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# Parameter Estimation of Pharmacokinetics Models in the presence of Timing Noise

Thierry Bastogne, Sophie Mézières-Wantz, Nacim Ramdani, Pierre Vallois and Muriel Barberi-Heyob

**Abstract**—The problem addressed in this paper deals with the parameter estimation of *in vitro* uptake kinetics of drugs into living cells in presence of timing noise. Effects of the timing noise on the bias and variance of the output error are explicitly determined. A bounded-error parameter estimation approach is proposed as a suited solution to handle this problem. Application results are presented and emphasize its effectiveness in such an experimental framework.

**Keywords:** parameter estimation, pharmacokinetics models, timing errors, bounded errors, biological systems.

## I. INTRODUCTION

Pharmacokinetics is the study of the bodily absorption, distribution, metabolism and excretion of drugs by bodies. In chemical kinetics, reactions are generally described by differential equations which link the reaction rate with concentrations or pressures of reactants. In molecular cell biology, because of the complexity of systems, the nature of some reactions is still unclear. This paper is focused on the intracellular uptake kinetics of a photosensitizing drug (PS), *i.e.* the rate of photosensitizing molecules incorporated and accumulated by living cancer cells according to incubation terms [1]. The delivery control of the photosensitizing agent into the cancer cells is one the major factor on the therapeutic efficiency of the photodynamic therapy (PDT) [2]. Most of the PS uptake kinetics models are non-parametric, the temporal evolution of the PS intracellular concentration is described by step responses. The purpose of this study is the estimation of kinetics model parameters from data collected during *in vitro* kinetics experiments. These parameters are crucial information to both improve the modalities of the drug delivery process in photodynamic therapy and discriminate the uptake characteristics of different photosensitizers. Few papers have been reported for the application of system identification techniques to pharmacokinetics modeling problems [3]–[5].

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Unfortunately, these approaches cannot be applied to the PS uptake kinetics. The intracellular PS concentration ( $[P_i]$ ) is measured by a spectrofluorimeter but the latter induces a photobleaching process of the PS. The term photobleaching refers to the process by which the chromophoric structure of the PS is degraded by absorbed light energy [6]. As PS can be photobleached after light exposure, repeated experiments for the same biological sample are not conceivable. In other terms, one biological sample with PS cannot be used for consecutive measurements of  $[P_i]$ . Collecting  $N_t$  data points of the kinetics then requires to repeat  $N_t$  times the same experiment ( $N_t$  biological samples) with identical initial conditions. To avoid the time consuming and the too high cost of such an experiment set up,  $N_t$  is generally kept small, *i.e.*  $N_t \leq 10$ . This limitation on  $N_t$  is the first problem to overcome for estimating kinetics parameters. The second difficulty is the low signal-to-noise ratio. The latter is due to a great measurement variability when working on living cells which are very sensitive to external disturbances. Thirdly, the choice of the stimulus signal is restricted to step signals which correspond to the amount of PS injected into the culture medium wells at time  $t = 0$ . A last issue is a timing offset error in the measurement samples. This timing error is bounded and can reach until  $\pm 15mn$  for a measurement time sequence  $\{t_j\} = \{1, 2, 4, 6, 8, 14, 18, 24h\}$ . This error is not negligible and has rarely been taken into account in parameter estimation problems [7], particularly in this restricted experimental framework.

The problem addressed in this paper deals with the parameter estimation of pharmacokinetic models in presence of timing errors. Parameter estimation algorithms in system identification methods are often based on the minimization of a quadratic function of the output error, *i.e.* the difference between the system and the model outputs. The sensitivity of the output error to timing noise comparatively to input and output noise is unknown. The contributions of this paper are twofold:

- the stochastic effects of the timing noise on the output error are explicitly determined. They are compared with the ones of input and output noise. These results are obtained by assuming that there is no modeling error between the model and the biological system;
- a solution suited to this system identification problem is proposed and applied to *in vitro* data sets in a second part of this paper in order to assess its effectiveness in practice. The identification problem is addressed in the *bounded-error* context and is solved with a set pro-

