

# Perfect Epidemics

## Applied Probability Seminar

Department of Statistics, University of Warwick

W S Kendall    S B Connor

Warwick, York

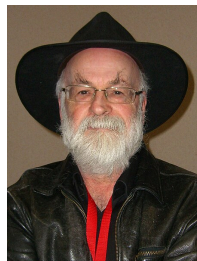
22 January 2025



# Introduction

“Maybe the only significant difference between a really smart simulation and a human being was the noise they made when you punched them.”

([The Long Earth](#), Pratchett & Baxter, 2012)



Handout is on the web: use the QR-code or visit  
[wilfridskendall.github.io/talks/PerfectEpidemics](https://wilfridskendall.github.io/talks/PerfectEpidemics).

This is initial work on using perfect simulation (CFTP) for epidemics.  
WSK acknowledges the support of UK EPSRC grant EP/R022100.

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- Simplest possible example: *random-walk-CFTP*  
(can boost to use Ising model to do simple image reconstruction).

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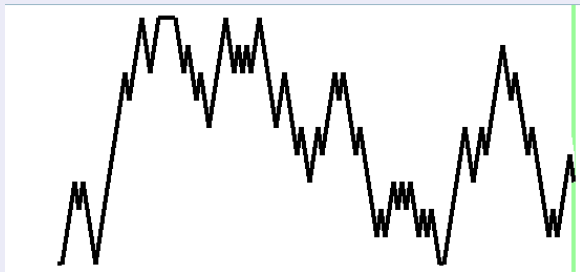
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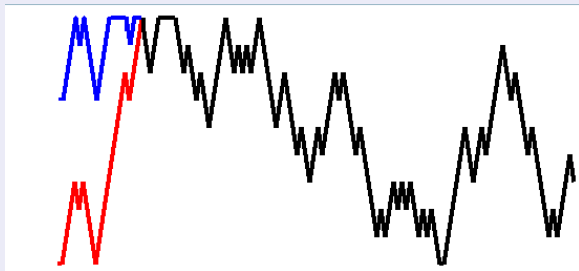
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- How long? One way to *estimate* this is to run two (or several?) coupled copies till they meet. If probability of meeting by time  $T$  is high, then deviation of  $X_T$  from equilibrium is statistically small;







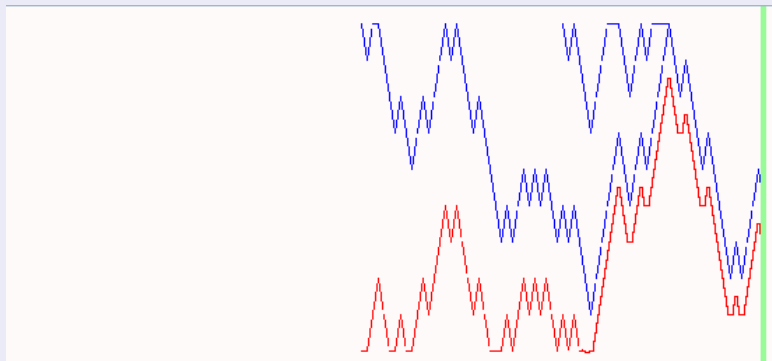
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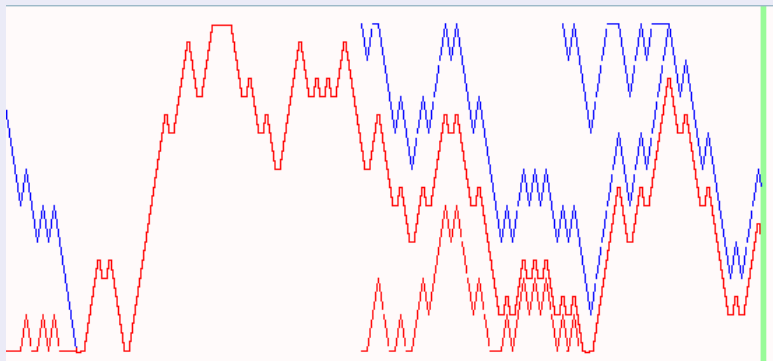
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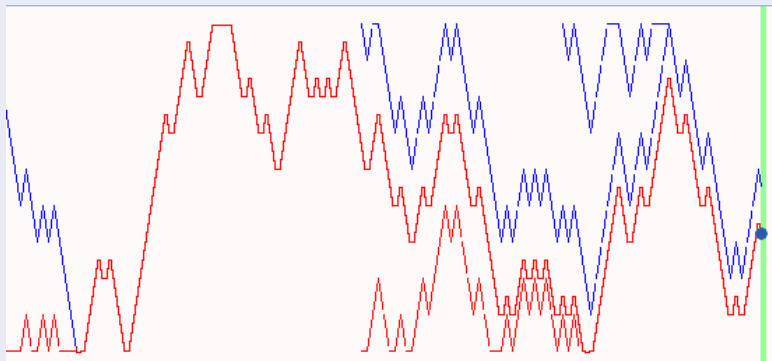
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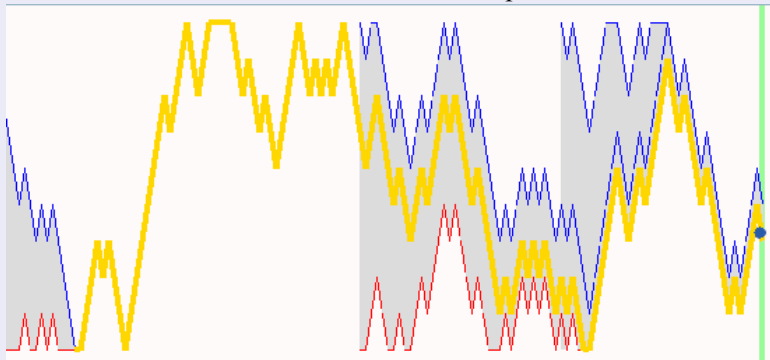
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- The common value is an exact draw from equilibrium!



