

Analysis of an age-structured epidemic model

Szemenyei Adrián László

December 5, 2024

Szemenyei Adrián László

 ▶
 ■
 >
 ■
 >
 >
 >
 >

 >

 >

 >

 >

 >

 >

 >

 >

 >

 >

 >

 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 >
 <

< □ > < 同 >

- Introduction
- 2 Presentation of our model
- 3 Analysis of the model
- 4 Literature review

→

э

The general age-dependent SIR model

$$\frac{\partial s(a,t)}{\partial t} + \frac{\partial s(a,t)}{\partial a} = -s(a,t)\lambda(a,i(.,t)) - \mu(a)s(a,t)$$
(1)

$$\frac{\partial i(a,t)}{\partial t} + \frac{\partial i(a,t)}{\partial a} = s(a,t)\lambda(a,i(.,t)) - (\mu(a) + \gamma(a))i(a,t)$$
(2)

$$\frac{\partial r(a,t)}{\partial t} + \frac{\partial r(a,t)}{\partial a} = \gamma(a)i(a,t) - \mu(a)r(a,t)$$
(3)

where s(a,t) is the density of susceptibles of age a at time t. i(a,t), r(a,t) are the infected and recovered subpopulations.

• Boundary conditions? what is $\mu(.) \lambda(.), \lambda(.)$?

イロト イヨト イヨト ・

Derivation of the equations

- Consider a cohort of individuals in an age interval $[a, a + \Delta a]$
- The number of susceptibles in that cohort is approx $s(a,t)\Delta a$
- after small time Δt : age $a \rightarrow a + \Delta t$, time $t \rightarrow t + \Delta t$
- number of individuals in this same cohort is $s(a + \Delta t, t + \Delta t)\Delta a$
- Change in the subpopulation by age-specific per-capita death rate $\mu(a)$ and getting infected
- The balance law:

$$s(a + \Delta t, t + \Delta t)\Delta a - s(a, t)\Delta a = -\mu(a)s(a, t)\Delta t\Delta a$$
(4)
- age-spec incidence rates(a, t)\Delta t\Delta a
(5)

• dividing by $\Delta t \Delta a$ RHS:

$$\frac{s(a+\Delta t,t+\Delta t)-s(a,t+\Delta t)}{\Delta t}+\frac{s(a,t+\Delta t)-s(a,t)}{\Delta t}$$

• We suppose some regularity on s(a,t) and take the limit $\Delta t \rightarrow 0$.

Derivation II.

- There is a maximal age *a*[†].
- No one survives the maximal age: $\lim_{a \to a^{\dagger}} \mu(a) = \infty$.
- Boundary conditions:

1 s(0,t) is the newborns at time t:

$$s(0,t) = \int_0^{a\dagger} \beta(a)(s(a,t) + i(a,t) + r(a,t))da$$

where $\beta(a)$ age-spec. per capita **birth rate**. 2 Initial subpopulation (density)

$$s(a,0) = s_0(a)$$

- 4 回 ト 4 ヨ ト 4 ヨ ト

Age-dependent SIR model with vertical transmission

$$\frac{\partial s(a,t)}{\partial t} + \frac{\partial s(a,t)}{\partial a} = -s(a,t)\lambda(a,(i(.,t)) - \mu(a)s(a,t))$$
(6)

$$\frac{\partial i(a,t)}{\partial t} + \frac{\partial i(a,t)}{\partial a} = s(a,t)\lambda(a,(i(.,t)) - (\mu(a) + \gamma(a))i(a,t))$$
(7)

$$\frac{\partial r(a,t)}{\partial t} + \frac{\partial i(a,t)}{\partial a} = \gamma(a)i(a,t) - \mu(a)r(a,t)$$
(8)

$$s(a,0) = s_0(a), \ i(a,0) = i_0(a), \ r(a,0) = r_0(a)$$
(9)

$$s(0,t) = \int_0^{a\dagger} \beta(a) \big(s(a,t) + r(a,t) + (1-q)i(a,t) \big) da$$
(10)

$$i(0,t) = q \int_0^{a\dagger} \beta(a)i(a,t)da$$
(11)

$$r(0,t) = 0,$$
 (12)

what are
$$\gamma(a)$$
, q ? what is λ ?

