Percolation approaches to disease spread

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SIR and percolation

SIS disease

Last details

References

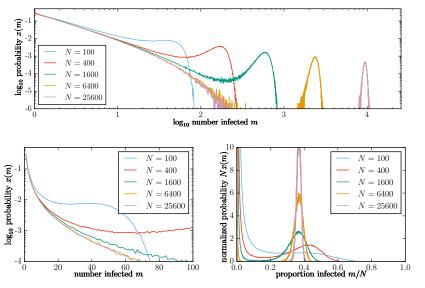
Percolation

We are going to explore a relationship between SIR disease and percolation.

This will lead to methods to

- predict epidemic probability from a single infection.
- predict final size of an epidemic.
- predict the dynamics of an epidemic.

Recall SIR behavior



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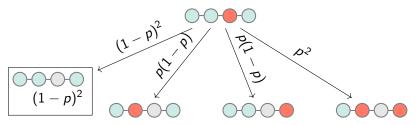
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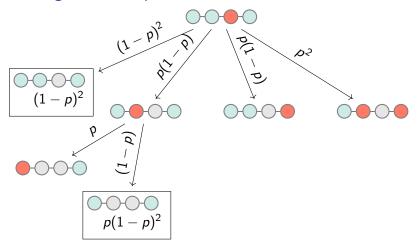
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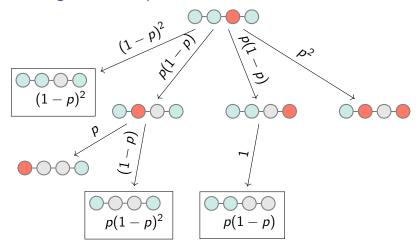
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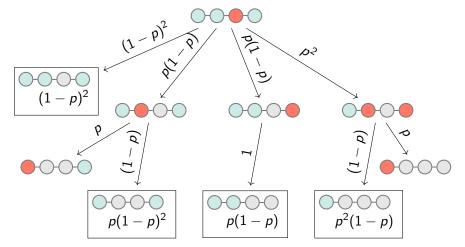
- ► An edge represents a potential transmission path (unweighted, bidirectional).
- ▶ An infected node remains infected for a single time step.
- ▶ An infected node transmits to a neighbor with probability *p*.
- ► Warning no longer assuming continuous time

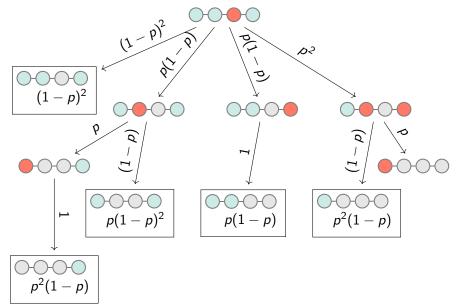


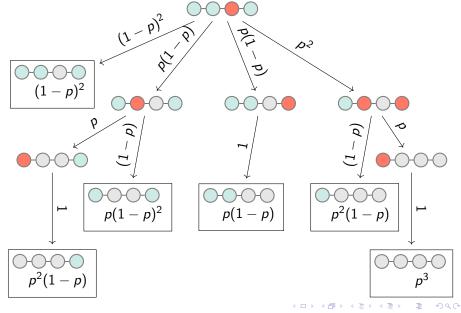


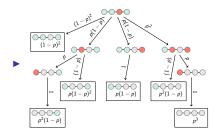




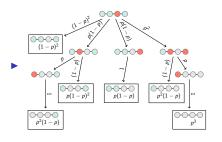






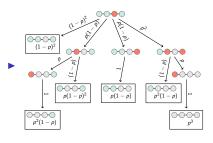


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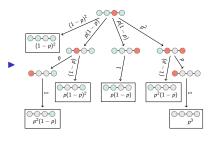
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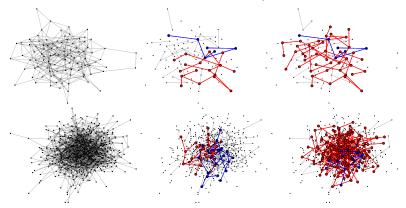
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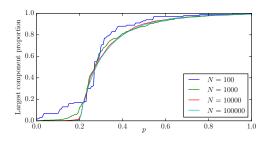
Percolation in different size networks

Comparison of largest (red) and second largest (blue) components in different size networks below and above percolation threshold.

