

Number of infections suffered by a focal individual in a two-strain SIS-model with partial cross-immunity

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Abstract

We study a stochastic model for the spread of two pathogen strains –termed *type-1* and *type-2*– amongst a homogeneously mixing community consisting of a finite number of individuals. In the model we assume partial cross-immunity, exogenous streams of infection, and that the degree of severity of a newly infective individual depends on who this infective individual was infected by. The aim is to characterize the joint probability distribution of the numbers M_1 and M_2 of type-1 and type-2 infections suffered by a focal individual during an outbreak of the disease. We present iterative procedures for computing the probability mass function of (M_1, M_2) under the assumption that the initial state of the focal individual is known, and a numerical study of the model is performed to investigate the influence of certain key parameters on the spread of resistant bacteria in hospitals.

Keywords: Computational methods in Markov chains; Continuous-time Markov chains on discrete state spaces; Epidemiology

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1. Introduction

Over the last decades, there have been numerous theoretical studies on the persistence and extinction of multiple pathogen strains in deterministic (see e.g. [1, 2], [3, Section 2.1], [19, Section 3], [25, 26], [27, Section 2]) and stochastic models (see e.g. [3, Section 2.2], [4, 6, 7, 8, 17], [19, Section 4], [27, Section 3]). These models involving several different strains of a pathogen have been applied to the study of the bacterial resistance to antibiotics [10, 12, 21], and diseases such as arenavirus and hantavirus [2], HIV/AIDS [9], HIV/TB [24], influenza [25], myxomatosis in rabbit populations [27], tuberculosis [11], and viral respiratory tract diseases [8], to name a few.

In the present paper the interest is in a stochastic SIS (*susceptible* \rightarrow *infective* \rightarrow *susceptible*) model with two strains –termed *type-1* and *type-2 strains*– and partial cross-immunity, which describes the spread of two competing pathogen strains amongst a homogeneously mixing community where co-infection is not permitted. Infective individuals are assumed to have different severities of disease (resulting in type-1 and type-2 infective individuals), and the severity of a newly infective individual depends on the severity of the infective individual it was infected by; then, the newly infective individual is immune to infection by the other strain during its infectious period, but it can be infected by any of the strains after becoming susceptible. Thus, we consider a two-strain SIS-model without co-infection, where the cross immunity is partial and, specifically, the protection of a type- k infective individual against infection by the strain of type k' , with $k' \neq k$, is linked to its infectious period in such a way that there is no residual immunity after this infectious period ends.

The model is closely related to the IDS (*infectior-dependent severity*) assumptions [7] allowing for two different severities, *mild* and *severe*, within the class of SIR (*susceptible* \rightarrow *infective* \rightarrow *removed*) epidemic models. The IDS-model is defined by Ball and Britton [7] by assuming that any susceptible contacted by a mildly (respectively, severely) infected individual becomes a mild case with probability $p_M^{(M)}$ (respectively, $p_M^{(S)}$), and a severe case with the remaining prob-

31 ability $p_S^{(M)} = 1 - p_M^{(M)}$ (respectively, $p_S^{(S)} = 1 - p_M^{(S)}$). Ball and Britton [7] use
 32 branching process and density-dependent population approximations to derive
 33 large-population properties of IDS-models with $p_M^{(M)} < 1$ and $p_S^{(S)} < 1$ and re-
 34 lated vaccine-response models, and they point out that epidemics with either
 35 $p_M^{(M)} = 1$ or $p_S^{(S)} = 1$, such as the two-strain SIR-model investigated by Kendall
 36 and Saunders [19] under exponential distributional assumptions, have a more
 37 complex asymptotic behavior. For a related work, we refer the reader to the
 38 paper by Ball and Britton [5], who deal with a different epidemic model for
 39 varying severity by assuming that the degree of severity of an infective indi-
 40 vidual depends on the amount of infection force it has been exposed to. An
 41 interesting reference on two competing SIS epidemics is the work by Lopes and
 42 Luczak [23], where the spread of each strain in the absence of the other one is
 43 described by the stochastic logistic SIS epidemic model, and asymptotic results
 44 for the extinction time of the weaker strain are derived when one strain has a
 45 strictly larger basic reproductive ratio than the other, and the stronger strain
 46 on its own is supercritical.

47 The aim of this paper is to complement the treatment of the two-strain
 48 SIS-model with partial cross-immunity we started in [17, Section 3.2] –which
 49 can be seen as an IDS-model with $p_M^{(M)} = p_S^{(S)} = 1$ – by focusing here on the
 50 numbers M_1 and M_2 of type-1 and type-2 infections suffered by a focal individual
 51 during an outbreak of the disease. To begin with, we define in Section 2 the
 52 underlying Markov chain model. In Section 3, we derive algorithmic solutions
 53 for the probability mass function of (M_1, M_2) when the initial state of the focal
 54 individual is known. Our analytical results are illustrated in Section 4 with
 55 reference to realistic data of Lipsitch et al. [21], and numerical examples are
 56 performed to investigate the effect of certain key parameters on the spread of
 57 antibiotic-sensitive and antibiotic-resistant bacterial strains in a hospital ward.
 58 Finally, some conclusions are given in Section 5.

59 2. The SIS-model with two strains and partial cross-immunity

60 We consider a homogeneously mixing population of N individuals divided
61 into susceptible individuals and infective individuals; see Figure 1. The infec-
62 tive individuals are further subdivided into two types, termed type-1 and type-2
63 infective individuals, as a consequence of the spread of two strains that differ in
64 their infectivities. It is assumed that the strains are perfectly distinguishable,
65 and instantly diagnosed, and neither coinfection nor superinfection is possible.
66 Each type- k infective individual, for $k \in \{1, 2\}$, remains infectious for an ex-
67 ponentially distributed random time with mean $\gamma_k^{-1} < \infty$, and then becomes
68 again susceptible to either infection strain. When infected, each type- k infective
69 individual transmits the strain that it itself is infected with by making contacts
70 at the points of a homogeneous Poisson process of rate $\beta_k > 0$, in such a way
71 that each contact is with an individual chosen uniformly at random from the
72 subpopulation of susceptible individuals at the contact time, independently of
73 other events. There is a possibility of exogenous infections and, irrespectively
74 of other events, each susceptible individual may become infective of type k at
75 the points of a homogeneous Poisson process of rate $\lambda_k \geq 0$, for $k \in \{1, 2\}$. The
76 infectious period and contact process of each infective individual are indepen-
77 dent of one another, regardless of its infectivity; and the infectious periods and
78 contact processes of distinct infective individuals, and the exogenous processes
79 of distinct susceptible individuals are all assumed to be mutually independent.

