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Permanence of an SIR Epidemic Model with Distributed Time Delays

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1 Introduction

In this paper, we shall consider the following SIR epidemic model with distributed time delays,

\[
\begin{align*}
\dot{S}(t) &= -\beta S(t) \int_0^h I(t-s)d\eta(s) - \mu_1 S(t) + b \\
\dot{I}(t) &= \beta S(t) \int_0^h I(t-s)d\eta(s) - \mu_2 I(t) - \lambda I(t) \\
\dot{R}(t) &= \lambda I(t) - \mu_3 R(t)
\end{align*}
\]

(1.1)

In model (1.1), \(S(t) + I(t) + R(t) \equiv N(t)\) denotes the number of a population at time \(t\); \(S(t)\), \(I(t)\) and \(R(t)\) denote the numbers of the population susceptible to the disease, of infective members and of members who have been removed from the possibility of infection through full immunity, respectively. It is assumed that all newborns are susceptible. The positive constants \(\mu_1, \mu_2\) and \(\mu_3\) represent the death rates of susceptibles, infectives and recovered, respectively. It is natural biologically to assume that

\[\mu_1 \leq \min\{\mu_2, \mu_3\}.\]

The positive constants \(b\) and \(\lambda\) represent the birth rate of the population and the recovery rate of infectives, respectively. The positive constant \(\beta\) is the average number of contacts per infective per day. The nonnegative constant \(h\) is the time delay. The function \(\eta(s) : [0, h] \rightarrow \mathbb{R} = (-\infty, +\infty)\) is nondecreasing and has bounded variation such that

\[\int_0^h d\eta(s) = \eta(h) - \eta(0) = 1.\]

The term \(\beta S(t) \int_0^h I(t-s)d\eta(s)\) can be considered as the force of infection at time \(t\). For the detailed biological meanings we refer to [1-4], [10] and [12-13].

The initial condition of (1.1) is given as

\[S(\theta) = \varphi_1(\theta), \quad I(\theta) = \varphi_2(\theta), \quad R(\theta) = \varphi_3(\theta), \quad (-h \leq \theta \leq 0),\]

(1.2)
where \( \varphi = (\varphi_1, \varphi_2, \varphi_3)^T \in C \) such that \( \varphi_i(\theta) = \varphi_i(0) \geq 0 \) \((-h \leq \theta \leq 0, \ i = 1, 3)\), \( \varphi_2(\theta) \geq 0 \) \((-h \leq \theta \leq 0)\), and \( C \) denotes the Banach space \( C([-h, 0], \mathcal{R}^3) \) of continuous functions mapping the interval \([-h, 0]\) into \( \mathcal{R}^3 \). By a biological meaning, we further assume that \( \varphi_i(0) > 0 \) for \( i = 1, 2, 3 \).

From Lemma 1 in the following section, the solution \((S(t), I(t), R(t))\) of (1.1) with the initial condition (1.2) exists for all \( t \geq 0 \) and is unique. Furthermore, \( S(t) > 0, \ I(t) > 0 \) and \( R(t) > 0 \) for all \( t \geq 0 \). Note that there are no time delay in the state variables \( S(t) \) and \( R(t) \) of (1.1). In the phase space \( C \), the solution \((S(t), I(t), R(t))\) can also be denoted in the form of \((S_t, I_t, R_t)\) for \( t \geq 0 \). Here \( S_t = S(t + \theta) = S(t) \), \( I_t = I(t + \theta) \) and \( R_t = R(t + \theta) = R(t) \) for \( t \geq 0 \) and \(-h \leq \theta \leq 0\).

For any parameters \( h, \beta, b, \lambda, \) and \( \mu_i \ (i = 1, 2, 3)\), (1.1) always has a disease free equilibrium (i.e. boundary equilibrium) \( E_0 = (S_0, 0, 0) \), here \( S_0 = b/\mu_1 \). Furthermore, if

\[
\frac{b}{\mu_1} > S^* \equiv \frac{\mu_2 + \lambda}{\beta},
\]

then (1.1) also has an endemic equilibrium (i.e. interior equilibrium) \( E_\times = (S^*, I^*, R^*) \), where

\[
S^* = \frac{\mu_2 + \lambda}{\beta}, \quad I^* = \frac{b - \mu_1 S^*}{\beta S^*}, \quad R^* = \frac{\lambda(b - \mu_1 S^*)}{\mu_3 \beta S^*}.
\]

We see that the model (1.1) is factually a natural generalization of the following well-known SIR model without time delay, which was first proposed and studied in [1] and [10],

\[
\begin{align*}
\dot{S}(t) &= -\beta S(t)I(t) - \mu S(t) + \mu \\
\dot{I}(t) &= \beta S(t)I(t) - \mu I(t) - \lambda I(t) \\
\dot{R}(t) &= \lambda I(t) - \mu R(t),
\end{align*}
\]

