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Research article

Modelling behavioural interactions in infection disclosure during an outbreak: An evolutionary game theory approach

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Supplementary

S1. Preliminaries

Let f be a real-valued differentiable function. The n^{th} Cauchy repeated integral formula gives an expression for compressing $n \in \mathbb{N}$ repeated integrals of f into a single antiderivative on an interval with base point a, which is given by [1]:

$$_{a}J_{t}^{n}f(t)=\frac{1}{n!}\int_{a}^{t}(t-s)^{n-1}f(s)ds.$$

This is useful in finding analogous expressions for the integral of f when n is not an integer. So, the Riemann-Liouville fractional integral of f of order $\zeta > 0$, where $\zeta \in \mathbb{R}^+$ is given by [2]:

$$_{a}J_{t}^{\zeta}f(t)=\frac{1}{\Gamma(\zeta)}\int_{a}^{t}(t-s)^{\zeta-1}f(s)ds.$$

for t > a, where $\Gamma(\zeta)$ is the Gamma function evaluated at ζ . The fractional derivative of f of order ζ is based upon the Riemann-Liouville integral definition, making fractional derivatives a non-local property. This non-local property is particularly advantageous, providing more accurate numerical solutions for phenomena that fractional differential equations can model [3, 4]. Denoting $n = \lfloor \zeta \rfloor$ to be

the greatest integer closest to ζ , the Riemann-Liouville fractional derivative is given by:

$$\frac{d^{\zeta}f(t)}{dt^{\zeta}} = \frac{d^n}{dt^n} \left({}_aJ_t^{n-\zeta}f(t) \right).$$

Other commonly used definitions of the fractional derivative include the Caputo-fractional derivative [5], which is given by:

$${}_{0}^{C}D_{t}^{\zeta}f(t) = \frac{1}{\Gamma(n-\zeta)} \int_{0}^{t} \frac{f^{(n)}(s)}{(t-s)^{\zeta+1-n}} ds.$$

Differential equations involving derivatives of rational orders can be defined, and most series solutions to these equations are obtained by applying Laplace and inverse Laplace transforms [1]. Due to the nonlinear nature of our model, numerical techniques of approximating the solutions prove to be of more excellent utility than analytical solutions. Various methods, such as the fractional Euler method [6] and the generalized Runge-Kutta scheme, have been proposed [7]. Still, we shall use the Adams-Bashforth-Moulton predictor-corrector method, which gives an elegant way of iteratively solving a fractional differential equation subject to the initial conditions [8].

As this method is iterative, we work with a uniform grid having increment step h, which may be chosen as h = T/N, where T is the time span and N is a natural number. We compute the value of the differential equation at step t_{n+1} , assuming the value at t_n is known [2].

In the ordinary first-order differential equation, Dy(t) = f(t, y(t)) subject to $y(0) = y_0$, the classical one-step method gives the solution as follows:

$$y(t_{n+1}) = y(t_n) + \int_{t_n}^{t_{n+1}} f(z, y(z)) dz.$$

To compute this integral, we apply the trapezoidal rule, which gives [9, 10]:

$$y(t_{n+1}) = y(t_n) + \frac{h}{2}(f(t_n, y(t_n)) + f(t_{n+1}, y(t_{n+1}))).$$

However, the term on the right-hand side includes the values at t_{n+1} , which is unknown to us. In this case, we predict the value, $y^*(t_{n+1})$, which is obtained by the rectangle rule as:

$$y^*(t_{n+1}) = y(t_n) + hy(t_n, y_{t_n}).$$

So, the one-step method may be summarized as:

$$y(t_{n+1}) = y(t_n) + \frac{h}{2}(f(t_n, y(t_n)) + f(t_{n+1}, y^*(t_{n+1}))).$$

We define an analogous scheme in the fractional setup. Let the fractional differential equation of order $\zeta \in \mathbb{R}^+$ be given by [11]:

$$D^{\zeta}y(t) = f(t, y(t)),$$

subject to $y(t_0) = y_0$. The solution to this differential equation is given by the Volterra-integral equation, which may be represented as:

$$y(t) = y(0) + \frac{1}{\Gamma(\zeta)} \int_0^t (t - s)^{\zeta - 1} f(s, y(s)) ds.$$

