Perfect Epidemics

Applied Probability Seminar Department of Statistics, University of Warwick

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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.

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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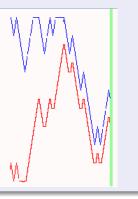
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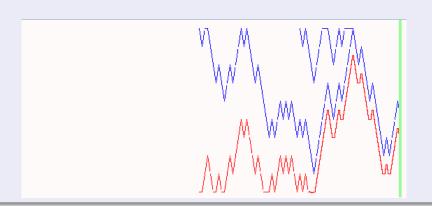
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- Generally not true that location at coupling is a draw from equilibrium.



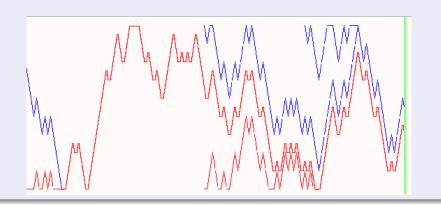
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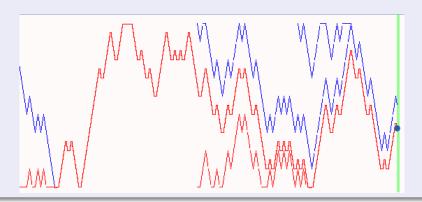
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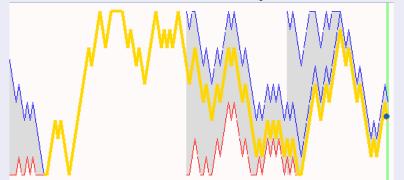
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- The common value is an exact draw from equilibrium!



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

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

Simplest models (versus UK model with 10⁶ agents!, Fraser & Others, 2023):

S-I-R deterministic epidemic: susceptibles s, infectives i, removals r (constant total population s+i+r=n):

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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.



Important, because the R-number controls severity of epidemic. However:

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- Can we use perfect simulation?

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An important step on the way: generating an unconditioned epidemic.

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

From incidents to unconditioned epidemic trajectories (1/3)

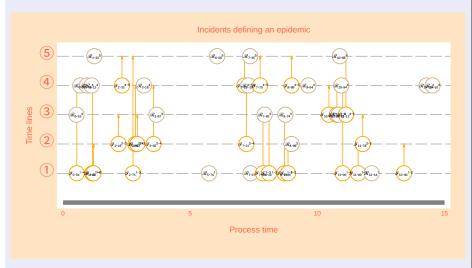


Figure 1: Light-orange circles denote potential infections (arrows point upwards to targets); light-brown circles denote potential removals.

From incidents to unconditioned epidemic trajectories (2/3)

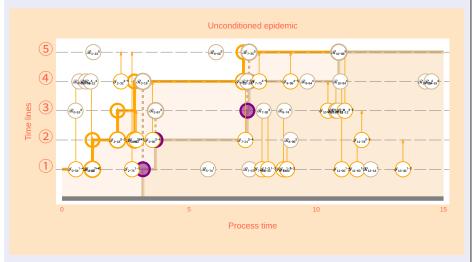


Figure 2: Activate (a) *infection* if target on lowest uninfected timeline; (b) *removal* if in infected region, then remove lowest infected (purple disk if different timeline).

From incidents to unconditioned epidemic trajectories (3/3)

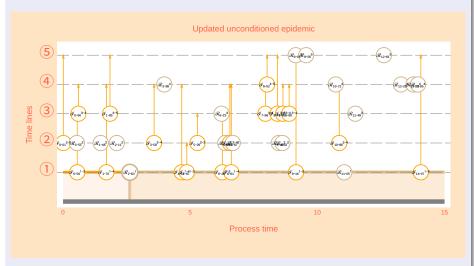


Figure 3: A step in algorithmic time for the unconditioned epidemic simply involves replacing the original incidents by a new set of incidents.

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- Crucially, step 2 ensures composition action is irreducible over S! (So equilibrium under conditioning is unique.)

