

# Zebra Fish, Tumor Growth, and Algebraic Geometry



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# Thank you for permission to use slides:

- Slides 28 - 30: Charles Wampler
- Slides 34 – 40: Jonathan Hauenstein
- Slide 48: Wenrui Hao
- Slides 52 & 65: Bei Hu



# Numer. Alg. Geometry Collaborators

- Daniel Bates\* (CSU)
- Jonathan Hauenstein\* (Fields)
- Chris Peterson (CSU)
- Charles Wampler\* (GM R & D)

\*Bertini Team



# Biological Modeling Collaborators

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- Wenrui Hao
- Jonathan Hauenstein
- Bei Hu
- Yuan Liu
- Yong-Tao Zhang



# General References

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- Reference on the area up to 2005:
  - A.J. Sommese and C.W. Wampler, *Numerical solution of systems of polynomials arising in engineering and science*, (2005), World Scientific Press.
- Survey covering other topics
  - T.Y. Li, *Numerical solution of polynomial systems by homotopy continuation methods*, in *Handbook of Numerical Analysis*, Volume XI, 209-304, North-Holland, 2003.



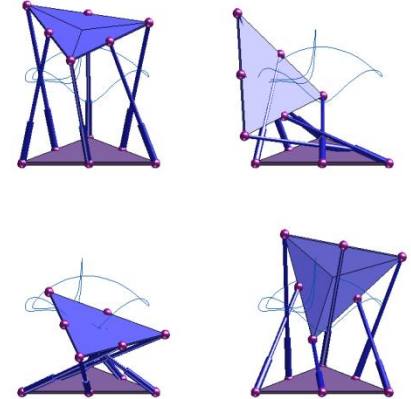
# Overview

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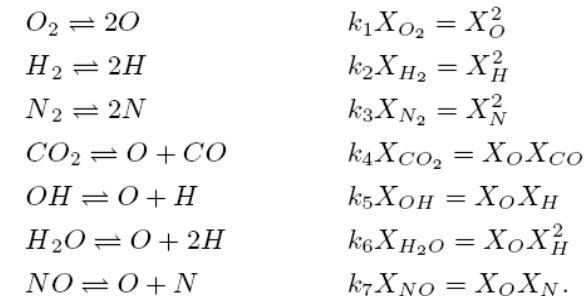
- Numerical Algebraic Geometry
  - Solution Sets
  - Homotopy Continuation
  - Bertini
- Zebra Fish
- Tumor Growth
- Algebraic Geometry

# Numerical Algebraic Geometry

## Robotics/Mechanism Theory



## Combustion



There are four conservation equations:

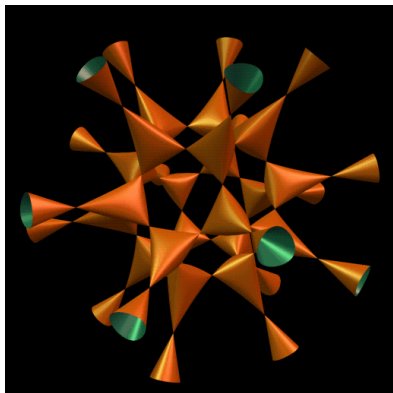
$$T_H = X_H + 2X_{H_2} + X_{OH} + 2X_{H_2O}$$

$$T_C = X_{CO} + X_{CO_2}$$

$$T_O = X_O + X_{CO} + 2X_{O_2} + 2X_{CO_2} + X_{OH} + X_{H_2O} + X_{NO}$$

$$T_N = X_N + 2X_{N_2} + X_{NO}$$

- **Goal:** To numerically manipulate algebraic sets
- **Technical Challenge:** To combine high performance numerics with algebraic geometry
- **Applications:**
  - Robotics and Mechanism Theory
  - Chemical Reactions including combustion
  - Computation of algebraic-geometric invariants
  - Solution of discretizations of nonlinear differential equations



graphics on right from Sommese-Wampler Book



# The Core Computation – In the Past!

- Given a system  $f(x) = 0$  of  $N$  polynomials in  $N$  unknowns, continuation computes a finite set  $S$  of solutions such that:
  - any isolated root of  $f(x) = 0$  is contained in  $S$ ;
  - any isolated root “occurs” a number of times equal to its multiplicity as a solution of  $f(x) = 0$ ;
  - $S$  is often larger than the set of isolated solutions.



# Computing Isolated Solutions

- Find all isolated solutions in  $C^N$  of a system on  $n$  polynomials:

$$\begin{bmatrix} f_1(x_1, \dots, x_N) \\ \vdots \\ f_n(x_1, \dots, x_N) \end{bmatrix} = 0$$



# Solving a system

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- Homotopy continuation is our main tool:
  - Start with known solutions of a known start system and then track those solutions as we deform the start system into the system that we wish to solve.



# Path Tracking

This method takes a system  $g(x) = 0$ , whose solutions we know, and makes use of a homotopy, e.g.,

