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Controlling Co-epidemics: Analysis of HIV and Tuberculosis Infection Dynamics

Technical Appendix

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Appendix A: Analytical Details and Proofs of Propositions

A.1. SI \times SI Model Basic Reproduction Number

We first compute the new infections matrix, \mathcal{F} , and the transfer matrix, \mathcal{V} , according to the formula:

$$[\mathcal{F} - \mathcal{V}] = \begin{bmatrix} \frac{\partial(dI_1/dt)}{\partial I_1} & \frac{\partial(dI_1/dt)}{\partial I_2} & \frac{\partial(dI_1/dt)}{\partial I_3} \\ \frac{\partial(dI_2/dt)}{\partial I_1} & \frac{\partial(dI_2/dt)}{\partial I_2} & \frac{\partial(dI_2/dt)}{\partial I_3} \\ \frac{\partial(dI_3/dt)}{\partial I_1} & \frac{\partial(dI_3/dt)}{\partial I_2} & \frac{\partial(dI_3/dt)}{\partial I_3} \end{bmatrix}. \quad (\text{A.1})$$

To calculate \mathcal{F} and \mathcal{V} , we only consider equations (2-4), which correspond to the infected groups (I_1, I_2, I_3) capable of transmitting at least one disease. The non-negative matrix, \mathcal{F} , corresponding to new infections in the population is:

$$\mathcal{F} = \begin{bmatrix} u^T \\ v^T \\ w^T \end{bmatrix}, \quad (\text{A.2})$$

where

$$u = \begin{bmatrix} -\frac{\beta S(I_1+I_3)}{N^2} + \frac{\beta S}{N} - \frac{\tau(I_2+I_3)}{N} + \frac{\tau I_1(I_2+I_3)}{N^2} \\ -\frac{\beta S(I_1+I_3)}{N^2} + \frac{\tau I_1(I_2+I_3)}{N^2} - \frac{\tau I_1}{N} \\ -\frac{\beta S(I_1+I_3)}{N^2} + \frac{\beta S}{N} + \frac{\tau I_1(I_2+I_3)}{N^2} - \frac{\tau I_1}{N} \end{bmatrix},$$

$$v = \begin{bmatrix} -\frac{\tau S(I_2+I_3)}{N^2} + \frac{\beta I_2(I_1+I_3)}{N^2} - \frac{\beta I_2}{N} \\ -\frac{\tau S(I_2+I_3)}{N^2} + \frac{\tau S}{N} - \frac{\beta(I_1+I_3)}{N} + \frac{\beta I_2(I_1+I_3)}{N^2} \\ -\frac{\tau S(I_2+I_3)}{N^2} + \frac{\tau S}{N} + \frac{\beta I_2(I_1+I_3)}{N^2} - \frac{\beta I_2}{N} \end{bmatrix},$$

$$w = \begin{bmatrix} -\frac{\beta I_2(I_1+I_3)}{N^2} + \frac{\beta I_2}{N} + \frac{\tau(I_2+I_3)}{N} - \frac{\tau I_1(I_2+I_3)}{N^2} \\ \frac{\beta(I_1+I_3)}{N} - \frac{\beta I_2(I_1+I_3)}{N^2} - \frac{\tau I_1(I_2+I_3)}{N^2} + \frac{\tau I_1}{N} \\ -\frac{\beta I_2(I_1+I_3)}{N^2} + \frac{\beta I_2}{N} - \frac{\tau I_1(I_2+I_3)}{N^2} + \frac{\tau I_1}{N} \end{bmatrix},$$

and where T represents the transpose of the corresponding vector.

The new infections matrix, \mathcal{F} , evaluated at the disease-free equilibrium, E_0 , is:

$$\mathcal{F} = \begin{bmatrix} \beta & 0 & \beta \\ 0 & \tau & \tau \\ 0 & 0 & 0 \end{bmatrix}. \quad (\text{A.3})$$

The non-singular matrix, \mathcal{V} , corresponding to the transfer of individuals into and out of compartments, is:

$$\mathcal{V} = \begin{bmatrix} \mu + \mu_1 & 0 & 0 \\ 0 & \mu + \mu_2 & 0 \\ 0 & 0 & \mu + \mu_1 + \mu_2 \end{bmatrix}. \quad (\text{A.4})$$

