ANALYSIS OF A MATHEMATICAL MODEL OF TUMOR LYMPHANGIOGENESIS

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Tumor survival, growth and dissemination are associated with the formation of both new blood vessels [angiogenesis] and new lymph vessels [lymphangiogenesis]. A mathematical model of tumor lymphangiogenesis was recently developed by the authors, based on experimental results established in the last five years. The model consists of a coupled system of eight parabolic equations. In this paper we prove existence and uniqueness of a solution for this system, for all \( t > 0 \).

Keywords: Lymphangiogenesis, tumor invasion, parabolic equations.

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1. The model

Tumor growth and dissemination are associated with the formation of new blood vessels, a process called angiogenesis, and new lymph vessels, a process called lymphangiogenesis. The lymphatic system provides a much more favorable environment for tumor invasion and metastasis than does the blood vasculature. Although intensive research in tumor angiogenesis has been going on for the past four decades, experimental results in lymphangiogenesis began to appear only in the last few

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years. A major obstacle to research in lymphangiogenesis has been the lack of specific markers that could accurately differentiate between the two systems of vasculatures. There are quite elaborate mathematical models of tumor angiogenesis; see for instance,\textsuperscript{3, 4} and the references therein. Recently the authors developed in\textsuperscript{5} a mathematical model of lymphangiogenesis for tumors, and obtained some numerical results. The walls of lymph vessels are made up of loosely connected endothelial cells, and, in this mathematical model, the presence of lymph vessels is equated with the presence of “high” density of endothelial cells. The model consists of eight semilinear parabolic PDEs. The purpose of the present paper is to prove that this parabolic system has a unique solution for all \( t > 0 \).

The eight relevant dependent variables are defined as follows:

\[
\begin{align*}
  e & = \text{density lymphatic endothelial cells (LEC)}, \\
  c & = \text{density of cancer cells}, \\
  m & = \text{concentration of the extracellular matrix (ECM)}, \\
  f & = \text{concentration of vascular endothelial growth factor} - \text{C (VEGF} - \text{C)}, \\
  u_e & = \text{concentration of urokinases secreted by LEC}, \\
  p_e & = \text{concentration of plasmin activated by LEC}, \\
  u_c & = \text{concentration of urokinases secreted by cancer cells}, \\
  p_c & = \text{concentration of plasmin activated by cancer cells}.
\end{align*}
\]

Urokinase is also called urokinase plasminogen activator (uPA), and by binding to its cell-surface receptor (uPAR) it activates plasminogen. Plasminogen then activates and enhances plasmin formation. Plasmin is a protease which can degrade the ECM. The model developed in\textsuperscript{5} consists of the following system of equations:

\[
\begin{align*}
\frac{\partial e}{\partial t} &= \nabla \cdot \left( D_e \nabla e \right) - \nabla \cdot \left( \lambda_{11} \frac{e \cdot \nabla f}{\sqrt{1 + |\nabla f|^2}} + \lambda_{12} \frac{e \cdot \nabla u_e}{\sqrt{1 + |\nabla u_e|^2}} + \lambda_{13} \frac{e \cdot \nabla p_e}{\sqrt{1 + |\nabla p_e|^2}} \right) \\
&\quad - \left( \nabla \cdot \lambda_{14} \frac{e \cdot \nabla m}{\sqrt{1 + |\nabla m|^2}} \right) + \mu_{11} e (1 - e) + \mu_{12} e f + \mu_{13} p_e e f, \\
&\quad \text{dispersion} \quad \text{chemotaxis} \quad \text{proliferation} \\
\frac{\partial c}{\partial t} &= \nabla \cdot \left( D_c \nabla c \right) - \nabla \cdot \left( \lambda_{21} \frac{c \cdot \nabla p_c}{\sqrt{1 + |\nabla p_c|^2}} + \lambda_{22} \frac{c \cdot \nabla u_c}{\sqrt{1 + |\nabla u_c|^2}} - \nabla \cdot \left( \lambda_{23} \frac{c \cdot \nabla m}{\sqrt{1 + |\nabla m|^2}} \right) \right) \\
&\quad + \mu_{21} c (1 - c), \\
&\quad \text{dispersion} \quad \text{chemotaxis} \quad \text{proliferation} \\
&\quad \text{haptotaxis} \quad \text{proliferation} \\
&\quad (1.1) \\
\frac{\partial m}{\partial t} &= \nabla \cdot \left( D_m \nabla m \right) - \nabla \cdot \left( \lambda_{31} \frac{m \cdot \nabla u_c}{\sqrt{1 + |\nabla u_c|^2}} + \lambda_{32} \frac{m \cdot \nabla p_c}{\sqrt{1 + |\nabla p_c|^2}} - \nabla \cdot \left( \lambda_{33} \frac{m \cdot \nabla e}{\sqrt{1 + |\nabla e|^2}} \right) \right) \\
&\quad - \left( \nabla \cdot \lambda_{34} \frac{m \cdot \nabla f}{\sqrt{1 + |\nabla f|^2}} \right) + \mu_{31} m \right \} (1 - m) - \mu_{32} m f, \\
&\quad \text{dispersion} \quad \text{chemotaxis} \quad \text{proliferation} \\
&\quad \text{haptotaxis} \\
&\quad (1.2)
\end{align*}
\]
\[
\begin{align*}
\frac{\partial m}{\partial t} &= \nabla \cdot (D_m \nabla m) - (\delta_{31} p_e m + \delta_{32} p_c m) + \mu_{31} m (1 - m), \\
\frac{\partial f}{\partial t} &= D_f \nabla^2 f + \alpha \frac{\beta_{41} e f}{1 + f} + \alpha_{42} p_e \frac{f}{1 + f} + \alpha_{43} p_c m \frac{f}{1 + f} - \beta_{41} f - (\beta_{42} e f + \beta_{43} p_e \frac{f}{1 + f}), \\
\frac{\partial u_c}{\partial t} &= D_{uc} \nabla^2 u_c + \alpha_{51} e + \alpha_{52} e f + \alpha_{53} p_e \frac{f}{1 + f} - \beta_{51} u_c - \beta_{52} p_e m - \beta_{53} e u_c, \\
\frac{\partial p_e}{\partial t} &= D_{pe} \nabla^2 p_e + \alpha \frac{\beta_{61} p_c u_c}{1 + f} - \beta_{62} p_e m, \\
\frac{\partial u_c}{\partial t} &= D_{uc} \nabla^2 u_c + \alpha_{71} c - \beta_{71} u_c - \beta_{72} p_c m - \beta_{73} c u_c, \\
\frac{\partial p_c}{\partial t} &= D_{pc} \nabla^2 p_c + \alpha \frac{\beta_{81} p_e u_e}{1 + f} - \beta_{82} p_c m.
\end{align*}
\]