(1.4)

where \( \beta, \mu \) and \( \lambda \) are positive constants. In (1.4), it is assumed that the total number of population \( N(t) \) is constant (i.e. \( N(t) = 1 \) for all \( t \geq 0 \)) and that the birth and the death rates of population are the same. It is shown in [1] and [10] that the condition

\[
\delta \equiv \frac{\beta}{\lambda + \mu} > 1
\]

is the threshold of (1.4) for an epidemic to occur, that is, if \( \delta \leq 1 \), the disease will eventually disappear and all population will become susceptibles (i.e. the disease free equilibrium \( E_0 = (1, 0, 0) \) of (1.4) is globally asymptotically stable), if \( \delta > 1 \), the disease always remains endemic and the numbers of the susceptibles, infectives and removed will eventually tend to some positive constants, respectively (i.e. the endemic equilibrium

\[
E_\times = \left(\frac{1}{\delta} \frac{\mu(\delta - 1)}{\beta}, \frac{\lambda(\delta - 1)}{\beta}\right)
\]

of (1.4) is globally asymptotically stable).
Recently, in [3-4] and [12], it is tried to show such the threshold phenomenon as for (1.4) still remains true for the model (1.1) with time delay $h$, i.e. the following conjecture may be true.

**Conjecture:** For any time delay $h$, (1.3) is the threshold of (1.1) for an epidemic to occur.

It is shown in [4] that, if $b/\mu_1 < S^*$ (or $b/\mu_1 = S^*$), the disease free equilibrium $E_0$ is globally asymptotically stable (or globally attractive, respectively) for any time delay $h$. If $b/\mu_1 > S^*$ (i.e. (1.3) is valid), the disease free equilibrium $E_0$ becomes unstable and the endemic equilibrium $E_+ \text{ is locally asymptotically stable for any time delay } h$. In fact, in [4], it is also shown that the endemic equilibrium $E_+ \text{ is also globally asymptotically stable for some smal time delay } h$. For a class of simpler model than (1.1), [12] considered the global asymptotic stability of the endemic equilibrium $E_+ \text{ under some stronger conditions than } (1.3)$. It is not difficult to see that the results given in [12] still remain true for the model (1.1).

The purpose of the paper is to give a complete answer to the conjecture in some sense. In fact, we shall show that, for any time delay $h$, (1.3) is necessary and sufficient for the permanence of (1.1). In biology, our result says that (1.3) is the threshold for an endemic to occur for any time delay $h$. To prove our result, some analysis techniques on limit sets of differential dynamical systems developed in [5], [7] and [9] have been used.

## 2 Main result

**Definition.** (1.1) is said to be permanent if there are positive constants $\nu_i$ and $M_i$ ($i = 1, 2, 3$) such that

$$
\nu_1 \leq \liminf_{t\to+\infty} S(t) \leq \limsup_{t\to+\infty} S(t) \leq M_1,
$$

$$
\nu_2 \leq \liminf_{t\to+\infty} I(t) \leq \limsup_{t\to+\infty} I(t) \leq M_2,
$$

$$
\nu_3 \leq \liminf_{t\to+\infty} R(t) \leq \limsup_{t\to+\infty} R(t) \leq M_3
$$

hold for any solution of (1.1) with the initial condition (1.2). Here $\nu_i$ and $M_i$ ($i = 1, 2, 3$) are independent of (1.2).

The following is our main result of the paper.

**Theorem.** For any time delay $h$, (1.3) is necessary and sufficient for the permanence
Not that the deosease free equilibrium $E_0$ of (1.1) is globally asymptotically stable or globally attractive if (1.3) is not valid. We only need to prove the sufficiency. Let us first show the following Lemmas 1-4.

**Lemma 1.** The solution $(S(t), R(t), I(t))$ of (1.1) with (1.2) exists and is positive for $t \geq 0$. Further,

$$\limsup_{t \to +\infty} N(t) \leq \frac{b}{\mu_1}. \quad (2.1)$$

**Proof of Lemma 1.** Note that the right hand side of (1.1) is completely continuous and locally Lipschitzian on $C$. It follows from [9] and [11] that the solution $(S(t), I(t), R(t))$ of (1.1) exists and is unique on $[0, \alpha)$ for some $\alpha > 0$. It is easy to see that $S(t) > 0$ for all $t \in [0, \alpha)$. In fact, this follows from that $S'(t) = b > 0$ for any $t \in [0, \alpha)$ when $S(t) = 0$. Let us show that $I(t) > 0$ for all $t \in [0, \alpha)$. Assume that there exists some $t_1 \in (0, \alpha)$ such that $I(t_1) = 0$ and $I(t) > 0$ for $t \in [0, t_1)$. Integrating the second equation of (1.1) from 0 to $t_1$, we see that

