





Vaccine 24 (2006) 6037-6045

www.elsevier.com/locate/vaccine

Analysis of a delayed epidemic model with pulse vaccination and saturation incidence

Shujing Gao^{a,b,*}, Lansun Chen^b, Juan J. Nieto^c, Angela Torres^d

a Department of Mathematics and Computer Science, Gannan Normal College, Ganzhou 341000, PR China
 b Department of Applied Mathematics, Dalian University of Technology, Dalian 116024, PR China
 c Departamento de Análisis Matemático, Facultad de Matemáticas, Universidad de Santiago de Compostela 15782, Spain
 d Departamento de Psiquiatría, Radiología y Salud Pública, Facultad de Medicina, Universidad de Santiago de Compostela 15782, Spain

Received 10 May 2006; accepted 16 May 2006 Available online 5 June 2006

Abstract

Pulse vaccination is an important strategy for the elimination of infectious diseases. An SEIRS epidemic model with time delays and pulse vaccination is formulated in this paper. Using the discrete dynamical system determined by the stroboscopic map, we obtain the exact infection-free periodic solution of the impulsive epidemic system and prove that the infection-free periodic solution is globally attractive if the vaccination rate is larger than θ^* . Moreover, we show that the disease is uniformly persistent if the vaccination rate is less than θ_* . The permanence of the model is investigated analytically. Our results indicate that a long latent period of the disease is sufficient condition for the extinction of the disease.

© 2006 Elsevier Ltd. All rights reserved.

Keywords: Time delay; Pulse vaccination; SEIRS epidemic model; Global attractivity; Permanence

1. Introduction

In the classical epidemiological model [1-7], the total population N is divided into three groups:

- The susceptibles (S)
- The infectives (I)
- The removed group (*R*)

If death or isolation may occur, R(t) represents all removed individuals from the population (including immunes, deaths and isolates). In the model, an infected individual becomes immediately infected. The infectives have a constant probability per unit of time to become removed, i.e., the infectious period has an exponential distribution with parameter a. This

E-mail addresses: gaosjmath@tom.com (S. Gao), lschen@amss.ac.cn (L. Chen), amnieto@usc.es (J.J. Nieto), mrtorres@usc.es (A. Torres).

leads to the SIR model

$$\begin{cases} \dot{S}(t) = -bS(t)I(t), \\ \dot{I}(t) = bS(t)I(t) - aI(t), \\ \dot{R}(t) = aI(t), \end{cases}$$

where b, a are positive parameters, b is the infection parameter or the transmission contact rate, a is the removal parameter giving the rate at which infectives become immune. The initial population are S(0), I(0) positive and R(0) = 0. Obviously, S(0) + I(0) + R(0) = N. It is known that S(t) + I(t) + R(t) = N is constant. Dividing S, I and R by N we may assume that N = 1 without loss of generality.

An important parameter is the relative removal rate

$$c = a/b$$

A major outbreak occurs only if the initial number of suceptibles S(0) > c. This is known as the Threshold Theorem, c being such a threshold.

^{*} Corresponding author. Tel.: +86 13622844028.

Kermack and McKendrick deduced form the model that some susceptibles survive the epidemic free from infection. Indeed, if S(0) exceeds the relative removal rate by a small quantity e, but the initial number of infectives I(0) is small (relative to e), then the final number of susceptibles left in the population is approximately c-e. Moreover, the number in the remainder group approach to 2e. This is known as the Second Threshold Theorem.

For many diseases an infected individual becomes immediately infectious, but for many there is a latent period, i.e., the period of time between becoming infected and becoming infectious. For example, measles has an 8–13 day latent period and the incubation time for AIDS is anything from a few months to years after the patient has got antibodies to the human immunodeficiency virus (VIH). To include the latent period it is necessary to consider a new group in the population.

• The exposed but not yet infectious (*E*)

Exposed individuals E undergo an average incubation period, asymptomatic and uninfectious of 1/d units of time before progressing to the infectious class I. The new model is the so-called SEIR model:

$$\begin{cases} \dot{S}(t) = -bS(t)I(t), \\ \dot{E}(t) = bS(t)I(t) - dE(t), \\ \dot{I}(t) = dE(t) - aI(t), \\ \dot{R}(t) = aI(t). \end{cases}$$

In Fig. 1, we represent the flow of individuals between epidemiological classes.

Infectious diseases have tremendous influence on human life. Every year millions of human being suffer or die of various infectious diseases. Controlling infectious diseases has been an increasingly complex issue in recent year. A strategy to control infectious diseases is vaccination. One can investigate under what conditions a given agent can invade a (partially) vaccinated population, i.e., how large a fraction of the population do we have to keep vaccinated in order to prevent the agent from establishing. However, in practical situations one usually has to start a vaccination campaign when the agent has become endemic. In such a case, will the vaccination effort sufficient to eliminate the agent? What is the adequate strategy? Constant vaccination is the conventional strategy. Recently a new strategy denominated Pulse Vaccination Strategy (PVS) has been revealed adequate against poliomyelitis and measles. The effectiveness of constant and pulse vaccination policies are compared theoretically and numerically in [8].

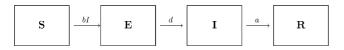


Fig. 1. The flow of individuals between epidemiological classes.

A usual recommendation for measles immunization is to apply a first vaccination dose to all infants of 15 months of age and a second dose at 6 years. However, it was hypothesized [9] that measles epidemics can be more efficiently controlled when the natural temporal process of the epidemics is antagonized by another temporal process, that is, by a vaccination effort that is pulsed in time rather than uniform and continuous. We call this policy pulse vaccination and it was shown theoretically that if children aged one to seven years are immunized once every 5 years, that may suffice for preventing the epidemics [9].