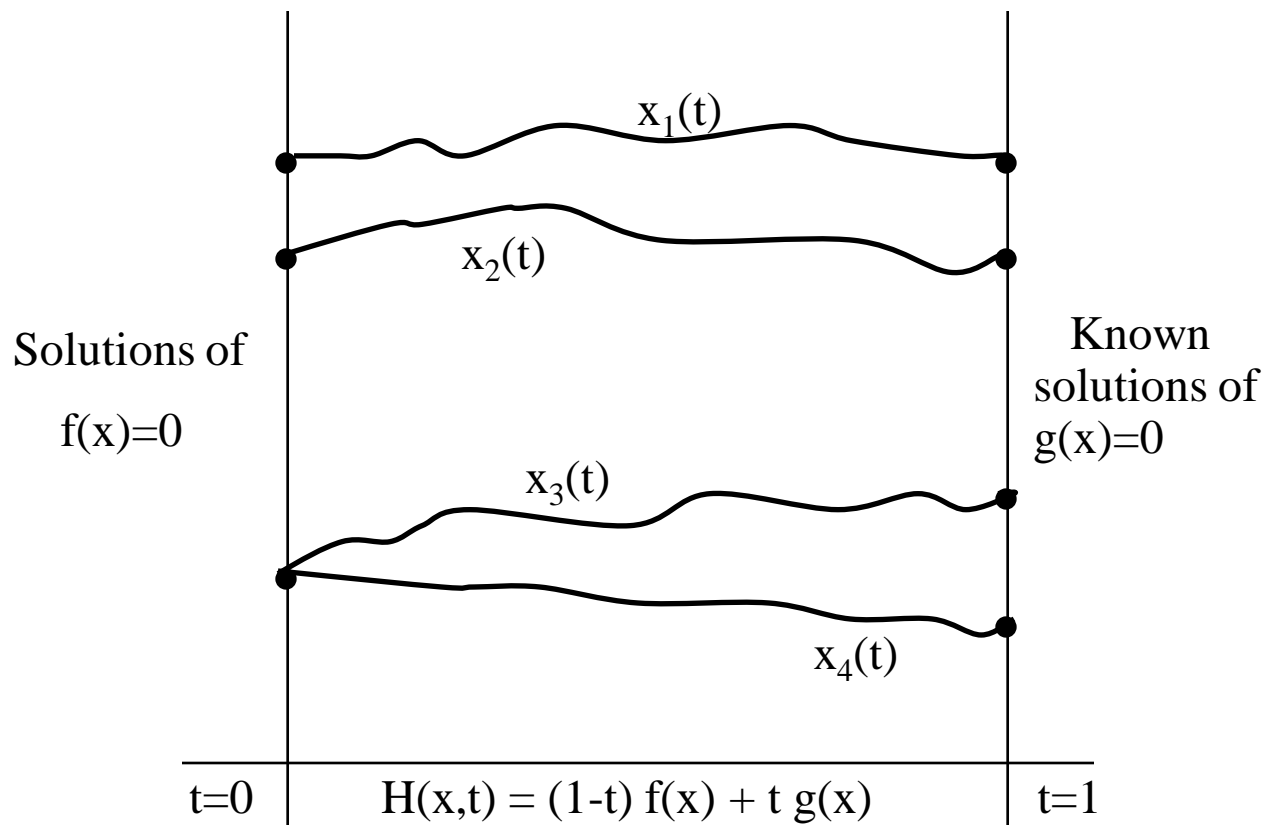
$$H(x, t) = (1 - t)f(x) + tg(x).$$

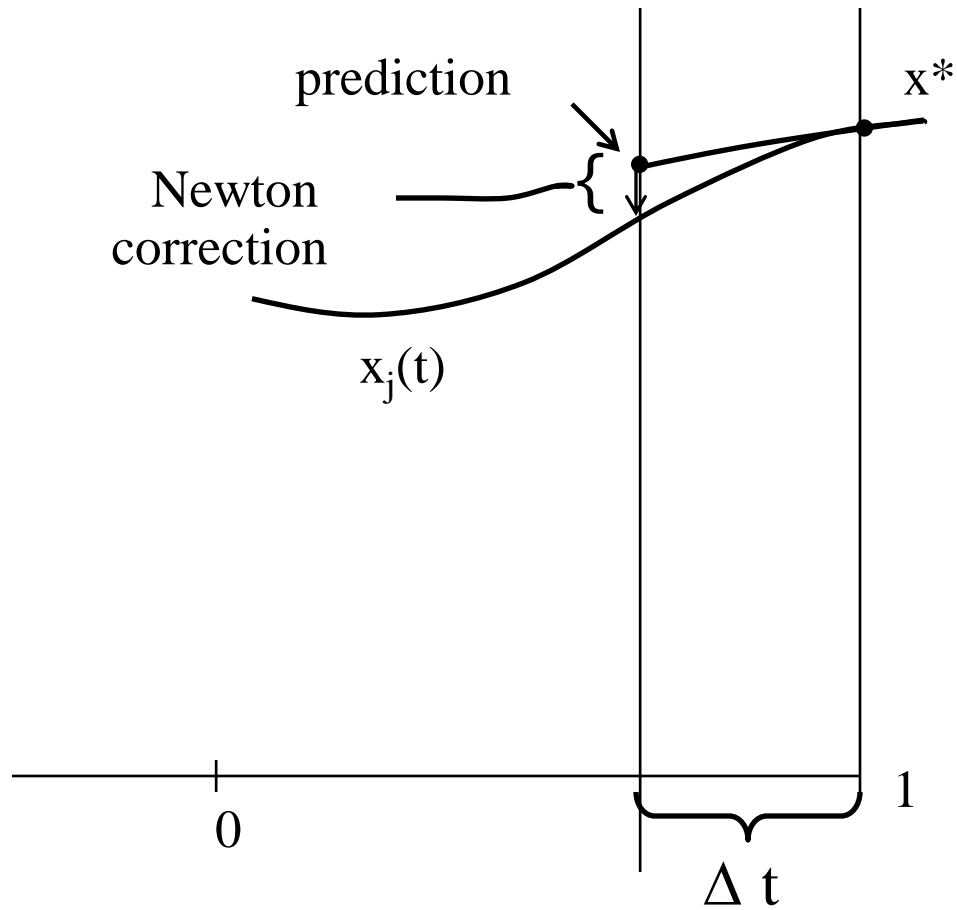
Hopefully,  $H(x, t)$  defines “paths”  $x(t)$  as  $t$  runs from 1 to 0. They start at known solutions of  $g(x) = 0$  and end at the solutions of  $f(x)$  at  $t = 0$ .

- 
- The paths satisfy the Davidenko equation

$$0 = \frac{dH(\mathbf{x}(t), t)}{dt} = \sum_{i=1}^N \frac{\partial H}{\partial \mathbf{x}_i} \frac{d\mathbf{x}_i}{dt} + \frac{\partial H}{\partial t}$$

- To compute the paths: use ODE methods to predict and Newton's method to correct.

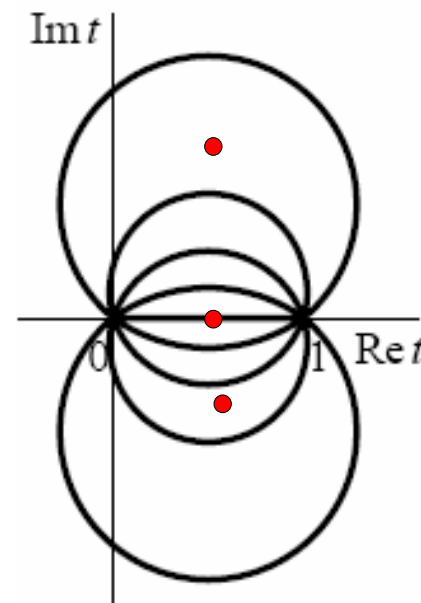




# Uses of algebraic geometry

Simple but extremely useful consequence of algebraicity

- Instead of the homotopy  $H(x,t) = (1-t)f(x) + tg(x)$  use  $H(x,t) = (1-t)f(x) + \gamma tg(x)$





# Major Ingredients

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- Adaptive Multiprecision
- Straightline evaluation
- Special Homotopies
- Genericity
- Endgames & ODE Methods
- Intersections
- Deflation
- Multiplicity & Local Dimension Testing
- Regeneration





# Major Computational Events

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- Parallelization

- No longer a niche tool requiring specialized hardware and nonstandard coding

- Multiprecision

- No longer an option of last resort, highly nontrivial to design and dependent on hardware

- Continuation is computationally intensive.  
On average:
  - in 1985: 3 minutes/path on largest mainframes.

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On average:
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  - 2007: over 20 paths a second on an single processor desktop CPU; 1000's of paths/second on moderately sized clusters; millions of paths on top-of-the-line clusters.



# Bertini

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- Developed by Daniel Bates, Jonathan Hauenstein, Charles Wampler, and myself
- Binaries for Linux (including clusters and multiple core workstations), Macs, Windows are freely available at

**[www.nd.edu/~sommese/bertini](http://www.nd.edu/~sommese/bertini)**

- Bertini is designed to
  - Be efficient and robust, e.g., straightline evaluation, numerics with careful error control
  - With data structures reflecting the underlying geometry
  - Take advantage of parallel hardware
  - To dynamically adjust the precision to achieve a solution with a prespecified error.



# Three Recent Articles

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- D.J. Bates, J.D. Hauenstein, A.J. Sommese, and C.W. Wampler, [Adaptive multiprecision path tracking](#), SIAM Journal on Numerical Analysis 46 (2008) 722--746.
- J.D. Hauenstein, C. Peterson, and A.J. Sommese, [A numerical local dimension test for points on the solution set of a system of polynomial equations](#), to appear SIAM Journal on Numerical Analysis.
- J.D. Hauenstein, A.J. Sommese, and C.W. Wampler, [Regeneration homotopies for solving systems of polynomials](#).



# Bertini and the need for adaptive precision

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- Why use Multiprecision?
  - to ensure that the region where an endgame works is not contained the region where the numerics break down;





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  - to ensure that the region where an endgame works is not contained the region where the numerics break down;
  - to ensure that a polynomial is zero at a point is the same as the polynomial numerically being approximately zero at the point;



# Bertini and the need for adaptive precision

- Why use Multiprecision?
  - to ensure that the region where an endgame works is not contained the region where the numerics break down;
  - to ensure that a polynomial is zero at a point is the same as the polynomial numerically being approximately zero at the point;
  - to prevent the linear algebra in continuation from falling apart.

$$p(z) = z^{10} - 28z^9 + 1$$

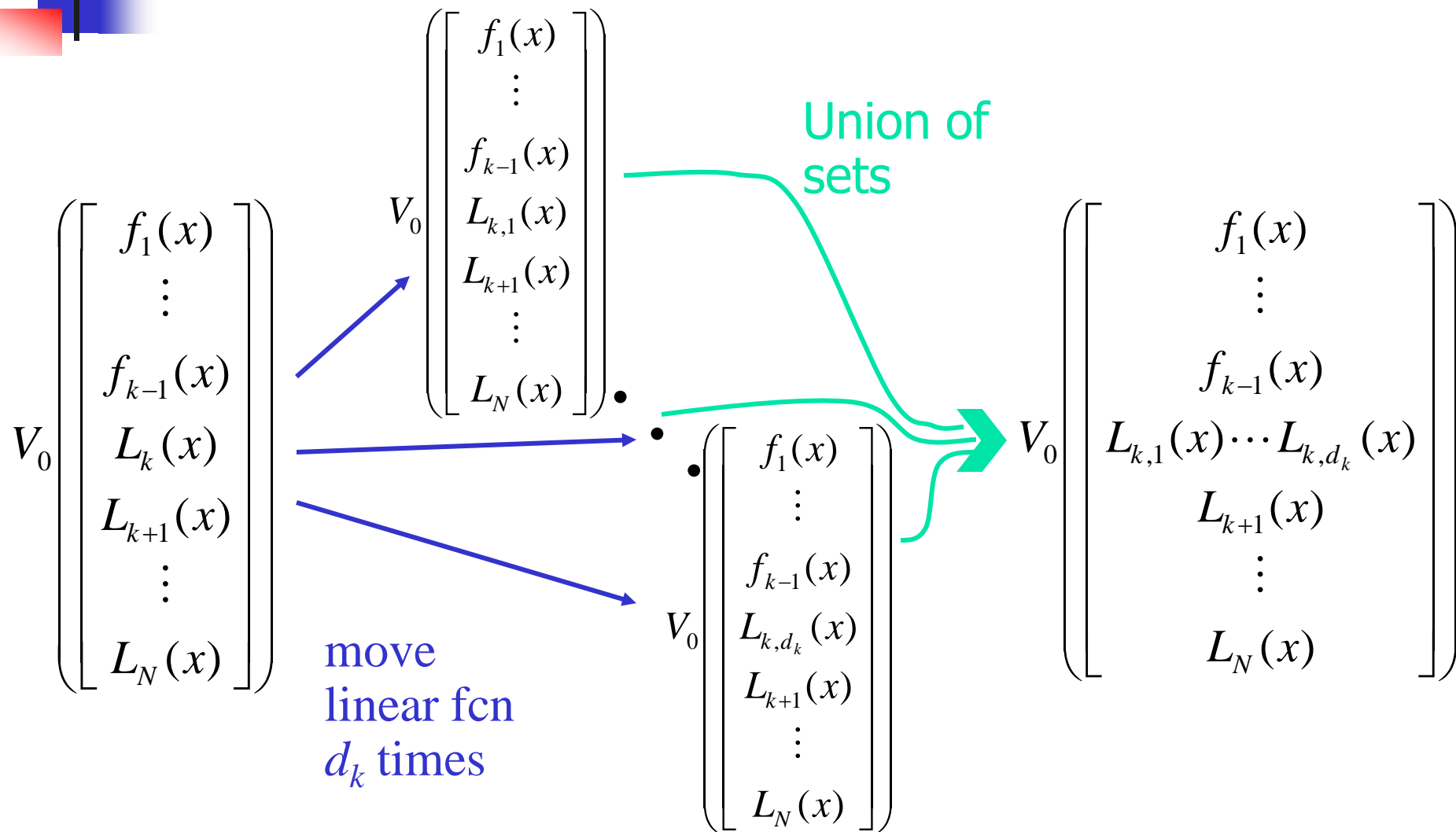
- To 15 digits of accuracy one of the roots of this polynomial is  $a = 27.999999999999999$ . Evaluating  $p(a)$  to 15 digits, we find that  $p(a) = -0.578$
- Even with 17 digit accuracy, the approximate root  $a$  is  $a = 27.99999999999999905$  and we still only have  $p(a) = -0.005$ .

