Supporting Information

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SI text

Experimental Results

Details of the mouse experiments of Fig. 3(a):

Four to six week old immune competent Balb/c mice were injected subcutaneously in the mammary fat pad with 1×10^6 EMT6-HER2 murine mammary carcinoma cells. Mice were administered (1) vehicle, (2) BETi (PLX 51107) (20 mg/kg daily), via oral gavage, (3) anti-CTLA-4 antibody from Bio X Cell (clone 9H10) at 100 *µ*g by twice weekly intraperitoneal injection or (4) the combination of BETi and anti-CTLA-4 antibody. Treatment started once tumor diameters reached 5 mm (approximately 7-10 days after tumor injection). Ten to eleven mice were included in each treatment group. Tumor volumes were measured three times weekly with digital calipers. Tumor volume was estimated by the following equation: Tumor volume $= 0.5 \times$ [(larger diameter) \times (smaller diameter)²]. Values are the mean $\hat{A} \pm \text{SE}$ of tumor volumes at each time point.

Fig. S1. Percentage of MDSC in CD45⁺ **Cells decreases under the treatment of BETi.** (a) Numerical simulation results of BETi treatment with $\gamma_B = 1 \times 10^{-9}$ g/cm³ \cdot day. (b) EMT6 tumors were generated in Balb/c mice as described in Fig. S1A above and mice were treated with vehicle control or PLX 51107. Tumors were harvested at day 20, processed into single-cell suspensions and stained with Alexa 488 anti-GR-1 and APC anti-CD11b antibodies (BD Biosciences) to measure MDSC. Data were acquired using an LSRII flow cytometer and are expressed as percent of $CD45⁺$ cells.

Fig. S2. Percentage of MDSC in CD45⁺ **Cells decreases under the treatment of anti-CTLA-4.** Numerical simulation results of anti-CTLA-4 treatment with $\gamma_A = 0.9 \times 10^{-9}$ g/cm³ · day.

Equation for DCs (*D***)**

By necrotic cancer cells (N_C) we mean cancer cells undergoing the process of necrosis. Necrotic cancer cells release HMGB-1 (1). We model the dynamics of the necrotic cells (N_C) and HMGB-1 (H) by the following equations:

 Ω ^{*N*}

$$
\frac{\partial N_C}{\partial t} + \underbrace{\nabla \cdot (\mathbf{u} N_C)}_{\text{velocity}} - \underbrace{\delta_{N_C} \nabla^2 N_C}_{\text{diffusion}} = \underbrace{\lambda_{N_C} C C}_{\text{derived from life cancer cells}} - \underbrace{d_{N_C} N_C}_{\text{removal}} - \underbrace{d_{N_C} N_C}_{\text{removal}}
$$
\n
$$
\frac{\partial H}{\partial t} - \underbrace{\delta_H \nabla^2 H}_{\text{diffusion}} = \underbrace{\lambda_{H N_C} N_C}_{\text{relased from metric cancer cells}} - \underbrace{d_H H}_{\text{degradation}}
$$

,

where $\lambda_{N_C C}$ is the rate at which cancer cells become necrotic and $\lambda_{H N_C}$ is the rate at which necrotic cells produce HMGB-1. We note that although molecules like HMGB-1, or other proteins, may be affected by the velocity \mathbf{u} , their diffusion coefficients are several order of magnitude larger than the diffusion coefficients of cells, hence their velocity term may be neglected. The degradation of HMGB-1 is fast $(\sim 0.01/\text{day})$ (2), and we assume that the process of necrosis is also fast. We may then approximate the two dynamical equations by the steady state equations $\lambda_{N_C} C C - d_{N_C} N_C = 0$ and $\lambda_{H N_C} N_C - d_H H =$ 0, so that *H* is proportional to *C*.

an A^{\pm} SE of tumor

(a), so that *H* is proportional to *C*.

Dendritic cells are activated to

the activation rate of immature commutation of the limit of *D*₀ $\frac{H}{R_H + H}$,

proportional to *C*. Here, the Michaeoc Dendritic cells are activated by HMGB-1 (3, 4). Hence, the activation rate of immature dendritic cells, with density D_0 , is proportional to $D_0 \frac{H}{K_H + H}$, or to $D_0 \frac{C}{K_C + C}$, since *H* is proportional to *C*. Here, the Michaelis-Menten law is used to account for the limited rate of receptor recycling time which takes place in the process of DCs activation. Hence, the dynamics of DCs is given by

$$
\frac{\partial D}{\partial t} + \underbrace{\nabla \cdot (\mathbf{u}D)}_{\text{velocity}} - \underbrace{\delta_D \nabla^2 D}_{\text{diffusion}} = \underbrace{\lambda_{DC} D_0 \frac{C}{K_C + C}}_{\text{activation by HMGB-1}} - \underbrace{d_D D}_{\text{death}},
$$

where δ_D is the diffusion coefficient and d_D is the death rate of DCs.

Equations for cytokines

Equation for IL-12 (I_{12} **). The proinflammatory cytokine IL-**12 is secreted by activated DCs (5, 6) and by M1 macrophages (7) , so that

$$
\frac{\partial I_{12}}{\partial t} - \delta_{I_{12}} \nabla^2 I_{12} = \underbrace{\lambda_{I_{12}D} D + \lambda_{I_{12}M_1} M_1}_{\text{production by DCs and M1}} - \underbrace{d_{I_{12}I_{12}}}_{\text{degradation}}.
$$
 [S1]

Equation for IL-2 (I_2) . IL-2 is produced by activated CD4⁺ T cells (T_1) (6). Hence,

$$
\frac{\partial I_2}{\partial t} - \delta_{I_2} \nabla^2 I_2 = \underbrace{\lambda_{I_2 T_1} T_1}_{\text{production by } T_1} - \underbrace{d_{I_2} I_2}_{\text{degradation}}.
$$
 [S2]

Equation for TGF- β (T_{β}). TGF- β is produced by tumor cells (8) , Tregs (9) and M2 macrophages $(10-12)$:

$$
\frac{\partial T_{\beta}}{\partial t} - \delta_{T_{\beta}} \nabla^2 T_{\beta} = \underbrace{\lambda_{T_{\beta}C} C + \lambda_{T_{\beta}T_r} T_r + \lambda_{T_{\beta}M_2} M_2}_{\text{production by cancer, Tress and M2}} - \underbrace{d_{T_{\beta}T_{\beta}}}_{\text{degradation}}
$$
\n
$$
\tag{S3}
$$

Equation for IL-10 (I_{10}) . IL-10 is produced by cancer cells and by $M2$ macrophages (8) . Hence I_{10} satisfies the following equation:

 α ^{*I*}

$$
\frac{\partial I_{10}}{\partial t} - \delta_{I_{10}} \nabla^2 I_{10} = \underbrace{\lambda_{I_{10}C} C + \lambda_{I_{10}M_2} M_2}_{\text{production by cancer and M2}} - \underbrace{d_{I_{10}} I_{10}}_{\text{degradation}}.
$$
 [S4]

Equation for TNF- α (T_{α}). TNF- α is produced by primarily M1 macrophages and BETi reduces the production of TNF- α by the macrophages (13). TNF- α is also produced by Th1 cells (14, 15). Hence

$$
\frac{\partial T_{\alpha}}{\partial t} - \delta_{T_{\alpha}} \nabla^2 T_{\alpha} = \underbrace{\lambda_{T_{\alpha}M_1} M_1}_{\text{production by M1}} \cdot \underbrace{\frac{1}{1 + B/K_{T_{\alpha}B}}}_{\text{inhibited by BETi}} \quad [S5]
$$
\n
$$
+ \underbrace{\lambda_{T_{\alpha}T_1} T_1}_{\text{production by Th1}} - \underbrace{d_{T_{\alpha}} T_{\alpha}}_{\text{degradation}}
$$

Equation for NO (*N***).** NO is produced by M2 macrophages (16, 17), so that

$$
\frac{\partial N}{\partial t} - \delta_N \nabla^2 N = \underbrace{\lambda_{NM_2} M_2}_{\text{production by M2}} - \underbrace{d_N N.}_{\text{degradation}}.
$$
 [S6]

Equation for oxygen (*W***).** Oxygen is infused through blood (18, 19). We identify the blood concentration with the density of endothelial cells. Accordingly,

$$
\frac{\partial W}{\partial t} - \delta_W \nabla^2 W = \underbrace{\lambda_{W} E}_{\text{source from blood}} - \underbrace{d_W W}_{\text{consumed by cells}},
$$
 [S7]

where $d_W W$ represents the take-up rate of oxygen by all the cells.

