# SINGULAR PERTURBATIONS OF EPIDEMIC MODELS INVOLVING A THRESHOLD

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#### ABSTRACT

This paper deals with the mathematical model of an epidemic with a small number of initial infectives  $\mathbf{I}_0$ . The time development of the epidemic, satisfying an integro-differential equation, is approximated with singular perturbation techniques. The asymptotic result for  $\mathbf{I}_0 \to 0$  shows that when the number of infectives exceeds a fixed small value (independent of  $\mathbf{I}_0$ ) the time course of the epidemic is fixated; the time needed to pass this value is of the order  $0(-\log \mathbf{I}_0)$ .

#### 1. INTRODUCTION

In this paper an epidemic model first formulated by KERMACK and McKENDRICK [12] is analysed.

A population is divided into a fraction of susceptibles S and a fraction of infectives I; the evolution of S is followed starting from an initially small number  $\mathbf{I}_0$  of infectives. We employ singular perturbation techniques to obtain the asymptotic behaviour of the solution as  $\mathbf{I}_0$  tends to zero. The behaviour depends crucially on the parameter  $\gamma$  defined by

(1.1) 
$$\gamma = \int_{0}^{\infty} A(\tau) d\tau,$$

where  $A(\tau)$  is the age dependent infectiousness function. An epidemic will develop according as  $\gamma \stackrel{>}{\sim} 1$ . This property is commonly referred to as the threshold theorem of KERMACK and McKENDRICK [12]. For  $\gamma > 1$  we find that two time intervals can be distinguished: (a) the pre-epidemic phase, in which S decays slowly; at the end of the interval S is still close to the initial fraction of susceptibles  $S_0$ , and (b) the epidemic phase, where S decreases from a value near  $S_0$  to a value near  $S_\infty(S(t) \rightarrow S_\infty$  as  $t \rightarrow \infty$ ). We employ a variant of the method of matched asymptotic expansions to determine the behaviour of the solution. It is interesting to note that the pre-epidemic phase increases with  $O(-\log I_0)$  so that it may take quite a long time for the epidemic to develop. In addition for  $I_0 \rightarrow 0$  the solution in the epidemic phase tends to a fixed shape independent of the initial distribution of infectives. The solutions

to different (small) values of  $I_0$  are approximately translations in time of one another.

In section 2 we formulate the mathematical model and mention two special cases for which an exact solution is available. In section 3 the limit value  $S_{\infty}$  is derived and the dependence upon the parameter  $\gamma$  is discussed. A formal asymptotic solution is presented in section 4. In section 5 we deal with an infectiousness function that depends on the age of the infectives as well as on time. For this case the matching problem contains a new element in the form of a continuum of intermediate boundary layers which is worth to be studied in more detail as a problem on itself in relation with Kaplun's matching principle. Finally, in section 6 this asymptotic solution is compared with numerical results for a specific problem.

## 2. THE MATHEMATICAL MODEL

KERMACK and KcKENDRICK [12] were the first to prove the threshold theorem for the model we will investigate. The biological interpretations of it were reconsidered by REDDINGIUS [15]. A more general class of models, including Kermack and McKendrick's was considered by HOPPENSTEADT [9,10], CAPASSO & SERIO [1] and also by WILSON [17]. METZ [13] published an extensive paper on the same type of epidemic we deal with; he gives new results for the deterministic as well as for the stochastic problem. For a recent account on mathematical modelling in epidemics, we refer to FRAUENTHAL [4].

We consider a population divided into two classes: the susceptibles S and the infectives I. The infectives have an age-dependent infectiousness given by the function  $A(\tau)$ , where  $\tau$  denotes the time an individual is in class I. There is no removal or recovery of infectives, so that the total number of susceptibles and infectives is constant. In the sequel S and I denote the fractions of the populations in the two classes; at any time  $\tau$  we have

(2.1) 
$$S(t) + \int_{0}^{\infty} I(\tau, t) d\tau = 1.$$

The decrease of susceptibles is assumed to be proportional to S and to the total infectiousness, so

