



Multiscale Modeling and Simulation



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- 1. Scales
- 2. Multiscale Modeling
- 3. Multiscale Computing

Acknowledgements







www.mapper-project.eu

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What do we mean with 'scale'?

Nature is Multiscale

- Natural processes are multiscale
 - 1 H₂O molecule
 - A large collection of H₂O molecules, forming H-bonds
 - A fluid called water, and, in solid form, ice.



















What do we mean with 'scale'?



'typical' length scale (level of organisation)

quantum

molecular

macro-molecular

sub-cellular

cellular

tissue

organ

organ system

organism

environment

'typical' time scale

'fast' 'intermediate' 'slow'

In most multiscale studies we couple something 'small and fast' to something 'large and slow'

What is the size of the scales?





Figure 2 | Linking molecular and cellular events with physiological function must deal with wide ranges of length scales and timescales. a | Levels of biological organization from genes to proteins, cells, tissues, organs and finally the whole organism. The range of spatial scales — from ~1 nm for proteins to ~1 m for the whole body — requires a hierarchy of models. Different types of model are appropriate to each level, and relationships must be established between models at one level and the more detailed, but spatially or temporally limited, models at the level below. The organ-level and whole-body-level models shown are the Auckland heart and torso models, respectively^{32,38}. The tissue figure is a reconstructed three-dimensional confocal image of a transmural section of rat myocardium, which is also from the Auckland Bioengineering Institute, New Zealand²⁸. b | The range of temporal scales as shown here is even more daunting and again calls for a hierarchy of models. HGP, human genome project. Modified with permission from REF.39 © Springer-Verlag (2002).

picture taken from:

Peter J. Hunter and Thomas K. Borg, Integration from Proteins to Organs, the Physiome Project, Nature Reviews Molecular Cell Biology, **4**, 237-243, 2003

Example: drug eluting stent in a coronary artery



- So, how do you figure out the scales?
- First a few pictures to get going



Coronary artery disease





Gross appearance



Balloon Angioplasty and Stent implantation











What is Restenosis? 📶





Human angiogram depicting restenosis six months post-PCI.



Porcine coronary artery section 28 days post stenting displaying substantial neointima.



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SMCs (WSS color scale) Stent Flow (Ribbons, color scale)







Drug concentration coloring



SMC: drugConc 0.00 0.250 0.500 0.750 1.00



• So, how do you figure out the scales?

• Your turn



Length scales



diameter of artery \rightarrow 1,5 mmdiameter of stent strut \rightarrow 100 μ mdiameter of smooth muscle cells \rightarrow 20 μ msize of red blood cells \rightarrow 10 μ m

subcellular ? length of artery ? curvature of artery ? thickness of artery wall ? others?



Time scales



pulsatile flow \rightarrow O(1 s)diffusion of drugs in artery wall \rightarrow O(10 h)cell cycle of smooth muscle cells \rightarrow O(30 h)

transport time of cells in boundary layer ? cell signaling ? others ?



Scale Separation Map









Multiscale Modelling

Why multiscale models?



- There is simply no hope to computationally track complex natural processes at their finest spatio-temporal scales.
 - Even with the ongoing (exponential) growth in computational power





 $\frac{\cot \text{ of multiscale solver}}{\cot \text{ of fine scale solver}} << 1$

errors in quantities of interest < tol



Multiscale modelling



"Multiscale Mathematics, Modelling and Simulation should address:

- What is the information that needs to be transferred from one model or scale to another?
- What (physical) principles must be satisfied during the transfer of information?
- What is the optimal way to achieve such transfer of information?
- How to quantify variability of physical parameters and how to account for it to ensure design robustness?"

Jacob Fish in the foreword to J. Fish (Ed.) *Multiscale Methods, bridging the scales in science and engineering*, Oxford University Press, 2010.

Example, coupling bloodflow to SMC proliferation



SMC proliferation can be regulated by (oscilatory) wall shear stress and cyclic stretch.

- what is the information that needs to be transferred from one model or scale to another;
 - Blood flow solver \rightarrow SMC solver : (oscillatory) shear stress
 - SMC solver \rightarrow blood flow solver : lumen geometry
- what (physical) principles must be satisfied during the transfer of information?
 - Correct units
 - Conservation of momentum and energy (in case of FSI)
 - Integrity of flow domain (no holes, etc)
- what is the optimal way to achieve such transfer of information?
 - Mapping lattice based information to agent based information
 - Correct interpolation and integration of stress values
 - Mapping agent-space back to a voxel space





- Propose a modeling and simulation framework for multiscale, multiscience complex systems
- Theorectical concepts
 - Based on our earlier work on Complex Automata (CxA)
- A Multiscale Modeling Language : MML
- Software environment : The MUSCLE coupling library





- Very few methodological papers in the literature.
 - but increasing ...
- Multiscale strategies are usually entangled with applications.
- Can we develop a framework that help the design and deployment of complex multiscale-multiscience applications ?

