

Myeloid-derived suppressor cell dynamics control outcomes in the metastatic niche

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Abstract

Myeloid-derived suppressor cells (MDSCs) play a prominent and rising role in the tumor microenvironment. An understanding of the tumor-MDSC interactions that influence disease progression is critical, and currently lacking. To address this, we developed a mathematical model of metastatic growth and progression in immune-rich tumor microenvironments. We model the tumor-immune dynamics with stochastic delay differential equations, and study the impact of delays in MDSC activation/recruitment on tumor growth outcomes. We find when the circulating level of MDSCs is low, the MDSC delay has a pronounced impact on the probability of new metastatic establishment: blocking MDSC recruitment can reduce the probability of metastasis by as much as 50%. We also quantify the extent to which decreasing the immuno-suppressive capability of the MDSCs impacts the probability that a new metastasis will persist or grow. In order to quantify patient-specific MDSC dynamics under different conditions we fit individual tumors treated with immune checkpoint inhibitors to the tumor-MDSC model via Bayesian parameter inference. We reveal that control of the inhibition rate of natural killer cells by MDSCs has a larger influence on tumor outcomes than controlling the tumor growth rate directly. Posterior classification of tumor outcomes demonstrates that incorporating knowledge of the MDSC responses improves predictive accuracy from 63% to 82%. Our results illustrate the importance of MDSC dynamics in the tumor microenvironment and predict interventions that may shift environments towards a less immune-suppressed state. We argue that there is a pressing need to more often consider MDSCs in analyses of tumor microenvironments.

1 Introduction

2 Myeloid-derived suppressor cells (MDSCs) are immature myeloid immune cells that become patho-
3 logically activated with potent immunosuppressive activity (1–7). Since the introduction of the term
4 “MDSC” in the late 1990s (4–6), there has a great deal of effort to understand MDSC phenotypes
5 and dynamics. MDSCs are implicated in the regulation of immune responses in many biological
6 contexts and pathological conditions, including cancer, inflammation, wound healing, and autoim-
7 mune disorders (1). Some have gone as far as to claim that MDSCs are “the most important cell you
8 have never heard of” (8). Recently, with the advent of high-dimensional measurement technologies
9 including mass cytometry and single-cell RNA sequencing, the characterization of MDSCs and their
10 roles in diverse contexts has become more refined (7, 9). Here, we characterize MDSCs by their
11 function – immunosuppressive activity – rather than their expression phenotype (e.g. CD11b⁺ and
12 Gr-1⁺ in mice), bypassing the need to delve into the heterogeneity of the CD11b⁺Gr-1⁺ population
13 at single-cell level.

14 In the context of cancer, the role of MDSCs is convoluted, in part due to the complexity of
15 the tumor microenvironment and related immunology (3, 10–14). MDSCs certainly play significant
16 roles in tumor microenvironments (8, 9, 15, 16); increased levels of MDSCs are associated with poor
17 clinical outcomes (2, 12, 17–19) (An important caveat is that studies often measure only circulating
18 MDSCs.) There is compelling evidence that MDSCs can effectively shield tumors from anti-tumor
19 immune responses from cytotoxic T cells and natural killer cells (20–24). Targeting MDSCs as a way
20 to sensitize non-immunogenic tumors is an attractive treatment strategy in cancer immunotherapy
21 (16, 17). MDSC dynamics have also been studied in the specific context of breast cancer, where
22 they have been shown to affect the progression of primary breast tumors and associated metastases
23 (7, 15, 18, 23, 25–27).

24 Understanding tumor-immune-MDSC dynamics is by nature a systems biology problem. Math-
25 ematical and computational modeling are essential to tease apart the intricate relationships involved
26 (28, 29). There have been relatively few works (certainly in comparison to experimental/clinical
27 interest) in the literature that develop mathematical models of MDSCs (30–33). Shariatpanahi et
28 al. (30) developed a model described by ordinary differential equations with which they explore
29 therapeutic strategies that aim to restore anti-tumor immunity, in comparison with experimental
30 data (23). Allahverdy et al. (31) developed a stochastic agent-based model was used to explore the
31 effects of different drugs on MDSC and tumor dynamics. Liao et al. (32, 33) developed a model
32 described by partial differential equations were used to determine optimized drug treatment and
33 to understand primary drug resistance. While these models offer insight into the roles of MDSCs,
34 a rigorous treatment of MDSC dynamics in the tumor microenvironment, fitting models to data,
35 and taking into account the effects of noise remains lacking.

36 Here, we focus on the effect of MDSC dynamics on metastatic tumor growth following an initial
37 seeding event. A majority of cancer deaths are a result of metastasis (34): a highly dynamic and
38 stochastic process. Most metastatic tumors are seeded by a small number of circulating tumor
39 cells (13, 34). MDSC migration to the site of a new tumor has been identified as crucial for cancer
40 progression, both in primary tumors and metastases, but the interactions involved are not well
41 understood, in part due to the novelty of MDSC characterization, the complex tumor-immune en-
42 vironment, and the difficulties associated with tracking cell-cell interactions *in vivo* (13, 35, 36). As
43 a result, there are many open and pressing questions regarding MDSCs and tumor metastasis (37).
44 How much therapeutic benefit can be gained by blocking MDSC recruitment to the tumor site?
45 Would therapies that decrease the circulating number of MDSCs achieve similar or greater effects?
46 There are now various methods to target MDSCs in peripheral lymphoid organs and their migration
47 to tumor sites. However, it is not clear whether either of these methods alone will be sufficient to
48 inhibit MDSC immunosuppressiveness at a tumor site or whether combination approaches will be
49 required.

50 To address these questions we develop a stochastic delay differential equation model of metastatic

51 tumor growth. We include an MDSC delay that can represent delays in MDSC recruitment to the
 52 metastatic tumor site as well as delays in MDSC activation to suppress anti-tumor immune cells.
 53 Stochasticity is included due to the inherent noise in the cell dynamics, and to be able to assess
 54 the probabilistic events of new metastases. We first demonstrate the importance of MDSCs in
 55 the tumor-immune microenvironment, and establish conditions necessary for metastatic growth
 56 for the deterministic model. We then identify the most important parameters and interactions in
 57 the system, to shed light on the underlying biological dynamics. Next, through simulation we ex-
 58 plore the impact of MDSC delays on metastatic growth, we discover that under certain conditions
 59 inhibiting MDSC recruitment alone might be a highly effective treatment strategy. Finally, we
 60 perform Bayesian parameter estimation of models fit to individual tumors growing *in vivo*, from
 61 which we determine tumor- and MDSC-specific parameters. Inference results reveal that knowl-
 62 edge of MDSC-specific parameters is important in order to be able to accurately predict metastatic
 63 outcomes.

64 2 Methods

65 2.1 A stochastic delay differential equation model of tumor-immune dynamics 66 in the presence of MDSCs

67 Mathematical modeling of tumor-immune cell interactions has been increasingly recognized as
 68 critical for understanding strategies to mount an effective response to cancer initiation, spread, and
 69 evolution (28, 29, 38–43). In this paper we first describe a theoretical basis for MDSC dynamics
 70 in the context of a metastasizing tumor (e.g. in the lung, bone, or liver (44)) from a primary
 71 tumor in the breast. For parameterization of the model, we focus on the lung, as it is one of
 72 the most common distant metastases sites of breast cancer (45). Our mathematical model is
 73 comprised of four non-spatial delay differential equations to describe tumor-immune interactions
 74 incorporating MDSCs (30, 40). We focus on the most important interactions between tumor,
 75 immune, and MDSC populations, leading to a relatively simple model that allows us to gain insight
 76 into system dynamics and metastatic tumor spread. We include the anti-tumor immune populations
 77 of cytotoxic T (CTL) cells and natural killer (NK) cells. MDSC-CTL interactions are important
 78 given the primary function of intratumoral MDSCs is suppression of CTLs (1, 6, 15, 16). MDSC-
 79 NK interactions are also important (20–22, 24, 25), and NK cells are increasingly being studied
 80 as an immune population specifically affected by tumor cells to promote metastasis (46, 47). A
 81 schematic diagram of the model is provided in Figure 1.

