

# Contents

<b>Mathematical Epidemiology .....</b>	1
F. Brauer, P. van den Driessche and J. Wu, editors	
<b>Part I Introduction and General Framework</b>	
<b>1 A Light Introduction to Modelling Recurrent Epidemics ..</b>	3
David J.D. Earn	
1.1 Introduction .....	3
1.2 Plague .....	4
1.3 Measles .....	5
1.4 The SIR Model .....	6
1.5 Solving the Basic SIR Equations .....	8
1.6 SIR with Vital Dynamics .....	11
1.7 Demographic Stochasticity .....	13
1.8 Seasonal Forcing .....	13
1.9 Slow Changes in Susceptible Recruitment .....	14
1.10 Not the Whole Story .....	15
1.11 Take Home Message .....	16
References .....	16
<b>2 Compartmental Models in Epidemiology .....</b>	19
Fred Brauer	
2.1 Introduction .....	19
2.1.1 Simple Epidemic Models .....	22
2.1.2 The Kermack–McKendrick Model .....	24
2.1.3 Kermack–McKendrick Models with General Contact Rates .....	32
2.1.4 Exposed Periods .....	36
2.1.5 Treatment Models .....	38
2.1.6 An Epidemic Management (Quarantine-Isolation) Model .....	40

2.1.7	Stochastic Models for Disease Outbreaks . . . . .	45
2.2	Models with Demographic Effects . . . . .	45
2.2.1	The <i>SIR</i> Model . . . . .	45
2.2.2	The <i>SIS</i> Model . . . . .	52
2.3	Some Applications . . . . .	55
2.3.1	Herd Immunity . . . . .	55
2.3.2	Age at Infection . . . . .	56
2.3.3	The Interepidemic Period . . . . .	57
2.3.4	“Epidemic” Approach to the Endemic Equilibrium .	59
2.3.5	Disease as Population Control . . . . .	60
2.4	Age of Infection Models . . . . .	66
2.4.1	The Basic <i>SI<sup>*</sup>R</i> Model . . . . .	66
2.4.2	Equilibria . . . . .	69
2.4.3	The Characteristic Equation . . . . .	70
2.4.4	The Endemic Equilibrium . . . . .	72
2.4.5	An <i>SI<sup>*</sup>S</i> Model . . . . .	74
2.4.6	An Age of Infection Epidemic Model . . . . .	76
	References . . . . .	78
<b>3</b>	<b>An Introduction to Stochastic Epidemic Models . . . . .</b>	<b>81</b>
	Linda J.S. Allen	
3.1	Introduction . . . . .	81
3.2	Review of Deterministic SIS and SIR Epidemic Models . . . . .	82
3.3	Formulation of DTMC Epidemic Models . . . . .	85
3.3.1	SIS Epidemic Model . . . . .	85
3.3.2	Numerical Example . . . . .	90
3.3.3	SIR Epidemic Model . . . . .	90
3.3.4	Numerical Example . . . . .	93
3.4	Formulation of CTMC Epidemic Models . . . . .	93
3.4.1	SIS Epidemic Model . . . . .	93
3.4.2	Numerical Example . . . . .	97
3.4.3	SIR Epidemic Model . . . . .	98
3.5	Formulation of SDE Epidemic Models . . . . .	100
3.5.1	SIS Epidemic Model . . . . .	100
3.5.2	Numerical Example . . . . .	103
3.5.3	SIR Epidemic Model . . . . .	103
3.5.4	Numerical Example . . . . .	105
3.6	Properties of Stochastic SIS and SIR Epidemic Models . . . . .	105
3.6.1	Probability of an Outbreak . . . . .	105
3.6.2	Quasistationary Probability Distribution . . . . .	108
3.6.3	Final Size of an Epidemic . . . . .	112
3.6.4	Expected Duration of an Epidemic . . . . .	115
3.7	Epidemic Models with Variable Population Size . . . . .	117
3.7.1	Numerical Example . . . . .	119
3.8	Other Types of DTMC Epidemic Models . . . . .	121

3.8.1	Chain Binomial Epidemic Models . . . . .	121
3.8.2	Epidemic Branching Processes . . . . .	124
3.9	MatLab Programs . . . . .	125
	References . . . . .	128

