

Mathematical modeling of anomalous diffusive behavior in transdermal drug-delivery including time-delayed flux concept

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ABSTRACT

Molecular transport through a composite multilayer membrane is a central process in transdermal drug delivery (TDD). Classical Fickian approach treats skin as a pseudo-homogenous membrane, while in reality skin is highly heterogeneous system as shown in basic physiological research. Particle transport across such systems shows anomalous diffusive behavior that is described by fractional models. These models don't consider experimentally observed dependence of particle transport nature on time scale. The possible way of inclusion of that observation in model of transdermal transport is presented in this paper. The generalized fractional models of the spectral functions of the concentration profile and the cumulative amount of the drug absorbed through the bloodstream are derived. The derived model predicts resonances in concentration profile and larger cumulative amount of the drug in both the short-time limit and the long-time limit, which can have significant physiological implications.

1. Introduction

Transdermal drug delivery is technology being increasingly used as a safe alternative to classical medication route. Transdermal patches are considered pharmaceutical devices that contain drug and can be applied to deliver molecules of active substance to circulation via unbroken skin. This transdermal penetration of various hydrophilic, lipophilic, or even hydrophobic drugs can be modeled as a mass diffusion through the skin membrane, for which the main obstacle (or barrier) in case of human skin is its upper most layer, the stratum corneum (SC). This layer is composed of flattened dead cells (corneocytes) embedded in a matrix of staked lipid lamellae comprises free fatty acids, ceramides and cholesterol (Fig. 1).

Many papers have addressed various aspects of transdermal drug delivery [1–4] where different models of skin permeability have been proposed [1,5–7]. The good review of the state-of-the-art of skin transport modeling can be find in [8,9]. In all of those models diffusion of molecules is modeled in terms of Fick's laws (Fick's first and second laws) or from statistical physics point of view as a Brownian process. These approaches completely neglect the possibility—or likelihood of—occurrence of anomalous diffusion caused by highly heterogeneous structure of skin.

Some of examples of anomalous diffusion are charge carrier motion in amorphous semiconductors [10,11], molecular motor-driven motion in biological cells [12,13], motion of particles in crowded environments such as biological membranes [14–16], chemical migration in porous media [17,18], etc. It is interesting to note that similar problems occur in the heat transport problems where classic diffusion theory of heat conduction cannot explain experimentally observed anomalous effects [19–21].

In many highly heterogeneous media, there is strong experimental evidence that deviations from the behavior predicted by classical diffusion theory have been observed [22–26]. Anomalous-diffusion emerges due to a variety of physical mechanism, e.g., trapping interaction or the viscoelasticity of the environment but it is always related to non-Brownian motion of mass and energy carriers [22–26].

Classical Brownian motion, or pedesis, the random motion of inert particles suspended in a simple liquid or gas, is characterized by the linear time dependence of the mean squared displacement $\langle x^2(t) \rangle = 2Dt$ with the diffusion constant D of physical dimension m^2/s [27,28], as experimentally verified by Nordlund in 1914 [29]. Deviation from the linear time dependence of the MSD of Brownian motion are observed across many areas of science, techniques and technology [30–35] and frequently have the power-law dependence $\langle x^2(t) \rangle \simeq D_t t^\nu$, in terms of

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the anomalous diffusion exponent γ and the generalized diffusion coefficient D_γ of physical dimension $\text{length}^2/\text{time}^\gamma$ [22,23,26,36–38]. If $0 < \gamma < 1$ than there is subdiffusion. If $\gamma > 1$ than there is superdiffusion. The normal diffusion is characterized by $\gamma = 1$.

The best-known stochastic processes, which can explain anomalous diffusion behavior, include fractional Brownian motion (Levy model) and the continuous time random walk (CTRW). CTRWs with power-law waiting time (or transition time) can be mapped onto time-fractional diffusion equations [36–40]. In general, the magnitude of anomalous diffusive exponent γ can be related by fractionality of the random walk of the particles across heterogeneous structure (non ergodicity of random walk, or in continuum approximation to memory properties of the media across with particles move) while the generalized diffusion coefficient D_γ can be related with fractality of heterogeneous structure [23,26,38]. In particular, various aspects of transdermal delivery based on subdiffusive fractional generalization with local heat flux concept [41–45], show that the introduction of the fractional derivative offers a better description of the diffusion processes in the SC layer in comparison to other classical models.

Recently, researches have made and promoted remarkable progress towards improving experimental techniques for investigation of diffusive processes, mainly illustrated in single-particle tracking (SPT) technique [46–48]. Such improvement yield novel insight into transport properties of particles across biological system [46–52] and nanomaterials [53–55], where the high resolution of the experiments has found anomalous diffusive behaviors depending on the time scale, i.e. time non-locality of transport process. In order to capture that behavior, we have suggested in this paper an application of fractional generalization of classic diffusion including time-delayed flux.

The organization of this paper is as follows: after the introductory section, in Section 2 the fractional generalized transport equation that includes non-local heat flux in one-dimensional approximation is briefly

presented and explained. In Section 3, a serious problem of drug transport through the skin is presented, based on the generalized approach presented in Section 2, and the application of the Laplace's transform. In Section 4, the spectral functions of the drug concentration and the cumulative amount of the drug were analyzed and discussed. Finally, the most important conclusions were made in the last section.

2. Generalized fractional diffusion theory including delayed flux

The classical theory of the particle transport or the Fick's second law describes particle transport as diffusion process by the following partial differential equation [56]:

$$\frac{\partial \rho(x, t)}{\partial t} = D \frac{\partial^2 \rho(x, t)}{\partial x^2} \tag{1}$$

The Eq.1 is a consequence of the continuity equation:

$$\frac{\partial \rho(x, t)}{\partial t} = - \frac{\partial j(x, t)}{\partial x} \tag{2}$$

and constitutive relation known as Fick's first law:

$$j(x, t) = - D \frac{\partial \rho(x, t)}{\partial x} \tag{3}$$

In Eqs. 1–3 with symbols $j(x, t)$ and $\rho(x, t)$ are denoted particle flux and the distribution function of the diffusing quantity, respectively, while the symbol D denotes diffusion constant [m^2/s].

Mathematically, Eq.1 is the parabolic partial differential equation. It is known that the equations of the parabolic type lead to a physically incorrect conclusion about the infinite speed of propagation of disturbances - the change in concentration at a given point in space is instantaneously manifested at infinitely distant point [37,57–61]. This is the consequence of the constitutive relation of the form given by Eq.3

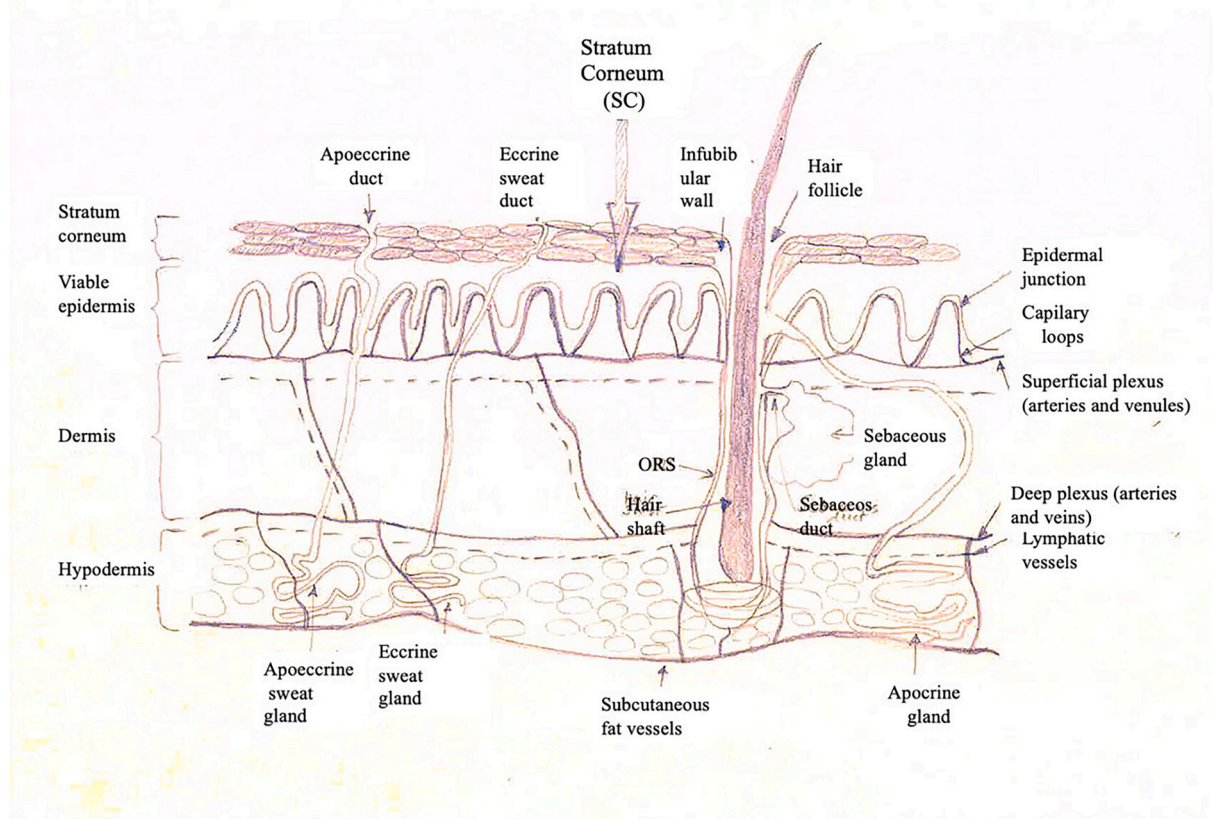


Fig. 1. Illustration of anatomical structure of the human skin.