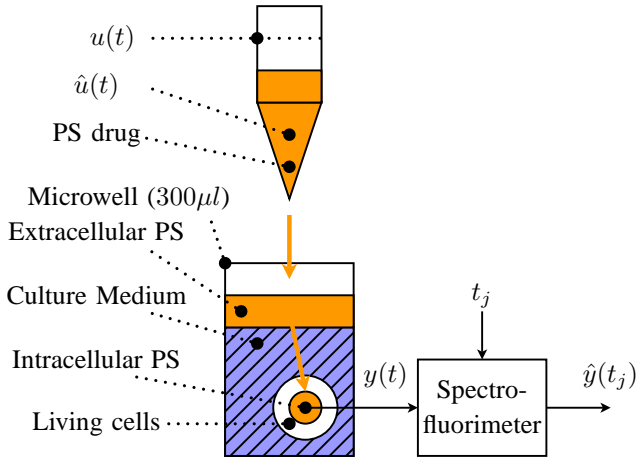


Fig. 1. *in vitro* experimental set up

jection algorithm based on interval analysis introduced in [8].

## II. EXPERIMENTAL SET UP

TABLE I  
MAIN NOTATIONS

Symb.	Description
$t$	time variable
$t_j$	theoretical time instant associated with the $j^{th}$ measurement sample
$\hat{t}_j$	real time instant associated with the $j^{th}$ measurement sample
$u(t)$	noise-free input signal (stipulated by the experimenter)
$\hat{u}(t)$	real input signal
$y(t)$	system output variable (unknown by the experimenter)
$\hat{y}(t)$	measured output variable
$y_{\mathcal{M}}(t)$	model output variable
$n_u$	input noise
$n_y$	output noise
$n_t$	timing noise
$e_y(t)$	output error variable
$\mathcal{S}$	biological system
$\mathcal{M}(p)$	parametric model
$p$	vector of parameters
$N_t = \text{card}(\{t_j\})$	number of data points
$N_r$	number of repeated experiments at each time instant
$x'$	transposition of $x$
$\mathcal{N}(\mu, \sigma)$	gaussian distribution with mean $\mu$ and standard deviation $\sigma$
$\mathcal{U}(a, b)$	uniform distribution on the interval $[a; b]$
$\mathcal{E}\{\cdot\}$	mathematical expectation operator

Fig.1 depicts the basic material used in *in vitro* experiments for studying the uptake kinetics of a photosensitizing drug into living cells. Cells are seeded in  $250\mu\text{l}$  culture wells and are exposed at time  $t_0 = 0$  to a photosensitizing drug  $D$ . Let us consider the uptake phenomenon as a dynamic system. Its input variable  $u(t)$  is a step signal which corresponds to the amount of drug injected into the well at time  $t = 0$ . Its output variable  $y(t)$  is the amount of drug absorbed by the cells.  $\hat{y}(t)$  is the measurement of  $y(t)$  given by

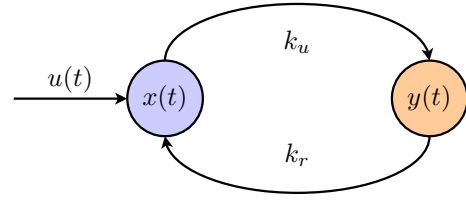


Fig. 2. *in vitro* compartmental model

a spectrofluorimeter at times  $\{t_j\}$  with  $j \in \{1, \dots, N_t\}$ . However, the spectrofluorimeter affects the biological state of the photosensitizing drug through a photobleaching process. Each culture well then becomes unusable after measurement. Consequently, to measure the intracellular PS concentration at  $N_t$  different time instants, it is necessary to repeat the same experiment in  $N_t$  different culture wells. Moreover,  $N_r$  identical wells are handled by the experimenter at each time instant  $t_j$  to *a posteriori* estimate the repeatability of the measurements. Globally,  $N_r \times N_t$  wells are handled during the whole experiment. In practice, such an experiment is also repeated for other PS and different concentrations of protein in the medium. Consequently, the total number of wells to handle can be much larger than  $N_r \times N_t$ . All the wells are prepared in the same initial conditions.