The experimental support of the above system is documented in \(^5\). Here we shall just explain the meaning of the main terms.

On the right-hand side of (1.1), the first term represents random dispersion (or diffusion); the next three terms account for chemotaxis (migration of cells in the direction of a gradient of a soluble attractant), the fifth term represents haptotaxis (cell motility toward high concentration of ECM substratum-bound insolubilized components), the sixth term accounts for proliferation of LEC, using logistic growth, the seventh term is the result of VEGF-C stimulating lymphatic endothelial cells mitosis before their cleavage by plasmin, and the last term represents the same effect of VEGF-C after its cleavage by plasmin.

The specific form of the chemotactic factor in (1.1),
\[
\lambda_{11} \frac{\nabla f}{\sqrt{1 + |\nabla f|^2}},
\]
could be replaced by any other function of \( \nabla f \) which behaves like
\[\alpha \text{ if } |\nabla f| \text{ is small, and}\]
\[ \beta \quad \text{if } \frac{\nabla f}{|\nabla f|} \text{ is large (saturation)} \]

where \( \alpha, \beta \) are positive constants; our mathematical results easily extend to this more general case. In \(^5\) we have actually taken this chemotactic term to be simply \( \lambda_1 \nabla f \), which is a good approximation to the present choice if \( |\nabla f| \) is small. In the lack of experimental results, either choice may be acceptable. The same comment applies to all the other chemotactic and haptotactic terms.

The explanation for equation (1.2) is similar to that of (1.1). On the right-hand side of (1.3) the negative terms account for proteolysis: plasmin \( p_e \), and \( p_c \), are proteases that break down the ECM. The last term in (1.3) represents re-establishment of the ECM, using again logistic growth.

VEGF-C is secreted by the cancer cells and is also greatly enhanced by cancer cells activated plasmin \( p_c \). Indeed, plasmin \( p_c \) cleaves VEGF-C thereby greatly increasing its binding effectiveness to the lymphatic endothelial cell-surface receptors. The third and fourth terms on the right-hand side of (1.4) represents the effects of \( p_c \) in cleavage of both secreted VEGF-C and bound VEGF-C to the ECM. The last two terms in (1.4) represents neutralization of free and mature \( f \) due to its binding to LEC receptors.

In (1.5) the uPA, \( u_c \), is secreted by LEC while its production is greatly enhanced by the binding of cleaved and uncleaved VEGF-C to LE cell-surface receptors. In addition, \( u_c \) decays either naturally or by binding to its lymphatic endothelial cell-surface receptor uPAR. The uPA/uPAR binding activates plasminogen which then enhances the rate of plasmin formation, as seen in (1.6). Plasmin degrades the ECM and, in this process, plasmin is inhibited in proportion to \( p_c m \).

Equations (1.7), (1.8) are analogous to equations (1.5), (1.6). The only differences between the pairs \((p_e, u_e)\) and \((p_c, u_c)\) is in the special role of \( p_c \) in enhancing (by cleavage) the binding effectiveness of VEGF-C in (1.4) and the lack of VEGF-C receptors in the cancer cells surface.

