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Stockholm University

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clock rings and Vervaat's transformation**

Amaury Lambert
Pieter Trapman

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Postal address:

Mathematical Statistics
Dept. of Mathematics
Stockholm University
SE-106 91 Stockholm
Sweden

Internet:

<http://www.math.su.se/matstat>



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We consider a branching population where individuals have i.i.d. life lengths (not necessarily exponential) and constant birth rate. We let N_t denote the population size at time t . We further assume that all individuals, at birth time, are equipped with independent exponential clocks with parameter δ . We are interested in the genealogical tree stopped at the first time T when one of those clocks rings. This question has applications in epidemiology, in population genetics, in ecology and in queuing theory.

We show that conditional on $\{T < \infty\}$, the joint law of $(N_T, T, X^{(T)})$, where $X^{(T)}$ is the jumping contour process of the tree truncated at time T , is equal to that of $(M, -I_M, Y'_M)$ conditional on $\{M \neq 0\}$, where $M + 1$ is the number of visits of 0, before some single independent exponential clock \mathbf{e} with parameter δ rings, by some specified Lévy process Y without negative jumps reflected below its supremum; I_M is the infimum of the path Y_M defined as Y killed at its last 0 before \mathbf{e} ; Y'_M is the Vervaat transform of Y_M .

This identity yields an explanation for the geometric distribution of N_T and has numerous other applications. In particular, conditional on $\{N_T = n\}$, and also on $\{N_T = n, T < a\}$, the ages and residual lifetimes of the n alive individuals at time T are i.i.d. and independent of n . We provide explicit formulae for this distribution and give a more general application to outbreaks of antibiotic-resistant bacteria in the hospital.

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Amaury Lambert¹ and Pieter Trapman²

October 13, 2011

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This identity yields an explanation for the geometric distribution of N_T [11, 16] and has numerous other applications. In particular, conditional on $\{N_T = n\}$, and also on $\{N_T = n, T < a\}$, the ages and residual lifetimes of the n alive individuals at time T are i.i.d. and independent of n . We provide explicit formulae for this distribution and give a more general application to outbreaks of antibiotic-resistant bacteria in the hospital.

¹Laboratoire de Probabilités et Modèles Aléatoires UMR 7599 CNRS, Case courrier 188, UPMC Univ Paris 06, 4, Place Jussieu, F-75252 Paris Cedex 05, France

²Stockholm University, Department of Mathematics, 106 91 Stockholm, Sweden.

1 Introduction

We consider a population of particles behaving independently from one another, where each particle gives birth at constant rate $b > 0$ during its lifetime (inter-birth durations are i.i.d. exponential random variables with parameter b), and where lifetime durations are i.i.d. on $(0, +\infty]$ (some particles may have infinite lifetimes) with probability distribution μ (not necessarily exponential).

The genealogical trees that we consider here are usually called *splitting trees* [7]. We define the *lifespan measure* as the measure on $(0, +\infty]$ with total mass b simply defined as $\pi := b\mu$.

The process $(N_t; t \geq 0)$ giving the number of extant particles at time t , belongs to a wide class of branching processes called *Crump–Mode–Jagers processes*. Actually, the processes we consider are homogeneous (constant birth rate) and binary (one birth at a time) but are more general than classical (simple) birth–death processes [8] in that the lifetime durations may follow a general distribution.

In addition, we assume that each particle is independently equipped with a random exponential clock with parameter $\delta > 0$. We are interested in the first time T when one of those clocks rings, called *detection time*. See Figure 1 for a realisation of a splitting tree with individual clocks. Note that on the extinction event, T can be infinite (no clock rings) with positive probability.

This question has applications in population genetics and in ecology [5, 6, 12, 14] (T is then the first time when a new mutant or a new species arises), in queuing theory [11, 9, 15] (because N is a time-changed processor-sharing queue, and then in the new timescale, T is a single, independent exponential clock), and in epidemiology [4, 16] (T is then the first detection time of the epidemics). In this last setting, ages of individuals in the population at T are the times since infection of infectives in the detected outbreak, and in the last section we see how this information can be enlarged with more easily available data such as the length of stay in the hospital up to time T .

Our main result is to characterise, on the event $\{T < \infty\}$, the joint law of $(N_T, T, X^{(T)})$, where $X^{(T)}$ is the jumping contour process of the tree truncated at time T , in terms of the Vervaat transform of the path of the (reflected) Lévy process X with jump measure π and

⁰Keywords: branching process; splitting tree; Crump–Mode–Jagers process; contour process; Lévy process; scale function; resolvent; age and residual lifetime; undershoot and overshoot; Vervaat’s transformation; sampling; detection; epidemiology; processor-sharing.

⁰2000 Mathematical Subject Classification: Primary: 60J80; Secondary: 92D10; 92D25; 92D30; 92D40; 60J85; 60G17; 60G51; 60G55; 60K15; 60K25.

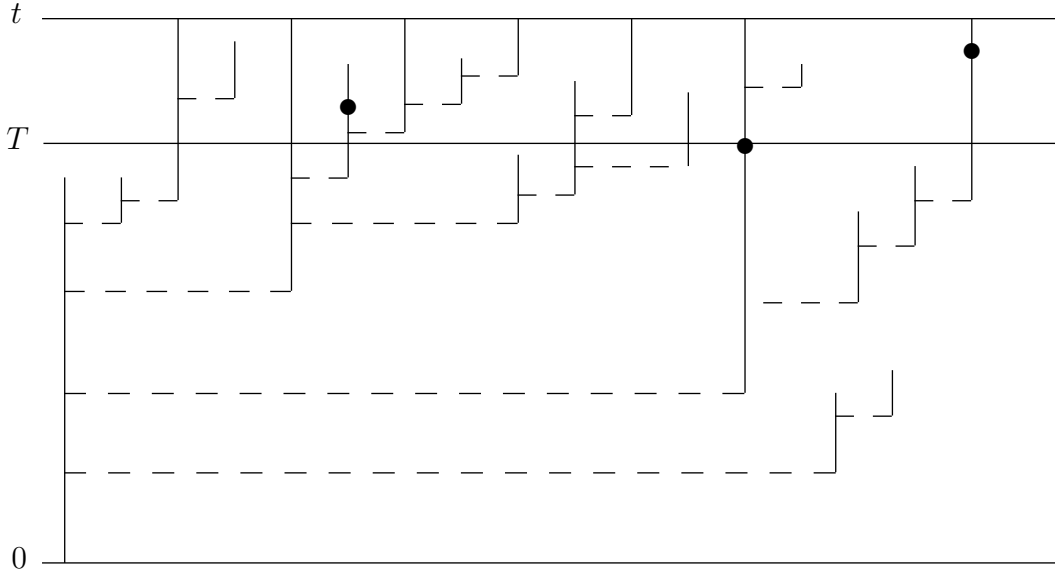


Figure 1: A realisation of a splitting tree with individual exponential clocks. Time flows from bottom to top; horizontal dashed lines show filiation. Solid dots show individual ringing clocks. The time T when the first clock rings is indicated. Here $N_T = 7$.

slope -1 . In particular, we recover the known fact [11, 16] that conditional on $\{T < \infty\}$, N_T is geometrically distributed, and we characterise the joint law of T and N_T in terms of (joint) Laplace transforms of some hitting times of X . As a further example, restricting the main identity to the undershoots and overshoots of X whenever it crosses 0, we get the following application. Conditional on $\{N_T = n\}$, and also on $\{N_T = n, T < a\}$, the ages and residual lifetimes of the n alive individuals at time T are i.i.d. and independent of n and follow the bivariate law of (Und, Ove) (resp. (Und_a, Ove_a)) defined hereafter. The pair (Und, Ove) (resp. (Und_a, Ove_a)) is the undershoot and overshoot of the jump across 0 of X , at its first hitting time τ_0^+ of $(0, +\infty]$, conditional on τ_0^+ smaller than some independent exponential time with parameter δ (resp. and $\inf_{0 \leq s \leq \tau_0^+} X_s > -a$). In the epidemics model, these statements are extended by taking into account, in addition to the age and residual lifetime (of individual infection at time T), the length of stay in the hospital up to infection time. In all cases, explicit formulae are also provided for these laws.

2 Splitting trees and Lévy processes

We assume that splitting trees are started with one unique progenitor born at time 0. We denote by \mathbb{P} their law, and the subscript s in \mathbb{P}_s means conditioning on the lifetime of the

progenitor being s . Of course if \mathbb{P} bears no subscript, this means that the lifetime of the progenitor follows the usual distribution μ .