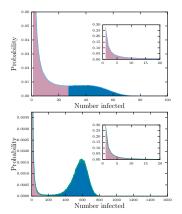


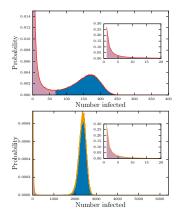
- ▶ Below threshold largest and second largest in a network are about the same size as each other and similar size in both networks
- ▶ Above threshold largest is proportional to network size.

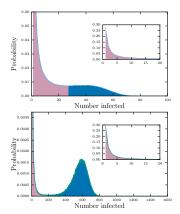
More detailed comparison of network size

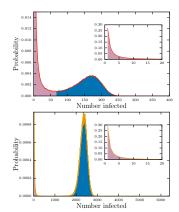


- ▶ Above the threshold, an epidemic occurs if the initial node is in the giant component.
- ▶ The entire component containing the index is infected.
- ► For a large network with given *p*, the giant component's size is remarkably consistent. So the probability of an epidemic equals the proportion infected.









N	\mathcal{P}	\mathcal{A}
100	0.237	0.423
400	0.340	0.387
1600	0.339	0.350
6400	0.365	0.366
25600	0.368	0.368

Now return back to transmitting with rate β and recovering with rate $\gamma.$

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- ▶ Transmission is at rate β , and recovery is at rate γ . The probability of transmitting before recovering is $\beta/(\beta+\gamma)$.
- Note: v transmitting to u and to w are correlated events (both depend on duration of v's infection), but transmissions from different nodes to a single node are independent.

Given a network G, I want to simulate the spread of an SIR disease with given β and γ

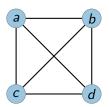
▶ I use Tom as a random number generator.

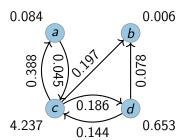
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 - ▶ When a node *u* becomes infected, I ask Tom: "how long will its infection last?"
 - ► Then for each neighbor v I ask "will u transmit to v? When?"

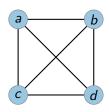
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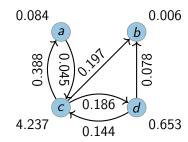
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 - Once the duration is chosen, Tom decides which neighbors it will transmit to and how long it will take.
 - ▶ Then he reports those to me when I ask.
- ▶ Is it possible for me to know whether he is calculating in advance or not?



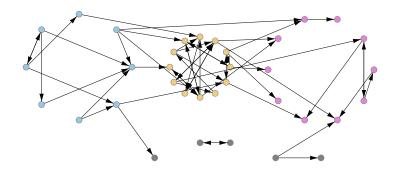






Every number that Tom gives me is a random number that is generated independently of every other number. It doesn't matter when he generates it.

Typical structure



Directed Percolation Equivalence

The following processes produce indistinguishable output:

Standard epidemic simulation:

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 - Choose an initial infected individual.
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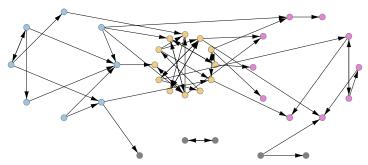
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 - ightharpoonup For each individual u, assign a duration d of infection.
 - ▶ For each edge from u, determine delay \hat{t} until transmitting.
 - If $\hat{t} < d$, place directed edge into network with associated time.

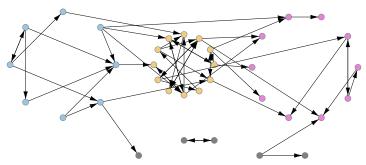
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 - Choose an initial infected individual.
 - ► Trace the disease spread following edges in *H*, transmitting after the given time.