(2.2) 
$$\frac{dS}{dt} = -S(t) \int_{0}^{\infty} A(\tau)I(\tau,t)d\tau.$$

The dynamic equation of the infectives reads

(2.3) 
$$\frac{\partial I}{\partial t} + \frac{\partial I}{\partial \tau} = 0, \ t, \tau > 0.$$

It is supposed that initially the population consists of  $S_0$  susceptibles and  $\epsilon$  infectives distributed over all ages according to the given function  $f(\tau)$ ,

(2.4ab) 
$$S(0) = S_0, I(\tau,0) = \varepsilon f(\tau),$$

with

(2.5) 
$$S_0 + \varepsilon = 1, \int_0^\infty f(\tau) d\tau = 1.$$

Since all new infectives enter from the class of susceptibles, we have the boundary condition

(2.6) 
$$I(0,t) = -\frac{dS}{dt}, \quad t > 0.$$

From (2.3), (2.4b) and (2.6) we deduce

$$I(\tau,t) = \varepsilon f(\tau-t)$$
 for  $t < \tau$ ,

(2.7)

$$I(\tau,t) = -S'(t-\tau)$$
 for  $t > \tau$ ,

Substitution of (2.7) into (2.2) yields the integro-differential equation

(2.8) 
$$\frac{dS}{dt} = S(t) \left\{ \int_{0}^{t} A(\tau)S'(t-\tau)d\tau - \varepsilon B(t) \right\},$$

where

(2.9) 
$$B(t) = \int_{-\infty}^{\infty} A(\tau) f(\tau - t) d\tau.$$

The problem (2.8)-(2.9) with initial condition (2.4a) forms the starting-point of our mathematical analysis. REDDINGIUS [15] and HOPPENSTEADT [9] have proved that this problem has a unique solution. If  $A(\tau)$  is an exponentially decreasing function, equation (2.8) corresponds with the constant rates model, which admits an exact solution, see [12]. WILSON [17] has constructed the exact solution for the case that  $A(\tau)$  is a block function. KEMPER [11] considers the case, where there are two parallel classes of infectives.

# 3. THE THRESHOLD THEOREM

Integration of (2.8) yields

(3.1) 
$$\ln \frac{S}{S_0} = \int_0^t A(\tau)S(t-\tau)d\tau - S_0 \int_0^t A(\tau)d\tau - \varepsilon \int_0^t B(\tau)d\tau.$$

Letting  $t \rightarrow \infty$  we obtain an equation for the limit value S

(3.2) 
$$\ln \frac{s_{\infty}}{s_0} = (s_{\infty} - s_0) \gamma - \epsilon Q,$$

where

$$Q = \int_{0}^{\infty} B(t)dt.$$

For each positive value of  $\gamma$  equation (3.2) has two roots as sketched in figure 1. Since the fraction of susceptibles is bounded by S=1, the limit  $S_{\infty}$  can only have a value corresponding to the lower root. For  $\epsilon$  small the limit value  $S_{\infty}$  changes considerably from  $S_0$  when  $\gamma$  exceeds the value 1. Below this critical value ther is no substantial decrease of the fraction of susceptibles, while above this value of  $\gamma$  the effectiviness of the infectives is sufficiently large to trigger an epidemic. The threshold theorem establishes this dependence upon  $\gamma$ . In the next section, we will follow the time development of the epidemic with  $\gamma > 1$  and  $0 < \epsilon < < 1$ . Furthermore, it is assumed that B(t) > 0 for some  $t \ge 0$ . This last condition guarantees that a certain fraction of the initial infectives  $I_0$  indeed infects the susceptible population.

HETHCOTE and TUDOR [6] have shown that the threshold phenomenon also occurs in models of type (2.1) - (2.4ab) with delay. In [7] it is proved that oscillating solutions only arise when there is temporal immunity, that is in so-called cyclic models.

It is remarked that there exists also a threshold theorem for the general epidemic  $(A(\tau) = \exp(-\gamma \tau), I(t,\tau) = I(t))$  in discrete time, see F. DE HOOG, e.a. [8].