$$I(t_1) = I(0)e^{-(\mu_2+\lambda)t_1} + \beta \int_0^{t_1} (S(u) - \int_0^h I(u-s)d\eta(s))e^{-(\mu_2+\lambda)(t_1-u)}du > 0,$$

which contradicts to $I(t_1) = 0$. From (1.1), we also have that $R(t) > 0$ for all $t \in [0, \alpha)$. Thus, for $t \in [0, \alpha)$,

$$\dot{I}(t) \leq -\mu_1 N(t) + b, \quad (2.2)$$

which implies that $(S(t), I(t), R(t))$ is uniformly bounded on $[0, \alpha)$. It follows from [9] and [11] that $(S(t), I(t), R(t))$ exists and is unique and positive for $t \geq 0$. From (2.2), we also have (2.1). This completes the proof of Lemma 1.

**Remark 1.** For any nonnegative initial function $\varphi \in C$, by a similar method as that used in Lemma 1, we can show that the following (i), (ii) and (iii) are true.

(i) The solution $(S(t), I(t), R(t))$ of (1.1) exists and $S(t) > 0$ ($t > 0$), $I(t) \geq 0$ and $R(t) \geq 0$ ($t \geq 0$).

(ii) If $\varphi_1(0) > 0$ and $\varphi_2(0) + \int_0^h \varphi_3(0) > 0$, then, the solution $(S(t), I(t), R(t))$ of (1.1) exists and $S(t) > 0$ ($t \geq 0$), $I(t) > 0$ and $R(t) > 0$ ($t > 0$).

(iii) If $\varphi_2(\theta) = \varphi_3(0) = 0$ for any $\theta \in [-h, 0]$, then, the solution $(S(t), I(t), R(t))$ of (1.1) exists and $S(t) > 0$ ($t > 0$) and $I(t) = R(t) = 0$ ($t \geq 0$).

In fact, let the solution $(S(t), I(t), R(t))$ exist and be unique on $[0, \alpha)$ for some $\alpha > 0$. It is easy to show that $S(t) > 0$ for $t \in (0, \alpha)$. From the proof of Lemma 1 and the continuity of the solution $(S(t), I(t), R(t))$ of (1.1) with respect to the initial function $\varphi$, we easily show that $I(t) \geq 0$ and $R(t) \geq 0$ for $t \in (0, \alpha)$. Thus, (i) of Remark 1 holds.

If $\varphi_3(0) + \int_0^h \varphi_3(0) > 0$, from (1.1), we have that $\dot{I}(0+0) > 0$. This implies that $I(t) > 0$ for small $t > 0$, from which we can further show that $I(t) > 0$ for all $t \in (0, \alpha)$. Question: What is the main topic of the document? Answer: The main topic of the document is the existence and positivity of solutions to differential equations. It focuses on proving the existence of solutions and showing their positivity, as well as discussing the uniqueness and boundedness of solutions. The document also presents a proof of an asymptotic stability result and includes a discussion on the continuity and boundedness of solutions. Question: What is the significance of the asymptotic stability result mentioned in the document? Answer: The asymptotic stability result is significant because it establishes the long-term behavior of the solutions. It shows that for large times, the solutions converge to an equilibrium state, which is a key property in many applications such as population dynamics, epidemic models, and ecological systems. This stability ensures that the system returns to a steady state after perturbations, which is crucial for understanding and predicting the evolution of such systems over time. Question: How does the document demonstrate the uniqueness of solutions? Answer: The document demonstrates the uniqueness of solutions by showing that the right-hand side of the differential equation is completely continuous and locally Lipschitzian. It then applies the existence and uniqueness theorems for differential equations to conclude that there exists a unique solution for the given initial conditions. The proof involves integrating the equation over a suitable interval and using the properties of the functions involved to establish the uniqueness of the solution. Question: What role does the initial condition $\varphi \in C$ play in the context of the document? Answer: The initial condition $\varphi \in C$ plays a crucial role in the context of the document by defining the starting point for the solution of the differential equation. It represents the initial state of the system, and the properties of this initial condition, such as nonnegativity and boundedness, are used to ensure the existence and uniqueness of the solution. The continuous nature of $\varphi$ also facilitates the application of continuity theorems, which are essential for proving the stability and boundedness of solutions.
Furthermore, from (1.1), we also have that $R(t) > 0$ for $t \in (0, \alpha)$. This shows that (ii) of Remark 1 holds.

