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# OPTIMAL CONTROL TECHNIQUES BASED ON INFECTION AGE FOR THE STUDY OF THE COVID-19 EPIDEMIC \*

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**Abstract.** We propose a model for the COVID-19 epidemic where the population is partitioned into classes corresponding to ages (that remain constant during the epidemic). The main feature is to take into account the infection age of the infected population. This allows to better simulate the infection propagation that crucially depend on the infection age. We discuss how to compute the coefficients from data available in the future, and introduce a confinement variable as control. The cost function is a compromise between confinement cost, hospitalization peak and the death toll. Our numerical experiments allow to evaluate the interest of confinement varying with age classes.

**Key words.** COVID-19, epidemic modelling, confinement, age-structured systems, optimal control, SIR epidemic models.

**1. Introduction.** The COVID-19 epidemic appears for the first time in Wuhan, China at the end of 2019. It quickly spread throughout the world, and on March 12, 2020 it was declared a pandemic by the World Health Organization (WHO). So far there are no vaccines and it is not clear if there is any effective treatment to combat it. That is why the governments of the different countries began to implement containment measures in the population, trying to control the disease. Since these actions have a great impact on the daily life of the population, one of the big questions now is knowing how long to carry out these measures.

The recent COVID-19 epidemic has already been modeled in e.g. [7, 9, 8]. These papers use variants and extensions of the SIR (Susceptible-Infected-Recovered) model based on ODEs (ordinary differential equations). SIR is the standard approach for the modelization of epidemics and takes its origin in [6]. Of course it is difficult to model confinement. The simplest way is to assume that it boils down to a multiplicative factor coefficient with value in  $[0, 1]$  in the formula for new infections. That is, the dynamics in the SIR setting would be

$$(1.1) \quad \begin{aligned} \dot{S}(t) &= -\delta(1 - u(t))S(t)I(t) \\ \dot{I}(t) &= \delta(1 - u(t))S(t)I(t) - (\eta + \mu)I(t) \\ \dot{R}(t) &= \mu I(t) \end{aligned}$$

with  $\delta > 0$  infection coefficient,  $\eta > 0$  death rate, and  $\mu > 0$  recovery rate. We recover the classical SIR dynamics in the case of an uncontrolled system, i.e., when  $u(t) = 0$  for all  $t$ . Total confinement is out of reach and therefore we may assume that we have the control constraint  $u(t) \leq u^M$ , with  $u^M \in (0, 1)$ . Of course it is not easy to specify a confinement cost, but we might take

$$(1.2) \quad c(u) := p_u \int_0^T \varphi(u(t)) dt$$

with  $p_u \geq 0$  penalty factor, and for example  $\varphi(s) = s$  (as we did in our numerical tests) or  $\varphi$  quadratic.

Our proposal is to distinguish, among infected people, those who are hospitalized and those who are not, and to take into account the limited duration of the infection. The latter can be achieved by associating with the infected population an "infection age" variable. That also allows us to differentiate between the incubation and infectious phases of the disease. Furthermore, since the severity of this COVID-19 seems to depend on the age of the infected population, it may be useful to take into account the population age, in addition to the infection age. The cost function will minimize a combination of confinement cost, value of hospital peak, and death toll.

Concerning the optimal control of age-structured population, see [3] (without diffusion), and [1] (with diffusion). The optimal control of age models with state constraints is discussed in [2].

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About optimal control application to epidemiological models, see e.g. [10]. About the related question of models involving delays, see e.g. [11]. On optimal control approaches for COVID-19, see Djijou [4]. Let us also mention a mean field game approach to the COVID-19 epidemic [5].

The paper is organized as follows. In Section 2 we present a continuous time (and infection age) optimal control problem. The corresponding discrete time problem is discussed in Section 3. The data analysis (how to estimate the coefficients of the problem as well as the initial conditions is the subject of Section 4. Finally in Section 5 we discuss various numerical results. The paper ends with a conclusion giving a perspective of possible extensions.

Our open access code, based on the optimal control toolbox Bocop <http://www.bocop.org>, can be downloaded from <http://www.cmap.polytechnique.fr/~bonnans/covid-19/covid-19.html> or <https://www.fceia.unr.edu.ar/~justina/covid-19>.

## 2. Continuous time optimal control problem.

**2.1. An infection age structured SIR model.** We have two kinds of patients, the exposed ones, who are asymptomatic or with mild symptoms, and those who need hospitalization. Let  $z(t, a, b)$  (resp.  $h(t, a, b)$ ) denote the number of exposed (resp. hospitalized) patients of age  $a \in [0, A]$  at time  $t$ , that have been infected for duration  $b \in [0, B]$ . Here  $A$  and  $B$  are positive constants. Let  $y(t, a)$  (resp.  $\tilde{y}(t, a)$ ) denote the number of non immunized (resp. immunized) people of age  $a$  at time  $t$ . Since in practice the age variable  $a$  does not significantly vary during the epidemic, we assume that individuals keep the same age over time. The control variable  $u(t, a) \in [0, 1]$  is the confinement policy (no confinement if  $u(t, a) = 0$ , total confinement if  $u(t, a) = 1$ ). We consider the following dynamics

$$(2.1) \quad \left\{ \begin{array}{l} \dot{y}(t, a) = -\delta(a)(1 - u(t, a))Z(t)y(t, a) \\ y(0, a) = y_0(a), \\ (z_t + z_b)(t, a, b) = -\nu(a, b)z(t, a, b) \\ z(0, a, b) = z_0(a, b) > 0, \quad z(t, a, 0) = \delta(a)(1 - u(t))Z(t)y(t, a) \\ (h_t + h_b)(t, a, b) = \nu(a, b)z(t, a, b) - (\eta(a, b) + \gamma(a, b)E(t))h(t, a, b) \\ h(0, a, b) = h_0(a, b) \geq 0, \quad h(t, a, 0) = 0 \\ \dot{\tilde{y}}(t, a) = z(t, a, B) + h(t, a, B) \\ \tilde{y}(0, a) = 0. \end{array} \right.$$

Here  $\delta(a) \geq 0$  is the transmission coefficient,  $Z(t)$  is the ‘‘global transmission factor’’, modeled as

$$(2.2) \quad Z(t) = \int_0^A \int_0^B e(a, b)z(t, a, b)dad b,$$

with  $e(a, b) \geq 0$  transmission factor (we assume that hospitalized patients do not contribute to the transmission of the disease). Also,  $\nu(a, b) \geq 0$  is the hospitalization coefficient, and  $E(t) \in [0, 1]$  is the hospital saturation estimate, given by

$$(2.3) \quad E(t) := \frac{(H(t) - C)_+}{H(t) + C}; \quad H(t) := \int_0^A \int_0^B h(t, a, b)dad b,$$

where  $C > 0$  is the nominal capacity. We assume that only hospitalized patients die, with death rate

$$(2.4) \quad d(t, a, b) := \eta(a, b) + \gamma(a, b)E(t),$$

where  $\eta(a, b) \geq 0$  is the minimal death rate and  $\gamma(a, b)$  sensitivity of the death rate w.r.t. the hospital saturation estimate.

