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THE DISTRIBUTION OF THE TOTAL SIZE OF AN EPIDEMIC

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1. Introduction

This paper examines in some detail the distribution of the total number of cases in an epidemic of the general stochastic type for a closed population. The assumed model is that of Bartlett [2] and McKendrick [11] which Bailey [1] used to study the stochastic analogue of the deterministic threshold theorem (Kermack and McKendrick [10], D. G. Kendall [9]). Bailey obtained recurrence relations from which the required probabilities were computed numerically. His calculations revealed a gradual transition from J-shaped distributions containing only small epidemics for population sizes below the threshold, to U-shaped distributions containing either large or small epidemics but practically no epidemics of intermediate size when the threshold is exceeded. There is also an interesting transitional form of distribution near the threshold value.

In an attempt to understand what motivates an epidemic to behave in this way, Whittle [13] and Kendall [9] constructed different models approximating to the one used by Bailey but easier to handle analytically. Both explained Bailey’s results in terms of an initial birth and death process where extinction is certain in the first case and not certain in the second. This work is summarized, with additional references, in the book by Bailey [2]. In a paper presented at this Symposium, Gani [7] develops some recent work by Siskind [12] and himself [6] on a method of obtaining time dependent solutions of the epidemic equations. For the limiting case considered here he shows how the probabilities can be computed by successive multiplication of matrices.

My main object is to arrive at approximate formulae for the distribution of total epidemic size which are appropriate for large populations. The approach differs from that of most other investigations in that the backward equations of the process are used. (See, however, Bartlett [3].) I also find it convenient to work in terms of the number remaining uninfected, rather than the total number of new cases. The technique by which the approximations are obtained was previously used by me in an entirely different context (Daniels [4], [5]). As presented here it should not be regarded as rigorously establishing the approximations, though I have no doubt that the results are correct and numerical comparisons bear this out.
2. The deterministic model

Suppose that at time \( t \) there are \( x \) susceptibles, \( y \) infectives and \( z \) recovered or dead in the population. Initially we shall take \( x = \xi, y = \eta, z = 0 \), so that \( x + y + z = \xi + \eta \). The deterministic epidemic has been fully studied by Kendall [9], but we examine it briefly for the sake of some results referred to later. The deterministic equations are, with a suitable time scale,

\[
\begin{align*}
\frac{dx}{dt} &= -xy, & \frac{dy}{dt} &= xy - \rho y, & \frac{dz}{dt} &= \rho y,
\end{align*}
\]

where \( \rho \) is called the relative removal rate by Bailey, and the threshold by Kendall. Then \( dx/dz = -x/\rho \) and \( x = \xi \exp (-z/\rho) \) for all \( t \). At the end of the epidemic \( y = 0, z = \xi + \eta - x \), and the number \( x \) of individuals remaining uninfected satisfies the equation

\[
(2.2) \quad x \exp (-x/\rho) = \xi \exp [-(\xi + \eta)/\rho].
\]

We suppose that \( \xi \) and \( \rho \) are large and \( \eta/\rho \) is small. There are two values of \( x \) satisfying (2.2) near the respective roots \( \xi, \xi' \) of \( x \exp (-x/\rho) = \xi \exp (-\xi/\rho) \). The only relevant root is the one less than \( \xi \). When \( \xi < \rho \), this root is near \( \xi \) and (2.2) gives as a first approximation

\[
(2.3) \quad x = \xi - \eta \xi/(\rho - \xi).
\]

On the other hand, when \( \xi > \rho \) the required root is near \( \xi < \rho \) and approximately,

\[
(2.4) \quad x = \xi' - \eta \xi'/\rho - \xi).
\]

These hold provided \( \xi \) is not near \( \rho \), though it is easy to get an approximate transitional form for \( \xi \sim \rho \). Together, they constitute the deterministic threshold theorem in terms of the number remaining uninfected. Notice that when \( \xi \gg \rho \) then \( \xi'/\rho \) is small and

\[
(2.5) \quad x \sim \xi' \sim \xi e^{-\xi/\rho}.
\]