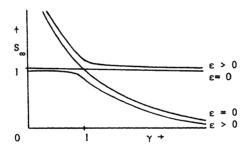


Fig.1. Dependence of S<sub>m</sub> upon γ

## 4. THE ASYMPTOTIC SOLUTION

Before constructing the asymptotic solution of (2.8), we make an assumption about the infectiousness function. We suppose that for a given  $\delta > 0$  a parameter  $\beta$  exists satisfying

$$\int_{0}^{\infty} e^{\beta \tau} A(\tau) d\tau = \delta$$

For  $\delta > \gamma$  this is not necessarily the case as seen from examples with  $A(\tau) \approx \tau^{-2}$  for  $\tau \to \infty$ .

In section 2 we derived the equation

(4.1) 
$$\frac{dS}{dt} = S(t) \left\{ \int_{0}^{t} A(\tau)S'(t-\tau)d\tau - \varepsilon B(t) \right\},$$

which together with the initial condition

(4.2) 
$$S(0) = 1 - \epsilon, 0 < \epsilon < 1$$

describes the problem completely. Although it is in this particular problem more advantageous to take integral equation (3.1) as starting-point, we will investigate the local behaviour of S from (4.1), since this analysis is more readily generalized to more complicated problems such as in section 5.

Let us assume that within a certain time interval starting at t=0 the solution can be expanded in powers of  $\epsilon$ .

(4.3) 
$$S(t;\varepsilon) = S_0(t) + \varepsilon S_1(t) + \varepsilon^2 S_2(t) + \dots$$

Employing (4.3) in (4.1) and (4.2) and equating the coefficient of each power of  $\varepsilon$  separately to zero yields the following set of problems to be solved iteratively for the coefficients  $S_n(t)$ :

(4.4) 
$$\frac{dS_0}{dt} = S_0(t) \int_0^t A(\tau)S_0'(t-\tau)d\tau, \quad S_0(0) = 1$$

(4.5) 
$$\frac{dS_1}{dt} = S_0(t) \int_0^t A(\tau)S_1'(t-\tau)d\tau + S_1(t) \int_0^t A(\tau)S_0'(t-\tau)d\tau - S_0(t)B(t),$$

$$S_1(0) = -1$$

(4.6) 
$$\frac{ds}{dt} = \sum_{j=0}^{n} s_{j}(t) \int_{0}^{t} A(\tau) s_{n-j}'(t-\tau) d\tau - s_{n-1}(t) B(t), \quad s_{j}(0) = 0.$$

The solution of (4.4) is given by  $S_0(t) = 1$ . Employing this result in (4.5) and integrating we find

(4.7) 
$$S_{1}(t) = \int_{0}^{t} A(\tau)S_{1}(t-\tau)d\tau + \int_{0}^{t} A(\tau)d\tau - \int_{0}^{t} B(\tau)d\tau - 1.$$

It can be shown (see [16]) that for  $t \rightarrow \infty S_1$  has the form

(4.8) 
$$S_{1}(t) = -Ce^{\beta t} + L + \sum_{k=1}^{m} \sum_{\ell=1}^{\nu_{k}} \left\{ c_{k\ell}^{+} e^{i\alpha_{k}t} + c_{k\ell} e^{-i\alpha_{k}t} \right\}_{t} \ell^{-1} e^{\beta_{k}t} + V(t),$$

$$0 \le \beta_{k} < \beta, \qquad L = (Q+1-\gamma)/(\gamma-1),$$

with  $V(t) \, \rightarrow \, 0$  as  $t \, \rightarrow \, \infty$  and with  $\beta$  satisfying

(4.9) 
$$\int_{0}^{\infty} e^{-\beta t} A(t) dt = 1.$$

In the sequel we deal with the simplest case m = 0; for m > 0 a similar asymptotic method applies, see [5].

Thus, for t large, the solution leaves the  $\varepsilon$ -neighborhood of the line S=1 at exponential rate. Clearly, the expansion (4.3) is not valid uniformly for all time t. According to (4.8) it is expected that at  $t=\beta^{-1}\ln\varepsilon^{-1}$  the distance is O(1). Therefore, to determine the asymptotic behaviour for large t we reconsider the problem (4.1) by introducing the local variable  $\xi$  defined by

(4.10) 
$$\xi = t - \frac{1}{8} \ln \frac{1}{8}$$
.