*Remark 2.1.* In our numerical tests we will assume that no transmission and hospitalization occur during the *incubation phase*, corresponding to  $b \in [0, n_0]$ , so that  $h(t, a, b) = 0$  whenever  $b \in [0, n_0]$ . Additionally, in the *infectious phase* for which  $b \in [n_0, B]$ , we assume that  $e(a, b) = 1$  and that  $\nu(a, b)$ ,  $\eta(a, b)$  and  $\gamma(a, b)$  have constant values denoted by  $\bar{\nu}(a)$ ,  $\bar{\eta}(a)$  and  $\bar{\gamma}(a)$  resp. Consequently

$$(2.5) \quad Z(t) = \int_0^A \int_{n_0}^B z(t, a, b) db da.$$

So, in this case, the model has four parameters for each value of  $a$ :  $\delta(a)$ ,  $\bar{\nu}(a)$ ,  $\bar{\eta}(a)$  and  $\bar{\gamma}(a)$ .

**2.2. Optimal control problem.** We next introduce the cost function to be minimized. Given the horizon  $T$ , the death toll for age  $a$  is

$$(2.6) \quad D(a) := y(0, a) + \bar{y}(0, a) + \int_0^B z(0, a, b) + h(0, a, b) db \\ - \left( y(T, a) + \bar{y}(T, a) + \int_0^B (z(T, a, b) + h(T, a, b)) db \right).$$

The total death toll is  $D_T := \int_0^A D(a) da$ . Denote by

$$(2.7) \quad c(u) := \int_0^T \int_0^A c_e(a) u(t, a) da dt$$

the weighted confinement cost, with weights  $c_e(a) \geq 0$ . The cost to be minimized is a combination of several costs. Its expression is

$$(2.8) \quad J(M, u, D_T) := p_M M + p_u c(u) + p_D D_T,$$

where the penalty coefficients  $p_M$ ,  $p_u$  and  $p_D$  are nonnegative. Here  $M$  is an additional variable, called the peak value, subject to

$$(2.9) \quad H(t) \leq M, \quad \forall t \in [0, T].$$

Indeed, if  $p_M$  is nonzero, the optimal  $M$  will be the minimal hospital capacity needed to take care in an optimal way of all patients, which justifies the peak value terminology. The ability to minimize this amount has been recognized of paramount importance.

The second term in the cost function involves the weighted confinement effort. The associated economic cost is difficult to evaluate; this question being out of the scope of the present paper, we simply take it linear with somewhat arbitrary weights, having in mind the obvious fact that the confinement of retired people has a smaller economic impact than for the rest of the population, although psychological aspects should also be taken into account.

Finally remember that the death rate depends on the saturation of hospital capacities; so the confinement has an impact on the death toll too (assuming the coefficient  $\gamma$  to be nonzero and the hospital capacity to be saturated).

In addition, in our model we include confinement duration constraints for each age, more precisely:

$$(2.10) \quad \int_0^T u(t, a) dt \leq M(a), \quad \text{for a.a. } a \in (0, A).$$

**3. Discretization of the control problem.** In this section we present the discrete model associated to the previous formulation. For the age  $a \in [0, A]$  we take discrete values  $\{1, \dots, n_a\}$ . As both time unit, time step and discretization of the infection age we choose one day.

The horizon of the problem will be  $N \in \mathbb{N}$ . Let  $n_0$ ,  $n_b$ , with  $n_0 < n_b$  be the duration of the incubation phase and of the infection, respectively.

The time index is  $k \in \mathbb{N}$ , starting from value 0. The infection age is  $j \in \{1, \dots, n_b\}$ . The initial conditions are

$$(3.1) \quad \begin{aligned} y_a^0 &= y_0(a) & a &= 1, \dots, n_a, \\ z_{a,j}^0 &= z_0(a, j) & a &= 1, \dots, n_a, \quad j = 1, \dots, n_b, \\ h_{a,j}^0 &= h_0(a, j) & a &= 1, \dots, n_a, \quad j = 1, \dots, n_b. \end{aligned}$$

The size of infectious and hospitalized population are resp.

$$(3.2) \quad Z^k = \sum_{a=1}^{n_a} \sum_{j=n_0}^{n_b} z_{a,j}^k, \quad H^k = \sum_{a=1}^{n_a} \sum_{j=n_0+1}^{n_b} h_{a,j}^k$$

Also  $E^k \in [0, 1]$  is a discrete counterpart to the hospital saturation estimate  $E(t)$ , given by

$$(3.3) \quad E^k := \frac{(H^k - C)_+}{H^k + C}.$$

Willing to keep conservation laws, we may write the dynamics as follows: for all  $a = 1, \dots, n_a$ ,

$$(3.4) \quad \begin{aligned} y_a^{k+1} &= (1 - \delta_a(1 - u_a^k)Z^k) y_a^k \\ z_{a,1}^{k+1} &= \delta_a(1 - u_a^k)Z^k y_a^k \\ z_{a,j}^{k+1} &= (1 - \nu_{a,j-1})z_{a,j-1}^k & j = 2, \dots, n_b \\ h_{a,j}^{k+1} &= \nu_{a,j-1}z_{a,j-1}^k + (1 - \eta_{a,j-1} - \gamma_{a,j-1}E^k)h_{a,j-1}^k & j = 2, \dots, n_b \\ \bar{y}_a^{k+1} &= \bar{y}_a^k + z_{a,n_b}^k + h_{a,n_b}^k \end{aligned}$$

The death toll per age and day, an per day, are resp.

$$(3.5) \quad D_a^k := \sum_{j=1}^{n_b-1} (\eta_{a,j} + \gamma_{a,j}E^k)h_{a,j}^k; \quad D^k := \sum_{a=1}^{n_a} D_a^k.$$

The parameters of the dynamics are:

- $\delta_a$ : transmission rate
- $\nu_{a,j}$ : hospitalization rate
- $\eta_{a,j}$ : minimal death rate
- $\gamma_{a,j}$ : sensitivity of the death rate w.r.t. hospital saturation.

*Remark 3.1.* The state variable  $y_{a,j}^k$  remains nonnegative iff

$$(3.6) \quad \delta_a(1 - u_a^k)Z^k \leq 1.$$

In the case of normalized (i.e., summing to 1) initial population, we have that  $Z^k \leq 1$ . So, the previous nonnegativity condition holds whenever  $\delta_a \leq 1$ . In our numerical test, it may happen that  $\delta_a \geq 1$ , but  $y_{a,j}^k$  always remained positive.

On the other hand, in our tests  $\eta_{a,j} + \gamma_{a,j} \leq 1$ . Since  $E^k \leq 1$  by definition, it follows that  $h_{a,j}^k$  always remains nonnegative.

