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Seasonal Population Dynamics of Ticks, and its Influence on Infection Transmission: a Semi-discrete Approach

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In this paper, a simple semi-discrete (ticks' feeding is assumed to occur only during 1 the summers of each year) model for tick population dynamics is presented. Con-2 3 ditions for existence, uniqueness, and stability of a positive equilibrium are found; 4 the system is then studied numerically using parameter estimates calibrated for the tick Ixodes ricinus in Trentino, Italy, and the sensitivity to parameters is examined. 5 Then, this model is extended to consider a tick-transmitted infection of one 6 species of hosts, while other hosts are incompetent to the infection. Assuming, 7 for simplicity, that the infection is not affecting the total number either of hosts or 8 ticks, a threshold condition for infection persistence is obtained. The dependence 9 of the equilibrium infection prevalence on parameters is studied numerically; in 10 particular, we considered how infection prevalence depends on host densities. This 11 analysis reveals that a 'dilution effect' occurs both for competent and for incompe-12 tent hosts; this means that, besides a lower threshold for host densities for infection 13 to persist, there exists also an upper threshold: if host densities were higher than the 14 upper threshold, the infection would go to extinction. Numerically, it is found that, 15 for realistic parameter values, the upper threshold is not much higher than observed 16 densities. 17

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1. INTRODUCTION

Tick-borne diseases [for instance, rickettsiosis, Lyme disease, Ehrlichiosis, relapsing fever, TBE (tick-borne encephalitis)] are serious health problem affecting humans as well as domestic animals in many parts of the world. These infections are generally transmitted through a bite of an infected tick, and it appears that most of these infections are widely present in some wildlife species; hence, an understanding of tick population dynamics and its interaction with hosts is essential to understand and control such diseases (Hudson *et al.*, 2002).

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Our work is tailored to Lyme disease, which is transmitted, in Europe and North America, by Ixodes ricinus. Ixodidae ticks, after hatching from eggs, go through three life stages: larva, nymph, and adult. They pass from one life stage to another by moulting, after a blood meal. In temperate climates, the life cycle is strongly influenced by the seasonal rhythm: simplifying a very complex pattern (Randolph et al., 2002), one can say that larvae and nymphs who feed in the season in which they emerge generally develop into nymphs and adults respectively in the next season. If they do not feed in their first season (summer), most die off but some (especially nymphs) can survive through winter and feed in the following year, developing (into adults) in the same year in which they feed. Adult ticks feed 10 also during winter; they mate, with the male dying shortly after mating and the 11 female remaining longer on the host. Afterwards, the female drops off the host 12 and deposits about 3000 eggs. The hatching of larvae takes several weeks (48–135 13 days) and they start appearing from the summer onwards. 14

For most of the infections named above, transmission occurs during blood meals: a tick feeding on an infected host may become infected, and then carry the infection throughout its life, being able to transmit the infection to subsequent hosts. For some infections, especially TBE, infection may also be transmitted directly among ticks feeding close to each other ('co-feeding') (Jones et al., 1987); this route will not be considered in the present paper.

There exist several papers [for instance, Caraco et al. (1998), O'Callaghan et al. (1998), Norman et al. (1999), Rosà et al. (2003)] that model tick and infection dynamics as a continuous process in time. However, as already described, tick population dynamics is strongly influenced, in temperate climates, by the seasonal pattern, with tick development from one stage to the next generally requiring one year. Randolph and Rogers (1997) described tick population dynamics under the influence of environmental conditions, while Sandberg and Awerbuch (1992) used a matrix model with month-dependent transition rates; neither of them, however, considered infection transmission.

Here we present a simple model for tick dynamics and infection transmission that 30 takes into account the seasonal cycle, albeit in an extreme way. Tick feeding and 31 infection dynamics is described as a continuous process in each 'summer', while 32 tick development occurs through 'winters'. Therefore, we obtain a semi-discrete 33 model in the variables L_n , N_n , and A_n , the densities of larvae, nymphs, and adults 34 at the beginning of season n. We find the threshold conditions for tick persistence, 35 and for the stability of the endemic equilibrium. 36

This simple model is then extended to consider infections from ticks to host and 37 vice versa, under the simplifying assumption that infection is not affecting the total number of either ticks or hosts. Here too a threshold condition for infection-free equilibrium is obtained.

The system is then studied numerically, using parameter estimates based on data 41 obtained from the Centre for Alpine Ecology, but considering also, through bifurca-42 tion diagrams, how uncertainties in parameters reflect in the qualitative behaviour 43

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of the system. In particular, we study the effects of season length, host density,
 probability of immediate development, and winter survival probability of larvae on
 tick and infection dynamics.

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2. THE MATHEMATICAL MODEL FOR TICK DYNAMICS

As stated above, we consider a very simple model for tick dynamics with two 5 distinct seasons: 'summer' and 'winter'. Feeding occurs as a continuous process 6 during summer, while only moulting generally occurs in winter. To be precise, 7 we assume that larvae and nymphs that feed during one 'summer' go through 8 the moulting stage but arrest their development and emerge (as nymphs or adults, 9 respectively) in the following 'summer'. On the other hand, we assume that after 10 the adult females feed and produce eggs, a proportion of the eggs hatch imme-11 diately, so that larvae emerge in the same 'summer', while the rest arrest their 12 development, and larvae emerge in the following 'summer'. Finally, we assume 13 that larvae, nymphs, and adults die at the end of the 'summer' in which they have 14 emerged, if they have not succeeded in feeding. Of course, these assumptions are 15 rather crude with respect of the complex interactions between climatic factors, indi-16 vidual fat reserves, and feeding time (Randolph et al., 2002); we believe, however, 17 that they capture some essential features of ticks' seasonal rhythm. 18

For the sake of simplicity, host population is assumed to be constant [see Rosà *et al.* (2003) for other assumptions].

These assumptions translate into the following model: in summer *n*, the variables $L_n(t)$, $N_n(t)$, and $A_n(t)$ (densities of larvae, nymphs, and adults at time *t* of summer *n*) satisfy the following system of differential equations:

$$\begin{cases} \dot{L}_{n}(t) = pcg_{A}A_{n}(t) - (d_{L} + g_{L})L_{n}(t), \\ \dot{N}_{n}(t) = -(d_{N} + g_{N})N_{n}(t), \\ \dot{A}_{n}(t) = -(d_{A} + g_{A})A_{n}(t), \end{cases}$$
(1)

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where d_z (z = L, N, A) are the death rates (during the season) of the various stages, and g_z their feeding rates. Feeding rates will depend on encounter rates β_z and host densities; since we assumed host densities to be constant, feeding rates will also be constant: however, when we consider how tick dynamics is affected by host densities, we will use the explicit dependence of g_z on host densities.

The constant *p* is the probability of immediate development of tick larvae, and *c* is the number of larvae produced per feeding adult (considering also their sex ratio); the latter is assumed to be constant [in contrast to the case for Rosà *et al.* (2003)], since in the literature density dependence is documented in moulting probabilities (Randolph and Rogers, 1997) but not in this quantity.