If $\varphi_2(\theta) = \varphi_3(0) = 0$ for all $\theta \in [-h, 0]$, it is clear that

$$S(t) = (\varphi_1(0) - \frac{b}{\mu_1}e^{-\mu_1 t} + \frac{b}{\mu_1} > 0,$$

and $I(t) = R(t) = 0$ for all $t \geq 0$. This shows that (iii) of Remark 1 holds.

**Lemma 2.** The solution $(S(t), R(t), I(t))$ of (1.1) with (1.2) satisfies

$$\lim_{t \to +\infty} \inf_{t \to +\infty} S(t) \geq \frac{\mu_1 b}{b\beta + \mu_1^2} \equiv \nu_1.$$  \hspace{1cm} (2.3)

**Proof of Lemma 2.** For any sufficiently small positive constant $\epsilon$, it follows from Lemma 1 that there is some sufficiently large $t_1 > 0$ such that for $t \geq t_1$, $I(t) \leq b/\mu_1 + \epsilon$. Thus, from (1.1) we have that for $t \geq t_1 + h$,

$$\dot{S}(t) \geq -[\beta(\frac{b}{\mu_1} + \epsilon) + \mu_1]S(t) + b,$$

which implies that

$$\lim_{t \to +\infty} \inf_{t \to +\infty} S(t) \geq \frac{b\mu_1}{\beta(b + \mu_1 \epsilon) + \mu_1^2}.$$

Note that $\epsilon$ may be arbitrarily small, we see that (2.3) holds. This proves Lemma 2.

**Lemma 3.** The set $Q$ is positively invariant for (1.1) and attracts all solutions of (1.1). Here

$$Q = \{ \varphi | \varphi = (\varphi_1, \varphi_2, \varphi_3) \in C, \frac{b}{\mu_0} \leq \varphi_1(\theta) + \varphi_2(\theta) + \varphi_3(\theta) \leq \frac{b}{\mu_1},$$

$$\nu_1 \leq \varphi_1(\theta) \leq \frac{b}{\mu_1}, \varphi_1(\theta) = \varphi_1(0), \varphi_2(\theta) \geq 0,$$

$$\varphi_3(\theta) = \varphi_3(0) \geq 0 (-h \leq \theta \leq 0), \}$$

and $\mu_0 = \max\{\mu_1, \mu_2, \mu_3\}$.

**Proof of Lemma 3.** By Lemmas 1-2 and the fact $\dot{N}(t) \geq b - \mu_0 N(t)$, it is enough to show that $Q$ is positively invariant for (1.1).

For any initial function $\varphi = (\varphi_1, \varphi_2, \varphi_3) \in Q$, let $(S(t), I(t), R(t))$ be the solution of (1.1). From Remark 1, we have that $(S(t), I(t), R(t))$ is nonnegative for all $t \geq 0$.

Now, let us show that $S(t) \leq b/\mu_1$ for all $t \geq 0$. If not, there exists some $t_1 > 0$ such that $S(t_1) > b/\mu_1$ and $\dot{S}(t_1) > 0$ by the mean value theorem. Thus, it follows from (1.1) that

$$\dot{S}(t_1) = -\beta S(t_1) \int_0^h I(t_1 - s)d\eta(s) - \mu_1 S(t_1) + b < 0,$$
which is a contradiction. Moreover, note that for any \( t \geq 0 \),

\[-\mu_0 N(t) + b \leq \dot{N}(t) \leq -\mu_1 N(t) + b.\]

Hence, we see that \( b/\mu_0 \leq N(t) \leq b/\mu_1 \) for any \( t \geq 0 \).

Let us show that \( S(t) \geq \nu_1 \) for all \( t \geq 0 \). If not, we can find some \( t_2 \geq 0 \) such that \( S(t_2) = \nu_1 \), \( S(t) \geq \nu_1 \) for all \( -h \leq t \leq t_2 \) and \( \dot{S}(t_2) \leq 0 \). On the other hand, it follows from (1.1) that

\[
\dot{S}(t_2) = -\beta S(t_2) \int_0^h I(t_2 - s) d\eta(s) - \frac{b}{\mu_1} + b \geq -\beta \nu_1 \left( \frac{b}{\mu_1} - \nu_1 \right) - \mu_1 \nu_1 + b = \beta \nu_1^2 > 0.
\]

Note that the first inequality of the above is true since we have \( I(t) \leq b/\mu_1 - \nu_1 \) for \( t - h < t < t_2 \) because of \( N(t) \leq b/\mu_1, S(t) \geq \nu_1 \) and \( I(t) \leq N(t) - S(t) \) for \( t - h < t < t_2 \).

Thus, we again have a contradiction. These shows that \( Q \) is positively invariant for (1.1).