We have the following constraints: maximal achievable confinement, peak value for the hospital capacity, and cumulated confinement effort. Namely, for some  $u_a^M \in [0, 1]$ ,  $M \geq 0$ , and  $M_a \geq 0$ :

$$(3.7) \quad \begin{aligned} 0 &\leq u_a^k \leq u_a^M, \quad k = 0, \dots, N, \quad a \in \{1, n_a\} \\ H^k &\leq M, \quad k = 0, \dots, N, \\ \sum_{k=0}^{N-1} u_a^k &\leq M_a, \quad a \in \{1, n_a\}. \end{aligned}$$

The expression of the cost is

$$(3.8) \quad J_d(M, u, D_T) := p_M M + p_u c_u + p_D D_T,$$

with  $c_u$  weighted confinement cost,  $D_T$  total death toll:

$$(3.9) \quad c_u := \sum_{k=0}^{N-1} \sum_{a=1}^{n_a} c_{e,a} u_a^k; \quad D_T = \sum_{k=0}^{N-1} D^k,$$

and  $p_u$ ,  $p_M$  and  $p_D$  are nonnegative penalty coefficients.

Due to the incubation phase, the value of control for the last  $n_0$  days has no influence on the hospitalizations and therefore, neither on the death toll nor on the hospital capacity constraint.

#### 4. Estimation of coefficients and initial state.

**4.1. Incubation and infectious phases.** During the incubation phase (days 1 to  $n_0$  of infection), we assume that no hospitalization occurs. So,

$$(4.1) \quad \nu_{a,j} = 0 \text{ whenever } 1 \leq j \leq n_0 - 1, \text{ and } h_{a,j}^k = 0, \text{ whenever } 1 \leq j \leq n_0.$$

During the infectious phase ( $j$  varying from  $n_0 + 1$  to  $n_b$ ) we may assume that the coefficients  $\nu_{a,j}$ , for  $j \geq n_0$ ,  $\eta_{a,j}$  and  $\gamma_{a,j}$ , for  $j \geq n_0 + 1$ , do not depend on  $j$  and therefore are equal to some positive constants  $\bar{\nu}_a$ ,  $\bar{\eta}_a$ ,  $\bar{\gamma}_a$ .

The duration of the infectious phase is  $n_b - n_0$ . We assume that we know for each age the total proportion  $\hat{\nu}$  of transfers from  $z$  to  $h$ , that satisfies

$$(4.2) \quad \hat{\nu}_a = \bar{\nu}_a + \bar{\nu}_a(1 - \bar{\nu}_a) + \cdots + \bar{\nu}_a(1 - \bar{\nu}_a)^{n_b - n_0 - 1} = \bar{\nu}_a \sum_{j=0}^{n_b - n_0 - 1} (1 - \bar{\nu}_a)^j = 1 - (1 - \bar{\nu}_a)^{n_b - n_0},$$

so that we can estimate

$$(4.3) \quad \bar{\nu}_a = 1 - (1 - \hat{\nu}_a)^{1/(n_b - n_0)}.$$

Similarly, we may assume that we know for each age the proportion  $\hat{\eta}_a$  of hospitalized people that will die, when the hospital capacity is not saturated. Since  $h_{a,j}^k = 0$ , for  $j = 1, \dots, n_0$ , we have by similar arguments

$$(4.4) \quad \bar{\eta}_a = 1 - (1 - \hat{\eta}_a)^{1/(n_b - n_0 - 1)}.$$

As expected,  $\bar{\nu}$  and  $\bar{\eta}$  take values in  $[0, 1]$ .

When the total hospital capacity is exceeded we assume that it can be measured so that  $\bar{\gamma}_a$  itself can be evaluated.

**4.2. Initial condition.** Assuming that we know a growth factor  $g$  for the infected population given a time period of  $p$  time steps, then  $e^{p\lambda} = g$ , so that

$$(4.5) \quad \lambda = (\log g)/p.$$

We assume that the initial time corresponds to an early phase of the epidemic, and therefore that the  $h$  and  $\bar{y}$  variables are equal to zero, and (since the order of magnitude of  $y$  is almost constant) search for the  $z$  variable a solution of the form

$$(4.6) \quad z_{a,j}^k = c_{a,j} e^{\lambda(k-j)}.$$

We can express  $c_{a,j}$  as function of  $c_{a,1}$ :

$$(4.7) \quad c_{a,j} = \begin{cases} c_{a,1} & \text{if } j \leq n_0 \\ c_{a,1}(1 - \bar{\nu}_a)^{j-n_0} & \text{otherwise.} \end{cases}$$

So the total and infectious population of  $z$  for each age are resp.

$$(4.8) \quad \bar{Z}_a^k := \sum_{j=1}^{n_b} z_{a,j}^k = c_{a,1} \bar{\chi}_a e^{\lambda k}; \quad \bar{\chi}_a := \left( \sum_{j=1}^{n_0-1} e^{-\lambda j} + \sum_{j=n_0}^{n_b} (1 - \bar{\nu}_a)^{j-n_0} e^{-\lambda j} \right)$$

$$(4.9) \quad Z_a^k := \sum_{j=n_0}^{n_b} z_{a,j}^k = c_{a,1} \chi_a e^{\lambda k}; \quad \chi_a := \sum_{j=n_0}^{n_b} (1 - \bar{\nu}_a)^{j-n_0} e^{-\lambda j}$$

In the absence of confinement at initial time, estimating  $c_{a,1}$  with the previous relation, we deduce the value of  $\delta$  from:

$$(4.10) \quad c_{a,1} = z_{a,1}^1 = \delta_a Z_a^0 y_a^0,$$

In order that  $y^k$  remains nonnegative, we need that

$$(4.11) \quad \delta_a (1 - u_a^k) Z^k \leq 1, \quad \text{for all } k = 0, \dots, N.$$

*Remark 4.1.* We have seen that, since the initial time corresponds to an early stage of the epidemic, we can assume that  $h^0 = 0$  and  $\bar{y}^0 = 0$ , and additionally, we can assume that there is no saturation of the hospital capacity. We could consider that we have statistical estimates of the "initial parameters"  $\lambda, \hat{\nu}, \hat{\eta}, y^0, Z^0$ .

Then we can deduce  $\bar{\nu}$  and  $\bar{\eta}$  from (4.3) and (4.4), respectively. The value of  $\chi$  and  $\bar{\chi}$  follow. We can deduce  $c_{a,1}$  from (4.9) and the values of  $z^0$  follow with (4.6). Finally, we deduce  $\delta$  from (4.10).

For the estimate of the  $\gamma$  parameters, specific methods are needed, which are beyond the scope of this paper.