To this equation, valid in (0, T) (*T* is the length of a summer), we associate initial conditions, depending on the previous year's variables; to be precise:

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$$\begin{cases} L_n(0) = w \int_0^T (1-p) cg_A A_{n-1}(s) ds \\ N_n(0) = m_L(\overline{L_{n-1}}) \int_{0_T}^T g_L L_{n-1}(s) ds \end{cases}$$
(2)

$$A_n(0) = m_N(\overline{N_{n-1}}) \int_0^T g_N N_{n-1}(s) ds.$$

Here w is the probability of survival through winter for larvae that have delayed development; $m_z(\cdot)$ are the moulting rates, assumed to be decreasing functions of the average density (over the season) of that stage [see Randolph and Rogers (1997) for empirical evidence for this assumption]. The average densities are defined as

$$\overline{L_{n-1}} = \frac{1}{T} \int_0^T L_{n-1}(s) ds$$
 (3)

and analogously for $\overline{N_{n-1}}$. Solving (1), we find

$$N_{n}(t) = N_{n}(0)e^{-(d_{N}+g_{N})t}$$

$$A_{n}(t) = A_{n}(0)e^{-(d_{A}+g_{A})t}$$

$$L_{n}(t) = pcg_{A}\int_{0}^{t}e^{-(d_{L}+g_{L})(t-s)}A_{n}(s)ds$$

$$= L_{n}(0)e^{-(d_{L}+g_{L})t} + pcg_{A}A_{n}(0)\frac{e^{-(d_{A}+g_{A})t} - e^{-(d_{L}+g_{L})t}}{d_{L}+g_{L} - (d_{A}+g_{A})}$$
(4)

under the generic assumption $d_L + g_L \neq d_A + g_A$.

From (4), we obtain

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$$\overline{N_{n-1}} = \frac{N_{n-1}(0)}{T} \tau_N \quad \text{and} \quad \overline{L_{n-1}} = \frac{1}{T} (pcf_A \tau_{L_i} A_{n-1}(0) + \tau_{L_d} L_{n-1}(0)), \quad (5)$$

where

$$u_N = \int_{-1}^{T} e^{-(d_N + g_N)s} ds = \frac{1 - e^{-(d_N + g_N)T}}{(d_N + g_N)}$$
¹⁴

 $t_N = \int_0^\infty e^{-as} = \frac{(d_N + g_N)}{(d_N + g_N)}$

represents the average time spent questing by a nymph,

$$\tau_{L_d} = \int_0^T e^{-(d_L + g_L)s} ds = \frac{1 - e^{-(d_L + g_L)T}}{(d_L + g_L)}$$

represents the average time spent questing by a larva that has delayed development, 18

$$f_A = g_A \int_0^T e^{-(d_A + g_A)s} ds = \frac{g_A}{d_A + g_A} (1 - e^{-(d_A + g_A)T})$$
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represents the probability that an adult feeds, and

$$\tau_{Li} = \frac{g_A}{f_A} \int_0^T e^{-(d_A + g_A)s} \int_s^T e^{-(d_L + g_L)(t-s)} dt \, ds$$

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represents the average time spent questing by a larva with immediate development,

² remembering that this will start at time *s* of a season.

The constants τ_N and τ_{L_d} arise naturally from (4), and happen to have a nice biological interpretation. On the other hand, the constants f_A and τ_{L_i} have been introduced in order to give a consistent biological interpretation of (5). To see that (5) is indeed correct, one can compute

$$f_A \tau_{L_i} = \frac{g_A}{(d_A + g_A)(d_L + g_L)} - \frac{g_A}{d_L + g_L - (d_A + g_A)}$$

$$\times \left(\frac{e^{-(d_A + g_A)^2}}{d_A + g_A} - \frac{e^{-(d_L + g_L)^2}}{d_L + g_L}\right)$$

$$= g_A \int_0^T \frac{e^{-(d_A + g_A)t} - e^{-(d_L + g_L)t}}{d_L + g_L - (d_A + g_A)} dt$$

Note that, for reasonable values of death and feeding rates, and of season lengths,
 the exponential terms in these expressions are very close to zero, and one has the
 approximations

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$$\tau_N \approx \frac{1}{d_N + g_N} \qquad \tau_{L_d} \approx \tau_{L_i} \approx \frac{1}{d_L + g_L} \qquad f_A \approx \frac{g_A}{d_A + g_A}.$$
(6)

With this notation, we can then obtain a discrete system for the densities at the beginning of each season: $L_n \equiv L_n(0)$, $N_n \equiv N_n(0)$, and $A_n \equiv A_n(0)$. In fact, from (2), using (4) and (5), we obtain

$$\begin{cases} L_n = c(1-p)wf_A A_{n-1}, \\ N_n = g_L(f_A c p \tau_{L_i} A_{n-1} + \tau_{L_d} L_{n-1}) m_L \left(\frac{(f_A c p \tau_{L_i} A_{n-1} + \tau_{L_d} L_{n-1})}{T} \right), \\ A_n = g_N \tau_N N_{n-1} m_N \left(\frac{N_{n-1} \tau_N}{T} \right). \end{cases}$$
(7)

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All the parameters used in this model are presented, together with their biological interpretation and a reference value, in Table 1.

Let us now look for a stationary (over *n*) solution of (7): set $L_n \equiv L^*$, $N_n \equiv N^*$ and $A_n \equiv A^*$ in (7). From the first equation, we obtain

$$L^* = c(1-p)wf_A A^*.$$
 (8)

²³ Then, using (8) in the second and third equation, we obtain

$$N^* = cg_L f_A A^* (p\tau_{L_i} + (1-p)w\tau_{L_d})m_L \left(\frac{cf_A A^*}{T}(p\tau_{L_i} + (1-p)w\tau_{L_d})\right)$$
(9)

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Table 1. Notation used to denote the various parameters included in the model, together with the reference values used. In all parameters time is measured in days, and host densities are per hectare.

Symbol	Description	Value
H_1, H_2	Densities of two types of hosts	30, 0.1
β_1^z	Rates of encounters between questing ticks in stage z (z =	0.028, 0.0009, 0
_	L, N, A) and host H_1	
β_2^z	Rates of encounters between questing ticks in stage z (z =	0.05, 0.03, 0.13
_	L, N, A and host H_2	
σ_i^z	Detachment rate of ticks in stage z ($z = L, N, A$) feeding on	0.5
	hosts H_i $(i = 1, 2)$	
c_i^z	Computed quantity	β_i^z/β_i^z
g_z	Feeding rates in stage z ($z = L, N, A$) given by the relation	0.31, 0.028, 0.013
	(18)	
d_z	Death rates of questing ticks in stage z ($z = L, N, A$)	0.05, 0.03, 0.03
$m_z(x)$	Moulting probability depending on average values x of ticks in	$0.15 e^{-0.008x}$
	stage z	
р	Probability of immediate development of tick larvae	0.8
w	Winter survival probability of larvae that have delayed develop-	0.1
	ment	
Т	Length of summer	182
С	Average number of eggs per fed adult	1300

and

$$A^* = g_N N^* \tau_N m_N \left(\frac{N^*}{T} \tau_N\right). \tag{10}$$

Substituting (10) in (9), we see that N^* can either be equal to 0, or it must be a solution of the equation G(N) = 1 where

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$$G(N) = g_L c_1 m_N(c_2 N) m_L \left(\frac{c_1}{T} N m_N(c_2 N)\right)$$
(11) 5

with

$$c_1 = cf_A g_N \tau_N (p\tau_{L_i} + (1-p)w\tau_{L_d})$$
 and $c_2 = \frac{\tau_N}{T}$.