This transformation denotes a time-shift which makes the problem different from a usual singular perturbation problem where a local variable is introduced by a stretching transformation. For the dependence upon  $\xi$  we employ the notation

(4.11) 
$$S(t) \equiv S(\frac{1}{\beta} \ln \frac{1}{\epsilon} + \xi) \equiv S[\xi].$$

The system (4.1) then transforms into

$$(4.12) \qquad \frac{\mathrm{dS}}{\mathrm{d}\xi} = \mathrm{S}[\xi] \left\{ \int_{0}^{\xi + \frac{1}{\beta}} \ln \frac{1}{\varepsilon} \mathrm{A}(\overline{\xi}) \mathrm{S}'[\xi - \overline{\xi}] \mathrm{d}\overline{\xi} - \varepsilon \mathrm{B}(\frac{1}{\beta} \ln \frac{1}{\varepsilon} + \xi) \right\}.$$

We now assume that we may write

(4.13) 
$$S[\xi] = U_0[\xi] + \varepsilon U_1[\xi] + R[\xi;\varepsilon],$$

where  $R[\xi;\epsilon] = o(\epsilon)$ . The leading term of (4.13) satisfies (4.12) with  $\epsilon = 0$  or

$$(4.14) \qquad \frac{\mathrm{d} \mathbf{U}_0}{\mathrm{d} \xi} = \mathbf{U}_0 [\xi] \left\{ \int_0^\infty \mathbf{A}(\overline{\xi}) \mathbf{U}_0^{\dagger} [\xi - \overline{\xi}] \mathrm{d} \overline{\xi} \right\}.$$

Integrating this equation once we have

(4.15) 
$$\ln U_0 = \int_0^\infty A(\overline{\xi}) U_0 [\xi - \overline{\xi}] d\overline{\xi} + K,$$

where K is determined by matching (4.13) to (4.3). For matching it is necessary that  $U_0 \to 1$  as  $\xi \to -\infty$ . Since the left-hand side of (4.15) vanishes for  $U_0 \to 1$ , the right-hand side must vanish too which occurs for  $K = -\gamma$ . Equation (4.15) with  $K = -\gamma$  does not have a unique solution. In particular there exists a family of positive and monotone nonincreasing solutions bounded from above by the line  $U_0 = 1$  and from below by the line  $U = S_\infty^{(0)}$  satisfying (3.2) with  $\varepsilon = 0$ . This class of solutions, which are identical except for an arbitrary translation constant, has been investigated by

0. DIEKMANN [3]. Linearization about  $U_0 = 1$  yields

(4.16) 
$$U_0[\xi] \approx 1 - Ee^{\beta \xi}$$
 for  $\epsilon \to -\infty$ ,

where the arbitrary constant E also indicates the invariance of the solution under translation. According to (4.8)  $U_0[\xi]$  matches the solution (4.3) for E = C. We note that equation (4.15) does not depend on the initial state (2.4). Thus, to a first order approximation the curve describing the epidemic has a fixed shape independent of f(t). From (4.10) we see that this curve still may shift in time: the smaller the fraction of initial infectives  $\varepsilon$  is, the longer the epidemic is postponed. Substitution of (4.13) into (4.12) and equation of the terms of  $O(\varepsilon)$ , gives

$$(4.17) \qquad \frac{\mathrm{d} v_1}{\mathrm{d} \xi} = v_1 [\xi] \int\limits_0^\infty A(\overline{\xi}) v_0' [\xi - \overline{\xi}] \mathrm{d} \overline{\xi} + v_0 [\xi] \int\limits_0^\infty A(\overline{\xi}) v_1' [\xi - \overline{\xi}] \mathrm{d} \overline{\xi}.$$

Using (4.14) we rewrite equation (4.17) as

(4.18) 
$$\int_{0}^{\infty} A(\overline{\xi}) U_{1}^{\dagger} [\xi - \overline{\xi}] d\overline{\xi} - \frac{U_{1}^{\dagger}}{U_{0}^{\dagger}} + \frac{U_{1}}{U_{0}^{\dagger}} \frac{dU_{0}}{d\xi} = 0.$$

