



HAL
open science

Interval estimation of sequestered infected erythrocytes in malaria patients

Kwassi Holali Degue, Denis Efimov, Abderrahman Iggidr

► **To cite this version:**

Kwassi Holali Degue, Denis Efimov, Abderrahman Iggidr. Interval estimation of sequestered infected erythrocytes in malaria patients. European Control Conference (ECC16), Jun 2016, Aalborg, Denmark. hal-01295741

HAL Id: hal-01295741

<https://inria.hal.science/hal-01295741>

Submitted on 31 Mar 2016

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Interval estimation of sequestered infected erythrocytes in malaria patients

Kwassi H. Degue, Denis Efimov, Abderrahman Iggidr

Abstract—The problem of estimation of sequestered parasites *Plasmodium falciparum* in malaria, based on measurements of circulating parasites, is addressed. It is assumed that all (death, transition, recruitment and infection) rates in the model of a patient are uncertain (just intervals of admissible values are given) and the measurements are subject to a bounded noise, then an interval observer is designed. Stability of the observer can be verified by a solution of LMI. The efficiency of the observer is demonstrated in simulation.

I. INTRODUCTION

Malaria is a disease that causes at least one million deaths around the world each year, with ninety percents among African children, and it is spread by the *Plasmodium* parasite. The most dangerous type of malaria is summoned by the most virulent species called *Plasmodium falciparum*. Sequestration is one of the characteristics of *Plasmodium falciparum*, which is related with the *Plasmodium* life cycle. The cycle begins when a parasite enters the human body through the bite of an infected mosquito, after which it migrates to the liver and starts to multiply within. The free forms resulting from this multiplication (called merozoites) are able to invade the red blood cells (erythrocytes). The infected erythrocytes are matured during the erythrocytic cycle. At roughly the middle stage of trophozoite development (in 24 hours), molecules on the surface of infected erythrocytes can link to receptors of endothelial cells. This bind has the effect of holding infected erythrocytes within vessels of organs (such as the brain), where they remain until the rupture of the erythrocyte and the release of merozoites.

K.H. Degue is with the department of Electrical Engineering, Polytechnique Montreal, QC H3T-1J4, Canada and GERAD, QC H3T-1J4, Montreal, Canada.

D. Efimov is with Non-A team @ Inria, Parc Scientifique de la Haute Borne, 40 avenue Halley, 59650 Villeneuve d'Ascq, France, CRISTAL (UMR-CNRS 9189), Ecole Centrale de Lille, BP 48, Cité Scientifique, 59651 Villeneuve-d'Ascq, France and with Department of Control Systems and Informatics, University ITMO, 49 av. Kronverkskiy, 197101 Saint Petersburg, Russia.

A. Iggidr is with Inria and Université de Lorraine and CNRS, MASAIE, Institut Élie Cartan de Lorraine (IECL, UMR CNRS 7502), ISGMP Bat. A, Ile de Saulcy, Metz Cedex 01 57045, France.

This work is partially supported by the Government of Russian Federation (Grant 074-U01) and the Ministry of Education and Science of Russian Federation (Project 14.Z50.31.0031).

This period of attachment is called sequestration and during it, the infected erythrocytes are not detectable in the blood flow, they are “sequestered”. Also it is widely accepted that antimalarial drugs act preferentially on different stages of parasite development [10], [9].

In practice, to know the stage of infection for a patient, the total parasite concentration $\sum_{i=1}^n y_i$ in the bloodstream is needed, where y_i represent population of parasites of certain age, from the youngest y_1 till the oldest y_n , $n < 1$ determines the grid of age differentiation. However, only the peripheral infected erythrocytes, *i.e.* the young parasites $y_1 + y_2 + \dots + y_k$ for some $k < n$, also called circulating, can be observed (seen on peripheral blood smears) and the other ones (sequestered y_{k+1}, \dots, y_n) are hidden in some organs like brain and heart, and cannot be observed. There is no clinical method of measuring the sequestered infected cells directly.

