Positive Recurrence and Extinction of Hybrid Stochastic SIRS Model with Nonlinear Incidence Rate

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Received 28 December 2020; Revised 15 February 2021; Accepted 20 February 2021; Published 3 March 2021

Academic Editor: Niansheng Tang

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In this paper, the dynamic behavior of a class of hybrid SIRS model with nonlinear incidence is studied. Firstly, we provide the condition under which the positive recurrence exists and then give the threshold $R_0^*$ for disease extinction, that is, when $R_0^* < 1$, the disease will die out. Finally, some examples are constructed to verify the conclusion.

1. Introduction

Disease is one of the most dangerous enemies of human beings. COVID-19 has spread throughout the world since the end of 2019 and brought great harm to people’s life and global economy. It is one of the important measures to understand the characteristics of disease transmission and control the disease to establish and study the disease model. Because of its importance and rich research content, different scholars have used various methods to study dynamical behavior and properties of epidemic models, such as persistence and extinction [1–7], stationary distribution and ergodicity [5, 8–12], stability [13, 14], bifurcation [15, 16], and optimal control of disease [17]. In [17], the optimal vaccination strategies were used to minimize the numbers of the susceptible and infected individuals as well as to maximize recovered individuals.

Incidence rate plays an important role in the spread of diseases. Liu et al. [18] abandoned the assumption that incidence rate is proportional to the quantity of infected and susceptible ones to study the influence of nonlinear incidence function on SIRS model. This is more reasonable and suitable for practical situations, because the premise of bilinear incidence rate is that the population is homogeneously mixed, and the probability of being infected for each person is the same. Meng et al. [3] discussed SIS model with the form $(SI/(a + I))$ and double epidemic hypothesis. In [6], Cai et al. studied the ratio-dependent transmission rate with the form $g(S, I) = (S^b I/(S^b + aH^p))$ in SIRS epidemic model. Recently, Wei-Xue studied the asymptotic stability of SEIR model with incidence rate $g(I)S = (SI/(1 + aI^p))$ [19]. In this paper, we concentrate on general incidence rate with this form.

Life is full of stochastic disturbances, which often have an important impact on the system and will essentially change the properties of the system. White noise depicted by Brownian motion and telegraph noise characterized by continuous time Markov chain are two important types of noise. Some scholars have studied the effect of Levy noise on epidemic models [20, 21]. Although many scholars have studied the different properties of epidemic models with white noise and Markovian switching [22–26], there are few studies on the positive recurrence and extinction of SIRS models with the abovementioned general incidence rate. In this paper, we will study the abovementioned properties of stochastic hybrid SIRS model with the following form:
where \( 0 < q \leq 1 \). \( S(t), I(t), \) and \( R(t) \) denote the numbers of the susceptible, infected, and recovered. \( \Lambda \) is the recruitment rate, \( d \) represents the natural death rate, \( \beta \) means valid contact rate, \( \mu \) stands for the disease-caused death rate, \( \gamma \) signifies the recovery rate of infected individuals, and \( \delta \) expresses the rate at which the recovered ones lose their immunity and go back to the susceptible class.

\[
\begin{align*}
\frac{dS(t)}{dt} &= \left( \Lambda(a_i) - d(a_i)S(t) - \frac{\beta(a_i)S(t)I(t)}{1 + a(a_i)^{\alpha}} + \delta(a_i)R(t) \right) dt + \sigma_1(a_i)S(t)dB_1(t), \\
\frac{dI(t)}{dt} &= \left( \frac{\beta(a_i)S(t)I(t)}{1 + a(a_i)^{\alpha}} - [d(a_i) + \gamma(a_i) + \mu(a_i)]I(t) \right) dt + \sigma_2(a_i)I(t)dB_2(t), \\
\frac{dR(t)}{dt} &= (\gamma(a_i)I(t) - [d(a_i) + \delta(a_i)]R(t)) dt + \sigma_3(a_i)R(t)dB_3(t),
\end{align*}
\]