that states that particle flux in the given point and in the given moment depends on values of concentration gradient (thermodynamic force) in the same point and in the same moment neglecting inertia of particles [59–61]. The simplest generalization of the transport process which removes this deficiency considers the time-delayed relations between flux and concentration gradient is given by [62–65]:

$$j(x, t) + \tau \frac{\partial j(x, t)}{\partial t} = -D \frac{\partial \rho(x, t)}{\partial x} \tag{4}$$

where τ is inertial relaxation time [57,58].

The modified Fick's first law (Eq.4) and the continuity equation, Eq.2, give, in turn, a transport equation of hyperbolic type with a finite velocity of disturbance propagation, $v = \sqrt{D/\tau}$ [37,38,57–65]:

$$\frac{\partial \rho(x, t)}{\partial t} + \tau \frac{\partial^2 \rho(x, t)}{\partial t^2} = D \frac{\partial^2 \rho(x, t)}{\partial x^2} \tag{5}$$

The time-delayed flux and finite propagation speed concepts of transfer processes are the subject of interest in numerous papers especially in the theory of heat conduction where flux time-delayed hyperbolic transport theory is used for explanation of non-Fourier effects [66–74]. Generally, non-local flux can be described by [75–77].

$$j(x, t + \tau) = -D \frac{\partial \rho(x, t)}{\partial x} \tag{6}$$

It is important to note that time-delayed constitutive relations (Eq.6, Eq.4) are in accordance with Second Law of Thermodynamic [57,58,65]. Such relations, in combination with conservation laws, lead to hyperbolic transport models that include two important properties of transport processes: the finite speed and non-locality i.e., multiple time scale nature of the out-of-thermodynamic equilibrium propagation [26,75–77]. On the other hand, they describe particle motion as Brownian and could not capture anomalous diffusion effects in highly heterogeneous systems such as skin. Recently, fractional models have been suggested for investigation of anomalous transport processes in micro scale heterogeneous systems [36–38].

A fractional order differential calculus is a generalization of the integer order integral and derivative to real or even complex order [78,79]. This idea first emerged at the end of the seventeenth century and has been developed in the area of mathematics throughout the eighteenth and nineteenth centuries in the works of, for example, Liouville, Riemann, Cauchy, Abel, Grünwald and many others [78,79]. There are three main definitions of the fractional order integrals, derivatives, and differences: Riemann–Liouville, Caputo-Fabrizio and Grünwald–Letnikov [78–80]. Some others are also present in the literature but are rarely used in applications [80]. More recently, by the end of the twentieth century, it turned out that some physical phenomena are modeled more accurately when fractional calculus is used [81]. Typical examples of the use of fractional derivatives can be found in physics and mathematics [19–21,81–85], in bioengineering [86], in geophysics [87], in polymers physics [88], etc. Tateishi et al. [80] recently described how the diffusion in complex systems can be accurately addressed with fractional time-derivative operator.

In this section, the Riemann–Liouville definition of fractional derivative is used [36,37]:

$$\frac{\partial^\nu f(x, t)}{\partial t^\nu} = \begin{cases} \frac{1}{\Gamma(1-\nu)} \frac{\partial}{\partial t} \int_0^t \frac{f(x, t')}{(t-t')^\nu} dt' & 0 < \nu < 1 \\ \frac{1}{\Gamma(-\nu)} \frac{\partial}{\partial t} \int_0^t \frac{f(x, t')}{(t-t')^{1+\nu}} dt' & \nu < 0 \end{cases} \tag{7}$$

where $\Gamma(1-\nu)$ and $\Gamma(-\nu)$ are the Euler Gamma functions and ν the fractional order with $\nu \in [0, 1]$. The time derivative of fractional order of ν of $f(x, t)$ is made as a weighted mean of the first derivative in the time interval $[0, t]$. The value of that first derivative at the time t_1 far apart

from t is given smaller weight than those closer in time to t . The further in time from particular t , the smaller the derivative associated weight. In other words, as time goes by the effect of past is fading away. The initial conditions for the fractional order differential equations with the Riemann–Liouville derivatives are in the same form as for the integer order differential equations.

The Laplace transform method is used often for solving engineering problems. The formula for the Laplace transform of the fractional derivative Eq.7 has the form [36,37].

$$\int_0^\infty e^{-st} \frac{\partial^\nu f(x, t)}{\partial t^\nu} dt = s^\nu \bar{F}(s) - \sum_{k=0}^{n-1} s^{\nu-k} f^{(k)}(0) \tag{8}$$

By phenomenological introduction of fractional derivatives into non-local constitutive equation, Eq.6, non-local fractional constitutive relation is obtained

$$j(x, t + \tau) = -D_\gamma \frac{\partial^{1-\gamma} \rho(x, t)}{\partial t^{1-\gamma} \partial x} \tag{9}$$

where D_γ is generalized diffusion coefficient and $(\partial^{1-\gamma} \rho(x, t)) / (\partial t^{1-\gamma} \partial x)$ is generalized thermodynamic force, which are the cause of anomalous diffusive behavior [36,37]. The fractional derivative of concentration gradient order of $\nu = 1 - \gamma$ is defined by Eq.7, where γ is anomalous diffusive exponent.

By expanding the left-hand side of the Eq. 9 to the first power, an approximate constitutive relation is obtained that takes into account the delayed flux:

$$j(x, t) + \tau \frac{\partial j(x, t)}{\partial t} = -D_\gamma \frac{\partial^{1-\gamma} \rho(x, t)}{\partial t^{1-\gamma} \partial x} \tag{10}$$

By combining Eq.(2) (continuity equation) and Eq.(10), the delayed anomalous fractional diffusion model is obtained:

$$\frac{\partial \rho(x, t)}{\partial t} + \tau \frac{\partial^2 \rho(x, t)}{\partial t^2} = D_\gamma \frac{\partial^{1-\gamma} \rho(x, t)}{\partial t^{1-\gamma} \partial x^2} \tag{11}$$

The same equation was proposed in the paper [37], where it was called the GCEIII model of anomalous diffusion.

Analysis of Eqs. (10)–(11) shows that for $\tau = 0$ (non-delayed transport equation), and $0 < \gamma < 1$ it reduces to the standard subdiffusion model [36–38] while for $\gamma > 1$ it reduces to superdiffusion model. The normal diffusion is characterized by $\gamma = 1$ and $\tau = 0$. For $\tau > 0$, Eq. (11) is expected to predict different diffusion behavior on a time scale larger and smaller than τ and consequently at frequency scale smaller and larger than inverse τ similar to the classical hyperbolic equation [61,62,68,70], which is in accordance with experimental observations of mass transport [46–52].

In this paper, all further considerations of drug delivery across skin barrier are based on the model given by Eqs. (10) and (11).

3. Drug delivery across skin membrane

It is supposed that the transport of drugs, in a donor layer (DL) (patch or vehicle), is governed by Fick's laws of diffusion (given by Eqs. (1)–(3)), while the transport across the skin barrier (SC) is described by generalized fractional diffusion equations and non-local flux, described by Eqs. (10), (9), respectively. The concentration and flux profiles in the donor layer ($l_a \leq x \leq 0$, see Fig. 2), $\rho_1(x, t)$, $j_1(x, t)$ and in the skin barrier, SC, ($0 \leq x \leq l_b$, see Fig. 2) $\rho_2(x, t)$, $j_2(x, t)$ are described by the two systems of partial differential equation.

