

ANALYSIS STABILITY OF THE NONLINEAR EPIDEMIC MODEL WITH TEMPORARY IMMUNITY

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ABSTRACT. The present paper present a nonlinear mathematical model, which analyzes the spread and stability of the model epidemic. A population of size $N(t)$ at time t , is divided into three sub classes, with $N(t) = S(t) + I(t) + Q(t)$; where $S(t), I(t)$, and $Q(t)$ denote the sizes of the population susceptible to disease, and infectious members, quarantine members with the possibility of infection through temporary immunity, respectively. This paper deals with the equilibrium and stability, precisely the global asymptotic stability of endemic equilibrium under certain conditions on the parameter. Second stochastic stability and finally the equilibrium and stability of the epidemic model with age.

1. INTRODUCTION

Motivated by study the dynamics of the different nonlinear epidemic models in all the references, the present paper addresses a mathematical model, which examine the evolution of the infection, reported in the total population.

The spread of the epidemic might naturally dependent on possible contacts between susceptible and infectious.

In this paper, we discuss the equilibrium and stability of the model with temporary immunity and the different positives parameters. We have made the following contributions:

- The equilibrium and stability of the model, we obtain a disease-free equilibrium in the absence of infection but in the presence of infection, it was a unique positive endemic equilibrium and we define the basic reproduction number of the infection .
- Second the global asymptotic stability of endemic equilibrium.
- Next, we introduce a Brownian motion to system and we transform it into an Itô stochastic differential equation.
- Finally study the equilibrium of epidemic model with age.

Key words and phrases. Basic reproduction number; endemic equilibrium; global asymptotic stability; epidemic model; lyapunov functional; temporary immunity; stochastic stability.

2. MATHEMATICAL MODEL

This paper considers the following epidemic model with temporary immunity:

$$(1) \quad \begin{cases} \dot{S}(t) = \rho + \mu - \nu - (\mu_1 + d)S(t) - \beta S(t)Q(t), \\ \dot{I}(t) = \beta S(t)Q(t) - (\mu_2 + d)I(t) - \gamma e^{-\mu_2\tau}S(t-\tau)Q(t-\tau), \\ \dot{Q}(t) = \gamma e^{-\mu_2\tau}S(t-\tau)Q(t-\tau) - (\mu_3 + d)Q(t), \end{cases}$$

Consider a population of size $N(t)$ at time t , this population is divided into three subclasses, with $N(t) = S(t) + I(t) + Q(t)$; where $S(t)$, $I(t)$, and $Q(t)$ denote the sizes of the population susceptible to disease, and infectious members, quarantine members with the possibility of infection through temporary immunity, respectively. The positive constants μ_1 , μ_2 , and μ_3 represent the death rates of susceptible, infectious and quarantine. Biologically, it is natural to assume that $\mu_1 \leq \min\{\mu_2, \mu_3\}$. The positive constant d is natural mortality rate. The positive constants μ represent rate of incidence. The positive constant γ represent the recovery rate of infection. The positive constant β is the average numbers of contacts infective for S and I . ρ the positive constant is the parameter of immigration. ν the positive constant is the parameter of emigration. The term $\gamma e^{-\mu_2\tau}S(t-\tau)Q(t-\tau)$ reflects the fact that an individual has recovered from infection and still are alive after infectious period τ , where τ is the length of immunity period.

The initial condition of (1) is given as.

$$(2) \quad S(\eta) = \Phi_1(\eta), \quad I(\eta) = \Phi_2(\eta), \quad Q(\eta) = \Phi_3(\eta), \quad -\tau \leq \eta \leq 0,$$

Where $\Phi = (\Phi_1, \Phi_2, \Phi_3)^T \in \mathbb{C}$ such that $S(\eta) = \Phi_1(\eta) = \Phi_1(0) \geq 0$, $I(\eta) = \Phi_2(\eta) = \Phi_2(0) \geq 0$, $Q(\eta) = \Phi_3(\eta) = \Phi_3(0) \geq 0$.

Let C denote the Banach space $C([-\tau, 0], \mathbb{R}^3)$ of continuous functions mapping the interval $[-\tau, 0]$ into \mathbb{R}^3 . With a biological meaning, we further assume that $\Phi_i(\eta) = \Phi_i(0) \geq 0$ for $i = 1, 2, 3$.