## III. *in vitro* PS UPTAKE MODELING

The *in vitro* uptake of the PS agent into cancer cells can be described by a compartmental modeling approach. In this paper, a linear two compartments model presented in Fig.2, is used. The two compartments are associated with the extracellular and intracellular volumes respectively.  $x(t)$  denotes the amount of extracellular PS. Parameters  $k_u$  and  $k_r$  are the uptake and release rates respectively. Differential equations of this compartmental model are defined as follows

$$\frac{dx}{dt} = k_r y(t) - k_u x(t) + \frac{du}{dt} \quad (1)$$

$$\frac{dy}{dt} = k_u x(t) - k_r y(t), \quad (2)$$

with  $x(0) = y(0) = 0$ . After substitution of  $x(t)$  from (1) in (2), it comes that

$$\frac{1}{k_u + k_r} \frac{dy}{dt} + y(t) = \frac{k_u}{k_u + k_r} u(t), \quad \text{or} \quad (3)$$

$$T \frac{dy}{dt} + y(t) = k u(t), \quad (4)$$

where  $T = 1/(k_u + k_r)$  and  $k = k_u/(k_u + k_r)$  are the time constant and the static gain of the PS uptake model described by a linear first-order differential equation. In [9], it is shown that a first-order transfer function is indeed a parsimonious model structure for describing the uptake kinetics of the *chlorin e6* photosensitizing drug into HT29-A4 cancer cells (human colon cancer cell line).

## IV. MODEL AND ERRORS DESCRIPTIONS

The determination of a parametric model describing the uptake kinetics of a photosensitizing drug into living cells

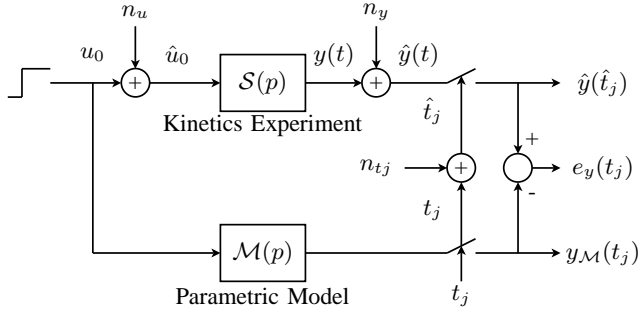


Fig. 3. Description of uncertainties

by extracting information from observations of  $u$  and  $y$  is a system identification problem [10]. At this point and thereafter, it is assumed that the system and the model are identical  $\mathcal{M}(p) \equiv \mathcal{S}(p)$ . However, as depicted in Fig. 3, three kinds of uncertainties are examined and are represented by output, input and timing noise (errors). Output and input noise ( $n_y$  and  $n_u$ ) are described by stationary stochastic processes added to the output and input signals. The timing noise ( $n_t$ ) is a sequence of random variables added to the timing sequence  $\{t_j\}$  controlling the sampling process of the output signal.  $\hat{t}_j$  is the real time instant at which the output variable  $y$  is measured while  $t_j$  represents the theoretical measurement time instant noted by the experimenter.  $e_y(t_j)$  denotes the output error between the system and the model outputs ( $\hat{y}(\hat{t}_j)$  and  $y_{\mathcal{M}}(t_j)$  respectively). Table I sums up the main notations used in the sequel.

#### A. Model structure

For the sake of simplicity, it is assumed in the sequel that  $\mathcal{M}(p)$  and  $\mathcal{S}(p)$  both rely on a first-order transfer function, inspired from (4),

$$\mathcal{S}(p) : \quad T \cdot \frac{dy}{dt} + y(t) = k \cdot \hat{u}(t) \quad (5)$$

$$\mathcal{M}(p) : \quad T \cdot \frac{dy_{\mathcal{M}}}{dt} + y_{\mathcal{M}}(t) = k \cdot u(t), \quad (6)$$

with  $y(0) = y_{\mathcal{M}}(0) = 0$ .  $p = (T, k)$  is the parameter vector where  $T$  and  $k$  denote the time constant and the static gain respectively. From a biological point of view,  $T$  and  $k$  inform the biologist about the uptake rate and yield respectively.  $u(t)$  is a step signal of magnitude  $u_0$  defined in (10). As a result, the intracellular concentration of the photosensitizing drug  $y$  follows a mono-exponential kinetics defined by

$$y(t) = k \cdot \hat{u}_0 \cdot (1 - e^{-t/T}). \quad (7)$$

#### B. Output noise

Conjugated effects of measurement noise and disturbances are usually described by a stochastic variable  $n_y$  added to  $y$  such that

$$\hat{y}(t_j) = y(t_j) + n_y(t_j), \quad (8)$$

where  $y$  and  $\hat{y}$  denote the real biological response and its measurement respectively.

