Global stability of a two-patch cholera model with fast and slow transmissions

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Abstract

A two-patch model for a waterborne disease, such as cholera, is considered, with the aim of investigating the impact of human population movements between two cities (patches). We derive the reproduction number \mathcal{R}_0 , which depends on human movement rates. It is shown that the disease-free equilibrium is globally asymptotically stable whenever $\mathcal{R}_0 \leq 1$. Three types of equilibria are explored: boundary endemic equilibria (patch-1 disease-free equilibrium and patch-2 disease-free equilibrium); interior endemic equilibrium (both patches endemic). They depend on four threshold parameters. The global asymptotic stability of equilibria is established using Lyapunov functions that combine quadratic, Volterra-type and linear functions. The theory is supported by numerical simulations, which further suggest that the human movement can increase or reduce the spread of the disease in one patch.

Keywords: Metapopulation, Waterborne disease, Cholera, Lyapunov function, Global stability, Numerical simulations. Mathematical Subject Classifications: 92A15, 34D20, 37B25.

1. Introduction

Cholera is a waterborne diarrheal disease that continues to impoverish countries in the third 2 world and poses a massive threat to their development. Without prompt treatment, an infected 3 individual may die of dehydration in a matter of hours in severe cases [9]. After several years of 4 steady increase, from 2007 the number of cholera cases reported to the World Health Organization 5 (WHO), as well as the number of countries which reported cholera cases, showed a considerable 6 decrease [37]. Yet the disease is still a threat to many countries. For instance in 2012 alone, a 7 cumulative total of 245 393 cases, including 3034 deaths with a case-fatality rate of 1.2%, were 8 reported to WHO from all continents. This involves 48 countries among which, 27 from Africa, 9 12 from Asia, 6 from Americas and 3 from Europe and Oceania. Furthermore, the recent cholera 10 outbreaks in the following countries led to a large number of infectious and deaths [37]: Angola 11 (2012), Cameroon (2010-2012), Congo (2008, 2012), Haiti (2010-2011), India (2007), Iraq (2008, 2012), 12 Kenya (2010), Nigeria (2010), Philippines (2012), UK (2012), Vietnam (2009) and Zimbabwe(2008-13 2009). 14 Cholera is an acute intestinal infection. There are two etiological agents/serogroups (vibrio 15

cholerae O1 and vibrio cholerae O139) each of which can colonize the small intestine and produce an 16 enterotoxin responsible for a watery diarrhea. The cholera pathogen can survive in some aquatic 17 environments from three months to two years, in association with zoo-plankton, phytoplankton 18

and other aquatic organisms [9, 25]. Moreover, as reported in [25], free-living vibrio cholerae were 19

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able to reach concentrations which are three times higher than the known minimum infectious
 dose. This highlights the important role the growth of free-living *vibrio cholerae* can play in the
 propagation of cholera during outbreaks.

Individuals become infected by consuming water or food from reservoirs contaminated by virulent strains of the bacterium *vibrio cholerae*. This is referred to as indirect/slow transmission [4, 5, 7, 9]. Furthermore, transmission can happen through direct/fast contact with an infected individual [13, 17, 23, 26]. Although there is no permanent immunity to cholera, it was shown in [16] that immunity is serogroup specific. In particular, substantial immunity to *vibrio cholerae* O1 preexisted in the population of Bangladesh [13], which can explain the absence of transfer from recovered to susceptible individuals in most mathematical models [9, 12, 26, 32, 38].

The dynamics of cholera is complex due to the multiple interactions between the human host 30 and the pathogen in the water environment [27], which contributes to both direct and indirect 31 transmission pathways. A deep understanding of the disease dynamics would have a significant 32 33 impact on the effective prevention and control strategies [10, 26]. Mathematical modeling and numerical simulations have the potential, and offer a promising way, to achieve this. Many 34 efforts have been and are still being devoted to the modeling of this disease. For a chronological 35 history of the modeling of cholera, we refer the reader to the work [35] which mentions the first 36 mathematical model developed in [7]. We also refer the reader to the overview paper [31] and the 37 references therein for single-patch models. 38

For the past few years, metapopulation models have extensively been studied in order to understand the dynamics of infectious diseases in general [2, 6, 12, 38] and of the cholera in particular [4, 6, 12, 38]. The model for cholera investigated in [12] includes both direct and indirect transmissions as well as water and human movements between patches. The authors considered the water movement as a migration, which is not realistic. A patch model without human movement is considered in [4].

45 More recently, a two patch cholera model has been considered in [28] with incorporation of the displacement of susceptible and infected individuals, excluding migration of recovered 46 individuals and bacteria cells. However, these assumptions are not realistic and the results 47 obtained are not correct. They proved the existence of two boundary endemic equilibrium and 48 one interior endemic equilibrium. They also showed that the boundary endemic equilibria are 49 50 locally asymptotically stable if the corresponding disease threshold quantities are greater than the unity. Usually, due to severe diarrhea and vomiting, infected individuals cannot migrate. Also, it 51 is realistic that recovered individuals migrate. Assuming the contrary of this results in not having 52 boundary endemic equilibria. 53

On the other hand, global stability of epidemic patch models is always mathematically challenging [11, 15, 18, 34]. None of the works mentioned above has considered the global stability of the interior endemic equilibrium point, and of the different boundary endemic equilibria whenever they exist.

This paper builds on the existing works mentioned above and fills some of the gaps observed there, apart from fixing some inconsistencies in [28]. In view of the usefulness and the current investigation on the spread of cholera on heterogeneous populations and taking into account human movements, we link two patches that could be cities, towns, regions or countries. Population movements between patches may be justified by the migration or travel within patches on the understanding that infected individuals cannot move due to severe diarrhea and vomiting.

For each patch, we consider a classical S-I-R (Susceptible-Infected-Recovered) epidemic model 64 with a pathogen compartment denoted by *B*. We compute the disease-free equilibrium and the 65 reproduction number $\mathcal{R}_0 = \max\{\mathcal{R}_0^{(1)}, \mathcal{R}_0^{(2)}\}$ where $\mathcal{R}_0^{(i)}$ is the threshold quantity of patch *i* when the 66 migration of humans takes place. We do an in-depth analysis of the global asymptotic stability of 67 the disease-free equilibrium and endemic equilibria. In this regard, another feature of this work 68 is the construction of new Lyapunov functions of gradual complexity. Numerical simulations are 69 presented to support the theory and to get insight on the role of the human movement on the 70 dynamics of the disease. 71

This work is an extension and full paper of the presentation made at the Biomath 2014 conference, Sofia, Bulgaria, 22 – 27 June 2014. The rest of the paper is organized as follows. After the formulation of the model in Section 2, we present its quantitative and qualitative analysis
in Section 3. Numerical simulations are provided in Section 4. The last Section is devoted to
concluding remarks on how our findings fit in the literature and on possible extensions.

77 2. The model formulation

The setting of this work is a two patchy metapopulation S-I-R epidemic model with a pathogen 78 compartment. This is a relevant extension of the original model in [32] in two respects. Firstly, we 79 take into account the disease related death rate since cholera is a fatal disease with death occurring 80 in few hours in severe cases if no treatment is undertaken [9]. Secondly, we consider a constant 81 recruitment in the susceptible class. With these two additional assumptions, the total human 82 population is no longer constant as it is the case in [32]. At time t, we denote by $S_i(t)$, $I_i(t)$, $R_i(t)$, $B_i(t)$ 83 susceptible humans, infected humans, recovered human and pathogen concentration in water in 84 patch i (i = 1, 2), respectively. 85

Following [9, 32, 35, 38], we assume that there is a constant renewal A_i of susceptible individuals in the S_i class. This inflow may occur by birth, immigration or lost of temporary acquired immunity (since cholera does not confer life-long immunity [16]).

Susceptible individuals in patch *i* become infected following two possible routes of transmis-89 sion: either by direct contact with infected individuals (also called fast-transmission), or indirectly 90 through contact with contaminated water (referred to as slow-transmission) where vibrio cholerae 91 are present. Thus in each patch *i*, an infected individual generates secondary infections in two 92 ways: through direct contact with susceptible individuals in the same patch *i* at rate β_i per unit 93 time, and by first shedding pathogens into the water compartment, with which susceptible in-94 dividuals eventually come into contact at rate $\lambda_{b,i}$ per unit time. Infected individuals I_i shed 95 pathogens into the water compartment B_i at rate α_i . 96

Pathogens are assumed to decay more rapidly than they grow in the environment. This results in the pathogen net decay rate ε_i which is actually the difference between the growth and death rates. For more general descriptions of the growth of the cholera pathogen in nature, we refer the reader to [25]. Infected individuals recover at rate γ_i . Susceptible, infected and recovered human individuals have the same natural death rate μ_i . Infected individuals die because of disease at rate δ_i .

Since cholera is a very severe disease, with a high rate of dehydration, we assume in the metapopulation setting that only susceptible and recovered individuals can move. As usual [6, 12, 18, 28], we assume that the outgoing flows of susceptible and recovered individuals from patch *i* are constants denoted by a_i and b_i , respectively.

From the flow chart in Fig. 1, the transmission model is described by the following system of nonlinear ordinary differential equations:

$$\begin{cases} S'_{1} = A_{1} - \lambda_{b,1}S_{1}B_{1} - \beta_{1}S_{1}I_{1} - (\mu_{1} + a_{1})S_{1} + a_{2}S_{2}, \\ I'_{1} = \lambda_{b,1}S_{1}B_{1} + \beta_{1}S_{1}I_{1} - (\mu_{1} + \delta_{1} + \gamma_{1})I_{1} \\ R'_{1} = \gamma_{1}I_{1} - \mu_{1}R_{1} + b_{2}R_{2} - b_{1}R_{1}, \\ B'_{1} = \alpha_{1}I_{1} - \varepsilon_{1}B_{1}, \\ S'_{2} = A_{2} - \lambda_{b,2}S_{2}B_{2} - \beta_{2}S_{2}I_{2} - (\mu_{2} + a_{2})S_{2} + a_{1}S_{1}, \\ I'_{2} = \lambda_{b,2}S_{2}B_{2} + \beta_{2}S_{2}I_{2} - (\mu_{2} + \delta_{2} + \gamma_{2})I_{2}, \\ R'_{2} = \gamma_{2}I_{2} - \mu_{2}R_{2} + b_{1}R_{1} - b_{2}R_{2}, \\ B'_{2} = \alpha_{2}I_{2} - \varepsilon_{2}B_{2}. \end{cases}$$
(1)

¹⁰⁹ Although the system (1) can be used to describe general waterborne diarrheal diseases [32], we

refer to it as a model for cholera because this disease is well documented and in fact, as mentioned
earlier, our model builds on a couple of existing works on cholera [9, 12, 26, 28, 32].

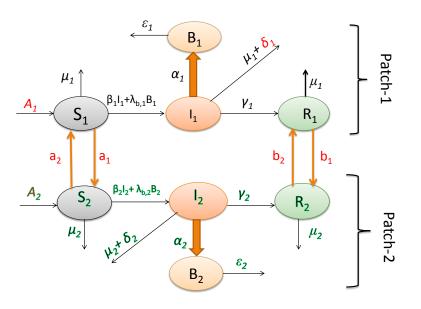


Figure 1: Flow chart of the transmission dynamics of a two-patch cholera model.

Now, let $\lambda_i = \frac{\alpha_i \lambda_{b,i}}{\varepsilon_i}$, and $W_i = \frac{\varepsilon_i}{\alpha_i} B_i$, (i = 1, 2), then, the system (1) becomes

$$\begin{cases} S'_{1} = A_{1} - \lambda_{1}S_{1}W_{1} - \beta_{1}S_{1}I_{1} - (\mu_{1} + a_{1})S_{1} + a_{2}S_{2}, \\ I'_{1} = \lambda_{1}S_{1}W_{1} + \beta_{1}S_{1}I_{1} - (\mu_{1} + \delta_{1} + \gamma_{1})I_{1}, \\ R'_{1} = \gamma_{1}I_{1} - \mu_{1}R_{1} + b_{2}R_{2} - b_{1}R_{1}, \\ W'_{1} = \varepsilon_{1}(I_{1} - W_{1}), \\ S'_{2} = A_{2} - \lambda_{2}S_{2}W_{2} - \beta_{2}S_{2}I_{2} - (\mu_{2} + a_{2})S_{2} + a_{1}S_{1}, \\ I'_{2} = \lambda_{2}S_{2}W_{2} + \beta_{2}S_{2}I_{2} - (\mu_{2} + \delta_{2} + \gamma_{2})I_{2}, \\ R'_{2} = \gamma_{2}I_{2} - \mu_{2}R_{2} + b_{1}R_{1} - b_{2}R_{2}, \\ W'_{2} = \varepsilon_{2}(I_{2} - W_{2}). \end{cases}$$

$$(2)$$

The total human population and the total bacteria concentration are $N(t) = S_1(t) + I_1(t) + S_2(t) + I_{14}(t) + I_2(t) + R_1(t) + R_2(t)$ and $W(t) = W_1(t) + W_2(t)$, respectively.