Comments on directed percolation

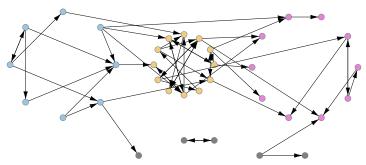
- Directed percolation can be used more generally when there are other sources of heterogeneity in infectiousness and/or susceptibility.
- ▶ The eventually infected nodes are exactly those nodes in the out-component of the index case.
- ► The probability a random node is infected follows from the size of its in-component.



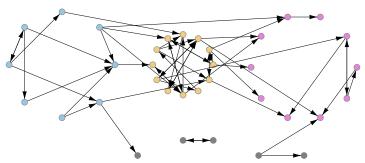
▶ We can understand the dynamics with a "bowtie" diagram.



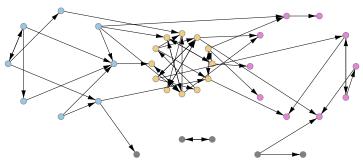
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- ► Above a threshold there is a Giant Strongly Connected Component *H*_{SCC}
- ▶ It has an in-component H_{IN} and an out-component H_{OUT} .
- ► If the index case is in H_{IN} or H_{SCC} then all of H_{SCC} and H_{OUT} are eventually infected.
- ▶ So Epidemic Probability $\mathcal{P} = \mathbb{E}(|H_{IN} \cup H_{SCC}|)/N$ and Attack rate $\mathcal{A} = \mathbb{E}(|H_{SCC} \cup H_{OUT}|)/N$.

The dynamic process of the epidemic is now encoded in a static network H. Studying H gives us some insight into what is happening.

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- ▶ Because edges out of a node are correlated and edges in to a node are not, $P \neq A$.
- ▶ The probability of an epidemic is the proportion of nodes from which there is a long chain of transmissions in *H*.
- ▶ The final size of an epidemic with a very small initial proportion infected is the proportion of nodes which are the target of a long chain of transmissions in *H*.

SIR epidemics in Configuration Model networks

- ▶ Consider a Configuration Model network in which we infect a (probably small) fraction of the population ρ .
- Allow the SIR disease to spread.
- We assume ρN is large enough that stochastic die-out does not play a major role.

Recall our key questions

For SIR:

- $ightharpoonup \mathcal{P}$, the probability of an epidemic.
- ▶ A, the "attack rate": the fraction infected if an epidemic happens (better named the attack ratio).
- \triangleright \mathcal{R}_0 , the average number of infections caused by those infected early in the epidemic.
- \triangleright I(t), the time course of the epidemic.

For SIS:

- ▶ P
- $ightharpoonup I(\infty)$, the equilibrium level of infection
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- ► *I*(*t*)

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$$= \frac{\beta}{\beta+\gamma} \frac{\langle K^2 - K \rangle}{\langle K \rangle}$$

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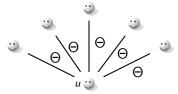
Changing the final size question

Instead of asking what proportion end up susceptible or recovered ask:

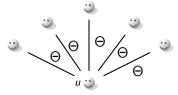
Changing the final size question

Instead of asking what proportion end up susceptible or recovered ask:

What is the probability a random node does not have a transmission path to it from one of the index nodes?