< ロ > < 同 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 >

э

Incidence rate λ

In the literature the force of infection is

$$s(a,t)\lambda(a,(i(.,t)) = s(a,t)\int_0^{a\dagger} \kappa(a,\xi)i(\xi,t)d\xi$$

which is sometimes simplified into the separable case/proportional mixing case:

$$k(a,\xi)$$
 = $k_1(a)k_2(\xi)$

possibilities to generalize:

ase 1.

$$s(a,t)\lambda(a,(i(.,t)) = s(a,t)\kappa_1(a)g\left(\int_0^{a\dagger} \kappa_2(a)i(\xi,t)d\xi\right)$$
(13)

ase 2.

$$s(a,t)\lambda(a,(i(.,t)) = s(a,t)\int_0^{a\dagger} K(a,\xi)g(i(\xi,t))d\xi,$$
 (14)

where g(.) is some function (g = id case).

Szemenyei Adrián László

7/34

Image: A match a ma

Remarks

2. Other way to heterogenize the population: Time-since Infection models

$$\frac{\mathrm{d}S(t)}{\mathrm{d}t} = \Lambda - S(t) \int_0^\infty \beta(\tau)i(\tau, t)d\tau - \mu S(t)$$
 (15)

$$\frac{\partial i(\tau,t)}{\partial \tau} + \frac{\partial i(\tau,t)}{\partial t} = -\gamma(\tau)i(\tau,t) - \mu i(\tau,t)$$
(16)

$$i(0,t) = S(t) \int_0^\infty \beta(\tau) i(\tau,t) d\tau$$
(17)

$$\frac{\mathrm{d}R(t)}{\mathrm{d}t} = \int_0^\infty \gamma(\tau)i\tau, t)d\tau - \mu R(t) \tag{18}$$

Used tools are more similar to ODE case.

~··/

< ロ > < 同 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 > < 0 >

э

Remarks II.

2. The equations for the total population denoted by $p(a,t) \coloneqq s(a,t) + i(a,t) + r(a,t)$ is

$$\frac{\partial p(a,t)}{\partial t} + \frac{\partial p(a,t)}{\partial a} = -\mu(a)p(a,t)$$
(19)

with boundary-values

$$p(a,0) = s_0(a) + i_0(a) + r_0(a)$$
(20)

$$p(0,t) = \int_0^{a\dagger} \beta(a) p(a,t) da$$
(21)

which is called the **(linear) Lotka-McKendrick model**. 3 possible cases: population size constant, converges to a stationary age-distr/ exponentially dies out/ explodes

Depending on

$$\int_0^{a^{\dagger}} \beta(a) e^{-\int_0^a \mu(s) ds} da$$

The *Foerster McKendrick model* without age dependence in its parameters, by integration simplifies to the **Malthus population model**:

$$\frac{\mathrm{d}P(t)}{\mathrm{d}t} = \beta P(t) - \mu P(t)$$

i.e. the population grows exponentially. No competition for resources. A model with competition for resources is the **Verhulst/Logistic model**:

$$\frac{\mathrm{d}P(t)}{\mathrm{d}t} = ((\beta - \mu) - \omega P(t))P(t)$$

The population growth depend on the size of the population.

In the age-dependent case, *the Curtin-MacCamy equations* model of this phenonema:

$$\frac{\partial p}{\partial t} + \frac{\partial p}{\partial a} = -\mu(a, P)p(a, t)$$
$$p(0, t) = B(t) = \int_0^A \beta(a, P)p(a, t)da$$
$$p(a, 0) = p_0(a); \ P(t) \coloneqq \int_0^A p(a, t)da$$

Back to our model

$$\frac{\partial s(a,t)}{\partial t} + \frac{\partial s(a,t)}{\partial a} = -s(a,t)\lambda(a,(i(.,t)) - \mu(a)s(a,t))$$
(22)

$$\frac{\partial i(a,t)}{\partial t} + \frac{\partial i(a,t)}{\partial a} = s(a,t)\lambda(a,(i(.,t)) - (\mu(a) + \gamma(a))i(a,t)$$
(23)
$$\frac{\partial r(a,t)}{\partial t} + \frac{\partial i(a,t)}{\partial t} = \gamma(a)i(a,t) - \mu(a)r(a,t)$$
(24)