The proof of Lemma 3 is completed.

**Lemma 4.** If (1.3) holds, then the solution \((S(t), I(t), R(t))\) of (1.1) with (1.2) satisfies

\[
\liminf_{t \to +\infty} I(t) \geq \nu_2.
\]

Here \( \nu_2 \) is some positive constant which does not depend on the initial function \( \varphi \).

**Proof of Lemma 4.** From Lemma 3, we see that it is enough to consider the solution \((S_t, I_t, R_t)\) \((t \geq 0)\) with the initial function \( \varphi \in Q \) such that \( \varphi_2(0) > 0 \) and \( \varphi_3(0) > 0 \). From Lemma 1, we see that the omega limit set \( \omega(\varphi) \) of \((S_t, I_t, R_t)\) \((t \geq 0)\) is nonempty, compact, invariant and \( \omega(\varphi) \subset Q \) ([15]).

We will first show that \( \liminf_{t \to +\infty} I(t) > 0 \) by proving the following two cases are impossible.

The case (i): \( \lim_{t \to +\infty} I(t) = 0 \). For this case, it follows from (1.1) and Lemma 1 that

\[
\lim_{t \to +\infty} S(t) = \frac{b}{\mu_1}, \quad \lim_{t \to +\infty} R(t) = 0.
\]

Thus, \( E_0 = (b/\mu_1, 0, 0) = \omega(\varphi) \). For sufficiently small positive constant \( \epsilon \), there exists a positive time sequence \( \{t_n\} \): \( t_n \to +\infty \) \((n \to +\infty)\) such that

\[
S(t_n) \geq \frac{b}{\mu_1} - \epsilon, \quad \dot{I}(t_n) \leq 0, \quad I(t) \geq I(t_n) \quad (t_n - h \leq t \leq t_n).
\]

It follows from (1.1) and (1.3) that

\[
\dot{I}(t_n) \geq [\beta \left( \frac{b}{\mu_1} - \epsilon \right) - (\mu_2 + \lambda)] I(t_n) > 0
\]
for sufficiently small \( \varepsilon \). This is a contradiction to \( \dot{I}(t_n) \leq 0 \) and shows that the case (i) is impossible.

The case (ii): \( \limsup_{t \to +\infty} I(t) > \liminf_{t \to +\infty} I(t) = 0 \). For this case also, there exists a positive time sequence \( \{t_n\}: t_n \to +\infty \ (n \to +\infty) \) such that

\[
\lim_{n \to +\infty} I(t_n) = 0, \quad \dot{I}(t) = 0, \quad I(t) \geq I(t_n) \quad (t_n - h \leq t \leq t_n).
\]

Define the continuous functions sequence \( \{f_n(\theta)\} = \{I(t_n + \theta)\} \) for \(-h \leq \theta \leq 0\). From (1.1) and Lemma 1 we see that \( \{f_n(\theta)\} \) is uniformly bounded and equi-continuous on \(-h \leq \theta \leq 0\). Hence, it follows from Ascoli’s theorem that \( f_n(\theta) \) converges to some continuous function \( \tilde{\varphi}_2(\theta) \) uniformly on \(-h \leq \theta \leq 0\) as \( n \to +\infty \). Here, we note that \( \tilde{\varphi}_2(0) = 0 \). Furthermore, without loss of generality, from Lemma 1, we can also assume that \( \lim_{n \to +\infty} S(t_n) = \rho_1 \) and \( \lim_{n \to +\infty} R(t_n) = \rho_2 \) for some constants \( \rho_1: \nu_1 \leq \rho_1 \leq b/\mu_1 \) and \( \rho_2 : 0 \leq \rho_2 \leq b/\mu_1 \). If \( \rho_1 = b/\mu_1 \), then \( \tilde{\varphi}_2(\theta) = \rho_2 = 0 \) for all \(-h \leq \theta \leq 0\) by Lemma 3. As done in (2.5), we can get a contradiction.

If \( \rho_1 < b/\mu_1 \), we see that

\[
E_{\rho} = (\rho_1, \tilde{\varphi}_2, \rho_2) \in \omega(\varphi).
\]

Now, let us consider the solution \((\tilde{S}_t, \tilde{I}_t, \tilde{R}_t)\) of (1.1) through \( E_{\rho} \). From the invariance of \( \omega(\varphi) \), we have that \((\tilde{S}_t, \tilde{I}_t, \tilde{R}_t) \in \omega(\varphi) \) for all \( t \in \mathcal{R} \).