Once S_1 , I_1 , W_1 , S_2 , I_2 , W_2 are obtained from the first, second, fourth, fifth, sixth and eighth equations of the system (2), the functions R_1 and R_2 are readily given by the third and seventh equations of the system (2). Thus without loss of generality, we are led to the following reduced system

$$\begin{cases} S_{1}^{'} = A_{1} - \lambda_{1}S_{1}W_{1} - \beta_{1}S_{1}I_{1} - (\mu_{1} + a_{1})S_{1} + a_{2}S_{2}, \\ I_{1}^{'} = \lambda_{1}S_{1}W_{1} + \beta_{1}S_{1}I_{1} - (\mu_{1} + \delta_{1} + \gamma_{1})I_{1}, \\ S_{2}^{'} = A_{2} - \lambda_{2}S_{2}W_{2} - \beta_{2}S_{2}I_{2} - (\mu_{2} + a_{2})S_{2} + a_{1}S_{1}, \\ I_{2}^{'} = \lambda_{2}S_{2}W_{2} + \beta_{2}S_{2}I_{2} - (\mu_{2} + \delta_{2} + \gamma_{2})I_{2}, \\ W_{1}^{'} = \varepsilon_{1}(I_{1} - W_{1}), \\ W_{2}^{'} = \varepsilon_{2}(I_{2} - W_{2}). \end{cases}$$
(3)

Table 1 summarizes the model variables and parameters in patch i (i = 1, 2).

Symbols	Definitions	Units
S _i	Susceptible individuals	individual
I_i	Infected individuals	individual
R_i	Recovered individuals	individual
B_i	Pathogen concentration in water	$cell.ml^{-1}$
$\lambda_{b,i}$	Water-to-human per capita contact rate	$cell^{-1}.ml^{-1}.day^{-1}$
β_i	Human-to-human per capita contact rate	$individual^{-1}$.day ⁻¹
μ_i	Natural death rate of individuals	day^{-1}
γi	Recovered rate of individuals	day^{-1}
δ_i	Disease death rate of individuals	day^{-1}
α_i	Pathogen shedding rate (human-water contact rate)	cell.ml ⁻¹ .day ⁻¹ .individual ⁻¹
\mathcal{E}_i	Net pathogen decay rate	day^{-1}
A_i	Recruitment of susceptible individuals	individual.day ⁻¹
a_i	Migration rate of susceptible individuals to patch <i>i</i>	day ⁻¹
b_i	Migration rate of recovered individuals to patch <i>i</i>	day^{-1}

Table 1: Variables and parameters with units for the extended SIWR system (2)

121 3. Mathematical analysis

122 3.1. Basic properties

120

In this subsection, we study the basic properties of the solutions of the model system (3), which are essential in the proofs of stability results.

Theorem 3.1. The system (3) is a dynamical system on the biologically feasible compact domain,

$$\Omega = \left\{ (S_1, I_1, W_1, S_2, I_2, W_2) \in \mathbb{R}^6_+ / N \le \frac{A}{\mu_0}, W \le \frac{\overline{\varepsilon}A}{\underline{\varepsilon}\mu_0} \right\}.$$

Proof of Theorem 3.1: The proof is provided in two steps.

Step 1: we prove that the solutions $(S_1(t), I_1(t), W_1(t), s_2(t), I_2(t), W_2(t))$ of system (3) corresponding to initial conditions such that $S_1(0) > 0$, $S_2(0) > 0$, $I_1(0), W_1(0), I_2(0), W_2(0) \ge 0$, are non-negative. First of all, since the first and third equations of the system (3) are first order linear equations with respect to the variables S_1 and S_2 , it is easy to see that, $S_1(t) > 0$ if and only if $S_2(t) > 0$. With this remark in mind, we shall prove below that $S_1(t) > 0$ for $t \ge 0$. To this end, put $t_{13}^0 = \sup\{t > 0, S_1(t) > 0\}$ and $t_2^0 = \sup\{t > 0, S_2(t) > 0\}$.

If $t_1^0 = +\infty$ or $t_2^0 = +\infty$, we use the above mentioned remark to conclude that both $S_1(t)$ and $S_2(t)$ are positive for all $t \ge 0$.

If $t_1^0 < \infty$ and $t_2^0 < \infty$, we are going to prove that this leads to a contradiction. By a continuity argument, the solution functions $S_1(t)$ and $S_2(t)$ change sign at least once in the intervals $J_1 = [t_1^0, +\infty)$ and $J_2 = [t_2^0, +\infty)$, respectively. Denote by $t_1^m \in J_1$ and $t_2^m \in J_2$ the first real numbers such that $S_1(t_1^m) = 0$ and $S_2(t_2^m) = 0$, respectively. We then have

$$\forall t, 0 < t < t_1^{m_1}, S_1(t) > 0, S_1(t_1^m) = 0 \quad \text{and} \quad \forall t, 0 < t < t_2^{m_2}, \quad S_2(t) > 0, S_2(t_2^m) = 0.$$
(4)

Without loss of generality, suppose that $t_1^m \leq t_2^m$. Then, from system (3), we have

$$S'_{1}(t_{1}^{m}) = A_{1} + a_{2}S_{2}(t_{1}^{m}) > 0.$$
(5)

Equation (5) implies that there exists a positive number $t_1^{m_1} > t_1^m$ such that

$$S_1(t) > 0, \ \forall \ 0 < t < t_1^{m_1}.$$
 (6)

Putting the relations (4) and (6) together and using the continuity of $S_1(t)$, we conclude that t_1^m is an

extremum (more precisely, a minimum) of $S_1(t)$. Moreover, since $S_1(t)$ is a differentiable function on \mathbb{R} , one has $S'_1(t_1^m) = 0$. This is a contradiction to (5). Therefore, $t_1^0 = +\infty$, which implies that t_{143} $t_2^0 = +\infty$ as well.

To prove that $I_1(t)$, $W_1(t)$, $I_2(t)$, $W_2(t) \ge 0$ for all $t \ge 0$, whenever $I_1(0)$, $W_1(0)$, $I_2(0)$, $W_2(0) \ge 0$, we 144 rewrite the corresponding equations in (3) in the form 145

$$x'(t) = \mathcal{M}x(t),\tag{7}$$

¹⁴⁶ where
$$x(t) = (I_1(t), W_1(t), I_2(t), W_2(t))^T$$
, $\mathcal{M} = \begin{pmatrix} -\theta_1 + \beta_1 S_1 & \lambda_1 S_1 & 0 & 0\\ \varepsilon_1 & -\varepsilon_1 & 0 & 0\\ 0 & 0 & -\theta_2 + \beta_2 S_2 & \lambda_2 S_2\\ 0 & 0 & \varepsilon_2 & -\varepsilon_2 \end{pmatrix}$,

with $\theta_1 = \mu_1 + \delta_1 + \gamma_1$ and $\theta_2 = \mu_2 + \delta_2 + \gamma_2$. With $S_1(t) > 0$, $S_2(t) > 0$ as established above, 147 \mathcal{M} is a Metzler matrix (i.e., a non-negative off-diagonal entries). Thus (7) is a monotone system. 148 Therefore \mathbb{R}^4_+ is invariant under the flow of system (7). This completes the proof of the positivity 149 of the solutions and the fact that N(t) > 0 for all t > 0, whenever N(0) > 0. 150

Step 2: we prove that N(t), the total population of humans at time t, and W(t), the total 151 concentration of pathogens at time t satisfy the boundedness property $0 \le N(t) \le \frac{A}{\mu_0}$ and $0 \le N(t) \le \frac{A}{\mu_0}$ 152 $W(t) \leq \frac{\overline{\epsilon}A}{\epsilon\mu_0}$, where, $A = A_1 + A_2$, $\mu_0 = min\{\mu_1, \mu_2\}$, $\underline{\epsilon} = min\{\epsilon_1, \epsilon_2\}$ and $\overline{\epsilon} = max\{\epsilon_1, \epsilon_2\}$, whenever 153

- $0 \le N(0) \le \frac{A}{\mu_0}$ and $0 \le W(0) \le \frac{\overline{\epsilon}A}{\underline{\epsilon}\mu_0}$, 154
- By adding the equations of the system (2), we obtain the conservation law 155

$$N' = A - \mu_1 N_1 - \mu_2 N_2 - \delta_1 I_1 - \delta_2 I_2 \le A - \mu_0 N,$$
(8)

Applying the Gronwall inequality to Eq. (8) yields 156

$$N(t) \le \frac{A}{\mu_0} + \left(N(0) - \frac{A}{\mu_0} \right) e^{-\mu_0 t}, \quad \forall \ t \ge 0,$$
(9)

which implies that $0 \le N(t) \le A/\mu_0$ for all $t \ge 0$ if $N(0) \le A/\mu_0$. Furthermore, it follows from the fifth and sixth equations of (3) and Eq. (9) that we have the relation

$$W' \le \frac{\overline{\varepsilon}A}{\mu_0} - \underline{\varepsilon}W$$

to which another application of Gronwall inequality gives the bounds

$$0 \le W(t) \le \frac{\overline{\varepsilon}A}{\underline{\varepsilon}\mu_0} + \left(W(0) - \frac{\overline{\varepsilon}A}{\underline{\varepsilon}\mu_0}\right)e^{-\overline{\varepsilon}t} \le \frac{\overline{\varepsilon}A}{\underline{\varepsilon}\mu_0}, \quad \forall t \ge 0,$$

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whenever $W(0) \leq \frac{\overline{\epsilon}A}{\underline{\epsilon}\mu_0}$. Combining Step 1 and Step 2, Theorem 3.1 follows from the classical theory of dynamical 158 systems. 159

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Remark 3.2. As explained earlier, Theorem 3.1 implies similar results for the full model (2) thanks to the 161 third and seventh equations of (2) from where it can be seen that $R_1(t) \ge 0$ if and only if $R_2(t) \ge 0$. 162

3.2. The disease-free equilibrium 163

The disease-free equilibrium (DFE) for an epidemiological metapopulation model is an equilibrium such that the disease is absent in all the patches. Thus, if $E_0 = (S_1^0, I_1^0, W_1^0, S_2^0, I_2^0, W_2^0)$ is the DFE of model system (3), then $I_1^0 = I_2^0 = 0$. As a consequence of the fifth and sixth equations of (3), $W_1^0 = W_2^0 = 0$ with S_1^0 and S_2^0 being the solutions of the system of equations

$$\begin{pmatrix} A_1 - (\mu_1 + a_1)S_1^0 + a_2S_2^0 &= 0, \\ A_2 - (\mu_2 + a_2)S_2^0 + a_1S_1^0 &= 0, \end{pmatrix}$$

¹⁶⁴ which has the unique solution

$$(E_0) \begin{cases} S_1^0 = \frac{A_1(\mu_2 + a_2) + a_2A_2}{\mu_1\mu_2 + \mu_1a_2 + \mu_2a_1}, \\ S_2^0 = \frac{A_2(\mu_1 + a_1) + a_1A_1}{\mu_1\mu_2 + \mu_1a_2 + \mu_2a_1}. \end{cases}$$
(10)