The rate \( \frac{f}{1 + f} \) in equations (1.4), (1.5) can be made more general, requiring only that this function of \( f \) it behaves like

\[ \alpha_1 f \quad \text{if } f \text{ is small, and} \]
\[ \alpha_2 \text{ if } f \text{ is large (saturation)} ; \]

this will not change the mathematical results. In \(^5\) we have actually taken, for simplicity, \( f \) instead of \( \frac{f}{1 + f} \).

As we said above, the model equations (1.1)-(1.8) are based on experimental results described in \(^5\), where most of the rate coefficients are also known; the mathematical analysis of the present paper does not depend, however, on the particular choice of these coefficients.

We shall consider the system (1.1)-(1.8) in a fixed bounded domain \( \Omega \) in \( \mathbb{R}^n \)},
(n ≥ 1) and denote the boundary of Ω by Γ. For any 0 < T ≤ ∞ we set
Ω_T = Ω × {0 ≤ t < T}, Γ_T = Γ × {0 ≤ t < T}.

As in 5, we introduce the no-flux boundary conditions

\[-D_e \frac{\partial e}{\partial n} + \lambda_{11} \frac{e \cdot \frac{\partial e}{\partial n}}{\sqrt{1 + |\frac{\partial e}{\partial n}|^2}} + \lambda_{12} \frac{e \cdot \frac{\partial u_e}{\partial n}}{\sqrt{1 + |\frac{\partial u_e}{\partial n}|^2}} + \lambda_{13} \frac{e \cdot \frac{\partial p_e}{\partial n}}{\sqrt{1 + |\frac{\partial p_e}{\partial n}|^2}} + \lambda_{14} \frac{e \cdot \frac{\partial m}{\partial n}}{\sqrt{1 + |\frac{\partial m}{\partial n}|^2}} = 0 \text{ on } \Gamma_{\infty}, (1.9)\]

\[-D_e \frac{\partial e}{\partial n} + \lambda_{21} \frac{c \cdot \frac{\partial u_e}{\partial n}}{\sqrt{1 + |\frac{\partial u_e}{\partial n}|^2}} + \lambda_{22} \frac{c \cdot \nabla p_e}{\sqrt{1 + |\frac{\partial p_e}{\partial n}|^2}} + \lambda_{14} \frac{c \cdot \frac{\partial m}{\partial n}}{\sqrt{1 + |\frac{\partial m}{\partial n}|^2}} = 0 \text{ on } \Gamma_{\infty}, (1.10)\]

\[\frac{\partial m}{\partial n} = 0, \frac{\partial f}{\partial n} = 0, \frac{\partial u_e}{\partial n} = 0, \frac{\partial f}{\partial n} = 0, \frac{\partial u_e}{\partial n} = 0, \frac{\partial p_e}{\partial n} = 0, \frac{\partial m}{\partial n} = 0, \text{ on } \Gamma_{\infty}, (1.11)\]

and prescribe initial conditions

\[e|_{t=0} = e_0(x), \ c|_{t=0} = c_0(x), \ m|_{t=0} = m_0(x), \ f|_{t=0} = f_0(x), \]

\[u_e|_{t=0} = u_{e_0}(x), \ p_e|_{t=0} = p_{e_0}(x), \ u_e|_{t=0} = u_{e_0}(x), \ p_e|_{t=0} = p_{e_0}(x) \text{ in } \Omega, (1.12)\]

In dealing with tumor growth it is natural to expect the tumor region Ω(t) to vary with time. The PDE models of angiogenesis do not include this (free boundary) feature, and neither does our model. For the angiogenesis models this is more serious limitation, since the formation of new blood vessels induced by the cancer cells provide new nutrients to the tumor which enable it to grow at a much faster rate. There are instances where lymphangiogenesis precedes angiogenesis (see 5) and in such cases the assumption that Ω does not change with time is not a serious limitation of our model.

In this paper we prove that the system of equations (1.1) - (1.12) has a unique solution in Ω_{\infty}. The proof is given in section 3. It is based on a priori estimates which are derived in section 2.

The system (1.1) - (1.8) is not a standard parabolic system. Nonetheless it does exhibit the features of a parabolic system. Indeed, given (e, f), if we solve (1.3)-(1.8) with the boundary and initial conditions of ((1.9) - (1.11)), (1.12), we get
the smoothing effect of standard parabolic equations. Hence, if we substitute this solution (as function of \((e, f)\)) into (1.1), (1.2), we obtain a parabolic system for \((e, f)\) with terms that are nonlinear and nonlocal functions of \(e, f\), but nevertheless possess sufficient regularity for proving existence and uniqueness, at least locally in time.