Once we have a solution N^* of G(N) = 1, (8) and (10) yield A^* and hence L^* . Thus we have a nontrivial equilibrium, say $E^* = (L^*, N^*, A^*)$.

If we assume

$$\lim_{x \to \infty} \min\{m_L(x), m_N(x)\} = 0$$
 (12) 11

we then see that a sufficient condition for having a nontrivial equilibrium is $G(0) > 1_2$ 1, i.e., 13

$$g_L c_1 m_N(0) m_L(0) = c g_L f_A g_N \tau_N(p \tau_{L_i} + (1-p) w \tau_{L_d}) m_N(0) m_L(0) > 1.$$
 (13) 14

Condition (13) can be easily interpreted. In fact, $g_N \tau_N$ represents the probability 16

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that a nymph feeds; analogously, $g_L(p\tau_{L_i} + (1-p)w\tau_{L_d})$ represents the probabil-1 ity that a larva feeds, averaging over the probability p that it develops immediately, 2 and that, discounted by overwinter survival probability w, that it delays develop-3 ment. Hence, the left hand side of (13) computes the expected number of larvae 4 produced by a larva, when density-dependent effects do not operate: the probability 5 of developing into a nymph $(g_L(p\tau_{L_i} + (1-p)w\tau_{L_d})m_L(0))$ times the probability 6 that the nymph develops into an adult $(g_N \tau_N m_N(0))$ times the expected number of 7 larvae produced $(f_A c)$. 8 9

Now we are interested in finding conditions that guarantee uniqueness of the roots of G(N) = 1, and hence of the positive equilibrium. If either m_L or m_N is 10 constant, while the other is decreasing, it is immediate from the expression (11) 11 that G(N) is a decreasing function; hence, there is at most one root of G(N) = 1. 12 Things are different if both m_L and m_N are decreasing functions, because then 13 G(N) could be increasing. We will consider in detail two possible choice for these 14 functions: 15

$$m_z(x) = \frac{s_z}{1 + \mu x}$$
 or $m_z(x) = s_z e^{-\mu x}$ (14)

for z = L, N; here $s_z = m_z(0)$ represents the probability of moulting in a tick-free 17 habitat, while μ measures the strength of density dependence in moulting proba-18 bility. 19

First, we compute G'(N) without specifying the functions $m_z(\cdot)$; then we will 20 insert (14). We have 21

$$G'(N) = \frac{g_L c_1^2}{T} m'_L \left(\frac{c_1}{T} N m_N(c_2 N)\right) [m_N(c_2 N)]^2 + g_L c_1 c_2 m'_N(c_2 N) \\ \times \left[m_L \left(\frac{c_1}{T} N m_N(c_2 N)\right) + \frac{c_1}{T} N m_N(c_2 N) m'_L \left(\frac{c_1}{T} N m_N(c_2 N)\right)\right].$$
(15)

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The first term in (15) is clearly negative. As for the second term, we see that 25 $m_L(x) = \frac{s_L}{1+\mu x}$ satisfies 26

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$$m_L(x) + xm'_L(x) > 0 \qquad \forall x \ge 0.$$
(16)

Hence the term in square brackets in (15) is positive, and the whole expression is 28 negative. 29

On the other hand, if $m_L(x)$ and $m_N(x)$ are exponential functions, the situation 30 is not this easy, and we need to compute (11) explicitly. Let then $m_L(x) = s_L e^{-\mu x}$ 31 and $m_N(x) = s_N e^{-\mu x}$ (for the sake of simplicity, we chose the same constant μ in 32 both functions); setting $\mu c_2 N = x$, equation (11) with G(N) = 1 reduces to 33

$$f(x) = 0, \tag{17}$$

where $f(x) = x(c_3e^{-x} + 1) - \log(c_4)$, with 35

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(15)

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$$c_3 = \frac{c_1 s_N}{T c_2} = c f_A g_N (p \tau_{L_i} + (1 - p) w \tau_{L_d}) s_N$$

$$c_4 = g_L c_1 s_L s_N = g_L c_1 m_L(0) m_N(0).$$

From equation (17) it is immediate that to have a positive root we need $log(c_4) > 0$; this is equivalent to condition (13), which is then, in this case, a necessary and sufficient condition for the existence of positive equilibria.

Still we may have more than one positive root of equation (17), and we look for conditions that guarantee uniqueness.

We note that $f'(x) = 1 + c_3 e^{-x}(1-x)$, and $f''(x) = c_3 e^{-x}(x-2)$. This implies that the minimum of f'(x) is at x = 2; hence $f'(x) \ge f'(2) = 1 - c_3 e^{-2}$. Therefore $f'(2) \ge 0$ (i.e., $c_3 \le e^2 \implies f'(x) \ge 0 \forall x$.

Thus we see that a sufficient condition for the uniqueness of the positive root of (17) is $c_3 \leq e^2$. This condition is largely satisfied for the parameter values estimated from field data (see below).

The Jacobian matrix corresponding to the system (7) at the equilibrium point (L^*, N^*, A^*) can be written as follows: 16

$$M = \begin{pmatrix} 0 & 0 & c(1-p)wf_A \\ m_{21} & 0 & m_{23} \\ 0 & m_{32} & 0 \end{pmatrix},$$

where

$$m_{21} = g_L \tau_{L_d} m_L \left(\frac{f_A c_D \tau_{L_i} A^* + \tau_{L_d} L^*}{T} \right)$$
¹⁹

$$+g_{L}(f_{A}cp\tau_{L_{i}}A^{*}+\tau_{L_{d}}L^{*})\frac{\tau_{L_{d}}}{T}m_{L}'\left(\frac{f_{A}cp\tau_{L_{i}}A^{*}+\tau_{L_{d}}L^{*}}{T}\right)=g_{L}\tau_{L_{d}}D$$
²⁰

$$m_{23} = g_L f_A c p \tau_{L_i} \left[m_L \left(\frac{f_A c p \tau_{L_i} A^* + \tau_{L_d} L^*}{T} \right) \right]$$
²¹

$$+\frac{f_A c p \tau_{L_i} A^* + \tau_{L_d} L^*}{T} m'_L \left(\frac{f_A c p \tau_{L_i} A^* + \tau_{L_d} L^*}{T}\right) = g_L f_A c p \tau_{L_i} D$$
²²

$$m_{32} = g_N \tau_N [m_N(c_2 N^*) + c_2 N^* m'_N(c_2 N^*)]$$

and
$$D = \left[m_L \left(\frac{c_1}{T} N^* m_N(c_2 N^*) \right) + \frac{c_1}{T} N^* m_N(c_2 N^*) m'_L \left(\frac{c_1}{T} N^* m_N(c_2 N^*) \right) \right]$$

Here $m'_z(u)$ (where z = L or N) denotes the derivative of the function $m_z(\cdot)$ with respect to its argument, computed in terms of the value u.

