Effects of Parathyroid Hormone and Calcitonin on Bone Formation and Resorption: Mathematical Modeling Approach

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Abstract—A system of nonlinear differential equations is proposed here to describe the mechanism of bone formation and resorption based on the effects of parathyroid hormone and calcitonin. Singular perturbation technique is then applied to the model in order to obtain the conditions on the system parameters for which the various kinds of dynamics behavior can be occurred. Computer Simulations are also carried out to support our theoretical predictions. Both of theoretical result and numerical result show that a periodic solution of the model can be expected for a certain set of parametric values corresponding to the pulsatile secretions of parathyroid hormone and calcitonin reported in clinical evidences.

Keywords—bone formation, bone resorption, calcitonin, mathematical model, parathyroid hormone.

I. INTRODUCTION

OSTEOPOROSIS is a major bone disease characterized by low bone mass, the structural deterioration of bone and an increased risk of fracture [1], [2]. It is a bone disease where bone mass decreases over time resulting from the net increase of bone resorption over bone formation after each remodeling cycle occur [1]-[3]. Bone remodeling is a process that occurs by the team work of two types of cells which are osteoclastic cells and osteoblastic cells. The process starts with the activation of the remodeling site followed by the resorption of bone by osteoclastic cells and the formation of bone by osteoblastic cells [4]-[6]. There are several factors involve in the process such as parathyroid hormone (PTH), calcitonin (CT), vitamin D and estrogen. Therefore, the knowledge of the differentiation and proliferation of osteoblasts and osteoclasts including the regulation of hormones which have impact on the process of differentiation and proliferation of osteoblasts and osteoclasts is needed.

Even though there are many attempts to develop a mathematical model to describe the mechanism of bone formation and resorption [7]-[10], none of them incorporate the effects of both of PTH and CT. Therefore, we will develop a mathematical model to describe bone remodeling process based on the effects of PTH and CT by modifying the model that has been proposed by Ratanakul et al. [8].

II. MODEL MODIFICATION

Let us denote the concentration of PTH above the basal level in blood at time \( t \) by \( X(t) \), the concentration of CT above the basal level in blood at time \( t \) by \( Y(t) \), the number of active osteoclasts at time \( t \) by \( Z(t) \), and the number of active osteoblasts at time \( t \) by \( W(t) \). Assuming that the high levels of osteoclast and osteoblast precursors lead to the high levels of active osteoclastic and osteoblastic cells, respectively, which result from the differentiation, and activation of their precursors, we then propose a mathematical model of bone formation and resorption as follows.

PTH is secreted from the parathyroid gland. It is directly controlled by the level of calcium in blood. The decrease of calcium level in blood results in an increase in the secretion of PTH from the parathyroid gland [11]. On the other hand, osteoclasts resorb bone and release calcium and hence the more osteoclasts mean the more elevation in the serum level of calcium. Therefore, there is an inverse relationship between the number of active osteoclasts and the secretion of PTH [11]. The equation for the rate of PTH secretion above the basal level is then assumed to take the form
where the first term on the right-hand side of (1) represents the secretion rate of PTH from the parathyroid gland, while $a_1$ and $k_1$ are positive constants. The last term on the right-hand side is the removal rate of PTH from the system with the removal rate constant $h_1$.

CT is produced by the thyroid gland [12]. In opposite to PTH, the secretion of CT is stimulated by elevated serum calcium level. CT inhibits osteoclastic activity in bone resorption leading to the decrease in the serum level of calcium [12]. Therefore, the equation for the rate of calcitonin secretion is then assumed to have the form

$$\frac{dY}{dt} = (a_2 - a_k Y)Z - h_2 Y \quad (2)$$

where the first term on the right-hand side of (2) represents the secretion rate of CT from the thyroid gland. The last term is the removal rate constant $h_2$. $a_2$ and $a_3$ are positive constants.