Consider the system without the parameter of emigrations. Hence system (1) can be rewritten as

$$(3) \quad \begin{cases} \dot{S}(t) = \rho + \mu - \nu - (\mu_1 + d)S(t) - \beta S(t)Q(t), \\ \dot{I}(t) = \beta S(t)Q(t) - (\mu_2 + d)I(t) - \gamma e^{-\mu_2\tau}S(t-\tau)Q(t-\tau), \\ \dot{Q}(t) = \gamma e^{-\mu_2\tau}S(t-\tau)Q(t-\tau) - (\mu_3 + d)Q(t), \end{cases}$$

With the initial conditions.

$$(4) \quad S(\eta) = \Phi_1(\eta), \quad I(\eta) = \Phi_2(\eta), \quad Q(\eta) = \Phi_3(\eta), \quad -\tau \leq \eta \leq 0,$$

Where $\Phi_1(0) \geq 0$, $\Phi_2(0) \geq 0$, $\Phi_3(0) \geq 0$, $-\tau \leq \eta < 0$.

The region $\Omega = \{(S, I, Q) \in \mathbb{R}_+^3, S + I + Q \leq N < \frac{\rho + \mu - \nu}{\mu_1 + d}\}$ is positively invariant set of (3).

3. EQUILIBRIUM AND STABILITY

An equilibrium point of system (3) satisfies

$$(5) \quad \begin{cases} \rho + \mu - \nu - (\mu_1 + d)S - \beta SQ = 0, \\ \beta kSQ - (\mu_2 + d)I - \gamma e^{-\mu_2 \tau} S(t - \tau)Q(t - \tau) = 0, \\ \gamma e^{-\mu_2 \tau} S(t - \tau)Q(t - \tau) - (\mu_3 + d)Q = 0, \end{cases}$$

We calculate the points of equilibrium in the absence and presence of infection.

In the absence of infection $I = 0$, the system (5) has a disease-free equilibrium E_0 :

$$E_0 = (\hat{S}, \hat{I}, \hat{Q})^T = \left(\frac{\rho + \mu - \nu}{\mu_1 + d}, 0, 0 \right)^T.$$

The eigenvalues can be determined by solving the characteristic equation of the linearization of (3) near E_0 is

$$(6) \quad \det \begin{pmatrix} -(\mu_1 + d) - A & 0 & -\frac{\beta(\rho + \mu - \nu)}{\mu_1 + d} \\ 0 & -(\mu_2 + d) - A & \frac{(\rho + \mu - \nu)(\beta - \gamma e^{-\mu_2 \tau})}{\mu_1 + d} \\ 0 & 0 & \frac{(\rho + \mu - \nu)\gamma e^{-\mu_2 \tau}}{\mu_1 + d} - (\mu_3 + d) - A \end{pmatrix} = 0$$

So the eigenvalues are

$$A_1 = -(\mu_1 + d), \quad A_2 = -(\mu_2 + d).$$

In order for λ_1, λ_2 , to be negative, it is required that.

$$(7) \quad \frac{(\rho + \mu - \nu)\gamma e^{-\mu_2 \tau}}{\mu_1 + d} < \mu_3 + d$$

Then we define the basic reproduction number of the infection R_0 as follows.

$$(8) \quad R_0 = \frac{(\rho + \mu - \nu)\gamma e^{-\mu_2 \tau}}{(\mu_1 + d)(\mu_3 + d)}$$

In the presence of infection $I \neq 0$, substituting in the system, Ω also contains a unique positive, endemic equilibrium $E_\tau^* = (S_\tau^*, I_\tau^*, Q_\tau^*)^T$ where

$$(9) \quad \begin{cases} S_\tau^* = \frac{\rho + \mu - \nu}{\mu_1 + d} \times \frac{1}{R_0}, \\ I_\tau^* = \frac{R_0 - 1}{\mu_2 + d} \left[\frac{\rho + \mu - \nu}{R_0} - \frac{(\mu_1 + d)(\mu_3 + d)}{\beta} \right], \\ Q_\tau^* = \frac{\mu_1 + d}{\beta} (R_0 - 1) \end{cases}$$

Note that

$$(10) \quad N_\tau^* = \frac{(\rho + \mu - \nu)(\mu_2 - \mu_1)}{R_0(\mu_1 + d)(\mu_2 + d)} + \frac{\rho + \mu - \nu}{\mu_2 + d} + \frac{(R_0 - 1)(\mu_1 + d)(\mu_2 - \mu_3)}{\beta(\mu_2 + d)}$$

So $E_\tau^* = (S_\tau^*, I_\tau^*, Q_\tau^*)^T$ is the unique positive endemic equilibrium point which exists if $R_0 > 1$.