(1)

with the initial value \( X(t_0) = x_0 \in \mathbb{R}^n \) and \( a_i = i_0 \), where \( f(\cdot, \cdot) : \mathbb{R}^n \times \mathcal{N} \rightarrow \mathbb{R}^n \), \( g(\cdot, \cdot) : \mathbb{R}^n \times \mathcal{N} \rightarrow \mathbb{R}^{n \times n} \), and \( \sigma(x, k) = g(x, k)g^T(x, k) = (\sigma_{ij}(x, k)) \). Let \( C^{2,1}(\mathbb{R}^n \times \mathcal{N}; \mathbb{R}_+) \) be the set of nonnegative functions \( V(X, i) \) defined on \( \mathbb{R}^n \times \mathcal{N} \) and the functions are continuously twice differentiable in \( X \). The differential operator \( \mathcal{L} \) on the function \( V(x, i) \) is defined by

\[
\mathcal{L}V(x, i) = \sum_{j=1}^{n} f_j(x, i) \frac{\partial V(x, i)}{\partial x_j} + \frac{1}{2} \sum_{j=1}^{n} \sum_{k=1}^{n} \sigma_{kj}(x, i) \frac{\partial^2 V(x, i)}{\partial x_j \partial x_k} + \sum_{j=1}^{n} \gamma_j V(x, j).
\]

(5)

Lemma 1 (see [27]). Supposing that the following three conditions hold true,

(A1) \( \gamma_{ij} > 0 \) if \( i \neq j \).

(A2) For every \( i \in \mathcal{N} \) and the positive constant \( \lambda, \sigma(x, i) \) satisfies \( (\sigma(x, i), e, \xi) \geq \lambda |\xi|^2 \).

(A3) There exists a bounded set \( \mathcal{U} \) with compact closure and a nonnegative function \( V(x, i) \) such that \( \mathcal{L}V < -\kappa \) for any \( x \in \mathcal{U} \) and \( i \in \mathcal{N} \) where \( \kappa \) is a positive constant, and then \( (X(t), a_i) \) is the positive recurrent. That is to say, there exists a unique stationary distribution \( \Pi(\cdot, \cdot) \) such that

\[
P \left\{ \lim_{t \to +\infty} \frac{1}{t} \int_0^t h(X(s), a_i) ds = \sum_{i=1}^{N} \int_{\mathbb{R}^n} h(x, i) \Pi(dx, i) \right\} = 1,
\]

(6)

for any integrable function \( h(x, i) \) with respect to \( \Pi \).

For the model we discuss, our first concern is whether it has a unique positive solution. The following theorem will answer this question.

Theorem 1. For the initial value \((S(0), I(0), R(0), i_0) \in \mathbb{R}_+^3 \times \mathcal{N}\), model (1) has a unique solution \((S(t), I(t), R(t))\) and the solution is still in \( \mathbb{R}_+^3 \) with probability one.

The proof is common; we omit it here.
3. Positive Recurrence of Model (1)

In this section, positive recurrence of model (1) will be discussed by utilizing the theory put forward by Khasminskii under some conditions.

\[ R_1^S = \left( \frac{\sum_k \pi_k [A(k)β(k)]^{1/3}}{\sum_k \pi_k [d(k) + (\sigma_1^2(k)/2)]} \right) \left( \frac{\sum_k \pi_k [d(k) + γ(k) + μ(k) + (\sigma_2^2(k)/2)]}{\sum_k \pi_k [d(k) + γ(k) + μ(k) + (\sigma_2^2(k)/2)]} \right) > 1, \]  

(7)

then the solution \((S(t), I(t), R(t), a_t)\) of model (1) has a unique stationary distribution, which means that the disease will persist.