We immediately note that, if $m_z(x) = \frac{s_z}{1+\mu_z x}$, we have that m_{21} , m_{23} , and m_{32} are all positive since then condition (16) holds.

Now, the characteristic polynomial of *M* is given by

$$P(\lambda) = \lambda^3 - m_{23}m_{32}\lambda - c(1-p)wf_A m_{21}m_{32}.$$
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The necessary and sufficient conditions (Jury conditions) for all roots of $P(\lambda) = 0$ to satisfy $|\lambda| < 1$ are

3 (i) P(1) > 0; 4 (ii) $(-1)^3 P(-1) > 0$; 5 (iii) $|a_3| < 1$ and $|b_3| > |b_1|$, where 6 7 $a_3 = c(1-p)wf_A m_{21}m_{32}$ $b_3 = 1 - a_3^2$, $b_1 = -m_{23}m_{32}$.

⁸ It is easy to see that

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$$P(1) = 1 - G(N^*) - N^* G'(N^*) = -N^* G'(N^*).$$

Hence, if $G'(N^*) < 0$ [which will always be true when $m_L(x) = \frac{s_L}{1+\mu_L x}$ and, more generally, when there exists a unique positive equilibrium], condition (i) will always hold.

Moreover, if the coefficients $m_{21}m_{32}$ and $m_{23}m_{32}$ are both positive, condition (i) implies (ii) and (iii). Hence, from the previous considerations, we see that, if $m_z(x) = \frac{s_z}{1+\mu_z x}$, the unique positive equilibrium is always stable when it exists, i.e., when (13) is satisfied.

On the other hand, if $m_z(x) = s_z e^{-\mu_z x}$, conditions (ii) and (iii) do not follow from (i), so that it is possible to have a (unique) positive equilibrium which is unstable. This is later shown numerically.

Note finally that condition (i) for the stability of the tick-free equilibrium $E_0 \equiv (0, 0, 0)$ is $g_L c_1 m_N(0) m_L(0) < 1$, i.e., the opposite of (13); since in this case m_{21}, m_{23} , and m_{32} are all positive, conditions (ii) and (iii) will then be automatically satisfied.

24 **2.1.** *Simulations.* The simulations were performed using parameter values con-25 sidered to be reasonable for describing Ixodes ricinus tick populations in Trentino 26 [see CEA Report (2000) for background information]. As in Rosà *et al.* (2003), 27 the feeding rates g_z are assumed to depend on host densities according to a saturat-28 ing function, because of the extended feeding period. To be precise, we used the 29 relation

$$g_Z(H_1, H_2) = \frac{\beta_1^z H_1 + \beta_2^z H_2}{1 + c_1^z H_1 + c_2^z H_2}$$
(18)

where H_1 and H_2 are the densities of two types of hosts (typically H_1 and H_2 represent rodents, especially *Apodemus spp.* and *Chlethryonomis galreolus*, while H_2 represent ungulates, especially roe deer), β_i^z are the rates of contacts between hosts *i* and questing ticks in stage z (z = L, N, A), σ_i^z are the detachment rates of ticks in stage *z* feeding on hosts H_i , and $c_i^z = \frac{\beta_i^z}{\sigma_i^z}$. This saturating function is found using a quasi-equilibrium relation in a model that distinguishes between questing and feeding ticks (Mwambi *et al.*, 2000).

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All parameter values used are shown in Table 1; we briefly sketch here the motivation for the choices. From several experiments and observations, described in Rosà *et al.* (2004), estimates for the encounter rates β_i^z were found, and these are reported in Table 1. The following estimates (measuring time in days, and host densities per hectare) were obtained:

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$$\beta_1^L = 0.028, \ \beta_1^N = 0.0009, \ \beta_1^A = 0, \ \beta_2^L = 0.05, \ \beta_2^N = 0.03, \ \beta_2^A = 0.13.$$

The duration of a meal is in the range of 2–3 days (Sonenshine, 1991), so that $\sigma_i^z \approx$ 7 0.5 d⁻¹. Densities of rodents in the province of Trento range, according to year and 8 location, between 5 and 30 per hectare, while densities of roe deer are generally 9 around 0.1 per hectare. Using the previous estimates with $H_1 = 30$, $H_2 = 0.1$, we 10 get the following values for g_L , g_N , and g_A that will be used as reference values: 11

$$g_L = 0.31, \qquad g_N = 0.028, \qquad g_A = 0.013 \quad (d)^{-1}.$$

As for demographic parameters, we use the following values based on some liter-13 ature data: c = 1300 (average number of eggs per fed adult), taking into account 14 a 1:1 sex ratio; $d_L = 0.05, d_N = d_A = 0.03$ (death rates of questing ticks). 15 As for the moulting probability of fed larvae and nymphs, we choose exponential 16 functions, using 0.15 as a normal moulting probability (Humair et al., 1999); the 17 value of μ is chosen so as to have a reasonable density of nymph population per 18 hectare ($N^* \approx 400$). Finally, the values of p = 0.8 and w = 0.1 have been chosen 19 somewhat arbitrarily. 20

For the reference values, system (7) has a stable equilibrium, to which all numerical solutions appear to converge (see an example in Fig. 1) to the values

$$L^* = 147.124, \qquad N^* = 376.846, \qquad A^* = 20.6533.$$

We have studied rather extensively how the equilibrium values depend on the parameter values. In Fig. 2 we show the dependence on p, the probability of immediate development. It can be seen that p must be larger than 0.22 to have a positive equilibrium, and that the equilibrium densities of nymphs and adult ticks always increase with p [this can be understood from (13), since, for these parameter values, $\tau_{L_i} > w\tau_{L_d}$].

Season length (T) also, as expected, has a positive effect on the equilibrium level of ticks, as shown in Fig. 3. It appears that the dependence is almost linear.

A more complex effect can be seen in the variation of the equilibrium when the feeding rates are changed. In Fig. 4, we show the dependence of N^* on g_N . First of all, it can be seen that, surprisingly, the relation is not monotone. Initially, N^* increases with g_N , but, at values not much higher than the estimated one, it starts decreasing. Second, at a value of $g_N \approx 0.43$, there is a Neimarck–Sacker bifurcation, meaning that for g_N greater than that, the equilibrium will be unstable, and there will probably be periodic or quasi-periodic solutions. Remember that, if the

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Figure 1. Variation of larvae, nymphs, and adults with time. The parameter values are as in Table 1.



Figure 2. Variation of the equilibrium level of larvae, nymphs, and adults with p. All other parameter values are as in Table 1.

¹ functional form $m_z(x) = \frac{s_z}{1+\mu x}$ had been used, instability of the equilibrium could ² not occur.

³ In Fig. 5 we show the Neimarck–Sacker bifurcation points in the two-dimen-

sional $(p - g_N)$ plane. It can be seen that high values of either parameter tend to



Figure 3. Variation of the equilibrium level of larvae, nymphs, and adults with T. All other parameter values are as in Table 1.



Figure 4. The equilibrium level of the nymphs for varying g_N . All other parameter values are as in Table 1. NS is the value at which Neimarck-Sacker bifurcation occurs.

destabilize the equilibrium; a similar pattern is shown in Fig. 6 for the $(g_A - g_N)$ plane.