Theorem 1. *The disease-free equilibrium E_0 is locally asymptotically stable if $R_0 < 1$ and unstable if $R_0 > 1$.*

Theorem 2. *With $R_0 > 1$, system (3) has a unique non-trivial equilibrium E_τ^* is locally asymptotically stable.*

4. GLOBAL ASYMPTOTIC STABILITY OF ENDEMIC EQUILIBRIUM

Consider system (3), with introducing the variables,

$$x(t) = S(t) - S_\tau^*, \quad y(t) = I(t) - I_\tau^*, \quad z(t) = Q(t) - Q_\tau^*,$$

System (3) is centered at the endemic equilibrium $E_\tau^* = (S_\tau^*, I_\tau^*, Q_\tau^*)^T$, then

$$(11) \quad \begin{cases} \dot{x}(t) = [-(\mu_1 + d) - \beta Q_\tau^*] x + [-\beta S_\tau^*] z, \\ \dot{y}(t) = [(\beta - \gamma e^{-\mu_2 \tau}) Q_\tau^*] x + [-(\mu_2 + d)] y + [(\beta - \gamma e^{-\mu_2 \tau}) S_\tau^*] z, \\ \dot{z}(t) = [\beta \gamma e^{-\mu_2 \tau} Q_\tau^*] x + [\gamma e^{-\mu_2 \tau} S_\tau^* - (\mu_3 + d)] z \end{cases}$$

Lemma 3. *Let*

$$S(s) = S(0) > 0, \quad I(s) = I(0) \geq 0 \text{ for all } s \in [-\tau, 0] \text{ and } Q(0) > 0.$$

$S(t)$, $I(t)$ and $Q(t)$ solutions of system (3) are positive for all $t > 0$.

Proof. For contradiction there exists the first time t_0 , such that $S(t_0)Q(t_0) = 0$.

- Assume that $S(t_0) = 0$, then $Q(t) \geq 0$ for all $t \in [0, t_0]$. With Eq 1 in the system (1) we have

$$\dot{S}(t_0) = \rho + \mu - \nu > 0.$$

For $S(t_0) = 0$, $S_0 > 0$, we must have $\dot{S}(t_0) < 0$ which is contradiction.

- Assume that $I(t_0) = 0$, then with Eq 2 in the system (1) we have

$$\dot{I}(t_0) = -\gamma e^{-\mu_2 \tau} S(t - \tau) Q(t - \tau)$$

$\dot{I}(t_0)$ is positive because $S(t)$ and $Q(t)$ solutions of system (1) are positive for all $t > 0$.

- For $I(t_0) = 0$, $I > 0$, we must have $\dot{I}(t_0) < 0$ which is contradiction.
- Assume that $Q(t_0) = 0$, then $S(t) \geq 0$ for all $t \in [0, t_0]$. with Eq 3 in the system (3) we have

$$\begin{aligned} \dot{Q}(t_0) &= \gamma e^{-\mu_2 \tau} S(t - \tau) Q(t - \tau), \\ Q(t_0) &= \gamma \int_{t_0 - \tau}^{t_0} e^{-\mu_2(t_0 - s)} S(s) Q(s) ds. \end{aligned}$$

$S(s) > 0, S(s) > 0$ for all $t \in [0, t_0]$. We have $\gamma \int_{t_0 - \tau}^{t_0} e^{-\mu_2(t_0 - s)} S(s) Q(s) ds > 0$, and $Q(t_0) = 0$, which is contradiction.

□

Lemma 4. *Let*

$$S(s) = S_0 > 0, \quad Q(s) = Q_0 > 0 \text{ for all } s \in [-\tau, 0] \text{ and } Q_0 > 0.$$

Then

$$S(t) \leq \max \left\{ \frac{\rho + \mu - \nu}{\mu_1 + d}, S_0 + I_0 + Q_0 \right\} = M$$

Proof. We have

$$N(t) = S(t) + I(t) + Q(t),$$

For $R_0 < 1$ the solutions $S(t), I(t)$ and $Q(t)$ approach the disease free equilibrium as $t \rightarrow \infty$.

With Eq 2 in the system (3) we have $\dot{I} \leq -(\mu_2 + d)I$, hence if $\mu_2 + d < 0$,

$$\lim_{t \rightarrow \infty} I(t) = 0,$$

With Eq 3 in the system (3) we have.

$$\lim_{t \rightarrow \infty} Q(t) = 0,$$

With Eq 1 in the system (3) we obtain $\dot{S} = \rho + \mu - \nu - (\mu_1 + d)S$.

$$\lim_{t \rightarrow \infty} S(t) = \frac{\rho + \mu - \nu}{\mu_1 + d},$$

Hence.

$$\lim_{t \rightarrow \infty} N(t) = \frac{\rho + \mu - \nu}{\mu_1 + d}.$$

From lemma1, $S(t), I(t)$ and $Q(t)$ solutions of system (1) are positive.