That is why the estimation of sequestered parasite population has been a challenge for the biologist and modeler, with many authors having studied this problem [10], [9], [15], [2]. In this work an interval observer is designed in order to estimate the admissible interval for sequestered parasite population. In the presence of uncertainty, which has an important impact in this application, design of a conventional estimator, converging to the ideal value of the state, cannot be realized. In this case an interval estimation becomes more feasible: an observer can be constructed that, using input-output information, evaluates the set of admissible values (interval) for the state at each instant of time. The interval length is proportional to the size of the model uncertainty (it has to be minimized by tuning the observer parameters). There are several approaches to design interval/set-membership estimators [11], [13], [1]. This work is devoted to interval observers, which form a subclass of set-membership estimators and whose design is based on the monotone systems theory [1], [14], [17], [16], [6].

The outline of this paper is as follows. After preliminaries in Section II, the problem statement is given in Section III. The interval observer design is presented in Section IV. Numerical experiments are described in Section V.

II. PRELIMINARIES

The real numbers are denoted by \mathbb{R} , $\mathbb{R}_+ = \{\tau \in \mathbb{R} : \tau \geq 0\}$. Euclidean norm for a vector $x \in \mathbb{R}^n$ will be denoted as $|x|$, and for a measurable and locally essentially bounded input $u : \mathbb{R}_+ \rightarrow \mathbb{R}$ the symbol $\|u\|_{[t_0, t_1]}$ denotes its L_∞ norm:

$$\|u\|_{[t_0, t_1]} = \text{ess sup}_{t \in [t_0, t_1]} |u(t)|,$$

if $t_1 = +\infty$ then we will simply write $\|u\|_\infty$. We will denote as \mathcal{L}_∞ the set of all inputs u with the property $\|u\|_\infty < \infty$. The symbols I_n , $E_{n \times m}$ and E_p denote the identity matrix with dimension $n \times n$, the matrix with all elements equal 1 with dimensions $n \times m$ and $p \times 1$, respectively.

A. Interval relations

For two vectors $x_1, x_2 \in \mathbb{R}^n$ or matrices $A_1, A_2 \in \mathbb{R}^{n \times n}$, the relations $x_1 \leq x_2$ and $A_1 \leq A_2$ are understood elementwise. The relation $P \prec 0$ ($P \succ 0$) means that the matrix $P \in \mathbb{R}^{n \times n}$ is negative (positive) definite. Given a matrix $A \in \mathbb{R}^{m \times n}$, define $A^+ = \max\{0, A\}$, $A^- = A^+ - A$ (similarly for vectors) and denote the matrix of absolute values of all elements by $|A| = A^+ + A^-$.

Lemma 1. [6] *Let $x \in \mathbb{R}^n$ be a vector variable, $\underline{x} \leq x \leq \bar{x}$ for some $\underline{x}, \bar{x} \in \mathbb{R}^n$.*

(1) *If $A \in \mathbb{R}^{m \times n}$ is a constant matrix, then*

$$A^+ \underline{x} - A^- \bar{x} \leq Ax \leq A^+ \bar{x} - A^- \underline{x}. \quad (1)$$

(2) *If $A \in \mathbb{R}^{m \times n}$ is a matrix variable and $\underline{A} \leq A \leq \bar{A}$ for some $\underline{A}, \bar{A} \in \mathbb{R}^{m \times n}$, then*

$$\begin{aligned} \underline{A}^+ \underline{x}^+ - \bar{A}^+ \underline{x}^- - \underline{A}^- \bar{x}^+ + \bar{A}^- \bar{x}^- &\leq Ax \\ &\leq \bar{A}^+ \bar{x}^+ - \underline{A}^+ \bar{x}^- - \bar{A}^- \underline{x}^+ + \underline{A}^- \underline{x}^-. \end{aligned} \quad (2)$$

Furthermore, if $-\bar{A} = \underline{A} \leq 0 \leq \bar{A}$, then the inequality (2) can be simplified: $-\bar{A}(\bar{x}^+ + \underline{x}^-) \leq Ax \leq \bar{A}(\bar{x}^+ + \underline{x}^-)$.