In [13], for $t > 0$, the first author has considered the so-called jumping chronological contour process (JCCP), here denoted $X^{(t)}$, of the splitting tree truncated up to height (time) t , which starts at $s \wedge t$ (here and in what follows $x \wedge y$ denotes the minimum of x and y), where s is the time of death of the progenitor, visits all existence times (smaller than t) of all individuals exactly once and terminates at 0 (see Figure 2).

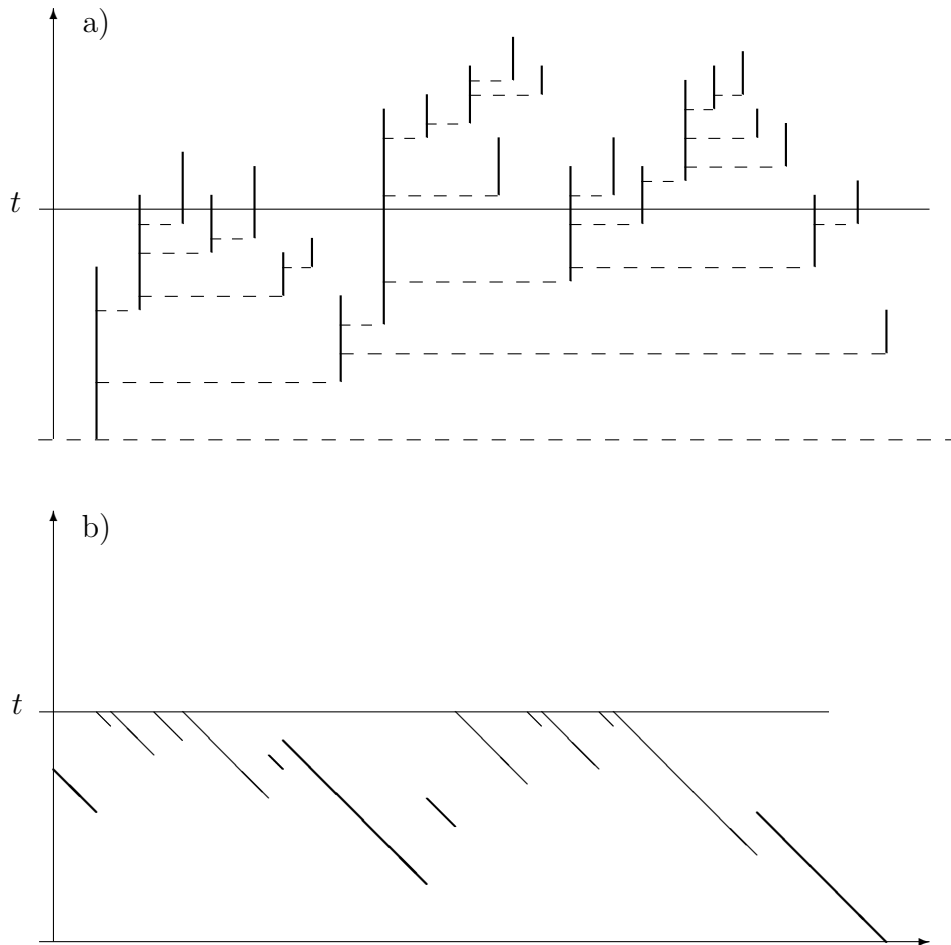


Figure 2: a) A splitting tree; b) The jumping chronological contour process associated with the same splitting tree after truncation at time t . Here $N_t = 9$.

He has shown [13, Theorem 4.3] that the JCCP is a Markov process, more specifically, it has the same law as the compound Poisson process X with jump measure π , compensated at rate -1 , reflected below t , and killed upon hitting 0.

We denote the law of X by P , to make the difference with the law \mathbb{P} of the CMJ process. As seen previously, we record the lifetime duration, say s , of the progenitor, by writing P_s for its conditional law on $X_0 = s$. To stick to the analogous notation for \mathbb{P} , it will be implicit in the absence of subscript that X_0 under P has probability distribution μ .

Let us be a little more specific about the JCCP. Recall that this process visits all existence times of all individuals of the truncated tree. For any individual of the tree, we denote by α its birth time and by ω its death time. When the visit of an individual v with lifespan $(\alpha(v), \omega(v)]$ begins, the value of the JCCP is $\omega(v)$. The JCCP then visits all the existence times of v 's lifespan at constant speed -1 . If v has no child, then this visit lasts exactly the lifespan of v ; if v has at least one child, then the visit is interrupted each time a birth time of one of v 's daughters, say w , is encountered (youngest child first since the visit started at the death level). At this point, the JCCP jumps from $\alpha(w)$ to $\omega(w) \wedge t$ and starts the visit of the existence times of w . Since a truncated tree has finite length, the visit of v has to terminate: it does so at the chronological level $\alpha(v)$ and continues the exploration of the existence times of v 's mother, at the height (time) where it had been interrupted. This procedure then goes on recursively and terminates as soon as 0 is encountered (birth time of the progenitor). See Figure 2 for an example.

Note that the genealogy of a splitting tree truncated at time t can be coded by associating each individual with a word of integers, such that \emptyset is the root, 1 is the last daughter of the root born before time t , 2 is the next before last daughter of the root, ..., 11 is the last daughter of 1 (born before time t), and so on. Then the order in which individuals get their first visit by the contour process is the lexicographical order associated with this (so-called Ulam–Harris–Neveu) labelling. Roughly speaking, if u and v are two distinct finite words of integers, and that h_u (resp. h_v) is the first integer in the word u (resp. v) coming immediately after their longest common prefix, then u comes first in the lexicographical order if and only if $h_u < h_v$. Here we assume that if $h \neq \emptyset$, then $h > \emptyset$.

Since the JCCP is Markovian (as seen earlier, it is a reflected, killed Lévy process), its excursions between consecutive visits of points at height t are i.i.d. excursions of X away from $(t, +\infty]$. Observe in particular that the number of visits of t by X is exactly the number N_t of individuals alive at time t . Therefore, it is easy to see that N_t has a shifted geometric distribution with parameters specified as follows. Let τ_A denote the first hitting time of the set A by X . We also use the following shortcuts

$$\tau_x := \tau_{\{x\}} \quad \text{and} \quad \tau_x^+ := \tau_{(x, +\infty]},$$

that is, τ_x is the first hitting time of x and τ_x^+ is the first hitting time of the open interval

$(x, +\infty]$. Then conditional on the initial progenitor to have lived s units of time, we have

$$\mathbb{P}_s(N_t = 0) = P_s(\tau_0 < \tau_t^+), \quad (1)$$

and, applying recursively the strong Markov property,

$$\mathbb{P}_s(N_t = n \mid N_t \neq 0) = P_t(\tau_t^+ < \tau_0)^{n-1} P_t(\tau_0 < \tau_t^+). \quad (2)$$

Note that the subscript s in the last display is useless. Also note that the spatial homogeneity of Lévy processes implies $P_t(\tau_0 < \tau_t^+) = P_0(\tau_{-t} < \tau_0^+)$.

In addition, exact formulae can be deduced for (1) and (2) from the fact that the JCCP is a Lévy process with no negative jumps, using scale functions of the Lévy process X . This part is developed in the final section of the paper.

Later, we see that that the population size is not only (conditionally) geometric at fixed times, but also at the first detection time T , using the same decomposition of the contour process into excursions away from $(T, +\infty]$. This decomposition is displayed in Subsection 3.1 of Section 3 ‘Main results’. Subsections 3.2 and 3.3 are devoted to path decompositions providing equalities in law for the whole contour process of the tree stopped at T , involving in particular Vervaat’s transformation: see Theorems 2, 5 and especially 6 for the result stated in the abstract. Section 4 focuses on the joint distribution of T , N_T and of the ages and residual lifetimes of the N_T alive individuals at time T . Subsections 4.2 and 4.3 provide explicit formulae (up to scale functions of the Lévy process X) for these distributions. The reader interested in applications can go straightforward to the last statement of Section 4, Proposition 11. Finally, Section 5 extends these results to the example of a pathogen outbreak in the hospital modeled by a Crump–Mode–Jagers process with constant transmission rate b and i.i.d. (infection) lifetimes, but also taking into account the length of stay in the hospital up to infection.

In the rest of the paper, we always use the following notation, where E can be any expectation operator, A, B any events and Z any (positive or integrable) random variable $E(Z, A, B) := E(Z\mathbb{1}_{A \cap B})$.