2. A priori estimates

We denote by \(C^{\alpha+\beta}_{x,t}(\Omega_T)\) \((\kappa\text{ integer } \geq 0, 0 < \alpha < 1, 0 < \beta < 1)\) the space of functions \(u(x,t)\) with finite norm

\[
\|u\|_{C^{\alpha+\beta}_{x,t}(\Omega_T)} = \sum_{\nu=0}^{\kappa} [\sup_{\Omega_T} \|D^\nu_{x,t} u\| + \langle D^\nu_{x,t} u \rangle_{\alpha,\beta}] + \langle D^\nu_{x,t} u \rangle_{\alpha,\beta}
\]

where

\[
\langle w \rangle_{\alpha,\beta} = \sup_{(x,t),(y,t) \in \Omega_T} \frac{|w(x,t) - w(y,t)|}{|x-y|^\alpha},
\]

\[
\langle w \rangle_{\beta} = \sup_{(x,t),(y,r) \in \Omega_T} \frac{|w(x,t) - w(x,r)|}{|t-r|^\beta}.
\]

We denote by \(C^{\alpha+1+\beta}_{x,t}(\Omega_T)\) \((\kappa\text{ integer } \geq 2)\) the space of functions \(u(x,t)\) with norm

\[
\|u\|_{C^{\alpha+1+\beta}_{x,t}(\Omega_T)} = \|u\|_{C^{\alpha+\beta}_{x,t}(\Omega_T)} + \|u\|_{C^{\alpha+1+\beta}_{x,t}(\Omega_T)}
\]

Throughout the rest of this paper we assume that:

\(\Gamma\) is in \(C^{2+\alpha}, 0 < \alpha < 1\), the functions \(c_0, c_0, m_0, f_0, u_{c_0}, p_{c_0}, u_{p_0}, p_{c_0}\), are nonnegative they belong to \(C^{2+\alpha}(\bar{\Omega})\), and their normal derivatives on \(\Gamma\) are, equal to zero.

For brevity we set

\[
W = (e, c, m, f, u_c, p_c, u_{c}, p_{c})
\]

Throughout this section we assume that

\(W\) is a solution of (1.1) - (1.12),

\(W\) belongs to \(C^{2+\alpha,1+\alpha/2}_{x,t}(\Omega(x,T))\) for some \(0 < T < \infty\).

**Theorem 2.1.** Under the assumptions (2.1) - (2.3) there exists a constant \(A\), depending on \(T\), such that

\[
\|W\|_{C^{2+\alpha,1+\alpha/2}_{x,t}(\Omega_T)} \leq A
\]
In the sequel we shall denote various constants which depend on \( T \) by \( A \), and constants which are independent of \( T \) by \( A_0 \) or \( \alpha_0 \). The proof of Theorem 2.1 depends on several lemmas.

**Lemma 2.1.** There holds:

\[
e \geq 0, c \geq 0, m \geq 0, f \geq 0, u_c \geq 0, p_c \geq 0, u_e \geq 0, p_e \geq 0.
\] (2.5)

**Proof.** The inequalities \( e \geq 0, c \geq 0, m \geq 0, f \geq 0 \) follow from the maximum principle. Later on we shall prove that there exists a unique solution for a small time interval, and that it depends continuously on the initial data. Hence in order to prove that, for this small time interval,

\[
\begin{align*}
\alpha_0 &= e \geq 0,
\end{align*}
\]

are \( \geq 0 \) we may assume that these functions are initially strictly positive. Then, if the assertion is not true, there is a smallest time \( t_0, t_0 > 0 \), such that at this time, at least one of the above variables vanishes at some point \((x_0, t_0)\), \( x_0 \in \Omega \). But this contradicts the strong maximum principle, as is easily seen from the parabolic equations for this variable. The above argument can now be extended as long as the solution exists. \( \Box \)

**Lemma 2.2.** For any \( 1 < q < \infty \) there exists a constant \( A_q \), depending on \( T \), such that

\[
\|W\|_{L^q(\Omega_T)} \leq A_q
\] (2.6)

**Proof.** Multiplying (1.1) by \( e^\kappa \) (\( \kappa \) integer \( > 0 \)) and integrating over \( \Omega_T \), we get

\[
\begin{align*}
\frac{1}{1 + \kappa} \int_0^T \int_\Omega e^{\kappa+1}(x,T)dxdt &+ \frac{1}{1 + \kappa} \int_0^T \int_\Omega e^{\kappa+1}(x)dxdt + \kappa D \int_0^T \int_\Omega e^{\kappa-1} |\nabla e|^2 dxdt
\end{align*}
\]

\[
+ \mu_{11} \int_0^T \int_\Omega e^{\kappa+2} dxdt \leq \mu_{11} \int_0^T \int_\Omega e^{\kappa+1} dxdt + \int_0^T \int_\Omega \kappa e^{\kappa} [\lambda_{11} \frac{\nabla e \cdot \nabla f}{\sqrt{1 + |\nabla f|^2}}
\]

\[
+ \lambda_{12} \frac{\nabla e \cdot \nabla m}{\sqrt{1 + |\nabla m|^2}} + \lambda_{13} \frac{\nabla e \cdot \nabla u_e}{\sqrt{1 + |\nabla u_e|^2}} + \lambda_{14} \frac{\nabla e \cdot \nabla p_e}{\sqrt{1 + |\nabla p_e|^2}}]
\]

\[
\int_\Omega dxdt.
\]