$$S(t) \leq \frac{\rho + \mu - \nu}{\mu_1 + d}, \text{ for all } t \leq 0.$$

Suppose that

$$N(0) \leq \frac{\rho + \mu - \nu}{\mu_1 + d}, \text{ then } N(t) \leq \frac{\rho + \mu - \nu}{\mu_1 + d}$$

On the contrary

If $N(0) > \frac{\rho + \mu - \nu}{\mu_1 + d}$ then $N(t) < N(0)$, and $S(t) < N(0)$ for all $t > 0$. \square

Theorem 5. *Let $S(s) = S_0 > 0, Q(s) = Q_0 > 0$ for all $s \in [-\tau, 0]$ and $Q_0 > 0$. E_τ^* is globally asymptotically stable for all τ*

$$\tau > \max \left\{ \begin{array}{l} \frac{1}{\gamma} \ln \frac{\omega M + 3\omega Q_\tau^*}{2\omega(\mu_1 + d)}, \\ \frac{1}{\gamma} \ln \frac{\omega M + 3\omega Q_\tau^*}{2\omega(\mu_2 + d) + (\mu_2 + d) - \beta M}, \\ \frac{1}{\gamma} \ln \frac{Q_\tau^* - 3\omega M}{2(\mu_3 + d) - \beta M} \end{array} \right\}$$

Where

$$M = \max \left\{ \frac{\rho + \mu - \nu}{\mu_1 + d}, S_0 + I_0 + Q_0 \right\},$$

$$\omega = \frac{\beta Q_\tau^*}{\mu_1 + \mu_2 + 2d}$$

Proof. We consider system (3).

Let us introduce the functional

$$V(x, y, z) = \frac{1}{2}\omega(x + y)^2 + \frac{1}{2}(y^2 + z^2),$$

The derivative $\dot{V}(x, y, z)$ is

$$\begin{aligned} \dot{V}(x, y, z) &= \omega(x + y)(\dot{x} + \dot{y}) + y\dot{y} + z\dot{z} \\ &= \omega(x + y) \left[\begin{array}{l} (-(\mu_1 + d) - \beta Q_\tau^*)x - \beta S_\tau^*z + (\beta - \gamma e^{-\mu_2\tau})Q_\tau^*x \\ -(\mu_2 + d)y + (\beta - \gamma e^{-\mu_2\tau})S_\tau^*z \end{array} \right] \\ &\quad + y \left[(\beta - \gamma e^{-\mu_2\tau})Q_\tau^*x - (\mu_2 + d)y + (\beta - \gamma e^{-\mu_2\tau})S_\tau^*z \right] + \\ &\quad + z \left[\beta \gamma e^{-\mu_2\tau}Q_\tau^*x + (\gamma e^{-\mu_2\tau}S_\tau^* - (\mu_3 + d))z \right] \\ &= -\omega(\mu_1 + d)x^2 - [(\omega + 1)(\mu_2 + d)]y^2 \\ &\quad - (\gamma e^{-\mu_2\tau}S_\tau^* - (\mu_3 + d))z^2 \\ &\quad + [\beta Q_\tau^* - \omega(\mu_1 + d) - \omega(\mu_2 + d)]xy \\ &\quad + \beta S_\tau^*yz - [\omega Q_\tau^* \gamma e^{-\mu_2\tau}]xx(t - \tau) \\ &\quad - (\omega + 1)Q_\tau^* \gamma e^{-\mu_2\tau}yx(t - \tau) \\ &\quad + Q_\tau^* \gamma e^{-\mu_2\tau}zx(t - \tau) - \omega S_\tau^* \gamma e^{-\mu_2\tau}xz(t - \tau) \\ &\quad - (\omega + 1)S_\tau^* \gamma e^{-\mu_2\tau}yz(t - \tau) + S_\tau^* \gamma e^{-\mu_2\tau}zz(t - \tau). \end{aligned}$$

By lemma 2 we have $S(t) \leq M$ for all $t \geq 0$ and ω is an arbitrary real constant choosing as follows

$$\omega = \frac{\beta Q_\tau^*}{\mu_1 + \mu_2 + 2d}$$

$$\begin{aligned} \dot{V}(x, y, z) &\leq -\omega(\mu_1 + d)x^2 - [(\omega + 1)(\mu_2 + d)]y^2 \\ &\quad - (\mu_3 + d)z^2 \\ &\quad + \beta Myz - [\omega Q_\tau^* \gamma e^{-\mu_2\tau}]xx(t - \tau) \\ &\quad - (\omega + 1)Q_\tau^* \gamma e^{-\mu_2\tau}yx(t - \tau) \\ &\quad + Q_\tau^* \gamma e^{-\mu_2\tau}zx(t - \tau) - \omega M \gamma e^{-\mu_2\tau}xz(t - \tau) \\ &\quad - (\omega + 1)M \gamma e^{-\mu_2\tau}yz(t - \tau) \\ &\quad + M \gamma e^{-\mu_2\tau}zz(t - \tau). \end{aligned}$$

