
Migration-Contagion Processes

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Résumé

Consider the following migration process based on a closed network of N queues with K_N customers. Each station is a M/inf queue with service (or migration) rate μ . Upon departure, a customer is routed independently and uniformly at random to another station. In addition to migration, these customers are subject to an SIS (Susceptible, Infected, Susceptible) dynamics. That is, customers are in one of two states: I for infected, or S for susceptible. Customers can only swap their state either from I to S or from S to I in stations. More precisely, at any station, each susceptible customer becomes infected with the instantaneous rate αY if there are Y infected customers in the station, whereas each infected customer recovers and becomes susceptible with rate β . We let N tend to infinity and assume that $\lim_{N \rightarrow \infty} \{K_N/N = \eta := \lambda/\mu, \text{ where } \eta \text{ is a positive constant representing the customer density. The main problem of the analysis of this SIS model reduces to that of a wave-type PDE for which we found no explicit solution. This plain SIS model admits a closed form solution for the DOCS (Departure On Change of State) and the SIS-AIR (Averaged Infection Rate), which both admit closed form solutions. The SIS-AIR system is a classical mean-field model where the infection mechanism is based on the actual population of infected customers. The SIS-DOCS features accelerated migration in that each change of SIS state implies an immediate departure. The SIS-DOCS admits a closed form solution. In this text, the main focus is on the closed systems and their limits. The open system is not considered. Joint work with S. Foss and S. Shneer.}$

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