Integration gives

(4.19) 
$$\int_{0}^{\infty} A(\overline{\xi}) U_{1} [\xi - \overline{\xi}] d\overline{\xi} - \frac{U_{1}}{\overline{U}_{0}} = P,$$

where the constant P follows from matching  $U_1[\xi]$  for  $\xi \to -\infty$  to (4.3) for  $t \to \infty$  giving

$$(4.20) P = Q + 1 - \gamma.$$

For  $\xi \to \infty$   $U_0^{[\xi]}$  tends to the limiting value  $S_{\infty}^{(0)}$  satisfying (3.2) with  $\varepsilon = 0$ . From (4.19) we see that

(4.21) 
$$\lim_{\xi \to \infty} U_1[\xi] = \frac{(Q+1-\gamma)S_{\infty}^{(0)}}{S_{\infty}^{(0)}\gamma-1}.$$

This result has to agree with (3.2). Writing

(4.22) 
$$S_{\infty} = S_{\infty}^{(0)} + \varepsilon S_{\infty}^{(1)} + o(\varepsilon),$$

we find from (3.2) that indeed

(4.23) 
$$S_{\infty}^{(1)} = \frac{(Q+1-\gamma)S_{\infty}^{(0)}}{S_{\infty}^{(0)}\gamma-1} .$$

## 5. TIME-DEPENDENT INFECTIOUSNESS

We consider now an epidemic under a less restricting condition. It will be assumed that the infectiousness function A depends not only on the age  $\tau$  of the susceptibles but also on time t. This dependence is such that A varies slowly with t or

(5.1) 
$$A = A(\tau, \delta t), \quad 0 < \delta < < 1.$$

The asymptotic solution for  $\varepsilon$  and  $\delta$  small depends strongly on the path in the  $\varepsilon, \delta$ -plane along which the origin is approached. With singular perturbation techniques we are able to deal with problems for which  $(\delta \ln \varepsilon)^{-1}$  remains bounded. Let us investigate in more detail the limit case

$$(5.2) \qquad \delta = -1/\ln \epsilon.$$

According to (5.1) we will have now

(5.3) 
$$\gamma(\eta) = \int_{0}^{\omega} A(\tau, \eta) d\tau, \quad \eta = -t/\ln \varepsilon.$$

We take  $\gamma(\eta) > 1$  for all positive  $\eta$  then a positive function  $\beta(\eta)$  exists satisfying

(5.4) 
$$\int_{0}^{\infty} A(\tau,\eta)e^{-\beta(\eta)\tau}d\tau = 1.$$

The asymptotic solution of the problem with time-dependent infectiousness will consist of about the same elements as in the case of time-independent infectiousness.

For S(t) near 1 we assume the following expansion to hold

(5.5) 
$$S(t;\varepsilon) = 1 + \varepsilon S_1(t;1/\ln \varepsilon) + \varepsilon^2 S_2(t;1/\ln \varepsilon) + \dots$$

From point of view of formal asymptotic expansions, it would be better to write (5.5) as a double series with respect to  $\epsilon$  and ln $\epsilon$ . Since we are only interested in the term of order  $O(\epsilon)$ , we will not do so. Moreover, we skip the terms of  $O(\delta^k)$ ; they vanish because of the initial condition (4.2). Substitution into the integro-differential equation

(5.6) 
$$\frac{dS}{dt} = S \left\{ \int_{0}^{t} A(\tau, -t/\ln \epsilon) S'(t-\tau) d\tau - \epsilon B(t; 1/\ln \epsilon) \right\}$$

with

$$B(t;1/\ln \varepsilon) = \int_{0}^{\infty} A(\tau,-t/-n\varepsilon)f(\tau-t)d\tau$$

yields an equation for  $S_1^{(0)} = S_1(t;0)$ :

(5.7) 
$$S_{1}^{(0)}(t) = \int_{0}^{t} A(\tau,0)S_{1}^{(0)}(t-\tau)d\tau + \int_{0}^{t} A(\tau,0)d\tau - \int_{0}^{t} B(\tau,0)d\tau.$$