For DL layer, $l_a \leq x \leq 0$, concentration profile and flux are described by classical diffusion theory:

$$\frac{\partial \rho_1(x, t)}{\partial t} = D_1 \frac{\partial^2 \rho_1(x, t)}{\partial x^2} \tag{11a}$$

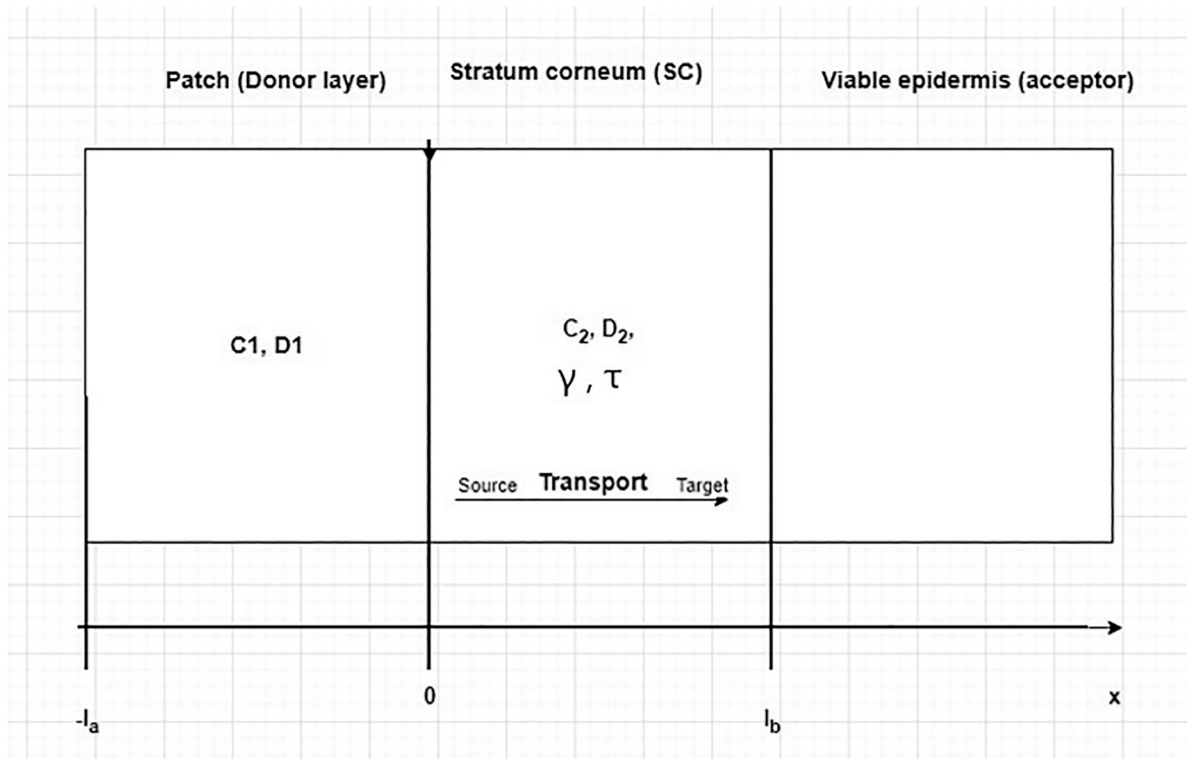


Fig. 2. Geometry of the problem. Patch with active substance and stratum corneum (SC) have sharp junction; each layer (donor layer and SC) has their concentration (C_1 and C_2 respectively) and diffusion coefficient (D_1 and D_2 respectively). Due to micro-scale heterogeneity of SC, the drug transport across skin barrier is described by two additional properties: anomalous diffusive exponent γ and relaxation time τ . On the right hand side, we can see viable epidermis layer that is considered to be a receiver or acceptor of mass transport later in the process once drug penetrates the skin.

$$j_1(x, t) = -D_1 \frac{\partial \rho_1(x, t)}{\partial x} \tag{11b}$$

For SC layer, $0 \leq x \leq l_b$, concentration profile and flux are described by generalized theory that includes anomalous diffusion and delayed flux across heterogeneous skin layer:

$$\frac{\partial \rho_2(x, t)}{\partial t} + \tau \frac{\partial^2 \rho_2(x, t)}{\partial t^2} = D_{2\gamma} \frac{\partial^{1-\gamma} \rho_2(x, t)}{\partial t^{1-\gamma}} \frac{\partial^2 \rho_2(x, t)}{\partial x^2} \tag{12a}$$

$$j_2(x, t) + \tau \frac{\partial j_2(x, t)}{\partial t} = -D_{2\gamma} \frac{\partial^{1-\gamma} \rho_2(x, t)}{\partial t^{1-\gamma}} \frac{\partial \rho_2(x, t)}{\partial x} \tag{12b}$$

In above equations Eqs. (11)–(12) with D_1 [m^2/s] is denoted the drug diffusion coefficient in the DL, D_2 [$\text{m}^2/\text{s}\gamma$] is generalized drug-diffusion coefficients in the SC layer, and τ [s] is relaxation time (delayed time of flux in relation to gradient of concentration into skin barrier).

Assuming that the membrane is initially free of drug and that the drug is uniformly distributed within the donor layer, the following initial conditions hold [1]:

$$\rho_1(x, 0) = C_0 h(t) \tag{13a}$$

$$\rho_2(x, 0) = 0 \tag{13b}$$

$$\left. \frac{\partial \rho_2(x, t)}{\partial t} \right|_{t=0} = 0 \tag{13c}$$

where C_0 is the initial drug concentration in the donor layer and $h(t)$ is Heaviside's function.

Eqs. (11)–(12) are subject to the following boundary conditions [1]:

$$j_1(x = -l_a, t) = 0 \tag{14a}$$

$$\rho_2(x = l_b, t) = 0 \tag{14b}$$

Eq. (14a) is a zero-flux boundary condition, which accounts for the absence of drug transport from the atmosphere into/out of the donor layer; Eq. (14b) refers to a perfect sink condition assumed in the case of a highly diluted reservoir (viable epidermis). A perfect sink condition is valid in the context of clinical applications because the medicament diffusing through the skin is being constantly removed by blood circulation.

It is assumed that there is flux continuity condition at the donor-membrane (DL/SC) boundary:

$$j_1(x = 0, t) = j_2(x = 0, t) \tag{15a}$$

and discontinuity of concentration at donor-membrane heterointerface (DL/SC) described by partition coefficient, k_m (1)

$$\rho_1(x = 0, t) = k_m \rho_2(x = 0, t) \tag{15b}$$

The interface condition given by eq. (15b), the so-called partition condition [89,90], maintains a discontinuity between the solute concentration at the interface, with the partition coefficient k_m varying depending on the type of drug and solvent [1,91]. Such an interface condition can be understood as a more general form of the perfect contact condition, which is described by $k_m = 1$. The partition interface condition is common in applications such as analyte transport in porous media [89] and drug release from multilayer capsules [1,90–91].

Following the paper [1], the normalization of variables results in the following relationships.

$$u_i(x, t) = \frac{\rho_i(x, t)}{C_0}, q_i(x, t) = \frac{j_i(x, t)}{C_0}, i = 1, 2 \tag{16a}$$

$$\chi_1 = \frac{x}{l_a}, -l_a \leq x \leq 0, \chi_2 = \frac{x}{l_a}, 0 \leq x \leq l_b \tag{16b}$$

$$p = \frac{D_2}{l_b^2}, \eta = pt, T = p\tau \tag{16c}$$

The system of partial differential equations (PDEs), given by Eqs. (11)–(12), in terms of normalized variables becomes:

$$\frac{\partial u_1(\chi_1, \eta)}{\partial \eta} = \alpha \frac{\partial^2 u_1(\chi_1, \eta)}{\partial \chi_1^2} \tag{17a}$$

$$q_1(\chi_1, \eta) = -a_1 \frac{\partial u_1(\chi_1, \eta)}{\partial \chi_1} \tag{17b}$$

for $-1 \leq \chi_1 \leq 0$ and

$$\frac{\partial u_2(\chi_2, \eta)}{\partial \eta} + T \frac{\partial^2 u_2(\chi_2, \eta)}{\partial \eta^2} = p^{1-\gamma} \frac{\partial^{1-\gamma}}{\partial \eta^{1-\gamma}} \frac{\partial^2 u_2(\chi_2, \eta)}{\partial \chi_2^2} \tag{18a}$$

$$q_2(\chi_2, \eta) + T \frac{\partial q_2(\chi_2, \eta)}{\partial \eta} = -a_2 p^{1-\gamma} \frac{\partial^{1-\gamma}}{\partial \eta^{1-\gamma}} \frac{\partial u_2(\chi_2, \eta)}{\partial \chi_2} \tag{18b}$$

for $0 \leq \chi_2 \leq 1$.

