# Awareness programs control infectious disease - Multiple delay induced mathematical model. 

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#### Abstract

We propose and analyze a mathematical model to study the impact of awareness programs on an infectious disease outbreak. These programs induce behavioral changes in the population, which divide the susceptible class into two subclasses, aware susceptible and unaware susceptible. The system can have a disease-free equilibrium and an endemic equilibrium. The expression of the basic reproduction number and the conditions for the stability of the equilibria are derived. We further improve and study the model by introducing two time-delay factors, one for the time lag in memory fading of aware people and one for the delay between cases of disease occurring and mounting awareness programs. The delayed system has positive bounded solutions. We study various cases for the time delays and show that in general the system develops limit cycle oscillation through a Hopf bifurcation for increasing time delays. We show that under certain conditions on the parameters, the system is permanent. To verify our analytical findings, the numerical simulations on the model, using realistic parameters for Pneumococcus are performed.


Keywords: Epidemic model, Awareness programs, Time delay, Stability analysis, Hopf bifurcation, Numerical simulation.

Mathematics Subject Classification: 34D20, 92B05, 92D20, 92D39.

[^0]
## 1. Introduction

In developing countries more than 11 million people died each year due to infectious disease including premature deaths and deaths of young children. Pneumonia, Tuberculosis (TB), Diarrheal diseases (Cholera), Malaria, Measles and more recently HIV/AIDS are the major deadly infectious diseases [1].

The major cause of global childhood mortality is Pneumonia which is caused by a number of infectious agents, including viruses, bacteria and fungi. Approximately 1.4 million children die every year because of Pneumonia [2]. Diarrheal diseases (for example Cholera, Bacillary Dysentery, Typhoid, Giardia and Rotavirus) are the second leading cause of death taking the lives of about 1.5 million children under five every year [3]. In 2010, 8.8 million people were infected with, and 1.4 million died from, TB [4]. Malaria is a life-threatening vector-borne disease caused by the bites of infected mosquitoes. In 2010, Malaria caused an estimated 655,000 deaths, mostly among African children (with an uncertainty range of 537,000 to 907,000 ) [5]. In 2010, 139,300 people died worldwide due to Measles [6]. Recently, HIV/AIDS has become the major concern in a global pandemic. More than 25 million people died of HIV/AIDS in the last three decades. There were approximately 34.2 million people infected by HIV up to the end of 2011 [7]. Another infectious disease is Influenza which causes serious public health and economic problems. Globally, these annual epidemics result in about three to five million cases of severe illness, and about 250,000 to 500,000 deaths [8]. Other major deadly infectious diseases in humans include Dengue, Yellow Fever, Hepatitis B, Avian Influenza (Bird Flu) and Chagas Disease.

The above description clearly indicates the severity of infectious disease. These diseases are a major threat to developing and underdeveloped countries. Some diseases can be prevented through vaccinations. However this is costly and sometimes the effect is only temporary. On the other hand sometimes disease appropriate awareness in a population can control an infection most effectively. In developing and underdeveloped countries, the mass media plays an important role in changing behavior related to public health. The government and other health organizations should immediately make people aware about the disease and relevant precautions through the media. The media not only make the population acquainted with the disease but also suggest the necessary preventive practices such as social distancing, wearing protective masks or vaccination. In general the people who are aware adopt these practices so that their chances of becoming infected are minimized. Depending on the behavior associated with a given infectious disease, improved levels of awareness may increase the use of mosquito coils, mosquito nets [9], or face masks [10, 11], practice of better hygiene [12, 13], application of preventive medicine or vaccination [14], voluntary quarantine [15], avoidance of places containing large numbers of people
[12], practice of safe sex [16], or other appropriate measures. A comprehensive review of the existing mathematical literature related to the effect of media awareness programs on disease outbreaks is given in Table 1. However, behavioral responses can change the transmission patterns and reduce the prevalence of disease. So there is a need of epidemiological models that explicitly include the effect of awareness programs and behavioral responses. It is to be noted that in general the effect of awareness can strongly depend on local interactions. The individuals in the local spatial or geographical neighbourhood of an outbreak may have a much stronger incentive to adopt preventive practices and this local adoption of suitable preventive practices may cause a local outbreak to die out without the whole population having to adopt them. It would be possible to model this using some sort of spatial model. However in this paper we shall not pursue this line instead we shall study a mean field model and assume that the impact of the awareness program is uniform across the whole population. This is common in the study of disease awareness programs $[17,18,19,20]$ where sometimes we wish to use a relatively simple model to study the effect of awareness programs applied to the whole population to reduce the disease levels in the entire population rather than stop a local outbreak.

A comprehensive review on the impact of media awareness programmes is presented in Section 2. In Section 3 the model without time delays is formulated and analyzed to observe the local stability of the system around the feasible equilibria. The model with multiple time delays is proposed and analyzed in Section 4. The conditions under which the system enters Hopf bifurcation and conditions for permanence of the system are also worked out. In Section 5, numerical simulations are carried out to verify our analytical findings and the paper ends with a brief conclusion.

## 2. Review of media awareness program in infectious disease outbreak

In this section we review the literature on the effect of media awareness programs on infectious disease outbreaks. These studies are essentially of two different types. In the first type mathematical models are used to investigate the impact of media coverage on the spread and control of infectious disease. The mathematical models are either compartmental models such as susceptible-infectedsusceptible (SIS), susceptible-infected-recovered (SIR), susceptible-exposed-infected (SEI), susceptible-infected-recovered-susceptible (SIRS), exposed-infected-hospitalized (EIH), susceptible-exposed-infected-hospitalized-recovered (SEIHR) and similar models, or economic or game-theoretic models. In the second type of study statistical analysis is used to identify the association between media awareness and disease related cases. A comprehensive summary of such studies is given in Table 1.

Table 1: Review on the impact of media awareness programs on infectious disease.

| Year | References | Summary of study |
| :---: | :---: | :---: |
| 2007 | [21] | Cui et al. developed and analyzed an SEI model to include media influence on the spreading of a communicable disease in a given area. They concluded that if the basic reproduction number is greater than one and the media effect is high, the model shows several endemic equilibria, which causes a threat to control the disease outbreak. |
|  | [17] | Liu et al. developed an EIH compartmental model to investigate the role of the media and its psychological impact on multiple disease outbreaks. Their model analysis reveals that this impact leads to differences in the transmission pattern. |
|  | [22] | Using the data from the Bangladesh Demography and Health Survey (1999-2000), Rahman and Rahman identified that media and education could play a major role in controlling HIV/AIDS. |
|  | [23] | Tai and Sun investigated media dependency amongst Chinese individuals during the SARS epidemic of 2003. Their study was mainly focused into the situation where the information was highly monitored and not easily available from the mainstream media. In those circumstances, short message service (SMS) and the Internet are the possible substitute resources of information. |
| 2008 | [24] | Cui et al. formulated and analyzed an SIS infection model to investigate the role of media coverage during an infectious disease outbreak in a given population. They concluded that increasing media coverage causes a lower infection rate, although it may not absolutely remove the infection. |

Table 1 - continued from previous page

## Year References Summary of study

[25] Joshi et al. investigated the effect of an information and education campaign on the HIV epidemic in Uganda. They compare their model with three types of susceptibles to a standard SIR model.
[26] Li et al. developed and analyzed an SIS epidemic model, including media coverage in which the susceptible population is subjected to impulsive vaccination. They showed that the disease-free solution is globally asymptotically stable.
[27] Liu and Cui developed a compartmental model to study the role of the media in an infectious disease outbreak. They assume a standard epidemiological model but with a reduced transmission term due to the media campaign.
[28] Young et al. showed that a high level of media coverage plays a crucial role in making the public aware of many diseases and influencing their perception of risk. Participants in their study often considered diseases that appeared in the media more serious, even when this was not the actual case.

Chen formulated an economic game-theoretic model of epidemics incorporating self-protection of susceptible populations. He suggests that an individual makes his or her behavioral changes through the information about the disease and expanding the supply of information may decrease the likelihood of eradication.

Table 1 - continued from previous page

## Year References Summary of study

[30]
Funk et al. develop and study a mathematical model where the host population is less susceptible due to the spread of awareness. They reveal that change in behavioral response can reduce the size of an outbreak though the epidemic threshold will be unaffected.
[31] Li and Cui propose an SIS epidemic model in the presence of media coverage and analyze the model under two distinct types of vaccination strategies namely constant vaccination and pulse vaccination. They compare these two different types of vaccination policies.

2010
[32] Kiss et al. formulated a mathematical model where the total populations are aware of the disease threat but only a certain proportion of them is responsive. They showed that the infection can be removed when the spreading of information is fast enough, otherwise information transmission can play a major role in controlling the disease.
[33] Mummert and Weiss proposed a modified SIR model incorporating the impact of media coverage. They conclude that the severity of the disease outbreak can be lower if the media and the public health agencies work together.
[34] Yoo et al. showed using a statistical analysis that there is a connection between Influenza vaccination 1999-2001 and media reporting, specifically headlines on flu-related issues. They studied three media sources: a wire service news agency, a newspaper and four television channels.

Table 1 - continued from previous page

| Year | References | Summary of study |
| :--- | :--- | :--- |
| 2011 | $[18]$ | Misra et al. developed and analyzed a nonlinear SIS mathematical model |
|  |  | in the presence of a media awareness program. They suggest that an |
|  |  | awareness program can control the diffusion of the disease but immigra- |
|  |  | tion of susceptibles causes the disease to be endemic. |

[35] Misra et al. proposed and analyzed a delay induced mathematical model in the presence of an awareness program. They concluded that the awareness program plays a crucial role in controlling the spread of disease, but it cannot remove the infection completely.
[36] Sun et al. used the SIS model in a two patch setting with media coverage present in each patch. They analyze their model both analytically and numerically. They find that both epidemic burden and duration of the disease spread are significantly lowered by the media coverage.
[19] Tchuenche et al. developed a Susceptible-Infected-VaccinatedRecovered (SIVR) epidemic model to study the effect of media broadcasting on the spread and control over an Influenza outbreak. Using optimal control theory they obtained the effect of costs due to media coverage.

2012
[37] Olowukure et al. investigated if there is any connection between volume of newspaper reports and laboratory testing for Influenza A (H1N1) pdm09, (the swine flu Influenza A (H1N1) pandemic of 2009) in one English health region during the early phase of the pandemic. They inferred that there exists a temporal association between volume of media reporting and number of laboratory tests.

Table 1 - continued from previous page

## Year References Summary of study

[38] Tchuenche and Bauch formulated an SIHR model incorporating a signal function which captures the effect of media coverage. They suggest that the disease cannot be eliminated through media coverage, but it can control the spread of the infection.

2013
[39]
Funk and Jansen studied how the interplay between the network of an awareness program and the network of infection determines the dynamics of the disease outbreak.
[40] Liu investigated an SIRS epidemic model with media coverage and random perturbation. The disease transmission term was reduced by media coverage as in Liu and Cui [27], Tchuenche et al. [19] and Sun et al. [36] and stochastic white noise perturbation was added. The resulting stochastic differential equation model was studied analytically and numerically.
[20] Samanta et al. studied an SIS epidemic model for the effect of media awareness programs on epidemic outbreaks. They concluded that although media awareness programs can have a substantial effect on controlling disease prevalence, above a threshold value of their execution rate, the system shows limit cycle oscillations.
[41] Wang et al. studied an SIS network model incorporating the impact of media coverage on disease transmission and suggested effective control strategies to prevent disease through media coverage and education. They find the basic reproduction number, equilibrium and global stability results for their model and explore the results by simulation.

Table 1 - continued from previous page

\begin{tabular}{|c|c|c|}
\hline Year \& References \& Summary of study <br>
\hline 2014 \& [42]

[43] \& | Kaur et al. proposed and analyzed an SIRS epidemic model incorporating the effects of an awareness program driven by the media. Their model is based on that of Misra et al. [18] with some significant differences in modeling the awareness programs. They conduct an equilibrium and stability analysis and use simulation to verify their results. |
| :--- |
| Samanta and Chattopadhyay proposed and analyzed a slow-fast epidemic model in the presence of the awareness program, where a susceptible individual switches between aware and unaware states very fast, whereas the disease transmission and other biological processes are comparatively slow. | <br>

\hline \& [44] \& Sharma and Misra investigated an SIR model of hepatitis B with varying population size, which couples vaccination and awareness created by the media within a single framework. <br>
\hline \& [45] \& Wang and Xiao studied an SIR Filippov epidemic model with media coverage by incorporating a piecewise continuous transmission rate to describe that the media coverage exhibits its effects once the number of infected individuals exceeds a certain critical level. The disease transmission coefficient is reduced by an exponential term as a result of a media campaign. They find that a given level of infecteds can be reached if the threshold policy and other parameters are chosen correctly. <br>
\hline
\end{tabular}

Table 1 - continued from previous page

| Year | References | Summary of study |
| :---: | :---: | :---: |
|  | [46] | Zhao et al. proposed and analyzed an SIRS epidemic model incorporating media coverage with time delay. They showed that the time delay in media coverage cannot affect the stability of the disease-free equilibrium when the basic reproduction number is less than unity. However, the time delay affects the stability of the endemic equilibrium and produces limit cycle oscillations while the basic reproduction number is greater than unity. |
| 2015 | [47] | Sahu and Dhar studied the complex dynamics of an SEQIHRS epidemic model incorporating media coverage, quarantine and isolation studies in a community with pre-existing immunity. Media coverage does not alter the effective reproduction number but lowers the number of infecteds at the endemic steady state, also lowering the maximum number of infected individuals. The results of isolation and quarantine depend on the amount of transmission from isolated individuals. Higher amounts of pre-existing immunity amongst the population cause the peak infection level to happen earlier and decrease it. |

The above descriptions clearly indicate that awareness programmes play a crucial role in controlling the disease during an epidemic outbreak. In the next section we formulate a mathematical model to capture the impact of media awareness programs in an infectious disease outbreak. The model that we shall consider is a deterministic differential equation mean field SIS epidemic model for the spread of an infection in the presence of awareness programs. We model the awareness programs explicitly unlike the models of Cui et al. [24], Li, Ma and Cui [26] and Liu and Cui [27] who model the effect of awareness through a reduction in the disease transmission term. Our work builds on the work of Misra et al. [18, 35] although we allow aware people to become infected and some recovered individuals to become aware. It also builds on Samanta et al. [20] After analysing the basic model we introduce and analyse two types of time delays and then perform simulations based on real parameter values for Pneumococcus to verify our
theoretical results.

## 3. Model with awareness program

### 3.1. Model Formulation

To formulate the mathematical model we suppose that the whole population is divided into three separate classes, the susceptible aware class, the susceptible unaware class and the infected class. We assume that both susceptible classes can be infected by contact with infectives but the aware class has less chance to be infected compared to the unaware class and the infection rate among aware populations is dependent on the awareness programs. The unaware susceptible population becomes aware through the interaction with the awareness programs $[18,35]$ which is considered to be a saturating function [27] (Holling type-II) of the awareness programs and a proportion of infected individuals recover from the infection through treatment. After recovery, a fraction of recovered people will join the aware susceptible class and the remaining fraction will remain unaware susceptible. The model does not necessarily assume that the transmission routes of the disease and the information are the same, indeed these may well be different.

We consider that in the region under consideration, the total population is $N(t)$ at time $t$ and the rate of immigration of susceptibles is $A$, where immigrants are assumed to be unaware. The total population is divided into three classes: the susceptible unaware population $X_{-}(t)$, the infective population $Y(t)$ and the susceptible aware population $X_{+}(t)$. Also, let $M(t)$ be the number of campaigns due to the awareness programs driven by the media in that region at time $t . \mu$ denotes the implementation rate of awareness programs which is proportional to the number of infective individuals in the population. We assume that unaware susceptible individuals become aware under the influence of the awareness program at the rate $\lambda$ and the interaction between the unaware susceptible population and the awareness program follows the Holling type-II functional form with half-saturating constant $k$. It is assumed that the disease spreads only due to direct contact between susceptibles and infectives. Let $\beta$ be the contact rate of unaware susceptible individuals with infective individuals and it is assumed that the disease transmission follows the mass action law $\left(\beta X_{-}(t) Y(t)\right)$. However, our basic assumption is that the interaction between aware susceptibles and infecteds depends on the number of campaigns due to the awareness programs. Large numbers of campaigns causes less interaction between susceptible aware and infected populations, a mathematical form of this assumption can be written as $\frac{\beta X_{+}(t) Y(t)}{1+\beta_{1} M(t)}$, where $\beta_{1}$ is the efficacy of the awareness programs - a monotonic decreasing function of the number of campaigns $M(t)$. It is also a monotonic decreasing function of $\beta_{1}$. We assume that aware susceptible individuals transfer to unaware
susceptible individuals due to fading of memory or social factors at a per capita rate $\lambda_{0}$. It is also assumed that a proportion of infected individuals recover through treatment. After recovery, a fraction $p$ of recovered people will become aware and join the aware susceptible class whereas the remaining fraction $(1-p)$ will remain unaware susceptible.