Equation for VEGF (*G***).** VEGF is produced by cancer cells $(18, 19)$ and M2 macrophages $(7, 19)$. BETi treatment down-regulates the hypoxic transcriptome response of cancer cells including VEGF- A (20, 21). Hence the equation for *G* is given by

$$
\frac{\partial G}{\partial t} - \delta_G \nabla^2 G = \lambda_{GC} C \underbrace{\frac{1}{1 + B/K_{GB}}}_{\text{inhibited by BETi}} + \underbrace{\lambda_{GM_2} M_2}_{\text{production by M2}} - \underbrace{d_G G}_{\text{degradation}}.
$$
\n^(S8)

Equation for M-CSF (M_C) . M-CSF is produced by cancer cells (22), so that

$$
\frac{\partial M_C}{\partial t} - \delta_{M_C} \nabla^2 M_C = \underbrace{\lambda_{M_C C} C}_{\text{production by cancer}} - \underbrace{d_{M_C} M_C}_{\text{degradation}} [S9]
$$

Equation for MCP-1 (M_P) . MCP-1 is produced by cancer cells and by M2 macrophages under inducement by M-CSF (11, 22), so that

$$
\frac{\partial M_P}{\partial t} - \delta_{M_P} \nabla^2 M_P = \underbrace{\lambda_{M_P C} C + \lambda_{M_P M_2} M_2 \frac{M_C}{K_{M_C + M_C}}}_{\text{production by cancer and M2}} - \underbrace{d_{M_P M_P}}_{\text{degradation}}.
$$

Equation for CTLA-4 (P **), B7 (** L **) and CTLA-4-B7 (***Q***).**

CTLA-4 is a ligand expressed on $CD4^+$ T cells and $CD8^+$ T cells; its receptor B7 is on dendritic cells. The complex CTLA-4-B7 blocks the activity of T cells. We assume that the number of CTLA-4 per cell is the same for T_1 and T_8 cells. If we denote by ρ_P the ratio between the mass of one CTLA-4 protein to the mass of one T cell, then

$$
P = \rho_P (T_1 + T_8), \quad \rho_P = \text{constant},
$$

we conclude that *P* satisfies the equation

$$
\frac{\partial P}{\partial t} + \nabla \cdot (\mathbf{u}P) - \delta_T \nabla^2 P = \rho_P \left[\frac{\partial (T_1 + T_8)}{\partial t} + \nabla \cdot (\mathbf{u}(T_1 + T_8)) - \delta_T \nabla^2 (T_1 + T_8) \right],
$$

or,

$$
\label{eq:11} \begin{split} &\frac{\partial P}{\partial t} + \nabla \cdot (\mathbf{u} P) - \delta_T \nabla^2 P \\ = &\frac{P}{T_1+T_8} \left[\frac{(\lambda_{T_1 I_{12}} T_{10} + \lambda_{T_8 I_{12}} T_{80}) I_{12}}{(K_{I_{12}}+I_{12})(1+I_{10}/K_{T I_{10}})(1+T_r/K_{TT_r})} \right. \\ &\left. + (\lambda_{T_1 I_2} T_1 + \lambda_{T_8 I_2} T_8) \frac{I_2}{K_{I_2}+I_2} \right] \times \frac{1+\varepsilon_{TB}}{1+Q/K_{TQ}} \\ &\quad - \rho_P (d_{T_1} T_1 + d_{T_8} T_8), \end{split}
$$

where *Q* is the density of the complex CTLA-4-B7, and $\rho_P = \frac{P}{T_1 + T_8}$. When anti-CTLA-4 drug (*A*) is applied, CTLA-4 is depleted by *A*. Hence,

| $d_N N.$ | [S6] | $\frac{\partial P}{\partial t} + \nabla \cdot (\mathbf{u}P) - \delta_T \nabla^2 P$ |
|---|---|--|
| degradation degradation m is infused through momentation with the in | $\frac{P}{T_1 + T_8} \left[\frac{(\lambda_{T_1 I_1 2} T_{10} + \lambda_{T_8 I_1 2} T_{80}) I_{12}}{(\kappa_{I_{12}} + I_{12})(1 + I_{10}/K_{T I_{10}})(1 + T_r/K_{T T_r})} \right]$ \n | |
| an is infused through momentation with the independent in | $+\lambda_{T_1 I_2} T_1 + \lambda_{T_8 I_2} T_8 \frac{I_2}{K_{I_2} + I_2} \times \frac{1 + \varepsilon_{T B}}{1 + Q/K_{TQ}}$ | |
| $\frac{d_W W}{dt_1} = \frac{P}{T_1 + T_8} (d_{T_1} T_1 + d_{T_8} T_8) - \mu_{P A} P.$ | | |
| as produced by cancer the equation for <i>G</i> is of <i>G</i> in in the equation for <i>G</i> is concentration of <i>G</i> in in | $L = \rho_L D, \quad \rho_L = \text{constant.}$ [S12] | |
| Equation in | $L = \rho_L D, \quad \rho_L = \text{constant.}$ [S12] | |
| Equation by M2 degradation of <i>G</i> in in | $L = \rho_L D, \quad \rho_L = \text{constant.}$ [S12] | |
| Equation by M2 in | $L = \rho_L D, \quad \rho_L = \text{constant.}$ [S13] | |
| Equation by M2 in | $L = \rho_L D, \quad \rho_L = \text{constant.}$ [S14] | |
| 19. Given the equation for <i>G</i> is of <i>G</i> in in the equation for < | | |

The ligand B7 is expressed on dendritic cells, and we take

$$
\angle L = \rho_L D, \quad \rho_L = \text{constant.} \tag{S12}
$$

CTLA-4 and B7 form the complex CTLA-4-B7 (*Q*) with ssociation and disassociation rates α_{PL} and d_Q , respectively:

$$
P + L \underset{d_Q}{\overset{\alpha_{PL}}{\rightleftharpoons}} Q. \tag{S13}
$$

We assume that the half-life of Q is very short $(23, 24)$, so that the dynamics in Eq. (S13) is in a quasi-steady state. Hence $\alpha_{PL}PL = d_{Q}Q$, or

$$
Q = \sigma PL, \tag{S14}
$$

where $\sigma = \alpha_{PL}/d_Q$.

[S10] 0*.*4g*/*cm³. We also assume that most of the macrophages are **Equation for cells velocity (u).** We assume that the densities of cell in the growing tumor tend to steady state, and take the density of cancer cells in steady state to be "tumor associated macrophages" (TAM), which we identify as M2 macrophages. We accordingly take, in steady state, the density of M2 and M1 macrophages to be $M_2 = 3.2 \times 10^{-3}$ g/cm^3 and $M_1 = 10^{-4}$ g/cm³.

We take the steady state density of endothelial cells to be $E = 2.5 \times 10^{-3}$ g/cm³ (25), and as estimated in the parameter estimation section, the steady state densities of the immune cells *D*, T_1 , T_8 and T_r to be (in unit of g/cm^3)

$$
D = 4 \times 10^{-4}, T_1 = 2 \times 10^{-3}, T_8 = 1 \times 10^{-3},
$$

\n
$$
T_r = 5 \times 10^{-4}, M_1 = 1 \times 10^{-3}, M_2 = 3.2 \times 10^{-3},
$$
\n[S15]

respectively. We assume that all cells have approximately the same volume and surface area, so that the diffusion coefficients of all the cells are the same. Adding the equations of all the cells, we get

$$
0.4097 \times \nabla \cdot \mathbf{u} = \sum_{j=2}^{9} [\text{right-hand side of Eq. j}],
$$
 [S16]

where the constant 0*.*4097 follows from Eq. 1.

Boundary conditions We assume that the naive CD4⁺ T cells and inactive $CD8⁺$ T cells that migrated from the lymph nodes into the tumor microenvironment have constant densities \hat{T}_1 and \hat{T}_8 at the tumor boundary, and that T_1 and *T*⁸ are activated by IL-12 upon entering the tumor. We then have the following flux conditions at the tumor boundary:

$$
\frac{\partial T_1}{\partial r} + \sigma_T(I_{12})(T_1 - \hat{T}_1) = 0, \quad \frac{\partial T_8}{\partial r} + \sigma_T(I_{12})(T_8 - \hat{T}_8) = 0,
$$

$$
\frac{\partial T_r}{\partial r} + \sigma_{T_r}(T_\beta)(T_r - \hat{T}_r) = 0, \quad \text{at } r = R(t),
$$

[S17]

where we take $\sigma_T(I_{12}) = \sigma_0 \frac{I_{12}}{I_{12} + K_{I_{12}}}$ and $\sigma_{T_r}(T_\beta) =$ $\sigma_0 \frac{T_\beta}{T_o + h}$ $\frac{1}{T_{\beta}+K_{T_{\beta}}}.$

We impose a no-flux boundary condition for all the remaining variables:

No-flux for
$$
D, M_1, M_2, E, C, I_{12}, I_2, T_\beta, I_{10}, T_\alpha,
$$

\n $N, W, G, M_C, M_P, L, A, \text{ and } B \text{ at } r = R(t).$ [S18]

It is tacitly assumed here that the receptors PD-1 and ligands PD-L1 become active only after the T cells are already inside the tumor.

