

Analysis of an age-structured epidemic model

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December 5, 2024

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

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The general age-dependent SIR model

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

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

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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
- \bullet The balance law:

$$
s(a + \Delta t, t + \Delta t)\Delta a - s(a, t)\Delta a = -\mu(a)s(a, t)\Delta t \Delta a
$$
\n
$$
- \text{age-spec incidence rates}(a, t)\Delta t \Delta a
$$
\n(4)

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

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

• W[e](#page-4-0) suppose some regular[it](#page-33-0)y on $s(a,t)$ $s(a,t)$ $s(a,t)$ and [ta](#page-2-0)ke [t](#page-2-0)[he](#page-3-0) [l](#page-4-0)[im](#page-0-0)it $\Delta t \to 0$ $\Delta t \to 0$ [.](#page-33-0) Ω

Derivation II.

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

 \bullet 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)

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

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Age-dependent SIR model with vertical transmission

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

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

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

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

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

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

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

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

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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 .

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

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 $(g = id \text{ case})$.

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Remarks

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

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

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

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

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

Used tools are more similar to ODE case.

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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)

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

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

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

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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:

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

$$
p(0, t) = B(t) = \int_0^A \beta(a, P)p(a, t)da
$$

$$
p(a, 0) = p_0(a); \ P(t) := \int_0^A p(a, t)da
$$

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Back to our model

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

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

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

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

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

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

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

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with force of infection:

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

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)

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Assumptions

(A0) $q ∈ [0, 1]$ (A1) $\mu \in L^{\infty}_{loc,+}(0,a^{\dagger})$, $\int_{0}^{a^{\dagger}} \mu(a)da = \infty$, with $0 < \underline{\mu} \leq \mu(a)$ a.e. where μ := essinf_{a∈[0,a†]} μ (a) (A2) $\beta \in L^{\infty}_+(0,a_1^+)$, where $\beta(a) \leq \bar{\beta}$:= essup $_{a \in [0,a_1^+]}\beta(a)$ a.e. (A3) $\gamma, \theta \in W^{1,\infty}(0, a\dagger)$ where $0 \leq \gamma(a) \leq \overline{\gamma}$:= essup_{a∈[0,at]} $\gamma(a)$ and $0\leq \theta(a)\leq \theta\coloneqq \mathsf{essup}_{a\in[\![0,a]\!]} \theta(a)$ 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.

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Remarks

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

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Questions

We search for solutions in the state space $\bm{\mathsf{X}} \coloneqq \left(L^1(0, a\dag) \right)^3$ 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

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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 $\lfloor T(t)\rfloor$ $t\geq0$ on the Banach space Y. Then

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

 1 fro[m](#page-33-0) the book: *Theory of nonlinear age-dependent p[op](#page-14-0)u[lat](#page-16-0)[io](#page-14-0)[n](#page-15-0) [d](#page-16-0)[yna](#page-0-0)m[ics](#page-0-0)* [by](#page-33-0) [W](#page-0-0)[ebb](#page-33-0) (□) (包) Ω Glenn (1985),Proposition 4.16. Szemenyei Adrián László **berenyei Adrián László** berenyei a berenyei a berenyei Berenyei Adrián László berenyei a

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 $\limsup \|u(t)\|_{\mathsf{Y}} = \infty$, $t\rightarrow T_{\infty}$ respectively.

- 2 There is a continuous dependence on the initial conditions, namely: if $x \in Y$ and $0 \le t < T_x$, then exists $C, \varepsilon > 0$ such that if $\hat{x} \in Y$ and $||x-\hat{x}||_{\mathbf{Y}_{\leq S}}$ then $t < T_{\hat{x}}$ and $||u(s)-\hat{u}(s)|| \leq C||x-\hat{x}||_Y$ for all $0 \leq s \leq t$. where $\hat{u}(t)$ is the mild solution of the ACP [\(31\)](#page-15-1)-[\(32\)](#page-15-2) with initial condition \hat{x} .
- \bullet 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 $t \mapsto u(t)$ continously differentiable and satisfies the ACP [\(31\)](#page-15-1)-[\(32\)](#page-15-2) 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
\n $Dom(S) = (W^{1,1}(0, a\dagger))^3$, $M_\mu = diag(-\mu, -\mu, -\mu)$ with domain
\n $Dom(M_\mu) = {\psi \in \mathbf{X} | \mu \psi \in \mathbf{X}}$ 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

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

cont.

Finally, denote

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

Then equation [\(22\)](#page-5-0)-[\(28\)](#page-5-1) can be rewritten as an ACP:

$$
\frac{du(t)}{dt} = Au + M_{rest}u + F(u)
$$
 (37)

$$
u(0) = u_0 \in \mathbf{X}
$$
 (38)

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

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

which maps from X to X .

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Proposition

¹ The linear operator A generates a C_0 operator semigroup in **X**, denoted by $\left(e^{tA}\right)_{t\geq 0}$ 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 $\left(e^{t(A+M_{rest})}\right)_{t\geq 0}$ 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 [\(39\)](#page-18-1) is locally Lipschitz continuous on X .