The normalized initial and boundary conditions are given by following expressions:

$$u_1(\chi_1, \eta = 0) = h(t), u_2(\chi_2, \eta = 0) = 0, \frac{\partial u_2(\chi_2, \eta)}{\partial \eta} \Big|_{\eta=0} = 0 \tag{19}$$

$$q_1(\chi_1 = -1, \eta) = 0 \tag{20a}$$

$$u_2(\chi_2 = 1, \eta) = 0 \tag{20b}$$

while normalized conditions at heterointerfaces (Eq. 14) become:

$$q_1(\chi_1 = 0, \eta) = q_2(\chi_2 = 0, \eta) \tag{21a}$$

$$u_1(\chi_1 = 0, \eta) = k_m u_2(\chi_2 = 0, \eta) \tag{21b}$$

In the expressions given by Eqs. (17)–(18), the following nondimensional replacements have been introduced:

$$\alpha = \frac{D_1 l_b^2}{D_2 l_a^2} = \frac{1}{p} \frac{D_1}{l_a^2}, \beta = \frac{a_2}{a_1} \tag{22}$$

where coefficients:

$$a_1 = \frac{D_1}{l_a} \text{ and } a_2 = \frac{D_2}{l_b} \tag{23}$$

have a dimension of speed [m/s].

An analytical solution may be obtained by applying Laplace transform methods [92], with Laplace transform of fractional derivative given by Eq.8. This transform converts the systems of PDEs, Eqs.(17)–(18) into a system of linear ordinary differential equations in complex domain as follows:

$$\frac{d^2 \bar{U}_1(\chi_1, s)}{d\chi_1^2} - \bar{\sigma}_1 \bar{U}_1(\chi_1, s) = -\frac{1}{s\alpha} \tag{24a}$$

$$\bar{Q}_1(\chi_1, s) = -\frac{1}{\bar{\sigma}_1 \bar{Z}_1} \frac{d\bar{U}_1(\chi_1, s)}{d\chi_1} \tag{24b}$$

for $-1 \leq \chi_1 \leq 0$, and

$$\frac{d^2 \bar{U}_2(\chi_2, s)}{d\chi_2^2} - \bar{\sigma}_2 \bar{U}_2(\chi_2, s) = 0 \tag{25a}$$

$$\bar{Q}_2(\chi_2, s) = -\frac{1}{\bar{\sigma}_2 \bar{Z}_2} \frac{d\bar{U}_2(\chi_2, s)}{d\chi_2} \tag{25b}$$

for $0 \leq \chi_2 \leq 1$.

In Eqs. (24)–(25), the complex coefficients of propagation $\bar{\sigma}_i$ and

complex impedance \bar{Z}_i , $i = 1, 2$ are given by.

$$\bar{\sigma}_1 = \sqrt{\frac{s}{\alpha}}, \bar{Z}_1 = \frac{1}{a_1} \sqrt{\frac{\alpha}{s}} = \frac{1}{a_1} \frac{1}{\bar{\sigma}_1} \tag{26}$$

in the DL and

$$\bar{\sigma}_2 = \sqrt{\frac{s^\gamma(1+Ts)}{p^{1-\gamma}}}, \bar{Z}_2 = \frac{1}{a_2} \frac{\bar{\sigma}_2}{s} \tag{27}$$

in the skin barrier (SC layer).

With s is denoted complex frequency, $s = \sqrt{-1}\Omega$, where Ω is normalized angular frequency.

Boundary conditions in complex domain become:

$$\bar{Q}_1(-1, s) = 0, \bar{U}_1(1, s) = 0 \tag{28}$$

and conditions at heterointerface DL/SC become:

$$\bar{Q}_1(0, s) = \bar{Q}_2(0, s) \tag{29a}$$

$$\bar{U}_1(0, s) = k_m \bar{U}_2(0, s) \tag{29b}$$

By solving the system of linear ordinary differential equations in complex domain, Eqs.24–25 with boundary conditions Eqs. 28 and conditions at heterointerface Eqs.29, the spectral functions of concentrations are obtained:

$$\bar{U}_1(\chi_1, s) = \bar{U}_{1L} \cosh[\bar{\sigma}_1(1+\chi_1)] - \frac{1}{s^2} [\cosh[\bar{\sigma}_1(1+\chi_1)] - 1] \tag{30}$$

$$\bar{U}_2(\chi_2, s) = \bar{Q}_{2D} \sinh[\bar{\sigma}_2(1-\chi_2)] \tag{31}$$

The complex constants \bar{U}_{1L} and \bar{Q}_{2D} , obtained from conditions at heterointerface, Eqs. 29, are given by:

$$\bar{U}_{1L} = \frac{2 \sinh(\bar{\sigma}_1/2)}{s^2} \frac{\bar{Z}_1 \cosh(\bar{\sigma}_2) \sinh(\bar{\sigma}_1/2) + k_m \bar{Z}_2 \sinh(\bar{\sigma}_2) \cosh(\bar{\sigma}_1/2)}{\bar{Z}_1 \cosh(\bar{\sigma}_2) \cosh(\bar{\sigma}_1) + k_m \bar{Z}_2 \sinh(\bar{\sigma}_2) \sinh(\bar{\sigma}_1)} \tag{32}$$

$$\bar{Q}_{2D} = \frac{\sinh(\bar{\sigma}_1)}{s^2} \frac{1}{\bar{Z}_1 \cosh(\bar{\sigma}_2) \cosh(\bar{\sigma}_1) + k_m \bar{Z}_2 \sinh(\bar{\sigma}_2) \sinh(\bar{\sigma}_1)} \tag{33}$$

In the next section, we analyze the spectral functions of concentration profiles in the donor layer and in the skin barrier in dependence of anomalous diffusive exponent, partition coefficient between donor layer and membrane and flux delayed time.

The cumulative amount of drug that diffuses through the *stratum corneum* (SC layer) into the viable epidermis at any specific time is of interest when one analyzes the transport of drug. It provides information regarding the amount of drug that is being absorbed into the blood circulation. Hence, we calculate this quantity by following definition from [1].

$$M = -A l_b C_0 \int_0^\eta q_2(1, \eta) d\eta \tag{34}$$

where A is the area exposed to the dosing solution. By application of Laplace transform to Eq.34, the cumulative amount of drug in complex domain becomes.

$$\bar{M} = -A l_b C_0 \frac{1}{s} \bar{Q}_{2D} \tag{35}$$

The maximal value of the cumulative amount of drug in complex domain is [1]:

$$\bar{M}_\infty = -A l_b C_0 \frac{1}{s} \tag{36}$$

By normalization of cumulative amount of drug (Eq. (35)) to maximal value (Eq.36), we obtained

$$\overline{M}_n = \overline{Q}_{2D} \tag{38}$$

In further discussion, we analyzed the spectral function of $\overline{Q}_{2D}(s)$ in order to discuss the influence of anomalous diffusive exponent, partition coefficient and flux delayed time to the cumulative amount of drug.

4. Analyzes and discussion

For $\gamma = 1$ and $T = 0$, the derived model given by Eqs.30–33 is reduced to the spectral functions of concentration and cumulative amount of drug given in the paper [1]. For $T = 0$, $l_a = 0$, and $k_m = 1$ the derived spectral function of concentration in the skin barrier given by Eqs. 31, 33 is reduced to model given in [41–45]. This confirms the validity of the derived model.

In this section, we analyzed how k_m (that describes drug solvent characteristic in the patch) and γ (that describes micro-structural heterogeneity of skin barrier) affect the spectral functions of the concentration profile and cumulative amount of drug, when the flux delay time τ (that is the finite speed of propagation of the mass perturbation in the skin) is taken into account.

4.1. Concentration profile and its spectral function

Among the many functions that the skin has for the human body, one of its main functions is the regulation of the entry of foreign substances

into the body. This barrier function of the skin has attracted great scientific interest due to its role in numerous pharmacological and toxicological studies including transdermal drug delivery [91]. The partition of the drug, defined as the concentration ratio between the vehicle and the skin barrier in equilibrium, depends on both the drug itself and the characteristics of the skin membrane [1]. The partition coefficient k_m of a chemical in the skin is an indicator of the maximum amount of that chemical that the skin can contain and may reflect the rate at which the chemical penetrates the skin and enters the systemic circulation. In this study, the partition coefficient k_m varies depending on the type of drug and solvent vehicle, while the parameters γ and T govern the transport of the drug through the skin.

The developed mathematical model can predict the release profile for a range of k_m values that is, for various types of drugs and patches [1,93–95].

In order to examine the influence of normalized delayed time T and partition coefficient k_m , the spectral function of the concentration profile based on the model given by Eqs. 30–33, and the spectral functions of the concentration profile are shown in Fig. 3, for $T = 100$, $\gamma = 1$ and for two values of k_m : $k_m = 1e-4$ (Fig. 3a, 3b) and $k_m = 1$ (Fig. 3c, d).