Parameter estimation

Half-saturation. In an expression of the form $Y \frac{X}{K_X + X}$ where *Y* is activated by X , the half-saturation parameter K_X is taken to be the approximate steady state concentration of species *X*.

Diffusion coefficients. By (26), we have the following relation for estimating the diffusion coefficients of a protein p .

$$
\delta_p = \frac{M_G^{1/3}}{M_p^{1/3}} \delta_G,
$$

where M_G and δ_G are respectively the molecular weight and diffusion coefficient of VEGF, M_p is the molecular weight of *p*, and $M_G = 24 \text{kDa} (27)$ and $\delta_G = 8.64 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1}$ (28). Since, $M_{I_2} = 17.6 \text{kDa}$ (29), $M_{I_{12}} = 70 \text{kDa}$ (30), $M_{T_\beta} =$ 25kDa (31), $M_{I_{10}} = 20.5$ kDa (32), $M_{T_{\alpha}} = 25.6$ kDa (33), $M_{M_C} = 60.2 \text{kDa} (34), M_{M_P} = 11 \text{kDa} (35), M_A = 146.3 \text{kDa}$
(Durvalumab) (36) and $M_B = 457 \text{Da} (JQ1) (37)$, we get (Durvalumab) (36) and $M_B = 457$ Da (JQ1) (37), we get $\delta_{I_2} = 9.58 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1}, \, \delta_{I_{12}} = 6.05 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1},$ $\delta_{T_{\beta}} = 8.52 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1}, \ \delta_{I_{10}} = 9.11 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1},$ $\delta_{T_{\alpha}} = 8.46 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1}, \delta_{M_C} = 6.36 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1},$ $\delta_{M_P} = 1.12 \times 10^{-1} \text{ cm}^2 \text{ day}^{-1}, \, \delta_A = 4.73 \times 10^{-2} \text{ cm}^2 \text{ day}^{-1}$ and $\delta_B = 3.24 \times 10^{-1}$ cm² day⁻¹.

Eq. 2. The number of DCs in various organs (heart, kidney, pancreas and liver) in mouse varies from 1.1×10^6 cells/cm³ to 6.6×10^6 cells/cm³ (38). In the dermal tissue, the number of DCs is larger $(600-1500 \text{ cells/mm}^2)$ $(39, 40)$, but we do not specify where the melanoma cancer is located; it may be at its initial dermal tissue or in another organ where it metastasized. Mature DCs are approximately 10 to 15 *µ*m in diameter (41). Accordingly, we estimate the steady state of DCs to be $K_D = 4 \times 10^{-4}$ g/cm³. We assume that there are always immature dendritic cells, some coming from the blood as tumor infiltrating dendritic cells (TID) (5, 6, 42). We also assume that the density of immature DCs to be smaller than the density of active DCs, and take $D_0 = \frac{1}{20} K_D = 2 \times 10^{-5}$ $g/cm³$.

If we use, as the steady state equation of Eq. 2, the relation $\lambda_{DC} D_0 \frac{C}{K_C + C} = d_D D$, where, $d_D = 0.1$ /day (43), $C = K_C =$ 0.4 g/cm³, $D = K_D = 4 \times 10^{-4}$ g/cm³, $D_0 = 2 \times 10^{-5}$ g/cm³, we get $\lambda_{DC} = 2d_D D/D_0 = 4/\text{day}$. We note however that in estimating λ_{DC} , we ignored the contribution of $\nabla \cdot (\mathbf{u}D)$, whose integral over the tumor $\{r < R(t)\}$ is $\int_{r=R(t)}$ $\frac{dR(t)}{dt} \cdot D$, which is a positive quantity. Hence, $\frac{\partial D}{\partial t}$ is actually decreased when we equate to zero the right-hand side (RHS) of Eq. 2; we therefore need to increase λ_{DC} ; we take $\lambda_{DC} = 10/\text{day}$.

on for all the remain-

is 1/4 the number of lymphocytes

density of Th1 cells to be $K_{T_1} = 2$

that the density of naive CD4⁺

density of Th1, and take $T_{10} = \frac{1}{5}$

density of Th1, and take $T_{10} = \frac{1}{5}$

lls a *Eqs. 3 and 4.* The number of lymphocytes is approximately twice the number of DCs (38). T cells are approximately 5 to 10 *µ*m in diameter. Assuming that the number of Th1 cells is 1*/*4 the number of lymphocytes, we estimate steady state density of Th1 cells to be $K_{T_1} = 2 \times 10^{-3}$ g/cm³. We assume that the density of naive $CD4^+$ T cells to be less than the density of Th1, and take $T_{10} = \frac{1}{5}K_T = 4 \times 10^{-4} \text{ g/cm}^3$. We choose K_{TT_r} to be half of the half-saturation of T_r , that is, $K_{TT_r} = K_{T_r}/2 = 2.5 \times 10^{-4}$ g/cm³, and $K_{T I_{10}}$ to be half of the half-saturation of I_{10} , namely, $K_{TI_{10}} = K_{I_{10}}/2 = 4.375 \times 10^{-11}$ $g/cm³$. We assume that in steady state, $Q/K_{TQ} = 2$ (the value of K_{TQ} is derived in the estimates of Eqs. 20-22.

From the steady state of Eq. 2 (more precisely, by setting to zero the RHS of Eq. 2 without BETi, we get

$$
\left(\lambda_{T_1I_{12}}T_{10}\cdot\frac{1}{2}\cdot\frac{1}{3}\cdot\frac{1}{3}+\lambda_{T_1I_2}T_1\cdot\frac{1}{2}\right)\cdot\frac{1}{3}-d_{T_1}T_1=0,
$$

where $\lambda_{T_1 I_2} = 0.25/\text{day}$ (43), $d_{T_1} = 0.197/\text{day}$ (43), $T_{10} =$ 4×10^{-4} g/cm³ and $T_1 = K_{T_1} = 2 \times 10^{-3}$ g/cm³. Hence $\lambda_{T_1 I_{12}} = 27.96 / \text{day}.$

The CD4/CD8 ratio in the blood is 2:1. We assume a similar ratio in tissue, and take $T_{80} = \frac{1}{2}T_{10} = 2 \times 10^{-4} \text{ g/cm}^3$. We also take steady state of T_8 to be the half of steady state of T_1 , i.e., $K_{T_8} = \frac{1}{2} K_{T_1} = 1 \times 10^{-3} \text{ g/cm}^3$.

From the steady state of Eq. 4 (more precisely, by setting to zero the RHS of Eq. 4, we get

$$
\left(\lambda_{T_8I_{12}}T_{80}\cdot\frac{1}{2}\cdot\frac{1}{3}\cdot\frac{1}{3}+\lambda_{T_1I_2}T_8\cdot\frac{1}{2}\right)\cdot\frac{1}{3}-d_{T_8}T_8=0
$$

where $\lambda_{T_8I_2} = 0.25/\text{day}$ (43), $d_{T_8} = 0.18/\text{day}$ (43), $T_{80} =$ 2×10^{-4} g/cm³, $T_8 = K_{T_8} = 1 \times 10^{-3}$ g/cm³. Hence $\lambda_{T_8} I_{12} =$ 24*.*90*/*day.

As in the case of Eq.2, we actually need to consider the contribution of $\nabla \cdot (\mathbf{u}T_1)$ to the steady state assumption, and also the contribution of the flux of T cells at the tumor boundary. Since the flux of T cells is positive on the boundary, we actually get two contributions from the left-hand side (LHS) of Eq. 28, a positive term from $\nabla \cdot (\mathbf{u}T_1)$ and a negative term from the flux of T_1 . We assume they cancel each other, and retain the above value of $\lambda_{T_1 I_1 2}$. The same applies to the cases of T_8 .

