |
| $\mu$ | $\|\rho(A)\|$ |
| $1 \mathrm{e}-2$ | $9.98647 \mathrm{e}-1$ |
| $5 \mathrm{e}-2$ | $9.99898 \mathrm{e}-1$ |
| $1 \mathrm{e}-1$ | $9.99996 \mathrm{e}-1$ |
| $2 \mathrm{e}-1$ | 1.00032 |
| $3 \mathrm{e}-1$ | 1.00012 |
| $4 \mathrm{e}-1$ | 1.00049 |
| $5 \mathrm{e}-1$ | 1.00148 |
| $6 \mathrm{e}-1$ | 1.00638 |
| $8 \mathrm{e}-1$ | 1.01846 |
| 1 | 1.09861 |


| $M_{4}$ nonradial branch |  |
| :---: | :---: |
| $\mu$ | $\|\rho(A)\|$ |
| $4.75766 \mathrm{e}-1 \mathrm{U}$ | 1.00013 |
| $4.76641 \mathrm{e}-1 \mathrm{U}$ | 1.00026 |
| $4.78324 \mathrm{e}-1 \mathrm{U}$ | 1.00034 |
| $4.79012 \mathrm{e}-1 \mathrm{U}$ | 1.00057 |
| $4.82764 \mathrm{e}-1 \mathrm{U}$ | 1.00106 |
| $4.75766 \mathrm{e}-1 \mathrm{~L}$ | 1.00010 |
| $4.76000 \mathrm{e}-1 \mathrm{~L}$ | 1.00017 |
| $4.76290 \mathrm{e}-1 \mathrm{~L}$ | 1.00022 |
| $4.77101 \mathrm{e}-1 \mathrm{~L}$ | 1.00027 |
| $4.77629 \mathrm{e}-1 \mathrm{~L}$ | 1.00032 |


| $\|c\|$ | $M_{6}$ nonradial branch |
| :---: | :---: |
| $\mu$ | $\|\rho(A)\|$ |
| $4.76956 \mathrm{e}-1 \mathrm{U}$ | 1.00013 |
| $4.77128 \mathrm{e}-1 \mathrm{U}$ | 1.00014 |
| $4.77297 \mathrm{e}-1 \mathrm{U}$ | 1.00017 |
| $4.78802 \mathrm{e}-1 \mathrm{U}$ | 1.00024 |
| $4.79208 \mathrm{e}-1 \mathrm{U}$ | 1.00039 |
| $4.77093 \mathrm{e}-1 \mathrm{~L}$ | 1.00014 |
| $4.78053 \mathrm{e}-1 \mathrm{~L}$ | 1.0026 |
| $4.78727 \mathrm{e}-1 \mathrm{~L}$ | 1.0046 |
| $4.82026 \mathrm{e}-1 \mathrm{~L}$ | 1.0098 |
| $4.84000 \mathrm{e}-1 \mathrm{~L}$ | 1.0147 |

puter cluster, but for providing access to a high memory node during the period when we were parallelizing the differentiation code in Bertini.

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## Appendix: Operators under the spherical coordinate

We use the notation $\overrightarrow{e_{r}}, \overrightarrow{e_{\theta}}, \overrightarrow{e_{\phi}}$ for the unit normal vectors in the $r, \theta, \phi$ directions, respectively; here $0 \leq r \leq \infty, 0 \leq \theta \leq \pi, 0 \leq \phi \leq 2 \pi$. Then, written in Cartesian coordinates in $\mathbb{R}^{3}$,

$$
\begin{aligned}
\vec{e}_{r} & =\vec{e}_{1} \sin \theta \cos \phi+\vec{e}_{2} \sin \theta \sin \phi+\vec{e}_{3} \cos \theta \\
\vec{e}_{\theta} & =\vec{e}_{1} \cos \theta \cos \phi+\vec{e}_{2} \sin \theta \sin \phi+\vec{e}_{3} \cos \theta, \\
\vec{e}_{\phi} & =-\vec{e}_{1} \sin \phi+\vec{e}_{2} \cos \phi,
\end{aligned}
$$

where $\left(\vec{e}_{1}, \vec{e}_{2}, \vec{e}_{3}\right)$ is the standard basis in $\mathbb{R}^{3}$ in Cartesian coordinates.
The gradient of the vector $\nabla \vec{v}$, where $\vec{v}=\left(v_{r}, v_{\theta}, v_{\phi}\right)^{T}=v_{r} \vec{e}_{r}+v_{\theta} \vec{e}_{\theta}+v_{\phi} \vec{e}_{\phi}$, is given by

$$
\begin{equation*}
\nabla \vec{v}=\nabla v_{r} \otimes \vec{e}_{r}+\nabla v_{\theta} \otimes \vec{e}_{\theta}+\nabla v_{\phi} \otimes \vec{e}_{\phi}+v_{r} \nabla \vec{e}_{r}+v_{\theta} \nabla \vec{e}_{\theta}+v_{\phi} \nabla \vec{e}_{\phi} \tag{10}
\end{equation*}
$$

In polar spherical coordinates, the gradient of a function $f$ has the following form:

$$
\nabla f=\frac{\partial f}{\partial r} \vec{e}_{r}+\frac{1}{r \sin \theta} \frac{\partial f}{\partial \phi} \vec{e}_{\phi}+\frac{1}{r} \frac{\partial f}{\partial \theta} \vec{e}_{\theta} .
$$