2.1 Intuition for the geometric distribution

In this section, we show how to gain insight from the equivalence of the splitting tree and the corresponding contour process, as visualised in Figure 2, and in particular to give the intuition why the number of individuals at the first detection time is geometrically distributed [11, 16]. This intuition also gives the main ideas behind the rigorous proofs below.

We consider the event that $N_t = n$ ($n > 0$) and no detection has occurred yet at time t , i.e., the event $\{N_t = n, T > t\}$. This event occurs if the following events successively occur

1. The Lévy process X following the contour of the tree truncated below time t starts with a typical jump (distributed according to μ) and hits the interval $(t, \infty]$ before it hits 0 again, and during this time no clock rings. The probability of this event is $E(e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0)$;
2. the process X started at t , makes an excursion ending in the interval $(t, \infty]$ without hitting 0, and no clock rings during this excursion. Since the contour process of the tree truncated below t is started again at t , independently from the past, $n - 1$ such events occur successively, and each of them occurs independently with probability $E_t(e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0)$;
3. X starts at t and reaches 0 before hitting the interval $(t, \infty]$, and during this time no clock rings. This happens with probability $E_t(e^{-\delta\tau_0}, \tau_t^+ > \tau_0)$.

The next step is to “glue” the path described in the third event above before the path described in the first event above, into one excursion with infimum equal to 0 and in which no clock rings. This is basically the inverse of Vervaat’s transformation, see Figure 3 below, where the inverse is constructed in such a way that the infimum of the whole process is performed during this newly created (first) excursion.

Since X jumps at rate b and has slope -1 (and also is translation invariant), multiplying the probability of this concatenated path by $b dt$ gives the probability of an excursion of X away from $[0, +\infty)$ without ringing clock and with infimum in $(-t - dt, -t)$. Then, $b \mathbb{P}(N_t = n, T > t) dt$ is the probability that X makes n excursions away from $[0, +\infty)$ without making a clock ring, and that the infimum of the whole path is performed in the first excursion and belongs to $(-t - dt, -t)$. This yields

$$\begin{aligned}
b \mathbb{P}(N_t = n, T > t) dt &= E_0(e^{-\delta\tau_0^+}, -\inf_{0 < s < \tau_0^+} X_s \in dt) \left(E_0(e^{-\delta\tau_0^+}, \tau_0^+ < \tau_{-t}) \right)^{n-1} \\
&= E_0(e^{-\delta\tau_0^+}, -\inf_{0 < s < \tau_0^+} X_s \in dt) \left(E_0(e^{-\delta\tau_0^+}, -\inf_{0 < s < \tau_0^+} X_s < t) \right)^{n-1} \\
&= \frac{1}{n} \frac{d}{dt} \left(E_0(e^{-\delta\tau_0^+}, -\inf_{0 < s < \tau_0^+} X_s < t) \right)^n dt. \quad (3)
\end{aligned}$$

Now observe that

$$\mathbb{P}(N_t = n, T \in dt) = \delta n \mathbb{P}(N_t = n, T > t) dt = \frac{\delta}{b} \frac{d}{dt} \left(E_0(e^{-\delta\tau_0^+}, \tau_0^+ < \tau_{-t}) \right)^n dt.$$

Integrating over t now gives

$$\mathbb{P}(N_T = n, T < \infty) = \frac{\delta}{b} \left(E_0(e^{-\delta\tau_0^+}) \right)^n.$$

A little elaboration on this argument also gives that the distributions of the ages and residual lifetimes at time T should be i.i.d. and independent of N_T . Precise proofs are given in the sections below.

3 Main general results

3.1 Decomposition of the splitting tree at first detection time

In this subsection, we call any càdlàg (continue à droite, avec des limites à gauche, i.e., right-continuous with left limits [8, p. 346]) path ϵ with lifetime $V(\epsilon) \in [0, +\infty]$, *an excursion*. We use the notation \mathcal{E} for the space of excursions, endowed with Skorokhod's topology and the associated Borel σ -field.

For any time $t > 0$, we set ρ_t the first exit time of $(0, t)$ and we let w_0^t denote the finite path of the JCCP $X^{(t)}$ killed upon exiting $(0, t)$, that is, $w_0^t := (X_s^{(t)}; s \leq \rho_t)$. Further, on the event $N_t = n \geq 1$, for $i = 1, \dots, n$, we set σ_i the i -th hitting time of t by $X^{(t)}$ and we let w_i^t denote the path of the JCCP $X^{(t)}$ between times σ_i and σ_{i+1} , with the convention that $\sigma_{n+1} = \tau_0$, that is,

$$w_i^t(s) := X_{s+\sigma_i}^{(t)} \quad s < \sigma_{i+1} - \sigma_i.$$

For $i = 0, \dots, n$, we denote by $\ell_i := V(w_i^t) = \sigma_{i+1} - \sigma_i$ the lifetime of the excursion w_i^t (so that $w_n(\ell_n) = 0$), and for $i = 0, \dots, n-1$, we record the size of the jump made by the contour process before reflection by setting $w_i^t(\ell_i)$ equal to the date of death of the individual alive at t visited at time σ_{i+1} . In particular, ℓ_0 is the life length of the progenitor, and if $\ell_0 > t$, then w_0^t is reduced to the one-point process that maps 0 to ℓ_0 .

In particular, when t is fixed, we know [13] that conditional on $\{N_t = n\}$,

- the excursion w_0^t follows the law of X started at a jump distributed as μ , killed at τ_t^+ and conditioned on $\tau_t^+ < \tau_0$;
- the excursions w_i^t , $i = 1, \dots, n-1$, are i.i.d. and follow the law of X started at t , killed at τ_t^+ and conditioned on $\tau_t^+ < \tau_0$;
- the excursion w_n^t follows the law of X started at t , killed at τ_0 and conditioned on $\tau_0 < \tau_t^+$.

Now recall that all individuals are equipped with an independent exponential clock with parameter δ , and that the time when the first of those clocks rings is denoted by T and called detection time.

Proposition 1. *Let $p := \mathbb{P}(T < \infty)$ be the probability that at least one clock rings before extinction of the population. Then*

$$p = E(1 - e^{-\delta\tau_0}).$$

More specifically,

$$\mathbb{P}(N_t = 0, T > t) = \mathbb{P}(N_t = 0, T = \infty) = E(e^{-\delta\tau_0}, \tau_0 < \tau_t^+)$$

and for any $n \geq 1$,

$$\mathbb{P}(N_t = n, T > t) = E(e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0) \left(E_t(e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0) \right)^{n-1} E_t(e^{-\delta\tau_0}, \tau_0 < \tau_t^+).$$

Further, let $n \geq 1$ and $G', G, F_0, F_1, \dots, F_{n-1}$ be non-negative, measurable functions on \mathcal{E} . Then

$$\begin{aligned} \mathbb{E} \left(G'(w_t^0) G(w_t^n) \prod_{i=1}^{n-1} F_i(w_t^i), N_T = n, T \in dt \right) = \\ \delta n dt E \left(G'(X_s; s \leq \tau_t^+) e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0 \right) \times \\ \times \left\{ \prod_{i=1}^{n-1} E_t(F_i(X_s; s \leq \tau_t^+) e^{-\delta\tau_t^+}, \tau_t^+ < \tau_0) \right\} E_t(G(X_s; s \leq \tau_0) e^{-\delta\tau_0}, \tau_0 < \tau_t^+). \end{aligned}$$

Proof. In the whole proof, let \mathbf{e} denote an independent exponential r.v. with parameter δ . Since the JCCP has slope -1 and jump sizes equal to life lengths, the lifetime τ_0 of the contour process is exactly the sum of the lifespans of all individuals in the population. As a consequence,

$$p = P(\tau_0 > \mathbf{e}) = E(1 - e^{-\delta\tau_0}).$$

Applying this property to the truncated contour process $X^{(t)}$ and using the path decomposition preceding the statement of the proposition, we get

$$\begin{aligned} \mathbb{P}(N_t = n, T > t) &= \mathbb{P}(N_t = n, \tau_0(X^{(t)}) < \mathbf{e}) = \mathbb{E} \left(e^{-\delta\tau_0(X^{(t)})}, N_t = n \right) \\ &= \mathbb{P}(\tau_t^+ < \tau_0) E(e^{-\delta V(w_0^t)}) \left(P_t(\tau_t^+ < \tau_0) E(e^{-\delta V(w_1^t)}) \right)^{n-1} \times \\ &\times P_t(\tau_0 < \tau_t^+) E(e^{-\delta V(w_n^t)}), \end{aligned}$$

which yields the desired expression.