Keeping the above facts in mind, the dynamics of the model is governed by the following systems of nonlinear ordinary differential equations :

$$
\begin{align*}
\frac{d X_{-}}{d t} & =A-\beta X_{-}(t) Y(t)-\lambda X_{-}(t) \frac{M(t)}{k+M(t)}-d X_{-}(t)+\lambda_{0} X_{+}(t)+(1-p) \gamma Y(t) \\
\frac{d X_{+}}{d t} & =\lambda X_{-}(t) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}(t)-\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)  \tag{3.1}\\
\frac{d Y}{d t} & =\beta X_{-}(t) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-\gamma Y(t)-\alpha Y(t)-d Y(t) \\
\frac{d M}{d t} & =\mu Y(t)-\mu_{0} M(t)
\end{align*}
$$

where $X_{-}(0)>0, X_{+} \geq 0, Y \geq 0, M \geq 0$.
Here the constants $\gamma, \alpha, d$ represent the recovery rate, disease induced death and natural death rate respectively. The constant $\mu_{0}$ denotes the depletion rate of awareness programs due to ineffectiveness, social problems in the population, and similar factors. Note that $p$ is a fraction and its value lies between 0 and 1.

Using the fact $N=X_{-}+X_{+}+Y$, the system (3.1) reduces to the following system:

$$
\begin{align*}
\frac{d Y}{d t}= & \beta\left(N(t)-X_{+}(t)-Y(t)\right) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-(\gamma+\alpha+d) Y(t) \\
\frac{d X_{+}}{d t}= & \lambda\left(N(t)-X_{+}(t)-Y(t)\right) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}(t) \\
& -\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)  \tag{3.2}\\
\frac{d N}{d t}= & A-d N(t)-\alpha Y(t) \\
\frac{d M}{d t}= & \mu Y(t)-\mu_{0} M(t)
\end{align*}
$$

For the analysis of model (3.2), we need the region of attraction [48] which is given by the set:

$$
\Omega=\left\{\left(Y, X_{+}, N, M\right) \in \Re_{+}{ }^{4}: 0 \leq X_{+}+Y \leq N \leq \frac{A}{d}, 0 \leq M \leq \frac{\mu A}{\mu_{0} d}\right\}
$$

and attracts all solutions initiating in the interior of the positive orthant, with $N(0)>X_{+}(0)+Y(0)$.

### 3.2. Equilibrium analysis

The above model (3.2) has two non-negative equilibria.
(i) The disease free equilibrium (DFE) $E_{0}(0,0, A / d, 0)$.
(ii) The endemic equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}\right)$.

Here

$$
\begin{aligned}
X_{+}^{*} & =\frac{\mu_{0}}{\beta \beta_{1} \mu Y^{*}}\left[\beta\left(\frac{A}{d}-\frac{\alpha Y^{*}}{d}-Y^{*}\right)-(\gamma+\alpha+d)\right]\left[1+\frac{\beta_{1} \mu Y^{*}}{\mu_{0}}\right] \\
N^{*} & =\frac{A-\alpha Y^{*}}{d} \\
M^{*} & =\frac{\mu Y^{*}}{\mu_{0}}, \\
\text { and } Y^{*} & \text { satisfies the equation }
\end{aligned}
$$

$$
\begin{equation*}
H_{1} Y^{* 3}+H_{2} Y^{* 2}+H_{3} Y^{*}+H_{4}=0 \tag{3.3}
\end{equation*}
$$

with

$$
\begin{align*}
H_{1}= & \frac{\beta \beta_{1} \mu^{2}}{\mu_{0}^{2}}\left[\left(d+\lambda_{0}\right)\left(\frac{\alpha}{d}+1\right)+p \gamma\right]+\frac{\beta^{2} \mu}{\mu_{0}}\left(\frac{\alpha}{d}+1\right), \\
H_{2}= & \beta\left(\frac{\alpha}{d}+1\right)\left(\frac{\lambda \mu}{\mu_{0}}+\beta k\right)-\left(\frac{\beta A}{d}-\gamma-\alpha-d\right)\left(\frac{\lambda \beta_{1} \mu^{2}}{\mu_{0}^{2}}+\frac{\beta \mu}{\mu_{0}}\right)+\frac{\lambda \beta \beta_{1} \mu^{2} A}{\mu_{0}^{2} d} \\
& +\frac{p \gamma \beta \beta_{1} \mu k}{\mu_{0}}-\frac{\beta_{1} \mu^{2}}{\mu_{0}^{2}}\left(d+\lambda_{0}\right)\left(\frac{\beta A}{d}-\gamma-\alpha-d\right)+\frac{\beta \mu}{\mu_{0}}\left(d+\lambda_{0}\right)\left(1+\beta_{1} k\right)\left(\frac{\alpha}{d}+1\right),  \tag{3.4}\\
H_{3}= & -\left(\frac{\beta A}{d}-\gamma-\alpha-d\right)\left(\frac{\lambda \mu}{\mu_{0}}+\beta k\right) \\
& +k \beta\left(d+\lambda_{0}\right)\left(\frac{\alpha}{d}+1\right)-\frac{\mu}{\mu_{0}}\left(d+\lambda_{0}\right)\left(1+\beta_{1} k\right)\left(\frac{\beta A}{d}-\gamma-\alpha-d\right), \\
H_{4}= & -k\left(\frac{\beta A}{d}-\gamma-\alpha-d\right)\left(d+\lambda_{0}\right) .
\end{align*}
$$

An endemic equilibrium exists if

$$
\begin{equation*}
\frac{\beta A}{d}-(\gamma+\alpha+d)>0 \tag{3.5}
\end{equation*}
$$

Let us define $R_{0}=\frac{\beta A}{d(\gamma+\alpha+d)}$, which is the basic reproduction number for system (3.2).
$H_{1}$ is always positive and $H_{4}$ is always negative if $R_{0}>1$. Hence the equation (3.3) has at least one positive root. Therefore the sufficient conditions for the existence of the interior equilibrium point of system (3.2) are as follows:

$$
R_{0}>1 \text { and } Y^{*}<\min \left\{\frac{d(\gamma+\alpha+d)\left(R_{0}-1\right)}{\beta(\alpha+d)}, \frac{A}{\alpha}\right\}
$$

However, $H_{1}, H_{2}, H_{3}$ and $H_{4}$ are always positive if $R_{0}<1$. Hence the system (3.2) does not have any positive interior equilibrium $\left(E^{*}\right)$ for $R_{0}<1$.

Remark 1: $\frac{\partial Y^{*}}{\partial \mu}<0$ if $\frac{H_{1 \mu} Y^{* 2}+H_{2 \mu} Y^{*}+H_{3 \mu}}{3 H_{1} Y^{* 2}+2 Y^{*} H_{2}+H_{3}}>0$ and $\frac{\partial Y^{*}}{\partial \beta_{1}}<0$ if $\frac{H_{1 \beta_{1}} Y^{* 2}+H_{2 \beta_{1}} Y^{*}+H_{3 \beta_{1}}}{3 H_{1} Y^{* 2}+2 Y^{*} H_{2}+H_{3}}>0$,
which indicates that the equilibrium number of infective individuals decreases with an increase in the value of the the implementation rate of awareness programs and the efficacy of the awareness programs. Here $H_{i \bullet},(i=1,2,3)$ denotes the partial differentiation of $H_{i}$ with respect to the parameter ' $\bullet$ '.

Remark 2: We can find the basic reproduction number of the system (3.1) in the absence of awareness program. Therefore the system (3.1) becomes

$$
\begin{align*}
\frac{d S}{d t} & =A-\beta S Y-d S+\gamma Y  \tag{3.6}\\
\frac{d Y}{d t} & =\beta S Y-\gamma Y-\alpha Y-d Y
\end{align*}
$$

where $S$ and $Y$ are the number of susceptible and infected individuals and the other parameters are the same as defined in system (3.1).

The above model (3.6) has two non-negative equilibria:
(i) The disease free equilibrium $(\mathrm{DFE}) E_{0}(0, A / d)$,
(ii) The endemic equilibrium $E^{*}\left(S^{*}, Y^{*}\right)$,
where $S^{*}=\frac{\gamma+\alpha+d}{\beta}, Y^{*}=\frac{\beta A-d(\gamma+\alpha+d)}{\beta(\alpha+d)}$ the basic reproduction number for the system (3.6) is $R_{01}=$ $\frac{\beta A}{d(\gamma+\alpha+d)}$, which is the same as $R_{0}$. So the awareness program cannot eradicate the infection whenever $R_{0}>1$, but it can reduce the equilibrium number of infected individuals (see Figure 2).

### 3.3. Local stability behavior

The roots of the characteristic equation corresponding to $E_{0}(0,0, A / d, 0)$ are $\frac{\beta A}{d}-\gamma-\alpha-d$, $-d$, $-\left(d+\lambda_{0}\right),-\mu_{0}$.

The DFE $E_{0}$ is locally asymptotically stable (LAS) if $\frac{\beta A}{d}-\gamma-\alpha-d<0$, i.e. $R_{0}<1$.
The variational matrix at an endemic equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}\right)$ is

$$
J=\left(\begin{array}{cccc}
-\Pi_{1}-\xi & \Pi_{2} & \Pi_{3} & -\Pi_{4} \\
\Pi_{5} & -\Pi_{6}-\xi & \Pi_{7} & \Pi_{8} \\
-\Pi_{9} & 0 & -\Pi_{10}-\xi & 0 \\
\Pi_{11} & 0 & 0 & -\Pi_{12}-\xi
\end{array}\right)
$$

Here $\quad \Pi_{1}=\beta Y^{*}, \Pi_{2}=-\beta Y^{*}+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, \Pi_{3}=\beta Y^{*}, \Pi_{4}=\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, \Pi_{5}=-\frac{\lambda M^{*}}{k+M^{*}}+p \gamma-\frac{\beta X_{+}^{*}}{1+\beta_{1} M^{*}}$, $\Pi_{6}=\frac{\lambda M^{*}}{k+M^{*}}+d+\lambda_{0}+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, \Pi_{7}=\frac{\lambda M^{*}}{k+M^{*}}, \Pi_{8}=\frac{\lambda\left(N^{*}-X_{+}^{*}-Y\right) k}{\left(k+M^{*}\right)^{2}}+\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, \Pi_{9}=\alpha, \Pi_{10}=d, \Pi_{11}=\mu$, $\Pi_{12}=\mu_{0}$.

The characteristic equation of the system (3.2) around the interior equilibrium $\left(E^{*}\right)$ is

$$
\begin{equation*}
\xi^{4}+\sigma_{1} \xi^{3}+\sigma_{2} \xi^{2}+\sigma_{3} \xi+\sigma_{4}=0 \tag{3.7}
\end{equation*}
$$

Therefore, $E^{*}$ is LAS if and only if

$$
\begin{equation*}
\sigma_{1}>0, \sigma_{2}>0, \sigma_{3}>0, \sigma_{4}>0, \sigma_{1} \sigma_{2}>\sigma_{3} \text { and } \sigma_{1} \sigma_{2} \sigma_{3}>\sigma_{3}^{2}+\sigma_{1}^{2} \sigma_{4} \tag{3.8}
\end{equation*}
$$

Here,

$$
\begin{aligned}
\sigma_{1}= & \Pi_{1}+\Pi_{6}+\Pi_{10}+\Pi_{12} \\
\sigma_{2}= & \Pi_{1} \Pi_{10}+\Pi_{1} \Pi_{12}+\Pi_{10} \Pi_{12}+\Pi_{3} \Pi_{9}+\Pi_{4} \Pi_{11}+\Pi_{6} \Pi_{10}+\Pi_{6} \Pi_{12}+\Pi_{1} \Pi_{6}-\Pi_{2} \Pi_{5} \\
\sigma_{3}= & -\Pi_{2} \Pi_{5} \Pi_{10}-\Pi_{2} \Pi_{5} \Pi_{12}+\Pi_{2} \Pi_{8} \Pi_{11}+\Pi_{1} \Pi_{10} \Pi_{12}+\Pi_{3} \Pi_{9} \Pi_{12}+\Pi_{4} \Pi_{10} \Pi_{11}+\Pi_{6} \Pi_{10} \Pi_{12} \\
& +\Pi_{1} \Pi_{6} \Pi_{10}+\Pi_{1} \Pi_{6} \Pi_{12}+\Pi_{3} \Pi_{6} \Pi_{9}+\Pi_{4} \Pi_{6} \Pi_{11}+\Pi_{2} \Pi_{7} \Pi_{9} \\
\sigma_{4}= & -\Pi_{2} \Pi_{5} \Pi_{10} \Pi_{12}+\Pi_{2} \Pi_{7} \Pi_{9} \Pi_{12}-\Pi_{2} \Pi_{8} \Pi_{10} \Pi_{11}+\Pi_{1} \Pi_{6} \Pi_{10} \Pi_{12}+\Pi_{3} \Pi_{6} \Pi_{9} \Pi_{12}+\Pi_{4} \Pi_{6} \Pi_{10} \Pi_{11} .
\end{aligned}
$$

## 4. Model with delay

### 4.1. Model Formulation

In the previous section we assumed that aware susceptible individuals transfer to unaware susceptible individuals due to fading of memory or certain social factors. However, it is reasonable to consider a time lag in memory fading of aware people. Here we assume that the aware susceptible individual will become unaware susceptible at time $t$ due to forgetting the impact of disease at time $t-\tau_{1}$ (for some $\tau_{1}>0$ ).

We need to consider the probability that an aware susceptible individual remains in the aware susceptible class throughout the interval $\left[t-\tau_{1}, t\right]$ which we denote by $P\left(t, \tau_{1}\right)$. An aware susceptible individual leaves the aware susceptible class at time $\xi$ through death at rate $d$, surviving the time interval $\left[\xi-\tau_{1}, \xi\right]$ and becoming unaware at rate $\lambda_{0} P\left(\xi, \tau_{1}\right)$ or becoming infected at rate $\frac{\beta Y(\xi)}{1+\beta_{1} M(\xi)}$. Hence

$$
\begin{equation*}
P\left(t, \tau_{1}\right)=e^{-\int_{t-\tau_{1}}^{t}\left[d+\lambda_{0} P\left(\xi, \tau_{1}\right)+\frac{\beta Y(\xi)}{1+\beta_{1} M(\xi)} d \xi\right]}, \quad \text { for } t \geq t_{1} \tag{4.1}
\end{equation*}
$$

Usually, the number of infective cases known to the policy makers are cases that occurred some time previously and thus the intensity of the awareness program depends on this data. So it is more plausible to consider a time delay in execution of awareness programs. We suppose that at time $t$ the intensity of the awareness programs being executed will be in accordance with the number of infected cases reported at time $t-\tau_{2}$ (for some $\tau_{2}>0$ ).

