

(i) **The case $b > 0$.** A strategy is Pareto optimal if and only if it belongs to $\mathcal{S}^{\perp\text{id}}$. In particular, for any $c \in [0, 1]$, the strategy $(1 - c)\mathbb{1}$ costs c and is Pareto optimal. The anti-Pareto optimal strategies are $\mathbb{1}_{B(x,t)}$ for $x \in \mathbb{S}^{d-1}$ and $t \in [-1, 1]$. In other words:

$$\mathcal{P} = \mathcal{S}^{\perp\text{id}} \quad \text{and} \quad \mathcal{P}^{\text{Anti}} = \mathcal{S}^{\text{balls}}.$$

(ii) **The case $b < 0$.** A strategy is anti-Pareto optimal if and only if it belongs to $\mathcal{S}^{\perp\text{id}}$. In particular, for any $c \in [0, 1]$, the strategy $(1 - c)\mathbb{1}$ costs c and is anti-Pareto optimal. The Pareto optimal strategies are $\mathbb{1}_{B(x,t)}$ for $x \in \mathbb{S}^{d-1}$ and $t \in [-1, 1]$. In other words:

$$\mathcal{P}^{\text{Anti}} = \mathcal{S}^{\text{balls}} \quad \text{and} \quad \mathcal{P}^{\text{Pareto}} = \mathcal{S}^{\perp\text{id}}.$$

In both cases, we have $c_{\star} = 1$ and $c^{\star} = 0$.

Example 7.10 We consider the kernel $k = 1 + b\langle \cdot, \cdot \rangle$ on the sphere \mathbb{S}^{d-1} , with $d = 2$. This model has the same Pareto and anti-Pareto frontiers as the equivalent model given by $\Omega = [0, 1)$ endowed with the Lebesgue measure and the kernel $(x, y) \mapsto 1 + b \cos(\pi(x - y))$, where the equivalence holds in the sense of (Delmas et al. 2021b, Section 7), with an obvious deterministic coupling $\theta \mapsto \exp(2i\pi\theta)$. We provide the Pareto and anti-Pareto frontiers in Fig. 12 with $b = 1$ (top) and with $b = -1$ (bottom).

Proof The proof of Proposition 7.9 is decomposed in four steps. *Step 1:* $R_e(\eta)$ is the eigenvalue of a 2×2 matrix $M(\eta)$. Without loss of generality, we shall assume that $R_0 = a = 1$. Since k is positive a.s., we deduce that $c_{\star} = 1$ and $c^{\star} = 0$ thanks to Lemma 3.1; and the strategy $\mathbb{1}$ (resp. $\mathbb{0}$) is the only Pareto optimal as well as the only anti-Pareto optimal strategy with cost 0 (resp. 1). So we shall only consider strategies $\eta \in \Delta$ such that $C(\eta) \in (0, 1)$.

Let $z_0 \in \mathbb{S}^{d-1}$. Write $b = \varepsilon\lambda^2$ with $\varepsilon \in \{-1, +1\}$ and $\lambda \in (0, 1]$, and define the function α on \mathbb{S}^{d-1} by:

$$\alpha = \lambda \langle \cdot, z_0 \rangle.$$

Let $\eta \in \Delta$ with cost $c \in (0, 1)$. As $c_{\star} = 1 > C(\eta)$, we get that $R_e(\eta) > 0$. We deduce from the special form of the kernel k that the eigenfunctions of $T_{k\eta}$ are of the form $\zeta + \beta\lambda\langle \cdot, y \rangle$ with $\zeta, \beta \in \mathbb{R}$ and $y \in \mathbb{S}^{d-1}$. Since $R_e(\eta) > 0$, the right Perron eigenfunction, say h_{η} , being non-negative, can be chosen such that $h_{\eta} = 1 + \beta_{\eta}\lambda\langle \cdot, y_{\eta} \rangle$ with $\beta_{\eta} \geq 0$ and $\beta_{\eta}\lambda \leq 1$. Up to a rotation on the vaccination strategy, we shall take $y_{\eta} = z_0$, that is:

$$h_{\eta} = 1 + \beta_{\eta} \alpha.$$

From the equality $R_e(\eta)h_{\eta} = T_{k\eta}h_{\eta}$, we deduce that:

$$R_e(\eta) = \int_{\mathbb{S}^{d-1}} \eta(y) \mu(dy) + \beta_{\eta} \lambda \int_{\mathbb{S}^{d-1}} \eta(y) \langle y, z_0 \rangle \mu(dy), \quad (76)$$