# Epidemics in Networks SIR: Final Size and Dynamics

Joel C. Miller & Tom Hladish

13-15 July 2015

1/32

#### Introduction

Final Size

References

# Introduction We now consider the final size and the temporal dynamics of SIR epidemics in static configuration model networks. 990 3/32 Introduction

Final Size

Dynamic equations

References

#### Applying percolation results

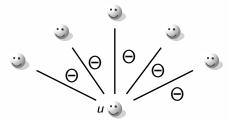
- ▶ I claimed that for unclustered networks, final size depends on distribution of susceptibility.
- ► For both Reed-Frost and continuous time epidemics, susceptibility is uniform.
- ▶ So they should have the same final size.
- ightharpoonup Also, we have proven that for Reed-Frost epidemics  $\mathcal{P}=\mathcal{A}$ . We'll calculate A anyways, using a very similar method.
- ▶ To introduce something new, assume that at t = 0 some nodes are chosen to be infected so that S(k,0) is the probability a degree k individual is susceptible [1].



## Setting up size calculations

- ► Assuming an epidemic occurs, the probability a random node u is infected equals the proportion of the population that is infected.
- $\triangleright$  The probability a random node u is infected is unaltered if we prevent *u* from transmitting to its partners.
- ► So consider a random test node *u* which is prevented from transmiting to its partners, we want to know the probability u is infected if an epidemic occurs.

#### Reed Frost final size in configuration model networks



 $\Theta = P(v \text{ did not transmit to } u)$ 

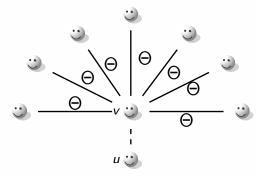
Probability a random degree k test individual is susceptible is

$$S = \sum_{k} P(k)S(k,0)\Theta^{k} = \hat{\psi}(\Theta)$$

where

$$\hat{\psi}(x) = \sum_{k} P(k)S(k,0)x^{k}$$

## Finding ⊖



Probability a random  $\frac{\text{degree } k}{\text{degree } k}$  partner susceptible is

$$\phi_{\mathcal{S}} = \sum_{k} \frac{kP(k)}{\langle K \rangle} S(k,0) \Theta^{k-1} = \frac{\hat{\psi}'(\Theta)}{\langle K \rangle}$$

If p, then probability partner does not transmit to u is

$$\Theta = \phi_{\mathcal{S}} + (1 - p)(1 - \phi_{\mathcal{S}}) = 1 - p + p \frac{\hat{\psi}'(\Theta)}{\langle K \rangle}$$

#### Final Size

So

$$R=1-\hat{\psi}(\Theta)$$

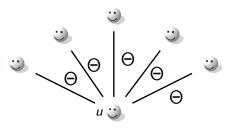
where

$$\Theta = 1 - 
ho + 
ho rac{\hat{\psi}'(\Theta)}{\langle \mathcal{K} 
angle}$$

9/32

#### Contuous time case

To look at the coninuous time case, we use the same figure.



 $\Theta = P(v \text{ did not transmit to } u)$ 

Here each  $\Theta$  is uncorrelated with the other  $\Theta$ s.

- ► Transmission to all partners of an individual v are not independent because they depend on the duration of v's infection.
- ightharpoonup However, transmissions from different partners to u are independent.
- ► So the identical calculation applies.

Final Size

Dynamic equations

11/32

# SIR dynamic equations

- ▶ We now derive the equations for the time dependent case, assuming continuous time.
- ▶ The derivation is almost identical to the final size derivation, except that we calculate the probability transmission happened by time t rather than by the end.
- ▶ This is not the only approach [2, 3, 4, 5], but the predictions of the models are identical (subject to some small caveats) [6].

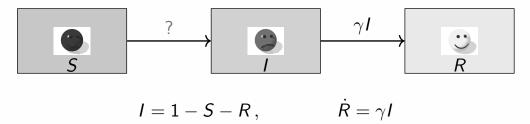
# Calculating Dynamics

The network structure alters the infection process (but not the recoveries)



# Calculating Dynamics

The network structure alters the infection process (but not the recoveries)



We will switch to a partnership-based perspective to find S(t).

#### Revisiting the test individual

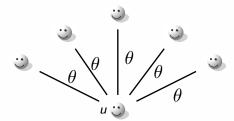
- ► Consider a randomly chosen test individual *u* in the population.
- $\blacktriangleright$  Disallow infection from u to its partners (allows independence assumption for partners).
- ▶ The probability *u* is Susceptible, Infected, or Recovered at time t is affected by the status of its partners.
- ▶ The fraction of the population that is susceptible S(t) equals the probability u is susceptible.