82 We denote x_T , x_{MDSC} , x_{NK} , and x_{CTL} as the populations of tumor cells, MDSCs, NK cells,
 83 and CTL cells, respectively, at time t . The model derived can be expressed conceptually (i.e.
 84 agnostic as yet to the form of the dynamics) as follows, where δx_i denotes the rate of change of x_i ,
 85 $i \in [T, MDSC, NK, CTL]$.

$$\begin{aligned} \delta x_T &= \boxed{\text{growth of tumor cells}} - \boxed{\text{tumor cells inhibited by NK cells}} \\ &\quad - \boxed{\text{tumor cells inhibited by CTL cells}} - \boxed{\text{death of tumor cells}}, \end{aligned} \tag{1a}$$

$$\begin{aligned} \delta x_{MDSC} &= \boxed{\text{circulating level of MDSCs}} + \boxed{\text{recruitment of MDSCs in presence of tumor}} \\ &\quad - \boxed{\text{death of MDSCs}}, \end{aligned} \tag{1b}$$

$$\begin{aligned} \delta x_{NK} &= \boxed{\text{circulating level of NK cells}} + \boxed{\text{recruitment of NK cells in presence of tumor}} \\ &\quad - \boxed{\text{NK cells inhibited by MDSCs}} - \boxed{\text{death of NK cells}}, \end{aligned} \tag{1c}$$

$$\begin{aligned} \delta x_{CTL} &= \boxed{\text{CTL cells stimulated by NK-tumor interaction}} + \boxed{\text{recruitment of CTL cells in presence of tumor}} \\ &\quad - \boxed{\text{CTL cells inhibited by MDSCs}} - \boxed{\text{death of CTL cells}}, \end{aligned} \tag{1d}$$

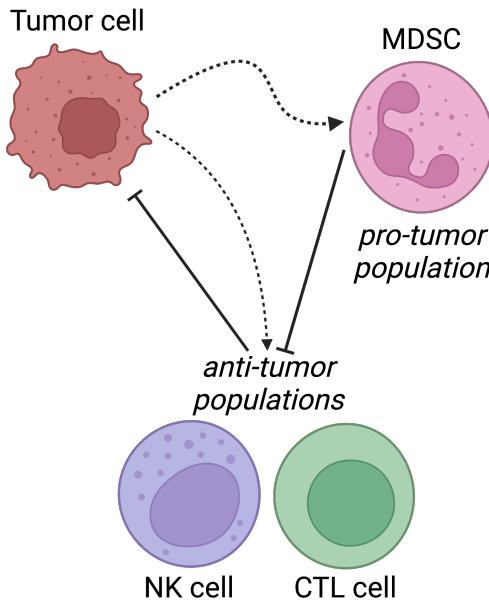


Figure 1: **Schematic diagram of model and population interactions.** The myeloid-derived suppressor cell (MDSC), natural killer (NK) cell, and cytotoxic T (CTL) cell populations are all signaled to proliferate in the presence of a metastatic tumor. The MDSC population inhibits the NK and CTL populations, and the NK and CTL populations inhibit the tumor population.

86 Based on these biological processes, we develop a stochastic delay differential equation (SDDE)
 87 model to characterize tumor-immune interactions that takes the form:

$$dx_i(t) = f(x_j(t), x_j(t - \tau))dt + g(x_j(t), x_j(t - \tau))dW(t), \quad (2)$$

88 at time t , with delay $0 < \tau < t$, where $f(\cdot)$ describes the deterministic dynamics controlled by the
 89 model interactions, $g(\cdot)dW(t)$ describes the stochastic dynamics, $dW(t)$ denotes an increment of
 90 a Weiner process, $W(t)$, and $x_j(t) = [x_T(t), x_{MDSC}(t), x_{NK}(t), x_{CTL}(t)]$. The model thus consists
 91 of coupled stochastic delay differential equations (SDDEs), where we assume an Itô interpretation
 92 (48). For the stochastic dynamics, we have:

$$g(x_j(t), x_j(t - \tau)) = \xi_i(t),$$

93 where $\xi_i(t)$ is the size of the i^{th} population, i.e. we assume multiplicative noise (48, 49). We study
 94 the tumor-immune dynamics under the assumption of multiplicative noise given the mounting
 95 evidence that biological systems more often exhibit dynamics generated from multiplicative noise
 96 models (50).

For the deterministic dynamics, we have:

$$f(x_j(t), x_j(t - \tau)) = \left[\alpha_1 x_T(t) \log \left(\frac{\eta}{x_T(t)} \right) - \beta_1 x_T(t) x_{NK}(t) - \beta_2 x_T(t) x_{CTL}(t) - \zeta_1 x_T(t) \right] \quad (3a)$$

$$f(x_j(t), x_j(t - \tau)) = \left[\alpha_2 + \alpha_3 \frac{x_T(t - \tau)}{\gamma_1 + x_T(t - \tau)} - \zeta_2 x_{MDSC}(t) \right], \quad (3b)$$

$$f(x_j(t), x_j(t - \tau)) = \left[\alpha_4 + \alpha_5 \frac{x_T(t)^2}{\gamma_2 + x_T(t)^2} - \beta_3 x_{MDSC}(t) x_{NK}(t) - \zeta_3 x_{NK}(t) \right] \quad (3c)$$

$$f(x_j(t), x_j(t - \tau)) = \left[\alpha_6 x_T(t) x_{NK}(t) + \alpha_7 \frac{x_T(t)^2}{\gamma_3 + x_T(t)^2} - \beta_4 x_{MDSC}(t) x_{CTL}(t) - \zeta_4 x_{CTL}(t) \right] \quad (3d)$$

97 with description of the parameters is given in Table 1. We model tumor growth according to a
 98 Gompertzian model (first term of Eqn. (3a)) (30, 38), with maximum size η , where tumor cells can

99 be eradicated by the NK and CTL cells (anti-tumor response), with rates β_1 and β_2 , respectively.
100 MDSCs are activated due to their basal circulation, α_2 , and die at rate ζ_2 . In addition, in the
101 presence of tumor cells, immune-suppressive signals lead to increased MDSC production, activation,
102 and recruitment to the site of the tumor (at rate α_3). MDSCs, generated primarily in the bone
103 marrow, migrate to peripheral lymphoid organs and then to tumor tissues in tumor bearing hosts
104 (13, 51). The delay in activation/recruitment of MDSCs is modeled using a Mackey-Glass delay
105 term (52), with a delay of order τ (second term of Eqn. (3b)). Here we consider delays only in
106 x_{MDSC} ; while delays in other immune cells, e.g. due to CTL activation, might be important in
107 some contexts, they were observed to have small effects on the tumor dynamics here, due to the
108 low circulating levels of CTL cells (see Supplementary Text Section 1). We also note that the model
109 does not include MDSC subtypes or maturation, but only accounts for their functional significance
110 as immature myeloid cells with immunosuppressive capability. Future work could include MDSC
111 maturation into other cell types as influenced by the tumor microenvironment, see the Discussion
112 for further details.

113 For the anti-tumor immune dynamics, NK cells are produced at rate α_4 ; CTL cells are activated
114 by the NK cell—tumor cell interaction at rate α_6 . In line with (30), both NK and CTL cells can be
115 activated by the tumor (at rates α_5 and α_7 , respectively). We assume that NK and CTL cells can be
116 inhibited by MDSCs (at rates β_3 and β_4 , respectively), and are lost due to cell death (at rates ζ_3 and
117 ζ_4 , respectively). In simulations of new metastases (with Eqns. (3a)-(3d)), the initial conditions are
118 set by the tumor-free steady state (Eqns. 5b)-(5d)), except that we seed tumor growth by one or two
119 initial tumor cells. Unless explicitly stated otherwise, all parameter values used for simulation are
120 as defined in Table 1. The standard error is defined as standard deviation/ $\sqrt{\text{number of simulations}}$.
121 The red lines represent the tumor population, the yellow lines represent the MDSC population, the
122 green lines represent the NK cell population, and the blue lines represent the CTL population.
123 The horizontal axis is the time in days, and the vertical axis is the size of the population (see for
124 example Figure 2).

125 In our studies below we consider analyses of the full SDDE model as well as different reduced
126 models. In the case that $g = 0$, the SDDE model reduces to a deterministic delay differential equation
127 (DDE) model. In the case that $g = 0$ and $\tau = 0$, the model reduces to an ordinary differential
128 equation (ODE) model. All models are developed in the Julia programming language (53), using
129 DifferentialEquations.jl (54). For simulation of the full model, we use the SOSRI algorithm for stiff
130 stochastic differential equations (55). Metaprogramming in Julia enables transitioning between
131 model formulations (SDDE, DDE, or ODE) with ease (56).

132 2.2 Parameter sensitivity analysis

133 We perform parameter sensitivity analysis to assess the relative importance of parameters on the
134 model given by Eqns. (3a)-(3d). We use Morris global sensitivity analysis (GSA) (66, 67) for the
135 steady state of the tumor population for all model parameters. Table 1 contains GSA ranges and pa-
136 rameter descriptions. The parameters used for the Morris algorithm (using DifferentialEquations.jl
137 (54)) are *total_num_trajectory* = 1000 and *num_trajectory* = 100.

138 2.3 Bayesian parameter inference with RECIST data

139 RECIST criteria have been developed for use in clinical trials as a way to determine the change
140 in tumor burden of selected target lesions to inform whether a patient is responding to a given
141 therapy (68). We implement Bayesian parameter inference to fit the model to tumor responses using
142 RECIST to classify tumor sizes and responses over time (described below, (69)). We fit differential
143 equation-based models to RECIST data following a similar conceptual framework to (38). In the
144 case of our model, we also fit certain MDSC parameters, such as the interaction strengths between
145 the MDSCs and other immune/tumor populations, to assess the effect of MDSC dynamics on