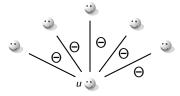
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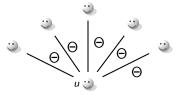
$$(1-\rho)\Theta^k$$



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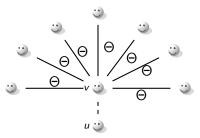
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$$\frac{S}{N} = \sum_{k} P(k)(1 - \rho)\Theta^{k} = (1 - \rho)\psi(\Theta)$$

where

$$\psi(x) = \sum_{k} P(k)x^{k}$$

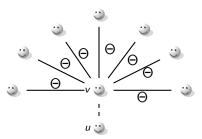
Finding ⊖



Probability a random degree k partner never infected is

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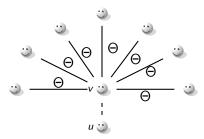
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Probability a random degree k partner never infected is

$$\phi_{S} = \sum_{k} P_{n}(k)(1-\rho)\Theta^{k-1}$$

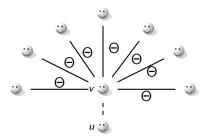
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$$\phi_{\mathcal{S}} = \sum_{k} \frac{kP(k)}{\langle K \rangle} (1 - \rho) \Theta^{k-1}$$

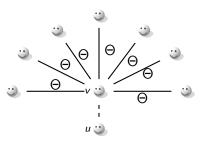
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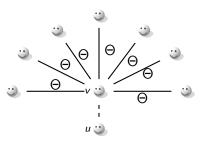
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$$\Theta = \phi_{\mathcal{S}} + \left(1 - \frac{\beta}{\beta + \gamma}\right) (1 - \phi_{\mathcal{S}})$$



Finding Θ



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Given β and γ , partner does not transmit to u with probability

$$\Theta = \phi_{S} + \left(1 - \frac{\beta}{\beta + \gamma}\right) (1 - \phi_{S}) = 1 - \frac{\beta}{\beta + \gamma} + \frac{\beta}{\beta + \gamma} \frac{(1 - \rho)\psi'(\Theta)}{\langle K \rangle}$$

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So

$$\mathcal{A} = 1 - (1 - \rho)\psi(\Theta)$$

where

$$\Theta = \frac{\gamma}{\beta + \gamma} + \frac{\beta}{\beta + \gamma} (1 - \rho) \frac{\psi'(\Theta)}{\langle K \rangle}$$

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A more rigorous definition would be that Θ is the probability that the given edge isn't the final edge of a directed path from an index node to u in the percolated network H.

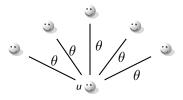
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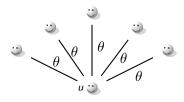
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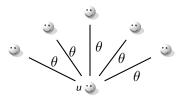
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Probability a random degree k test individual still susceptible is

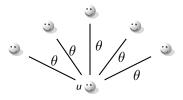
$$(1-\rho)\theta(t)^k$$



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Probability a random degree k test individual still susceptible is

$$\frac{S(t)}{N} = \sum_{k} P(k)(1 - \rho)\theta(t)^{k}$$



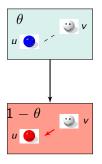
 $\theta(t) = P(v \text{ not yet transmitted to } u)$

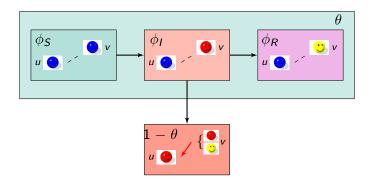
Probability a random $\frac{\text{degree } k}{\text{degree } k}$ test individual still susceptible is

$$\frac{S(t)}{N} = \sum_{k} P(k)(1-\rho)\theta(t)^{k} = (1-\rho)\psi(\theta(t))$$

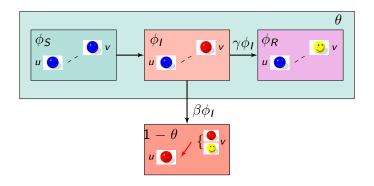
where

$$\psi(x) = \sum_{k} P(k) x^{k}$$

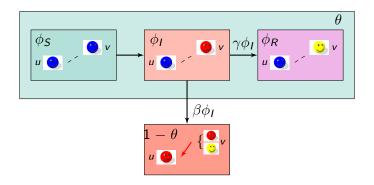




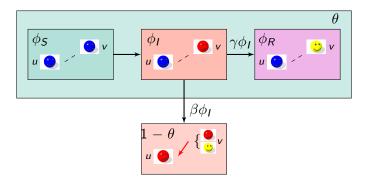
$$\bullet \theta = \phi_{S} + \phi_{I} + \phi_{R}.$$



