## **Epidemics**

Introduction to Network Science Carlos Castillo Topic 16

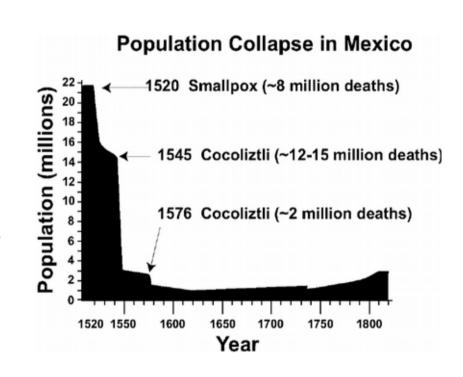


### Sources

- Barabási (2016): Network Science Ch. 10
- Easley and Kleinberg (2010): Networks, Crowds, and Markets Ch 21.

### Examples: human epidemics

- Influenza, measles, STDs
- The "Black Death" [next slide]
- Smallpox and other diseases brought by Europeans to America since early 1500s





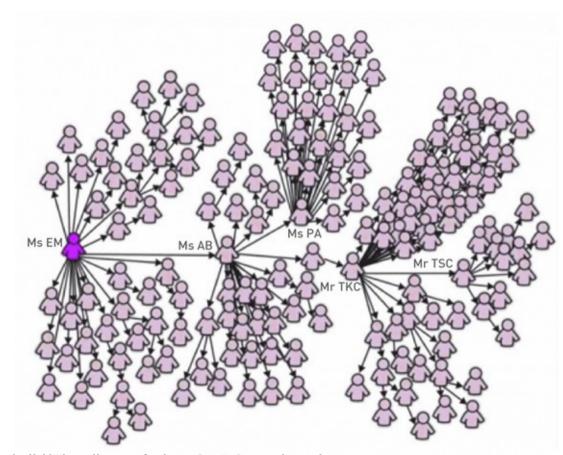
The "Black Death" (Bubonic plague)
1300s

Killed 30%-60% of the total population of Europe

https://commons.wikimedia.org/wiki/File:1346-1353\_spread\_of\_the\_Black\_Death\_in\_Europe\_map.svg

### SARS Outbreak (2003)

- February 21st: Chinese doctor who have been several treating "atypical pneumonia" cases check-ins into hotel in Hong Kong
  - Hospitalized on Feb 22<sup>nd</sup>
  - Died on March 4th
- March 1st: "Ms. E. M." returns to Singapore after visiting Hong Kong
  - Graph depicts 144 out of the first 206
     SARS patients in Singapore
  - Ms. E. M. lived, various of her family members died

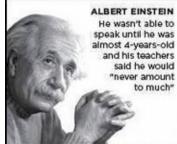


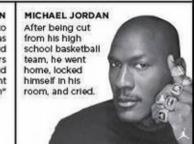
# Spread of a Meme ("Famous Failures")



https://vimeo.com/50730795

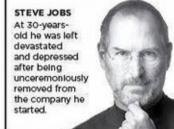
#### **FAMOUS FAILURES**







Fired from a newspaper for "lacking imagination" and "having no original ideas."





Was demoted from her job as a news anchor because she "wasn't fit for television." THE BEATLES
Rejected
by Decca
Recording
Studios, who
said "We
don't like
their sound—
they have no
future in show
business."



IF YOU'VE NEVER FAILED, YOU'VE NEVER TRIED ANYTHING NEW

### Simple models for epidemics

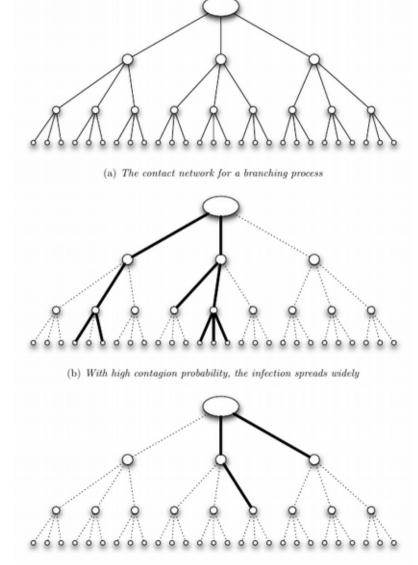
- There are many factors:
  - Contagiousness
  - Length of infectious period,
  - Severity
- Structure of contacts in a population

### Diffusion of ideas and diseases

- Adopting a new idea, behavior, fashion, product, taste, may also spread from person to person: "social contagion"
- There is a certain agency of the receiver
- In diffusion of diseases, we assume there is no agency: each contagion is random

# Simple model: branching process

- Each person interacts with other k people
- Each interaction ends in infection with probability  $\beta$



Example: k=3

## Transmission rate or "Basic reproductive number" R<sub>o</sub>

- Each person interacts with other k people
- Each interaction ends in infection with probability  $\beta$

- What is the expected number of cases caused by a single individual?
- What do you think happens if  $R_0 < 1$ ?
- What do you think happens if  $R_0 > 1$ ?