Applying Cauchy-Chwartz inequality; we obtain:

$$\begin{aligned}
\dot{V}(x, y, z) &\leq -\omega(\mu_1 + d)x^2 - [(\omega + 1)(\mu_2 + d)]y^2 \\
&\quad - (\mu_3 + d)z^2 \\
&\quad - \frac{1}{2}\omega Q_\tau^* \gamma e^{-\mu_2 \tau} [x^2 + x^2(t - \tau)] \\
&\quad - \frac{1}{2}(\omega + 1) Q_\tau^* \gamma e^{-\mu_2 \tau} [y^2 + x^2(t - \tau)] \\
&\quad + \frac{1}{2} Q_\tau^* \gamma e^{-\mu_2 \tau} [z^2 + x^2(t - \tau)] \\
&\quad - \frac{1}{2}\omega M \gamma e^{-\mu_2 \tau} [x^2 + z^2(t - \tau)] \\
&\quad - \frac{1}{2}(\omega + 1) M \gamma e^{-\mu_2 \tau} [y^2 + z^2(t - \tau)] \\
&\quad + \frac{1}{2} M \gamma e^{-\mu_2 \tau} [z^2 + z^2(t - \tau)] \\
&\quad + \frac{1}{2} \beta M [y^2 + z^2], \\
&\leq \left[-\omega(\mu_1 + d) - \frac{1}{2}\omega \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] x^2 \\
&\quad + \left[\frac{1}{2} \beta M - (\omega + 1)(\mu_2 + d) - \frac{1}{2}(\omega + 1) \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] y^2 \\
&\quad + \left[\frac{1}{2} \beta M - (\mu_3 + d) + \frac{1}{2} \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] z^2 \\
&\quad - [\omega Q_\tau^* \gamma e^{-\mu_2 \tau}] x^2(t - \tau) - \left[\frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} \right] z^2(t - \tau)
\end{aligned}$$

Choose the Lyapunov functional

$$\begin{aligned}
V(x_t, y_t, z_t) &= V(x, y, z) - \omega Q_\tau^* \gamma e^{-\mu_2 \tau} \int_{t-\tau}^t x^2(\theta) d\theta \\
&\quad - \frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} \int_{t-\tau}^t z^2(\theta) d\theta
\end{aligned}$$

Then

$$\begin{aligned}
\dot{V}(x_t, y_t, z_t) &= \dot{V}(x, y, z) - \omega Q_\tau^* \gamma e^{-\mu_2 \tau} x^2(t) \\
&\quad + \omega Q_\tau^* \gamma e^{-\mu_2 \tau} x^2(t - \tau) \\
&\quad - \frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} z^2(t) \\
&\quad + \frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} z^2(t - \tau) \\
&\leq \left[-\omega (\mu_1 + d) - \frac{1}{2} \omega \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] x^2 \\
&\quad + \left[\begin{array}{c} \frac{1}{2} \beta M - (\omega + 1) (\mu_2 + d) \\ -\frac{1}{2} (\omega + 1) \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \end{array} \right] y^2 \\
&\quad + \left[\frac{1}{2} \beta M - (\mu_3 + d) + \frac{1}{2} \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] z^2 \\
&\quad - [\omega Q_\tau^* \gamma e^{-\mu_2 \tau}] x^2 + \omega Q_\tau^* \gamma e^{-\mu_2 \tau} x^2(t - \tau) \\
&\quad - \left[\frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} \right] z^2 \\
&\quad + \frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} z^2(t - \tau), \\
&\leq \left[-\omega (\mu_1 + d) - \frac{1}{2} \omega \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] x^2 \\
&\quad + \left[\frac{1}{2} \beta M - (\omega + 1) (\mu_2 + d) - \frac{1}{2} (\omega + 1) \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] y^2 \\
&\quad + \left[\frac{1}{2} \beta M - (\mu_3 + d) + \frac{1}{2} \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \right] z^2 \\
&\quad - [\omega Q_\tau^* \gamma e^{-\mu_2 \tau}] x^2 - \left[\frac{1}{2} (3\omega + 1) \gamma M e^{-\mu_2 \tau} \right] z^2
\end{aligned}$$