# Regeneration

- Basic step

$$V_0 \begin{bmatrix} f_1(x) \\ \vdots \\ f_{k-1}(x) \\ L_k(x) \\ L_{k+1}(x) \\ \vdots \\ L_N(x) \end{bmatrix} \longrightarrow V_0 \begin{bmatrix} f_1(x) \\ \vdots \\ f_{k-1}(x) \\ f_k(x) \\ L_{k+1}(x) \\ \vdots \\ L_N(x) \end{bmatrix}$$

# Regeneration: Step 1



## Regeneration: Step 2

$$V_0 \begin{bmatrix} f_1(x) \\ \vdots \\ f_{k-1}(x) \\ L_{k,1}(x) \cdots L_{k,d_k}(x) \\ L_{k+1}(x) \\ \vdots \\ L_N(x) \end{bmatrix} \xrightarrow{\text{Linear homotopy}} V_0 \begin{bmatrix} f_1(x) \\ \vdots \\ f_{k-1}(x) \\ f_k(x) \\ L_{k+1}(x) \\ \vdots \\ L_N(x) \end{bmatrix}$$

Repeat for  $k+1, k+2, \dots, N$



# A Bottleneck & Local Dim. Testing

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- Given a solution, i.e., a point  $p$  with  $f(p) = 0$ , what is the dimension at  $p$  of the solution component through  $p$ .

The problem becomes worse as dimension increases



# Idea

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- The essential case: check if  $p$  is isolated
- Homotopy continuation yields a number which bounds the multiplicity if the point was isolated.
- If not isolated, the space of truncated Taylor series of functions on the solution space is strictly increasing in dimension
- The Macaulay matrix (as presented by Dayton-Zeng) computes this dimension





# Implementation Considerations

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- Computation of the rank of the Macaulay matrix requires
  - Different levels of precision
  - Reliable multiple precision endgame to compute point  $p$  to needed accuracy

# Regenerative cascade

Adjacent minor system:

Determinants of  $2 \times 2$  adjacent minors of a  $3 \times m$  matrix with variable entries

For example:  $m = 3$

$$\begin{bmatrix} x_1 & x_2 & x_3 \\ x_4 & x_5 & x_6 \\ x_7 & x_8 & x_9 \end{bmatrix}$$

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$$f_1 = x_1 x_5 - x_2 x_4$$

$$f_3 = x_4 x_8 - x_5 x_7$$

$$f_2 = x_2 x_6 - x_3 x_5$$

$$f_4 = x_5 x_9 - x_6 x_8$$



# Numerical irreducible decomposition

Adjacent minor:

$n$	Decomposition
3	0.04s
4	0.18s
5	0.83s
6	2.67s
7	13.5s
8	31.8s

# Numerical irreducible decomposition

Adjacent minor system:

$n$	Decomposition
3	0.04s
4	0.18s
5	0.83s
6	2.67s
7	13.5s
8	31.8s

$n$	Membership test			Local dimension test		
	Regen cascade	Dim-by-dim	Cascade	Regen cascade	Dim-by-dim	Cascade
3	0.1s	0.1s	0.2s	0.1s	0.1s	0.2s
4	0.8s	1.1s	1.3s	0.6s	0.8s	1.1s
5	6.2s	11.9s	11.2s	3.1s	4.6s	7.4s
6	1m1s	2m14s	1m34s	15.6s	29.0s	48.4s
7	10m36s	25m39s	14m54s	1m16s	3m8s	5m23s
8	2h12m54s	5h21m48s	2h33m5s	6m33s	19m45s	29m22s





# Solving Differential Equations

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- E.L. Allgower, D.J. Bates, A.J. Sommese, and C.W. Wampler, Solution of Polynomial systems derived from differential equations, Computing, 76 (2006), 1-10.
- Direct solution and refinement.

# Predator-prey system (Hauenstein, Hu, & S.)

Let  $n \in \mathbb{N}$ . For  $1 \leq i \leq n$  and  $1 \leq j \leq 4$ , define

$$\begin{aligned} f_{ij} &= \frac{1}{25} (u_{i+1,j} - 2u_{i,j} + u_{i-1,j}) \\ &\quad + \frac{1}{(n+1)^2} (u_{i,j+1} - 2u_{i,j} + u_{i,j-1}) + \frac{1}{25(n+1)^2} u_{i,j} (1 - v_{i,j}) \\ g_{ij} &= \frac{1}{25} (v_{i+1,j} - 2v_{i,j} + v_{i-1,j}) \\ &\quad + \frac{1}{(n+1)^2} (v_{i,j+1} - 2v_{i,j} + v_{i,j-1}) + \frac{1}{25(n+1)^2} v_{i,j} (u_{i,j} - 1) \end{aligned}$$

with  $u_{0,j} = v_{0,j} = u_{n+1,j} = v_{n+1,j} = u_{i,0} = v_{i,0} = u_{i,5} = v_{i,5} = 0$ .

- $8n$  quadratics with  $8n$  variable
  - Total degree  $2^{8n}$
  - Actually has  $2^{4n}$  nonsingular isolated solutions

	total degree	2-homogeneous	polyhedral	regeneration	
n	paths	paths	paths	paths	slices moved
1	256	70	16	60	42
2	65,536	12,870	256	1020	762
3	16,777,216	2,704,156	4096	16,380	12,282
4	4,294,967,296	601,080,390	65,536	262,140	196,602
5	1,099,511,627,776	137,846,528,820	1,048,576	4,194,300	3,145,722




	PHC	HOM4PS-2.0	Bertini	
n	polyhedral	polyhedral	regeneration	parallel regeneration
1	0.6s	0.1s	0.3s	
2	4m57s	7.3s	15.6s	
3	18d10h18m56s	9m32s	9m43s	
4	-	3d8h28m30s	5h22m15s	7m32s
5	-	-	6d16h27m3s	3h41m24s

$n = 5$  (40 equations & 40 variables): < 80 min.  
with 200 cores (25 Xeon 5410)

# Zebra Fish



- Why do the **stripes** on a zebra fish or the spots on a tiger form the patterns they do?
  - Alan Turing (1952), The chemical basis of morphogenesis: nonlinear diffusion equations.
- A good reference for this story is **Mathematical Biology** by J.D. Murray

- 
- Based on the model developed in
    - Y.-T. Zhang, A. Lander, and Q. Nie, Computational analysis of BMP gradients in dorsal–ventral patterning of the zebrafish embryo, *Journal of Theoretical Biology*, 248(4) : 579 – 589, 2007.
  - Our work
    - Y. Liu, W. Hao, J. Hauenstein, B. Hu, A. Sommesse, and Y.-T. Zhang, Multiple stable steady states of a reaction-diffusion model on zebrafish dorsal-ventral patterning

# The differential equation system

$$\frac{\partial[L]}{\partial t} = D_L \frac{\partial^2[L]}{\partial x^2} - k_{on}[L](R_0 - [LR]) + k_{off}[LR] - j_{on}[L][C] + (j_{off} + \tau)[LC] + V_L;$$

$$\frac{\partial[LR]}{\partial t} = k_{on}[L](R_0 - [LR]) - (k_{off} + k_{deg})[LR];$$