80 At time t , the population consists of $S(t)$ susceptible individuals, and $I_k(t)$
81 type- k infective individuals, for $k \in \{1, 2\}$, which results in $S(t) = N - I_1(t) -$
82 $I_2(t)$ due to the assumption that there are no births, deaths or migrations.
83 This means that the state of the population can be described by the vector
84 $(I_1(t) + I_2(t), I_2(t))$, which takes values in the state space $\mathcal{S} = \cup_{i=0}^N l(i)$ with
85 $l(i) = \{(i, j) : j \in \{0, \dots, i\}\}$, for $i \in \{0, \dots, N\}$; i.e., states in $l(i)$ are related to a
86 population consisting of $I_1(t) + I_2(t) = i$ infective individuals and, consequently,
87 $S(t) = N - i$ susceptible individuals. Specifically, the dynamics of the population

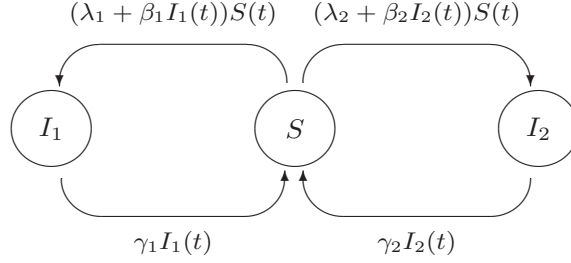


Figure 1: Compartmental diagram of the SIS-model with two strains and partial cross-immunity. A susceptible individual becomes infective of type k with rate $(\lambda_k + \beta_k I_k(t))S(t)$ and $S(t) = N - I_1(t) - I_2(t)$, and a type- k infective individual becomes susceptible with rate $\gamma_k I_k(t)$, for $k \in \{1, 2\}$.

are driven by the non-null infinitesimal rates

$$q_{(i,j),(i',j')} = \begin{cases} (N-i)(\lambda_1 + (i-j)\beta_1), & \text{if } i' = i+1, j' = j, \\ (N-i)(\lambda_2 + j\beta_2), & \text{if } i' = i+1, j' = j+1, \\ (i-j)\gamma_1, & \text{if } i' = i-1, j' = j, \\ j\gamma_2, & \text{if } i' = i-1, j' = j-1, \end{cases} \quad (1)$$

and $q_{(i,j),(i,j)} = -q_{(i,j)}$ with

$$q_{(i,j)} = (N-i)(\lambda_1 + \lambda_2 + (i-j)\beta_1 + j\beta_2) + (i-j)\gamma_1 + j\gamma_2,$$

for $(i,j) \in \mathcal{S}$. By conveniently labeling states, (1) results in distinct level-dependent quasi-birth-death (LD-QBD) processes, which are used by Gómez-Corral and López-García [17, Section 3.2] to provide the sensitivities and elasticities of first-passage times and hitting probabilities, extreme values and stationary measures of either an outbreak of the disease or the outbreak of the type- k strain, for $k \in \{1, 2\}$.

3. Number of infections suffered by a focal individual

Assume that an outbreak starts at time $t = 0$ with $I_1(0) + I_2(0) \in \{1, 2, \dots, N-1\}$ infective individuals and mark one of the $N - I_1(0) - I_2(0)$ susceptible individuals in the population. The statistics in which we are interested are the numbers

M_1 and M_2 of type-1 and type-2 infections suffered by the focal individual during the interval $(0, T_{i,j}]$, where $T_{i,j}$ denotes the random length of the residual outbreak when $(I_1(0) + I_2(0), I_2(0)) = (i, j)$, for initial states $(i, j) \in \cup_{i'=1}^{N-1} l(i')$; i.e., $T_{i,j} = \inf\{t > 0 : I_1(t) + I_2(t) = 0\}$ and it is thus related to the ultimate extinction of both strains. In the case of initial states $(i, j) \in l(i')$ with $i' = 0$, it is assumed that $(M_1, M_2) = (0, 0)$ almost surely.

Remark 1. It is important to remark that, starting with $i - j$ type-1 infective individuals and j type-2 infective individuals, the length $T_{i,j}$ of the residual outbreak amounts to a phase-type random variable of order $L = 2^{-1}N(N + 3)$ and representation $(\alpha_{i,j}, \mathbf{T})$, where \mathbf{T} is a square matrix of order L consisting of infinitesimal rates linked to transitions between states of the class $\cup_{i'=1}^N l(i')$ of transient states; see e.g. Latouche and Ramaswami [20, Chapter 2]. By assuming a lexicographical ordering of states, the initial probability vector $\alpha_{i,j}$ of the LD-QBD process $\{(I_1(t) + I_2(t), I_2(t)) : t \geq 0\}$ is given by $\alpha_{i,j} = \mathbf{e}_L(2^{-1}i(i+1) + j)$ and the n th moment of $T_{i,j}$ is readily derived as $E[T_{i,j}^n] = n! \alpha_{i,j} (-\mathbf{T}^{-1})^n \mathbf{1}_L$, where $\mathbf{e}_a(b)$ is a row vector of order a such that all entries are equal to 0, except for the b th entry which is equal to 1, and $\mathbf{1}_a$ is the unit vector of order a .

In analyzing the joint distribution of (M_1, M_2) , we proceed to evaluate in a more general setting the conditional probabilities $P_{i,j,k}(m_1, m_2)$ that, starting at any arbitrary time t with $(I_1(t), I_2(t)) = (i - j, j)$ infective individuals and the focal individual at state k (with $k = 0$ if it is susceptible, and 1 and 2 if it is infective of type 1 and 2, respectively), the numbers M_1 and M_2 of type-1 and type-2 infections suffered by the focal individual during $(t, t + T'_{i,j,k}]$ are equal to m_1 and m_2 , respectively, where $T'_{i,j,k}$ denotes the random length of the residual outbreak when the state of the focal individual at time t is given by k and $(I_1(t) + I_2(t), I_2(t)) = (i, j)$, for integers $k \in \{0, 1, 2\}$ and states $(i, j) \in \cup_{i'=1}^{N-1} l(i')$. It is clear that $T'_{i,j,k}$ is identically distributed to $T_{i,j}$, regardless of the integer $k \in \{0, 1, 2\}$, and the joint distribution of (M_1, M_2) depends on the *current* state of \mathcal{X} and the state of the focal individual at time t only in terms of

131 (i, j, k) , since \mathcal{X} is time-homogeneous. By observing that the focal individual is
 132 chosen uniformly at random from the subpopulation of susceptible individuals
 133 at time $t = 0$, the joint distribution of (M_1, M_2) can be then characterized from
 134 the conditional probabilities $\{P_{i,j,0}(m_1, m_2) : (m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0\}$, provided
 135 that $(I_1(0) + I_2(0), I_2(0)) = (i, j)$ with $(i, j) \in \cup_{i'=1}^{N-1} l(i')$. For later use, we let
 136 $\mathcal{P}(m_1, m_2)$ be the family of conditional probabilities

$$\bigcup_{k=0}^2 \{P_{i,j,k}(m_1, m_2) : i \in \{1, \dots, N - \delta_{0,k}\}, j \in \{\delta_{2,k}, \dots, i - \delta_{1,k}\}\},$$

137 for each fixed pair $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$, where $\delta_{a,b}$ denotes Kronecker's delta.

