Introduction to dynamical modeling

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National Taiwan University

Goals

- This lecture will:
 - introduce the idea of dynamical modeling
 - give simple examples of population modeling and disease modeling
 - discuss different types of model approaches

Dynamic modeling connects scales



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- Start with rules about how things change in short time steps
 - Usually based on individuals
- Calculate results over longer time periods
 - Usually about populations



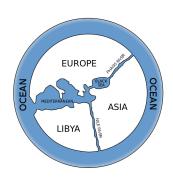
Example: Dandelions

- Start with one dandelion; it produces 100 seeds, of which only 2% survive to reproduce.
- Seeds that survive to reproduce will produce 100 seeds after 1 year next year.
- How many dandelions after 3 years?



Model worlds

- A dynamic model is based on a model world
- The model world has enough assumptions to allow us to calculate dynamics
- ► The model world is *simpler* than the real world
- Essentially, all models are wrong, but some are useful. – Box and Draper (1987), Empirical Model Building . . .



Model result

- ► If each individual is reproducing independently at each time step, the population changes *exponentially*
 - ▶ it is *multiplied* by the same amount in each step.

Exponential_figures/ntu.Rout-0.pdf

Scales

- ► The difference between 1 and 10 is the same as the difference between 10 and what?
 - additive difference:
 - ▶ * 19
 - multiplicative difference:
 - ▶ * 100

Scales

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- ► Linear scale: 1 to 10 = 10 to 19
- ► Log scale: 1 to 10 = 10 to 100

Exponential change

- We can have exponential growth (population goes up)
- or exponential decline (population goes down)
- ▶ What if we spray the dandelions, so that each seed only has 0.5% chance of survival?

Exponential decline

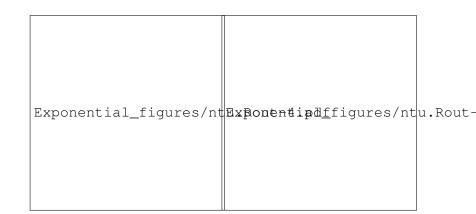
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- ► Linear scale: 1 to 10 = 10 to 19
- ► Log scale: 1 to 10 = 10 to 100

Randomness

- Do our rules tell us exactly what is going to happen?
- If we have 1 dandelion this year, do we expect exactly two dandelions next year?
 - Do we expect exactly 1/2 of a dandelion?
- Deterministic models: rules describe exactly what will happen
- Stochastic models: rules describe a range of things that might happen

Stochastic model



Time steps

- Dynamic models can use
 - discrete time: we model the population at specific time points
 - continuous time: we model time smoothly
- Which kind of model is the dandelion model?

Exponential_figures/nt

Bacteria

- Imagine we have some bacteria in a tank
- ► They are continuously dividing, and continuously dying

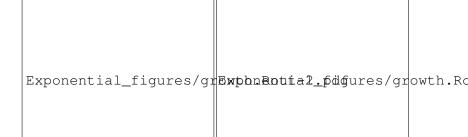


Bacteria

- Model world
 - ► The bacteria:
 - die at a constant per capita rate
 - divide at a constant per capita rate
- Model

$$\quad \frac{dN}{dt} = (b-d)N$$

Model result



- Population grows exponentially
- ▶ As long as b > d

Describing a model

- Model structure: what are the rules that our model is following?
 - Each individual is dividing and dying independently at a fixed rate
- Parameters: what quantities (with units) determine how the rules are working
 - ▶ Birth rate is 0.04/day
- State variables: what changing quantities are we modeling?
 - The number of bacteria

Simple models of disease spread

Divide people into categories:

 ${\tt SIR_model_family/sir.three.pdf}$

What determines transition rates? SIR_model_family/sir.three.pdf

Conceptual modeling SIR_model_family/sir.three.pdf

Conceptual modeling SIR_model_family/sir.three.pdf

Dynamic implementation SIR_model_family/sir.three.pdf

Recovery SIR_model_family/sir.three.pdf

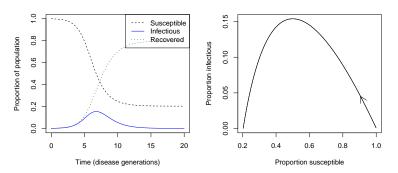
Transmission SIR_model_family/sir.three.pdf

Another perspective on transmission SIR_model_family/sir.three.pdf

ODE implementation

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ODE implementation



- Not everyone will get infected
- Disease starts to decline when number of susceptibles is small

ODE assumptions

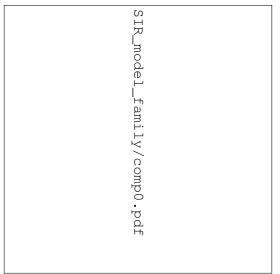
SIR_model_family/stirrer.jpg

- Lots and lots of people
- Perfectly mixed

Closing the circle SIR_model_family/sirs.three.pdf

Closing the circle SIR_model_family/sirbd.three.pdf

Tendency to oscillate



Modeling individuals as individuals usually requires a *stochastic* model

With individuality



Even in the simplest form, this can cause large random oscillations even in large populations



Types

- Discrete vs. Continuous time steps
- Deterministic vs. Stochastic dynamics
 - Stochastic models may have Discrete individuals

Summary

- Dynamics are an essential tool to link scales
- Very simple models can provide useful insights
- More complex models can provide more detail, but also require more assumptions, and more choices