Introduction to Compartmental Models Introduction aux modèles à compartiments

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Adapted from slides by:
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Goals for this lecture

- Understand the difference between statistical and compartmental models
 - Comprendre la différence entre les modèles statistiques et les modèles à compartiments
- Understand the difference between parameters and state variables Comprendre la différence entre les paramètres et les variables d'état
- Understand the difference between discrete-time and continuous-time models
 - Comprendre la différence entre les modèles à temps discret et les modèles à temps continu
- Understand how to formalize and conceptualize compartmental models Comprendre comment formaliser et conceptualiser les modèles à compartiments

 Populations are divided into compartments Les populations sont subdivisées en compartiments

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- 3. Compartments and transition rates are determined by biological systems
 - Les compartiments et les taux de transition sont determinés par les systèmes biologiques

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 Les compartiments et les taux de transition sont determinés par les systèmes biologiques
- Rates of transfer between compartments are expressed mathematically Les taux de transition entre les compartiments sont exprimés mathématiquement

How are these different from statistical models? En quoi sont-elles différentes des modèles statistiques?

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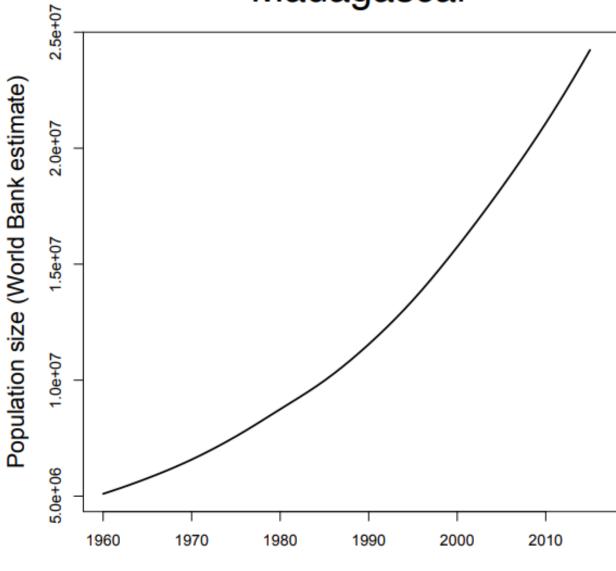
Compartmental models make explicit hypotheses about biological mechanisms that drive dynamics (may not be realistic, but still explicit)

Les modèles à compartements font des hypothèses explicites sur les mécanismes biologiques qui régissent la dynamique (peut ne pas être réalistes, mais toujours explicites)

1. Simple Population Models

Les modèles simples de population

Madagascar



http://databank.worldbank.org

What can we say about the population of Madagascar?

How would a model help us? What kind of model should we use?

How does the population of Madagascar grow over time?

Comment est-ce que la population de Madagascar augmente avec le passage du temps ?

Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
- 2. Individuals within a compartment are homogenously mixed
- Compartments and transition rates are determined by biological systems
- 4. Rates of transferring between compartments are expressed mathematically

Les modèles à compartiments (les modèles mécanistes)

- 1. Les populations sont subdivisées en compartiments
- 2. Les individus d'un compartiment sont mélangés de manière homogène
- 3. Les compartiments et les taux de transition sont déterminés par les systèmes biologiques
- 4. Les taux de transition entre les compartiments sont exprimés mathématiquement

Compartmental models (mechanistic models)

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N = **state variable** = the data we want to explain

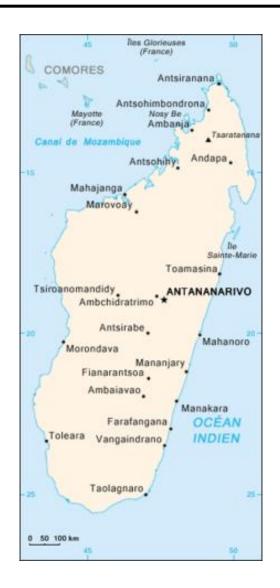
Square = **compartment**

Madagascar (N)

Compartmental models (mechanistic models)

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Madagascar (N)



Compartmental models (mechanistic models)

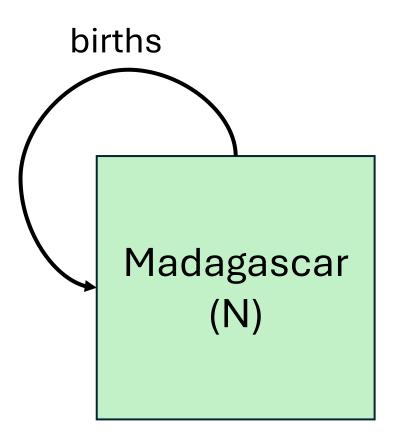
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Madagascar (N)

How does the population grow?

Comment est-ce que la population augmente?

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Compartmental models (mechanistic models)

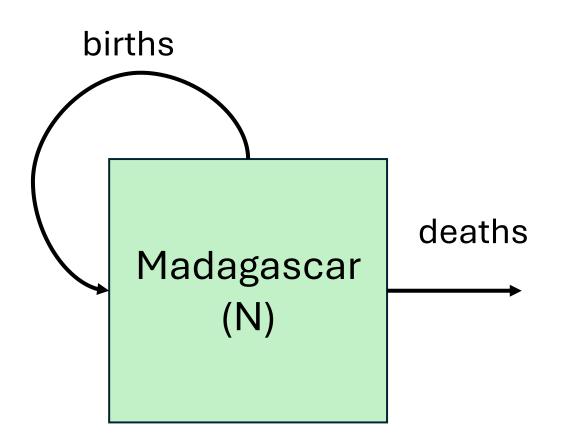
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Madagascar (N)

How does the population decrease?

Comment est-ce que la population diminue ?

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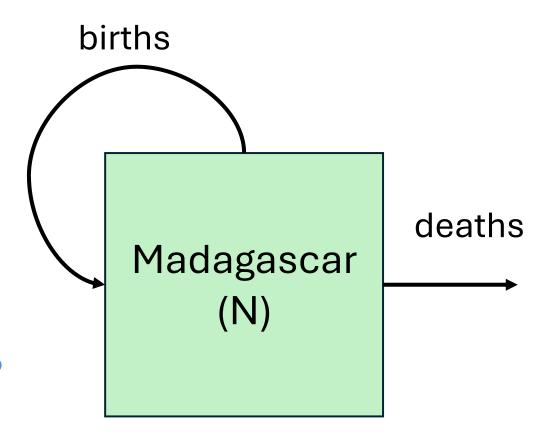


Compartmental models (mechanistic models)

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What is a big assumption we are making here?

C'est quoi une hypothèse importante que nous faisons ici?



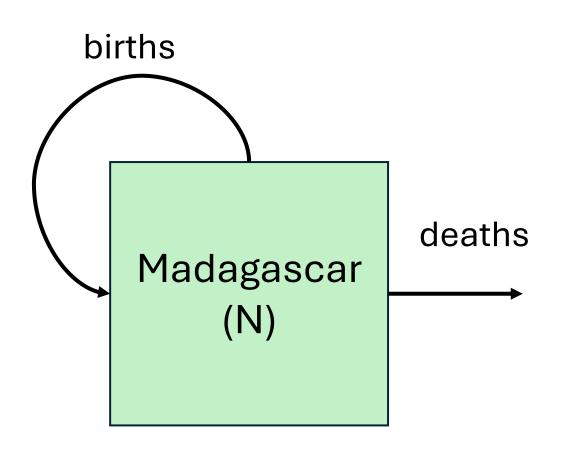
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Homogenous mixing La mélange homogène

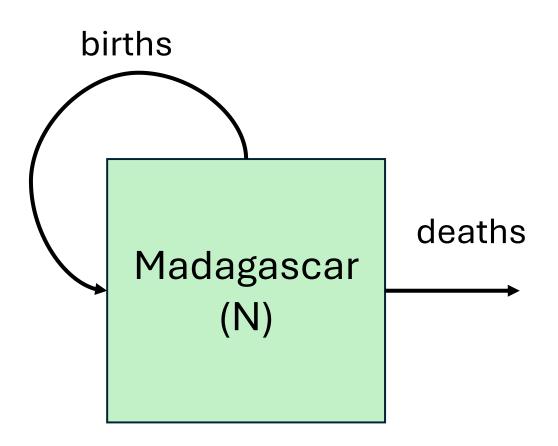
No immigration Sans immigration

Same birth and death rate for each person Les mêmes taux de natalité et de mortalité pour chaque personne



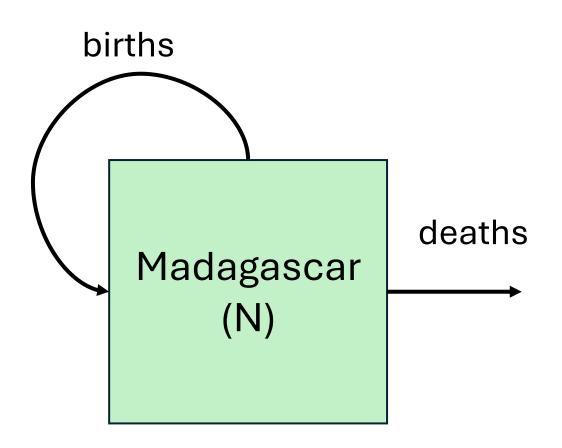
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$$N_{t+1} =$$



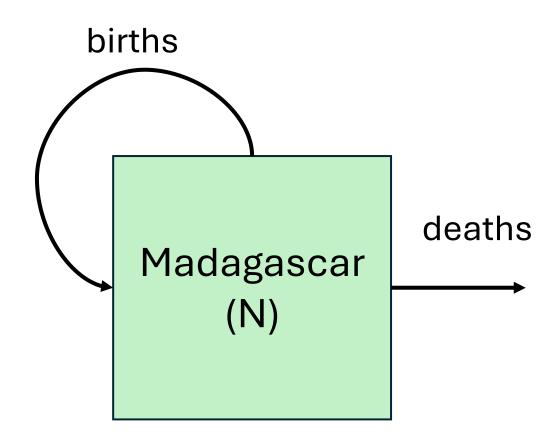
- 1. Populations are divided into compartments
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$$N_{t+1} = (births) * N_t$$



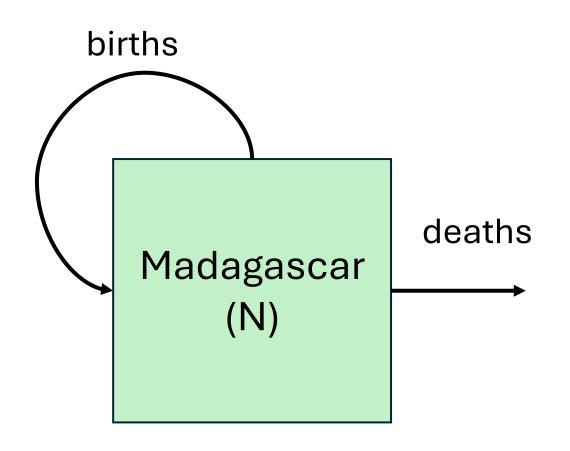
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$$N_{t+1}$$
=(births)* N_t – (deaths)* N_t



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$$N_{t+1}$$
=(births)* N_t – (deaths)* N_t
 N_{t+1} =(births-deaths)* N_t

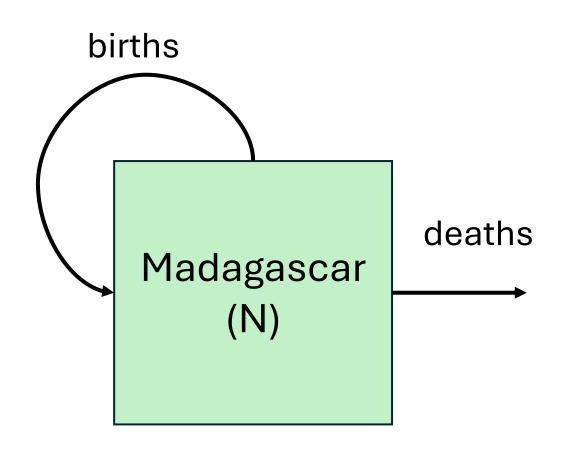


Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
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$$N_{t+1}$$
=(births)* N_t – (deaths)* N_t
 N_{t+1} =(births-deaths)* N_t
 N_{t+1} = λ * N_t

 λ = pop intrinsic growth rate



Checking In

What are the main assumptions of a single population model?

Quelles sont les principales hypothèses d'un modèle d'une seule population?

What does lambda represent?

Que représente le lambda?



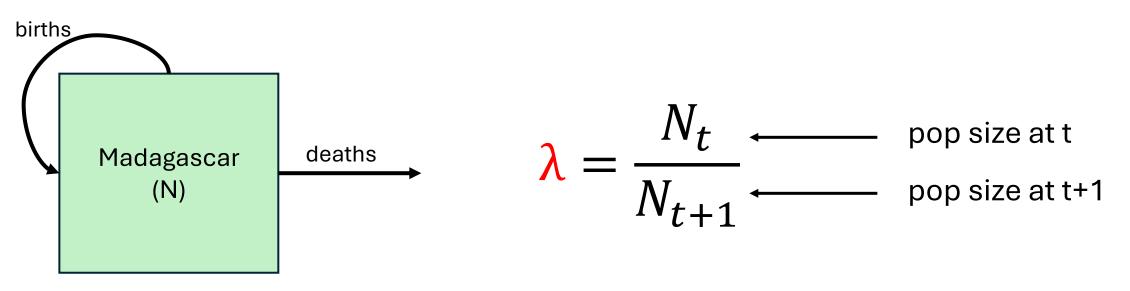
Checking In

What are the main assumptions of a single population model?