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- Detailed expositions: WSK (2005), Huber (2015).  
(Want to implement CFTP in R? see WSK, 2015.)

### 3: Perfect Epidemics: a challenge problem for CFTP

*Many* important inferential questions (Cori & Kucharski, 2024).

Simplest models (versus UK model with  $10^6$  agents!, Fraser & Others, 2023):

**S-I-R deterministic epidemic:** susceptibles  $s$ , infectives  $i$ , removals  $r$   
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Both models make an unrealistic assumption: homogeneous mixing.

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*Wikipedia*: “The British-registered *Diamond Princess* was the first cruise ship to have a major [COVID-19] outbreak on board, with the ship quarantined at Yokohama from 4 February 2020 for about a month. Of 3711 passengers and crew, around 700 people became infected and 9 people died.”

Evidently  $\alpha s_0/\beta \gg 1$  – as was sadly later confirmed, a sorrow for us all.



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- 5 Can we use **perfect simulation**?

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An absurdly simple variant of contact tracing:

“When did the infections occur, supposing we only observe removals?”

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- ➎ Result: *trajectory-valued chain*, unconditioned S-I-R as equilibrium.

# From incidents to unconditioned epidemic trajectories (1/3)

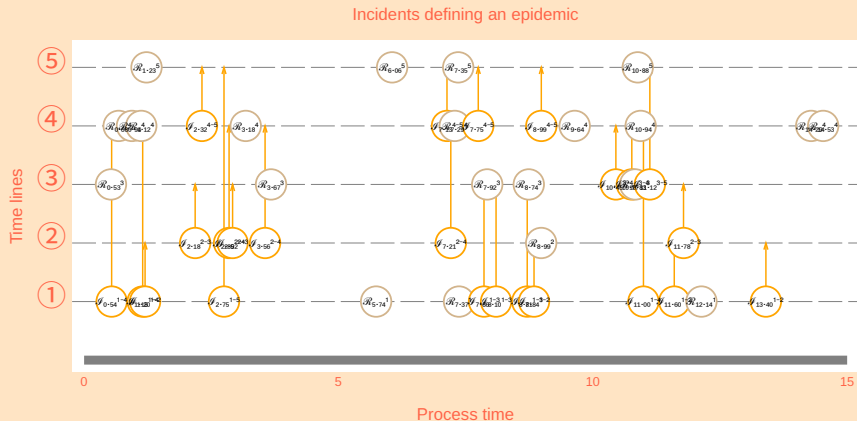


Figure 1: Light-orange circles denote potential infections (arrows point upwards to targets); light-brown circles denote potential removals.