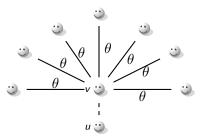
- $\theta = \phi_{S} + \phi_{I} + \phi_{R}.$ $\dot{\theta} = -\beta \phi_{I}.$



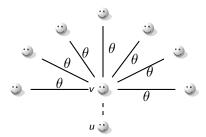
- $\bullet \ \theta = \phi_{S} + \phi_{I} + \phi_{R}.$
- $\dot{\theta} = -\beta \phi_I.$
- ▶ Our goal is to find ϕ_I in terms of θ .



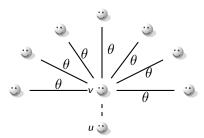
Because derivatives are proportional, $\phi_R = \frac{\gamma}{\beta}(1-\theta)$



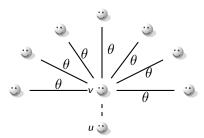
$$(1-\rho)\theta(t)^{k-1}$$



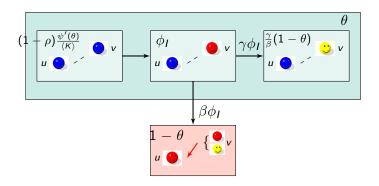
$$\phi_{\mathcal{S}}(t) = \sum_{k} P_{n}(k)(1-\rho)\theta(t)^{k-1}$$



$$\phi_{\mathcal{S}}(t) = \sum_{k} \frac{kP(k)}{\langle K \rangle} (1 - \rho)\theta(t)^{k-1}$$



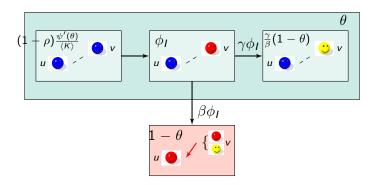
$$\phi_{\mathcal{S}}(t) = \sum_{k} \frac{kP(k)}{\langle \mathcal{K} \rangle} (1-\rho)\theta(t)^{k-1} = (1-\rho)\frac{\psi'(\theta)}{\langle \mathcal{K} \rangle}$$



We have

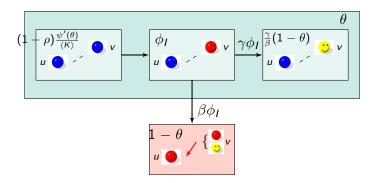
$$\phi_{I} = \theta - \phi_{S} - \phi_{R}$$

$$\dot{\theta} = -\beta \phi_I$$



We have

$$\phi_{I} = \theta - \phi_{S} - \phi_{R} = \theta - \frac{(1 - \rho)\psi'(\theta)}{\langle K \rangle} - \frac{\gamma}{\beta}(1 - \theta)$$
$$\dot{\theta} = -\beta\phi_{I}$$



We have

$$\phi_{I} = \theta - \phi_{S} - \phi_{R} = \theta - \frac{(1 - \rho)\psi'(\theta)}{\langle K \rangle} - \frac{\gamma}{\beta}(1 - \theta)$$
$$\dot{\theta} = -\beta\phi_{I} = -\beta\theta + \beta\frac{(1 - \rho)\psi'(\theta)}{\langle K \rangle} + \gamma(1 - \theta)$$