#### C. Input noise

$u$  is a step signal defined by

$$u(t) = \begin{cases} 0 & t < 0 \\ u_0 & t \geq 0 \end{cases} \quad (9)$$

The step magnitude ( $u_0$ ) represents the amount of the injected drug. The duration of injection is not significant compared to the duration of the experiment. The drug administration is usually carried out by multichannel micropipettes. For technical reasons, the real filling levels of drug in the cones are not identical and do not match with the dose stipulated by the experimenter. This error is represented by an input noise  $n_u$  added to  $u$  such that

$$\hat{u}(t) = \begin{cases} 0 & t < 0 \\ \hat{u}_0 = u_0 + n_u & t \geq 0 \end{cases} \quad (10)$$

where  $u_0$  and  $\hat{u}_0$  denote the prescribed dose and the effectively administrated dose respectively.

#### D. Timing noise

Each experimentation is carried out in a sterile framework in which each well is carefully handled by the experimenter. For each time instant  $t_j$  of the experimental set up, the living cells have to be washed, removed, lysed and diluted in ethanol by the experimenter. Such operations can take about 10mn during which each well, among the  $N_r$  ones, is individually handled. But the longest stage is the first one, i.e. the stage where the PS is administrated into all the wells; such an operation can take 20mn. In practice, only the time instants  $t_j^-$  and  $t_j^+$  corresponding to the beginning and the end of the experiment are noted by the experimenter. The nominal measurement time instant  $t_j$  noted by the experimenter in his table is an average time instant defined by  $t_j = (t_j^+ + t_j^-)/2$ . The real time instant  $\hat{t}_j$  at which the uptake kinetics is stopped and measured, is unknown. This lack of precision in the timing of experiments is described by a timing noise  $n_t$ .

### V. STOCHASTIC MODELING

In this section it is assumed that  $\{n_y(t_j)\}$  is an independent and identically distributed sequence of Gaussian variables

$$n_y(t_j) = \sigma_y \cdot G_y^j, \quad (11)$$

where  $\sigma_y$  denotes the standard deviation of  $n_y$  and  $G_y^j \approx \mathcal{N}(0, 1)$ .  $n_u$  is supposed to be a Gaussian variable defined by

$$n_u = \sigma_u \cdot G_u, \quad (12)$$

where  $\sigma_u$  denotes the standard deviation of  $n_u$  and  $G_u \approx \mathcal{N}(0, 1)$ . The timing noise sequence  $\{n_{t_j}\}$  is supposed to be independent and identically distributed sequence of uniform variables such that

$$n_{t_j} \approx \mathcal{U}(t_j^-, t_j^+) \quad (13)$$

$$\approx -\frac{\tau_j}{2} + \tau_j \cdot U_t^j, \quad (14)$$

with  $\tau_j = t_j^+ - t_j^-$  and  $U_i^j \approx \mathcal{U}(0, 1)$ .  $\tau_j$  denotes the width of the timing uncertainty interval for the time instant  $t_j$ .  $\{n_y(t_j)\}$ ,  $n_u$  and  $\{n_{t_j}\}$  are supposed to be independent. Given the previous assumptions about the input, output and timing noise, the expression of  $e_y(t_j)$  becomes

$$e_y(t_j) = \hat{y}(t_j) - y_{\mathcal{M}}(t_j) \quad (15)$$

$$= k \cdot (u_0 + \sigma_u G_u) \cdot (1 - e^{-\frac{1}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_i^j)}) + \sigma_y G_y^j - k \cdot u_0 \cdot (1 - e^{-\frac{t_j}{T}}), \quad (16)$$

where  $k$ ,  $T$  are given.

The mathematical expectation of  $e_y(t_j)$  is defined in Proposition 5.1, its demonstration is developed in appendix II.

*Proposition 5.1:*

$$\mathcal{E}\{e_y(t_j)\} = k \cdot u_0 \cdot e^{-\frac{t_j}{T}} \left(1 - \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right), \quad (17)$$

with  $\operatorname{sinhc}(x) = \sinh(x)/x$  denotes the hyperbolic sinus cardinal function of  $x$ .

Since  $x \rightarrow \operatorname{sinhc}(x)$  is increasing on  $\mathbb{R}^+$ , equation (17) shows that  $\mathcal{E}\{e_y(t_j)\} < 0$ . This systematic bias is only due to the timing noise. The absolute value of the mean output error increases with respect to  $\tau$  and is null only for  $\tau = 0$ .

The variance of  $e_y(t_j)$  is given in Proposition 5.2, its demonstration is developed in appendix III.