Therefore

$$\begin{aligned}
\dot{V}(x_t, y_t, z_t) &\leq - \left[\omega (\mu_1 + d) + \frac{1}{2} \omega \gamma e^{-\mu_2 \tau} (M + 3Q_\tau^*) \right] x^2 \\
&\quad - \left[\begin{array}{c} (\omega + 1) (\mu_2 + d) - \frac{1}{2} \beta M \\ + \frac{1}{2} (\omega + 1) \gamma e^{-\mu_2 \tau} (M + Q_\tau^*) \end{array} \right] y^2 \\
&\quad - \left[\begin{array}{c} (\mu_3 + d) - \frac{1}{2} \beta M \\ - \frac{1}{2} \gamma e^{-\mu_2 \tau} (Q_\tau^* - 3\omega M) \end{array} \right] z^2.
\end{aligned}$$

While the above inequality is always negative provided that

$$\tau > \max \left\{ \begin{array}{l} \frac{1}{\gamma} \ln \frac{\omega M + 3\omega Q_\tau^*}{2\omega(\mu_1 + d)} \\ \frac{1}{\gamma} \ln \frac{\omega M + 3\omega Q_\tau^*}{2\omega(\mu_2 + d) + (\mu_2 + d) - \beta M} \\ \frac{1}{\gamma} \ln \frac{Q_\tau^* - 3\omega M}{2(\mu_3 + d) - \beta M} \end{array} \right\}$$

With application of the Lyapunov-LaSalle type theorem in [10]

$$\lim_{t \rightarrow \infty} x(t) = 0, \quad \lim_{t \rightarrow \infty} y(t) = 0, \quad \lim_{t \rightarrow \infty} z(t) = 0.$$

□

5. STOCHASTIC STABILITY

We limit ourselves here to perturbing only the contact rate so we replace β by $\beta + \sigma W(t)$, where $W(t)$ is white noise (Brownian motion). The system (3) is transformed to the following Itô stochastic differential equations, with $\gamma_0 = \gamma e^{-\mu_2 \tau}$

$$(12) \quad \begin{cases} dS = [\rho + \mu - \nu - (\mu_1 + d)S - \beta SQ] - \sigma SQ dW, \\ dI = [\beta SQ - (\mu_2 + d)I - \gamma_0 SQ] + \sigma SQ dW, \\ dQ = [\gamma_0 SQ - (\mu_3 + d)Q], \end{cases}$$

In this section, we will proof, under some conditions, that E_0 is globally exponentially mean square and almost surely stable, and for this purpose, we need the following Theorem

Theorem 6. *The set Ω is almost surely invariant by the stochastic system (12). Thus if $(S_0, I_0, Q_0) \in \Omega$, then $P[(S, I, Q) \in \Omega] = 1$.*

Proof. The system (12) implies that $dN \leq [\rho + \mu - \nu - (\mu_1 + d)N] dt$, then we have

$$N(t) \leq \frac{\rho + \mu - \nu}{\mu_1 + d} + \left(N_0 - \frac{\rho}{\mu_1 + d} \right), \text{ for all } t \geq 0.$$

Since $(S_0, I_0, Q_0) \in \Omega$, then

$$(13) \quad N(t) \leq \frac{\rho + \mu - \nu}{\mu_1 + d}, \text{ for all } t \geq 0.$$

There exist $\varepsilon_0 > 0$, such that $S_0 > \varepsilon_0 > 0$, $I_0 > \varepsilon_0 > 0$ and $Q_0 > \varepsilon_0 > 0$.

Considering

$$\begin{aligned} v_\varepsilon &= \inf \{ t \geq 0, S(t) \leq \varepsilon \text{ or } I(t) \leq \varepsilon \text{ or } Q(t) \leq \varepsilon, \}, \text{ for } \varepsilon \leq \varepsilon_0, \\ v &= \lim_{\varepsilon \rightarrow 0} v_\varepsilon = \inf \{ t \geq 0, S(t) \leq 0 \text{ or } I(t) \leq 0 \text{ or } Q(t) \leq 0, \} \end{aligned} \quad (14)$$

Let

$$V(t) = \log \frac{\rho + \mu - \nu}{(\mu_1 + d)S(t)} + \log \frac{\rho + \mu - \nu}{(\mu_1 + d)I(t)} + \log \frac{\rho + \mu - \nu}{(\mu_1 + d)Q(t)}.$$