138 By a first-step argument, it is found that the conditional probabilities in the
 139 sequence $\{\mathcal{P}(m_1, m_2) : m_1, m_2 \in \mathbb{N}_0\}$ satisfy a system of linear equations, which
 140 is specified as follows:

141 (i) For initial states $(i, j) \in \mathcal{S}$ with $i \in \{1, \dots, N - 1\}$ and $j \in \{0, \dots, i\}$,

$$\begin{aligned}
 P_{i,j,0}(m_1, m_2) &= \frac{(N - i - 1)(\lambda_1 + (i - j)\beta_1)}{q(i,j)} P_{i+1,j,0}(m_1, m_2) \\
 &+ (1 - \delta_{0,m_1}) \frac{\lambda_1 + (i - j)\beta_1}{q(i,j)} P_{i+1,j,1}(m_1 - 1, m_2) \\
 &+ \frac{(N - i - 1)(\lambda_2 + j\beta_2)}{q(i,j)} P_{i+1,j+1,0}(m_1, m_2) \\
 &+ (1 - \delta_{0,m_2}) \frac{\lambda_2 + j\beta_2}{q(i,j)} P_{i+1,j+1,2}(m_1, m_2 - 1) \\
 &+ \frac{(i - j)\gamma_1}{q(i,j)} (\delta_{1,i} \delta_{(0,0),(m_1,m_2)} + (1 - \delta_{1,i}) P_{i-1,j,0}(m_1, m_2)) \\
 &+ \frac{j\gamma_2}{q(i,j)} (\delta_{1,i} \delta_{(0,0),(m_1,m_2)} + (1 - \delta_{1,i}) P_{i-1,j-1,0}(m_1, m_2)),
 \end{aligned} \tag{2}$$

142 for integers $m_1, m_2 \in \mathbb{N}_0$.

143 (ii) For initial states $(i, j) \in \mathcal{S}$ with $i \in \{1, \dots, N\}$ and $j \in \{0, \dots, i - 1\}$,

$$\begin{aligned}
 P_{i,j,1}(m_1, m_2) &= \frac{(N - i)(\lambda_1 + (i - j)\beta_1)}{q(i,j)} P_{i+1,j,1}(m_1, m_2) \\
 &+ \frac{(N - i)(\lambda_2 + j\beta_2)}{q(i,j)} P_{i+1,j+1,1}(m_1, m_2)
 \end{aligned}$$

$$\begin{aligned}
& + \frac{(i-j-1)\gamma_1}{q(i,j)} P_{i-1,j,1}(m_1, m_2) \\
& + \frac{\gamma_1}{q(i,j)} (\delta_{1,i} \delta_{(0,0),(m_1,m_2)} + (1 - \delta_{1,i}) P_{i-1,j,0}(m_1, m_2)) \\
& + \frac{j\gamma_2}{q(i,j)} P_{i-1,j-1,1}(m_1, m_2), \tag{3}
\end{aligned}$$

for integers $m_1, m_2 \in \mathbb{N}_0$.

(iii) For initial states $(i, j) \in \mathcal{S}$ with $i \in \{1, \dots, N\}$ and $j \in \{1, \dots, i\}$,

$$\begin{aligned}
P_{i,j,2}(m_1, m_2) &= \frac{(N-i)(\lambda_1 + (i-j)\beta_1)}{q(i,j)} P_{i+1,j,2}(m_1, m_2) \\
&+ \frac{(N-i)(\lambda_2 + j\beta_2)}{q(i,j)} P_{i+1,j+1,2}(m_1, m_2) \\
&+ \frac{(i-j)\gamma_1}{q(i,j)} P_{i-1,j,2}(m_1, m_2) + \frac{(j-1)\gamma_2}{q(i,j)} P_{i-1,j-1,2}(m_1, m_2) \\
&+ \frac{\gamma_2}{q(i,j)} (\delta_{1,i} \delta_{(0,0),(m_1,m_2)} + (1 - \delta_{1,i}) P_{i-1,j-1,0}(m_1, m_2)), \tag{4}
\end{aligned}$$

for integers $m_1, m_2 \in \mathbb{N}_0$.

In solving (2)-(4), it is worth noting that, for a fixed pair $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$, the numerical computation of the conditional probabilities $P_{i,j,k}(m_1, m_2)$, for $k \in \{0, 1, 2\}$ and initial states (i, j) with $i \in \{1, \dots, N - \delta_{0,k}\}$ and $j \in \{\delta_{2,k}, \dots, i - \delta_{1,k}\}$, shall require the previous computation of probabilities $P_{i',j',k'}(n_1, n_2)$ for integers $n_1 \in \{0, \dots, m_1\}$ and $n_2 \in \{0, \dots, m_2\}$, suitably selected states (i', j') and integers $k' \in \{0, 1, 2\}$.

To be concrete, we fix the pair $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$ and proceed in $1 + m$ phases with $m = \min\{m_1, m_2\}$. During the first phase, we first evaluate the probabilities $P_{i,j,k}(0, 0) \in \mathcal{P}(0, 0)$, and then compute probabilities in the *neighboring* families $\mathcal{P}(m'_1, 0)$ and $\mathcal{P}(0, m'_2)$ moving up from $m'_1 = 1$ and $m'_2 = 1$ towards the integers m_1 and m_2 , respectively; see Figure 2. In the $(1 + n)$ th phase with $n \in \{1, \dots, m\}$, we first derive values of $P_{i,j,k}(n, n)$ in $\mathcal{P}(n, n)$, and then evaluate probabilities in the neighboring families $\mathcal{P}(m'_1, n)$ and $\mathcal{P}(n, m'_2)$ with integers $m'_1 \in \{n + 1, \dots, m_1\}$ and $m'_2 \in \{n + 1, \dots, m_2\}$, by using previously

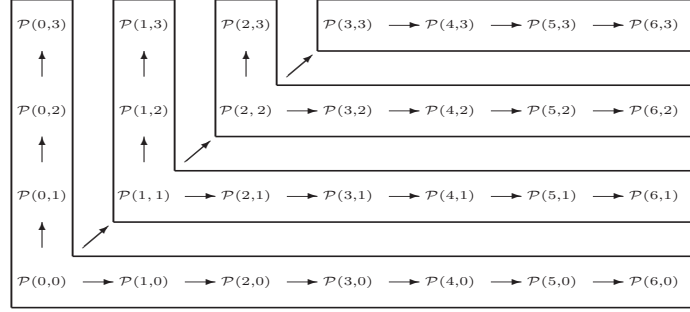


Figure 2: Diagram of iterations yielding Algorithm B (Appendix) for computing conditional probabilities $P_{i,j,k}(m_1, m_2) \in \mathcal{P}(m_1, m_2)$, in the special case $(m_1, m_2) = (6, 3)$.

161 computed probabilities $P_{i',j',k'}(n'_1, n'_2) \in \mathcal{P}(n-1, n-1) \cup \cup_{m'=n}^{m_2} \mathcal{P}(n-1, m') \cup$
 162 $\cup_{m'=n}^{m_1} \mathcal{P}(m', n-1)$.