Eq. 5. From the steady state of Eq. 5 without BETi, we get, $\lambda_{T_r T_\beta} \cdot \frac{1}{2} T_{10} - d_{T_r} T_r = 0$, where $T_{10} = 4 \times 10^{-4}$ g/cm³, $T_r = K_{T_r} = 5 \times 10^{-4}$ g/cm³ (43), and $d_{T_r} = 0.2/\text{day}$ (43). Hence $\lambda_{T_r T_\beta} = 0.5/\text{day}$. As in the case of Eq. 2, we increase $\lambda_{T_r T_\beta}$ to $\lambda_{T_r T_\beta} = 1.5/\text{day}.$

Eqs. 6 and 7. In breast cancer, most of the macrophages are M2 macrophages (7, 44). Accordingly we take $K_{M_2} = 3.2 \times 10^{-3}$ $g/cm³$ and $K_{M_1} = 10^{-4}$ g/cm³ at half-saturation of M_2 and *M*₁, and $M_{20} = 1.2M_2 = 3.84 \times 10^{-3}$ g/cm³ and $M_{10} =$ $1.2M_1 = 1.2 \times 10^{-4}$ g/cm³. From steady state of Eqs. 6 and 7 (setting the right hands sides to zero), we get,

$$
\frac{1}{2}\lambda_{M_1}(M_{10}-M_1)+\beta_{M_2}M_2-\beta_{M_1}M_1=d_{M_1}M_1,
$$

and

$$
\frac{1}{2}\lambda_{M_2}(M_{20}-M_2)+\beta_{M_1}M_1-\beta_{M_2}M_2=d_{M_2}M_2.
$$

where $d_{M_1} = d_{M_2} = 0.015/day (25, 45)$. We assume that more M1 macrophages convert to M2 macrophages, and that $\beta_{M_1} M_1 = 2\beta_{M_2} M_2$ and $\beta_{M_1 M_1} = 10 d_{M_1} M_1$ in steady state. Hence $\beta_{M_1} = 0.15$, $\beta_{M_2} = 2.34 \times 10^{-3}$, $\lambda_{M_1} =$ $2(d_{M_1}M_1 - \beta_{M_2}M_2 + \beta_{M_1}M_1)/(M_{10} - M_1) = 0.90/\text{day}$, and $\lambda_{M_2} = 2(d_{M_2}M_2 + \beta_{M_2}M_2 - \beta_{M_1}M_1)/(M_{20} - M_2) = 0.13/\text{day}$, in steady state. As in the case of Eq. 2, in the steady state we need to take into account the advection terms $\nabla \cdot (\mathbf{u}M_1)$ and $\nabla \cdot (\mathbf{u}M_2)$ and thus increase both λ_{M_1} and λ_{M_1} . Furthermore, since cancer cells are proliferating, the tumor associated macrophages will also increase, which means additional increase of λ_{M_2} and λ_{M_1} . We take $\lambda_{M_2} = 1.01/\text{day}$ and $\lambda_{M_1} = 1.35 / \text{day}.$

Eq. 8. Setting to zero the RHS of Eq.8 we get, $\lambda_E E(1 E/E_M)(G - G_0) - d_E E = 0$, where $d_E = 0.69/\text{day } E_M =$ 5×10^{-3} g/cm³, $E = K_E = 2.5 \times 10^{-3}$ g/cm³, $G = K_G =$ 7×10^{-8} g/cm³(see Eq. S8) and $G_0 = 3.65 \times 10^{-10}$ g/cm³. Hence, $\lambda_E = 2d_E/(K_G - G_0) = 1.98 \times 10^7$ cm³/g · day. As in the case of Eq. 2, because of the positive contribution of the average of $\nabla \cdot (\mathbf{u}E)$ in the steady state, we need to increase λ_E , and we take $\lambda_E = 2.38 \times 10^7/\text{day}$.

Eq. 9. We take $d_C = 0.17 \text{ day}^{-1}$, $C_M = 0.8 \text{ g/cm}^3$ (43) and $\lambda_C = 1.6/\text{day}$ (46). In the steady state of the control case (no anti-tumor drugs), We assume that *C* is approximately 0*.*4 $g/cm³$, and $W = K_W = 4.65 \times 10^{-4}$ and $N = K_N = 2 \times 10^{-6}$ g*/*cm³ (see the estimates of Eqs. S7 and S6) (ignoring the advection term). In the the control case, from the steady state of Eq. 9, we have

$$
\lambda_C\cdot \frac{1}{2}\cdot \frac{1}{2}-(\eta_1T_1+\eta_8T_8)\cdot \frac{1}{2}-d_C=0.
$$

Noting that T_8 cells kill cancer cells more effectively than T_1 cells, we take $\eta_8 = 5\eta_1$, so that (with $T_1 = K_{T_1} = 2 \times 10^{-3}$ g/cm^3 and $T_8 = K_{T_8} = 1 \times 10^{-3}$ g/cm^3), $\eta_1 = 2(\lambda_C/4$ d_C)/(T₁+5T₈) = 65.71 cm³/g*·*day and $\eta_8 = 328.55$ cm³/g*·*day. In the control case, including the effect of the advection term and the fact that the tumor grows, we need to increase the growth rate of cancer cells; we take $\lambda_C = 1.92/\text{day}$. When BETi drug is applied, we take $K_{CB} = 10K_B = 8.02 \times 10^{-10}$ $g/cm³$, by the estimation of K_B (in Eq. 11).

Eqs. S1. The serum level of IL-12 in melanoma patients varies from $7.5 \times 10^{-11} - 9.6 \times 10^{-11}$ g/cm³ (47, 48). We assume that the IL-12 level in tissue is higher, and take $I_{12} = K_{I_{12}} =$ 8×10^{-10} g/cm³. We assume that the production rate of IL-12 is the same for DCs and M1 macrophages, so that $\lambda_{I_{12}D}D =$ $\lambda_{I_1 \circ M_1} M_1$. From steady state of Eq. (S1), we get $\lambda_{I_1 \circ D} D$ + $\lambda_{I_{12}M_1}M_1 - d_{I_{12}}I_{12} = 0$, where $d_{I_{12}} = 1.38/\text{day}$ (43), $D =$ $K_D = 4 \times 10^{-4}$ g/cm³, $M_1 = K_{M_1} = 10^{-4}$ g/cm³, and $I_{12} =$ $K_{I_{12}} = 8 \times 10^{-10}$ g/cm³. Hence, $\lambda_{I_{12}D} = d_{I_{12}}I_{12}/(2D) =$ $1.38 \times 10^{-6} / \text{day}$, $\lambda_{I_{12}M_1} = 5.52 \times 10^{-6} / \text{day}$.

Eq. **S3.** The half-life of TGF- β is about 2 min (49), that is, $t_{1/2} = 0.0014$ day, so that $d_{T_\beta} = \ln 2/t_{1/2} = 499.07$ day⁻¹. The concentration of serum TGF- β in melanoma is 2.68×10^{-14} $g/cm³$ (50). We assume that the concentration of TGF- β in tissue is higher than in serum, and take $T_\beta = 2.68 \times 10^{-13}$ g/cm³. From the steady state of Eq. S3 we have, $\lambda_{T_{\beta}C}C$ + $\lambda_{T_{\beta}M_2}M_2 + \lambda_{T_{\beta}T_r}T_r = d_{T_{\beta}}T_{\beta}$, where $d_{T_{\beta}} = 499.07 \text{ day}^{-1}$, $T_{\beta} = K_{T_{\beta}} = 2.68 \times 10^{-13} \text{ g/cm}^3, T_r = K_{T_r} = 5 \times 10^{-4} \text{ g/cm}^3$ by Eq. 1, $C = K_C = 0.4$ g/cm³, $M_2 = 3.2 \times 10^{-3}$ g/cm³. According to $(8, 12)$, tumor cells secrete more TGF- β than M2 macrophages, and we assume that $\lambda_{T_A C} C = 5 \lambda_{T_A M_2} M_2$ and $\lambda_{T_{\beta}T_{r}}T_{r} = 5\lambda_{T_{\beta}C}C$. Thus $\lambda_{T_{\beta}C} = d_{T_{\beta}}T_{\beta}/(6.2C)$ 5.39×10^{-11} /day, $\lambda_{T_A M_2} = \lambda_{T_B C} C / (5M_2) = 1.35 \times 10^{-9}$ /day, and $\lambda_{T_{\rm s}T_{\rm r}} = 5\lambda_{T_{\rm s}C}C/T_{\rm r} = 2.16 \times 10^{-7} / \text{day}.$

2.34 × 10⁻³, λ_{M_1} = $\frac{\text{and } \lambda_{T_\beta T_r} I_r = 5\lambda_{T_\beta C} C$. Intuiting M_1) = 0.90/day, and $\lambda_{T_\beta T_r} = 5\lambda_{T_\beta C} C/T_r$ = 2.16
 *Pa*₂₀ - *M*₂) = 0.13/day, and $\lambda_{T_\beta T_r} = 5\lambda_{T_\beta C} C/T_r$ = 2.16
 Pa, M_1 and λ_{M_1} *Eq. S4.* The half-life of IL-10 ranges from 1.1 to 2.6 hours (51) ; we take it to be 2 hours, that is, $t_{1/2} = 0.08$ day, so that $d_{I_{10}} = 8.32 \text{ day}^{-1}$. The concentration of serum IL-10 in tumor is 8.75×10^{-12} g/cm³ (52). We assumed that the concentration of I_{10} in tissue is higher, and take $I_{12} = K_{I_{10}} =$ 8.75×10^{-11} g/cm³. From the steady state of Eq. (S4) we have, $\lambda_{I_{10}C}C + \lambda_{I_{10}M_2}M_2 - d_{I_{10}I_{10}} = 0$, where $d_{I_{10}} = 8.32$ day^{-1}. Tumor cells secrete more I_{10} than macrophages (53); accordingly, we take $\lambda_{I_{10}C} = 10\lambda_{I_{10}M_2}$. Hence, in steady state, $\lambda_{I_{10}M_2} = d_{I_{10}}I_{10}/(11M_2) = 2.07 \times 10^{-8}/\text{day}, \lambda_{I_{10}C} =$ $10\lambda_{I_{10}M_2}M_2/C=1.65\times10^{-9}/\text{day}.$