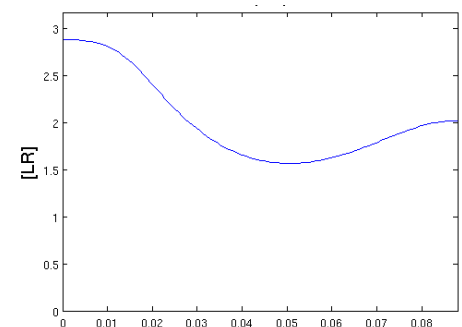
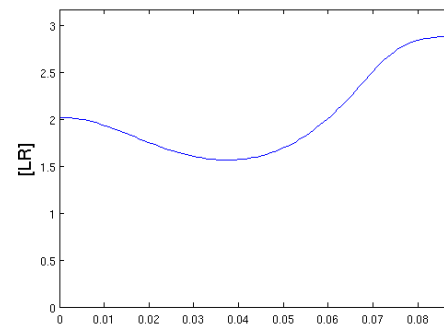
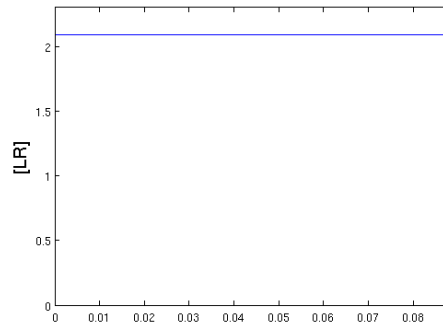
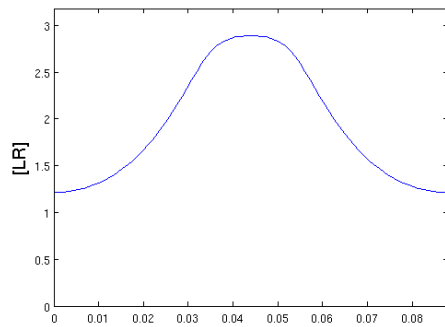
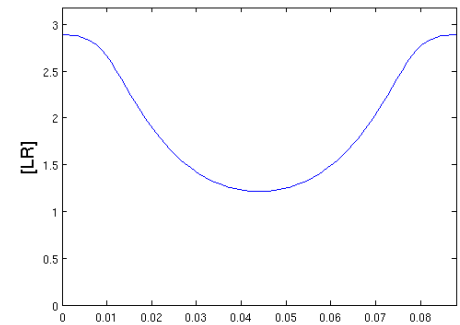
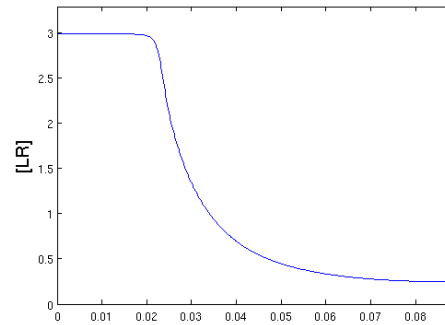
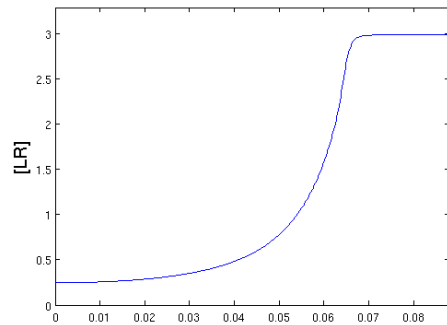
$$\frac{\partial[LC]}{\partial t} = D_{LS} \frac{\partial^2[LC]}{\partial x^2} + j_{on}[L][C] - (j_{off} + \tau)[LC];$$

$$\frac{\partial[C]}{\partial t} = D_C \frac{\partial^2[C]}{\partial x^2} - j_{on}[L][C] + j_{off}[LC] + V_C,$$

$$V_C = V_{Cmin} + \frac{V_{Cmax} - V_{Cmin}}{1 + \gamma_C[LR]} + \begin{cases} V_{Corg}e^{-at}, & \text{if } x \geq \frac{7}{8}x_{max}; \\ 0, & \text{otherwise.} \end{cases}$$

$$V_L = V_{Lmin} + \frac{V_{Lmax} - V_{Lmin}}{1 + \gamma_L[LR]^{-1}} + V_{Lmat}e^{-bt}.$$

# Solutions





# Some timings

- Total degree  $16^{N-1}$  (which = 4,294,967,296 When  $N = 9$ ).

N	lin. prod. bound	solutions over $\mathbb{C}$	solutions over $\mathbb{R}$	computing nodes	time
3	25	16	6	serial	2.7s
4	125	98	16	serial	14.4s
5	625	544	28	1	21.1s
6	3,125	2,882	184	5	51.6s
7	15,625	14,896	930	25	2m43s
8	78,125	75,938	3,720	25	35m2s
9	390,625	384,064	17,974	25	11h3m

Table 2.1: Summary of solving the discretized system for  $3 \leq N \leq 9$

# Tumor growth

$$\begin{aligned}\sigma_t - \Delta \sigma &= -\sigma && \text{in } \Omega(t) \\ -\Delta p &= \mu(\sigma - \tilde{\sigma}) && \text{in } \Omega(t) \\ \sigma &= 1 && \text{on } \partial\Omega(t) \\ p &= \kappa && \text{on } \partial\Omega(t) \\ \frac{\partial p}{\partial n} &= -V_n && \text{on } \partial\Omega(t).\end{aligned}$$




# Assumptions

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- In vitro

$\Omega(t)$  denotes the tumor region,  $\sigma$  denote the concentration of nutrients,  $p$  denote the pressure,  $\tilde{\sigma}$  denote the concentration of nutrients needed for sustainability, and  $\mu$  denote the aggressiveness of the tumor. Let  $\kappa$  denote the mean curvature,  $n$  denote the outward normal direction, and  $V_n$  denote the velocity of  $\partial\Omega(t)$  in the outward normal direction  $n$ .



## Governing equations:

- Diffusion of the nutrients:

$$\sigma_t - \Delta \sigma + \sigma = 0 \quad \text{in } \Omega(t).$$

- Conservation of mass:  $\text{div } \vec{V} = S$ ,  $S$  = proliferation rate.  
Assuming linear dependence on  $\sigma$ :  $S = \mu(\sigma - \tilde{\sigma})$ , (here  $\tilde{\sigma} > 0$  is the death rate)
- Porous medium in tumor region: Darcy's law:  $\vec{V} = -\nabla p$ . Thus

$$\Delta p = -\mu(\sigma - \tilde{\sigma}) \quad \text{in } \Omega(t).$$

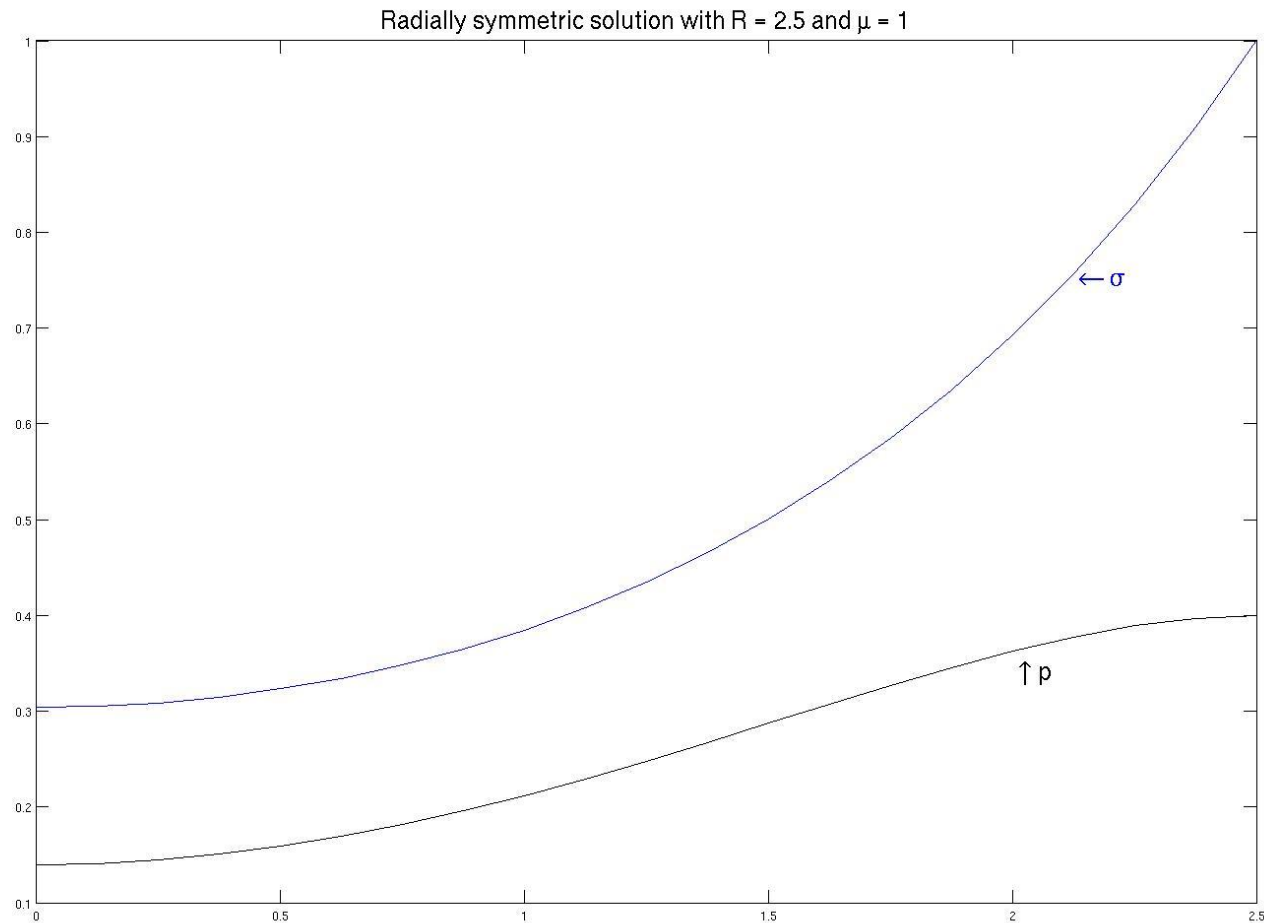
- Continuity:  $V_n = -\frac{\partial p}{\partial n}$  on  $\partial\Omega(t)$   
where  $V_n$  = velocity in the normal  $n$  direction.