Then, we can deduce the each term of (10) as follows,

$$
\begin{aligned}
\nabla v_{r} \otimes \vec{e}_{r} & =\left(\frac{\partial v_{r}}{\partial r} \vec{e}_{r}+\frac{1}{r \sin \theta} \frac{\partial v_{r}}{\partial \phi} \vec{e}_{\phi}+\frac{1}{r} \frac{\partial v_{r}}{\partial \theta} \vec{e}_{\theta}\right) \otimes \vec{e}_{r} \\
& =\frac{\partial v_{r}}{\partial r} \vec{e}_{r} \otimes \vec{e}_{r}+\frac{1}{r \sin \theta} \frac{\partial v_{r}}{\partial \phi} \vec{e}_{\phi} \otimes \vec{e}_{r}+\frac{1}{r} \frac{\partial v_{r}}{\partial \theta} \vec{e}_{\theta} \otimes \vec{e}_{r} \\
\nabla v_{\theta} \otimes \vec{e}_{\theta} & =\frac{\partial v_{\theta}}{\partial r} \vec{e}_{r} \otimes \vec{e}_{\theta}+\frac{1}{r \sin \theta} \frac{\partial v_{\theta}}{\partial \phi} \vec{e}_{\phi} \otimes \vec{e}_{\theta}+\frac{1}{r} \frac{\partial v_{\theta}}{\partial \theta} \vec{e}_{\theta} \otimes \vec{e}_{\theta} \\
\nabla v_{\phi} \otimes \vec{e}_{\phi} & =\frac{\partial v_{\phi}}{\partial r} \vec{e}_{r} \otimes \vec{e}_{\phi}+\frac{1}{r \sin \theta} \frac{\partial v_{\phi}}{\partial \phi} \vec{e}_{\phi} \otimes \vec{e}_{\phi}+\frac{1}{r} \frac{\partial v_{\phi}}{\partial \theta} \vec{e}_{\theta} \otimes \vec{e}_{\phi} \\
v_{r} \nabla \vec{e}_{r} & =v_{r}\left(\frac{\partial \vec{e}_{r}}{\partial r} \vec{e}_{r}+\frac{1}{r \sin \theta} \frac{\partial \vec{e}_{r}}{\partial \phi} \vec{e}_{\phi}+\frac{1}{r} \frac{\partial \vec{e}_{r}}{\partial \theta} \vec{e}_{\theta}\right) \\
& =\frac{v_{r}}{r}\left(\vec{e}_{\phi} \otimes \vec{e}_{\phi}+\vec{e}_{\theta} \otimes \vec{e}_{\theta}\right) \\
v_{\theta} \nabla \vec{e}_{\theta} & =\frac{v_{\theta}}{r}\left(\cot \theta \vec{e}_{\phi} \otimes \vec{e}_{\phi}-\vec{e}_{r} \otimes \vec{e}_{\theta}\right) \\
v_{\phi} \nabla \vec{e}_{\phi} & =-\frac{v_{\phi}}{r}\left(\cot \theta \vec{e}_{\theta} \otimes \vec{e}_{\phi}+\vec{e}_{r} \otimes \vec{e}_{\phi}\right)
\end{aligned}
$$

Therefore, we summarize the gradient of velocity as

$$
\nabla \vec{v}=\left(\begin{array}{rrr}
\frac{\partial v_{r}}{\partial r}, & \frac{1}{r} \frac{\partial v_{r}}{\partial \theta}, & \frac{1}{r \sin \theta} \frac{\partial v_{r}}{\partial \phi} \\
\frac{\partial v_{\theta}}{\partial r}-\frac{v_{\theta}}{r}, & \frac{1}{r} \frac{\partial v_{\theta}}{\partial \theta}+\frac{v_{r}}{r}, & \frac{1}{r \sin \theta} \frac{\partial v_{\theta}}{\partial \phi} \\
\frac{\partial v_{\phi}}{\partial r}-\frac{v_{\phi}}{r}, & \frac{1}{r} \frac{\partial v_{\phi}}{\partial \theta}-\frac{\cot \theta}{r} v_{\phi}, & \frac{1}{r \sin \theta} \frac{\partial v_{\phi}}{\partial \phi}+\frac{v_{r}}{r}+\frac{\cot \theta}{r} v_{\theta}
\end{array}\right) .
$$

A vector Laplacian can be defined for a vector $\vec{v}$ by

$$
\Delta \vec{v}=\nabla(\nabla \cdot \vec{v})-\nabla \times(\nabla \times \vec{v})
$$

Moreover, the curl $\nabla \times \vec{v}$ under spherical coordinates is given by
$\nabla \times \vec{v}=\frac{\vec{e}_{r}}{r \sin \theta}\left[\frac{\partial}{\partial \theta}\left(v_{\phi} \sin \theta\right)-\frac{\partial v_{\theta}}{\partial \phi}\right]+\frac{\vec{e}_{\theta}}{r \sin \theta}\left[\frac{\partial v_{r}}{\partial \phi}-\sin \theta \frac{\partial}{\partial r}\left(r v_{\phi}\right)\right]+\frac{\vec{e}_{\phi}}{r}\left[\frac{\partial}{\partial r}\left(r v_{\theta}\right)-\frac{\partial v_{r}}{\partial \theta}\right]$.
Thus, the Laplacian of velocity can be expressed as



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