$$\frac{\gamma(a,t)}{\partial t} + \frac{\sigma(a,t)}{\partial a} = \gamma(a)i(a,t) - \mu(a)r(a,t)$$
(24)

$$s(a,0) = s_0(a), \ i(a,0) = i_0(a), \ r(a,0) = r_0(a)$$
(25)

$$s(0,t) = \int_0^{a\dagger} \beta(a) \big(s(a,t) + r(a,t) + (1-q)i(a,t) \big) da$$
(26)

$$i(0,t) = q \int_0^{a\dagger} \beta(a)i(a,t)da$$
⁽²⁷⁾

$$r(0,t) = 0,$$
 (28)

2

イロト イヨト イヨト イヨト

with force of infection:

ase 1.

$$s(a,t)\lambda(a,(i(.,t)) = s(a,t)\kappa_1(a)g\left(\int_0^{a\dagger} \kappa_2(a)i(\xi,t)d\xi\right)$$
(29)

ase 2.

$$s(a,t)\lambda(a,(i(.,t)) = s(a,t)\int_{0}^{a^{\dagger}} K(a,\xi)g(i(\xi,t))d\xi,$$
 (30)

3

Assumptions

(A0) $q \in [0,1]$ (A1) $\mu \in L^{\infty}_{loc,+}(0,a^{\dagger}), \int_{0}^{a^{\dagger}} \mu(a) da = \infty$, with $0 < \underline{\mu} \le \mu(a)$ a.e. where $\mu := \text{essinf}_{a \in [0,a^{\dagger}]} \mu(a)$ (A2) $\beta \in L^{\infty}_{+}(0, a^{\dagger})$, where $\beta(a) \leq \overline{\beta} := \operatorname{essup}_{a \in [0, a^{\dagger}]} \beta(a)$ a.e. (A3) $\gamma, \theta \in W^{1,\infty}(0,a^{\dagger})$ where $0 \leq \gamma(a) \leq \overline{\gamma} := \text{essup}_{a \in [0,a^{\dagger}]} \gamma(a)$ and $0 \le \theta(a) \le \overline{\theta} := \operatorname{essup}_{a \in [0, a^{\dagger}]} \theta(a)$ B $q:[0,\infty) \to [0,\infty)$ such that (B1) q(0) = 0, (B2) g is continuously differentiable (B3) g is strictly monotone increasing for $x \ge 0$ and concave. (C1) $\kappa_1, \kappa_2 \in L^{\infty}_{+}(0, a^{\dagger})$ or $K \in L^{\infty}_{+}((0, a^{\dagger}) \times (0, a^{\dagger}))$ such that $\kappa_1, \kappa_2 \neq 0$ a.e. or $K_{\neq 0}$ a.e., respectively.

<ロト < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

Remarks

- **1** assumptions on g implies the (local) lipschitz cont. on bounded sets.
- 2 Thus $g(||i||_1) \le c(r)||i||_1 \ (\forall \ 0 < ||i|| \le r)$
- 3 Without age depenedence we get back the non-linear SIR
- ${f 4}$ g is fairly general considering useful epidemic models

イロト 不得 トイヨト イヨト

Questions

We search for solutions in the state space $\mathbf{X} \coloneqq (L^1(0,a\dagger))^3$ with norm $||(s,i,r)^T||_{\mathbf{X}} = ||s||_1 + ||i||_1 + ||r||_1$. We denote the positive cone of \mathbf{X} as \mathbf{X}_+ , which is $\geq 0 a.e.$, which is a Banach-Lattice.

- Does the solution uniquely exists?
- Does it exists globally?
- Does it stays non-negative if init. conds are non-negative.
- ⇒ Answers through Semigroup theory.
 - questions considerg the equilibria

Semilinear ACPs¹

Proposition

Let the ACP be

$$\frac{\mathrm{d}u(t)}{\mathrm{d}t} = \hat{A}u + \hat{F}(u) \tag{31}$$

$$u(0) = x \in \mathbf{Y} \tag{32}$$

where $(\hat{A}, \text{Dom}(\hat{A}))$ is the infinitesimal generator of a C_0 semigroup $\left(T(t)\right)_{t\geq 0}$ on the Banach space \mathbf{Y} . Then

1 If \tilde{F} is locally Lipschitz continuous (on bounded sets), then for each $x \in \mathbf{Y}$ there exist a maximal interval of existence $[0, T_x)$ and a unique continuous function $t \mapsto u(t)$ from $[0, T_x)$ to \mathbf{Y} such that it is a mild solution of the ACP, namely

¹from the book: *Theory of nonlinear age-dependent population dynamics* by Webb Glenn (1985).Proposition 4.16.