## 5. Numerical tests.

**5.1. Choice of parameters and initial conditions.** We consider the available data for France up to April 6, 2020. From [Santé publique France](#) and [data.gouv.fr](#) we obtain the following information:

Total confirmed cases:	74390
Total hospitalized cases:	54036
Total confirmed deaths:	8911

From these data we can estimate the values of  $\hat{\nu}$  and  $\hat{\eta}$  that represent the proportion of infected population in needs of hospitalization and the proportion of deaths with respect to the hospitalizations, respectively.

$$(5.1) \quad \hat{\nu} = 0.726, \quad \text{and} \quad \hat{\eta} = 0.165.$$

Furthermore, from the above mentioned sources, we can observe that in the beginning of the epidemic, the growth factor per week is between 2.5 and 3, we can consider that

$$(5.2) \quad \lambda \in [0.13, 0.15].$$

In [INED](#) we find detailed information on deaths in hospitals, taking into account the age of the population. We deduce that the strong population  $y_1$  can be considered as the population up to 59 years and the weak population  $y_2$  as the population over 60 years. In this case we have

	Total population	%	Total confirmed deaths	%
strong	49213491	73.4	416	6.5
weak	17850240	26.6	6021	93.5
total	67063703	100	6037	100

Since they only consider deaths in hospitals, the number of deaths in the two previous tables is not the same. From the last table we can calculate the relative mortality rate as

$$(5.3) \quad \eta_1^r = \frac{416}{49213491} = 8.45e - 6, \quad \text{and} \quad \eta_2^r = \frac{6021}{17850240} = 3.4e - 4,$$

which implies that the ratio of this rate is

$$(5.4) \quad \frac{\eta_1^r}{\eta_2^r} = 0.0248.$$

In order to obtain the values of  $\hat{\eta}_1$  and  $\hat{\eta}_2$ , we assume that ratio is the same, i.e.  $\hat{\eta}_1/\hat{\eta}_2 = 0.0248$ . Normalizing the population, the global death rate  $\hat{\eta}$  is equal to

$$(5.5) \quad \hat{\eta} = \hat{\eta}_1 y_1 + \hat{\eta}_2 y_2 = (0.0248 \hat{\eta}_2) 0.734 + \hat{\eta}_2 0.266.$$

By (5.1) we obtain,

$$(5.6) \quad \hat{\eta}_1 = 0.014, \quad \hat{\eta}_2 = 0.58.$$

Since we do not have detailed information about the age of hospitalized people, we assume:

$$(5.7) \quad \hat{\nu} = \hat{\nu}_2 = \hat{\nu}_1.$$

Finally, from [data.gouv.fr](https://data.gouv.fr) we know the total of confirmed cases per day, but again we do not have the information by age. For this reason, and since in our formulation, the discount term in the first dynamics equation is depending on the sum of infected population ( $Z^k$ ), we consider that if  $\bar{Z}^0$  is the initial confirmed cases, then we can define the (normalized) initial confirmed cases by age, as

$$(5.8) \quad \bar{Z}_1^0 = \bar{Z}^0 \frac{0.734}{y^0}, \quad \bar{Z}_2^0 = \bar{Z}^0 \frac{0.266}{y^0},$$

where  $y^0 = 67063703$  is the total population of France.

Since we have taken the same values of  $\bar{\nu}$  for the two populations, and the initial infected population proportional to the total population, the values for  $\delta$  are identical.

**5.2. Numerical results in the case of an age independent control.** In these first four tests, we assume the control variables are independent of the age  $a$ , i.e.  $u_1^k = u_2^k$  for all  $k$ , and that the confinement cost, given by (3.9), satisfies  $c_{e,1} + c_{e,2} = 1$ . We present different scenarios, taking different penalty terms in the objective function. We do not consider any cumulated control constraints.

The general parameters are taken from the above section and the initial infected population is computing as it was explained, taking the data from [data.gouv.fr](https://data.gouv.fr).

In our numerical tests the first day is March 15, 2020. For France this was actually the first day of confinement, with 6633 confirmed cases. We consider the following parameters:

$y_1^0$	initial strong population	0.734
$y_2^0$	initial weak population	0.266
$Z_1^0$	initial infected strong population	$7.26e - 5$
$Z_2^0$	initial infected weak population	$2.63e - 5$
$\lambda$	growth coefficient given by (4.5)	0.13
$\hat{\nu}_1$	total proportion of transfers from $z_1$ to $h_1$	0.726
$\hat{\nu}_2$	total proportion of transfers from $z_2$ to $h_2$	0.726
$\hat{\eta}_1$	strong minimal death rate	0.014
$\hat{\eta}_2$	weak minimal death rate	0.58

From the above table, following the methodology described in Remark 4.1, we obtain:

$$(5.9) \quad \begin{aligned} \delta_1 &= 1.656, & \bar{\nu}_1 &= 0.149412, & \bar{\eta}_1 &= 0.002012 \\ \delta_2 &= 1.656, & \bar{\nu}_2 &= 0.149412, & \bar{\eta}_2 &= 0.116557 \end{aligned}$$

In addition, we assume:

$$(5.10) \quad \bar{\gamma}_{a,j} = \bar{\eta}_{a,j}, \quad \forall a = 1, 2, 1 \leq j \leq n_b,$$

$$(5.11) \quad C = 0.005, \quad u_M = 0.75.$$

In each of the figures below, we show four graphics. The first one (upper left), is the optimal confinement, the second one (upper right) is the cumulative number of deaths for the strong and weak population, the third one (bottom left) is the number of people in need of hospitalization per day and the last one (bottom right) shows the evolution of the susceptible strong and weak population.



Test 1:  $p_M = 1, p_u = 1, p_D = 1$ , Figure 1.

Test 2:  $p_M = 1, p_u = 0.000001, p_D = 0$ , Figure 2

Test 3:  $p_M = 1e - 5, p_u = 0, p_D = 1$ , Figure 3

Test 4:  $p_M = 1, p_u = 0.0005, p_D = 1$ , Figure 4

In the following table we show the death toll for strong, weak and total population, follow by  $I(u) := \sum_{k=0}^N u^k$  and the peak value  $M$ .

Test	$D_{1,T}$	$D_{2,T}$	$D_T$	$I(u)$	M
1	0.00689587	0.0984859	0.10538177	0	0.248329
2	0.00645177	0.094096	0.10054777	65.1772	0.0727968
3	0.00560539	0.0823523	0.08795769	102	0.072796
4	0.00590413	0.0869094	0.09281353	49.8349	0.0749706

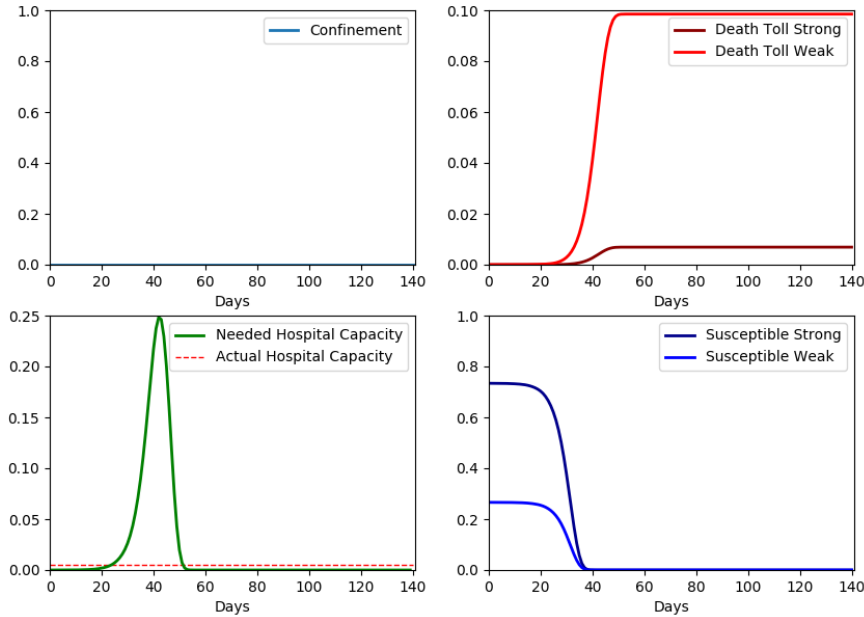


FIG. 1. Test 1:  $p_M = 1, p_u = 1, p_D = 1$ . The optimal control is 0. Without confinement, the death toll is close to 10% and the peak value is very large, as expected.