# From incidents to unconditioned epidemic trajectories (2/3)

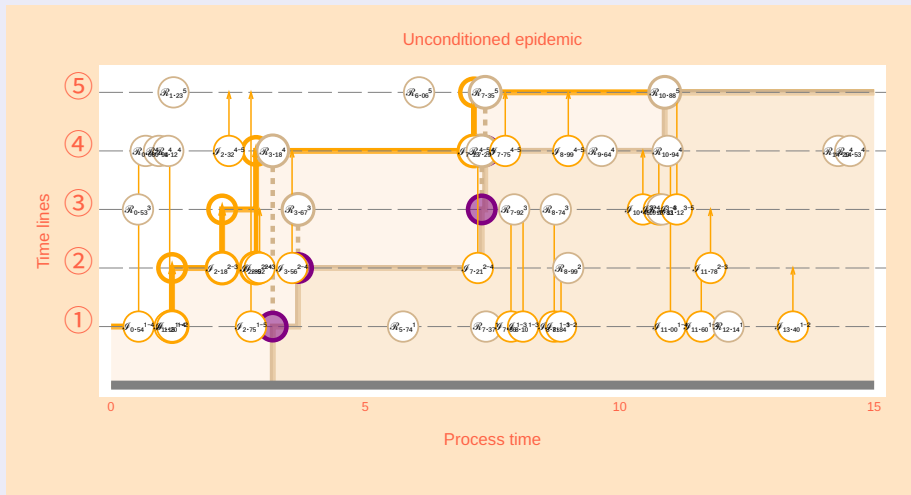


Figure 2: Activate (a) *infection* if target on lowest uninfected timeline; (b) *removal* if in infected region, then remove lowest infected (purple disk if different timeline).

# From incidents to unconditioned epidemic trajectories (3/3)

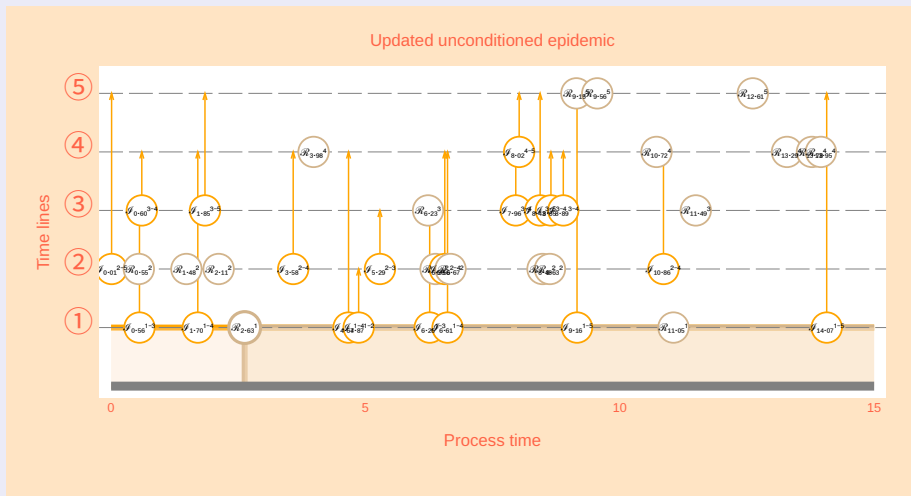


Figure 3: A step in algorithmic time for the unconditioned epidemic simply involves replacing the original incidents by a new set of incidents.

## Crucial technical point

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- Re-express using continuously varying  $\tau$ . Process time runs over  $[0, T]$ .

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- The connection “restriction=conditioning” is thereby preserved.
- Crucially, step 2 ensures composition action is irreducible over  $S$ !  
(So equilibrium under conditioning is unique.)



# Illustration of technical point (1/8)

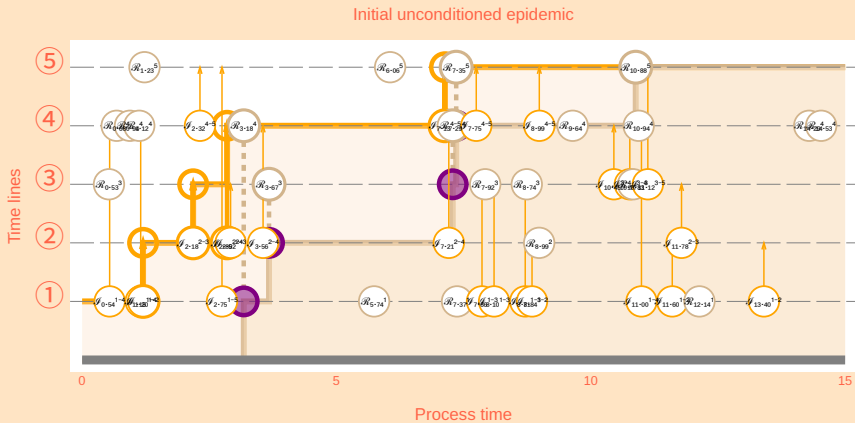


Figure 4: No change yet to removals or infections;