Multi-Scale modeling

- Scale Separation Map
- Nature acts on all the scales
- We set the scales

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- And then decompose the multiscale system in single scale sub-systems
- And their mutual coupling





From a Multi-Scale System to many Single-Scale Systems



- Identify the relevant scales
- Design specific models which solve each scale
- Couple the subsystems using a coupling method



From a multiscale system to many single scale systems



- Model a multiscale system as a collection of coupled single scale models.
 - Scale Separation Map
- Single scale models may implement many different numerical methods.
 - But they are all described with the same submodel execution loop.
- Submodels should not know about the rest of the system : they are autonomous components
- Only the smart conduits know about the properties of the submodels they connect.

Single-Scale Models



- Cellular Automata (CA) or Agent Based Models
 (ABM)
 - powerful approaches to describe complex systems
 - CA and ABM can be decribed in a generic way (see below)
 - With less, do more : Complex Automata (CxA)



The Scale Separation Map

- A powerful Log(spatial scale) methodological way to identify sub-models
- Classify the submodel interactions as full or partial overlap of scales.



Log(temporal scale)

Relation between the scales

- The Scale Separation Map specifies the relation between the sub-models in five regions.
- There is more than the standard micromacro relation and more than than the "bi-scale" modeling.





The Scale Separation Map M

- A powerful methodological way to identify sub-models
- Classify the submodel interactions as full or partial overlap of scales.
- Specify the relation between the sub models in five interaction regions.



temporal scale





Region 3.1 Micro → Macro





But what about region 3.2?

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- spatial scale biology • large and fast • small and slow temporal scale
- Couple physics with
 - Blood flow in artery
 - O(mm) length scale
 - O(second) time scale
 - Cell proliferation
 - O(0.01 mm) length scale
 - O(day) time scale



Simplified Scale Separation Map for ISR







Coupling between different-scale models

> Data items passed in coupling templates




Multi Domain



(scale overlap)

The computational domain is split into a coarse and a fine sub domain

Single Domain

FTTT	HTTT	(TTTT)	HHH	HHH	HIII I

(micro-macro separation)

Example multidomain



Bloodflow in the lumen

coupled to

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SMC growth in the wall





example Single Domain



Diffusion of drug in the wall

coupled to

SMC growth in the wall



More formalism



- Submodel execution loop and coupling templates
- Taxonomy of multiscale models
- Formalism

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Generic Submodel Execution



- **f**_{init} is for initialization
- S is for one iteration of the Solver
- B is to specify the boundaries
- O_i is for intermediate observation
- O_f is for final observation



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Coupling templates

- Coupling operators of the submodel execution loop of different submodels together
- Oi, Of as origin

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finit, B and S as possible destinations







Connection scheme

- Scale separation map
- Submodel Execution Loop
- Coupling templates
- Putting it all together results in a connection scheme (graph)





Example, Coral Growth



- Simulated Coral Growth
 - Growth dictated by influx of nutrients at coral surface
 - Nutrients are transported by water flow around the coral
- Three subsystems
 - All operating on the same length scale of the coral
 - Flow around the coral
 - Fast process, O(s)
 - Advection-diffusion of nutrients
 - Diffusion time scale O(10 s) to O(1 min)
 - Growth of coral
 - Accretive growth or aggregation
 - Slow process, O(year)



temporal scale

J.A. Kaandorp and J.E. Kübler: The algorithmic beauty of seaweeds, sponges and corals, Springer-Verlag (Heidelberg, New York) 2001. Merks, Hoekstra, Kaandorp, Sloot, J. Theoret. Biol. 224, 153-166, 2003 Merks, Hoekstra, Kaandorp, Sloot, J. Theoret. Biol. 228, 559-576, 2004

Example, Coral Growth

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Example, in stent restenosis

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coupling through IC and collision operator















HMM Suspension





Suspension Model



- Configuration
 - Space Scale Separaton, Time Scale Separation,
 - Single-Domain.
- Macroscopic model
 - Lattice Boltzmann fluid model.
- Microscopic model
 - Fully resolved Lattice Boltzmann suspension model.
- Complete micro model on each (or many) macro model lattice point.
- Micro model computes local viscosity.
 - Used in collision operator of macro model.
- The macro model provides the micromodels with boundary conditions
 - shear rate, particle density/distribution