Proposition (cont)

1

$$u(t) = T(t)x + \int_0^t T(t-s)\hat{F}(u(s))ds$$
 (33)

for all $t \in [0, T_x)$. In addition the solution either exist globally, or blows up in finite time, i.e. $T_x = \infty$ or $\limsup_{t \to T_x} ||u(t)||_{\mathbf{Y}} = \infty$, respectively.

- 2 There is a continuous dependence on the initial conditions, namely: if $x \in \mathbf{Y}$ and $0 \le t < T_x$, then exists $C, \varepsilon > 0$ such that if $\hat{x} \in \mathbf{Y}$ and $\|x \hat{x}\|_{\mathbf{Y} < \varepsilon}$ then $t < T_{\hat{x}}$ and $\|u(s) \hat{u}(s)\| \le C \|x \hat{x}\|_Y$ for all $0 \le s \le t$, where $\hat{u}(t)$ is the mild solution of the ACP (31)-(32) with initial condition \hat{x} .
- **1** If \hat{F} is continuously Fréchet differentiable, then for all $x \in \text{Dom}(\hat{A}), u(t)$ is a classical solution, namely: $u(t) \in \text{Dom}(\hat{A})$ $(\forall t \in [0, T_x))$ and $t \mapsto u(t)$ continuously differentiable and satisfies the ACP (31)-(32) for $t \in [0, T_x)$.

Semilinear Abstract Cauchy Problem formulation

Denote
$$S = diag(-\frac{d}{da}, -\frac{d}{da}, -\frac{d}{da})$$
 with domain
 $Dom(S) = (W^{1,1}(0, a^{\dagger}))^3, M_{\mu} = diag(-\mu, -\mu, -\mu)$ with domain
 $Dom(M_{\mu}) = \{\psi \in \mathbf{X} \mid \mu\psi \in \mathbf{X}\}$ and

$$M_{rest} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\gamma & 0 \\ 0 & \gamma & 0 \end{pmatrix}$$
(34)

which is a bounded linear operator in **X** (i.e. $M_{rest} \in L(\mathbf{X})$). Denote

$$B(a) = \begin{pmatrix} \beta(a) & (1-q)\beta(a) & \beta(a) \\ 0 & q\beta(a) & 0 \\ 0 & 0 & 0 \end{pmatrix}; \ \mathbf{B}\psi = \int_0^{a\dagger} B(a)\psi(a)da \in L(\mathbf{X}, \mathbb{R}^3)$$
(35)

3

イロト 不得下 イヨト イヨト

cont.

Finally, denote

$$A \coloneqq S + M_{\mu}, Dom(A) = \{\psi \in Dom(S) \cap Dom(M_{\mu}) | \psi(0) = \mathbf{B}\psi\}$$
(36)

Then equation (22)-(28) can be rewritten as an ACP:

$$\frac{\mathrm{d}u(t)}{\mathrm{d}t} = Au + M_{rest}u + F(u) \tag{37}$$
$$u(0) = u_0 \in \mathbf{X} \tag{38}$$

where the nonlinear part, F(u) is with $u = (s, i, r)^T \in \mathbf{X}$

$$F((s,i,r)^{T}) = \begin{pmatrix} -\lambda(.,i)s\\\lambda(.,i)s\\0 \end{pmatrix}$$
(39)

which maps from **X** to **X**.

Szemenyei Adrián László

イロト 不得 トイヨト イヨト

э

Proposition

¹ The linear operator A generates a C_0 operator semigroup in **X**, denoted by $(e^{tA})_{t\geq 0}$ such that

$$\|e^{tA}\|_{L(\mathbf{X})} \le e^{(\bar{\beta}-\underline{\mu})t} \quad (\forall t \ge 0).$$

Proposition (from bounded perturbation thm. and Mentzler matrix struct.)