Let \( \tilde{\gamma}^+ : (\tilde{S}_t, \tilde{I}_t, \tilde{R}_t) \ (t \geq 0) \) and \( \tilde{\gamma}^- : (\tilde{S}_t, \tilde{I}_t, \tilde{R}_t) \ (t < 0) \) be the positive and negative semi-orbits of (1.1), respectively. It follows from Remark 1 and \( \tilde{\varphi}_2(0) = 0 \) that \( \int_0^h \tilde{I}_t d\eta(s) + \tilde{I}(t) = 0 \) for all \( t < 0 \). Hence, from (1.1), we have that \( \tilde{I}(t) = 0 \) for all \( t \leq 0 \). It follows that \( \tilde{\varphi}_2(\theta) = 0 \) for all \(-h \leq \theta \leq 0\) and \( \tilde{I}(t) = 0 \) for all \( t \geq 0 \). From (1.1), we have that, on the full orbit \( \tilde{\gamma}^- \cup \tilde{\gamma}^+ : (\tilde{S}_t, \tilde{I}_t, \tilde{R}_t) \ (t \in \mathcal{R}) \), \( \tilde{S}_t = \tilde{S}(t) = \tilde{g}_1(t) \), \( \tilde{I}_t = 0 \), and \( \tilde{R}_t = \tilde{R}(t) = \tilde{g}_2(t) \), here

\[
\tilde{g}_1(t) = -\left(\frac{b}{\mu_1} - \rho_1\right)e^{-\mu_1t} + \frac{b}{\mu_1}, \quad \tilde{g}_2(t) = \rho_2 e^{-\mu_2t}.
\]

It is clear that the negative semi-orbit \( \tilde{\gamma}^-_1 \) cannot be completely included in \( \omega(\varphi) \) for \( \rho_1 < b/\mu_1 \). This is a contradiction. This shows that case (ii) is also impossible.

The above analyses show that

\[
\liminf_{t \to +\infty} I(t) = \eta > 0 \quad \text{ (2.6)}
\]

for some constant \( \eta \) which may be dependent on the initial function \( \varphi \).

In the remaining part of the proof, let us show that (2.4) holds.

For any initial functions sequence \( \{\varphi_n\} = \{(\varphi_1^{(n)}, \varphi_2^{(n)}, \varphi_3^{(n)})\} \in Q \), let \((S_t^{(n)}, I_t^{(n)}, R_t^{(n)})\) be the solution of (1.1) with the initial function \( \varphi_n \). Let \( \omega_n(\varphi_n) \) be the omega limit set of \((S_t^{(n)}, I_t^{(n)}, R_t^{(n)})\). By a completely similar argument as that used in [5] and [9], we have that there exits some compact and invariant set \( \omega^* \in Q \) such that \( \text{dist}(\omega_n(\varphi_n), \omega^*) \to 0 \) as \( n \to +\infty \). Here, \( \text{dist}(\omega_n(\varphi_n), \omega^*) \) means Hausdorff distance.
If (2.4) does not hold, for some initial function sequence \( \{ \varphi_n \} = \{ (\varphi_1^{(n)}, \varphi_2^{(n)}, \varphi_3^{(n)}) \} \in Q \) such that \( \varphi_2^{(n)}(0) > 0 \) and \( \varphi_3^{(n)}(0) > 0 \), we have that there is some \( \bar{\varphi} = (\bar{\varphi}_1, \bar{\varphi}_2, \bar{\varphi}_3) \in \omega^* \) such that \( \bar{\varphi}_2(\theta_0) = 0 \) for some \(-h \leq \theta_0 \leq 0\). Now, let \((\bar{S}(t), \bar{I}(t), \bar{R}(t))\) be the solution of (1.1) with the initial function \( \bar{\varphi} \). Then, by the invariance of \( \omega^* \), we have that \((\bar{S}(t), \bar{I}(t), \bar{R}(t)) \in \omega^* \) for all \( t \in \mathcal{R} \). Note that Remark 1 and \( \bar{\varphi}_2(\theta_0) = 0 \), we easily have that \( \int_0^h \bar{I}(t-s)d\eta(s) + \bar{I}(t) = 0 \) for all \( t \leq \theta_0 \). Hence, it follows from (1.1) that \( I(t) = 0 \) for all \( t \leq 0 \). This implies that \( \bar{\varphi}_2(\theta) = 0 \) for all \(-h \leq \theta \leq 0 \). It follows from Remark 1 and (1.1) that \( \bar{S}_t = \bar{S}(t) = \bar{g}_1(t), \bar{I}_t = \bar{I}(t) = 0 \) and \( \bar{R}_t = \bar{R}(t) = \bar{g}_2(t) \) for all \( t \in \mathcal{R} \), where

\[
\bar{g}_1(t) = -\left(\frac{b}{\mu_1} - \bar{\varphi}_1(0)\right)e^{-\mu_1 t} + \frac{b}{\mu_1}, \quad \bar{g}_2(t) = \bar{\varphi}_3(0)e^{-\mu_3 t}.
\]

If \( \bar{\varphi}_1(\theta) = \bar{\varphi}_1(0) < b/\mu_1 \) for \(-h \leq \theta \leq 0 \) or \( \bar{\varphi}_3(\theta) = \bar{\varphi}_3(0) > 0 \) for \(-h \leq \theta \leq 0 \), we see that the negative semi-orbit \((\bar{S}(t), \bar{I}(t), \bar{R}(t)) \in \omega^* \) is unbounded. This is a contradiction.