Multiscale Speedup



- 1 microscale and one macroscale process
 - At each iteration of the macroscale, the microscale is called
- Execution time full fine scale solver $T_{ex}^{full} = \left(\frac{L_M}{\Delta x_u}\right)^D \left(\frac{T_M}{\Delta t_u}\right)$
- Execution time for multiscale solver $T_{ex}^{multiscale} = \left(\frac{L_M}{\Delta x_M}\right)^D \left(\frac{T_M}{\Delta t_M}\right) \left(\frac{L_\mu}{\Delta x_\mu}\right)^D \left(\frac{T_\mu}{\Delta t_\mu}\right) \qquad \Delta t_\mu \qquad T_\mu \qquad \Delta t_m \qquad T_m \qquad \text{temporal} \\ \Delta t_\mu \qquad T_\mu \qquad \Delta t_m \qquad T_m \qquad \text{temporal} \\ \text{scale} \qquad \text{Multiscale speedup} \qquad S^{multiscale} = \left(\frac{T_{ex}^{full}}{T_m^{multiscale}}\right)^D \left(\frac{\Delta t_M}{T}\right)$

spatial scale

 L_m

 Δx_m

L,



Coupling templates (1)



- Operators O₁ and O_f may send observations
- Operators f_{init}, B, and S may receive
- Specify coupling between submodels A and B using operators
- Substitute S with B if interaction is multi-domain

	Name	Coupling template	Temporal scale
1.	interact	$\mathbf{O}_{i}^{A} \rightarrow \mathbf{S}^{B}$	overlap
2.	call	$\mathbf{O}_{i}^{\mathbf{A}} \rightarrow \mathbf{f}_{init}^{\mathbf{B}}$	A larger than B
3.	release	$\mathbf{O}_{\mathrm{f}}^{\mathrm{B}} \rightarrow \mathbf{S}^{\mathrm{A}}$	A larger than B
4.	dispatch	$\mathbf{O}_{\mathrm{f}}^{\mathrm{A}} \rightarrow \mathbf{f}_{\mathrm{init}}^{\mathrm{B}}$	any



Coupling templates (2)





	Name	Coupling template	Temporal scale
1.	interact	$\mathbf{O}_{i}^{A} \rightarrow \mathbf{S}^{B}$	overlap
2.	call	$\mathbf{O}_{i}^{A} \rightarrow \mathbf{f}_{init}^{B}$	A larger than B
3.	release	$\mathbf{O}_{\mathrm{f}}^{\mathrm{B}} \rightarrow \mathbf{S}^{\mathrm{A}}$	A larger than B
4.	dispatch	$\mathbf{O}_{\mathrm{f}}^{\mathrm{A}} \rightarrow \mathbf{f}_{\mathrm{init}}^{\mathrm{B}}$	any

Coupling through SEL operators



- The Submodel-Execution-Loop (SEL) gives a generic way of implementing the different couplings.
- Results in Coupling Templates



- Configuration
 - Space Scale Overlap, Time Scale Separation,
 - Single-Domain.
- Based on botanical studies of a lvory Coast natural reserve.
- Plant model: Ecological model leading to a forest climax
 - $\Delta t_P = O(y).$
- Fire model: Each year (human cause) fire propagate and burn
 - plants $\Delta t_F = O(h)$.
- Fire burns young trees but is diminished by dense vegetation.







Example 2 Suspension Model

- Configuration
 - Space Scale Separaton, Time Scale Separation,
 - Single-Domain.
- Macroscopic model
 - Lattice Boltzmann fluid model.
- Microscopic model
 - Fully resolved Lattice Boltzmann suspension model.
- Complete micro model on each (or many) macro model lattice point.
- Micro model computes local viscosity.
 - Used in collision operator of macro model.
- The macro model provides the micromodels with boundary conditions
 - shear rate, particle density/distribution







Example 3 Grid Refinement

- Configuration
 - Space Scale partial overlap, Time Scale partial overlap,
 - Multi-Domain.
- Classical Grid Refinement Problem
- A single model is split in two computation domains: coarse and fine
- Usually time steps and grid spacing are connected via
 - $\Delta t_C = n \Delta t_F$ but $\Delta t_C \ll T_F$.
 - $\Delta x_C = n \Delta x_F$.
- This implies an interpolation/ normalisation of exchanged data.