- No immigration (sans immigration)
- Homogenous mixing (mélange homogène)
- Same birth and death rate for each person (les mêmes taux de natalité et de mortalité pour chaque personne)

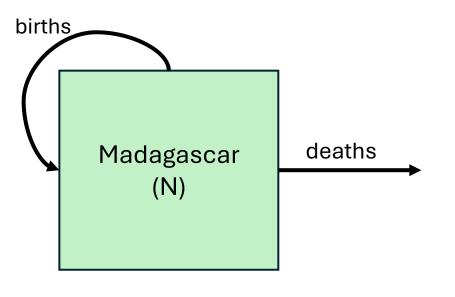
What is lambda?

Population intrinsic growth rate (taux de croissance intrinsèque)

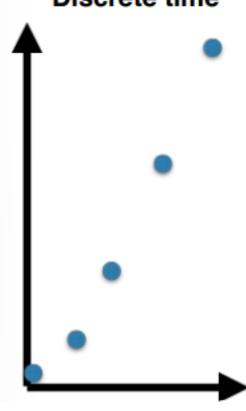


This is for one time step, how do we generalize this equation to work for all time steps?

C'est pour un pas de temps, comment généraliser cette équation pour tous les pas de temps?

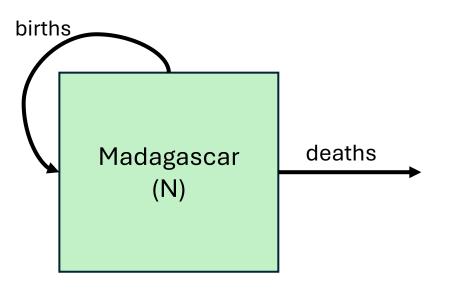


$$\lambda = \frac{N_t}{N_{t+1}}$$

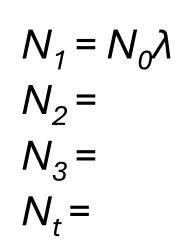


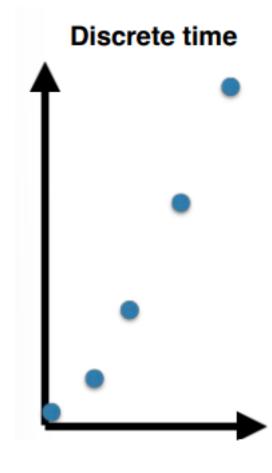
$$N_1 = N_2 = N_3 = N_t = N_t$$

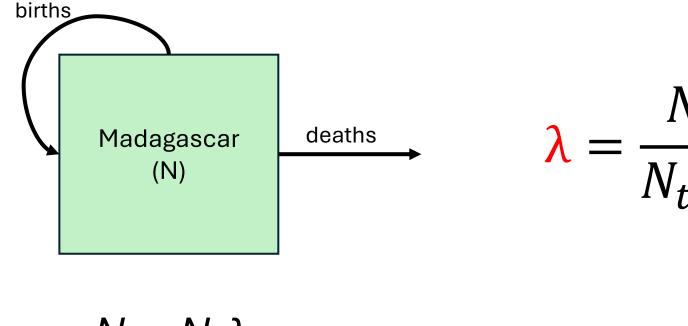




$$\lambda = \frac{N_t}{N_{t+1}}$$





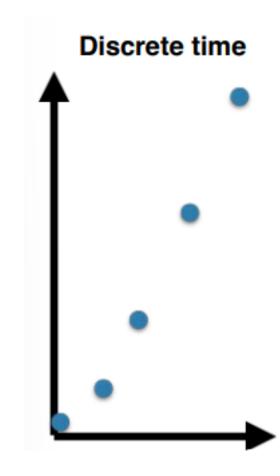


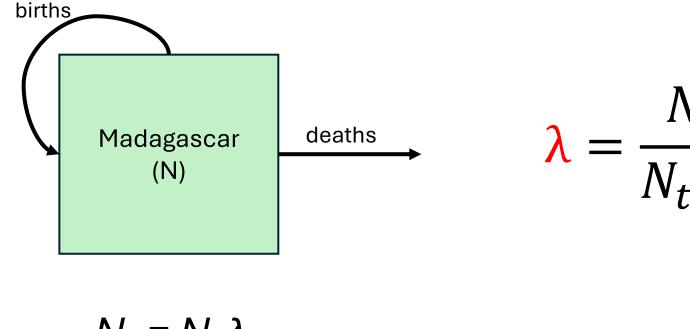
$$N_1 = N_0 \lambda$$

$$N_2 = N_1 \lambda = [N_0 \lambda] \lambda = \lambda^2 N_0$$

$$N_3 =$$

$$N_t =$$



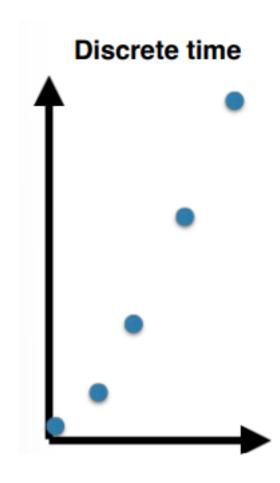


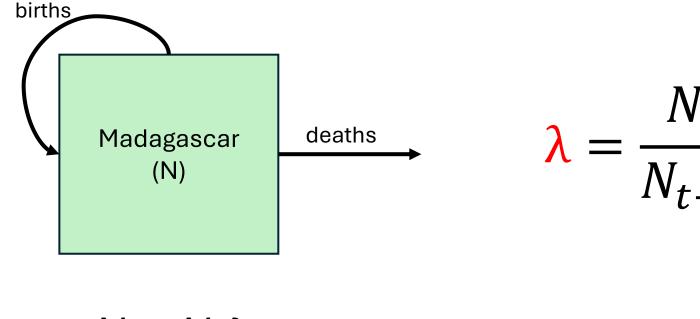
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$$N_3 = \lambda^3 N_0$$

$$N_t =$$



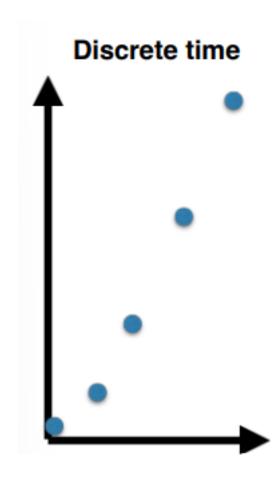


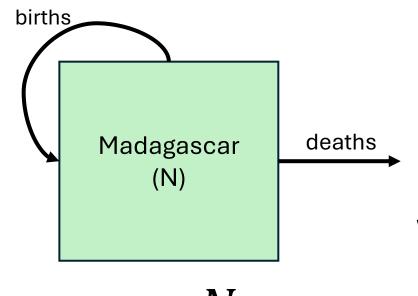
$$N_{1} = N_{0}\lambda$$

$$N_{2} = N_{1}\lambda = [N_{0}\lambda]\lambda = \lambda^{2}N_{0}$$

$$N_{3} = \lambda^{3}N_{0}$$

$$N_{t} = \lambda^{t}N_{0}$$





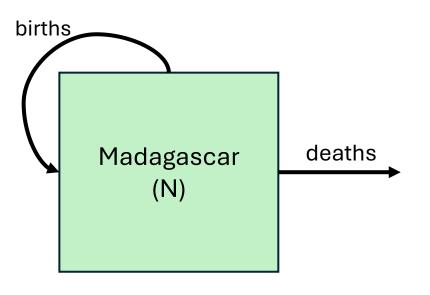
$$\lambda = \frac{N_t}{N_{t+1}}$$

$$N_t = \lambda^t N_0$$

What if we want to know the population size for any time t?

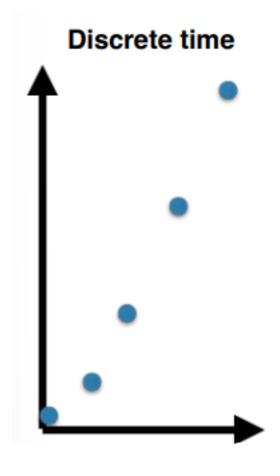
Not just where we have data?

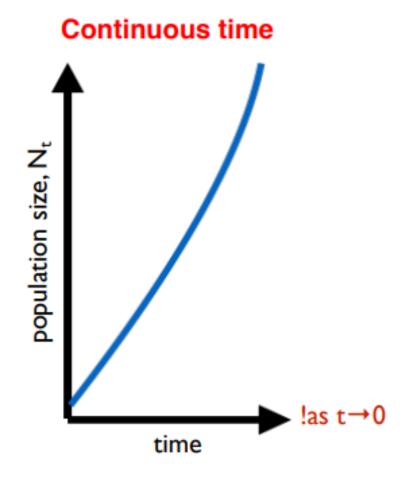


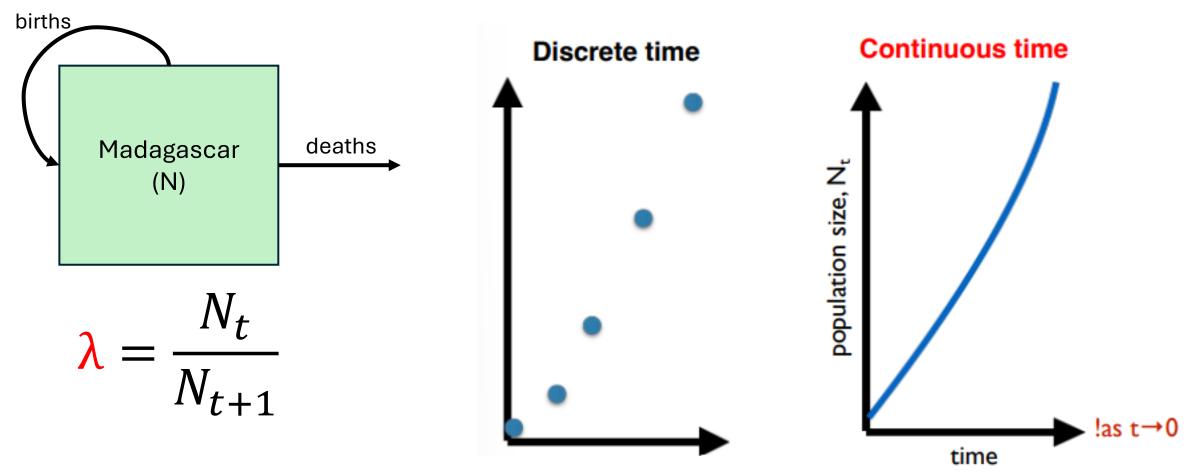


$$\lambda = \frac{N_t}{N_{t+1}}$$

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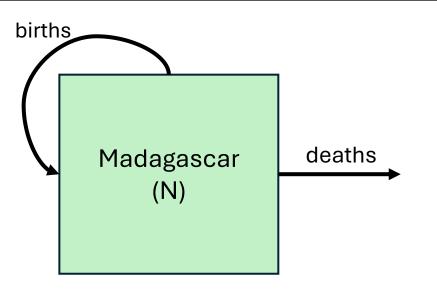




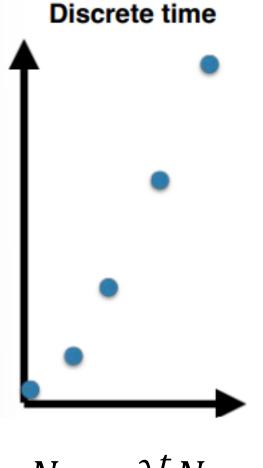


 $N_t = \lambda^t N_0$

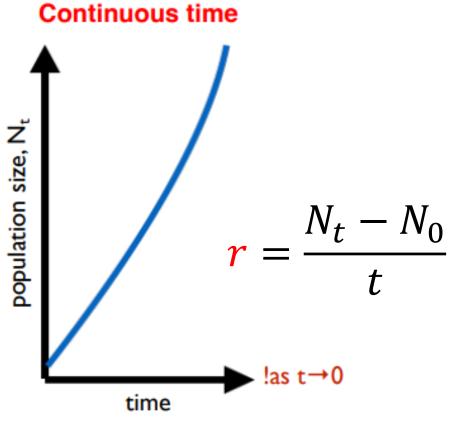
How do we get the same type of equation for continuous time?



$$\lambda = \frac{N_t}{N_{t+1}}$$



$$N_t = \lambda^t N_0$$



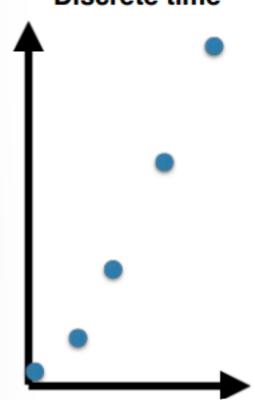
$$\frac{dN}{dt} = rN$$

Discrete time $N_t = \lambda^t N_0$

Continuous time

$$\frac{dN_t}{dt} = rN_t$$

Discrete time



$$N_t = \lambda^t N_0$$

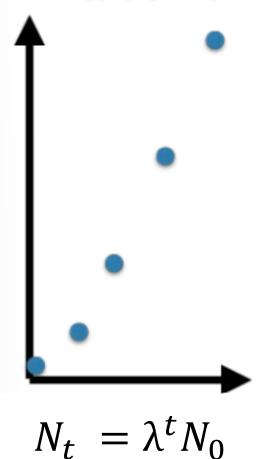
Continuous time

$$\frac{dN_t}{dt} = rN_t$$

Separation of variables

$$\frac{dN_t}{N_t} = r dt$$

Discrete time



Continuous time

$$\frac{dN_t}{dt} = rN_t$$

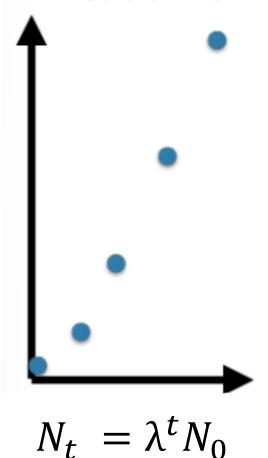
Separation of variables

$$\frac{dN_t}{N_t} = r dt$$

Integrate both sides

$$\int_{N_0}^{N_t} \frac{dN_t}{N_t} = r \int_0^t dt$$

Discrete time



$$\frac{dN_t}{dt} = rN_t$$

Separation of variables

$$\frac{dN_t}{N_t} = r dt$$

Integrate both sides

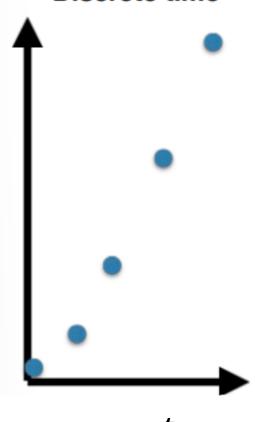
$$\int_{N_0}^{N_t} \frac{dN_t}{N_t} = r \int_0^t dt$$