Observing that the detection rate equals δn conditional on $\{N_t = n\}$, we finally get

$$\mathbb{E} \left(G'(w_t^0) G(w_t^n) \prod_{i=1}^{n-1} F_i(w_t^i), N_T = n, T \in dt \right) = \delta n dt \mathbb{E} \left(G'(w_t^0) G(w_t^n) \prod_{i=1}^{n-1} F_i(w_t^i), N_t = n, T > t \right),$$

and the desired equality follows by the same method as previously. \square

Remark 1. *Since the knowledge of the contour of the genealogical tree yields that of the tree itself, the previous proposition characterises the law of the splitting tree stopped at the first detection time (noting that conditional on $N_T = n$, the marked individual is of course uniform among all n alive individuals).*

3.2 Rephrasing with i.i.d. excursions

In this subsection, ϵ denotes an excursion **distributed as \mathbf{X} started at $\mathbf{0}$ and killed upon hitting $(0, +\infty]$** . Recall that ϵ only takes negative values, except at 0 ($\epsilon(0) = 0$) and at V , since $\epsilon(V) > 0$ on the event $\{V < \infty\}$ (on the complementary event, ϵ drifts to $-\infty$).

Set $j(\epsilon) := \inf_s \epsilon(s)$. On the event $\{j \neq -\infty\}$ (which coincides a.s. with $\{V < \infty\}$), we denote by $h(\epsilon)$ the unique time h such that $\epsilon(h-) = j$. Also, we denote by ϵ^\leftarrow the pre- h process and by ϵ^\rightarrow the post- h process:

$$\epsilon^\leftarrow(s) := \epsilon(s) \quad 0 \leq s < h(\epsilon),$$

with $\epsilon^\leftarrow(h(\epsilon)) = \epsilon^\leftarrow(h(\epsilon)-) = j(\epsilon)$ and

$$\epsilon^\rightarrow(s) := \epsilon(s + h(\epsilon)) \quad 0 \leq s \leq V(\epsilon) - h(\epsilon).$$

Notice that with positive probability $V(\epsilon) = h(\epsilon)$, so that ϵ^\rightarrow is then reduced to the one-point process that maps 0 to $\epsilon(V)$.

Let $n \geq 1$ and $\epsilon_1, \dots, \epsilon_n$ denote i.i.d. excursions distributed as ϵ . Set

$$I_n := \min_k j(\epsilon_k) \quad \text{and} \quad K_n := \arg \min_k j(\epsilon_k).$$

The next result is a consequence of the following two lemmas and Proposition 1.

Theorem 2. Let G, G', F_1, \dots, F_n be non-negative, measurable functions on \mathcal{E} . Then

$$\mathbb{E} \left(G'(w_t^0) G(w_t^n) \prod_{i=1}^{n-1} F_i(w_t^i), N_T = n, T \in dt \right) = \frac{\delta}{b} \cdot E \left(G(\epsilon_{K_n}^- + t) G'(\epsilon_{K_n}^+ + t) \prod_{k \neq K_n} F_{k-K_n \bmod(n)}(\epsilon_k + t) \prod_{k=1}^n e^{-\delta V(\epsilon_k)}, -I_n \in dt \right).$$

Remark 2. Note that the expression inside the expectation in the rhs has zero probability when one of the excursions has infinite lifetime, that is, when there is some k such that $V(\epsilon_k) = +\infty$.

Lemma 3. Let G and G' be two non-negative, measurable functions on \mathcal{E} . Then

$$E(G(\epsilon^-) G'(\epsilon^+), -j \in dt) = b dt E_0(G(X_s; s \leq \tau_{-t}), \tau_{-t} < \tau_0^+) E(G'(X_s - t; s \leq \tau_t^+), \tau_t^+ < \tau_0).$$

Proof. Applying the strong Markov property at τ_{-t} yields

$$\begin{aligned} E(G(\epsilon^-) G'(\epsilon^+), -j \in dt) &= E(G(\epsilon^-) G'(\epsilon^+), -j \in dt, \tau_{-t} < \tau_0^+) \\ &= E_0(G(X_s; s \leq \tau_{-t}), \tau_{-t} < \tau_0^+) \times \\ &\quad \times dt \int_{(0, +\infty]} \pi(dy) E_{y-t}(G'(X_s; s \leq \tau_0^+), \tau_0^+ < \tau_{-t}), \end{aligned}$$

which yields the result. \square

Lemma 4. Let G, G', F_1, \dots, F_n be non-negative, measurable functions on \mathcal{E} . Then for $j = 1, \dots, n$,

$$\begin{aligned} E(G(\epsilon_{K_n}^-) G'(\epsilon_{K_n}^+) \prod_{k \neq K_n} F_k(\epsilon_k), -I_n \in dt, K_n = j) &= \\ b dt E_0(G(X_s; s \leq \tau_{-t}), \tau_{-t} < \tau_0^+) E(G'(X_s - t; s \leq \tau_t^+), \tau_t^+ < \tau_0) \prod_{k \neq j} E_0(F_k(X_s; s \leq \tau_0^+), \tau_0^+ < \tau_{-t}). \end{aligned} \tag{4}$$

Proof. The expression in the lhs equals

$$\begin{aligned} &E(G(\epsilon_{K_n}^-) G'(\epsilon_{K_n}^+) \prod_{k \neq K_n} F_k(\epsilon_k), -I_n \in dt, K_n = j) \\ &= E(G(\epsilon_j^-) G'(\epsilon_j^+), -j(\epsilon_j) \in dt) E\left(\prod_{k \neq j} F_k(\epsilon_k), -j(\epsilon_k) < t \forall k \neq j\right) \\ &= E(G(\epsilon_j^-) G'(\epsilon_j^+), -j(\epsilon_j) \in dt) \prod_{k \neq j} E_0(F_k(X_s; s \leq \tau_0^+), \tau_0^+ < \tau_{-t}), \end{aligned}$$

and the conclusion stems from the previous lemma. \square

3.3 Rephrasing with Vervaat's transformation

Forgetting about the terminal jump of each excursion (piece of information that actually is useful in the next section), Theorem 2 can be expressed in a more elegant way.

For any càdlàg path Z with finite lifetime $V(Z)$ and law locally absolutely continuous w.r.t. X , we set $I(Z) := \inf Z$ and we define $H(Z)$ as the unique time t such that $Z(t-) = I(Z)$. Finally we let Z' denote Vervaat's transform of Z , defined as the path with lifetime $V(Z)$ such that $Z'(V(Z)) = 0$ and

$$Z'(s) = Z(s + H(Z) \bmod(V(Z))) - I(Z) \quad 0 \leq s < V(Z).$$

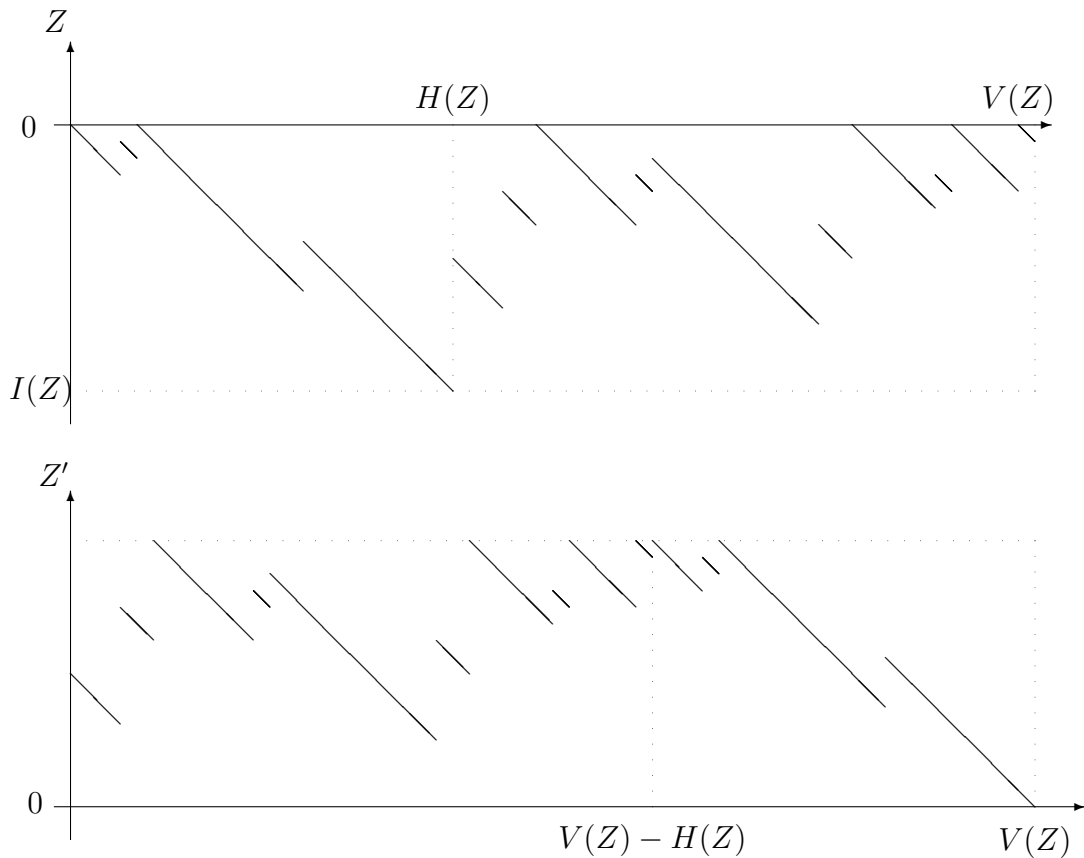


Figure 3: Vervaat's transformation. Top panel: A path Z with finite lifetime $V(Z)$ performing its infimum $I(Z)$ at time $H(Z)-$; Bottom panel: Vervaat's transform Z' of Z obtained by shifting Z by $-I(Z)$ and performing a circular time-change starting at time $H(Z)$.