Illustration of technical point (1/8)

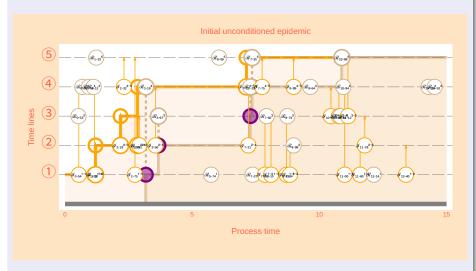


Figure 4: No change yet to removals or infections;

Illustration of technical point (2/8)

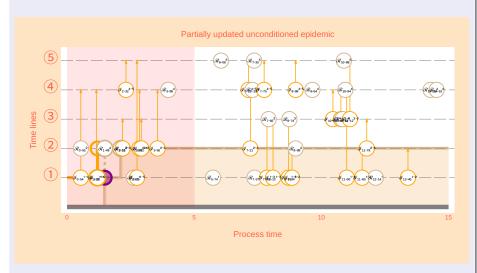


Figure 5: Replace first third of removals, infections unchanged;

Illustration of technical point (3/8)

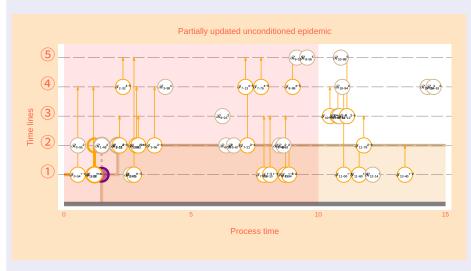


Figure 6: Replace first two-thirds of removals, infections unchanged;

Illustration of technical point (4/8)

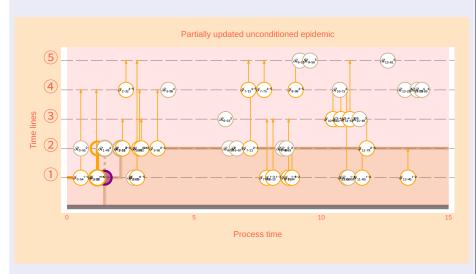


Figure 7: All removals resampled, infections as yet unchanged;

Illustration of technical point (5/8)

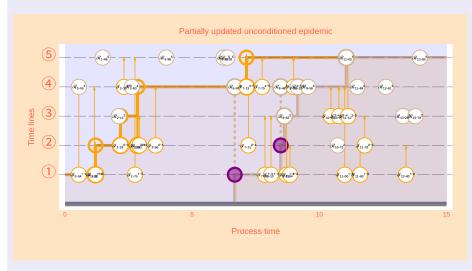


Figure 8: Re-sample all removal timelines, infections as yet unchanged;

Illustration of technical point (6/8)

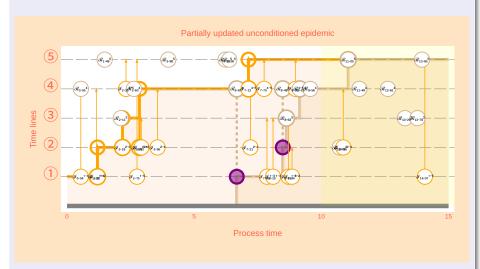


Figure 9: Re-sample last third of infections;

Illustration of technical point (7/8)

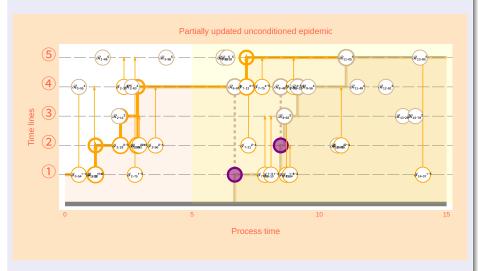


Figure 10: Re-sample last two-thirds of infections;

Illustration of technical point (8/8)

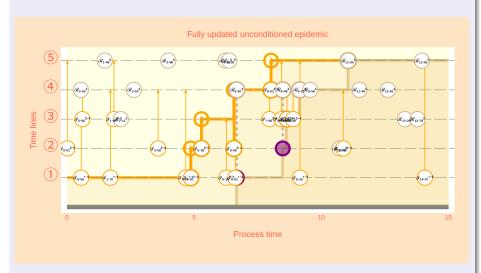


Figure 11: All infections now re-sampled.

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- Housekeeping details required to establish that monotonicity still works. Key notions: *last feasible epidemic* (LFE) and *no-fly zone* (NFZ).

Initial conditional epidemic

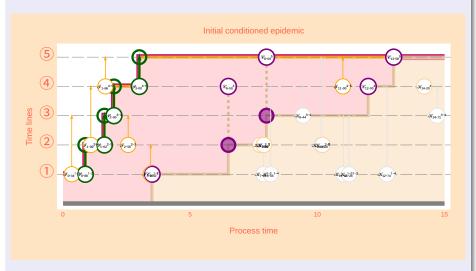


Figure 12: Initial epidemic with conditioned removals indicated using purple circles (and purple disks when different timelines are infected).