Eq. **S5.** The half-life of TNF- α is 18.2min (54), that is, $t_{1/2} = 0.0126$ day, so that $d_{T_{\alpha}} = \ln 2/t_{1/2} = 55.01$ day⁻¹. From steady state of Eq. S5, without BETi, we get $\lambda_{T_\alpha M_1} M_1 +$ $\lambda_{T_\alpha T_1} T_1 - d_{T_\alpha} T_\alpha = 0$, where $M_1 = K_{M_1} = 10^{-4}$ g/cm³, $T_1 = K_{T_1} = 2 \times 10^{-3}$ g/cm³ and $T_\alpha = K_{T_\alpha} = 3 \times 10^{-11}$ g/cm³ (55). TNF- α is produced primarily by macrophages (13, 15), and accordingly we assume that $\lambda_{T_\alpha M_1} M_1 = 5\lambda_{T_\alpha T_1} T_1$. Hence, $\lambda_{T_{\alpha}T_1} = d_{T_{\alpha}}T_{\alpha}/(6T_1) = 1.36 \times 10^{-7}/\text{day}$, and $\lambda_{T_{\alpha}M_1} =$ $5\lambda_{T_0T_1}/M_1 = 1.36 \times 10^{-6}$ /day. When BETi drug is applied, we take $K_{TaB} = 10K_B = 8.02 \times 10^{-10}$ g/cm³.

Eq. S6. From steady state of Eq. *S6*, we get $\lambda_{NM_2} M_2 - d_N N =$ 0, where $d_N = 198/\text{day}$ (56), $N = K_N = 2 \times 10^{-6} \text{ g/cm}^3$ (56) and $M_2 = 3.2 \times 10^{-3} \text{ g/cm}^3$. Hence, $\lambda_{NM_2} = d_N N/M_2$ 0*.*12/day.

Eq. S7. From steady state of Eq. S7, we get $\lambda_{W} E E - d_W W = 0$, where $\lambda_{WE} = 7 \times 10^{-2} / \text{day}$ (25), $W = K_W = 4.65 \times 10^{-4}$ g/cm^3 (25), $E = K_E = 2.5 \times 10^{-3}$ g/cm³ (57). Hence, $d_W =$ $\lambda_{W E} E/W = 3.76 \times 10^{-1} / \text{day}.$

Eq. S8. From steady state of Eq. S8 without BETi, we get $(\lambda_{GC} C + \lambda_{GM_2} M_2) - d_G G = 0$, where $d_G = 12.6/\text{day} (25)$, $G = K_G = 7 \times 10^{-8} \text{ g/cm}^3 \text{ (25)}, C = K_C = 0.4 \text{ g/cm}^3,$ $M_2 = K_{M_2} = 3.2 \times 10^{-3}$ g/cm³. VEGF is mainly produced

by cancer cells, and we accordingly take $\lambda_{GC}C = 10\lambda_{GM_2}M_2$. Hence, $\lambda_{GM_2} = d_G G/(11M_2) = 2.5 \times 10^{-5}/\text{day}$ and λ_{GC} $10\lambda_{GM_2}M_2/C = 2.0 \times 10^{-6}$ /day. When BETi drug is applied, we take $K_{GB} = 10K_B = 8.02 \times 10^{-10}$ g/cm³.

Eq. S9. From steady state of Eq. S9, we get $\lambda_{M_C} C C - d_{M_C} M_C =$ 0, where $d_{M_C} = 4.8/\text{day}$ (25), $M_C = K_{M_C} = 10^{-9} \text{ g/cm}^3$ (25) and $C = K_C = 0.4$ g/cm³. Hence, $\lambda_{M_C C} = d_{M_C} M_C / C$ = 1.2×10^{-8} /day.

Eq. S10. From steady state of Eq. S10, we get $\lambda_{M_P M_2} M_2$. $\frac{1}{2} + \lambda_{M_P C} C - d_{M_P} M_P = 0$, where $d_{M_P} = 1.73/\text{day}$ (25), $\tilde{M}_P = K_{M_P} = 2 \times 10^{-7}$ g/cm³ (25), $M_2 = K_{M_2} = 3.2 \times$ 10^{-3} g/cm³ and $C = K_C = 0.4$ g/cm³. MCP-1 is produced primarily by cancer cells and take $\lambda_{M_P C} = 10 \lambda_{M_P M_2}$. Hence, $\lambda_{M_P M_2} = d_{M_P} M_P / (10.5 M_2) = 1.2 \times 10^{-8} / \text{day, and } \lambda_{M_P C} =$ $10\lambda_{M_pM_2}/C = 8.24 \times 10^{-7}$ /day.

*Eqs.**S11-S14*. In order to estimate the parameters K_{TQ} (in Eq. 2), we need to determine the steady state concentrations of *P* and *L* in the control case (no drugs). To do that, we begin by estimating ρ_P and ρ_L .

By (58), the mass of one CTLA-4 is $m_{C_L} = 25$ kDa=4.15 \times 10^{-20} g, and, by (59), the mass of one B7 is $m_B = 52.5$ kDa=8.12 \times 10⁻²⁰ g. We assume that the mass of one T cell (or dendritic cell) is $m_T = m_D = 10^{-9}$ g. There are 6000 CTLA-4 proteins on one T cell $(T_1 \text{ or } T_8)$ (60) and 4000 B7 proteins on one dendritic cell (24). Hence $\rho_P = 6000 \times \frac{m_{C_L}}{m_T}$ $\frac{6000 \times (4.15 \times 10^{-20})}{10^{-9}}$ = 2.49 × 10⁻⁷, and ρ_L = 4000 × $\frac{m_B}{m_D}$ = $\frac{4000\times(8.12\times10^{-20})}{10^{-9}} = 3.25\times10^{-7}$. Taking $T_1 = K_{T_1} = 2\times10^{-3}$ g/cm^{3} and $T_8 = K_{T_8} = 1 \times 10^{-3}$ g/cm³ (61), we get, in steady state of *CL*,

$$
K_P = P = \rho_P (T_1 + T_8)
$$

= (2.49 × 10⁻⁷) × [2 × 10⁻³ + 1 × 10⁻³]
= 7.47 × 10⁻¹⁰ g/cm³.

We assume that in a steady state $D = 4 \times 10^{-4}$ g/cm³ (61). From Eq. (S12) we then get, in steady state of *B*,

$$
K_L = L = \rho_L D = (3.25 \times 10^{-7}) \times (4 \times 10^{-4})
$$

=1.3 × 10⁻¹⁰ g/cm³.

In steady state with $P = K_P$, $L = K_L$ and $Q = K_Q$, we have, by Eq. (S14), $K_Q = \sigma K_P K_L$. We take $K_{TQ} = \frac{1}{2} K_Q =$
 $\frac{1}{2} \sigma K_L K_L$. Hones $Q/K_{TQ} = P L/(1 K_L K_L)$ with variables P $\frac{1}{2}\sigma K_P K_L$. Hence, $Q/K_{TQ} = PL/(\frac{1}{2}K_P K_L)$ with variables *P* and *L*, and

$$
\frac{1}{1 + Q/K_{TQ}} = \frac{1}{1 + PL/(\frac{1}{2}K_P K_L)} = \frac{1}{1 + PL/K'_{TQ}}
$$

2. $K' = \frac{1}{2}K_P K_L = \frac{1}{2} \times (7.47 \times 10^{-10}) \times (1.3 \times 10^{-10})$

where
$$
K'_{TQ} = \frac{1}{2} K_P K_L = \frac{1}{2} \times (7.47 \times 10^{-10}) \times (1.3 \times 10^{-10}) = 4.86 \times 10^{-20} \text{ g}^2/\text{cm}^6.
$$

Eqs. 10-11. By (62), the half-life of anti-CTLA-4 (ipilimumab) is 14.7 days, so that $d_A = \frac{\ln 2}{14.7} = 0.047 \text{ day}^{-1}$. We assume that 10% of A is used in blocking CTLA-4, while the remaining 90% degrades naturally. Hence, $\mu_{C_L A} C_L A / 10\% = d_A A / 90\%$, so that

$$
\mu_{PA} = \frac{d_A}{9P} = \frac{0.047}{9 \times (7.47 \times 10^{-10})} = 6.99 \times 10^6 \text{ cm}^3/\text{g} \cdot \text{day}.
$$

The half-life of BET inhibitor (JQ1) is in the range of 0.1-1.4 hours $(63, 64)$; we take it to be 1.2 hours, so that

 $d_B = \frac{\ln 2}{1.2/24} = 13.86 \text{ day}^{-1}$. We assume that 10% of B is absorbed by cancer cells, while the remaining 90% degrades naturally, so that $(\mu_{BC}C + \mu_{BM_1}M_1) \frac{B}{K_B+B}/10\% = d_B B/90\%,$ or $\mu_{BC}C + \mu_{BM_1}M_1 = 2d_B B/9$, where $C = K_C = 0.4 \text{ g/cm}^3$, $M_1 = K_{M_1} = 10^{-4}$ g/cm³. From Eq. 11, we get $B \ge \gamma_B/d_B$, and we assume that

$$
B\sim \frac{10}{9}\cdot \frac{\gamma_B}{d_B},
$$

where $d_B = 13.86/\text{day}$.

