

SINGULAR PERTURBATIONS OF EPIDEMIC
MODELS INVOLVING A THRESHOLD

J. Grasman
Department of Applied Mathematics
Mathematical Centre, Amsterdam, The Netherlands.

B.J. Matkowsky
Department of Engineering Sciences and Applied Mathematics
Northwestern University
Evanston, Illinois 60201/USA.

ABSTRACT

This paper deals with the mathematical model of an epidemic with a small number of initial infectives I_0 . The time development of the epidemic, satisfying an integro-differential equation, is approximated with singular perturbation techniques. The asymptotic result for $I_0 \rightarrow 0$ shows that when the number of infectives exceeds a fixed small value (independent of I_0) the time course of the epidemic is fixated; the time needed to pass this value is of the order $O(-\log I_0)$.

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 I_0 of infectives. We employ singular perturbation techniques to obtain the asymptotic behaviour of the solution as I_0 tends to zero. The behaviour depends crucially on the parameter γ defined by

$$(1.1) \quad \gamma = \int_0^{\infty} A(\tau) d\tau,$$

where $A(\tau)$ is the age dependent infectiousness function. An epidemic will develop according as $\gamma \gtrless 1$. 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_{∞} ($S(t) \rightarrow S_{\infty}$ 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_∞ is derived and the dependence upon the parameter γ 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 McKENDRICK [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 τ 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 t we have

$$(2.1) \quad S(t) + \int_0^{\infty} I(\tau, t) d\tau = 1.$$

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

$$(2.2) \quad \frac{dS}{dt} = -S(t) \int_0^{\infty} A(\tau) I(\tau, t) d\tau.$$

The dynamic equation of the infectives reads

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

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

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

with

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

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

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

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

$$(2.7) \quad I(\tau, t) = \varepsilon f(\tau-t) \quad \text{for } t < \tau,$$

$$I(\tau, t) = -S'(t-\tau) \quad \text{for } t > \tau,$$

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

$$(2.8) \quad \frac{dS}{dt} = S(t) \left\{ \int_0^t A(\tau) S'(t-\tau) d\tau - \varepsilon B(t) \right\},$$

where

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

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

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

Letting $t \rightarrow \infty$ we obtain an equation for the limit value S_{∞}

$$(3.2) \quad \ln \frac{S_{\infty}}{S_0} = (S_{\infty} - S_0) \gamma - \varepsilon Q,$$

where

$$Q = \int_0^{\infty} B(t)dt.$$

For each positive value of γ equation (3.2) has two roots as sketched in figure 1. Since the fraction of susceptibles is bounded by $S = 1$, the limit S_{∞} can only have a value corresponding to the lower root. For ϵ small the limit value S_{∞} changes considerably from S_0 when γ exceeds the value 1. Below this critical value there is no substantial decrease of the fraction of susceptibles, while above this value of γ the effectiveness of the infectives is sufficiently large to trigger an epidemic. The threshold theorem establishes this dependence upon γ . 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 $t \geq 0$. 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].

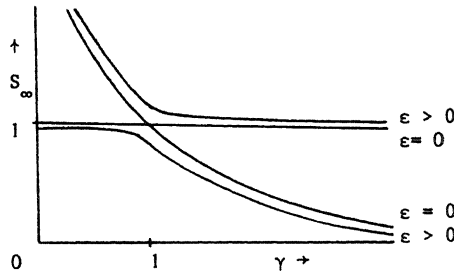


Fig.1. Dependence of S_{∞} upon γ

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 β 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 $\tau \rightarrow \infty$.

In section 2 we derived the equation

$$(4.1) \quad \frac{dS}{dt} = S(t) \left\{ \int_0^t A(\tau) S'(t-\tau) d\tau - \epsilon B(t) \right\},$$

which together with the initial condition

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

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 ϵ .