3. The stochastic model

In the continuous time model considered by Bartlett and McKendrick the transitions in \( (t, t + \delta t) \) are \( (x, y) \rightarrow (x - 1, y + 1) \) with probability \( xy\delta t + o(\delta t) \) and \( (x, y) \rightarrow (x, y - 1) \) with probability \( \rho y\delta t + o(\delta t) \). As we are concerned only with the final distribution of \( x \), it is simpler to work with the random walk of transitions in the \( x, y \) plane such that

\[
\begin{align*}
P\{(x, y) \rightarrow (x - 1, y + 1)\} &= x/(\rho + x), \quad P\{(x, y) \rightarrow (x, y - 1)\} = \rho/(\rho + x),
\end{align*}
\]

where initially \( x = \xi, y = \eta \) and absorption occurs on \( y = 0 \).
An alternative formulation of the random walk in terms of the numbers of new cases \( w = \xi - x \) and removals \( z \) is of some interest. This is

\[
P\{(w, z) \rightarrow (w + 1, z)\} = (\xi - w)/(\rho + \xi - w),
\]

\[
P\{(w, z) \rightarrow (w, z + 1)\} = \rho/(\rho + \xi - w).
\]

The problem can then be described in terms of a game involving a mixture of sampling with and without replacement. A box contains \( \xi \) real pennies and \( \rho \) false ones. The player starts with a capital of \( \eta \) pennies and the price of a draw is one penny. If he draws a false penny he replaces it in the box. If he draws a real penny he keeps it and is allowed a further trial free. The game stops when the player is ruined \( (w + \eta = z) \) or when he has drawn all the real pennies \( (w = \xi) \).

Let \( p(x|\xi, \eta) \) be the probability that there are ultimately \( x \) uninfected individuals, when initially there were \( \xi \) susceptibles and \( \eta \) infectives. The backward equations for \( p \) are

\[
(3.3) \quad \xi p(x|\xi - 1, \eta + 1) + \rho p(x|\xi, \eta - 1) - (\rho + \xi) p(x|\xi, \eta) = 0, \quad \xi > x, \eta \geq 1, \text{ and }
\]

\[
(3.4) \quad \rho p(x|x, \eta - 1) - (\rho + x) p(x|x, \eta) = 0
\]

with the condition

\[
(3.5) \quad p(x|\xi, 0) = \delta(\xi - x), \quad \text{where } \delta(\xi - x) = 0, \xi \neq x \text{ and } \delta(0) = 1. \quad \text{From } (3.4),
\]

\[
(3.6) \quad p(x|x, \eta) = \left[\frac{\rho}{\rho + x}\right] p(x|x, \eta - 1) = \cdots = \left[\frac{\rho}{\rho + x}\right]^x.
\]

Our method of attack depends on the fact that

\[
(3.7) \quad \left(\frac{\xi}{x + s}\right)\left(\frac{\rho}{\rho + x + s}\right)^{t-x+s}
\]

is a solution of (3.3) for arbitrary \( s \), and satisfies (3.6) when \( s = 0 \). We try to build up a solution of the form

\[
(3.8) \quad p(x|\xi, \eta) = \sum_{s=0}^{\xi-x} A_s \left(\frac{\xi}{x + s}\right)\left(\frac{\rho}{\rho + x + s}\right)^{t-x+s}
\]

satisfying the required conditions. If \( A_0 = 1 \), condition (3.6) is satisfied, and from (3.5) we must have

\[
(3.9) \quad \delta(\xi - x) = \sum_{s=0}^{\xi-x} A_s \left(\frac{\xi}{x + s}\right)\left(\frac{\rho}{\rho + x + s}\right)^{t-x}.
\]

The coefficients \( A_s \) can be determined recursively and hence \( p(x|\xi, \eta) \) can be found, provided \( A_s \) is independent of \( \xi \). That this is so becomes clear if we write

\[
(3.10) \quad A_s = (-)^s\left(\frac{x + s}{s}\right)H_s,
\]
and use the fact that

\[(3.11)\quad \left(\begin{array}{c} x + s \\ s \end{array}\right) (x + s) = \left(\begin{array}{c} x \\ s \end{array}\right) (x - s).\]

Then,

\[(3.12)\quad p(x|\xi, \eta) = \left(\begin{array}{c} x \\ \eta \end{array}\right) \sum_{s=0}^{\eta - x} (-1)^{s} H_{s} \left(\begin{array}{c} \xi - x \\ s \end{array}\right) \left(\frac{\rho}{\rho + x + s}\right)^{t-s+\rho},\]

\[(3.13)\quad \delta(\xi - x) = \sum_{s=0}^{\xi - x} (-1)^{s} H_{s} \left(\begin{array}{c} \xi - x \\ s \end{array}\right) \left(\frac{\rho}{\rho + x + s}\right)^{t-s}.\]

The coefficients \(H_{s}\) depend only on \(x\) and \(\rho\).