*Proposition 5.2:*

$$\operatorname{Var}\{e_y(t_j)\} = \sigma_y^2 + k^2 \sigma_u^2 + k^2 e^{-\frac{t_j}{T}} \cdot \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)(A + B), \quad (18)$$

with:  $A = e^{-\frac{t_j}{T}} (\cosh(\frac{\tau_j}{2T}) - \operatorname{sinhc}(\frac{\tau_j}{2T})) u_0^2$  and  $B = (e^{-\frac{t_j}{T}} \cosh(\frac{\tau_j}{2T}) - 2) \sigma_u^2$ .

To take into account both the bias and the variance of  $e_y(t_j)$ , its mean square error defined by  $\varepsilon(t_j) = \mathcal{E}^2\{e_y(t_j)\} + \operatorname{Var}\{e_y(t_j)\}$  is examined thereafter. Three specific values of  $\varepsilon(t_j)$ , noted  $\varepsilon_{ny}(t_j)$ ,  $\varepsilon_{nu}(t_j)$  and  $\varepsilon_{nt}(t_j)$ , are determined to emphasize the contribution of each kind of noise.

- $\sigma_u = 0$ ,  $\tau_j = 0$ :

$$\varepsilon_{ny}(t_j) = \sigma_y^2, \quad (19)$$

- $\sigma_y = 0$ ,  $\tau_j = 0$ :

$$\varepsilon_{nu}(t_j) = k^2 \sigma_u^2 \left(e^{-\frac{t_j}{T}} - 1\right)^2, \quad (20)$$

- $\sigma_y = 0$ ,  $\sigma_u = 0$ :

$$\varepsilon_{nt}(t_j) = k^2 u_0^2 e^{-\frac{2t_j}{T}} \left(1 - 2\operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right) \quad (21)$$

$$+ \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right) \cosh\left(\frac{\tau_j}{2T}\right). \quad (22)$$

The effect of the timing noise on the output error is estimated as significant if there exists a time instant  $t_j$  such that  $\varepsilon_{nt}(t_j) > (\varepsilon_{nu}(t_j) + \varepsilon_{ny}(t_j))/10$ . For instance, if  $u_0 = 1$ ,  $k = 0.3$ ,  $T = 5$ ,  $t_j = 1$ ,  $\tau_j = 0.5$ ,  $\sigma_y = 0.01$ ,  $\sigma_u = 0.1^1$

<sup>1</sup>These values have been chosen from empirical knowledge of biologists and experimental results reported in [11].

then  $\varepsilon_{nt}(t_j) \approx 5 \cdot 10^{-5}$ ,  $\varepsilon_{nu}(t_j) \approx 3 \cdot 10^{-5}$  and  $\varepsilon_{ny}(t_j) \approx 1 \cdot 10^{-4}$ . Consequently, the effect of the timing noise on the output error cannot be neglected for the time instant  $t_j = 1$  (h). The impact of  $n_t$  decreases as  $t_j$  and becomes negligible from  $t_j \gtrsim 3$  (h). This example emphasizes that  $n_t$  could significantly influence the estimation of the time constant which mainly depends on the first measurement samples. Since the consequences of  $n_t$  cannot be reasonably ignored, usual parameter estimation methods (those assuming only the presence of output noise) and error-in-variables approaches are not appropriate to solve this estimation problem. In the next section, a bounded-error parameter estimation approach is proposed as a suited solution to handle timing errors.

## VI. BOUNDED-ERROR ESTIMATION WITH *in vitro* DATA

Bounded-error or set-membership approaches allow to estimate parameters and their uncertainty in inverse problem contexts in which all uncertain quantities are assumed as unknown but bounded with known bounds. No further hypothesis about probability distributions is stated. Several algorithms have been developed to solve estimation problems stated in the bounded-error context. When models are non linear, most approaches use interval analysis and constraint propagation techniques. Allied with global algorithms and a reliable numerical implementation, they derive guaranteed computations, i.e. they provide a numerical proof of property or non-property. They are rather mature techniques and have already been successfully applied for solving problems in biology, chemical or thermal engineering, economics, computer vision or robotics, when guaranteed computations were essential [8], [12].

In this part, we assume that all the uncertain quantities satisfy this *bounded-error* property and bounded-error estimation techniques are applied to experimental data collected during *in vitro* uptake kinetics experiments of a PS into human malignant glioma cells. The experimental protocol is defined by  $N_t = 5$ ,  $N_r = 6$  and  $u_0 = 25 \text{ mol}$ .