Incorporating these two delays and the survival probability into the system of equations (3.1) and writing $P(t) \equiv P\left(t, \tau_{1}\right)$ as $\tau_{1}$ is fixed we obtain the system of delay differential equations:

$$
\begin{align*}
\frac{d X_{-}}{d t} & =A-\beta X_{-}(t) Y(t)-\lambda X_{-}(t) \frac{M(t)}{k+M(t)}-d X_{-}(t)+\lambda_{0} X_{+}\left(t-\tau_{1}\right) P(t)+(1-p) \gamma Y(t) \\
\frac{d X_{+}}{d t} & =\lambda X_{-}(t) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}\left(t-\tau_{1}\right) P(t)-\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t) \\
\frac{d Y}{d t} & =\beta X_{-}(t) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-\gamma Y(t)-\alpha Y(t)-d Y(t)  \tag{4.2}\\
\frac{d M}{d t} & =\mu Y\left(t-\tau_{2}\right)-\mu_{0} M(t) \\
\frac{d P}{d t} & =\left[-\lambda_{0} P(t)+\lambda_{0} P\left(t-\tau_{1}\right)-\frac{\beta Y(t)}{1+\beta_{1} M(t)}+\frac{\beta Y\left(t-\tau_{1}\right)}{1+\beta_{1} M\left(t-\tau_{1}\right)}\right] P(t)
\end{align*}
$$

We denote by $C$ the Banach space of continuous functions $\phi:[-\tau, 0] \rightarrow \mathbb{R}^{5}$ with norm

$$
\|\phi\|=\sup _{-\tau \leq \theta \leq 0}\left\{\left|\phi_{1}(\theta)\right|,\left|\phi_{2}(\theta)\right|,\left|\phi_{3}(\theta)\right|,\left|\phi_{4}(\theta)\right|,\left|\phi_{5}(\theta)\right|\right\}
$$

where $\tau=\max \left\{\tau_{1}, \tau_{2}\right\}$ and $\phi=\left(\phi_{1}, \phi_{2}, \phi_{3}, \phi_{4}, \phi_{5}\right)$. As usual, the initial conditions of (4.2) are given as

$$
\begin{equation*}
X_{-}(\theta)=\phi_{1}(\theta), \quad X_{+}(\theta)=\phi_{2}(\theta), \quad Y(\theta)=\phi_{3}(\theta), \quad M(\theta)=\phi_{4}(\theta), \quad P(\theta)=\phi_{5}(\theta), \quad \theta \in[-\tau, 0] \tag{4.3}
\end{equation*}
$$

where the initial function $\phi=\left(\phi_{1}, \phi_{2}, \phi_{3}, \phi_{4}, \phi_{5}\right)$ belongs to the Banach space $C=C\left([-\tau, 0], \mathbb{R}^{5}\right)$ of continuous functions mapping the interval $[-\tau, 0]$ into $\mathbb{R}^{5}$. For biological reasons, the initial functions are assumed as

$$
\begin{equation*}
\phi_{i}(\theta) \geq 0, \quad i=1,2,3,4 \quad \text { and } \quad 1 \geq \phi_{5}(\theta) \geq 0, \quad \theta \in[-\tau, 0] \tag{4.4}
\end{equation*}
$$

We also need the consistency condition

$$
P(0)=e^{-\int_{-\tau}^{0}\left[d+\lambda_{0} P\left(\xi, \tau_{1}\right)+\frac{\beta Y(\xi)}{1+M(\xi)}\right] d \xi}
$$

By the fundamental theory of functional differential equations [49], we know that there is a unique solution $\left(X_{-}(t), X_{+}(t), Y(t), M(t), P(t)\right)$ to system (4.2) with initial conditions (4.3).

### 4.2. Preliminaries

In this section, we will present some preliminaries, such as positive invariance, boundedness of solutions, existence of equilibria and the characteristic equation.

### 4.2.1. Positive invariance

Theorem 4.1. All the solutions of (4.2) with initial conditions (4.3) are positive.
Proof : The model (4.2) can be written in the following form:
$X=\operatorname{col}\left(X_{-}(t), X_{+}(t), Y(t), M(t), P(t)\right) \in \mathbb{R}_{+}^{5}, \quad\left(\phi_{1}(\theta), \phi_{2}(\theta), \phi_{3}(\theta), \phi_{4}(\theta), \phi_{5}(\theta)\right) \in \bar{C}_{+}=\left([-\tau, 0], \mathbb{R}_{+}^{5}\right)$, $\phi_{1}(0), \phi_{2}(0), \phi_{3}(0), \phi_{4}(0) \geq 0, \phi_{5}(0) \geq 0$,

$$
\begin{aligned}
F(X) & =\left(\begin{array}{c}
F_{1}(X) \\
F_{2}(X) \\
F_{3}(X) \\
F_{4}(X) \\
F_{5}(X)
\end{array}\right) \\
& =\left(\begin{array}{c}
A-\beta X_{-}(t) Y(t)-\lambda X_{-}(t) \frac{M(t)}{k+M(t)}-d X_{-}(t)+\lambda_{0} X_{+}\left(t-\tau_{1}\right) P(t)+(1-p) \gamma Y(t) \\
\lambda X_{-}(t) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}\left(t-\tau_{1}\right) P(t)-\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t) \\
\beta X_{-}(t) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-\gamma Y(t)-\alpha Y(t)-d Y(t) \\
\mu Y\left(t-\tau_{2}\right)-\mu_{0} M(t) \\
{\left[-\lambda_{0} P(t)+\lambda_{0} P\left(t-\tau_{1}\right)-\frac{\beta Y(t)}{1+\beta_{1} M(t)}+\frac{\beta Y\left(t-\tau_{1}\right)}{1+\beta_{1} M\left(t-\tau_{1}\right)}\right] P(t)}
\end{array}\right.
\end{aligned}
$$

Then the model system (4.2) becomes

$$
\begin{equation*}
\dot{X}=F(X) \tag{4.5}
\end{equation*}
$$

with $X(\theta)=\left(\phi_{1}(\theta), \phi_{2}(\theta), \phi_{3}(\theta), \phi_{4}(\theta), \phi_{5}(\theta)\right) \in C_{+}$and $\phi_{1}(0), \phi_{2}(0), \phi_{3}(0), \phi_{4}(0), \phi_{5}(0)>0$. It is easy to check in system (4.5) that whenever choosing $X(\theta) \in \mathbb{R}_{+}$such that $X_{-}=0, X_{+}=0, Y=0, M=0$ or $P=0$ then

$$
\left.F_{i}(X)\right|_{x_{i}=0, X \in \mathbb{R}_{+}^{5}} \geq 0, \quad \text { for } \quad i=1,2,3,4,5
$$

with $x_{1}(t)=X_{-}(t), x_{2}(t)=X_{+}(t), x_{3}(t)=Y(t), x_{4}(t)=M(t), x_{5}(t)=P(t)$. Using the lemma of [50] we claim that any solution of (4.5) with $X(\theta) \in C_{+}$, say $X(t)=X(t, X(\theta))$, is such that $X(t) \in \mathbb{R}_{+}^{5}$ for all $t \geq 0$. From (4.1) we can see that $P(t) \leq 1$ for all $t$ as well.

Next, we will prove the boundedness of solutions. Using the fact $N=X_{-}+X_{+}+Y$, the system (4.2) reduces to the following system:

$$
\begin{align*}
\frac{d Y}{d t}= & \beta\left(N(t)-X_{+}(t)-Y(t)\right) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-(\gamma+\alpha+d) Y(t) \\
\frac{d X_{+}}{d t}= & \lambda\left(N(t)-X_{+}(t)-Y(t)\right) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}\left(t-\tau_{1}\right) P(t) \\
& -\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t) \\
\frac{d N}{d t}= & A-d N(t)-\alpha Y(t)  \tag{4.6}\\
\frac{d M}{d t}= & \mu Y\left(t-\tau_{2}\right)-\mu_{0} M(t) \\
\frac{d P}{d t}= & {\left[-\lambda_{0} P(t)+\lambda_{0} P\left(t-\tau_{1}\right)-\frac{\beta Y(t)}{1+\beta_{1} M(t)}+\frac{\beta Y\left(t-\tau_{1}\right)}{1+\beta_{1} M\left(t-\tau_{1}\right)}\right] P(t) }
\end{align*}
$$

This implies that

$$
\dot{M}(t)+\mu_{0} M(t)=\mu Y\left(t-\tau_{2}\right)
$$

So
Hence
so

$$
\begin{array}{rlrl}
\dot{M}(t)+\mu_{0} M(t) & \leq \mu \frac{A}{d}, & \text { for } t \geq t_{0}, & \text { for some } t_{0}>0 \\
M(t) & \leq M\left(t_{0}\right) e^{-\mu\left(t-t_{0}\right)}+\frac{\mu A}{\mu_{0} d}, & \text { for } t \geq t_{0} \\
\limsup _{t \rightarrow \infty} M(t) & \leq \frac{\mu A}{\mu_{0} d} & &
\end{array}
$$

### 4.2.2. Boundedness

Theorem 3.2. All the solutions of (4.6) with initial conditions (4.3) are ultimately bounded.
Proof : Let, $\left(Y(t), X_{+}(t), N(t), M(t), P(t)\right)$ be any solution of system (4.6) with initial conditions (4.3). Applying the theorem of differential inequality [51] on the third equation of the system (4.6), we have $N(t) \leq e^{-d t}\left(N(0)-\frac{A}{d}\right)+\frac{A}{d}$. Therefore, $\lim \sup _{t \rightarrow \infty} N(t) \leq \frac{A}{d}$ as $t \rightarrow \infty$. Since $N(t)=Y(t)+X_{+}(t)+$ $X_{-}(t)$, we can conclude that for $t$ sufficiently large, $0 \leq Y(t), X_{+}(t) \leq \frac{A}{d}$.

Similarly, from the fourth equation of the system (4.6) we have

$$
\dot{M}(t)=\mu Y\left(t-\tau_{2}\right)-\mu_{0} M(t)
$$

It is straightforward to show that if $P(t)$ is part of a solution of (4.6) then $0 \leq P(t) \leq 1$. Hence, $\left(Y(t), X_{+}(t), N(t), M(t), P(t)\right)$ is ultimately bounded above.

### 4.2.3. Equilibrium Analysis

Now the equilibrium points $\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ of the delay model (4.6) satisfy

$$
\begin{array}{ll}
\beta\left(N^{*}-X_{+}^{*}-Y^{*}\right) Y^{*}+\frac{\beta}{1+\beta_{1} M^{*}} X_{+}^{*} Y^{*}-(\gamma+\alpha+d) Y^{*} & =0 \\
\lambda\left(N^{*}-X_{+}^{*}-Y^{*}\right) \frac{M^{*}}{k+M^{*}}+p \gamma Y^{*}-d X_{+}^{*}-\lambda_{0} X_{+}^{*} P^{*}-\frac{\beta}{1+\beta_{1} M^{*}} X_{+}^{*} Y^{*} & =0  \tag{4.7}\\
A-d N^{*}-\alpha Y^{*} & =0 \\
\mu Y^{*}-\mu_{0} M^{*} & =0
\end{array}
$$

Here $P^{*}$ will depend on $\tau_{1}(\geq 0)$ through the following equation

$$
\begin{equation*}
P^{*}\left(\equiv F_{1}, \text { say }\right)=e^{-\left[d \tau_{1}+\lambda_{0} P^{*} \tau_{1}+\frac{\beta Y^{*} \tau_{1}}{1+\beta_{1} M^{*}}\right]}\left(\equiv F_{2}\left(P^{*}, \tau_{1}\right), \text { say }\right) \tag{4.8}
\end{equation*}
$$

The expression on the righthand side (i.e. $\left.F_{2}\left(P^{*}, \tau_{1}\right)\right)$ is a decreasing function of $\tau_{1}$ such that $F_{2}\left(P^{*}, 0\right)=$ $1, F_{2}\left(P^{*}, \infty\right)=0$. Note that $Y^{*}$ and $M^{*}$ depend on $\tau_{1}$ only through $P^{*}\left(\tau_{1}\right)$. So there exists at least one positive root (depending on $\tau_{1}$ ) of the transcendental equation (4.8) as $P^{*}$ lies between 0 and 1 . A graphical analysis to visualize this scenario is presented in Appendix B.

### 4.3. Stability analysis and local Hopf bifurcation

Case (a) : $\tau_{1}=\tau_{2}=0$
In absence of both delays the system (4.6) reduces to the system (3.2).
Case (b) : $\tau_{1}=0, \tau_{2}>0$
Then the system (4.6) reduces to the following system:

$$
\begin{align*}
\frac{d Y}{d t}= & \beta\left(N(t)-X_{+}(t)-Y(t)\right) Y(t)+\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)-(\gamma+\alpha+d) Y(t) \\
\frac{d X_{+}}{d t}= & \lambda\left(N(t)-X_{+}(t)-Y(t)\right) \frac{M(t)}{k+M(t)}+p \gamma Y(t)-d X_{+}(t)-\lambda_{0} X_{+}(t) \\
& -\frac{\beta}{1+\beta_{1} M(t)} X_{+}(t) Y(t)  \tag{4.9}\\
\frac{d N}{d t}= & A-d N(t)-\alpha Y(t) \\
\frac{d M}{d t}= & \mu Y\left(t-\tau_{2}\right)-\mu_{0} M(t)
\end{align*}
$$

It has the equilibrium point $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}\right)$ the same as the system (3.2). The variational matrix at the endemic equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}\right)$ is

$$
J=\left(\begin{array}{cccc}
-M_{1}-\xi & M_{2} & M_{3} & -M_{4} \\
M_{5} & -M_{6}-\lambda_{0}-\xi & M_{7} & M_{8} \\
-M_{9} & 0 & -M_{10}-\xi & 0 \\
\mu e^{-\xi \tau_{2}} & 0 & 0 & -M_{11}-\xi
\end{array}\right)
$$

Here $\quad M_{1}=\beta Y^{*}, M_{2}=-\beta Y^{*}+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, M_{3}=\beta Y^{*}, M_{4}=\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, M_{5}=-\frac{\lambda M^{*}}{k+M^{*}}+p \gamma-\frac{\beta X_{+}^{*}}{1+\beta_{1} M^{*}}$, $M_{6}=\frac{\lambda M^{*}}{k+M^{*}}+d+\lambda_{0}+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, M_{7}=\frac{\lambda M^{*}}{k+M^{*}}, M_{8}=\frac{\lambda\left(N^{*}-X_{+}^{*}-Y\right) k}{\left(k+M^{*}\right)^{2}}+\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, M_{9}=\alpha, M_{10}=d$ and $M_{11}=\mu_{0}$.

The characteristic equation is

$$
\begin{align*}
& \xi^{4}+\left(C_{1}+D_{1}\right) \xi^{3}+\left(C_{2}+D_{2}\right) \xi^{2}+\left(C_{3}+D_{3}\right) \xi+\left(C_{4}+D_{4}\right)+  \tag{4.10}\\
& \left(E_{1} \xi^{2}+\left(E_{2}+F_{1}\right) \xi+\left(E_{3}+F_{2}\right)\right) e^{-\xi \tau_{2}}=0
\end{align*}
$$

Here

$$
\begin{aligned}
C_{1}= & M_{1}+M_{6}+M_{10}+M_{11} \\
C_{2}= & -M_{2} M_{5}+M_{1} M_{6}+M_{6} M_{10}+M_{1} M_{10}+M_{3} M_{9}+M_{6} M_{11}+M_{1} M_{11}+M_{10} M_{11} \\
C_{3}= & -M_{2} M_{5} M_{10}+M_{1} M_{6} M_{10}+M_{3} M_{6} M_{9}+M_{2} M_{7} M_{9}-M_{2} M_{5} M_{11}+M_{1} M_{6} M_{11}+M_{6} M_{10} M_{11} \\
& +M_{1} M_{10} M_{11}+M_{3} M_{9} M_{11} \\
C_{4}= & -M_{2} M_{5} M_{10} M_{11}+M_{1} M_{6} M_{10} M_{11}+M_{3} M_{6} M_{9} M_{11}+M_{2} M_{7} M_{9} M_{11} \\
D_{1}= & \lambda_{0} \\
D_{2}= & \lambda_{0}\left(M_{10}+M_{11}+M_{1}\right) \\
D_{3}= & \lambda_{0}\left(M_{1} M_{10}+M_{3} M_{9}+M_{1} M_{11}+M_{10} M_{11}\right) \\
D_{4}= & \lambda_{0}\left(M_{3} M_{9} M_{11}+M_{1} M_{10} M_{11}\right) \\
E_{1}= & \mu M_{4} \\
E_{2}= & -\mu\left(-M_{4} M_{10}+M_{2} M_{8}-M_{4} M_{6}\right) \\
E_{3}= & -\mu\left(M_{2} M_{8} M_{10}-M_{4} M_{6} M_{10}\right) \\
F_{1}= & \lambda_{0} \mu M_{4} \\
F_{2}= & \lambda_{0} \mu M_{4} M_{10}
\end{aligned}
$$

Theorem (4.1a) : The equilibrium point $E^{*}$ is locally asymptotically stable (LAS) for $\tau_{2}<\tau_{2_{0}}$ where $\tau_{2_{0}}$ is the minimum positive value of

$$
\bar{\tau}_{2_{0}}=\frac{1}{\omega_{2_{0}}} \arccos \left\{\frac{\left(E_{2}+F_{1}\right) \omega_{2_{0}}^{2}\left[\left(C_{1}+D_{1}\right) \omega_{2_{0}}^{2}-\left(C_{3}+D_{3}\right)\right]+\left(E_{1} \omega_{2_{0}}^{2}-E_{3}-F_{2}\right)\left[\omega_{2_{0}}^{4}-\left(C_{2}+D_{4}\right) \omega_{2_{0}}^{2}+\left(C_{4}+D_{4}\right)\right]}{\left(E_{1} \omega_{2_{0}}^{2}-E_{3}-F_{2}\right)^{2}+\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}^{2}}\right\}
$$

for $\omega_{2_{0}}$ corresponding to all positive real roots of (4.12). If the coefficients $A_{1 i}(i=1,2,3,4)$ of equation (4.12) do not satisfy the Routh-Hurwitz conditions and $\left(C_{4}+D_{4}\right)^{2}<\left(E_{3}+F_{2}\right)^{2}$ holds then the delay $\tau_{2}$ will not affect the stability of the system. If the coefficients $A_{1 i}(i=1,2,3,4)$ of equation (4.12) satisfy the Routh-Hurwitz conditions then the system is LAS for all $\tau_{2} \geq 0$, provided that it is stable in the absence of delay.