Disease	Transmission	$R_0$
Measles	Airborne	12-18
Pertussis	Airborne droplet	12-17
Diptheria	Saliva	6-7
Smallpox	Social contact	5-7
Polio	Fecal-oral route	5-7
Rubella	Airborne droplet	5-7
Mumps	Airborne droplet	4-7
HIV/AIDS	Sexual contact	2-5
SARS	Airborne droplet	2-5
Influenza (1918 strain)	Airborne droplet	2-3

## Changing $R_0 = \beta k$

- Sanitary practices (reduce  $\beta$ )
- Quarantine (reduces k)

### The SI model

SUSCEPTIBLE (HEALTHY)

INFECTED (SICK)

- Susceptible:
  - The node can catch the disease
- Infected:
  - The node has the disease and can spread it
  - It will stay sick forever

### Notation

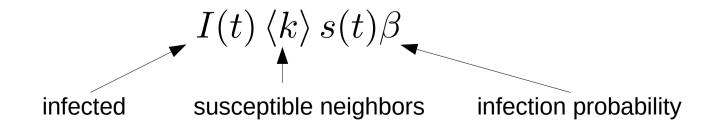
- Number of susceptible S(t)
  - Fraction of susceptible s(t) = S(t) / N
- Number of infected I(t)
  - Fraction of infected i(t) = I(t) / N
- s(t) + i(t) = 1

### How many susceptible neighbors a node has?

$$\langle k \rangle \frac{S(t)}{N} = \langle k \rangle s(t)$$

### How many new infections are produced?

(for every infected, iterate through its susceptible neighbors, infect with probability  $\beta$ )



# Prove that $i(t) = \frac{i_0 e^{\beta \langle k \rangle t}}{1 - i_0 + i_0 e^{\beta \langle k \rangle t}}$

$$\frac{di(t)}{dt} = \beta \langle k \rangle i(t) (1 - i(t))$$

Use 
$$\frac{1}{i(1-i)} = \frac{1}{i} + \frac{1}{1-i}$$
 and integrate from  $t = 0$  to t

Denote by  $i_0 = i(t = 0)$ 

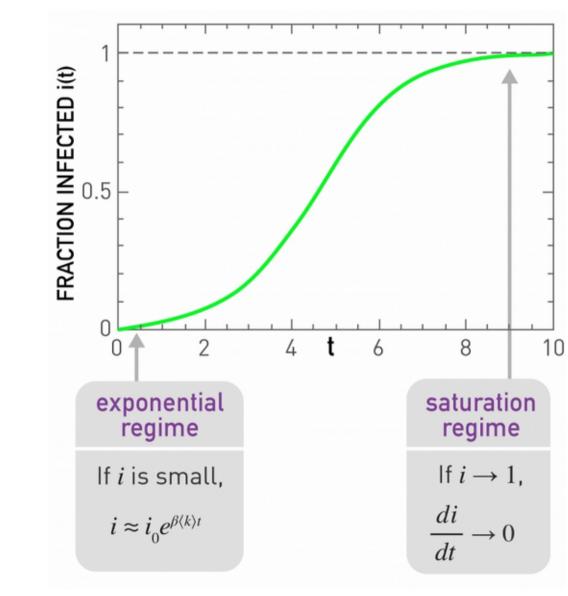
$$\int \frac{1}{x} dx = \log x + C \qquad \int \frac{1}{1-x} dx = -\log(1-x) + C$$

# Infected as a function of time (SI)

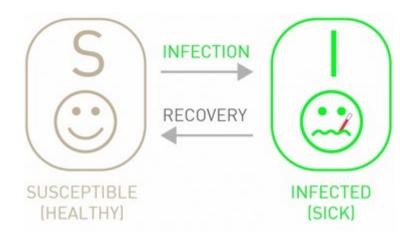
$$i(t) = \frac{i_0 e^{\beta \langle k \rangle t}}{1 - i_0 + i_0 e^{\beta \langle k \rangle t}}$$