By definition

$$ln N_t - ln N_0 = rt$$

$$\ln \frac{N_t}{N_0} = rN_t$$

Discrete time



$$N_t = \lambda^t N_0$$

Continuous time

$$\frac{dN_t}{dt} = rN_t$$

Separation of variables

$$\frac{dN_t}{N_t} = r dt$$

Integrate both sides

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$$\ln \frac{N_t}{N_0} = rN_t$$

Exponentiate

$$\frac{N_t}{N_0} = e^{rt}$$

Discrete time



$$N_t = \lambda^t N_0$$

Continuous time

$$\frac{dN_t}{dt} = rN_t$$

Separation of variables

$$\frac{dN_t}{N_t} = r dt$$

Integrate both sides

$$\int_{N_0}^{N_t} \frac{dN_t}{N_t} = r \int_0^t dt$$

By definition

$$ln N_t - ln N_0 = rt$$

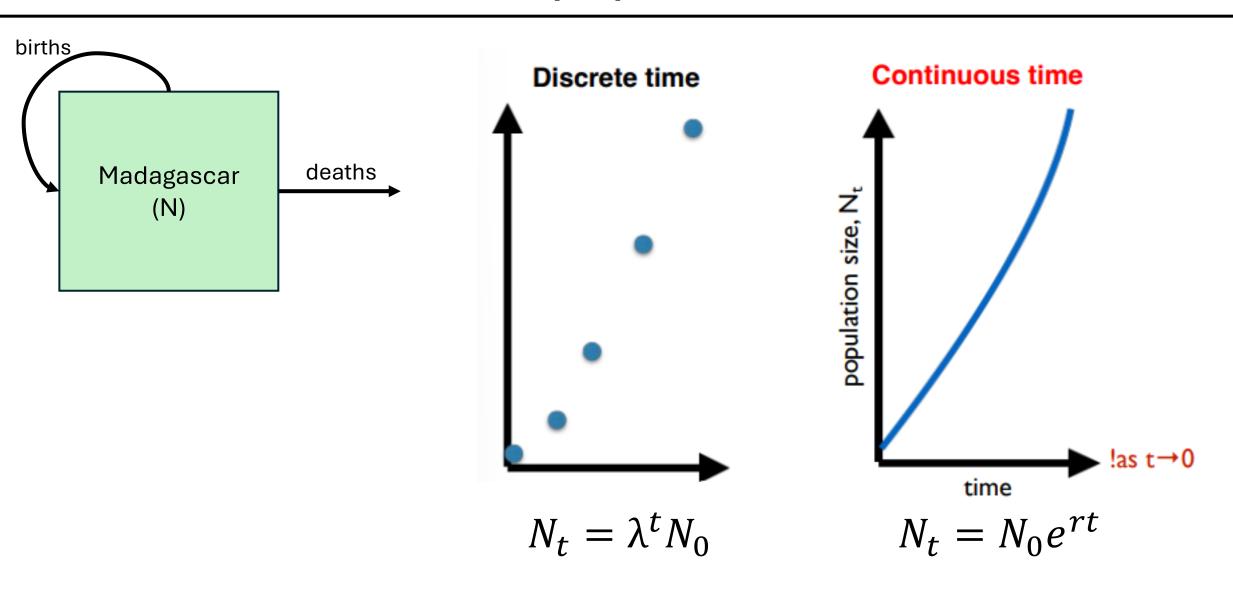
$$\ln \frac{N_t}{N_0} = rN_t$$

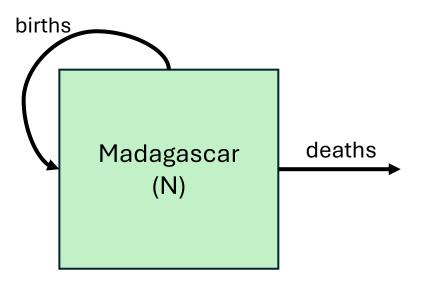
Exponentiate

$$\frac{N_t}{N_0} = e^{rt}$$

Solve for N(t):

$$N_t = N_0 e^{rt}$$

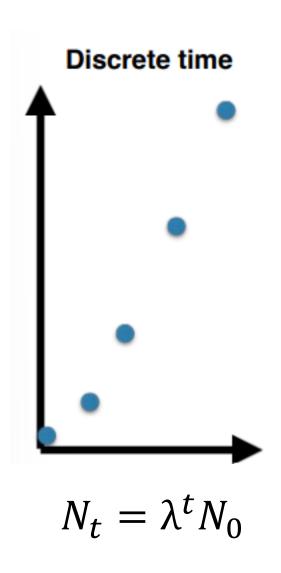


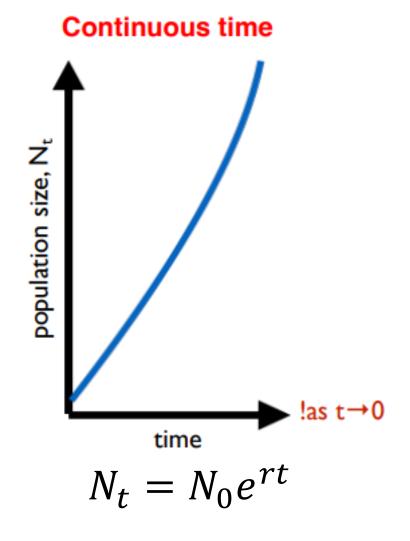


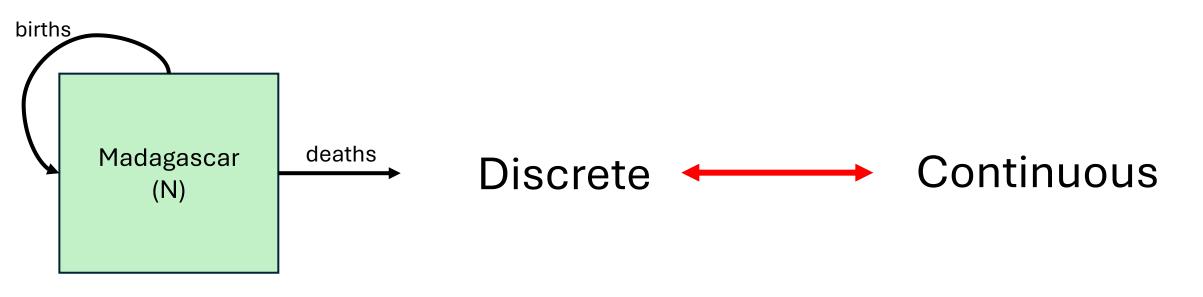
When does a population grow?

Discrete: $\lambda > 1$

Continuous: r > 0







Continuous models can be discretized; discrete models can be approximated by continuous ones. The appropriate choice may depend on the data/question.

Les modèles à temps continu peuvent être discrétisés; les modèles à temps discret peuvent être approximés par ceux à temps continu. Le choix approprié peut dépender des données/de la question.

Checking In

What is the difference between discrete and continuous models? Quelle est la différence entre les modèles à temps discret et à temps continu?

What math is used in discrete population models? Continuous population models?

Quel type de mathématique est utilisé dans les modèles à temps discret et à temps continu ?



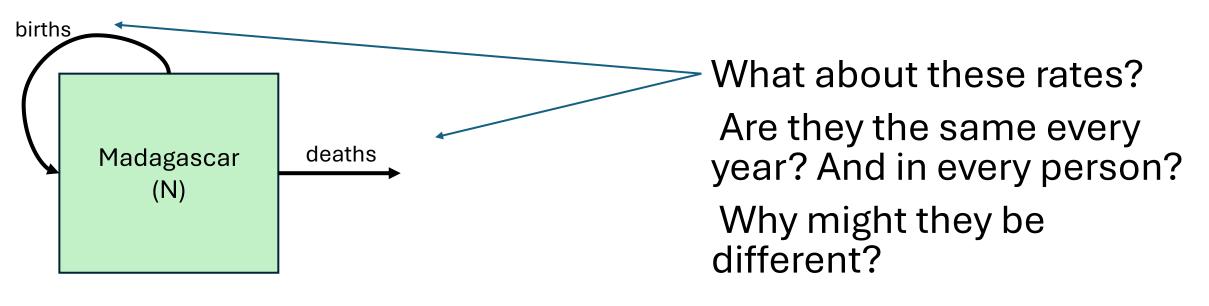
Checking In

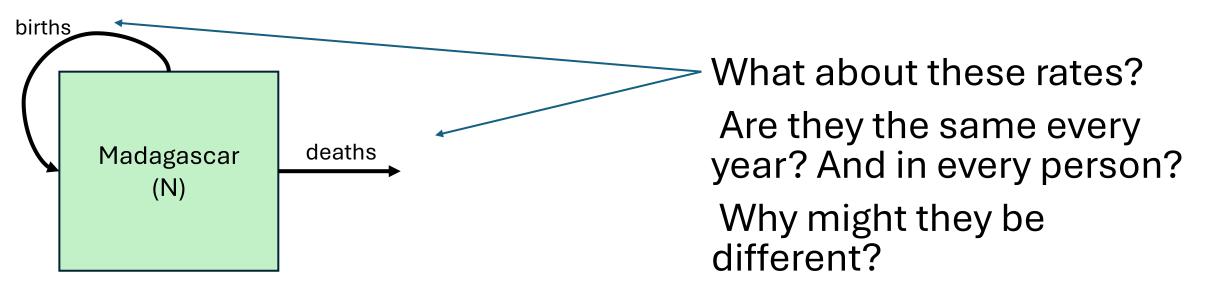
What is the difference between discrete and continuous models?

- Discrete: state variable only changes at distinct time steps
- Continuous: state variables change continuously (tiny tiny time steps)

What math is used in discrete population models? Continuous population models?

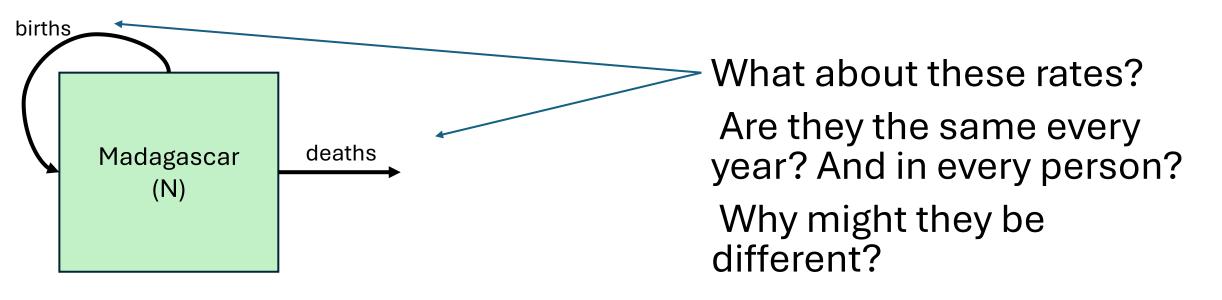
Algebra, Calculus





Reproductive age (âge de procréer)

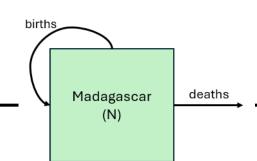
Death rate increases with age (le taux de mortalité s'accroît avec l' âge)
Diseases/other health factors (les maladies / d'autres facteurs de santé)



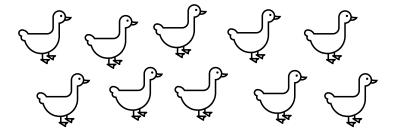
Reproductive age (âge de procréer)

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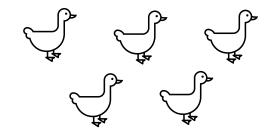
How do we incorporate random variation in these rates? Comment intégrer la variation aléatoire de ces taux?