In mice experiment with BETi and PD-1, BETi was given daily and CTLA-4 inhibitor was given 3 times/week. For simplicity, we take $\hat{A}(t) = \gamma_A$ and $\hat{B}(t) = \gamma_B$ as constants. It is difficult to compare the amount of administering dose of BETi to the actual parameter γ_B which appears in Eq.11, because no information is available on the PK/PD of the drug. We arbitrarily take γ_B to be order of magnitude 10^{-9} $g/cm³$ ·day in the simulations. Hence, $B = K_B = 8.02 \times 10^{-11}$ g*/*cm³ in steady state.

We assume that the absorption rates of BETi by cancer cells and M1 macrophages are the same, i.e., $\mu_{BC} = \mu_{BM_1}$, so that $\mu_{BC} = \mu_{BM_1} = \frac{2d_B B}{9(C+M_1)} = 6.17 \times 10^{-10} / \text{day.}$

By taking $\gamma_B = 0.15 \times 10^{-9}$ g/cm³ · day and $\gamma_A = 1.5 \times 10^{-9}$ $g/cm³ \cdot day$, we find that the tumor volume growth agrees qualitatively with the our experimental results when we apply just one drug or a combination of drug. We shall accordingly take γ_B to vary in the range $0 - 0.32 \times 10^{-9}$ g/cm³ · day and γ_A to vary in the range $0 - 1.5 \times 10^{-9}$ g/cm³ · day. We choose $\varepsilon_B = 20/K_B = 2 \times 10^{10}$ cm³/g in Eqs. 3 and 4.

B B i B $m_B = 32.3$ that $\mu_{BC} = \mu_{BM_1} = \frac{1}{9(C+M_1)} = 0$

e mass of one T'cell

g. There are 6000

g. (60) and 4000 B7

g. There are 6000

g. (60) and 4000 B7
 $\rho_P = 6000 \times \frac{m_{C_L}}{m_D} = 1$ is to one drug or a combination o **Sensitivity analysis.** We performed sensitivity analysis with respect to the tumor volume at day 30 for two sets of parameters. The first set consists of production parameters for cells, including λ_{DC} , $\lambda_{T_1I_{12}}$, $\lambda_{T_8I_{12}}$, $\lambda_{T_rT_\beta}$, λ_{M_1} , λ_{M_2} , λ_E , λ_{CW} , $\lambda_{T_{\alpha}M_1}$, $\lambda_{T_{\alpha}T_1}$. Following the method of (65), we performed Latin hypercube sampling and generated 5000 samples to calculate the partial rank correlation coefficients (PRCC) and the p-values with respect to the tumor volume at day 30. In sampling all the parameters, we took the range of each parameter from 1*/*2 to twice its value in Table S2. The results are shown in Fig. S3. Fig. S3 shows that if the production parameters of T_1 , T_8 and (to lesser extend) M_1 and D increase then tumor volume will increase, whereas if the production parameters of Treg, endothelial cells and *M*² increase then the tumor volume will increase.

Fig. S3. Statistically significant PRCC values (p-value*<* 0*.*01) for *R*(*t*) at day 30.

The second set of parameters in the sensitivity analysis are $\beta_{M_1}, \beta_{M_2}, \eta_8, \eta_1, K_{TQ}, \epsilon_{TB}, K_{T_rB}, K_{CB}, K_{T_{\alpha}B}, K_{GB},$ which play important roles in the dynamics of tumor cells. Here again we sampled all the parameters by taking the range of each parameter for 1*/*2 to twice its value in Tables S2 and S3. The results are shown in Fig. S4. Fig. S4 shows that the tumor volume decreases when the killing rates by *T*¹ and *T*⁸ increase and when the inhibition of *Q* (represented by $1/K_{CB}$) decreases, whereas the tumor volume increases when inhibitions of T_r and C by BETi (represented by $1/K_{TQ}$) decrease.

Fig. S4. Statistically significant PRCC values (p-value*<* 0*.*01) for *R*(*t*) at day 30.

We also note that the switching parameters from β_{M_1} (from M_2 to M_1) and β_{M_2} (from M_1 to M_2) increase tumor volume as β_{M_1} increases and β_{M_2} decreases, but the effect of β_{M_2} is more significant.

Combination of BETi and anti-PD-L1

PD-1 is an immunoinhibitory receptor predominantly expressed on activated T cells (59, 66). Its ligand PD-L1 is upregulated on the same activated T cells, and is also expressed by myeloid-derived suppressor cells (MDSCs) (66–68) and in some human cancer cells (66, 67). Both PD-1 and PD-L1 are immune checkpoints: the complex PD-1-PD-L1 inhibits T cell function against cancer (59). It was recently shown that combining anti-PD-1 antibody with BETi (JQ1) is synergistic and leads to higher anti-tumor responses compared to each drug given alone (69) . In the following we consider the combination of BETi (e.g. JQ1) and anti-PD-L1 (e.g. durvalumab). The model is similar to the model for combination of BETi and anti-CTLA-4, with some changes given below.

Equation for activated Tregs (T_r) **.** The complex PD-1-PD-L1 enhances the expression of PTEN, which results in upregulation of Fox3+ in naive T cells, inducing them to differentiate into Tregs (T_r) (70). The production of T_r is also enhanced by TGF- β (T_{β}) (9, 11). Hence,

$$
\frac{\partial T_r}{\partial t} + \nabla \cdot (\mathbf{u}T_r) - \delta_T \nabla^2 T_r
$$
\n
$$
= T_{10} \underbrace{\begin{pmatrix} \lambda_{T_r T_\beta} & T_\beta & & \mathbf{0} \\ \lambda_{T_r T_\beta} & K_{T_\beta} + T_\beta & & \mathbf{0} \\ \mathbf{0} & K_{T_\beta} + T_\beta & & \mathbf{0} \end{pmatrix}}_{\text{TGF-}\beta \text{ induced proliferation}} + \underbrace{\begin{pmatrix} \tilde{Q} & & \mathbf{0} \\ \lambda_{T_r \tilde{Q}} & \tilde{K}_{\tilde{Q}} + \tilde{Q} \end{pmatrix}}_{\text{promotion by PD-1-PD-L1}} - d_{T_r T_r} \underbrace{\begin{pmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{pmatrix}}_{\text{[S19]}}
$$

.

Equation for PD-1 (\tilde{P}) , PD-L1 (\tilde{L}) and PD-1-PD-**L1** (\tilde{Q}) . PD-1 is expressed on the surface of activated CD4⁺ T cells, activated $CD8⁺$ T cells and Tregs (59, 66). We assume

that the number of PD-1 per cell is the same for T_1 and T_8 cells, but is smaller, by a factor ε_T , for T_r cells. If we denote by $\rho_{\tilde{P}}$ the ratio between the mass of one PD-1 protein to the mass of one T cell, then

$$
\tilde{P} = \rho_{\tilde{P}}(T_1 + T_8 + \varepsilon_T T_r). \tag{S20}
$$

PD-L1 is expressed on the surface of activated CD4⁺ T cells, activated $CD8⁺$ T cells (66), Tregs (71), M2 macrophages $(66, 67)$, and cancer cells $(66, 67)$. We assume that the number of PD-L1 per cell is the same for T_1 and T_8 cells, and denote the ratio between the mass of one PD-L1 protein to the mass of one cell by $\rho_{\tilde{L}}$. Then

$$
\tilde{L} = \rho_{\tilde{L}}(T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C),
$$

where ε_C and ε_M depend on the specific type of tumor. The coefficient $\rho_{\tilde{L}}$ is constant when no anti-PD-L1 drug is administered. And in this case, \tilde{L} satisfies the equation

$$
\frac{\partial \tilde{L}}{\partial t} + \nabla \cdot (\mathbf{u}\tilde{L}) - \delta_T \nabla^2 \tilde{L} = \rho_{\tilde{L}} \left[\frac{\partial (T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C)}{\partial t} + \nabla \cdot (\mathbf{u}(T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C)) \right]
$$

$$
-\delta_T \nabla^2 (T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C) \Big].
$$

Recalling the equations of cells, we get

$$
\frac{\partial L}{\partial t} + \nabla \cdot (\mathbf{u}\tilde{L}) - \delta_T \nabla^2 \tilde{L} = \rho_{\tilde{L}} [\text{RHS of Eq. 3 + RHS of Eq. 4+}
$$

$$
\varepsilon_T \times \text{RHS of Eq. S19} + \varepsilon_M \times \text{RHS of Eq. 7 + } \varepsilon_C \times \text{RHS of Eq. 9}]
$$

with Q replaced by \tilde{Q} in Eqs. 3 and 4.