The strategy of pulse vaccination (PVS) consists of periodical repetitions of impulsive vaccinations in a population, on all the age cohorts [10,11]. At each vaccination time a constant fraction of the susceptible population is vaccinated. Some theoretical considerations, practical advantages, and examples of the PVS are presented in [11–14]. For example, some successes against poliomyelitis and measles have been attributed to repeated PVS [15]. As indicated in [16], models have clearly shown the advantages of a mass campaign approach in rapidly achieving high measles population immunity and interrupting measles virus circulation.

Mathematical models that use age-specific incidence rates, vaccination coverage data, and population-based serological surveys have provided useful insights for developing and refining of the measles eradication vaccination strategies [16–18]. When the total population is divided into four distinct epidemiological subclasses of individuals which are susceptible (S), exposed (E), infectious (I), and recovered (R) we have a SEIR model [19]. For a schematic representation of the flow of individuals between the four epidemiological subclasses, see [20] where the authors model the course of an Ebola outbreak via an SEIR model. SEIR models have been used, as indicated above, to study Ebola outbreaks, measles, polio, dengue [21,22], or transmission of varicellazoster virus [23]. Other authors have used SEIR epidemic modelling techniques to examine herpesvirus in Australian pilchards (Sardinops sagax) [24], and to two retroviruses of domestic cats (Felis catus) and to the rabies virus for red foxes (Vulpes) [25].

Different vaccination policies and strategies combining PVS, treatment, pre-outbreak vaccination or isolation are now been introduced [14,26–28].

Another, totally different and at distinct level, pulse strategy in vaccination is electrotansfer, a suitable electric pulses delivered to the muscle after DNA injections, and electroporation [29–31].

A SEIR spatially-structured model of measles is considered in [32]. A PVS has been considered to study hepatitis, but it is in Chinese [33]. Some other interesting are [34,35].

2. Models, definitions and preliminaries

Standard epidemiological models use a bilinear incidence rate βIS based on the law of mass action [36,37]. However, as

the number of susceptibles is large, it is unreasonable to consider the bilinear incidence owing to the number of susceptibles with which every infective contact within a certain time is limited. If the population is saturated with infectives, there are three kinds of incidence forms that are used in epidemiological model: the proportionate mixing incidence $\beta IS/N$ [37–39], nonlinear incidence βI^pS^q [40,41] and saturation incidence $\beta IS/(1 + \alpha S)$ [37,42] or $\beta I^lS/(1 + \alpha I^h)$ [43].

Cooke and Driessche [38] investigated an SEIRS model with the latent period and the immune period. The consideration of the latent period and the immune period gives rise to models with the incorporation of delays and integral equation formulations. By neglecting disease-related rate, the model which proposed in [38] yields:

$$\begin{cases} \dot{S}(t) = bN(t) - bS(t) - \frac{\beta S(t)I(t)}{N(t)} + \gamma I(t - \tau)e^{-b\tau}, \\ E(t) = \int_{t-\omega}^{t} \frac{\beta S(u)I(u)}{N(u)} e^{-b(t-u)} du, \\ \dot{I}(t) = \frac{\beta S(t - \omega)I(t - \omega)}{N(t - \omega)} e^{-b\omega} - (b + \gamma)I(t), \\ R(t) = \int_{t-\tau}^{t} \gamma I(u)e^{-b(t-u)} du, \end{cases}$$
(2.1)

where b is the natural birth rate and death rate of the population, β is average number of adequate contacts of an infectious individuals per unit time, γ is the recovery rate of infectious individuals, ω is the latent period of the disease, τ is the immune period of the population. All coefficients are positive constants. Wang [39] studied the model (2.1) and presented sufficient conditions for local stability and global stability of endemic equilibrium.

Comparing with bilinear and proportionate mixing incidence, saturating contact rate is a kind of contact rate, which it may be more suitable for our real world. Instead of the proportionate mixing incidence in model (2.1), we consider saturation incidence in this paper, and assume saturating contact rate is $U(S) = \frac{\beta S(t)}{1+\alpha S(t)}$. Hence we have $U(S) \to \frac{\beta}{\alpha}$ as $S \to \infty$, where α and β are positive constants. It is easy to obtain from (2.1) that the total population is constant. For convenience, we assume that N(t) = S(t) + E(t) + I(t) + R(t) = 1 for all $t \ge 0$. Therefore, we investigate the SEIRS epidemic model with time delays and saturation incidence:

$$\begin{cases} \dot{S}(t) = b - bS(t) - \frac{\beta S(t)I(t)}{1 + \alpha S(t)} + \gamma I(t - \tau)e^{-b\tau}, \\ E(t) = \int_{t-\omega}^{t} \frac{\beta S(u)I(u)}{N(u)} e^{-b(t-u)} du, \\ \dot{I}(t) = \frac{\beta e^{-b\omega}S(t - \omega)I(t - \omega)}{1 + \alpha S(t - \omega)} - (b + \gamma)I(t), \\ R(t) = \int_{t-\tau}^{t} \gamma I(u)e^{-b(t-u)} du. \end{cases}$$
(2.2)

Further we consider PVS in model (2.2) and assume that the impulsive vaccination is applied every T(>0) years and $\theta(0 < \theta < 1)$ denote the proportion of those vaccinated successfully. Incorporating with pulse vaccination,

model (2.2) yields

$$\begin{cases} \dot{S}(t) = b - bS(t) - \frac{\beta S(t)I(t)}{1 + \alpha S(t)} + \gamma I(t - \tau) e^{-b\tau}, \\ E(t) = \int_{t - \omega}^{t} \frac{\beta S(u)I(u)}{N(u)} e^{-b(t - u)} du, \\ \dot{I}(t) = \frac{\beta e^{-b\omega} S(t - \omega)I(t - \omega)}{1 + \alpha S(t - \omega)} - (b + \gamma)I(t), \\ R(t) = \int_{t - \tau}^{t} \gamma I(u) e^{-b(t - u)} du, \\ S(t^{+}) = (1 - \theta)S(t^{-}), \\ E(t^{+}) = E(t^{-}), \\ I(t^{+}) = I(t^{-}), \\ R(t^{+}) = R(t^{-}) + \theta S(t^{-}), \end{cases}$$