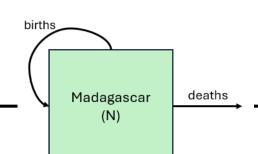


starting population



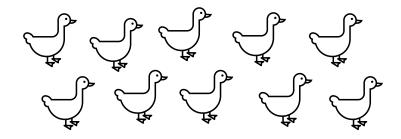
if deterministic "always the same"



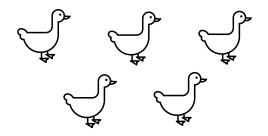


starting population

if deterministic "always the same"

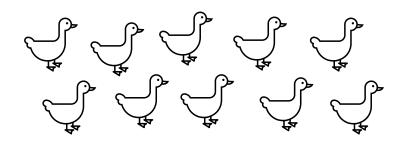


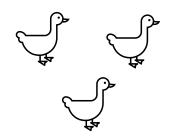
probability of death = 0.5

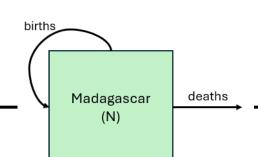


starting population

if stochastic "up to chance"



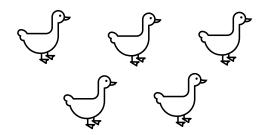




starting population

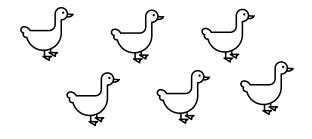
if deterministic "always the same"

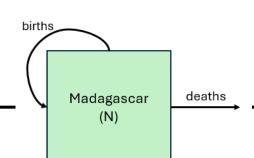
probability of death = 0.5



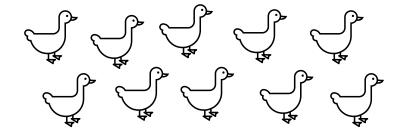
starting population

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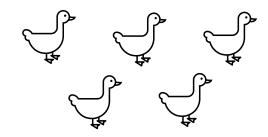


starting population

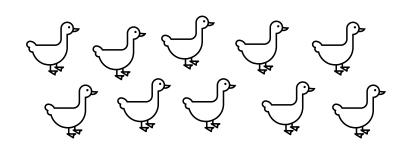


if deterministic "always the same"

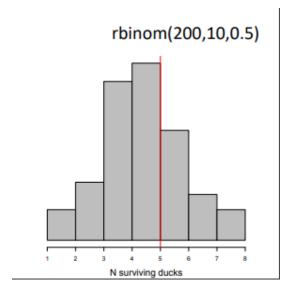
probability of death = 0.5

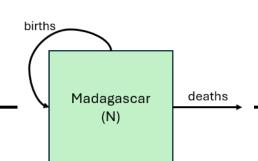


starting population

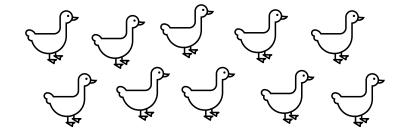


if stochastic



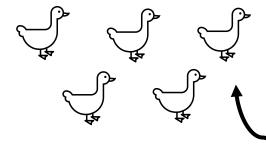


starting population



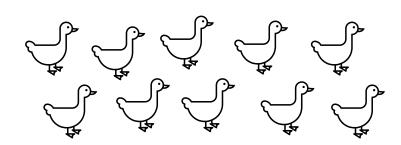
if deterministic "always the same"

probability of death = 0.5

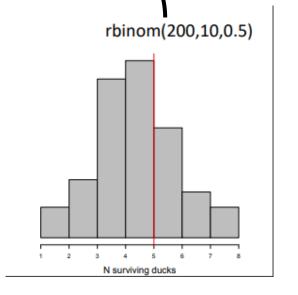


If you test your 10 ducks many times, on average you get

starting population



if stochastic



Checking In

What is the difference between deterministic and stochastic?

Quelle est la différence entre déterministe et stochastique?



Checking In

What is the difference between deterministic and stochastic?

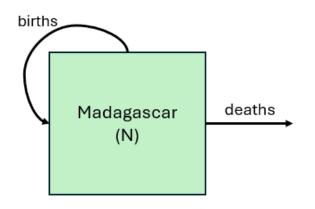
- Deterministic = always the same
- Stochastic = up to chance

Key concepts

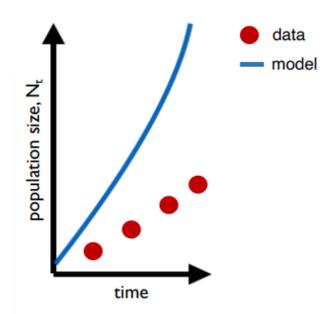
- Compartmental / mechanistic / mathematical models Modèles à compartiments
- Continuous vs. discrete models
 Les modèles à temps discret et les modèles à temps continu
- Deterministic vs. stochastic models
 Modèles détérministe vs. stochastique

2. Structured Population Models Les modèles de la population structurées

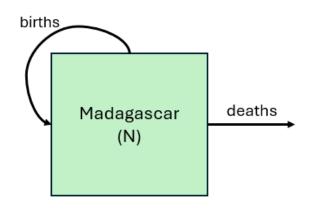
The structured population model

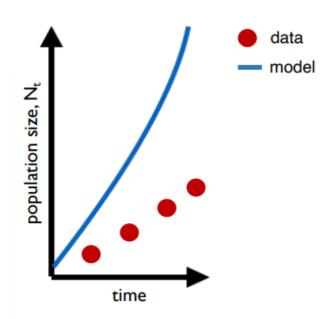


Why does the model perform poorly?



The structured population model





Why does the model perform poorly?

We need population structure!

That means distinguishing babies from adults.

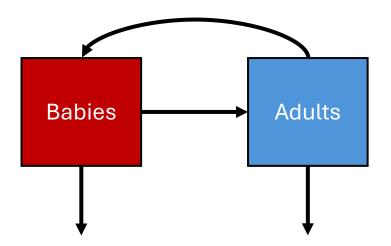
Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
- Individuals within a compartment are homogenously mixed
- Compartments and transition rates are determined by biological systems
- 4. Rates of transferring between compartments are expressed mathematically

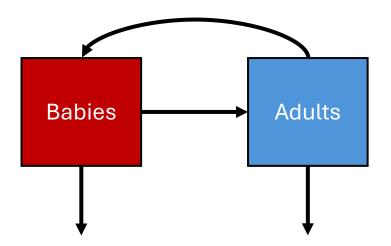
How does the population of Madagascar grow over time?

Comment est-ce que la population de Madagascar croît avec le passage du temps ?

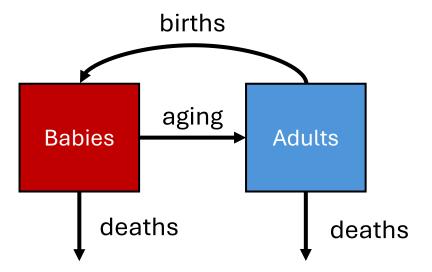
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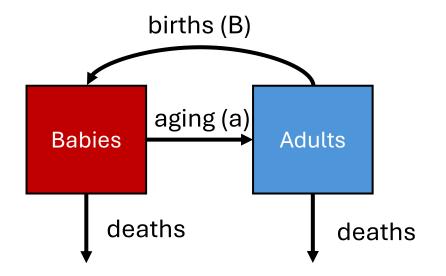
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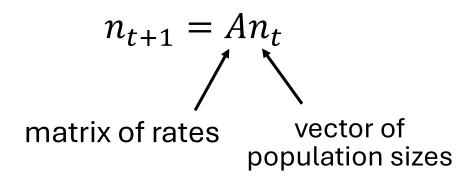
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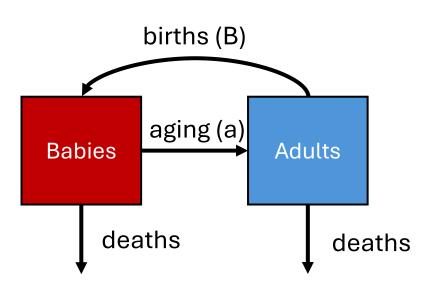


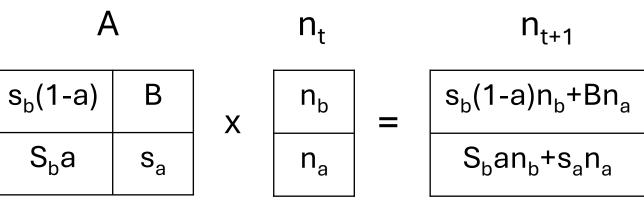
$$N_{t+1} = \lambda N_t$$
 pop size at t



Compartmental models (mechanistic models)

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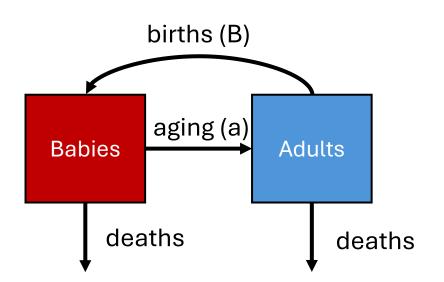


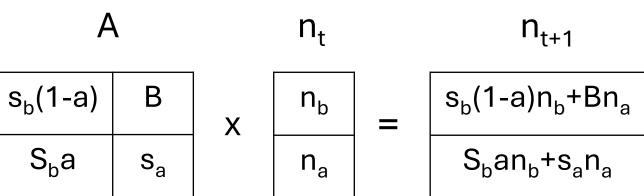


 $n_{t+1} = An_t$

Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
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 $n_{t+1} = An_t$

Population growth will depend on population structure!

La croissance démographique dépendra de la structure de la population

Key concepts

- Compartmental / mechanistic / mathematical models Modèles à compartiments
- Continuous vs. discrete models
 Les modèles à temps discrets et les modèles à temps continu
- Deterministic vs. stochastic models
 Modèles détérministe vs. stochastique
- Structured models
 Modèles structurés

Checking In

How do we modify a basic population model to make it structured? Comment modifier un modèle de population pour le structurer?



Checking In

How do we modify a basic population model to make it structured?

- Two compartments (adults and babies)
- Vector/matrix of values

3. Two-population model

Les modèles de deux populations

Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
- Individuals within a compartment are homogenously mixed
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- 4. Rates of transferring between compartments are expressed mathematically

How does the population of fossa regulate the population of lemurs in Ranomafana?

Comment la population de fossa régule la population de lémuriens à Ranomafana?

Compartmental models (mechanistic models)

- 1. Populations are divided into compartments
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Lemur (x)



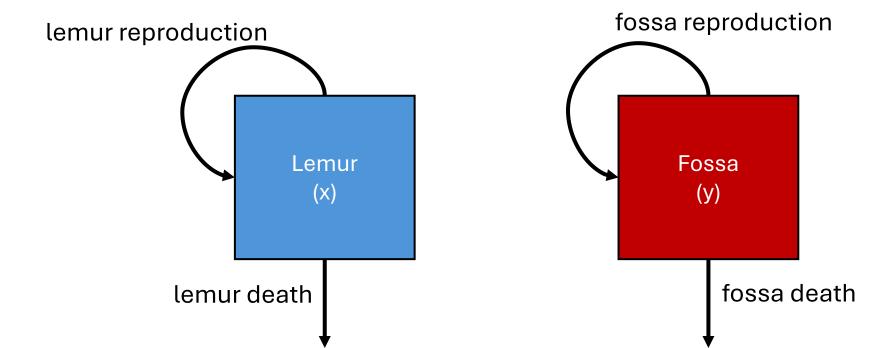
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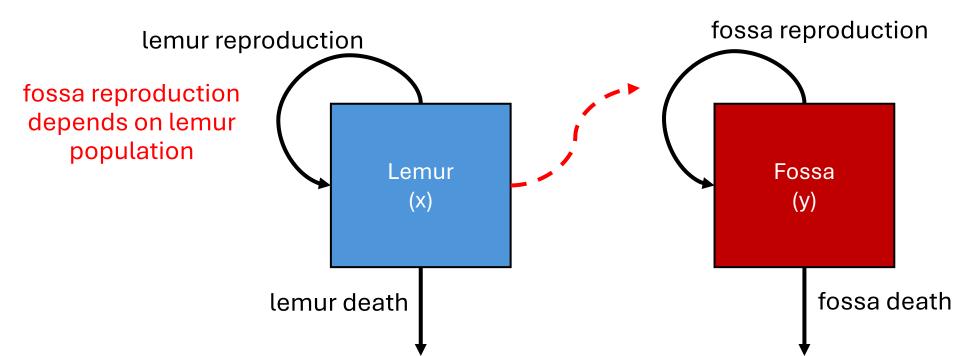
Lemur (x)



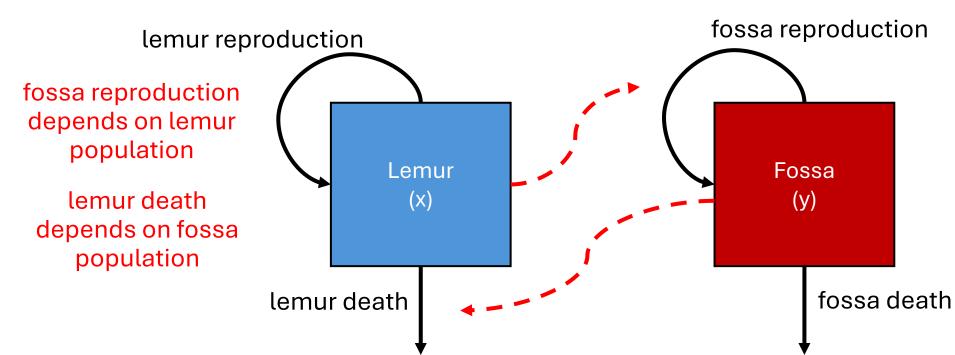
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Compartmental models (mechanistic models)

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- Compartments and transition rates are determined by biological systems

population

lemur death

population

Rates of transferring between compartments are expressed mathematically

fossa reproduction lemur reproduction fossa reproduction depends on lemur Lemur Fossa (x)**(y)** depends on fossa fossa death lemur death