# Illustration of technical point (2/8)

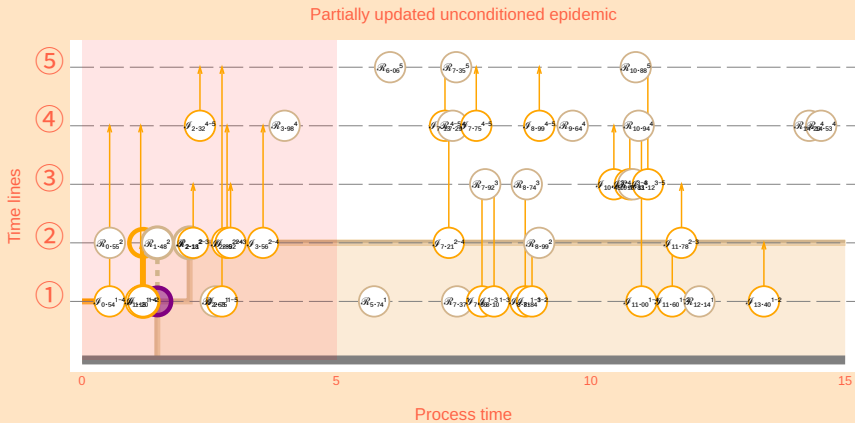


Figure 5: Replace first third of removals, infections unchanged;

# Illustration of technical point (3/8)

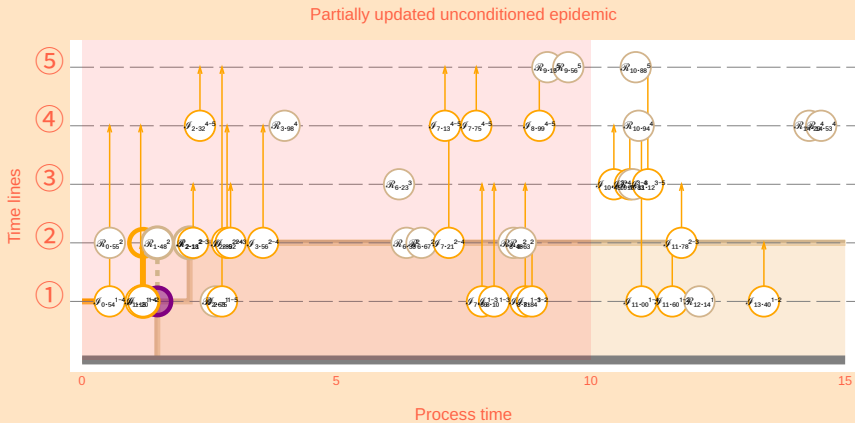


Figure 6: Replace first two-thirds of removals, infections unchanged;

# Illustration of technical point (4/8)

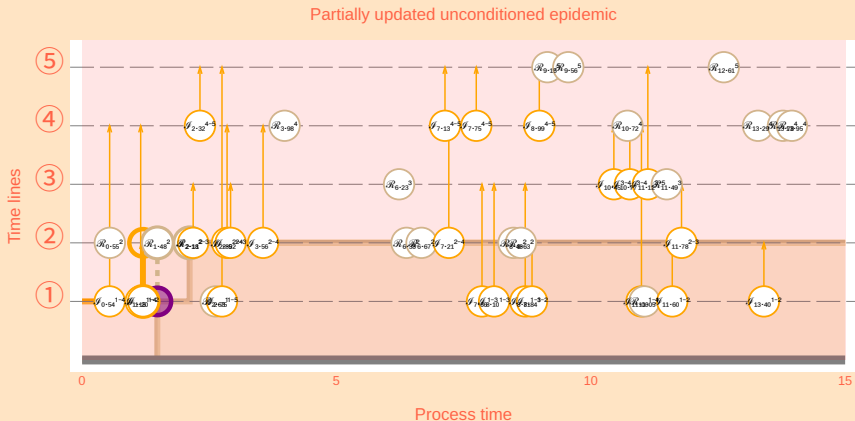


Figure 7: All removals resampled, infections as yet unchanged;