 $(A + M_{rest}, Dom(A))$ generates a positive C_0 operator semigroup in **X**, denoted by $(e^{t(A+M_{rest})})_{t\geq 0}$ such that

$$\|e^{t(A+M_{rest})}\|_{L(\mathbf{X})} \le e^{(\bar{\beta}-\underline{\mu})t} \quad (\forall t \ge 0).$$

$$(40)$$

Proposition

F, defined in (39) is locally Lipschitz continuous on X.

¹very similar to Solvability of Age-Structured Epidemiological Models(...) = • •

Szemenyei Adrián László

December 5, 2024

20 / 34

Proposition

F in (37) defined as (39) in Case 1. is also continuously Fréchet differentiable.

Proposition

The ACP (37)-(38) is positivity preserving, namely if $x \in \mathbf{X}_+$, then its solution $u(t) \in \mathbf{X}_+$ for all $t \in [0, T_x$.

Rewrite the ACP (37)-(38) as

$$\frac{\mathrm{d}u(t)}{\mathrm{d}t} = \left(A + M_{rest} - \hat{\kappa}I\right)u + \left(\hat{\kappa}I + F\right)(u) \tag{41}$$
$$u(0) = x \in \mathbf{X}_+, \tag{42}$$

where $I \in L(\mathbf{X})$ is the identity operator on \mathbf{X} and $\hat{\kappa} \ge 0$ will have to be determined later. The mild-solution for (41)-(42) is

$$u(t) = e^{-\hat{\kappa}t} e^{(A+M_{rest})t} x + \int_0^t e^{\hat{\kappa}(t-s)} e^{(A+M_{rest})(t-s)} (\hat{\kappa}I + F) (u(s)) ds$$
(43)

for $0 \le t < T_x$.

Szemenyei Adrián László

イロト イポト イヨト イヨト 二日

Let
$$\overline{B}(r) \coloneqq \{ y \in \mathbf{X} \mid ||x||_{\mathbf{X}} \le r \}$$
 and $x \in \mathbf{X}_+ \cap \overline{B}(r)$. Then if we show that
 $(\hat{\kappa}I + F(\mathbf{X}_+ \cap \overline{B}(r)) \subset \mathbf{X}_+.$ (44)

for some
$$\hat{\kappa} \ge 0$$
, which depends on r , then we are done, since the positivity of the mild solution (43) follows from the positivity of its Picard iterates.
From¹

Proposition

For any $x \in \mathbf{X}_+$ the unique mild solution of (37)-(38) in Case 1. exists for all $t \in [0, \infty)$.

¹ from Solvability of Age-Structured Epidemiological Models with Intracohort Transmission, by Banasiak, Massoukou

Szemenyei Adrián László

December 5, 2024 22 / 34

э

Questions considering the equilibria

Extra assumptions:

- Stationary population case (already at the initial time) $p(a,t) = p_{\infty}(a)$
- No vertical transmission (right now)

Usual trick:

$$x(a,t) \coloneqq \frac{s(a,t)}{p_{\infty}(a)}, \qquad y(a,t) \coloneqq \frac{i(a,t)}{p_{\infty}(a)}, \qquad z(a,t) \coloneqq \frac{r(a,t)}{p_{\infty}(a)}$$
(45)

$$\frac{\partial x(a,t)}{\partial t} + \frac{\partial x(a,t)}{\partial a} = -x(a,t)\lambda(a,(y(.,t)))$$
(46)

$$\frac{\partial y(a,t)}{\partial t} + \frac{\partial y(a,t)}{\partial a} = x(a,t)\lambda(a,(y(.,t)) - \gamma(a)y(a,t))$$
(47)

$$\frac{\partial z(a,t)}{\partial t} + \frac{\partial z(a,t)}{\partial a} = \gamma(a)y(a,t)$$
(48)

$$\lambda(a,(y(.,t)) = \kappa_1(a)g\left(\int_0^{a^{\dagger}} \kappa_2(a)p_{\infty}(\xi)y(\xi,t)d\xi\right) \tag{49}$$

Question of equilibria simplifies to a fixed-point problem $\hat{\lambda} = g\left(\hat{\lambda} \int_{0}^{a^{\dagger}} x^{*}(a)h(a)da\right)$, where T is a linear majorant.