Parameters

lemur rep. rate

lemur death rate

fossa rep. rate

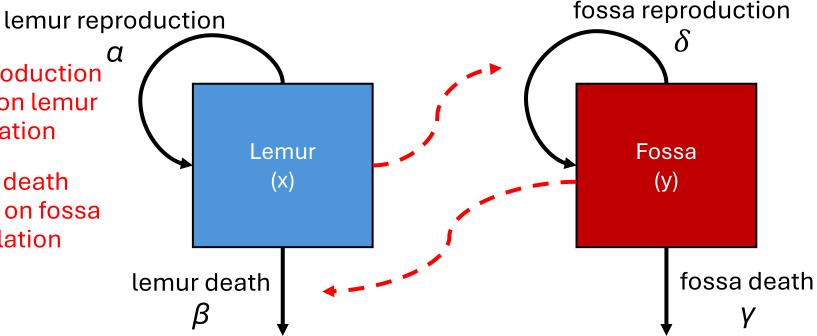
fossa death rate

Compartmental models (mechanistic models)

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fossa reproduction depends on lemur population

lemur death depends on fossa population



Parameters

- lemur rep. rate
- lemur death rate
- fossa rep. rate
- fossa death rate

$$\frac{dx}{dt} = x(\alpha - \beta y)$$

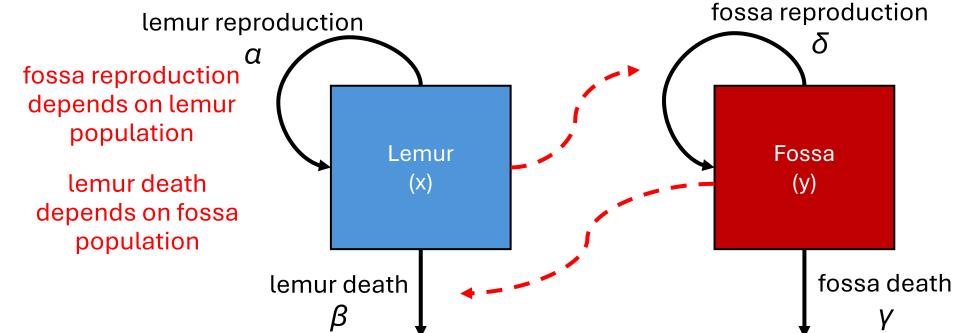
$$\frac{dy}{dt} = y(\delta x - \gamma)$$

Compartmental models (mechanistic models)

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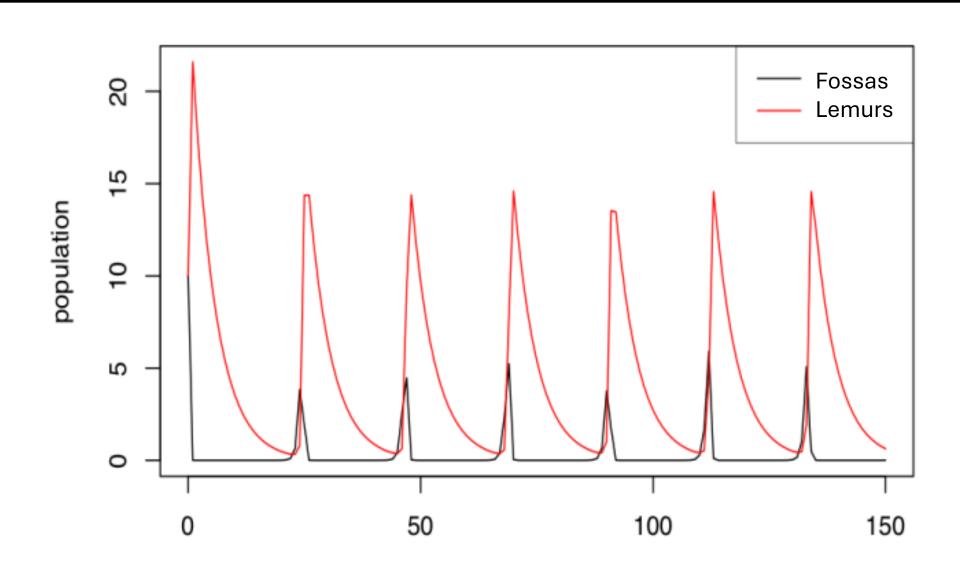
Some Assumptions:

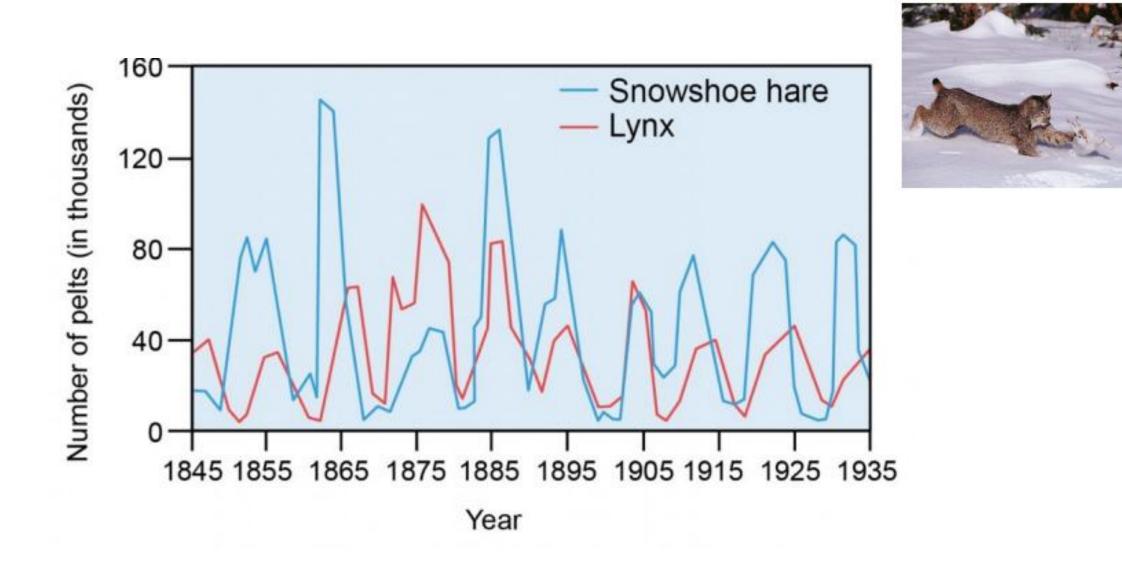
- The lemur has unlimited food supply
- The lemur only dies from being eaten by a fossa
- The fossa is totally dependent on a single prey species as its only food supply



$$\frac{dx}{dt} = x(\alpha - \beta y)$$

$$\frac{dy}{dt} = y(\delta x - \gamma)$$





Key concepts

- Compartmental / mechanistic / mathematical models Modèles à compartiments
- Continuous vs. discrete models Les modèles à temps discrets et les modèles à temps continu
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- Structured models Modèles structurés
- Two population models Modèles des deux populations

Checking In

What pattern can we see in simple predator-prey relationships? Quel motif est visible dans les relations simples prédateur-proie?

What could we modify to make this model more complex/realistic?

Qu'est-ce qu'on peut modifier pour rendre ce modele plus complexe/réaliste?

Checking In

What pattern can we see in simple predator-prey relationships?

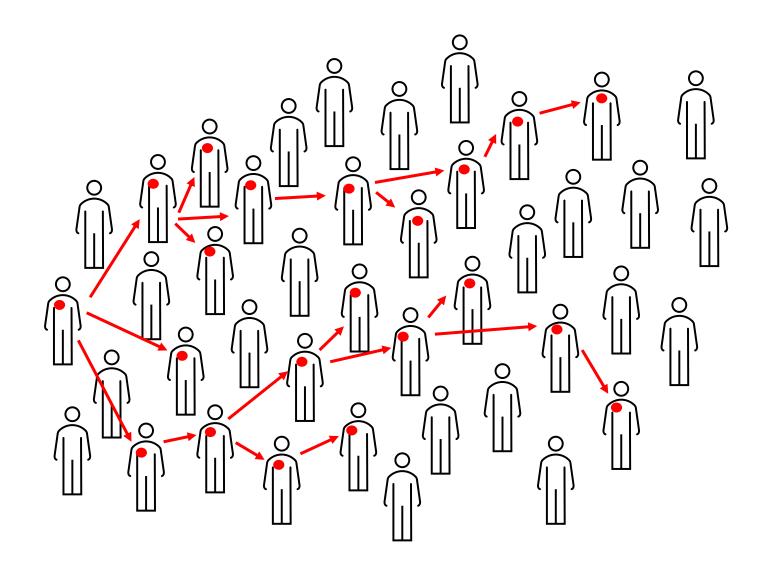
Cycles / oscillations

What could we modify to make this model more complex/realistic?

- Lemurs can die of other causes
- Fossas can eat other things

4. SIR models

Les modèles SIR



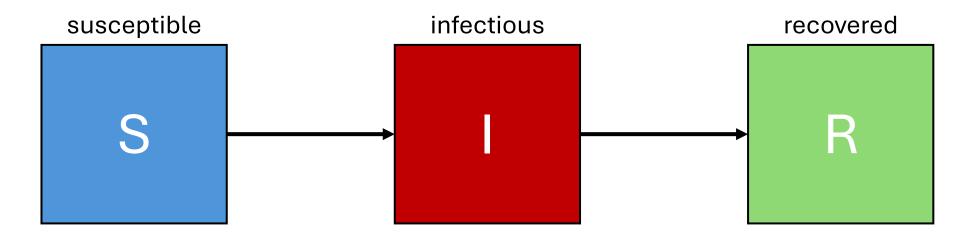
Compartmental models (mechanistic models)

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How does measles transmit through Antananarivo?

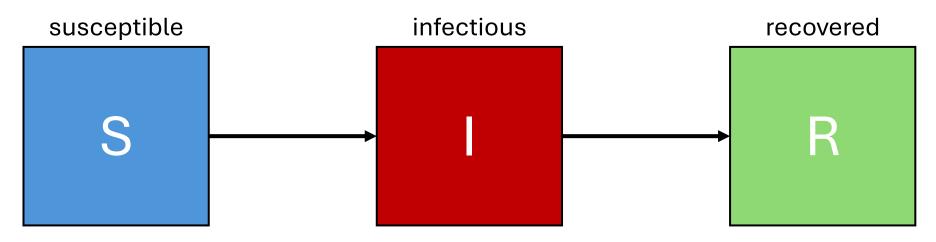
Comment la rougéole se transmet-elle à Antananarivo?

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Compartmental models (mechanistic models)

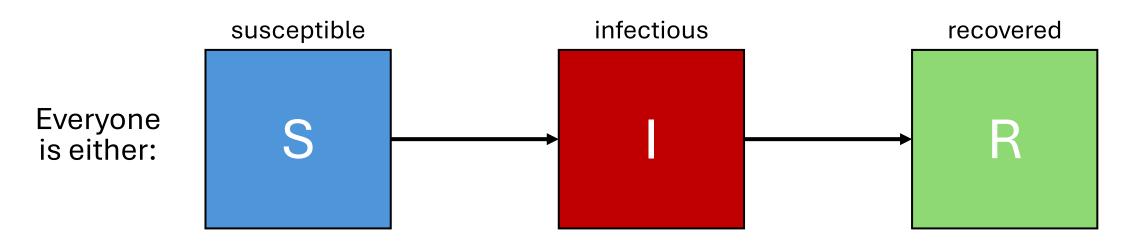
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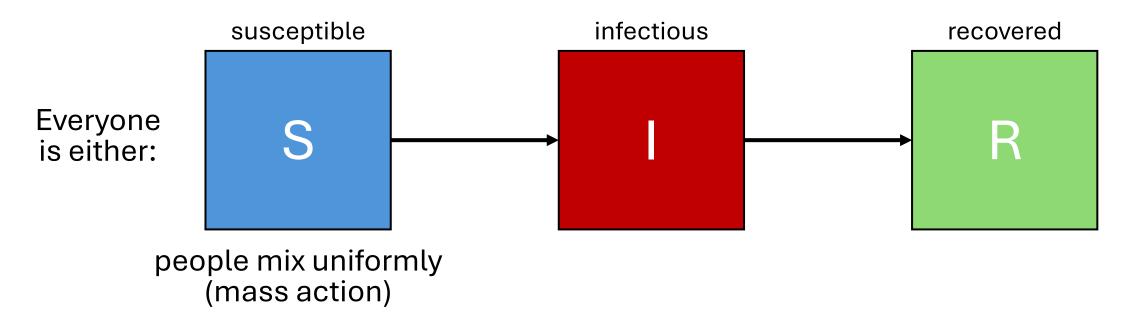
What are the big assumptions here?

Quelles sont les grandes hypothèses?