Classification of systems



- single-Domain (sM) or multi-Domain (mD)
- Relation on the Scale Separation Map

	Time Overlap		Time Separation	
ap	Single Domain] Multi Domain ➡	Single Domain	<u>I</u> □ Multi Domain
Overl	Coupling through collision operator.	Coupling through boundary condition.	Coupling through collision operator.	Coupling through boundary, initial conditions.
Space	Snow transport, diffusion/ advection,	Fluid structure, grid refinement, 	Forest-Savannah- Fire interactions	Coral Growth,
paration	Single Domain Coupling through collision operator.	Coupling through boundary condition.	Hierarchic Coupling thr operator and Suspensi	al Coupling rough collision l initialization. o n Fluid ,
Space Se	Algae-Water ecological model,	Wave propagation in two media,	"Physics-Biology Coupling" Coupling through boundary conditions and initialization. Oscillating blood flow and endothelial cells,	













$$\bullet$$
 mathematical description: $A(\Delta x, \Delta t, X, T, \mathbf{F}, \Phi, \mathbf{u})$

update rule: $f^{n+1} = \Phi(\mathbf{u})f^n \quad \Phi: \mathbf{F} \to \mathbf{F}$



CXA Formalism



• mathematical description:
$$\widehat{A}(\Delta x, \Delta t, X, T, \mathbf{F}, \Phi, \mathbf{u})$$

update rule: $f^{n+1} = \Phi(\mathbf{u})f^n$ $\Phi: \mathbf{F} \to \mathbf{F}$
• scale splitting:
 $\mathbf{F}_1 \times \mathbf{F}_2 \longrightarrow f_2^{n+1} = \Phi_2(\mathbf{u}_2)f_2^n$

CXA Formalism



• mathematical description:
$$A(\Delta x, \Delta t, X, T, \mathbf{F}, \Phi, \mathbf{u})$$

update rule: $f^{n+1} = \Phi(\mathbf{u})f^n$ $\Phi: \mathbf{F} \to \mathbf{F}$
• scale splitting:
• scale splitting:
• coupling: $\Phi_1(\mathbf{u}_1) = P \circ C(\mathbf{u}_1) \circ B(\mathbf{u}_1)$ $\mathbf{u}_1 = \mathbf{u}_1(f_2)$

CXA Formalism



• mathematical description:
$$A(\Delta x, \Delta t, X, T, \mathbf{F}, \Phi, \mathbf{u})$$

update rule: $f^{n+1} = \Phi(\mathbf{u})f^n$ $\Phi: \mathbf{F} \to \mathbf{F}$
• scale splitting:
• scale splitting:
• coupling: $\Phi_1(\mathbf{u}_1) = P \circ C(\mathbf{u}_1) \circ B(\mathbf{u}_1)$ $\mathbf{u}_1 = \mathbf{u}_1(f_2)$

• multiscale technique:

$$\Phi
ightarrow (\Phi_1, \Phi_2)$$

- coarsening
- amplification

• time splitting





Assume we have a sD problem with the following SEL

$$S_{\Delta t} = S_{\Delta t}^{(1)} S_{\Delta t}^{(2)}$$

 Then if S⁽¹⁾ acts on a longer time than S⁽²⁾ we may want to approximate

$$[S_{\Delta t}]^{M} = S_{M\Delta t}^{(1)} [S_{\Delta t}^{(2)}]^{M}$$





This strategy consists in expressing a sD problem as

$$[S_{\Delta x}]^n = \Gamma^{-1} [S_{2\Delta x}]^{n/2} \Gamma$$

• Where Γ is a projection operator





 Here we consider a process acting at low intensity but for a long time, in a time periodic environment (e.g. growth processes in a pulsatile flow). We have two coupled processes which are iterated n >>1 time

$$[S^{(1)}]^n$$
 and $[S^{(2)}(k)]^n$

• Where k expresses the intensity of process $C^{(2)}$. If the period of process $C^{(2)}$ is m << n, we can approximate the above evolution as

 $[S^{(1)}]^m$ and $[S(k')]^m$

with k' = (n/m)k, for a linear process.

Scale Splitting Error



$$f^{n+1} = \Phi(\mathbf{u})f^{n} \qquad f_{1}^{n+1} = \Phi_{1}(\mathbf{u}_{1})f_{1}^{n} \\ f_{2}^{n+1} = \Phi_{2}(\mathbf{u}_{2})f_{2}^{n} \end{cases}$$

$$f \in \mathbf{F} \qquad \Pi = (\Pi_{1}, \Pi_{2}) \qquad (f_{1}, f_{2}) \in \mathbf{F}_{1} \times \mathbf{F}_{2} \\ \Phi \downarrow \qquad \Phi_{1}, \Phi_{2} \downarrow \qquad \mathbf{F}_{1} \times \mathbf{F}_{2}$$

Scale Splitting Error





- formal scale splitting error
 - difference between observed results (in opportune norm)
- · case by case, use the properties of problem and algorithms

We have detailed results, but not discussed here, see e.g. A. Caiazzo, J.-L. Falcone, B. Chopard, and A.G. Hoekstra, Asymptotic analysis of Complex Automata models for reaction-diffusion systems, Applied Numerical Mathematics 59, 2023-2034, 2009.