Osteoclast is bone resorbing cell. It originates from from hemopoietic stem cells of the monocyte/macrophage lineage [1]. There are several factors that regulate osteoclast formation and differentiation such as osteoclast differentiation factor (ODF) which was found to be identical to osteoprotegerin ligand (OPGL), TNF-related activation induces cytokine (TRANCE), receptor activator NF-kB ligand (RANKL) [7], [13]-[15]. Moreover, osteoblast is necessary for the differentiation and activation of osteoclast since it possesses RANKL which requires for the differentiation of osteoclast [7], [13]. On the other hand, PTH also stimulates the differentiation of osteoclast indirectly which requires the presence of osteoblasts since osteoclasts and their precursors do not possess PTH receptors while osteoblasts and their precursors possess them [7], [13], [16]. However, it has been reported that when the level of PTH increases further, the production of osteoclasts will be decreased [7]. Therefore, the dynamics of the active osteoclastic population can be described by the following equation

$$\frac{dZ}{dt} = \left(\frac{a_1 + a_2 X}{k_2 + X^2} - a_k Y\right)ZW - h_3 Z \quad (3)$$

where the first term on the right-hand side of (3) represents the stimulating effect of PTH and the inhibiting effect of CT on active osteoclasts reproduction [17]-[19]. The last term on the right-hand side is the removal rate of active osteoclasts from the system with the removal rate constant $h_3$. $a_4, a_5, a_6, k_3, k_4, k_5, k_6$ are positive constants.

Osteoblast is bone forming cell. It is derived from the mesenchymal stem cells. There are many factors involve in the proliferation and differentiation of osteoblasts such as FGF, IGF-I, TGF-beta, including PTH [1], [7]. Moreover, PTH stimulates the differentiation of osteoblasts and extends their working life by preventing their death through a suicidal process called apoptosis [21], [22]. However, it has also been reported that PTH exerts both stimulating and inhibiting effects on the osteoblastic differentiation process depending on the differentiation stages [1]. The dynamics of the osteoblastic population can be described by the following equation

$$\frac{dW}{dt} = \left(\frac{a_1 X}{k_1 + X} - a_k XW - h_4 W\right) \quad (4)$$

where the first term on the right-hand side of (4) represents the reproduction of active osteoblasts through the stimulating effect of PTH on osteoblastic cells, while the second term on the right-hand side of (4) represents the inhibiting effect of PTH on osteoblastic differentiation [23]. The last term is the removal rate of osteoblasts from the system. $a_7, a_8, k_7, k_8$ are positive constants.

III. SINGULAR PERTURBATION ANALYSIS

In order to apply the singular perturbation technique to our model, we then assume that PTH has the fastest dynamics, CT has the fast dynamics. The osteoclastic population has the slowest dynamics and the osteoblastic population has the slowest dynamics. Consequently, we scale the dynamics of the four components and parameters of the system in terms of small positive parameters $0 < \varepsilon << 1$, $0 < \delta << 1$ and $0 < \eta << 1$ as follows.

Letting $x = X, y = Y, z = Z, w = W, c_1 = a_1, c_2 = \frac{a_2}{\varepsilon}, c_3 = \frac{a_3}{\varepsilon}$,
\[ c_4 = \frac{a_4}{\delta \varepsilon}, c_5 = \frac{a_5}{\delta \varepsilon}, c_6 = \frac{a_6}{\delta \varepsilon}, c_7 = \frac{a_7}{\delta \eta}, c_8 = \frac{a_8}{\delta \eta}, d_1 = b_1, d_2 = b_2 = \frac{b_3}{\delta \varepsilon}, \]
\[ d_3 = \frac{b_4}{\delta \eta} \]

we are led to the following model equations:

$$\frac{dx}{dt} = \frac{c_1}{k_1 + z} - d_3 x = f(x, y, z, w) \quad (5)$$

$$\frac{dy}{dt} = \varepsilon \left(\frac{c_2 - c_3 z}{z} - d_4 y\right) = \varepsilon g(x, y, z, w) \quad (6)$$

$$\frac{dz}{dt} = \delta \varepsilon \left(\frac{c_4 + c_5 x}{k_2 + x^2} - d_5 z\right) = \delta \varepsilon h(x, y, z, w) \quad (7)$$

$$\frac{dw}{dt} = \delta \eta \left(\frac{c_6 x}{k_3 + x} - \frac{c_7 xw}{k_4 + x} - d_7 w\right) = \delta \eta k(x, y, z, w) \quad (8)$$

The system of (5)-(8), with the small parameters $\varepsilon$, $\delta$ and $\eta$ can then be analyzed by using the geometric singular perturbation method.