As can be seen from Fig. 3, when delay time is taken into account, $T \neq 0$, the model predicts changes in the spectral function of concentration in both layers. For low frequencies (Fig. 3a, c and red lines in Fig. 3b, d), the concentration along the donor layer is practically constant, as predicted by the previous models, both for a small (Fig. 3a, b)

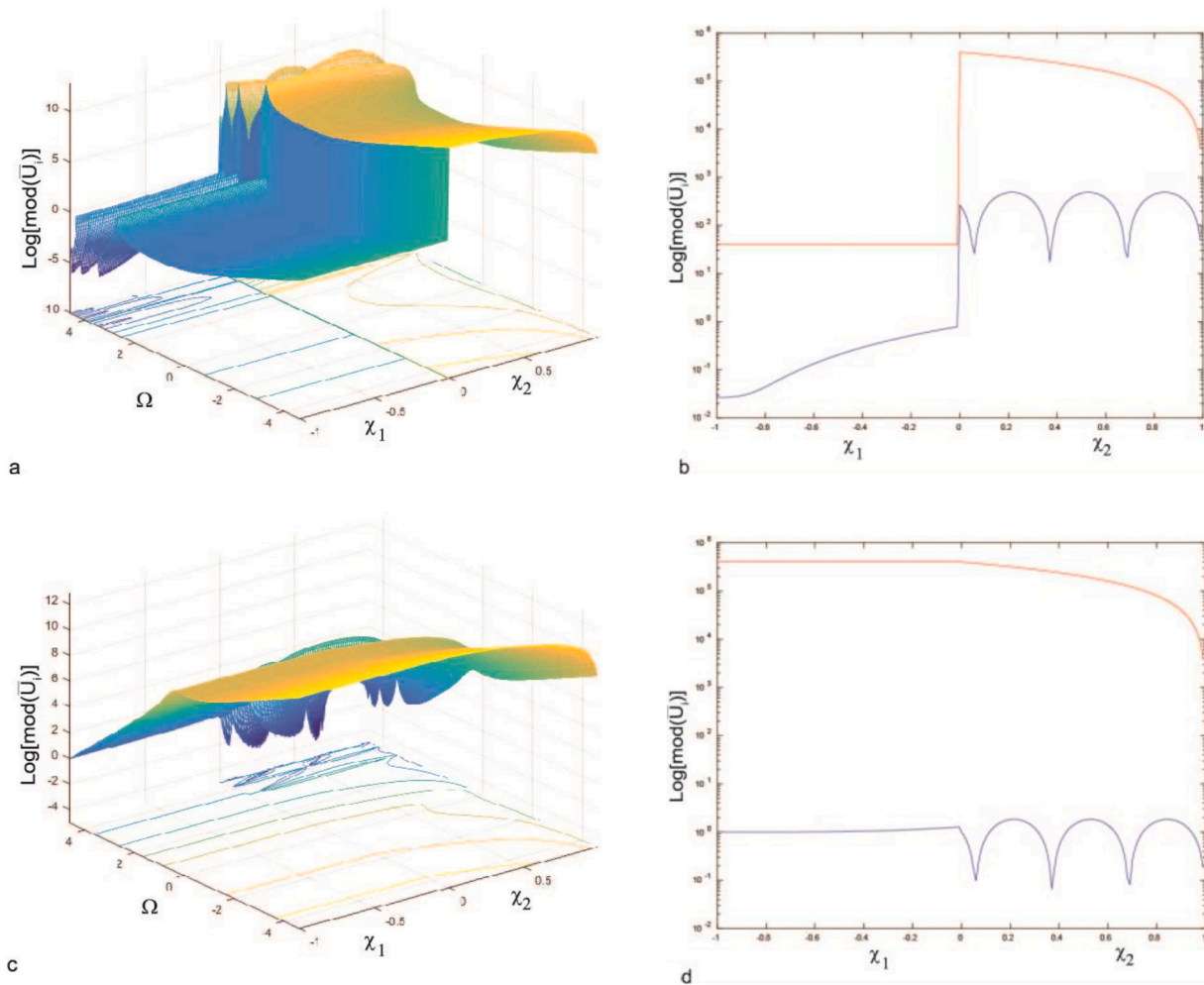


Fig. 3. The spectral functions of the concentration profile (left) and cross-sections for $\Omega = 10^{-2}$ (red lines) and $\Omega = 10^2$ (blue lines) (right) based on the model given by Eq. 30–33, in the frequency range $10^{-2} \leq \Omega \leq 10^2$ for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}$ taken from [1] and for $T = 100, \gamma = 1$ as well as two values of k_m a),b) $k_m = 1e-4$, c),d) $k_m = 1$. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

and for k_m equal to unity (Fig. 3c, d), but only for a small k_m (Fig. 3a, b) there is a large jump in concentration noticeable on the DL/SC boundary. At high frequencies and small k_m , the concentration along the donor layer increases from the gas/DL boundary towards the DL/SC boundary. The steep concentration jump at the DL/SC boundary depends on the k_m . When the k_m decreases, this jump is larger. It can be concluded that k_m describes the ratio of affinity of the drug for the skin membrane and for the vehicle solvent. If these affinities are the same, partition coefficient is equal to unity, and there is no concentration discontinuity at a patch/skin interface.

Interesting changes in comparison to previous models can be observed in the spectral function of concentration along the SC (Fig. 3a-3d). At low frequencies, the concentration along the SC decreases monotonously from the DL/SC to the SC/VE boundary, and near this boundary the slope of the decrease increases significantly, as it is predicted by the previous models. However, at high frequencies, the spectral function shows oscillatory changes both along the frequency axis (Fig. 3a and c) and along the spatial axis (along the SC layer) (blue lines in Fig. 3b and d). From a physical point of view, the observed oscillatory changes can be interpreted as a consequence of the change in the nature of transport at high frequencies. Namely, for $\Omega > 1/T$ the perturbations propagate as damped waves, due to the finite propagation speed of the perturbation (or the inertial memory of the system as discussed in [61,71]), and the oscillatory changes are the consequence of resonances that occur when the integer multiple of half the wavelength of the perturbation becomes equal to the thickness of the layer through which

the perturbation spreads. Damping of the perturbation depends on the diffusion coefficient and the thickness of the sample, but also on the anomalous diffusion exponent (Eq. 27). The partition coefficient does not affect either the damping or the period of these oscillatory changes.

Comparing Figs. 3a,b and 3c,d, it can be concluded that the partition coefficient affects the shape of the spectral function of the concentration in the donor layer and the value of the concentration along the SC layer increasing this concentration k_m times if $k_m < 1$, at all frequencies.

In order to examine the influence of T and the γ , the spectral function of the concentration profile based on the model given by eqs. 30-33, are shown in Fig. 4, for $k_m = 1$, $T = 100$, and for two values of γ : $\gamma = 0.1$ (Fig. 4a, 4b) and $\gamma = 0.9$ (Fig. 4c, d).

As can be seen from Fig. 4a - 4d, γ does not affect the concentration profile along the donor layer in the entire frequency range. In this layer, the concentration is constant up to the DL/SC boundary, where there is a sudden but small jump down, which a loose depend on the size of the γ . At high frequencies, the concentration in the donor layer is lower than at low frequencies (blue and red lines in Fig. 4b and d). Therefore, the DL/SC heterointerface itself presents a barrier on which molecules accumulate, but the rate of diffusion expressed through the anomalous diffusion exponent γ does not affect its capacitance.

In the SC layer, one can observe oscillatory changes in the spectral function of concentration at high frequencies, for high γ (Fig. 4c and blue line in Fig. 4d), similarly as in previous Fig. 3a, c, blue lines in Fig. 3b, d, which are a consequence of the fact that the delayed time is different from zero, i.e. a consequence of the finite propagation speed of the mass