# Illustration of technical point (5/8)

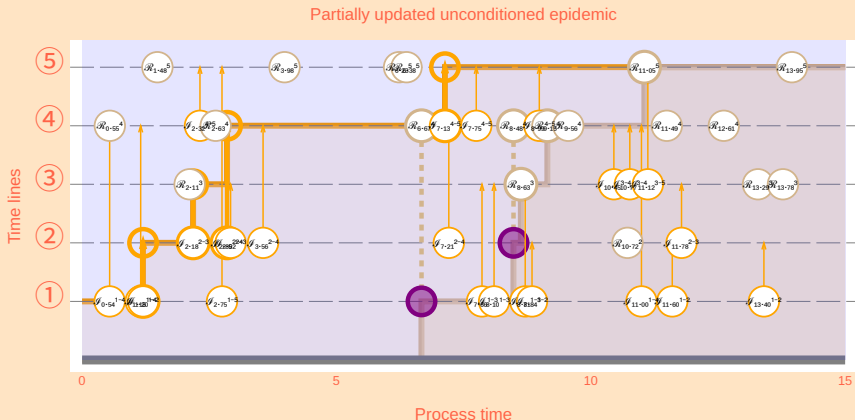


Figure 8: Re-sample all removal timelines, infections as yet unchanged;

# Illustration of technical point (6/8)

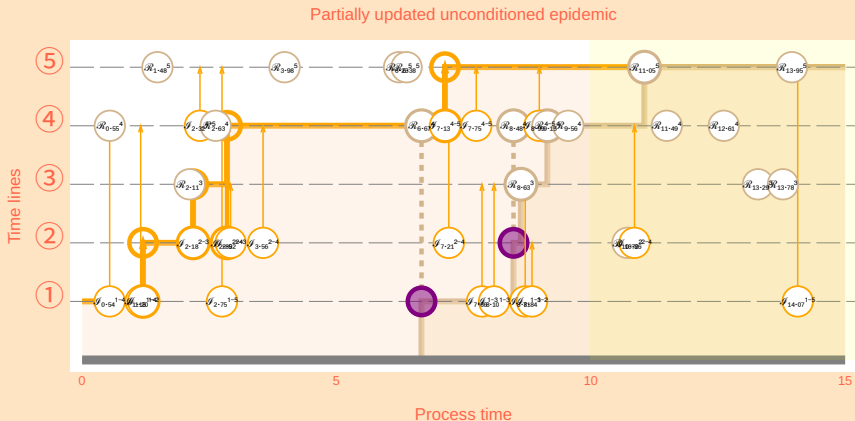


Figure 9: Re-sample last third of infections;

# Illustration of technical point (7/8)

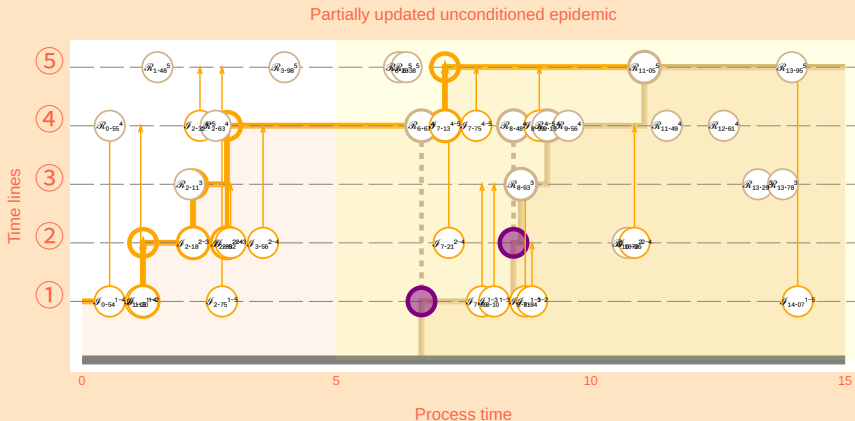


Figure 10: Re-sample last two-thirds of infections;

# Illustration of technical point (8/8)

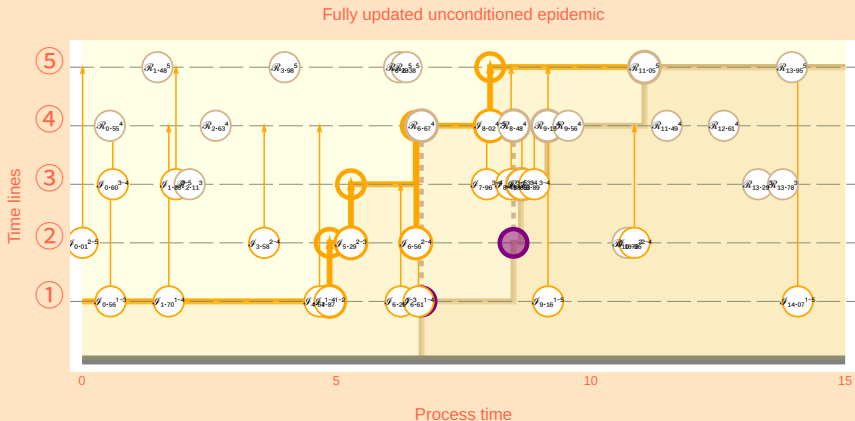


Figure 11: All infections now re-sampled.