### The manifold $\{ f = 0 \}$

This manifold is given by the equation

$$x = \frac{c_1}{d_3 (k_1 + z)} = A(z) \quad (9)$$
We see that this manifold is independent of \( y \) and \( w \). Hence, it is parallel to the \( y \)-axis and \( w \)-axis. It intersects the \( x \)-axis at the point where
\[
x = \frac{c_1}{d_1 k_1} = x_1
\]
(10)
Moreover, \( A(z) \) is an increasing function of \( z \) and \( A(z) \to 0 \) as \( z \to \infty \).

**The manifold \( \{g = 0\} \)**

This manifold consists of two submanifolds. One is the trivial manifold \( y = 0 \). The nontrivial one given by the equation
\[
y = \frac{c_2 z - d_2}{c_3 z} = B(z)
\]
(11)
This nontrivial manifold is independent of the variable \( x \) and \( w \). Hence, this submanifold is parallel to the \( x \)-axis and \( w \)-axis. It intersects the \( z \)-axis at the point where
\[
z = \frac{d_2}{c_2} = z_1
\]
(12)
Moreover, \( B(z) \) is an increasing function of \( z \) and \( B(z) \) is asymptotic to the line
\[
y = \frac{c_1}{c_3} \Rightarrow y_1
\]
(13)
as \( z \to \infty \).

On the other hand, the manifold \( \{f = 0\} \) intersects the manifold \( \{g = 0\} \) along the curve
\[
\begin{align*}
x &= \frac{c_1}{d_1 (k_1 + z)} , \quad y = 0
\end{align*}
\]
and the curve
\[
\begin{align*}
x &= \frac{c_1}{d_1 (k_1 + z)} , \quad y = \frac{c_2 z - d_2}{c_3 z} = B(z)
\end{align*}
\]
**The manifold \( \{h = 0\} \)**

This manifold consists of two sub-manifolds. One is the trivial manifold \( z = 0 \) while the other one is the nontrivial manifold
\[
y = \frac{1}{c_6} \left( \frac{c_4 + c_5 x}{k_1 + x^2} - \frac{d_1}{w} \right) = C(x,w)
\]
(14)
which is independent of \( z \) and hence, it is parallel to the \( z \)-axis.
\( C(x,w) \) attains its maximum at the points where
\[
x = \frac{c_4 + \sqrt{c_4^2 + c_5^2 k_1}}{c_5} = x_M
\]
(15)
and
\[
y(w) = \frac{1}{c_6} \left( \frac{c_4 + c_5 x}{k_1 + x^2} - \frac{d_1}{w} \right) = y_M(w)
\]
(16)
Note that \( y_M(w) > 0 \) if and only if
\[
w > \frac{d_1 (k_1 + x_M^2)}{c_1 + c_3 x_M^2}
\]
(18)
For a fixed value of \( w \), the nontrivial manifold \( y = C(x,w) \) intersects the \( y \)-axis at the point where \( x = 0 \) and
\[
y = \frac{1}{c_6} \left( \frac{c_4}{k_2} - \frac{d_1}{w} \right) = y_2(w)
\]
(17)
Note that \( y_2(w) > 0 \) if and only if
\[
w > \frac{d_1 k_2}{c_4}
\]
(18)
On the other hand, for a fixed value of \( w \), the nontrivial manifold \( y = C(x,w) \) intersects the \( x \)-axis at the point where
\[
x = \frac{c_4 w + \sqrt{(c_4 w)^2 + 4d_1 (c_5 w - d_1 k_2) - 2d_3}}{2d_3}
\]
(19)
Note that if \( y_2(w) > 0 \) then \( x_M > 0 \).