Notation	Description	Value	Units	Reference	Range
$x_T(t), t \leq 0$	initial condition for tumor cells	1 or 2	-	-	-
$x_{MDSC}(0)$	initial condition for MDSCs	α_2/ζ_2	-	-	-
$x_{NK}(0)$	initial condition for NK cells	$\frac{\zeta_2 \alpha_4}{\alpha_2 \beta_3 + \zeta_2 \zeta_3}$	-	-	-
$x_{CTL}(0)$	initial condition for CTL cells	0	-	-	-
τ	delay parameter for MDSCs	varies	days	-	-
α_1	tumor growth rate	10^{-1}	days $^{-1}$	(40, 57, 58)	$[10^{-2}, 5 \times 10^{-1}]$
η	tumor maximum size	10^7	-	estimated	$[10^6, 10^8]$
β_1	tumor cells inhibition rate by NK cells	3.5×10^{-6}	days $^{-1}$	(40, 57, 58)	$[10^{-7}, 10^{-6}]$
β_2	tumor cells inhibition rate by CTL cells	1.1×10^{-7}	days $^{-1}$	(57)	$[10^{-7}, 10^{-6}]$
ζ_1	tumor cell death rate	0, varies	days $^{-1}$	(30)	$[0, 0.1]$
α_2	MDSCs circulating rate	10^2 , varies	days $^{-1}$	estimated (59)	$[0, 10^3]$
α_3	MDSCs expansion coefficient	10^8	days $^{-1}$	(23, 30, 60, 60)	$[10^7, 10^9]$
ζ_2	MDSCs death rate	0.2	days $^{-1}$	(61, 62)	$[0, 1]$
α_4	NK cells circulating rate	1.4×10^4	days $^{-1}$	(57)	$[10^3, 10^5]$
α_5	NK cells expansion coefficient	2.5×10^{-2}	days $^{-1}$	(40, 57, 58)	$[10^{-2}, 10^{-1}]$
β_3	NK cells inhibition rate by MDSCs	4×10^{-5} , varies	days $^{-1}$	(30)	$[10^{-5}, 10^{-4}]$
ζ_3	NK cells death rate	4.12×10^{-2}	days $^{-1}$	(57)	$[10^{-2}, 10^{-1}]$
α_6	CTL stimulation by tumor-NK cell interaction	1.1×10^{-7}	days $^{-1}$	(63, 64)	$[10^{-7}, 10^{-6}]$
α_7	CTL expansion coefficient	10^{-1}	days $^{-1}$	(65)	$[5 \times 10^{-2}, 10^{-1}]$
β_4	CTL inhibition rate by MDSCs	10^{-4} , varies	days $^{-1}$	(30)	$[5 \times 10^{-5}, 5 \times 10^{-4}]$
ζ_4	CTL death rate	2×10^{-2}	days $^{-1}$	(40, 63)	$[10^{-2}, 10^{-1}]$
γ_1	steepness of MDSC production	10^{10}	-	(30, 60)	$[10^9, 10^{11}]$
γ_2	steepness of NK production	2.02×10^7	-	(40, 57)	$[10^6, 10^8]$
γ_3	steepness of CTL production	2.02×10^7	-	(40, 57, 58)	$[10^6, 10^8]$

Table 1: **Description of model parameters and values.** Estimated from the literature, see in particular (40, 57, 59, 60). Cell populations are measured in terms of cell numbers and are non-dimensionalized. The first column is the parameter notation, the second column is the parameter description, the third column is the parameter estimated value, the fourth column is the parameter units (if applicable), the fifth column is the citation of the reference for the parameter estimate, and the sixth column is the parameter range used for the global stability analysis in Section 3.2.

146 clinically-relevant tumor growth. We employ Bayesian parameter inference (70) implemented in
 147 Turing.jl (71).

148 We use *in vivo* tumor data from a study evaluating the efficacy and safety of anti-programmed
 149 death-ligand 1 (PD-L1) atezolizumab in advanced non-small cell lung cancer (69). This data was
 150 also recently used to fit mathematical models of tumor growth (Study 1, (38)). Each tumor has a
 151 baseline assessment before the initiation of treatment in the clinical trial (for the purposes of fitting
 152 we set the time of the baseline assessment to be zero). Tumor size is then reassessed approximately
 153 every six weeks for twelve months, then every nine weeks, and then at disease progression. At each
 154 assessment the tumor size is measured in millimeters in one dimension (x), which we convert to
 155 a volume following the convention adopted by Laleh et al., i.e. taking the volume (mm^3) as $\frac{1}{2}x^3$
 156 (38, 72). We estimate the number of tumor cells from this volume by multiplying by a factor of 10^7
 157 (73). From the available data we selected six measurable tumors from six different patients that
 158 each have data from at least five time points (including the baseline assessment), are from all three
 159 study cohorts, and are representative of the range of the dataset (i.e. tumors that increase/decrease
 160 at a variety of rates). We fit the *relative change* in the tumor population, which is measured
 161 as the difference between the measurement and the baseline assessment, divided by the baseline
 162 assessment ($\frac{\text{measurement} - \text{baseline}}{\text{baseline}}$, which produces a real number $\in [-1, \infty)$). As the relative change
 163 at the baseline assessment is always zero, we remove this data point for all tumors. Since only the
 164 tumor data is available, we fit the log transformed data from this population (i.e. $\log(x_T + 1)$). All
 165 of the data for each of the six tumors is available in the supplementary file tumor_data.xlsx.

166 For inference, a three-dimensional free parameter space was selected in which we fit the following
 167 parameters: β_3 (NK cells inhibition rate by MDSCs), α_6 (CTL stimulation by tumor-NK cell
 168 interaction), and α_1 (tumor growth rate). As no information on time since incidence was available,
 169 we set the initial conditions according to previous simulations (see Figure 2A and Table 1) at day

100 (170) $x_T(0) = 8395.4$, $x_{MDSC}(0) = 804.1$, $x_{NK}(0) = 197565.7$ and $x_{CTL}(0) = 1654.4$). Therefore,
 101 we rescale $\eta = 10^5$ (tumor maximum size), and all other parameters are set to be as in Table 1
 102 with $\tau = 0$. The weakly informative prior distributions for the parameters (means set to the values
 103 in Table 1 and the standard deviations set to be wide) for the Bayesian parameter estimation are
 104 as follows:

$$\beta_3 \sim \text{truncated}(\mathcal{N}(4 \times 10^{-5}, 10^{-4}), 0, 10^{-2}) \quad (4a)$$

$$\alpha_6 \sim \text{truncated}(\mathcal{N}(1.1 \times 10^{-7}, 10^{-6}), 0, 10^{-2}) \quad (4b)$$

$$\alpha_1 \sim \text{truncated}(\mathcal{N}(10^{-1}, 3 \times 10^{-1}), 0, 1) \quad (4c)$$

$$\sigma \sim \text{InverseGamma}(2, 3) \quad (4d)$$

175 where σ is the noise estimate. For each tumor we run four independent Markov chain Monte Carlo
 176 (MCMC) simulations with 2×10^3 iterations using the No U-Turn Sampler (NUTS) with a target
 177 acceptance ratio of 0.65 (74).

178

179 2.4 Decision tree classification of tumor responses

180 We train decision trees classifiers on different combinations of posterior parameters from the
 181 Bayesian parameter inference to classify tumor response as either decreasing or increasing over
 182 time. Decision trees are built using `DecisionTree.jl` (75) and cross validation is done using `scikit-
 183 learn` (76).

184 3 Results

185 3.1 Dynamics of metastatic growth in the presence of MDSCs

186 We study MDSC dynamics in the context of a metastasizing tumor, specifically we focus on breast-
 187 to-lung metastasis, i.e. metastatic growth in the lung resulting from a primary tumor in the breast.
 188 Thus to parameterize the model, we take into account the immune cell composition known to be
 189 present in tumors in lungs (77) (Figure 1). We begin by analyzing the behavior of the deterministic
 190 model (delay differential equations (DDEs); Eqns. (3a)-(3d), $g = 0$). Simulation of the DDE model
 191 for different sizes of MDSC delay (τ) show that the delay in the recruitment of MDSCs to the
 192 tumor site plays a critical role in determining metastatic tumor size after one year (Figure 2).
 193 We see that increasing τ leads to slower growth and smaller population sizes of both the MDSC
 194 and tumor populations. Increasing the delay leads to a lag before the MDSCs receive activation
 195 signals from the tumor and begin to proliferate. Smaller MDSC population sizes lead to slower
 196 growth/smaller tumor population sizes because a smaller MDSC population makes the tumor more
 197 immunosusceptible to cell killing by NK and CTL populations. Note that, given the parameters in
 198 Table 1, the same steady state will be reached for any finite τ , $0 \leq \tau < \infty$. The time until steady
 199 state is positively correlated with the delay τ .

200 In the case of no tumor ($x_T = 0$), the tumor-free fixed point of the model is:

$$\hat{x}_T = 0, \quad (5a)$$

$$\hat{x}_{MDSC} = \frac{\alpha_2}{\zeta_2}, \quad (5b)$$

$$\hat{x}_{NK} = \frac{\zeta_2 \alpha_4}{\alpha_2 \beta_3 + \zeta_2 \zeta_3}, \quad (5c)$$

$$\hat{x}_{CTL} = 0, \quad (5d)$$

201 where \hat{x}_T , \hat{x}_{MDSC} , \hat{x}_{NK} , and \hat{x}_{CTL} represent the steady state values of x_T , x_{MDSC} , x_{NK} , and x_{CTL} ,
 202 respectively. We observe baseline populations of MDSCs and NK cells at the metastatic site, but