**Proof.** In order to prove Theorem 2, we only need to check that the conditions in Lemma 1 are satisfied. First of all, we give some definitions of notations. Let \(α = \max_{i \in \mathcal{N}}\{a(i)\}\), \(a = \min_{i \in \mathcal{N}}\{a(i)\}\), and \(a, b = \max(a,b)\). The first condition \((A1)\) holds obviously from the assumption of Markov chain. Let

\[ \mathcal{U}_ε = \left( \frac{1}{ε} \right) \times \left( \frac{1}{ε} \right) \times \left( \frac{1}{ε} \right), \]  

(8)

where \(ε\) is a sufficiently small number. Thus, \(\mathcal{U}_ε \subset \mathbb{R}_+^3\). From the expression of model (1), we can see that \(σ(S, I, R, k) = \text{diag}(σ_1^2(k)S^2, σ_2^2(k)I^2, σ_2^2(k)R^2), k \in \mathcal{N}\), which implies that \(σ(S, I, R, k)\) is positive definite and thus

\[ λ(k) = \min_{S,I,R,k} \{σ_1^2(k)S^2, σ_2^2(k)I^2, σ_2^2(k)R^2\} > 0. \]  

(9)

Hence, for any \(ξ \in \mathcal{U}_ε\), it has \(σ(S, I, R, k)ξ, ξ ≥ \overline{λ} |ξ|^2\).

\[ \mathcal{L}V_1 = \frac{c_1}{S}(λ(k) - d(k)S - \frac{β(k)SI}{1 + a(k)I^q} + δ(k)R) + \frac{c_1σ_1^2(k)}{2} - \frac{c_1}{I} \left( \frac{β(k)SI}{1 + a(k)I^q} - [d(k) + γ(k) + μ(k)]I \right) + \frac{c_2σ_2^2(k)}{2} \]

\[ \leq - \frac{c_1λ(k)}{S} - \frac{c_2β(k)}{S} - \frac{c_2β(k)}{S} - \frac{c_2β(k)}{S} - \frac{c_2β(k)}{S} - c_2[d(k) + γ(k) + μ(k)] + \frac{c_2σ_2^2(k)}{2} + 1 \]

\[ \leq - \frac{c_1λ(k)}{S} - \frac{c_2σ_2^2(k)}{2} + 1 + c_1\left( d(k) + \frac{σ_2^2(k)}{2} \right) + c_2\left( d(k) + γ(k) + μ(k) + \frac{σ_2^2(k)}{2} \right) + \frac{c_1}{a} + \frac{c_2}{a} + \frac{c_2σ_2^2(k)}{2} + \frac{c_1}{a} + \frac{c_2}{a} + \frac{c_2σ_2^2(k)}{2} \]

(12)

**Theorem 2.** For any initial value \((S(t), I(t), R(t), a_0) \in \mathbb{R}_+^4 \times \mathcal{N}\), if

We verify that condition \((A2)\) holds. Now, we move to prove condition \((A3)\). Some functions are defined as follows:

\[ V_1 = -c_1\ln S - c_2\ln I + \frac{a}{μ}I^q, \]

\[ V_2 = -\ln S - \ln I, \]

(10)

\[ V_3 = \frac{1}{p + 1}(S + I + R)^{p+1}, \]

and the function \(\tilde{V} = M(V_1 + ω_k) + V_2 + V_3\), where the constants \(c_1, c_2, p, M, \) and \(ω_k\) will be specified later. Using the continuity of the function \(\tilde{V}\), we can take the minimum value of the function \(\tilde{V}(S, I, R, a, S_0, I_0, R_0, a_0)\) and let

\[ V(S, I, R, a) = \tilde{V}(S, I, R, a) - \tilde{V}(S_0, I_0, R_0, a_0). \]  

(11)

In this way, the nonnegativity of the selected function \(V\) can be guaranteed.