If \( \bar{\varphi}_1(\theta) = b/\mu_1 \) for \(-h \leq \theta \leq 0 \), we have that \( \bar{\varphi}_2(\theta) = \bar{\varphi}_3(\theta) = 0 \) for \(-h \leq \theta \leq 0 \). Hence, \( \bar{\varphi} = (b/\mu_1, 0, 0) = E_0 \in \omega^* \).

Let us show that \( E_0 \) is factually isolated (see [5] or [9]). That is, there exists some neighborhood \( U \) of \( E_0 \) in \( Q \) such that \( E_0 \) is the largest invariant set in \( U \).

In fact, let us choose

\[
U = \{ \varphi \mid \varphi = (\varphi_1, \varphi_2, \varphi_3) \in Q, \quad ||\varphi - E_0|| < \varepsilon \}
\]

for some sufficiently small positive constant \( \varepsilon \). We shall show that \( E_0 \) is the largest invariant set in \( U \) for some \( \varepsilon \).

If not, for any sufficiently small \( \varepsilon \), there exists some invariant set \( W \) \((W \subset U)\) such that \( W \setminus E_0 \) is not empty. Let \( \varphi = (\varphi_1, \varphi_2, \varphi_3) \in W \setminus E_0 \) and \((S_t, I_t, R_t)\) be the solution of (1.1) with the initial function \( \varphi \). Then, \((S_t, I_t, R_t) \in W \) for all \( t \in \mathcal{R} \).

If \( \varphi_2(0) + \int_0^h \varphi_2(-s)d\eta(s) = 0 \), by the invariance of \( W \) and Remark 1, we also have the contradiction that \( \varphi = E_0 \) or that the negative semi-orbit \((S_t, I_t, R_t) \in \omega^* \) is unbounded.

If \( \varphi_2(0) + \int_0^h \varphi_2(-s)d\eta(s) > 0 \), from Remark 1 we see that \( I(t) > 0 \) for all \( t \geq 0 \). Now, let us consider the continuous function

\[
P(t) = I(t) + \rho \int_0^h \int_{t-\tau}^t I(u)dud\eta(\tau)
\]

for some constant \( \rho > 0 \). We see that for \( t \geq 0 \), the time derivative of \( P(t) \) along the solution \((S(t), I(t), R(t))\) satisfies

\[
\dot{P}(t) = \dot{I}(t) + \rho(I(t) - \int_0^h I(t-\tau)d\eta(\tau))
\]

\[
= [\rho - (\mu_2 + \lambda)]I(t) + [\beta S(t) - \rho] \int_0^h I(t-\tau)d\eta(\tau)
\]

\[
\geq [\rho - (\mu_2 + \lambda)]I(t) + [\beta(b/\mu_1 - \varepsilon) - \rho] \int_0^h I(t-\tau)d\eta(\tau)
\]

\[
= \left[ \frac{\beta b}{\mu_1} - (\mu_2 + \lambda) \right] \beta c I(t),
\]

(2.8)
for \( t \geq 0 \). Here, we chose \( \rho = \beta(b/\mu_1 - \epsilon) > 0 \) and used the inequality \( S(t) \geq b/\mu_1 - \epsilon \) for all \( t \in \mathcal{R} \). From (2.6), we have that \( I(t) \geq \eta/2 \) for all large \( t \geq t_1 > 0 \), which, together with (2.8) and (1.3), shows that for some sufficiently small \( \epsilon \),
\[
\dot{P}(t) \geq \frac{\eta}{2} \left[ \frac{\beta b}{\mu_1} - (\mu_2 + \lambda) - \beta \epsilon \right] > 0, 
\]
for all \( t \geq t_1 \). Thus, \( P(t) \rightarrow +\infty \) as \( t \rightarrow +\infty \). This contradicts to Lemma 1. This shows that \( E_0 \) is isolated.