More specifically,

$$Z'(s) := \begin{cases} Z(s + H(Z)) - I(Z) & \text{if } 0 \leq s < V(Z) - H(Z) \\ Z(s + H(Z) - V(Z)) - I(Z) & \text{if } V(Z) - H(Z) \leq s < V(Z) \\ Z'(s) = 0 & \text{if } s = V(Z). \end{cases}$$

Note that Z' takes positive values, apart from its terminal value equal to 0 (and that Z' is left-continuous at this point).

Now let Y_n denote the concatenation of the n i.i.d. excursions $(\epsilon_i)_{i=1,\dots,n}$ of the last subsection. In particular, Y_n is equally distributed as the Lévy process X reflected below its supremum and killed at its $(n+1)$ -st hitting time of 0. Then observe that $I_n = I(Y_n)$ and let Y'_n denote Vervaat's transformation of Y_n . We have the following corollary of Theorem 2.

Theorem 5. *For any $n \geq 1$,*

$$\mathbb{P}(N_T = n, T \in dt, X^{(T)} \in d\varepsilon) = \frac{\delta}{b} e^{-\delta V(\varepsilon)} P(-I_n \in dt, Y'_n \in d\varepsilon).$$

Proof. From Theorem 2 we get

$$\mathbb{E} \left(G'(w_t^0) G(w_t^n) \prod_{i=1}^{n-1} F_i(w_t^i), N_T = n, T \in dt \right) = \frac{\delta}{b} \cdot E \left(G(\epsilon_{K_n}^- - I_n) G'(\epsilon_{K_n}^+ - I_n) \prod_{k \neq K_n} F_{k-K_n \bmod(n)}(\epsilon_k - I_n) e^{-\delta V(Y'_n)}, -I_n \in dt \right),$$

which, by a monotone class theorem [10, p.2], ensures that for any non-negative measurable function F on \mathcal{E} ,

$$\mathbb{E}(F(X^{(t)}), N_T = n, T \in dt) = \frac{\delta}{b} E \left(F(Y'_n) e^{-\delta V(Y'_n)}, -I_n \in dt \right),$$

hence the result. □

One can now push this path decomposition even further by starting from a path, say Y , of X reflected below its supremum as well as from an independent exponential random variable \mathbf{e} with parameter δ . Note that Y is the mere concatenation of a sequence $(\epsilon_i)_{i \geq 1}$ of i.i.d. excursions distributed as ϵ (stopped at the first one with infinite lifetime). Then let M be the unique non-negative integer such that \mathbf{e} falls into the $M+1$ -st excursion of Y away from 0

$$M := \max\{n \geq 0 : V(\epsilon_1) + \dots + V(\epsilon_n) < \mathbf{e}\},$$

with the usual convention that an empty sum is 0. As previously, define Y_M as the path Y killed at its $M + 1$ -st hitting time of 0, set $I_M := \inf Y_M$ and let Y'_M denote Vervaat's transform of Y_M .

Theorem 6. *For any $n \geq 1$,*

$$\mathbb{P}(N_T = n, T \in dt, X^{(t)} \in d\varepsilon) = \frac{\delta}{b E_0(1 - e^{-\delta\tau_0^+})} P(M = n, -I_M \in dt, Y'_M \in d\varepsilon).$$

Proof. Using the definition of M , we get

$$\begin{aligned} P(M = n, -I_M \in dt, Y'_M \in d\varepsilon) &= P(V(Y'_n) < \mathbf{e} < V(Y'_n) + V(\epsilon_{n+1}), -I_n \in dt, Y'_n \in d\varepsilon) \\ &= e^{-\delta V(\varepsilon)} E(1 - e^{-\delta V(\epsilon_{n+1})}) P(-I_n \in dt, Y'_n \in d\varepsilon) \\ &= e^{-\delta V(\varepsilon)} E_0(1 - e^{-\delta\tau_0^+}) P(-I_n \in dt, Y'_n \in d\varepsilon), \end{aligned}$$

and an appeal to Theorem 5 yields the result. \square

4 Applications and explicit formulae

4.1 Some lower dimensional marginals of interest

In this subsection, we give the joint law of T and N_T , as well as the joint law of the ages and residual lifetimes $(A_1, R_1, \dots, A_{N_T}, R_{N_T})$ of the N_T alive individuals at time T on the event $\{T < \infty\}$.

The next statement follows from Theorem 2 by taking all functionals equal to 1. Note that $E_0(e^{-\delta\tau_0^+}, \tau_0^+ < \tau_{-t})$ can be read as $E_0(e^{-\delta\tau_0^+}, -\inf_{0 \leq s \leq \tau_0^+} X_s < t)$, so it is differentiable with derivative equal to $E_0(e^{-\delta\tau_0^+}, -\inf_{0 \leq s \leq \tau_0^+} X_s \in dt) / dt$.

Corollary 7. *Let $n \geq 1$ and $y, t > 0$. The joint law of T and N_T is given by*

$$\begin{aligned} \mathbb{P}(N_T = n, T \in dt) &= \frac{\delta}{b} \cdot E\left(\prod_{k=1}^n e^{-\delta V(\epsilon_k)}, -I_n \in dt\right) \\ &= \frac{n\delta}{b} \cdot E_0\left(e^{-\delta\tau_0^+}, -\inf_{0 \leq s \leq \tau_0^+} X_s \in dt\right) \left(E_0\left(e^{-\delta\tau_0^+}, \tau_0^+ < \tau_{-t}\right)\right)^{n-1}. \end{aligned}$$

Integrating the variable t over $(0, y)$ yields

$$\mathbb{P}(N_T = n, T < y) = \frac{\delta}{b} \cdot \left(E_0\left(e^{-\delta\tau_0^+}, \tau_0^+ < \tau_{-y}\right)\right)^n,$$

and finally, letting $y \rightarrow \infty$, we get

$$\mathbb{P}(N_T = n) = \frac{\delta}{b} \cdot \left(E_0 \left(e^{-\delta\tau_0^+} \right) \right)^n.$$

The next statement follows from Theorem 2 by reducing the functionals to functions of the bi-variate random variable $(-\epsilon(V(\epsilon)-), \epsilon(V(\epsilon)))$, known as the undershoot and overshoot of ϵ at its first up-crossing of the x -axis. Indeed, recall that the age A_i and the residual lifetime R_i of the i -th individual in the population at time t in the order of the contour, are seen directly on the JCCP as the undershoot and overshoot of w_i^t across t (which occurs at time $V(w_i^t)$, with terminal value equal to the date of death of this i -th individual). We use the notation $Und(\epsilon) := -\epsilon(V(\epsilon)-)$ and $Ove(\epsilon) = \epsilon(V(\epsilon))$ for the undershoot and overshoot of ϵ .

