

# Ordinary differential equation model using ModelingToolkit

Simon Frost (@sdwfrost), 2020-05-04

## Introduction

The classical ODE version of the SIR model is:

- Deterministic
- Continuous in time
- Continuous in state

This version, unlike the 'vanilla' ODE version, uses [ModelingToolkit](#). For small problems such as this, it doesn't make much of a difference for compute time, but it is a little more expressive and lends itself to extending a little better.

## Libraries

```
using DifferentialEquations
using ModelingToolkit
using OrdinaryDiffEq
using DataFrames
using DataFrames
using StatsPlots
using BenchmarkTools
```

## Transitions

```
@parameters t β c γ
@variables S(t) I(t) R(t)
@derivatives D'~t
N=S+I+R # This is recognized as a derived variable
eqs = [D(S) ~ -β*c*I/N*S,
       D(I) ~ β*c*I/N*S-γ*I,
       D(R) ~ γ*I]

3-element Array{ModelingToolkit.Equation,1}:
 ModelingToolkit.Equation(derivative(S(t), t), (((-β * c) * I(t)) / ((S(t)
+ I(t)) + R(t))) * S(t))
 ModelingToolkit.Equation(derivative(I(t), t), (((β * c) * I(t)) / ((S(t) +
I(t)) + R(t))) * S(t) - γ * I(t))
 ModelingToolkit.Equation(derivative(R(t), t), γ * I(t))

sys = ODESystem(eqs)
sys = ode_order_lowering(sys)
```

```
ModelingToolkit.ODESystem(ModelingToolkit.Equation[ModelingToolkit.Equation
(derivative(S(t), t), (((-β * c) * I(t)) / ((S(t) + I(t)) + R(t))) * S(t)),
ModelingToolkit.Equation(derivative(I(t), t), (((β * c) * I(t)) / ((S(t) +
I(t)) + R(t))) * S(t) - γ * I(t)), ModelingToolkit.Equation(derivative(R(t)
), t), γ * I(t))], t, ModelingToolkit.Variable[S, I, R], ModelingToolkit.Va
riable[β, c, γ], Base.RefValue{Array{ModelingToolkit.Expression,1}}(Modelin
gToolkit.Expression[]), Base.RefValue{Array{ModelingToolkit.Expression,2}}(
Array{ModelingToolkit.Expression}(undef,0,0)), Base.RefValue{Array{Modeling
Toolkit.Expression,2}}(Array{ModelingToolkit.Expression}(undef,0,0)), Base.
RefValue{Array{ModelingToolkit.Expression,2}}(Array{ModelingToolkit.Express
ion}(undef,0,0)), Symbol("##ODESystem#579"), ModelingToolkit.ODESystem[])
```

## Time domain

We set the timespan for simulations, `tspan`, initial conditions, `u0`, and parameter values, `p` (which are unpacked above as `[β, γ]`).

```
δt = 0.1
tmax = 40.0
tspan = (0.0, tmax)
t = 0.0:δt:tmax;
```

## Initial conditions

In `ModelingToolkit`, the initial values are defined by a dictionary.

```
u0 = [S => 990.0,
      I => 10.0,
      R => 0.0];
```

## Parameter values

Similarly, the parameter values are defined by a dictionary.

```
p = [β=>0.05,
      c=>10.0,
      γ=>0.25];
```

## Running the model

```
prob_ode = ODEProblem(sys, u0, tspan, p; jac=true)
```

```
ODEProblem with uType Array{Float64,1} and tType Float64. In-place: true
timespan: (0.0, 40.0)
u0: [990.0, 10.0, 0.0]
```

```
sol_ode = solve(prob_ode);
```