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In Fig. 7, we show a numerical simulation of the system for parameter values beyond the Neimarck-Sacker bifurcation point. It can be seen that the solution approaches a four-year cycle.

The feeding rates depend on host densities through the relations (18). However, changing host densities will affect all feeding rates simultaneously, and so the parameters f_A , τ_N , τ_{L_i} , τ_{L_d} present in G(N). In order to understand this cumu-8 lative effect, we computed the equilibrium values for different sets of parameters

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Figure 5. The stability region in the $(p - g_N)$ plane. All other parameter values are as in Table 1.



Figure 6. The stability region in the $(g_A - g_N)$ plane. All other parameter values are as in Table 1.

¹ obtained by changing H_1 and H_2 . Fig. 8(a) and 8(b) shows the effect of host ² densities on the equilibrium level of nymphs; in the upper part H_2 is kept fixed at ³ 0.1, while H_1 varies between 5 and 50 (which encompasses densities usually found ⁴ in the region); in the lower part, H_1 is fixed at 30, while H_2 varies between 0.08 ⁵ and 0.12.

6 **3.** The Mathematical Model for Ticks with Infection

In this section we integrate the previous model for tick population dynamics with
 the dynamics of a tick-borne infection.

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Figure 7. A numerical simulation of system (1) beyond the bifurcation point. The parameter values used are $g^N = 0.2$, $g^A = 0.05$; all other parameter values are as in Table 1.



Figure 8. The equilibrium value of nymphs for varying H_1 and H_2 . All other parameter values are as in Table 1.

We assume that infection is transmitted from infected ticks to susceptible hosts, 1 or vice versa from infected hosts to susceptible ticks, while a tick is feeding 2 on a host. A larva feeding on an infected host will become, after moulting, an 3 infected nymph; analogously, a nymph feeding on an infected host will become 4 an infected adult. In both cases, infection is assumed to last forever. On the 5 other hand, we will assume that a host, after a period of infection, will become 6 immune and no longer capable of transmitting the infection, although the evidence 7 is dubious. 8

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For the sake of simplicity, we disregard transmission between co-feeding ticks, although this may be relevant in certain infections (Rosà *et al.*, 2003). We also assume that the infection does not affect either tick or host demography; hence, we can assume that host population is constant (otherwise, it might fluctuate for reasons other than interactions with ticks), and also that total tick population is described by the model presented in the previous section.

Therefore, the variables of the model will be just the densities of ticks and hosts in the various infection stages: to be precise, we will consider susceptibles (N^s) and infective (N^i) nymphs $[N = N^s + N^i$ will satisfy equation (7)]; similarly, we consider susceptibles (A^s) and infective (A^i) adults $(A = A^s + A^i)$. Only hosts of species 1 are assumed to become infected. These are divided into susceptibles (H^s) , infectives (H^i) , and immune (H^r) classes where $H_1 = H^s + H^i + H^r$ is taken as a constant.

We will append a subscript *n* to denote the values of the variables in the year *n*. As in the previous section, we assume that tick feeding occurs only during summers, of length *T*. The equations for the tick stages are exactly like (1), except that we distinguish between susceptible and infected ticks. Using the same assumptions as in Rosà *et al.* (2003), the following differential equations valid for $t \in (0, T)$ are obtained (*T* is the length of the summer):

$$\dot{L}_{n} = pcg_{A}(A_{n}^{i} + A_{n}^{s}) - (d_{L} + g_{L})L_{n},$$

$$\dot{N}_{n}^{s} = -(d_{N} + g_{N})N_{n}^{s},$$

$$\dot{N}_{n}^{i} = -(d_{N} + g_{N})N_{n}^{i},$$

$$\dot{A}_{n}^{s} = -(d_{A} + g_{A})A_{n}^{s},$$

$$\dot{A}_{n}^{i} = -(d_{A} + g_{A})A_{n}^{i}.$$
(19)

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Hosts can become infected (with probability q^z) if an infective tick feeds on them.

As in the previous section [see also Rosà *et al.* (2003)] we assume that feeding rates g^z have the form (18) which we rewrite as

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$$g^{z}(H_{1}, H_{2}) = (\beta_{1}^{z}H_{1} + \beta_{2}^{z}H_{2})\psi^{z}(H_{1}, H_{2})$$
 with
 $\psi^{z}(H_{1}, H_{2}) = \frac{1}{1 + c_{1}^{z}H_{1} + c_{2}^{z}H_{2}}.$

²⁶ Hence, the rate at which susceptible hosts become infected is

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$$q^{N}\beta_{1}^{N}\psi^{N}(H_{1},H_{2})N_{n}^{i}+q^{A}\beta_{1}^{A}\psi^{A}(H_{1},H_{2})A_{n}^{i}$$

28 giving rise to the following equations:

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$$\dot{H}_{n}^{s} = a_{1}(H_{1})H_{1} - b_{1}H_{n}^{s} - q^{N}\beta_{1}^{N}H_{n}^{s}\psi^{N}(H_{1}, H_{2})N_{n}^{i} - q^{A}\beta_{1}^{A}H_{n}^{s}\psi^{A}(H_{1}, H_{2})A_{n}^{i}, \dot{H}_{n}^{i} = q^{N}\beta_{1}^{N}H_{n}^{s}\psi^{N}(H_{1}, H_{2})N_{n}^{i} + q^{A}\beta_{1}^{A}H_{n}^{s}\psi^{A}(H_{1}, H_{2})A_{n}^{i} - (b_{1} + \gamma)H_{n}^{i},$$
(20)
$$\dot{H}_{n}^{r} = \gamma H_{n}^{i} - b_{1}H_{n}^{r}.$$

During winter, hosts are assumed to follow the same equations, except for the infections. Hence in winter *n* for $t \in (T, 365)$, we have the following equations:

$$\dot{H}_{n}^{s} = a_{1}(H_{1})H_{1} - b_{1}H_{n}^{s},$$

$$\dot{H}_{n}^{i} = -(b_{1} + \gamma)H_{n}^{i},$$

$$\dot{H}_{n}^{r} = \gamma H_{n}^{i} - b_{1}H_{n}^{r}.$$
(21)

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Finally, (19) and (20) need to be complemented with initial conditions. Those for hosts come simply from (21) with the appropriate change in subscripts. Those for ticks are the same as (2), except that we keep track of the fact that larvae (nymphs) that have fed on infected hosts will emerge as infected nymphs (adults):

$$L_{n+1}(0) = w \int_{0}^{T} (1-p) cg_{A}(A_{n}^{i}(s) + A_{n}^{s}(s)) ds,$$

$$N_{n+1}^{s}(0) = m^{L}(\overline{L_{n}}) \left[\int_{0}^{T} g_{L} L_{n}(s) ds - \int_{0}^{T} \beta_{1}^{L} H_{n}^{i}(s) \psi^{L} L_{n}(s) ds \right],$$

$$N_{n+1}^{i}(0) = m^{L}(\overline{L_{n}}) \int_{0}^{T} \beta_{1}^{L} H^{i}(s) \psi^{L} L_{n}(s) ds,$$

$$A_{n+1}^{s}(0) = m^{N}(\overline{N_{n}}) \left[\int_{0}^{T} g_{N} N_{n}^{s}(s) ds - \int_{0}^{T} \beta_{1}^{N} H_{n}^{i}(s) \psi^{N} N_{n}^{s}(s) ds \right], \quad (22)$$

$$A_{n+1}^{i}(0) = m^{N}(\overline{N_{n}}) \int_{0}^{T} \beta_{1}^{N} H_{n}^{i}(s) \psi^{N} N_{n}^{s}(s) ds,$$

$$H_{n+1}^{s}(0) = H_{n}^{s}(365),$$

$$H_{n+1}^{i}(0) = H_{n}^{i}(365),$$

$$H_{n+1}^{r}(0) = H_{n}^{r}(365).$$

All parameters of the model (19)–(22) are summarized in Table 2. As already stated, we will consider this model only at stationary population sizes. Namely, we will assume that

$$H_n^s + H_n^i + H_n^r \equiv H_1^* \tag{14}$$



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Table 2. Parameters included in the model with infection beyond those already listed in Table 1.