B. Nonnegative continuous-time linear systems

A matrix $A \in \mathbb{R}^{n \times n}$ is called Hurwitz if all its eigenvalues have negative real parts, it is called Metzler if all its elements outside the main diagonal are nonnegative. Any solution of the linear system

$$\begin{aligned} \dot{x} &= Ax + B\omega(t), \quad \omega : \mathbb{R}_+ \rightarrow \mathbb{R}_+^q, \quad \omega \in \mathcal{L}_\infty^q, \\ y &= Cx + D\omega(t), \end{aligned} \quad (3)$$

with $x \in \mathbb{R}^n$, $y \in \mathbb{R}^p$ and a Metzler matrix $A \in \mathbb{R}^{n \times n}$, is elementwise nonnegative for all $t \geq 0$ provided that $x(0) \geq 0$ and $B \in \mathbb{R}_+^{n \times q}$ [8], [18]. The output solution $y(t)$ is nonnegative if $C \in \mathbb{R}_+^{p \times n}$ and $D \in \mathbb{R}_+^{p \times q}$. Such dynamical

systems are called cooperative (monotone) or nonnegative if only initial conditions in \mathbb{R}_+^n are considered [8], [18].

For a Metzler matrix $A \in \mathbb{R}^{n \times n}$ its stability can be checked verifying a Linear Programming (LP) problem

$$A^T \lambda < 0$$

for some $\lambda \in \mathbb{R}_+^n \setminus \{0\}$. The L_1 and L_∞ gains for nonnegative systems (3) have been studied in [3], [5], for this kind of systems these gains are interrelated. The conventional results and definitions on L_2/L_∞ stability for linear systems can be found in [12].

C. A non-homogeneous sliding mode differentiator

Let $\tilde{y}(t) = y(t) + \nu(t)$ be a measured signal, where $y : \mathbb{R}_+ \rightarrow \mathbb{R}$ is a signal to be differentiated and $\nu \in \mathcal{L}_\infty$ is a bounded measurement noise, then a differentiator can be proposed [7]:

$$\begin{aligned} \dot{x}_1 &= -\alpha \sqrt{|x_1 - \tilde{y}(t)|} \text{sign}(x_1 - \tilde{y}(t)) + x_2, \\ \dot{x}_2 &= -\varrho \text{sign}(x_1 - \tilde{y}(t)) - \chi \text{sign}(x_2) - x_2, \\ x_1(0) &= \tilde{y}(0), \quad x_2(0) = 0, \end{aligned} \quad (4)$$

where $x_1, x_2 \in \mathbb{R}$ are the state variables of the system (4), α, ϱ and χ are the tuning parameters with $\alpha > 0$ and $\varrho > \chi \geq 0$. The variable $x_1(t)$ serves as an estimate of the function $y(t)$ and $x_2(t)$ is an estimate of $\dot{y}(t)$, i.e. it provides the derivative estimate. Therefore, the system (4) has $\tilde{y}(t)$ as the input and $\hat{y}(t) = x_2(t)$ as the output.

Lemma 2. [7] *Let $\dot{y}, \ddot{y}, \nu \in \mathcal{L}_\infty$, then there exist $\alpha > 0$ and $\varrho > \chi \geq 0$ such that $x_1, x_2 \in \mathcal{L}_\infty$ and there exist $T_0 > 0$, $c_1 > 0$ and $c_2 > 0$:*

$$|x_2(t) - \dot{y}(t)| \leq \sqrt{c_1 \|\nu\|_\infty} + \sqrt{c_2 \|\ddot{y}\|_\infty} \quad \forall t \geq T_0.$$

Estimates on $T_0 > 0$, $c_1 > 0$, $c_2 > 0$ and guidelines for tuning α, ϱ, χ can also be found in [7].

III. ESTIMATION OF THE HIDDEN ERYTHROCYTES

The exact number of stages of parasitized erythrocytes is generally unknown but one can distinguish five main stages by simple morphology: young ring, old ring, trophozoite, early schizont and nally late schizont [2]. Thus one can assume that the parasitized erythrocytes population within the host is divided in 5 different stages: $y_1; y_2; y_3; y_4; y_5$. The two first stages correspond to the concentration of free circulating parasitized erythrocytes and the three last stages stand for the sequestered ones. The healthy cells x are produced by a constant recruitment Λ from the thymus and they become infected by an effective contact with a merozoite m . At the late stage of infected cells, the erythrocyte ruptures and releases r merozoites.