Since the last integral is bounded by

\[
\begin{align*}
\alpha_0 \kappa \int_0^T \int_\Omega \kappa e |\nabla e|^2 dxdt \leq \frac{1}{2} \kappa D \kappa \int_0^T \int_\Omega e^{\kappa-1} |\nabla e|^2 dxdt + A_0 \kappa \int_0^T \int_\Omega e^{\kappa+1} dxdt,
\end{align*}
\]

it follows that

\[
\begin{align*}
\mu_{11} \int_0^T \int_\Omega e^{\kappa+2} dxdt \leq A_0 \kappa \int_0^T \int_\Omega e^{\kappa+1} + A_0
\end{align*}
\]

\[
\leq A_0 \kappa (\int_0^T \int_\Omega e^{\kappa+2} dxdt)^{\frac{\kappa+2}{\kappa+1}} T^{\frac{\kappa+1}{\kappa+2}} + A_0.
\]
by Hölder's inequality. Hence

\begin{equation}
\|e\|_{L^{s+2}(\Omega_T)} \leq A_0 \kappa T^{\frac{s+2}{s+1}} + A_0.
\end{equation}

(2.7)

In the same way one can prove that

\begin{equation}
\|e\|_{L^{s+2}(\Omega_T)} \leq A_0 \kappa T^{\frac{s+2}{s+1}} + A_0,
\end{equation}

(2.9)

\begin{equation}
\|m\|_{L^{s+2}(\Omega_T)} \leq A_0 T^{\frac{s+2}{s+1}} + A_0.
\end{equation}

(2.10)

We next turn to (1.5) multiply it by \(u^c\) and integrate over \(\Omega_t\). We get

\[
\frac{1}{\kappa + 1} \frac{d}{dt} \int_{\Omega_t} u^{c+1}_t + \kappa Du^c_t \int_{\Omega_t} u^{c-1}_t |\nabla u^c| \leq \alpha \int_{\Omega_t} u^c_t c
\]

\[
\leq \alpha \left( \int_{\Omega_t} u^{c+1}_t \right)^{\frac{1}{s+1}} \left( \int_{\Omega_t} c^{c+1} \right)^{\frac{s+1}{s+1}}.
\]

Using (2.9) we see that the function

\[
\phi(t) = \int_{\Omega_t} u^{c+1}_t
\]

satisfies:

\[
\frac{d\phi}{dt} \leq A \kappa^2 \phi^{\frac{s+2}{s+1}} \leq A \kappa^2 (\phi + 1),
\]

from which it follows that \(\phi(t) \leq A\), i.e.

\[
\|u^c\|_{L^{s+1}(\Omega)} \leq A.
\]

Then also \(||\mathbf{c}u^c||_{L^s(\Omega_T)} \leq A_q\) for any \(q > 1\), and from (1.8) we deduce, by the same argument as before, that

\[
\|p^c\|_{L^{s+1}(\Omega_T)} \leq A
\]

for any \(\kappa > 0\). The same procedure applies to \(f\):

\[
\frac{1}{\kappa + 1} \frac{d}{dt} \int_{\Omega_t} f^{c+1} \leq A \int_{\Omega_t} f^c (c + p^c + p^c m)
\]

and, since

\[
\left( \int_{\Omega_t} |c + p^c + p^c m|^{c+1} \right)^{\frac{1}{s+1}} \leq A,
\]

we get

\[
\|f\|_{L^{s+1}(\Omega_T)} \leq A.
\]

By the same argument we can then proceed to estimate the \(L^{s+1}(\Omega_T)\)-norm of \(u^c\), and also the \(\tilde{\kappa}^{s+1}\)-norm of \(p^c\).

\[\-boxed{2.3}\]\n
**Lemma 2.3.** For any \(p > 1\) there exists a constant \(\tilde{A}_p\), depending on \(T\), such that

\[
\|D_x W\|_{L^p(\Omega_T)} + \|D^2_x W\|_{L^p(\Omega_T)} + \|D_t W\|_{L^p(\Omega_T)} \leq \tilde{A}_p
\]

(2.11)
Proof. Set
\[ w = (m, f, u, v, p, r) \]
Then each component \( u \) of \( w \) satisfies a parabolic equation of the form
\[ u_t = D_u \nabla^2 u + h \]
where \( h \in L^p(\Omega_T) \), by Lemma 2.2. By parabolic \( L^p \) estimates we then conclude that
\[ \|D_w w\|_{L^p(\Omega_T)} + \|D_w^2 w\|_{L^p(\Omega_T)} + \|D_w w\|_{L^p(\Omega_T)} \leq \tilde{A}_p \|h\|_{L^p(\Omega_T)} \leq A . \]