## Post-processing

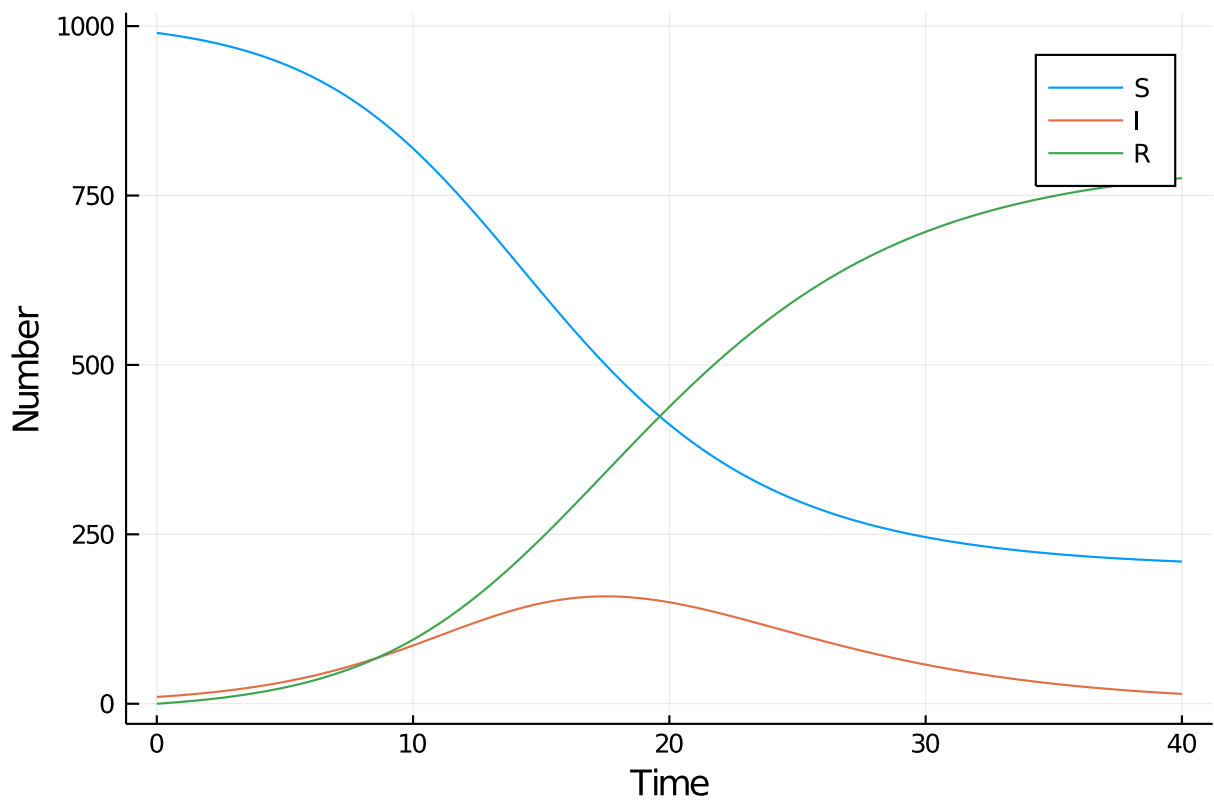
We can convert the output to a dataframe for convenience.

```
df_ode = DataFrame(sol_ode(t)')
df_ode[!,:t] = t;
```

## Plotting

We can now plot the results.

```
@df df_ode plot(:t,
  [:x1 :x2 :x3],
  label=["S" "I" "R"],
  xlabel="Time",
  ylabel="Number")
```



## Benchmarking

```
@benchmark solve(prob_ode)
```

```
BenchmarkTools.Trial:
 memory estimate: 31.06 KiB
 allocs estimate: 325
-----
 minimum time:      34.800 μs (0.00% GC)
 median time:       49.099 μs (0.00% GC)
 mean time:         57.191 μs (4.89% GC)
 maximum time:      14.546 ms (98.80% GC)
```

```
-----
samples:      10000
evals/sample: 1
```

## Appendix

### Computer Information

```
Julia Version 1.4.0
Commit b8e9a9ecc6 (2020-03-21 16:36 UTC)
Platform Info:
  OS: Windows (x86_64-w64-mingw32)
  CPU: Intel(R) Core(TM) i7-8550U CPU @ 1.80GHz
  WORD_SIZE: 64
  LIBM: libopenlibm
  LLVM: libLLVM-8.0.1 (ORCJIT, skylake)
Environment:
  JULIA_NUM_THREADS = 4
```