It is assumed that the circulating parasitaemia, i.e: $y_1 + y_2$ can be measured and the aim of this work is to find an estimate of the sequestered parasitaemia, $y_3 + y_4 + y_5$. To describe the dynamics of the parasitized erythrocytes, we use the following system [2]:

$$\begin{aligned}\dot{z}(t) &= A(t)z(t) + E\beta(t)x(t)m(t) + e_1\Lambda(t) \quad \forall t \geq 0, \\ Y(t) &= Cz(t) + v(t),\end{aligned}\quad (5)$$

where $z = (x, y_1, \dots, y_5, m)^T \in \mathbb{R}_+^7$ is the state vector and $Y \in \mathbb{R}_+$ is the measured output, $v \in \mathcal{L}_\infty$ is the measurement noise, $\|v\|_\infty \leq V$ for some known $V > 0$; y_1 and y_2 correspond to the concentrations of free circulating parasitized erythrocytes and y_3, y_4, y_5 correspond to the sequestered ones; x is the concentration of healthy cells, and m is the concentration of merozoites; $\Lambda(t) \in \mathbb{R}_+$, $\Lambda \in \mathcal{L}_\infty$ represents recruitment of the healthy red blood cells (RBC) and $\beta(t) \in \mathbb{R}_+$, $\beta \in \mathcal{L}_\infty$ is the rate of infection of RBC by merozoites. The variables $\beta(t)$ and $\Lambda(t)$ serve as exogenous uncertain inputs in (5). The time-varying matrix A and constant matrices C, E, e_1 are defined as follows:

$$\begin{aligned}C &= [0 \quad 1 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0], \\ E &= [-1 \quad 1 \quad 0 \quad 0 \quad 0 \quad 0 \quad -1]^T, \\ e_1 &= [1 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0]^T, \\ A &= \begin{bmatrix} -\mu_x & 0 & 0 & & & & \\ 0 & -\mu_1 - \gamma_1 & 0 & & & & \\ 0 & \gamma_1 & -\mu_2 - \gamma_2 & & & & \\ 0 & 0 & \gamma_2 & & & & \\ 0 & 0 & 0 & & & & \\ 0 & 0 & 0 & & & & \\ 0 & 0 & 0 & & & & \\ -\mu_3 - \gamma_3 & 0 & 0 & 0 & 0 & & \\ \gamma_3 & -\mu_4 - \gamma_4 & 0 & 0 & 0 & & \\ 0 & \gamma_4 & -\mu_5 - \gamma_5 & 0 & 0 & & \\ 0 & 0 & r\gamma_5 & -\mu_m & 0 & & \end{bmatrix},\end{aligned}$$

where $\mu_x > 0$ is the natural death rate of healthy cells; $\mu_i > 0$ is the natural death rate of i^{th} stage of infected cells, $\gamma_i > 0$ is the transition rate from i^{th} stage to $(i+1)^{\text{th}}$ stage of infected cells, $i = 1, \dots, 5$; $r > 0$ is the number of merozoites released by the late stage of infected cells, $\mu_m > 0$ is the natural death rate of merozoites.

For different patients the values of the parameters $\mu_x, \mu_i, \gamma_i, r$ and μ_m are different and they are varying with time for a patient, that is why we assume that

$$\underline{A} \leq A(t) \leq \bar{A}$$

for some known $\underline{A}, \bar{A} \in \mathbb{R}^{7 \times 7}$ and the instant value of $A(t)$ is unavailable. Similarly for the healthy RBC recruitment $\Lambda(t)$, the values $\underline{\Lambda}, \bar{\Lambda} \in \mathbb{R}_+$ are given such that

$$\underline{\Lambda} \leq \Lambda(t) \leq \bar{\Lambda} \quad \forall t \geq 0.$$

It is assumed that for $\beta(t)$ there is no confidence interval.

We suppose that $Y = y_1 + y_2 + v(t)$, i.e. the circulating *Plasmodium* can be measured with a noise v , while it is required to estimate the sequestered one $Z = y_3 + y_4 + y_5$.

IV. INTERVAL OBSERVER DESIGN

We define $w(t) = \beta(t)x(t)m(t)$ as a new unmeasurable variable, which can be considered as a new uncertain input for (5). Following [2] and using the equation (5), we can find:

$$w = ((CE)^T CE)^{-1} (CE)^T (\dot{Y} - CAz - Ce_1\Lambda)$$

where \dot{Y} is the derivative of the output. Using Lemma 2 and differentiator (4), an estimate \hat{Y} of \dot{Y} can be calculated such that for all $t \geq 0$:

$$\dot{Y}(t) = \hat{Y}(t) + v'(t),$$

where $\|v'\|_\infty < V'$ for some known $V' > 0$.