Final System

We finally have

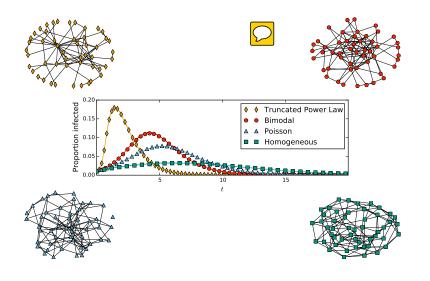
$$\dot{\theta} = -\beta\theta + \beta \frac{(1-\rho)\psi'(\theta)}{\langle K \rangle} + \gamma(1-\theta)$$

$$\dot{R} = \gamma I \qquad S = (1-\rho)N\psi(\theta) \qquad I = N - S - R$$

Compare with

$$\begin{split} \dot{\theta} &= -\beta\theta + \beta\theta^2 \frac{(1-\rho)\psi'(\theta)}{\langle K \rangle} - \theta\gamma \ln\theta \\ \dot{R} &= \gamma I, \qquad S = (1-\rho)N\psi(\theta), \qquad I = N-S-R \end{split}$$

More details in [1, 2, 3]



A good exercise

Repeat this derivation for a model in which infections last for one time step and transmission occurs with probability p.

Epidemic probability

► To calculate epidemic probability, we consider a single introduced node, randomly chosen in the population.

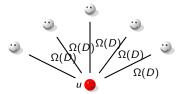
Epidemic probability



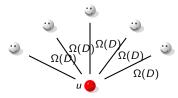
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Epidemic probability

- ► To calculate epidemic probability, we consider a single introduced node, randomly chosen in the population.
- $\rho = 0.$
- $\psi(x) = \sum_k P(k)x^k$ is the probability generating function for the degree distribution.



 $\Omega(D) = P(u \text{ does not transmit to a neighbor}|D) + P(u \text{ doesn't lead to an epidemic})$



 $\Omega(D) = P(u \text{ does not transmit to a neighbor}|D) + P(u \text{ transmits, but neighbor doesn't lead to an epidemic})$

Probability a random degree k index case whose infection duration is D does not start an epidemic is

$$\Omega(D)^k$$



 $\Omega(D) = P(u \text{ does not transmit to a neighbor}|D) + P(u \text{ transmits, but neighbor doesn't lead to an epidemic})$

Probability a random $\frac{\text{degree }k}{\text{degree }k}$ index case whose infection duration is D does not start an epidemic is

$$\sum_{k} P(k)\Omega(D)^{k}$$



 $\Omega(D) = P(u \text{ does not transmit to a neighbor}|D) + P(u \text{ transmits, but neighbor doesn't lead to an epidemic})$

Probability a random $\frac{\text{degree }k}{\text{is }D}$ does not start an epidemic is

$$1-\mathcal{P} = \int_0^\infty \gamma e^{-\gamma D} \sum_k P(k) \Omega(D)^k dD$$



 $\Omega(D) = P(u \text{ does not transmit to a neighbor}|D) + P(u \text{ transmits, but neighbor doesn't lead to an epidemic})$

Probability a random degree *k* index case whose infection duration is *D* does not start an epidemic is

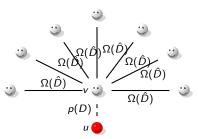
$$1-\mathcal{P} = \int_0^\infty \gamma e^{-\gamma D} \sum_k P(k) \Omega(D)^k dD = \int_0^\infty \gamma e^{-\gamma D} \psi(\Omega(D)) dD$$

where

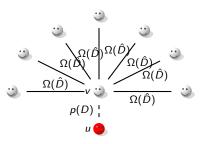
$$\psi(x) = \sum_{k} P(k) x^{k}$$



Finding $\boldsymbol{\Omega}$



Finding Ω



Probability a random partner of the index case having degree \hat{k} whose infection duration is \hat{D} does not start an epidemic is

$$[1 - p(D)] +$$

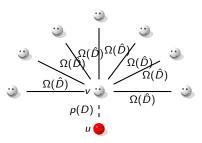


$$p(D)\Omega(\hat{D})^{\hat{k}-1}$$

 $p(D) = 1 - e^{-\beta D}$ is the probability of transmitting given infection duration of D