Thus,  $S_1^{(0)}$  is identical to  $S_1$  satisfying (4.7) with  $A(\tau)$  replaced by  $A(\tau;0)$ . For increasing t the solution leaves an  $\varepsilon$ -neighborhood of the line S=1. After a sufficient long period the distance from this line will be of order O(1); the solution then enters the epidemic phase. In section 4 the transition to the epidemic phase was characterized by the exponential growth of  $S_1$ , see (4.8). In the present problem the transient situation is more complicated as  $\beta$  now varies with  $t/\ln \varepsilon$ . The behaviour is analysed by introduction of a slow time variable  $\eta$  and a translated time variable  $\xi$ :

(5.8) 
$$t = \eta \ln \frac{1}{\varepsilon} + \xi.$$

We assume that for t large S can be expanded as

$$(5.9) S(\xi,\eta;\varepsilon) = 1 + \nu_1(\varepsilon,\eta)S_1(\xi,\eta;1/\ln\varepsilon) + \nu_2(\varepsilon,\eta)S_2(\xi,\eta;1/\ln\varepsilon) + \dots$$

Equation (5.6) will have the form

$$(5.10) \qquad \frac{\partial S}{\partial \xi} - \frac{1}{\ln \varepsilon} \frac{\partial S}{\partial \eta} = S \left[ \int_{0}^{\xi - \eta \ln \varepsilon} A(\overline{\xi}, \eta) \left\{ \frac{\partial S}{\partial \xi} (\xi - \overline{\xi}, \eta; \varepsilon) - \frac{1}{\ln \varepsilon} \frac{\partial S}{\partial \eta} (\xi - \overline{\xi}, \eta; \varepsilon) \right\} d\overline{\xi} \right] \\ - \varepsilon B(\xi - \eta \ln \varepsilon; \frac{1}{\ln \varepsilon}) ,$$

while the equation for  $S_1^{(0)} = S_1(\varepsilon, \eta; 0)$  reads

(5.11) 
$$\frac{\partial S_1^{(0)}}{\partial \xi} = \int_0^\infty A(\overline{\xi}, \eta) \frac{\partial S_1^{(0)}}{\partial \xi} (\xi - \overline{\xi}, \eta) d\overline{\xi},$$

or

$$S_{1}^{(0)}(\xi,\eta) = \int_{0}^{\infty} A(\overline{\xi},\eta) S_{1}^{(0)}(\xi-\overline{\xi},\eta) d\overline{\xi} + K(\eta).$$

In the derivation of this equation it is supposed that

$$\varepsilon B(\xi-\eta \ln \varepsilon; 1/\ln \varepsilon)/v_1(\varepsilon, \eta) \rightarrow 0$$
 as  $\varepsilon \rightarrow 0$ ,

which turns out to be correct for our choice of  $\nu_1(\varepsilon,\eta)$  to be made later on. The negative function  $S_1^{(0)}$  should vanish for  $\xi \to -\infty$  and must be unbounded for  $\xi \to \infty$  ( $\eta > 0$ ). These conditions are satisfied for  $K(\eta) \equiv 0$  and

(5.12) 
$$S_1^{(0)}(\xi,\eta) = -e^{\beta(\eta)\xi}$$
.

as  $\eta$  increases the function  $\nu_1(\varepsilon,\eta)$  will increase in order of magnitude. Let  $\xi$  tend to infinity comparable with  $(d\eta)\ln 1/\varepsilon$ , then the order of magnitude of (5.12) increases with  $\exp\{\beta(\eta)d\eta\ 1n1/\epsilon\}$ . This increase is transmitted to the order function  $\nu_1(\varepsilon,\eta)$  which, therefore, will have the form

$$v_1(\varepsilon,\eta) = f(\varepsilon)e^{\int_0^{\eta} \beta(\overline{\eta})d\overline{\eta}\ln 1/\varepsilon}$$

and, since  $v_1(\varepsilon,0) = \varepsilon$ , we will have

(5.13) 
$$v_1(\varepsilon,\eta) = \varepsilon^{1-\int_0^{\eta} \beta(\overline{\eta}) d\overline{\eta}}.$$

The asymptotic expansion (5.9) will not be valid for  $\eta = \eta^*$  with

(5.14) 
$$F(\eta^*) = \int_0^{\pi} \beta(\eta) d\eta = 1,$$
as 
$$v_1(\varepsilon, \eta^*) = 0(1).$$

The solution then enters the epidemic phase where in analogy with (4.31) S is approximated by  $U_0(\varepsilon, n^*)$  satisfying

(5.15) 
$$\ln U_0 = \int_0^\infty A(\overline{\xi}, \eta^*) U_0(\xi - \overline{\xi}, \eta^*) d\overline{\xi} - \gamma(\eta^*).$$

In the post-epidemic phase  $(\eta>\eta^*)$  S will follow the slowly varying solution  $V_0(\eta)$  of the equation

(5.16) In 
$$V_0(\eta) = (V_0(\eta)-1)\gamma(\eta)$$
.