In order to investigate the stability properties of the disease-free equilibrium, we need to compute the reproduction/threshold number \mathcal{R}_0 of system (3). To this end, we apply the method in [33], with (I_1, I_2, W_1, W_2) and (S_1, S_2) being the infected and uninfected classes, respectively. The vectors $\mathcal{F} = (\beta_1 S_1 I_1 + \lambda_1 S_1 W_1, \beta_2 S_2 I_2 + \lambda_2 S_2 W_2, 0, 0)^T$ and $\mathcal{V} = (\theta_1 I_1, \theta_2 I_2, -\varepsilon_1 I_1 + \varepsilon_1 W_1, -\varepsilon_2 I_2 + \varepsilon_2 W_2)^T$ represent the new infection terms and the remaining transfer terms, respectively. Their Jacobian matrices evaluated at the DFE are given by

F =	$(\beta_1 S_1^0)$	0	$\lambda_1 S_1^0$	0	1		(θ_1)	0	0	0)	
	0	$\beta_2 S_2^0$	0	$\lambda_2 S_2^0$	and	V =	0	θ_2	0	0	
	0	0	0	0 2			$-\varepsilon_1$	0	ε_1	0	•
	0	0	0	0)	ł		0	$-\varepsilon_2$	0	ε_2	

Then, the reproduction number \mathcal{R}_0 of system (3) is the spectral radius of the next generation matrix FV^{-1} , i.e

$$\mathcal{R}_0 = \rho(FV^{-1}) = \max\{\mathcal{R}_0^{(1)}, \mathcal{R}_0^{(2)}\}$$

165 where

$$\mathcal{R}_{0}^{(1)} = \frac{(\lambda_{1} + \beta_{1})[A_{1}(\mu_{2} + a_{2}) + a_{2}A_{2}]}{\theta_{1}(\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})} = \frac{(\lambda_{1} + \beta_{1})}{\theta_{1}}S_{1}^{0}, \tag{11}$$

166 and

$$\mathcal{R}_{0}^{(2)} = \frac{(\lambda_{2} + \beta_{2})[A_{2}(\mu_{1} + a_{1}) + a_{1}A_{1}]}{\theta_{2}(\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})} = \frac{(\lambda_{2} + \beta_{2})}{\theta_{2}}S_{2}^{0}.$$
 (12)

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Remark 3.3. • Notice that, on the one hand, when patch 1 and patch 2 are completely disconnected/isolated, their corresponding basic reproduction numbers are given by the expressions $\widetilde{\mathcal{R}_{0}^{(1)}} = \frac{(\lambda_{1} + \beta_{1})A_{1}}{\theta_{1}\mu_{1}}$ and $\widetilde{\mathcal{R}_{0}^{(2)}} = \frac{(\lambda_{2} + \beta_{2})A_{2}}{\theta_{2}\mu_{2}}$. On the other hand, if the infection exists in a single patch i which is connected to patch $j \neq i$ through movement of susceptible individuals, this process of migration is reflected in the disease-free equilibrium, and consequently in the disease thresholds quantities. This modifies the isolated basic reproduction numbers $\widetilde{\mathcal{R}_{0}^{(i)}}$ above, and gives rise to "patch specific" reproduction numbers $\mathcal{R}_{0}^{(i)}$, i = 1, 2, shown in (11) and (12).

• From Eqs. (11) and (12), we have

$$\frac{\partial \mathcal{R}_{0}^{(1)}}{\partial a_{1}} = -\mu_{2} \frac{\mathcal{R}_{0}^{(1)}}{\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1}} < 0, \quad and \quad \frac{\partial \mathcal{R}_{0}^{(1)}}{\partial a_{2}} = \mu_{2} \frac{(\lambda_{1} + \beta_{1})}{\theta_{1}} \frac{(a_{1}A_{1} + a_{1}A_{2} + \mu_{1}A_{2})}{(\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})^{2}} > 0$$

$$\frac{\partial \mathcal{R}_{0}^{(2)}}{\partial a_{2}} = -\mu_{1} \frac{\mathcal{R}_{0}^{(2)}}{\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1}} < 0, \quad and \quad \frac{\partial \mathcal{R}_{0}^{(2)}}{\partial a_{1}} = \mu_{1} \frac{(\lambda_{2} + \beta_{2})}{\theta_{2}} \frac{(a_{2}A_{2} + a_{2}A_{1} + \mu_{2}A_{1})}{(\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})^{2}} > 0.$$

Thus, $\mathcal{R}_0^{(1)}$ and $\mathcal{R}_0^{(2)}$ are monotonically decreasing and increasing functions in the argument a_1 , respectively. The "direction" of the monotonicity of the functions $\mathcal{R}_0^{(1)}$ and $\mathcal{R}_0^{(2)}$ in the argument a_2 changes. This suggests that the prevalence of the disease will decrease in patch i and increase in patch j whenever a large proportion of individual moves from patch i to patch j.

¹⁷⁹ The relevance of the reproduction number is due to the following result established in [3].

Proposition 3.4. The disease-free equilibrium E_0 is locally asymptotically stable in Ω if $\mathcal{R}_0 < 1$ and unstable if $\mathcal{R}_0 > 1$.

The biological implication of Proposition 3.4 is that, a sufficiently small flow of infectious individuals will not generate outbreak of the disease unless $\mathcal{R}_0 > 1$. For a better control on the disease, the global asymptotic stability (GAS) of the DFE is needed. Actually, enlarging the basin of attraction of E_0 to be the entire Ω is, for the model under consideration a more challenging task involving relatively new types of Lyapunov functions [29, 30, 36], as detailed below. We start with the following result, which is instrumental here and after.

Lemma 3.5. For the four parameters μ_1 , μ_2 , a_1 and a_2 of system (3), there exist two positive constants m_1, m_2 such that the quadratic form:

$$F(x, y) = m_1(\mu_1 + a_1)x^2 - (m_1a_2 + m_2a_1)xy + m_2(\mu_2 + a_2)y^2,$$

188 *is positive definite.*

Proof: A outline of the proof of Lemma 3.5 can be found in [29, 30, 36]. However, due to the
 importance of this lemma in what follows, we provide here a more detailed proof.

Since F(x, y) is a quadratic form, it is enough to prove that there exist two positive real numbers m_1 and m_2 such that its Hessian matrix M_F in any basis (here we choose the canonical basis for simplicity) of \mathbb{R}^2 is positive definite. In fact,

$$\det(M_F) = m_1 m_2 (\mu_1 + a_1)(\mu_2 + a_2) - \frac{1}{4}(m_1 a_2 + m_2 a_1)^2,$$

= $-\frac{1}{4} \left((m_1 a_2 + m_2 a_1)^2 - 4m_1 m_2 (\mu_1 + a_1)(\mu_2 + a_2) \right) = \frac{1}{4} Q(m_1, m_2)$

where $Q(m_1, m_2) = m_1^2 a_2^2 + m_2^2 a_1^2 - 2m_1 m_2 [2(\mu_1 \mu_2 + \mu_2 a_1 + \mu_1 a_2) + a_1 a_2]$. But det $(M_Q) = -([2(\mu_1 \mu_2 + \mu_2 a_1 + \mu_1 a_2) + a_1 a_2]^2 - a_1^2 a_2^2) < 0$. This implies that Q is degenerate (i.e, neither positive definite, nor negative definite). Therefore, there exist two positive constants m_1 and m_2 such that $Q(m_1, m_2) < 0$. For these values of m_1 and m_2 , det (M_F) will be positive. This completes the proof.

Theorem 3.6. The disease-free equilibrium E_0 of system (3) is globally asymptotically stable in Ω whenever $\mathcal{R}_0^{(1)} \leq 1$ and $\mathcal{R}_0^{(2)} \leq 1$.

Proof: With m_1 and m_2 being two real numbers satisfying Lemma 3.5, we associate the following linear combination of quadratic and linear Lyapunov functions in Ω :

$$\begin{split} W_0 &= m_1 \left(\frac{\left(S_1 - S_1^0\right)^2}{2} + S_1^0 I_1 + S_1^0 \left(\frac{\theta_1 - \beta_1 S_1^0}{\varepsilon_1} \right) W_1 \right) \\ &+ m_2 \left(\frac{\left(S_2 - S_2^0\right)^2}{2} + S_2^0 I_2 + S_2^0 \left(\frac{\theta_2 - \beta_2 S_2^0}{\varepsilon_2} \right) W_2 \right), \end{split}$$

Note that the conditions $\mathcal{R}_0^{(1)} \leq 1$ and $\mathcal{R}_0^{(2)} \leq 1$ imply that

 $\theta_1 - \beta_1 S_1^0 > 0$ and $\theta_2 - \beta_2 S_2^0 > 0$.

With this in mind, V_0 is a Lyapunov function as we now show. Let $x = S_1 - S_1^0$ and $y = S_2 - S_2^0$. Then, it can be shown after some algebraic re-arrangements that the derivative of V_0 along the trajectories of model system (3) satisfies

$$V_{0} = -m_{1}(\mu_{1} + a_{1})x^{2} + m_{1}a_{2}xy - m_{1}(\lambda_{1}W_{1} + \beta_{1}I_{1})x^{2} -m_{1}(\lambda_{1}W_{1} + m_{1}\beta_{1}I_{1})x^{2} - m_{1}\theta_{1}(1 - \mathcal{R}_{0}^{(1)})W_{1}S_{1}^{0} -m_{2}(\mu_{2} + a_{2})y^{2} + m_{2}a_{1}xy - m_{2}(\lambda_{2}W_{2} + \beta_{2}I_{2})y^{2} -m_{2}(\lambda_{2}W_{2} + m_{2}\beta_{2}I_{2})y^{2} - m_{2}\theta_{2}(1 - \mathcal{R}_{0}^{(2)})W_{2}S_{2}^{0}, = -F(x, y) - m_{1}(\lambda_{1}W_{1} + m_{1}\beta_{1}I_{1})x^{2} - m_{1}\theta_{1}(1 - \mathcal{R}_{0}^{(2)})W_{1}S_{1}^{0} -m_{2}\lambda_{2}W_{2}y^{2} - m_{2}\beta_{2}I_{2}y^{2} - m_{2}\theta_{2}(1 - \mathcal{R}_{2}^{(0)})W_{2}S_{2}^{0}.$$

In view of Lemma 3.5, where F(x, y) > 0, we have $V'_0 \le 0$ as expected. Moreover, the largest 198 invariant set contained in $\mathcal{E}_0 = \{(S_1, I_1, W_1, S_2, I_2, W_2) \in \Omega \mid V_0 = 0\}$ is the disease-free equilibrium 199 $\{E_0\}$. The global stability of E_0 follows from LaSalle invariance principle [21, 22]. This completes 200 the proof. 201

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Remark 3.7. Theorem 3.6 is stated in [28], but the proof is incorrect. The authors made the assumption 203 that the initial state is in $\Gamma = \{(S_1, I_1, W_1, S_2, I_2, W_2) \in \Omega \mid S_1 \leq S_1^0, S_2 \leq S_2^0\}$. Therefore, their proof only 204 shows that the disease-free equilibrium is globally asymptotically stable in Γ . 205

Note that Γ is a positively invariant set under the flow of system (3) in view of the uniqueness of the 206 solution of model (3), and of the fact that $(S_1^0, 0, 0, S_2^0, 0, 0)$ is an equilibrium solution. 207

3.3. Endemic equilibria 208

We investigate the endemic equilibria of system (3). In the process, we clarify and prove two 209 claims in [28] regarding the existence of endemic equilibria. The main result reads as follows, in 210 terms of the usual threshold parameters $\mathcal{R}_0^{(1)}$ and $\mathcal{R}_0^{(2)}$ and additional threshold parameters 211

$$\mathcal{T}_{1} = \frac{(\lambda_{1} + \beta_{1})}{\theta_{1}(\mu_{1} + a_{1})} \left[A_{1} + \frac{a_{2}\theta_{2}}{\lambda_{2} + \beta_{2}} \right], \text{ and } \mathcal{T}_{2} = \frac{(\lambda_{2} + \beta_{2})}{\theta_{2}(\mu_{2} + a_{2})} \left[A_{2} + \frac{a_{1}\theta_{1}}{\lambda_{1} + \beta_{1}} \right], \text{ reformulated in (16) and}$$

$$(17) \text{ below.}$$

Theorem 3.8. System (3) has two boundary equilibria and one interior equilibrium. More precisely: 214

• The patch-1 disease-free equilibrium E^* in (13) below exists whenever $\mathcal{R}_0^{(1)} > 1$ and $\mathcal{R}_0^{(2)} \le 1$, while the patch-2 possesses the disease-free equilibrium E^{**} in (14) below whenever $\mathcal{R}_0^{(2)} > 1$ and $\mathcal{R}_0^{(1)} \le 1$. 215 216