Corollary 8. *The joint law of the ages and residual lifetimes $(A_1, R_1, \dots, A_{N_T}, R_{N_T})$ of the N_T alive individuals at time T is given by*

$$\begin{aligned} \mathbb{P}(N_T = n, T \in dt, A_i \in da_i, R_i \in dr_i, i = 1, \dots, n) = \\ \frac{\delta}{b} \cdot E \left(\prod_{k=1}^n e^{-\delta V(\epsilon_k)}, -I_n \in dt, Und(\epsilon_{i-1+K_n \bmod(n)}) \in da_i, Ove(\epsilon_{i-1+K_n \bmod(n)}) \in dr_i, i = 1, \dots, n \right) \\ = \frac{n\delta}{b} \cdot E_0 \left(e^{-\delta\tau_0^+}, -\inf_{0 \leq s \leq \tau_0^+} X_s \in dt, -X_{\tau_0^+} \in da_1, X_{\tau_0^+} \in dr_1 \right) \times \\ \times \prod_{k=2}^n E_0 \left(e^{-\delta\tau_0^+}, -X_{\tau_0^+} \in da_k, X_{\tau_0^+} \in dr_k, \tau_0^+ < \tau_{-t} \right). \end{aligned}$$

Recall from Theorem 6 (or observe from the last statement) that A_1 and R_1 are the undershoot and overshoot of the excursion where the infimum is performed. In order to lose this information (which is certainly not in the hands of who observes the beginning of the epidemics), we reshuffle the labels of the individuals at T , on the event $\{T < \infty, N_T = n\}$, by drawing independently a uniform permutation ς on $\{1, \dots, n\}$ and setting

$$(A'_i, R'_i) := (A_{\varsigma(i)}, R_{\varsigma(i)}) \quad i = 1, \dots, n.$$

The first equality in the next statement is a mere reformulation of Corollary 4.2 using the previous definition. The integration part comes from the same argument as the one mentioned before Corollary 4.1, i.e., by writing the event $\{\tau_0^+ < \tau_{-t}\}$ in the form $\{-\inf_{0 \leq s \leq \tau_0^+} X_s < t\}$.

Corollary 9. *The joint law of the (reshuffled) ages and residual lifetimes $(A'_1, R'_1, \dots, A'_{N_T}, R'_{N_T})$*

of the N_T alive individuals at time T is given by

$$\begin{aligned} \mathbb{P}(N_T = n, T \in dt, A'_i \in da_i, R'_i \in dr_i, i = 1, \dots, n) = \\ \frac{\delta}{b} \cdot \sum_{i=1}^n E_0 \left(e^{-\delta\tau_0^+}, -\inf_{0 \leq s \leq \tau_0^+} X_s \in dt, -X_{\tau_0^+} \in da_i, X_{\tau_0^+} \in dr_i \right) \times \\ \times \prod_{k \neq i} E_0 \left(e^{-\delta\tau_0^+}, -X_{\tau_0^+} \in da_k, X_{\tau_0^+} \in dr_k, \tau_0^+ < \tau_{-t} \right). \end{aligned}$$

Integrating the variable t over $(0, y)$ yields

$$\begin{aligned} \mathbb{P}(N_T = n, T < y, A'_i \in da_i, R'_i \in dr_i, i = 1, \dots, n) = \\ \frac{\delta}{b} \cdot \prod_{k=1}^n E_0 \left(e^{-\delta\tau_0^+}, -X_{\tau_0^+} \in da_k, X_{\tau_0^+} \in dr_k, \tau_0^+ < \tau_{-y} \right), \end{aligned}$$

and finally, letting $y \rightarrow \infty$, we get

$$\mathbb{P}(N_T = n, A'_i \in da_i, R'_i \in dr_i, i = 1, \dots, n) = \frac{\delta}{b} \cdot \prod_{k=1}^n E_0 \left(e^{-\delta\tau_0^+}, -X_{\tau_0^+} \in da_k, X_{\tau_0^+} \in dr_k \right).$$

Remark 3. We observe that conditional on $N_T = n$ and/or conditional on $N_T = n$ and $T < y$, the random pairs (A_i, R_i) , $1 \leq i \leq n$, are i.i.d. and their common distribution does not depend on n .

4.2 Completely asymmetric Lévy processes

Here, we seek to provide the reader with more explicit formulae regarding the quantities considered in Subsection 4.1, taking advantage of background knowledge on Lévy processes. Except the proposition stated at the end of the present subsection, all results stated here and the references to their original contributors, can be found in [2, 3].

Instead of the jump measure π of the Lévy process X with no negative jumps, it can be convenient to handle its Laplace exponent ψ defined as

$$\psi(a) := a - \int_{(0, +\infty]} \pi(dx) (1 - e^{-ax}) \quad a \geq 0. \quad (5)$$

Recall that the real number $\pi(\{\infty\})$ can be positive, since particles may have infinite lifetimes. It is also the killing rate of X . The function ψ is differentiable and convex and we denote by η its largest root. Then ψ is increasing on $[\eta, +\infty)$ and we denote by ϕ its inverse

mapping on this set. Furthermore, the so-called two-sided exit problem (exit of an interval from the bottom or from the top by X) has a simple solution, in the form

$$P_s(\tau_0 < \tau_t^+) = \frac{W(t-s)}{W(t)}, \quad (6)$$

where the so-called scale function W is the non-negative, nondecreasing, differentiable function such that $W(0) = 1$, characterised by its Laplace transform

$$\int_0^\infty dx e^{-ax} W(x) = \frac{1}{\psi(a)} \quad a > \eta. \quad (7)$$

Equation (6) gives the probability that X exits the interval $(0, t]$ from the bottom. The following formula gives the Laplace transform of the first exit time $\rho_t := \tau_0 \wedge \tau_t^+$ on this event. For any $q > 0$,

$$E_s(e^{-q\rho_t}, \tau_0 < \tau_t^+) = \frac{W^{(q)}(t-s)}{W^{(q)}(t)}, \quad (8)$$

where the so-called q -scale function $W^{(q)}$ is the non-negative, nondecreasing, differentiable function such that $W^{(q)}(0) = 1$, characterised by its Laplace transform

$$\int_0^\infty dx e^{-ax} W^{(q)}(x) = \frac{1}{\psi(a) - q} \quad a > \phi(q). \quad (9)$$

The q -resolvent of the process killed upon exiting $(0, t]$ is given by the following formula ($s, y \in (0, t]$)

$$u_t^q(s, y) := E_s \left(\int_0^{\rho_t} e^{-qv} \mathbf{1}_{\{X_v \in dy\}} dv \right) / dy = \frac{W^{(q)}(t-s)W^{(q)}(y)}{W^{(q)}(t)} - \mathbf{1}_{\{y>s\}} W^{(q)}(y-s). \quad (10)$$

We also need the q -resolvent of the process killed upon exiting $(-\infty, 0]$ ($s, y \geq 0$)

$$u^q(s, y) := E_{-s} \left(\int_0^{\tau_0^+} e^{-qv} \mathbf{1}_{\{-X_v \in dy\}} dv \right) / dy = e^{-\phi(q)y} W^{(q)}(s) - \mathbf{1}_{\{s>y\}} W^{(q)}(s-y). \quad (11)$$

Last, we have the following expression for the bi-variate law of the undershoot and overshoot on the event that the process exits $(0, t]$ from the top

$$E_s(e^{-q\rho_t}, \tau_t^+ < \tau_0, X_{\rho_t-} \in dy, X_{\rho_t} - X_{\rho_t-} \in dz) = u_t^q(s, y) dy \pi(dz) \quad z + y > t, y \in (0, t), \quad (12)$$

and the analogue for the exit from $(-\infty, 0]$.

The next statement deals with the following quantities of interest in relation to Subsection 4.1. For any $t > 0$ and $q \geq 0$, set

$$G_q(t) := 1 - E_0 \left(e^{-q\tau_0^+}, \tau_0^+ < \tau_{-t} \right).$$

In particular, as $t \rightarrow \infty$, $G_q(t)$ converges to $G_q(\infty) := E_0 \left(1 - e^{-q\tau_0^+} \right)$.

Proposition 10. *For any $q, r \geq 0$ and $0 < a < t$,*

$$E_0 \left(e^{-q\tau_0^+}, -X_{\tau_0^+ -} \in da, X_{\tau_0^+} \in dr, \tau_0^+ < \tau_{-t} \right) = \frac{W^{(q)}(t-a)}{W^{(q)}(t)} da d\pi(a+r),$$

and

$$E_0 \left(e^{-q\tau_0^+}, -X_{\tau_0^+ -} \in da, X_{\tau_0^+} \in dr \right) = e^{-\phi(q)a} da d\pi(a+r).$$

For any $q, t \geq 0$,

$$G_q(t) = \frac{1 + q \int_0^t W^{(q)}(s) ds}{W^{(q)}(t)}$$

and

$$\phi(q) = q + bE \left(1 - e^{-q\tau_0} \right) = \frac{q}{G_q(\infty)}.$$

Proof. The first two displays stem from instantiating (10) (resp. (11)) and (12) at $s = t$, using the spatial homogeneity of Lévy processes (resp. $s = 0$).