TABLE II  
PRIOR FEASIBLE INTERVALS FOR THE DATA

$j$	$t_j$ (h)	$[t_j]$	$[\hat{y}(t_j)]$
1	1	[0.67;1.33]	[0;0.607]
2	2	[1.67;2.33]	[0.238;0.861]
3	8	[7.67;8.33]	[0.681;1.396]
4	18	[17.67;18.33]	[0.661;1.447]
5	24	[23.67;24.33]	[1.376;2.459]

Fig. 4 presents the experimental data of six PS uptake kinetics carried out in the same experimental framework. Each cross corresponds to one measurement. The output variable measured by the spectrofluorimeter is given in arbitrary unit. Prior intervals  $[\hat{y}(t_j)]$  and  $[t_j]$  on the output measurements and the time instants are given in table II. Bounds of  $[t_j]$  have been measured during the kinetics experiment.  $[\hat{y}(t_j)]$  has been determined from the minimum and maximum values of measurements. The uncertainty associated with each pair of output and time data is materialized by a box. The set  $\hat{\mathbb{P}}$

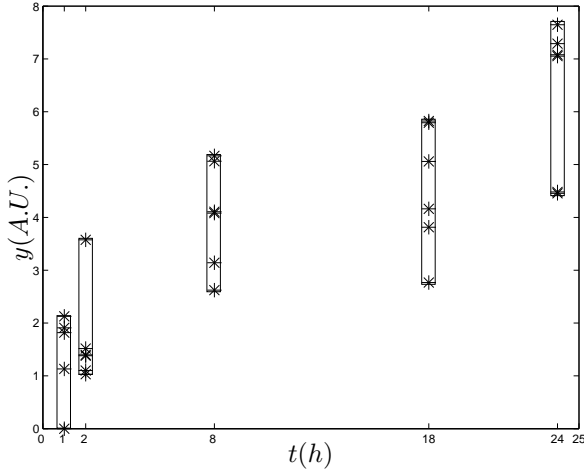


Fig. 4. Experimental data, intervals and boxes

to be characterized consists of all the values of  $\mathbf{p} = (k, T)'$  such that the graph of the function

$$g(\mathbf{p}, t) = k \cdot u_0 \cdot (1 - e^{-t/T}) \quad (23)$$

goes through all five boxes of Fig. 4.  $\hat{\mathbb{P}}$  is defined as

$$\hat{\mathbb{P}} = \{\mathbf{p} \in \mathbb{R}^{+2} | \exists \mathbf{t} \in \mathbb{R}^{+5}, (g(\mathbf{p}, \mathbf{t}), \mathbf{p}, \mathbf{t}) \in \mathbb{X}\} \quad (24)$$

with

$$g(\mathbf{p}, \mathbf{t}) = (g(\mathbf{p}, t_1) \quad \dots \quad g(\mathbf{p}, t_{N_t})), \quad (25)$$

and

$$\mathbb{X} = [\hat{y}(t_1)] \times \dots \times [\hat{y}(t_5)] \times [\hat{k}] \times [\hat{T}] \times [t_1] \times \dots \times [t_5], \quad (26)$$

and the prior box for the parameters given by

$$\tilde{\mathbb{P}} = [\hat{k}] \times [\hat{T}] = [1, 4] \times [1, 40]. \quad (27)$$

$\hat{\mathbb{P}}$  can be estimated in a guaranteed way using a set inversion algorithms based on parameter space partitioning, interval analysis and constraint propagation techniques (see [8] and the references therein). Fig. 5 presents the estimate of  $\hat{\mathbb{P}}$  when the partitioning algorithm is set not to partition boxes with a size smaller than 0.01

In Fig. 5, the paving form associated with  $\hat{\mathbb{P}}$  is composed of grey and black boxes. The grey boxes have been proved to be included in  $\mathbb{P}$  but no conclusion has been reached for the black ones. The external envelope of  $\hat{\mathbb{P}}$  is defined by  $\hat{k} \in [1.37; 3.49]$  and  $\hat{T} \in [1.7; 33]$ . This results shows that the estimation uncertainty on the time-constant is larger than the one on the static gain. Fig. 6 depicts the *a posteriori* estimate of the output set  $\hat{\mathbb{Y}}$ , a set of time trajectories defined by

$$\hat{\mathbb{Y}} = \{(t, y) \in \mathbb{R}^+ \times \mathbb{R} | y(t) = ku_0(1 - e^{-t/T}), \text{ with } (k, T)^T \in \hat{\mathbb{P}}\}. \quad (28)$$