By making use of the Ito formula, we get that
Let \( A(k) = -3[c_1 c_2 A(k) \beta(k)]^{1/3} + c_1 (d(k) + ((\sigma_1^2(k))/2)) + c_2 (d(k) + \gamma(k) + \mu(k) + ((\sigma_2^2(k))/2)) \), and select

\[
(c_1)^{1/3} = \frac{\sum_{k=1}^{N} \pi_k [A(k) \beta(k)]^{1/3}}{(\sum_{k=1}^{N} \pi_k [d(k) + ((\sigma_1^2(k))/2)])^{2/3}} (\sum_{k=1}^{N} \pi_k [d(k) + \gamma(k) + \mu(k) + ((\sigma_2^2(k))/2)])^{1/3},
\]

as well as

\[
(c_2)^{1/3} = \frac{\sum_{k=1}^{N} \pi_k [A(k) \beta(k)]^{1/3}}{(\sum_{k=1}^{N} \pi_k [d(k) + ((\sigma_1^2(k))/2)])^{2/3}} (\sum_{k=1}^{N} \pi_k [d(k) + \gamma(k) + \mu(k) + ((\sigma_2^2(k))/2)])^{1/3},
\]

Consider the system

\[
\Gamma \omega = \sum_{k=1}^{N} \pi_k A(k) (1, 1, \ldots, 1)^T - A,
\]

where \( A = (A(1), A(2), \ldots, A(N))^T \). Hence, it has the solution \( \omega = (\omega(1), \omega(2), \ldots, \omega(N))^T \) such that \( \sum_{j=1}^{N} y_{kj} \omega_j + A(k) = \sum_{k=1}^{N} \pi_k A(k) \). Therefore, we obtain that

\[
\mathcal{L}(V_1 + \omega_k) \leq A_k + c_1 \frac{\tilde{\beta}}{\tilde{a}} I^{1-q} + \tilde{a} \frac{\tilde{\beta}}{\tilde{a}} S + \sum_{j=1}^{N} y_{kj} \omega_j \\
\leq -\lambda + c_1 \frac{\tilde{\beta}}{\tilde{a}} I^{1-q} + \tilde{a} \frac{\tilde{\beta}}{\tilde{a}} S.
\]

Here, \( \lambda = R_i^2 - 1 \) and \( R_i^2 \) is defined in (7). Again, we apply the Itô formula to \(-\ln S, -\ln I, \text{and } V_3\) to obtain

\[
\mathcal{L}(-\ln S) = \frac{\Lambda(k)}{S} + d(k) + \frac{\beta(k) I}{1 + a(k) R} - \frac{\delta(k) R}{S} + \frac{\sigma_1^2(k)}{2},
\]

\[
\mathcal{L}(-\ln R) = -\frac{\gamma(k) I}{R} + d(k) + \delta(k) + \frac{\sigma_2^2(k)}{2},
\]

\[
\mathcal{L}V_3 = (S + I + R) \frac{\Lambda(k)}{S} - d(k) (S + I + R) - \mu(k) I] + \rho(S + I + R)^{p-1} \left( \frac{\sigma_1^2(k) S}{2} + \frac{\sigma_2^2(k) I}{2} + \frac{\sigma_3^2(k) R}{2} \right),
\]

\[
\leq \tilde{A} (S + I + R)^p - \left( \tilde{d} - \frac{p}{2} \left( \tilde{\sigma}_1^2 + \tilde{\sigma}_2^2 + \tilde{\sigma}_3^2 \right) \right) (S + I + R)^{p+1},
\]

\[
\leq \sup_{(S,I,R) \in \mathbb{R}^3} \left\{ \tilde{A} (S + I + R)^p - \frac{\tilde{d} - (p/2) \left( \tilde{\sigma}_1^2 + \tilde{\sigma}_2^2 + \tilde{\sigma}_3^2 \right)}{2} (S + I + R)^{p+1} \right\}
\]

