Mathematical Modelling Approach for Uncertainty and Sensitivity Analyses of Cholera Infection in an Aquatic Environment

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ABSTRACT

A mathematical modelling approach for uncertainty and sensitivity analyses of cholera infection in aquatic environment is formulated for the degree of a dynamical system which aid cholera transmission, spread and control. A numerical approach was adopted using the ODE45 numerical scheme to tackle uncertainty and sensitivity problems. Results of analyses have significant epidemiological importance in cholera control. The study further shows that long term precise predictions of the concentration of infected cells during cholera infection could be difficult until the key parameters are correctly determined. It is evident from this analysis that the most important parameter to cholera transmission is the contact between susceptible and infected persons, while the most crucial parameter to cholera control is the rate of cholera awareness and a continuous system of 1st Order Non-linear Differential Equation was adopted together with a MATLAB ODE45 numerical scheme.

Keywords: Mathematical modelling approach, uncertainty, sensitivity analyses, cholera infection

INTRODUCTION

Sensitivity analysis characterizes the response of model outputs to parameter variations (Tarantola 2008), helping to allocate resources to follow up experimentation and field study to isolate vital sources of parameter uncertainty, to identify parameters that can be shed to yield a simpler model to elucidate the plausible range of system outcome for

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forecasting purposes, when data are not available, and to determine the robustness of a modelling study's qualitative conclusions (Gatelli, 2008). The model outputs (the ODE solutions over a simulation interval) provides a dynamic representation of the transmission process. Recent advances in Computational Sciences, Numerical Analysis and Information Technology have made widespread application of mathematical modelling possible, Fraser (2008) said model outputs often have complex, non-linear relationship with model parameter, values and inappropriate choices of parameter values can lead to bias in model outputs as opined by Ecohard (2010). Mathematical modelling refers to the process of describing a system by means of mathematical concepts and language (*Numfor, 2010).* In other words, mathematical modelling is a process of encoding and decoding reality in which a natural phenomenon is reduced to a formal numerical expression by a causal process.

Sensitivity and stability can affect the reliability of the results at every stage of computations; they may grow or shrink as the solution of the model evolves (Umoh, 2022). And there inherent uncertainties can be made small by a more complex model or additional computation and we must know how uncertainty in the model parameters leads to uncertainties in the model predictions.

The issues of model misspecification (in which the item modelled differs from the item of interest) and parameter uncertainty (in which the true values of the parameter are impossible to estimate correctly, as they pertain to this cholera model) include:

β, the rate at which each of the N persons get contaminated water.

ξ, the rate at which infected persons contribute to the concentration of vibrio in the water reservoir.

δ, rate of removal of the infectious vibrios from water supply.

φ rate at which the infected persons recovered from vibrio cholera.

K, the concentration of cholera that affects 50% of exposed people.

The model assumes the ratio of asymptotic to symptotic infection is constant throughout the epidemic and that dose determines the likelihood of infection but not likelihood of being symptomatic (Hornick 1971), and violation of the assumption generates two consequences. First, severity affects the intensity of shedding and so the average contribution of an infectious person to transmission may change within a short time as distribution of infectious dose change. Second, only symptomatic infectious persons are reported and that affect the distribution of infections, and therefore the infectious terms suffers misspecification and creates uncertainty since there is no physically plausible processes that relates the modelled state variables (concentration of vibrios and "rate of contact with contaminated water") to a rate (or probability per unit of time) at which susceptible persons become infected.

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Sensitivity Analysis Methods

Scatter Plots

Scatter plots are occasionally used to visually examine the correlation between a model output variable and parameters. An output variable that is sensitive to the selected parameter will yield an obvious correlation pattern in the scatter plot. Generally, a Monte Carlo algorithm is used to sample the parameter space, and multiple scatter plots are drawn illustrating the relationship between each parameter and each output variable of interest (Rodrigues, Monteiro & Torres, 2013). Visual recognition of the correlation between parameter and model output values can be contingent on the choice of axis scales.