Proof : Put $\xi=i \omega$ in (4.10) and separating real and imaginary parts we get

$$
\begin{align*}
& \left(E_{1} \omega^{2}-E_{3}-F_{2}\right) \cos \omega \tau_{2}-\left(E_{2}+F_{1}\right) \omega \sin \omega \tau_{2}=\omega^{4}-\left(C_{2}+D_{2}\right) \omega^{2}+\left(C_{4}+D_{4}\right)  \tag{4.11}\\
& \left(E_{1} \omega^{2}-E_{3}-F_{2}\right) \sin \omega \tau_{2}+\left(E_{2}+F_{1}\right) \omega \cos \omega \tau_{2}=\left(C_{1}+D_{1}\right) \omega^{3}-\left(C_{3}+D_{3}\right) \omega
\end{align*}
$$

Eliminating $\tau_{2}$ from (4.11) and put $\omega^{2}=\omega_{1}$ we get

$$
\begin{equation*}
\omega_{1}^{4}+A_{11} \omega_{1}^{3}+A_{12} \omega_{1}^{2}+A_{13} \omega_{1}+A_{14}=0 \tag{4.12}
\end{equation*}
$$

where

$$
\begin{aligned}
& A_{11}=\left(C_{1}+D_{1}\right)^{2}-2\left(C_{2}+D_{2}\right) \\
& A_{12}=\left(C_{2}+D_{2}\right)^{2}+2\left(C_{4}+D_{4}\right)-2\left(C_{1}+D_{1}\right)\left(C_{3}+D_{3}\right)-E_{1}^{2} \\
& A_{13}=-2\left(C_{2}+D_{2}\right)\left(C_{4}+D_{4}\right)+\left(C_{3}+D_{3}\right)^{2}+2 E_{1}\left(E_{3}+F_{2}\right)-\left(E_{2}+F_{1}\right)^{2} \\
& A_{14}=\left(C_{4}+D_{4}\right)^{2}-\left(E_{3}+F_{2}\right)^{2}
\end{aligned}
$$

Case (b.1) : If the $A_{1 i}(i=1,2,3,4)$ satisfy the Routh-Hurwitz conditions, then (4.12) has no positive real roots. In that case $E^{*}$ (if it exists) is LAS $\forall \tau_{2}>0$, provided that it is stable in the absence of delay, i.e. $\tau_{2}$ will not affect the stability of the system, when equation (4.12) has no positive real root.

Case (b.2) : If the $A_{1 i}(i=1,2,3,4)$ do not satisfy the Routh-Hurwitz conditions, in that case $A_{14}<0$ implies that equation (4.12) has at least one positive real root, i.e. if $\left(C_{4}+D_{4}\right)^{2}<\left(E_{3}+F_{2}\right)^{2}$ then equation (4.10) has a pair of purely imaginary roots say $\pm i \omega_{2_{0}}$ and for this value of $\omega_{2_{0}}$ we can get the value of $\tau_{2_{n}}$ from equation (4.11) as

$$
\begin{array}{r}
\tau_{2_{n}}=\frac{1}{\omega_{2_{0}}} \arccos \left\{\frac{\left(E_{2}+F_{1}\right) \omega_{2_{0}}^{2}\left[\left(C_{1}+D_{1}\right) \omega_{2_{0}}^{2}-\left(C_{3}+D_{3}\right)\right]+\left(E_{1} \omega_{2_{0}}^{2}-E_{3}-F_{2}\right)\left[\omega_{2_{0}}^{4}-\left(C_{2}+D_{4}\right) \omega_{2_{0}}^{2}+\left(C_{4}+D_{4}\right)\right]}{\left(E_{1} \omega_{2_{0}}^{2}-E_{3}-F_{2}\right)^{2}+\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}^{2}}\right\}+\frac{2 n \pi}{\omega_{2_{0}}}, \\
\text { where } n=0,1,2, \ldots
\end{array}
$$

By Butler's lemma, [52] the endemic equilibrium remains stable for $\tau_{2}<\bar{\tau}_{2_{0}}$. Without loss of generality suppose that $\omega_{2_{0}}$ represents the value of $\omega_{2_{0}}$ corresponding to $\tau_{2_{0}}$.

Theorem (4.1b) : If $\Phi_{1}\left(\omega_{2_{0}}\right)>0$, the system (4.6) undergoes a Hopf Bifurcation at the positive equilibrium as $\tau_{2}$ increases through $\tau_{2_{0}}$, where the expression of $\Phi_{1}\left(\omega_{2_{0}}\right)$ satisfies (4.13).

Proof : Transversality condition for Hopf-bifurcation :
Differentiating (4.10) with respect to $\tau_{2}$ we get

$$
\begin{aligned}
& \frac{d \tau_{2}}{d \xi}=\frac{4 \xi^{3}+3\left(C_{1}+D_{1}\right) \xi^{2}+2\left(C_{2}+D_{2}\right) \xi+\left(C_{3}+D_{3}\right)}{E_{1} \xi^{3}+\left(E_{2}+F_{1}\right) \xi^{2}+\left(E_{3}+F_{2}\right) \xi} e^{\xi \tau_{2}}+\frac{2 E_{1} \xi+\left(E_{2}+F_{1}\right)}{E_{1} \xi^{3}+\left(E_{2}+F_{1}\right) \xi^{2}+\left(E_{3}+F_{2}\right) \xi}-\frac{\tau_{2}}{\xi}, \\
& \operatorname{Sgn}\left[\frac{d(\operatorname{Re\xi })}{d \tau_{2}}\right]_{\tau_{2}=\tau_{2_{0}}}=\operatorname{Sgn}\left[\operatorname{Re}\left(\frac{d \xi}{d \tau_{2}}\right)^{-1}\right]_{\xi=i \omega_{2_{0}}}, \\
& =\operatorname{Sgn}\left[\operatorname{Re} \frac{\left[-3\left(C_{1}+D_{1}\right) \omega_{2_{0}}{ }^{2}+\left(C_{3}+D_{3}\right)\right] \cos \omega_{2_{0}} \tau_{2}-\left[-4 \omega_{2_{0}}{ }^{3}+2\left(C_{2}+D_{2}\right) \omega_{2_{0}}\right] \sin \omega_{2_{0}} \tau_{2}}{-\left(E_{2}+F_{1}\right) \omega_{2_{0}}{ }^{2}+i \omega_{2_{0}}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]}+\right. \\
& R e \frac{\left[-3\left(C_{1}+D_{1}\right) \omega_{2_{0}}{ }^{2}+\left(C_{3}+D_{3}\right)\right] \sin \omega_{2_{0}} \tau_{2}+\left[-4 \omega_{2_{0}}{ }^{3}+2\left(C_{2}+D_{2}\right) \omega_{2_{0}}\right] \cos \omega_{2_{0}} \tau_{2}}{-\left(E_{2}+F_{1}\right) \omega_{2_{0}}{ }^{2}+i \omega_{2_{0}}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]} i+ \\
& \left.R e \frac{2 i \omega_{2_{0}} E_{1}+\left(E_{2}+F_{1}\right)}{-\left(E_{2}+F_{1}\right) \omega_{2_{0}}{ }^{2}+i \omega_{2_{0}}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]}\right], \\
& =\operatorname{Sgn}\left[\frac{-\left[-3\left(C_{1}+D_{1}\right) \omega_{2_{0}}{ }^{2}+\left(C_{3}+D_{3}\right)\right] \omega_{2_{0}}\left[\left(E_{2}+F_{1}\right) \omega_{2_{0}} \cos \omega_{2_{0}} \tau_{2}+\left(E_{1} \omega_{2_{0}}{ }^{2}-E_{3}-F_{2}\right) \sin \omega_{2_{0}} \tau_{2}\right]}{\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}{ }^{4}+\omega_{2_{0}}{ }^{2}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]^{2}}\right. \\
& +\frac{\left[-4 \omega_{2_{0}}{ }^{2}+2\left(C_{2}+D_{2}\right)\right] \omega_{2_{0}}{ }^{2}\left[\left(E_{2}+F_{1}\right) \omega_{2_{0}} \sin \omega_{2_{0}} \tau_{2}-\left(E_{1} \omega_{2_{0}}{ }^{2}-E_{3}-F_{2}\right) \cos \omega_{2_{0}} \tau_{2}\right]}{\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}{ }^{4}+\omega_{2_{0}}{ }^{2}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]^{2}} \\
& \left.+\frac{\omega_{2_{0}}{ }^{2}\left[-\left(E_{2}+F_{1}\right)^{2}+2 E_{1}\left(-E_{1} \omega_{2_{0}}{ }^{2}+E_{3}+F_{2}\right)\right]}{\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}{ }^{4}+\omega_{2_{0}}{ }^{2}\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]^{2}}\right] .
\end{aligned}
$$

Using relation (4.11) we get the above expression as

$$
\begin{aligned}
= & \operatorname{Sgn}\left[\frac{\left[3\left(C_{1}+D_{1}\right) \omega_{2_{0}}{ }^{2}-\left(C_{3}+D_{3}\right)\right]\left[\left(C_{1}+D_{1}\right) \omega_{2_{0}}{ }^{2}-\left(C_{3}+D_{3}\right)\right]+\left[4 \omega_{2_{0}}{ }^{2}-2\left(C_{2}+D_{2}\right)\right]\left[\omega_{2_{0}}{ }^{4}-\left(C_{2}+D_{2}\right) \omega_{2_{0}}{ }^{2}+C_{4}+D_{4}\right]}{\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}{ }^{2}+\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]^{2}}\right. \\
& \left.+\frac{-\left(E_{2}+F_{1}\right)^{2}+2 E_{1}\left(-E_{1} \omega_{2_{0}}{ }^{2}+E_{3}+F_{2}\right)}{\left(E_{2}+F_{1}\right)^{2} \omega_{2_{0}}{ }^{2}+\left[-E_{1} \omega_{2_{0}}{ }^{2}+\left(E_{3}+F_{2}\right)\right]^{2}}\right] \\
= & \operatorname{Sgn}\left[\frac{4 \omega_{2_{0}}{ }^{6}+B_{1}{\omega_{20}}^{4}+B_{2}{\omega_{2}}^{2}+B_{3}}{\left(E_{2}+F_{1}\right)^{2}{\omega_{20}}^{2}+\left[-E_{1}{\omega_{20}}^{2}+\left(E_{3}+F_{2}\right)\right]^{2}}\right],
\end{aligned}
$$

where

$$
\begin{aligned}
& B_{1}=3\left(C_{1}+D_{1}\right)^{2}-6\left(C_{2}+D_{2}\right) \\
& B_{2}=2\left(C_{2}+D_{2}\right)^{2}+4\left(C_{4}+D_{4}\right)-4\left(C_{1}+D_{1}\right)\left(C_{3}+D_{3}\right)-2 E_{1}^{2} \\
& B_{3}=\left(C_{3}+D_{3}\right)^{2}-2\left(C_{2}+D_{2}\right)\left(C_{4}+D_{4}\right)-\left(E_{2}+F_{1}\right)^{2}+2 E_{1}\left(E_{3}+F_{2}\right)
\end{aligned}
$$

Let

$$
\begin{equation*}
\Phi_{1}\left(\omega_{2_{0}}\right)=4 \omega_{2_{0}}{ }^{6}+B_{1} \omega_{2_{0}}^{4}+B_{2} \omega_{2_{0}}{ }^{2}+B_{3} . \tag{4.13}
\end{equation*}
$$

If $\Phi_{1}\left(\omega_{2_{0}}\right)>0$ then $S g n\left[\frac{d(R e \xi)}{d \tau_{2}}\right]_{\tau_{2}=\tau_{2_{0}}}>0$, i.e. the transversality condition holds and the system undergoes Hopf bifurcation.

Case (c): $\tau_{1}>0, \tau_{2}=0$
The endemic equilibrium of the model (4.6) is $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ (see section 4.2.3). The variational matrix at endemic equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ is

$$
J=\left(\begin{array}{ccccc}
-M_{1}-\xi & M_{2} & M_{3} & -M_{4} & 0 \\
M_{5} & -M_{6}-m_{1} e^{-\xi \tau_{1}}-\xi & M_{7} & M_{8} & -M_{9} \\
-M_{10} & 0 & -M_{11}-\xi & 0 & 0 \\
\bar{m} & 0 & 0 & -M_{12}-\xi & 0 \\
M_{13}-m_{2} e^{-\xi \tau_{1}} & 0 & 0 & -M_{14}+m_{3} e^{-\xi \tau_{1}} & -M_{15}+m_{4} e^{-\xi \tau_{1}}-\xi
\end{array}\right)
$$

Here $\quad M_{1}=\beta Y^{*}, M_{2}=-\beta Y^{*}+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, M_{3}=\beta Y^{*}, M_{4}=\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, M_{5}=-\frac{\lambda M^{*}}{k+M^{*}}+p \gamma-\frac{\beta X_{+}^{*}}{1+\beta_{1} M^{*}}$, $M_{6}=\frac{\lambda M^{*}}{k+M^{*}}+d+\frac{\beta Y^{*}}{1+\beta_{1} M^{*}}, M_{7}=\frac{\lambda M^{*}}{k+M^{*}}, M_{8}=\frac{\lambda\left(N^{*}-X_{+}^{*}-Y\right) k}{\left(k+M^{*}\right)^{2}}+\frac{\beta \beta_{1} X_{+}^{*} Y^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, M_{9}=\lambda_{0} X_{+}^{*}, M_{10}=\alpha, M_{11}=d$, $M_{12}=\mu_{0}, M_{13}=m_{2}=\frac{\beta P^{*}}{1+\beta_{1} M^{*}}, M_{14}=m_{3}=\frac{\beta \beta_{1} Y^{*} P^{*}}{\left(1+\beta_{1} M^{*}\right)^{2}}, M_{15}=m_{1}=m_{4}=\lambda_{0} P^{*}$ and $\bar{m}=\mu$.

The characteristic equation is

$$
\begin{align*}
& {\left[\xi^{5}+A_{1} \xi^{4}+\left(A_{2}+F_{1}\right) \xi^{3}+\left(A_{3}+F_{2}\right) \xi^{2}+\left(A_{4}+F_{3}\right) \xi+\left(A_{5}+F_{4}\right)\right] e^{\xi \tau_{1}}+} \\
& {\left[C_{1} \xi^{3}+C_{2} \xi^{2}+\left(B_{1}+C_{3}\right) \xi+\left(B_{2}+C_{4}\right)\right] e^{-\xi \tau_{1}}+\left[D_{1} \xi^{4}+D_{2} \xi^{3}+\right.}  \tag{4.14}\\
& \left.\left(D_{3}+E_{1}\right) \xi^{2}+\left(D_{4}+E_{2}\right) \xi+\left(D_{5}+E_{3}\right)\right]=0
\end{align*}
$$

Here $A_{1}, A_{2}, A_{3}, A_{5}, B_{1}, B_{2}, \ldots F_{4}$ are given in Appendix A.
Theorem (4.2a) : Let $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}<\left(D_{5}+E_{3}\right)^{2}$ then the equilibrium $E^{*}$ is LAS for $\tau_{1} \in\left(0, \tau_{1_{0}}\right)$ where $\tau_{1_{0}}$ is the minimum positive value of

$$
\bar{\tau}_{1_{0}}=\frac{1}{\omega_{10}}\left[\arccos \left(-\frac{\bar{A}_{22} \bar{A}_{26}+\bar{A}_{23} \bar{A}_{25}}{\bar{A}_{21} \bar{A}_{25}+\bar{A}_{22} \overline{\bar{A}}_{24}}\right)\right]
$$

for $\omega_{1_{0}}$ corresponding to all positive real roots of (4.16) and the coefficients $\bar{A}_{2 i}(i=1,2,3,4,5,6)$ are described below, provided it is stable in the absence of delay.

