# 448 HW3 Report

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#### 1. Problem 1

In this problem we are going to simulate the Susceptible-Infected-Removed (SIR) Model by using Gillespie algorithm. We are going to find out how the infected rate  $r_{infect}$ , removing rate  $r_{remove}$  and the fraction of vaccinated  $p_{immune}$  will influence the exit time  $t_{exit}$  when no transitions occur any more in the system and the number  $N_D$  of individuals dying in the disease outbreak. In simulation, we are going to track the number of individual in each state which are susceptible, infected or removed as  $N_S(t), N_I(t)$  and  $N_R(t)$  as the time going and we assume that the rate of infected for an individual is determined by the number of infected neighbors (eight neighbors for each individual) using periodic boundary conditions. In SIR model, each individual can only transit to one state in each iteration, which means that susceptible individual can only transit to be infected, infected individual can only transit to removed state and removed people will stay at the same state and will not change.

When I implement the simulation code in MATLAB, I get some many practical lessons when I try to speed up my code. Here is some of them that I should highlight:

• Infected Neighbor: When calculate the infected neighbor of each individual, I use the code as below which takes advantage of matrix operation in MATLAB and avoids the for loop in calculating the transition rates matrix.

Listing 1: Calculating the infected neighbor

```
posit = 1: L; % define the index variables
      up_shift = circshift(posit,1); % shift the variables up one unit
      down shift = circshift (posit, -1); % shift the variables down one
          unit
      % defind transition rates matrix
      transit_rates = r_inject*(0 + Infected_Neigh(up_shift, posit) \dots
      +Infected Neigh (down shift, posit) ...
      +Infected Neigh (posit, up shift) ...
      +Infected Neigh (posit, down shift)
      +Infected_Neigh(up_shift, down_shift) ...
9
      +Infected Neigh (down shift, down shift) ...
10
        +Infected Neigh (up shift, up shift) ...
11
      +Infected Neigh (down shift, up shift));
12
```

• Gillespie algorithm: When implement the Gillespie algorithm and to select the transition k to j with the desired probability, what I do is that I first stack the matrix to a vector using (:) so that I can utilize the *cumsum* in MATLAB to avoid the for loop in finding out the smallest j to change that satisfy that  $\sum_{m=1,m\neq k}^{j} c_{km} \geqslant U_2 \sum_{m=1,m\neq k}^{N} c_{km}$  and reshape the vector back to matrix when I finish all the calculation. This implementation largely speed up my code as well.

Listing 2: Gillespie algorithm

```
sigma c km= sum(transit rates(:)); %
1
               tau = -\log(rand())/sigma \ c \ km;
2
               normedrates = transit rates/sigma c km;
               normedrates vec = normedrates(:);
               i_select=find(cumsum(normedrates_vec)>=rand(), 1);
               area mat vec = area mat(:);
               if area mat vec(i select) ==2
                    area_mat_vec(i_select) = 3;
                   NR = NR +1;
                    NI = NI - 1;
10
                elseif area mat vec(i select) ==1
11
                    area mat vec(i select) = 2;
12
                    NI = NI + 1;
13
                    NS = NS - 1;
14
               end
15
              area mat = reshape (area mat vec, L, L);
16
```

All these speed up implementation are really helpful for sub-problem (c) since after I avoid all the for-loop, I only need around 1000 seconds to run for  $p_{immune} = 0:0.02:0.4$ ,  $N_{trials} = 100$  and L = 100.

# 1.1 Problem 1(a)

First let's see when starting with an initial condition in which only a single individual in the center of the system (i = 10, j = 10) is infected (L = 20), how the  $t_{exit}$  will behave. With  $N_{trials} = 1000$ , we can see from the Figure (1) that most of the trials, the system exits at a very short time. This makes sense since by Gillespie algorithm we may randomly set the all the infected individuals to be removed at the very beginning of the simulation since the space of the system is not that large (L = 20). For the second peak which is concentrating around 15, this seems like a more regular pattern and we finally get that the mean of the  $t_{exit}$  is around 10.3601, and it will change slightly each time when you run the code but it should be around 10.