Proposition

If T < 1, then the only stationary solution/equilibrium is the trivial solution, i.e. $\hat{\lambda} = 0$.

If T > 1, then there is a unique positive equilibria.

where

$$T \coloneqq g'(0) \left(\int_0^{a\dagger} h(a) da \right)$$
(50)

and

$$h(a) = \kappa_1(a) \int_a^{a\dagger} p_{\infty}(\eta) exp\left(-\int_{\eta}^a \gamma(\xi) d\xi\right) d\eta.$$
 (51)

< ロ > < 同 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < 回 > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ >

Stability of the equilibria

Possible tools:

- Lyapunov functional for global stability
- Local stability through perturbation and cont. dep. on initial conditions
- Other tools like persistence theory etc.

Proposition

If T < 1, then the disease-free equilibrium is **locally** assymptotically stable, while for T > 1 it is unstable.

We search for solutions in the form of

$$x_1(a,t) = H_1(a)e^{
ho}$$
 etc.

where $x_1(a,t)$ is a perturbation of the equilibria $(x^*(a),...)$. The question is the sign of ρ . Fixed-point problem.

December 5, 2024

25 / 34

Szemenyei Adrián László

Global stability for the SIS model¹

Monotone dynamical systems approach:

 E_+ be its positive cone. Let z(t) be a population vector that takes a value in a closed convex subset $C \subset E_+$. Suppose that the dynamics of the population vector z(t) are written as a **semilinear Cauchy problem**:

$$\frac{dz(t)}{dt} = Az(t) + F(z(t)), \quad t > 0, \quad z(0) = z_0$$

We assume:

- A is a generator of a positive C_0 semigroup $\{e^{tA}\}_{t\geq 0}$ on E that satisfies $e^{tA}(C) \subset C$
- F is cont. Fréchet differentiable
- there exist $\alpha > 0$:
 - $(I \alpha A)^{-1}(C) \subset C; (I + \alpha F)(C) \subset C$
 - (monotonicity of Resolvent) $(I \alpha A)^{-1} \varphi \ge (I \alpha A)^{-1} \psi$ ($\forall \varphi \ge \psi \in C$)
 - (monotonicity of F) $(I + \alpha F)\varphi \ge (I + \alpha F)\psi$ ($\forall \varphi \ge \psi \in C$)
 - (concavity of F) $\xi(I + \alpha F)\varphi \leq (I + \alpha F)\xi\varphi$ ($\forall \varphi \in C$) ($\forall \xi \in (0, 1)$)

¹Busenberg

Existence of mild solution

One can rewrite the ACP as:

$$\frac{\mathrm{d}}{\mathrm{d}t}z(t) = \left(A - \frac{1}{\alpha}\right)z(t) + \frac{1}{\alpha}(I + \alpha F)z(t), \quad t > 0, \quad z(0) = z_0,$$

with its mild solution

$$z(t) = e^{-\frac{1}{\alpha}t} e^{tA} z_0 + \frac{1}{\alpha} \int_0^t e^{-\frac{1}{\alpha}(t-\sigma)} e^{(t-\sigma)A} (I+\alpha F) z(\sigma) d\sigma.$$

The classical iterative procedure with the above assumptions gives the existence of the mild solution.

Under the above assumptions the mild solution $z(t) = U(t)z_0$ satisfies the following monotonicity and concavity:

$$U(t)(C) \subset C$$
 and $U(t)\varphi \leq U(t)\psi$ for all $\varphi, \psi \in C$ such that $\varphi \leq \psi$,
 $\xi U(t)\varphi \leq U(t)\xi\varphi$ for all $\varphi \in C$ and $\xi \in (0,1)$.

Existence and stability of equilibria

Let z^* denote an equilibrium. Then, we have

$$\left(A-\frac{1}{\alpha}I\right)z^*+\frac{1}{\alpha}(I+\alpha F)z^*=0.$$

Because $-(A - (1/\alpha)I)$ is positively invertible, we have the fixed point equation for z^* :

$$z^{*} = -\frac{1}{\alpha} \left(A - \frac{1}{\alpha} I \right)^{-1} (I + \alpha F) z^{*} = (I - \alpha A)^{-1} (I + \alpha F) z^{*} =: \Phi(z^{*}),$$

where Φ is a positive nonlinear operator preserving the invariance of the subset C. If Φ has a positive fixed point, it gives a positive equilibrium. Define the Fréchet derivative at the origin:

$$K_{\alpha} \coloneqq \Phi'[0] \coloneqq K_{\alpha} = (I - \alpha A)^{-1} \left(I + \alpha F'[0] \right),$$

where F'[0] is the Fréchet derivative of the operator F at the origin.