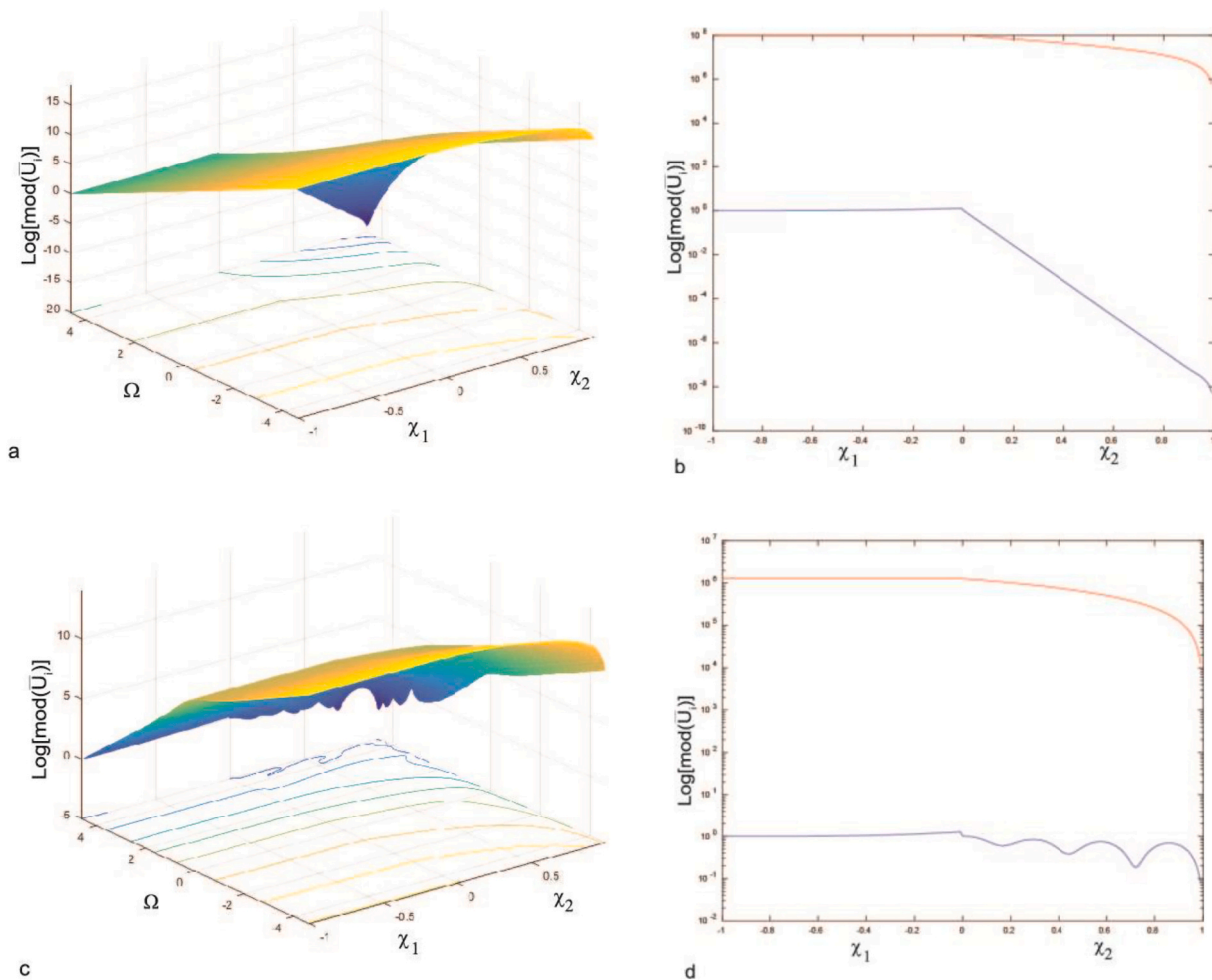


Fig. 4. The spectral functions of the concentration profile (left) and cross-sections for $\Omega = 10^{-2}$ (red lines) and $\Omega = 10^2$ (blue lines) (right) based on the model given by Eq. 30-33, in the frequency range $10^{-2} \leq \Omega \leq 10^2$ for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}$ taken from [1] and for $T = 100, k_m = 1$ as well as two values of γ a,b) $\gamma = 0.1$, c,d) $\gamma = 0.9$. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

perturbation and the inertia of the drug molecules. Anomalous diffusion exponent influences the attenuation of amplitude of damped wave inside the SC (Figs.3b,3d, blue lines) so that this attenuation is greater when the γ is smaller. Effectively, when γ decreases, both the diffusion length of the perturbation and its wavelength decrease (Eq.27), so that the oscillation frequency becomes higher and the oscillation amplitude decreases. For very small γ oscillations are lost (blue line, Fig. 4b).

For a large γ (close to unity), at high frequencies, there is a completely different concentration gradient along the SC in comparison to those at low frequencies (the blue lines in Fig. 4b and d). This influence on the concentration gradient in the SC is related to the influence of γ on the impedance of the SC (Eq. 27). With an increase in γ , the capacitance of the SC layer increases, and the mismatch between the impedances of SC and DL decreases.

Comparing Figs. 4a,b and 4c,d, it can be concluded that the anomalous diffusive exponent affects the shape of the spectral function of the concentration in the SC layer and for parameter $\gamma \neq 1$, the value of the concentration at interface between donor layer and SC and within SC layer decreases.

In order to examine the influence of T in more detail, the spectral functions of the concentration profile based on the model given by eqs. 30–33, are shown in Fig. 5, for $k_m = 1$, $\gamma = 0.8$ and for two values of T : $T = 1$ (Fig. 5a, 5b) and b) $T = 100$ (Fig. 5c, d).

As can be seen from Figs. 5 a-d, T does not affect the shape of the concentration profile either in the donor layer or in the SC layer, at low frequencies. In the donor layer, at low frequencies, the concentration is

practically constant up to the DL/SC boundary (red lines, Fig. 5b, d). At low frequencies, the concentration along the SC layer decreases monotonically with a large increase in slope near the SC/VE boundary (red lines, Fig. 5b, d). However, at high frequencies T affects both the shape of concentration profile in the donor layer and the shape of concentration profile in the SC layer. In the donor layer, this influence of T is more pronounced for smaller T , where an increase in concentration along the DL and a sudden jump down at the DL/SC boundary is observed, where the slope of the increase decreases and the size of the jump increases with the increase in T (blue lines, Fig. 5b, d). At high frequencies, greater than inverse T , the concentration profile along the SC shows oscillatory changes both along the frequency and along the spatial axis whose frequency decreasing with increasing T (Figs.5a, c, blue lines in Figs.5b, 5d). An increase in T increases both the wavelength and the diffusion length of the mass perturbation for $\Omega > 1/T$. This means that an increase in T shifts the frequency at which resonance occurs towards higher frequencies, simultaneously reducing the oscillation amplitudes.

Comparing Figs. 5a,b and 5c,d, it can be concluded that the flux delayed time affects the shape of the spectral function of the concentration in the SC layer and increase in T steeply decreases the value of the concentration at interface between donor layer and SC and slows the decline along the SC layer.

Based on this analysis (blue lines in Fig. 5b, d), we can be conclude that T affects the impedance of the SC layer, which can be seen from Eq.27, also. Namely, an increase in T , similar to an increase in γ (Fig. 4) affects a decrease in the impedance of the SC layer and consequently