Moreover, \( y = C(x,w) \) is an increasing function of \( w \) and for a fixed value of \( x \), \( y \to \frac{1}{c_6} \left( \frac{c_4 + c_5 x}{k_2 + x^2} - \frac{d_1}{w} \right) \) as \( w \to \infty \).

In addition, the manifold \( \{f = 0\} \) intersects the manifold \( \{h = 0\} \) along the line
\[
\{ x = x_M, z = 0 \}
\]
and the curve
\[
\begin{align*}
x &= \frac{c_1}{d_1 (k_1 + z)} , \quad y = \frac{1}{c_6} \left[ \frac{c_4 + c_5 x}{k_2 + x^2} - \frac{d_1}{w} \right]
\end{align*}
\]
which attains its relative maximum at the points where
\[
x = x_M, \quad y = y_M, \quad \text{and} \quad z = \frac{1}{d_1 } \left[ \frac{c_1}{c_6} - d_1 k_1 \right] = z_M
\]
Note that \( z_M > 0 \) if and only if \( x_M < \frac{c_1}{d_1 k_1} \).

Moreover, the manifold \( \{f = 0\} \) intersects the manifold \( \{g = 0\} \) and the manifold \( \{h = 0\} \) at the point where
\[
\begin{align*}
x &= x_M, \quad y = 0, \quad z = z_M \quad (w)\),
\end{align*}
\]
and
\[
\begin{align*}
x &= x_M (w), \quad y = y_M (w), \quad z = z_M (w),
\end{align*}
\]
where
\[
x_M (w) = \frac{c_4 w + \sqrt{(c_4 w)^2 + 4d_1 (c_5 w - d_1 k_2) - 2d_3}}{2d_3},
\]
\[
z_M (w) = \frac{1}{d_1} \left[ \frac{c_1}{c_6} - d_1 k_1 \right]
\]
y_M (w) is a positive solution of
\[
A_1 (w) y^3 + A_2 (w) y^2 + A_3 (w) y + A_4 (w) = 0
\]
where
\[
A_i(w) = c_i^2(\frac{d_i^2 + k_i^2}{c_i^2})
\]
\[
A_2(w) = -2c_1c_4d_1^2k_1w(d_1 + c_1k_1) - c_1^2d_1^2k_1^2(c_1w - d_1k_1)
\]
\[
A_3(w) = 2c_1c_4d_2^2k_2w(d_2 + c_2k_2) - c_1^2d_2^2k_2^2(c_1w - d_2k_2)
\]
\[
A_4(w) = -c_1c_2c_4d_3^2k_3w(d_3 + c_2k_3) + c_1^2c_2^2d_3^2k_3^2(c_1w - d_3k_3)
\]
\[
z_{s_i}(w) = \frac{d_i}{c_i - c_iw}, \quad x_{s_i}(w) = \frac{c_1}{d_i(k_i + z_{s_i})}.
\]

**The manifold \(k = 0\)**

This manifold is given by the equation
\[
w = \left(\frac{c_1}{c_1 + d_1}\right)x^2 + \left(\frac{c_1}{c_1 + d_1}\right)^2\left(\frac{c_1}{c_1 + d_1}\right) x + \frac{d_1}{c_1} \equiv \Psi(x)
\]
\[
(20)
\]
This manifold is independent of \(y\) and \(z\). It intersects the \(x\)-axis at the point where \(w = 0\) and \(x = 0\) or \(x = -k_1\), while it intersects the \(w\)-axis at the point where \(x = 0\) and \(w = 0\).

Moreover, \(w \rightarrow \frac{c_1}{c_1 + d_1} \) as \(x \rightarrow \infty\). On the other hand, \(w \rightarrow \infty\) as \(x \rightarrow x_{s_i}\) where
\[
x_{s_i} = \frac{-c_1k_1 + d_1k_1 + d_1k_1}{2(c_1 + d_1)} \pm \frac{\sqrt{(c_1k_1 + d_1k_1 + d_1k_1)^2 - 4d_1k_1(c_1 + d_1)}}{2(c_1 + d_1)} < 0
\]
\[
(21)
\]
We now identify and analyze each of the three possible cases as shown in Fig. 1 through Fig. 3 as follows.