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- Does this produce a *feasible* and suitably monotonic algorithm?
- **Housekeeping details** required to establish that monotonicity still works.  
Key notions: *last feasible epidemic* (LFE) and *no-fly zone* (NFZ).

# Initial conditional epidemic

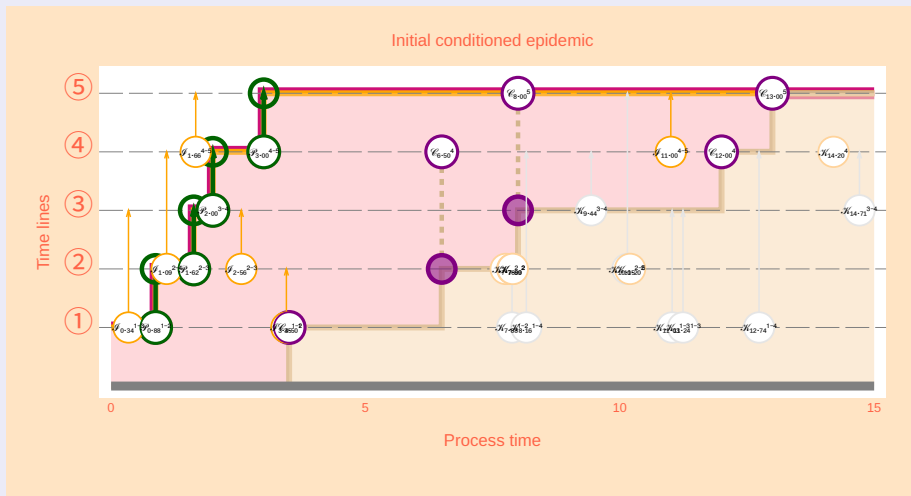


Figure 12: Initial epidemic with conditioned removals indicated using purple circles (and purple disks when different timelines are infected).

# Conditional epidemic update

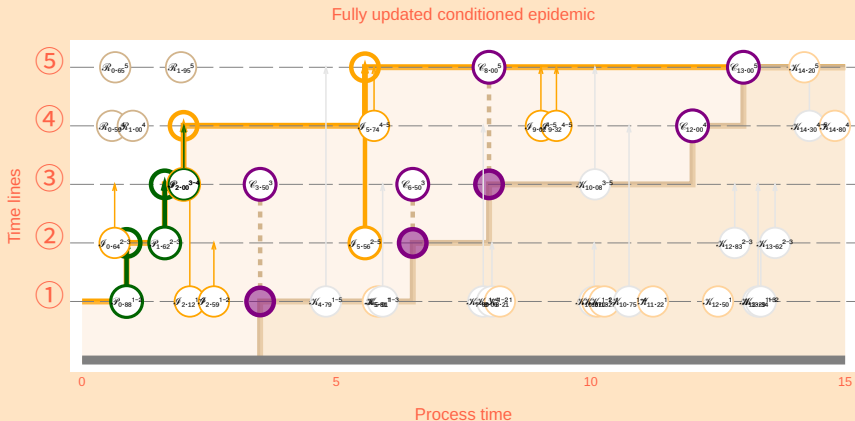


Figure 13: Epidemic updated under restriction: all conditioned removals remain activated, no new removals are activated. Green infections have been “perpetuated”.