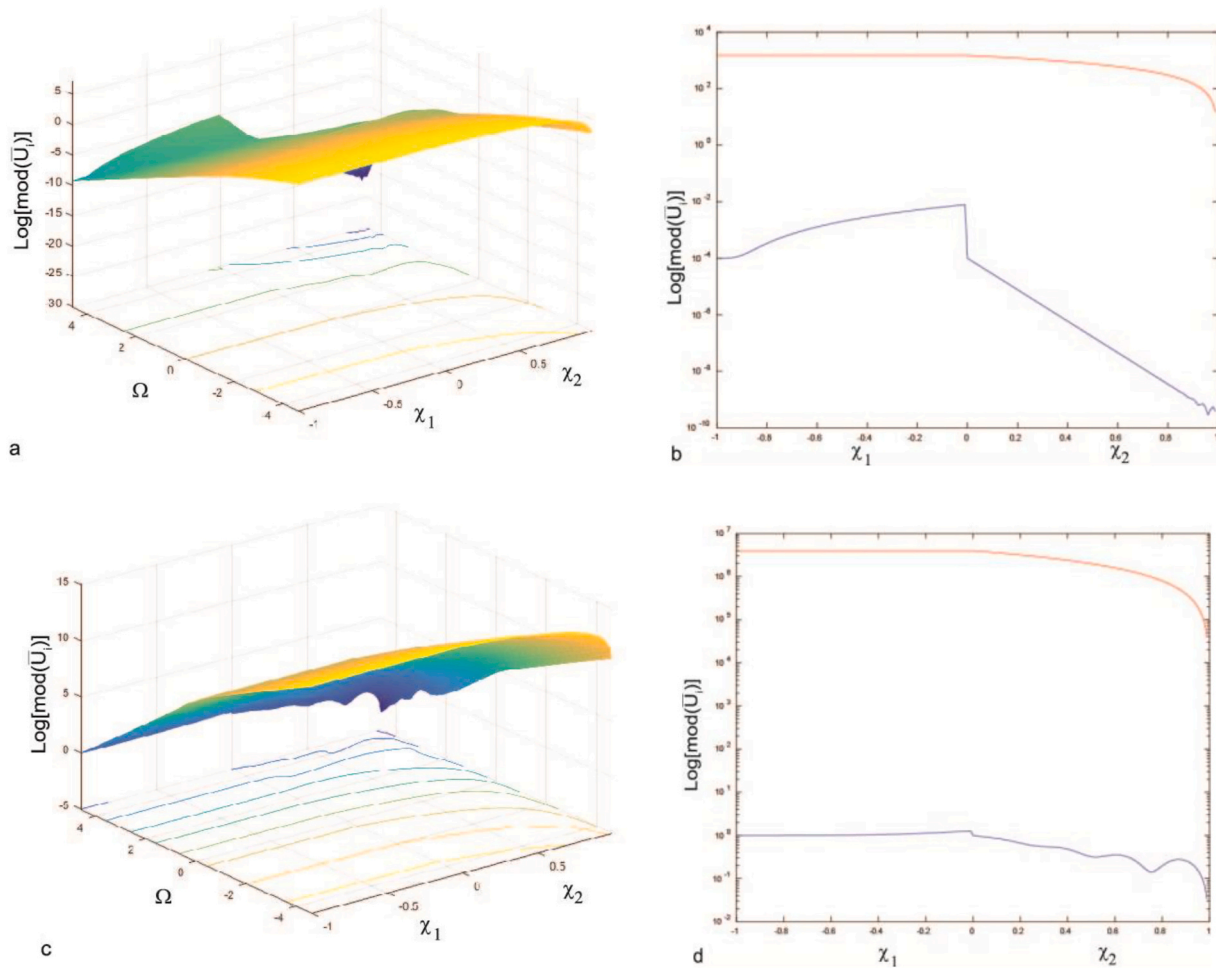


Fig. 5. The spectral functions of the concentration profile (left) and cross-sections for $\Omega = 10^{-2}$ (red lines) and $\Omega = 10^2$ (blue lines) (right) based on the model given by Eq. 30–33, in the frequency range $10^{-2} \leq \Omega \leq 10^2$ for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}$ taken from [1] and for $\gamma = 0.8, k_m = 1$ as well as two values of T a), b) $T = 1$, c), d) $T = 100$. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

gives smaller mismatch between the impedances of DL and SC, so it is expected that this influence is also manifested in the cumulative flux.

4.2. The spectral function of the cumulative amount of drug

In this section, we analyzed how k_m and γ affect the spectral functions of the cumulative amount of drug, when the flux delay time τ is taken into account, based on the model given by Eqs. 38 and 33.

Fig. 6 shows how the anomalous diffusive exponent γ affects the spectral function of the cumulative amount of the drug.

From Fig. 6a, for $\gamma \leq 0.5$, it is obvious that the cumulative amount of drug decreases monotonically if frequency increases, with the rate of decrease which increases when $\Omega > 1/T$. For $\gamma > 0.5$, the spectral function shows oscillatory changes in the amplitude of the cumulative amount of drug at $\Omega > 1/T$, with larger oscillations for higher γ (Fig. 6a, blue line) and faster phase decay (Fig. 6b, blue line). In addition, the larger the γ , the higher cumulative amounts of the drug in the entire frequency range.

Fig. 7 shows how T affects the cumulative amount of drug.

As it can be seen from Fig. 7a and b the increase in the T (decrease in the propagation speed of the perturbation) leads to the appearance of oscillatory behavior in both amplitudes and phases of the cumulative flux at frequencies $\Omega > 1/T$. These oscillations are consequence of the resonances in molecular density into SC, as it is discussed below the Fig. 3-5. Consequently, they can be observed in both, amplitudes and phases of cumulative flux at high frequencies $\Omega > 1/T$. It also means that there is change in the transport nature of perturbation: at low frequencies $\Omega < 1/T$ (that is, in long time limit, $t > T$) it is sub-diffusion transport while at high frequency $\Omega > 1/T$ (that is short time limit, $t < T$) there is damped wave propagation.

The parameter T influence to diffusion length and wavelength of perturbation, and consequently to magnitudes of oscillations, their periods, and characteristic frequency at which the first resonance appears. Besides, the smaller T the lower level of cumulative amount of drug at all frequencies, similar to influence of γ . It can be explained by dependence of the SC layer impedance on T , Eq.27.

The conducted analyzes indicates that in a short time interval (of the order of magnitude of the T) from the moment of applying the patch, overshoots of saturation of cumulative amount of drug are occurring, while in a time interval that is much longer than T the saturation cumulative flux is achieved more slowly. Also, there are oscillations

around this value with an amplitude that depends not only on the delay time (propagation speed of the perturbation) but also on γ .

Fig. 8 shows how k_m affects the cumulative amount of drugs if the time delay T is large.

As can be seen from Fig. 8a, b k_m affects the change in the rate of decline of the cumulative flux amplitudes and phases. With the decrease in k_m , the amplitudes of the cumulative flux decrease more slowly, especially at high frequencies, where the influence of T comes to the fore. In addition, the increase in k_m , similarly to the decrease in T , affects the shift of the resonances towards higher frequencies (shorter time intervals). Unlike the influence of increases of T and increase of γ (Figs. 7 - 8), the increase in k_m does not affect the magnitude of the cumulative flux at low frequencies, $\Omega < 1/T$ but affects the decrease of the cumulative flux at high frequencies, $\Omega > 1/T$.

If the drug has a higher affinity for the vehicle solvent than for membrane (high k_m), the delivery rate is considerably slower at high frequencies or in short time limit, while in long time limit the influence of k_m to the partition of the drug can be ignored.

5. Conclusion

Derived model introduces time-delayed flux concept and consequently inertial relaxation time τ in mathematical description of particle transport processes across biological barrier to take into account its time-scale dependent nature. Besides, the model introduces anomalous diffusive exponent γ to consider anomalous diffusive behavior of particle into highly heterogeneous media.

For $\gamma \neq 1$ and $\tau = 0$ the model is reduced to existing models that consider anomalous diffusive behavior but ignore time-scale dependent nature of particles transport. For $\gamma = 1$ and $\tau = 0$ the model is reduced to classical model of drug delivery across the skin barrier. It means that derived model represents a generalization of both types of existing models.

The analysis of the spectral functions of the concentration profile and the cumulative flux showed that micro-heterogeneity of the SC affects the occurrence of sub-diffusive drug transport at frequencies lower than inverse flux delay time, while at frequencies higher than that, resonant changes in concentration profile and oscillations of the spectral function of the cumulative flux are observed, which indicate the wave nature of the propagation of the perturbation at high frequencies, i.e. in the short time limit. This phenomenon is a consequence of taking into account the

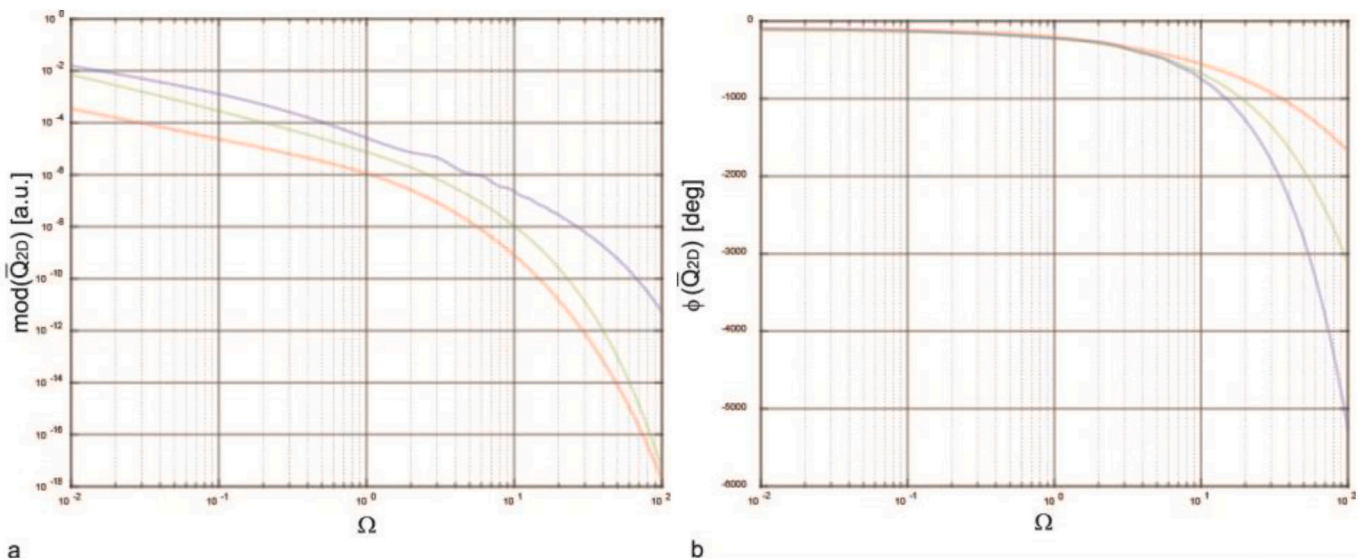


Fig. 6. Spectral function of cumulative amount of drugs for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}, k_m = 1, T = 1, \gamma = 0.1$ (red lines), $\gamma = 0.5$ (green lines), and $\gamma = 0.9$ (blue lines). a) Amplitude characteristic of the cumulative amount of drug b) Phase characteristic of the cumulative amounts of the drug. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