163 The above iterative scheme can be translated into Algorithms A-B (Ap-
 164 pendix). Specifically, Algorithm B is a general-purpose scheme for comput-
 165 ing the conditional probabilities $P_{i,j,k}(m_1, m_2) \in \mathcal{P}(m_1, m_2)$, for $(m_1, m_2) \in$
 166 $\mathbb{N}_0 \times \mathbb{N}_0$, from previously computed probabilities $P_{i',j',k'}(n_1, n_2)$ in the fam-
 167 ily $\mathcal{P}(n, n)$ with $n = \min\{n_1, n_2\}$, and its neighboring families $\mathcal{P}(m'_1, n)$ and
 168 $\mathcal{P}(n, m'_2)$, for integers $m'_1 \in \{n+1, \dots, m_1\}$ and $m'_2 \in \{n+1, \dots, m_2\}$, by pro-
 169 gressively increasing $n \in \{0, \dots, m\}$ with $m = \min\{m_1, m_2\}$. For each fixed
 170 pair (m'_1, m'_2) with $m'_1 \in \{n, \dots, m_1\}$ and $m'_2 \in \{n, \dots, m_2\}$, Algorithm A is
 171 nested inside Algorithm B and allows us to iteratively compute the condi-
 172 tional probabilities $P_{i,j,0}(m'_1, m'_2)$, for states (i, j) with $j \in \{0, \dots, i\}$, by in-
 173 creasing $i \in \{1, \dots, N-1\}$; in a similar manner, the conditional probabilities
 174 $P_{i,j,k}(m'_1, m'_2)$ with $k \in \{1, 2\}$ are then derived from those previously computed
 175 values $P_{i,j,0}(m'_1, m'_2)$. For further details on Algorithms A-B, see Appendix.

176 4. Numerical experiments and discussion

177 This section is devoted to numerical experiments to implement the analytical
 178 results we obtained in Section 3 as well as to provide evidences that these results
 179 are likely to hold in realistic situations. Specifically, experiments in Figures 3-6

are related to the compartmental model of Lipsitch et al. [21], which addresses antibiotic resistance in hospitals; for related work, see the papers by Cen et al. [12], and Gómez-Corral and López-García [17, Section 3.3].

For convenience, we first describe the deterministic model of Lipsitch et al. [21], and then present its stochastic counterpart in terms of the two-strain SIS-model with partial cross-immunity of Sections 2-3.

4.1. The deterministic model of Lipsitch et al. [21]

Lipsitch et al. [21] study a deterministic model for the spread of two bacterial strains among patients of a hospital ward, under the assumption that the infection by one bacterial strain provides immunity against the other during the infectious period of each patient, but they become again susceptible to either bacterial strain after recovering. Because antibiotics are usually used in hospitals to control nosocomial transmission of bacteria, Lipsitch et al. [21] assume that patients in the hospital ward are routinely provided two antimicrobial agents, called *antibiotic A* and *antibiotic B*, regardless of these patients being colonized or not with bacteria. Antibiotic A is effective only against sensitive bacteria, whereas resistance to antibiotic B is not present in the bacteria. This means that patients may carry strains of the bacteria that are either sensitive or resistant to antibiotic A, or they may be free of bacteria. Treatment with antibiotic A, which occurs at rate τ_A per day, clears carriage of sensitive bacteria; and treatment with antibiotic B, which occurs at rate τ_B per day, clears carriage of either sensitive or resistant bacteria. Moreover, spontaneous clearance of sensitive and resistant bacteria occurs at a rate γ_0 per day.

Patients who are free of bacteria become colonized with sensitive bacteria at a rate proportional to the number of patients colonized with sensitive bacteria and at a rate β per day, and the colonization with resistant bacteria occurs at a rate $(1-c)\beta$ per day, where $c \in (0, 1)$ amounts to the fitness cost of resistance to antibiotic A. In epidemiological research, the fitness cost is commonly expressed in terms of reduced competitive ability or virulence, and translated here into the reduced growth rate $(1-c)\beta$ for the resistant bacteria since $c \in (0, 1)$; note

that, for more general purposes, the value $1 - c$ should be replaced by c' with $c' > 0$. Unlike Lipsitch et al. [21], it is assumed here that infections by sensitive and resistant bacteria not directly caused by infectious contacts occur at rates $\lambda_{AS} \geq 0$ and $\lambda_{AR} \geq 0$ per day, respectively. It is also assumed in [21] that patients are admitted by and discharged from the hospital ward at a constant rate μ per day, in such a way that the average duration of stay in the hospital ward is μ^{-1} days; in our examples, we focus on the case where patients who are discharged from the hospital ward are immediately replaced by newly admitted patients, who are assumed to be free of bacteria.

From the above, Lipsitch et al. [21, page 1939] derive a set of ordinary differential equations for the fractions $f_{AS}(t)$ and $f_{AR}(t)$ of patients who are colonized with either sensitive bacteria or resistant bacteria, respectively, and the fraction $f_F(t)$ of patients who are free of bacteria at time t . Since $f_{AS}(t) + f_{AR}(t) + f_F(t) = 1$ at any time t , it is summarized by the pair

$$\begin{aligned}\frac{df_{AS}(t)}{dt} &= (\lambda_{AS} + \beta f_{AS}(t)) (1 - f_{AS}(t) - f_{AR}(t)) - (\tau_A + \tau_B + \gamma + \mu) f_{AS}(t), \\ \frac{df_{AR}(t)}{dt} &= (\lambda_{AR} + (1 - c)\beta f_{AR}(t)) (1 - f_{AS}(t) - f_{AR}(t)) - (\tau_B + \gamma + \mu) f_{AR}(t),\end{aligned}$$

of differential equations, and is thus a particular instance of a multi-type SIS-model; see [17, Sections 3.2-3.3] and [27].

4.2. The stochastic version

Under the assumption of exponentially distributed infectious, clearance and discharge periods, and Poisson processes governing infectious contacts and infections not directly caused by infectious contacts, the dynamics of the deterministic model in [21] can be replaced by the Markov chain model $(I_1(t) + I_2(t), I_2(t))$ with *internal* infectious rates $\beta_1 = N^{-1}\beta$ and $\beta_2 = N^{-1}(1 - c)\beta$, *exogenous* infection rates $\lambda_1 = \lambda_{AS}$ and $\lambda_2 = \lambda_{AR}$, and recovery rates $\gamma_1 = \gamma_0 + \tau_A + \tau_B + \mu$ and $\gamma_2 = \gamma_0 + \tau_B + \mu$, where N is the number of beds in the hospital ward; in the terminology of Sections 2-3, infections of type 1 and of type 2 amount to colonization with antibiotic-sensitive (AS) bacteria and with antibiotic-resistant (AR) bacteria, respectively. Observe that, unlike the paper [21] where the model

Description and parameters	Values	
Number of beds	N	20 beds
Fitness cost	c	$\{0.25, 0.5, 0.75\}$
Average time for exogenous AS bacterial infection	λ_{AS}^{-1}	$(N^{-1}0.1)^{-1}$ days
Average time for exogenous AR bacterial infection	λ_{AR}^{-1}	$(N^{-1}0.1)^{-1}$ days
Average response of antibiotic A	τ_A^{-1}	5 days
Average response of antibiotic B	τ_B^{-1}	$\{7.5, \dots, 20\}$ days
Average duration of spontaneous clearance	γ_0^{-1}	30 days
Average duration of stay	μ^{-1}	7 days

Table 1: Model parameters and their values in Figures 3-6, when the average time $\beta^{-1} = 1$ day corresponds to the transmission of sensitive bacteria.

is related to fractions, we consider rates $\beta_1 = N^{-1}\beta$ and $\beta_2 = N^{-1}(1 - c)\beta$ instead of β and $(1 - c)\beta$, since the random variables in the Markov chain model $(I_1(t) + I_2(t), I_2(t))$ amount to numbers of colonized patients.