Then, using Itô formula we have, for all $t \geq 0$ and $T \in [0, t \wedge v_\varepsilon]$,

$$\begin{aligned}
 dV(T) &= \left[\begin{array}{l} -\frac{\rho+\mu-\nu}{S} \\ +(\mu_1+d) + \beta Q + \frac{1}{2}I^2 \end{array} \right] dT + \sigma Q dW \\
 &+ \left[\begin{array}{l} (\gamma_0 - \beta) \frac{SQ}{I} \\ +(\mu_2+d) + \frac{1}{2}S^2 \end{array} \right] dT + \sigma \frac{SQ}{I} dW \\
 &+ [-\gamma_0 S + (\mu_3+d)] dT, \\
 (15) \quad dV(T) &\leq \left[\begin{array}{l} \mu_1 + \mu_2 + \mu_3 + 3d \\ +\beta Q + \frac{1}{2}I^2 + \frac{1}{2}S^2 \end{array} \right] dT + \sigma \frac{Q}{I} (I - S) dW
 \end{aligned}$$

With (13), we have S, I and $Q \in \left[0, \frac{\rho+\mu-\nu}{(\mu_1+d)}\right]$

Let

$$\begin{aligned}
 L &= \mu_1 + \mu_2 + \mu_3 + 3d \\
 &+ \beta \frac{\rho + \mu - \nu}{\mu_1 + d} + \left(\frac{\rho + \mu - \nu}{\mu_1 + d} \right)^2, \\
 f(I) &= \frac{Q}{I},
 \end{aligned} \tag{16}$$

We replace (16) into (15), we obtain

$$(17) \quad dV(T) \leq LdT + \sigma (I(T) - S(T)) f(I(T)) dW,$$

Then

$$(18) \quad V(T) \leq LT + \sigma \int_0^T f(I(u)) (I(u) - S(u)) dW(u),$$

With proposition 7.6 in [6], $\sigma \int_0^T f(I(u)) (I(u) - S(u)) dW(u)$ is mean zero process then,

$$(19) \quad E(V(T)) \leq LT$$

for all $t \geq 0$ and $T \in [0, t \wedge v_\varepsilon]$,

$$S(t \wedge v_\varepsilon), I(t \wedge v_\varepsilon), \text{ and } Q(t \wedge v_\varepsilon) \in \left[0, \frac{\rho}{(\mu_1 + d)}\right],$$

Then

$$E(V(t \wedge v_\varepsilon)) \leq L(t \wedge v_\varepsilon) \leq Lt,$$

$$V(t \wedge v_\varepsilon) \geq 0,$$

$$(20) \quad E(V(t \wedge v_\varepsilon)) \geq E(V(t)) \times \kappa_{[v_\varepsilon \leq t]} \geq P(v_\varepsilon \leq t) \log \frac{\rho + \mu - \nu}{(\mu_1 + d) \varepsilon}$$

Where $\kappa_{[v_\varepsilon \leq t]}$ is the indicator function of a subset $[v_\varepsilon \leq t]$,

Combining (19), and (20), we obtain

$$(21) \quad P(v_\varepsilon \leq t) \leq \frac{Lt}{\log \frac{\rho + \mu - \nu}{(\mu_1 + d)\varepsilon}}, \text{ for all } t \geq 0;$$

for all $t \geq 0$, and $\varepsilon \rightarrow 0$, we obtain $P(v \leq t) = 0$;

From where

$$P(v \leq \infty) = 0$$

□

6. THE MODEL WITH AGE

The age distributions of the numbers in the classes are denoted by $S(a, t)$, $I(a, t)$, and $Q(a, t)$, denote the sizes of the population susceptible to disease, and infectious members, quarantine members with the possibility of infection through temporary immunity, respectively of age a , at time t , $d(a)$ is the age-specific death rate,

The system of partial equations for the age distributions is

$$(22) \quad \begin{cases} \frac{\partial S}{\partial t} + \frac{\partial S}{\partial a} = -(\mu_1 + d(a))S(a, t) + \beta_1(t)S(a, t), \\ \frac{\partial I}{\partial t} + \frac{\partial I}{\partial a} = -\beta_1(t)S(a, t) - (\mu_2 + d(a))I(a, t) + \gamma_1(t - \tau)S(a, t - \tau), \\ \frac{\partial Q}{\partial t} + \frac{\partial Q}{\partial a} = -\gamma_1(t - \tau)S(a, t - \tau) - (\mu_3 + d(a))Q(a, t), \end{cases}$$

With

$$(23) \quad \begin{aligned} \beta_1(t) &= -\beta \int Q(a, t) da \\ \gamma_1(t - \tau) &= -\gamma \int e^{-\mu_2 \tau} Q(a, t - \tau) da \end{aligned}$$

6.1. Equilibrium and stability. Assume that sub population does not depend on the time when the system (22) is written as follows

$$(24) \quad \begin{cases} \frac{dS}{da} = (\beta_1 - \mu_1 - d(a))S(a), \\ \frac{dI}{da} = (\gamma_1 - \beta_1)S(a) - (\mu_2 + d(a))I(a), \\ \frac{dQ}{da} = -\gamma_1 S(a) - (\mu_3 + d(a))Q(a), \end{cases}$$