Proof : Put $\xi=i \omega$ in (4.14) and separating real and imaginary parts we get

$$
\begin{align*}
& A_{21} \cos \omega \tau_{1}-A_{22} \sin \omega \tau_{1}+A_{23}=0  \tag{4.15}\\
& A_{24} \cos \omega \tau_{1}+A_{25} \sin \omega \tau_{1}+A_{26}=0
\end{align*}
$$

where

$$
\begin{aligned}
& A_{21}=A_{1} \omega^{4}-\left(A_{3}+C_{2}+F_{2}\right) \omega^{2}+\left(A_{5}+B_{2}+C_{4}+F_{4}\right), \\
& A_{22}=\omega^{5}-\left(A_{2}-C_{1}+F_{1}\right) \omega^{3}+\left(A_{4}-B_{1}-C_{3}+F_{3}\right) \omega, \\
& A_{23}=D_{1} \omega^{4}-\left(D_{3}+E_{1}\right) \omega^{2}+\left(D_{5}+E_{3}\right), \\
& A_{24}=\omega^{5}-\left(A_{2}+C_{1}+F_{1}\right) \omega^{3}+\left(A_{4}+B_{1}+C_{3}+F_{3}\right) \omega, \\
& A_{25}=A_{1} \omega^{4}-\left(A_{3}-C_{2}+F_{2}\right) \omega^{2}+\left(A_{5}-B_{2}-C_{4}+F_{4}\right), \\
& A_{26}=-D_{2} \omega^{3}+\left(D_{4}+E_{2}\right) \omega .
\end{aligned}
$$

Eliminating $\tau_{1}$ from (4.15) we get

$$
\begin{equation*}
H_{1}(\omega)=\left(A_{21} A_{25}+A_{22} A_{24}\right)^{2}-\left(A_{22} A_{26}+A_{23} A_{25}\right)^{2}-\left(A_{23} A_{24}-A_{21} A_{26}\right)^{2}=0 \tag{4.16}
\end{equation*}
$$

If $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}-\left(D_{5}+E_{3}\right)^{2}<0$ then $H_{1}(0)<0$ and $H_{1}(\infty)=+\infty$. So equation (4.16) has at least one positive real root $\omega_{1_{0}}$.

When $\omega=\omega_{1_{0}}$, equations (4.15) can be written as

$$
\begin{align*}
& \bar{A}_{21} \cos \omega_{1_{0}} \tau_{1}-\bar{A}_{22} \sin \omega_{1_{0}} \tau_{1}+\bar{A}_{23}=0,  \tag{4.17}\\
& \bar{A}_{24} \cos \omega_{1_{0}} \tau_{1}+\bar{A}_{25} \sin \omega_{10} \tau_{1}+\bar{A}_{26}=0 .
\end{align*}
$$

Here $\bar{A}_{21}, \bar{A}_{22}, \bar{A}_{23}, \bar{A}_{24}, \bar{A}_{25}$ and $\bar{A}_{26}$ are obtained by substituting $\omega=\omega_{1_{0}}$ into $A_{21}, A_{22}, A_{23}, A_{24}, A_{25}$ and $A_{26}$.
Equations (4.18) are simplified to give

$$
\tau_{1_{n}}^{\prime}=\frac{1}{\omega_{10}}\left[\arccos \left(-\frac{\bar{A}_{22} \bar{A}_{26}+\bar{A}_{23} \bar{A}_{25}}{\bar{A}_{21} \bar{A}_{25}+\bar{A}_{22} \bar{A}_{24}}\right)\right]+\frac{2 n \pi}{\omega_{10}} ; \quad n=0,1,2, \ldots,
$$

here $i \omega_{1_{0}}$ is a purely imaginary root of equation (4.14).
If $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}-\left(D_{5}+E_{3}\right)^{2}<0$ then the equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ is LAS for $\tau_{1}<\tau_{1_{0}}$. Without loss of generality suppose that $\omega_{1_{0}}$ represents the value of $\omega_{1_{0}}$ corresponding to $\tau_{1_{0}}$.

Theorem (4.2b) : If $\Phi_{2}\left(\omega_{1_{0}}\right)>0$, where $\Phi_{2}\left(\omega_{1_{0}}\right)$ satisfies (4.18) the system (4.6) undergoes a Hopf Bifurcation at the positive equilibrium as $\tau_{1}$ increases through $\tau_{1_{0}}$.

Proof : Transversality condition for Hopf-bifurcation :
Differentiating (4.14) with respect to $\tau_{1}$, we get $\frac{d \tau_{1}}{d \xi}=$
$\frac{\left[5 \xi^{4}+4 A_{1} \xi^{3}+3\left(A_{2}+F_{1}\right) \xi^{2}+2\left(A_{3}+F_{2}\right) \xi+\left(A_{4}+F_{3}\right)\right] e^{\xi \tau_{1}}+\left[4 D_{1} \xi^{3}+3 D_{2} \xi^{2}+2\left(D_{3}+E_{1}\right) \xi+\left(D_{4}+E_{2}\right)\right]+\left[3 C_{1} \xi^{2}+2 C_{2} \xi+\left(B_{1}+C_{3}\right) e^{-\xi \tau_{1}}\right]}{\left[D_{1} \xi^{5}+D_{2} \xi^{4}+\left(D_{3}+E_{1}\right) \xi^{3}+\left(D_{4}+E_{2}\right) \xi^{2}+\left(D_{5}+E_{3}\right) \xi\right]+2\left[C_{1} \xi^{4}+C_{2} \xi^{3}+\left(B_{1}+C_{3}\right) \xi^{2}+\left(B_{2}+C_{4}\right) \xi\right] e^{-\xi \tau_{1}}}-\frac{\tau_{1}}{\xi}$,

$$
\operatorname{Sgn}\left[\frac{d(\operatorname{Re} \xi)}{d \tau_{1}}\right]_{\tau_{1}=\tau_{1_{0}}}=\operatorname{Sgn}\left[\operatorname{Re}\left(\frac{d \xi}{d \tau_{1}}\right)^{-1}\right]_{\xi=i \omega_{1_{0}}}=\operatorname{Sgn}\left[\operatorname{Re} \frac{P_{11}+i P_{12}}{G_{11}+i G_{12}}+\operatorname{Re} \frac{i \tau_{1}}{\omega_{1}}\right]=\operatorname{Sgn}\left[\frac{P_{11} G_{11}+P_{12} G_{12}}{G_{11}^{2}+G_{12}^{2}}\right] .
$$

$P_{11}, P_{12}, G_{11}$ and $G_{12}$ are given in Appendix A. Let

$$
\begin{equation*}
\Phi_{2}\left(\omega_{1_{0}}\right)=P_{11} G_{11}+P_{12} G_{12} \tag{4.18}
\end{equation*}
$$

If $\Phi_{2}\left(\omega_{1_{0}}\right)>0$ then $S g n\left[\frac{d(R e \xi)}{d \tau_{1}}\right]_{\tau_{1}=\tau_{1_{0}}}>0$, i.e. the transversality condition holds and the system undergoes Hopf bifurcation.

Case (d) : $\tau_{1}>0$ and $\tau_{2}$ fixed in $\left(0, \tau_{2_{0}}\right)$
The endemic equilibrium of the model (4.6) is $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ (see section 4.2.3). The variational matrix at the endemic equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ is

$$
J=\left(\begin{array}{ccccc}
-M_{1}-\xi & M_{2} & M_{3} & -M_{4} & 0 \\
M_{5} & -M_{6}-m_{1} e^{-\xi \tau_{1}}-\xi & M_{7} & M_{8} & -M_{9} \\
-M_{10} & 0 & -M_{11}-\xi & 0 & 0 \\
\bar{m} e^{-\xi \tau_{2}} & 0 & 0 & -M_{12}-\xi & 0 \\
M_{13}-m_{2} e^{-\xi \tau_{1}} & 0 & 0 & -M_{14}+m_{3} e^{-\xi \tau_{1}} & -M_{15}+m_{4} e^{-\xi \tau_{1}}-\xi
\end{array}\right)
$$

The characteristic equation is

$$
\begin{align*}
& {\left[\xi^{5}+A_{1} \xi^{4}+A_{2} \xi^{3}+A_{3} \xi^{2}+A_{4} \xi+A_{5}\right] e^{\xi \tau_{1}}+\left[B_{1} \xi+B_{2}\right] e^{-\xi\left(\tau_{1}+\tau_{2}\right)}+} \\
& {\left[C_{1} \xi^{3}+C_{2} \xi^{2}+C_{3} \xi+C_{4}\right] e^{-\xi \tau_{1}}+\left[D_{1} \xi^{4}+D_{2} \xi^{3}+D_{3} \xi^{2}+D_{4} \xi+D_{5}\right]+}  \tag{4.19}\\
& {\left[E_{1} \xi^{2}+E_{2} \xi+E_{3}\right] e^{-\xi \tau_{2}}+\left[F_{1} \xi^{3}+F_{2} \xi^{2}+F_{3} \xi+F_{4}\right] e^{\xi\left(\tau_{1}-\tau_{2}\right)}=0}
\end{align*}
$$

Here $M_{i_{1}}\left(i_{1}=1-15\right), m_{i_{2}}\left(i_{2}=1-4\right), \bar{m}, A_{i_{3}}\left(i_{3}=1-5\right), B_{i_{4}}\left(i_{4}=1-2\right), C_{i_{5}}\left(i_{3}=1-4\right), D_{i_{6}}\left(i_{6}=1-5\right)$, $E_{i_{7}}\left(i_{7}=1-3\right), F_{i_{8}}\left(i_{8}=1-4\right)$ are the same as described in Case (c).

Theorem (4.3a) : Let $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}<\left(D_{5}+E_{3}\right)^{2}$ and $\tau_{2} \in\left[0, \tau_{2_{0}}\right)$ then the equilibrium $E^{*}$ is LAS for $\tau_{1} \in\left(0, \tau_{1_{0}}^{\prime}\right)$ where

$$
\tau_{1_{0}}^{\prime}=\frac{1}{\omega_{30}}\left[\arccos \left(-\frac{\bar{A}_{32}}{\bar{A}_{31} \bar{A}_{36}+\bar{A}_{33}+\bar{A}_{35}} \bar{A}_{34}\right)\right]
$$

and the coefficients $\bar{A}_{3 i}(i=1,2,3,4,5,6)$ are described below.
Proof : It is assumed that with equation (4.19), $\tau_{2}$ is in its stable interval and $\tau_{1}$ is considered as a parameter. Put $\xi=i \omega$ in (4.19) and separating real and imaginary parts we get

$$
\begin{align*}
& A_{31} \cos \omega \tau_{1}-A_{32} \sin \omega \tau_{1}+A_{33}=0  \tag{4.20}\\
& A_{34} \cos \omega \tau_{1}+A_{35} \sin \omega \tau_{1}+A_{36}=0
\end{align*}
$$

Here

$$
A_{31}=\left[A_{1} \omega^{4}-C_{2} \omega^{3}-A_{3} \omega^{2}+\left(A_{5}+C_{4}\right)\right]+\left[-F_{2} \omega^{2}+\left(B_{2}+F_{4}\right)\right] \cos \omega \tau_{2}+\left[-F_{1} \omega^{3}+\left(B_{1}+F_{3}\right) \omega\right] \sin \omega \tau_{2},
$$

$$
\begin{aligned}
& A_{32}=\left[\omega^{5}-\left(A_{2}-C_{1}\right) \omega^{3}+\left(A_{4}-C_{3}\right) \omega\right]+\left[-F_{1} \omega^{3}-\left(B_{1}-F_{3}\right) \omega\right] \cos \omega \tau_{2}+\left[F_{2} \omega^{2}+\left(B_{2}-F_{4}\right)\right] \sin \omega \tau_{2}, \\
& A_{33}=\left[D_{1} \omega^{4}-D_{3} \omega^{2}+D_{5}\right]+\left[-E_{1} \omega^{2}+E_{3}\right] \cos \omega \tau_{2}+E_{2} \omega \sin \omega \tau_{2}, \\
& A_{34}=\left[\omega^{5}-\left(A_{2}+C_{1}\right) \omega^{3}+\left(A_{4}+C_{3}\right) \omega\right]+\left[-F_{1} \omega^{3}+\left(B_{1}+F_{3}\right) \omega\right] \cos \omega \tau_{2}+\left[F_{2} \omega^{2}-\left(B_{2}+F_{4}\right)\right] \sin \omega \tau_{2}, \\
& A_{35}=\left[A_{1} \omega^{4}+C_{2} \omega^{3}-A_{3} \omega^{2}+\left(A_{5}-C_{4}\right)\right]+\left[-F_{2} \omega^{2}-\left(B_{2}-F_{4}\right)\right] \cos \omega \tau_{2}+\left[-F_{1} \omega^{3}-\left(B_{1}-F_{3}\right) \omega\right] \sin \omega \tau_{2}, \\
& A_{36}=\left[-D_{2} \omega^{3}+D_{4} \omega\right]+E_{2} \omega \cos \omega \tau_{2}-\left[-E_{1} \omega^{2}+E_{3}\right] \sin \omega \tau_{2} .
\end{aligned}
$$

Eliminating $\tau_{1}$ from (4.20) we get

$$
\begin{equation*}
H_{2}(\omega)=\left(A_{31} A_{35}+A_{32} A_{34}\right)^{2}-\left(A_{32} A_{36}+A_{33} A_{35}\right)^{2}-\left(A_{33} A_{34}-A_{31} A_{36}\right)^{2}=0 \tag{4.21}
\end{equation*}
$$

Note that if $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}-\left(D_{5}+E_{3}\right)^{2}<0$ then $H_{2}(0)<0$ and $H_{2}(\infty)=+\infty$.
Now the above equation (4.21) is a transcendental equation in $\omega$. The form of equation (4.21) is very complicated and it is difficult to predict the nature of its roots. Without going into detailed analysis with (4.21) it is assumed there exists at least one real positive root $\omega_{30}$.

When $\omega=\omega_{3_{0}}$, equation (4.20) can be written as

$$
\begin{align*}
& \bar{A}_{31} \cos \omega_{30} \tau_{1}-\bar{A}_{32} \sin \omega_{30} \tau_{1}+\bar{A}_{33}=0,  \tag{4.22}\\
& \bar{A}_{34} \cos \omega_{30} \tau_{1}+\bar{A}_{35} \sin \omega_{30} \tau_{1}+\bar{A}_{36}=0,
\end{align*}
$$

where $\bar{A}_{31}, \bar{A}_{32}, \bar{A}_{33}, \bar{A}_{34}, \bar{A}_{35}, \bar{A}_{36}$ are obtained by substituting $\omega=\omega_{30}$ into $A_{31}, A_{32}, A_{33}, A_{34}, A_{35}$ and $A_{36}$.

Equations (4.22) are simplified to give

$$
\tau_{1_{n}}^{\prime}=\frac{1}{\omega_{30}}\left[\arccos \left(-\frac{\bar{A}_{32} \bar{A}_{36}+\bar{A}_{33} \bar{A}_{35}}{\bar{A}_{31} \bar{A}_{35}+\bar{A}_{32} \bar{A}_{34}}\right)\right]+\frac{2 n \pi}{\omega_{30}} ; \quad n=0,1,2, \ldots
$$

here $i \omega_{3_{0}}$ is a purely imaginary root of equation (4.19).
If $\left(A_{5}+B_{2}+C_{4}+F_{4}\right)^{2}<\left(D_{5}+E_{3}\right)^{2}$ and $\tau_{2} \in\left[0, \tau_{2_{0}}\right)$, then the equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ is LAS for $\tau_{1} \in\left(0, \tau_{1_{0}}^{\prime}\right)$. Without loss of generality suppose that $\omega_{3_{0}}$ represents the value of $\omega_{3_{0}}$ corresponding to $\tau_{1_{0}}^{\prime}$.

Theorem (4.3b) : If $\Phi_{3}\left(\omega_{3_{0}}\right)>0$, the system (4.6) undergoes a Hopf Bifurcation at the positive equilibrium as $\tau_{1}$ increases through $\tau_{1_{0}}^{\prime}$, where the expression of $\Phi_{3}\left(\omega_{3_{0}}\right)$ satisfies (4.23).