The Morris Method

The Morris method, also called the elementary effects method, is based on the ratio of the change in an output variable to the change in an input parameter. Given the general relationship between a model's output Y and input parameters, X , $Y = f(X)$, the elementary effect of x_i can be expressed as, Morris (1991)

$$
EE_i(X) = \frac{y_i(x_1, x_2, \dots, x_i + \Delta, x_{i+1} \dots x_k) - y_i(X)}{\Delta},
$$
\n(1)

Where $X \in [0,1]^k$ is a scaled vector of k input parameters, y_i is the state variable of interest, Δ is a value in the set $\frac{1}{\sqrt{n}}$ $\frac{1}{(p-1)}, \ldots, 1 - \frac{1}{(p-1)}$ $\frac{1}{(p-1)}$ and p is the number of levels into which each dimension of the parameter space is divided. The distribution of $EE_i(X)$, denoted F_i , is obtained by repeated random sampling of X from its k-dimensional, plevel parameter space, as opined by Saltelli (2007).

The mean of F_i (denoted μ), the mean of $|F_i|$ (denoted μ^*), and the standard deviation of F_i (denoted σ) are the resulting sensitivity measures of an output variable to a parameter. A large μ suggests that the parameter has strong influence on the output, while a large σ suggests either that the relationship between the parameter and output is nonlinear or the parameter interacts with other parameters. Importantly, when the F_i distribution contains both positive and negative values, elementary effects may cancel each other to produce a small μ , but the parameter may still be influential; thus, the use of the absolute elementary effect, μ^* , as a remedy, has been recommended. As the elementary effect of x_i as estimated by the Morris method bears more resemblance to $\Delta y_j / \Delta x_i |_{x}$ rather $\partial y_j / \partial x_i |_{x}$, the accuracy of the Morris index depends on the smoothness of y over the parameter domain.

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Latin Hypercube Sampling - Partial Rank Correlation Coefficient

A measure of the nonlinear, but monotonic, relationship between two variables, the PRCC is an efficient and reliable sampling-based SA method that provides a measure of monotonicity between parameters and model output after removing the linear effects of all parameters except the parameter of interest. A standard correlation coefficient, ρ , for two variables, x and y , is calculated as follows (Gomero, 2012):

$$
\rho = \frac{\sum_{i}(x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i}(x_i - \bar{x})^2}\sqrt{\sum_{i}(y_i - \bar{y})^2}}\tag{2}
$$

where $\{x_i, y_i | x_i \in x, y_i \in y\}$ are the set of paired, sampled data, \bar{x} is the sample mean of x, and \bar{y} is the sample mean of y (Ray, 2008). The PRCC determines the sensitivity of an output state variable to an input parameter as the linear correlation, ρ , between the residuals, $(X_j - \hat{X}_j)$ and $(Y - \hat{Y})$, where X_j is the rank transformed, sampled *j*th input parameter, and Y is the rank transformed output state variable, while keeping all other parameter values fixed; \hat{X}_j and \hat{Y} are determined for k samples by the linear regression models

$$
\hat{X}_j = c_0 + \sum_{\substack{p=1 \ p \neq j}}^k c_p X_p \tag{3}
$$

and

$$
\hat{Y} = b_0 + \sum_{\substack{p=1 \ p \neq j}}^k b_p X_p \tag{4}
$$

The Sobol' Method

The Sobol' method is a variance-based GSA technique capable of estimating the influence of individual parameters, or a group of parameters on the output variables of a nonlinear model. Given a model of the relationship between output variables and parameters, $Y = f(X) = f(x_1, x_2, ..., x_k)$ that is square integrable over its unit hypercube parameter space, the model function a single state variable, $y = f(X)$, can be decomposed into summands of increasing dimensionality, known as the highdimensionality model representation (Sobol, 1990):

 $y = f(X) = f_0 + \sum_{i=1}^{k} f_i(x_i) + \sum_{i>1}^{k} f_{ij}(x_i, x_j) + \dots + f_{1,2,\dots,k}(x_1, x_2, \dots, x_k)$ (5) Sobol (2001) demonstrated that if each term in this expansion has a zero mean, then the total variance of an output variable can be decomposed into the HDMR ANOVA represented as (Saltelli, 2007):

$$
V(y) = \int f(X)^2 dX - f_0 = \sum_{i=1}^k V_i + \sum_{i=1}^k \sum_{i>1}^k V_{ij} + \sum_{i=1}^k \sum_{j>i}^k \sum_{h>j}^k V_{ijh} + \dots + V_{1,2,\dots,k}
$$
(6)