• The interior equilibrium \overline{E} in (15) below exists whenever $\mathcal{T}_1 > 1$ and $\mathcal{T}_2 > 1$. 217

Proof: Patch-2 disease free (or patch-1 boundary) equilibrium $E^* = (S_1^*, I_1^*, W_1^*, S_2^*, I_2^*, W_2^*)$, where $I_2^* = W_2^* = 0$, solves the system

$$\begin{pmatrix} A_1 - \lambda_1 S_1^* W_1^* - \beta_1 S_1^* I_1^* - (\mu_1 + a_1) S_1^* + a_2 S_2^* = 0, \\ A_2 - (\mu_2 + a_2) S_2^* + a_1 S_1^* = 0, \\ \lambda_1 S_1^* W_1^* + \beta_1 S_1^* I_1^* - \theta_1 I_1^* = 0, \\ \varepsilon_1 (I_1^* - W_1^*) = 0, \end{pmatrix}$$

Thus, the unique solution is 218

$$(E^{*}) \begin{cases} S_{1}^{*} = \frac{\theta_{1}}{\lambda_{1} + \beta_{1}}, \quad I_{1}^{*} = \frac{[A_{1}(\mu_{2} + a_{2}) + a_{2}A_{2}](\mathcal{R}_{0}^{(1)} - 1)}{\theta_{1}(\mu_{2} + a_{2})\mathcal{R}_{0}^{(1)}}, \quad W_{1}^{*} = I_{1}^{*}, \\ S_{2}^{*} = \frac{A_{2}(\lambda_{1} + \beta_{1}) + a_{1}\theta_{1}}{(\lambda_{1} + \beta_{1})(\mu_{2} + a_{2})}, \quad I_{2}^{*} = W_{2}^{*} = 0. \end{cases}$$
(13)

Note that I_1^* is positive if $\mathcal{R}_0^{(1)} > 1$. Similarly, patch-1 disease-free (or patch-2 boundary) equilibrium $E^{**} = (S_1^{**}, I_1^{**}, W_1^{**}, S_2^{**}, I_2^{**}, W_2^{**})$ with $I_1^{**} = W_1^{**} = 0$, solves the system

$$\begin{cases} A_1 - (\mu_1 + a_1)S_1^{**} + a_2S_2^{**} = 0, \\ A_2 - \lambda_2S_2^{**}W_2^{**} - \beta_2S_2^{**}I_2^{**} - (\mu_2 + a_2)S_2^{**} + a_1S_1^{**} = 0, \\ \lambda_2S_2^{**}W_2^{**} + \beta_2S_2^{**}I_2^{**} - \theta_2I_2^{**} = 0, \\ \varepsilon_2(I_2^{**} - W_2^{**}) = 0, \end{cases}$$

which has the unique solution 219

$$(E^{**}) \begin{cases} S_1^{**} = \frac{A_1(\lambda_2 + \beta_2) + a_2\theta_2}{(\lambda_2 + \beta_2)(\mu_1 + a_1)}, & I_1^{**} = W_1^{**} = 0, \\ S_2^{**} = \frac{\theta_2}{\lambda_2 + \beta_2}, & I_2^{**} = \frac{[A_2(\mu_1 + a_1) + a_1A_1](\mathcal{R}_0^{(2)} - 1)}{\theta_2(\mu_1 + a_1)\mathcal{R}_0^{(2)}}, & W_2^{**} = I_2^{**}. \end{cases}$$
(14)

We stress that I_2^{**} is positive whenever $\mathcal{R}_0^{(2)} > 1$.

The endemic (or interior) equilibrium $\overline{E} = (\overline{S}_1, \overline{I}_1, \overline{W}_1, \overline{S}_2, \overline{I}_2, \overline{W}_2)$ is the steady state of model system (3) for which all the infectious states are positive. It satisfies the equations

$$\begin{array}{l} A_{1} - \lambda_{1}\overline{S_{1}}\overline{W_{1}} - \beta_{1}\overline{S_{1}}\overline{I_{1}} - (\mu_{1} + a_{1})\overline{S_{1}} + a_{2}\overline{S_{2}} = 0, \\ \lambda_{1}\overline{S_{1}}\overline{W_{1}} + \beta_{1}\overline{S_{1}}\overline{I_{1}} - \theta_{1}\overline{I_{1}} = 0, \\ \varepsilon_{1}(\overline{I_{1}} - \overline{W_{1}}) = 0, \\ A_{2} - \lambda_{2}\overline{S_{2}}\overline{W_{2}} - \beta_{2}\overline{S_{2}}\overline{I_{2}} - (\mu_{2} + a_{2})\overline{S_{2}} + a_{1}\overline{S_{1}} = 0, \\ \lambda_{2}\overline{S_{2}}\overline{W_{2}} + \beta_{2}\overline{S_{2}}\overline{I_{2}} - \theta_{2}\overline{I_{2}} = 0, \\ \varepsilon_{2}(\overline{I_{2}} - \overline{W_{2}}) = 0. \end{array}$$

²²¹ and is uniquely found to be

$$(\bar{E}) \begin{cases} \overline{S}_{1} = S_{1}^{*} = \frac{\theta_{1}}{\lambda_{1} + \beta_{1}}, \quad \overline{I}_{1} = \overline{W}_{1} = \frac{(\mu_{1} + a_{1})}{(\lambda_{1} + \beta_{1})} (\mathcal{T}_{1} - 1), \\ \overline{S}_{2} = S_{2}^{**} = \frac{\theta_{2}}{\lambda_{2} + \beta_{2}}, \quad \overline{I}_{2} = \overline{W}_{2} = \frac{(\mu_{2} + a_{2})}{(\lambda_{2} + \beta_{2})} (\mathcal{T}_{2} - 1). \end{cases}$$
(15)

Notice that the additional thresholds can be expressed in terms of the boundary steady states as
 follows:

$$\mathcal{T}_1 = \frac{(\lambda_1 + \beta_1)}{\theta_1} S_1^{**} = \frac{S_1^{**}}{S_1^0} \mathcal{R}_0^{(1)},\tag{16}$$

224 and

$$\mathcal{T}_2 = \frac{(\lambda_2 + \beta_2)}{\theta_2} S_2^* = \frac{S_2^*}{S_2^0} \mathcal{R}_0^{(2)}.$$
(17)

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- ²²⁶ Moreover, the threshold parameters are partially related through the following result.
- 227 **Proposition 3.9.** If $\mathcal{T}_1 > 1$ and $\mathcal{T}_2 > 1$, then $\mathcal{R}_0^{(1)} > 1$ and $\mathcal{R}_0^{(2)} > 1$.

Proof: Note that $T_1 > 1$ and $T_2 > 1$ are equivalent to

$$K_{1} = A_{1} - (\mu_{1} + a_{1})\frac{\theta_{1}}{\lambda_{1} + \beta_{1}} + a_{2}\frac{\theta_{2}}{\lambda_{2} + \beta_{2}} = A_{1} - (\mu_{1} + a_{1})\frac{S_{1}^{0}}{\mathcal{R}_{0}^{(1)}} + a_{2}\frac{S_{2}^{0}}{\mathcal{R}_{0}^{(2)}} > 0$$

and
$$K_{2} = A_{2} - (\mu_{2} + a_{2})\frac{\theta_{2}}{\lambda_{2} + \beta_{2}} + a_{1}\frac{\theta_{1}}{\lambda_{1} + \beta_{1}} = A_{2} - (\mu_{2} + a_{2})\frac{S_{2}^{0}}{\mathcal{R}_{0}^{(2)}} + a_{1}\frac{S_{1}^{0}}{\mathcal{R}_{0}^{(1)}} > 0,$$

respectively. Furthermore, since $K_1 > 0$ and $K_2 > 0$, one has

$$(\mu_2 + a_2)K_1 + a_2K_2 > 0$$
 and $(\mu_1 + a_1)K_2 + a_1K_1 > 0.$ (18)

Replacing in (18), K_1 and K_2 by their expressions given above, direct computations show that the inequalities in (18) are equivalent to $\mathcal{R}_0^{(1)} > 1$ and $\mathcal{R}_0^{(2)} > 1$. This completes the proof.

- Remark 3.10. 1. Under the assumption "the infectious individuals migrate", there exit no boundary
 equilibria, contrary to the claim in [28]. Furthermore, our assumption leads to an explicit expression
 of the interior equilibrium.
- 235 2. In view of the method in [3, 33], it is easy to check that $\mathcal{R}_0^{(1)}$ is the threshold parameter of patch 1, 236 when patch 2 is disease free, while \mathcal{T}_1 is the threshold parameter of the model (3) when the disease 237 is endemic in patch 2. A similar interpretation applies to $\mathcal{R}_0^{(2)}$ and \mathcal{T}_2 . Moreover, in line with the 238 classical metapopulation setting, the threshold quantity \mathcal{T}_i measures the ability of a disease to invade 239 patch i from the endemic patch $j, (j \neq i)$ [28, 29].

 $_{240}$ We conclude this section by investigating the stability of the boundary endemic equilibrium E^* .

Proposition 3.11. Assume that $\mathcal{R}_0^{(1)} > 1$ and $\mathcal{R}_0^{(2)} \le 1$. Then the boundary equilibrium E^* of system (3) is locally asymptotically stable if $\mathcal{T}_2 \le 1$ and unstable if $\mathcal{T}_2 > 1$.

Proof: Instead of applying the Center Manifold Theory in [8] that would restrict the LAS of E^* to the values of \mathcal{T}_1 and \mathcal{T}_2 near 1, we use an alternative approach that avoids this restriction. The characteristic polynomial $P^*(X)$ of the Jacobian matrix of model system (3) evaluated at the

boundary equilibrium E^* is provided in Appendix A.1 and can be written as

$$P^*(X) = P_0(X)P_1(X),$$
(19)

247 where

$$P_0(X) = X^2 + D_1 X + D_0$$
 and $P_1(X) = X^4 + B_3 X^3 + B_2 X^2 + B_1 X + B_0$, (20)

248 with

$$D_1 = \varepsilon_2 + \theta_2 - \beta_2 S_2^*$$
 and $D_0 = \varepsilon_2(\theta_2 - \lambda_2 S_2^* - \beta_2 S_2^*)$, (21)

249 and

 $\begin{array}{rcl} B_3 &=& \mu_1 + a_1 + \mu_2 + a_2 + \varepsilon_1 + (\lambda_1 + \beta_1)I_1^* + \lambda_1S_1^* > 0, \\ B_2 &=& (\mu_1\mu_2 + \mu_1a_1 + \mu_2a_1) + (\mu_2 + a_2 + \theta_1 + \varepsilon_1)(\lambda_1 + \beta_1)I_1^* + (\varepsilon_1 + \lambda_1S_1^*)(\mu_1 + a_1 + \mu_2 + a_2) > 0, \\ B_1 &=& (\mu_1\mu_2 + \mu_1a_1 + \mu_2a_1)(\varepsilon_1 + \lambda_1S_1^*) + (\theta_1 + \varepsilon_1 + \theta_1\varepsilon_1)(\mu_2 + a_2)(\lambda_1 + \beta_1)I_1^* > 0, \\ B_0 &=& \varepsilon_1\theta_1(\mu_2 + a_2)(\lambda_1 + \beta_1)I_1^* > 0. \end{array}$

Using the expression of \mathcal{T}_2 in Eq. (17), Eq. (21) becomes

$$D_0 = \varepsilon_2(\theta_2 - \lambda_2 S_2^* - \beta_2 S_2^*) = \varepsilon_2 \theta_2(1 - \mathcal{T}_2) \text{ and } D_1 \ge \varepsilon_2 + \theta_2 - \beta_2 S_2^* - \lambda_2 S_2^* = \varepsilon_2 + \theta_2(1 - \mathcal{T}_2).$$
(23)

Thus, $D_0 > 0$ whenever $\mathcal{T}_2 > 1$, which implies that E^* is unstable. If $\mathcal{T}_2 \leq 1$, all the roots of P_0 have negative real parts. Equally all the roots of P_1 have negative real parts. This results from the Routh-Hurwitz criteria and the inequality

$$B_1 B_2 B_3 > B_1^2 + B_0 B_3^2. (24)$$

(22)

which is proved in Appendix A.2. This implies that E^* is locally asymptotically stable. This achieves the proof.