# Adding dead cells

The steady-state tumor model is given by

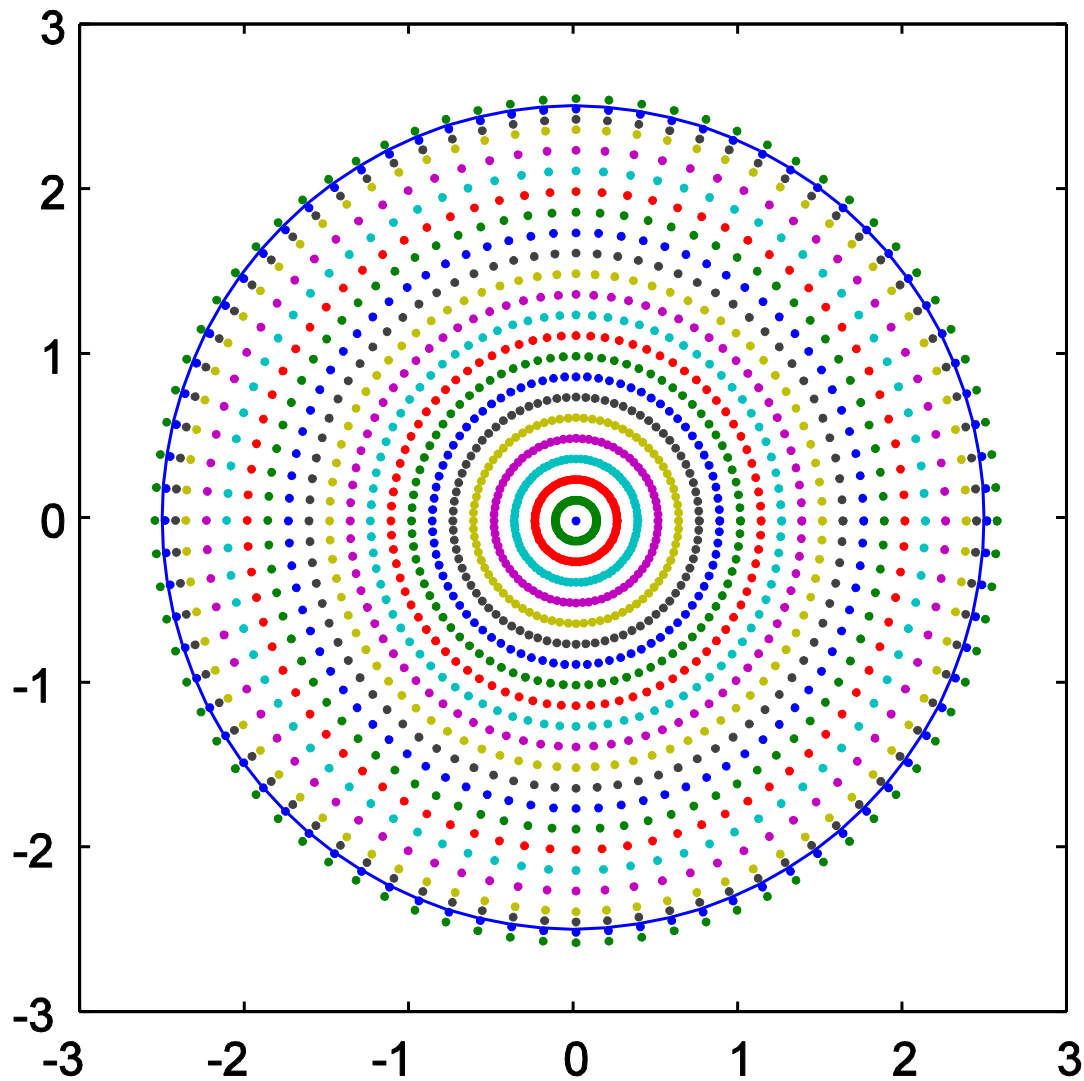
$$\left\{ \begin{array}{ll} \Delta \sigma &= \sigma \chi(x) & \text{in } \Omega \\ -\Delta p &= \mu(\sigma - \tilde{\sigma})\chi(x) & \text{in } \Omega \\ \sigma &= \sigma_0 & \text{on } \partial D \\ \sigma &= 1 & \text{on } \partial \Omega \\ p &= \kappa & \text{on } \partial \Omega \\ \frac{\partial p}{\partial n} &= 0 & \text{on } \partial \Omega. \end{array} \right.$$