We then evaluate $\mathcal{F}\mathcal{V}^{-1}$ at the disease-free equilibrium:

$$\mathcal{F}\mathcal{V}^{-1} = \begin{bmatrix} \frac{\beta}{\mu + \mu_1} & 0 & \frac{\beta}{\mu + \mu_1 + \mu_2} \\ 0 & \frac{\tau}{\mu + \mu_2} & \frac{\tau}{\mu + \mu_1 + \mu_2} \\ 0 & 0 & 0 \end{bmatrix}. \quad (\text{A.5})$$

Finally, we obtain the basic reproduction number, \mathfrak{R}_0 , as the dominant eigenvalue of the matrix $\mathcal{F}\mathcal{V}^{-1}$:

$$\begin{aligned} \mathfrak{R}_0 &= \rho(\mathcal{F}\mathcal{V}^{-1}) \\ &= \max\{\mathfrak{R}_0^1, \mathfrak{R}_0^2\} \end{aligned} \quad (\text{A.6})$$

where

$$\mathfrak{R}_0^1 = \frac{\beta}{\mu + \mu_1}, \quad \mathfrak{R}_0^2 = \frac{\tau}{\mu + \mu_2}.$$

A.2. SI \times SI Model Equilibria Analysis

A.2.1. Disease-Free Equilibrium (DFE)

Proof of Proposition 2. (*Global Stability of DFE in SI \times SI Model*)

Let $L = (\mu/2)(S - \Lambda/\mu)^2 + \Lambda(I_1 + I_2 + I_3)$ be a Lyapunov function. L is continuous, with $L > 0$ for all points other than the disease-free equilibrium E_0 , and $L = 0$ only at E_0 .

$$\frac{dL}{dt} = \mu \left(S - \frac{\Lambda}{\mu} \right) \frac{dS}{dt} + \Lambda \frac{dI_1}{dt} + \Lambda \frac{dI_2}{dt} + \Lambda \frac{dI_3}{dt}$$

$$\begin{aligned}
&= \mu \left(S - \frac{\Lambda}{\mu} \right) \left[\Lambda - \beta(I_1 + I_3) \frac{S}{N} - \tau(I_2 + I_3) \frac{S}{N} - \mu S \right] \\
&\quad + \Lambda \beta(I_1 + I_3) \frac{S}{N} + \Lambda \tau(I_2 + I_3) \frac{S}{N} - \Lambda(\mu + \mu_1)I_1 - \Lambda(\mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\
&= -\mu^2 \left(S - \frac{\Lambda}{\mu} \right)^2 - \beta\mu(I_1 + I_3) \frac{S^2}{N} - \tau\mu(I_2 + I_3) \frac{S^2}{N} + \Phi,
\end{aligned}$$

where

$$\begin{aligned}
\Phi &= 2\Lambda\beta(I_1 + I_3) \frac{S}{N} + 2\Lambda\tau(I_2 + I_3) \frac{S}{N} - \Lambda(\mu + \mu_1)I_1 - \Lambda(\mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\
&\leq 2\Lambda\beta(I_1 + I_3) + 2\Lambda\tau(I_2 + I_3) - \Lambda(\mu + \mu_1)I_1 - \Lambda(\mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\
&= \Lambda(\mu + \mu_1) \left[\frac{2\beta}{\mu + \mu_1} - 1 \right] I_1 + \Lambda(\mu + \mu_2) \left[\frac{2\tau}{\mu + \mu_2} - 1 \right] I_2 \\
&\quad + \Lambda(\mu + \mu_1 + \mu_2) \left[\frac{2(\beta + \tau)}{\mu + \mu_1 + \mu_2} - 1 \right] I_3 \\
&< 0,
\end{aligned}$$

by using the hypothesis (7). Therefore, $dL/dt < 0$ everywhere except at E_0 , where $dL/dt = 0$. This implies that the disease-free equilibrium E_0 is globally asymptotically stable. \square

A.2.2. Quasi-Disease-Free Equilibria (QDFE)

First QDFE. By setting the system of equations (1-4) equal to 0 and substituting $I_2 = I_3 = 0$, we find the critical points of the system:

$$\begin{aligned}
\Lambda - \beta I_1 \frac{S}{N} - \mu S &= 0, \\
\left(\beta \frac{S}{N} - \mu - \mu_1 \right) I_1 &= 0.
\end{aligned} \tag{A.7}$$

Equation (A.7) gives $I_1 = 0$ (corresponding to the DFE) or

$$\beta \frac{S}{N} - \mu - \mu_1 = 0. \tag{A.8}$$

Solving equations (A.7), (A.8) and using $N = S + I_1$, we calculate the first QDFE to be:

$$E_1 = \left(\frac{\Lambda}{\beta - \mu_1}, \frac{\Lambda(\mathfrak{R}_0^1 - 1)}{\beta - \mu_1}, 0, 0 \right). \tag{A.9}$$

E_1 exists if $\mathfrak{R}_0^1 > 1$.