Writing $\bar{\pi}(x) := \pi((x, +\infty])$, $x > 0$, we get from the first display

$$E_0 \left(e^{-q\tau_0^+}, -X_{\tau_0^+ -} \in da, \tau_0^+ < \tau_{-t} \right) = \frac{W^{(q)}(t-a)}{W^{(q)}(t)} da \bar{\pi}(a),$$

so that

$$1 - G_q(t) = \frac{g_q(t)}{W^{(q)}(t)},$$

where

$$g_q(t) := \int_0^t da W^{(q)}(t-a) \bar{\pi}(a) \quad t \geq 0.$$

To prove the third display, it remains to prove that for all $t \geq 0$,

$$W^{(q)}(t) - g_q(t) = 1 + q \int_0^t W^{(q)}(s) ds.$$

Now for any $\lambda > \phi(q)$, the Laplace transform of the non-negative mapping $h_q : t \mapsto g_q(t) + 1 + q \int_0^t W^{(q)}(s) ds$ evaluated at λ is

$$\begin{aligned} \int_0^\infty dt e^{-\lambda t} h_q(t) &= \frac{1}{\lambda} + \frac{1}{\psi(\lambda) - q} \int_0^\infty dt e^{-\lambda t} \int_{(t, +\infty]} \pi(dr) + q \int_0^\infty dt e^{-\lambda t} \int_0^t ds W^{(q)}(s) \\ &= \frac{1}{\lambda} + \frac{1}{\psi(\lambda) - q} \int_{(0, +\infty]} \pi(dr) \frac{1 - e^{-\lambda r}}{\lambda} + q \int_0^\infty ds W^{(q)}(s) \frac{e^{-\lambda s}}{\lambda} \\ &= \frac{1}{\lambda} \left\{ 1 + \frac{\lambda - \psi(\lambda)}{\psi(\lambda) - q} + \frac{q}{\psi(\lambda) - q} \right\} = \frac{1}{\psi(\lambda) - q}, \end{aligned}$$

which is the Laplace transform of $W^{(q)}$ and characterises it.

The last two equalities are classical results in fluctuation theory of Lévy processes [2]. To be more specific, the first equality is the well-known fact that the inverse mapping of the Laplace exponent of a Lévy process without negative jumps is the Laplace exponent of its dual ladder time process. Since $q \mapsto G_q(\infty) = E_0 \left(1 - e^{-q\tau_0^+} \right)$ is the ladder time process of X , the Wiener–Hopf factorisation yields the second equality (which could also be proved in the same fashion as the third display, using the second display). \square

4.3 Summary statement with explicit formulae

The analytical results of Proposition 10 can be applied straightforwardly to rephrase the conceptual results of Subsection 4.1, at the preference of the reader. The next statement is one of the practical ways of doing this. It provides explicit formulae, up to the knowledge (or numerical computation) of δ -scale functions (occasionally via G_δ , but then use Proposition 10) and ϕ (which is fast to compute as the inverse mapping of ψ), for various marginals of interest of the splitting tree stopped when the first clock rings.

Proposition 11. *Let $n \geq 1$ and $y, t > 0$. The joint law of T and N_T is given by*

$$\mathbb{P}(N_T = n, T \in dt) = -\frac{n\delta}{b} \cdot G'_\delta(t) (1 - G_\delta(t))^{n-1} dt.$$

As a consequence,

$$\mathbb{P}(N_T = n, T < y) = \frac{\delta}{b} (1 - G_\delta(y))^n,$$

with respective one-dimensional marginals

$$\mathbb{P}(N_T = n) = \frac{\delta}{b} (1 - G_\delta(\infty))^n = \frac{\delta}{b} \left(1 - \frac{\delta}{\phi(\delta)} \right)^n \quad \text{and} \quad \mathbb{P}(T < y) = \frac{\delta}{b} \cdot \frac{1 - G_\delta(y)}{G_\delta(y)}.$$

In particular,

$$\mathbb{P}(N_T = n \mid T = t) = nG_\delta^2(t) (1 - G_\delta(t))^{n-1} \quad \text{and} \quad \mathbb{P}(N_T = n \mid T < y) = G_\delta(y)(1 - G_\delta(y))^{n-1}.$$

Also, the probability p that $T < \infty$ equals

$$p = \frac{\delta}{b} \cdot \frac{1 - G_\delta(\infty)}{G_\delta(\infty)} = \frac{\phi(\delta) - \delta}{b}.$$

Conditional on $\{N_T = n, T < y\}$, ($y \leq \infty$) the ages and residual lifetimes of the n alive individuals at time T are i.i.d., distributed as the r.v. $(A(y), R(y))$ (independent of n). If $y < \infty$,

$$\begin{aligned} \mathbb{P}(A(y) \in da, R(y) \in dr) &= \frac{1}{1 - G_\delta(y)} \frac{W^{(\delta)}(y - a)}{W^{(\delta)}(y)} da d\pi(a + r) \\ &= \frac{W^{(\delta)}(y - a)}{W^{(\delta)}(y) - 1 - \delta \int_0^y W^{(\delta)}(s) ds} da d\pi(a + r). \end{aligned}$$

If $y = \infty$,

$$\mathbb{P}(A(\infty) \in da, R(\infty) \in dr) = \frac{1}{1 - G_\delta(\infty)} e^{-\phi(\delta)a} da d\pi(a + r) = \frac{\phi(\delta)}{\phi(\delta) - \delta} e^{-\phi(\delta)a} da d\pi(a + r).$$

5 A (more general) model of epidemics

As in [16, 4], we aim to model the spread of some antibiotic resistant bacteria like MRSA (Methicillin-resistant *Staphylococcus aureus*) in a hospital. Once in a while, a patient is colonised by MRSA (presumably by introduction from outside) and this may cause an outbreak in the hospital. This outbreak is only detected at the first time T when one of the carriers declares herself, i.e., when the first symptoms appear in a carrier, or at the first positive medical exam of a carrier.

We assume that

- patients have i.i.d lengths of stay in the hospital, all distributed as some positive random variable K with finite expectation;
- the outbreak starts with the infection of a randomly chosen patient;
- the length of stay is not influenced by whether or not an individual carries MRSA (neutrality, or exchangeability assumption);
- during an outbreak no further introductions from outside occur (no immigration);
- carriers are infective from the first time they were infected till their departure from the hospital;

- while infective, patients independently transmit MRSA to other individuals at times of a Poisson process with parameter b (susceptible individuals are always assumed to be in excess, so that effects of the finite size of the hospital are ignored);
- as a consequence of the renewal theorem (assuming stationarity of the regenerative set of arrivals at the hospital), the length of stay of a patient conditional on infection is a size-biased version of K , and the time at which she is infected is independent, uniformly distributed during her stay;
- each patient can be detected to be a carrier only after an independent exponential time with parameter δ running from the beginning of her infection (time of screening or of developing symptoms in this patient). The first time T when a carrier is detected is called *detection time*;
- At detection time, all patients in the hospital are screened with a perfect test, so all carriers at T are immediately identified.

Remark 4. *The second assumption can be disputable, since MRSA is often introduced by a patient who already carries MRSA before entering the hospital (personal communication with Martin Bootsma). Changing this assumption on introduction of MRSA for a more realistic one would make the analysis harder, although possible, and obscure the illustrative character of the example provided in this section.*

It is not possible to obtain useful data from patients who already left the hospital at the moment of detection. Indeed, most carriers leaving the hospital will soon lose MRSA because - in the absence of antibiotic pressure - the antibiotic resistant strains will soon be outcompeted by antibiotic susceptible strains. Thus, our goal is to infer the parameters of the epidemics by using available medical data belonging to the detected carriers.

Thus the model is a Crump–Mode–Jagers branching process where every birth event is interpreted as an infection, and individuals are endowed with i.i.d. bivariate r.v. distributed as the pair (U, V) , with V the lifetime (as an infective), i.e., the time between infection and departure from the hospital, and U the time already spent in the hospital before infection. Individuals “give birth” at constant rate b during their (infective) lifetime (length V) to copies of themselves. Finally, the joint law of (U, V) is given by

$$\mathbb{E}(f(U, V)) = m^{-1} \int_{(0, \infty)} \mathbb{P}(K \in dz) \int_{(0, z)} dx f(x, z - x), \quad (13)$$

where $m := \mathbb{E}(K)$ and f is any non-negative Borel function.