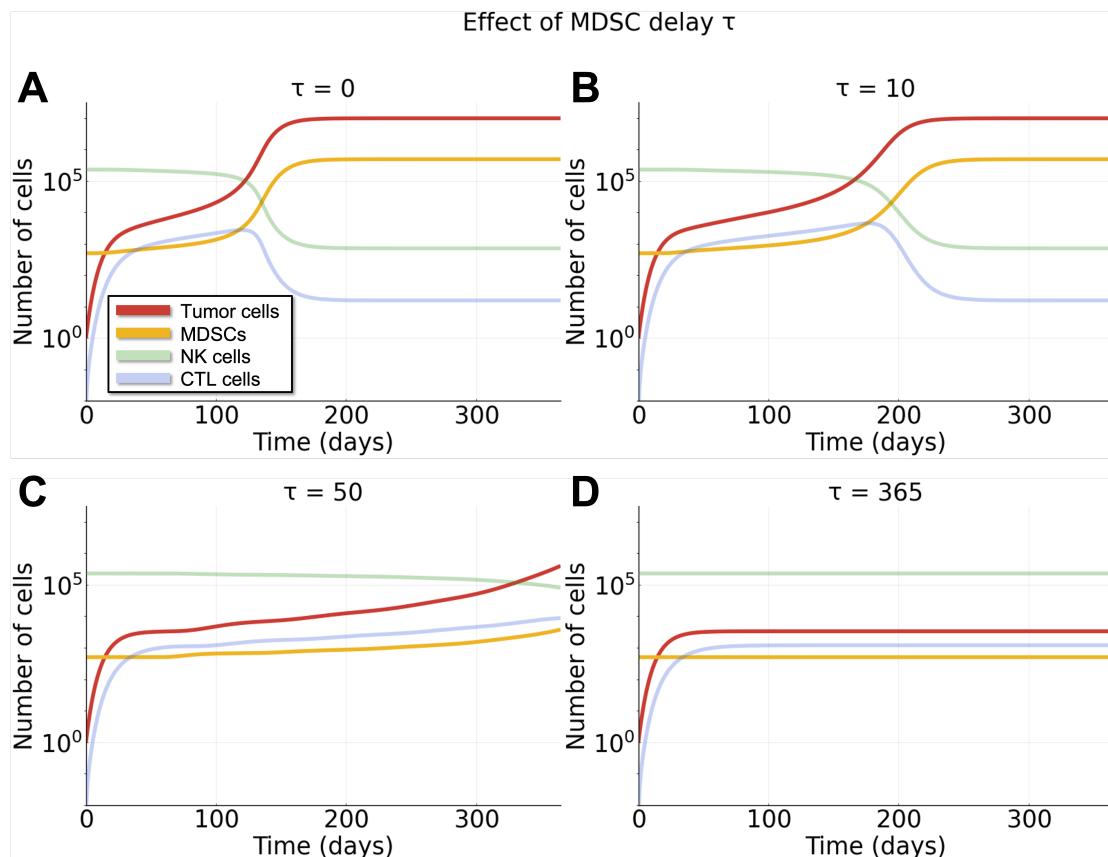


Figure 2: **Larger MDSC delays result in significantly altered tumor growth dynamics.** Simulations of the deterministic (DDE) system (Eqns. (3a)-(3d), $g = 0$) over one year, with one initial tumor cell and different MDSC delay parameter τ . See Methods for simulation details. **A:** $\tau = 0$. **B:** $\tau = 10$. **C:** $\tau = 50$. **D:** $\tau = 365$.

203 no CTL cells, as they need to be recruited and activated against the tumor. Since tumor cells
 204 cannot be spontaneously generated in this model, the tumor-free fixed point (Eqns. (5a)-(5d)) is
 205 stable. In the case of a nonzero tumor population ($\hat{x}_T > 0$), in general the steady state must be
 206 determined numerically, although we can derive analytical approximations in special cases. For
 207 example, for $\hat{x}_T > 0$, the steady states of the non-tumor populations are:

$$\hat{x}_{MDSC} = \frac{\alpha_2(\hat{x}_T + \gamma_1) + \alpha_3\hat{x}_T}{\zeta_2(\hat{x}_T + \gamma_1)}, \quad (6a)$$

$$\hat{x}_{NK} = \frac{\zeta_2(\hat{x}_T + \gamma_1)(\alpha_4(\hat{x}_T^2 + \gamma_2) + \alpha_5\hat{x}_T^2)}{(\hat{x}_T^2 + \gamma_2)(\alpha_2\beta_3(\hat{x}_T + \gamma_1) + \alpha_3\beta_3\hat{x}_T + \zeta_2\zeta_3(\hat{x}_T + \gamma_1))}, \quad (6b)$$

$$\hat{x}_{CTL} = \frac{\zeta_2\hat{x}_T(\gamma_1 + \hat{x}_T)h_1}{(\gamma_2 + \hat{x}_T^2)(\gamma_3 + \hat{x}_T^2)h_2}, \quad (6c)$$

208 where

$$\begin{aligned} h_1 &= (\hat{x}_T(\alpha_2\beta_3\alpha_7(\gamma_1 + \hat{x}_T)(\gamma_2 + \hat{x}_T^2) + \zeta_2\alpha_5\alpha_6\hat{x}_T(\gamma_1 + \hat{x}_T)(\gamma_3 + \hat{x}_T^2) + \alpha_3\beta_3\alpha_7\hat{x}_T(\gamma_2 + \hat{x}_T^2) \\ &+ \zeta_2\zeta_3\alpha_7(\gamma_1 + \hat{x}_T)(\gamma_2 + \hat{x}_T^2)) + \zeta_2\alpha_4\alpha_6(\gamma_1 + \hat{x}_T)(\gamma_2 + \hat{x}_T^2)(\gamma_3 + \hat{x}_T^2)), \\ h_2 &= (\alpha_2\beta_3(\gamma_1 + \hat{x}_T) + \alpha_3\beta_3\hat{x}_T + \zeta_2\zeta_3(\gamma_1 + \hat{x}_T))(\alpha_2\beta_4(\gamma_1 + \hat{x}_T) + \alpha_3\beta_4\hat{x}_T + \zeta_2\zeta_4(\gamma_1 + \hat{x}_T)). \end{aligned}$$

209 If we assume that the tumor reaches its carrying capacity, η , then the tumor steady state is given
 210 by Eqns. (6a)-(6c) with $\hat{x}_T = \eta$.

211 We can also determine whether a small initial number of tumor cells will grow to a significantly
 212 sized positive steady state (e.g. a steady state in which $x_T > 10$) or will initially decay. This is an
 213 important question, as we expect metastases to be seeded from a small initial number of circulating
 214 tumor cells (1, 13, 34, 37, 78). If we begin at the tumor-free steady state (Eqns. (5b)-(5d)), and
 215 increase the number of tumor cells by one or two, then taking the highest order terms in Eqn. (3a)
 216 we see that the rate of change of the tumor population will be initially positive if $\mathcal{G} > 0$. Here \mathcal{G}
 217 can be defined as the tumor growth threshold, or equivalently, the tumor basic reproductive ratio
 218 (analogous to \mathcal{R}_0 in epidemiological models; see Supplementary Information Section S4 for details).
 219 \mathcal{G} is given by:

$$\mathcal{G} = \alpha_1 \log(\eta) - \frac{\zeta_2\beta_1\alpha_4}{\alpha_2\beta_3 + \zeta_2\zeta_3} - \zeta_1. \quad (7)$$

220 Examples of simulations starting from the tumor-free steady state (Eqns. (5b)-(5d)) but with the
 221 addition of a single tumor cell are shown in Figure 3A-C. The tumor population grows initially if
 222 and only if $\mathcal{G} > 0$. In Figure 3A the parameter values are as defined in Table 1, giving $\mathcal{G} \approx 0.8$,
 223 and a resulting tumor size at steady state of 9.8×10^6 . We change the tumor cell death rate (ζ_1) to
 224 vary \mathcal{G} : to $\mathcal{G} \approx 0$ (giving a tumor steady state of ≈ 1 ; Figure 3B), and to $\mathcal{G} \approx -0.2$ (giving a tumor
 225 steady state of < 1 ; Figure 3C). The threshold \mathcal{G} thus gives an approximation of whether small
 226 numbers of tumor cells will grow into fully developed metastases, of relevance for cancer prognosis,
 227 treatment, and progression (36).

228

229 3.2 Parameter sensitivity analysis reveals that inhibition rates between popu- 230 lations are most important in determining tumor growth outcomes

231 We perform parameter sensitivity analysis to assess the relative importance of model parameters
 232 on the growth and final size of the tumor population. Since the tumor steady state is independent
 233 of the MDSC delay as $t \rightarrow \infty$, for sensitivity analysis we set the delay $\tau = 0$.