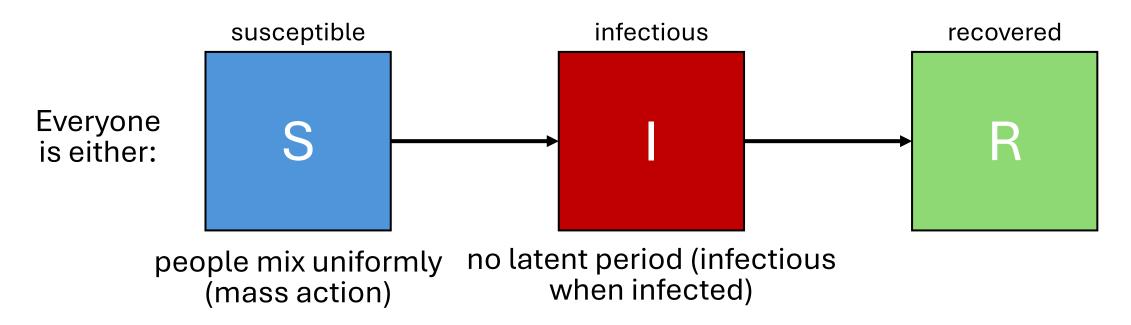
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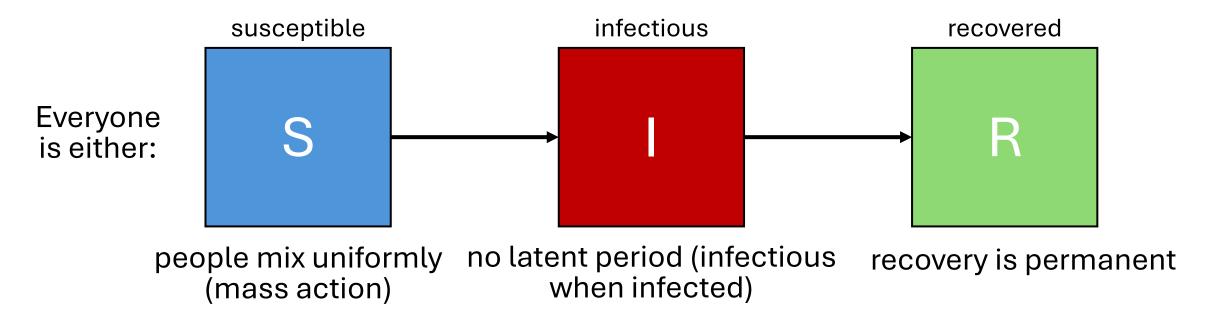
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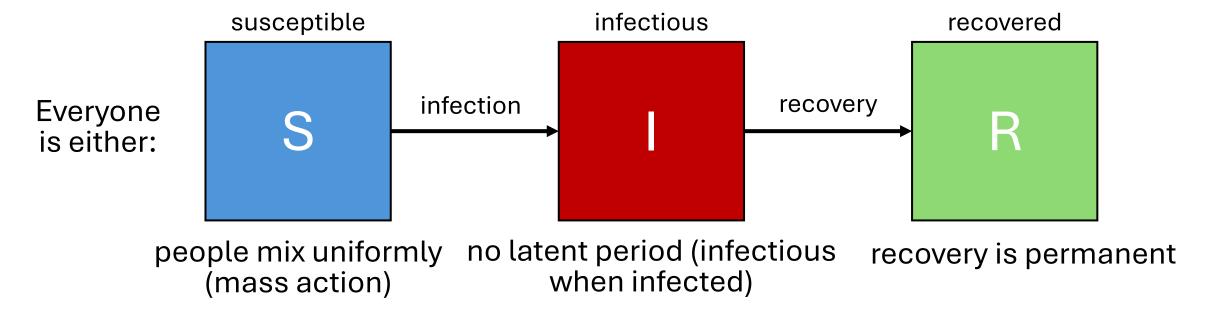
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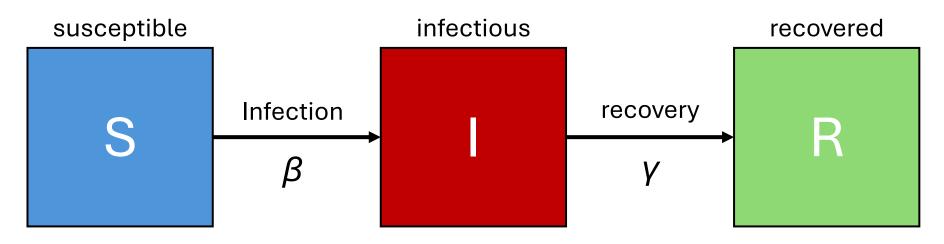
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$$\frac{dS(t)}{dt} = -\beta S(t)I(t)$$

$$\frac{dI(t)}{dt} = \beta S(t)I(t) - \gamma I(t)$$

$$\frac{dR(t)}{dt} = \gamma I(t)$$



 β = transmission rate taux de transmission

γ = recovery rate taux de guérison

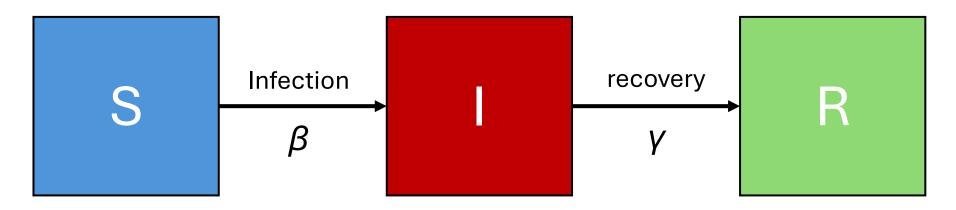
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$$\frac{dR(t)}{dt} = \gamma I(t)$$



We keep track of the change in the number or proportion of susceptible, infected, and recovered individuals over time

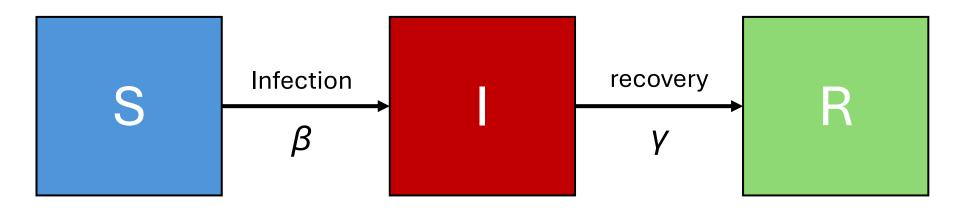
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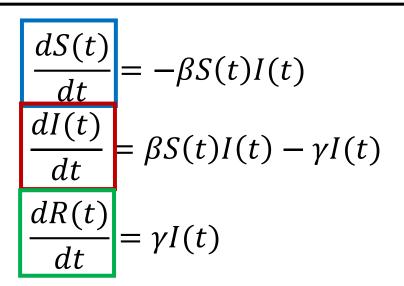
$$\frac{dR(t)}{dt} = \gamma I(t)$$

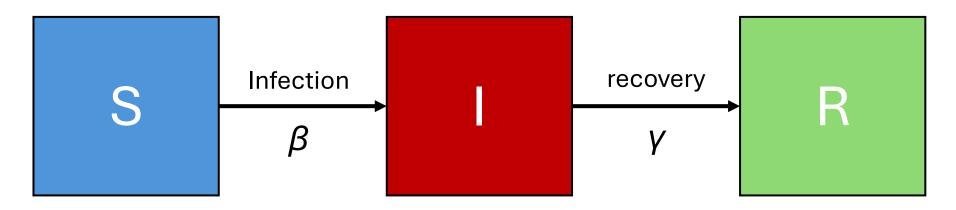


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We keep track of the change in the number or proportion of susceptible, infected, and recovered individuals over time

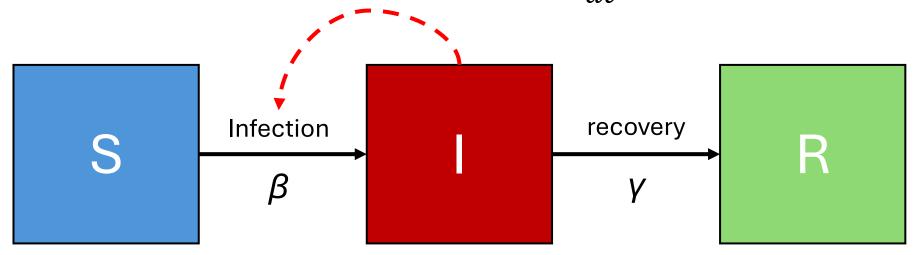
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$$\frac{dR(t)}{dt} = \gamma I(t)$$



infected numbers influence the le nombre d'infectés influence le transmission rate taux de transmission

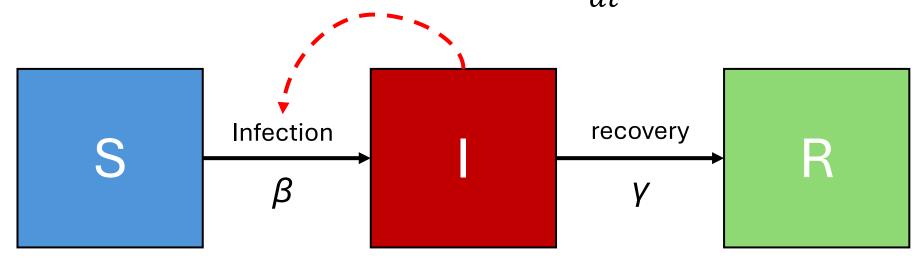
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$$\frac{dR(t)}{dt} = \gamma I(t)$$



All people are accounted for as they move through compartments.

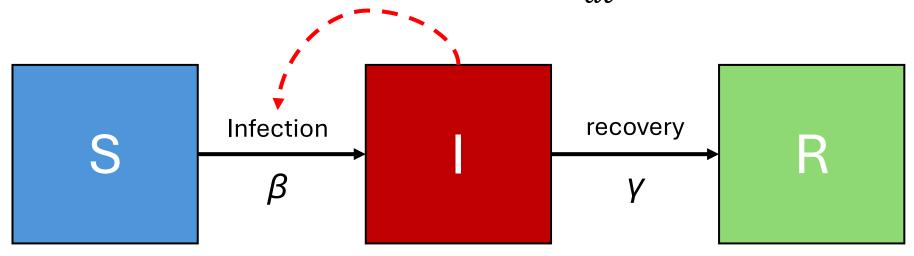
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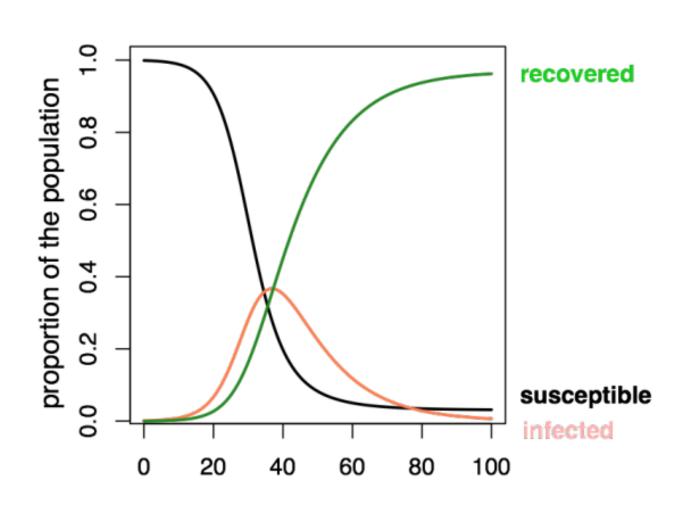
$$\frac{dI(t)}{dt} = \beta S(t)I(t) - \gamma I(t)$$

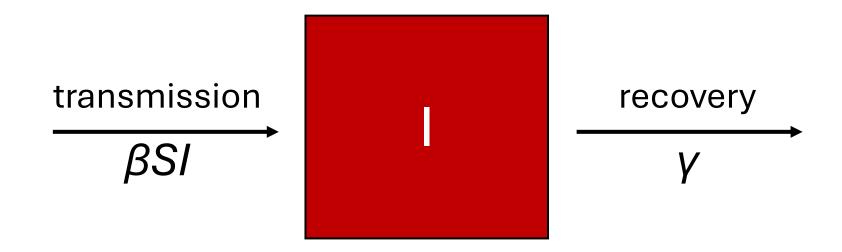
$$\frac{dR(t)}{dt} = \gamma I(t)$$



What will the dynamics look like?

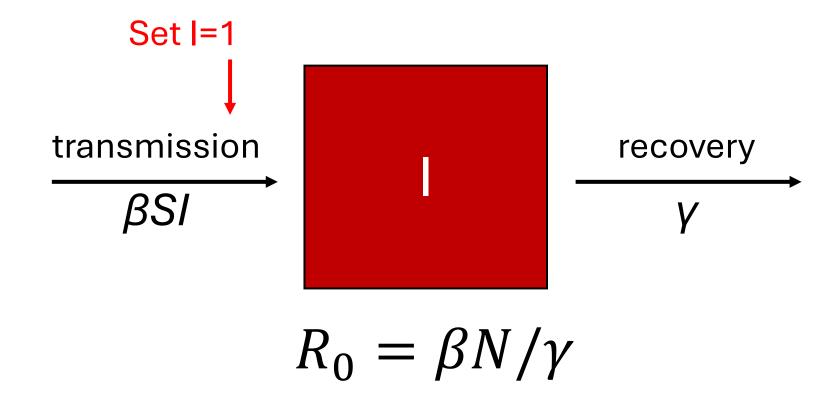
À quoi ressemblera la dynamique?





How do we describe how an infection moves through a population?

Comment décrire le moyen dont une infection se transmet dans une population ?