We calculate the local stability of the first QDFE, E_1 , using the following method. We calculate the Jacobian, J , of the system (1-4) which is a matrix of partial derivatives with respect to the variables S, I_1, I_2, I_3 . We then evaluate the Jacobian at E_1 .

$$J = \begin{bmatrix} A_{2 \times 2} & B_{2 \times 2} \\ 0_{2 \times 2} & C_{2 \times 2} \end{bmatrix}, \tag{A.10}$$

where $0_{2 \times 2}$ is zero matrix of order 2×2 and block matrices $A_{2 \times 2}$, $B_{2 \times 2}$ and $C_{2 \times 2}$ are:

$$A = \begin{bmatrix} -\frac{\beta I_1}{N} + \frac{\beta S I_1}{N^2} - \mu & -\frac{\beta S}{N} + \frac{\beta S I_1}{N^2} \\ \frac{\beta I_1}{N} - \frac{\beta S I_1}{N^2} & \frac{\beta S}{N} - \frac{\beta S I_1}{N^2} - \mu - \mu_1 \end{bmatrix},$$

$$B = \begin{bmatrix} -\frac{\tau S}{N} + \frac{\beta S I_1}{N^2} & -\frac{(\tau + \beta)S}{N} + \frac{\beta S I_1}{N^2} \\ -\frac{\tau I_1}{N} - \frac{\beta S I_1}{N^2} & \frac{\beta S}{N} - \frac{\tau I_1}{N} - \frac{\beta S I_1}{N^2} \end{bmatrix},$$

$$C = \begin{bmatrix} -\frac{\beta I_1}{N} + \frac{\tau S}{N} - \mu - \mu_2 & \frac{\tau S}{N} \\ \frac{(\beta + \tau)I_1}{N} & \frac{\tau I_1}{N} - \mu - \mu_1 - \mu_2 \end{bmatrix}.$$

Using equation (A.8), matrix A reduces to:

$$A = \begin{bmatrix} -\frac{\beta I_1}{N} + \frac{\beta S I_1}{N^2} - \mu & -\frac{\beta S}{N} + \frac{\beta S I_1}{N^2} \\ \frac{\beta I_1}{N} - \frac{\beta S I_1}{N^2} & -\frac{\beta S I_1}{N^2} \end{bmatrix}.$$

Since the lower left block is a zero matrix, the eigenvalues of J can be found by calculating the eigenvalues of the block matrices A and C . For $\mathfrak{R}_0^1 > 1$, which is required for existence of E_1 , the trace of A is negative and the determinant of A is positive, so all eigenvalues of A are negative. Moreover, the trace of C is negative and the determinant of C is positive, so all eigenvalues of C are negative under the following condition:

$$\mu + \mu_1 + \mu_2 > \tau \left[1 + \frac{\mu_1}{\mathfrak{R}_0^1(\beta - \mu_1 + \mu_2)} \right]. \quad (\text{A.11})$$

Proof of Proposition 3. (*Local Stability of First QDFE in SI \times SI Model*)

We begin by showing $\text{trace}(A) < 0$ and $\det(A) > 0$.

$$\begin{aligned} \text{trace}(A) &= -\frac{\beta I_1}{N} - \mu < 0. \\ \det(A) &= \left(-\frac{\beta I_1}{N} + \frac{\beta S I_1}{N^2} - \mu \right) \left(-\frac{\beta S I_1}{N^2} \right) - \left(-\frac{\beta S}{N} + \frac{\beta S I_1}{N^2} \right) \left(\frac{\beta I_1}{N} - \frac{\beta S I_1}{N^2} \right) \\ &= \frac{\beta S I_1}{N^2} \left[\mu + \beta - \frac{\beta S}{N} \right] \\ &= \frac{\beta S I_1}{N^2} \left[\mu + \beta \left(1 - \frac{1}{\mathfrak{R}_0^1} \right) \right] \quad \left[\because \frac{S}{N} = \frac{\mu + \mu_1}{\beta} \right] \\ &> 0. \quad [\because \mathfrak{R}_0^1 > 1] \end{aligned}$$

Therefore all eigenvalues of A are negative.