234 As seen in the model (Eqns. (3a)-(3d)), the MDSC-specific parameters are α_2 , α_3 , ζ_2 , β_3 , β_4 ,
 235 and γ_1 . The Morris global sensitivity analysis for the effect of the MDSC-specific parameters on the
 236 tumor population steady state (numerically calculated) is shown in Figure 3D, where the MDSC-
 237 specific parameters are marked by large hexagons. The green (red) color denotes parameters that

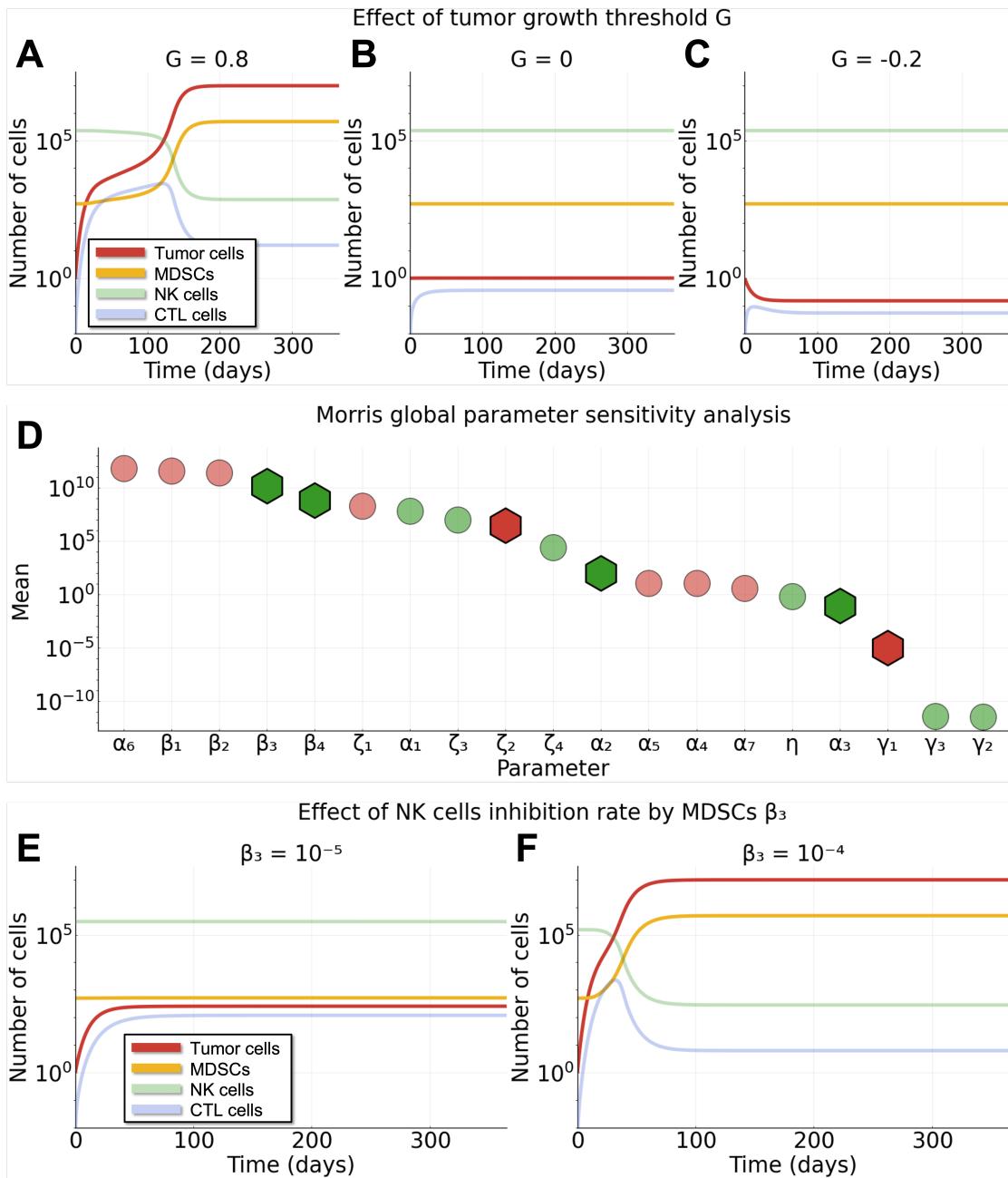


Figure 3: Dependencies of tumor growth characteristics on model parameters. Simulations of the ODE system (Eqns. (3a)-(3d), $g = \tau = 0$) with one initial tumor cell. **A-C:** Different tumor growth thresholds G (Eqn. (7)). (A); $G \approx 0.8$ (parameters as in Table 1). (B); $G \approx 0$ ($\zeta_1 = 0.81$). (C); $G \approx -0.2$ ($\zeta_1 = 1$). **D:** Morris global sensitivity analysis (GSA) for the steady state of the tumor population for all model parameters. Green denotes parameters that are positively correlated with the tumor size at steady state; red denotes negatively correlated. Hexagons represent MDSC-specific parameters; circles represent non-MDSC-specific parameters. **E-F:** Effects of the NK inhibition rate by MDSCs (β_3), for $\beta_3 = 10^{-5}$, the minimum of the GSA range (E); the tumor size at steady state is 2.5×10^2 . And for $\beta_3 = 10^{-4}$, the maximum of the GSA range (F); The tumor size at steady state is 9.9×10^6 .

238 are positively (negatively) correlated with the steady state of the tumor population. As expected,
239 ζ_2 (death rate of MDSCs) and γ_1 (steepness of MDSC production) are the only MDSC-specific
240 parameters negatively correlated with the tumor population, as increasing either of these parameters
241 results in fewer MDSCs and thus a more immunosusceptible tumor population.

242 In Figure 3D we also see that β_3 (inhibition of NK cells by MDSCs) is the most important
243 MDSC-specific parameter for the tumor steady state. This is because initially the NK cell popu-
244 lation is very large (77) (see the green line in Figure 2 and Eqn. (5c)) and the MDSC population
245 must effectively suppress the NK cells for the tumor to be able to grow and not die out quickly.
246 Similarly, β_4 (inhibition of CTL cells by MDSCs) is also very important, but less so than β_3 as
247 the CTL population is initially small and so less important to the initial growth of the tumor
248 (see the blue line in Figure 2 and Eqn. (5d), and the Discussion for consideration of CTL rich
249 environments).

250 Figure 3E-F explicitly shows the effect of β_3 (inhibition of NK cells by MDSCs) on the tumor
251 steady state at both ends of the GSA range. Here, we see that small β_3 (Figure 3E) results in a small
252 metastatic tumor ($\beta_3 = 10^{-5}$, tumor population steady state 2.5×10^2) whereas large β_3 (Figure
253 3F) results in a large metastatic tumor ($\beta_3 = 10^{-4}$, tumor population steady state 9.9×10^6).

254 The Morris global sensitivity analysis for all model parameters is shown in Figure 3D, (non-
255 MDSC parameters marked by circles) where again the green (red) color denotes parameters that
256 are positively (negatively) correlated with the steady state of the tumor population. Here we see
257 that α_2 , α_3 , α_1 , η , β_3 , ζ_3 , β_4 , ζ_4 , γ_2 , and γ_3 are positively correlated with the tumor population
258 steady state and all other parameters are negatively correlated. The most important parameters
259 (as measured by their effect on the tumor steady state) are α_6 , β_1 , β_2 , β_3 and β_4 , where α_6 is
260 the rate of CTL stimulation by tumor-NK cell interaction, β_1 and β_2 are inhibition rates of tumor
261 cells by NK and CTL cells, and β_3 and β_4 are inhibition rates of NK and CTL cells by MDSCs
262 (see Table 1 for a full list of parameter descriptions). Therefore, our model dynamics are largely
263 influenced by inhibition/stimulation between competing populations (see Figure 1 for schematic
264 diagram), which makes sense as these interactions (especially recently in the context of increased
265 focus on MDSC populations) have been shown to be important determinants of cancer dynamics
266 in tumor microenvironments (1, 8, 10, 17, 20, 21, 42).

267

268 3.3 Stochastic dynamics of metastatic growth and establishment

269 We now turn to analysis of the stochastic dynamics of the model. Given the seeding of metastases
270 by one or a few cells, stochastic effects are likely to play a large role in the system. In order to study
271 metastatic tumor establishment and viability we simulate the SDDE model (Eqns. (3a)-(3d)), with
272 MDSC delay $\tau \geq 0$.

273 Stochastic simulations allow for the probabilistic analysis of “successful metastases”. In the
274 deterministic setting, \mathcal{G} determines whether a new metastasis forms: using the parameters defined
275 in Table 1, a metastatic tumor is always formed ($\mathcal{G} > 0$). In the stochastic setting, this is no longer
276 the case. Model outcomes vary even for identical initial conditions due to the noise in the system
277 (10, 79, 80). Although we do not study the sources of biological noise here, we expect the major
278 component to result from noise in the intercellular signaling processes, i.e. extrinsic noise (81).

279 To study the probability that a small number of pioneering cells will establish a new metastasis,
280 we start simulations with (the continuous differential equation equivalent of) two tumor cells, and
281 denote a metastasis successful if the number of tumor cells does not drop below one (i.e. $|x_T(t)| >$
282 0) in a one-year timespan ($t \in [0, 365]$ days). Figure 4 shows examples of both successful metastatic
283 tumors (panels A and C) and unsuccessful metastatic tumors (panels B and D) for different values
284 of the MDSC delay τ (see Supplementary Information Section S3 for further description). For
285 more examples of successful and unsuccessful tumors see Figures S2 and S3 respectively. While a
286 metastatic tumor can become unsuccessful at any time point (and all tumors will be unsuccessful
287 almost surely as $t \rightarrow \infty$), the tumor population is most likely to drop below one near the beginning