## Part II Advanced Modeling and Heterogeneities

<b>4</b>	<b>An Introduction to Networks in Epidemic Modeling . . . . .</b>	133
	Fred Brauer	
4.1	Introduction . . . . .	133
4.2	The Probability of a Disease Outbreak . . . . .	134
4.3	Transmissibility . . . . .	138
4.4	The Distribution of Disease Outbreak and Epidemic Sizes .	140
4.5	Some Examples of Contact Networks . . . . .	142
4.6	Conclusions . . . . .	145
	References . . . . .	145
<b>5</b>	<b>Deterministic Compartmental Models: Extensions of Basic Models . . . . .</b>	147
	P. van den Driessche	
5.1	Introduction . . . . .	147
5.2	Vertical Transmission . . . . .	148
5.2.1	Kermack–McKendrick SIR Model . . . . .	148
5.2.2	SEIR Model . . . . .	150
5.3	Immigration of Infectives . . . . .	152
5.4	General Temporary Immunity . . . . .	154
	References . . . . .	157
<b>6</b>	<b>Further Notes on the Basic Reproduction Number . . . . .</b>	159
	P. van den Driessche and James Watmough	
6.1	Introduction . . . . .	159
6.2	Compartmental Disease Transmission Models . . . . .	160
6.3	The Basic Reproduction Number . . . . .	162
6.4	Examples . . . . .	163
6.4.1	The SEIR Model . . . . .	163
6.4.2	A Variation on the Basic SEIR Model . . . . .	165
6.4.3	A Simple Treatment Model . . . . .	166
6.4.4	A Vaccination Model . . . . .	168
6.4.5	A Vector-Host Model . . . . .	170
6.4.6	A Model with Two Strains . . . . .	171
6.5	$\mathcal{R}_o$ and the Local Stability of the Disease-Free Equilibrium .	173
6.6	$\mathcal{R}_o$ and Global Stability of the Disease-Free Equilibrium .	175
	References . . . . .	177

<b>7 Spatial Structure: Patch Models</b>	179
P. van den Driessche	
7.1 Introduction	179
7.2 Spatial Heterogeneity	180
7.3 Geographic Spread	182
7.4 Effect of Quarantine on Spread of 1918–1919 Influenza in Central Canada	185
7.5 Tuberculosis in Possums	188
7.6 Concluding Remarks	188
References	189
<b>8 Spatial Structure: Partial Differential Equations Models</b>	191
Jianhong Wu	
8.1 Introduction	191
8.2 Model Derivation	192
8.3 Case Study I: Spatial Spread of Rabies in Continental Europe	194
8.4 Case Study II: Spread Rates of West Nile Virus	199
8.5 Remarks	202
References	202
<b>9 Continuous-Time Age-Structured Models in Population Dynamics and Epidemiology</b>	205
Jia Li and Fred Brauer	
9.1 Why Age-Structured Models?	205
9.2 Modeling Populations with Age Structure	206
9.2.1 Solutions along Characteristic Lines	208
9.2.2 Equilibria and the Characteristic Equation	209
9.3 Age-Structured Integral Equations Models	211
9.3.1 The Renewal Equation	212
9.4 Age-Structured Epidemic Models	214
9.5 A Simple Age-Structured AIDS Model	215
9.5.1 The Reproduction Number	216
9.5.2 Pair-Formation in Age-Structured Epidemic Models	218
9.5.3 The Semigroup Method	220
9.6 Modeling with Discrete Age Groups	222
9.6.1 Examples	223
References	225
<b>10 Distribution Theory, Stochastic Processes and Infectious Disease Modelling</b>	229
Ping Yan	
10.1 Introduction	230
10.2 A Review of Some Probability Theory and Stochastic Processes	231
10.2.1 Non-negative Random Variables and Their Distributions	231

10.2.2	Some Important Discrete Random Variables Representing Count Numbers . . . . .	234
10.2.3	Continuous Random Variables Representing Time-to-Event Durations . . . . .	237
10.2.4	Mixture of Distributions . . . . .	239
10.2.5	Stochastic Processes . . . . .	241
10.2.6	Random Graph and Random Graph Process . . . . .	248
10.3	Formulating the Infectious Contact Process . . . . .	249
10.3.1	The Expressions for $R_0$ and the Distribution of $N$ such that $R_0 = E[N]$ . . . . .	251
10.3.2	Competing Risks, Independence and Homogeneity in the Transmission of Infectious Diseases . . . . .	254
10.4	Some Models Under Stationary Increment Infectious Contact Process $\{K(x)\}$ . . . . .	255
10.4.1	Classification of some Epidemics Where $N$ Arises from the Mixed Poisson Processes . . . . .	255
10.4.2	Tail Properties for $N$ . . . . .	258
10.5	The Invasion and Growth During the Initial Phase of an Outbreak . . . . .	261
10.5.1	Invasion and the Epidemic Threshold . . . . .	262
10.5.2	The Risk of a Large Outbreak and Quantities Associated with a Small Outbreak . . . . .	263
10.5.3	Behaviour of a Large Outbreak in its Initial Phase: The Intrinsic Growth . . . . .	273
10.5.4	Summary for the Initial Phase of an Outbreak . . . . .	280
10.6	Beyond the Initial Phase: The Final Size of Large Outbreaks . . . . .	281
10.6.1	Generality of the Mean Final Size . . . . .	282
10.6.2	Some Cautionary Remarks . . . . .	283
10.7	When the Infectious Contact Process may not Have Stationary Increment . . . . .	285
10.7.1	The Linear Pure Birth Processes and the Yule Process . . . . .	286
10.7.2	Parallels to the Preferential Attachment Model in Random Graph Theory . . . . .	288
10.7.3	Distributions for $N$ when $\{K(x)\}$ Arises as a Linear Pure Birth Process . . . . .	288
	References . . . . .	291