Note that $CE = 1$, let $0 \leq \underline{z}(t) \leq z(t) \leq \bar{z}(t)$ for all $t \geq 0$ and some $\underline{z}, \bar{z} \in \mathbb{R}^7$, then using Lemma 1 we obtain the following relations for all $t \geq 0$:

$$\underline{w}(t) \leq w(t) \leq \bar{w}(t),$$

where $\underline{w} = \hat{Y} - V' - Ce_1\bar{\Lambda} - (C\bar{A})^+ \bar{z} + (C\bar{A})^- \underline{z}$ and $\bar{w} = \hat{Y} + V' - Ce_1\underline{\Lambda} - (C\underline{A})^+ \underline{z} + (C\underline{A})^- \bar{z}$.

Following [4] equations of an interval observer for (5) take the form:

$$\begin{aligned}\dot{\underline{\zeta}}(t) &= \underline{A}\underline{\zeta}(t) + e_1\underline{\Lambda} + E^+\underline{w}(t) \\ &\quad - E^-\bar{w}(t) + \underline{L}(Y(t) - C\underline{\zeta}(t)) - |\underline{L}|V, \\ \dot{\bar{\zeta}}(t) &= \bar{A}\bar{\zeta}(t) + e_1\bar{\Lambda} + E^+\bar{w}(t) \\ &\quad - E^-\underline{w}(t) + \bar{L}(Y(t) - C\bar{\zeta}(t)) + |\bar{L}|V, \\ \underline{z}(t) &= \max\{0, \underline{\zeta}(t)\}, \\ \bar{z}(t) &= \max\{0, \bar{\zeta}(t)\},\end{aligned}\quad (6)$$

where $\underline{z} \in \mathbb{R}^7$ and $\bar{z} \in \mathbb{R}^7$ are respectively the lower and the upper interval estimates for the state z ; $\underline{\zeta}, \bar{\zeta} \in \mathbb{R}^7$ is the state of (6). The following restrictions are imposed on (6):

Assumption 1. *There exist matrices $\bar{L} \in \mathbb{R}^{7 \times 1}$, $\underline{L} \in \mathbb{R}^{7 \times 1}$ such that the matrices $(\bar{A} - \bar{L}C)$ and $(\underline{A} - \underline{L}C)$ are Metzler.*

Assumption 1 fixes the main conditions to satisfy for positivity of the error dynamics (due to the structure of A this condition is always satisfied for $\bar{L} = \underline{L} = 0$).

Theorem 1. Let Assumption 1 be satisfied. Then for all $t \in \mathbb{R}_+$ the estimates $\underline{z}(t)$ and $\bar{z}(t)$ given by (6) yield the relations:

$$0 \leq \underline{z}(t) \leq z(t) \leq \bar{z}(t) \quad \forall t \geq 0, \quad (7)$$

provided that $0 \leq \underline{z}(0) \leq z(0) \leq \bar{z}(0)$. If in addition, there exists a diagonal matrix $P \in \mathbb{R}^{14}$ and $\gamma > 0$ such that

$$\mathcal{A}^T P + P\mathcal{A} + P(\gamma^{-2}I_{14} + FF^T)P + 2I_{14} \preceq 0$$

for

$$\mathcal{A} = \begin{bmatrix} (\underline{A} - \underline{L}C) & 0 \\ 0 & (\bar{A} - \bar{L}C) \end{bmatrix},$$

$$F = \begin{bmatrix} E^+(C\bar{A})^- + E^-(C\underline{A})^+ & -E^+(C\bar{A})^+ - E^-(C\underline{A})^- \\ -E^+(C\underline{A})^+ - E^-(C\bar{A})^- & E^+(C\underline{A})^- + E^-(C\bar{A})^+ \end{bmatrix},$$

then $\underline{z}, \bar{z} \in \mathcal{L}^\infty$ ($\underline{\zeta}, \bar{\zeta} \in \mathcal{L}^\infty$ and the transfer function $\begin{bmatrix} e_1 \underline{\Lambda} + \underline{L}Y(t) - |\underline{L}|V \\ e_1 \bar{\Lambda} + \bar{L}Y(t) + |\bar{L}|V \end{bmatrix} \rightarrow \begin{bmatrix} \underline{\zeta} \\ \bar{\zeta} \end{bmatrix}$ has L_∞ gain less than γ).

