First contact: Agents meet Haskell

Simulating epidemics using Functional Reactive Programming

An Agent-Based Approach

Jonathan Thaler School of Computer Science University of Nottingham jonathan.thaler@nottingham.ac.uk Thorsten Altenkirch
School of Computer Science
University of Nottingham
thorsten.altenkirch@nottingham.ac.uk

Peer-Olaf Siebers School of Computer Science University of Nottingham peer-olaf.siebers@nottingham.ac.uk

Abstract

TODO: cite my own 1st paper from SSC2017: add it to citations TODO: refine it: start with simulating epidemics and then go into ABS

Agent-Based Simulation (ABS) is a methodology in which a system is simulated in a bottom-up approach by modelling the micro interactions of its constituting parts, called agents, out of which the global macro system behaviour emerges. So far, the Haskell community hasn't been much in contact with the community of ABS due to the latter's primary focus on the object-oriented programming paradigm. This paper tries to bridge the gap between those two communities by introducing the Haskell community to the concepts of ABS. We do this by deriving an agent-based implementation for the simple SIR model from epidemiology. In our approach we leverage the basic concepts of ABS with functional reactive programming from Yampa which results in a surprisingly fresh, powerful and convenient EDSL for formulating ABS in Haskell.

Index Terms

Functional Reactive Programming, Agent-Based Simulation

I. Introduction

TODO: start with simulating epidemics and then go into ABS

Background: Follow the old 1st draft paper: 1. introduce simulating epidemics with the SIR model 2. explain the SIR model 3. explain agent-based approach Implementation: deriving implementations step-by-step 1. naive implementation without Yampa using the rand-monad advantage: first approach, it works, having random-monad is VERY convenient drawback: time is explicitly available and need to feedback all agent-states into every agent 2. naive yampa implementation advantage: time is implicit drawback: still all agent-states are visible to every agent 3. extended yampa implementation with environment and AgentIn/Out advantage: more general drawback: AgentOut is cumbersome to handle iteratively 4. dunai / bearriver advantage: can have monads AND functional reactive drawback: ?

with occasionally we can achieve extremely fine grained stochastics as opposed to draw random number of events we create only a single event or not, this allows for a much smoother curve and is a real advantage: we are treating it as a continuous system

we need deterministic behaviour under all curcumstances, thus we cannot use IO or STM. for globally mutable state we use StateT

emphasise of dataflow which is necessary because connections between agents are not fixed at compile time

2 main points from Henrik: 1.: try to stick to synchronous updates because this is how the real world works. 2.: get rid of globally shared mutable state as it complicates things extremely with reasoning

clear conceptual formal model of what agents are and then structure my implementation around it

implementing dynamic environment and transactional behaviour can be done most elegantly through STM but need monads, this could provide a perfect motivation using bearriver / dunai

idea: get rid of env in agent SF alltogether (and in agentdef,/in,/out) and use STM for read/write environment. still need some way for a proactive environment: make environment an agent itself. run all agents parallel and remove sequential updates.

The aim of this paper is to show how ABS can be done in Haskell and what the benefits and drawbacks are. We do this by introducing the SIR model of epidemiology and derive an agent-based implementation for it based on Functional Reactive Programming. By doing this we give the reader a good understanding of what ABS is, what the challenges are when implementing it and how we solved these in our approach. We then discuss details which must be paid attention to in our approach and its benefits and drawbacks. The contribution is a novel approach to implementing ABS with powerful time-semantics and more emphasis on specification and possibilities to reason about the correctness of the simulation.



Fig. 1: Transitions in the SIR compartment model.

II. DEFINING AGENT-BASED SIMULATION

Agent-Based Simulation (ABS) is a methodology to model and simulate a system where the global behaviour may be unknown but the behaviour and interactions of the parts making up the system is of knowledge. Those parts, called agents, are modelled and simulated out of which then the aggregate global behaviour of the whole system emerges. So the central aspect of ABS is the concept of an agent which can be understood as a metaphor for a pro-active unit, situated in an environment, able to spawn new agents and interacting with other agents in some neighbourhood by exchange of messages [1]. We informally assume the following about our agents TODO: need some references here, we cannot claim this without citation here (cite Peers book):

- They are uniquely addressable entities with some internal state over which they have full, exclusive control.
- They are pro-active which means they can initiate actions on their own e.g. change their internal state, send messages, create new agents, terminate themselves.
- They are situated in an environment and can interact with it.
- They can interact with other agents which are situated in the same environment by means of messaging.