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where $V(y)$ is the variance of the model output y, k is the number of parameters and $V_{i_1,i_2...i_5} = \int f^2$ $i_{1}, i_{2},...,i_{5}$ $dx_{i_{1}}, dx_{i_{2}},..., dx_{i_{5}}$ for a given set of indices, $i_{1},...,i_{5}$. The Sobol' sensitivity indices are the ratios of the partial variance given an individual parameter or the interactions of a parameter subset to the total variance. Two Sobol indices are often calculated; the main effects also called the 'first-order index' and the total effects of a parameter are expressed, respectively, as (Sobol, 2001):

$$
S_i = \frac{V[E(y|x_i)]}{V(y)}\tag{7}
$$

and

$$
S_{r_i} = 1 - \frac{V[E(y|X_{-i})]}{V(y)}
$$
(8)

In disease model formulation, we make simplifications and assumptions on the model itself and on the parameters that represent the different transition and interaction in the model in question. The disease model provides a mathematical representation of the dynamic transmission cycle, involving interactions between infected and susceptible hosts that are generally expressed as a set of coupled ordinary differential equations, ODEs (Keeling, 2007). Owing to sensitivity on parameter values, it is important to correctly understand the possible effects of such parameter values to the expected model output (Stockholm, 2006). Sensitivity in the set of parameter values creates variability in the models predictive capabilities. The less the number of uncertain parameters in the model, the less the significance of variability introduced into a model, and vice-versa (Gomero, 2012).

Edward & Nyerere (2015) made a Mathematical Model that entailed some vital dynamics of cholera transmission with public health educational campaigns, vaccination, sanitation and treatment as control strategies in limiting the disease. Sensitivity analysis was carried out by them in the basic reproduction number with all control strategies and was discovered that the most sensitive parameters are educational campaigns, therapeutic treatment, and effective contact between the susceptible and infected persons, bacteria carrying capacity and recruitment rate. And they concluded that any strategy aimed at eliminating cholera should target these parameters. Mondal & Kar (2013) showed a waterborne disease epidemic model amenable to cholera dynamics including multiple transmissions namely, water-to-person and person-toperson transmission. Their study of the sensitivity analysis of the system in reference to some crucial parameters and discovered that the number of infected persons and pathogen concentrations are directly proportional to the two type disease transmission rate. It was also disarmed that if person-to-person contact was not applied, then the disease may be transmitted through the contaminated reservoir and within a very small time it might speed into the entire population. Kadaleka (2011) indicated that the

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cholera epidemic can be controlled when intervention, nutrition and treatment are introduced.

The cholera epidemic is a fatal water-borne disease causing diarrhea, dehydration, and vomiting in an individual (WHO, 2019). It is caused by a bacterium called Vibrio cholarae. Cholera transmitted through ingesting contaminated feaces and touching vomit and corpse killed by the bacterium without using protective devices (Panja, 2019). The disease has incubation period of less than 24 hours to 5 days and the infection is often asymptomatic that is not showing signs and symptoms readily. Less than 25% of the infected persons are asymptomatic and of these $10 - 20\%$ of the infected persons show severe symptoms. A constant loss of body fluids leads to dehydration, and rejecting treatment as the incident occurs, hastens the death of the infected person within a few hours (Mosler & Kessely, 2015).