Proof. Note that $z(t) \geq 0$ for all $t \geq 0$ and $z(t)$ is also bounded [2]. The equation (5) can be rewritten as follows:

$$\dot{z} = (A' - LC)z + (A(t) - A')z + Ew + e_1\Lambda + LY - Lv$$

for some $A' \in \mathbb{R}^{7 \times 7}$ (\underline{A} or \bar{A}) and $L \in \mathbb{R}^{7 \times 1}$ (\underline{L} or \bar{L}), then the dynamics of the errors $\underline{e}(t) = z(t) - \underline{\zeta}(t)$, $\bar{e}(t) = \bar{\zeta}(t) - z(t)$ obey the equations:

$$\begin{aligned} \dot{\underline{e}}(t) &= (\underline{A} - \underline{L}C)\underline{e}(t) + \underline{g}(t), \\ \dot{\bar{e}}(t) &= (\bar{A} - \bar{L}C)\bar{e}(t) + \bar{g}(t), \end{aligned} \quad (8)$$

where

$$\begin{aligned} \underline{g} &= (A(t) - \underline{A})z + Ew - E^+\underline{w} + E^-\bar{w} + \underline{L}v + |\underline{L}|V, \\ \bar{g} &= (\bar{A} - A(t))z + E^+\bar{w} - E^-\underline{w} - Ew - \bar{L}v + |\bar{L}|V. \end{aligned}$$

Under the introduced conditions, it can be inferred from Lemma 1 that $\underline{g}(t) \geq 0$, $\bar{g}(t) \geq 0 \forall t \geq 0$. From Assumption 1, we conclude that $\underline{e}(t) \geq 0$ and $\bar{e}(t) \geq 0$ (\underline{g}, \bar{g} have the same property and $\underline{e}(0) \geq 0$ and $\bar{e}(0) \geq 0$ by conditions). That implies that the order relation $\underline{\zeta}(t) \leq z(t) \leq \bar{\zeta}(t)$ is satisfied for all $t \geq 0$, then (7) is true by construction of \underline{z}, \bar{z} and due to nonnegativity of z .

In order to prove boundedness, let us define:

$$\begin{aligned} \zeta &= [\underline{\zeta}^T \bar{\zeta}^T]^T, \quad \epsilon = [\underline{\epsilon}^T \bar{\epsilon}^T]^T, \\ \underline{\epsilon} &= Ce_1(E^-\underline{\Lambda} - E^+\bar{\Lambda}) + e_1\underline{\Lambda} + E\hat{Y} - |E|V' \\ &\quad + \underline{L}Y - |\underline{L}|V, \\ \bar{\epsilon} &= Ce_1(E^-\bar{\Lambda} - E^+\underline{\Lambda}) + e_1\bar{\Lambda} + E\hat{Y} + |E|V' \\ &\quad + \bar{L}Y + |\bar{L}|V, \end{aligned}$$

then dynamics of interval observer takes the form:

$$\dot{\zeta} = \mathcal{A}\zeta + F \max\{0, \zeta\} + \epsilon,$$

where the matrices \mathcal{A} and F are defined in the theorem formulation and $\epsilon \in \mathcal{L}_\infty^{14}$ by construction. Consider a Lyapunov function $V(\zeta) = \zeta^T P \zeta$, then

$$\begin{aligned} \dot{V} &= \zeta^T (\mathcal{A}^T P + P\mathcal{A})\zeta + 2\zeta^T P [F \max\{0, \zeta\} + \epsilon] \\ &\leq \zeta^T [\mathcal{A}^T P + P\mathcal{A} + P(\gamma^{-2}I_{14} + FF^T)P + I_{14}]\zeta \\ &\quad + \gamma^2 \epsilon^T \epsilon \\ &\leq -\zeta^T \zeta + \gamma^2 \epsilon^T \epsilon \end{aligned}$$

and the needed stability conclusion follows. \square

The obtained interval estimates \underline{z}, \bar{z} are nonnegative as the state z is. Note that the presented approach can be easily extended to higher/lower order models of parasitized erythrocytes (when age partition of erythrocytes has more/less than 5 levels as in (5)).