Characteristic time (to infect  $1/e \approx 36\%$  of people):

$$\dot{\beta} = \frac{1}{\beta \langle k \rangle}$$



### The SIS model



- Susceptible:
  - The node can catch the disease
- Infected:
  - The node has the disease and can spread it
  - After some time, it recovers ... but it becomes susceptible again

### Infection dynamics

$$\frac{di(t)}{dt} = \beta \langle k \rangle i(t)(1 - i(t)) - \mu i(t)$$

•  $\mu$  is the recovery rate, i.e., the probability of becoming susceptible again in an unit of time

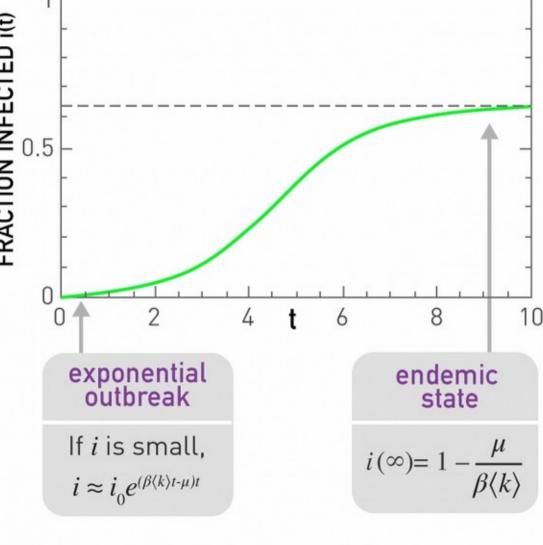
$$i(t) = \left(1 - \frac{\mu}{\beta \langle k \rangle}\right) \frac{Ce^{(\beta \langle k \rangle - \mu)t}}{1 + Ce^{(\beta \langle k \rangle - \mu)t}}$$

C is a constant that depends on i<sub>0</sub>

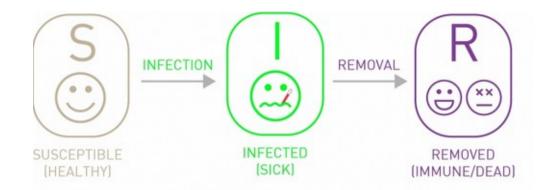
# Infected as a function of time (SIS)

$$i(t) = \left(1 - \frac{\mu}{\beta \langle k \rangle}\right) \frac{Ce^{(\beta \langle k \rangle - \mu)t}}{1 + Ce^{(\beta \langle k \rangle - \mu)t}}$$

This is in the case  $\,\mu < \beta \,\langle k \rangle\,$  In the case  $\,\mu > \beta \,\langle k \rangle\,$  the infection dies out



### The SIR model



- Susceptible:
  - The node can catch the disease
- Infected:
  - The node has the disease and can spread it
- Removed:
  - The node no longer has the disease, and cannot catch it or propagate it again (could be dead, could be immune)

### Infection dynamics in SIR

$$\frac{di(t)}{dt} = \beta \langle k \rangle i(t)(1 - r(t) - i(t)) - \mu i(t)$$

$$\frac{dr(t)}{dt} = \mu i(t)$$

$$\frac{ds(t)}{dt} = -\frac{di(t)}{dt} - \frac{dr(t)}{dt} = -\beta \langle k \rangle i(t)(1 - r(t) - i(t))$$

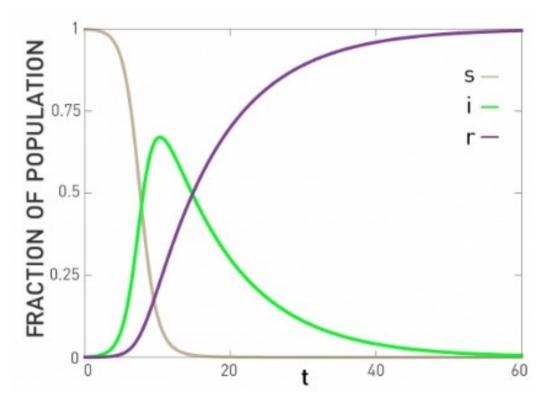
No closed form solution

# Infection dynamics (SIR)

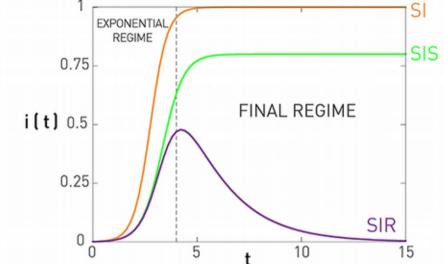
$$\frac{di(t)}{dt} = \beta \langle k \rangle i(t)(1 - r(t) - i(t)) - \mu i(t)$$