\[
= \frac{\tilde{d} - (p/2) \left( \tilde{\sigma}_1^2 + \tilde{\sigma}_2^2 + \tilde{\sigma}_3^2 \right)}{2} (S + I + R)^{p+1}.
\]
Here, we choose sufficiently small constant $\rho$ such that
\[
\frac{\tilde{d}}{\rho} - \frac{p}{2} \left( \tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2 \right) > 0.
\]  
(18)
Thus, $E < \infty$ and
\[
\mathcal{L}V_1 \leq E - \frac{\tilde{d} - (p/2)(\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2)}{2} \left( S^{p+1} + I^{p+1} + R^{p+1} \right).
\]  
(19)
Consequently,
\[
\begin{align*}
\mathcal{L}V &\leq -M\lambda + (Mc_1 + 1)\frac{\hat{b}}{\rho} \left( 1 - \frac{1}{\rho} \right) S + \frac{\hat{M}\tilde{b}}{p\rho} S - \frac{\hat{A}}{S} \cdot \frac{\delta R}{R} \cdot \frac{\gamma I}{R}
+ 2\tilde{d} + \hat{d} + E \\
&\quad + \frac{\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2 - (\tilde{d} - (p/2)(\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2))}{2} \left( S^{p+1} + I^{p+1} + R^{p+1} \right).
\end{align*}
\]  
(20)
Select sufficiently large $M$ and sufficiently small $\rho$ such that the following formulas hold:
\[
-\frac{\hat{A}}{\rho} + F \leq -1, \quad (21)
-\frac{\hat{M}\tilde{b}}{p\rho} S + \frac{\hat{A}}{S} \cdot \frac{\delta R}{R} \cdot \frac{\gamma I}{R} + G \leq -1, \quad (22)
-\frac{\hat{A}}{\rho} + H \leq -1, \quad (23)
-\frac{\hat{M}\tilde{b}}{p\rho} S + \frac{\hat{A}}{S} \cdot \frac{\delta R}{R} \cdot \frac{\gamma I}{R} + K \leq -1, \quad (24)
\]
where the constants $F, G, H, \text{ and } K$ are all finite and their representations can be seen in (27)–(29) and (31).