As a method of computing the probabilities, these equations are if anything less convenient than the original equations (3.3), (3.4), or the corresponding forward equations, when \(\xi\) is large and \(\xi > \rho\). Their value lies in the fact that a technique is available for obtaining an asymptotic approximation when \(\xi\) is large.

4. Some exact results

The problem is substantially simplified by using the following result. Since the left side of (3.13) is zero except when \(\xi = x\), it can equally well be put in the form

\[(4.1)\quad \delta(\xi - x) = \sum_{s=0}^{\xi - x} (-1)^{s} H_{s} \left(\begin{array}{c} \xi - x \\ s \end{array}\right) \left(\frac{\rho}{\rho + x + s}\right)^{t-s}.\]

If we then write \(H_{s} = H_{s}(x, \rho)\) and \(p(x|\xi, \eta) = p(x|\xi, \eta, \rho)\) to show their dependence on \(\rho\), it appears that

\[(4.2)\quad H_{s}(x, \rho) = H_{s}(0, \rho + x),\]

and from (3.13) we get the exact relation

\[(4.3)\quad p(x|\xi, \eta, \rho) = \left(\frac{\rho}{\rho + x}\right)^{t-x+\rho} \left(\begin{array}{c} x \\ \xi \end{array}\right) p(0|\xi - x, \eta, \rho + x).\]

(H. F. Downton has succeeded in deriving (4.3) by a direct combinatorial argument.) This enables everything we want to be deduced from a knowledge only of the behavior of \(p(0|\xi, \eta, \rho)\) which we now study. The equations are, with \(H_{s}\) for \(H_{s}(0, \rho),\)

\[(4.4)\quad p(0|\xi, \eta, \rho) = \sum_{s=0}^{\xi} (-1)^{s} H_{s} \left(\begin{array}{c} \xi \\ s \end{array}\right) \left(\frac{\rho}{\rho + s}\right)^{t+s},\]

\[(4.5)\quad \delta(\xi) = \sum_{s=0}^{\xi} (-1)^{s} H_{s} \left(\begin{array}{c} \xi \\ s \end{array}\right) \left(\frac{\rho}{\rho + s}\right)^{s}.\]

Taking \(\xi = 0, 1, 2, \cdots\) in (4.5) we get a set of equations for \(H_{s}\) which can be solved in determinantal form as
TOTAL SIZE OF AN EPIDEMIC

(4.6) \[ H_s = \sum_{i=0}^{s} \binom{s}{i} c_i \]

\[ \begin{array}{ccccccc}
  c_0 & 1 & 0 & 0 & 0 & \cdots & 0 \\
  c_1 & 1 & 0 & 0 & 0 \\
  c_2 & 1 & 0 & 0 \\
  \vdots & \vdots & \vdots & \vdots & \ddots \\
  c_{s-2} & 1 \\
\end{array} \]

where \( c_s = \rho / (\rho + s) \) and \( H_0 = 1 \). Substitution in (4.4) gives an explicit solution for \( p(0|\xi, \eta, \rho) \).

5. Approximations below the threshold

The form of the solution (4.6) bears an unexpected and, I suspect, fortuitous resemblance to expressions for the probabilities associated with the Poisson process with a curved absorbing boundary and the related Kolmogorov-Smirnov test [5]. For example, it follows from the work on that problem that \( H_s \) can also be expressed in the form \( H_s = c_i \cdot C_s(0) \), where

(5.1) \[ C_s(z) = s! \int_{z}^{\infty} dz_1 \int_{z_1}^{\infty} dz_2 \cdots \int_{z_{s-1}}^{\infty} dz_s \]

is a so called Gontcharoff polynomial [8] whose \( j \)th derivative vanishes at \( z = c_j \). A good deal can be discovered about the asymptotic behavior of these expressions by using a technique originally developed for a related problem [4]. But there is an essential difference here which complicates matters. In the applications mentioned \( c_s \) is an increasing positive sequence and this ensures that \( C_s(0) \) is always positive. In the present problem \( c_s \) is a decreasing positive sequence and beyond a certain value of \( s \), \( H_s \) begins to oscillate with increasing amplitude and alternating sign. Nevertheless, we shall use a modified version of the same technique to study the asymptotic form of \( H_s \) and, hence, deduce that of \( p(0|\xi, \eta, \rho) \) when \( \xi \) and \( \rho \) are large. The presentation is heuristic and to some extent incomplete. A rigorous development must depend on a more extensive study of the asymptotic properties of Gontcharoff polynomials which it is hoped to publish later.