Proof : Transversality condition for Hopf-bifurcation :
Differentiating (4.19) with respect to $\tau_{1}$ we get

$$
S g n\left[\frac{d(R e \xi)}{d \tau_{1}}\right]_{\tau_{1}=\tau_{1_{0}}^{\prime}}=\operatorname{Sgn}\left[\operatorname{Re}\left(\frac{d \xi}{d \tau_{1}}\right)^{-1}\right]_{\xi=i \omega_{3}}=\operatorname{Sgn}\left[\operatorname{Re} \frac{P_{21}+i P_{22}}{G_{21}+i G_{22}}+\operatorname{Re} \frac{i \tau_{1_{0}}^{\prime}}{\omega_{3}}\right]=\operatorname{Sgn}\left[\frac{P_{21} G_{21}+P_{22} G_{22}}{G_{21}^{2}+G_{22}^{2}}\right] .
$$

Here $P_{21}, P_{22}, G_{21}$ and $G_{22}$ are given in the Appendix. Let

$$
\begin{equation*}
\Phi_{3}\left(\omega_{3_{0}}\right)=P_{21} G_{21}+P_{22} G_{22} \tag{4.23}
\end{equation*}
$$

If $\Phi_{3}\left(\omega_{3_{0}}\right)>0$ then $S g n\left[\frac{d(R e \xi)}{d \tau_{1}}\right]_{\tau_{1}=\tau_{1_{0}}^{\prime}}>0$, i.e. the transversality condition holds and the system undergoes Hopf bifurcation.

Case $(\mathbf{e}): \tau_{2}>0$ and $\tau_{1}$ fixed in $\left(0, \tau_{1_{0}}\right)$
In a similar way as in Case (d) we can find the characteristic equation as

$$
\begin{align*}
& {\left[\xi^{5}+A_{1} \xi^{4}+A_{2} \xi^{3}+A_{3} \xi^{2}+A_{4} \xi+A_{5}\right]+\left[B_{1} \xi+B_{2}\right] e^{-\xi\left(2 \tau_{1}+\tau_{2}\right)}+} \\
& {\left[C_{1} \xi^{3}+C_{2} \xi^{2}+C_{3} \xi+C_{4}\right] e^{-2 \xi \tau_{1}}+\left[D_{1} \xi^{4}+D_{2} \xi^{3}+D_{3} \xi^{2}+D_{4} \xi+D_{5}\right] e^{-\xi \tau_{1}}+}  \tag{4.24}\\
& {\left[E_{1} \xi^{2}+E_{2} \xi+E_{3}\right] e^{-\xi\left(\tau_{1}+\tau_{2}\right)}+\left[F_{1} \xi^{3}+F_{2} \xi^{2}+F_{3} \xi+F_{4}\right] e^{-\xi \tau_{2}}=0}
\end{align*}
$$

Theorem (4.4a) : Let $\left(A_{5}+C_{4}+D_{5}\right)^{2}<\left(B_{2}+E_{3}+F_{4}\right)^{2}$ and $\tau_{1} \in\left[0, \tau_{1_{0}}\right)$ then the equilibrium $E^{*}$ is LAS for $\tau_{2} \in\left(0, \tau_{2_{0}}^{\prime}\right)$ where $\tau_{2_{0}}^{\prime}$ is the minimum value of

$$
\tau_{2_{0}}^{\prime}=\frac{1}{\omega_{40}}\left[\arccos \left(-\frac{\bar{A}_{42}}{\bar{A}_{41} \bar{A}_{46}+\bar{A}_{43}} \overline{\bar{A}}_{45}+\bar{A}_{42} \bar{A}_{44}\right)\right]
$$

over $\omega_{4_{0}}$ corresponding to all positive real roots of (4.26) and the coefficients $\bar{A}_{4 i},(i=1,2,3,4,5,6)$ are described below.

Proof : It is considered that with equation (4.24), $\tau_{1}$ is in its stable interval and $\tau_{2}$ is considered as a parameter. Put $\xi=i \omega$ in (4.24) and separating real and imaginary parts we get

$$
\begin{align*}
& A_{41} \cos \omega \tau_{2}-A_{42} \sin \omega \tau_{2}+A_{43}=0  \tag{4.25}\\
& A_{44} \cos \omega \tau_{2}+A_{45} \sin \omega \tau_{2}+A_{46}=0 .
\end{align*}
$$

Here

$$
\begin{aligned}
A_{41}= & {\left[-F_{2} \omega^{2}+F_{4}\right]-\left[E_{1} \omega^{2}-E_{3}\right] \cos \omega \tau_{1}+E_{2} \omega \sin \omega \tau_{1}+B_{2} \cos 2 \omega \tau_{1}+B_{1} \omega \sin 2 \omega \tau_{1}, } \\
A_{42}= & {\left[F_{1} \omega^{3}-F_{3} \omega\right]-E_{2} \omega \cos \omega \tau_{1}-\left[E_{1} \omega^{2}-E_{3}\right] \sin \omega \tau_{1}-B_{1} \omega \cos 2 \omega \tau_{1}+B_{2} \sin 2 \omega \tau_{1}, } \\
A_{43}= & {\left[A_{1} \omega^{4}-A_{3} \omega^{2}+A_{5}\right]+\left[D_{1} \omega^{4}-D_{3} \omega^{2}+D_{5}\right] \cos \omega \tau_{1}-\left[D_{2} \omega^{3}-D_{4} \omega\right] \sin \omega \tau_{1} } \\
& -\left[C_{2} \omega^{2}-C_{4}\right] \cos 2 \omega \tau_{1}-\left[C_{1} \omega^{3}-C_{3} \omega\right] \sin 2 \omega \tau_{1}, \\
A_{44}= & {\left[-F_{1} \omega^{3}+F_{3} \omega\right]+E_{2} \omega \cos \omega \tau_{1}+\left[E_{1} \omega^{2}-E_{3}\right] \sin \omega \tau_{1}+B_{1} \omega \cos 2 \omega \tau_{1}-B_{2} \sin 2 \omega \tau_{1}, } \\
A_{45}= & {\left[F_{2} \omega^{2}-F_{4}\right]+\left[E_{1} \omega^{2}-E_{3}\right] \cos \omega \tau_{1}-E_{2} \omega \sin \omega \tau_{1}-B_{2} \cos 2 \omega \tau_{1}-B_{1} \omega \sin 2 \omega \tau_{1}, } \\
A_{46}= & {\left[\omega^{5}-A_{2} \omega^{3}+A_{4} \omega\right]-\left[D_{2} \omega^{3}-D_{4} \omega\right] \cos \omega \tau_{1}-\left[D_{1} \omega^{4}-D_{3} \omega^{2}+D_{5}\right] \sin \omega \tau_{1} } \\
& -\left[C_{1} \omega^{3}-C_{3} \omega\right] \cos 2 \omega \tau_{1}+\left[C_{2} \omega^{2}-C_{4}\right] \sin 2 \omega \tau_{1} .
\end{aligned}
$$

Eliminating $\tau_{1}$ from (4.20) we get

$$
\begin{equation*}
H_{2}(\omega)=\left(A_{42} A_{46}+A_{43} A_{45}\right)^{2}+\left(A_{43} A_{44}-A_{41} A_{46}\right)^{2}-\left(A_{41} A_{45}+A_{42} A_{44}\right)^{2}=0 \tag{4.26}
\end{equation*}
$$

Note that if $\left(A_{5}+C_{4}+D_{5}\right)^{2}<\left(B_{2}+E_{3}+F_{4}\right)^{2}<0$ then $H_{2}(0)<0$ and $H_{2}(\infty)=+\infty$.
Again we assume that there exists at least one real positive root $\omega_{4_{0}}$. When $\omega=\omega_{4_{0}}$ equation (4.25) can be written as

$$
\begin{align*}
& \bar{A}_{41} \cos \omega_{4_{0}} \tau_{2}-\bar{A}_{42} \sin \omega_{40} \tau_{2}+\bar{A}_{43}=0,  \tag{4.27}\\
& \bar{A}_{44} \cos \omega_{40} \tau_{2}+\bar{A}_{45} \sin \omega_{40} \tau_{2}+\bar{A}_{46}=0,
\end{align*}
$$

where $\bar{A}_{41}, \bar{A}_{42}, \ldots \bar{A}_{46}$ are obtained by substituting $\omega=\omega_{4_{0}}$ into $A_{41}, A_{42}, \ldots A_{46}$.
Equations (4.27) are simplified to give

$$
\tau_{2_{n}}^{\prime}=\frac{1}{\omega_{4_{0}}}\left[\arccos \left(-\overline{\overline{A_{42}}} \overline{\overline{A_{41}}} \overline{\overline{A_{45}}+\overline{A_{43}}} \overline{\overline{A_{45}}} \overline{A_{44}}\right)\right]+\frac{2 n \pi}{\omega_{4}} ; \quad n=0,1,2, \ldots
$$

here $i \omega_{4_{0}}$ is a purely imaginary root of equation (4.24).
If $\left(A_{5}+C_{4}+D_{5}\right)^{2}<\left(B_{2}+E_{3}+F_{4}\right)^{2}$ and $\tau_{1} \in\left[0, \tau_{1_{0}}\right)$, then the equilibrium $E^{*}\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}, P^{*}\right)$ is LAS for $\tau_{2} \in\left(0, \tau_{2_{0}}^{\prime}\right)$. Without loss of generality suppose that $\omega_{4_{0}}$ represents the value of $\omega_{4_{0}}$ corresponding to $\tau_{2_{0}}^{\prime}$.

Theorem (4.4b) : If $\Phi_{4}\left(\omega_{4_{0}}\right)>0$, the system (4.6) undergoes a Hopf Bifurcation at the positive equilibrium as $\tau_{2}$ increases through $\tau_{2_{0}}^{\prime}$, where $\Phi_{4}\left(\omega_{4_{0}}\right)$ satisfies (4.28).

Proof : Transversality condition for Hopf-bifurcation :
Differentiating (4.24) with respect to $\tau_{2}$ we get

$$
\operatorname{Sgn}\left[\frac{d(\operatorname{Re} \xi)}{d \tau_{2}}\right]_{\tau_{2}=\tau_{2_{0}}^{\prime}}=\operatorname{Sgn}\left[\operatorname{Re}\left(\frac{d \xi}{d \tau_{2}}\right)^{-1}\right]_{\xi=i \omega_{4_{0}}}=\operatorname{Sgn}\left[\operatorname{Re} \frac{P_{31}+i P_{32}}{G_{31}+i G_{32}}+\operatorname{Re} \frac{i \tau_{2_{0}}^{\prime}}{\omega_{4_{0}}}\right]=\operatorname{Sgn}\left[\frac{P_{31} G_{31}+P_{32} G_{32}}{G_{31}^{2}+G_{32}^{2}}\right]
$$

where $P_{31}, P_{32}, G_{31}$ and $G_{32}$ are given in the Appendix. Let

$$
\begin{equation*}
\Phi_{4}\left(\omega_{4_{0}}\right)=P_{31} G_{31}+P_{32} G_{32} \tag{4.28}
\end{equation*}
$$

If $\Phi_{4}\left(\omega_{4_{0}}\right)>0$ then $S g n\left[\frac{d(R e \xi)}{d \tau_{2}}\right]_{\tau_{2}=\tau_{2_{0}}^{\prime}}>0$, i.e. the transversality condition holds and the system undergoes Hopf bifurcation.

### 4.4. Permanence

Biologically, persistence of a system means the survival of all populations of the system in future time. Mathematically, persistence of a system means that strictly positive solutions do not have omega limit points on the boundary of the non-negative cone. Butler, Freedman and Waltman [53], [54] developed the following definition of persistence:

Definition 4.4.1. System (4.6) is said to be permanent if there are positive constants $l, L$ such that each positive solution $\left(Y(t), X_{+}(t), N(t), M(t), P(t)\right)$ of system (4.6) with initial conditions corresponding to (4.3) satisfies

$$
\begin{gathered}
l \leq \lim _{t \rightarrow+\infty} \inf Y(t) \leq \lim _{t \rightarrow+\infty} \sup Y(t) \leq L \\
l \leq \lim _{t \rightarrow+\infty} \inf X_{+}(t) \leq \lim _{t \rightarrow+\infty} \sup X_{+}(t) \leq L \\
l \leq \lim _{t \rightarrow+\infty} \inf N(t) \leq \lim _{t \rightarrow+\infty} \sup N(t) \leq L \\
l \leq \lim _{t \rightarrow+\infty} \inf M(t) \leq \lim _{t \rightarrow+\infty} \sup M(t) \leq L \\
l \leq \lim _{t \rightarrow+\infty} \inf P(t) \leq \lim _{t \rightarrow+\infty} \sup P(t) \leq L
\end{gathered}
$$

In order to prove permanence of system (4.6), we present the theory of permanence of infinite dimensional systems from Theorem 4.1 of Hale and Waltman [55]. Let $X$ be a complete metric space. Suppose that $X^{0} \in X, X_{0} \in X, X^{0} \bigcap X_{0}=\emptyset$. Assume that $T(t)$ is a $C_{0}$ semigroup on $X$ satisfying

$$
\begin{array}{lll}
T(t): X^{0} & \rightarrow & X^{0}  \tag{4.29}\\
T(t): X_{0} & \rightarrow & X_{0}
\end{array}
$$

Let $T_{b}(t)=\left.T(t)\right|_{X_{0}}$ and let $A_{b}$ be the global attractor for $T_{b}(t)$.
Lemma 4.4.1 [55]. Suppose that $T(t)$ satisfies (4.29) and we have the following
(i) there is a $t_{0} \geq 0$ such that $T(t)$ is compact for $t>t_{0}$;
(ii) $T(t)$ is point dissipative in $X$;
(iii) $\bar{A}_{b}=\bigcup_{x \in A_{b}} w(x)$ is isolated and has an acyclic covering $L$, where

$$
L=\left\{L_{1}, L_{2}, \ldots, L_{n}\right\}
$$

(iv) $W^{s}\left(L_{i}\right) \bigcap X^{0}=\emptyset$ for $i=1,2, \ldots, n$.

Then $X_{0}$ is a uniform repeller with respect to $X^{0}$, i.e., there is an $\epsilon_{0}>0$ such that, for any $x \in X^{0}$, $\lim _{t \rightarrow+\infty} \inf \tilde{d}\left(T(t) x, X_{0}\right) \geq \epsilon$, where $\tilde{d}$ is the distance of $T(t) x$ from $X_{0}$.

Theorem 4.4.1. If $\frac{\beta \epsilon_{0}}{(\gamma+\alpha+d)}+1<R_{0}<\frac{\beta \epsilon_{0}+p \gamma+d+\lambda_{0}}{(\gamma+\alpha+d)}+1$, then the system (4.6) is permanent.
Proof: We begin by showing that the boundary planes of $\mathbb{R}_{+}^{5}$ repel the positive solutions to system (4.2) uniformly. Let us define $C_{0}$ to be
$\left\{\left(\psi_{1}, \psi_{2}, \psi_{3}, \psi_{4}\right) \in C\left([-\tau, 0], \mathbb{R}_{+}^{4} \times[0,1]\right): \psi_{1}\left(\theta_{1}\right) \neq 0, \psi_{2}\left(\theta_{1}\right)=0, \psi_{3}\left(\theta_{1}\right)=0, \psi_{4}\left(\theta_{1}\right)=0\right.$ and $\left.\psi_{5}\left(\theta_{1}\right)=0\right\}$.

Hence

$$
\begin{align*}
\frac{d Y}{d t} & \geq \beta\left(\frac{A}{d}-\epsilon_{0}-X_{+}(t)-Y(t)\right) Y(t)-(\gamma+\alpha+d) Y(t), \\
\frac{1}{Y} \frac{d Y}{d t} & \geq \beta\left[\left(\frac{A}{d}-\epsilon_{0}\right)-X_{+}(t)-Y(t)\right] Y(t)-(\gamma+\alpha+d) \tag{4.32}
\end{align*}
$$

For $X_{+}, Y$ sufficiently small and $R_{0}>1+\frac{\beta \epsilon_{0}}{(\gamma+\alpha+d)}, \frac{1}{Y} \frac{d Y}{d t} \geq \epsilon_{1}>0$ for some $\epsilon_{1}>0$. Hence $\exists t_{1} \geq t_{0}$ such that $\frac{1}{Y} \frac{d Y}{d t} \geq \epsilon_{1}>0$ for $T \geq t_{1}$. So $Y(t) \geq Y\left(t_{1}\right) e^{\epsilon_{1}\left(t-t_{1}\right)}$ for $t \geq t_{1}$ and $Y\left(t_{1}\right)>0$. This contradicts $Y(t) \rightarrow 0$ as $t \rightarrow \infty$. Therefore $\left(Y(t), X_{+}(t), N(t), M(t), P(t)\right) \nrightarrow\left(0,0, \frac{A}{d}, 0,0\right)$, which is a contradiction. Hence $W^{s}\left(E_{0}\right) \bigcap C^{0}=\emptyset$. At this time, we are able to conclude from Lemma 4.4.1 that $C_{0}$ repels the positive solutions of the system (4.2) uniformly, then the conclusion of Theorem 4.4.1 follows.