Remark 1. In order to solve the matrix inequality introduced in Theorem 1 the following series of LMIs with respect to P can be used (it is obtained by application of the Schur complement):

$$\begin{aligned} &\gamma^{-2}I_{14} + FF^T \succ 0, \\ &\begin{bmatrix} (\gamma^{-2}I_{14} + FF^T)^{-1} & P \\ P & -\mathcal{A}^T P - P\mathcal{A} - 2I_{14} \end{bmatrix} \succeq 0. \end{aligned}$$

V. SIMULATION OF THE INTERVAL OBSERVER

For a patient without fever, *i.e.* at 37°C, the parameters of the matrix A have the following constant values [2]:

$$\begin{aligned} \gamma_1 &= 1.96, \gamma_2 = 3.78, \gamma_3 = 2.85, \gamma_4 = 1.76, \gamma_5 = 3.26; \\ \mu_1 &= 0, \mu_2 = 1.86, \mu_3 = 0, \mu_4 = 0.1, \mu_5 = 0; \\ \mu_x &= \frac{1}{120}, r = 16, \mu_m = 72. \end{aligned}$$

Assume that admissible deviations of these parameters from the nominal values given above are $\sigma\%$, then we can calculate the matrices \underline{A} and \bar{A} . The nominal value of healthy RBC recruitment is $\Lambda_0 = \frac{5 \times 10^6}{120}$ cells $\mu l^{-1} \text{day}^{-1}$ (the unit of volume is micro-liter (μl) and the unit of time is day) with admissible deviations $\pm 20\%$, *i.e.*

$$0.8\Lambda_0 = \underline{\Lambda} \leq \Lambda(t) \leq \bar{\Lambda} = 1.2\Lambda_0 \quad \forall t \geq 0.$$

For simulations we selected:

$$\begin{aligned} \Lambda(t) &= \Lambda_0(1 + 0.2 \sin(3t)), \\ \beta(t) &= 10^{-6}(1 + 0.5 \sin(2t))e^{\text{mod}^2(t, 2.5 + 0.5 \sin(0.5t))}, \\ v(t) &= V \sin(25t), \quad V = 10, \\ A(t) &= \sin^2(t)\underline{A} + \cos^2(t)\bar{A}. \end{aligned}$$

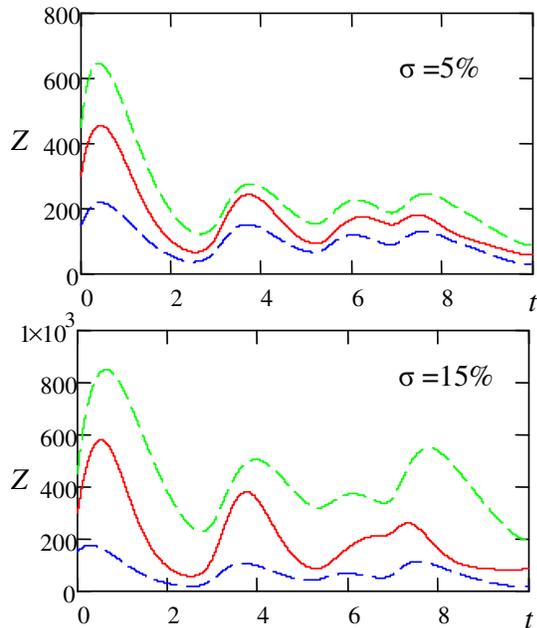


Figure 1. The results of interval estimation for sequestered parasites

Let $\underline{z}(0) = \frac{1}{3}\bar{z}(0) = [500 \ 100 \ 150 \ 50 \ 50 \ 50 \ 50]^T$. For differentiator (4), $\alpha = 10^3$, $\varrho = 3\alpha$ and $\chi = 0.25\alpha$, then $V' = 30V$ and

$$\underline{L} = \left(1 - \frac{\sigma}{100}\right) [0 \ 0 \ \gamma_1 \ 0 \ 0 \ 0 \ 0]^T,$$

$$\bar{L} = \left(1 + \frac{\sigma}{100}\right) [0 \ 0 \ \gamma_1 \ 0 \ 0 \ 0 \ 0]^T$$

have been selected. Assumption 1 holds for these choices of \bar{L} and \underline{L} and all conditions of Theorem 1 are satisfied. The results of interval estimation of sequestered *Plasmodium* $Z(t)$ are shown in Fig. 1 for $\sigma = 5$ and $\sigma = 15$. As we can conclude, the dynamics uncertainty σ influences seriously on the estimation accuracy.