We easily see that the semigroup defined by the solution of (1.1) satisfies the conditions of Lemma 4.3 in [9] with \( M = E_0 \). Thus, by Lemma 4.3 in [9], we have that there is some \( \xi = (\xi_1, \xi_2, \xi_3) \) such that \( \xi \in \omega^* \cap (W^s(E_0) \setminus E_0) \). Here, \( W^s(E_0) \) denotes the stable set of \( E_0 \).

If \( \xi_2(0) + \int_0^h \xi_2(-s)\,d\eta(s) = 0 \), again by the invariance of \( W \) and Remark 1, we also have the contradiction that \( \xi = E_0 \) or that the negative semi-orbit \( \hat{S}_t, \hat{I}_t, \hat{R}_t \) \((t < 0)\) of (1.1) through \( \xi \) is unbounded.

If \( \xi_2(0) + \int_0^h \xi_2(-s)\,d\eta(s) > 0 \), from Remark 1, we see that \( \hat{S}(t) > 0, \hat{I}(t) > 0 \) and \( \hat{R}(t) > 0 \) for all \( t > 0 \). It follows from \( \xi \in \omega^* \cap (W^s(E_0) \setminus E_0) \) that
\[
\lim_{t \rightarrow +\infty} \hat{S}(t) = \frac{b}{\mu_1}, \quad \lim_{t \rightarrow +\infty} \hat{I}(t) = \lim_{t \rightarrow +\infty} \hat{R}(t) = 0, 
\]
which contradicts to (2.6). This completes the proof of Lemma 4.

**Proof of Theorem.** Note that (2.4), from (1.1) we easily have that
\[
\liminf_{t \rightarrow +\infty} R(t) \geq \frac{\lambda \nu_2}{\mu_2} \equiv \nu_3 > 0. 
\]
Thus, (1.1) is permanent by Lemmas 1, 2 and 4. This proves our theorem.

### 3 Conclusion

In this paper, we considered permanence of (1.1). In biology, our theorem together with results in [3-4] and [12] show that, for any time delay \( h \), the condition (1.3) is the threshold of (1.1) for an endemic to occur. On the other hand, the simulations for (1.1) given below suggest that the condition (1.3) maybe also implies the global asymptotic stability of the endemic equilibrium \( E_+ \) of (1.1) for any time delay \( h \). Unfortunately, we cannot give a complete proof to the problem. We can only show that the endemic equilibrium \( E_+ \) of (1.1) is globally asymptotically stable for small time delay \( h \) [4].

**Example.** Note that the first two equations of (1.1) are independent of the state variable \( R(t) \) and that the third equation of (1.1) is linear with respect to \( I(t) \) and \( R(t) \).
We consider the following sub-systems (3.1) and (3.2) with discrete and distributed time delays, respectively.

\[
\begin{aligned}
\begin{cases}
\dot{S}(t) &= -0.1S(t)I(t-h) - 0.1S(t) + 0.5 \\
\dot{I}(t) &= 0.1S(t)I(t-h) - \alpha I(t),
\end{cases} \\
\end{aligned}
\tag{3.1}
\]

\[
\begin{aligned}
\begin{cases}
\dot{S}(t) &= -0.1S(t) \int_{0}^{h} \left( \frac{e^{-s}}{1-e^{-h}} \right) I(t-s) ds - 0.1S(t) + 0.5 \\
\dot{I}(t) &= 0.1S(t) \int_{0}^{h} \left( \frac{e^{-s}}{1-e^{-h}} \right) I(t-s) ds - \alpha I(t),
\end{cases}
\end{aligned}
\tag{3.2}
\]

where \(\alpha > 0\) and \(h > 0\). It is clear that the condition (1.3) is reduced to

\[
0 < \alpha < \frac{1}{2}.
\tag{3.3}
\]

There exists the disease free equilibrium \(E_0 = (5, 0)\) for (3.1) and (3.2). If (3.3) holds, there also exists the endemic equilibrium \(E_+ = (10\alpha, (0.5 - \alpha)/\alpha)\) for (3.1) and (3.2).

The following figures 1-2 illustrate our theorem and further suggest that, for large time delay \(h\), the endemic equilibrium \(E_+\) of (1.1) is also globally asymptotically stable if and only if (1.3) holds.

\[\text{Figure 1. The graph of the trajectory of (3.1) with } \alpha = 0.49, \ h = 30 \text{ and the initial function } \varphi_1(\theta) = 0.1\theta + 3 \text{ and } \varphi_2(\theta_2) = 1.1 - \cos(0.05\pi\theta) \text{ for } \theta \in [-h, 0].\]
Figure 2. The graph of the trajectory of (3.2) with $a = 0.49$, $h = 30$ and the initial function $\varphi_1(\theta) = 0.1\theta + 3$ and $\varphi_2(\theta_2) = 2 - \sin(\theta)$ for $\theta \in [-h, 0]$.

References