$$t = kT, k \in \mathbb{Z}^{+},$$

$$(2.3)$$

where $Z^+ = \{0, 1, 2, ...\}$, N(t) = S(t) + E(t) + I(t) + R(t) = 1 for all $t \ge 0$. Note that the variables E and R do not appear in the first and third equations of system (2.3). This allows us to attack (2.3) by studying the subsystem:

$$\begin{cases} \dot{S}(t) = b - bS(t) - \frac{\beta S(t)I(t)}{1 + \alpha S(t)} + \gamma I(t - \tau)e^{-b\tau}, \\ \dot{I}(t) = \frac{\beta e^{-b\omega}S(t - \omega)I(t - \omega)}{1 + \alpha S(t - \omega)} - (b + \gamma)I(t), \\ S(t^{+}) = (1 - \theta)S(t^{-}), \\ I(t^{+}) = I(t^{-}), \end{cases} t = kT, \ k \in Z^{+}.$$
(2.4)

It is difficulty to study local stability of periodic solution of impulsive equations with time delays. Hence the main purpose of this paper is to establish sufficient conditions that the disease dies out, and the second purpose of this paper is to show that the disease is uniformly persistent if the latent period of the disease is less than ω_* , that is, there is a positive constant q (independent of the choice of the solution) such that $I(t) \ge q$ for all large t.

In the following, we introduce some notations and definitions and state two results which will be useful in subsequent sections.

Let $R_+ = [0, \infty)$, $R_+^2 = \{Z \in \mathbb{R}^2 : Z \ge 0\}$. Denote $f = (f_1, f_2)^{\mathrm{T}}$ the map defined by the right hand of the first and second equations of system (2.4).

Set $l = \max\{\tau, \omega\}$. Let C be the space of continuous functions on [-l, 0] with uniform norm. The initial conditions for (2.4) are

$$(\phi_1(\zeta), \phi_2(\zeta)) \in C_+ = C([-l, 0], R_+^2), \phi_i(0) > 0, i = 1, 2.$$

$$(2.5)$$

The solution of system (2.4) is a piecewise continuous function $Z: R_+ \to R_+^2$, Z(t) is continuous on (kT, (k+1)T], $k \in Z^+$ and $Z(kT^+) = \lim_{t \to kT^+} Z(t)$ exists. Obviously the smooth properties of f guarantee the global existence and uniqueness of solutions of system (2.4) (See [44,45] for details on funda-

mental properties of impulsive systems.). Since $\dot{S}(t)|_{S=0} > 0$, and $\dot{I}(t) = 0$ whenever I(t) = 0, for $t \neq kT$, $k \in \mathbb{Z}^+$. Moreover, $S(kT^{+}) = (1 - \theta)S(kT^{-}), I(kT^{+}) = I(kT^{-})$ for $k \in$ Z^+ . Therefore we have the following lemma.

Lemma 2.1. Suppose Z(t) is a solution of system (2.4) with initial conditions (2.5), then $Z(t) \ge 0$ for all $t \ge 0$.

Denote
$$\Omega = \{(S, I) \in \mathbb{R}^2 | S \ge 0, I \ge 0, S + I \le 1\},\$$

Using the fact that $S(t) + E(t) + I(t) + R(t) \equiv 1$, it is easy to show that Ω is positively invariant with respect to (2.4).

Definition 2.1. System (2.4) is said to be uniformly persistent if there is an $\eta > 0$ (independent of the initial conditions) such that every solution (S(t), I(t)) with initial conditions (2.5) of system (2.4) satisfies

$$\liminf_{t\to\infty} S(t) \ge \eta, \quad \liminf_{t\to\infty} I(t) \ge \eta.$$

Definition 2.2. System (2.4) is said to be permanent if there exists a compact region $\Omega_0 \in int\Omega$ such that every solution of system (2.4) with initial conditions (2.5) will eventually enter and remain in region Ω_0 .

To prove our main results we state two lemmas which will be essential to our proofs.

Lemma 2.2. Let us consider the following impulsive system

$$\begin{cases} \dot{u}(t) = a - bu(t), & t \neq kT, \\ u(t^{+}) = (1 - \theta)u(t^{-}), & t = kT. \end{cases}$$
 (2.6)

b > 0, $0 < \theta < 1$. Then there exists a where a > 0, unique positive periodic solution of system (2.6)

$$\tilde{u}_{e}(t) = \frac{a}{b} + (u^* - \frac{a}{b})e^{-b(t - kT)}, \quad kT < t \le (k+1)T,$$

which is globally asymptotically stable, where $u^* =$ $\frac{(a/b)(1-\theta)(1-e^{-bT})}{1-(1-\theta)e^{-bT}}$

Proof. Integrating and solving the first equation of system (2.6) between pulses

$$u(t) = \frac{a}{b} + \left(u(kT) - \frac{a}{b} \right) e^{-b(t-kT)}, \quad kT < t \le (k+1)T,$$

where u(kT) be the initial value at time kT. Using the second equation of system (2.6), we deduce the stroboscopic map such that

$$u((k+1)T)$$

$$= (1 - \theta) \left(\frac{a}{b} + \left(u(kT) - \frac{a}{b} \right) e^{-bT} \right) \doteq f(u(kT)), \quad (2.7)$$

where $f(u) = (1 - \theta)\left[\frac{a}{b} + (u - \frac{a}{b})e^{-bT}\right]$. It is easy to know that system (2.7) has a unique positive equilibrium $u^* =$ $\frac{(a/b)(1-\theta)(1-e^{-bT})}{1-(1-\theta)e^{-bT}}$. Since f(u) is a straight line with slope less than 1, we obtain that u^* is globally asymptotically stable. It implies that the corresponding periodic solution of system

$$\tilde{u}_{e}(t) = \frac{a}{b} + \left(u^* - \frac{a}{b}\right) e^{-b(t-kT)}, \quad kT < t \le (k+1)T,$$

is globally asymptotically stable. The proof of Lemma 2.2 is complete.