$$\frac{dr(t)}{dt} = \mu i(t)$$

$$\frac{ds(t)}{dt} = -\beta \langle k \rangle i(t)(1 - r(t) - i(t))$$



## Comparison of i(t)



i(t) 0.5 - 0.25-	FINAL REGIME	
0.25	5 t	SIR 15
Exponential Regime: Number of infected individ- uals grows exponentially	$i = \frac{i_0 e^{\beta(k)t}}{1 - i_0 + i_0 e^{\beta(k)t}}$	$i = \left(1 - \frac{\mu}{\beta(k)}\right) \frac{Ce^{(\beta(k) - \mu)t}}{1 + Ce^{(\beta(k) - \mu)t}}$
Final Regime: Saturation at t→=∞	$i(\infty) = 1$	$i(\infty) = 1 - \frac{\mu}{\beta \langle k \rangle}$

 $R_0 = 1$ 

SIR

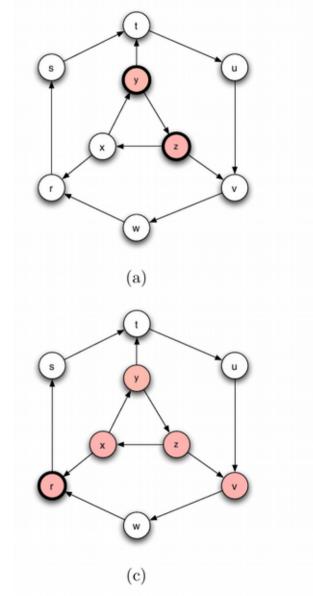
No closed solution

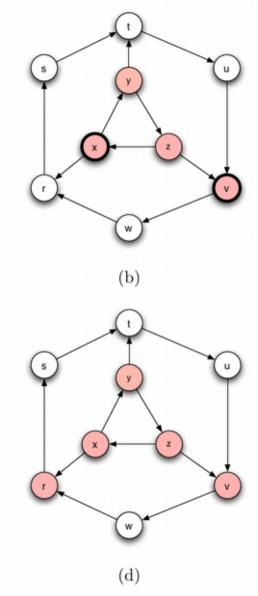
 $i(\infty) = 0$ 

$$R_0 = 1$$

### SIR on a graph

- In this simulation we assume recovery takes one timestep
- Infected nodes have thick borders
- Recovered nodes have thin borders





## SI dynamics on a graph



 Degree block approximation: all nodes with the same degree are jointly analyzed

$$i_k(t) = \frac{I_k(t)}{N_k}$$
$$i(t) = \sum_k i_k(t)p_k$$

$$\frac{di_k(t)}{dt} = k(1 - i_k(t))\Theta_k\beta$$

for every infected,

iterate through its susceptible neighbors,

infect with probability  $\beta$ 

 $\Theta_k$  is the fraction of infected nodes of a susceptible node of degree k

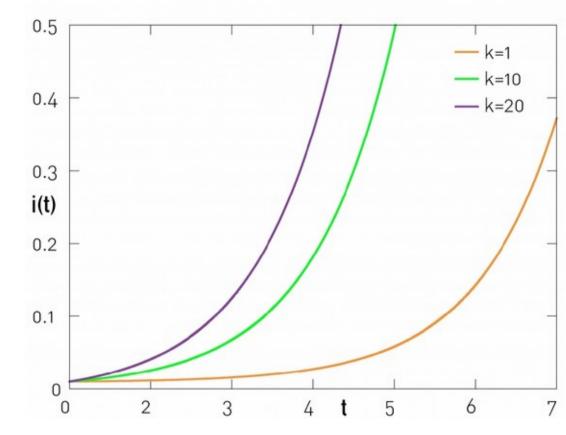
# SI model on a graph: infected as a function of time

$$i_k(t) \approx i_0 \left( 1 + k \frac{\langle k \rangle - 1}{\langle k^2 \rangle - \langle k \rangle} \left( e^{t/\tau^{SI}} - 1 \right) \right)$$

What can you say about  $i_k(t)$ ?

$$\tau^{SI} = \frac{\langle k \rangle}{\beta \left( \langle k^2 \rangle - \langle k \rangle \right)}$$
 Characteristic time, i.e., the time to infect 1/e ~ 36% of nodes

## Higher degree nodes are more likely to become infected



$$i_k(t) = i_0 \left( 1 + \frac{k \left( \langle k \rangle - 1 \right)}{\langle k^2 \rangle - \langle k \rangle} \left( e^{t/\tau^{SI}} - 1 \right) \right)$$