VI. CONCLUSION

An interval observer is proposed in this work in order to estimate the sequestered parasite population from the measured circulating parasites. It is assumed that almost all parameters and inputs of the model are uncertain (just intervals of admissible values are given) and the measurements are obtained with a noise. Despite of that the proposed observer demonstrates a reasonable accuracy of interval estimation, which is confirmed by numerical experiments.

REFERENCES

- [1] O. Bernard and J.L. Gouzé. Closed loop observers bundle for uncertain biotechnological models. *Journal of Process Control*, 14(7):765–774, 2004.
- [2] D. Bichara, N. Cozic, and A. Iggidr. On the estimation of sequestered infected erythrocytes in plasmodium falciparum malaria patients. *Mathematical Biosciences and engineering*, 11:741–759, 2014.
- [3] C. Briat. Robust stability analysis of uncertain linear positive systems via integral linear constraints: l_1 - and l_∞ -gain characterizations. In *Proc. 50th IEEE CDC and ECC*, pages 6337–6342, Orlando, 2011.
- [4] S. Chebotarev, D. Efimov, T. Raïssi, and A. Zolghadri. Interval observers for continuous-time LPV systems with l_1/l_2 performance. *Automatica*, 58(8):82–89, 2015.
- [5] Y. Ebihara, D. Peaucelle, and D. Arzelier. L1 gain analysis of linear positive systems and its application. In *Proc. 50th IEEE CDC and ECC*, pages 4029–4035, Orlando, 2011.
- [6] D. Efimov, L.M. Fridman, T. Raïssi, A. Zolghadri, and R. Seydou. Interval estimation for LPV systems applying high order sliding mode techniques. *Automatica*, 48:2365–2371, 2012.
- [7] D.V. Efimov and L. Fridman. A hybrid robust non-homogeneous finite-time differentiator. *Automatic Control, IEEE Transactions on*, 56(5):1213–1219, 2011.
- [8] L. Farina and S. Rinaldi. *Positive Linear Systems: Theory and Applications*. Wiley, New York, 2000.
- [9] M. B. Gravenor, A. L. Lloyd, P. G. Kremsner, M. A. Missinou, M. English, K. Marsh, and D. Kwiatkowski. A model for estimating total parasite load in falciparum malaria patients. *J.Theor. Biol.*, 217:137–148, 2002.
- [10] M. B. Gravenor, M. B. van Hensbroek, and D. Kwiatkowski. Estimating sequestered parasite population dynamics in cerebral malaria. *Proc. Natl. Acad. Sci. USA*, 95:7620–7624, 1998.
- [11] L. Jaulin. Nonlinear bounded-error state estimation of continuous time systems. *Automatica*, 38(2):1079–1082, 2002.
- [12] Hassan K. Khalil. *Nonlinear Systems*. Prentice Hall PTR, 3rd edition, 2002.
- [13] M. Kieffer and E. Walter. Guaranteed nonlinear state estimator for cooperative systems. *Numerical Algorithms*, 37:187–198, 2004.
- [14] M. Moisan, O. Bernard, and J.L. Gouzé. Near optimal interval observers bundle for uncertain bio-reactors. *Automatica*, 45(1):291–295, 2009.
- [15] L. B. Ochola, K. Marsh, Q. Gal, G. Pluschke, and T. Smith. Estimating sequestered parasite load in severe malaria patients using both host and parasite markers. *Parasitology*, 131:449–458, 2005.
- [16] T. Raïssi, D. Efimov, and A. Zolghadri. Interval state estimation for a class of nonlinear systems. *IEEE Trans. Automatic Control*, 57(1):260–265, 2012.
- [17] T. Raïssi, G. Videau, and A. Zolghadri. Interval observers design for consistency checks of nonlinear continuous-time systems. *Automatica*, 46(3):518–527, 2010.
- [18] H.L. Smith. *Monotone Dynamical Systems: An Introduction to the Theory of Competitive and Cooperative Systems*, volume 41 of *Surveys and Monographs*. AMS, Providence, 1995.