

Consider the contact process $(\eta_t : t \geq 0)$ on the complete graph $q(i,j) = \lambda$ for all $i \neq j$, with state spaces $S = \{0,1\}$ and transition rates $c(\eta, \eta^i) = \eta(i) + \lambda(1 - \eta(i)) \sum_{j \neq i} \eta(j)$.

This process has generator $(Lf)(\eta) = \sum_{i \in \Lambda} c(\eta, \eta^i) (f(\eta^i) - f(\eta))$ for $f: \{0,1\}^L \rightarrow \mathbb{R}$.

Let $N = \sum_{i \in \Lambda} \eta(i)$, the number of infected individuals. We aim to find the generator of N . Let $g: \{0,1,\dots,L\} \rightarrow \mathbb{R}$, so $(g \circ N)(\eta) : \{0,1\}^L \rightarrow \mathbb{R}$.

$$\begin{aligned}
 L(g \circ N)(\eta) &= \sum_{i \in \Lambda} c(\eta, \eta^i) [g(N(\eta^i)) - g(N(\eta))] \\
 &= \sum_{i \in \Lambda} \left[\eta(i) + \lambda(1 - \eta(i)) \sum_{j \neq i} \eta(j) \right] [g(N(\eta^i)) - g(N(\eta))] \quad \left\{ \begin{array}{l} \text{using the rates given} \end{array} \right. \\
 &= \sum_{\substack{i \in \Lambda \\ \eta(i)=0}} \left[\eta(i) + \lambda(1 - \eta(i)) \sum_{j \neq i} \eta(j) \right] [g(N(\eta^i)) - g(N(\eta))] + \sum_{\substack{i \in \Lambda \\ \eta(i)=1}} \left[\eta(i) + \lambda(1 - \eta(i)) \sum_{j \neq i} \eta(j) \right] [g(N(\eta^i)) - g(N(\eta))] \quad \left\{ \begin{array}{l} \text{splitting according to state} \end{array} \right. \\
 &= \sum_{\substack{i \in \Lambda \\ \eta(i)=0}} \left[\lambda \sum_{j \neq i} \eta(j) \right] [g(N(\eta^i)) - g(N(\eta))] + \sum_{\substack{i \in \Lambda \\ \eta(i)=1}} \left[1 \right] [g(N(\eta^i)) - g(N(\eta))] \quad \left\{ \begin{array}{l} \text{simplifying rates} \end{array} \right. \\
 &= \sum_{\substack{i \in \Lambda \\ \eta(i)=0}} \lambda N(\eta) [g(N(\eta^i)) - g(N(\eta))] + \sum_{\substack{i \in \Lambda \\ \eta(i)=1}} [g(N(\eta^i)) - g(N(\eta))] \quad \left\{ \begin{array}{l} \text{simplifying rates} \end{array} \right. \\
 &\quad \downarrow \text{if } \eta(i)=0 \text{ then } N(\eta^i) = N(\eta) + 1 \quad \downarrow \text{if } \eta(i)=1 \text{ then } N(\eta^i) = N(\eta) - 1 \\
 &= \sum_{\substack{i \in \Lambda \\ \eta(i)=0}} \lambda N(\eta) [g(N(\eta) + 1) - g(N(\eta))] + \sum_{\substack{i \in \Lambda \\ \eta(i)=1}} [g(N(\eta) - 1) - g(N(\eta))] \\
 &= \lambda N(\eta) [g(N(\eta) + 1) - g(N(\eta))] \left(\sum_{\substack{i \in \Lambda \\ \eta(i)=0}} 1 \right) + [g(N(\eta) - 1) - g(N(\eta))] \left(\sum_{\substack{i \in \Lambda \\ \eta(i)=1}} 1 \right) \quad \left\{ \begin{array}{l} \text{things being summed are independent of } i. \end{array} \right. \\
 &= \lambda N(\eta) [g(N(\eta) + 1) - g(N(\eta))] (L - N(\eta)) + [g(N(\eta) - 1) - g(N(\eta))] N(\eta) \quad \left\{ \begin{array}{l} \text{using } N(\eta) \text{ to count the number of elements in each sum} \end{array} \right. \\
 &= \lambda N(L - N) [g(N + 1) - g(N)] + N [g(N - 1) - g(N)] \quad \left\{ \begin{array}{l} \text{writing } N \text{ rather than } N(\eta). \end{array} \right.
 \end{aligned}$$

Hence $(N_t : t \geq 0)$ is a jump process with state space $\{0,1,\dots,L\}$ and rates

$$c(N, N+1) = \lambda N(L - N)$$

$$c(N, N-1) = N.$$

We have a unique absorbing state at $N=0$, as this is the only state with both transition rates equal to 0.

Hence the only stationary distribution is $\pi = (1, 0, 0, \dots, 0)$.

$$\text{Now let } p_t = \frac{\mathbb{E}[N_t]}{L}.$$

$$\frac{dp}{dt} = \frac{1}{L} \frac{d}{dt} \mathbb{E}[N_t]$$

$$= \frac{1}{L} \mathbb{E}[(Lg)(N_t)] \quad \text{with } g(N) = N$$

$$= \frac{1}{L} \mathbb{E}[\lambda N(L - N) - N]$$

$$= \frac{1}{L} \mathbb{E}[\lambda NL - \lambda N^2 - N]$$

$$= \frac{1}{L} (\lambda L \mathbb{E}[N] - \lambda \mathbb{E}[N^2] - \mathbb{E}[N])$$

$$= \frac{1}{L} (\lambda L \mathbb{E}[N] - \lambda \mathbb{E}[N]^2 - \mathbb{E}[N]) \quad \left\{ \begin{array}{l} \text{mean-field assumption} \end{array} \right.$$

$$= \lambda L \frac{\mathbb{E}[N]}{L} - \lambda L \left(\frac{\mathbb{E}[N]}{L} \right)^2 - \frac{\mathbb{E}[N]}{L}$$

$$= \lambda p - \lambda L p^2 - p$$

$$= \lambda L p(1-p) - p$$

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