For the constant $\rho$ selected above, define a set
\[
\mathcal{D}(\rho) = \left\{ (S, I, R) \in \mathbb{R}_+^3 : 0 \leq S \frac{1}{\rho} \leq I \leq \frac{1}{\rho} \frac{1}{\rho} \leq R \leq S \frac{1}{\rho} \right\}.
\]  
(25)
Hence, we can divide the set $\mathbb{R}_+^3 \setminus \mathcal{D}(\rho)$ into six regions
\[
\begin{align*}
\mathcal{D}_1 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : 0 < S < \frac{1}{\rho} \right\}, \\
\mathcal{D}_2 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : 0 < I < \frac{1}{\rho} \right\}, \\
\mathcal{D}_3 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : 0 < R < \frac{1}{\rho}, I \geq \frac{1}{\rho} \right\}, \\
\mathcal{D}_4 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : 0 < S < \frac{1}{\rho}, I \geq \frac{1}{\rho} \right\}, \\
\mathcal{D}_5 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : I > \frac{1}{\rho} \right\}, \\
\mathcal{D}_6 &= \left\{ (S, I, R) \in \mathbb{R}_+^3 : R > \frac{1}{\rho} \right\}.
\end{align*}
\]  
(26)
In what follows, we will prove that $\mathcal{L}V \leq -1$ in $\mathbb{R}_+^3 \setminus \mathcal{D}(\rho)$, that is, $\mathcal{L}V \leq -1$ in the regions $\mathcal{D}_i, i = 1, \ldots, 6$.
Case 1: when $(S, I, R) \in \mathcal{D}_1$, it has
\[
\mathcal{L}V \leq -\frac{\hat{A}}{\rho} + F, \quad (27)
\]
where $F = \sup_{S, I, R} \left\{ \{ (M\tilde{b}/\rho) S + 2\tilde{d} + \hat{d} + E + ((\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2))/2 \} (S^{p+1} + I^{p+1} + R^{p+1}) \right\} < \infty$.
From the result of (21), one has $\mathcal{L}V \leq -1$.
Case 2: when $(S, I, R) \in \mathcal{D}_2$, it has
\[
\mathcal{L}V \leq -M\lambda + (Mc_1 + 1)\frac{\hat{b}}{\rho} \left( 1 - \frac{1}{\rho} \right) S + \frac{\hat{M}\tilde{b}}{p\rho} S + \frac{\hat{A}}{S} \cdot \frac{\delta R}{R} \cdot \frac{\gamma I}{R} + G, \quad (28)
\]
where $G = \sup_{S, I, R} \left\{ \{ (M\tilde{b}/\rho) S + 2\tilde{d} + \hat{d} + E + ((\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2))/2 \} (S^{p+1} + I^{p+1} + R^{p+1}) \right\} < \infty$.
\[
\mathcal{L}V \leq -1 \text{ can be obtained by (22)}.
\]
Case 3: when $(S, I, R) \in \mathcal{D}_3$, we have
\[
\mathcal{L}V \leq -\frac{\hat{A}}{\rho} + H \leq -\frac{\hat{A}}{\rho} + H, \quad (29)
\]
Here, $H = \sup_{S, I, R} \left\{ \{ (M\tilde{b}/\rho) S + 2\tilde{d} + \hat{d} + E + ((\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2))/2 \} (S^{p+1} + I^{p+1} + R^{p+1}) \right\} < \infty$.
\[
\mathcal{L}V \leq -1 \text{ can be obtained from the result of (23)}.
\]
Case 4: when $(S, I, R) \in \mathcal{D}_4$, we have
\[
\begin{align*}
\mathcal{L}V &\leq -M\lambda - \frac{\tilde{d} + (p/2)(\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2)}{4} \left( S^{p+1} + I^{p+1} + R^{p+1} \right) + K,
\end{align*}
\]  
(30)
where
\[
\begin{align*}
K &= \sup_{S, I, R} \left\{ (Mc_1 + 1)\frac{\hat{b}}{\rho} \left( 1 - \frac{1}{\rho} \right) S + \frac{\hat{M}\tilde{b}}{p\rho} S + 2\tilde{d} + \hat{d} \\
&\quad + E + \frac{\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2}{2} - \frac{\tilde{d} - (p/2)(\tilde{s}_1^2 + \tilde{s}_2^2 + \tilde{s}_3^2)}{2} \left( S^{p+1} + I^{p+1} + R^{p+1} \right) \right\} < \infty.
\end{align*}
\]  
(31)
Thus, we can get that $\mathcal{L}V \leq -1$ with the help of (24). Similarly, $(S, I, R) \in \mathcal{D}_5$ and $(S, I, R) \in \mathcal{D}_6$ can be proved in a similar way. So far, we have proved that $\mathcal{L}V \leq -1$ in region $\mathbb{R}_+^3 \setminus \mathcal{D}(\rho)$. By virtue of Lemma 1, the positive recurrence of model (1) can be obtained. \qed
Remark 1. We can see from the proof that in order to obtain the positive recurrence of the model, different Lyapunov functions are constructed to reach the goal.

4. Extinction of Disease

In this section, we will discuss the conditions for extinction of disease in model (1). Let us start with a lemma as follows.

Lemma 2. Assume that there exists some constant \( p > 1 \) such that \( \bar{d} - ((p - 1)/2)(\sigma_0^2 + \sigma_1^2 + \sigma_2^2) > 0 \) and \((S(t), I(t), R(t), \alpha_i)\) is the solution of model (1) with the initial value \((S(0), I(0), R(0), \alpha_0)\), then
\[
\lim_{t \to -\infty} \frac{S(t) + I(t) + R(t)}{t} = 0, \quad \text{a.s.} \tag{32}
\]
By the nonnegative property of \( S(t), I(t), R(t) \), it has
\[
\lim_{t \to -\infty} \frac{S(t)}{t} = 0, \quad \lim_{t \to -\infty} \frac{I(t)}{t} = 0, \quad \lim_{t \to -\infty} \frac{R(t)}{t} = 0, \quad \text{a.s.} \tag{33}
\]
In addition,
\[
\lim_{t \to -\infty} \int_0^t \sigma_1(\alpha_i)S(s)dB_1(s) = 0, \quad \lim_{t \to -\infty} \int_0^t \sigma_2(\alpha_i)I(s)dB_2(s) = 0, \quad \lim_{t \to -\infty} \int_0^t \sigma_3(\alpha_i)R(s)dB_3(s) = 0, \quad \text{a.s.} \tag{34}
\]
The proof is similar to that in [28]; we omit it here.