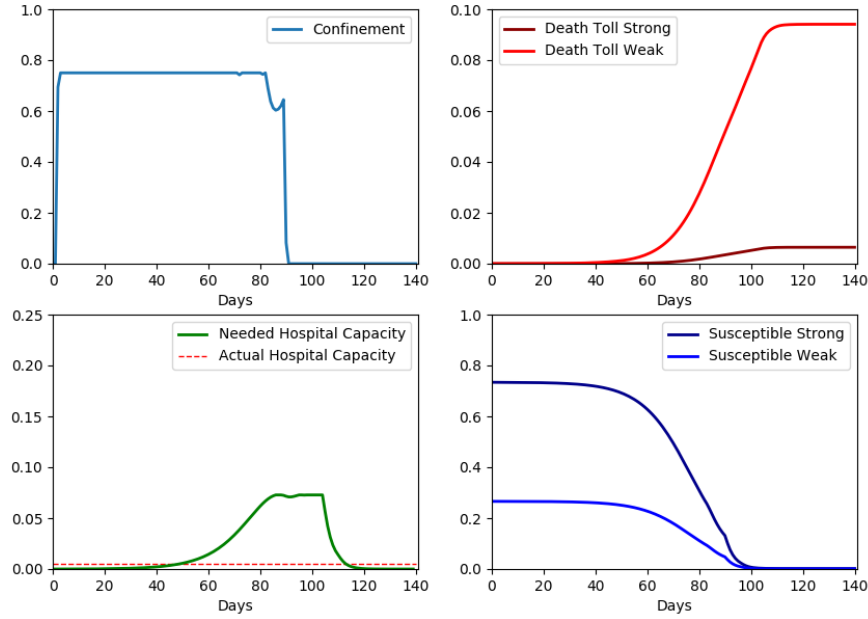


FIG. 2. *Test 2*:  $p_M = 1$ ,  $p_u = 0.000001$ ,  $p_D = 0$ . In this case the main objective is to reduce the peak value. We can observe the delay of 14 days, between the decision made and the response in the hospitalized population. The maximum value for the peak remains constant for several days, and the death toll is close to 10%.

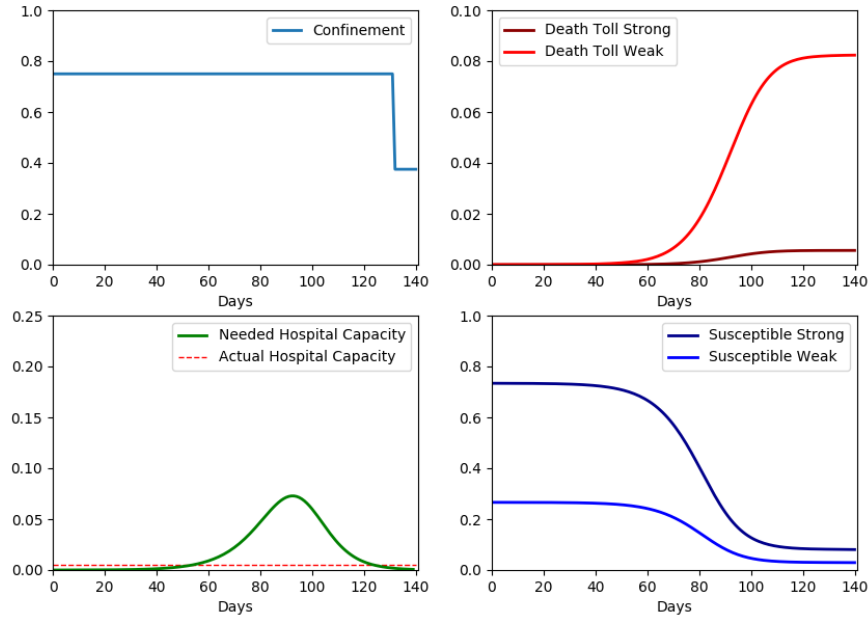


FIG. 3. *Test 3*:  $p_M = 1e - 5$ ,  $p_u = 0$ ,  $p_D = 1$ . The main objective is to reduce the death toll, without considering the confinement cost. Therefore, the optimal policy assumes the maximum confinement value until the last days. In this test,  $p_u = 0$  and the control has nonzero values during the last 6 days. Since the saturation of hospital capacity impacts in the death rate, as a consequence the peak value is reduced.

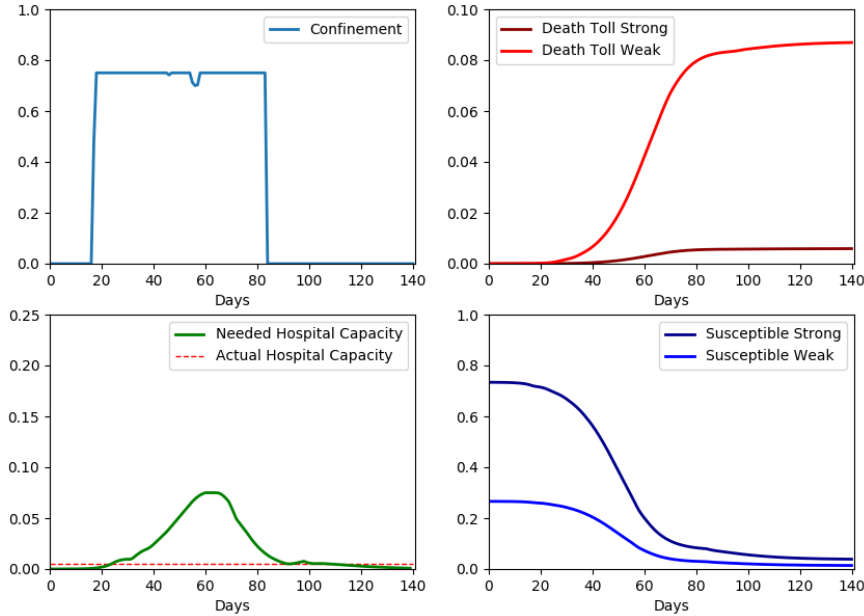


FIG. 4. *Test 4*:  $p_M = 1$ ,  $p_u = 0.0005$ ,  $p_D = 1$ . In this case we want to reduce the peak value and the death toll, taking into account the economical impact.