The initial condition of (24) is given as

$$(25) \quad S(0) = S_1, \quad I(0) = I_1, \quad Q(0) = Q_1$$

Differential equations of the system (24) are solved with different methods of resolutions and with (25), so

$$(26) \quad S(a) = S_1 e^{-(\mu_1 - \beta_1)a} \Phi(a),$$

$$(27) \quad I(a) = I_1 \Phi(a) e^{-\mu_2 a} - \frac{(\gamma_1 - \beta_1) S_1 \Phi(a)}{\mu_1 - \beta_1 - \mu_2} (e^{-(\mu_1 - \beta_1)a} - e^{-\mu_2 a}),$$

$$(28) \quad Q(a) = Q_1 \Phi(a) e^{-\mu_3 a} - \frac{\gamma_1 S_1 \Phi(a)}{\mu_1 - \beta_1 - \mu_3} (e^{-(\mu_1 - \beta_1)a} - e^{-\mu_3 a})$$

Where

$$(29) \quad \Phi(a) = \exp\left(-\int d(a)da\right)$$

The system (24) has the unique positive equilibrium point P_1 ,

$$P_1 = \left(\hat{S}_1, \hat{I}_1, \hat{Q}_1\right)^T = (0, 0, 0)^T.$$

We calculate the Jacobian matrix according to the system (24) with P_1

$$J(P_1) = \begin{bmatrix} \beta_1 - \mu_1 - d(a) & 0 & 0 \\ \lambda - \gamma_0 & -(\mu_2 + d(a)) & 0 \\ -\gamma_0 & 0 & -(\mu_3 + d(a)) \end{bmatrix}$$

The epidemic is locally asymptotically stable if and only if all eigenvalues of the Jacobian matrix $J(P_1)$ have negative real part. The eigenvalues can be determined by solving the characteristic equation of the linearization of (25) near P_1 is

$$(31) \quad \det \begin{pmatrix} \beta_1 - \mu_1 - d(a) - A & 0 & 0 \\ \lambda - \gamma_0 & -(\mu_2 + d(a)) - A & 0 \\ -\gamma_0 & 0 & -(\mu_3 + d(a)) - A \end{pmatrix} = 0$$

So the eigenvalues are

$$A_1 = \beta_1 - \mu_1 - d(a), \quad A_2 = -(\mu_2 + d(a)), \quad A_3 = -(\mu_3 + d(a))$$

In order to $A_1, A_2,$ and A_3 will be negative, it is required that

$$\beta_1 < \mu_1 + d(a)$$

The basic reproduction number R_0 is defined as the total number of infected population in the resulting sub-infected population where almost all of the uninfected. The basic reproduction number of the infection R_0 is defined as follows:

$$(32) \quad R_0 = \frac{\beta_1}{\mu_1 + d(a)}$$

The time during which people remain infective is defined as

$$T = \frac{1}{\mu_1 + d(a)}$$

The doubling time t_d of the epidemic can be obtained as

$$(33) \quad t_d = \frac{(\ln 2) T}{R_0 - 1}$$

Theorem 1 The disease-free equilibrium P_1 is locally asymptotically stable if $R_0 < 1$ and unstable if $R_0 > 1$.

Let (26), so if $R_0 < 1$ then $\mu_1 - \beta_1 > 0$, so $S(a)$ converges to zero.

Let (27), so

$$(34) \quad I(a) \leq \left[I_1 \Phi(a) - \frac{(\gamma_1 - \beta_1) S_1 \Phi(a)}{\mu_1 - \beta_1 - \mu_2} \right] e^{-m_1 a}, \quad m_1 = \min \{ \mu_1 - \beta_1, \mu_2 \}$$

If $R_0 < 1$, $i(a)$ converges to zero.

Let (28), so

$$(35) \quad Q(a) = \left[Q_1 \Phi(a) - \frac{\gamma_1 S_1 \Phi(a)}{\mu_1 - \beta_1 - \mu_3} \right] e^{-m_2 a}, \quad m_2 = \min \{ \mu_1 - \beta_1, \mu_3 \}$$

If $R_0 < 1$, $Q(a)$ converges to zero.

Conclusion 7. *This paper addresses a epidemic model with temporary immunity, whenever the quarantine individuals will return to the susceptible. The endemic equilibrium is globally asymptotically stable, then under some conditions, study the stochastic stability. Finally, the equilibrium and stability of the epidemic model with age.*

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