We are particularly interested in the numbers M_1 and M_2 of infections –by the AS and AR bacterial strains, respectively– suffered by the patients who are one after another accommodated in a *focal* bed during an outbreak, in the case of initial numbers $(I_1(0), I_2(0)) = (1, 1)$ of infective individuals. It is also assumed that initially a patient who is free of bacteria (i.e., $k = 0$) is accommodated in the focal bed, and therefore two non-focal beds initially accommodate patients colonized with sensitive and resistant bacteria; we recall that discharged patients are replaced by newly admitted patients who initially are not colonized by bacteria. It should be noted that M_1 and M_2 are cumulative numbers and, because during the outbreak a random number R of patients may be likely accommodated in the focal bed, they are not necessarily linked to a single patient. Regarding to one of those R patients, the patient shall contribute to the vector (M_1, M_2) with numbers (m_1^*, m_2^*) of infections by sensitive and resistant bacteria, where $(m_1^*, m_2^*) = (0, 0)$ if the patient is not colonized with bacteria during his/her stay. Similarly, pairs $(m_1^*, m_2^*) \in \mathbb{N}_0 \times \mathbb{N}_0 \setminus \{(0, 0)\}$ are also likely and

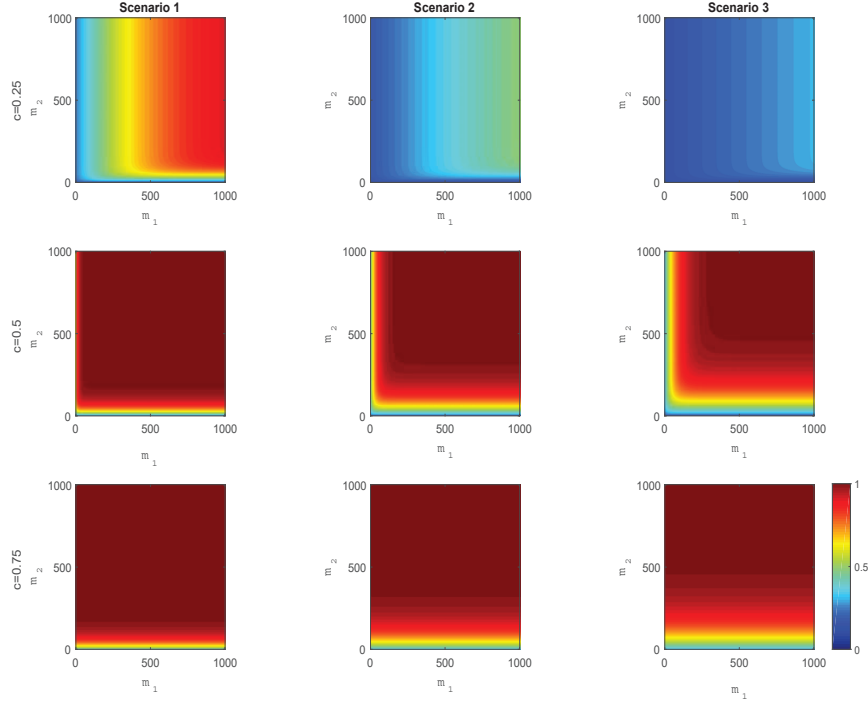


Figure 3: Probability distribution function $F_{2,1,0}(m_1, m_2)$ of (M_1, M_2) versus c , in scenarios 1-3.

are associated with a single colonization and multiple colonizations with either sensitive bacteria or resistant bacteria during the stay of the patient; more concretely, pairs $(m_1^*, m_2^*) \in \{(1, 0), (0, 1)\}$ amount to a single colonization, and multiple colonizations are related to pairs (m_1^*, m_2^*) with $m_1^*, m_2^* \in \mathbb{N}$.

In Figures 3-6, numerical examples are presented to illustrate the dynamics of both bacterial strains in terms of M_1 and M_2 in three scenarios with $N = 20$ beds, $\beta^{-1} = 1$ day, $\tau_A^{-1} = 5$ days, $\gamma_0^{-1} = 30$ days and $\mu^{-1} = 7$ days. Scenarios 1, 2 and 3 are specifically defined according to the effectiveness of antibiotic B from average responses $\tau_B^{-1} = 10$ days, 15 days and 20 days, respectively; note that these parameters (Table 1) come from Lipsitch et al. [21].

In Figures 3-4, the interest is in the joint probability distribution function

267 of (M_1, M_2) , which is evaluated (Algorithms A-B) as

$$F_{2,1,0}(m_1, m_2) = \sum_{m'_1=0}^{m_1} \sum_{m'_2=0}^{m_2} P_{2,1,0}(m'_1, m'_2),$$

268 for integers $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$. Figure 3 is a preliminary description of
 269 the numbers (M_1, M_2) of infections in terms of $F_{2,1,0}(m_1, m_2)$, for integers
 270 $m_1, m_2 \in \{0, \dots, 1000\}$ and values $c \in \{0.25, 0.5, 0.75\}$, in scenarios 1-3. Roughly
 271 speaking, it is seen that the probability law of (M_1, M_2) is expected to be more
 272 concentrated on small numbers (m_1, m_2) of infections when the effectiveness of
 273 antibiotic B increases –equivalently, with decreasing values of τ_B^{-1} –, regardless
 274 of the fitness cost c . More concretely, smaller values of the fitness cost turn the
 275 probability law of (M_1, M_2) into a more sparse law when the effectiveness of
 276 antibiotic B decreases; in particular, the selection $c = 0.25$ in scenario 1 yields
 277 the law of (M_1, M_2) with the heaviest tail in our experiments.

278 In Figure 4, the focus is on sets $\{(m_1, m_2) : m_1, m_2 \in \{0, \dots, K_q\}\}$, where
 279 the $(100q)$ th bivariate percentiles¹ K_q , for $q = 0.9$, of (M_1, M_2) are given by
 280 1009, 161 and 229 in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$),
 281 respectively. Figure 5 is a basic description of the probability law of the num-
 282 bers (M_1, M_2) of colonizations in terms of the quartiles $K_{0.25}$, $K_{0.5}$ and $K_{0.75}$
 283 in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$), as a function
 284 of the effectiveness of antibiotic B; for illustrative purposes, we use the range
 285 $K_q \in \{0, \dots, 1000\}$ in the vertical axis for scenario 1 (with $c = 0.25$), since the
 286 magnitudes of K_q for $q \in \{0.5, 0.75\}$ in scenario 1 ($c = 0.25$) are not comparable
 287 with those in scenarios 2 ($c = 0.5$) and 3 ($c = 0.75$). It is clearly seen that the
 288 number M_2 (respectively, M_1) of colonizations with resistant bacteria (respec-
 289 tively, sensitive bacteria) is expected to be larger than its sensitive counterpart
 290 M_1 (respectively, resistant counterpart M_2) when the effectiveness of antibiotic
 291 B increases (respectively, decreases) and the fitness cost c decreases (respec-
 292 tively, increases), whereas intermediate values of c and τ_B^{-1} appear to result in

¹For $q \in (0, 1)$, the $(100q)$ th *bivariate* percentile K_q of (M_1, M_2) is defined here as the smallest integer K verifying $F_{2,1,0}(K-1, K-1) \leq q < F_{2,1,0}(K, K)$.