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

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

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

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

$$S_1(0) = -1$$

$$(4.6) \quad \frac{dS_n}{dt} = \sum_{j=0}^n S_j(t) \int_0^t A(\tau) S_{n-j}'(t-\tau) d\tau - S_{n-1}(t) B(t), \quad S_j(0) = 0.$$

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

$$(4.7) \quad S_1(t) = \int_0^t A(\tau) S_1(t-\tau) d\tau + \int_0^t A(\tau) d\tau - \int_0^t B(\tau) d\tau - 1.$$

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

$$(4.8) \quad S_1(t) = -C e^{\beta t} + L + \sum_{k=1}^m \sum_{\ell=1}^{\nu_k} \left\{ C_{k\ell}^+ e^{i\alpha_k t} + C_{k\ell}^- e^{-i\alpha_k t} \right\} t^{\ell-1} e^{\beta_k t} + V(t),$$

$$0 \leq \beta_k < \beta, \quad L = (Q+1-\gamma)/(\gamma-1),$$

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

$$(4.9) \quad \int_0^{\infty} e^{-\beta t} A(t) dt = 1.$$

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 ε -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 ξ defined by

$$(4.10) \quad \xi = t - \frac{1}{\beta} \ln \frac{1}{\varepsilon}.$$

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 ξ we employ the notation

$$(4.11) \quad S(t) \equiv S\left(\frac{1}{\beta} \ln \frac{1}{\varepsilon} + \xi\right) \equiv S[\xi].$$

The system (4.1) then transforms into

$$(4.12) \quad \frac{dS}{d\xi} = S[\xi] \left\{ \int_0^{\xi + \frac{1}{\beta} \ln \frac{1}{\varepsilon}} A(\bar{\xi}) S'[\xi - \bar{\xi}] d\bar{\xi} - \varepsilon B\left(\frac{1}{\beta} \ln \frac{1}{\varepsilon} + \xi\right) \right\}.$$

We now assume that we may write

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

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

$$(4.14) \quad \frac{dU_0}{d\xi} = U_0[\xi] \left\{ \int_0^{\infty} A(\bar{\xi}) U_0'[\xi - \bar{\xi}] d\bar{\xi} \right\}.$$

Integrating this equation once we have

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

where K is determined by matching (4.13) to (4.3). For matching it is necessary that $U_0 \rightarrow 1$ as $\xi \rightarrow -\infty$. Since the left-hand side of (4.15) vanishes for $U_0 \rightarrow 1$, 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

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

$$(4.16) \quad U_0[\xi] \approx 1 - Ee^{\beta\xi} \quad \text{for } \varepsilon \rightarrow -\infty,$$

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 ε is, the longer the epidemic is postponed. Substitution of (4.13) into (4.12) and equation of the terms of $O(\varepsilon)$, gives

$$(4.17) \quad \frac{dU_1}{d\xi} = U_1[\xi] \int_0^{\infty} A(\bar{\xi}) U_0'[\xi - \bar{\xi}] d\bar{\xi} + U_0[\xi] \int_0^{\infty} A(\bar{\xi}) U_1'[\xi - \bar{\xi}] d\bar{\xi}.$$

Using (4.14) we rewrite equation (4.17) as

$$(4.18) \quad \int_0^{\infty} A(\bar{\xi}) U_1'[\xi - \bar{\xi}] d\bar{\xi} - \frac{U_1'}{U_0} + \frac{U_1}{U_0^2} \frac{dU_0}{d\xi} = 0.$$

Integration gives

$$(4.19) \quad \int_0^{\infty} A(\bar{\xi}) U_1[\xi - \bar{\xi}] d\bar{\xi} - \frac{U_1}{U_0} = P,$$

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

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

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

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

This result has to agree with (3.2). Writing

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

we find from (3.2) that indeed

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

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 τ of the susceptibles but also on time t . This dependence is such that A varies slowly with t or

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

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

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

According to (5.1) we will have now

$$(5.3) \quad \gamma(\eta) = \int_0^{\infty} A(\tau, \eta) d\tau, \quad \eta = -t/\ln \epsilon.$$