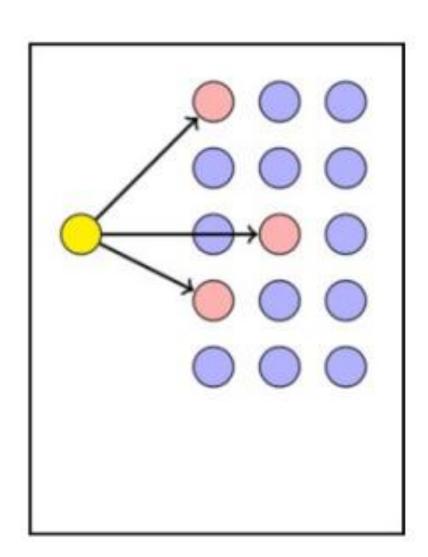


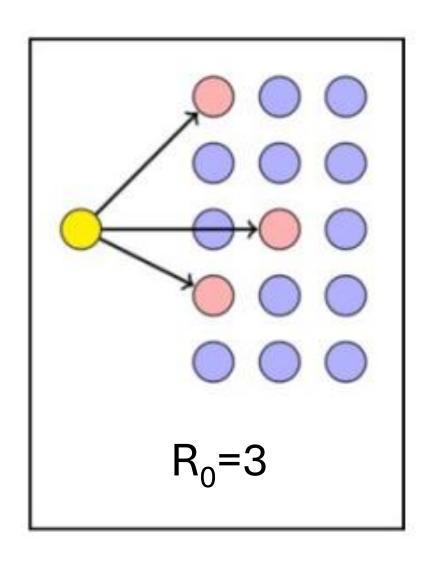
The average number of persons infected by an infectious individual when everyone is susceptible (S=100%, or S=1, start of an epidemic)

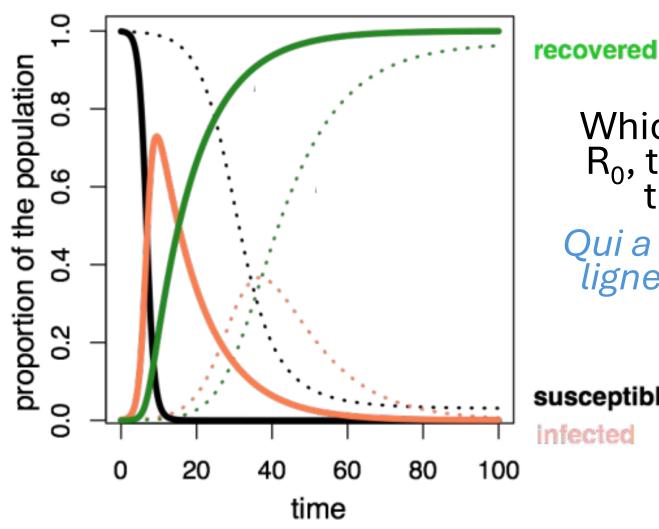
Le nombre moyen de personnes infectés par un individu infectueux quand tout le monde est sensible (S=100%, au début d'une épidémie)

What is the value of R_0 ?

Quelle est la valeur de R_0 ?



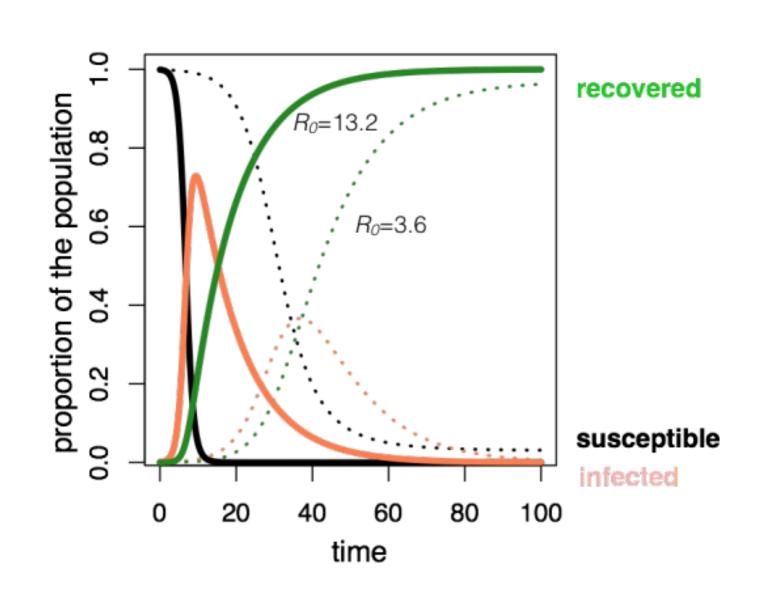




Which has the higher R₀, the dotted line or the solid line?

Qui a le R₀ le plus élevé, ligne pointillé ou ligne continue?

susceptible



Checking In

What is R_0 ? C'est quoi, R_0 ?

How could you modify this simple SIR model to represent COVID-19?

Comment pourriez-vous modifier ce modèle SIR simple pour représenter COVID-19?



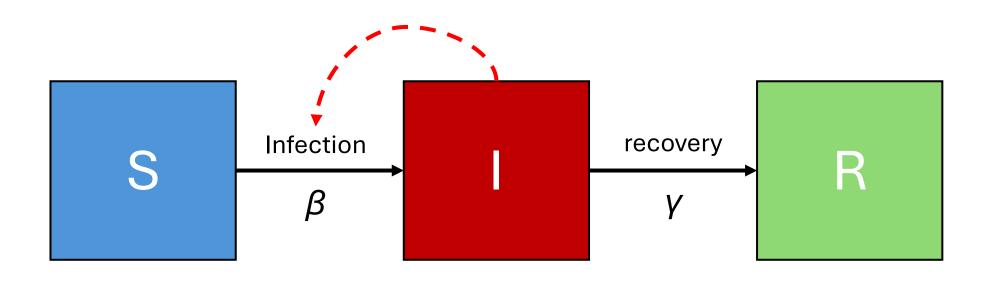
Checking In

What is R_0 ?

The average number of secondary infections from the first infections individual

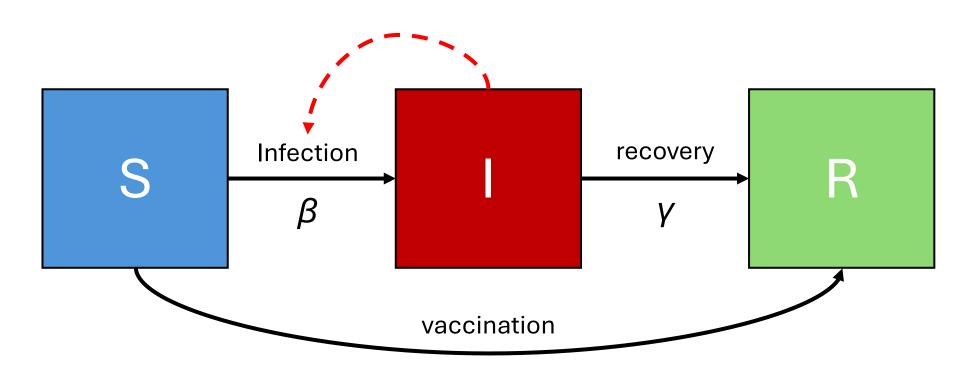
How could you modify this simple SIR model to represent COVID-19?

• Re-infection, incubation period, social distancing, vaccination



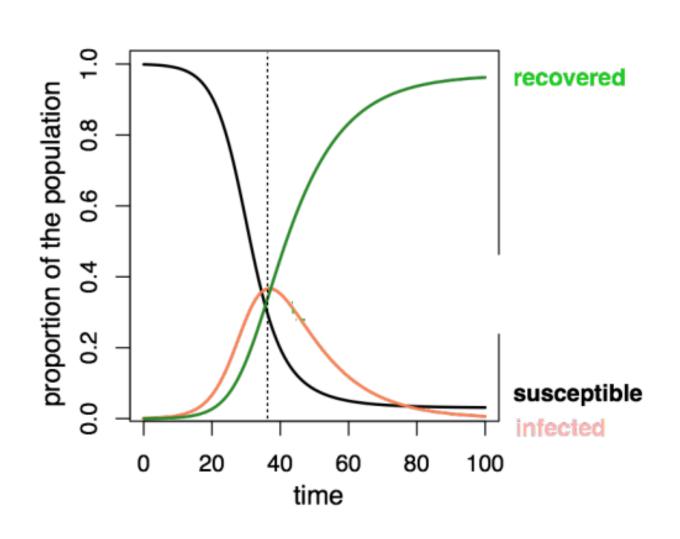
Vaccination moves people out of susceptibles into the immune (recovered) class.

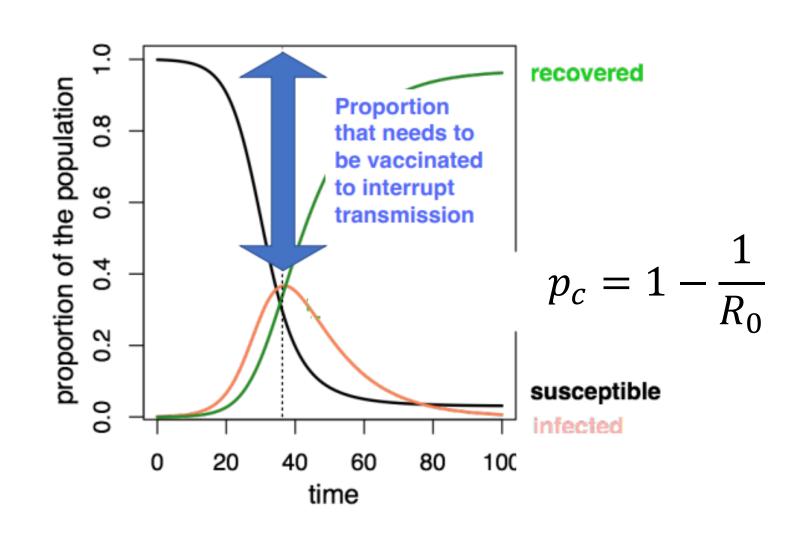
La vaccination éloigne les personnes sensibles de la maladie dans la classe immunitaire (rétablie).

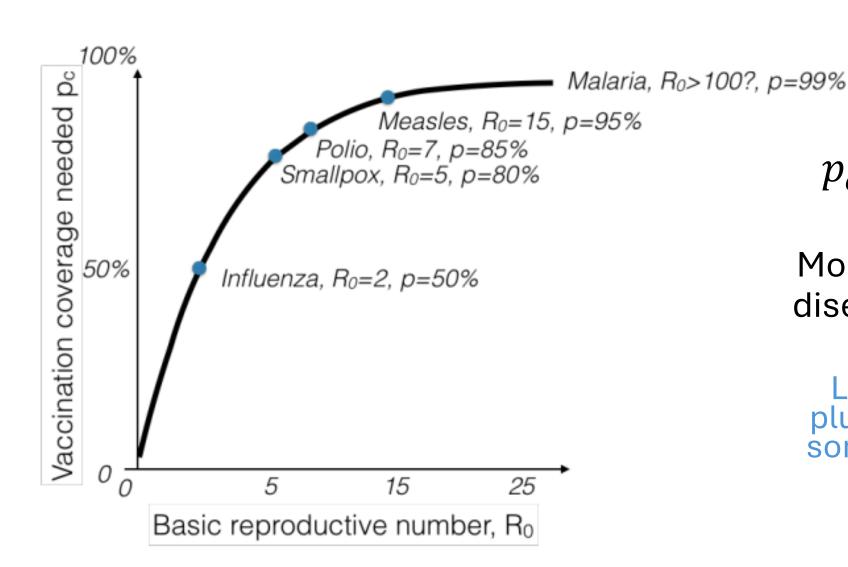


Vaccination moves people out of susceptibles into the immune (recovered) class.

La vaccination éloigne les personnes sensibles de la maladie dans la classe immunitaire (rétablie).



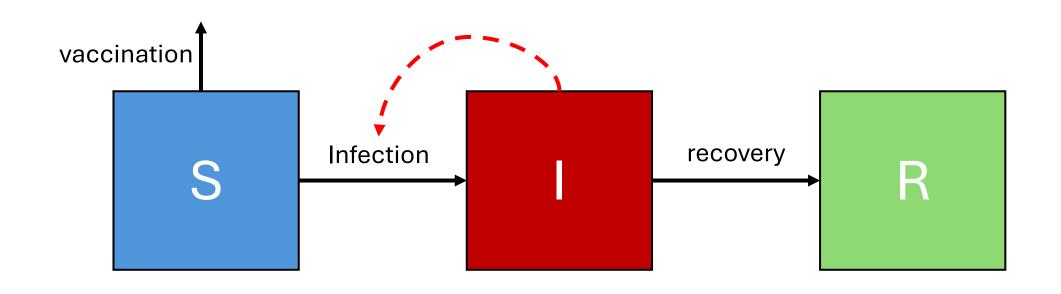




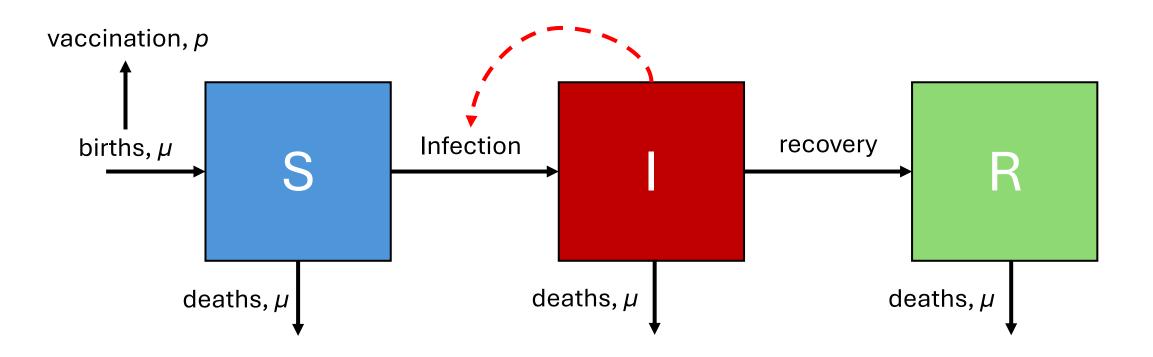
$$p_c = 1 - \frac{1}{R_0}$$

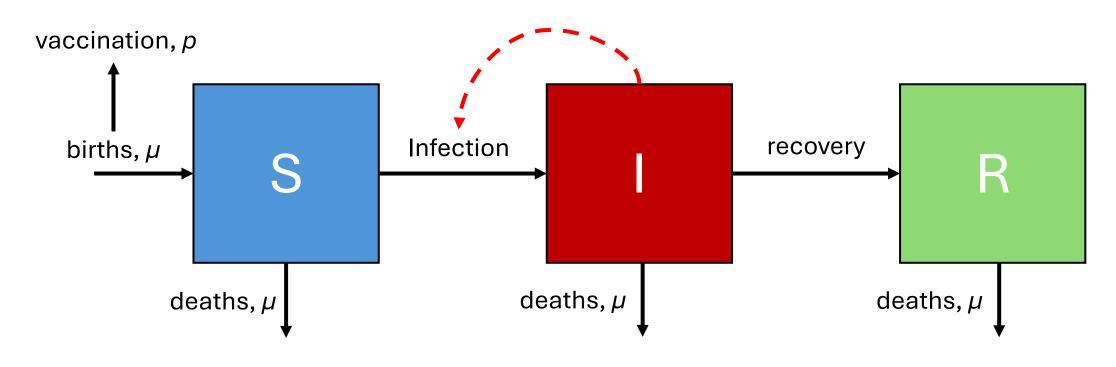
More transmissible diseases are harder to eradicate