Epstein [2] identifies ABS to be especially applicable for analysing "spatially distributed systems of heterogeneous autonomous actors with bounded information and computing capacity". Thus in the line of the simulation types Statistic †, Markov [‡], System Dynamics [§], Discrete Event [∓], ABS is the most powerful one as it allows to model the following:

- Linearity & Non-Linearity †\$\frac{1}{2}\frac{1}{2}\$ the dynamics of the simulation can exhibit both linear and non-linear behaviour.
- Time †‡§∓ agents act over time, time is also the source of pro-activity.
- States \$\frac{1}{2}\$ agents encapsulate some state which can be accessed and changed during the simulation.
- Feedback-Loops § + because agents act continuously and their actions influence each other and themselves, feedback-loops are the norm in ABS.
- Heterogeneity \mp although agents can have same properties like height, sex,... the actual values can vary arbitrarily between agents.
- Interactions agents can be modelled after interactions with an environment or other agents, making this a unique feature of ABS, not possible in the other simulation models.
- Spatiality & Networks agents can be situated within e.g. a spatial (discrete 2d, continuous 3d,...) or network environment, making this also a unique feature of ABS, not possible in the other simulation models.

III. THE SIR MODEL

To explain the concepts of ABS and of our functional reactive approach to it, we introduce the SIR model as a motivating example. It is a very well studied and understood compartment model from epidemiology [3] which allows to simulate the dynamics of an infectious disease like influenza, tuberculosis, chicken pox, rubella and measles [4] spreading through a population. In this model, people in a population of size N can be in either one of three states Susceptible, Infected or Recovered at a particular time, where it is assumed that initially there is at least one infected person in the population. People interact with each other on average with a given rate β per time-unit and get infected with a given probability γ when interacting with an infected person. When infected, a person recovers on average after δ time-units and is then immune to further infections. An interaction between infected persons does not lead to re-infection, thus these interactions are ignored in this model. This definition gives rise to three compartments with the transitions as seen in Figure 1.

The dynamics of this model over time can be formalized using the System Dynamics (SD) approach [5] which models a system through differential equations. For the SIR model we get the following equations:

$$\frac{\mathrm{d}S}{\mathrm{d}t} = -infectionRate \tag{1}$$

$$\frac{\mathrm{d}S}{\mathrm{d}t} = -infectionRate \tag{1}$$

$$\frac{\mathrm{d}I}{\mathrm{d}t} = infectionRate - recoveryRate \tag{2}$$

$$\frac{\mathrm{d}R}{\mathrm{d}t} = recoveryRate \tag{3}$$

$$\frac{\mathrm{d}R}{\mathrm{d}t} = recoveryRate \tag{3}$$



Fig. 2: A visual representation of the SD stocks and flows of the SIR compartment model. Picture taken using AnyLogic Personal Learning Edition 8.1.0.

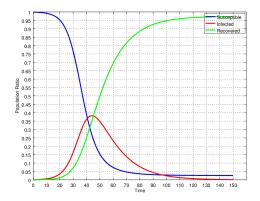


Fig. 3: Dynamics of the SIR compartment model using the System Dynamics approach. Population Size N = 1,000, contact rate $\beta = \frac{1}{5}$, infection probability $\gamma = 0.05$, illness duration $\delta = 15$ with initially 1 infected agent. Simulation run for 150 time-steps.

$$infectionRate = \frac{I\beta S\gamma}{N}$$
 (4)
$$recoveryRate = \frac{I}{\delta}$$
 (5)

$$recoveryRate = \frac{I}{\delta}$$
 (5)

Solving these equations is then done by integrating over time. In the SD terminology, the integrals are called Stocks and the values over which is integrated over time are called Flows. The 1+ in I(t) amounts to the initially infected agent - if there wouldn't be a single infected one, the system would immediately reach equilibrium.

$$S(t) = N + \int_0^t -infectionRate \, dt \tag{6}$$

$$I(t) = 1 + \int_0^t infectionRate - recoveryRate \, dt \tag{7}$$

$$R(t) = \int_0^t recoveryRate \, dt \tag{8}$$

$$I(t) = 1 + \int_0^t infectionRate - recoveryRate \,dt \tag{7}$$

$$R(t) = \int_0^t recoveryRate \,dt \tag{8}$$

There exist a huge number of software packages which allow to conveniently express SD models using a visual approach like in Figure 2.

Running the SD simulation over time results in the dynamics as shown in Figure 3 with the given variables.