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

$$(5.4) \quad \int_0^{\infty} A(\tau, \eta) e^{-\beta(\eta)\tau} d\tau = 1.$$

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

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

From point of view of formal asymptotic expansions, it would be better to write (5.5) as a double series with respect to ϵ 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

$$(5.6) \quad \frac{dS}{dt} = S \left\{ \int_0^t A(\tau, -t/\ln \epsilon) S'(t-\tau) d\tau - \epsilon B(t; 1/\ln \epsilon) \right\}$$

with

$$B(t; 1/\ln \epsilon) = \int_0^{\infty} A(\tau, -t/\ln \epsilon) f(\tau-t) d\tau$$

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

$$(5.7) \quad S_1^{(0)}(t) = \int_0^t A(\tau,0) S_1^{(0)}(t-\tau) d\tau + \int_0^t A(\tau,0) d\tau - \int_0^t B(\tau;0) d\tau.$$

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 ε -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 β now varies with $t/\ln \varepsilon$. The behaviour is analysed by introduction of a slow time variable η and a translated time variable ξ :

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

We assume that for t large S can be expanded as

$$(5.9) \quad S(\xi, \eta; \varepsilon) = 1 + v_1(\varepsilon, \eta) S_1(\xi, \eta; 1/\ln \varepsilon) + v_2(\varepsilon, \eta) S_2(\xi, \eta; 1/\ln \varepsilon) + \dots$$

Equation (5.6) will have the form

$$(5.10) \quad \frac{\partial S}{\partial \xi} - \frac{1}{\ln \varepsilon} \frac{\partial S}{\partial \eta} = S \left[\int_0^{\xi - \eta \ln \varepsilon} A(\bar{\xi}, \eta) \left\{ \frac{\partial S}{\partial \bar{\xi}}(\xi - \bar{\xi}, \eta; \varepsilon) - \frac{1}{\ln \varepsilon} \frac{\partial S}{\partial \eta}(\xi - \bar{\xi}, \eta; \varepsilon) \right\} d\bar{\xi} - \varepsilon B(\xi - \eta \ln \varepsilon; \frac{1}{\ln \varepsilon}) \right],$$

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

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

or

$$S_1^{(0)}(\xi, \eta) = \int_0^{\infty} A(\bar{\xi}, \eta) S_1^{(0)}(\xi - \bar{\xi}, \eta) d\bar{\xi} + K(\eta).$$

In the derivation of this equation it is supposed that

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

which turns out to be correct for our choice of $v_1(\varepsilon, \eta)$ to be made later on. The negative function $S_1^{(0)}$ should vanish for $\xi \rightarrow -\infty$ and must be unbounded for $\xi \rightarrow \infty$ ($\eta > 0$). These conditions are satisfied for $K(\eta) \equiv 0$ and

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

as η increases the function $v_1(\varepsilon, \eta)$ will increase in order of magnitude. Let ξ tend to infinity comparable with $(d\eta)\ln 1/\varepsilon$, then the order of magnitude of (5.12) increases with $\exp\{\beta(\eta)d\eta \ln 1/\varepsilon\}$. This increase is transmitted to the order function $v_1(\varepsilon, \eta)$ which, therefore, will have the form

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

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

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

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

$$(5.14) \quad F(\eta^*) = \int_0^{\eta^*} \beta(\eta)d\eta = 1,$$

as $v_1(\varepsilon, \eta^*) = 0(1)$.

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

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

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

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

When in the post-epidemic phase γ 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 $(\delta \ln \varepsilon)^{-1} \rightarrow 0$ as $\varepsilon \rightarrow 0$ 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

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

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 ξ^* is independent of ϵ and η^* satisfies

$$\int_0^{\eta^*} (.5 + e^{-\eta}) d\eta = 1$$

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 ϵ . The difference between these two values tends to a fixed value (incidentally 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_{∞} approaches the value $V_0(\eta^*) = .0270$. It should be noted that γ tends to 2.25 as $\eta \rightarrow \infty$. According to (5.16) this would correspond with a value $V_0 = .1466$. The actual limit S_{∞} lies considerably below this value, because the epidemic started at a time when the total infectiousness $\gamma(\eta^*)$ was lying above the limit value $\gamma(\infty)$.