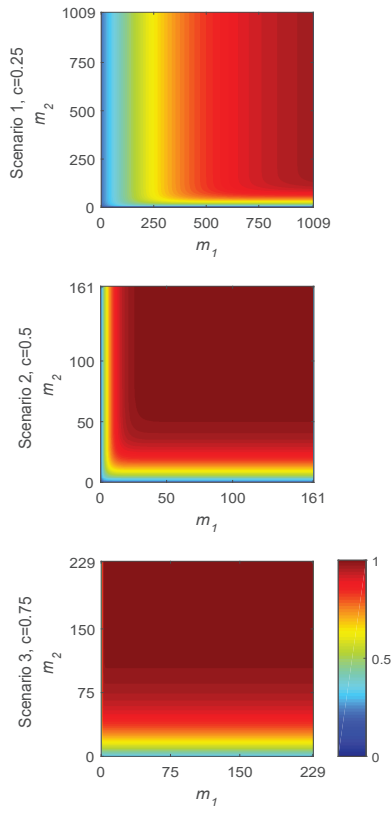


Figure 4: Probability distribution function $F_{2,1,0}(m_1, m_2)$ of (M_1, M_2) for pairs (m_1, m_2) with $m_1, m_2 \in \{0, 1, \dots, K_{0.9}\}$, in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$).

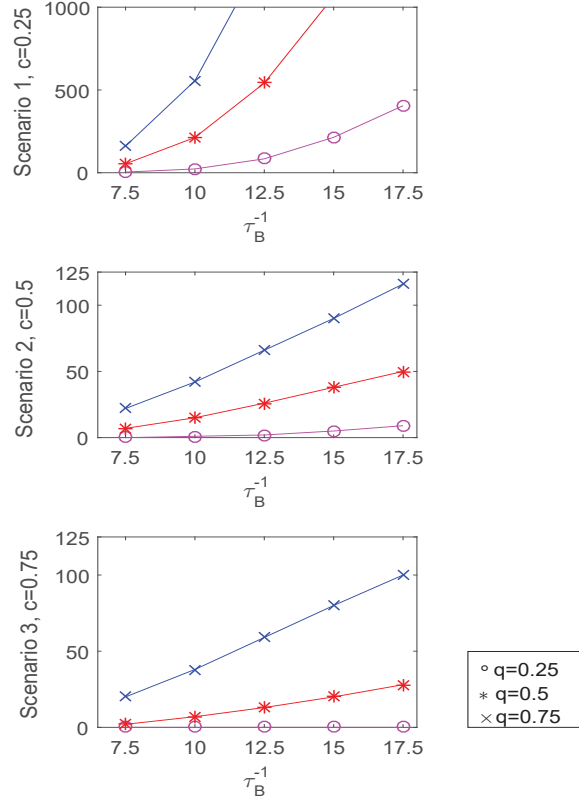


Figure 5: Values of the $(100q)$ th percentiles K_q , for $q \in \{0.25, 0.5, 0.75\}$, versus τ_B^{-1} , in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$).

balanced outcomes of the numbers M_1 and M_2 of colonizations with sensitive and resistant bacteria.

The above assertion is clearly corroborated by Figure 6 and Table 2, where the marginal distributions of the numbers M_1 and M_2 of sensitive and resistant infections are plotted in terms of the *restricted* mass functions

$$P_{2,1,0}^{(k)}(m; q) = P(M_k = m | (M_1, M_2) \leq (K_q, K_q)), \quad m \in \{0, \dots, K_q\},$$

for $k \in \{1, 2\}$; from Algorithms A-B, the conditional probabilities $P(M_k = m | (M_1, M_2) \leq (K_q, K_q))$ are evaluated as $(F_{2,1,0}(K_q, K_q))^{-1} \sum_{m_2=0}^{K_q} P_{2,1,0}(m, m_2)$ if $k = 1$, and $(F_{2,1,0}(K_q, K_q))^{-1} \sum_{m_1=0}^{K_q} P_{2,1,0}(m_1, m)$ if $k = 2$. The parameters

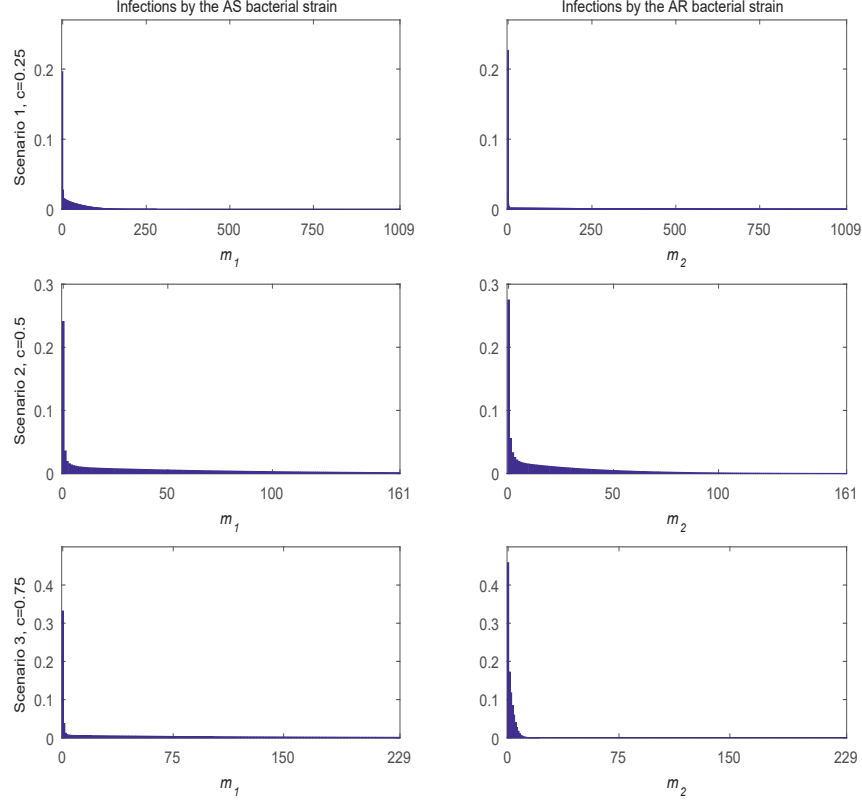


Figure 6: Marginal distributions of M_1 and M_2 in terms of the conditional mass functions $\{P_{2,1,0}^{(1)}(m_1; 0.9) : m_1 \in \{0, 1, \dots, K_{0.9}\}\}$ and $\{P_{2,1,0}^{(2)}(m_2; 0.9) : m_2 \in \{0, 1, \dots, K_{0.9}\}\}$, respectively, in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$).