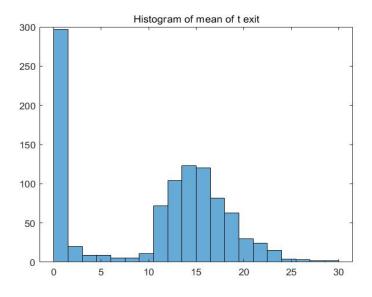


Figure 1: Histogram of  $t_{exit}$  where  $N_{trial} = 1000$ 

#### 1.2 Problem 1(b)

Then let's get more feeling about the system by investigating the dependence of its dynamics on  $r_{remove}$ . As shown below, Figure (2), (3), (4), (5), (6) and (7) are the representative snapshots when  $r_{remove} = 0, 0.3, 0.6, 0.9, 1.2, 1.5$ , which are selected after more than 30 repeated run and I choose them as the similar snapshots for each  $r_{remove}$ . For Figure (2), the color blue means that all the individuals are infected. This makes sense since based on the SIR model that each individual can only transit to one state each time, which means that susceptible individual can only transit to be infected, infected individual can only transit to removed state and removed people will stay at the same state and will not change, when the  $r_{remove}$  is equal to zero and by using the Gillespie algorithm, all the susceptible individual will be infected and will not be removed.

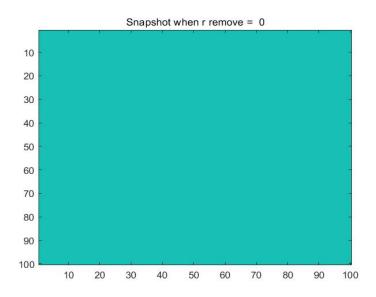


Figure 2: Representative snapshots when  $r_{remove} = 0$ 

For Figure (3), (4), (5), (6), (7), the yellow colors means that the individual is removed and the purple color means that the individual is susceptible. We can see that as the  $r_{remove}$  increase from 0.3 to 1.5, the number of removed are decreasing. This also makes sense since when the  $r_{remove}$  is increasing, those infected individuals will be removed from the system with higher probability and the transition will stop much quickly, which leads to less injected individuals of the system. That's also the reason why separating the infected individuals from susceptible individuals can effectively avoid the disease outbreaks and transit between people in the real world.