## Characteristic time $au^{SI} = \frac{\langle k \rangle}{\beta \left( \langle k^2 \rangle - \langle k \rangle \right)}$

$$^{SI} = \frac{\langle k \rangle}{\beta \left( \langle k^2 \rangle - \langle k \rangle \right)}$$

Random network

$$\langle k^2 \rangle = \langle k \rangle (\langle k \rangle + 1) \Rightarrow \tau_{ER}^{SI} = \frac{1}{\beta \langle k \rangle}$$

• Scale-free network with  $\gamma \geq 3$ 

$$\langle k \rangle, \langle k^2 \rangle$$
 are finite  $\Rightarrow \tau^{SI}$  is finite

• Scale-free network with  $\gamma < 3$ 

$$\langle k^2 \rangle \xrightarrow[N \to \infty]{} \infty \Rightarrow \lim_{N \to \infty} \tau^{SI} = 0$$

# Vanishing characteristic time

$$\tau^{SI} = \frac{\langle k \rangle}{\beta \left( \langle k^2 \rangle - \langle k \rangle \right)}$$

• If 
$$\lim_{N \to \infty} \frac{\langle k \rangle}{\langle k^2 \rangle} = 0$$
 the characteristic time goes to 0

• Networks with skewed degree distributions allow infections with the same  $\beta$  to spread faster

## SIS dynamics on a graph



#### Similar to SI dynamics but allowing recovery

$$\frac{di_k(t)}{dt} = k(1 - i_k(t))\Theta_k\beta - \mu i_k(t) \qquad \tau^{SIS} = \frac{\langle k \rangle}{\beta \langle k^2 \rangle - \mu \langle k \rangle}$$

If people recover quickly, au < 0 and the infection dies out

### Epidemic threshold

- A key quantity is the spreading rate  $\lambda = \frac{\beta}{\mu}$
- The critical spreading rate  $\lambda_c$  called the epidemic threshold, is such that  $\tau>0$

Compute the epidemic threshold for an ER graph where  $\langle k^2 \rangle = \langle k \rangle \, (\langle k \rangle + 1)$ 

$$\tau^{SIS} = \frac{\langle k \rangle}{\beta \langle k^2 \rangle - \mu \langle k \rangle}$$

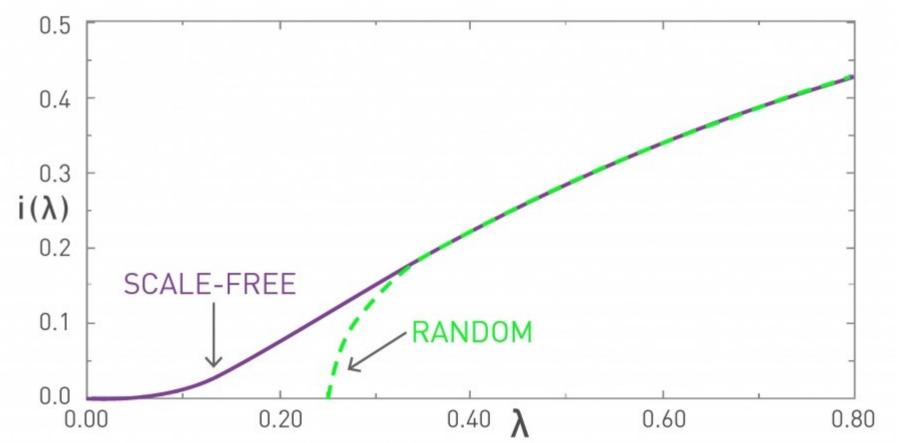
## Epidemic threshold in a scale-free network

$$\tau^{SIS} = \frac{\langle k \rangle}{\beta \langle k^2 \rangle - \mu \langle k \rangle} > 0 \Rightarrow \frac{\beta}{\mu} > \frac{\langle k \rangle}{\langle k^2 \rangle} = \lambda_c$$

• In a scale-free network with  $\gamma < 3$ 

$$\langle k^2 \rangle \xrightarrow[N \to \infty]{} \infty \Rightarrow \lim_{N \to \infty} \tau^{SIS} = 0$$

# Infected (in the limit) as a function of the epidemic threshold



### Two key results

In a large scale-free network with  $\gamma < 3$ 

- An infection may reach everybody in a very short time:  $\tau=0$
- An infection may become endemic even if it is not very contagious and even if people recover fast:  $\lambda_c=0$