We now determine the condition under which $\text{trace}(C) < 0$ and $\det(C) > 0$.

$$\begin{aligned} \text{trace}(C) &= -\frac{\beta I_1}{N} + \frac{\tau S}{N} - \mu - \mu_2 + \frac{\tau I_1}{N} - \mu - \mu_1 - \mu_2 \\ &= \tau - \frac{\beta I_1}{N} - \mu - \mu_2 - \mu - \mu_1 - \mu_2 \quad [\because S + I_1 = N] \\ &< 0, \end{aligned}$$

if

$$\tau - \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) < \mu + \mu_1 + \mu_2, \quad (\text{A.12})$$

which follows from $\det(C) > 0$.

$$\begin{aligned} \det(C) &= \left(-\frac{\beta I_1}{N} + \frac{\tau S}{N} - \mu - \mu_2 \right) \left(\frac{\tau I_1}{N} - \mu - \mu_1 - \mu_2 \right) - \left(\frac{\tau S}{N} \right) \left(\frac{(\beta + \tau) I_1}{N} \right) \\ &= \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) (\mu + \mu_1 + \mu_2) - \left(\frac{\tau I_1}{N} \right) \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) - \left(\frac{\tau S}{N} \right) \left(\frac{\beta I_1}{N} + \mu + \mu_1 + \mu_2 \right) \\ &= \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) (\mu + \mu_1 + \mu_2) - \tau \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) - \left(\frac{\tau S}{N} \right) \mu_1 \quad [\because S + I_1 = N] \\ &> 0, \end{aligned}$$

if

$$\left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) (\mu + \mu_1 + \mu_2) > \tau \left(\frac{\beta I_1}{N} + \mu + \mu_2 \right) + \left(\frac{\tau S}{N} \right) \mu_1,$$

which is equivalent to

$$\mu + \mu_1 + \mu_2 > \tau \left[1 + \frac{\mu_1}{\Re_0^1 (\beta - \mu_1 + \mu_2)} \right], \quad (\text{A.13})$$

where we used

$$\begin{aligned} \frac{S}{N} &= \frac{\mu + \mu_1}{\beta}, \\ \frac{I_1}{N} &= \frac{\beta - \mu - \mu_1}{\beta}. \end{aligned}$$

It is easy to verify that (A.13) implies (A.12).

Therefore, all eigenvalues of C are negative, provided that (9) holds. Thus, the first quasi-disease-free equilibrium, E_1 , is locally asymptotically stable. \square

Proof of Proposition 4. (*Local Stability of Second QDFE in $SI \times SI$ Model*)

The proof of Proposition 4 is similar to Proposition 3, because of symmetry. \square

A.3. SII \times SEI Model Equilibria Analysis

A.3.1. Disease-Free Equilibrium (DFE)

Proof of Proposition 5. (*Global Stability of DFE in SII \times SEI Model*)

Let $L = (\mu/2)(X_{SS} - \Lambda/\mu)^2 + \Lambda(X_{SL} + X_{ST} + X_{IS} + X_{IL} + X_{IT} + X_{AS} + X_{AL} + X_{AT})$ be a Lyapunov function. L is continuous, with $L > 0$ for all points other than the disease-free equilibrium E_0 , and $L = 0$ only at E_0 .