Recalling the equations of cells,
 $\frac{\partial \tilde{L}}{\partial t} + \nabla \cdot (\mathbf{u}\tilde{L}) - \delta_T \nabla^2 \tilde{L} = \rho_{\tilde{L}}$ [RHS
 $\epsilon_T \times RHS$ of Eq. S19 + $\epsilon_M \times RHS$

neters from β_{M_1} (from with *Q* replaced by \tilde{Q} in Eqs. 3

necrease tumor vol When anti-PD-L1 drug (A) is applied, PD-L1 is depleted (or blocked) by \tilde{A} . In this case, the ratio $\frac{\tilde{L}}{T_1+T_8+\varepsilon_TT_r+\varepsilon_M M_2+\varepsilon_C C}$ may change. In order to include in the model both cases of with and without anti-PD-L1, we replace $\rho_{\tilde{L}}$ in the previous equation by $\frac{\tilde{L}}{T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C}$. Hence, $\partial \tilde{L}$ $\frac{\partial \tilde{L}}{\partial t} + \nabla \cdot (\mathbf{u}\tilde{L}) - \delta_T \nabla^2 \tilde{L} = \frac{\tilde{L}}{T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C}$ \times [RHS of Eq. 3 + RHS of Eq. 4 + ε_T \times RHS of Eq. S19+ $\epsilon_M \times$ RHS of Eq. 7 + $\epsilon_C \times$ RHS of Eq. 9] – $\mu_{\tilde{L}\tilde{A}}\tilde{L}\tilde{A}$,

depletion by anti-PD-L1

where $\mu_{\tilde{L},\tilde{A}}$ is the depletion rate of PD-L1 by anti-PD-L1.
When BETi is applied, the expression of PD-L1 by cancer cells is suppressed $(69, 72)$, so that

$$
\tilde{L} = \rho_{\tilde{L}} \left(T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C \frac{1}{1 + B/K_{\tilde{L}B}} \right).
$$

When the two drugs are combined, the equation for *L* takes the form

$$
\frac{\partial \tilde{L}}{\partial t} + \nabla \cdot (\mathbf{u}\tilde{L}) - \delta_T \nabla^2 \tilde{L}
$$
\n
$$
= \frac{\tilde{L}}{T_1 + T_8 + \varepsilon_T T_r + \varepsilon_M M_2 + \varepsilon_C C/(1 + B/K_{\tilde{L}B})}
$$
\n
$$
\times [\text{RHS of Eq. 3 + RHS of Eq. 4}]
$$
\n
$$
+ \varepsilon_T \times \text{RHS of Eq. S19} + \varepsilon_M \times \text{RHS of Eq. 7}]
$$
\n
$$
+ \varepsilon_C \frac{1}{1 + B/K_{LB}} \times \text{RHS of Eq. 9}]
$$
\n
$$
- \underbrace{\mu_{\tilde{L}\tilde{A}}\tilde{L}\tilde{A}}_{\text{depletion by anti-PD-L1}}.
$$
\n(521)

Note that in this equation we did not include the derivative of $\frac{1}{1+B/K_B}$ since, in equation of *B* (Eq. 11), d_B is large (see the estimates of Eq. 11) and hence $\frac{dB}{dt}$ is very small.

PD-L1 from T cells, M2 macrophages or cancer cells combines with PD-1 on the plasma membrane of T cells, to form a complex PD-1-PD-L1 (\tilde{Q}) on the T cells $(66, 67)$. Denoting the association and disassociation rates of *Q* by $\alpha_{\tilde{P}\tilde{L}}$ and $d_{\tilde{Q}}$, respectively, we can write

$$
\tilde{P}+\tilde{L}\stackrel{\alpha_{\tilde{P}\tilde{L}}}{\underset{d_{\tilde{Q}}}{\rightleftharpoons}}\tilde{Q}.
$$

The half-life of \tilde{Q} is less then 1 second (i.e. 1.16×10^{-5} day) (23) , so that $d_{\tilde{Q}}$ is very large. Hence we may approximate the dynamical equation for \tilde{Q} by the steady state equation, $\alpha_{\tilde{P}\tilde{L}}\tilde{P}\tilde{L} = d_{\tilde{Q}}\tilde{Q}$, or

$$
\tilde{Q} = \tilde{\sigma}\tilde{P}\tilde{L},\qquad\qquad [S22]
$$

where $\tilde{\sigma} = \alpha_{\tilde{P}\tilde{L}}/d_{\tilde{Q}}$.

Parameter estimation for the anti-PD-L1 model.

Diffusion coefficients. $M_{\tilde{A}} = 146.3 \text{kDa}$ (Durvalumab) (36), hence $\delta_{\tilde{A}} = 4.73 \times 10^{-2}$ cm² day⁻¹.

Eq. **S19.** We assume that TGF- β activates Tregs more than PD-1-PD-L1 does, and take $\lambda_{T_rT_\beta} = 5\lambda_{T_r\tilde{Q}}$. From the steady state of Eq. 5, we get, $(\lambda_{T_rT_{\beta}} \cdot \frac{1}{2} + \lambda_{T_r\tilde{Q}} \cdot \frac{1}{2})T_{10} - d_{T_r}T_r = 0$, where $T_{10} = 1 \times 10^{-3}$ g/cm³, $T_r = K_{T_r} = 5 \times 10^{-4}$ g/cm³ (43) , and $d_{T_r} = 0.2/\text{day}$ (43). Hence $\lambda_{T_r\tilde{Q}} = 0.083/\text{day}$ and $\lambda_{T_r T_\beta} = 0.415/\text{day}.$

Eqs. S20-S22. In order to estimate the parameters $K_{T\tilde{Q}}$ (in Eqs. 3 and 4 and $K_{\tilde{O}}$ (in Eq. 5 with *Q* replaced by \tilde{Q}), we need to determine the steady state concentrations of \tilde{P} and \tilde{L} in the control case (no drugs). To do that, we begin by estimating $\rho_{\tilde{P}}$ and $\rho_{\tilde{L}}$.

By (58), the mass of one PD-1 is $m_{\tilde{P}} = 8.3 \times 10^{-8}$ pg=8.3 \times 10^{-20} g, and by (59) the mass of one PD-L1 is $m_{\tilde{L}} = 5.8 \times 10^{-8}$ $pg=5.8 \times 10^{-20}$ g. We assume that the mass of one T cell is $m_T = 10^{-9}$ g. By (24), there are 3000 PD-1 proteins and 9000 PD-L1 proteins on one T cell $(T_1 \text{ or } T_8)$. Since $\rho_{\tilde{P}}T$ is the density of PD-1 (without anti-PD-1 drug), we get $\rho_{\tilde{P}} = 3000 \times \frac{m_{\tilde{P}}}{m_T} = \frac{3000 \times (8.3 \times 10^{-20})}{10^{-9}} = 2.49 \times 10^{-7}$, and $\rho_L = 9000 \times \frac{m_L}{m_T} = \frac{9000 \times (5.8 \times 10^{-20})}{10^{-9}} = 5.22 \times 10^{-7}$. PD-1 is expressed by Tregs at higher or lower level than in *T*¹ and *T*⁸ cells depending on the type of the cancer (73); we assume that $\varepsilon_T = 0.8$. Hence, in steady state,

$$
\tilde{P} = \rho_{\tilde{P}}(T_1 + T_8 + \varepsilon_T T_r) \n= (2.49 \times 10^{-7}) \times [2 \times 10^{-3} + 1 \times 10^{-3} + 0.8 \times (5 \times 10^{-4}) \n= 8.46 \times 10^{-10} \text{g/cm}^3.
$$

The parameter ε_C in Eq. S21 depends on the type of cancer. We take $\varepsilon_C = 0.01$ (74), and $\varepsilon_M = 0.005$. Then, by Eq. S21, we get

$$
K_{\tilde{L}} = \tilde{L} = \rho_{\tilde{L}}(T_1 + T_8 + \varepsilon_M M + \varepsilon_C C)
$$

= (5.22 × 10⁻⁷) × [3 × 10⁻³ + 0.005 × 0.4 + 0.01 × 0.4]
= 4.7 × 10⁻⁹ g/cm³.