In (4.5) replace \( \xi \) by \( m \), multiply it by \( (-\lambda)^m \binom{\xi}{m} \) and sum from \( m = 0 \) to \( \xi \).

After a little manipulation the result is

(5.2) \[ 1 = \sum_{\xi=0}^{\xi} H_s \left( \frac{\xi}{s} \right) (\lambda c_s)^{s}(1 - \lambda c_s)^{\xi-s}, \quad c_s = \rho / (\rho + s), \]
where $\lambda$ is an arbitrary parameter. The technique is to look at the behavior of
\begin{equation}
T_*(\lambda) = \left(\frac{\xi}{s}\right)(\lambda c_*)^\gamma(1 - \lambda c_*)^{t-\gamma}
\end{equation}
for large $\xi$. It can be shown to have limiting forms analogous to the normal and Poisson limits of the binomial distribution, with a peak at the unique root $s_0$ of $s = \lambda \xi c_*$. By varying $\lambda$ we can scan $H_*$ with this "window" and deduce its asymptotic behavior. The range $0 < \lambda < 1$ ensures that $T_*(\lambda)$ is positive, but $\lambda$ can be allowed to exceed unity provided $T_*(\lambda)$ remains positive near the root $s_0$.

We shall consider only the normal limiting form. Assume $\xi$ and $\rho$ are large and write $z = s/\xi$, $dz = 1/\xi$, $c(z) = c_*$, $T_*(\lambda) = T(z, \lambda)dz$. If neither $z$ nor $1 - z$ is small, Stirling's approximation leads to
\begin{equation}
T(z, \lambda) \sim \left[\frac{\xi}{2\pi^2(1 - z)}\right]^{1/2} \left[\frac{\lambda c(z)}{z}\right]^\xi \left[\frac{1 - \lambda c(z)}{1 - z}\right]^{t(1-\gamma)}
\end{equation}
\begin{align*}
&= \left[\frac{\xi}{2\pi^2(1 - z)}\right]^{1/2} \left\{1 - \left[\frac{z - \lambda c(z)}{z}\right]\right\}^\xi \left\{1 + \left[z - \lambda c(z)\right]\right\}^{t(1-\gamma)} \\
&= \left[\frac{\xi}{2\pi^2(1 - z)}\right]^{1/2} \exp \left\{-\frac{\xi[z - \lambda c(z)]^2}{2z(1 - z)} + \text{terms involving higher powers of } z - \lambda c(z)\right\}.
\end{align*}

The maximum of $T(z, \lambda)$ is at the unique root $z_0$ of $z - \lambda c(z) = 0$, and it is shown in [4] that there are no other maxima. Near $z_0$ we can write $z - \lambda c(z) = (z - z_0)(1 - \lambda c'(z_0))$, and because $z - z_0$ is $O(\xi^{1/2})$ over its effective range, we get the normal approximation
\begin{equation}
T(z, \lambda) \sim \left[\frac{\xi}{2\pi z_0(1 - z_0)}\right]^{1/2} \exp \left\{-\frac{\xi[z - \lambda c(z)]^2}{2z_0(1 - z_0)}(z - z_0)^2\right\},
\end{equation}
where
\begin{equation}
z_0 = \lambda c(z_0).
\end{equation}

If it can now be assumed that $H(z) = H_*$ varies slowly with $z$ near $z_0$, then (5.2) approximates to
\begin{equation}
1 \sim \int_0^1 H(z) T(z, \lambda)dz \sim H(z_0) \int_0^1 T(z, \lambda)dz \\
\sim H(z_0)/[1 - \lambda c'(z_0)] = H(z_0)/[1 - z_0 c'(z_0)/c(z_0)].
\end{equation}