$$\begin{aligned}
\frac{dL}{dt} &= \mu \left(X_{SS} - \frac{\Lambda}{\mu} \right) \frac{dX_{SS}}{dt} + \Lambda \left(\frac{dX_{SL}}{dt} + \frac{dX_{ST}}{dt} + \frac{dX_{IS}}{dt} + \frac{dX_{IL}}{dt} + \frac{dX_{IT}}{dt} + \frac{dX_{AS}}{dt} + \frac{dX_{AL}}{dt} + \frac{dX_{AT}}{dt} \right) \\
&= \mu \left(X_{SS} - \frac{\Lambda}{\mu} \right) \left[\Lambda - \beta_I(X_{IS} + X_{IL} + X_{IT}) \frac{X_{SS}}{N} - \beta_A(X_{AS} + X_{AL} + X_{AT}) \frac{X_{SS}}{N} \right. \\
&\quad \left. - \tau(X_{ST} + X_{IT} + X_{AT}) \frac{X_{SS}}{N} - \mu X_{SS} \right] \\
&\quad + \Lambda \beta_I(X_{IS} + X_{IL} + X_{IT}) \frac{X_{SS}}{N} + \Lambda \beta_A(X_{AS} + X_{AL} + X_{AT}) \frac{X_{SS}}{N} + \Lambda \tau(X_{ST} + X_{IT} + X_{AT}) \frac{X_{SS}}{N} \\
&\quad - \Lambda \mu X_{SL} - \Lambda(\mu + \mu_T)X_{ST} - \Lambda \mu X_{IS} - \Lambda \mu X_{IL} - \Lambda(\mu + \mu_T)X_{IT} \\
&\quad - \Lambda(\mu + \mu_A)X_{AS} - \Lambda(\mu + \mu_A)X_{AL} - \Lambda(\mu + \mu_A + \mu_T)X_{AT} \\
&= -\mu^2 \left(X_{SS} - \frac{\Lambda}{\mu} \right)^2 - \beta_I \mu (X_{IS} + X_{IL} + X_{IT}) \frac{X_{SS}^2}{N} - \beta_A \mu (X_{AS} + X_{AL} + X_{AT}) \frac{X_{SS}^2}{N} \\
&\quad - \tau \mu (X_{ST} + X_{IT} + X_{AT}) \frac{X_{SS}^2}{N} + \Phi,
\end{aligned}$$

where

$$\begin{aligned}
\Phi &= 2\Lambda \beta_I (X_{IS} + X_{IL} + X_{IT}) \frac{X_{SS}}{N} + 2\Lambda \beta_A (X_{AS} + X_{AL} + X_{AT}) \frac{X_{SS}}{N} + 2\Lambda \tau (X_{ST} + X_{IT} + X_{AT}) \frac{X_{SS}}{N} \\
&\quad - \Lambda \mu X_{SL} - \Lambda(\mu + \mu_T)X_{ST} - \Lambda \mu X_{IS} - \Lambda \mu X_{IL} - \Lambda(\mu + \mu_T)X_{IT} \\
&\quad - \Lambda(\mu + \mu_A)X_{AS} - \Lambda(\mu + \mu_A)X_{AL} - \Lambda(\mu + \mu_A + \mu_T)X_{AT} \\
&\leq 2\Lambda \beta_I (X_{IS} + X_{IL} + X_{IT}) + 2\Lambda \beta_A (X_{AS} + X_{AL} + X_{AT}) + 2\Lambda \tau (X_{ST} + X_{IT} + X_{AT}) \\
&\quad - \Lambda \mu X_{SL} - \Lambda(\mu + \mu_T)X_{ST} - \Lambda \mu X_{IS} - \Lambda \mu X_{IL} - \Lambda(\mu + \mu_T)X_{IT} \\
&\quad - \Lambda(\mu + \mu_A)X_{AS} - \Lambda(\mu + \mu_A)X_{AL} - \Lambda(\mu + \mu_A + \mu_T)X_{AT} \\
&= -\Lambda \mu X_{SL} + [2\Lambda \tau - \Lambda(\mu + \mu_T)] X_{ST} \\
&\quad + [2\Lambda \beta_I - \Lambda \mu] X_{IS} + [2\Lambda \beta_I - \Lambda \mu] X_{IL} + [2\Lambda(\beta_I + \tau) - \Lambda(\mu + \mu_T)] X_{IT} \\
&\quad + [2\Lambda \beta_A - \Lambda(\mu + \mu_A)] X_{AS} + [2\Lambda \beta_A - \Lambda(\mu + \mu_A)] X_{AL} + [2\Lambda(\beta_A + \tau) - \Lambda(\mu + \mu_A + \mu_T)] X_{AT} \\
&= -\Lambda \mu X_{SL} + \Lambda(\mu + \mu_T) \left[\frac{2\tau}{\mu + \mu_T} - 1 \right] X_{ST}
\end{aligned}$$