Notice here that the integration starts from 0 to t due to the non-local nature of the fractional derivative. So, the iterative step translates the Volterra equation into [11]:

$$y(t_{n+1}) = y(0) + \frac{1}{\Gamma(\zeta)} \int_0^{t_{n+1}} (t_{n+1} - z)^{\zeta - 1} f(z, y(z)) dz.$$

To compute this integral, we make the following approximation:

$$\int_0^{t_{n+1}} (t_{n+1} - z)^{\zeta - 1} f(z, y(z)) dz = \frac{h^{\zeta}}{\zeta(\zeta + 1)} \sum_{j=0}^{n+1} a_{j,n+1} f(t_j, y(t_j)),$$

where $a_{j,n+1}$ is a weight function given by:

$$a_{j,n+1} = \begin{cases} n^{\zeta+1} - (n-\zeta)(n+1)^{\zeta} & j = 0\\ (n-j+2)^{\zeta+1} + (n-j)^{\zeta+1} - 2(n-j+1)^{\zeta+1} & 1 \le j \le n\\ 1 & j = n+1 \end{cases}$$

So, the analogous predictor-corrector method can be obtained by solving the approximation using the weight functions and putting it into the Volterra equation. This gives:

$$y(t_{n+1}) = y(0) + \frac{h^{\zeta}}{\Gamma(\zeta)} \left[f(t_{n+1}, y^*(t_{n+1})) + \sum_{j=0}^{n+1} a_{j,n+1} f(t_j, y(t_j)) \right].$$

To approximate the predicted value, we use the rectangle rule of integration and add suitable weights $b_{j,n+1}$, which gives:

$$y^*(t_{n+1}) = y(0) + \frac{1}{\Gamma(\zeta)} \sum_{j=0}^{n+1} b_{j,n+1} f(t_j, y(t_j)),$$

where $b_{j,n+1} = \frac{h^{\zeta}}{\zeta}((n+1-j)^{\zeta} - (n-j)^{\zeta})$. Hence, the Adams-Moulton predictor-corrector method for fractional derivatives can be summarized as:

$$y(t_{n+1}) = y(0) + \frac{h^{\zeta}}{\Gamma(\zeta)} \left[f\left(t_{n+1}, y(0) + \frac{1}{\Gamma(\zeta)} \sum_{j=0}^{n+1} b_{j,n+1} f(t_j, y(t_j))\right) + \sum_{j=0}^{n+1} a_{j,n+1} f(t_j, y(t_j)) \right].$$
(S1.1)

We conducted a comprehensive scenario analysis to evaluate how the exclusion of public health preferences in the payoff structure influences the disclosure behaviour of individuals within a population (see Figures S1 and S2). Additionally, we explored the impact of varying the fractional-order derivatives in the underlying dynamical system. By comparing these fractional-order models with traditional ordinary differential equation (ODE) models, we observed notable differences in the resulting disease burden across the population (see Figure S3).

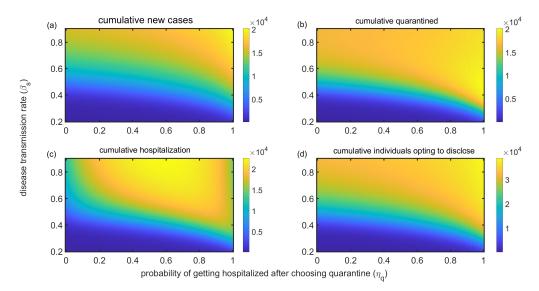


Figure S1. Figure represents the (a) cumulative infection (b) cumulative quarantined (c) cumulative hospitalized (d) cumulative quarantined population per day; as a function of the probability of getting hospitals after choosing quarantine (η_q) and transmission rate (β_s) without $(1 - \eta_q)$ in p_d .

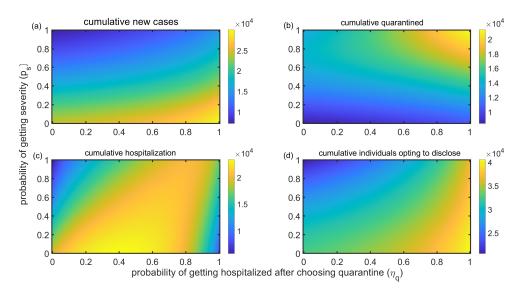


Figure S2. Figure represents the (a) cumulative infection (b) cumulative quarantined (c) cumulative hospitalized (d) cumulative quarantined population per day; as a function of preference by public health authorities to provide treatment facility (η_q) and probability of getting severity (p_s) without $(1 - \eta_q)$ in p_d .