This figure points out a wide variation of the initial slope of the step response which explains the large uncertainty on the time-constant estimate. In this study case, the wide variation

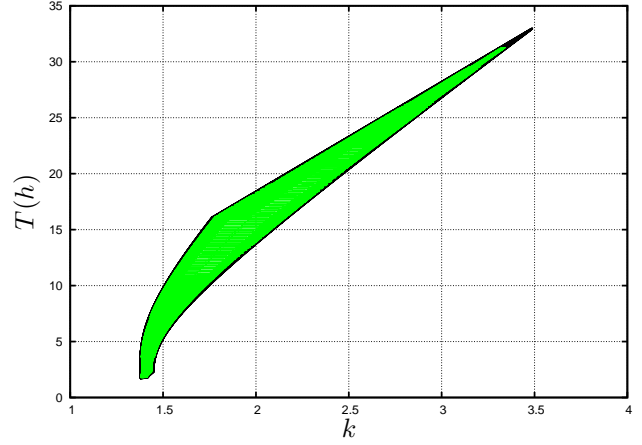


Fig. 5. *a posteriori* estimate of the parameter set  $\hat{\mathbb{P}}$

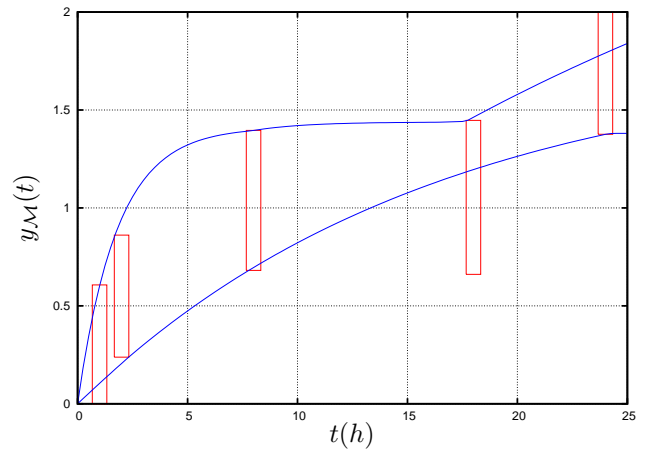


Fig. 6. *a posteriori* estimate of the output set  $\hat{\mathbb{Y}}$

of the initial slope is mainly due to the height of the boxes rather than their width. In other terms, in this application, the uncertainty on the time-constant estimate is mainly caused by the output noise rather than the timing noise.

## VII. CONCLUSION

This paper focuses on consequences of timing errors in collected data on the parameter estimation of kinetics models and more precisely their effects on the output error. The contribution of the timing noise on the output error is compared with the ones induced by input and output noise in terms of bias and variance. Mathematical expressions of the bias and variance of the output error with respect to the parameters of input, output and timing noises are established. It is shown that the influence of the timing noise on the output error can be significant, particularly for the first measurement time instants ( $t_j \lesssim 3h$ ). An application to *in vitro* data is developed in the second part of this paper. It is shown how the timing noise can be taken into account by bounded-error estimation algorithms based on interval analysis. The timing noise is described as a bounded error and no further hypothesis about probability distributions is stated. The results presented herein emphasize the effectiveness of such an

bounded-error estimation approach in such an experimental framework.

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## APPENDIX I

*Lemma 1.1:*

$$\mathcal{E}\{e^{a(\frac{1}{2}-U)}\} = \frac{\sinh(\frac{a}{2})}{\frac{a}{2}} = \operatorname{sinhc}\left(\frac{a}{2}\right), \quad (29)$$

where  $a$  is a non-null constant and  $U$  is a random variable distributed according to a uniform law on  $[0, 1]$ .