### Discussion of the numerical results for an age independent control:

To analyze and compare the complete behavior of the epidemic when different confinement policies are applied, we assume that the maximum for this control is 0.75. Of course, this is the reason why in the tests we obtain that almost the entire population is immunized in the period considered. On the contrary, at the moment in France and in many countries around the world, containment measures are stronger and after more than a month of confinement we are far from the end of the epidemic. If these policies continue, the time needed to reach this level of immunization will be even longer.

From the above tests we can observe that if there is no confinement, which is the case of Test 1, then the health system will collapse and the death toll will be very large, as expected.

It is interesting to compare Test 2 and Test 3. In Test 3, the main objective is to reduce the death toll, and we observe that in comparison with Test 2, we obtain more or less the same peak, some days after, but with a small death toll. The difference between them, is that in the first case, when the hospitalized population attains its maximum, the confinement stops, whereas in Test 3, the confinement is maximal until the end. That means that reducing the peak is not enough to reduce the final number of deaths.

Finally, as expected, in Test 4 since the control penalty is greater than those previously considered, the confinement is reduced, obtaining a greater peak value and death toll, but even though the death toll is smaller than in Test 2. We can also observe that in Test 4 since the optimal policy is 0 during the first 20 days, the peak value is obtained several weeks before than in Test 2 and Test 3.

As we mentioned in the introduction, it is very difficult to weigh economic losses against the number of lives lost.

**5.3. Numerical results with age dependent controls.** Taking into account these results, it is clear that most deaths occur in the weak population, so it is natural to address the issue of considering two different levels of confinement, depending on the age of the population.

In this case the cost function is given by (3.9). For the numerical tests, we assume that  $c_{e,1} = 0.734$  and  $c_{e,2} = 0.133$ . With this coefficients we take into account the proportion of the population that is weak and strong and we also assume that confinement for the elderly has less impact on the economy than confinement for the young.

We use the same initial conditions and parameters as in the previous tests. For Test 5 and Test 6 we do not consider any cumulated control constraints.

Test 5:  $p_M = 1$ ,  $p_u = 0.000001$ ,  $p_D = 0$ , Figure 5

Test 6:  $p_M = 1$ ,  $p_u = 0.0005$ ,  $p_D = 1$ , Figure 6

In the last test, we take the same values of Test 6, but we include cumulated control constraints (3.7) with  $M_1 = 20$  and  $M_2 = 40$ .

Test 7:  $p_M = 1$ ,  $p_u = 0.0005$ ,  $p_D = 1$ , Figure 7

In the following table we summarized the results of the tests with differentiated confinement:

Test	$D_{1,T}$	$D_{2,T}$	$D_T$	$I(u_1)$	$I(u_2)$	M
5	0.00647251	0.0935235	0.09999601	42.5618	47.2572	0.0733744
6	0.00651616	0.0858699	0.09238606	30.5597	51.75	0,07562
7	0.00661118	0.0871884	0.09379958	20	40	0.0827875

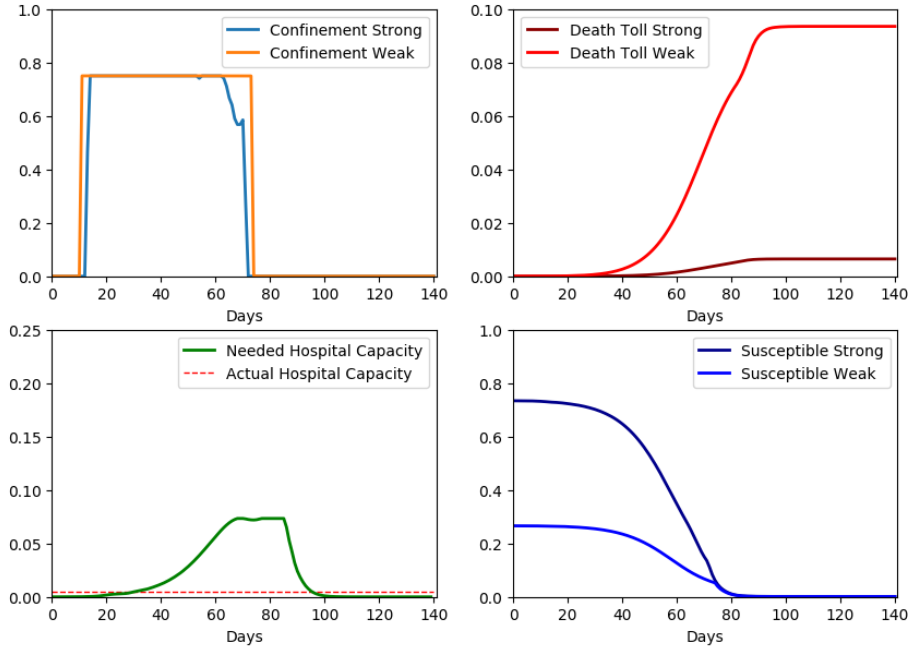


FIG. 5. Test 5:  $p_M = 1$ ,  $p_u = 0.000001$ ,  $p_D = 0$ . Since hospitalizations rates  $\bar{v}_1$  and  $\bar{v}_2$  are assumed equals, to reduce the amount of hospitalizations that occur at the same time, it makes sense that both populations are confined for almost the same period. In this case, once the peak is reached, the confinement stops. We still observe a large number of deaths, close to 10%.

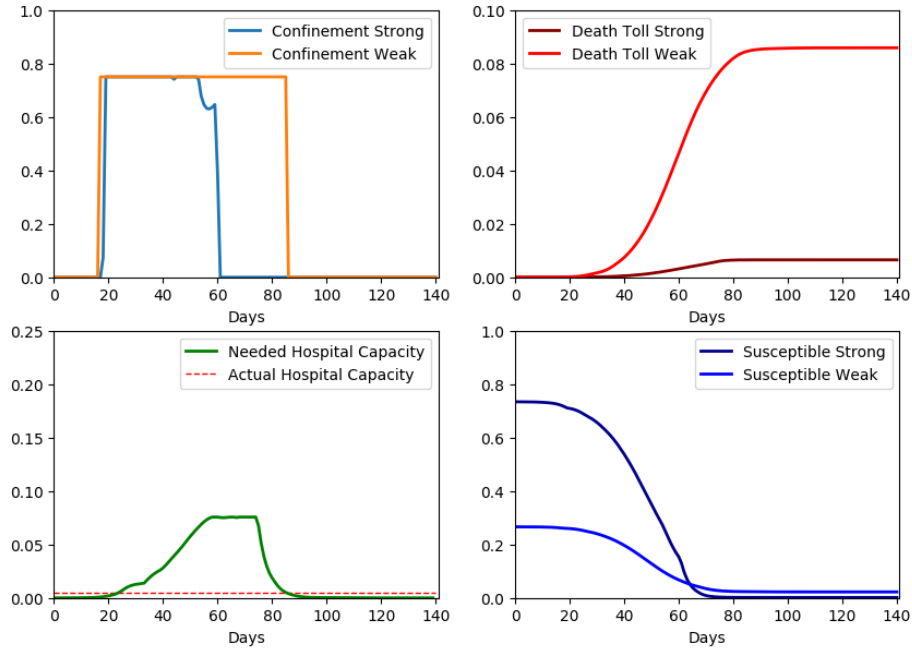


FIG. 6. *Test 6*:  $p_M = 1$ ,  $p_u = 0.0005$ ,  $p_D = 1$ . As in *Test 4*, the aim is to balance between reducing peak value, death toll and confinement cost. We observe an important difference between optimal confinement for strong and weak populations. Of course, this occurs due to the difference between the mortality rates for both populations.