The following lemma is a direct consequence of the monotonicity results of [46].

Lemma 2.3. Consider the following equation

$$\dot{x}(t) = a_1 x(t - \omega) - a_2 x(t),$$

where $a_1, a_2, \omega > 0$; x(t) > 0 for $-\omega < t < 0$. We have:

(i) if
$$a_1 < a_2$$
, then $\lim_{t \to \infty} x(t) = 0$;

(i) if
$$a_1 < a_2$$
, then $\lim_{t \to \infty} x(t) = 0$;
(ii) if $a_1 > a_2$, then $\lim_{t \to \infty} x(t) = +\infty$.

3. Global attractivity of infection-free periodic solution

In this section, we begin the analysis (2.4) by first demonstrating the existence of an infection-free periodic solution, in which infectious individuals are entirely absent from the population permanently, i.e. I(t) = 0 for all t > 0. Under this condition, the growth of susceptible individuals must satisfy:

$$\begin{cases} \dot{S}(t) = b - bS(t), & t \neq kT, \\ S(t^{+}) = (1 - \theta)S(t^{-}), & t = kT. \end{cases}$$

$$(3.1)$$

We will show that the susceptible population S oscillates with period T, in synchronization with the periodic pulse vaccina-

By Lemma 2.2, we know that periodic solution of system

$$\tilde{S}_{e}(t) = 1 - \frac{\theta}{1 - (1 - \theta)e^{-bT}} e^{-b(t - kT)},$$

$$kT < t \le (k + 1)T,$$
(3.2)

is globally asymptotically stable.

In this section that follows we determine the global attractivity condition of the infection-free periodic solution $(\tilde{S}_{e}(t), 0)$ of model (2.4).

Theorem 3.1. The infection-free periodic solution ($\tilde{S}_{e}(t)$, 0) of system (2.4) is globally attractive provided that $R^* < 1$,

$$R^* = \frac{(\beta e^{-b\omega} - \alpha(b+\gamma))(1 + (\gamma/b)e^{-bT})(1 - e^{-bT})}{(b+\gamma)(1 - (1-\theta)e^{-bT})}.$$

Proof. Since $R^* < 1$, we can choose $\epsilon_0 > 0$ sufficiently small such that

$$\frac{\beta e^{-b\omega}\delta}{1+\alpha\delta} < b+\gamma, \tag{3.3}$$

where $\delta = \frac{(1+(\gamma/b)\mathrm{e}^{-bT})(1-\mathrm{e}^{-bT})}{1-(1-\theta)\mathrm{e}^{-bT}} + \epsilon_0$. From the first equation of system (2.4), we have $\dot{S}(t) < (b+\gamma\mathrm{e}^{-b\tau}) - bS(t)$. Then we consider the following comparison system with pulses

$$\begin{cases} \dot{x}(t) = (b + \gamma e^{-b\tau}) - bx(t), & t \neq kT, \\ x(t^{+}) = (1 - \theta)x(t^{-}), & t = kT. \end{cases}$$
(3.4)

In view of Lemma 2.2, we know that the unique periodic solution of system (3.4) is of form

$$\tilde{x}_{e}(t) = \left(1 + \frac{\gamma}{b}e^{-b\tau}\right) \left(1 - \frac{\theta}{1 - (1 - \theta)e^{-bT}}e^{-b(t - kT)}\right),$$

$$kT < t \le (k + 1)T,$$

and it is globally asymptotically stable.

Let (S(t), I(t)) be the solution of system (2.4) with initial values (2.5) and $S(0^+) = S_0 > 0$, x(t) be the solution of system (3.4) with initial value $x(0^+) = S_0$. By the comparison theorem in impulsive differential equation [44,45], there exists an integer $k_1 > 0$ such that for $t > k_1 T$

$$S(t) < \tilde{x}_{e}(t) + \epsilon_{0}$$

thus,

$$S(t) < \frac{(1 + (\gamma/b)e^{-bT})(1 - e^{-bT})}{1 - (1 - \theta)e^{-bT}} + \epsilon_0 = \delta,$$

$$kT < t \le (k+1)T, \ k > k_1.$$
(3.5)

Further, from the second equation of system (2.4), we know that (3.5) implies

$$\dot{I}(t) \le \frac{\beta e^{-b\omega} \delta}{1 + \alpha \delta} I(t - \omega) - (b + \gamma) I(t), \quad t > kT + \omega, k > k_1.$$

Consider the following comparison system

$$\dot{y}(t) = \frac{\beta e^{-b\omega} \delta}{1 + \alpha \delta} y(t - \omega) - (b + \gamma) y(t),$$

$$t > kT + \omega, k > k_1. \tag{3.6}$$

According to (3.3) and Lemma 2.3, we have $\lim_{t \to \infty} y(t) = 0$.

Let (S(t), I(t)) be the solution of system (2.4) with initial values (2.5) and $I(\zeta) = \varphi(\zeta) > 0$ ($\zeta \in [-\omega, 0]$), y(t) be the solution of system (3.6) with initial value $y(\zeta) = \varphi(\zeta)(\zeta \in [-\omega, 0])$. By the comparison theorem, we have $\lim_{t \to \infty} \sup I(t) \le \lim_{t \to \infty} \sup y(t) = 0$. Incorporating into the positivity of I(t), we know that $\lim_{t \to \infty} I(t) = 0$. Therefore, there exists an integer $k_2 > k_1$ (where $k_2 T > k_1 T + \omega$) such that $I(t) < \epsilon_0$ for all $t > k_2 T$.