### Part III Case Studies

<b>11</b>	<b>The Role of Mathematical Models in Explaining Recurrent Outbreaks of Infectious Childhood Diseases . . . . .</b>	<b>297</b>
	Chris T. Bauch	
11.1	Introduction . . . . .	297
11.2	The SIR Model with Demographics . . . . .	300

11.3	Historical Development of Compartmental Models . . . . .	302
11.3.1	Early Models . . . . .	302
11.3.2	Stochasticity . . . . .	306
11.3.3	Seasonality . . . . .	306
11.3.4	Age Structure . . . . .	307
11.3.5	Alternative Assumptions About Incidence Terms . . . . .	307
11.3.6	Distribution of Latent and Infectious Period . . . . .	308
11.3.7	Seasonality Versus Nonseasonality . . . . .	308
11.3.8	Chaos . . . . .	309
11.3.9	Transitions Between Outbreak Patterns . . . . .	310
11.4	Spectral Analysis of Incidence Time Series . . . . .	310
11.4.1	Power Spectra . . . . .	311
11.4.2	Wavelet Power Spectra . . . . .	313
11.5	Conclusions . . . . .	314
	References . . . . .	316
<b>12</b>	<b>Modeling Influenza: Pandemics and Seasonal Epidemics</b> . . .	321
	Fred Brauer	
12.1	Introduction . . . . .	321
12.2	A Basic Influenza Model . . . . .	322
12.3	Vaccination . . . . .	326
12.4	Antiviral Treatment . . . . .	330
12.5	A More Detailed Model . . . . .	334
12.6	A Model with Heterogeneous Mixing . . . . .	336
12.7	A Numerical Example . . . . .	341
12.8	Extensions and Other Types of Models . . . . .	345
	References . . . . .	346
<b>13</b>	<b>Mathematical Models of Influenza: The Role of Cross-Immunity, Quarantine and Age-Structure</b> . . . . .	349
	M. Nuño, C. Castillo-Chavez, Z. Feng and M. Martcheva	
13.1	Introduction . . . . .	349
13.2	Basic Model . . . . .	351
13.3	Cross-Immunity and Quarantine . . . . .	354
13.4	Age-Structure . . . . .	359
13.5	Discussion and Future Work . . . . .	362
	References . . . . .	363
<b>14</b>	<b>A Comparative Analysis of Models for West Nile Virus</b> . . .	365
	M.J. Wonham and M.A. Lewis	
14.1	Introduction: Epidemiological Modeling . . . . .	365
14.2	Case Study: West Nile Virus . . . . .	367
14.3	Minimalist Model . . . . .	368
14.3.1	The Question . . . . .	368
14.3.2	Model Scope and Scale . . . . .	368
14.3.3	Model Formulation . . . . .	370

Contents	xv
14.3.4 Model Analysis . . . . .	372
14.3.5 Model Application . . . . .	373
14.4 Biological Assumptions 1: When does the Disease-Transmission Term Matter? . . . . .	374
14.4.1 Frequency Dependence . . . . .	374
14.4.2 Mass Action . . . . .	374
14.4.3 Numerical Values of $\mathcal{R}_0$ . . . . .	377
14.5 Biological Assumptions 2: When do Added Model Classes Matter? . . . . .	377
14.6 Model Parameterization, Validation, and Comparison . . . . .	380
14.7 Model Application #1: WN Control . . . . .	381
14.8 Model Application #2: Seasonal Mosquito Population . . . . .	382
14.9 Summary . . . . .	384
References . . . . .	386
<b>Suggested Exercises and Projects . . . . .</b>	<b>391</b>
1 Cholera . . . . .	395
2 Ebola . . . . .	395
3 Gonorrhea . . . . .	395
4 HIV/AIDS . . . . .	396
5 HIV in Cuba . . . . .	396
6 Human Papalonomia Virus . . . . .	397
7 Influenza . . . . .	397
8 Malaria . . . . .	397
9 Measles . . . . .	398
10 Poliomyelitis (Polio) . . . . .	398
11 Severe Acute Respiratory Syndrome (SARS) . . . . .	399
12 Smallpox . . . . .	399
13 Tuberculosis . . . . .	400
14 West Nile Virus . . . . .	400
15 Yellow Fever in Senegal 2002 . . . . .	400
<b>Index . . . . .</b>	<b>403</b>



<http://www.springer.com/978-3-540-78910-9>

Mathematical Epidemiology  
(Eds.) F. Brauer; P. Driessche; J. Wu  
2008, Softcover  
ISBN: 978-3-540-78910-9