# Radial solution is quite cheap: $< 1$ sec. (one core)

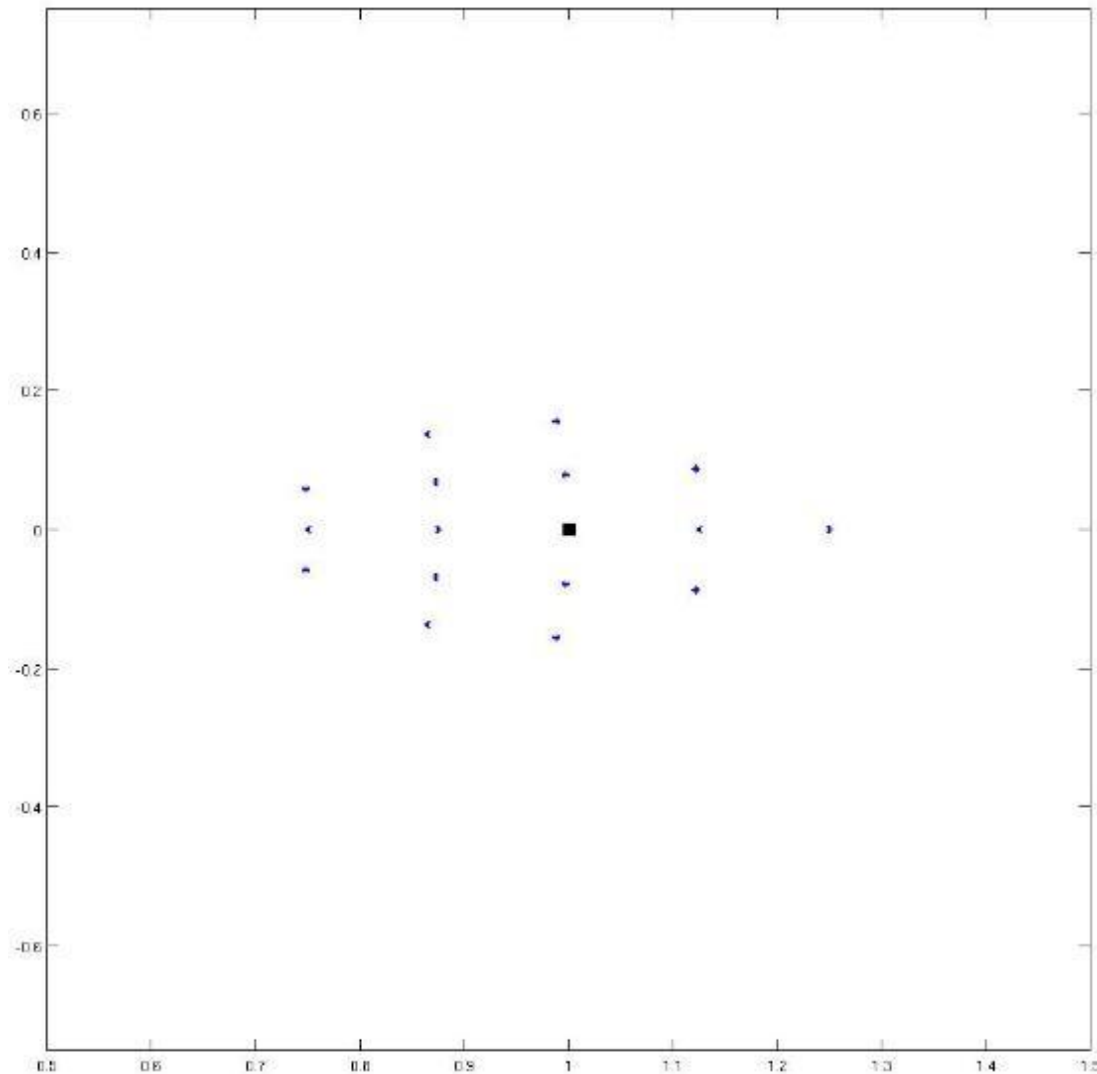




# Moving Grid

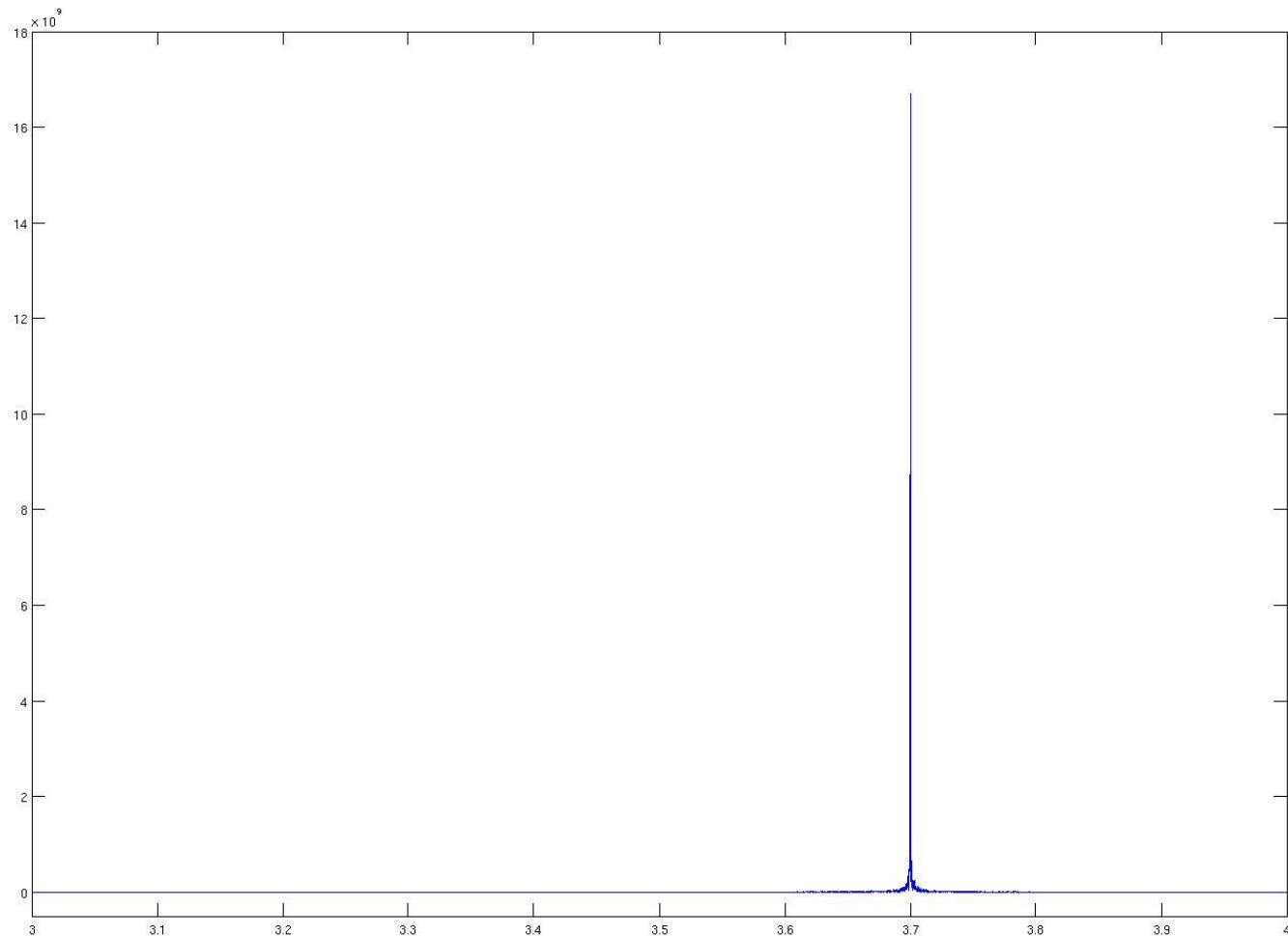


# 3<sup>rd</sup> Order Stencil

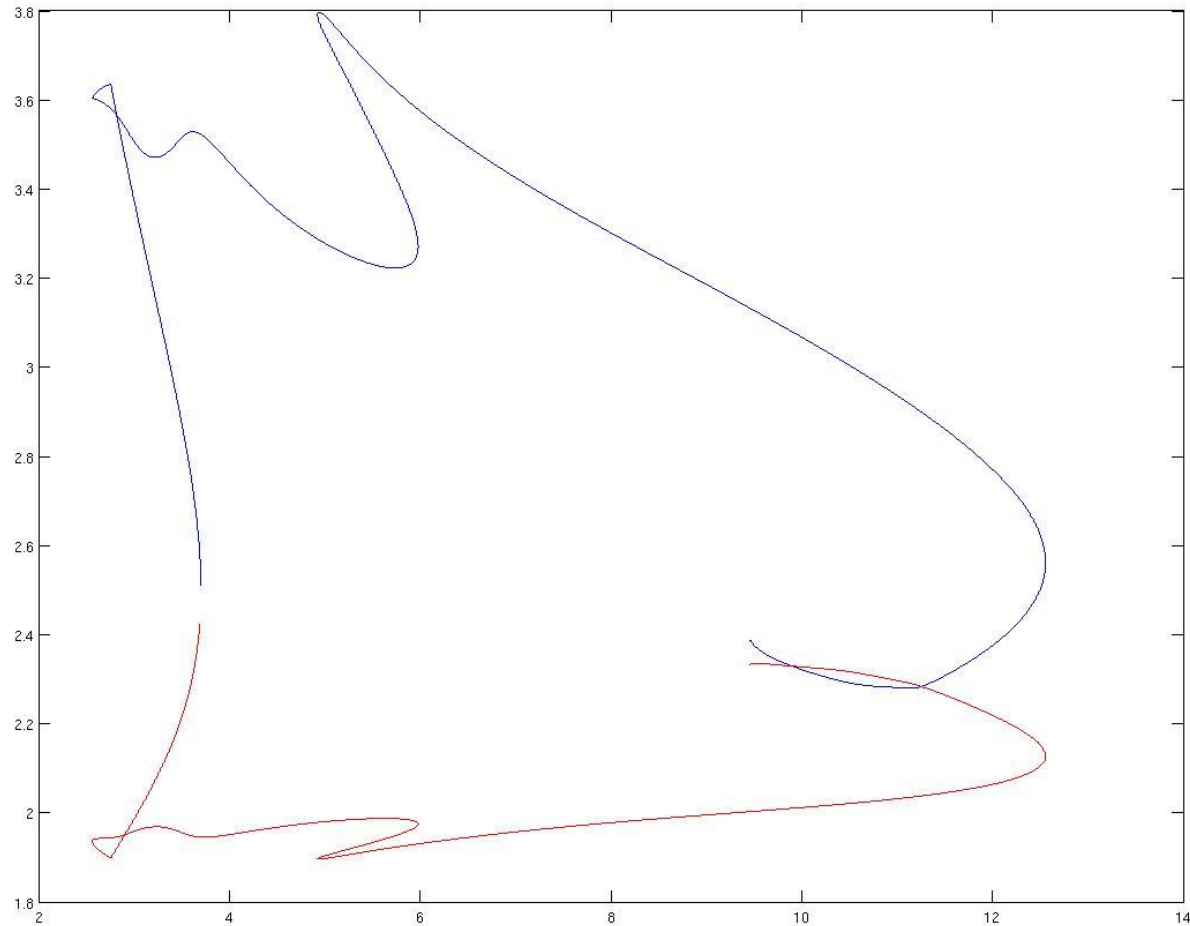




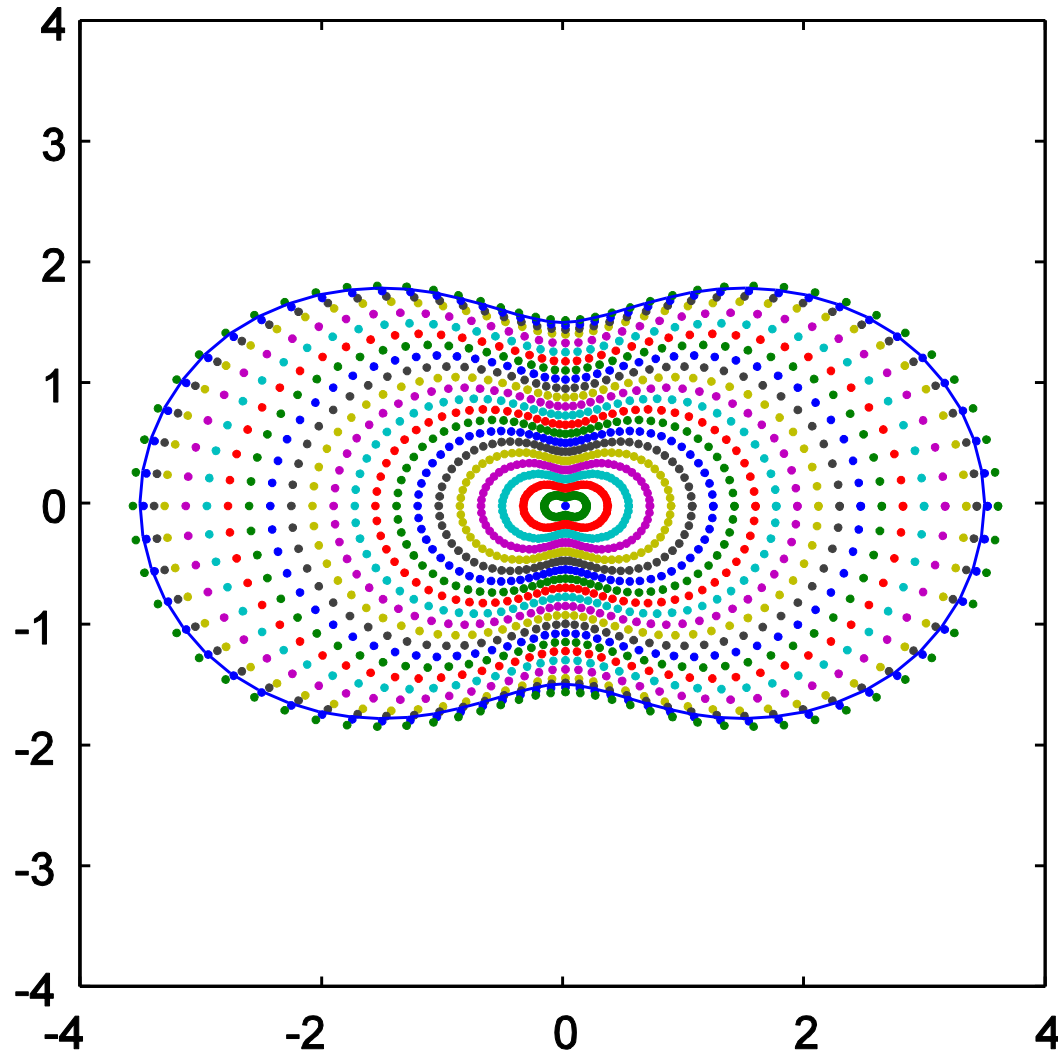
# Critical Points 3 minutes with 200 cores



# Tangent Cone and Jumping off Crit Point



# Far Along the Branch





# Further work

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- Stability
- More realistic models
  - Three Dimensional Models
  - Necrotic Core Models (disconnected free boundaries)
  - Model presented in Friedman & Hu, Bifurcation for a free boundary problem modeling tumor growth by Stokes equation, SIAM J. Math. Anal., 39, 174-194.

# Stationary Problem

$$(1.9) \quad -\Delta \sigma + \sigma = 0 \quad \text{in } \Omega, \quad \sigma = 1 \quad \text{on } \partial\Omega,$$

$$(1.10) \quad -\Delta \vec{v} + \nabla p = (\mu/3) \nabla (\sigma - \tilde{\sigma}) \quad \text{in } \Omega,$$

$$(1.11) \quad \operatorname{div} \vec{v} = \mu(\sigma - \tilde{\sigma}) \quad \text{in } \Omega \quad (\tilde{\sigma} < 1),$$

$$(1.12) \quad T(\vec{v}, p) \vec{n} = \left( -\gamma \kappa + \frac{2\nu}{3} \mu (1 - \tilde{\sigma}) \right) \vec{n} \quad \text{on } \partial\Omega,$$

$$(1.13) \quad \vec{v} \cdot \vec{n} = 0 \quad \text{on } \partial\Omega,$$