We now turn to \( e \) and \( c \) and begin by examining the chemotactic term due to \( f \),
\[ -\lambda_1 \frac{\nabla f \cdot \nabla e}{\sqrt{1 + |\nabla f|^2}} - \lambda_1 \frac{\nabla f}{\sqrt{1 + |\nabla f|^2}} \equiv \alpha(x, t) \cdot \nabla e + \beta(x, t)e . \]
Clearly \( \alpha(x, t) \) is a bounded function and, by (2.14) \( \beta \) is \( L^p(\Omega_T) \) for any \( p > 1 \). The other chemotactic and haptotactic terms have a similar structure, so that we can write
\[ \frac{\partial e}{\partial t} = D_e \nabla^2 e + \tilde{\alpha}(x, t) \cdot \nabla e + h \]
where \( \tilde{\alpha}(x, t) \) is a bounded function and \( h \in L^p(\Omega_T) \) for any \( p > 1 \). By the parabolic \( L^p \) estimates we then conclude that (2.14) holds also for \( e \) and, similarly, it holds also for \( c \).

Proof. of Theorem 2.1 From lemma 2.3 and Sobolev’s inequalities it follows that
\[ \|W\|_{C^{-\gamma}_{x,t}(\Omega_T)} \leq A \text{ for any } 0 < \gamma < 1 . \]
We can then apply the parabolic Schauder estimates to (2.13) where \( u \) is any component of \( w \) and \( h \in C^{\alpha,\alpha/2}_{x,t} \). We conclude that
\[ \|u\|_{C^{\alpha+\alpha/2}_{x,t}(\Omega_T)} \leq A . \]

We next turn to \( e \) and again consider first the chemotactic term (2.15). By (2.17) both \( \alpha(x, t) \) and \( \beta(x, t) \) are Hölder continuous with bounded \( C^{\alpha,\alpha/2}_{x,t}(\Omega_T) \) - norm. The other chemotactic and haptotactic terms have the same structure. Hence we can again apply the Schauder estimates to conclude that (2.17) holds also for \( e \), and similarly it holds also for \( c \).

3. Existence and uniqueness

We first prove local existence by a fixed point argument. We introduce the Banach space \( X \) of the vector-functions \( W \) (defined in (2.2)) with norm
\[ \|W\| = \|W\|_{C^{\alpha,\alpha/2}_{x,t}(\Omega_T)} (0 < T < 1) \]
and a subset

\[ X_M = \{ W \in X, \| W \| \leq M \}, \quad M > 0 \]

where \( M \) will be chosen later on. Given any \( W \in X_M \), we define a corresponding function \( \mathcal{W} \equiv SW \) by

\[
\mathcal{W} = (\bar{e}, \bar{e}, \bar{m}, \bar{f}, \bar{u}_e, \bar{p}_e, \bar{u}_e, \bar{p}_e)
\]

where \( \mathcal{W} \) satisfies the equations

\[
\frac{\partial \bar{m}}{\partial t} - \nabla \cdot (D_m \nabla \bar{m}) = (\delta_{31} p_e m + \delta_{32} p_e m) + \mu_{31} m \frac{(1 - m)}{m_c}, \tag{3.1}
\]

\[
\frac{\partial \bar{f}}{\partial t} - D_f \nabla^2 \bar{f} = \frac{\alpha_{41} c}{\text{secreted}} + \frac{\alpha_{42} p_e f}{\text{mature form}} - \beta_{41} f \tag{3.2}
\]

\[
- \beta_{42} f - \beta_{43} p_e f, \quad \text{neutralization}
\]

\[
\frac{\partial \bar{u}_e}{\partial t} - D_{u_e} \nabla^2 \bar{u}_e = \alpha_{51} e + \alpha_{52} e f + \alpha_{53} p_e f e - \beta_{51} u_e \tag{3.3}
\]

\[
- \beta_{52} p_e m - \beta_{53} e u_e, \quad \text{neutralization}
\]

\[
\frac{\partial \bar{p}_e}{\partial t} - D_{p_e} \nabla^2 \bar{p}_e = \alpha_{61} e u_e - \beta_{61} p_e - \beta_{62} p_e m \tag{3.4}
\]

\[
\frac{\partial \bar{u}_c}{\partial t} - D_{u_c} \nabla^2 \bar{u}_c = \alpha_{71} c - \beta_{71} u_c - \beta_{72} p_e m - \beta_{73} c u_c \tag{3.5}
\]

\[
\frac{\partial \bar{p}_c}{\partial t} - D_{p_c} \nabla^2 \bar{p}_c = \alpha_{81} c u_c - \beta_{81} p_e - \beta_{82} p_e m \tag{3.6}
\]