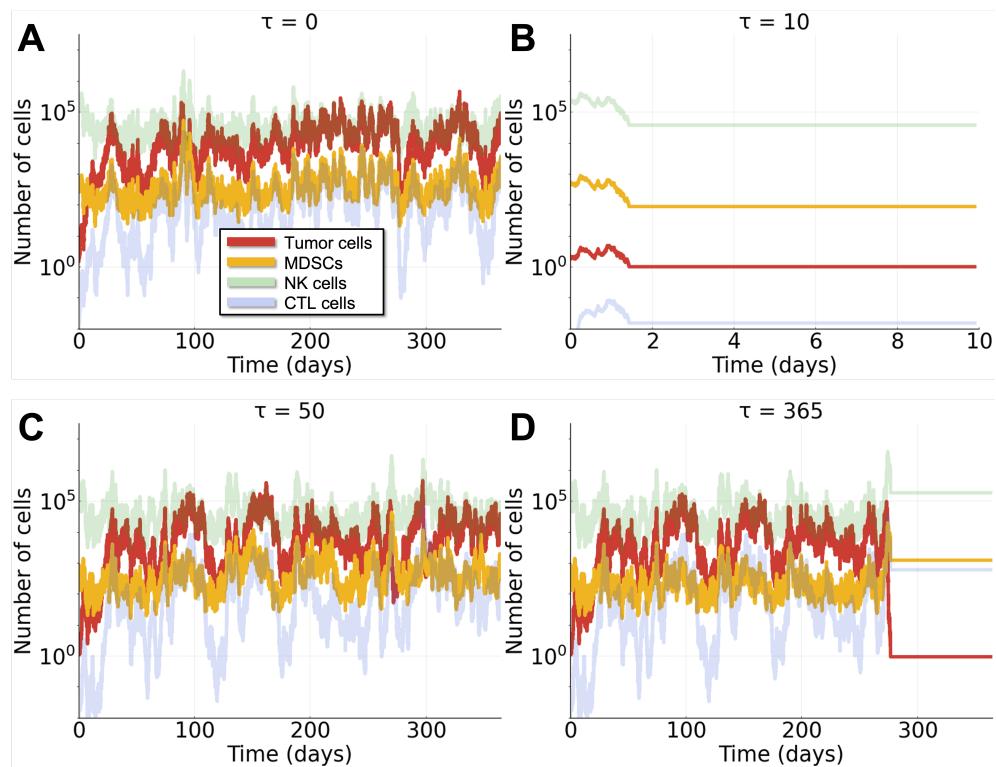


Figure 4: **Stochastic effects influence the growth and probability of establishment of metastatic tumors.** Examples of simulations of the SDDE system (Eqns. (3a)-(3d)) over one year, with two initial tumor cells and different values of the MDSC delay parameter, τ . A “successful” metastatic tumor is one that does not drop below a size of one tumor cell over the simulation period. **A:** $\tau = 0$; successful. **B:** $\tau = 10$; unsuccessful. **C:** $\tau = 50$; successful. **D:** $\tau = 365$; unsuccessful.

288 of the simulation (i.e. soon after metastatic tumor seeding) when the tumor population is small
 289 (Figures S4 and S5).

290

291 3.4 Delays in MDSC recruitment decrease the probability of metastasis and 292 the size of metastatic tumors

293 Analysis of the probability of metastasis under different assumptions of MDSC-tumor-immune inter-
 294 actions for thousands of tumors studied *in silico* revealed striking dependencies of tumor outcomes
 295 on MDSC dynamics (Figure 5). Through joint analysis of the effects of the number of circulat-
 296 ing MDSCs (α_2) and the size of the MDSC delay (τ), we found that the probability of successful
 297 metastatic tumor establishment and the average size of metastatic tumors are positively correlated
 298 with the level of circulating MDSCs, and negatively correlated with the size of the MDSC delay.
 299 As more MDSCs become available at or near the site of the nascent metastasis, the NK and CTL
 300 populations become more suppressed, resulting in a greater likelihood of tumor growth (Figure
 301 5A-B). Importantly: the positive feedback loop (tumor cells are able to activate more MDSCs)
 302 reinforces the tumor’s ability to grow even in a “hot” tumor.

303 We found that our model provides novel and biologically-driven means to determine exactly
 304 what can be inferred from levels of circulating MDSCs. Given the relative difficulty of defining
 305 MDSCs and the relative ease of sampling circulating cells this bears important clinical relevance
 306 (19). If the baseline level of circulating MDSCs (α_2) is high, MDSC activation delays have little
 307 effect on the metastasis establishment probability (Figure 5A-B), but the MDSC delay still has a
 308 pronounced effect on the resulting sizes of the metastases that grow (Figure 5C-D and Figure S6).

309 Recall that our definition of successful metastasis is liberal: a population of > 1 tumor cells that
310 survives for a year. Differences in the sizes of these nascent metastases from tens to thousands of
311 cells bear direct clinical relevance. Further statistics on metastatic survival and size can be found in
312 Table S1. Relative to a MDSC delay of 0 days, a MDSC delay of 365 days leads to a 2-fold decrease
313 in the probability of successful metastasis, a 21-fold decrease in the mean tumor size (of successful
314 tumors), and a 4.6-fold increase in the mean time to extinction of unsuccessful metastases.

315 Figure S7 shows the effect of the rate of MDSC inhibition of NK cells (β_3) and Figure S8 shows
316 the effect of the rate of MDSC inhibition of CTL cells (β_4). Here, we see that more effective
317 (i.e. more inhibitory against anti-tumor populations) MDSCs ($\beta_3, \beta_4 \uparrow, \tau \downarrow$) means NK and CTL
318 populations are more inhibited, which results in more tumor cells. However, if the level of inhibition
319 of NK cells (β_3) is high enough, delays in recruitment of more MDSCs (τ) has little effect on the
320 probability of successful metastatic tumors (as the tumor population will grow to very large levels
321 very quickly, independently of a large increase in the number of MDSCs) but still effects the average
322 size as less NK cells results in more tumor cells (Figure S7). Since there are initially zero CTL
323 cells and the CTL population does not reach extremely high levels relative to other populations
324 (see for instance Figure 2, blue lines) changing β_4 does not have a large effect on the probability of
325 successful metastasis (Figure S8A-B). However, increasing β_4 can result in a small increase in the
326 average size of successful tumors (see Figure S8C-D).

327 MDSCs can be sub-divided into one of two states: monocytic M-MDSCs (typically assumed to
328 be more immunosuppressive) and granulocytic/poly-mononuclear (G- or PMN-MDSCs) (1, 3, 6).
329 The relative proportion of G- to M-MDSCs can alter the immunosuppressive properties of the
330 tumor microenvironment (15, 82). For example, if the relative proportion of G- to M-MDSCs skews
331 toward M-MDSCs, we would expect larger effects of MDSC delays (as seen in Figure 5), whereas
332 the opposite would be expected if G-MDSCs dominate. Extensions of the current model include
333 separating M-MDSCs and G-MDSCs, with for instance $\beta_3^{\text{M-MDSCs}} > \beta_3^{\text{G-MDSCs}}$ and $\beta_4^{\text{M-MDSCs}} >$
334 $\beta_4^{\text{G-MDSCs}}$, see the Discussion for further details.

335 To summarize the results of this section, we have identified two crucial effects of MDSC delays
336 on the stochastic tumor dynamics. First, that MDSC delays always result in significantly smaller
337 tumor sizes. This effect is pronounced when MDSCs are more immune-suppressive (i.e. when β_3, β_4
338 are large). Under these conditions, the increase in MDSCs most allows the tumor to outcompete
339 the anti-tumor populations and reach large sizes. However if the MDSCs are so powerful as to
340 completely inhibit the NK and CTL populations, then increasing β_3, β_4 will have no further effect.
341 The effect of MDSC delay on tumor size is less pronounced when the MDSCs are less immune-
342 suppressive (i.e. when β_3, β_4 are small): in this case increases in the number of MDSCs will not
343 have significant effects on the long term dynamics of the other populations.

344 Second, that MDSC delays can result in drastically decreased probabilities of a successful new
345 metastasis. This effect is most pronounced when the initial level of circulating MDSCs (α_2) is not
346 too high, and when the MDSCs are not too immune-suppressive of the NK population (large β_3).
347 This is due to the greater likelihood of extinction of stochastic tumors ($|x_T| < 1$) early in the
348 simulation. If the level of circulating MDSCs (α_2) is high, offering the nascent tumor protection
349 against CTL and NK cell responses, then the effects of delays in recruitment of more MDSCs
350 are lessened. Similarly, if the MDSCs are strongly immune-suppressive (particularly against NK
351 cells), then the tumor is likely to grow to a large size quickly, negating the impact of delays in
352 MDSC recruitment on the probability of successful establishment of a new metastasis. These results
353 establish how MDSC plasticity, as defined by their different suppressive functions and environments
354 (i.e. circulation throughout the body or within a tumor), differentially contribute to tumor growth
355 and progression of disease from a primary tumor location to a distant metastatic site.