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Proposition 3.11 is improved by the next theorem, which is a competitive-exclusion-principle type result whose proof is postponed to Appendix A.3.

Theorem 3.12. If $\mathcal{R}_0^{(1)} > 1$, $\mathcal{R}_0^{(2)} \le 1$ and $\mathcal{T}_2 \le 1$, then the boundary equilibrium E^* of system (3) is globally asymptotically stable in the region Ω , without the manifold $\{I_1 = W_1 = 0\}$.

Similarly, we have the following stability results for the boundary equilibrium E^{**} .

Proposition 3.13. Assume $\mathcal{R}_0^{(2)} > 1$ and $\mathcal{R}_0^{(1)} \le 1$, then the boundary equilibrium E^{**} of system (3) is locally asymptotically stable if $\mathcal{T}_1 \le 1$ and unstable if $\mathcal{T}_1 > 1$.

Theorem 3.14. If $\mathcal{R}_0^{(2)} > 1$, $\mathcal{R}_0^{(1)} \le 1$ and $\mathcal{T}_1 \le 1$, then the boundary equilibrium E^{**} of system (3) is globally asymptotically stable in the region Ω , without the manifold $\{I_2 = W_2 = 0\}$.

As for the stability of the interior endemic equilibrium, its local asymptotic stability is established as in the proof of Proposition 3.11, though the computations are long. The proof of its GAS is postponed to Appendix A.4.

Proposition 3.15. If $T_1 > 1$ and $T_2 > 1$, then the endemic equilibrium \overline{E} of system (3) is locally asymptotically stable.

Theorem 3.16. If $\mathcal{T}_1 > 1$, $\mathcal{T}_2 > 1$ and the values of the parameters of system (3) are such that

$$A_1 - \lambda_1 \overline{S}_1 \overline{I}_1 \ge 0 \quad and \quad A_2 - \lambda_2 \overline{S}_2 \overline{I}_2 \ge 0, \tag{25}$$

then, the interior endemic equilibrium \overline{E} of system (3) is globally asymptotically stable in the interior of Ω .

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274	Kemark 3.17.	The following	comments are in order	from the bu	logical	point of view.

- 1. The inequalities in (25) are satisfied if the following two conditions are met:
 - *a)* The outflow of susceptible individuals from any patch matches the inflow in the same patch in the following specific sense : $a_1\overline{S}_1 = a_2\overline{S}_2$.

b) All epidemiological parameters in a given patch are equal to their analogues in the other patch. In all the results above, where the stability of the equilibria involves threshold quantities other than the classical reproduction number, we can say that the value $\mathcal{R}_0 = 1$ is not always a forward bifurcation point of our model (3) as it is the case for most epidemic models [14, 19, 20, 24, 31]. Additional

thresholds, namely \mathcal{T}_1 and \mathcal{T}_2 are needed to prove the existence and stability of endemic equilibria.

²⁸³ 3. Investigating the GAS of E in the case when condition (25) is not met is an issue of interest. In this ²⁸⁴ regard, numerical simulations below suggest that \overline{E} is GAS.

4. Numerical simulations

In this section, we give numerical simulations that support the theory presented in the previous sections. The simulations are produced by MatLab. While the parameters in patch 1 are mostly taken from [9, 32], we have assumed them accordingly in patch 2.

Parameters	Estimates	Parameters	Estimates
λ_1	Variable	δ_1	$0.03 day^{-1}$
λ_2	variable	δ_2	$0.034 day^{-1}$
β_1	0.000022 individuals ⁻¹ .day ⁻¹	α_1	50 cells.day ⁻¹ .individuals ⁻
β_2	0.000025 individuals ⁻¹ .day ⁻¹	α_2	52 cells.day ⁻¹ .individuals ⁻
μ_1	$0.09 \ day^{-1}$	ε_1	$0.8 day^{-1}$
μ_2	$0.03 \ day^{-1}$	ε_2	$0.7 day^{-1}$
γ_1	$0.33 \ day^{-1}$	A_1	40 individuals.day ⁻¹
γ_2	$0.035 day^{-1}$	A_2	5 individuals. day^{-1}
a_1	$0.032 day^{-1}$	<i>a</i> ₂	$0.013 \ day^{-1}$

Table 2: Numerical values for the parameters of system (3)

Figure 2, an illustration of Theorem 3.6, shows the GAS of the disease-free equilibrium for the infected individuals and bacteria cells in each patch using various initial conditions when $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$ and $\beta_2 = 0.000025$ (so that $\mathcal{R}_0^{(1)} = 07367 < 1$ and $\mathcal{R}_0^{(2)} = 0.6861 < 1$. It is seen on this figure that the disease disappears in the two patches when $\mathcal{R}_0 \leq 1$.

Fig.3 and Fig.4 illustrate the GAS of boundary equilibria. With $\lambda_1 = 0.00014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$ and $\beta_2 = 0.000025$ (so that $\mathcal{R}_0^{(1)} = 7.2041 > 1$, $\mathcal{R}_0^{(2)} = 0.6861 < 1$, $\mathcal{T}_1 = 7.576 > 1$ and $\mathcal{T}_2 = 0.2708 < 1$), Fig.3 displays the GAS of the patch 1 boundary equilibrium E^* as demonstrated in Theorem 3.12, while with $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.00002$ and $\beta_2 = 0.000025$ (so that $\mathcal{R}_0^{(1)} = 0.7367 < 1$, $\mathcal{R}_0^{(2)} = 5.9712 > 1$, $\mathcal{T}_1 = 0.6675 < 1$ and $\mathcal{T}_2 = 7.4714 > 1$) Fig.4 shows the GAS of the patch 2 boundary equilibrium E^{**} as proved in Theorem 3.14.

Figure 5 shows the GAS of the interior equilibrium for the parameter values $\lambda_1 = 0.00014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.00002$ and $\beta_2 = 0.000025$ so that $\mathcal{R}_0^{(1)} = 7.2041 > 1$, $\mathcal{R}_0^{(2)} = 5.9712 > 1$, $\mathcal{T}_1 = 6.5274 > 1$ and $\mathcal{T}_2 = 2.357 > 1$. This illustrates Theorem 3.16.

Further, numerical simulations are carried out to investigate the role of human movements in the system (3). Model system (3) is simulated in two cases below, with the initial conditions $S_{10} = 1000, I_1(0) = 50, W_1(0) = 750, S_2(0) = 1500, I_2(0) = 70$ and $W_2(0) = 800$.

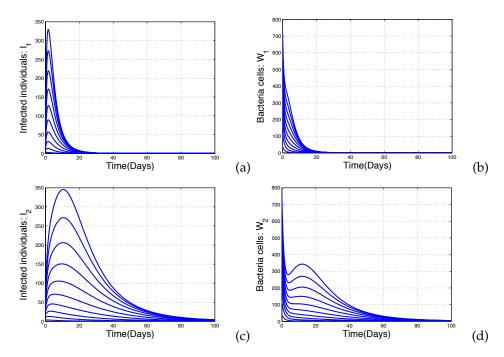


Figure 2: GAS of the DFE for $\mathcal{R}_0 \le 1$ (Theorem 3.6): $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$ and $\beta_2 = 0.000025$ so that $\mathcal{R}_0^{(1)} = 07367 < 1$ and $\mathcal{R}_0^{(2)} = 0.6861 < 1$.

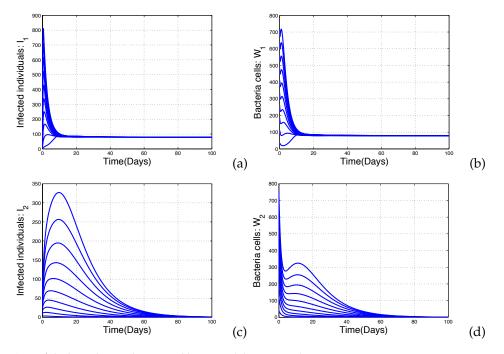


Figure 3: GAS of the boundary endemic equilibrium E^* (Theorem 3.12): $\lambda_1 = 0.00014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$ and $\beta_2 = 0.000025$ so that $\mathcal{R}_0^{(1)} = 7.2041 > 1$, $\mathcal{R}_0^{(2)} = 0.6861 < 1$, $\mathcal{T}_1 = 7.576 > 1$ and $\mathcal{T}_2 = 0.2708 < 1$.

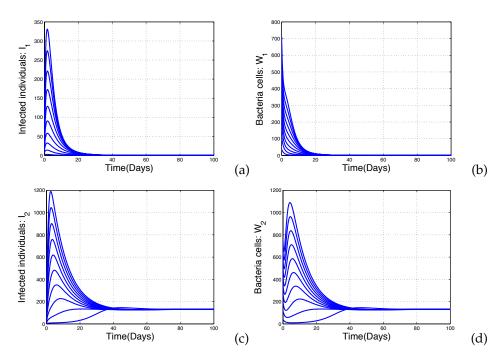


Figure 4: GAS of the boundary endemic equilibrium E^{**} (Theorem 3.14): $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.00002$ and $\beta_2 = 0.000025$ so that $\mathcal{R}_0^{(1)} = 0.7367 < 1$, $\mathcal{R}_0^{(2)} = 5.9712 > 1$, $\mathcal{T}_1 = 0.6675 < 1$ and $\mathcal{T}_2 = 7.4714 > 1$.

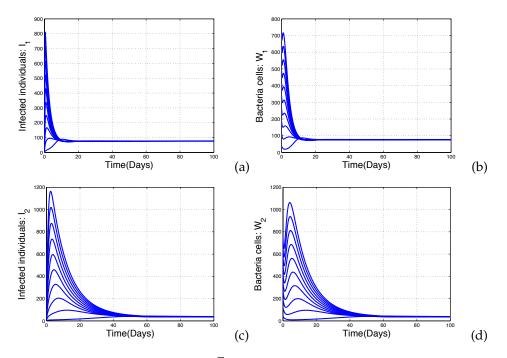


Figure 5: GAS of the interior endemic equilibrium \overline{E} (Theorem 3.16): $\lambda_1 = 0.00014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.00002$ and $\beta_2 = 0.000025$ so that $\mathcal{R}_0^{(1)} = 7.2041 > 1$, $\mathcal{R}_0^{(2)} = 5.9712 > 1$, $\mathcal{T}_1 = 6.5274 > 1$ and $\mathcal{T}_2 = 2.357 > 1$.

• *Case 1*. We consider the hypothetical scenario where cholera begins to spread between a high prevalence endemic region (patch 1) and a low prevalence region where a minor outbreak could be eradicated (patch 2). We choose $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$, $\beta_2 = 0.000025$ and $a_2 = 0.013$. Figures 6 (a) and (b) correspond to the cases $a_1 = a_2$ (so that $\mathcal{R}_0^{(1)} = 7.8689 > 1$, $\mathcal{R}_0^{(2)} = 0.5067 < 1$, $\mathcal{T}_1 = 9.3076 > 1$ and $\mathcal{T}_2 = 0.1878 < 1$), $a_1 = 20a_2$ and $a_1 = 50a_2$, respectively. They illustrate that allowing migration from patch 1 to patch 2 could lead to a larger prevalence of cholera in patch 2. This suggests that limiting the movement of individuals from an infected patch to a non-infected patch is a good way to fight against the disease.

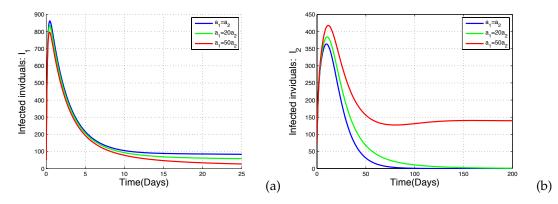


Figure 6: Impact of susceptible individuals movement from a high prevalence patch: with a_1 proportional to $a_2 = 0.013$, $\lambda_1 = 0.000014$, $\beta_1 = 0.000022$, $\lambda_2 = 0.000002$, $\beta_2 = 0.000025$, $a_2 = 0.013$ so that $\mathcal{R}_0^{(1)} = 7.8689 > 1$, $\mathcal{R}_0^{(2)} = 0.5067 < 1$, it is observed that, increasing continuously the movement of susceptible individuals from a high prevalence patch 1 (a) to a lower prevalence patch 2 can finally increase the prevalence in patch 2 to reach the endemic level as illustrates in (b).