MULTISCALE COMPUTING



So, what about multiscale computing?



- Inherently hybrid models are best serviced by different types of computing environments
- When simulated in three dimensions, they usually require large scale computing capabilities.
- Such large scale hybrid models require a distributed computing ecosystem, where parts of the multiscale model are executed on the most appropriate computing resource.
- (Distributed) Multiscale Computing

Two Multiscale Computing paradigms



- Loosely Coupled
 - One single scale model provides input to another
 - Single scale models are executed once
 - workflows

- Tightly Coupled
 - Single scale models call each other in an iterative loop
 - Single scale models may execute many times
 - Dedicated coupling libraries are needed


Coupling topology

- Loosely coupled model: acyclic coupling topology
- Dynamic or static:
 - Number of synchronization points
 - Number of submodel instances







- Submodels
- Couplings
- Full network
 - how many submodels are instantiated?
 - which instantances are they coupled to?
 •coupling topology

✓ Modeling

- ✓ Functional decomposition
- ✓ Coupling topology
- Automation
 - Specification
 - Analysis
- Distributed computing

SSM











- Use the multiscale model description to do computing
- Machine-readable specification
- Interpretation and analysis of the specification







J.-L. Falcone, B. Chopard, and A. G. Hoekstra. MML: towards a multiscale modeling language. Procedia Computer Science. 1(1):819–826, 2010

Machine readable format



- XML format of MML: xMML
- Automation on the basis of model specification
 - for instance: generate skeleton code

xMML example



```
<model id="ISR2D" name="In-stent restenosis 2D" xmml version="0.1" xmlns:xi=</pre>
http://www.w3.org/2001/Xinclude>
    <description>A model of the process that occurs in the artery after stenting.</description>
    <definitions>
        <xi:include href="isr meta.xml#xpointer(/metadata/*)"/>
        <submodel id="BF" name="Blood flow" stateful="optional">
            <timescale delta="1E-7" max="1"/>
            <spacescale delta="10 um" max="1 mm"/>
            <spacescale delta="1E-5" max="1E-3"/>
            <ports>
                <in id="state_start" operator="finit" type="state"/>
                <in id="boundary" operator="S" datatype="latticeInt"/>
                <out id="shear stress" operator="0f" datatype="latticeDouble"/>
                <out id="state end" operator="0f" type="state"/>
            </ports>
        </submodel> ... </definitions>
    <topology>
        <instance id="ic" submodel="INIT" domain="artery"/>
        <instance id="bf" submodel="BF" domain="artery.blood"/>
        <instance id="smc" submodel="SMC" domain="artery.tissue"/>
        <coupling name="geometry" from="ic.cells" to="smc.initial positions"/>
        <coupling name="geometry" from="smc.cell positions" to="bf.boundary"/>
        <coupling name="shear stress" from="bf.shear stress"to="smc.shear stress"/>
    </topology>
```



Analysis

- Determine execution order based on xMML and the SEL: task graph
 - Directed acyclic graph
 - Schedule submodels based on dependencies
 - Estimate run time and communication costs
 - Detect deadlocks
 - SEL crucial to the ordering
- Possible to map to workflow or Petri nets or process calculus



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- Operators O₁ and S/B and each iteration in a separate node
 - Transformation to reduce nodes possible and performed already
- Edges based on communication
 - thus control, so they indicate dependencies
 - dashed edges are stateful transitions
 - same instance could be scheduled on a different machine



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- Kernels: single scale model unaware of other submodels
 - Facilitates substitution with other submodels
- Couplings
 - Transfer data according to the SEL
 - Write filters to manage scale differences of sending and receiving submodel



- Modeling
 Functional decomposition
 Coupling topology
 Automation
 Specification
 - ✓ Analysis
- Distributed computing



Distributed computing



- Handle resources that must be scheduled
- Minimize communicational overhead
- Minimize run-time dependencies (cross-scheduling)
- Utilize heterogeneous hardware
- If a task graph is available then educated guesses on schedules can be made
- If the coupling topology is dynamic
 - scheduling only with a limited lookahead
 - model–schedule interaction is needed





Modeling
 Functional decomposition
 Coupling topology
 Automation
 Specification
 Analysis

✓ Distributed computing



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