Stability of equilibria

We can expect the spectral radius $\Phi'[0]$ to determine the existence and stability of the endemic and disease-free equilibrium. For this, the following is useful:

Lemma: The sign of $r(K_{\alpha}) - 1$ is independent of $\alpha > 0$ and coincides with the sign of $R_0 \coloneqq r(F'[0](-A)^{-1}) - 1$. which can be interpreted as the asymptotic exponential growth rate of infective population.

The main theorem:

- for $R_0 < 1$ the DFE 0 is globally attractive in C.
- for R₀ > 1 the system has a unique equilibrium i^{*} ∈ (D(A) ∩ C) {0} which is globally attractive in C - {0}.

Remarks:

- By the above theorem periodic solutions do not exist
- Local stability of the equilibria (if I haven't said it yet)

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ ののの

To show that for $r(K_{\alpha}) > 1$ there is at least one endemic equilibrium, one can show that K_{α} is

- $E_+ E_+$ dense in E (for Riesz spaces $E_+ E_+ = E$ since $x = x_+ x_-$)
- positive operator
- bounded
- compact (by the Kolmogorov-Fréchet thm.)

Thus one can use the Krein-Rutman theorem i.e. $r(K_{\alpha})$ is an eigenvalue of K_{α} associated with a positive eigenvector $\varphi \in C \subset E_+$. For this eigenvalue showing that for $0 < \xi$ small enough

$$\Phi(\xi\varphi)(a) \ge \xi\varphi(a)$$

Thus $\varphi_n = \Phi^n(\xi\varphi)$ converges to a nontrivial fixed point.

For the uniqueness, suppose that we do not have $u_{\infty} \leq v_{\infty}$, we show that **they can be compared**, then show that they equal also by order relations.

▲□▶ ▲□▶ ▲□▶ ▲□▶ □ ののの

For the convergence of the equilibria:

$$\frac{\mathrm{d}i(t)}{\mathrm{d}t} \le (A + F'[0])i(t), \qquad t > 0, i(0) \in C$$

where

$$F'[0](\varphi)(a) = \lambda[a|\varphi]\varphi(a) - \gamma(a)\varphi(a)$$

The spectral bound $\omega(A + F'[0])$ gives the Malthusian parameter of infective population (we won't prove) and

$$sign(R_0 - 1) = sign(\omega(A + F'[0])) = sign(r(K_\alpha) - 1)$$

thus for $r(K_{\alpha}) < 1$ the global stability of the trivial equilibrium follows.

For the $r(K_{\alpha}) > 1$, if one shows that:

• the endemic equilibria i^* is eventually positive, that is there exists $\xi \in (0,1)$ and $t^* > 0$ such that

$$\xi i^* \le U(t^*)i_0$$

provided that $i_0 \in C - \{0\}$

Which only means, that the solution is comparable with the steady state for one time instance.

• there exist a maximal point of C denoted by \hat{i} (which in our case is $\hat{i}\equiv 1$ a.e.)

From the monotonic and concave properties of the operator:

$$\xi i^* = \xi U(t) i^* \le U(t) \xi i^* \le U(t) U(t^*) i_0 \le U(t) \hat{i} \le \hat{i}.$$

Hence, we can construct a nondecreasing sequence $\{U(t)^n \xi i^*\}_{n=0}^{+\infty}$ and a nonincreasing sequence $\{U(t)^n \hat{i}\}_{n=0}^{+\infty}$, both of which are bounded and converge to the unique i^* . Consequently, $U(t)U(t^*)i_0 = U(t+t^*)i_0$ also converges to i^* as $t \to +\infty$.

Above theorems can be used for the finite difference discretization. for K(.,) we get fixed point problems for operators and functions

э

イロト イボト イヨト イヨト

Köszönöm a figyelmet! Thank you for your attention!

э