Finding Ω

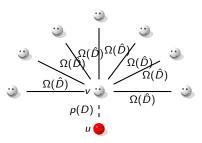


Probability a random partner of the index case having degree \hat{k} whose infection duration is \hat{D} does not start an epidemic is

$$[1-p(D)] + \sum_{\hat{k}} P_n(\hat{k})p(D)\Omega(\hat{D})^{\hat{k}-1}$$

 $p(D)=1-\mathrm{e}^{-eta D}$ is the probability of transmitting given infection duration of D



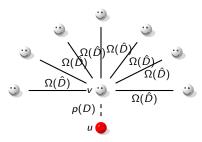


Probability a random partner of the index case having degree \hat{k} whose infection duration is \hat{D} does not start an epidemic is

$$\Omega(D) = [1 - p(D)] + \int_0^\infty \gamma e^{-\gamma \hat{D}} \sum_{\hat{k}} P_n(\hat{k}) p(D) \Omega(\hat{D})^{\hat{k}-1} d\hat{D}$$

 $ho(D)=1-e^{-eta D}$ is the probability of transmitting given infection duration of D



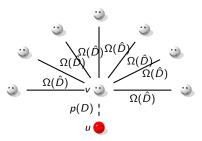


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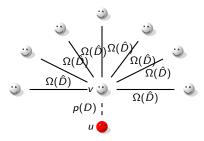


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 $p(D)=1-e^{-eta D}$ is the probability of transmitting given infection duration of D



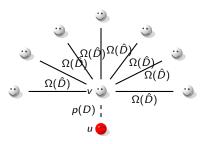


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 $p(D) = 1 - e^{-\beta D}$ is the probability of transmitting given infection duration of D





Probability a random partner of the index case having degree \hat{k} whose infection duration is \hat{D} does not start an epidemic is

$$\Omega(D) = [1 - p(D)] + p(D) \int_0^\infty \gamma e^{-\gamma \hat{D}} \frac{\psi'(\Omega(\hat{D}))}{\langle K \rangle} d\hat{D}$$

 $p(D)=1-e^{-eta D}$ is the probability of transmitting given infection duration of D



Calculating epidemic probability

We arrive at

$$1 - \mathcal{P} = \int_0^\infty \gamma e^{-\gamma D} \psi(\Omega(D)) dD$$

$$\Omega(D) = e^{-\beta D} + \left(1 - e^{-\beta D}\right) \int_0^\infty \gamma e^{-\gamma \hat{D}} \frac{\psi'(\Omega(\hat{D}))}{\langle K \rangle} d\hat{D}$$

In general we can only solve this numerically, but it is straightforward. We start with a guess that $\Omega(D)=1$, plug it in and iterate.

In fact the nth iteration will give the probability that the disease spreads at least n generations.

SIR and percolation

SIS disease

Last details

References

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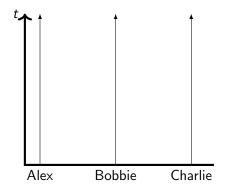
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- This has policy implications: how much will it reduce MRSA transmission if we clear the disease from a hospital or a prison?
- So for SIS disease simulation is likely to play a major role.

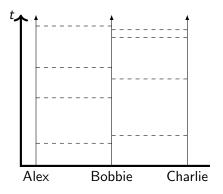
Percolation-like results and SIS

It is possible to use percolation-like results to for rigorous conclusions about SIS disease.

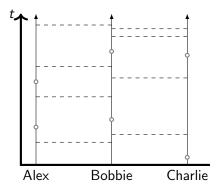
Percolation-like results and SIS

- It is possible to use percolation-like results to for rigorous conclusions about SIS disease.
- As a general rule, these rigorous results do not generalize if we do not assume constant infection and transmission rates.