Symbol	Description	Value
b_1	Birth or death rate of host H_1 Becovery rate of host H_1	1/365 0.01
q^z	Probability of becoming infected for a host 1 bitten by an infec- tious tick in stage z ($z = N, A$)	0.5
ψ^z	Computed quantity	$\frac{1}{1+c_1^2H_1+c_2^2H_2}$
β^N	Computed quantity	$q^N \beta_1^N \psi^N$

where $a_1(H_1^*) = b_1$. As for ticks, we will assume

$$\begin{cases} N_n^s(t) + N_n^i(t) = N^* e^{-(d_N + g_N)t} \\ A_n^s(t) + A_n^i(t) = A^* e^{-(d_A + g_A)t} \\ L_n(t) = L^* e^{-(d_L + g_L)t} + pcg_A A^* \frac{e^{-(d_A + g_A)t} - e^{-(d_L - g_L)t}}{d_L + g_L - (d_A + g_A)} = A^* l(t) \end{cases}$$
(23)

with 3

$$l(t) = c \left(pg_A \frac{e^{-(d_A + g_A)t} - e^{-(d_L + g_L)t}}{d_L + g_L - (d_A + g_A)} + (1 - p)wf_A e^{-(d_L + g_L)t} \right).$$
(24)

The only unknowns of the model are then $H^{s}(t)$, $H^{i}(t)$, $N^{i}(t)$, and $A^{i}(t)$. If we 5 assume that $\beta_1^A = 0$ (i.e., adult ticks do not feed on hosts 1, as is generally true 6 if they represent rodents), it turns out that all the other variables are independent 7 of the value of $A^{i}(t)$, since we assumed that there is no transovarial transmission. 8 The only variables of interest are then $H^{s}(t)$, $H^{i}(t)$, and $N^{i}(t)$. 9

We start by solving (19) and (20) on (0, T). To simplify the notation, we drop 10 the subscripts *n* and we let $b = b_1 = a_1(H_1^*)$ be the birth or the death rate of the host population, and $\beta^N = q^N \beta_1^N \psi^N$. We easily find 11 12

$$N^{i}(t) = N^{i}(0)e^{-(d_{N}+g_{N})t}$$

We then have a linear equation for H^s : 14

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$$\dot{H}^{s} + [b + \beta^{N} N^{i}(0) e^{-(d_{N} + g_{N})t}] H^{s} = b H_{1}^{*}$$

which gives 16

$$H^{s}(t) = H^{s}(0)F_{1}(t, N^{i}(0)) + H_{1}^{*}F_{2}(t, N^{i}(0)),$$

where 18

$$F_1(t, N^i) = e^{-bt} e^{-\frac{\beta^N N^i}{d_N + g_N} [1 - e^{-(d_N + g_N)^i}]}$$

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and

$$F_2(t, N^i) = b \int_0^t e^{-b(t-s) - \frac{\beta^N N^i}{d_N + g_N} [e^{-(d_N + g_N)^s} - e^{-(d_N + g_N)^t}]} ds.$$

Similarly we can write,

$$H^{i}(t) = H^{i}(0)e^{-(b+\gamma)t} + N^{i}(0)[H^{s}(0)G_{1}(t, N^{i}(0) + H_{1}G_{2}(t, N^{i}(0))],$$

where

$$G_{1}(t, N^{i}) = \beta^{N} \int_{0}^{t} F_{1}(s, N^{i}) e^{-(d_{N} + g_{N})s} e^{-(b+\gamma)(t-s)} ds,$$

$$G_{2}(t, N^{i}) = \beta^{N} \int_{0}^{t} F_{2}(s, N^{i}) e^{-(d_{N} + g_{N})s} e^{-(b+\gamma)(t-s)} ds.$$
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Now, using (21) and (22), we obtain a system of difference equations in the variables $N^{i}[n] \equiv N_{n}^{i}(0), H^{i}[n] \equiv H_{n}^{i}(0)$, and $H^{s}[n] \equiv H_{n}^{s}(0)$:

$$\begin{cases} N^{i}[n+1] = k^{L}A^{*}(k^{i}H^{i}[n] + H^{s}[n]N^{i}[n]R_{1}(N^{i}[n]) \\ +H_{1}^{*}N^{i}[n]R_{2}(N^{i}[n])) \\ H^{i}[n+1] = p_{a}^{i}H^{i}[n] + p_{w}^{i}N^{i}[n](H^{s}[n]G_{1}(N^{i}[n]) + H_{1}^{*}G_{2}(N^{i}[n])) \\ H^{s}[n+1] = p_{w}^{s}H^{s}[n]F_{1}(N^{i}[n]) + H_{1}^{*}(1-p_{w}^{s}(1-F_{2}(N^{i}[n]))) \end{cases}$$
(25)

with

$$F_j(N^i) \equiv F_j(T, N^i)$$
 and $G_j(N^i) \equiv G_j(T, N^i)$ for $j = 1, 2,$ 12

and

$$k^{L} = m^{L}(\bar{L})\psi^{L}\beta_{1}^{L} \qquad k^{i} = \int_{0}^{T} e^{-(b+\gamma)t}l(t)dt,$$

$$p_a^i = e^{-(b+\gamma)365}$$
 $p_w^i = e^{-(b+\gamma)(365-T)}$ $p_w^s = e^{-b(365-T)}$ 15

$$R_1(N^i) = \int_0^T G_1(t, N^i) l(t) dt, \qquad R_2(N^i) = \int_0^T G_2(t, N^i) l(t) dt$$

using, in all cases, the expression (24).

The structure of the system (25) is rather simple, although the functions involved, F_2 , G_1 , G_2 , R_1 , and R_2 , cannot be written in an explicit analytic form, and even the analytic computations that are possible (such as that for k^i) do not help in making the results more transparent.

It must be noted however that, for reasonable values of the recovery rate γ , we have that P_a^i , $p_w^i \approx 0$; hence, the values of $H^i[n]$ are always very close to 0, and system (25) is approximately two-dimensional.