Les maladies les plus transmissibles sont plus difficiles à éradiquer



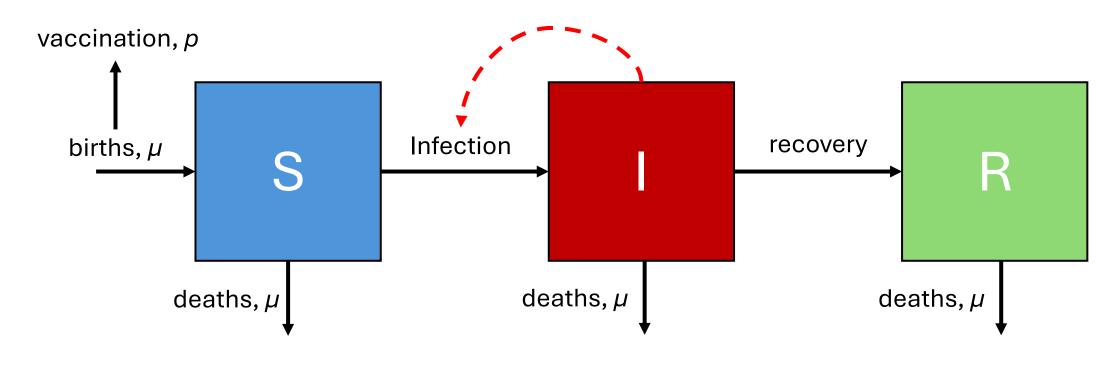
What do we change if we incorporate births and deaths? Que change-t-on si on inclut des naissances et des décès?





$$\frac{dS(t)}{dt} = \mu(1-p) - \beta S(t)I(t) - \mu S(t)$$

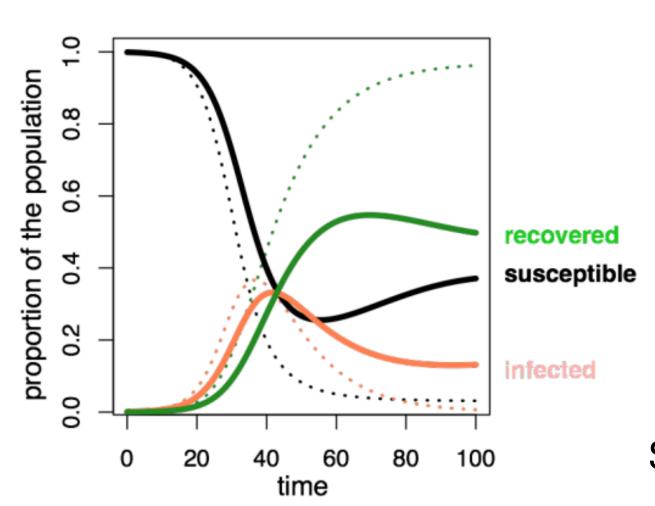
$$\frac{dI(t)}{dt} = \beta S(t)I(t) - \gamma I(t) - \mu I(t)$$



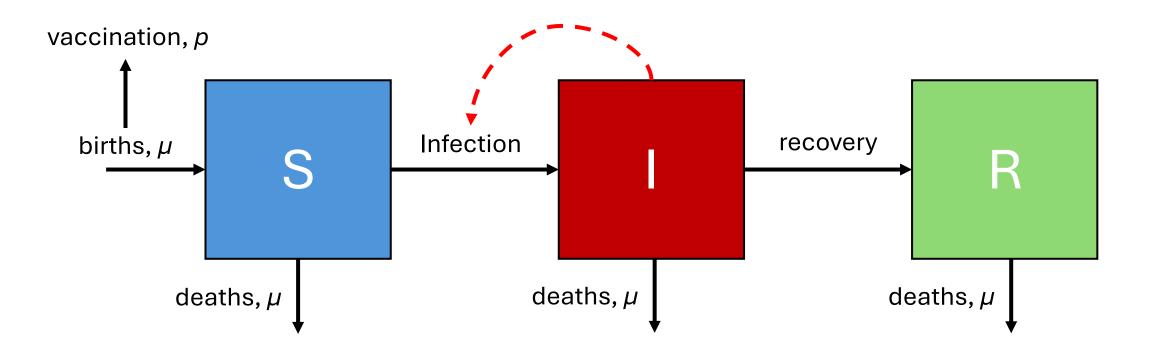
$$\frac{dS(t)}{dt} = \mu(1-p) - \beta S(t)I(t) - \mu S(t)$$

$$\frac{dI(t)}{dt} = \beta S(t)I(t) - \gamma I(t) - \mu I(t)$$

How will births impact dynamics?

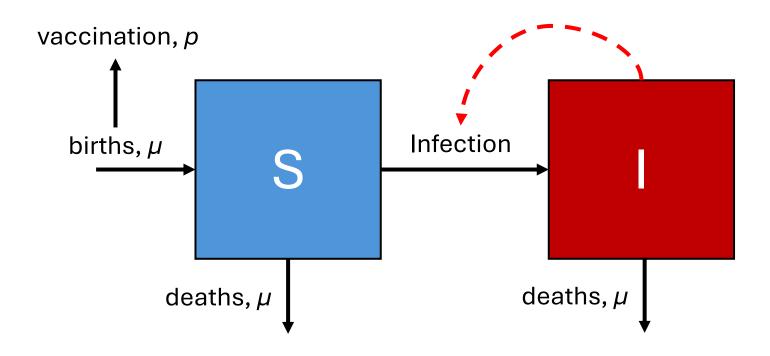


SIR with births



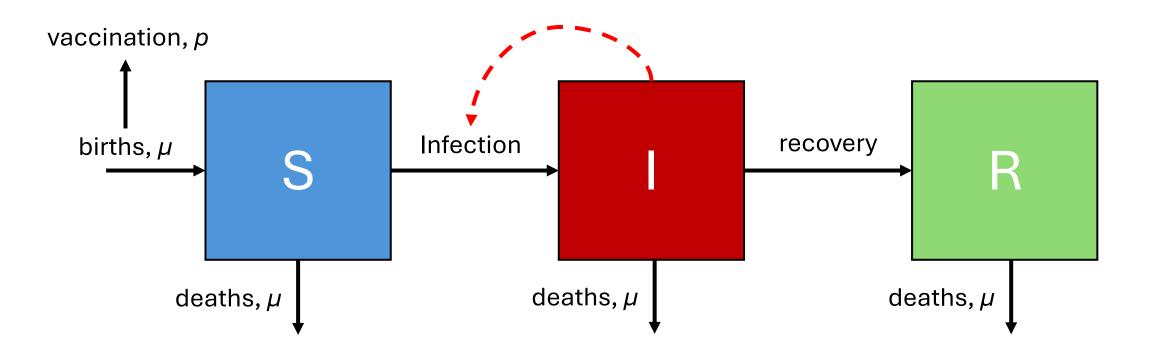
What do we change if infection is always fatal?

Que change-t-on si l'infection est toujours mortelle?



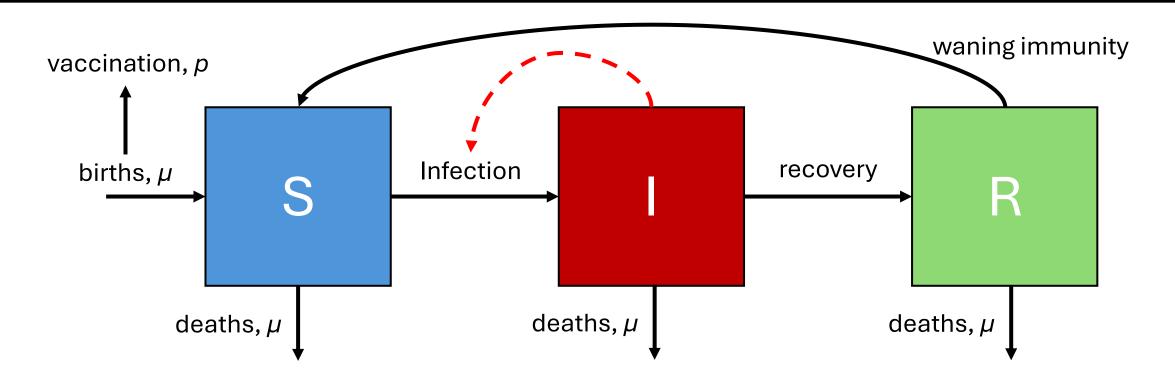
What do we change if infection is always fatal? No recovered class

Que change-t-on si l'infection est toujours mortelle? Pas d'une classe récuperée



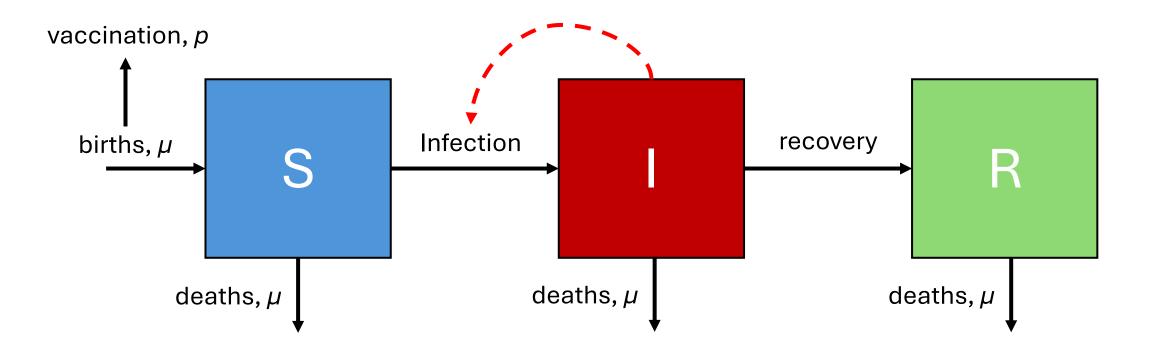
What do we change if immunity wanes?

Que change-t-on si l'immunité diminue?



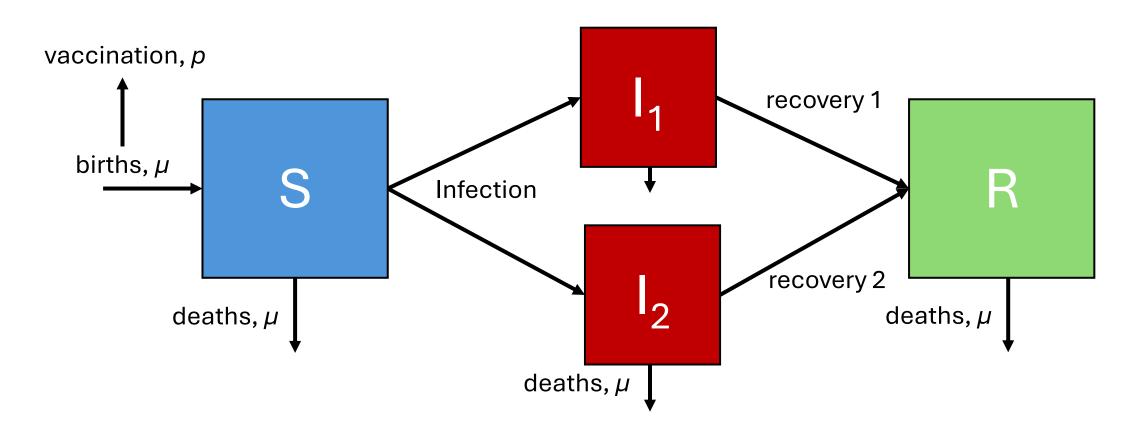
What do we change if immunity wanes? Recovered individuals become susceptible

Que change-t-on si l'immunité diminue? Les individus récupérés deviennent sensibles



What do we change if people recover at different rates?

Que change-t-on si les taux de récupération diffèrent?



What do we change if people recover at different rates?

Que change-t-on si les taux de récupération diffèrent?

Key concepts

- Compartmental / mechanistic / mathematical models Modèles à compartiments
- Continuous vs. discrete models
 Les modèles à temps discrets et les modèles à temps
 continu
- Deterministic vs. stochastic models Modèles détérministe vs. stochastique
- Structured models Modèles structurés
- Two population models Modèles des deux populations
- SIR models and beyond!
 Modèles SIR et au délà!

R Tutorial