For the first equation of system (2.4), we have

$$\dot{S}(t) > (b - \beta \epsilon_0) - bS(t)$$
, for $t > k_2T + \tau$,

and

$$\dot{S}(t) < (b + \gamma e^{-b\tau} \epsilon_0) - bS(t), \quad \text{for} \quad t > k_2 T + \tau.$$

Consider comparison impulsive differential equations for $t > k_2T + \tau$ and $k > k_2$,

$$\begin{cases} \dot{z}_1(t) = (b - \beta \epsilon_0) - bz_1(t), & t \neq kT, \\ z_1(t^+) = (1 - \theta)z_1(t^-), & t = kT, \end{cases}$$
(3.7)

and

$$\begin{cases} \dot{z}_2(t) = (b + \gamma e^{-b\tau} \epsilon_0) - bz_2(t), & t \neq kT, \\ z_2(t^+) = (1 - \theta)z_2(t^-), & t = kT. \end{cases}$$
(3.8)

By Lemma 2.2, we have that the unique periodic solution of system (3.7)

$$\tilde{z}_{1_{e}}(t) = \left(1 - \frac{\beta \epsilon_{0}}{b}\right) \left(1 - \frac{\theta e^{-b(t - kT)}}{1 - (1 - \theta)e^{-bT}}\right),$$

$$kT < t \le (k+1)T$$
,

and the unique periodic solution of system (3.8)

$$\tilde{z}_{2_{\mathrm{e}}}(t) = \left(1 + \frac{\gamma \mathrm{e}^{-b\tau} \epsilon_0}{b}\right) \left(1 - \frac{\theta \mathrm{e}^{-b(t-kT)}}{1 - (1-\theta)\mathrm{e}^{-bT}}\right),$$

$$kT < t \le (k+1)T$$
,

are globally asymptotically stable.

Let (S(t), I(t)) be the solution of system (2.4) with initial values (2.5) and $S(0^+) = S^0 > 0$, $z_1(t)$ and $z_2(t)$ be the solutions of system (3.7) and (3.8) with initial value $z_1(0^+) = z_2(0^+) = S^0$, respectively. According to the comparison theorem in impulsive differential equation, there exists an integer $k_3 > k_2$ such that $k_3 T > k_2 T + \tau$ and

$$\tilde{z}_{1_e}(t) - \epsilon_0 < S(t) < \tilde{z}_{2e}(t) + \epsilon_0,$$

$$kT < t \le (k+1)T, \quad k > k_3. \tag{3.9}$$

Because ϵ_0 is arbitrarily small, it follows from (3.9) that

$$\tilde{S}_e(t) = 1 - \frac{\theta}{1 - (1 - \theta)e^{-bT}}e^{-b(t - kT)}, \quad kT < t \le (k + 1)T$$

is globally attractive. Therefore, infection-free periodic solution $(\tilde{S}_e(t),0)$ is globally attractive. The proof is complete. \Box

Denote

$$\theta^* = 1 - \frac{(b+\gamma)e^{bT} - (\beta e^{-b\omega} - \alpha(b+\gamma))}{\sum (1 + (\gamma/b)e^{-bT})(e^{bT} - 1)}$$

and

$$\omega^* = -\frac{1}{b} \ln \left[\frac{b + \gamma}{\beta} \left(\frac{1 - (1 - \theta)e^{-bT}}{(1 + (\gamma/b)e^{-bT})(1 - e^{-bT})} + \alpha \right) \right].$$

According to Theorem 3.1 we can easily obtain the following result.

Corollary 3.1. The infection-free periodic solution $(\tilde{S}_e(t), 0)$ is globally attractive provided that $\theta > \theta^*$ or $\omega > \omega^*$.

Theorem 3.1 determines the global attractivity of (2.4) in Ω for the case $R^* < 1$. Its epidemiological implication is that the infectious population vanishes so the disease dies out. Corollary 3.1 implies that the disease will disappear if the vaccination rate is larger than θ^* or the length of latent period of disease is larger than ω^* .

4. Permanence

In this section we say the disease is endemic if the infectious population persists above a certain positive level for sufficiently large time.

Denote two quantities

$$R_* = \frac{(\beta e^{-b\omega} - \alpha(b+\gamma))(1-\theta)(1-e^{-bT})}{(b+\nu)(1-(1-\theta)e^{-bT})}$$

and

$$I^* = \frac{b}{\beta} \left[\frac{(\beta e^{-b\omega} - \alpha(b+\gamma))(1-\theta)(1-e^{-bT})}{(b+\gamma)(1-(1-\theta)e^{-bT})} - 1 \right].$$

Theorem 4.1. Suppose $R_* > 1$. Then there is a positive constant q such that each positive solution (S(t), I(t)) of system (2.4) satisfies

 $I(t) \ge q$, for t large enough

Proof. Note that the second equation of (2.4) can be rewritten as

According to (4.1), we calculate the derivative of V along the solutions of (2.4)

$$\dot{V}(t) = (b + \gamma)I(t) \left(\frac{\beta e^{-b\omega}}{b + \gamma} \frac{S(t)}{1 + \alpha S(t)} - 1 \right). \tag{4.2}$$

Since $R_* > 1$, we easily see that $I^* > 0$, and there exists sufficiently small $\epsilon > 0$ such that

$$\frac{\beta e^{-b\omega}}{b+\gamma} \frac{\delta_1}{1+\alpha\delta_1} > 1, \tag{4.3}$$

where $\delta_1 = \frac{b}{b+\beta I^*} \frac{(1-\theta)(1-e^{-(b+\beta I^*)T})}{1-(1-\theta)e^{-(b+\beta I^*)T}} - \epsilon$. We claim that for any $t_0 > 0$, it is impossible that $I(t) < I^*$ for all $t \ge t_0$. Suppose that the claim is not valid. Then there is a $t_0 > 0$ such that $I(t) < I^*$ for all $t \ge t_0$. It follows from the first equation of (2.4), that for $t \ge t_0$,

$$\dot{S}(t) > b - bS(t) - \beta I^*S(t)$$

$$= b - (b + \beta I^*)S(t)$$

Consider the following comparison impulsive system for $t \ge t_0$,

$$\begin{cases} \dot{u}(t) = b - (b + \beta I^*)u(t), & t \neq kT, \\ u(t^+) = (1 - \theta)u(t^-), & t = kT, \end{cases}$$
(4.4)