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3.1. *Equilibria and stability.* System (25) has a disease-free equilibrium at $E_0 = (0, 0, H_1^*)$. The Jacobian at equilibrium is

$$J_0 = \begin{pmatrix} k^L A^* H_1^* (R_1(0) + R_2(0)) & k^L A^* k^i & 0 \\ p_w^i H_1^* (G_1(0) + G_2(0)) & p_a^i & 0 \\ p_w^s H_1^* (F_1'(0) + F_2'(0)) & 0 & p_w^s F_1(0) \end{pmatrix}.$$

⁴ The eigenvalues of J_0 are $\lambda_3 = p_w^s F_1(0) = e^{-365b} < 1$, and the two eigenvalues of

$$A = \begin{pmatrix} k^{L}A^{*}H_{1}^{*}(R_{1}(0) + R_{2}(0)) & k^{L}A^{*}k^{i} \\ p_{w}^{i}H_{1}^{*}(G_{1}(0) + G_{2}(0)) & p_{a}^{i} \end{pmatrix}.$$

 $_{6}$ Since all components of A are positive, the dominant eigenvalue of A is real and

- ⁷ positive and through some computations that exploit the fact that $p_a^i < 1$, one ⁸ easily see that the dominant eigenvalue is larger than 1; hence E_0 is unstable if and
- only if

$$R_{0,\inf} = k^L A^* H_1^* \left(R_1(0) + R_2(0) + \frac{k^i p_w^i (G_1(0) + G_2(0))}{1 - p_a^i} \right) > 1.$$
 (26)

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$$G_1(0) + G_2(0) = \beta^N \frac{e^{-(b+\gamma)T} - e^{-(d_N + g_N)T}}{d_N + g_N - (b+\gamma)}$$

13 and

$$R_1(0) + R_2(0) = \frac{\beta^N}{d_N + g_N - (b + \gamma)} \int_0^T (e^{-(b + \gamma)t} - e^{-(d_N + g_N)t}) l(t) dt$$

we obtain, recalling also the definition of β^N and k^L ,

$$R_{0,\text{inf}} = A^* H_1^* \frac{m^L(\bar{L})\beta_1^L \psi^L q^N \beta_1^N \psi^N}{d_N + g_N - (b + \gamma)} \left(\int_0^T (e^{-(b+\gamma)t} - e^{-(d_N + g_N)t}) l(t) dt + \frac{k^i p_w^i (e^{-(b+\gamma)T} - e^{-(d_N + g_N)T})}{1 - p_a^i} \right).$$
(27)

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Expression (27) can be interpreted as the average number of larvae that get infected starting with a newly infected larva. We can think that a larva infected during a 'summer' will have, in order to transmit the infection, to successfully moult and, then, as a nymph, bite a susceptible host of type 1 and infect it. That host can then transmit the infection to other larvae within the same season, or in the next year; the first term in (27) counts infections occurring within the same season, while the second term (which will be very small since $p_w^i \approx 0$) counts infections in the

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following years. If that host infects other nymphs, these are dead ends for the infection, since, at least in this model, adults bite only incompetent hosts.

In order to interpret (27), we note that, for a nymph emerging at the beginning of a season, the probability density of biting a host of type 1 at time s is

$$\beta_1^N H_1^* \psi^N e^{-(d_N + g_N)s}.$$

To obtain the probability density, for a newly infected larva, of infecting a host of type 1, this quantity has to be multiplied by the probability of successfully moulting $(m^{L}(\bar{L}))$ and that of infecting the host (q^{N}) . The total number of larvae infected in the same season by that newly infected host will be computed by integrating for t from time s to the end of the season T the rate at which it is bitten by larvae: this 10 is 11

$$e^{-(b+\gamma)(t-s)}\beta_1^L A^* l(t)\psi^L,$$

since $e^{-(b+\gamma)(t-s)}$ is the probability that the host is still alive and infectious at time 13 t, and $A^*l(t)$ is the density of larvae at time t of a season. Overall, the average 14 number of larvae that, starting with a newly infected larva in year n, get infected in 15 year n + 1 is 16

$$m^{L}(\bar{L})\int_{0}^{T}\beta_{1}^{N}H_{1}^{*}\psi^{N}e^{-(d_{N}+g_{N})s}q^{N}\int_{s}^{T}e^{-(b+\gamma)(t-s)}\beta_{1}^{L}A^{*}l(t)\psi^{L}dt\,ds.$$
 (28)

By exchanging the order of integration, (28) can be written as

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$$m^{L}(\bar{L})\beta_{1}^{N}H_{1}^{*}\psi^{N}q^{N}\beta_{1}^{L}A^{*}\psi^{L}\int_{0}^{t}e^{-(b+\gamma)t}l(t)\int_{0}^{t}e^{[b+\gamma-(d_{N}+g_{N})]s}ds\,dt$$
¹⁹

which, on computing the inner integral, is clearly equal to the first term in (27). 20 The second term can be interpreted analogously. 21

The rather complex expression (27) can be approximated, by recalling that $p_w^i \approx$ 22 0 and that the same is true for all exponential terms like $e^{-(b+\gamma)T}$, $e^{-(d_N+g_N)T}$... 23 Then, one obtains 24

$$R_{0,\inf} \approx \frac{cA^*\beta_1^L H_1^* \psi^L m^L(\bar{L}) q^N \beta_1^N \psi^N}{(d_N + g_N - (b + \gamma))(d_L + g_L + b + \gamma)(d_N + g_N + d_L + g_L)}$$
²⁶

$$\times \left[pg_A \left(\frac{d_N + g_N + d_L + g_L}{b + \gamma + d_A + g_A} - \frac{b + \gamma + d_L + g_L}{d_N + g_N + d_A + g_A} \right) \right]$$
²⁶

+
$$w(1-p)f_A(d_N+g_N-(b+\gamma))$$
]. (29)

Expression (29) is still rather complex, so it is difficult to understand well the effect 28 of parameters. One can see that tick density, A^* , density of hosts 1, H_1^* , probability 29

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Figure 9. Variation in time of infected nymphs. Parameter values are as in Tables 1 and 2.

of host infection, q^N , all have a direct positive effect on infection persistence. On the other hand, there are indirect negative effects, since an increase in tick density decreases the term $m^L(\bar{L})$; considering then host densities: if they increase, generally tick densities will also increase (as seen in the previous section) with the consequent direct and indirect effects; moreover, increasing host density will also decrease the term ψ^N , and affect all feeding rates g^z with results difficult to predict.

7 **3.2.** *Effect of host densities.* Using the reference values shown in Tables 1 and 2 for the parameters, we found that $R_{0,inf} > 1$ and that the solutions converge to an 9 endemic equilibrium with infection present (in Fig. 9 we show a simulation).

Instead of performing a sensitivity analysis on all parameters, we concentrate on the effect of host densities on the system, since this has also been the focus of other theoretical works on tick-borne infections (Norman *et al.*, 1999; Rosà *et al.*, 2003). As discussed before, it is not easy to study analytically the effect of host densi-

ties on the infection threshold, let alone on equilibrium densities. Therefore, we resorted to a numerical study, whose results are shown in Fig. 10. It turns out that host densities have a non-monotone effect: there exists a first threshold below which infection cannot be sustained, but also a second threshold above which infection is eradicated. In between, solutions converge to an endemic equilibrium, at least for the parameter values considered.