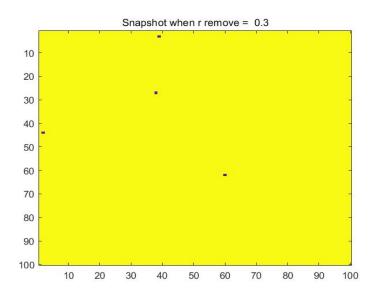


Figure 3: Representative snapshots when  $r_{remove} = 0.3$ 

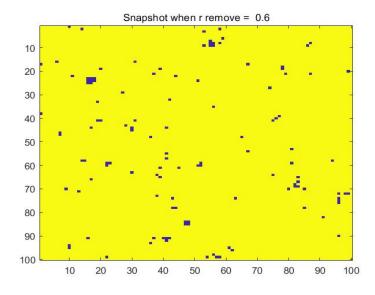


Figure 4: Representative snapshots when  $r_{remove} = 0.6$ 

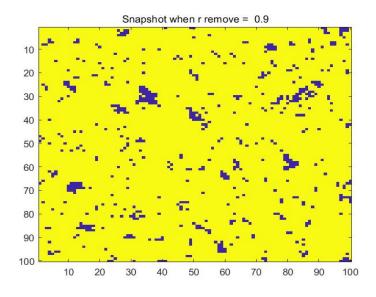


Figure 5: Representative snapshots when  $r_{remove}=0.8\,$ 

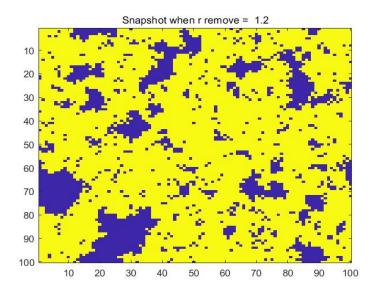


Figure 6: Representative snapshots when  $r_{remove} = 1.2$ 

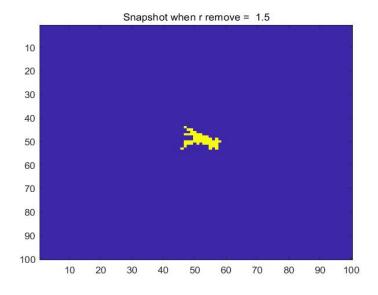


Figure 7: Representative snapshots when  $r_{remove} = 1.5$ 

### 1.3 Problem 1(c)

Now let's consider a random fraction  $p_{immune}$  of individuals has been vaccinated, which makes them immune to the disease and see how these immune individuals will influence the transition of the disease. Here I choose  $p_{immune} = 0:0.02:0.4$ , which means that I do experiment for 21 different  $p_{immune}$  values and for each experiment I run for 100 realizations. From Figure (8) and (10) we can see that the mean and standard deviation (as error bars) of  $t_{exit}$  and the number  $N_D$  of individuals dying in the disease outbreak are decreasing as the  $p_{immune}$  is increasing. These phenomena make sense since based on the SIR model that each individual can only transit to one state each time, which means that susceptible individual can only transit to be infected, infected individual can only transit to removed state and removed people will stay at the same state and will not change, and by the Gillespie algorithm, the more people are immune to the disease, then there will be less probability for the disease to transit between individuals, which leads to less time to exit and less people to die. That's also the reason why immunizations are such significant in real life since the more the people have immunizations, the larger effect we will have in preventing the disease to transit and outbreak.

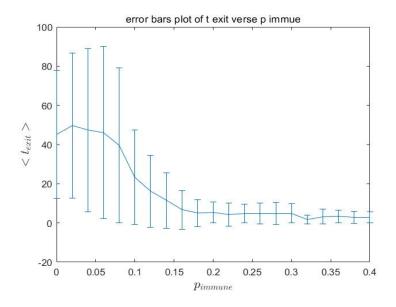


Figure 8: error bars plot of  $t_{exit}$  verse  $p_{immune}$  where  $p_{immune} = 0:0.02:0.4$ 

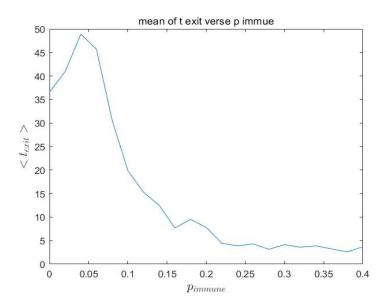


Figure 9: plot of mean of  $t_{exit}$  verse  $p_{immune}$  where  $p_{immune} = 0:0.02:0.4$ 

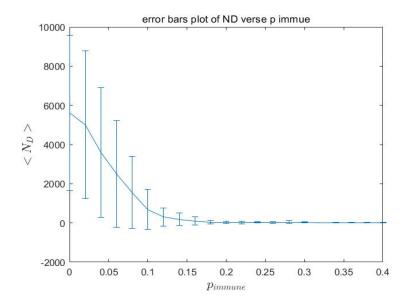


Figure 10: error bars plot of  $N_D$  verse  $p_{immune}$  where  $p_{immune} = 0:0.02:0.4$ 

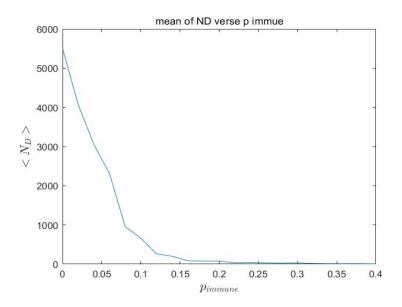


Figure 11: plot of mean of  $N_D$  verse  $p_{immune}$  where  $p_{immune} = 0:0.02:0.4$ 