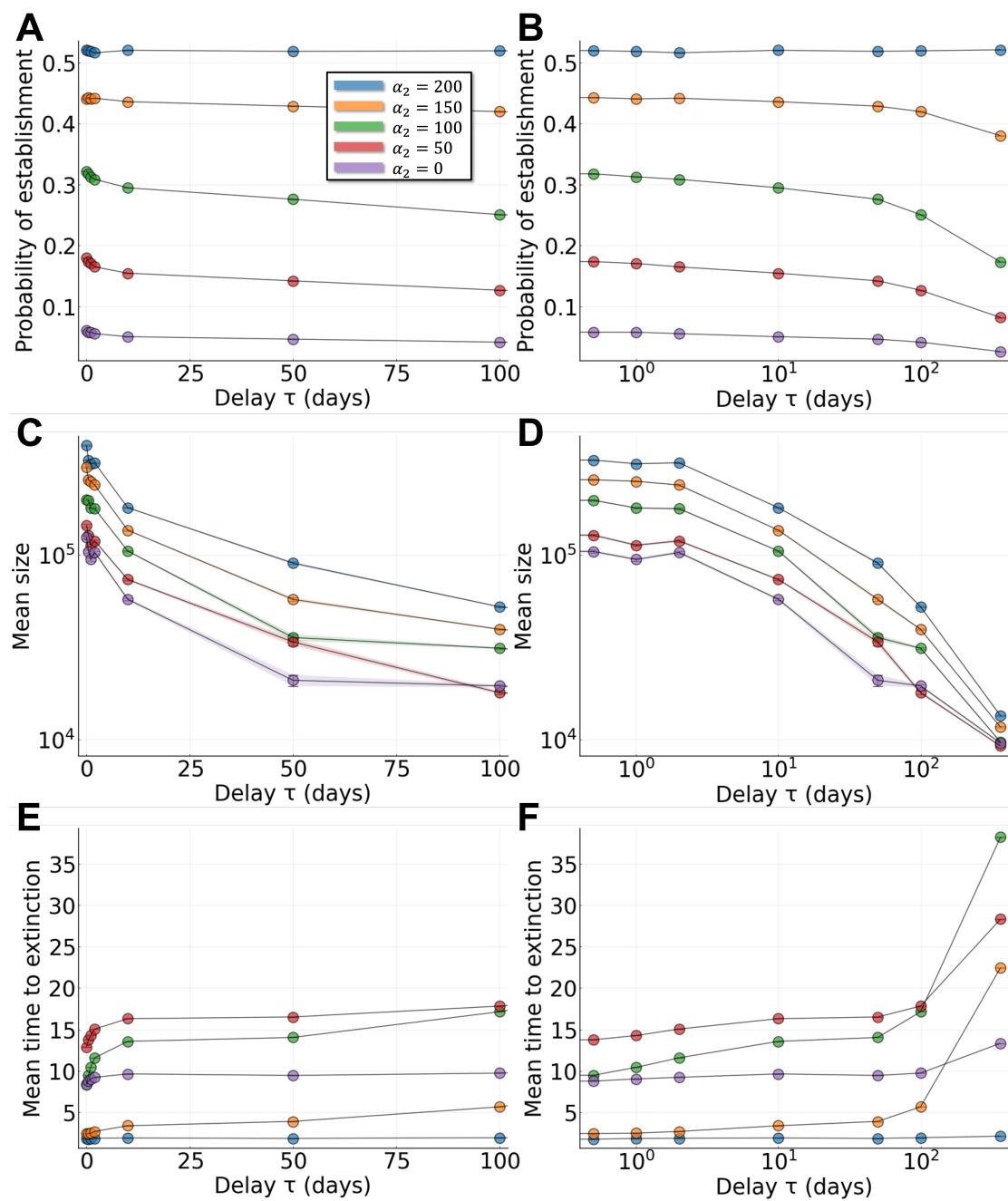


Figure 5: Effects of MDSC properties on the probability of metastatic establishment. Stochastic simulations run for a period of one year. Each point is the mean over at least 10^5 simulations. Ribbons (shaded area) represent the standard error. **A:** Probability of new tumor establishment over a period of one year, for different values of the level of circulating MDSCs (α_2) and the MDSC delay (τ). **B:** As for A with τ plotted on log scale. **C:** Of the new metastases that are successfully established, the distribution of their mean sizes is given. **D:** As for C with τ plotted on log scale. **E:** Of the new metastases that go extinct, the distribution of the mean times to extinction is given. **F:** As for E with τ plotted on log scale.

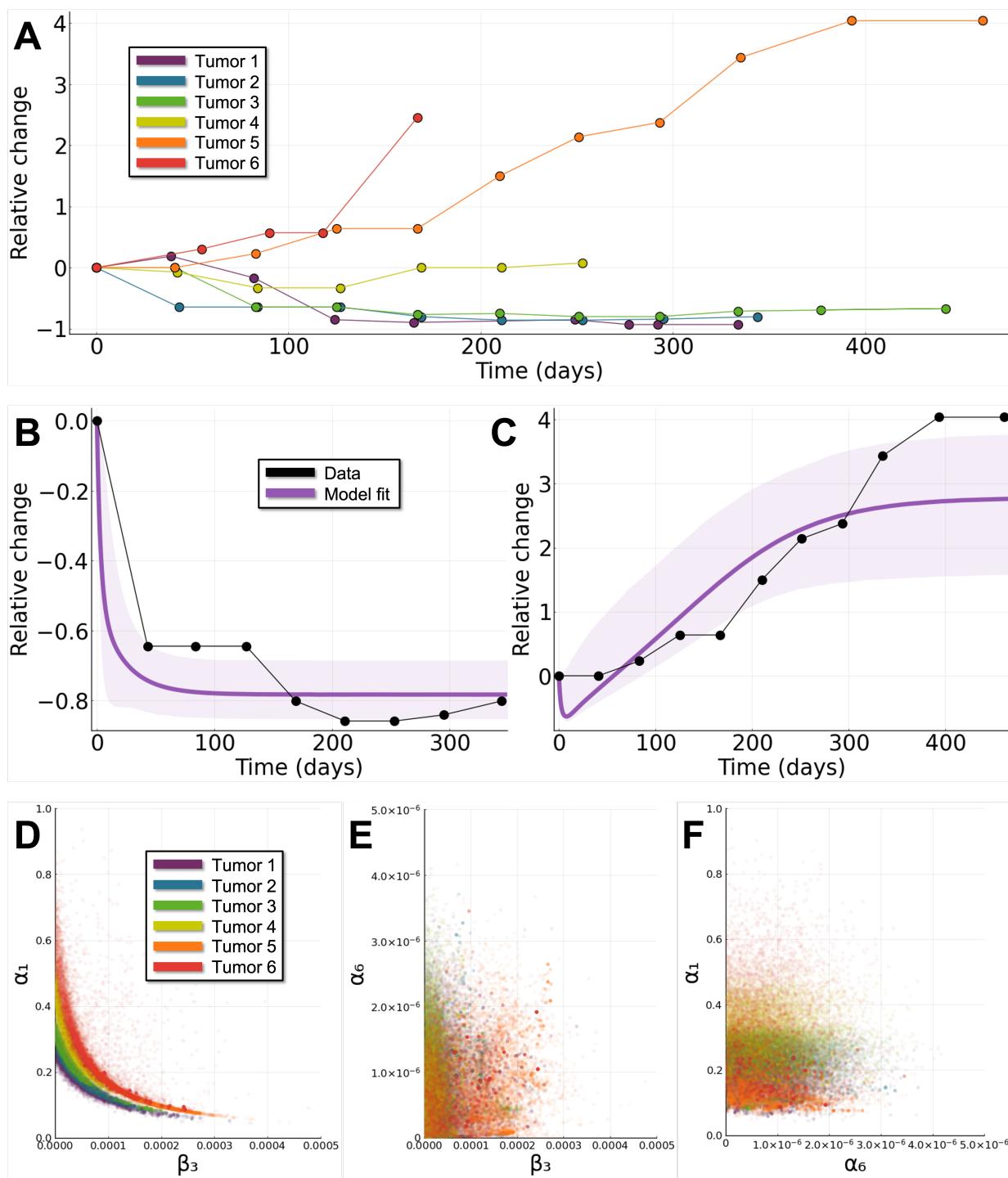


Figure 6: Interactions between MDSCs and NK cells control clinical tumor growth outcomes.

A: Relative change in tumor size from the baseline assessment for six tumors from non-small cell lung cancer patients undergoing treatment with anti-PD-L1. Tumors are ordered (1-6) by their response, compared to baseline assessment. **B:** Tumor 2 model trajectories based on the relative change in the tumor population with the black dots representing the data, the purple line representing the fit from using the median of the posterior distribution for each parameter, and the shaded area denoting the 90% credible interval (where 90% of the posterior trajectories lie). **C:** Same as B for tumor 5. **D-F:** Samples from the posterior distribution of each of the six tumors, 8×10^3 samples plotted for pairs of model parameters: (D); NK cell inhibition rate by MDSCs (β_3) versus tumor growth rate (α_1). (E); NK cell inhibition rate by MDSCs (β_3) versus CTL stimulation by tumor-NK cell interaction (α_6) (F); CTL stimulation by tumor-NK cell interaction (α_6) versus tumor growth rate (α_1).

356 3.5 Bayesian parameter inference reveals the importance of MDSC-NK cell 357 interactions in determining clinical outcomes

358 In order to assess more rigorously the variability and uncertainty with which we know model pa-
359 rameters, we performed Bayesian parameter inference using clinical data on tumor progression as
360 defined through RECIST ((38) and see Methods). We fit our tumor-immune model to data from
361 six individual tumors that broadly span the possible *in vivo* response outcomes (Figure 6A). We
362 selected a three-dimensional parameter space to study important parameters as identified previ-
363 ously, consisting of the tumor growth rate, the NK inhibition rate by MDSCs, and the rate of CTL
364 stimulation by tumor-NK cell interactions. Successful fits were obtained for each of the tumors fit
365 (Figure 6B-C and Supplementary Information Section S5).

366 To analyze the parameters that give rise to different response dynamics, we plot parameters
367 sampled from the posteriors of each tumor fit (Figure 6D-F). We can see a clear trend towards
368 larger values of tumor growth rate (α_1) and NK inhibition rate by MDSCs (β_3) for tumors that
369 do not respond to treatment (tumors 5 & 6) compared to those that do respond to treatment
370 (tumors 1 & 2) (Figure 6D). This can be understood in light of the previously characterized effects
371 these parameters have on tumor growth (see e.g. Figure 3D). Furthermore, strong correlations
372 can be observed for these parameters. The correlation between the two parameters is steeper for
373 increasing tumors, suggestive of the discriminative ability of this parameter pair for quantifying
374 tumor outcomes (i.e. whether tumors will grow or decay upon the initiation of treatment). In
375 comparison, no correlations nor distinct effects on tumor outcomes are observed for the other two
376 parameter pairs (Figure 6E-F).