\[
\frac{\partial \bar{e}}{\partial t} - \nabla \cdot (D_e \nabla \bar{e}) + \nabla \cdot (\lambda_{11} \frac{\bar{e} \cdot \nabla \bar{f}}{\sqrt{1 + |\nabla \bar{f}|^2}} + \lambda_{12} \frac{\bar{e} \cdot \nabla \bar{u}_e}{\sqrt{1 + |\nabla \bar{u}_e|^2}} + \lambda_{13} \frac{\bar{e} \cdot \nabla \bar{p}_e}{\sqrt{1 + |\nabla \bar{p}_e|^2}}) \tag{3.7}
\]

\[
\text{chemotaxis}
\]

\[
+ \nabla \cdot (\lambda_{14} \frac{\bar{e} \cdot \nabla \bar{m}}{\sqrt{1 + |\nabla \bar{m}|^2}}) = \mu_{11} e (1 - e) + \mu_{12} e f + \mu_{13} p_e e f, \quad \text{proliferation}
\]
\[
\frac{\partial \tilde{\varepsilon}}{\partial t} - \nabla \cdot (D \cdot \nabla \tilde{\varepsilon}) + \nabla \cdot \left( \frac{\tilde{\varepsilon} \cdot \nabla \tilde{\mu}}{\sqrt{1 + |\nabla \tilde{\mu}|^2}} \right) = \lambda_21 \frac{\tilde{\varepsilon} \cdot \nabla \tilde{\mu}}{\sqrt{1 + |\nabla \tilde{\mu}|^2}} + \lambda_22 \frac{\tilde{\varepsilon} \cdot \nabla \tilde{u}}{\sqrt{1 + |\nabla \tilde{u}|^2}} + \lambda_23 \frac{\tilde{\varepsilon} \cdot \nabla \tilde{m}}{\sqrt{1 + |\nabla \tilde{m}|^2}} \quad \text{(3.8)}
\]

the boundary conditions \((1.9) - (1.11))\), and the initial conditions \((1.12)\). We wish to prove that \(S\) has a unique fixed point.

Setting
\[
\tilde{w} = (\tilde{m}, \tilde{f}, \tilde{u}, \tilde{\mu}, \tilde{\varepsilon}, \tilde{p}, \tilde{c}), \quad \text{(3.9)}
\]
we see that each component \(\tilde{u}\) of \(\tilde{w}\) satisfies a linear parabolic equation of the form \((2.13)\) with
\[
||\tilde{u}||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} \leq B_1(M)
\]
where \(B_1(M)\) is a constant depending only on \(M\). By the parabolic Schauder theory \(^2\) there exists a unique solution \(\tilde{u}\) to any such component of \(\tilde{w}\), and
\[
||\tilde{u}\tilde{w}||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} \leq B_0 + B_2(M), \quad \text{(3.10)}
\]
where
\[
B_0 = ||w||_{t=0} ||C^{0,\alpha}_{x,T} (\Omega)\]
and \(B_2\) depends only on \(M\).

We now turn to equation \((3.7)\), and begin by examining the chemotactic term for \(\tilde{f}\) (cf. \((2.15))\)
\[
-\lambda_{11} \frac{\nabla \tilde{f} \cdot \nabla \tilde{\varepsilon}}{\sqrt{1 + |\nabla \tilde{f}|^2}} - \lambda_{11} \tilde{\varepsilon} \nabla \cdot \frac{\nabla \tilde{f}}{\sqrt{1 + |\nabla \tilde{f}|^2}} = \tilde{\alpha}(x,t) \nabla \tilde{\varepsilon} + \tilde{\beta}(x,t) \tilde{\varepsilon}. \quad \text{(3.11)}
\]

In view of \((3.10)\)
\[
||\tilde{\alpha}||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} + ||\tilde{\beta}||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} \leq B_3 (B_0 + B_2(M))
\]
where \(B_3\) is a constant independent of \(M\).

The other chemotactic and haptotactic terms have the same structure. Hence \((3.7)\) is a linear parabolic equation with \(C^{0,\alpha/2}_{x,t} (\Omega_T)\) coefficients and, by the Schauder theory, it has a unique solution \(\tilde{\varepsilon}\) satisfying
\[
||\tilde{\varepsilon}||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} \leq ||\varepsilon||_{t=0} ||C^{0,\alpha}_{x,T} (\Omega) + B_4 (B_0, M)\]
where \(B_4\) is a constant depending only on \(B_0\) and \(M\). The same analysis applies to \((3.8)\). We conclude that
\[
||W ||_{C^{0,\alpha/2}_{x,t} (\Omega_T)} \leq \tilde{B}_0 + \tilde{B}_5 (\tilde{B}_0, M), \quad \text{(3.12)}
\]
where
\[
\tilde{B}_o = \|W(\cdot,0)\|_{C^{2+a}(\Omega)}
\]
and \(B_o\) depends only on \(\tilde{B}_o\) and \(M\).