Scenario, fitness cost	$E_{K_q}[M_1]$	$E_{K_q}[M_2]$
Scenario 1, $c = 0.25$	34.47374	255.75099
Scenario 2, $c = 0.5$	39.21072	21.30988
Scenario 3, $c = 0.75$	50.73162	1.61253

Table 2: Expectations $E_{K_q}[M_k] = \sum_{m=1}^{K_q} m P_{2,1,0}^{(k)}(m; q)$, for $k \in \{1, 2\}$ and $q = 0.9$, in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$).

fixed in Figure 6 have the same values as those in Figure 5, so that the integers 1009, 161 and 229 in the horizontal axis correspond to the percentiles $K_{0.9}$ in scenarios 1 (with $c = 0.25$), 2 ($c = 0.5$) and 3 ($c = 0.75$), respectively.

5. Conclusions

We have presented a stochastic framework for analyzing the spread of two competing pathogen strains in terms of the joint distribution of the numbers M_1 and M_2 of type-1 and type-2 infections suffered by a concrete individual during an outbreak of the disease. The focus has been on the two-strain SIS-model with partial cross-immunity, where neither coinfection nor mutation are possible, and it is assumed that infective individuals become susceptible individuals to both strains of bacteria after recovering. This work is part of an ongoing study on how heterogeneous infectiousness and/or susceptibility may influence the dynamics of epidemic models, including SIS-models with heterogeneous contacts [14], multi-type SIS-models [17], and SIR-models with two-strains and total cross-immunity [4].

Our approach is based on an algorithmic solution, which exploits the specific matrix structure of the underlying infinitesimal generator, from which the joint mass function of (M_1, M_2) is iteratively derived under the assumption that the initial state of the focal individual –who is either free of bacteria, or infective of type 1 or of type 2– is known. Because the most intensive computational effort in Algorithms A-B (Appendix) is related to the inversion and product of matrices, it can be readily verified that Algorithms A-B have a computational complexity similar to other well-known algorithms for LD-QBD processes, such as the linear level reduction algorithm for the stationary distribution (see Latouche and Ramaswami [20, Section 10.1]) and Algorithms 1.A-2.A of Gómez-Corral and López-García [17, Section 2] for first-passage times and hitting probabilities, among others. Small population sizes N are commonly related to small communities sharing confined spaces as families, nursing homes and intensive care units, among other practically relevant situations where stochastic effects –due

330 to the random nature of infections— can generate significant deviations from the
331 deterministic solution. From a theoretical perspective, the Markov chain model
332 in Sections 2-3 and its application in Section 4 remain valid regardless of the
333 population size N , but at the expense of limited computational tractability. For
334 problems with a large size N , an alternative approach is the theory of density
335 dependent population processes; see e.g. the monograph by Ethier and Kurtz
336 [15, Section 11.2], where asymptotics for a variety of examples, including the
337 numbers of infective and susceptible individuals in the SIS and SIR epidemic
338 models, are derived in terms of a law of large numbers and the central limit
339 theorem.

340 In the context of nosocomial pathogens, we illustrate in Section 4 the ap-
341 proach by describing the spread of sensitive and resistant bacteria among pa-
342 tients within a hospital ward. Unlike the studies of Cen et al. [12], and Lipsitch
343 et al. [21] where the interest is in deterministic models, we show how Markov
344 chain models can be helpful for understanding the transmission of resistance in
345 hospitals. Our numerical results highlight that the effectiveness of antibiotics is
346 an important but not unique piece of the overall resistance problem, and factors
347 such as the fitness cost also have a strong effect on the numbers of infections.

348 We stress that our arguments in Section 4 are based upon the observation
349 that the term *focal bed* amounts to *focal individual* in Section 3. Consequently,
350 the random pair (M_1, M_2) is not linked to a single patient in Section 4 and is
351 thought of as a global infection control index to measure the effects of antibiotic
352 use at the population level (population prevalence), instead of the patient level
353 (risk factors). Whilst it is outside the scope of this work, we point out that
354 the analysis of the number R of patients to be accommodated in the focal bed
355 during an outbreak—as well as the contribution to (M_1, M_2) of each patient—is
356 more complex than that presented in Section 3.

357 It is evident that the assumption of exponentially distributed infectious peri-
358 ods is generally not realistic (see e.g. Lloyd [22]), but does facilitate calculations.
359 We refer the reader to the papers by Keeling and Grenfell [18], and Vergu et al.
360 [28] on the effects of more realistic distributions in epidemic models, among oth-

ers; see also [13, 16], where piecewise-deterministic Markov processes are used in SIR-models with generally distributed infectious periods.

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Conflict of interest

There are no conflicts of interest to this work.

Appendix: Algorithmic solution

In deriving the conditional probabilities $P_{i,j,k}(n_1, n_2)$ for $k \in \{0, 1, 2\}$ and a fixed pair (n_1, n_2) with $n_1 \in \{0, \dots, m_1\}$ and $n_2 \in \{0, \dots, m_2\}$, it is observed that the column vectors $\mathbf{p}_{i,\cdot,0}(n_1, n_2)$, for $i \in \{1, \dots, N-1\}$, with $(1+j)$ th entry $P_{i,j,0}(n_1, n_2)$, for $j \in \{0, \dots, i\}$, satisfy a system of linear equations with structured form

$$\begin{pmatrix} -\mathbf{B}_1 & -\mathbf{C}_1 & & & \\ -\mathbf{A}_2 & -\mathbf{B}_2 & -\mathbf{C}_2 & & \\ & \ddots & \ddots & \ddots & \\ & & -\mathbf{A}_{J-1} & -\mathbf{B}_{J-1} & -\mathbf{C}_{J-1} \\ & & & -\mathbf{A}_J & -\mathbf{B}_J \end{pmatrix} \begin{pmatrix} \mathbf{u}_1 \\ \mathbf{u}_2 \\ \vdots \\ \mathbf{u}_{J-1} \\ \mathbf{u}_J \end{pmatrix} = \begin{pmatrix} \mathbf{v}_1 \\ \mathbf{v}_2 \\ \vdots \\ \mathbf{v}_{J-1} \\ \mathbf{v}_J \end{pmatrix}, \quad (5)$$

where $J = N-1$ and the column vectors \mathbf{v}_i are specified as follows:

- (i) For the pair $(n_1, n_2) = (0, 0)$, the vector \mathbf{v}_i has the form $\mathbf{v}_i = (\gamma_1, \gamma_2)^T$ if $i = 1$, and $\mathbf{0}_{i+1}$ if $i \in \{2, \dots, N-1\}$, where $\mathbf{0}_a$ is the null vector of order a and T denotes transposition.

(ii) For pairs $(n_1, n_2) \neq (0, 0)$, the vector \mathbf{v}_i is given by $\mathbf{v}_i = (1 - \delta_{0, n_1}) \text{diag}(\lambda_1 + i\beta_1, \lambda_1 + (i-1)\beta_1, \dots, \lambda_1 + \beta_1, \lambda_1) \mathbf{p}_{i+1, \cdot, 1}(n_1 - 1, n_2) + (1 - \delta_{0, n_2}) \text{diag}(\lambda_2, \lambda_2 + \beta_2, \dots, \lambda_2 + (i-1)\beta_2, \lambda_2 + i\beta_2) \mathbf{p}_{i+1, \cdot, 2}(n_1, n_2 - 1)$, for $i \in \{1, \dots, N-1\}$.