315

• *Case 2*. We consider the case when many susceptible individuals move from patch 1 to patch 2. Simulation results showing the effect of increasing the migration rate from patch 1 to patch 2 are given in Fig.7. As expected, there is an increase of the number of infected individuals in patch 2, and a decrease of the number of infected individuals in patch 1. This fact is further displayed in Fig.8 in accordance with the Remark 3.3 regarding the monotonicity of the threshold parameters \mathcal{R}_0^1 and \mathcal{R}_0^2 .

322 5. Discussion and conclusion

The point of departure of this work is to acknowledge the complexity of taking into account the movement of humans in the modeling of cholera. In some of the existing models in the literature, the difficulty is overcome through questionable assumptions such as the water movement as migration [12], the patch model without human movement [4], the patch model with displacement of infected individuals and no migration of recovered individuals [28].

In this work, we have considered a two patch model in which the following factors of movements are incorporated: (a) a more general demographic structure, (b) the difference of demographic structure and disease transmission between the two patches and (c) the difference between the dispersal rates of susceptible individuals, which simulates the process of disease control.

Our findings on the long term dynamics of the system can be summarized as follows:

1. we computed the disease-free equilibrium and the reproduction number \mathcal{R}_0 as the maximum of the threshold parameters $\mathcal{R}_0^{(i)}$ that determine, the outcome of the disease in each patch *i*. Furthermore, three unique endemic equilibria are computed explicitly: two boundary equilibria in terms of $\mathcal{R}_0^{(1)}$ and $\mathcal{R}_0^{(2)}$; one interior equilibrium in terms of two additional quantities \mathcal{T}_1 and \mathcal{T}_2 where \mathcal{T}_i is a threshold parameter of the model when the disease is endemic in the order patch. The latter threshold quantities are in agreement with the

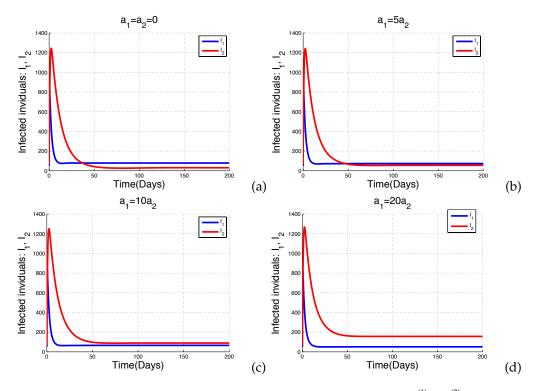


Figure 7: Effects of varying the migration rates of susceptible individuals: with initially $\mathcal{R}_0^{(1)} > \mathcal{R}_0^{(2)} > 1$, it is observed that, increasing the movement of susceptible individuals from a high prevalence endemic patch 1 to a lower prevalence endemic patch 2 can reverse the trend $(1 < \mathcal{R}_0^{(1)} < \mathcal{R}_0^{(2)})$ by lowering the prevalence in patch 1, and increasing it in patch 2.

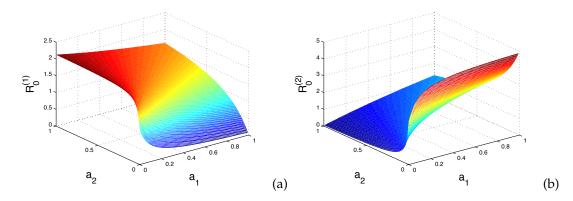


Figure 8: $\mathcal{R}_0^{(1)}$ and $\mathcal{R}_0^{(2)}$ as a function of a_1 and a_2 : clearly $\mathcal{R}_0^{(1)}$ is a decreasing function of a_1 and an increasing function of a_2 , (b) $\mathcal{R}_0^{(2)}$ is a decreasing function of a_2 and an increasing function of a_1 . This illustrates Remark 3.3.

339	classical metapopulation setting where they measure the ability of a disease to invade patch
340	<i>i</i> from the endemic patch <i>j</i> , ($j \neq i$) [28, 29].
341	2. we proved that the disease-free equilibrium is globally asymptotically stable whenever
342	$\mathcal{R}_0 \leq 1$. We established the global asymptotic stability of the boundary endemic equilibrium
343	corresponding to the larger value than one of the threshold parameter $\mathcal{R}_0^{(i)}$, in agreement
344	with the competitive exclusion principle. We showed the global asymptotic stability of
345	the interior equilibrium when the two additional threshold parameters are greater than
346	one. A big deal in the proof of the global results has been the construction of Lyapunov
347	functions of gradual sophistication ranging from a linear combination of the quadratic and
348	linear Lyapunov functions (Theorem 3.6), a linear combination of quadratic, linear and
349	Volterra-type Lyapunov functions (Theorem 3.12 and Theorem 3.14) to a linear combination
350	of Volterra-type Lyapunov functions (Theorem 3.16). Thus, we have successfully applied to
351	a metapopulation model for direct and indirect transmitted diseases, the types of Lyapunov
352	functions that were originally designed in [14, 30, 34] for direct transmitted diseases.
353	3. we showed computationally that limiting and allowing human movements reduces and
354	increases the spread of the disease, respectively.
355	
356	Different improvements and extensions of the model on which we are still working include:

- extension to *n* patches though it is not easy to handle the model;
- considering explicitly the lost of immunity of recovered individuals;
- introducing time-dependent parameters;

considering variable mobility rates of human individuals by taking into account: the relative attractiveness, the overcrowding and the return trips.

Finally, the design of Nonstandard Finite Difference Schemes [1] is an issue of interest as it has never been considered for the patch models.

364 Appendices

A.1. Computation of the coefficients of $P^*(X)$ in the proof of Proposition 3.11

The characteristic polynomial $P^*(X)$ of the Jacobian matrix J^* of system (3) evaluated at the boundary equilibrium E^* is the determinant of the following matrix:

$$J^* - XI_6 = \begin{pmatrix} -\phi_1 - X & -\beta_1 S_1^* & -\lambda_1 S_1^* & a_2 & 0 & 0\\ \phi_1 & -\lambda_1 S_1^* - X & \lambda_1 S_1^* & 0 & 0 & 0\\ 0 & \xi_1 & -\xi_1 - X & 0 & 0 & 0\\ a_1 & 0 & 0 & -\mu_2 - a_2 - X & -\beta_2 S_2^* & -\lambda_2 S_2^*\\ 0 & 0 & 0 & 0 & -\lambda_2 S_2^* - X & \lambda_2 S_2^*\\ 0 & 0 & 0 & 0 & \xi_2 & -\xi_2 - X \end{pmatrix} = \begin{pmatrix} J_1^* - XI_4 & 0\\ 0 & J_2^* - XI_2 \end{pmatrix},$$

where $\phi_1 = (\lambda_1 + \beta_1)I_1^* + \mu_1 + a_1$, $\phi_1 = (\lambda_1 + \beta_1)I_1^*$, $J_2^* - XI_2 = \begin{pmatrix} -\lambda_2 S_2^* - X & \lambda_2 S_2^* \\ \xi_2 & -\xi_2 - X \end{pmatrix}$ and

$$J_1^* - XI_4 = \begin{pmatrix} -\phi_1 - X & -\beta_1 S_1^* & -\lambda_1 S_1^* & a_2 \\ \phi_1 & -\lambda_1 S_1^* - X & \lambda_1 S_1^* & 0 \\ 0 & \xi_1 & -\xi_1 - X & 0 \\ a_1 & 0 & 0 & -\mu_2 - a_2 - X \end{pmatrix}.$$

Thus $P^*(X) = P_0(X)P_1(X)$, where $P_0(X) = \det(J_0^* - XI_2) = X^2 + D_1X + D_0$, with the coefficients D_0 , D_1 defined in Eq. (23). For the computation of $P_1(X) = \det(J_1^* - XI_4)$, we perform successively the following linear operations on rows and columns of $(J_1^* - XI_4)$: (i)- replace column 2 by column 3 + column 2; (ii)- replace row 1 by row 2 + row 1; (iii)- replace row 2 by row 2 - row 3. Since $\theta_1 = (\lambda_1 + \beta_1)S_1^*$, one obtains

$$P_1(X) = \begin{vmatrix} \varphi_1 - \phi_1 - X & -\theta_1 - X & 0 & a_2 \\ \varphi_1 & 0 & \xi_1 + \lambda_1 S_1^* + X & 0 \\ 0 & -X & -\xi_1 - X & 0 \\ a_1 & 0 & 0 & -\mu_2 - a_2 - X \end{vmatrix}$$

Further, we expand this determinant which respect to the last row 4 and do simple calculations which give the coefficients B_0 , B_1 , B_2 , B_3 of $P_1(X)$ defined in Eq. (22).

368

369 A.2. Proof of inequality (24)

To show that the inequality (24) holds, we gather terms in $B_1B_2B_3$ and $B_1^2 + B_0B_3^2$ in such a way that it is easier to compare them. A lengthy calculation done by hand gives the following couple of expressions:

$$B_1^2 + B_0 B_3^2 = (\mu_1 \mu_2 + \mu_1 a_2 + \mu_2 a_1)^2 (\varepsilon_1 + \lambda_1 S_1^*)^2$$
(26a)

+
$$[\varepsilon_1\theta_1 + (\theta_1 + \varepsilon_1)(\mu_2 + a_2)]^2 ((\lambda_1 + \beta_1)I_1^*)^2$$
 (26b)

+
$$2[\varepsilon_1\theta_1 + (\theta_1 + \varepsilon_1)(\mu_2 + a_2)](\mu_1\mu_2 + \mu_1a_2 + \mu_2a_1)(\varepsilon_1 + \lambda_1S_1^*)((\lambda_1 + \beta_1)I_1^*)$$
 (26c)

+
$$\varepsilon_1 \theta_1 (\mu_2 + a_2) ((\lambda_1 + \beta_1) I_1^*)^3$$
 (26d)

+
$$2\varepsilon_1\theta_1(\mu_2 + a_2)(\mu_1 + a_1 + \mu_2 + a_2)(\varepsilon_1 + \lambda_1S_1^*)((\lambda_1 + \beta_1)I_1^*)$$
 (26e)

+
$$2\varepsilon_1\theta_1(\mu_2 + a_2)(\mu_1 + a_1 + \mu_2 + a_2)((\lambda_1 + \beta_1)I_1^*)^2$$
 (26f)

+
$$2\varepsilon_1\theta_1(\mu_2 + a_2)(\varepsilon_1 + \lambda_1 S_1^*)((\lambda_1 + \beta_1)I_1^*)^2$$
. (26g)

and

$$B_{1}B_{2}B_{3} = (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})^{2}(\mu_{1} + a_{1} + \mu_{2} + a_{2})((\lambda_{1} + \beta_{1})I_{1}^{*}) (\varepsilon_{1} + \lambda_{1}S_{1}^{*})(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{4}\Omega^{*})(\theta_{1} + \varepsilon_{1} + \mu_{2} + \mu_{2}a_{1})(\mu_{1} + a_{1} + \mu_{2} + a_{2})^{2}(\varepsilon_{1} + \lambda_{1}S_{1}^{*})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{4}\Omega^{*})(\theta_{1} + \omega_{1} + \mu_{2} + \mu_{2}a_{1})(\mu_{1} + a_{1} + \mu_{2} + a_{2})^{2}(\varepsilon_{1} + \lambda_{1}S_{1}^{*})[\varepsilon_{1}\theta_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27d) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\mu_{1} + a_{1} + \mu_{2} + a_{2})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})[\varepsilon_{1}\theta_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27e) + (\mu_{1} + a_{1} + \mu_{2} + a_{2})^{2}(\varepsilon_{1}\theta_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})](\lambda_{1} + \beta_{1})I_{1}^{*} (27f) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})^{2}(\varepsilon_{1} + \lambda_{1}S_{1}^{*})^{2} ((\lambda_{1} + \beta_{1})I_{1}^{*})(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{2}) (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})^{2}((\lambda_{1} + \beta_{1})I_{1}^{*})(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{2}) (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})((\lambda_{1} + \beta_{1})I_{1}^{*}) (\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{2}) (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})((\lambda_{1} + \beta_{1})I_{1}^{*}) (\theta_{1} + \varepsilon_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})((\lambda_{1} + \beta_{1})I_{1}^{*}) (\varepsilon_{1} + \theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})((\lambda_{1} + \beta_{1})I_{1}^{*}) (\varepsilon_{1} + \theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27h) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})(\varepsilon_{1} + \lambda_{1}S_{1}^{*})^{2}((\lambda_{1} + \beta_{1})I_{1}^{*}) (\varepsilon_{1} + \varepsilon_{1} + \mu_{2} + a_{2}) (\varepsilon_{1} + \lambda_{1}S_{1}^{*})^{2}(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{2}) (\varepsilon_{1} + \lambda_{1}S_{1}^{*})^{2}((\lambda_{1} + \beta_{1})I_{1}^{*}) (27o) + (\mu_{1}\mu_{2} + \mu_{1}a_{2} + \mu_{2}a_{1})((\lambda_{1} + \beta_{1})I_{1}^{*})^{2}[\varepsilon_{1}\theta_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2})] (27p) + ((\lambda_{1} + \beta_{1})I_{1}^{*})^{3}(\theta_{1} + \varepsilon_{1} + \mu_{2} + a_{2})[\varepsilon_{1}\theta_{1} + (\theta_{1} + \varepsilon_{1})(\mu_{2} + a_{2$$

To show that $B_1B_2B_3 - (B_1^2 + B_0B_3^2) > 0$, we proceed by inspection to conclude that all the terms in $(B_1^2 + B_0B_3^2)$ are present in $B_1B_2B_3$.