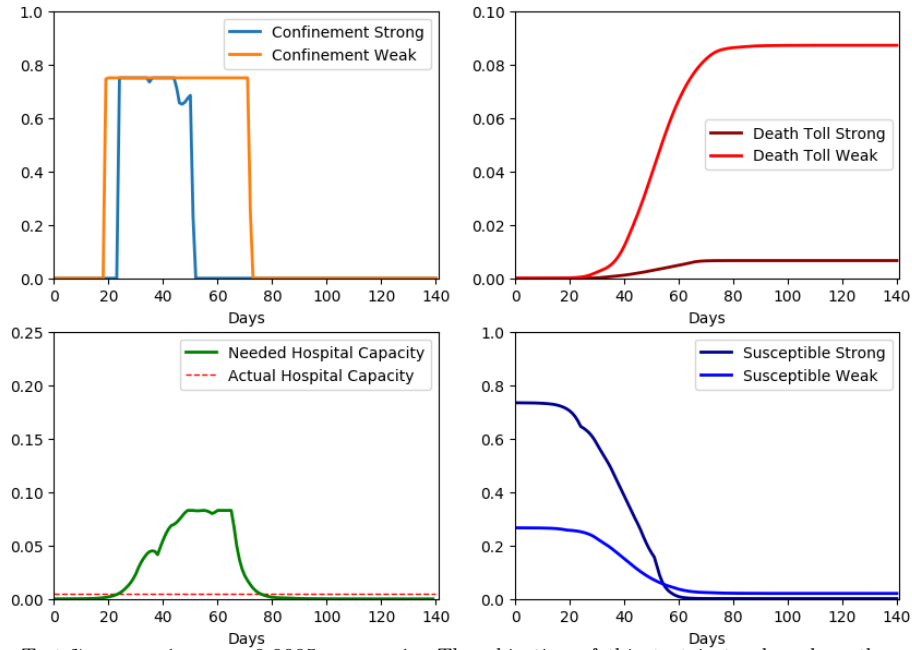


FIG. 7. *Test 7*:  $p_M = 1$ ,  $p_u = 0.0005$ ,  $p_D = 1$ . The objective of this test is to show how the optimal policy changes when we add constraints in the confinement lengths. We observe that the time for confinement of strong population is related to the period when the peak value is reached (taking into account the delay of the disease).

### Discussion of the numerical results for age dependent controls:

We analyze the difference between taking a confinement policy dependent or independent of the age. Test 5 is similar to Test 2, in both cases we achieve to reduce the peak value, but we obtain a very high death toll. In Test 5, there is no significant difference between confinement for the strong and weak population, and the behavior is similar to Test 2, once the peak is reached, the confinement

stops (taking into account the delay effects).

The comparison between Test 4 and Test 6 is maybe the most interesting one. With similar penalty terms, we obtain almost the same death toll and peak value. The main difference is that the strong population has a considerably shorter confinement in Test 6, while the weak population has an increment of only a few days. This confirms that performing differentiated confinement is perhaps the best response when seeking to minimize the economic impact of confinement, while at the same time reducing the number of deaths.

From the available data, it is evident that the majority of deaths belong to the weakest group, so it is natural to think that if the objective is to reduce the number of final deaths, the confinement for this group should be larger than for the other. When the sole objective is to reduce the peak, we do not observe this behavior because it is more important to reduce the number of infected people than the total number of deaths. Since in our model we take into account the saturation of the hospital system in the mortality rate of hospitalized people, when we minimize the number of deaths, we also obtain a reduction in the peak.

**5.4. Two cases of specific interest.** As we mentioned in the previous discussions, the objective of the previous tests was to analyze different scenarios that show that our numerical methods work well and that all the results obtained are consistent with our model. Now we will try to analyze cases closer to the current data.

**5.4.1. A quasi-periodic control.** In order to show an example which may be closer to the actual available data so far in France, we consider the case when after 15 March, the transmission rate  $\delta$  is reduced to the half (which can be understood as a minimum reduction in the transmission due to the population behavior, despite the confinement imposed). We allow the confinement policy to take values between 0 and 0.9. We choose  $p_M = 10$ ,  $p_u = 0.005$ ,  $p_D = 1$  and assume that the hospital capacity is  $C = 0.01$ . See figure 8.

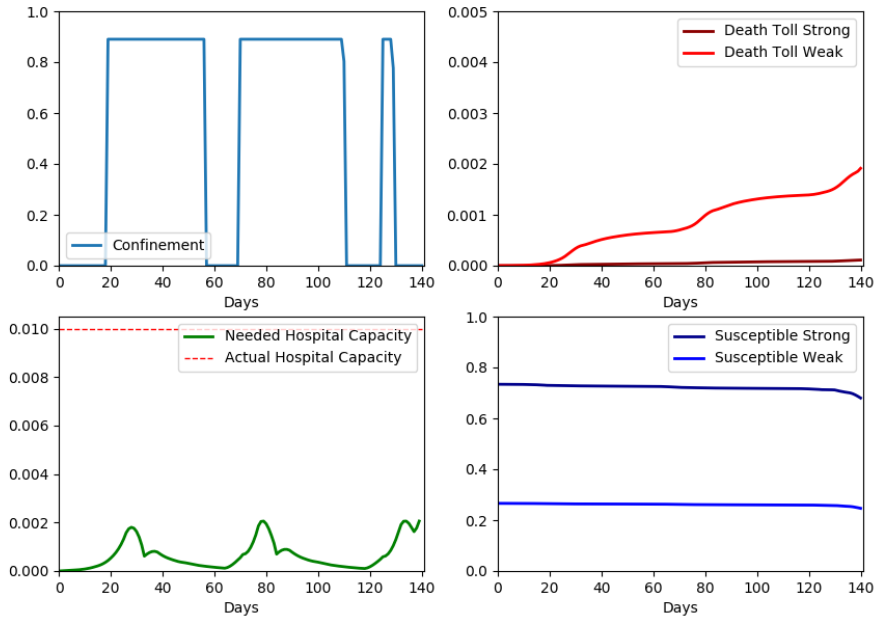


FIG. 8. *Quasi-periodic case:  $p_M = 10$ ,  $p_u = 0.005$ ,  $p_D = 1$ ,  $C = 0.01$ .*

After a month of confinement, hospitalizations per day begin to decrease. As expected, since the total number of immunized people is still too small, the epidemic is far from the end and when the confinement policy is relaxed, a rebound can be observed. This quasi-periodic feature of confinement could be a good strategy not to overwhelm the health system.