$$S(t) = P(u \text{ is susceptible})$$

- $\blacktriangleright$  Let v be a random partner of u.
- ▶ Define

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

## Finding S(t)



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

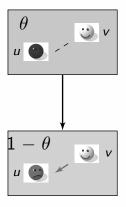
Probability a random degree k test individual still susceptible is

$$S(t) = \sum_{k} P(k)S(k,0)\theta(t)^{k} = \hat{\psi}(\theta(t))$$

where

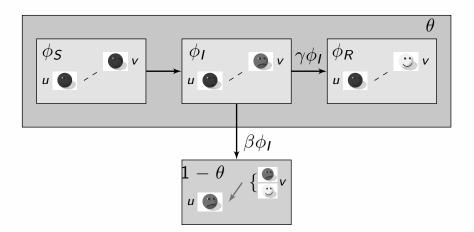
$$\hat{\psi}(x) = \sum_{k} S(k,0) P(k) x^{k}$$

## How does $\theta$ evolve?



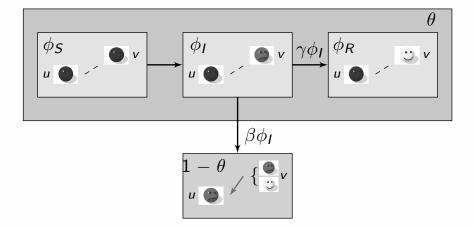
16 / 32

#### How does $\theta$ evolve?



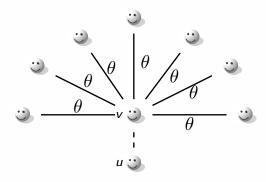
- $\bullet \ \theta = \phi_{\mathcal{S}} + \phi_{\mathcal{I}} + \phi_{\mathcal{R}}.$
- $\qquad \qquad \bullet \ \dot{\theta} = -\beta \phi_I.$
- ▶ Our goal is to find  $\phi_I$  in terms of  $\theta$ .

# Finding $\phi_R(t)$



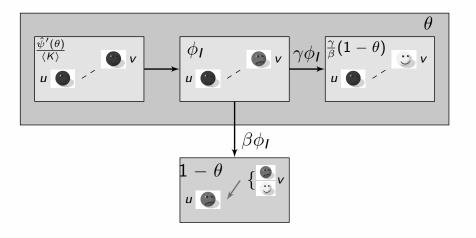
Because derivatives are proportional,  $\phi_R = \frac{\gamma}{\beta}(1-\theta)$ 

# Finding $\phi_S(t)$



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

$$\phi_{S}(t) = \sum_{k} \frac{kP(k)}{\langle K \rangle} S(k,0) \theta(t)^{k-1} = \frac{\hat{\psi}'(\theta)}{\langle K \rangle}$$



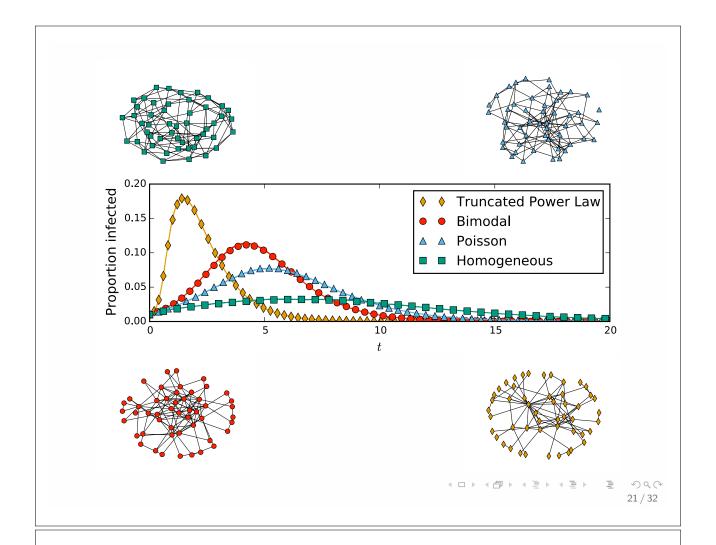
Since 
$$\phi_I = \theta - \phi_S - \phi_R = \theta - \frac{\hat{\psi}'(\theta)}{\langle K \rangle} - \frac{\gamma}{\beta} (1 - \theta)$$
, we have 
$$\dot{\theta} = -\beta \phi_I = -\beta \theta + \beta \frac{\hat{\psi}'(\theta)}{\langle K \rangle} + \gamma (1 - \theta)$$

4□ → 4 □ → 4 豆 → 4 豆 → 豆 → 9 へ ○ 19 / 32

# Final System

We finally have

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



## Exercise

Derive the Reed-Frost version of this model [7] Set the probability of transmitting in a time step to be  $\beta$ .

## A major caveat

- ▶ All of this assumes that the strength of partnerships is not degree-dependent. This is a dangerous assumption.
- ▶ I suspect most results from the high-impact papers on powerlaw degree distributions will disappear if we make more realistic assumptions.



## Generalizing

Many generalizations are possible:

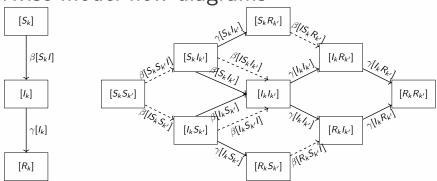
- ▶ Dynamic networks, other classes of random networks [8].
- ► SEIR, demographic groups, different partnership types, asymmetric transmission, ... [9].
- ► Competing diseases [10].
- ▶ Spread of ideas or behaviors [11].
- ► Including birth and death (ongoing)
- ▶ Degree-dependent transmission probabilities [12] (and ongoing work).