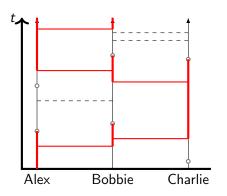




▶ Find transmission events as Poisson process



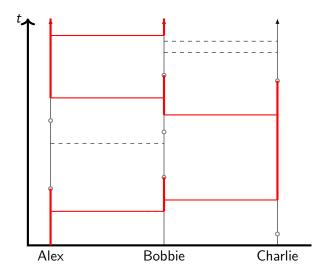
- ► Find transmission events as Poisson process
- ► Find recovery events as Poisson process



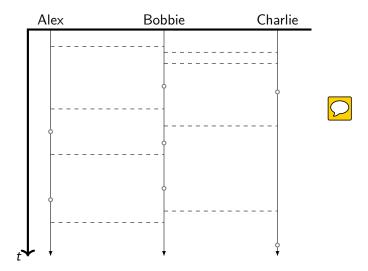


- ► Find transmission events as Poisson process
- ► Find recovery events as Poisson process
- ▶ Trace out from initial infection

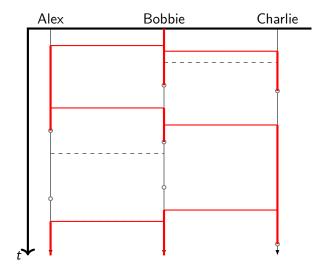
Now invert the picture



Now invert the picture



Now invert the picture

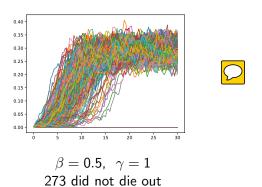


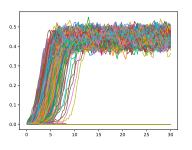
▶ An infection of *u* at time 0 leads to an infection of *v* at time *t* iff there is a path that doesn't go through a recovery event.

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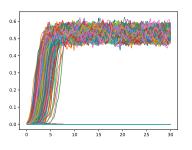
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- ▶ So the expected number of nodes infected at time *t* starting from infection of *u* at time 0 is equal to the probability *u* is infected at time *t* if we infect a random individual at time 0.

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- ▶ So the expected number of nodes infected at time *t* starting from infection of *u* at time 0 is equal to the probability *u* is infected at time *t* if we infect a random individual at time 0.
- ► The equilibrium size of an SIS epidemic with Poissonian transmission and recovery equals the probability that an epidemic occurs.





$$\beta = 0.75$$
, $\gamma = 1$ 448 did not die out



 $\beta=1, \ \ \gamma=1$ 537 did not die out

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References

A final SIS model

$$\begin{split} \frac{\mathrm{d}}{\mathrm{d}t}[S_k] &= \gamma[I_k] - \tau[S_k I], \\ \frac{\mathrm{d}}{\mathrm{d}t}[I_k] &= \tau[S_k I] - \gamma[I_k], \\ \frac{\mathrm{d}}{\mathrm{d}t}[S_k I_l] &= \gamma([I_k I_l] - [S_k I_l]) + \tau([S_k S_l I] - [IS_k I_l] - [S_k I_l]), \\ \frac{\mathrm{d}}{\mathrm{d}t}[S_k S_l] &= \gamma([S_k I_l] + [I_k S_l]) - \tau([S_k S_l I] + [IS_k S_l]), \\ \frac{\mathrm{d}}{\mathrm{d}t}[I_k I_l] &= \tau([S_k I_l] + [I_k S_l]) - 2\gamma[I_k I_l] + \tau([IS_k I_l] + [I_k S_l I]), \end{split}$$

with

$$[A_{I}S_{k}I]_{s} = \frac{k-1}{k} \frac{[A_{I}S_{k}]_{s}[S_{k}I]_{s}}{[S_{k}]_{s}}, \quad [IS_{k}A_{I}]_{s} = \frac{k-1}{k} \frac{[IS_{k}]_{s}[S_{k}A_{I}]_{s}}{[S_{k}]_{s}}.$$



Sample code

I plan to put sample code for the simulations I did up on Tom's webpage.

See also http://epidemicsonnetworks.readthedocs.io/en/latest/

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Last details

References

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- [3] Istvan Z Kiss, Joel C Miller, and Péter L Simon. Mathematics of epidemics on networks: from exact to approximate models. IAM. Springer, 2017.