## APPENDIX II

### PROOF OF THE PROPOSITION 5.1

*Proof:* Since  $G_u$  and  $G_y^j$  are centered and since  $U_t^j$  and  $G_u$  are independent, then

$$\begin{aligned} \mathcal{E}\{e_y(t_j)\} &= k \cdot u_0 \cdot \left(1 - \mathcal{E}\left\{e^{-\frac{1}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_t^j)}\right\}\right) \\ &\quad - k \cdot u_0 \cdot \left(1 - e^{-\frac{t_j}{T}}\right) \end{aligned} \quad (30)$$

$$= k \cdot u_0 \cdot e^{-\frac{t_j}{T}} \left(1 - \mathcal{E}\left\{e^{-\frac{1}{T}(-\frac{\tau_j}{2} + \tau_j U_t^j)}\right\}\right) \quad (31)$$

$$= k \cdot u_0 \cdot e^{-\frac{t_j}{T}} \left(1 - \mathcal{E}\left\{e^{\frac{\tau_j}{T}(\frac{1}{2} - U_t^j)}\right\}\right). \quad (32)$$

It can be deduced from Lemma 1.1 that

$$\mathcal{E}\{e_y(t_j)\} = k \cdot u_0 \cdot e^{-\frac{t_j}{T}} \left(1 - \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right). \quad (33)$$

## APPENDIX III

### PROOF OF THE PROPOSITION 5.2

*Proof:* From (16),  $e_y(t_j)$  is rewritten such that

$$e_y(t_j) = X_1 + X_2 - y_M(t_j), \quad (34)$$

with

$$X_1 = k \cdot (u_0 + \sigma_u G_u) \cdot \left(1 - e^{-\frac{1}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_t^j)}\right) \quad (35)$$

$$X_2 = \sigma_y G_y^j. \quad (36)$$

Since  $X_1$  and  $X_2$  are independent, it can be deduced that

$$\operatorname{Var}(e_y(t_j)) = \operatorname{Var}(X_1) + \operatorname{Var}(X_2) \quad (37)$$

$$= \operatorname{Var}(X_1) + \sigma_y^2. \quad (38)$$

Let us compute the expectation of  $X_1$ .

$$\mathcal{E}\{X_1\} = k \cdot u_0 \cdot \left(1 - e^{-\frac{t_j}{T}} \mathcal{E}\left\{e^{\frac{\tau_j}{T}(\frac{1}{2} - U_t^j)}\right\}\right) \quad (39)$$

$$= k \cdot u_0 \cdot \left(1 - e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right), \quad (40)$$

according to Lemma 1.1. The expectation of  $X_1^2$  is given by

$$\mathcal{E}\{X_1^2\} = k^2 \mathcal{E}\{(u_0 + \sigma_u G_u)^2\} \mathcal{E}\{X_3^2\} \quad (41)$$

$$= k^2 (u_0^2 + \sigma_u^2) \mathcal{E}\{X_3^2\}, \quad (42)$$

where

$$X_3 = 1 - e^{-\frac{1}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_t^j)}. \quad (43)$$

We have

$$\begin{aligned} \mathcal{E}\{X_3^2\} &= 1 + \mathcal{E}\left\{e^{-\frac{2}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_t^j)}\right\} - 2\mathcal{E}\left\{e^{-\frac{1}{T}(t_j - \frac{\tau_j}{2} + \tau_j U_t^j)}\right\} \\ &= 1 + e^{-\frac{2t_j}{T}} \mathcal{E}\left\{e^{\frac{2\tau_j}{T}(\frac{1}{2} - U_t^j)}\right\} - 2e^{-\frac{t_j}{T}} \mathcal{E}\left\{e^{\frac{\tau_j}{T}(\frac{1}{2} - U_t^j)}\right\} \\ &= 1 + e^{-\frac{2t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{T}\right) - 2e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right). \end{aligned} \quad (44)$$

We finally obtain

$$\begin{aligned} \operatorname{Var}\{X_1\} &= k^2 (u_0^2 + \sigma_u^2) \left(1 + e^{-\frac{2t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{T}\right) - 2e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right) \\ &\quad - k^2 u_0^2 \left(1 - e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right)^2 \\ &= k^2 (u_0^2 + \sigma_u^2) \left(1 + e^{-\frac{2t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{T}\right) - 2e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right) \\ &\quad - k^2 u_0^2 \left(1 - 2e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right) + e^{-\frac{2t_j}{T}} \left(\operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right)^2\right) \\ &= k^2 \left(\sigma_u^2 + (u_0^2 + \sigma_u^2) e^{-\frac{2t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{T}\right) - 2\sigma_u^2 e^{-\frac{t_j}{T}} \operatorname{sinhc}\left(\frac{\tau_j}{2T}\right) - u_0^2 e^{-\frac{2t_j}{T}} \left(\operatorname{sinhc}\left(\frac{\tau_j}{2T}\right)\right)^2\right). \end{aligned} \quad (45)$$

Equation (18) in proposition 5.2 is then a direct consequence of (38).