An Agent-Based approach

The SD approach is inherently top-down because the emergent property of the system is formalized in differential equations. The question is if such a top-down behaviour can be emulated using ABS, which is inherently bottom-up. Also the question is if there are fundamental drawbacks and benefits when doing so using ABS. Such questions were asked before and modelling the SIR model using an agent-based approach is indeed possible. It is important to note that SD can be seen as operating on averages thus treating the population completely continuous which results in non-discrete values of stocks e.g. 3.1415 infected persons. Thus the fundamental approach to map the SIR model to an ABS is to discretize the population and model each person in the population as an individual agent. The transition between the states are no longer happening according to continuous differential equations but due to discrete events caused both by interactions amongst the agents and time-outs.

- Every agent makes on average contact with β random other agents per time unit. In ABS we can only contact discrete agents thus we model this by generating a random event on average every β time units. Note that we need to sample from an exponential CDF because the rate is proportional to the size of the population as [6] pointed out.
- An agent does not know the other agents' state when making contact with it, thus we need a mechanism in which agents
 reveal their state in which they are in at the moment of making contact. Obviously the already mentioned messaging
 which allows agents to interact is perfectly suited to do this.
 - Susceptibles: These agents make contact with other random agents (excluding themselves) with a "Susceptible" message. They can be seen to be the drivers of the dynamics.
 - Infected: These agents only reply to incoming "Susceptible" messages with an "Infected" message to the sender. Note
 that they themselves do not make contact pro-actively but only react to incoming one.
 - Recovered: These agents do not need to send messages because contacting it or being contacted by it has no influence on the state.
- Transition of susceptible to infected state a susceptible agent needs to have made contact with an infected agent which happens when it receives an "Infected" message. If this happens an infection occurs with a probability of γ . The infection can be calculated by drawing p from a uniform random-distribution between 0 and 1 infection occurs in case of $\gamma >= p$. Note that this needs to be done for *every* received "Infected" message.
- Transition of infected to recovered a person recovers on average after δ time unites. This is implemented by drawing the duration from an exponential distribution [6] with $\lambda = \frac{1}{\delta}$ and making the transition after this duration.

For a more in-depth introduction of how to approximate an SD model by ABS see [7] who discusses a general approach and how to compare dynamics and [6] which explain the need to draw the illness-duration from an exponential-distribution. For comparing the dynamics of the SD and ABS approach to real-world epidemics see [8].

ACKNOWLEDGMENTS

The authors would like to thank I. Perez, H. Nilsson, J. Greensmith for constructive comments and valuable discussions.

REFERENCES

- [1] M. Wooldridge, An Introduction to MultiAgent Systems, 2nd ed. Wiley Publishing, 2009.
- [2] J. M. Epstein, Generative Social Science: Studies in Agent-Based Computational Modeling. Princeton University Press, Jan. 2012, google-Books-ID: 6jPiuMbKKJ4C.
- [3] W. O. Kermack and A. G. McKendrick, "A Contribution to the Mathematical Theory of Epidemics," *Proceedings of the Royal Society of London A: Mathematical, Physical and Engineering Sciences*, vol. 115, no. 772, pp. 700–721, Aug. 1927. [Online]. Available: http://rspa.royalsocietypublishing.org/content/115/772/700
- [4] R. H. Enns, It's a Nonlinear World, 1st ed. Springer Publishing Company, Incorporated, 2010.
- [5] D. E. Porter, "Industrial Dynamics. Jay Forrester. M.I.T. Press, Cambridge, Mass.; Wiley, New York, 1961. xv + 464 pp. Illus. \$18," *Science*, vol. 135, no. 3502, pp. 426–427, Feb. 1962. [Online]. Available: http://science.sciencemag.org/content/135/3502/426.2
- [6] A. Borshchev and A. Filippov, "From System Dynamics and Discrete Event to Practical Agent Based Modeling: Reasons, Techniques, Tools," Oxford, Jul. 2004.
- [7] C. M. Macal, "To Agent-based Simulation from System Dynamics," in *Proceedings of the Winter Simulation Conference*, ser. WSC '10. Baltimore, Maryland: Winter Simulation Conference, 2010, pp. 371–382. [Online]. Available: http://dl.acm.org/citation.cfm?id=2433508.2433551
- [8] A. Ahmed, J. Greensmith, and U. Aickelin, "Variance in System Dynamics and Agent Based Modelling Using the SIR Model of Infectious Disease," arXiv:1307.2001 [cs], Jul. 2013, arXiv: 1307.2001. [Online]. Available: http://arxiv.org/abs/1307.2001