

Stochastic SIR in continuous time using DifferentialEquations.jl

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```
using DifferentialEquations
using SimpleDiffEq
using Random
using Plots
using BenchmarkTools

function infection_rate(u,p,t)
    (S,I,R) = u
    ( $\beta$ , $\gamma$ ) = p
    N = S+I+R
     $\beta$ *S*I/N
end
function infection!(integrator)
    integrator.u[1] -= 1
    integrator.u[2] += 1
end
infection_jump = ConstantRateJump(infection_rate,infection!)

DiffEqJump.ConstantRateJump{typeof(Main.WeaveSandBox19.infection_rate),typeof(Main.WeaveSandBox19.infection!)}(Main.WeaveSandBox19.infection_rate, Main.WeaveSandBox19.infection!)

function recovery_rate(u,p,t)
    (S,I,R) = u
    ( $\beta$ , $\gamma$ ) = p
     $\gamma$ *I
end
function recovery!(integrator)
    integrator.u[2] -= 1
    integrator.u[3] += 1
end
recovery_jump = ConstantRateJump(recovery_rate,recovery!)

DiffEqJump.ConstantRateJump{typeof(Main.WeaveSandBox19.recovery_rate),typeof(Main.WeaveSandBox19.recovery!)}(Main.WeaveSandBox19.recovery_rate, Main.WeaveSandBox19.recovery!)

tspan = (0.0,50.0)
u0 = [999.0,1.0,0.0]
p = [0.5,0.25]
Random.seed!(1234)
```

```
Random.MersenneTwister(UInt32[0x000004d2], Random.DSFMT.DSFMT_state(Int32[-
1393240018, 1073611148, 45497681, 1072875908, 436273599, 1073674613, -20437
16458, 1073445557, -254908435, 1072827086 ... -599655111, 1073144102, 36765
5457, 1072985259, -1278750689, 1018350124, -597141475, 249849711, 382, 0]),
[0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 0.0, 0.0,
0.0, 0.0, 0.0, 0.0, 0.0, 0.0], UInt128[0x00000000000000000000000000000000,
0x00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x0
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x0000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x0000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x00000000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x00000000
00000000000000000000000000000000 ... 0x00000000000000000000000000000000, 0x0000000000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x000000000000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x000000000000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x000000000000
00000000000000000000000000000000, 0x00000000000000000000000000000000, 0x000000000000
000000000000], 1002, 0)
```

```
prob = DiscreteProblem(u0,tspan,p)
prob_sir_jump = JumpProblem(prob,Direct(),infection_jump,recovery_jump)
sol_sir_jump = solve(prob_sir_jump,FunctionMap())
```