Hence,
\begin{equation}
H(z) \sim 1 - zc'(z)/c(z),
\end{equation}
provided $z$ is a possible root of (5.6) at which (5.5) holds. In terms of $s$, we have $c'(z)/c(z) = -\xi/(\rho + s)$, and we arrive at the approximation
\begin{equation}
H_* \sim 1 + s/(\rho + s) = 2 - \rho/(\rho + s).
\end{equation}

The result is, of course, suggested rather than established by this kind of
reasoning. It depends on the assumption that $H(z)$ varies slowly, and we would expect it to fail for large values of $s$ corresponding to roots for which $\lambda$ causes $T_0(\lambda)$ to oscillate. Also, small values of $s$ have been excluded by the argument. Nevertheless, calculations show that the approximation is good for values of $s$ up to about $\rho$ (see table I). It should therefore provide an approximation for $p(x|\xi, \eta, \rho)$ when $\xi$ is less than the threshold $\rho$.

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Let us substitute (5.8) in the right side of (4.5) to see how nearly it is satisfied for $\xi > 0$. (It is exact for $\xi = 0$). We have
The expansion within the integrand is convergent for small enough $u$, and termwise integration yields an asymptotic expansion in powers of $\rho^{-1}$ for fixed $\xi$. The term in $\rho^{-t}$ vanishes and the leading term is
\begin{equation}
(5.11) \quad -\xi(2t)!/\rho t\xi(\xi - 1). \tag{5.11}
\end{equation}
For large $\rho$ this is small even at $\xi = 1$. As $\xi$ increases it becomes approximately
\begin{equation}
(5.12) \quad -[\rho \xi^t/8(2)^{1/2}](4\xi/\rho^t)^{t+2} \tag{5.12}
\end{equation}
which decreases to a minimum at about $\xi = \rho/4$. It does not become appreciable again until $\xi$ approaches $\rho/4$ after which it rapidly becomes large. So at least for $\xi < \rho/4$ one can with some confidence insert (5.9) into (4.4) and obtain in the same way,
\begin{equation}
(5.13) \quad p(0|\xi, \eta, \rho) \sim \frac{1}{(\xi + \eta - 1)!} \int_0^{\infty} \frac{[2u^{t+1} - u^{t+1}/(\xi + \eta)]}{(1 - e^{-u/\rho})e^{-u}} du \nonumber
\end{equation}
\begin{equation}
\quad \quad \quad \quad \sim \frac{\eta(2\xi + \eta - 1)!}{(\xi + \eta)! \rho^t} + O(\rho^{-t-1}). \tag{5.13}
\end{equation}
Then from (4.3) we get for values of $\xi$ below the threshold $\rho$,
\begin{equation}
(5.14) \quad p(x|\xi, \eta, \rho) \sim \frac{\eta \rho^{t-x+\eta}}{(\rho + x)^{2t-2x+\eta}} \frac{(\xi)}{(\xi - x + \eta)!} \frac{(2\xi - 2x + \eta - 1)!}{(\xi - x + \eta)!} \nonumber
\end{equation}
\begin{equation}
\quad \quad \quad \quad = \frac{\eta \rho^{x+w}}{(\rho + \xi - w)^{2w+\eta}} \frac{(\xi)}{(w + \eta)!} \frac{(2w + \eta - 1)!}{(w + \eta)!} \tag{5.14}
\end{equation}
in terms of the number $w$ of new cases. Since $\xi$ is large, a further approximation leads to the result
\begin{equation}
(5.15) \quad p \sim \frac{\eta \rho^{x+w}}{(\rho + \xi)^{2w+\eta}} \frac{(2w + \eta - 1)!}{w!(w + \eta)!}, \tag{5.15}
\end{equation}
which is the solution for the birth and death process proposed by Bartlett and exploited by Whittle and Kendall, having birth rate $\xi$, death rate $\rho$, and whose mean is given by the deterministic approximation (2.3).
6. Approximations above the threshold