Given that the containment policy is very strong, after 140 days we did not observe great changes in the number of immunized people. However, the death toll is close to 0.002, which is equivalent to approximately 134,000 people. Again, the reason for this large number of deaths is due to the hospitalization and mortality rates considered.

**5.4.2. Long term behavior.** In this case we take the parameters values of the above tests, in particular the transmission rate  $\delta = 0.825$  and the control takes values in  $[0, 0.9]$ . The penalty terms are  $p_M = 10$ ,  $p_u = 0.005$ ,  $p_D = 1$ , which implies that the main objective is to reduce the peak value, taking into account the death toll, but the costs associated with confinement are quite high. In this test we increase the horizon to 260 days.

We observe that some days after the peak of hospitalizations is achieved, the control is very high, and then it begins to slowly decrease to zero, which is when the epidemic is close to ending, see figure 9. When the situation of the country do not allow to take a long and strong confinement, this may be the more accurate strategy. Of course, due to penalties considered, the death toll is still too high.

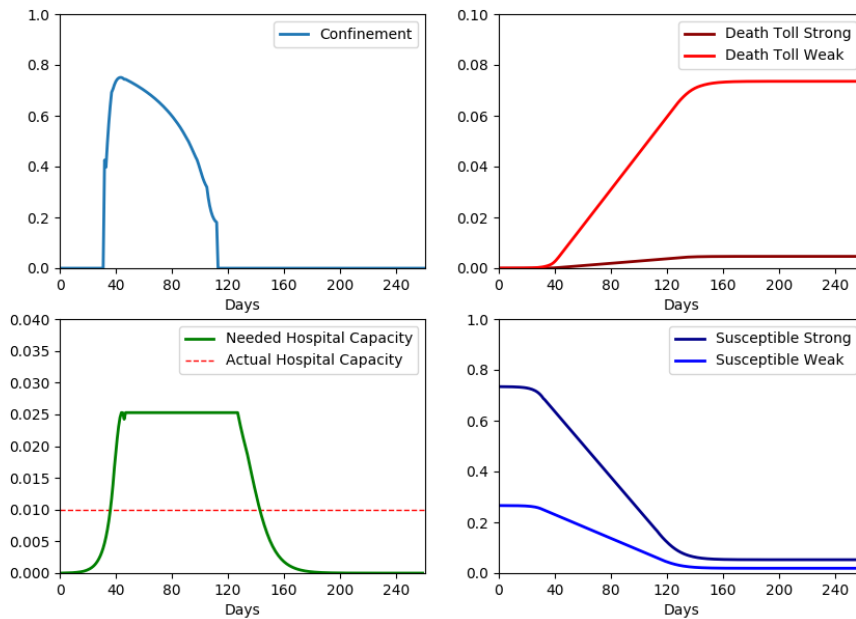


FIG. 9. *Long-term behavior:*  $p_M = 10$ ,  $p_u = 0.005$ ,  $p_D = 1$ ,  $C = 0.01$ ,  $T = 260$ .

**6. Conclusion.** A critical question is to check if data are available for evaluating the coefficients. Exchanges on the model with epidemic experts would be of course very useful.

We want to point out that all the results obtained in the tests are illustrative. It is well known that the available data on confirmed cases could be far from the actual number, due to asymptomatic cases. A higher number of infected people would imply that hospitalization and mortality rates are lower and, therefore, the death toll as well as the maximum number of hospitalizations will be lower. In fact, we took the available data on March 15, 2020, when the death toll was almost 16%. This is why, in our tests, when the epidemic is almost over, the number of deaths is so high.

In addition, the other parameter that influences the number of deaths and the peak value, is the hospitalization rate  $\bar{\nu}$ , which at the beginning was close to 70%. Given that there are apparently many cases that are not serious, at a later stage of the epidemic when there is more demand in hospitals, some of these cases could be treated at home, obtaining a lower rate. Furthermore, we have no information on the length of hospitalization. This could be one of the modifications that can be made in this model: to consider a new age of hospitalization that could have another duration.

The main advantage of our model is the age-structure. Despite the limited accuracy of the parameters and the obtained data, in our tests we recovered the particular behavior of the epidemic with respect to the incubation phase and almost fixed duration, at least for non-severe cases. We can see the delay in the response when a containment policy is taken, which is crucial in this type of disease where the infected population grows exponentially.

**Appendix A. General time steps.** Since our software solves optimal control problems described by an ODE, the present problem does not enter in its format. However, note that we can rewrite the discrete system (3.4) in this way:

$$(A.1) \quad \begin{aligned} y_a^{k+1} - y_a^k &= -\delta_a(1 - u_a^k)Z^k y_a^k \\ z_{a,1}^{k+1} - z_{a,1}^k &= -z_{a,1}^k + \delta_a(1 - u_a^k)Z^k y_a^k \\ z_{a,j}^{k+1} - z_{a,j}^k &= -z_{a,j}^k + (1 - \nu_{a,j-1})z_{a,j-1}^k \\ h_{a,j}^{k+1} - h_{a,j}^k &= -h_{a,j}^k + \nu_{a,j-1}z_{a,j-1}^k + (1 - \eta_{a,j-1} - \gamma_{a,j-1}E^k)h_{a,j-1}^k \\ \bar{y}_a^{k+1} - \bar{y}_a^k &= z_{a,n_b}^k + h_{a,n_b}^k. \end{aligned}$$

Taking advantage of the fact that the time step is 1, we see that the discrete system (3.4) can be interpreted as the explicit Euler discretization scheme, for dynamics corresponding to the r.h.s. of the above array.

While a time step of one day is natural, in the case of large horizons it may be useful to conduct experiments with time steps of several days. So, consider a time step (equal to the step for the infection age)  $\Delta > 0$ . We need  $n'_b := n_b/\Delta$  to be integer. Clearly the following system is a consistent approximation of (2.1):

$$(A.2) \quad \begin{aligned} \frac{y_a^{k+1} - y_a^k}{\Delta} &= -\delta_a(1 - u_a^k)Z^k y_a^k \\ \frac{z_{a,1}^{k+1} - z_{a,1}^k}{\Delta} &= \frac{-z_{a,1}^k}{\Delta} + \delta_a(1 - u_a^k)Z^k y_a^k \\ \frac{z_{a,j+1}^{k+1} - z_{a,j+1}^k}{\Delta} &= \frac{z_{a,j}^k - z_{a,j+1}^k}{\Delta} - \nu_{a,j-1}z_{a,j}^k \\ \frac{h_{a,j+1}^{k+1} - h_{a,j+1}^k}{\Delta} &= \frac{h_{a,j}^k - h_{a,j+1}^k}{\Delta} + \nu_{a,j}z_{a,j}^k - (\eta_{a,j} + \gamma_{a,j}E^k)h_{a,j}^k \\ \frac{\bar{y}_a^{k+1} - \bar{y}_a^k}{\Delta} &= z_{a,n'_b}^k + h_{a,n'_b}^k. \end{aligned}$$

In addition the above scheme is conservative, and can be interpreted as the explicit Euler discretization scheme, for dynamics corresponding to the r.h.s.

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