Conditional epidemic update

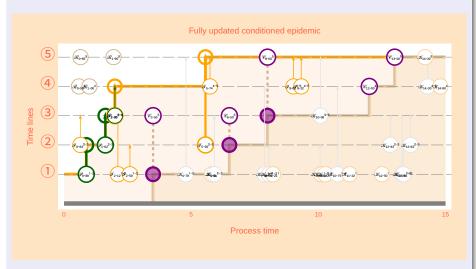


Figure 13: Epidemic updated under restriction: all conditioned removals remain activated, no new removals are activated. Green infections have been "perpetuated".

Last feasible epidemic (LFE)

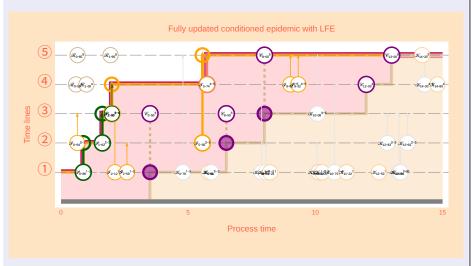


Figure 14: LFE computed recursively working right-to-left: the slowest sequence of infections deals with all infected timelines in order (includes perpetuated infections).

No-fly zone (NFZ)

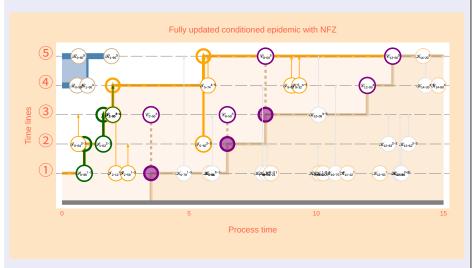


Figure 15: NFZ computed recursively working right-to-left: it traces the region of timelines that must not be infected if one is not to activate unobserved removals.

 Smallpox outbreak in a closed community of 120 individuals in Abakaliki, Nigeria (much studied! see page 125 of Bailey, 1975).



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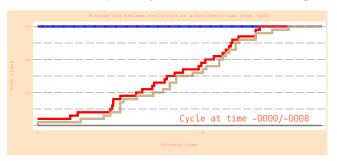
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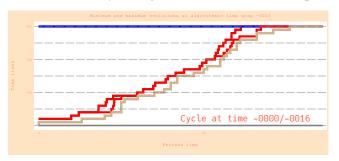
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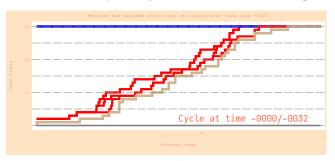
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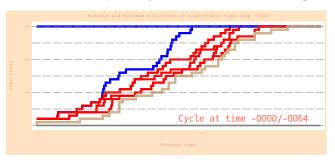
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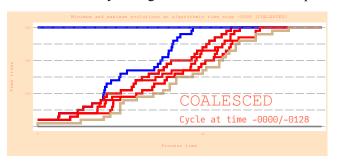
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- Finally: generalize to other suitable compartment models?

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- Still to be done: statistical estimation of parameters, generalization to other compartment models.
- Thank you for your attention! **QUESTIONS?**



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Image information

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

Previous instances of this talk

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



A "near-maximal" configuration

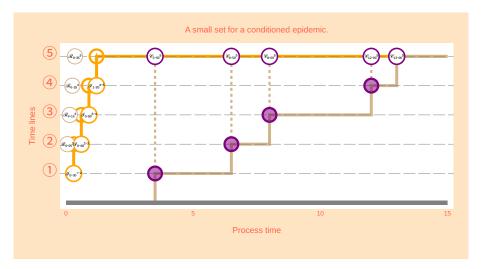


Figure 16: A conditional epidemic in which all activated infections occur before time 3.0, also before smallest observed removal time.

Other technical information

Software versions

Software used in computations:

Software	Version	Branch	Date of last commit
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	2.2.597	Wilfrid	Wed Jan 22 17:22:33 2025

Revision history

These notes were produced from PerfectEpidemics.qmd:

Author: Wilfrid Kendall W.S.Kendall@warwick.ac.uk

Date: Wed Jan 22 17:22:33 2025 +0000

Summary: Fixed up simulations for IS update of start.

2.2.597