Moreover, it can be seen that this negative effect of host densities on infection persistence occurs at densities not much larger than those usually estimated in Trentino: densities of infected nymphs and hosts start decreasing just as the density of hosts 2 (roe deer) passes beyond the average density (0.1) and go to zero at a density of 0.4 per hectare; as for hosts 1, infection density starts decreasing as density goes beyond 50–60 per hectare (against an average density in the range 10–30) and reaches 0 at a density around 110 per hectare.



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Figure 10. Variation of infected nymphs and hosts with H_1 and H_2 . Other parameter values are as in Tables 1 and 2.

4. **DISCUSSION**

The aim of this paper was to study how the discrete nature of the tick life cycle, ² especially in temperate climates, could influence the transmission of infections. ³

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This seems especially interesting, since most models on tick-borne infections use
 continuous time, thus neglecting developmental delays and assuming that newly
 infected ticks are immediately capable of infecting new hosts.

The life cycle we assumed for ticks was particularly simple: larvae and nymphs Δ that feed during a season emerge as nymphs or adults at the beginning of the fol-5 lowing seasons; on the other hand, out of the eggs produced by fed adults during a 6 season a proportion p of the larvae emerge during the same season, while the rest, 7 1 - p, emerge at the beginning of the following season. In reality, ticks' devel-8 opment periods are strongly influenced by climatic factors (Randolph et al., 2002) g so that often the interaction of the development period and the onset of winter is 10 indeed such that ticks will emerge in the new stage in the following spring, but 11 sometimes they will be able to emerge within the same growing season. All tick 12 stages, not only for larvae as assumed in the model, will spread their emergence 13 times among different months and years; moreover, the extent of this spread will 14 vary among years due to climatic fluctuations Gern and Humair (2002) and CEA 15 Report (2000), and will also depend on the time in which the ticks have fed. Our 16 choice of letting all nymphs and adults develop during winter has been made for the 17 sake of simplicity, so that we would be able to assess the effect of this time delay 18 on the dynamics of the infection. There would be no problem in adding many dif-19 ferent paths within years, and from one year to the next. However, the analysis, 20 which was already rather cumbersome in our case, would probably become more 21 awkward. Finally, we must remark that we found it preferable to assume that the 22 development of at least one stage (in our case, larvae) was spread among years. 23 Otherwise, if p = 1, system (7) would decouple into three separate systems for 24 years n - 2, n - 1, and n. 25

As already discussed, the emergence time is spread over several weeks, and generally differs among stages. This could certainly be added to the present model, yielding more realistic abundance curves of questing ticks, but without strongly affecting the dynamics, we believe.

The dynamics of the model for the population of ticks appears to be generally 30 rather simple. If the density-dependent functions (moulting rates) are of compen-31 satory types, for instance $m_z(x) = \frac{s_z}{1+\mu x}$, there exists a unique equilibrium which is 32 always asymptotically stable. Even when the density dependence is of the Ricker 33 type $(m_z(x) = e^{-\mu x})$, for most realistic parameter values there is a unique equi-34 librium, and this is generally asymptotically stable, although for high values of 35 the parameter p (the probability of immediate development of larvae) and of the 36 feeding rates (which would occur at extremely high host population densities), a 37 Neimarck–Sacker bifurcation may occur, giving rise to oscillating tick population 38 densities (see Fig. 7). It must be remarked that destabilization of equilibrium tends 39 to occur with high values of p, and hence when delays are shorter (contrary to the 40 general view on the effect of delays) but when each cohort tends to reproduce sep-41 arately over the generations; in fact, when p = 1 even- and odd-year cohorts are 42 completely decoupled. 43

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This model of tick population dynamics provides a natural framework for introducing the dynamics of a tick-transmitted infections. The resulting model consists of three coupled difference equations whose variables are the densities of infected nymphs, of infected hosts, and of susceptible hosts at the beginning of each season. For reasonable parameter values, the density of infected hosts at the beginning of each season is negligible, and the density of susceptible hosts is not very far from their carrying capacity, so that the system can be approximated by a single difference equation. The function relating the density of infected ticks of one year to that of the previous one is, however, rather complex and cannot be written in an explicit form, so the system has been analysed mainly through computer simulation. 10

The most interesting result we found has been the dependence of the equilib-11 rium density of infected ticks on host densities. A so-called 'dilution effect' of 12 non-competent hosts had already been found in the analysis of a continuous-time 13 model (Norman et al., 1999). At low levels, an increase of non-competent hosts 14 causes an increase of tick densities, and hence more possibilities of transmitting 15 the infection; however, increasing further the densities of non-competent hosts may 16 result to most bites of infected ticks being 'wasted' on hosts not capable of acquir-17 ing and transmitting the infection. This fact has been found in this model too and 18 actually this 'dilution effect' causes extinction of the infection at much lower den-19 sities than had been found in continuous-time models for similar parameter values 20 (Rosà et al., 2003). In this case, pathogen extinction occurs at densities about 4 21 times the average densities of Trentino (Fig. 10) against 1000 times higher for the 22 continuous-time model. 23

Unexpectedly, we found that the 'dilution effect' occurs in this model also for 24 competent hosts (left part of Fig. 10); the explanation of this cannot be in bites 25 being 'wasted' since these hosts would all contribute to infection transmission. 26 Indeed, the explanation for this dilution effect can be found by looking at the 27 expression (26) for the reproductive ratio. Simplifying the exact value, we may 28 say that R_0 can be obtained by multiplying the probability that a newly infected 29 larva infects (as a nymph) a susceptible host times the average number of larvae 30 that bite that host during its infectious period. 31

The probability is equal to $m^L(\bar{L})q^N\beta_1^NH_1^*\psi^N/(d_N+g_N)$ which, when hosts of type 1 are very abundant, is approximately $m^{L}(\bar{L})q^{N}$, since then each larva will find very quickly a host of type 1.

On the other hand, the average number of larvae that bite a host is equal to 35 $\bar{L}\beta_1^L\psi^L/(b+\gamma)$; when hosts of type 1 are very abundant, ψ^L goes to 0, while 36 \tilde{L} tends to a constant, so the number of infected larvae goes to 0, causing the 'dilu-37 tion effect'. In other words, when hosts are very abundant, each one will find few 38 larvae around; hence, an infected host will not be able to spread the infection suf-39 ficiently. This model prediction depends on the fact that, even when the density 40 of hosts of type 1 becomes infinitely large, the number of ticks remains limited, 41 both because hosts of type 2 are needed for reproduction, and because the feeding 42 rates g^z become at most equal to σ^z . From the graphs shown (Fig. 10), it can be 43

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seen that this 'dilution effect' occurs at realistic population densities, not only at
 'infinitely large' densities.

Several studies have been performed on the dilution effect that non-competent species may produce; especially for Lyme disease in North America, the value of mammal biodiversity in decreasing infection prevalence of ticks has been suggested by LoGiudice *et al.* (2003). As far as we know, nobody had suggested that also a high density of competent hosts might decrease Lyme disease prevalence;

⁸ since the mice densities theoretically required to cause this decrease are rather high,

⁹ probably experimental work would be needed to test whether this effect is real.

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