#### Other formulations

- ▶ Other variable choices exist, which lead to different equations.
- ▶ Subject to mild conditions the equations are all equivalent [6].
- ► The number of equations and compartments can vary substantially

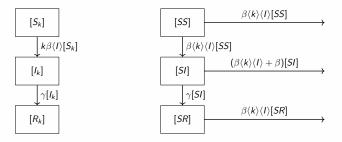
□ ト ◆ □ ト ◆ 豆 ト ◆ 豆 ト 豆 ◆ ○ ○ ○
 25 / 32

Pairwise model flow diagrams



- ▶ The flow diagram underlying the basic pairwise model [2].
- ► We track individuals of each status and degree as well as partnerships between individuals of various statuses and degrees.
- ▶ Dashed lines denote transitions that rely on infection coming from a source outside the edge of interest.
- ▶ The triples  $[A_{k'}S_kI]$  and  $[IS_kA_{k'}]$  can be expressed in terms of the doubles and singles:  $[A_{k'}S_k][S_kI]/[S_k]$

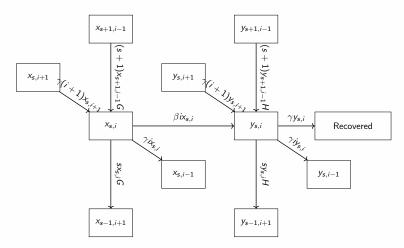
## Reduced pairwise flow diagram



- ► The flow diagram for the reduced system of [4].
- ▶ The [SS], [SI], and [SR] compartments correspond to the sum of the  $[S_kS_{k'}]$ ,  $[S_kI_{k'}]$  and  $[S_kR_{k'}]$  compartments of the basic pairwise model.

□ ト 4 団 ト 4 豆 ト 4 豆 ト 豆 少 Q G27 / 32

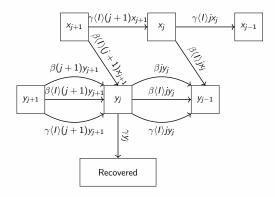
## Effective degree model flow diagram



- ▶ The flow diagram underlying the effective degree model of [3].
- ▶ We include just the fluxes involving the  $x_{s,i}$  or  $y_{s,i}$  compartments. Fluxes between other compartments exist but are not included.

10 > 《윤 > 《토 > 《토 > 토 · 옛익() 28/32

## Compact effective degree model flow diagram



- ▶ The flow diagram that underlies the model of [5].
- ▶ Only the fluxes into and out of  $y_i$  and  $x_i$  are included. Fluxes between other compartments exist, but are not included.
- ► An active edge is eliminated if the partner recovers or if it transmits infection in either direction. The quantity  $\langle I \rangle$ represents the probability an active edge joins an individual with an infected partner.

29 / 32

Final Size

References

#### References I

[1] Joel C. Miller.

Epidemics on networks with large initial conditions or changing structure. PLoS ONE, 9(7):e101421, 2014.

[2] K.T.D. Eames and M.J. Keeling.

Modeling dynamic and network heterogeneities in the spread of sexually transmitted diseases. Proceedings of the National Academy of Sciences, 99(20):13330–13335, 2002.

[3] J. Lindquist, J. Ma, P. van den Driessche, and F.H. Willeboordse. Effective degree network disease models. Journal of Mathematical Biology, 62(2):143–164, 2011.

[4] Laurent Hébert-Dufresne, Oscar Patterson-Lomba, Georg M Goerg, and Benjamin M Althouse. Pathogen mutation modeled by competition between site and bond percolation. Physical Review Letters, 110(10):108103, 2013.

[5] F. Ball and P. Neal.

Network epidemic models with two levels of mixing. Mathematical Biosciences, 212(1):69–87, 2008.

[6] Joel C. Miller and Istvan Z. Kiss.

Epidemic spread in networks: Existing methods and current challenges. Mathematical Modelling of Natural Phenomena, 2014.

[7] Lucas Daniel Valdez, Pablo Alejandro Macri, and Lidia Adriana Braunstein.
 Temporal percolation of the susceptible network in an epidemic spreading.
 PLoS ONE, 7(9):e44188, 2012.

[8] Joel C. Miller, Anja C. Slim, and Erik M. Volz. Edge-based compartmental modelling for infectious disease spread. Journal of the Royal Society Interface, 9(70):890–906, 2012.

#### References II

- Joel C. Miller and Erik M. Volz.
   Incorporating disease and population structure into models of SIR disease in contact networks.
   PLoS ONE, 8(8):e69162, 2013.
- [10] Joel C. Miller. Cocirculation of infectious diseases on networks. Physical Review E, 87(6):060801, 2013.
- [11] Joel C. Miller.

Complex contagions and hybrid phase transitions in unclustered and clustered random networks. Under Review; arXiv preprint arXiv:1501.01585, 2015.

[12] P Rattana, JC Miller, and IZ Kiss. Pairwise and edge-based models of epidemic dynamics on correlated weighted networks. Mathematical modelling of natural phenomena, 9(02):58–81, 2014.