Theorem 3. Let \( m = \max_{i \in N} \{\beta(i) + \delta(i)\} \) and \( c = \max_{i \in N} \{\gamma(i)/d(i)\} \). If \((d(i) + \gamma(i) + \mu(i) - my(i)) \geq 0 \) for each \( i \in N \), then
\[
\lim_{t \to -\infty} \ln I(t) = \sum_{i=1}^N \pi_i \Lambda(i) \left( d(i) + \gamma(i) + \mu(i) + \frac{\sigma^2(i)}{2} \right), \quad \text{a.s.} \tag{35}
\]
Assume further that
\[
R_0^* = \frac{c \sum_{i=1}^N \pi_i \Lambda(i)}{\sum_{i=1}^N \pi_i (d(i) + \gamma(i) + \mu(i) + (\sigma^2(i)/2))} < 1. \tag{36}
\]
Then, the disease will extinct exponentially almost surely.

Proof. Applying Itô formula to \( \ln I(t) \) yields
\[
\frac{d \ln I(t)}{dt} = \frac{\beta(\alpha_i)S}{1 + a(\alpha_i)^2} - \left( d(\alpha_i) + \gamma(\alpha_i) + \mu(\alpha_i) + \frac{\sigma^2(\alpha_i)}{2} \right) dt + \sigma_2(\alpha_i)dB_2(t),
\]
\[
\leq \left[ \frac{\beta(\alpha_i)S - \left( d(\alpha_i) + \gamma(\alpha_i) + \mu(\alpha_i) + \frac{\sigma^2(\alpha_i)}{2} \right) dt + \sigma_2(\alpha_i)dB_2(t) }. \tag{37}
\]
Add the first two equations in (1) to get
\[
d(S + I) = (\Lambda(\alpha_i) - d(\alpha_i)S - \delta(\alpha_i)R - (d(\alpha_i) + \gamma(\alpha_i) + \mu(\alpha_i))I)dt + \sigma_1(\alpha_i)SdB_1(t) + \sigma_2(\alpha_i)IdB_2(t)
\]
\[
\leq \left( \Lambda(\alpha_i) - d(\alpha_i)S - \delta R - (d(\alpha_i) + \gamma(\alpha_i) + \mu(\alpha_i))I \right) dt + \sigma_1(\alpha_i)SdB_1(t) + \sigma_2(\alpha_i)IdB_2(t). \tag{38}
\]
This, along with the third equation in (1), yields
\[
d(S + I + mR) \leq \left( \Lambda(\alpha_i) - d(\alpha_i)S + \left[ \delta - m(d(\alpha_i) + \delta(\alpha_i)) \right] R - (d(\alpha_i) + \gamma(\alpha_i) + \mu(\alpha_i) - my(\alpha_i))I \right) dt 
\]
\[
+ \sigma_1(\alpha_i)S(t)dB_1(t) + \sigma_2(\alpha_i)I(t)dB_2(t) + m\sigma_3(\alpha_i)R(t)dB_3(t)
\]
\[
\leq \left( \Lambda(\alpha_i) - d(\alpha_i)S \right) dt + \sigma_1(\alpha_i)S(t)dB_1(t) + \sigma_2(\alpha_i)I(t)dB_2(t) + m\sigma_3(\alpha_i)R(t)dB_3(t). \tag{39}
\]
Integrating (24) and \( cd(S + I + mR) \) from 0 to \( t \) and dividing by \( t \) for both sides of formula, one has