$$(1.14) \quad \int_{\Omega} \vec{v} \, dx = 0, \quad \int_{\Omega} \vec{v} \times \vec{x} \, dx = 0,$$

where  $T(\vec{v}, p) = (\nabla \vec{v})^T + \nabla \vec{v} - p I$ ,  $I = (\delta_{ij})_{i,j=1}^3$ .

## Governing equations:

- Diffusion of the nutrients:  $\sigma_t - \Delta\sigma + \sigma = 0$  in  $\Omega(t)$ .
- Conservation of mass:  $\operatorname{div} \vec{V} = S$ ,  $S =$  proliferation rate.  
Assume linear dependence on  $\sigma$ :  $S = \mu(\sigma - \tilde{\sigma})$ , (here  $\tilde{\sigma} > 0$  is the death rate)
- Instead of Darcy's law, Stoke's equation is used:  $-\nu \Delta \vec{V} + \nabla p - \frac{1}{3} \nu \nabla \operatorname{div} \vec{V} = 0$  in  $\Omega(t)$ .
- Introducing the stress tensor  $Q = \nu(\nabla \vec{V} + (\nabla \vec{V})^T) - (p + \frac{2}{3} \nu \operatorname{div} \vec{V})I$  with components  $Q_{ij} = \nu \left( \frac{\partial v_j}{\partial x_i} + \frac{\partial v_i}{\partial x_j} \right) - \delta_{ij} \left( p + \frac{2\nu}{3} \operatorname{div} \vec{V} \right)$ , we then have

$$Q\vec{n} = -\gamma\kappa\vec{n} \quad \text{on } \Gamma(t), \quad t > 0,$$

here the cell-to-cell adhesion equal to a constant  $\gamma$ ,  $\kappa$  is the mean curvature.

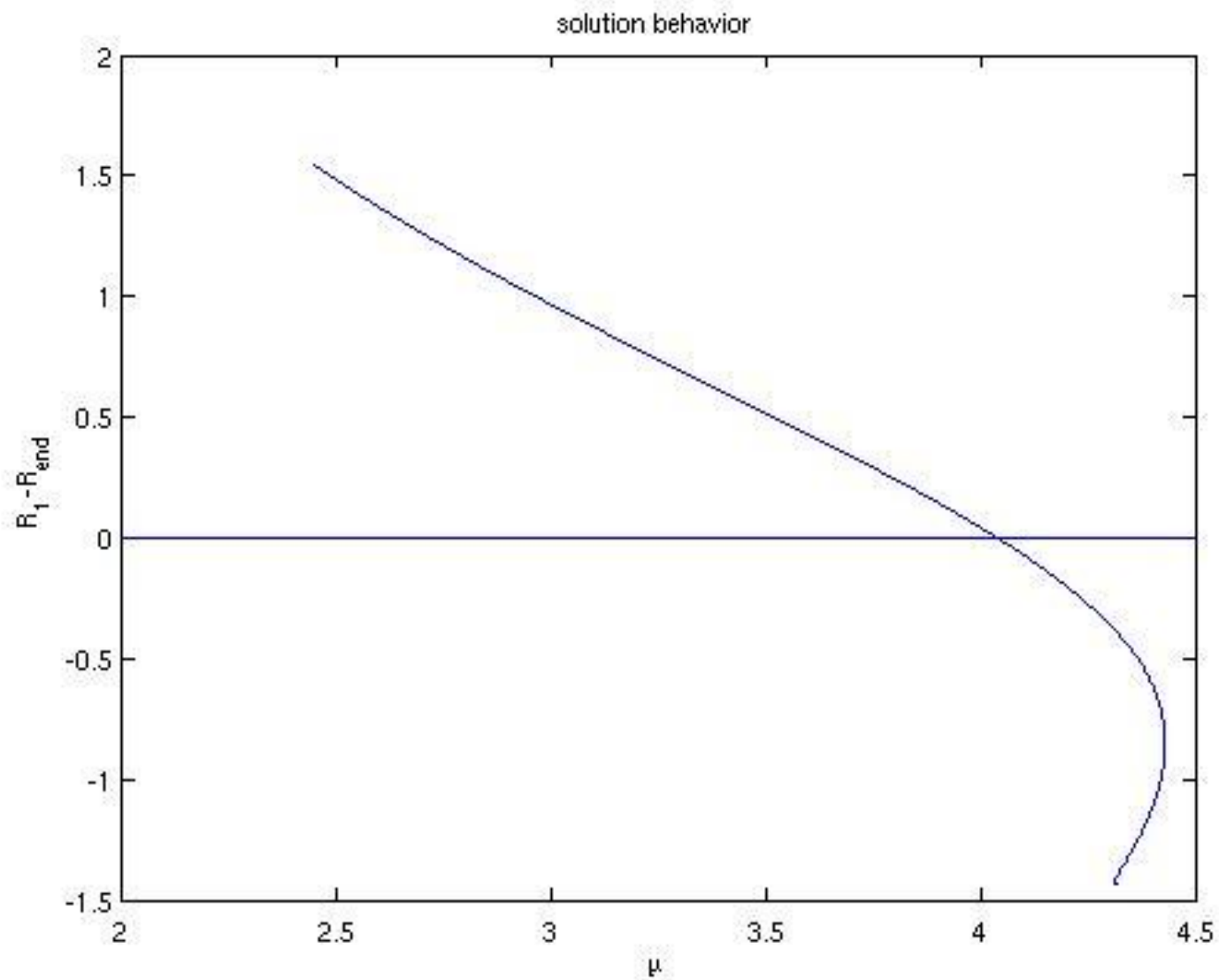
- Continuity:  $V_n = \vec{V} \cdot \vec{n}$  on  $\partial\Omega(t)$   
where  $V_n =$  velocity in the normal  $n$  direction.