At detection time T , all carriers $i = 1, \dots, N_T$ are identified and we focus on the following medical data belonging to them

- U_i is the time already spent in the hospital by carrier i upon her infection;
- A_i is the time elapsed between infection of carrier i and T ('age' of infection) ;
- R_i is the remaining length of stay of carrier i in the hospital after T ('residual lifetime' of infection);
- $V_i := A_i + R_i$ is the total infective lifetime of carrier i ;
- $H_i := U_i + A_i$ is the time elapsed between entrance in the hospital of carrier i and time T .

Note that (U_i, V_i) is merely the typical pair (U, V) attached to carrier i , and that A_i and R_i have the interpretations given in the previous section. The quantities of empirical interest are the random variables H_i , which should be easy to obtain from the hospital administrations. Also, the distribution of K should be easy to estimate from hospital data.

It is not difficult to see that with this extra information, Proposition 11 still holds with μ (and hence $\psi, \phi, W^{(\delta)}, \dots$) defined thanks to (13) as

$$\mu(dx) := \mathbb{P}(V \in dx) = m^{-1} \mathbb{P}(K > x) dx. \quad (14)$$

Actually, we also have the following straightforward extension of Proposition 11.

Corollary 12. *Conditional on $\{N_T = n\}$, the triples (U_i, A_i, R_i) of the n (randomly labelled) carriers at time T are i.i.d., distributed as the r.v. (U, A, R) (independent of n), where*

$$\mathbb{E}(f(U, A, R)) = \frac{b}{m} \frac{\phi(\delta)}{\phi(\delta) - \delta} \int_{u=0}^{\infty} du \int_{a=0}^{\infty} da \int_{z=u+a}^{\infty} \mathbb{P}(K \in dz) e^{-\phi(\delta)a} f(u, a, z - u - a).$$

In particular, the times $H_i = U_i + A_i$ spent in the hospital up to time T are i.i.d., distributed as the r.v. H

$$\mathbb{P}(H \in dy) = \frac{b/m}{\phi(\delta) - \delta} \mathbb{P}(K > y) (1 - e^{-\phi(\delta)y}) dy. \quad (15)$$

Remark 5. *From the definition of $\phi(a)$ we deduce that*

$$\delta = \phi(\delta) - b \int_0^{\infty} \mu(dx) (1 - e^{-\phi(\delta)x}) \Leftrightarrow \frac{b}{\phi(\delta) - \delta} = \frac{1}{\int_0^{\infty} \mu(dx) (1 - e^{-\phi(\delta)x})}$$

and (15) might be rewritten as

$$\mathbb{P}(H \in dy) = \frac{1/m}{\int_0^{\infty} \mu(dx) (1 - e^{-\phi(\delta)x})} \mathbb{P}(K > y) (1 - e^{-\phi(\delta)y}) dy.$$

Finally filling in (14) gives

$$\mathbb{P}(H \in dy) = \frac{\mathbb{P}(K > y) (1 - e^{-\phi(\delta)y}) dy}{\int_0^\infty \mathbb{P}(K > x)(1 - e^{-\phi(\delta)x}) dx}. \quad (16)$$

The rhs depends on K (which might be estimated from independent hospital data) and $\phi(\delta)$ only.

Now assume that various outbreaks in various hospitals are observed at their detection times. If the sizes of outbreaks (all distributed as N_T) are the only observable statistics, then, as stressed in [4, 16], the fact that N_T is geometrically distributed only allows for the estimation of a single epidemiological parameter. Enlarging this information to, e.g., the times H_i spent in the hospital before T , we can hope to make finer inferences on the dynamical characteristics of those epidemics.

Assume that n outbreaks are observed of sizes $x_1, x_2, \dots, x_n \in \mathbb{N}_{>0}$ and $s(n) := \sum_{i=1}^n x_i$ carriers are detected, which at the time of detection have been in the hospital for $y_1, y_2, \dots, y_{s(n)} \in \mathbb{R}_+$ time units. We also assume that, since the distribution of K may be estimated from independent hospital data, its distribution is known exactly.

Using Remark 5 the likelihood of the observations $L(b, \delta; x_1, \dots, x_n, y_1, \dots, y_{s(n)})$ is given by

$$\begin{aligned} L(b, \delta) &= \left(\prod_{i=1}^n \frac{\delta}{\phi(\delta)} \left(1 - \frac{\delta}{\phi(\delta)}\right)^{x_i-1} \right) \prod_{j=1}^{s(n)} \mathbb{P}(H \in dy_j) \\ &= \left(\frac{\delta}{\phi(\delta)} \right)^n \left(1 - \frac{\delta}{\phi(\delta)}\right)^{s(n)-n} \prod_{j=1}^{s(n)} \frac{\mathbb{P}(K > y_j) (1 - e^{-\phi(\delta)y_j}) dy_j}{\int_0^\infty \mathbb{P}(K > x)(1 - e^{-\phi(\delta)x}) dx}. \end{aligned} \quad (17)$$

We write $L = L_1 L_2$, where

$$L_1(b, \delta) = \left(\frac{\delta}{\phi(\delta)} \right)^n \left(1 - \frac{\delta}{\phi(\delta)}\right)^{s(n)-n}$$

and

$$L_2(b, \delta) = \prod_{j=1}^{s(n)} \frac{\mathbb{P}(K > y_j) (1 - e^{-\phi(\delta)y_j}) dy_j}{\int_0^\infty \mathbb{P}(K > x)(1 - e^{-\phi(\delta)x}) dx}.$$

We observe that L_1 is the likelihood function for n realisations x_1, x_2, \dots, x_n of i.i.d geometric random variables with parameter $g_1 := g_1(b, \delta) := \delta/\phi(\delta)$, while L_2 (assuming that the distribution of K is exactly known) only depends on $g_2 := g_2(b, \delta) := \phi(\delta)$. Observe that $\delta = g_1 g_2$ and (recalling $m := \mathbb{E}(K)$),

$$b = \frac{\phi(\delta) - \delta}{\int_0^\infty \mu(dx)(1 - e^{-\phi(\delta)x})} = \frac{m g_2 (1 - g_1)}{\int_0^\infty \mathbb{P}(K > x) (1 - e^{-g_2 x}) dx}.$$

Furthermore, reparametrization of $L_1(b, \delta)$ in a function of g_1 and g_2 results in a function which is independent of g_2 , while reparametrization of $L_2(b, \delta)$ in a function of g_1 and g_2 results in a function which is independent of g_1 . It is straightforward to deduce that the maximum likelihood estimator (MLE) of g_1 , say \hat{g}_1 , is given by

$$\hat{g}_1 = \frac{n}{s(n)},$$

while, since L_1 does not depend on g_2 , the MLE of g_2 , say \hat{g}_2 , is given by

$$\hat{g}_2 = \arg \max_{g_2} \prod_{j=1}^{s(n)} \frac{\mathbb{P}(K > y_j) (1 - e^{-g_2 y_j}) dy_j}{\int_0^\infty \mathbb{P}(K > x) (1 - e^{-g_2 x}) dx}.$$

Standard theory on maximum likelihood estimation gives that the MLEs of b , say \hat{b} , and δ , say $\hat{\delta}$, are given by

$$\hat{b} = \frac{m \hat{g}_2 (1 - \hat{g}_1)}{\int_0^\infty \mathbb{P}(K > x) (1 - e^{-\hat{g}_2 x}) dx} \quad \text{and} \quad \hat{\delta} = \hat{g}_1 \hat{g}_2.$$

If H is exponentially distributed with parameter ν [4, 16], then $\hat{g}_1 = n/s(n)$, while

$$\begin{aligned} \hat{g}_2 = \arg \max_{g_2} \prod_{j=1}^{s(n)} \left(\frac{(\nu + g_2)\nu}{g_2} (1 - e^{-g_2 y_j}) e^{-\nu y_j} \right) = \\ \arg \max_{g_2} \left(s(n) \log \left(1 + \frac{\nu}{g_2} \right) + \sum_{j=1}^{s(n)} \log (1 - e^{-g_2 y_j}) \right) \end{aligned}$$

and the MLE of b and δ are given by $\hat{b} = (1 - \hat{g}_1)(\nu + \hat{g}_2)$ and $\hat{\delta} = \hat{g}_1 \hat{g}_2$.

Note that it is possible to allow for differences in the distributions of lengths of stay (the random variable K) and infection rates (the parameter b) for different hospitals, while keeping the biologically governed rate of onset of symptoms (δ) the same for all hospitals. In that case we use the likelihood (17) with hospital specific parameters and observations, for estimation.

Derivation of similar formulae for models relaxing too simplistic assumptions (see Remark 4), and applications to real hospital data, will be addressed in a future work.

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