By Lemma 2.2, we obtain that

$$\tilde{u}_e(t) = \frac{b}{b + \beta I^*} + \left(u^* - \frac{b}{b + \beta I^*}\right) e^{-(b + \beta I^*)(t - kT)}$$

$$kT < t \le (k+1)T,$$

is the unique positive periodic solutions of (4.4), which is globally asymptotically stable, where

$$u^* = \frac{b}{b + \beta I^*} \frac{(1 - \theta)(1 - e^{-(b + \beta I^*)T})}{1 - (1 - \theta)e^{-(b + \beta I^*)T}}.$$

Let (S(t), I(t)) be the solution of system (2.4) with initial values (2.5) and $S(0^+) = \bar{S}_0 > 0$, u(t) be the solution of system (4.4) with initial value $u(0^+) = \bar{S}_0$. By comparison theorem for impulsive differential equation, we know that, there exists $t_1(>t_0+\omega)$ such that the following inequality

$$\dot{I}(t) = \frac{\beta e^{-b\omega} S(t) I(t)}{1 + \alpha S(t)} - (b + \gamma) I(t) - \beta e^{-b\omega} \left(\frac{S(t) I(t)}{1 + \alpha S(t)} - \frac{S(t - \omega) I(t - \omega)}{1 + \alpha S(t - \omega)} \right)
= I(t) \left(\frac{\beta e^{-b\omega} S(t)}{1 + \alpha S(t)} - (b + \gamma) \right) - \beta e^{-b\omega} \frac{d}{dt} \int_{t - \omega}^{t} \frac{S(u) I(u)}{1 + \alpha S(u)} du.$$
(4.1)

Let us consider any positive solution (S(t), I(t)) of system (2.4). According to this solution, we define

$$V(t) = I(t) + \beta e^{-b\omega} \int_{t-\omega}^{t} \frac{S(u)I(u)}{1 + \alpha S(u)} du.$$

holds for $t \ge t_1$

$$S(t) > \tilde{u}_{\rm e}(t) - \epsilon$$
.

S(t) >
$$u^* - \epsilon = \delta_1$$
 for $t \ge t_1$. (4.5)

By (4.2), (4.3) and (4.5), we have

$$\dot{V}(t) > (b + \gamma)I(t)$$

$$\times \left(\frac{\beta e^{-b\omega}}{b+\gamma} \frac{\delta_1}{1+\alpha\delta_1} - 1 \right) > 0 \quad \text{for} \quad t \ge t_1.$$
 (4.6)

Set

$$I_l = \min_{t \in [t_1, t_1 + \omega]} I(t).$$

We will show that $I(t) \ge I_l$ for all $t \ge t_1$. Suppose the contrary. Then there is a $T_0 \ge 0$ such that $I(t) \ge I_l$ for $t_1 \le t \le t_1 + \omega + T_0$, $I(t_1 + \omega + T_0) = I_l$ and $\dot{I}(t_1 + \omega + T_0) \le 0$. However, the second equation of system (2.4) and (4.5) imply that

$$\begin{split} \dot{I}(t_1 + \omega + T_0) \\ &\geq \left(\beta \mathrm{e}^{-b\omega} \frac{S(t_1 + T_0)}{1 + \alpha S(t_1 + T_0)} - (b + \gamma)\right) I_l \\ &> (b + \gamma) \left(\frac{\beta \mathrm{e}^{-b\omega}}{b + \gamma} \frac{\delta_1}{1 + \alpha \delta_1} - 1\right) I_l > 0, \end{split}$$

This is a contradiction. Thus, $I(t) \ge I_l$ for all $t \ge t_1$. As a consequence, (4.6) leads to

$$\dot{V}(t) > (b + \gamma) \left(\frac{\beta e^{-b\omega}}{b + \gamma} \frac{\delta_1}{1 + \alpha \delta_1} - 1 \right) I_l \quad \text{for} \quad t \ge t_1,$$

which implies that as $t \to \infty$, $V(t) \to \infty$. This contradicts $V(t) \le 1 + \beta e^{-b\omega}$. Hence, the claim is proved.

By the claim, we are left to consider two cases. First, $I(t) \ge I^*$ for t large enough. Second, I(t) oscillates about I^* for t large enough. Define

$$q = \min \left\{ \frac{I^*}{2}, \ q^* \right\} \quad \text{and} \quad q^* \stackrel{\triangle}{=} I^* \mathrm{e}^{-(b+\gamma)\omega}.$$

We hope to show that $I(t) \ge q$ for t large enough. The conclusion is evident in the first case. For the second case, let $t^* > 0$ and $\xi > 0$ satisfy

$$I(t^*) = I(t^* + \xi) = I^*$$

and

$$I(t) < I^*$$
 for $t^* < t < t^* + \xi$,

where t^* is sufficiently large such that

$$S(t) > \delta_1$$
 for $t^* < t < t^* + \xi$.