# 2. Part 1 MATLAB code

## 2.1 Problem 1(a)

```
1 %%%% Homework 3(a) %%%%%%%%
2 %%%% author: Mingfu Liang %%%%%%%
3 %%%% date: 03/05/2019 %%%%%%
4
5 function [t_exit]=MingfuLiang_HW3(n_trial,L)
6 tic
```

```
7
  %L = 20;
9 \%n trial = 1000;
  %L 2 = L*L;
11
  13
  N \text{ trials} = n \text{ trial};
14
  r inject = 0.5;
_{16} r remove = 1.1;
17 N S = zeros(1000,400); % define the vector to store the number of
     susceptible individual for each iteration
18 N I = zeros(1000,400); % define the vector to store the number of infected
     individual for each iteration
19 N R = zeros(1000,400); % define the vector to store the number of removed
     individual for each iteration
20 t exit mat = zeros(1000,1); % define the vector to store the exit time for
     each iteration
  posit = 1: L; % define the index variables
  up shift = circshift (posit, 1); % shift the variables up one unit
  down shift = circshift (posit, -1); % shift the variables down one unit
23
24
  25
26
  for i = 1: N trials
27
28
      % Starting with an initial condition in which only a single individual
29
         in the center of the
      \% system (i = 10; j = 10) is infected (L = 20)
30
      \% here denote 1 is susceptible, 2 is infected, 3 is removed
31
32
      area mat = ones(L, L); % define the matrix as the system
33
      area mat(10,10) = 2; % define the (10,10) in the system to be
34
         susceptiable
      t counter =1;
35
      t = exit = 0;
36
37
      % initialize the NS, NI, NR
38
      NS = 399;
39
      NI = 1;
40
```

```
NR = 0;
41
42
      WWW/W/W/W uncomment the code below so that you can watch a moive : )
43
44
      %figure;
45
      %h11=imagesc(area mat);
46
47
      48
49
           while NI~=0
50
                          % define the infected neighbor matrix
51
                          Infected Neigh=area mat==2;
52
53
                          % define the transition rate matrix
54
                          transit rates = r inject*( 0 + Infected Neigh(
55
                             up shift, posit) ...
                           +Infected Neigh (down shift, posit) ...
56
                           +Infected Neigh (posit, up shift) ...
57
                           +Infected Neigh (posit, down shift) ...
                           +Infected Neigh (up shift, down shift) ...
59
                           +Infected Neigh (down shift, down shift) ...
60
                           +Infected Neigh (up shift, up shift)
                           +Infected Neigh (down shift, up shift));
62
                          transit rates (area mat==2) =r remove;
63
                          transit_rates(area_mat==3) = 0;
64
65
              % define the sigma c km, which is the sum of c km for m =1, m=j
66
               sigma c km = sum(transit rates(:));
68
              % define the tau
69
               tau = -log(rand())/sigma_c_km;
70
71
              %define the normalized transition rate matrix
72
               normedrates = transit rates/sigma c km;
73
               normedrates vec = normedrates(:);
74
75
              % find the smallest j satisfies the (sigma ckm from 1 to j) <=
76
              % U2 * (sigma ckm from m =1 and m=k)
77
               i select=find(cumsum(normedrates vec)>=rand(), 1);
78
```

