

Susceptible-Infected Epidemic in Graphs

Faury Louis Gallois - Montbrun Grégoire MICRO506 - Stochastic Methods May 29, 2017

Plan

1 Theoretical Approach

- Population Model
- Propagation Model
- Time before complete infection

2 Applications

- Epidemic Propagation
- Sensor Networks

3 Model refinement

- SIS approach
- Arbitrary graph topology

Theoretical Approach

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- Hold the following assumptions for true :
 - ► Each individual in the population is either *susceptible* or *infected*
 - Once infected, an individual can't recover and tries to infect other individuals
 - An individual can affect any other individual in the population (uniform topology)

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■ Graph population representation :

$$G = (V, E) \tag{1}$$

with $|V| = n \in \mathbb{N}^*$ Uniform topology \Rightarrow complete graph.

■ Propagation :

- ▶ Each infected node tries to infect one of its neighbor at the times of a Poisson process of intensity $\lambda > 0$.
- ▶ The node's Poisson processes are independent.
- ► An infected node picks one of its neighbor uniformly at random when trying to infect.

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- Let X_t the number of infected node at time t > 0.
 - $\to \{X_t\}$ is a Markov Jump Process on \mathbb{R}^+ .

\blacksquare Markov Jump Process on E:

▶ If, $\forall x, y \in E$:

$$p_{xy}(t) = \mathbb{P}(X_{t+s} = y \mid X_s = x) \tag{2}$$

then

$$\lim_{t\to 0} p_{xx}(t) = 1 \tag{3}$$

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- Ex : queuing systems !



- Back to our propagation model :
 - ► Since :

$$p_{x,x-i}(t) = 0 \quad \forall i > 0$$

$$p_{x,x+1}(h) \propto h$$

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- ▶ Only non-zero transition rate is $q_{x,x+1}$
- ▶ If $X_t = x > 0$, the next time before an infection intent is a random variable defined as :

$$au_{\mathsf{x}} = \min_{i=1,\dots,\mathsf{x}} \varepsilon_i \quad \text{where } \varepsilon_i \sim \mathsf{Exp}(\lambda) \text{ (iid)}$$

Therefore

$$\tau_{x} \sim Exp(\lambda x)$$
 (7)

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Let $X_0 = 1$. The time before m individuals are infected is defined as :

$$T_m = \sum_{x=1}^{m-1} \frac{n-1}{\lambda x (n-x)} \varepsilon_i \tag{9}$$

where

$$\varepsilon_i \stackrel{i.i.d}{\sim} Exp(1)$$
 (10)

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■ Fluctuation : if $S_n = \lambda(T_n - \mathbb{E}[T_n])$:

$$\mathbb{P}(S_n \ge t) \le e^{-\theta t} C_{\theta}, \quad \forall \theta \in [0, \frac{1}{2}]$$
 (13)

 \rightarrow exponential control around the mean value!

■ Simulation

Hyper-parameters : n = 30, $\lambda = 1$.

■ Simulation

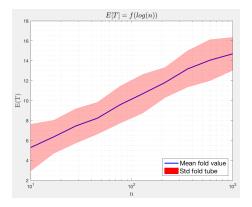


Figure: Mean infection time as a function of |V|

 $\lambda = 1$ and $\lambda_{MLE} = 0.94$!

■ Simulation

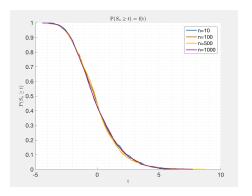


Figure: Fluctuation distribution : $\mathbb{P}(S_n \geq t)$

→ Exponentially bounded tail

Applications

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 - ► Modelisation of simple epidemics in population
 - Simplistic model :
 - Nodes can't recover from being infected
 - A complete graph is not realistic
 - ▶ What happens if we introduce recovering / dying nodes ?
 - ▶ How does the topology of the graph impacts the last results ?

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 - ► Control over the time before every information has been propagated to every agent
 - Previous results still holds : scales as log n

Model refinement

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Model refinement

Critics

- ► The SI approach is not realistic!
- More realistic models : SIS (Susceptible-Infected-Susceptible), SIR (Susceptible-Infected-Removed)
- Complete topology assumption does not hold (sparser graph, community)

- SIS (Susceptible-Infected-Susceptible approach) on general topology:
 - lacksquare Let G=(V,E) a graph with adjacency matrix $A\in\mathcal{M}_{|V|}(\mathbb{R})$

$$A = (\delta_{(v_i, v_i) \in E})_{i,j} \tag{14}$$

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▶ Then the only non-zero infinitesimal generators are :

$$\begin{cases}
q_{x,x+e_i} = \beta \mathbb{1}_{x_i=0} \sum_{j \in V} A_{i,j} x_j \\
q_{x,x-e_i} = \delta x_i
\end{cases}$$
(16)

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▶ Main absorption result : If the graph is *finite* and t > 0

$$\mathbb{P}(T > t) \le ne^{t(\beta \rho - \delta)} \tag{18}$$

hence if $\beta \rho_G \leq \delta$

$$\mathbb{E}\left[T\right] = \int_{0}^{+\infty} \mathbb{P}(T > t) dt$$

$$\leq \frac{\log n + 1}{\delta - \beta \rho_{G}} \tag{19}$$

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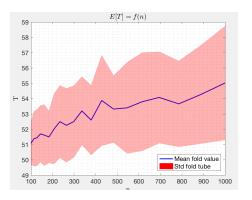


Figure: Mean absorbing time as a function of |V|

$$\delta=$$
 0.5, $\beta=$ 0.025, $ho_{\it G}\leq$ 4

- SIS (Susceptible-Infected-Susceptible approach) on general topology:
 - More precise and complex results include the *graph's isoperimetric* constant: $\forall m \in \{1, ..., n-1\}$

$$\eta_m(G) = \inf_{S \subset V, |S| \le m} \left\{ \frac{|E(S, \bar{S})|}{|S|} \right\}$$
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- ► Derive results of control for many different topologies (complete, hypercube, Erdos-Renyi's,...)
- ▶ Model a volatile information propagation on various network topologies
- Paves the way for SIR model

Summary

- Stochastic Process and Markov Jump Process on Graph
- Propagation of a disease / information along communities
- ► Control over mean propagation time and fluctuation around that mean

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Thank you for your attention!