In steady state with $\tilde{P} = K_{\tilde{P}}$, $\tilde{L} = K_{\tilde{L}}$ and $\tilde{Q} = K_{\tilde{Q}}$, we have, by Eq. S22, $K_{\tilde{Q}} = \sigma K_{\tilde{P}} K_{\tilde{L}}$. We take $K_{T\tilde{Q}} = \frac{1}{2} K_{\tilde{Q}} =$
 $\frac{1}{2} \pi K_{\tilde{L}} K_{\tilde{L}}$. Hones $\tilde{Q}/K_{\tilde{L}} = -\tilde{P}\tilde{L}/(1 K_{\tilde{L}} K_{\tilde{L}})$ and we then have $\frac{1}{2}\sigma K_{\tilde{P}}K_{\tilde{L}}$. Hence, $\tilde{Q}/K_{T\tilde{Q}} = \tilde{P}\tilde{L}/(\frac{1}{2}K_{\tilde{P}}K_{\tilde{L}})$ and we then have in Eqs. 3 and 4,

$$
\frac{1}{1+\tilde{Q}/K_{T\tilde{Q}}}=\frac{1}{1+\tilde{P}\tilde{L}/(\frac{1}{2}K_{\tilde{P}}K_{\tilde{L}})}=\frac{1}{1+\tilde{P}\tilde{L}/K_{T\tilde{Q}}'},
$$

where $K'_{T\tilde{Q}} = \frac{1}{2} K_{\tilde{P}} K_{\tilde{L}} = \frac{1}{2} \times (8.46 \times 10^{-10}) \times (4.7 \times 10^{-9}) =$ 1.99×10^{-18} g²/cm⁶. Similarly, we have in Eq. S19,

$$
\frac{\tilde{Q}}{K_{\tilde{Q}}+\tilde{Q}}=\frac{1}{1+K_{\tilde{Q}}/\tilde{Q}}=\frac{1}{1+K_{\tilde{P}}K_{\tilde{L}}/\tilde{P}\tilde{L}}=\frac{1}{1+K'_{\tilde{Q}}/\tilde{P}\tilde{L}}.
$$

where $K'_{\tilde{Q}} = K_{\tilde{P}} K_{\tilde{L}} = 3.98 \times 10^{-18} \text{ g}^2/\text{cm}^6$. Similarly, when BETi drug is applied, it reduces the expression of PD-L1 on cancer cells by a factor $1/(1 + B/K_{\tilde{L}B})$ where we take $K_{\tilde{L}B} = 2K_B = 1.64 \times 10^{-10}$ g/cm³.

Eqs. 10-11. By (75), the half-life of anti-PD-L1 is 15 days, so that $d_A = \frac{\ln 2}{15} = 0.046 \text{ day}^{-1}$. We assume that 10% of A is used in blocking PD-L1, while the remaining 90% degrades naturally. Hence, $\mu_{LA}LA/10\% = d_A A/90\%$, so that

$$
\mu_{LA} = \frac{d_A}{9L} = \frac{0.046}{9 \times (4.7 \times 10^{-9})} = 1.09 \times 10^6 \text{ cm}^3/\text{g} \cdot \text{day}.
$$

By taking $\gamma_A = 5 \times 10^{-9}$ g/cm³ · day and $\gamma_B = 0.2 \times 10^{-9}$ $g/cm³$ · day, we find that the tumor volume growth agrees qualitatively with the experimental results in (76, 77) when we apply just one drug or a combination of drug. We shall accordingly take γ_B to vary in the range $0-5\times10^{-9}$ g/cm³·day and γ_A to vary in the range $0 - 8 \times 10^{-9}$ g/cm³ · day.

Results. Figure S5-(A) shows that BETi, and anti-PD-L1 as single agents reduce tumor volume, and in combination the reduction by more than 75% at day 30.

)] **Fig. S5. The growth of tumor volume during the administration of anti-PD-L1 drug and BETi.** Numerical simulation result with anti-PD-L1 is administered at rate $\gamma_{\tilde{A}}=5\times10^{-9}\ \text{g/cm}^3\ \cdot \text{day}$ and BETi is administered at rate $\gamma_B=0.6\times 10^{-9}~{\rm g/cm^3\cdot day}$. All other parameter values are the same as in Tables S2, S3 and S4.

Fig. S6 is the efficacy map of the combined therapy, with γ_B in the range of $0 - 0.2 \times 10^{-9}$ g/cm³ · day and $\gamma_{\tilde{A}}$ in the range of $0-1.8 \times 10^{-9}$ g/cm³ ·day. The color column shows the efficacy for any pair of (γ_B, γ_A) ; the maximum efficacy is 0.98 (98%). We see that the two drugs are positively correlated in the sense that tumor volume decreases as each of the drugs is increased. Fig. $S7$ shows the average concentration of TNF- α , $T\alpha_{30}(\gamma_B, \gamma_{\tilde{A}})$, at day 30 under combined therapy with anti-PD-L1 (γ_A) and BETi (γ_B) . We conclue, as in the case of anti-CTLA-4, that in order to achieve a largest tumor volume reduction with minimum TNF- α we should take a pair (γ_B, γ_A) with the smallest γ_B .

Since BETi suppresses PD-L1 expression by tumor cells (72), but may not suppress CTLA-4 expression, we carried

Fig. S6. $\text{Drug efficacy map.}$ The color column shows the efficacy $E(\gamma_B, \gamma_A)$ when γ_B varies between $0 - 0.2 \times 10^{-9}$ g/cm³ \cdot day and γ_A varies between $0 - 1.8 \times 10^{-9}$ g/cm³ \cdot day. All other parameter values are the same as in Tables S2, S3 and S4.

Fig. S7. Average density of $\text{TNF}-\alpha$. The color column shows the 'adverse effect' function $AE(\gamma_B, \gamma_A)$ when γ_B varies between $0-0.2\times10^{-9}$ g/cm³ · d and γ_A varies between $0 - 1.8 \times 10^{-9}$ g/cm³ · day. All other parameter values are the same as in Tables S2, S3 and S4.

out murine study with combination of BETi and anti-CTLA-4 only.

The above model with small modifications applies extends to combination therapy with BETi and anti-PD-1.

Computational method

We employ moving mesh method (78) to numerically solve the free boundary problem for the tumor proliferation model. To illustrate this method, we take Eq. 2 as example and rewrite it as the following form:

$$
\frac{\partial D(r,t)}{\partial t} = \delta_D \Delta D(r,t) - div(\mathbf{u}D) + F,
$$
 [S23]

where F represents the term in the right hand side of Eq. 2. Let r_i^k and D_i^k denote numerical approximations of i-th grid point and $D(r_i^k, n\tau)$, respectively, where τ is the size of time-step. The discretization of Eq. S23 is derived by the

fully implicit finite difference scheme:

$$
\frac{D_i^{k+1} - D_i^k}{\tau} = \delta_D \left(D_{rr} + \frac{2}{r_i^k} D_r \right)
$$
\n
$$
- \left(\frac{2}{r_i^{k+1}} u_i^{k+1} + u_r \right) D_i^{k+1} - u_i^{k+1} D_r + F_i^{k+1},
$$
\n
$$
= \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1} \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1}
$$
\n
$$
= \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1} \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1}
$$
\n
$$
= \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1} \frac{2}{r_i^k} \left(\frac{2}{r_i^k} \right)^{k+1}
$$

where
$$
D_r = \frac{\frac{h_{-1}^2 D_{i+1}^{k+1} - h_1^2 D_{i-1}^{k+1} - (h_1^2 - h_{-1}^2) D_i^{k+1}}{h_1 (h_{-1}^2 - h_{-1}^2)} , \quad D_{rr} =
$$

\n
$$
2^{\frac{h_{-1} D_{i+1}^{k+1} - h_1 D_{i-1}^{k+1} + (h_1 - h_{-1}) D_i^{k+1}}{h_1 (h_1 h_{-1} - h_{-1}^2)} ,
$$

\n
$$
u_r = \frac{\frac{h_{-1}^2 u_{i+1}^{k+1} - h_1^2 u_{i-1}^{k+1} - (h_1^2 - h_{-1}^2) u_i^{k+1}}{h_1 (h_{-1}^2 - h_1 h_{-1})} , \quad h_{-1} = r_{i-1}^{k+1} - r_i^{k+1} \text{ and}
$$

\n
$$
h_1 = r_{i+1}^{k+1} - r_i^{k+1}.
$$
 The mesh moves by $r_i^{k+1} = r_i^k + u_i^{k+1} \tau$, where u_i^{k+1} is solved by the velocity equation.

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Table S1. List of variables (in units of g/cm³).

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Table S3. Summary of parameter values

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