# Last feasible epidemic (LFE)

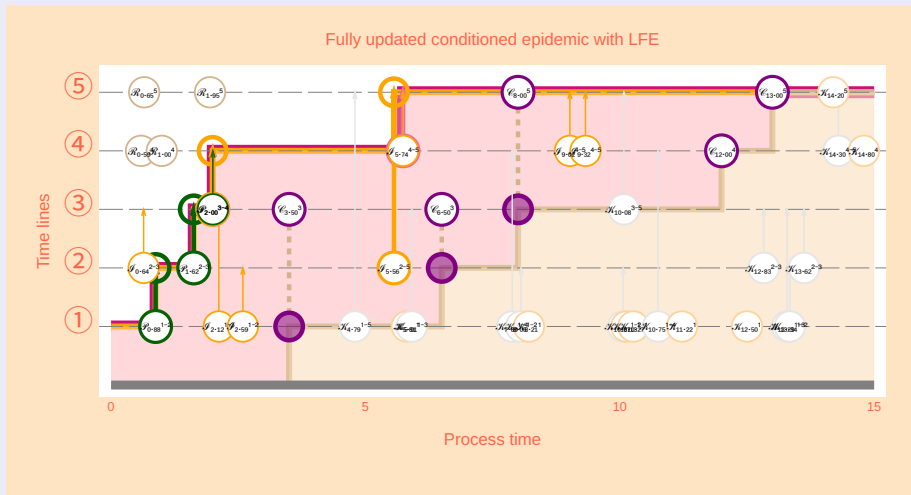


Figure 14: LFE computed recursively working right-to-left: the slowest sequence of infections deals with all infected timelines in order (includes perpetuated infections).

## Fully updated conditioned epidemic with NFZ

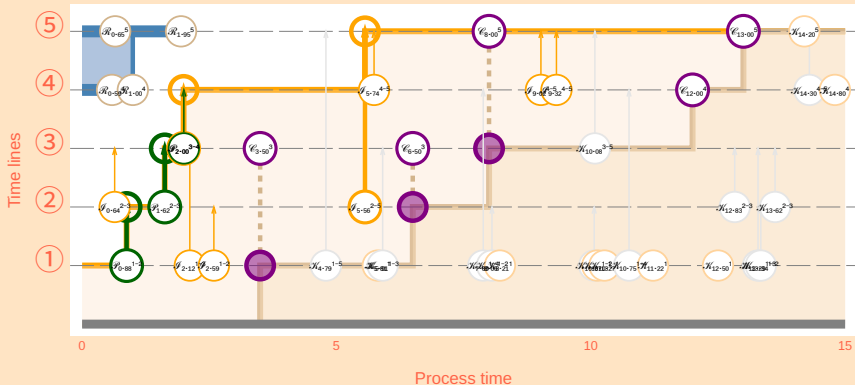


Figure 15: NFZ computed recursively working right-to-left: it traces the region of timelines that must not be infected if one is not to activate unobserved removals.

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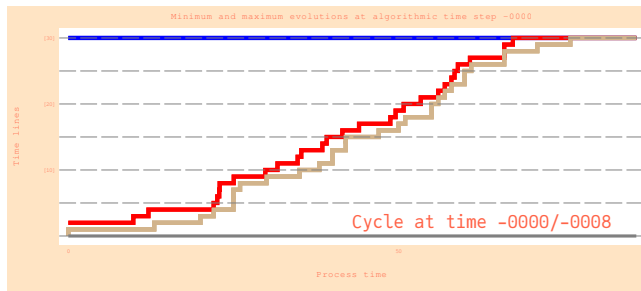
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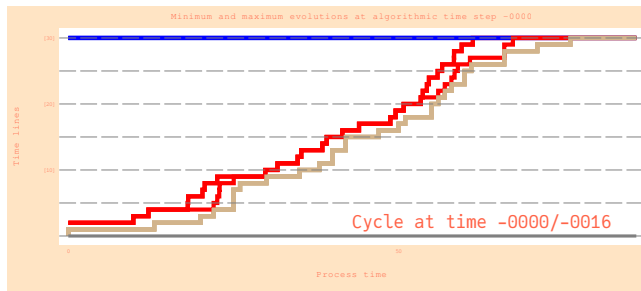
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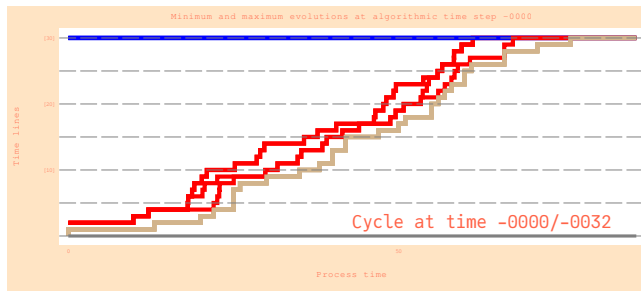
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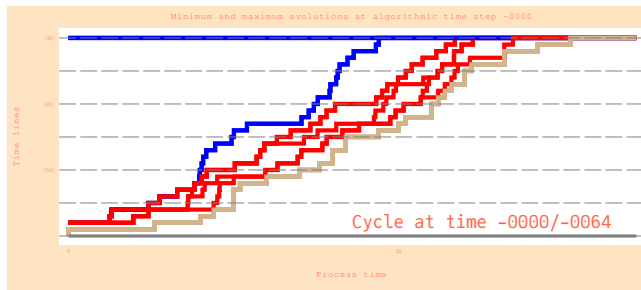
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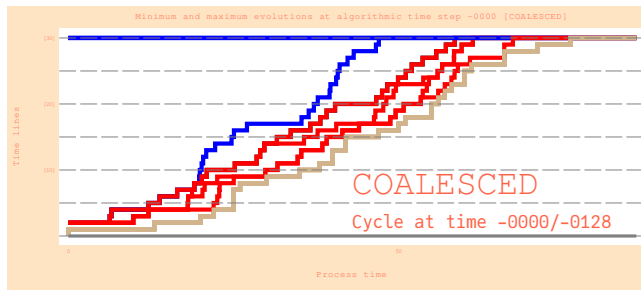
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- Thank you for your attention! **QUESTIONS?**