 1 very similar t[o](#page-20-0) *Solvability of Age-Structured Epidemi[olo](#page-18-0)[gic](#page-20-0)[al](#page-18-0) [M](#page-19-0)o[del](#page-0-0)[s\(.](#page-33-0)[..\)](#page-0-0)*; ÷, Ω

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Proposition

F in [\(37\)](#page-18-2) defined as [\(39\)](#page-18-1) in Case 1. is also continuously Fréchet differentiable.

Proposition

The ACP [\(37\)](#page-18-2)-[\(38\)](#page-18-3) is positivity preserving, namely if $x \in X_{+}$, then its solution $u(t) \in \mathbf{X}_{+}$ for all $t \in [0, T_{x}]$.

Rewrite the ACP [\(37\)](#page-18-2)-[\(38\)](#page-18-3) as

$$
\frac{\mathrm{d}u(t)}{\mathrm{d}t} = (A + M_{rest} - \hat{\kappa}I)u + (\hat{\kappa}I + F)(u)
$$
(41)

$$
u(0) = x \in \mathbf{X}_{+},
$$
(42)

where $I \in L(\mathbf{X})$ is the identity operator on **X** and $\hat{\kappa} \geq 0$ will have to be determined later. The mild-solution for [\(41\)](#page-20-1)-[\(42\)](#page-20-2) 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 $0 \le t < T_T$.

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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
\n
$$
(\hat{\kappa}I + F(\mathbf{X}_+ \cap \overline{B}(r)) \subset \mathbf{X}_+.
$$
\n(44)

for some $\hat{\kappa} \geq 0$, which depends on r, then we are done, since the positivity of the mild solution [\(43\)](#page-20-3) follows from the positivity of its Picard iterates. $from¹$

Proposition

For any $x \in X_+$ the unique mild solution of [\(37\)](#page-18-2)-[\(38\)](#page-18-3) in Case 1. exists for all $t \in [0, \infty)$.

 $^{\rm 1}$ from Solvability of Age-Structured Epidemiological Models with Intracohort Transmission, by Banasiak, Massoukou イロト イ押ト イヨト イヨト

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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:

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

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

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

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

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

Question of equilibria simplifies to a fixed-point problem $\hat{\lambda} = g \left(\hat{\lambda} \int_0^{a\dagger}$ $\int_0^{\pi_+} x^*(a)h(a)da\bigg)$, 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

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

and

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

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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

$$
x_1(a,t) = H_1(a)e^{\rho} \text{ etc.}
$$

where $x_1(a,t)$ is a perturbation of the equilibria $(x^*(a),...)$. The question is the sign of ρ . Fixed-point problem. K ロ ▶ K 個 ▶ K 로 ▶ K 로 ▶ 『로 『 YO Q @

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Global stability for the SIS model $¹$ </sup>

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:

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

We assume:

- \bullet A is a generator of a positive C_0 semigroup $\{e^{tA}\}_{t\geq0}$ on E that satisfies $e^{tA}(C) \in C$
- \bullet F is cont. Fréchet differentiable
- there exist $\alpha > 0$:
	- \bullet $(I \alpha A)^{-1}(C) \subset C$; $(I + \alpha F)(C) \subset C$
	- (monotonicity of Resolvent) $(I \alpha A)^{-1} \varphi \ge (I \alpha A)^{-1} \psi \quad (\forall \varphi \ge \psi \in C)$
	- (monotonicity of F) $(I + \alpha F)\varphi \ge (I + \alpha F)\psi$ ($\forall \varphi \ge \psi \in C$)
	- (concavity of F) $\xi(I + \alpha F)\varphi \le (I + \alpha F)\xi\varphi$ ($\forall \varphi \in C$) ($\forall \xi \in (0,1)$)

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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:

$$
U(t)(C) \subset C \text{ and } U(t)\varphi \le U(t)\psi \text{ for all } \varphi, \psi \in C \text{ such that } \varphi \le \psi,
$$

\n
$$
\xi U(t)\varphi \le U(t)\xi\varphi \text{ for all } \varphi \in C \text{ and } \xi \in (0,1).
$$

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 $\mathcal{A} \oplus \mathcal{B} \rightarrow \mathcal{A} \oplus \mathcal{B} \rightarrow \mathcal{A} \oplus \mathcal{B} \rightarrow \mathcal{B}$

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^* :

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

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:

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

w[he](#page-33-0)re $F'[0]$ $F'[0]$ is the Fréchet derivative of the ope[rat](#page-26-0)[or](#page-28-0) F_\bullet [at](#page-28-0) [t](#page-0-0)he [or](#page-0-0)[igi](#page-33-0)[n.](#page-0-0)

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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 $R_0 > 1$ the system has a unique equilibrium $i^* \in (D(A) \cap C) \{0\}$ 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)

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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

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

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

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

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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

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

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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 $\{U(t)^n \xi i^*\}_{n=0}^{+\infty}$ $\sum_{n=0}^{+\infty}$ and a nonincreasing sequence $\left\{U(t)^n\hat{i}\right\}_{n=0}^{+\infty}$ $\sum_{n=0}^{\infty}$, both of which are bounded and converge to the unique i^* . Consequently, $U(t)U\left(t^*\right)i_0=U\left(t+t^*\right)i_0$ also converges to i^* as $t \to +\infty$. \equiv QQ

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

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Köszönöm a figyelmet! Thank you for your attention!

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