To investigate the range of $\xi$ above the threshold $\rho$, it is necessary to study the behavior of $H_*$ at values of $s$ beyond those which can be reached by the previous method. It has been mentioned that $H_*$ begins to oscillate violently when $s$ exceeds a certain value. This suggests that the following transformation of (5.2) will be useful for such values of $s$. Write $\lambda = -\nu/(1 - \nu)$, and

$$H_* = (-\nu'[(1 - c_\nu')s/c_\nu])K_* = (-\nu(s/\rho)c_\nu K_\nu.$$  

Then, (5.2) becomes

$$\beta(s) = \frac{\xi}{s}\left[\nu(1 - c_\nu)[1 - \nu(1 - c_\nu)]^{\xi - s}.$$  

We could now try using the previous technique with $T_\nu(\lambda)$ replaced by

$$U_\nu(\nu) = \left(\frac{\xi}{s}\right)^{\nu(1 - c_\nu)[1 - \nu(1 - c_\nu)]^{\xi - s},$$  

which has peaks at the roots of

$$s = \nu\xi(1 - c_\nu) = \nu\xi/(\rho + s).$$  

The lower root $s = 0$ is irrelevant because we are only interested in using (6.2) for large values of $s$. The upper root is $s_0 = \nu\xi - \rho$, and by varying $\nu$ over a suitable range we could examine the behavior of $K_\nu$ provided it can be assumed to vary slowly (see table I), after substituting the known approximation (5.9) in (6.1) and (6.2) to cover the lower range of $s$.

We shall adopt an approach which is based on this idea but is rather more direct for the present problem. Let

$$H_* = 1 + s/(\rho + s) + (-\nu)(s/\rho)L_\nu.$$  

We have seen that the effect of $L_\nu$ can be ignored at least for $s < \rho\varepsilon/4$. On substituting (6.5) in (4.5), we get

$$\delta(\xi - x) \sim \sum_{s=0}^{\xi} \left(1 + \frac{s}{\rho + s}\right)^{\nu'\left(\frac{\xi}{s}\right)}^{\nu(\frac{\rho}{\rho + s})^{\xi \cdot s},}$$  

say. The second term $B$ can be expressed as $\sum L_\nu U_\nu(1)$. As before, put $z = s/\xi$ and $U_\nu(1) = U(z, 1)dz$. The upper root of (6.4) is $s_0 = \xi - \rho$ and provided this is far from zero, $U(z, 1)$ will have an isolated peak at $z_0 = 1 - \rho/\xi$ near which

$$U(z, 1) \sim \left[\frac{\xi}{2\pi z_0(1 - z_0)}\right]^{1/2} \exp\{-\xi(1 + c'(z_0))^2(z - z_0)^2/2z_0(1 - z_0)\}.$$  

Assuming that $L_\nu = L_\nu(z)$ varies slowly near $z_0$, we can infer that

$$B \sim L(z_0)/[1 + c'(z_0)] = \rho L_{\xi - \rho}/(\xi - \rho).$$
Consider first the case where \( \xi \) is much greater than \( \rho \) which is itself large. Under these conditions there is a remarkably simple approximation for \( p(x|\xi, \eta, \rho) \) in the region of large epidemics. The terms in \( A \) die away rapidly and their sum approximates to

\[
A \sim \sum_{s=0}^{\infty} \frac{(-\xi e^{-t/\rho})^s}{s!} = \exp(-\xi e^{-t/\rho}).
\]

Hence,

\[
p(0|\xi, \eta, \rho) \sim -\exp(-\xi e^{-t/\rho}).
\]

The formulae for \( p(0|\xi, \eta, \rho) \) corresponding to (6.6) is

\[
p(0|\xi, \eta, \rho) \sim \sum_{s=0}^{\infty} \left(1 + \frac{s}{\rho + s}\right) (-\xi)^s \left(\frac{\rho}{\rho + s}\right)^{t+s}
+ \sum_{s=0}^{\infty} \sum_{t=0}^{\infty} L_t \left(\xi\right) \left(\frac{s}{\rho + s}\right)^t \left(\frac{\rho}{\rho + s}\right)^{t-s+1}.
\]

Suppose that \( \eta \) is small. Compared with (6.6), to the order of approximation considered the effect of the extra factor \([\rho/(\rho + s)]^s\) is to leave the first term unaltered and to multiply the second term by \([\rho/(\rho + s_0)]^s = (\rho/\xi)^s\). It follows that

\[
p(0|\xi, \eta, \rho) \sim [1 - (\rho/\xi)^s] \exp(-\xi e^{-t/\rho}).
\]

Then from (4.3) we obtain, for small values of \( x \),

\[
p(x|\xi, \eta, \rho) \sim [1 - (\rho/\xi)^s] \left(\frac{(\xi e^{-t/\rho})^x}{x!}\right) \exp(-\xi e^{-t/\rho}).
\]

In other words, when the threshold is large but the population size is much larger, the distribution of the number remaining uninfected in a large epidemic has approximately the Poisson form with the deterministic mean \( \xi e^{-t/\rho} \).