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## Image information

Image	Attribution	
<i>Terry Pratchett</i>	Luigi Novi	<i>CC BY 3.0</i>
Classic CFTP for a simple random walk	Result of code written by WSK	
<i>Diamond Princess</i>	Alpsdake	<i>CC BY-SA 4.0</i>
Epidemic CFTP images and animation	Result of code written by WSK	

## Previous instances of this talk

Date	Title		Location
19/04/24	Perfect Epidemics	Short Research Talk (12min)	Warwick
15/05/24	McMC and Perfect Simulation	Graduate Seminar, Aristotle Univ. (50min)	Thessaloniki
17/01/25	Perfect Epidemics	Applied Probability Seminar (50min)	Warwick



# A “near-maximal” configuration

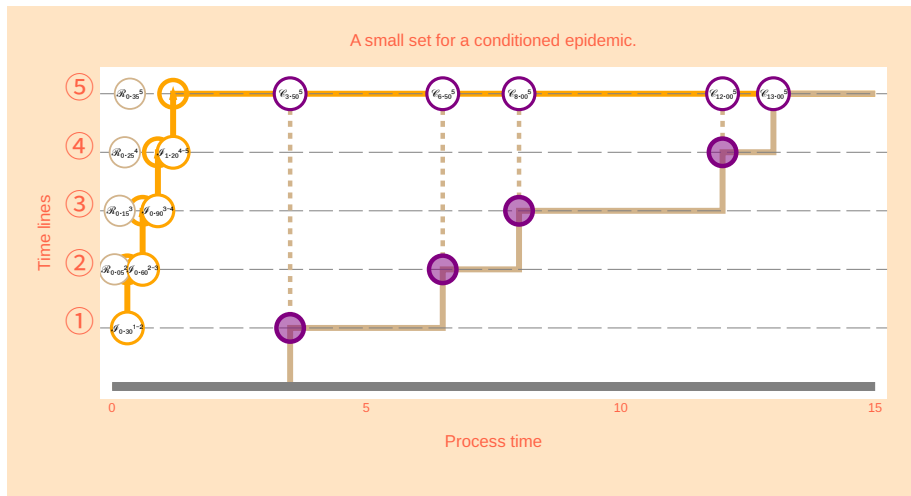


Figure 16: A conditional epidemic in which all activated infections occur before time 3.0, also before smallest observed removal time.

# Other technical information

## Software versions

Software used in computations:

<i>Software</i>	<i>Version</i>	<i>Branch</i>	<i>Date of last commit</i>
Quarto	1.6.39	—	
Running under julia	1.11.2	—	
Module EpidemicsCFTP	2.2.488	main	Mon Jan 20 15:38:58 2025
Module EpidemicsUtilities	0.1.2.154	main	Wed Jan 15 13:23:36 2025
This Quarto script	2.2.598	Wilfrid	Wed Jan 22 18:01:24 2025

## Revision history

These notes were produced from PerfectEpidemics.qmd:

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Author: Wilfrid Kendall [W.S.Kendall@warwick.ac.uk](mailto:W.S.Kendall@warwick.ac.uk)  
Date: Wed Jan 22 18:01:24 2025 +0000  
Summary: Sorted out animation links  
2.2.598

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