$$\begin{aligned}
& +\Lambda\mu \left[\frac{2\beta_I}{\mu} - 1 \right] X_{IS} + \Lambda\mu \left[\frac{2\beta_I}{\mu} - 1 \right] X_{IL} + \Lambda(\mu + \mu_T) \left[\frac{2(\beta_I + \tau)}{\mu + \mu_T} - 1 \right] X_{IT} \\
& + \Lambda(\mu + \mu_A) \left[\frac{2\beta_A}{\mu + \mu_A} - 1 \right] X_{AS} \\
& + \Lambda(\mu + \mu_A) \left[\frac{2\beta_A}{\mu + \mu_A} - 1 \right] X_{AL} + \Lambda(\mu + \mu_A + \mu_T) \left[\frac{2(\beta_A + \tau)}{\mu + \mu_A + \mu_T} - 1 \right] X_{AT} \\
& < 0,
\end{aligned}$$

provided that

$$\frac{\tau}{\mu + \mu_T} < \frac{1}{2}, \quad \frac{\beta_I}{\mu} < \frac{1}{2}, \quad \frac{\beta_I + \tau}{\mu + \mu_T} < \frac{1}{2}, \quad \frac{\beta_A}{\mu + \mu_A} < \frac{1}{2}, \quad \frac{\beta_A + \tau}{\mu + \mu_A + \mu_T} < \frac{1}{2}.$$

We note that

$$\frac{\beta_I + \tau}{\mu + \mu_T} < \frac{1}{2}$$

implies

$$\frac{\tau}{\mu + \mu_T} < \frac{1}{2}.$$

These inequalities are equivalent to the hypothesis (24). Therefore, $dL/dt < 0$ everywhere except at E_0 , where $dL/dt = 0$. This implies that the disease-free equilibrium E_0 is globally asymptotically stable. \square

Appendix B: SI \times SI Model with Recovery

We extend the basic SI \times SI model to include recovery from disease. In this case, recovery means that an individual is completely cured of a disease and can no longer infect others. We assume that individuals infected with disease 1 recover at rate ρ_1 , and individuals infected with disease 2 recover at rate ρ_2 . We assume that once an individual recovers from a particular disease, he becomes susceptible to that disease again. The SI \times SI model with complete recovery does not apply to incurable diseases, such as HIV. Mathematically, we write this model as:

$$\frac{dS}{dt} = \Lambda + \rho_1 I_1 + \rho_2 I_2 - \beta(I_1 + I_3) \frac{S}{N} - \tau(I_2 + I_3) \frac{S}{N} - \mu S, \quad (\text{B.1})$$

$$\frac{dI_1}{dt} = \beta(I_1 + I_3) \frac{S}{N} + \rho_2 I_3 - \tau(I_2 + I_3) \frac{I_1}{N} - (\rho_1 + \mu + \mu_1) I_1, \quad (\text{B.2})$$

$$\frac{dI_2}{dt} = \tau(I_2 + I_3) \frac{S}{N} + \rho_1 I_3 - \beta(I_1 + I_3) \frac{I_2}{N} - (\rho_2 + \mu + \mu_2) I_2, \quad (\text{B.3})$$

$$\frac{dI_3}{dt} = \beta(I_1 + I_3) \frac{I_2}{N} + \tau(I_2 + I_3) \frac{I_1}{N} - (\rho_1 + \rho_2 + \mu + \mu_1 + \mu_2) I_3, \quad (\text{B.4})$$

where $N = S + I_1 + I_2 + I_3$.

We now calculate the basic reproduction number and derive the conditions under which the DFE and QDFE are stable. We distinguish the SI \times SI model with recovery by using * notation.

B.1. Basic Reproduction Number

The basic reproduction number, \mathfrak{R}_0^* , of the SI \times SI model with recovery is

$$\mathfrak{R}_0^* = \max\{\mathfrak{R}_0^{1*}, \mathfrak{R}_0^{2*}\}, \quad (\text{B.5})$$

where

$$\mathfrak{R}_0^{1*} = \frac{\beta}{\rho_1 + \mu + \mu_1}, \quad \mathfrak{R}_0^{2*} = \frac{\tau}{\rho_2 + \mu + \mu_2}.$$

Note that the terms \mathfrak{R}_0^{1*} and \mathfrak{R}_0^{2*} are similar to \mathfrak{R}_0^1 and \mathfrak{R}_0^2 in the SI \times SI model with no recovery, but with the additional recovery term ρ_1 or ρ_2 in the denominator. Once again, \mathfrak{R}_0^{1*} and \mathfrak{R}_0^{2*} coincide with the basic reproduction numbers for the two single-disease models with recovery.