## 5. Numerical simulations

To observe the dynamics of the system, numerical experiments were carried out using Matlab. We base our parameters on the spread of Pneumococcus amongst children under two in Scotland [56]. Pneumococcus is a bacterial disease which has no permanent immunity. Hence an SIS model is suitable. We try to illustrate the analytical results of this paper with realistic parameter values although the objective is more to illustrate the analytical results rather than obtain accurate predictions.

Lamb et al. estimate the size of the population at risk as $N=150,000$ and the per capita death rate as $d=1.3736 \times 10^{-3}$ day $^{-1}$ giving $A=d N=206.04$ day $^{-1}$. The infectious period $\frac{1}{\gamma}$ is given by Weir [57] as $\frac{1}{\gamma}=7.1$ weeks giving $\gamma=0.1408$ week $^{-1}=0.02011$ day $^{-1}$. There is extremely low disease-related
mortality from Pneumococcus carriage so we take $\alpha=0.0$ day $^{-1}$. A Pneumococcus study by Zhang et al. [58] gives the basic reproduction number $R_{0}$ to be in the range 1.8-2.2. We take $R_{0}=2$ which then implies that $\beta=2.865 \times 10^{-7}$ day $^{-1}$. The remaining parameters are concerned with the disease awareness program and as we do not have the data on this these are estimated hypothetically as follows: $\lambda=0.9$ day $^{-1}, \lambda_{0}=0.3$ day $^{-1}, \mu=1.3736 \times 10^{-3}$ day $^{-1}, \mu_{0}=0.01$ day $^{-1}, k=500, \beta_{1}=1$ and $p=0.6$.

For the above set of parameter values we obtain $E^{*}=(1787.4,73524,150000,245.51), \sigma_{1}=0.6097>0$, $\sigma_{2}=0.0068>0, \sigma_{3}=3.1364 \times 10^{-5}>0, \sigma_{4}=3.1425 \times 10^{-8}>0, \sigma_{1} \sigma_{2}-\sigma_{3}=0.0041>0$ and $\sigma_{1} \sigma_{2} \sigma_{3}-\sigma_{3}^{2}-\sigma_{1}^{2} \sigma_{4}=1.179 \times 10^{-7}>0$. Hence this clearly indicates that for the above set of parameter values the system is LAS around the positive interior equilibrium. Figure 1 illustrates that, as expected, simulations carried out for a long time appear to converge to this equilibrium. For the above parameter values and initial conditions we observe that the solutions converge to the steady state in approximately three years. We repeated the simulations with the same parameters and other starting values and found similar behaviour and convergence times. Note that including environmental or demographic stochasticity, and seasonal forcing (or more than one of these together) might change the behaviour of the system.

Next, we find the values of $\partial Y^{*} / \partial \mu, Y^{*}$ and $\partial Y^{*} / \partial \beta_{1}, Y^{*}$ and plot them with respect to $\mu, \beta_{1}$ in Figure 2, 3 respectively. It is clear from Figure 2 and Figure 3 that if we increase either $\mu$ or $\beta_{1}$ or both, the equilibrium number of infected individuals decreases, which confirms the result given in Remark 1.

To study the impact of delays in system (4.2) we first fix $\tau_{1}=0$ days, and increase the value of $\tau_{2}$ gradually. We observed that the system is LAS below a critical value $\tau_{2_{0}}$ ( $\approx 146$ days, see Theorem 4.1) of $\tau_{2}$ and undergoes Hopf bifurcation as $\tau_{2}$ increases through $\tau_{2_{0}}$ (see Figure 4). For $\tau_{2} \leq \tau_{2_{0}}$ there is a unique LAS endemic equilibrium whose components are plotted on the $y$-axes in Figure 4. For $\tau>\tau_{2_{0}}$ a stable limit cycle arises by Hopf bifurcation from this endemic equilibrium and Figure 4 plots the minimum and maximum values of these long-term stable limit cycle oscillations. Then we fixed $\tau_{1}=120$ days and drew the bifurcation diagram of the system (4.2) with respect to $\tau_{2}$, we observe that the system enters into limit cycle oscillation from a stable equilibrium as we increase the value of $\tau_{2}$ (see Figure 5). The system undergoes a Hopf bifurcation at $\tau_{2} \approx 90$ days (i.e. $\tau_{2_{0}}^{\prime} \approx 90$ days, see Theorem 4.4). Similarly, the system (4.2) loses its stability and enters into limit cycle oscillations through Hopf bifurcation at $\tau_{1_{0}} \approx 128.4$ days, when the second delay is absent $\left(\tau_{2} \approx 0\right)$. In a similar way, keeping $\tau_{2}$ fixed at 60 days we observe that the system (4.2) undergoes a Hopf bifurcation at $\tau_{1} \approx 134.7$ days (i.e. $\tau_{1_{0}}^{\prime} \approx 134.7$ days, see Theorem 4.3). In Figure 6 we have drawn the domain of the stability region with respect to $\tau_{1}$ and $\tau_{2}$ to visualize the impact of delays in the stability of the system (4.2).

It is worth mentioning here that the interior equilibrium point of the system (4.6) depends on $\tau_{1}$,
which is very different from traditional delay models. In traditional delay models the equilibrium points of the delay model and the non-delay model are the same. However in the present investigation, we have considered the survival probability $(P)$ in the interval of the time lag $\tau_{1}$ corresponding to aware people forgetting the impact of disease after this time lag. The equilibrium value of $P$ depends on $\tau_{1}$ explicitly (see Appendix B). Consequently, the value of $\tau_{1}$ directly influences equilibrium population numbers. In Figure 7 we have plotted the equilibrium number of infected individuals, $Y^{*}$, and the value of the survival probability, $P^{*}$, against $\tau_{1}$. We observe that as $\tau_{1}$ increases the equilibrium number of infected individuals decreases.

Our numerical computation also shows that for $\tau_{1}=0$ days, $P^{*}=1$ and $Y^{*}=1787.4$ and for $\tau_{1}=180$ days, $P^{*}=0.051$ and $Y^{*}=81.9$. Therefore, it is clear that if the susceptible individuals become aware and remain aware for a long time then the equilibrium number of infected individuals decreases. However, we have also observed that for $\tau_{1}>\tau_{1_{0}}\left(\tau_{1_{0}} \approx 128.4\right.$ days $)$, the system shows limit cycle oscillation, which poses a challenge for controlling the epidemic outbreak.

## 6. Conclusion

In this paper we have considered the effect of disease awareness programs on disease dynamics where the susceptible population is divided into two different classes, aware susceptible and unaware susceptible. The model was considered first without any time delay and then with two time delays. The first time delay was due to people forgetting the impact of the disease after a time lag $\tau_{1}$. The second time delay was due to the media mounting a disease awareness campaign because of cases that had previously occurred after a time lag $\tau_{2}$.

A differential equation model was used to examine the disease spread firstly with no time delay and then with a time delay. For the model with no time delay an expression for the basic reproduction number $R_{0}$ was calculated. The DFE is LAS if and only if $R_{0}<1$. For $R_{0}>1$ the DFE becomes unstable and an endemic equilibrium exists.

For the model with no time delay sufficient conditions for the endemic equilibrium to be LAS were derived. For the model with two time delays sufficient conditions for the stability of the endemic equilibrium and the existence of Hopf bifurcations were obtained for four different sets of values of the delay parameters, i.e. when $\tau_{1}=0, \tau_{2}>0 ; \tau_{2}=0, \tau_{1}>0$ and the two cases when $\tau_{1}>0$ and $\tau_{2}>0$ (see Theorems 4.1, 4.2, 4.3 and 4.4).

Numerical simulations were performed to investigate the behavior of the system. They indicated that the system was LAS with realistic parameter values. We used the numerical simulations to visualize the
effect of increasing time delays on the dynamics of the system.
We observed that in our model if we increase the number of campaigns due to the awareness program then the disease transmission rate amongst the susceptible population declines. The numerical simulations also indicate that if the implementation rate of the awareness program increases then the equilibrium number of infected individuals decreases. We have also observed that if the time lag $\left(\tau_{1}\right)$ in rejoining the unaware class of aware individuals increases, i.e. the susceptible individuals remain aware for a longer time, then the equilibrium number of infected individuals reduces. However, sustained oscillation may arise if the the time lag increases over a threshold value which could possibly pose a challenge in controlling the epidemic.

However, the restrictions on the rate of immigration could have the ability to control the epidemic. It might be possible to control oscillations by controlling the rate of immigration [20]. Restricting immigration might have a stabilizing effect on disease dynamics.

In the present study we have considered the impact of an awareness campaign that acts on the whole population uniformly. This is a commonly made assumption in the literature on modeling media awareness campaigns. It would be appropriate for control of a disease that is established over a wide area. However it would not be appropriate for controlling a local outbreak of disease where an awareness campaign would have to be much more geographically focussed and act mostly on the local population. In those circumstances we would expect the impact of an awareness campaign to decrease as we move away from the epidemic outbreak or the number of infected individuals reduces. This would require a more sophisticated model and is a possible direction for future research. Note also that although the functional forms of the disease transmission term and the spread of information term have similarities we are not necessarily assuming the same transmission routes. Some other possible information transfer mechanisms could require fundamentally different information transmission terms [32]. This is also another potential direction for future work.

Acknowledgement The authors are thankful to the anonymous reviewers and editor for their useful comments and suggestions. The research works of S. Samanta and T. Sardar are supported by Council of Scientific and Industrial Research (CSIR), Human Resource Development Group, New Delhi, India. The research of J. Chattopadhyay is supported by a DAE project (Ref No. 2/48(4)/2010-R\&D II/8870).

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Figure 1: Stable population distribution of (3.2) in absence of both delays ( $\tau_{1}=\tau_{2}=0$ days). Other parameter values are $\beta=2.8650 \times 10^{-7}$ day $^{-1}, \lambda=0.9$ day $^{-1}, \lambda_{0}=0.3$ day $^{-1}, \gamma=0.02011$ day $^{-1}, d=1.3736 \times 10^{-3}$ day $^{-1}, \mu=1.3736 \times$ $10^{-3}$ day $^{-1}, \mu_{0}=0.01$ day $^{-1}, \alpha=0, k=500, \beta_{1}=1, A=206.04$ day $^{-1}, p=0.6$.



Figure 2: The figure depicts that the equilibrium number of infected individuals reduces with increasing $\mu$ (day ${ }^{-1}$ ) where other parameter values are kept the same as in Figure 1.


Figure 3: The figure depicts that the equilibrium number of infected individuals reduces with increasing $\beta_{1}$.


Figure 4: Diagram showing Hopf bifurcation of system (4.2) with respect to $\tau_{2}$ (days) when $\tau_{1}=0$ days.


Figure 5: Diagram showing Hopf bifurcation of system (4.2) with respect to $\tau_{2}$ (days) when $\tau_{1}=120$ days.


Figure 6: Domain of stability region with respect to $\tau_{1}$ (days) and $\tau_{2}$ (days) for the model (4.2). Other parameter values are kept the same as in Figure 1.


Figure 7: Figures 7(a) and 7(b) show that the equilibrium number of infected individuals $\left(Y^{*}\right)$ and survival probability ( $P^{*}$ ) decrease for increase in $\tau_{1}$.

## Appendix A

## Detailed mathematical expansions of terms in the paper.

## A. 1 Terms in characteristic equation (4.14).

```
\(A_{1}=M_{1}+M_{6}+M_{11}+M_{12}+M_{15}\),
\(A_{2}=M_{1} M_{11}+M_{1} M_{12}+M_{1} M_{15}+M_{11} M_{12}+M_{11} M_{15}+M_{12} M_{15}+M_{3} M_{10}+M_{1} M_{6}-M_{2} M_{5}+M_{6} M_{11}\)
    \(+M_{6} M_{12}+M_{6} M_{15}\),
\(A_{3}=M_{1} M_{11} M_{12}+M_{1} M_{11} M_{15}+M_{1} M_{12} M_{15}+M_{11} M_{12} M_{15}+M_{3} M_{10} M_{12}+M_{3} M_{10} M_{15}+M_{1} M_{6} M_{11}\)
    \(-M_{2} M_{5} M_{11}+M_{1} M_{6} M_{12}-M_{2} M_{5} M_{12}+M_{1} M_{6} M_{15}-M_{2} M_{5} M_{15}+M_{6} M_{11} M_{12}+M_{6} M_{11} M_{15}\)
    \(+M_{6} M_{12} M_{15}+M_{2} M_{7} M_{10}+M_{3} M_{6} M_{10}+M_{2} M_{9} M_{13}\),
\(A_{4}=M_{1} M_{11} M_{12} M_{15}+M_{3} M_{10} M_{12} M_{15}+M_{1} M_{6} M_{11} M_{12}-M_{2} M_{5} M_{11} M_{12}+M_{1} M_{6} M_{11} M_{15}-M_{2} M_{5} M_{11} M_{15}\)
    \(+M_{1} M_{6} M_{12} M_{15}-M_{2} M_{5} M_{12} M_{15}+M_{6} M_{11} M_{12} M_{15}+M_{2} M_{7} M_{10} M_{12}+M_{3} M_{6} M_{10} M_{12}+M_{2} M_{7} M_{10} M_{15}\)
    \(+M_{3} M_{6} M_{10} M_{15}+M_{2} M_{9} M_{11} M_{13}+M_{2} M_{9} M_{12} M_{13}\),
\(A_{5}=M_{1} M_{6} M_{11} M_{12} M_{15}-M_{2} M_{5} M_{11} M_{12} M_{15}+M_{2} M_{7} M_{10} M_{12} M_{15}+M_{3} M_{6} M_{10} M_{12} M_{15}+M_{2} M_{9} M_{11} M_{12} M_{13}\),
```

$B_{1}=-M_{4} \bar{m} m_{1} m_{4}$,
$B_{2}=-M_{11} M_{4} \bar{m} m_{1} m_{4}$,
$C_{1}=-m_{1} m_{4}$,
$C_{2}=-\left(M_{1}+M_{11}+M_{12}\right) m_{1} m_{4}$,
$C_{3}=-\left(M_{1} M_{11}+M_{1} M_{12}+M_{11} M_{12}+M_{3} M_{10}\right) m_{1} m_{4}$,
$C_{4}=-\left(M_{1} M_{11} M_{12}+M_{3} M_{10} M_{12}\right) m_{1} m_{4}$,
$D_{1}=m_{1}-m_{4}$,
$D_{2}=\left(M_{1}+M_{11}+M_{12}+M_{15}\right) m_{1}-\left(M_{1}+M_{11}+M_{12}+M_{6}\right) m_{4}$,
$D_{3}=\left(M_{1} M_{11}+M_{1} M_{12}+M_{1} M_{15}+M_{11} M_{12}+M_{11} M_{15}+M_{12} M_{15}+M_{3} M_{10}\right) m_{1}$
$-\left(M_{1} M_{11}+M_{1} M_{12}+M_{11} M_{12}+M_{3} M_{10}+M_{1} M_{6}-M_{2} M_{5}+M_{6} M_{11}+M_{6} M_{12}\right) m_{4}-M_{2} M_{9} m_{2}$,
$D_{4}=\left(M_{1} M_{11} M_{12}+M_{1} M_{11} M_{15}+M_{1} M_{12} M_{15}+M_{11} M_{12} M_{15}+M_{3} M_{10} M_{12}+M_{3} M_{10} M_{15}\right) m_{1}$
$-\left(M_{1} M_{11} M_{12}+M_{3} M_{10} M_{12}+M_{1} M_{6} M_{11}-M_{2} M_{5} M_{11}+M_{1} M_{6} M_{12}-M_{2} M_{5} M_{12}+M_{6} M_{11} M_{12}\right.$
$\left.+M_{2} M_{7} M_{10}+M_{3} M_{6} M_{10}\right) m_{4}-\left(M_{2} M_{9} M_{11}+M_{2} M_{9} M_{12}\right) m_{2}$,
$D_{5}=\left(M_{1} M_{11} M_{12} M_{15}+M_{3} M_{10} M_{12} M_{15}\right) m_{1}$
$-\left(M_{1} M_{6} M_{11} M_{12}-M_{2} M_{5} M_{11} M_{12}+M_{2} M_{7} M_{10} M_{12}+M_{3} M_{6} M_{10} M_{12}\right) m_{4}-M_{2} M_{9} M_{11} M_{12} m_{2}$,
$E_{1}=M_{4} \bar{m}\left(m_{1}-m_{4}\right)$,
$E_{2}=\left(M_{4} M_{11} m_{1}+M_{4} M_{15} m_{1}-M_{4} M_{11} m_{4}+M_{2} M_{8} m_{4}+M_{2} M_{9} m_{3}-M_{4} M_{6} m_{4}\right) \bar{m}$,
$E_{3}=\left(M_{4} M_{15} m_{1}+M_{2} M_{8} m_{4}+M_{2} M_{9} m_{3}-M_{4} M_{6} m_{4}\right) M_{11} \bar{m}$,
$F_{1}=M_{4} \bar{m}$,
$F_{2}=\left(M_{4} M_{11}+M_{4} M_{15}-M_{2} M_{8}+M_{4} M_{6}\right) \bar{m}$,
$F_{3}=\left(M_{4} M_{11} M_{15}-M_{2} M_{8} M_{11}+M_{4} M_{6} M_{11}-M_{2} M_{8} M_{15}+M_{4} M_{6} M_{15}-M_{2} M_{9} M_{14}\right) \bar{m}$,
$F_{4}=-\left(M_{2} M_{8} M_{15}-M_{4} M_{6} M_{15}+M_{2} M_{9} M_{14}\right) M_{11} \bar{m}$.