79

```
area_mat_vec = area_mat(:); % stack the matrix to vector
80
81
              % update the NS, NI, NR
82
               if area mat vec(i select) ==2
83
                  area_mat_vec(i_select) = 3;
84
                  NR = NR +1;
85
                  NI = NI - 1;
86
               elseif area mat_vec(i_select) ==1
87
                   area mat vec(i select) = 2;
88
                  NI = NI + 1;
89
                  NS = NS - 1;
90
              end
91
92
              area mat = reshape (area mat vec, L, L); % reshape vector into matrix
93
                  back
94
          % update t exit and store the stats at this iteration
95
          t = xit = t = xit + tau;
96
          N S(i,
                 t counter) = NS;
97
          N I(i, t counter) = NI;
98
          NR(i,
                  t_{counter} = NR;
99
           t counter = t counter +1;
100
           end
101
102
       t_{exit_{mat}(i,1)=t_{exit}};
103
104
      105
106
      %set (h11, 'CData', area mat)
107
      %pause (0.01);
108
109
      110
111
   end
112
   figure;
113
   histogram (t_exit_mat, 20);
114
   title1 = 'Histogram of mean of t exit';
115
   title (title1);
116
   mean t exit = mean(t exit mat);
117
   text = ['mean of t_exit is ', num2str(mean_t_exit), ' n'];
```

```
t exit = t exit mat;
120
  toc
121
  end
122
  2.2
       Problem 1(b)
  %%%%% Homework 3(b) %%%%%%%%
  %%%% author: Mingfu Liang %%%%%%%
  \%\%\%\% date: 03/05/2019 %%%%%%%
  tic
^{8} L =100;
9 L 2 = L*L;
_{10} N trials = 1;
  r inject = 0.5;
_{12} N S = zeros(6,1); % define the vector to store the number of susceptible
     individual for each iteration
13 N I = zeros(6,1); % define the vector to store the number of infected
     individual for each iteration
14 N R = zeros(6,1); % define the vector to store the number of removed
     individual for each iteration
t exit mat = zeros(6,1); % define the vector to store the exit time for each
      iteration
  k=1;
16
  posit = 1: L; % define the index variables
  up shift = circshift (posit, 1); % shift the variables up one unit
18
  down shift = circshift (posit, -1); % shift the variables down one unit
19
20
  for r remove = 0:0.3:1.5
22
23
      % Starting with an initial condition in which only a single individual
24
         in the center of the
      % system (i = 10; j = 10) is infected (L = 20)
25
      % here denote 1 is susceptible, 2 is infected, 3 is removed
26
27
      area mat = ones(L, L); % define the matrix as the system
28
      area mat(50,47:53) = 2; % define the (50,47:53) in the system to be
```

fprintf(text);