**Case I:** If \(\varepsilon\) and \(\delta\) are sufficiently small and the inequalities
\[
0 < x_M < x_1 < x_2(w)
\]
\[
0 < z_S < z_M(w)
\]
\[
y_1(w) > 0
\]
\[
x_{s_i}(w) > 0, y_{s_i}(w) < 0, z_{s_i}(w) > 0
\]
\[
(22) \quad (23) \quad (24) \quad (25)
\]
are satisfied where all parametric values are defined as above, then the manifolds are positioned as in Fig. 1 and the system of (5)-(8) will have a periodic solution. Here, the transitions of slow, fast and fast speeds are indicated by one, two and three arrows, respectively.

In Fig. 1, without loss of generality we start from point \(A\) and we assume that the position of \(A\) is as in Fig. 1 with \(\{f \neq 0\}\). A fastest transition will tend to point \(B\) on the manifold \(\{f = 0\}\). Here, \(\{g < 0\}\) and a transition at fast speed will be made in the direction of decreasing \(y\) until point \(C\) on the curve \(\{f = h = 0\}\) is reached. A fast transition then follows along this curve to some point \(D\) on the other stable part of \(\{f = h = 0\}\) followed by a fast transition in the direction of decreasing \(y\) until the point \(E\) is reached since \(\{g < 0\}\) here. Once the point \(E\) is reached the stability of submanifold will be lost. A jump to point \(F\) on the other stable part of \(\{f = h = 0\}\) followed by a fast transition in the direction of increasing \(y\) since \(\{g > 0\}\) here. Once the point \(G\) is reached the stability of submanifold will be lost. A jump to point \(H\) on the other stable part of \(\{f = h = 0\}\). Consequently, a fast transition will bring the system back to the point \(E\), followed by flows along the same path repeatedly, resulting in the closed orbit EFGHE. Thus, limit cycle in the system for \(\varepsilon, \delta\) and \(\eta\) are sufficiently small exists.

**Case II:** If \(\varepsilon\) and \(\delta\) are sufficiently small and the inequalities
\[
0 < x_M < x_1 < x_2(w)
\]
\[
0 < z_S < z_M(w)
\]
\[
y_1(w) > 0
\]
\[
x_{s_i}(w) > 0, y_{s_i}(w) > 0, z_{s_i}(w) > 0
\]
\[
(26) \quad (27) \quad (28) \quad (29)
\]
are satisfied where all the parametric values are given as above, then the manifolds are positioned as in Fig. 2 and the system of (5)-(8) will have a stable equilibrium point.

In Fig. 2, without loss of generality we start from point \(A\) and we assume that the position of \(A\) is as in Fig. 2 with \(\{f \neq 0\}\). A fastest transition will tend to point \(B\) on the manifold \(\{f = 0\}\). Here, \(\{g < 0\}\) and a transition at fast speed will be made in the direction of decreasing \(y\) until the point \(C\) on the curve \(\{f = h = 0\}\) is reached. A fast transition then follows along this curve to some point \(D\) on the other stable part of \(\{f = h = 0\}\) followed by a fast transition in the direction of increasing \(y\) until point \(E\) on the curve \(\{f = h = 0\}\) is reached. A fast transition then follows along this curve to some point \(D\) on the other stable part of \(\{f = h = 0\}\) followed by a fast transition in the direction of decreasing \(y\) until the point \(E\) is reached since \(\{g < 0\}\) here. Once the point \(E\) is reached the stability of submanifold will be lost. A jump to point \(F\) on the other stable part of \(\{f = h = 0\}\) followed by a fast transition in the direction of increasing \(y\) until the steady state \(S_2\) where \(f = g = h = 0\) is reached since \(\{g > 0\}\) here. Thus, the solution trajectory is expected in this case to tend toward this stable equilibrium point \(S_2\) as time passes.