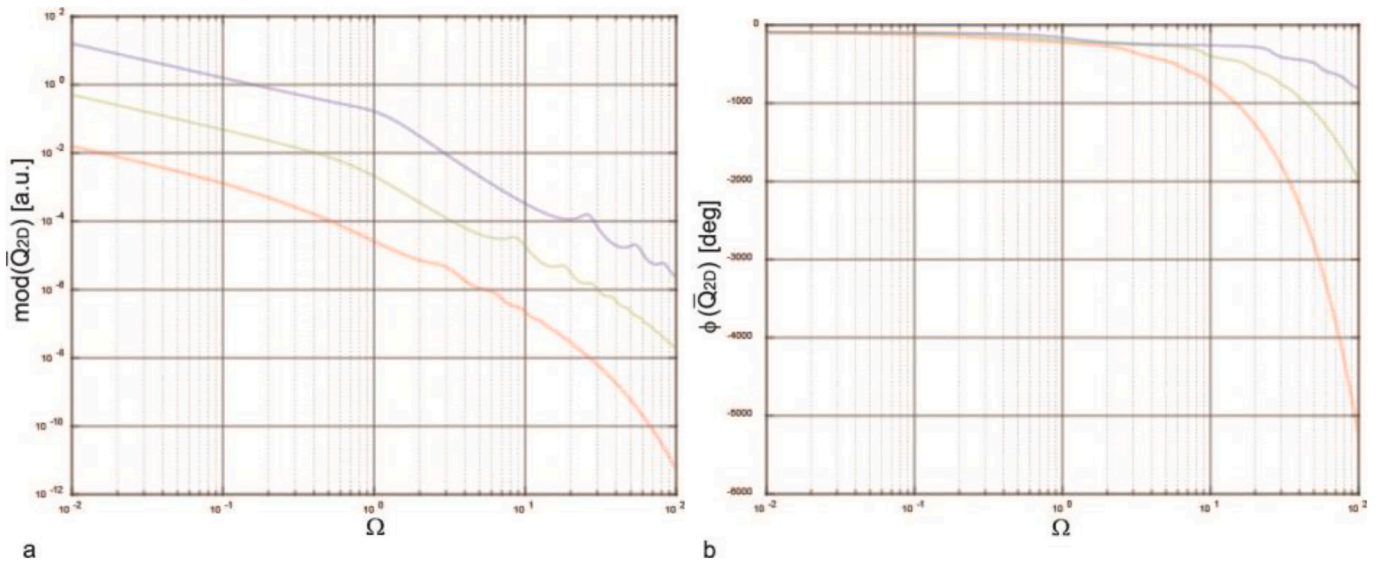


Fig. 7. Spectral function of cumulative amount of drugs for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}, k_m = 1, \gamma = 0.9$, and three values of T : $T = 1$ (red line), $T = 10$ (green line), and $T = 100$ (blue line). a) Amplitude characteristic of the cumulative amount of drug; b) Phase characteristic of the cumulative amounts of the drug. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

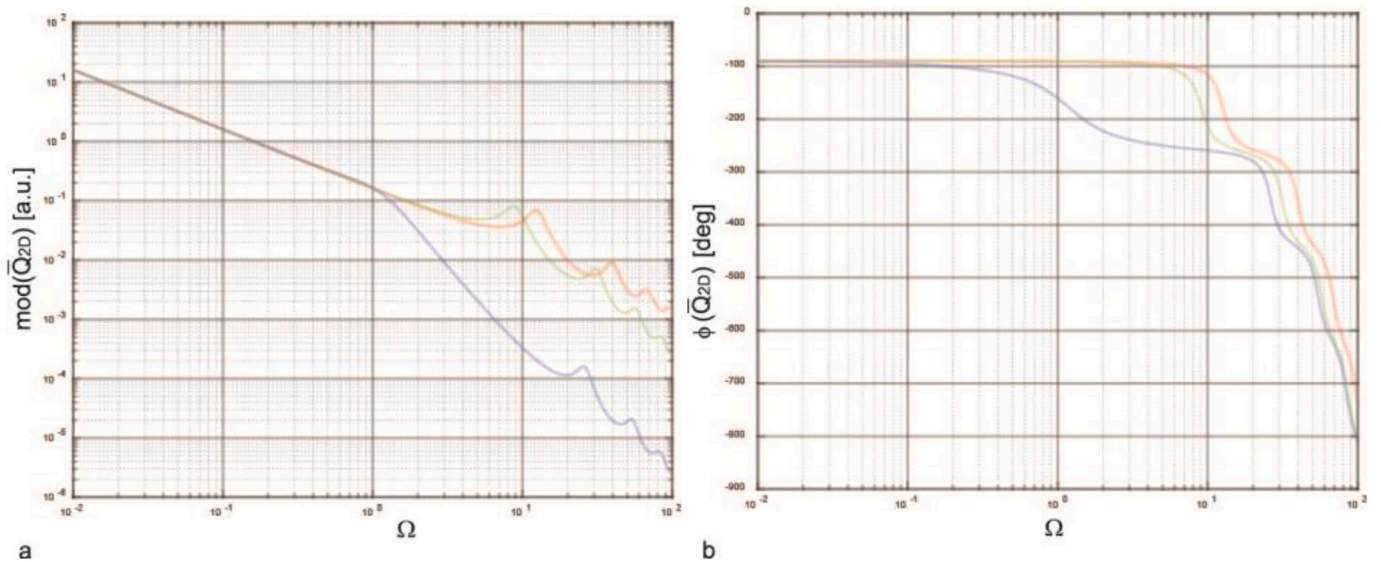


Fig. 8. Spectral function of cumulative amount of drugs for $\alpha = 6250, \beta = 0.00004, p = 0.1 \text{ s}^{-1}, \gamma = 0.9, T = 100$, and three values of k_m : $k_m = 0.0001$ (red line), $k_m = 0.01$ (green line), and $k_m = 1$ (blue line). A) amplitude characteristic of the cumulative amount of drug; b) Phase characteristic of the cumulative amounts of the drug. (For interpretation of the references to colour in this figure legend, the reader is referred to the web version of this article.)

non-locality of the flux, i.e. the *finite propagation speed of the perturbation*.

As the anomalous diffusion exponent is higher, the sub-diffusive properties are less pronounced in the low-frequency range (long-time limit), as well as the damping of the perturbation waves at high frequencies (short-time limit). The influence of this exponent on cumulative flux at low and high frequencies is of a different origin. At low frequencies, the anomalous diffusive exponent dominantly affects SC impedance and impedance mismatch between SC and DL. At high frequencies, $\Omega > 1/T$, this exponent dominantly affects diffusion length and wavelength of the perturbation transport.

The partition coefficient affects the cumulative flux as a time (frequency)-dependent impedance that describes the accumulation property of skin barrier (capacity) for given ratio of affinity of the drug for the skin membrane and for the vehicle solvent. The saturation value of the concentration along the SC layer also depends on this coefficient. It

means that the adjustment of this coefficient should be done for various drug molecules (by permeation enhancer in vehicle solvent or by patch structure [91,95]) to control release concentration of drug and saturation cumulative amount of drug.

Accounting for the finite speed of propagation of the perturbation, i.e. the flux delay time, explains the experimentally observed phenomenon that the nature of the transport is different if it is observed on different time (frequency) scales. An increase in the delay time affects the increase of the perturbation wavelength and its diffusion length and leads to the *amplification of resonance amplitudes* in the concentration profile as well as in the spectral function of the cumulative amount of the drug. Based on these observations, it can be concluded that in a time interval of the order of the flux delay time overshoots of steady cumulative flux (saturation cumulative amount of the drug) are occurring and in long time limit the saturation cumulative flux is achieved more slowly

through oscillation around the equilibrium value with an amplitude that depends not only on the propagation speed of the perturbation, but also on the anomalous diffusion exponent. It is important to note that non-delayed models predict the asymptotic reaching of saturation (equilibrium cumulative flux) in the long-time limit, through asymptotic approaching to this value with a rate that increases with the increase of the anomalous diffusion exponent. It means that non-zero flux time delay may cause a larger cumulative amount of the drug than saturation value during long time interval what can have significant physiological implications. Therefore, the duration of drug administration through the skin should be estimated by considering non-zero flux delay in medical applications of patch with drug solution.

CRedit authorship contribution statement

These authors equally contributed to this work.

Declaration of competing interest

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

Data availability

Data will be made available on request.

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