- $_{372}$ (26a) is present in (27c), so that (27c)- (26a)> 0.
- ³⁷³ (26b) is present in (27e), (27l) and (27r), so that (27e)+ (27l) + (27r)- (26b) >0.
- $_{374}$ (26c) is present in (27h) and (27j), so that (27h) + (27j)- (26c) > 0.
- $_{375}$ (26d) is present in (27f), so that (27f) (26d) > 0.
- $_{376}$ (26e) is present in (27l), so that (27l) (26e) > 0.
- $_{377}$ (26f) is present in (27q), so that (27q) (26f) > 0.
- $_{378}$ (26g) is present in (27f) and (27m), so that (27f) + (27m)- (26g) > 0.
- (26h) is present in (27e) and (27r), so that (27e) + (27r) (26h) > 0.
- $_{380}$ (26i) is present in (27l), so that (27l) (26i) > 0.

Putting all these expressions together, we have $B_1B_2B_3 - (B_1^2 + B_0B_3^2) > 0$.

A.3. Proof of Theorem 3.12 and Theorem 3.14

 $_{384}$ We deal with Theorem 3.12, the proof being similar for Theorem 3.14.

We set $\Omega_1 = \{(S_1, I_1, W_1, S_2, I_2, W_2) \in \Omega / | I_1 > 0, W_1 > 0\}$ and consider the following combined linear-quadratic-Volterra-type Lyapunov function in Ω_1 :

$$L_{1} = m_{1} \left[\frac{(S_{1} - S_{1}^{*})^{2}}{2} + S_{1}^{*} \left(I_{1} - I_{1}^{*} \ln I_{1} \right) + \frac{\lambda_{1} (S_{1}^{*})^{2}}{\varepsilon_{1}} \left(W_{1} - I_{1}^{*} \ln W_{1} \right) \right] + m_{2} \left[\frac{\left(S_{2} - S_{2}^{*} \right)^{2}}{2} + S_{2}^{*} I_{2} + S_{2}^{*} \left(\frac{\theta_{2} - \beta_{2} S_{2}^{*}}{\varepsilon_{2}} \right) W_{2} \right],$$
(28)

where the numbers m_1 and m_2 are chosen according to Lemma 3.5.

The time derivative of L_1 along the trajectories of system (3) is

$$L'_{1} = m_{1} \left[(S_{1} - S_{1}^{*})(A_{1} - (\mu_{1} + a_{1})S_{1} - \beta_{1}S_{1}I_{1} - \lambda_{1}S_{1}W_{1} + a_{2}S_{2}) \right] + m_{1} \left[S_{1}^{*} \left(1 - \frac{I_{1}^{*}}{I_{1}} \right) (\lambda_{1}S_{1}I_{1} + \beta_{1}S_{1}I_{1} - \theta_{1}I_{1}) + \frac{\lambda_{1}(S_{1}^{*})^{2}}{\varepsilon_{1}} \left(1 - \frac{I_{1}^{*}}{W_{1}} \right) (I_{1} - W_{1}) \right] + m_{2} \left[(S_{2} - S_{2}^{*})(A_{2} - (\mu_{2} + a_{2})S_{2} - \beta_{2}S_{2}I_{2} - \lambda_{2}S_{2}W_{2} + a_{1}S_{1}) \right] + m_{2} \left[S_{2}^{*}(\beta_{2}S_{2}I_{2}W_{2} - \theta_{2}I_{2}) + S_{2}^{*} \left(\frac{\theta_{2} - \beta_{2}S_{2}^{*}}{\varepsilon_{2}} \right) (I_{1} - W_{2}) \right].$$
(29)

Note that at the boundary equilibrium E^* , one has

$$A_1 = (\mu_1 + a_1)S_1^* + \beta_1 S_1^* I_1^* + \lambda_1 S_1^* I_1^* - a_2 S_2^* \quad \text{and} \quad A_2 = (\mu_1 + a_1)S_1^* - a_1 S_1^*.$$

³⁸⁹ Plugging the above expressions in Eq. (29) gives

$$\begin{split} L'_{1} &= -m_{1}(\mu_{1}+a_{1})(S_{1}-S_{1}^{*})^{2} + (m_{1}a_{2}+m_{2}a_{1})(S_{1}-S_{1}^{*})(S_{2}-S_{2}^{*}) - m_{2}(\mu_{2}+a_{2})(S_{2}-S_{2}^{*})^{2} \\ &+ m_{1} \begin{bmatrix} \beta_{1}S_{1}^{*}I_{1}^{*}S_{1} - \beta_{1}(S^{*})^{2}I_{1}^{*} + \lambda_{1}S_{1}^{*}I_{1}^{*}S_{1} - (\beta_{1}S_{1}^{2}-2\beta_{1}S_{1}S_{1}^{*})I_{1} \end{bmatrix} \\ &- m_{1} \begin{bmatrix} (\lambda_{1}S_{1}^{2}-2\lambda_{1}S_{1}S_{1}^{*} - \lambda_{1}(S_{1}^{*})^{2})W_{1} - \theta_{1}S_{1}^{*}I_{1} - \beta_{1}S_{1}S_{1}^{*}I_{1}^{*} + \theta_{1}S_{1}^{*}I_{1}^{*} \end{bmatrix} \\ &+ m_{1} \begin{bmatrix} \lambda_{1}(S_{1}^{*})^{2}I_{1}^{*} - \frac{\lambda_{1}(S_{1}^{*})^{2}I_{1}^{*}I_{1}}{W_{1}} - \frac{\lambda_{1}S_{1}^{*}I_{1}^{*}S_{1}W_{1}}{I_{1}} \end{bmatrix} \\ &+ m_{2} \begin{bmatrix} -\beta_{2}I_{2}(S_{2}^{2}-2S_{2}S_{2}^{*} + (S_{2}^{*})^{2}) - \lambda_{2}W_{2}(S_{2}^{2}-2S_{2}S_{2}^{*} + (S_{2}^{*})^{2}) \end{bmatrix} \\ &+ m_{2} \begin{bmatrix} \lambda_{2}W_{2}(S_{2}^{*})^{2} - \theta_{2}S_{2}^{*}W_{2} + \beta_{2}(S_{2}^{*})^{2}W_{2} \end{bmatrix}. \end{split}$$

Setting $x = (S_1 - S_1^*)$, $y = (S_2 - S_2^*)$, and keeping in mind that $\theta_1 = (\lambda_1 + \beta_1)S_1^*$, Eq. (30) becomes

$$\begin{array}{rcl} L_{1}^{'} &=& -F(x,y) - m_{1} \left[\beta_{1} I_{1} x^{2} + \lambda_{1} W_{2} x^{2} \right] \\ &+& m_{1} \left[2\lambda_{1} (S_{1}^{*})^{2} I_{1}^{*} - \frac{\lambda_{1} (S_{1}^{*})^{2} I_{1}^{*} I_{1}}{W_{1}} - \frac{\lambda_{1} S_{1}^{*} I_{1}^{*} S_{1} W_{1}}{I_{1}} \right] \\ &+& m_{2} \left[-\beta_{2} I_{2} y^{2} - \lambda_{2} W_{2} y^{2} + (\lambda_{2} S_{2}^{*} + \beta_{2} S_{2}^{*} - \theta_{2}) S_{2}^{*} W_{2} \right] \end{array}$$

Putting $\lambda_1(S_1^*)^2 I_1^*$ in factor in the second brackets and using the definition (17) of \mathcal{T}_2 in the third brackets, we have:

$$\begin{split} L_1' &= -F(x,y) - m_1 \left[\beta_1 I_1 x^2 + \lambda_1 W_2 x^2 + \lambda_1 (S_1^*)^2 I_1^* \right] \\ &+ m_1 \left[\lambda_1 (S_1^*)^2 I_1^* \left(3 - \frac{I_1}{W_1} - \frac{S_1^* W_1}{S_1 I_1} - \frac{S_1}{S_1^*} \right) \right] \\ &- m_2 \left[\beta_2 I_2 y^2 + \lambda_2 W_2 y^2 + (1 - \mathcal{T}_2) \theta_2 S_2^* W_2 \right]. \end{split}$$

In view of the geometric and the arithmetic means inequality $\left(3 - \frac{I_1}{W_1} - \frac{S_1^*W_1}{S_1I_1} - \frac{S_1}{S_1^*}\right) \le 0$, the assumption $\mathcal{T}_2 < 1$ and the condition F(x, y) > 0 (see Lemma 3.5), it follows that $L_1' \le 0$, which shows that, L_1 is indeed a Lyapunov function. Furthermore, the largest invariant set contained in $\mathcal{E}_* = \{(S_1, I_1, W_1, S_2, I_2, W_2) \in \Omega_1/L_1' = 0\}$ is the boundary endemic equilibrium E^* . Then, using the LaSalle's invariance principle [21, 22], we conclude that E^* is globally asymptotically stable in Ω_1 . With the assumptions of Theorem 3.12, we notice in passing that if a solution

³⁹⁶ $(S_1(t), I_1(t), W_1(t), S_2(t), I_1(t), W_2(t))$ of system (3) is such that $I_1(t) = 0$ or $W_1(t) = 0$, $\forall t \ge 0$, then ³⁹⁷ this solution is identically equal to the disease-free equilibrium E_0 which is unstable. This explains ³⁹⁸ why we worked above with the set Ω_1 instead of Ω .

400 A.4. Proof of Theorem 3.16

For the same reason mentioned at the end of the proof of Theorem 3.12, we introduce the following subset of Ω . Let $\Omega_0 = \{(S_1, I_1, W_1, S_2, I_2, W_2) \in \Omega | I_1 > 0, W_1 > 0, I_2 > 0, W_2 > 0\}$. Consider the

⁴⁰³ following linear combination of Volterra-type Lyapunov functions on Ω_0 :

$$L = k_1 \left[S_1 - \overline{S}_1 \ln S_1 + (I_1 - \overline{I}_1 \ln I_1) + \frac{\lambda_1(\overline{S}_1)}{\varepsilon_1} (W_1 - \overline{I}_1 \ln W_1) \right] + k_2 \left[S_2 - \overline{S}_2 \ln S_2 + (I_2 - \overline{I}_2 \ln I_2) + \frac{\lambda_2(\overline{S}_2)}{\varepsilon_2} (W_2 - \overline{I}_2 \ln W_2) \right],$$
(31)

where k_1 and k_2 are two positive constants to be determined shortly.