### Package Information

```
Status `~\.julia\environments\v1.4\Project.toml`
[46ada45e-f475-11e8-01d0-f70cc89e6671] Agents 3.0.0
[b19378d9-d87a-599a-927f-45f220a2c452] ArrayFire 1.0.6
[c52e3926-4ff0-5f6e-af25-54175e0327b1] Atom 0.12.10
[6e4b80f9-dd63-53aa-95a3-0cdb28fa8baf] BenchmarkTools 0.5.0
[be33ccc6-a3ff-5ff2-a52e-74243cff1e17] CUDAnative 3.0.4
[3a865a2d-5b23-5a0f-bc46-62713ec82fae] CuArrays 2.0.1
[717857b8-e6f2-59f4-9121-6e50c889abd2] DSP 0.6.6
[2445eb08-9709-466a-b3fc-47e12bd697a2] DataDrivenDiffEq 0.2.0
[a93c6f00-e57d-5684-b7b6-d8193f3e46c0] DataFrames 0.20.2
[aae7a2af-3d4f-5e19-a356-7da93b79d9d0] DiffEqFlux 1.8.1
[41bf760c-e81c-5289-8e54-58b1f1f8abe2] DiffEqSensitivity 6.13.0
[6d1b261a-3be8-11e9-3f2f-0b112a9a8436] DiffEqTutorials 0.1.0
[0c46a032-eb83-5123-abaf-570d42b7fbaf] DifferentialEquations 6.13.0
[31c24e10-a181-5473-b8eb-7969acd0382f] Distributions 0.23.2
[634d3b9d-ee7a-5ddf-bec9-22491ea816e1] DrWatson 1.10.2
[587475ba-b771-5e3f-ad9e-33799f191a9c] Flux 0.10.4
[0c68f7d7-f131-5f86-a1c3-88cf8149b2d7] GPUArrays 3.1.0
[28b8d3ca-fb5f-59d9-8090-bfdbd6d07a71] GR 0.48.0
[523d8e89-b243-5607-941c-87d699ea6713] Gillespie 0.1.0
[7073ff75-c697-5162-941a-fcdaad2a7d2a] IJulia 1.21.2
[e5e0dc1b-0480-54bc-9374-aad01c23163d] Juno 0.8.1
[d8e11817-5142-5d16-987a-aa16d5891078] MLStyle 0.4.0
[961ee093-0014-501f-94e3-6117800e7a78] ModelingToolkit 3.0.2
[429524aa-4258-5aef-a3af-852621145aeb] Optim 0.20.6
[1dea7af3-3e70-54e6-95c3-0bf5283fa5ed] OrdinaryDiffEq 5.34.1
```

[91a5bcdd-55d7-5caf-9e0b-520d859cae80] Plots 1.0.12  
[e6cf234a-135c-5ec9-84dd-332b85af5143] RandomNumbers 1.4.0  
[c5292f4c-5179-55e1-98c5-05642aab7184] ResumableFunctions 0.5.1  
[428bdadb-6287-5aa5-874b-9969638295fd] SimJulia 0.8.0  
[05bca326-078c-5bf0-a5bf-ce7c7982d7fd] SimpleDiffEq 1.1.0  
[2913bbd2-ae8a-5f71-8c99-4fb6c76f3a91] StatsBase 0.33.0  
[f3b207a7-027a-5e70-b257-86293d7955fd] StatsPlots 0.14.5  
[789caeaf-c7a9-5a7d-9973-96adeb23e2a0] StochasticDiffEq 6.19.2  
[44d3d7a6-8a23-5bf8-98c5-b353f8df5ec9] Weave 0.9.4  
[37e2e46d-f89d-539d-b4ee-838fcccc9c8e] LinearAlgebra  
[cf7118a7-6976-5b1a-9a39-7adc72f591a4] UUIDs