B.2. SI \times SI Model with Recovery Equilibria Analysis

B.2.1. Disease-Free Equilibrium (DFE) The disease-free equilibrium for equations (B.1-B.4) is the same as that for the system given by equations (1-4):

$$E_0^* = \left(\frac{\Lambda}{\mu}, 0, 0, 0 \right). \quad (\text{B.6})$$

PROPOSITION B1. (*Local Stability of DFE in SI \times SI Model with Recovery*)

The disease-free equilibrium E_0^* is locally asymptotically stable if $\mathfrak{R}_0^* < 1$.

PROPOSITION B2. (*Global Stability of DFE in SI \times SI Model with Recovery*)

Consider the domain $\Omega = \{(S, I_1, I_2, I_3) : 0 \leq S \leq \bar{S}, I_1 \geq 0, I_2 \geq 0, I_3 \geq 0\}$ and suppose

$$\max \left\{ \frac{\beta + (\mu\bar{S} - \Lambda)\left(\frac{\rho_1}{2\Lambda}\right)}{\rho_1 + \mu + \mu_1}, \frac{\tau + (\mu\bar{S} - \Lambda)\left(\frac{\rho_2}{2\Lambda}\right)}{\rho_2 + \mu + \mu_2}, \frac{\beta + \tau}{\mu + \mu_1 + \mu_2} \right\} < \frac{1}{2}, \quad (\text{B.7})$$

where \bar{S} is the largest value of S such that (B.7) holds. Then the disease-free equilibrium E_0^* is globally asymptotically stable over the domain Ω .

Proof of Proposition B2. (*Global Stability of DFE in SI \times SI Model with Recovery*)

Let $L = (\mu/2)(S - \Lambda/\mu)^2 + \Lambda(I_1 + I_2 + I_3)$ be a Lyapunov function. L is continuous, with $L > 0$ for all points other than the disease-free equilibrium E_0^* , and $L = 0$ only at E_0^* .

$$\begin{aligned} \frac{dL}{dt} &= \mu \left(S - \frac{\Lambda}{\mu} \right) \frac{dS}{dt} + \Lambda \frac{dI_1}{dt} + \Lambda \frac{dI_2}{dt} + \Lambda \frac{dI_3}{dt} \\ &= \mu \left(S - \frac{\Lambda}{\mu} \right) \left[\Lambda + \rho_1 I_1 + \rho_2 I_2 - \beta(I_1 + I_3) \frac{S}{N} - \tau(I_2 + I_3) \frac{S}{N} - \mu S \right] \\ &\quad + \Lambda \beta(I_1 + I_3) \frac{S}{N} + \Lambda \tau(I_2 + I_3) \frac{S}{N} - \Lambda(\rho_1 + \mu + \mu_1)I_1 - \Lambda(\rho_2 + \mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\ &= -\mu^2 \left(S - \frac{\Lambda}{\mu} \right)^2 - \beta\mu(I_1 + I_3) \frac{S^2}{N} - \tau\mu(I_2 + I_3) \frac{S^2}{N} + \Phi, \end{aligned}$$

where

$$\begin{aligned}
 \Phi &= 2\Lambda\beta(I_1 + I_3)\frac{S}{N} + 2\Lambda\tau(I_2 + I_3)\frac{S}{N} + (\mu S - \Lambda)\rho_1 I_1 + (\mu S - \Lambda)\rho_2 I_2 \\
 &\quad - \Lambda(\rho_1 + \mu + \mu_1)I_1 - \Lambda(\rho_2 + \mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\
 &\leq 2\Lambda\beta(I_1 + I_3) + 2\Lambda\tau(I_2 + I_3) + (\mu S - \Lambda)\rho_1 I_1 + (\mu S - \Lambda)\rho_2 I_2 \\
 &\quad - \Lambda(\rho_1 + \mu + \mu_1)I_1 - \Lambda(\rho_2 + \mu + \mu_2)I_2 - \Lambda(\mu + \mu_1 + \mu_2)I_3 \\
 &= [2\Lambda\beta + (\mu S - \Lambda)\rho_1 - \Lambda(\rho_1 + \mu + \mu_1)] I_1 \\
 &\quad + [2\Lambda\tau + (\mu S - \Lambda)\rho_2 - \Lambda(\rho_2 + \mu + \mu_2)] I_2 \\
 &\quad + [2\Lambda(\beta + \tau) - \Lambda(\mu + \mu_1 + \mu_2)] I_3 \\
 &= \Lambda(\rho_1 + \mu + \mu_1) \left[\frac{2\beta + (\mu S - \Lambda)(\frac{\rho_1}{\Lambda})}{\rho_1 + \mu + \mu_1} - 1 \right] I_1 \\
 &\quad + \Lambda(\rho_2 + \mu + \mu_2) \left[\frac{2\tau + (\mu S - \Lambda)(\frac{\rho_2}{\Lambda})}{\rho_2 + \mu + \mu_2} - 1 \right] I_2 \\
 &\quad + \Lambda(\mu + \mu_1 + \mu_2) \left[\frac{2(\beta + \tau)}{\mu + \mu_1 + \mu_2} - 1 \right] I_3 \\
 &< 0,
 \end{aligned}$$