The time derivative of L along the trajectories of system (3) is

$$L' = k_{1} \left[A_{1} - (\mu_{1} + a_{1})S_{1} + a_{2}S_{2} - \frac{A_{1}\overline{S}_{1}}{S_{1}} + \lambda_{1}W_{1}\overline{S}_{1} + \beta_{1}\overline{S}_{1}I_{1} \right] + k_{1} \left[(\mu_{1} + a_{1})\overline{S}_{1} - \frac{a_{2}\overline{S}_{1}S_{2}}{S_{1}} - \theta_{1}I_{1} - \frac{\lambda_{1}S_{1}W_{1}\overline{I}_{1}}{I_{1}} \right] + k_{1} \left[-\beta_{1}S_{1}\overline{I}_{1} + \theta_{1}\overline{S}_{1} + \lambda_{1}\overline{S}_{1}I_{1} - \lambda_{1}\overline{S}_{1}W_{1} + \lambda_{1}\overline{S}_{1}\overline{I}_{1} - \frac{\lambda_{1}\overline{S}_{1}\overline{I}_{1}I_{1}}{W_{1}} \right] + k_{2} \left[A_{2} - (\mu_{2} + a_{2})S_{2} + a_{1}S_{1} - \frac{A_{2}\overline{S}_{2}}{S_{2}} + \lambda_{2}W_{2}\overline{S}_{2} + \beta_{2}\overline{S}_{2}I_{2} \right] + k_{2} \left[(\mu_{2} + a_{2})\overline{S}_{2} - \frac{a_{1}\overline{S}_{2}S_{1}}{S_{2}} - \theta_{2}I_{2} - \frac{\lambda_{2}S_{2}W_{2}\overline{I}_{2}}{I_{2}} \right] + k_{2} \left[-\beta_{2}S_{2}\overline{I}_{2} + \theta_{2}\overline{I}_{2} + \lambda_{2}\overline{S}_{2}I_{2} - \lambda_{2}\overline{S}_{2}W_{2} + \lambda_{2}\overline{S}_{2}\overline{I}_{2} - \frac{\lambda_{2}\overline{S}_{2}\overline{I}_{2}I_{2}}{W_{2}} \right].$$
(32)

At the interior equilibrium \overline{E} , we have the relations

$$\begin{aligned} &(\lambda_1+\beta_1)\overline{S}_1\overline{I}_1=A_1-(\mu_1+a_1)\overline{S}_1+a_2\overline{S}_2, \quad (\lambda_2+\beta_2)\overline{S}_2\overline{I}_2=A_2-(\mu_2+a_2)\overline{S}_2+a_1\overline{S}_1, \\ &\theta_1=(\lambda_1+\beta_1)\overline{S}_1, \quad \theta_2=(\lambda_2+\beta_2)\overline{S}_2, \end{aligned}$$

⁴⁰⁶ which reduces Eq. (32) to

$$L' = k_{1} \left[2A_{1} - (\mu_{1} + a_{1})S_{1} - \frac{A_{1}\overline{S}_{1}}{S_{1}} + a_{2}S_{2} + a_{2}\overline{S}_{2} - \frac{a_{2}\overline{S}_{2}S_{2}}{S_{1}} \right] + k_{1} \left[-\frac{\lambda_{1}S_{1}W_{1}\overline{I}_{1}}{I_{1}} - \frac{\lambda_{1}\overline{S}_{1}\overline{I}_{1}I_{1}}{W_{1}} + \lambda_{1}\overline{S}_{1}\overline{I}_{1} \right] + k_{2} \left[2A_{2} - (\mu_{2} + a_{2})S_{2} - \frac{A_{2}\overline{S}_{2}}{S_{2}} + a_{1}S_{1} + a_{1}\overline{S}_{1} - \frac{a_{1}\overline{S}_{1}S_{1}}{S_{2}} \right] + k_{2} \left[-\beta_{2}S_{2}\overline{I}_{2} - \frac{\lambda_{2}S_{2}W_{2}\overline{I}_{2}}{I_{2}} - \frac{\lambda_{2}\overline{S}_{2}\overline{I}_{2}I_{2}}{W_{2}} + \lambda_{2}\overline{S}_{2}\overline{I}_{2} \right].$$
(33)

We add and subtract $A_1 \frac{S_1}{\overline{S}_1}$ and $A_2 \frac{S_2}{\overline{S}_2}$ from the first and the third brackets of *L'*, respectively. This yields

$$L' = k_{1} \left[-A_{1} \left(\frac{\overline{S}_{1}}{S_{1}} + \frac{S_{1}}{\overline{S}_{1}} - 2 \right) + A_{1} \frac{S_{1}}{\overline{S}_{1}} - \beta_{1} S_{1} \overline{I}_{1} - (\mu_{1} + a_{1}) S_{1} + a_{2} S_{2} + a_{2} \overline{S}_{2} - \frac{a_{2} \overline{S}_{2} S_{2}}{S_{1}} \right] + k_{1} \left[-\frac{\lambda_{1} S_{1} W_{1} \overline{I}_{1}}{I_{1}} - \frac{\lambda_{1} \overline{S}_{1} \overline{I}_{1} I_{1}}{W_{1}} + \lambda_{1} \overline{S}_{1} \overline{I}_{1} \right] + k_{2} \left[-A_{2} \left(\frac{\overline{S}_{2}}{S_{2}} + \frac{S_{2}}{\overline{S}_{2}} - 2 \right) + A_{2} \frac{S_{2}}{\overline{S}_{2}} - \beta_{2} S_{2} \overline{I}_{2} - (\mu_{2} + a_{2}) S_{2} + a_{1} S_{1} + a_{1} \overline{S}_{1} - \frac{a_{1} \overline{S}_{1} S_{1}}{S_{2}} \right] + k_{2} \left[-\frac{\lambda_{2} S_{2} W_{2} \overline{I}_{2}}{I_{2}} - \frac{\lambda_{2} \overline{S}_{2} \overline{I}_{2} I_{2}}{W_{2}} + \lambda_{2} \overline{S}_{2} \overline{I}_{2} \right].$$

$$(34)$$

Since it can also be proved that

$$\begin{aligned} A_1 \frac{S_1}{\overline{S}_1} &- \beta_1 S_1 \overline{I}_1 = \lambda_1 S_1 \overline{I}_1 + (\mu_1 + a_1) S_1 - \frac{a_2 S_1 \overline{S}_2}{\overline{S}_1}, \\ A_2 \frac{S_2}{\overline{S}_2} &- \beta_2 S_2 \overline{I}_2 = \lambda_2 S_2 \overline{I}_2 + (\mu_2 + a_2) S_2 - \frac{a_1 S_2 \overline{S}_1}{\overline{S}_2}, \end{aligned}$$

at the interior equilibrium, Eq. (34) becomes

$$\begin{split} L' &= k_1 \left[-A_1 \left(\frac{\overline{S}_1}{S_1} + \frac{S_1}{\overline{S}_1} - 2 \right) - \lambda_1 \overline{S}_1 \overline{I}_1 \left(\frac{S_1 W_1}{I_1 \overline{S}_1} + \frac{I_1}{W_1} - \frac{S_1}{\overline{S}_1} - 1 \right) \right] \\ &+ k_1 \left[a_2 S_2 + a_2 \overline{S}_2 - \frac{a_2 S_1 \overline{S}_2}{\overline{S}_1} - \frac{a_2 \overline{S}_2 S_2}{S_1} \right] \\ &+ k_2 \left[-A_2 \left(\frac{\overline{S}_2}{S_2} + \frac{S_2}{\overline{S}_2} - 2 \right) - \lambda_2 \overline{S}_2 \overline{I}_2 \left(\frac{S_2 W_2}{I_2 \overline{S}_2} + \frac{I_2}{W_2} - \frac{S_2}{\overline{S}_2} - 1 \right) \right] \\ &+ k_2 \left[a_1 S_1 + a_1 \overline{S}_1 - \frac{a_1 S_2 \overline{S}_1}{\overline{S}_2} - \frac{a_1 \overline{S}_1 S_1}{S_2} \right], \end{split}$$

409 Or

$$L' = k_{1} \left[\left(\lambda_{1} \overline{S}_{1} \overline{I}_{1} - A_{1} \right) \left(\frac{\overline{S}_{1}}{\overline{S}_{1}} + \frac{S_{1}}{\overline{S}_{1}} - 2 \right) - \lambda_{1} \overline{S}_{1} \overline{I}_{1} \left(\frac{S_{1} W_{1}}{I_{1} \overline{S}_{1}} + \frac{I_{1}}{W_{1}} + \frac{\overline{S}_{1}}{\overline{S}_{1}} - 3 \right) \right] + k_{1} \left[a_{2} S_{2} + a_{2} \overline{S}_{2} - \frac{a_{2} S_{1} \overline{S}_{2}}{\overline{S}_{1}} - \frac{a_{2} \overline{S}_{2} S_{2}}{S_{1}} \right] + k_{2} \left[\left(\lambda_{2} \overline{S}_{2} \overline{I}_{2} - A_{2} \right) \left(\frac{\overline{S}_{2}}{\overline{S}_{2}} + \frac{S_{2}}{\overline{S}_{2}} - 2 \right) - \lambda_{2} \overline{S}_{2} \overline{I}_{2} \left(\frac{S_{2} W_{2}}{I_{2} \overline{S}_{2}} + \frac{I_{2}}{W_{2}} + \frac{\overline{S}_{2}}{\overline{S}_{2}} - 3 \right) \right] + k_{2} \left[a_{1} S_{1} + a_{1} \overline{S}_{1} - \frac{a_{1} S_{2} \overline{S}_{1}}{\overline{S}_{2}} - \frac{a_{1} \overline{S}_{1} S_{1}}{S_{2}} \right].$$

$$(35)$$

Now, the positive constants k_1 and k_2 are chosen such that

$$k_1a_2 + k_2a_1\frac{\overline{S}_1}{\overline{S}_2} = k_2a_1 + k_1a_2\frac{\overline{S}_2}{\overline{S}_1} = 0,$$

which gives

$$k_1 = a_1 \overline{S_1}$$
 and $k_2 = a_2 \overline{S_2}$.

⁴¹⁰ Then, Eq. (35) becomes

$$L' = -a_{1}\overline{S}_{1}\left(A_{1} - \lambda_{1}\overline{S}_{1}\overline{I}_{1}\right)\left(\frac{\overline{S}_{1}}{S_{1}} + \frac{S_{1}}{\overline{S}_{1}} - 2\right) - a_{1}\overline{S}_{1}\lambda_{1}\overline{S}_{1}\overline{I}_{1}\left(\frac{S_{1}W_{1}}{I_{1}\overline{S}_{1}} + \frac{I_{1}}{W_{1}} + \frac{\overline{S}_{1}}{S_{1}} - 3\right)$$

$$- a_{2}\overline{S}_{2}\left(A_{2} - \lambda_{2}\overline{S}_{2}\overline{I}_{2}\right)\left(\frac{\overline{S}_{2}}{S_{2}} + \frac{S_{2}}{\overline{S}_{2}} - 2\right) - a_{2}\overline{S}_{2}\lambda_{2}\overline{S}_{2}\overline{I}_{2}\left(\frac{S_{2}W_{2}}{I_{2}\overline{S}_{2}} + \frac{I_{2}}{W_{2}} + \frac{\overline{S}_{2}}{S_{2}} - 3\right)$$

$$- a_{1}a_{2}\overline{S}_{1}\overline{S}_{2}\left(\frac{S_{2}}{S_{1}} + \frac{S_{1}}{S_{2}} - 2\right).$$
(36)

From the arithmetic and geometric means inequality, one has

$$\left(\frac{\overline{S}_1}{S_1} + \frac{S_1}{\overline{S}_1} - 2\right) \ge 0, \qquad \left(\frac{S_1W_1}{I_1\overline{S}_1} + \frac{I_1}{W_1} + \frac{\overline{S}_1}{S_1} - 3\right) \ge 0 \qquad \text{and} \qquad \left(\frac{S_2}{S_1} + \frac{S_1}{S_2} - 2\right) \ge 0.$$

Thus, if $(A_1 - \lambda_1 \overline{S}_1 \overline{I}_1) \ge 0$ and $(A_2 - \lambda_2 \overline{S}_2 \overline{I}_2) \ge 0$, one has that $L' \le 0$. Once again, we conclude by

the LaSalle's invariance principle [21, 22] that the interior equilibrium \overline{E} is globally asymptotically stable.

414

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