The uncertainty and sensitivity analyses indicate each parameter to disease transmission and are used for accessing sensitive model variations in the value of the parameters in the structure of the model (Numfor, 2010 & Rodrigues et al., 2013). Sensitivity analysis determines variability of input causing variability in the outputs. The model is carried out by dividing the population denoted by $N(t)$ according to the infection status into $S(t)$ – susceptible, $I(t)$ – infected, $R(t)$ – recovered and $B(t)$ is the amount of concentration of vibrio cholarae in aquatic habitat at time t. And the model parameters are π, human recruitment rate, ξ, the rate of human contribution to the population of Vibrio cholera, $β_1$, rate of human exposure to contaminated water, δ, natural death rate of vibrio cholera, μ , death rate unrelated to cholera, μ_c , death rate due to cholera, $β_2$, rate of contact between susceptible and infected persons, $θ$, rate of cholera awareness, ω, rate of sanitation, υ, rate of vaccination, ρ, rate of cholera treatment and N, pathogen concentration that yields 50% catching cholera. Therefore, the work presents the sensitivity indices of each parameter in relating to R_0 of the model. Numerical simulations are carried out to validate the theoretical results.

MATERIALS AND METHODS

Model Formation

The interaction between the population of susceptible persons, the infected, the recovered persons and the vibrio cholerae concentration in the aquatic habitat which are time dependent is being studied in formulating the system of non-linear ordinary differential equations. This mathematical formulation describes an aspect of vibrio cholerae infection which defines a set of deterministic values with application in health informatics modelling.

Mathematical Formation

The model used in this research work is a set of deterministic system of time non-linear first order differential equation proposed by Wang and Mondak (2011) which describes the transmission of the vibrio cholerae infection.

$$
\frac{ds}{dt} = \pi - \mu s - (1 - \theta) \frac{\beta_1 BS}{B + N} - (1 - \theta) \beta_2 IS + \sigma R - vS
$$
\n
$$
\frac{dI}{dt} = (1 - \theta) \beta_1 BS + (1 - \theta) \beta_2 IS - (\mu + \mu c + \rho)I
$$
\n
$$
\frac{dR}{dt} = \sigma s - \mu R - \sigma R + \rho I
$$
\n
$$
\frac{dB}{dt} = (1 - \theta) \xi I - (\sigma + \omega)B
$$
\n
$$
\text{Initial conditions.}
$$
\n
$$
\text{B}(o), \text{B} \ge 0
$$

Source: Wang X. and Wang J. (2014) & Umoh (2022)

Method of Solution

Determination of the Steady State Solution

$$
\frac{ds}{dt} = \pi - \mu s - (1 - \theta) \frac{\beta_1 BS}{B + N} - (1 - \theta) \beta_2 IS + \sigma R - vS \tag{9}
$$

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$$
\frac{dl}{dt} = (1 - \theta)\beta_1 BS + (1 - \theta)\beta_2 IS - (\mu + \mu c + \rho)I
$$
\n(10)

$$
\frac{dR}{dt} = \sigma S - \mu R - \sigma R + \rho I \tag{11}
$$

$$
\frac{dB}{dt} = (1 - \theta)\xi I - (\sigma + \omega)B\tag{12}
$$

At steady state,

$$
\frac{ds}{dt} = \frac{dl}{dt} = \frac{dR}{dt} = \frac{dB}{dt} = 0
$$
\n(13)

From (9),
$$
\frac{ds}{dt} = 0
$$
. Using (13) in (9) – (12) yields (14), (15), (16) and (17) respectively
\n
$$
\Rightarrow \pi - \mu S - (1 - \theta) \frac{\beta_1 BS}{B + N} - (1 - \theta) \beta_2 IS + \sigma R - \nu S = 0
$$
\n
$$
\Rightarrow \pi (B + N) - \mu S (B + N) - (1 - \theta) \beta_1 BS - (1 - \theta) (B + N) \beta_2 IS + \sigma R (B + N)
$$
\n
$$
- \nu S (B + N) = 0
$$
\n
$$
\Rightarrow \pi B + \pi N - \mu BS - \mu NS - (1 - \theta) \beta_1 BS - (1 - \theta) \beta_2 IBS - (1 - \theta) N \beta_2 IS + \sigma BR + \sigma NR - \nu BS - N \nu S = 0
$$
\n
$$
\Rightarrow \pi B - \mu BS - \mu NS - (1 - \theta) \beta_1 BS - (1 - \theta) \beta_2 IBS - (1 - \theta) N \beta_2 IS + \sigma BR + \sigma NR - \nu BS - N \nu S = -\pi N
$$
\n(14)