ϵ	(A) $-\eta^* \ln \epsilon$	(B) $t_M(\epsilon)$	(A)-(B)	S_∞
10^{-1}	1.963	1.857	.107	.049
10^{-2}	3.963	3.892	.035	.043
10^{-3}	5.890	5.870	.020	.039
10^{-4}	7.853	7.837	.015	.036
10^{-5}	9.816	9.803	.013	.035
10^{-6}	11.780	11.768	.011	.033
10^{-9}	17.669	17.661	.007	.031
10^{-12}	23.558	23.553	.005	.030

Table I

ACKNOWLEDGEMENTS

The authors are grateful to J.A.J. Metz (Inst. Theor. Biology, Leyden) for suggesting the problem.

REFERENCES

1. V. Capasso & G. Serio, A generalization of the Kermack-McKendrick deterministic epidemic model, *Math. Biosci.* 42 (1978), 43-61.
2. K.L. Cooke, Functional-differential equations: Some models and perturbation problems, in *Differential Equations and Dynamical Systems*, J.K. Hale and J.P. LaSalle, eds., Acad. Press, New York (1967), p. 167-1830.
3. O. Diekmann, Limiting behaviour in an epidemic model, *J. Nonlinear Analysis-Theory, Methods and Applications*, 1 (1977). 459-470.
4. J.G. Frauenthal, *Mathematical Modelling in Epidemiology*, Springer-Verlag, Berlin 1980.
5. J. Grasman & B.J. Matkowsky, Evolution of an epidemic with a small number of initial infectives, Report TW 162, Math. Centre Amsterdam (1976).
6. H.W. Hethcote & D.W. Tudor, Integral equation models for epidemic infectious diseases, *J. Math. Biology* 9 (1980), 37-47.
7. H.W. Hethcote, H.W. Stech & P. van den Driessche, Nonlinear oscillations in epidemic models, *SIAM J. Appl. Math.* 40 (1981), 1-9.
8. F. de Hoog, J. Gani & D.J. Gates, A threshold theorem for the general epidemic in discrete time, *J. Math. Biology* 8 (1979), 113-121.
9. F.C. Hoppensteadt, An age dependent epidemic model, *J. Franklin Inst.* 297 (1974), p. 325-332.
10. F.C. Hoppensteadt, Mathematical theories of populations: demographics genetics and epidemics, *SIAM Regional Conference Series in Appl. Math.* 20 (1975).

11. J.T. Kemper, A few observations on S-I-R epidemics, in *Differential Equations and Applications in Ecology, Epidemics, and Population Problems*, S.N. Busenberg & K.L. Cooke (eds), Acad. Press, New York, 1981.
12. W.O. Kermack & A.G. McKendrick, A contribution to the mathematical theory of epidemics, *Proc. Roy. Soc.* A115 (1927), p. 700-721.
13. J.A.J. Metz, The epidemic in a closed population with all susceptibles equally valuable; some results for some susceptible populations and small initial infections, *Acta Biotheoretica* 27 (1978), p. 75-123.
14. R.K. Miller, *Nonlinear Volterra Integral equations*, Benjamin Inc. Menlo Park, California (1971).
15. J. Reddingius, Notes on the mathematical theory of epidemics, *Acta Biotheoretica* 20 (1971), p. 125-157.
16. E.C. Titchmarsh, *Introduction to the theory of Fourier integrals*, Clarendon Press, Oxford (1937).
17. L.O. Wilson, An epidemic model involving a threshold, *Math. Biosci.* 15 (1972) p. 109-121.

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.