I(t) is uniformly continuous since the positive solutions of (2.4) are ultimately bounded and I(t) is not effected by impulses. Hence, there is a $\lambda(0 < \lambda < \omega)$, and λ is independent

of the choice of t^*) such that $I(t) > \frac{I^*}{2}$ for $t^* \le t \le t^* + \lambda$. If $\xi \le \lambda$, there is nothing to prove. Let us consider the case where $\lambda < \xi \le \omega$, since $\dot{I}(t) > -(b+\gamma)I(t)$, and $I(t^*) = I^*$, it is obvious that $I(t) \ge q$ for $t^* < t < t^* + \lambda$. If $\xi > \omega$, by the second equation of (2.4), we obtain $I(t) \ge q$ for $t \in [t^*, t^* + \omega]$. Then, proceeding exactly as the proof for above claim, we see that $I(t) \ge q$ for $t \in [t^* + \omega, t^* + \xi]$. Since this kind of interval $[t^*, t^* + \xi]$ is chosen in an arbitrary way (we only need t^* to be large), we conclude that $I(t) \ge q$ for all large t in the second case. In view of our above discussions, the choices of q is independent of the positive solution, and we have proved that any positive solution of (2.4) satisfies $I(t) \ge q$ for sufficiently large t. The proof of Theorem 4.1 is complete.

Remark. Denote

$$\theta_* = 1 - \frac{(b + \gamma)e^{bT}}{(\beta e^{-b\omega} - \alpha(b + \gamma))(e^{bT} - 1) + b + \gamma}$$

and

$$\omega_* = -\frac{1}{b} \ln \left[\frac{b + \gamma}{\beta} \left(\frac{1 - (1 - \theta)e^{-bT}}{(1 - \theta)(1 - e^{-bT})} + \alpha \right) \right].$$

It follows Theorem 4.1 that the disease is uniformly persistent provided that $\theta < \theta_*$ or $\omega < \omega_*$.

Theorem 4.2. System (2.4) is permanent provided that $R_* > 1$.

Proof. Denote (S(t), I(t)) be any solution of system (2.4). From the first equation of system (2.4), we have

$$\dot{S}(t) > b - (b + \beta)S(t).$$

By the similar arguments as those in the proof of Theorem 3.1, we have that

$$\lim_{t \to \infty} S(t) \ge p,\tag{4.7}$$

where $p = \frac{b}{b+\beta} \frac{(1-\theta)(1-e^{-(b+\beta)T})}{1-(1-\theta)e^{-(b+\beta)T}} - \epsilon_1$ ($\epsilon_1 > 0$ is sufficiently small).

We let $\Omega_0 = \{(S, I) | p \le S, q \le I, S + I \le 1\}$. From Theorem 4.1 and inequality (4.7), we know that the set Ω_0 is a global attractor in Ω , and of course, every solution of system (2.4) with initial conditions (2.5) will eventually enter and remain in region Ω_0 . Therefore, system (2.4) is permanent. The proof of Theorem 4.2 is complete.

From Theorem 4.2, we also easily obtain the following result.

Corollary 4.1. Assume that $\theta < \theta_*$ or $\omega < \omega_*$. Then system (2.4) is permanent.

5. Conclusion

We have considered an SEIRS epidemic model with time delays and pulse vaccination. We have shown that $\theta < \theta_*$ or $\omega < \omega_*$ implies that the disease will be uniformly persistent, whereas $\theta > \theta^*(\theta_* < \theta^*)$ or $\omega > \omega^*(\omega_* < \omega^*)$ implies that the disease will fade out. We have also established sufficient condition for the permanence of the epidemic model. Our results indicate that a long latent period of the disease will lead to eradication of the disease.

In this paper, we have only discussed two cases: $(i) \theta > \theta^*$ (or $\omega > \omega^*$); $(ii) \theta < \theta_*$ (or $\omega < \omega_*$). But for $\theta \in [\theta_*, \theta^*]$ (or $\omega \in [\omega_*, \omega^*]$), the dynamical behavior of model (2.4) has not been studied, and the threshold parameter for the vaccination rate (or the latent period of the disease) between the extinction of the disease and the uniform persistence of the disease has not been obtained. These issues will be considered in our future research.

Acknowledgements

The research of J.J. Nieto and A. Torres has been partially supported by Ministerio de Educacion y Ciencia and FEDER, project MTM2004 - 06652 - C03 - 01, and by Xunta de Galicia and FEDER, project PGIDIT05PXIC20702PN.

This work is supported by National Natural Science Foundation of China. (10471117).

References

- Brauer F, Castillo-Chavez C. Mathematical models in population biology and epidemiology. New York: Springer; 2000.
- [2] Diekmann O, Heesterbeek JAP. Mathematical epidemiology of infectious diseases. Chisteter: John Wiley & Son; 2000.
- [3] Murray JD. Mathematical Biology. Berlin: Springer-Verlag; 1989.
- [4] Kermack WO, McKendrick AG. Contributions to the mathematical theory of epidemics I. Proc Roy Soc Ser A 1927;115:700– 721.
- [5] Kermack WO, McKendrick AG. Contributions to the mathematical theory of epidemics II. Proc Roy Soc Ser A 1932;138:55–83.
- [6] Kermack WO, McKendrick AG. Contributions to the mathematical theory of epidemics III. Proc Roy Soc Ser A 1933;141:94– 122
- [7] Kermack WO, McKendrick AG. Contributions to the mathematical theory of epidemics (I-III). Bull Math Biol 1991;53:33–55.
- [8] Lu Z, Chi X, Chen L. The effect of constant and pulse vaccination on SIR epidemic model with horizontal and vertical transmission. Math Comput Model 2002;36:1039–1057.
- [9] Agur Z, Cojocaru L, Mazor G, Anderson R, Danon Y. Pulse mass measles vaccination across age cohorts. Proc Natl Acad Sci USA 1993;90:11698–11702.
- [10] Shulgin B, Stone L, Agur Z. Theoretical examinations of pulse vaccination policy in the SIR epidemic model. Math Comput Model 2000;30:207–215.
- [11] d'Onofrio A. Mixed pulse vaccination strategy in epidemic model with realistic distributed infectious and latent times. Appl Math Comput 2004:151:181–187.
- [12] Shulgin B, Stone L, Agur Z. Pulse vaccination strategy in the SIR epidemic model. Bull Math Biol 1998;60:1123–1148.