From (10);
\n
$$
\frac{dI}{dt} = 0,
$$
\n
$$
\Rightarrow (1 - \theta)\beta_1 BS + (1 - \theta)\beta_2 IS - (\mu + \mu c + \rho)I = 0
$$
\n(15)

From (11)
\n
$$
\frac{dR}{dt} = 0,
$$
\n
$$
\Rightarrow \sigma S - \mu R - \sigma R + \rho I = 0
$$
\n(16)

And from (12)
\n
$$
\frac{dB}{dt} = 0,
$$
\n
$$
\Rightarrow (1 - \theta)\xi I - (\sigma + \omega)B = 0
$$
\n
$$
\Rightarrow I = \frac{(\sigma + \omega)B}{(1 - \theta)\xi} = 0
$$
\n(17)

Putting (18) in (17); we have

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$$
\sigma S - (\mu + \sigma)R + \rho \frac{(\sigma + \omega)B}{(1 - \theta)\xi} = 0
$$

\n
$$
\Rightarrow \sigma \xi (1 - \theta)S - (1 - \theta)(\mu + \sigma)\xi R + \rho(\sigma + \omega)B = 0
$$
\n(18)

Putting (18) in (15), then
\n
$$
(1 - \theta)\beta_1 BS + \frac{(\sigma + \omega)\beta_2 BS}{\xi} - \frac{(\sigma + \omega)(\mu + \mu c + \rho)B}{(1 - \theta)\xi} = 0
$$
\n
$$
\Rightarrow (1 - \theta)^2 \xi \beta_1 BS + (1 - \theta)(\sigma + \omega)\beta_2 BS - (\sigma + \omega)(\mu + \mu c + \rho)B = 0
$$
\n
$$
\Rightarrow B[(1 - \theta)^2 \xi \beta_1 S + (1 - \theta)(\sigma + \omega)\beta_2 S - (\sigma + \omega)(\mu + \mu c + \rho)] = 0
$$
\n
$$
\Rightarrow B = 0 \text{ or}
$$
\n
$$
(1 - \theta)^2 \xi \beta_1 BS + (1 - \theta)((\sigma + \omega)\beta_2 BS - (\sigma + \omega)(\mu + \mu c + \rho)B = 0
$$
\n
$$
\Rightarrow [(1 - \theta)^2 \xi \beta_1 + (1 - \theta)(\sigma + \omega)\beta_2]S = (\sigma + \omega)(\mu + \mu c + \rho)].
$$

$$
S = \frac{(\sigma + \omega)(\mu + \mu c + \rho)B}{(1 - \theta)^2 \xi \beta_1 + (1 - \theta)(\sigma + \omega)\beta_2} S^*
$$
 (19)

But by putting B=0 in (18), it becomes
\n
$$
\sigma\xi(1-\theta)S - (1-\theta)(\mu+\sigma)\xi R = 0 \Rightarrow \sigma S - (\mu+\sigma)R = 0
$$
\n
$$
\Rightarrow R = \frac{\sigma S}{\mu\sigma}
$$
\n(20)

Putting B = 0 and I = 0 in (14) we have
\n
$$
-\mu NS + \sigma NR - NvS = -\pi N \Rightarrow \mu S - \sigma R + vS = \pi
$$
\n
$$
\Rightarrow (\mu + v)S - \sigma R = \pi
$$
\n(21)

Putting (20) in (21), then
\n
$$
(\mu + \nu)S - \frac{\sigma^2 R}{\mu + \sigma} = \pi
$$
\n
$$
\Rightarrow (\mu + \sigma)(\mu + \nu)S - \sigma^2 S = \pi(\mu + \sigma)
$$
\n
$$
\Rightarrow [(\mu + \sigma)\mu + \nu) - \sigma^2]S = \pi(\mu + \sigma).
$$
\n
$$
S = \frac{\pi(\mu + \sigma)}{(\mu + \sigma)(\mu + \nu) - \sigma^2} = S^{\wedge}
$$
\n(S^{^2} is an assumption) (22)