## A. 2 Terms in the transversality condition of Theorem 4.2b.

```
\(P_{11}=\left[5 \omega_{1_{0}}^{4}-3\left(A_{2}+F_{1}+C_{1}\right) \omega_{1_{0}}^{2}+\left(A_{4}+F_{3}+B_{1}+C_{3}\right)\right] \cos \omega_{1_{0}} \tau_{1_{0}}\)
    \(+\left[4 A_{1} \omega_{1_{0}}^{3}-2\left(A_{2}+F_{2}-C_{2}\right) \omega_{1_{0}}\right] \sin \omega_{1_{0}} \tau_{1_{0}}+\left[-3 D_{2} \omega_{1_{0}}^{2}+\left(D_{4}+E_{2}\right)\right]\),
\(P_{12}=-\left[4 A_{1} \omega_{1_{0}}{ }^{3}-2\left(A_{3}+F_{2}+C_{2}\right) \omega_{1_{0}}\right] \cos \omega_{1_{0}} \tau_{1_{0}}\)
    \(+\left[5 \omega_{1_{0}}{ }^{4}-3\left(A_{2}+F_{1}-C_{1}\right) \omega_{1_{0}}^{2}+\left(A_{4}+F_{3}-B_{1}-C_{3}\right)\right] \sin \omega_{1_{0}} \tau_{1_{0}}+\left[-4 D_{1} \omega_{1_{0}}^{3}+2\left(D_{3}+E_{1}\right) \omega_{1_{0}}\right]\),
\(G_{11}=2\left[C_{1} \omega_{1_{0}}^{4}-\left(B_{1}+C_{3}\right) \omega_{1_{0}}^{2}\right] \cos \omega_{1_{0}} \tau_{1_{0}}+2\left[-C_{2} \omega_{1_{0}}^{3}+\left(B_{2}+C_{4}\right) \omega_{1_{0}}\right] \sin \omega_{1_{0}} \tau_{1_{0}}\)
    \(+\left[D_{2} \omega_{1_{0}}^{4}-\left(D_{4}+E_{2}\right) \omega_{1_{0}}^{2}\right]\),
\(G_{12}=2\left[-C_{2} \omega_{1_{0}}^{3}+\left(B_{2}+C_{4}\right) \omega_{1_{0}}\right] \cos \omega_{1_{0}} \tau_{1_{0}}-2\left[C_{1} \omega_{1_{0}}^{4}-\left(B_{1}+C_{3}\right) \omega_{1_{0}}^{2}\right] \sin \omega_{1_{0}} \tau_{1_{0}}\)
    \(+\left[D_{1} \omega_{1_{0}}^{5}-\left(D_{4}+E_{1}\right) \omega_{1_{0}}^{3}+\left(D_{5}+E_{3}\right) \omega_{1_{0}}\right]\).
```


## A. 3 Terms in the transversality condition of Theorem 4.3b.

```
\(P_{21}=\left[5 \omega_{3_{0}}^{4}-3 A_{2} \omega_{3_{0}}^{2}+A_{4}\right]+\left[B_{1}-\tau_{2} B_{2}\right] \cos \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)-\tau_{2} B_{1} \omega_{3_{0}} \sin \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)\)
    \(+\left[-3 C_{1} \omega_{3_{0}}^{2}+C_{3}\right] \cos 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}+2 C_{2} \sin 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\left[-3 D_{2} \omega_{3_{0}}^{2}+D_{4}\right] \cos \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\left[-4 D_{1} \omega_{3_{0}}^{3}+2 D_{3} \omega_{3_{0}}\right] \sin \omega_{3_{0}} \tau_{1_{0}}^{\prime}\)
    \(+\left[E_{2}-\tau_{2}\left(-E_{1} \omega_{3_{0}}^{2}+E_{3}\right)\right] \cos \omega_{3_{0}}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)+\left[2 E_{1} \omega_{30}-\tau_{2} E_{2} \omega_{3_{0}}\right] \sin \omega_{30}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)\)
    \(+\left[\left(-3 F_{1} \omega_{3_{0}}^{2}+F_{3}\right)-\tau_{2}\left(-F_{2} \omega_{3_{0}}^{2}+F_{4}\right)\right] \cos \omega_{3_{0}} \tau_{2}+2\left[F_{2} \omega_{3_{0}}-\tau_{2}\left(-F_{1} \omega_{3_{0}}^{3}+F_{3} \omega_{3_{0}}\right)\right] \sin \omega_{3_{0}} \tau_{2}\),
\(P_{22}=\left[-4 A_{1} \omega_{3_{0}}^{3}+2 A_{3} \omega_{3_{0}}\right]-\tau_{2} B_{1} \omega_{3_{0}} \cos \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)-\left[B_{1}-\tau_{2} B_{2}\right] \sin \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)+2 C_{2} \cos 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}\)
    \(+\left[3 C_{1} \omega_{3_{0}}^{2}-C_{3}\right] \sin 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\left[-4 D_{1} \omega_{3_{0}}^{3}+2 D_{3} \omega_{30}\right] \cos \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\left[3 D_{2} \omega_{3_{0}}^{2}-D_{4}\right] \sin \omega_{3_{0}} \tau_{1_{0}}^{\prime}\)
    \(+\left[2 E_{1} \omega_{3_{0}}-\tau_{2} E_{2} \omega_{3_{0}}\right] \cos \omega_{3_{0}}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)-\left[E_{2}+\tau_{2}\left(E_{1} \omega_{3_{0}}^{2}-E_{3}\right)\right] \sin \omega_{3_{0}}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)\)
    \(+\left[2 F_{2} \omega_{3_{0}}+\tau_{2}\left(F_{1} \omega_{3_{0}}^{3}-F_{3} \omega_{3_{0}}\right)\right] \cos \omega_{3_{0}} \tau_{2}+\left[\left(3 F_{1} \omega_{3_{0}}^{2}-F_{3}\right)+\tau_{2}\left(-F_{2} \omega_{3_{0}}^{2}+F_{4}\right)\right] \sin \omega_{3_{0}} \tau_{2}\),
\(G_{21}=-2 B_{1} \omega_{3_{0}}^{2} \cos \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)+2 B_{2} \omega_{3_{0}} \sin \omega_{30}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)+2\left[C_{1} \omega_{3_{0}}^{4}-C_{3} \omega_{3_{0}}^{2}\right] \cos 2 \omega_{30} \tau_{1_{0}}^{\prime}\)
    \(-2 \omega_{3_{0}}\left[C_{2} \omega_{3_{0}}^{2}-C_{4}\right] \sin 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\omega_{3_{0}}^{2}\left[D_{2} \omega_{3_{0}}^{2}-D_{4}\right] \cos \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\omega_{3_{0}}\left[D_{1} \omega_{3_{0}}^{4}-D_{3} \omega_{3_{0}}^{2}+D_{5}\right] \sin \omega_{3_{0}} \tau_{1_{0}}^{\prime}\)
```

$$
\begin{aligned}
& -E_{2} \omega_{3_{0}}^{2} \cos \omega_{30}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)-\omega_{30}\left[E_{1} \omega_{3_{0}}^{2}-E_{3}\right] \sin \omega_{30}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right), \\
G_{22}= & 2 B_{2} \omega_{3_{0}} \cos \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)+2 B_{1} \omega_{3_{0}}^{2} \sin \omega_{3_{0}}\left(2 \tau_{1_{0}}^{\prime}+\tau_{2}\right)-2 \omega_{3_{0}}\left[C_{2} \omega_{3_{0}}^{2}-C_{4}\right] \cos 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime} \\
& -2 \omega_{3_{0}}^{2}\left[C_{1} \omega_{3_{0}}^{2}-C_{3}\right] \sin 2 \omega_{3_{0}} \tau_{1_{0}}^{\prime}+\omega_{3_{0}}\left[D_{1} \omega_{3_{0}}^{4}-D_{3} \omega_{3_{0}}^{2}+D_{5}\right] \cos \omega_{3_{0}} \tau_{1_{0}}^{\prime}-\omega_{3_{0}}^{2}\left[D_{2} \omega_{3_{0}}^{2}-D_{4}\right] \sin \omega_{3_{0}} \tau_{1_{0}}^{\prime} \\
& -\omega_{3_{0}}\left[E_{1} \omega_{3_{0}}^{2}-E_{3}\right] \cos \omega_{3_{0}}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right)+E_{2} \omega_{3_{0}}^{2} \sin \omega_{3_{0}}\left(\tau_{1_{0}}^{\prime}+\tau_{2}\right) .
\end{aligned}
$$

## A. 4 Terms in the transversality condition of Theorem 4.4b.

```
\(P_{31}=\left[5 \omega_{4_{0}}^{4}-3 A_{2} \omega_{4_{0}}^{2}+A_{4}\right]+\left[B_{1}-2 \tau_{1} B_{2}\right] \cos \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)-2 \tau_{1} B_{1} \omega_{4_{0}} \sin \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)\)
    \(+\left[-3 C_{1} \omega_{4_{0}}^{2}+C_{3}+2 \tau_{1}\left(C_{2} \omega_{4_{0}}^{2}-C_{4}\right)\right] \cos 2 \omega_{4_{0}} \tau_{1}+\left[2 C_{2} \omega_{4_{0}}+2 \tau_{1}\left(C_{1} \omega_{4_{0}}^{3}-C_{3} \omega_{4_{0}}\right)\right] \sin 2 \omega_{4_{0}} \tau_{1}\)
    \(+\left[-3 D_{2} \omega_{4_{0}}^{2}+D_{4}-\tau_{1}\left(D_{1} \omega_{4_{0}}^{4}-D_{3} \omega_{4_{0}}^{2}+D_{5}\right)\right] \cos \omega_{4_{0}} \tau_{1}+\left[-4 D_{1} \omega_{4_{0}}^{3}+2 D_{3} \omega_{4_{0}}+\tau_{1}\left(D_{2} \omega_{4_{0}}^{3}-D_{4} \omega_{4_{0}}\right)\right] \sin \omega_{4_{0}} \tau_{1}\)
    \(+\left[E_{2}+\tau_{1}\left(E_{1} \omega_{4_{0}}^{2}-E_{3}\right)\right] \cos \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)+\left[2 E_{1} \omega_{4_{0}}-\tau_{1} E_{2} \omega_{4_{0}}\right] \sin \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)-\left[3 F_{1} \omega_{4_{0}}^{2}-F_{3}\right] \cos \omega_{4_{0}} \tau_{2_{0}}^{\prime}\)
    \(+2 F_{2} \omega_{4_{0}} \sin \omega_{4_{0}} \tau_{2_{0}}^{\prime}\),
\(P_{32}=\left[-4 A_{1} \omega_{4_{0}}^{3}+2 A_{3} \omega_{4_{0}}\right]-2 \tau_{1} B_{1} \omega_{4_{0}} \cos \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)-\left[B_{1}-2 \tau_{1} B_{2}\right] \sin \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)\)
    \(+\left[2 C_{2} \omega_{4_{0}}+2 \tau_{1}\left(C_{1} \omega_{4_{0}}^{3}-C_{3} \omega_{4_{0}}\right)\right] \cos 2 \omega_{4_{0}} \tau_{1}+\left[3 C_{1} \omega_{4_{0}}^{2}-C_{3}-2 \tau_{1}\left(C_{2} \omega_{4_{0}}^{2}-C_{4}\right)\right] \sin 2 \omega_{4_{0}} \tau_{1}\)
    \(+\left[-4 D_{1} \omega_{4_{0}}^{3}+2 D_{3} \omega_{4_{0}}+\tau_{1}\left(D_{2} \omega_{4_{0}}^{3}-D_{4} \omega_{4_{0}}\right)\right] \cos \omega_{4_{0}} \tau_{1}+\left[3 D_{2} \omega_{4_{0}}^{2}-D_{4}+\tau_{1}\left(D_{1} \omega_{4_{0}}^{4}-D_{3} \omega_{4_{0}}^{2}+D_{5}\right)\right] \sin \omega_{4_{0}} \tau_{1}\)
    \(+\left[2 E_{1} \omega_{4_{0}}-\tau_{1} E_{2} \omega_{40}\right] \cos \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)-\left[E_{2}+\tau_{1}\left(E_{1} \omega_{4_{0}}^{2}-E_{3}\right)\right] \sin \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)+2 F_{2} \omega_{40} \cos \omega_{40} \tau_{2_{0}}^{\prime}\)
    \(+\left[3 F_{1} \omega_{4_{0}}^{2}-F_{3}\right] \sin \omega_{4_{0}} \tau_{2_{0}}^{\prime}\),
\(G_{31}=-B_{1} \omega_{4_{0}}^{2} \cos \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)+B_{2} \omega_{4_{0}} \sin \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)-E_{2} \omega_{4_{0}}^{2} \cos \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)\)
    \(-\left[E_{1} \omega_{4_{0}}^{3}-E_{3} \omega_{40}\right] \sin \omega_{40}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)+\left[F_{1} \omega_{4_{0}}^{4}-F_{3} \omega_{4_{0}}^{2}\right] \cos \omega_{40} \tau_{2_{0}}^{\prime}-\left[F_{2} \omega_{4_{0}}^{3}-F_{4} \omega_{40}\right] \sin \omega_{4_{0}} \tau_{2_{0}}^{\prime}\),
\(G_{32}=B_{2} \omega_{4_{0}} \cos \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)+B_{1} \omega_{4_{0}}^{2} \sin \omega_{4_{0}}\left(2 \tau_{1}+\tau_{2_{0}}^{\prime}\right)-\left[E_{1} \omega_{4_{0}}^{3}-E_{3} \omega_{4_{0}}\right] \cos \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)\)
    \(+E_{2} \omega_{4_{0}}^{2} \sin \omega_{4_{0}}\left(\tau_{1}+\tau_{2_{0}}^{\prime}\right)-\left[F_{2} \omega_{4_{0}}^{3}-F_{4} \omega_{4_{0}}\right] \cos \omega_{4_{0}} \tau_{2_{0}}^{\prime}-\left[F_{1} \omega_{4_{0}}^{4}-F_{3} \omega_{4_{0}}^{2}\right] \sin \omega_{4_{0}} \tau_{2_{0}}^{\prime}\).
```


## Appendix B

## B. 1 Numerical simulations to find the equilibria.

In this appendix we obtain the equilibrium point of the equation (4.6) using the equations (4.7) and (4.8).

First we fix parameters of the system (4.7) to be the same as in Figure 1 and vary $P^{*}$ in the entire range within 0 and 1 to find $\left(Y^{*}, X_{+}^{*}, N^{*}, M^{*}\right)$ for each value of $P^{*}$. Now we use equation (4.8) which is a transcendental equation in $P^{*}$ to draw Figure 8. Let us consider the right hand side of the equation (4.8) as $F_{2}\left(P^{*}, \tau_{1}\right)=e^{-\left[d \tau_{1}+\lambda_{0} P^{*} \tau_{1}+\frac{\beta Y^{*} \tau_{1}}{1+\beta_{1} M^{*}}\right]}$. We fix $\tau_{1}$ and plot $F_{2}\left(P^{*}, \tau_{1}\right)$ for $P^{*}$ lying between 0 and 1. In Figure 8, we have taken some values of $\tau_{1}$ and plot $F_{2}$, here blue, red, black and green solid curves correspond to the value of $F_{2}$ at $\tau_{1}$ equal to $25,50,100$ and 150 respectively. Lastly we plot the left hand side of the equation (4.8), i.e. $F_{1}\left(P^{*}\right)=P^{*}$ (the dashed blue line). The intersection between $F_{1}$ and $F_{2}$ is the equilibrium value of $P^{*}$ for different values of $\tau_{1}$.


Figure 8: Graphical representation of equation (4.8) to find $P^{*}$ for different $\tau_{1}$.


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