Since  $\vec{V}$  is determined up to  $\vec{b} \times \vec{x}$ , some additional constraints are needed.

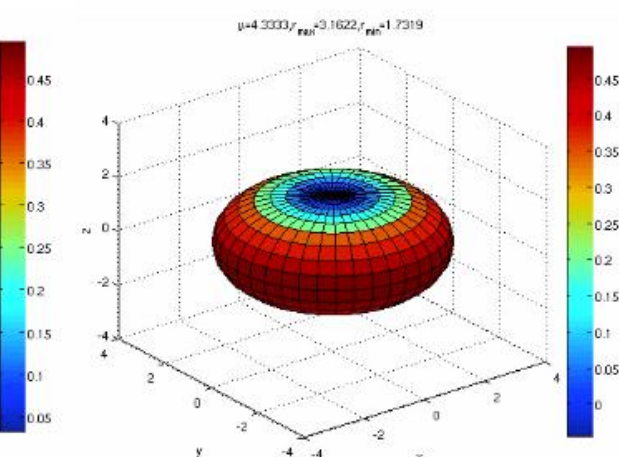
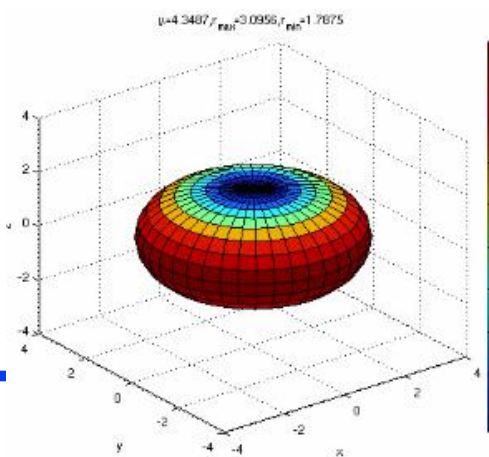
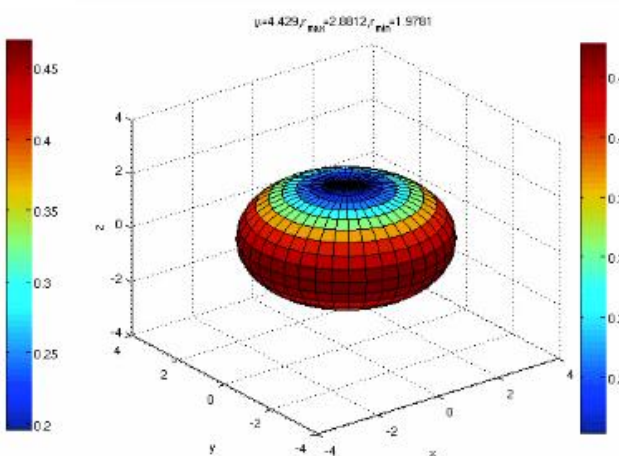
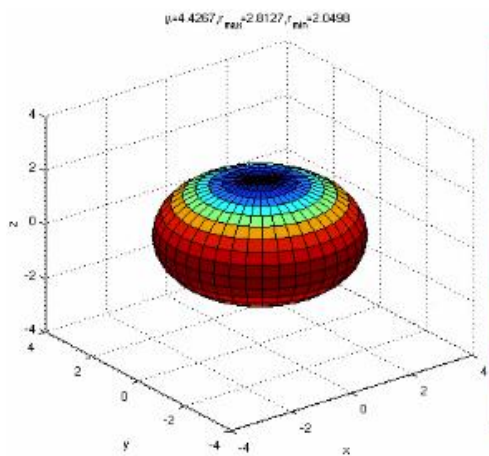
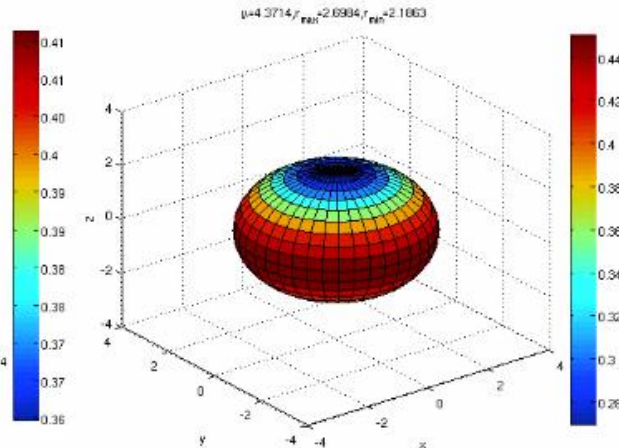
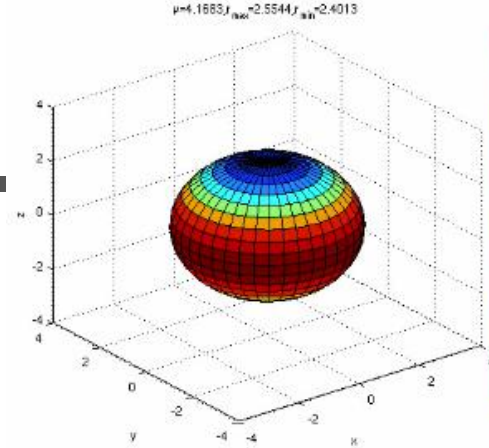
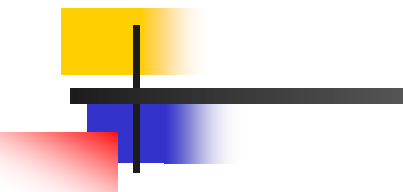
$$\begin{aligned}
\sigma_t - \Delta \sigma + \sigma &= 0, \quad x \in \Omega(t), \quad t > 0, \\
\sigma &= 1, \quad x \in \Omega(t), \quad t > 0, \\
-\Delta \vec{v} + \nabla p &= \frac{\mu}{3} \nabla (\sigma - \tilde{\sigma}), \quad x \in \Omega(t), \quad t > 0, \\
\operatorname{div} \vec{v} &= \mu (\sigma - \tilde{\sigma}), \quad x \in \Omega(t), \quad t > 0 \quad (\tilde{\sigma} < 1), \\
T(\vec{v}, p) \vec{n} &= \left( -\gamma \kappa + \frac{2}{3} \mu (1 - \tilde{\sigma}) \right) \vec{n}, \quad x \in \Gamma(t), \quad t > 0, \\
T(\vec{v}, p) &= (\nabla \vec{v})^T + \nabla \vec{v} - p I, \quad I = (\delta_{ij})_{i,j=1}^3, \\
V_n &= \vec{v} \cdot \vec{n} \quad \text{on } \Gamma(t),
\end{aligned}$$


subject to the constraints

$$\int_{\Omega(t)} \vec{v} \, dx = 0, \quad \int_{\Omega(t)} \vec{v} \times \vec{x} \, dx = 0.$$







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- Two-dimensional tumor movie
  - Three-dimensional tumor movie
  - Three-dimensional tumor movie with dead core



# Algebraic Geometry

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- Infinite Dimensional Algebraic Sets = Solutions of Differential Equations?
- Coupled Towers of Finite Dimensional Algebraic Sets?



# Summary

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- Basic but difficult questions about Scientific Models lead to algebraic sets defined by highly structured, sparse systems of polynomials that are extremely large by classical standards.
- Numerical Algebraic Geometry can make contributions when coupled with moderate amounts of computer power and appropriate numerical software.