Putting (22) in (20) ; then

$$
R = \frac{\pi \sigma(\mu + \sigma)}{(\mu + \sigma)^2 (\mu + \nu) - \sigma^2 (\mu + \sigma)}
$$

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 $R = \frac{\pi \sigma}{(\mu + \sigma)(\mu + \nu) - \sigma^2} = R^{\wedge}$

 (R^{\wedge}) is an assumption) (23)

RESULTS

To examine the sensitivity analysis (test) of cholera in aquatic habitat using the mathematical model: $\frac{ds}{dt} = \pi - \mu S + \sigma R - \nu S$

π	μ	\boldsymbol{ds} $\frac{d\mathbf{r}}{dt} = \pi - \mu S + \sigma R - \nu S$
	0.020	6.90
$\overline{2}$	0.018	7.91
3	0.016	8.92
4	0.014	9.93
5	0.012	10.94
6	0.010	11.95
7	0.008	12.96
8	0.006	13.97
9	0.004	14.98
10	0.002	15.99

Table 2: Sensitivity Analysis $R = 40.6$, $S = 5.0$, $\gamma = 0.02$, π – varies

On the basis of the calculations, it is observed that from Table 2, the sensitivity of the dependent variable S, for a fixed $\pi = 10$ (human recruitment rate) and a varying value of μ (death rate of cholera) range from 0.002 – 0.02 is 15.90. The sensitivity of the dependent variable S, for a varying π (Human recruitment rate) of $1 - 10$, and a varying μ ranging from 0.002 – 0.020, increases from 6.90 – 15.99 which predict a decrease in the sensitivity of susceptible persons. On the sensitivity of susceptible persons scenario, the increase in human recruitment rate, predict a decrease in the sensitivity of susceptible persons, which is consistent with the work of Nwagor and Ekaka-a (2017). The numerical method which is being utilized in this work can be extended in tackling the effect of vaccination in the stability of the dynamical system.

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Table 3 shows the variation of data value of the rate of human exposure to contaminated water (β_1) ranging from 0.075 to 0.1485 yields a fluctuating pattern of the data set of the eigenvalues (λ_1 , λ_2 , λ_3 and λ_4). The results predict a predominantly unstable state solution of the dynamical system. With no variation of human exposure rate to contaminated water on the dynamical system, that is constant β_1 of 0.075. The value of susceptible persons increases even as infected persons, and the value of recovered persons likewise increase as well as the total population/concentration of cholera vibrio in that habitat.

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Table 4 shows the contribution of contact between susceptible and infected persons on the dynamic system. The smaller value of the contact rate between the susceptible and infected persons (β_2) (ranges from 0.000011 to 0.000099) yield or predict a relatively high value of λ . Whereas, an increased value of β_2 , predicted smaller values of λ resulting to unstable steady state solution of the dynamical system. By quantifying 10% variation of human exposure to contaminated water, the susceptible persons' value decreases, unlike the infected, recovered and total concentration of vibrio cholera which shows a remarkable increase in population.

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Table 5 shows the behavior of the control variable of the cholera infection due to variation of the data set of human exposure to contaminated water, when β_1 is constant at 0.075. The value of the susceptible persons ranges from 50.0000 to 1900669211.471159. The recovered persons ranges from 20.0000 to 243802383.016390, whereas the zolet population of cholera (bacteria) in the aquatic habitat which ranges from 120,0000 to 91378703080.07970. By quantifying 10% variation of rate of contact between susceptible and infected persons, and at constant β_2 , the susceptible persons' value increases, likewise the infected, recovered and total concentration of vibrio cholera.

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Table 7: Effect of contact between susceptible and infected persons on the dynamical system

CONCLUSION AND RECOMMENDATION

This work on uncertainty and sensitivity analyses, a mathematical model of infectious disease of cholera in aquatic environment uses ODE45 numerical scheme. The study further shows that long term precise predictions of the concentration of infected cells during cholera infection could be difficult until the key parameters are correctly determined. On the contribution of contact between susceptible and the infected persons on the dynamical system, and variation of the rate of human exposure to contaminated water, predict a predominantly unstable steady state solution on the dynamical system.

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