- [13] Nokes DJ, Swinton J. The control of a chilhood viral infections by pulse vaccination. IMA J Math Appl Med Biol 1995;12:29–53.
- [14] Tang S, Xiao Y, Clancy D. New modelling approach concerning integrated disease control and cost-effectivity. Nonlinear Anal 2005;63:439–471.
- [15] Nokes DJ, Swinton J. Vaccination in pulses: a strategy for global eradication of measles and polio?. Trends Microbiol 1997;5:14– 19.
- [16] Hersh BS, Tambini G, Norgueira AC, Carrasco P, de Quadros CA. Review of regional measles surveillance in the Americas, 1996–1999. LANCET 2000;355:1943–1948.
- [17] Barbad HR, Nokes DJ, Gay NJ, Miller E, Morgan-Capner P, Anderson RM. Predicting the impact of measles vaccination in England and Wales: model validation and analysis of policy options. Epidemiol Infect 1995;114:319–344.
- [18] Cutts FT, Henao-Restrepo AM, Olivé JM. Measles elimination: progress and challenges. Vaccine 1999;17:S47–S52.
- [19] Li G, Jin Z. Global stability of a SEIR epidemic model with infectious force in latent, infected and immune period. Chaos, Solitons & Fractals 2005;25:1177–1184.
- [20] Chowell G, Hengartner NW, Castillo-Chavez C, Fenimore PW, Hyman JM. The basic reproductive number of Ebola and the effects of public health measures: the case of Congo and Uganda. J Theoret Biol 2004:229:119–126.
- [21] Cirino S, da Silva JAL. SEIR epidemic model of dengue transmission in coupled populations. Tend Mat Apl Comput 2004;5(1):55–64. (in Portuguese).
- [22] Esteva L, Vargas C. Coexistence of different serotypes of dengue virus. J Math Biol 2003;46:31–47.
- [23] Schuette MC. A qualitative analysis of a model for the transmission of varicella-zoster virus. Math Biosci 2003;182:113–126.
- [24] Murray AG, O'Callaghan M, Jones B. Simple models of massive epidemics of herpesvirus in Australian (and New Zealand) pilchards. Env Int 2001;27:243–248.
- [25] Langlais M, Suppo C. A remark on a generic SEIRS model and application to cat retroviruses and fox rabies. Math Comput Modelling 2000;31:117–124.
- [26] Babiuk LA, Babiuk SL, Baca-Estrada ME. Novel vaccine strategies. Adv Virus Res 2002;58:29–80.
- [27] d'Onofrio A. Vaccination policies and nonlinear force of infection. Appl Math Comput 2005;168:613–622.
- [28] Gjorrgjieva J, Smith K, Chowell G, Sánchez F, Snyder J, Castillo-Chavez C. The role of vaccination in the control of SARS. Math Biosci Eng 2005;2:1–17.
- [29] Bachy M, Boudet F, Boureau M, et al. Electric pulses increase the immunogenicity of an influenza DNA vaccine injected intramuscularly in the mouse. Vaccine 2001;19:1688–1693.
- [30] Scheerlinck JP, Karlis J, Tjelle TE, President PJ, Mathiesen I, Newton SE. In vivo electroporation improves immune rersponses to DNA vaccination in sheep. Vaccine 2004;22:1820–1825.
- [31] Zhao YG, Peng B, Deng H, et al. Anti-HBV immune responses in rhesus macaques elicited by electroporation mediated DNA vaccination. Vaccine 2006;24:897–903.
- [32] Al-Showaikh FNM, Twizell EH. One-dimensional measles dynamics. Appl Math Comput 2005;152:169–194.
- [33] Xu J, Zhou Y. Hepatitis epidemic models with proportional and pulse vaccination. J Biomath 2004;19:149–155, (in Chinese).
- [34] d'Onofrio A. On pulse vaccination strategy in the SIR epidemic model with vertical transmission. Appl Math Lett 2005;18:729– 732.
- [35] Zhou Y, Liu H. Stability of periodic solutions for an SIS model with pulse vaccination. Math Comput Modelling 2003;38:299– 308.
- [36] Anderson RM, May RM. Population biology of infectious diseases I. Nature 1979;180:361–367.
- [37] Anderson RM, May RM. Infectious diseases of humans, dynamics and control. Oxford: Oxford University Press; 1992.

- [38] Cooke KL, van Den Driessche P. Analysis of an SEIRS epidemic model with two delays. J Math Biol 1996;35:240–260.
- [39] Wang W. Global behavior of an SEIRS epidemic model with time delays. Appl Math Lett 2002;15:423–428.
- [40] Hui J, Chen L. Impulsive vaccination of SIR epidemic models with nonlinear incidence rates. Discrete and Continuous Dynamical Systems: Series B 2004;4:595–605.
- [41] Hethcote HW, van den Driessche P. Some epidemiological models with nonlinear incidence. J Math Biol 1991;29:271–287.
- [42] May RM, Anderson RM. Regulation and stability of host-parasite population interactions II: Destabilizing process. J Anim Ecol 1978;47:219–267.
- [43] Ruan S, Wang W. Dynamical behavior of an epidemic model with nonlinear incidence rate. J Differential Equations 2003;188: 135–163.
- [44] Lakshmikantham V, Bainov DD, Simeonov PS. Theory of impulsive differential equations. Singapore: World Scientific; 1989.
- [45] Bainov DD, Simeonov PS. Impulsive differential equations: periodic solutions and applications. New York: Longman Scientific and Technical; 1993.
- [46] Smith HL. Monotone dynamical systems, an introduction to the theory of competitive and cooperative systems. Math. Surveys and Monographs, 41, American Mathematical Society, Providence: Rhode Island; 1995.