377 We tested the discriminative power of different combinations of posterior parameters by training
378 decision trees to classify tumor responses as either decreasing (i.e. tumors 1 & 2) or increasing (i.e.
379 tumors 5 & 6) over time. Table 2 gives the cross validation scores for decision trees (maximum
380 depth three) trained on different sets of posterior parameters as features. In line with the marginal
381 posteriors (Figure 6D) we see that the best discriminative power is obtained using both the tumor
382 growth rate (α_1) and the NK cell inhibition rate by MDSCs (β_3) as features. Strikingly, constrained
383 to using one feature, the NK cell inhibition rate by MDSCs is a better predictor than the tumor
384 growth rate, even though the tumor growth rate is intricately tied to the classification outcome
385 (43). Interest in interactions between MDSCs and NK cells has already been growing in recent
386 years (20, 21, 24); this result urges that much more investigation is warranted.

387 Given that the clinical data available for inference do not capture immune dynamics, coupled
388 with the relative simplicity of the tumor dynamics in response to treatment, we expected to be
389 able to obtain fits to various individual tumor outcomes with our tumor-immune model. However,
390 the relative importances of parameters that this data fitting revealed were completely unexpected.
391 The strength of immune-suppressiveness – as controlled by NK cell inhibition by MDSCs – was
392 identified as the most important parameter in determining outcome. This has direct clinical impli-
393 cations: while it may not yet be possible to directly modulate this parameter in a clinical setting,
394 it highlights the importance of interventions targeting properties of MDSCs in and around the
395 tumor site. Moreover, successfully fitting of various tumor responses to tumor-MDSC dynamics
396 and the stratification of rate parameters that resulted demonstrates our ability to build and fit
397 patient-specific tumor growth models (83), with which to predict metastatic outcomes.

398 4 Discussion

399 Cancer dynamics are complex, and understanding cancer-immune dynamics is a complex systems
400 biology problem (10, 28, 29, 39, 43). Modeling how tumors interact with the immune system is criti-
401 cal for understanding treatment responses and predicting the best possible therapeutic strategies in
402 response to metastasis. Myeloid-derived suppressor cells (MDSCs) have been identified in various
403 tumor microenvironments (8, 9, 15), where they can exert strong immunosuppressive effects leading

Features for prediction	Three-fold cross validation scores
α_1	62.8 ± 5.68
β_3	69.1 ± 5.12
α_6	55.6 ± 4.51
(α_1, β_3)	81.5 ± 7.88
(α_1, α_6)	63.0 ± 5.37
(β_3, α_6)	68.2 ± 5.60
$(\alpha_1, \beta_3, \alpha_6)$	81.5 ± 7.88

Table 2: **Classification of tumor responses using posterior parameters shows relationship between tumor growth and MDSC inhibition rates.** Decision trees were used to classify tumor responses as either decreasing (tumors 1 & 2) or increasing (tumors 5 & 6) based on sets of one or two posterior parameters as features. Three-fold cross validation scores are given as mean \pm standard deviation.

404 to worse outcomes (12, 17, 37), yet a rigorous theoretical characterization of MDSC dynamics in
 405 the tumor microenvironment has remained lacking. Here, through the introduction of a stochastic
 406 delay differential equation (SDDE) model with which to study tumor-MDSC dynamics, we have
 407 provided means to characterize the plasticity of MDSCs and their effects on tumor progression and
 408 outcome.

409 With this model we began by studying outcomes under simple, idealized circumstances, such as:
 410 how large do tumors grow in the presence of MDSCs? What is their likelihood of persistence in the
 411 stochastic case? We discovered that delays in MDSC recruitment/activation have striking effects
 412 on metastatic growth and establishment. Under certain conditions (lower levels of circulating
 413 MDSCs), strategies that block MDSC recruitment to the site of the tumor are likely to greatly
 414 improve metastatic outcomes and hinder growth. We also demonstrated through model analyses
 415 how strategies that decrease the immunosuppressive properties of MDSCs can have dramatic anti-
 416 tumor effects. Via Bayesian parameter estimation using data from tumor growth *in vivo*, we have
 417 found interesting and novel correlations between the tumor and the MDSC response parameters,
 418 again demonstrating the potential of inhibition of MDSCs as a desirable drug target.

419 Our inference results showed that the MDSC inhibition of NK cells was a crucial parameter
 420 informing outcomes; more important than the tumor growth rate, as well as the MDSC inhibition of
 421 CTL cells. It is important to note that there will be differences between tumor microenvironments:
 422 here we studied MDSC dynamics in the lungs, an NK cell rich environment (24, 77). If we were to
 423 study MDSC dynamics in different environments, such as those in which CTL cells are greater in
 424 number than NK cells, we would likely observe different model effects dominating, e.g. the role of
 425 CTL activation might rise in prominence (84–88).

426 These results suggest that the identification of effective anti-MDSC treatment strategies to con-
 427 trol cancer growth and spread ought to be more highly prioritized (8, 13, 17, 24). In particular, drug
 428 treatments that block MDSC recruitment to tumor sites and/or target MDSCs in the lymphoid
 429 organs seem to be most highly effective in preventing metastasis, but their effects are lessened if
 430 the level of circulating MDSCs is low, or if MDSCs are less effective at suppressing anti-tumor pop-
 431 ulations. Since the level of circulating MDSCs (as well as the level of MDSC-immunosupresion)
 432 is likely to be highly variable within patients (20, 59), effective treatment strategies ought to be
 433 informed by patient-specific biomarkers (83, 89). In addition, evaluation of the phenotype of circu-
 434 lating MDSCs may not fully reflect the immunosuppressed state within tumors enough to predict
 435 potential response to immunotherapy, which may be determined in part by further mathematical
 436 and data-driven modeling. Towards this end, we have shown via tumor-specific parameter infer-
 437 ence that we can train machine learning models using posterior parameters to classify metastatic
 438 outcomes. Future work, informed by more data (such as richer dynamic information or single-cell
 439 gene expression data) will provide additional means to classify treatment outcomes. In this context

440 it will be important to consider the prediction of responses in different tumor microenvironments
441 and under different treatment regimes.

442 MDSCs cannot be assumed to be a homogeneous population. Although we have assumed as
443 such here – for lack of data with which to quantify subpopulation-specific MDSC rate parameters
444 – future models ought to consider MDSC heterogeneity. MDSCs are typically classified into one
445 of two possible cell types, monocytic (M-MDSCs) and granulocytic/polymononuclear (G-/PMN-
446 MDSCs), which exhibit different levels of immunosuppression (1, 3, 15). M-MDSCs in metastatic
447 breast cancer patients resemble monocytes isolated from patients with sepsis, indicating fascinating
448 similarities between the immunosuppression capability of the MDSCs present in metastatic (but
449 perhaps not primary) breast cancer patients and those involved in the immunosuppressive sepsis
450 response (90). Further measurement of MDSC subtype-specific immunosuppression *in vivo* will
451 likely yield substantial new insight into their activity. Moreover, these additional data will permit
452 the fitting of more detailed mathematical models that are able to describe patient-specific (or even
453 tumor site-specific) dynamics, and quantify the possible benefits of treatments targeting MDSCs.
454 Current knowledge suggests that shifting MDSC phenotypes towards G-MDSCs is beneficial as this
455 state is less immunosuppressive (1, 15), however further characterization of these states is needed.

456 The models we have developed of MDSCs in the tumor microenvironment do not consider space,
457 although of course spatial architectures play an important role in tumor progression (28, 32), in
458 primary growth as well as for circulating tumor cells that seed metastases (34, 91). The role of
459 spatial aspects of cancer niches in regulating MDSC-tumor dynamics will be an important topic in
460 future work (92). Here, carefully fitting models to appropriate data ought to include both single-cell-
461 resolved characterization of the tumor microenvironment (15) and explicit spatial characterizations
462 (93, 94).

463 There is an urgent need to understand the role of MDSC dynamics during tumor growth and
464 metastasis. Here we discovered an essential and remarkable role for MDSC recruitment/activation
465 in dictating growth outcomes in the context of new metastases. This is but the first step. To
466 make progress further conceptual model development tightly linked to inference and the gathering
467 of higher-resolution data on MDSC phenotypes *in vivo* will be crucial. Mathematical modeling
468 will continue to play an integral part in discovery as it allows us to account for the numerous
469 and dynamic factors controlling MDSC plasticity and its impact of tumor responses in a way
470 that traditional biologic biomarkers alone cannot. Only by developing theory and gathering data
471 hand-in-hand can we hope to gain an understanding of the dynamics of MDSCs in the tumor
472 microenvironment, and in turn, develop new therapies for metastatic disease.

473 Author Contributions

474 J.K., E.R.T., and A.L.M. conceived the project. J.K. and A.L.M. developed the model and the
475 software. J.K., E.R.T., and A.L.M. analyzed data. J.K. and A.L.M. wrote the paper with input
476 from all the authors.

477

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483 Conflict of Interest Statement

484 The authors declare no competing interests.

485 Data Availability Statement

486 All code and data is available at a public github repository located here: <https://github.com/maclean->

487 lab/ModelingMDSCs and tumor data (38, 69) is also available in the supplementary file tumor_data.xlsx.

488

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