When in the post-epidemic phase  $\gamma$  decreases, the solution S is not able to follow  $V_0(\eta)$  upwards and, therefore, will remain constant until  $V_0(\eta)$  again passes this value downwards.

Finally, we remark that the asymptotic solutions for the cases with  $(\delta \ln \epsilon)^{-1}$   $\rightarrow 0$  as  $\epsilon \rightarrow 0$  are also contained in the above asymptotic solution. The reader easily verifies that this is true for  $\delta$  = 1, see section 4.

## 6. A NUMERICAL EXAMPLE

A numerical solution of the following integro-differential equation is constructed with the trapezium rule,

$$S'(t) = S(t) \left\{ \int_{0}^{t} A(\tau,t)S'(t-\tau)d\tau - \varepsilon A(t,t) \right\},\,$$

$$S(0) = 1-\varepsilon$$

with

$$A(\tau,t) = \tau e^{-\tau} \left\{ 1.5 + e^{t/\ln \varepsilon} \right\}^2.$$

For this equation we find

$$\gamma(\eta) = \{1.5 + e^{-\eta}\}^2, \quad \eta = -t/\ln \epsilon,$$

and, since

$$\int_{0}^{\infty} \tau e^{-\tau} e^{-\tau p} d\tau = (1+p)^{-2},$$

we also obtain easily

$$\beta(\eta) = -5 + e^{-\eta}.$$

Thus, according to (5.14) the solution is in the epidemic phase for  $t = -\eta^* \ln \epsilon + \xi^*$ , where  $\xi^*$  is independent of  $\epsilon$  and  $\eta^*$  satisfies

$$\int_{0}^{*} (.5 + e^{-\eta}) d\eta = 1$$

or  $\eta^*$  = .85261. In table I we give the value t =  $t_M(\epsilon)$ , for which S equals M,

$$M = \{1 + V_0(\eta^*)\}/2 = .51353$$

where  $V_0$  satisfies (5.16). In the same table we also compute  $-\eta^* \ln \epsilon$  for different values of  $\epsilon$ . The difference between these two values tends to a fixed value (incidently close to zero).

In the last column the limit value of S for t  $\rightarrow \infty$  is printed. It is observed that for  $\epsilon \rightarrow 0$  S<sub> $\infty$ </sub> approaches the value V<sub>0</sub>( $\eta^*$ ) = .0270. It should be noted that  $\gamma$  tends to 2.25 as  $\eta \rightarrow \infty$ . According to (5.16) this would correspond with a value V<sub>0</sub> = .1466. The actual limit S<sub> $\infty$ </sub> lies considerably below this value, because the epidemic started at a time when the total infectiousness  $\gamma(\eta^*)$  was lying above the limit value  $\gamma(\infty)$ .

	(A)	(B)	(A)~(B)	
ε	-η*1nε	t <sub>M</sub> (ε)		S <sub></sub>
10-1	1.963	1.857	.107	.049
10 <sup>-2</sup>	3.963	3.892	.035	.043
10 <sup>-3</sup>	5.890	5.870	.020	.039
10 <sup>-4</sup>	7.853	7.837	.015	.036
10 <sup>-5</sup>	9.816	9.803	.013	.035
10 <sup>-6</sup>	11.780	11.768	.011	.033
10-9	17.669	17.661	.007	.031
10-12	23.558	23.553	.005	.030

Table I

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# Added in proof

In the following publication the correctness of the transformation (4.10) is proved.

G. Gripenberg, An estimate for the solution of a Volterra equation describing an epidemic, preprint Helsinki Univ. of Technology.