\[
\frac{\ln I(t)}{t} \leq \frac{\ln I(0)}{t} + \frac{1}{t} \int_0^t c \Lambda(A_s) ds + \frac{1}{t} \int_0^t (\beta(A_s) - c d(A_s)) S(s) ds \\
- \frac{1}{t} \int_0^t (d(A_s) + \gamma(A_s) + \mu(A_s) + \frac{\sigma_2^2(A_s)}{2}) ds - \frac{c (I + t + mR(t)) + \frac{c (S + I + mR(t))}{t}}{t} \\
+ \frac{1}{t} \int_0^t c \sigma_1(A_s) S(s) dB_1(s) + \frac{1}{t} \int_0^t c \sigma_2(A_s) I(s) dB_2(s) + \frac{1}{t} \int_0^t m c \sigma_3(A_s) R(s) dB_3(s) + \frac{1}{t} \int_0^t \sigma_2(A_s) dB_2(s). \tag{40}
\]

By virtue of Lemma 2 and ergodicity of Markov chain, (35) can be obtained. If \( R_0^2 < 1 \), then \(((\ln I(t))/t)/t < 0\), which means that the disease will extinct exponentially. The proof is completed.

5. Examples and Simulations

In this section, some examples are constructed and their simulations are presented to verify the abovementioned results.

Let \((A_s)_{t \geq 0}\) be the Markov chain with state space \( \mathcal{A} = \{1, 2\} \) and its generator is \( Q_1 = \begin{pmatrix} -m & m \\ n & -n \end{pmatrix} \). Thus, its stationary distribution is \( \pi = (\pi_1, \pi_2) = ((n/(m + n)), (m/(m + n))) \).

**Example 1.** We will give the values of the abovementioned parameters in the two states in the form of vectors, that is, \( a = [3, 1] \) means \( a(1) = 3 \), \( a(2) = 1 \) in two states. To verify the result of Theorem 2, we assume that \( m = 1 \), \( n = 2 \), \( q = 0.5 \), \( a = [2, 1], \) \( \Lambda = [0.4, 0.35], \) \( d = [0.1, 0.08], \) \( \beta = [0.5, 0.4], \) \( \mu = [0.1, 0.05], \) \( \gamma = [0.5, 0.7], \) \( \delta = [0.1, 0.03], \) \( \sigma_1 = [0.2, 0.4], \) \( \sigma_2 = [0.4, 0.1], \) and \( \sigma_1 = [0.3, 0.2] \) such that the threshold in Theorem 2, \( R_0^2 = 1.6761 > 1 \). According to the result of Theorem 2, the model has unique stationary distribution and the disease will persist, see Figure 1.

**Example 2.** To verify the result of Theorem 3, let \( m = 1, n = 2, \) \( q = 0.5 \), \( a = [2, 1], \) \( \Lambda = [0.2, 0.3], \) \( d = [0.1, 0.08], \) \( \beta = [0.2, 0.3], \) \( \mu = [0.1, 0.05], \) \( \gamma = [0.5, 0.35], \) \( \delta = [0.2, 0.4], \) \( \sigma_1 = [0.5, 0.7], \) \( \sigma_2 = [1, 0.3], \) and \( \sigma_1 = [0.4, 1] \) such that the threshold in Theorem 3, \( R_0^2 = 0.8974 < 1 \). According to the result of Theorem 3, the disease will die out, see Figure 2.

6. Conclusions

In this paper, the dynamic behavior of a class of hybrid SIRS model with nonlinear incidence is studied. Firstly, the condition under which the positive recurrence exists is provided, and then we give the threshold \( R_0^2 \) for disease extinction, that
is, when $R_0^d < 1$, the disease will die out. Finally, some examples are constructed to verify the conclusion.

Some other issues deserve further study. For example, the incidence function can be more generalized, or Le Vy noise can be added to make the model more realistic. We can also investigate other properties of the model, such as stability and so on. These are left to study in the future.

Data Availability

The data used to support the findings of this study are included within the article.

Conflicts of Interest

The authors declare that they have no conflicts of interest.

Acknowledgments

This work was supported by the National Natural Science Foundation of China (no. 11661065) and the Scientific Research Fund of the Jiangxi Provincial Education Department (no. GJJ191145).

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