This could perhaps have been conjectured from (4.3) on the plausible supposition that \( p(0|\xi - x, \eta, \rho + x) \) changes slowly with \( x \) when \( x \) is small and \( \xi \) is far above the threshold \( \rho \). It is a good approximation for large values of \( \xi/\rho \), but otherwise it is rather a crude fit. One feels that there must be a direct argument in terms of the epidemic process itself to explain this Poisson-like behavior, just as the approximating birth and death process explains the behavior for small epidemics.

At the other end of the distribution near \( x = \xi \), (5.14) or (5.15) provides a good approximation. Notice that (5.15) can also be expressed as

\[
p \sim (\rho/\xi)^s \frac{\eta p^{w+1}}{(\rho + \xi)^{w+1}} \frac{(2w + \eta - 1)!}{w!(w + \eta)!},
\]

in accordance with the point of view adopted by Kendall and Whittle, \((\rho/\xi)^s\) being the probability that a large epidemic will not develop.
7. A more refined approximation

When $\xi$ is not much larger than $\rho$ the argument of the previous section breaks down principally because the peak of $U(z, 1)$ at $1 - \rho/\xi$ is no longer sufficiently isolated from the one at $z = 0$, and the overlap begins to matter near the tail of the distribution when $\xi - x$ approaches $\rho + x$. Provided this does not happen, we can still improve the previous approximation considerably by looking again at the exact expression for the first term of (6.6) which is, from (5.10),

\[
(7.1) \quad A = \frac{1}{(\xi - 1)!} \int_0^\infty u^{t-1}(2 - u/\xi)(1 - e^{-u\rho})e^{-u} du
\]

\[
= \frac{\xi^t}{(\xi - 1)!} \int_0^\infty v^{t-1}(2 - v)(1 - e^{-v\rho})e^{-v} dv.
\]

### TABLE II

**Distribution of the Final Number $x$ of Uninfected**

$p$ is exact; $p_1$ is from (7.4); $p_2$ is from (6.13); only the lower end of the distribution is tabulated.

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Applying the Laplace method of approximation to the integral, we get

\[
A \sim \frac{(2 - v_0)v_0^\xi e^{(1 - v_0)(1 - e^{-v_0/\rho})t}}{(1 + (v_0 - 1)[(1 + \xi/\rho)v_0 - 1])^{1/2}} = f(v_0, \xi, \rho),
\]

where

\[
e^{v_0/\rho} - 1 = (v_0\xi/\rho)/(v_0 - 1).
\]

(When \(\xi/\rho\) is large, \(v_0 \sim 1\) and this reduces to (6.9)). Since \(\eta\) is small, the effect on \(A\) of the extra factor \([\rho/(\rho + s)]^n\) in (6.11) is to multiply \(A\) by \(v_0\) to the same order of approximation. By the previous argument, we then get for large epidemics

\[
p(x|\xi, \eta, \rho) \sim \left(\frac{\rho}{\rho + x}\right)^{t-x+\eta}\left(\frac{\xi}{x}\right)\left[\frac{v_0^\xi - \left(\frac{\rho + x}{\xi - x}\right)^n}{v_0}\right]^n f(v_0, \xi - x, \rho + x),
\]

where \(v_0\) satisfies (7.3) with \(\xi - x\) for \(\xi\) and \(\rho + x\) for \(\rho\). Table II shows (7.4) to be a remarkably good fit even for values as low as \(\rho = 25\), \(\xi = 100\). When \(\rho = 50\), \(\xi = 100\) the fit is still found to be good for small values of \(x\) but it begins to deteriorate in the tail of the distribution because of the overlap effect mentioned. There seems to be no simple way of allowing for this with the present technique.

From the practical point of view, agreement to such a high order of accuracy is not particularly important because the underlying model is itself very much idealized, and exact computations can in any case be carried out by computer on the original backward or forward equations. But it does give one considerable confidence in the method used to arrive at the approximations.

I am much indebted to Mr. R. L. Holder and Dr. V. D. Barnett for calculations on our English Electric KDF.9. computer which have sustained me throughout the work, and in particular for the computations of tables I and II.

REFERENCES