```
retcode: Success
Interpolation: left-endpoint piecewise constant
```

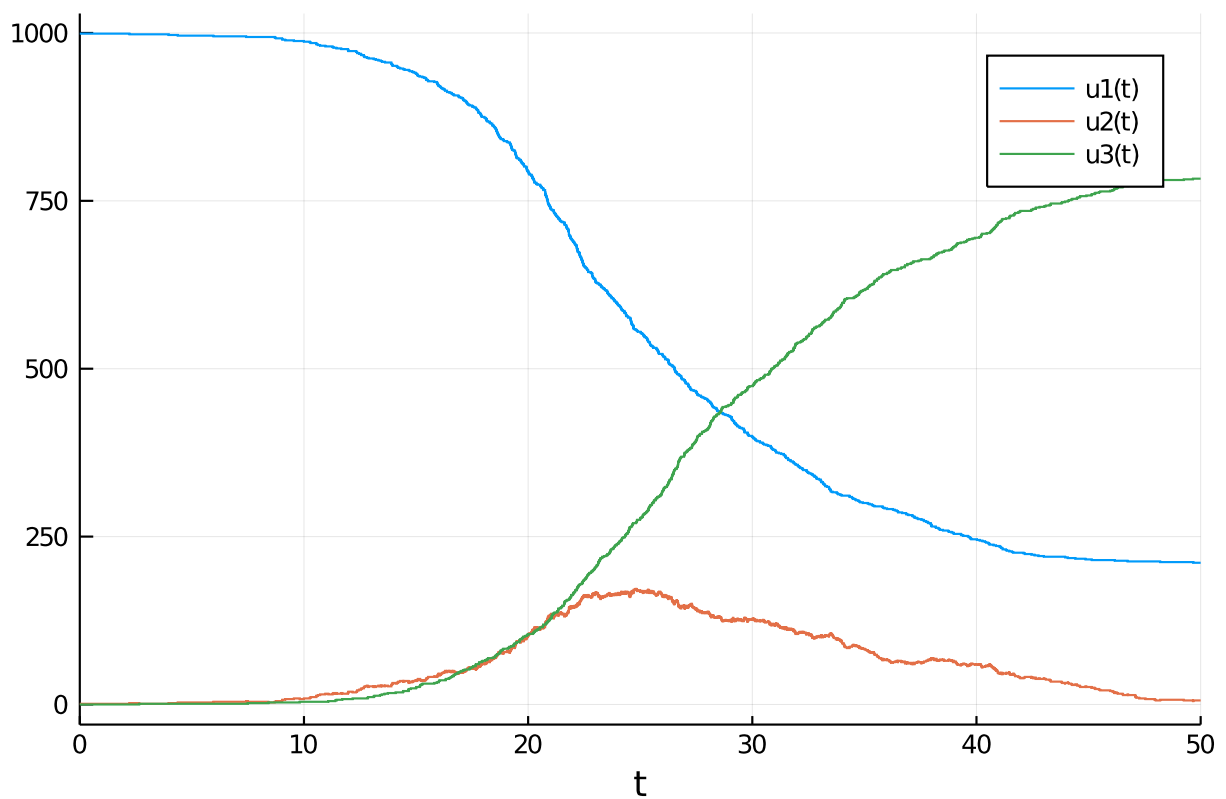
```
t: 3151-element Array{Float64,1}:
 0.0
 0.0
 1.0
 2.0
 2.215004782899086
 2.215004782899086
 2.6506894802326073
 2.6506894802326073
 3.6506894802326073
 3.9639892224020175
 ⋮
48.19448263110623
49.19448263110623
49.24586855215085
49.24586855215085
49.65703941639901
49.65703941639901
49.671067280710226
49.671067280710226
50.0
u: 3151-element Array{Array{Float64,1},1}:
 [999.0, 1.0, 0.0]
 [999.0, 1.0, 0.0]
 [999.0, 1.0, 0.0]
 [999.0, 1.0, 0.0]
 [999.0, 1.0, 0.0]
 [998.0, 2.0, 0.0]
 [998.0, 2.0, 0.0]
 [998.0, 1.0, 1.0]
 [998.0, 1.0, 1.0]
 [998.0, 1.0, 1.0]
 ⋮
 [212.0, 7.0, 781.0]
 [212.0, 7.0, 781.0]
```

```

[212.0, 7.0, 781.0]
[212.0, 6.0, 782.0]
[212.0, 6.0, 782.0]
[212.0, 5.0, 783.0]
[212.0, 5.0, 783.0]
[211.0, 6.0, 783.0]
[211.0, 6.0, 783.0]

```

```
plot(sol_sir_jump, vars=[(0,1),(0,2),(0,3)])
```



```
@benchmark solve(prob_sir_jump,FunctionMap())
```

BenchmarkTools.Trial:

```

memory estimate: 13.48 KiB
allocs estimate: 116

```

```

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minimum time:      10.700 μs (0.00% GC)
median time:       401.600 μs (0.00% GC)
mean time:         614.446 μs (5.02% GC)
maximum time:      43.084 ms (92.68% GC)
-----

```

```

samples:           8049
evals/sample:      1

```