We now note that for any function \(W(x,t)\),
\[
\|W(x,t) - W(x,0)\|_{C^{2+a,1+a/2}(\Omega_T)} \leq \eta(T)\|W\|_{C^{2+a,1+a/2}(\Omega_T)}
\]
where \(\eta(T) \to 0\) if \(T \to 0\) (Actually \(\eta(T) \sim T^{1/2+a/2}\)). Substituting \(W\) from (3.12) into this inequality we conclude that if \(M = \tilde{B}_o + 1\) and \(T\) is sufficiently small then \(W \in X_M\), i.e., \(S\) maps \(X_M\) into itself.

We next show that \(S\) is a contraction. Take \(W_1, W_2\) in \(X_M\) and set \(\tilde{W}_1 = SW_1\), \(\tilde{W}_2 = SW_2\). We also introduce the vector functions \(w_1\), and \(w_2\) analogously to (3.9). Setting
\[
\delta = \|W_1 - W_2\|
\]
it is easily seen that the difference between each pair of right-hand sides in (3.1)-(3.6) for \(w_1\) and \(w_2\) is bounded in the \(C^{2+a,1+a/2}(\Omega_T)\) norm by \(A_0\delta\). Hence, since \(\tilde{w}_1 - \tilde{w}_2 = 0\) at \(t = 0\),
\[
\|\tilde{w}_1 - \tilde{w}_2\|_{C^{2+a,1+a/2}(\Omega_T)} \leq A_0\delta.
\] (3.13)

We now turn to the equation for \(\vec{e}_1 - \vec{e}_2\) and consider first the difference for the chemotactic terms corresponding to \(f\) (cf. (3.11)):
\[
\lambda_{11} \frac{\nabla \tilde{f}_1}{\sqrt{1 + |\nabla f_1|^2}} \cdot \nabla(\tilde{e}_1 - \tilde{e}_2) - \lambda_{11} \nabla \tilde{e}_2 \cdot \left( \frac{\nabla \tilde{f}_1}{\sqrt{1 + |\nabla f_1|^2}} - \frac{\nabla \tilde{f}_2}{\sqrt{1 + |\nabla f_2|^2}} \right)
\]
\[
\lambda_{11} (\tilde{e}_1 - \tilde{e}_2) \nabla \cdot \left( \frac{\nabla \tilde{f}_1}{\sqrt{1 + |\nabla f_1|^2}} \right) - \lambda_{11} \tilde{e}_2 \nabla \cdot \left( \frac{\nabla \tilde{f}_1}{\sqrt{1 + |\nabla f_1|^2}} - \frac{\nabla \tilde{f}_2}{\sqrt{1 + |\nabla f_2|^2}} \right).
\]
The first and third terms combined have the form
\[
\tilde{\alpha}_1 \nabla \cdot (\tilde{e}_1 - \tilde{e}_2) + \tilde{\beta}_1 (\tilde{e}_1 - \tilde{e}_2)
\]
where \(\tilde{\alpha}_1, \tilde{\beta}_1\) belong to \(C^{2+a,1/2}(\Omega_T)\) (here we use (3.12)), and the second and fourth terms are each bounded in the \(C^{2+a,1/2}(\Omega_T)\) norm by \(A_0\delta\) (by (3.13)) with another constant \(A_0\). The same analysis can be applied to the other chemotactic and haptotactic terms in the equation for \(\vec{e}_1 - \vec{e}_2\). Hence we deduce that
\[
\|\vec{e}_1 - \vec{e}_2\|_{C^{2+a,1+a/2}(\Omega_T)} \leq A_0\delta
\]
with another constant \(A_0\). The same estimate holds also for \(\hat{e}_1 - \hat{e}_2\), and, combining this with (3.13), we get
\[
\|\tilde{W}_1 - \tilde{W}_2\|_{C^{2+a,1+a/2}(\Omega_T)} \leq A_0\delta.
\]

Then, as before,
\[
\|\tilde{W}_1 - \tilde{W}_2\|_{C^{2+a,1+a/2}(\Omega_T)} \leq \eta(T)A_0\delta, \quad \eta(T) \to 0 \text{ if } T \to 0.
\]
Taking $T$ such $\eta(T)A_0 < \frac{1}{2}$ we conclude that $S$ is a contraction in $X_M$ with norm $< \frac{1}{2}$. By the contraction mapping theorem $S$ has a unique fixed point $W$, which is the unique solution of (1.1)-(1.12) in $\Omega_T$.

We have thus established the existence of a unique solution in $\Omega_T$ for small $T > 0$, and, as the proof shows, $T$ depends only on an upper bound on the size of the $C^{2+\alpha}$ norm of $W(x,0)$. Since we have already established, for any $T > 0$, the a priori estimate (2.4), we can extend the solution to all of $\Omega_\infty$. We have thus proved the following theorem:

**Theorem 3.1.** Under the assumption (2.1) there exists a unique solution of the system (1.1)-(1.12) in $\Omega_\infty$.

From Lemma 2.2 we also know that each component of the solution is nonnegative.

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**References**