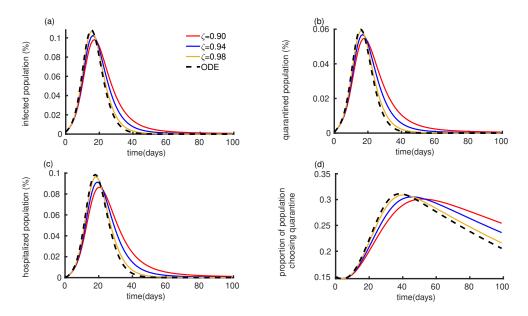


Figure S3. Figure represents the time series of (a) infection (%) (b) quarantined (%) (c) hospitalized (%) (d) proportions of the population choosing quarantine per day; for different values of fractional order (ζ) values and ODE model.

S2. Model implementation, parameter estimation with hospitalization data and interpretation

We analyzed the daily hospitalization data during the pre-vaccine COVID-19 period in Chile and optimized our differential-equation model to this data set. Firstly, we consider the initial 90 data points y_1, \ldots, y_{90} , which correspond to a rise and a subsequent peak in daily hospitalizations. The first 90 data points were selected to train the model on a smaller subset of the data, allowing it to evolve and naturally predict the subsequent trend. Based on the parameter spaces Θ_e and Θ_f , the predictor-corrector algorithm generates a solution curve for the hospitalized population. Denoting the solution curve as the predicted data points $\hat{y_1}, \ldots, \hat{y_{90}}$, we then calculated the cost function given by the sum of squares of the residuals:

$$C = \sum_{i=1}^{90} (y_i - \hat{y}_i)^2.$$

To estimate the parameter space Θ_e , we applied the method of least squares to minimize the cost function C. The Nelder-Mead optimization method was implemented in Python, and iterative generation of solution curves minimized the cost function based on an initial guess value for Θ_f . The optimization method searches for global optimum values of the parameters in large, specified bounds till a certain tolerance level is reached. Since the Nelder-Mead method is sensitive to the initial guess, we provided generalized guesses and refined them for each parameter to obtain the best likelihood. Similarly, the parameter values in Θ_f were selected after the model was trained multiple times to give the best fit. We further assumed that the observed new hospitalizations generated from the solution curves followed a randomized Poisson process, whose mean of model-predicted hospitalizations was proportional to the average reporting probability.

S3. Comparison of Fractional order derivative and the Ordinary differential equation model

The Fractional-order derivative (FOD) has a greater advantage over the Ordinary derivative (OD) in several aspects. Two of the most important aspects are the global nature of the FOD [12], as against the local nature of the OD, and the advantageous memory power that FODs have [12]. This memory power entails the dependency of a system's value at a particular point, not only on the values of points in a local neighbourhood around it, but also on points far from it. More precisely,

Theorem 1. Let $I \subset \mathbb{R}$ be an interval with $0 \in I$. Let $f: I \to \mathbb{R}$ be Riemann integrable. Assume that $0 \in I$ is the base point of integration. For $t_1, t_2 \in I$ with $0 < t_1 < t_2$ and $\zeta \in \mathbb{R}_+$, the difference $J^{\zeta}f(t_2) - J^{\zeta}f(t_1)$ is the sum of two terms, one of which is non-zero and which vanishes precisely when $\zeta = 1$.