From (2)-(4), it is readily seen that the matrices \mathbf{A}_i , \mathbf{B}_i and \mathbf{C}_i in Eq. (5) have non-null entries $(\mathbf{A}_i)_{1+j, 1+j'} = (i-j)\gamma_1$ if $j' = j$, and $j\gamma_2$ if $j' = j-1$, for $j \in \{0, \dots, i\}$ and $j' \in \{0, \dots, i-1\}$; $(\mathbf{B}_i)_{1+j, 1+j'} = -q_{(i, j)}$ if $j' = j$, for $j \in \{0, \dots, i\}$; and $(\mathbf{C}_i)_{1+j, 1+j'} = (N-i-1)(\lambda_1 + (i-j)\beta_1)$ if $j' = j$, and $(N-i-1)(\lambda_2 + j\beta_2)$ if $j' = j+1$, for $j \in \{0, \dots, i\}$ and $j' \in \{0, \dots, i+1\}$.

With respect to the conditional probabilities $P_{i, j, k}(n_1, n_2)$ with $k \in \{1, 2\}$, it is seen that the column vectors $\mathbf{p}_{i, \cdot, k}(n_1, n_2)$, for $i \in \{1, \dots, N\}$, with $(1+j)$ th entries $P_{i, j, k}(n_1, n_2)$, for $j \in \{\delta_{2, k}, \dots, i - \delta_{1, k}\}$, also verify (5) with the integer $J = N$ and the column vectors $\mathbf{v}_i = \gamma_k \delta_{(0, 0), (n_1, n_2)}$ if $i = 1$, and $\gamma_k \mathbf{p}_{i-1, \cdot, 0}(n_1, n_2)$ if $i \in \{2, \dots, N\}$. The non-null entries of \mathbf{A}_i , \mathbf{B}_i and \mathbf{C}_i in the cases $k \in \{1, 2\}$ can be expressed as $(\mathbf{A}_i)_{1+j, 1+j'} = (i-j-1)\gamma_1$ if $j' = j$, and $j\gamma_2$ if $j' = j-1$, for $j \in \{0, \dots, i-1\}$ and $j' \in \{0, \dots, i-2\}$; $(\mathbf{B}_i)_{1+j, 1+j'} = -q_{(i, \delta_{2, k} + j)}$ if $j' = j$, for $j \in \{0, \dots, i-1\}$; and $(\mathbf{C}_i)_{1+j, 1+j'} = (N-i)(\lambda_1 + (i-j-\delta_{2, k})\beta_1)$ if $j' = j$, and $(N-i)(\lambda_2 + (j+\delta_{2, k})\beta_2)$ if $j' = j+1$, for $j \in \{0, \dots, i-1\}$ and $j' \in \{0, \dots, i\}$.

This results in Algorithm A, which allows us to compute the column vectors $\mathbf{p}_{i, \cdot, 0}(n_1, n_2)$ by solving (5) for the unknowns \mathbf{u}_i , for $i \in \{1, \dots, J\}$ with $J = N-1$ and the above specifications for the case $k = 0$; i.e., the vectors \mathbf{v}_i in Algorithm A are specified in terms of the previously computed vectors $\mathbf{p}_{i+1, \cdot, 1}(n_1 - 1, n_2)$ and $\mathbf{p}_{i+1, \cdot, 2}(n_1, n_2 - 1)$ in the case $(n_1, n_2) \neq (0, 0)$. Once $\{\mathbf{p}_{i, \cdot, 0}(n_1, n_2) : i \in \{0, \dots, N-1\}\}$ are evaluated, we may then derive the column vectors $\{\mathbf{p}_{i, \cdot, k}(n_1, n_2) : i \in \{1, \dots, N\}\}$ with $k \in \{1, 2\}$ by specifying the vectors $\mathbf{v}_i = \gamma_k \delta_{(0, 0), (n_1, n_2)}$ if $i = 1$, and $\gamma_k \mathbf{p}_{i-1, \cdot, 0}(n_1, n_2)$ if $i \in \{2, \dots, N\}$.

Algorithm A *Computation of the column vectors \mathbf{u}_i , for $i \in \{0, \dots, J\}$, by using block-Gaussian elimination.*

Step 1: $i := 0$;

410 while $i < J$,
 411 $i := i + 1$;
 412 $\mathbf{W}_i := \mathbf{B}_{i,i} + (1 - \delta_{1,i})\mathbf{A}_i\mathbf{V}_i$;
 413 $\mathbf{w}_i := -\mathbf{W}_i^{-1}(\mathbf{v}_i + (1 - \delta_{1,i})\mathbf{A}_i\mathbf{w}_{i-1})$;
 414 if $i < J$, then
 415 $\mathbf{V}_i := -\mathbf{W}_i^{-1}\mathbf{C}_i$.

416 *Step 2:* While $i > 1$,
 417 $\mathbf{u}_i := \mathbf{w}_i + (1 - \delta_{i,J})\mathbf{u}_{i+1}$;
 418 $i := i - 1$.

419
 420 For a fixed pair $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$, Algorithm B allows us to progressively
 421 compute the conditional probabilities $P_{i,j,k}(n_1, n_2)$ in the family $\mathcal{P}(n, n)$ with
 422 $n = \min\{n_1, n_2\}$, and its neighboring counterparts $\mathcal{P}(m'_1, n)$ and $\mathcal{P}(n, m'_2)$, for
 423 integers $m'_1 \in \{n + 1, \dots, m_1\}$ and $m'_2 \in \{n + 1, \dots, m_2\}$, by appropriately in-
 424 creasing (Figure 2) the pair (n_1, n_2) .

425
 426 **Algorithm B** *Computation of the vectors $\{\mathbf{p}_{i,\cdot,k}(m_1, m_2) : i \in \{1, \dots, N -$*
 427 *$\delta_{0,k}\}, k \in \{0, 1, 2\}\}$, for a fixed pair $(m_1, m_2) \in \mathbb{N}_0 \times \mathbb{N}_0$.*

428
 429 $m := \min\{m_1, m_2\}$;
 430 $n := 0$;
 431 while $n \leq m$,
 432 $m'_1 := n$;
 433 $m'_2 := n + 1$;
 434 while $m'_1 \leq m_1$,
 435 $k := 0$;
 436 while $k \leq 2$,
 437 $\{\mathbf{p}_{i,\cdot,k}(m'_1, n) : i \in \{1, \dots, N - \delta_{0,k}\}\} \leftarrow$ from Algorithm A;
 438 $k := k + 1$;
 439 while $m'_2 \leq m_2$,
 440 $k := 0$;

441 while $k \leq 2$,
 442 $\{\mathbf{p}_{i,\cdot,k}(n, m'_2) : i \in \{1, \dots, N - \delta_{0,k}\}\} \leftarrow$ from Algorithm A;
 443 $k := k + 1$;
 444 $n := n + 1$.

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