**Case III:** If \(\varepsilon\) and \(\delta\) are sufficiently small and the inequalities
\[
0 < x_M < x_1(w) < x_i
\]
\[
0 < z_S < z_M(w)
\]
\[
y_1(w) > 0
\]
\[
x_{s_i}(w) > 0, y_{s_i}(w) > 0, z_{s_i}(w) > 0
\]
\[
(30) \quad (31) \quad (32) \quad (33)
\]
are satisfied where all the parametric values are given as above, then the manifolds are positioned as in Fig. 3 and the system of (5)-(8) will have a stable equilibrium point.

In Fig. 3, without loss of generality we start from point $A$ and we assume that the position of $A$ is as in Fig. 3 with $\{f \neq 0\}$. A fastest transition will tend to point $B$ on the manifold $\{f = 0\}$. Here, $\{g < 0\}$ and a transition at fast speed will be made in the direction of decreasing $y$ until point $C$ on the curve $\{f = g = 0\}$ is reached. A slow transition then follows along this curve in the direction of increasing $z$ until the steady state $S_i$ where $f = g = h = 0$ is reached since $\{h > 0\}$ here. Thus, the solution trajectory is expected in this case to tend toward this stable equilibrium point $S_i$ as time passes.

Fig. 1 The three equilibrium manifolds $\{f = 0\}$, $\{g = 0\}$ and $\{h = 0\}$ in the $(x, y, z)$-space in the case 1. Segments of the trajectories with one, two, and three arrows represent slow, fast, and fastest transitions, respectively.
Fig. 2 The three equilibrium manifolds \( \{ f = 0 \} , \{ g = 0 \} \) and \( \{ h = 0 \} \) in the \( (x, y, z) \)-space in the case 2. Segments of the trajectories with one, two, and three arrows represent slow, intermediate, and fast transitions, respectively.
Fig. 3 The three equilibrium manifolds \{f = 0\}, \{g = 0\} and \{h = 0\} in the \(x, y, z\)-space in the case 3. Segments of the trajectories with one, two, and three arrows represent slow, intermediate, and fast transitions, respectively.

IV. NUMERICAL RESULTS

A computer simulation of the system (5)-(8) is presented in Fig. 4, with parametric values chosen to satisfy the condition in Case 1. The solution trajectory, shown in Fig. 4(a) projecting onto the \((x, y)\)-plane, tends to a limit cycle as theoretically predicted. The corresponding time courses of the concentration of parathyroid hormone and calcitonin above the basal levels are as shown in Fig. 4(b) and 4(c), respectively.

A computer simulation of the system (5)-(8) is presented in Fig. 5, with parametric values chosen to satisfy the condition in Case 2. The solution trajectory, shown in Fig. 5(a) projecting onto the \((x, y)\)-plane, tends to a limit cycle as...
theoretically predicted. The corresponding time courses of
the concentration of parathyroid hormone and calcitonin
above the basal levels are as shown in Fig. 5(b) and 5(c),
respectively.

A computer simulation of the system (5)-(8) is presented
in Fig. 6, with parametric values chosen to satisfy the
condition in Case 3. The solution trajectory, shown in Fig.
6(a) project onto the \((x, y)\)-plane, tends to a limit cycle as
theoretically predicted. The corresponding time courses of
the concentration of parathyroid hormone and calcitonin
above the basal levels are as shown in Fig. 6(b) and 6(c),
respectively.
In this paper, bone formation and resorption process is investigated mathematically. We have modified and analyzed a system of nonlinear differential equations accounting for the concentration of PTH above the basal level, the concentration of CT above the basal level, the number of active osteoclasts, and the number of active osteoblasts as in (1)-(4). Singular perturbation technique [24], [25] is then applied to our model to obtain the conditions on the system parameters for which the various kinds of dynamics behavior can be occurred including a periodic behavior in the solution of the system. Numerical simulations of the model are then carried out by using Runge-Kutta method which has been widely used to find the approximate solution of the differential equations [26]-[29]. The result shows that our model can deduce the nonlinear dynamic behavior which closely resembles to the pulsatile secretion patterns of PTH and CT observed in the clinical data [30], even though the model is kept relatively simple.

REFERENCES