Proof. Let $X = J^{\zeta} f(t_2) - J^{\zeta} f(t_1)$. Definition 2.1 gives us that

$$X = \frac{1}{\Gamma(\zeta)} \int_0^{t_2} (t_2 - t)^{\zeta - 1} f(t) dt - \frac{1}{\Gamma(\zeta)} \int_0^{t_1} (t_1 - t)^{\zeta - 1} f(t) dt.$$

A rearrangement of the intervals of integration in this expression yields

$$X = \frac{1}{\Gamma(\zeta)} \left(\int_{t_1}^{t_2} (t_2 - t)^{\zeta - 1} f(t) \ dt + \int_0^{t_1} \left((t_2 - t)^{\zeta - 1} - (t_1 - t)^{\zeta - 1} \right) f(t) \ dt \right).$$

The required extra term is $\int_0^{t_1} \left((t_2 - t)^{\zeta - 1} - (t_1 - t)^{\zeta - 1} \right) f(t) dt$, which vanishes at precisely $\zeta = 1$, the ordinary derivative case.

Hence, in an iterative process, the succeeding approximation will depend on values before t_1 and is not restricted to the interval $[t_1, t_2]$ as given by this term. This is particularly useful in numerical techniques, and better approximations of data are expected in the fractional-order case. In many mathematical modelling systems, it becomes necessary to consider the system's state from time 0 up to the point whose value is of interest. In such situations, FODs provide elegant properties that allow this incorporation. As an example of data fitting, FODs can potentially provide a higher accuracy than ODE's, as seen in Figure S4. While the qualitative behaviour of both curves is essentially the same regarding the time required to reach the peak, a significant change can be seen in the peak number of hospitalizations. A better knowledge of this is very important for hospital bed allocation, preparedness and dynamic planning by healthcare systems in the face of increasing infection load. We used the same COVID-19 data sets from Chile, South America, to estimate the parameters for the ODE model. We estimated the values of the set of optimized parameters considering the same values of non-optimized parameters that we have chosen for the fractional order derivative model. The values of the optimized and non-optimized parameters are presented in Tables S1 and S2, respectively.

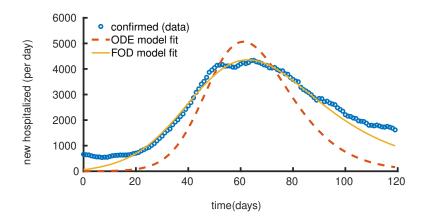


Figure S4. Figure represents the dynamics of the Ordinary differential equation (ODE), and the Fractional-order derivative (FOD) model that fits the confirmed new daily hospitalized cases in Chile, South America, for the period from April to September 2020.

Table S1. Estimated parameters value with ODE fit.

Optimized values	Parameters	Description
$\overline{oldsymbol{eta}_s}$	Mean disease transmission rate (per day)	0.3061
eta_e	Mean incubation rate (per day)	0.3725
η_q	Public health preference of providing treatment facility	0.6368
K	Sampling rate in social learning (per day)	0.42984
A	Half saturation coefficient	199.3979
c_d	Per unit cost of disclosing infection	0.07769
C_{nd}	Per unit cost of non-disclosing infection	0.19399
p_S	Probability of developing severity upon infection	0.86102

Table S2. Non-optimized parameters value.

Parameters	Description	Values (day ⁻¹)
$\overline{\alpha}$	Rate of hospital admissions	0.016
γ	Recovery rate from infection	0.1
γ_h	Recovery rate of hospitalized patients	0.067
μ_h	Mortality rate after hospitalization	0.011

S4. Parameter Sensitivity Analysis

To assess our model's robustness and identify the most influential parameters driving the epidemic dynamics, we conducted a sensitivity analysis using Latin Hypercube Sampling (LHS) with 10,000 samples and a $\pm 5\%$ variation around the optimized parameter values. We computed the Partial Rank Correlation Coefficients (PRCCs) and the corresponding p-values for each parameter. The key results

are summarized in Table S3.

Table S3. PRCC values and p-values for the optimized parameters, based on 10,000 samples with a $\pm 5\%$ variation using LHS

Parameter	PRCC	p-value
$\overline{b_s}$	0.996243	$0.000000 \times 10^{+00}$
b_e	0.912135	$0.000000 \times 10^{+00}$
η_q	0.404803	9.94×10^{-80}
ζ	0.398173	5.73×10^{-77}
ω	-0.912139	$0.000000 \times 10^{+00}$
K	0.310759	4.96×10^{-46}
c_d	0.107543	1.43×10^{-06}
c_{nd}	-0.916968	$0.000000 \times 10^{+00}$
p_s	-0.918738	$0.000000 \times 10^{+00}$

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