by using the hypothesis (B.7). Therefore, $dL/dt < 0$ everywhere except at E_0^* , where $dL/dt = 0$. This implies that the disease-free equilibrium E_0^* is globally asymptotically stable. \square

In Proposition B2, \bar{S} represents an upper limit on the size of the susceptible population, S .

B.2.2. Quasi-Disease-Free Equilibria (QDFE)

First QDFE. The first quasi-disease-free equilibrium for the system given by (B.1-B.4) is:

$$E_1^* = \left(\frac{\Lambda}{\mu\mathfrak{R}_0^{1*} + \mu_1(\mathfrak{R}_0^{1*} - 1)}, \frac{\Lambda(\mathfrak{R}_0^{1*} - 1)}{\mu\mathfrak{R}_0^{1*} + \mu_1(\mathfrak{R}_0^{1*} - 1)}, 0, 0 \right). \quad (\text{B.8})$$

E_1^* exists if $\mathfrak{R}_0^{1*} > 1$.

PROPOSITION B3. (*Local Stability of First QDFE in $SI \times SI$ Model with Recovery*)

The first QDFE E_1^* , which exists if $\mathfrak{R}_0^{1*} > 1$, is locally asymptotically stable provided that

$$\begin{aligned}
 \rho_1 + \rho_2 + \mu + \mu_1 + \mu_2 &> \tau \left[1 + \frac{\mu_1}{\mathfrak{R}_0^{1*}(\beta - \rho_1 + \rho_2 - \mu_1 + \mu_2)} \right] \\
 &\quad + \frac{\rho_1(\tau + \beta - \rho_1 - \mu - \mu_1)}{\beta - \rho_1 + \rho_2 - \mu_1 + \mu_2}. \quad (\text{B.9})
 \end{aligned}$$

Proof of Proposition B3. (*Local Stability of First QDFE*)

The proof of Proposition B3 is similar to Proposition 3. \square

Second QDFE. The second quasi-disease-free equilibrium for the system given by (B.1-B.4) is:

$$E_2^* = \left(\frac{\Lambda}{\mu \mathfrak{R}_0^{2*} + \mu_2 (\mathfrak{R}_0^{2*} - 1)}, 0, \frac{\Lambda (\mathfrak{R}_0^{2*} - 1)}{\mu \mathfrak{R}_0^{2*} + \mu_2 (\mathfrak{R}_0^{2*} - 1)}, 0 \right). \quad (\text{B.10})$$

E_2^* exists if $\mathfrak{R}_0^{2*} > 1$.

PROPOSITION B4. (*Local stability of Second QDFE in SI \times SI Model with Recovery*)

The second QDFE E_2^* , which exists if $\mathfrak{R}_0^{2*} > 1$, is locally asymptotically stable provided that

$$\begin{aligned} \rho_1 + \rho_2 + \mu + \mu_1 + \mu_2 > \beta & \left[1 + \frac{\mu_2}{\mathfrak{R}_0^{2*} (\tau + \rho_1 - \rho_2 + \mu_1 - \mu_2)} \right] \\ & + \frac{\rho_2 (\tau + \beta - \rho_2 - \mu - \mu_2)}{\tau + \rho_1 - \rho_2 + \mu_1 - \mu_2}. \end{aligned} \quad (\text{B.11})$$

Proof of Proposition B4. (*Local Stability of Second QDFE*)

The proof of Proposition B4 is similar to Proposition B3, because of symmetry. \square