119

```
susceptiable
       t counter =1;
30
       t = exit = 0;
31
32
      WWW/WW/W/ uncomment the code below so that you can watch a moive : )
33
34
      %figure;
35
      %h11=imagesc (area mat);
36
      %title1 = ['snapshot of r remove = ', num2str(r remove)];
37
      %title(title1)
38
39
      40
41
      % initialize the NS, NI, NR
42
      NS = L 2-7;
43
      NI = 7;
44
      NR = 0;
45
46
           while NI~=0
47
               if NI = L 2
48
                   break
49
               end
50
              % define the infected neighbor matrix
51
               Infected Neigh=area mat==2;
52
              % define the transition rate matrix
53
               transit rates = r inject*( 0 + Infected Neigh(up shift, posit)
54
                               +Infected Neigh (down shift, posit) ...
                               +Infected Neigh (posit, up shift) ...
56
                               +Infected Neigh (posit, down shift) ...
57
                               +Infected_Neigh(up_shift, down_shift) ...
58
                               +Infected Neigh (down_shift, down_shift) ...
59
                               +Infected Neigh (up shift, up shift) ...
60
                               +Infected Neigh (down shift, up shift));
61
                transit rates (area mat==2) =r remove;
62
                transit_rates(area_mat==3) = 0;
63
              % define the sigma c km, which is the sum of c km for m =1, m=j
65
               sigma c km= sum(transit rates(:));
66
```

```
% define the random number and tau
68
                U1 = rand();
69
                tau = -log(U1)/sigma \ c \ km;
70
                U2 = rand();
71
                sigma ckm = 0;
72
73
                %define the normalized transition rate matrix
74
                normedrates = transit rates./sigma c km;
75
                normedrates vec = normedrates(:);
76
77
                % find the smallest j satisfies the (sigma ckm from 1 to j) <=
78
                \% U2 * (sigma ckm from m =1 and m~=k)
79
                i select=min(find(cumsum(normedrates vec)>=U2));
80
81
                area_mat_vec = area_mat(:); % stack the matrix to vector
82
83
                % update the NS, NI, NR
84
                if area mat vec(i select) ==2
85
                    area mat vec(i select) = 3;
86
                    NR = NR +1;
87
                    NI = NI - 1;
88
                elseif area mat vec(i select) ==1
                    area mat vec(i select) = 2;
90
                    NI = NI + 1;
91
                    NS = NS - 1;
92
                end
93
                area mat = reshape (area mat vec, L, L); % reshape vector into
94
                   matrix back
95
           % update t exit and store the stats at this iteration
96
            t_exit = t_exit + tau;
           N S(k, t counter) = NS;
98
           N I(k, t counter) = NI;
99
           N R(k, t counter) = NR;
100
            t counter = t counter +1;
101
102
           %%%%%%%%%% uncomment the code here so that you can watch a moive
103
               : )
104
           %set (h11, 'CData', area mat)
105
```

```
%keyboard
106
          \%pause (0.01);
107
108
          109
110
          end
111
112
  t exit mat(k,1)=t exit;
113
  k = k+1;
  figure;
115
  imagesc(area_mat)
116
  mytitle1=['Snapshot when r remove = ', num2str(r remove)];
117
   title (mytitle1);
118
  end
119
  toc
  2.3
      Problem 1(c)
  %%%% Homework 3(c) %%%%%%%%
  %%%% date: 03/05/2019 %%%%%%
  tic
  p immune count = 1;
  range = 0.4/0.02 +1;
  mean t exit = zeros(range,1); % define the vector to store the mean of
     t exit for each p immune
  std t exit = zeros (range, 1); % define the vector to store the standard
     derivation for each p_immune
  mean ND = zeros (range, 1); % define the vector to store the mean of N {D} for
      each p immune
  std ND = zeros (range, 1); % define the vector to store the standard
     derivation of N<sub>{D}</sub> for each p_immune
13
  for p immune = 0:0.02:0.4
14
15
  text = ['p_immune = ', num2str(p_immune), ' n'];
16
   fprintf(text);
17
```

```
20
 L = 100;
21
^{22} L 2 = L*L;
  N trials = 100;
  r inject = 0.5;
_{25} r remove = 1.1;
26 N_S = zeros (N_trials, 1); % define the vector to store the number of
     susceptible individual for each iteration
  N I = zeros (N trials, 1); % define the vector to store the number of infected
      individual for each iteration
28 N R = zeros (N trials, 1); % define the vector to store the number of removed
     individual for each iteration
  t exit mat = zeros(N trials,1); % define the vector to store the exit time
     for each iteration
  N D mat =zeros (N trials, 1); % define the vector to store the number of dying
      people for each iteration
  posit = 1: L; % define the index variables
  up shift = circshift (posit, 1); % shift the variables up one unit
32
  down shift = circshift(posit, -1); % shift the variables down one unit
  %%% make p immune* L^2 number of people to immune
  [i_ind,j_ind]=ind2sub([L, L],randperm(L^2)); % generate a random permutation
35
      of all index
36
  37
38
  for i =1: N_trials
39
40
      % Starting with an initial condition in which only a single individual
41
         in the center of the
      \% system (i = 10; j = 10) is infected (L = 20)
42
      % Here denote 1 is susceptible, 2 is infected, 3 is removed
43
44
      immune num = L 2 * p immune; % calculate how many individuals will be
45
         immune
      area mat = ones(L, L); % define the matrix as the system
46
47
      % set individuals to be immune randomly
48
      for select ind = 1:immune num
49
                 i select = i ind(select ind);
50
                j_select = j_ind(select_ind);
51
```

```
area_mat(i_select, j_select) = 3;
52
      end
53
54
      area mat(50,50) = 2;
55
      t counter =1;
56
      t = exit = 0;
57
      NS = L_2 - immune_num;
58
      NI = 1;
59
      NR = immune num;
60
61
      62
63
      %transit rates = zeros(L, L);
64
      %figure;
65
      %h11=imagesc (area mat);
66
67
      68
69
          while NI~=0
70
71
             % define the infected neighbor matrix
72
              Infected Neigh=area mat==2;
73
74
             % define the transition rate matrix
75
              transit_rates = r_inject*( 0 + Infected_Neigh(up_shift, posit)
76
                             +Infected Neigh (down shift, posit) ...
77
                             +Infected_Neigh(posit, up_shift) ...
                             +Infected_Neigh(posit, down_shift) ...
79
                             +Infected Neigh (up shift, down shift) ...
80
                             +Infected_Neigh(down_shift, down_shift) ...
                             +Infected Neigh (up shift, up shift) ...
82
                             +Infected Neigh (down shift, up shift));
83
              transit rates (area mat==2) =r remove;
              transit rates (area mat==3) =0;
85
86
             % define the random number and tau
              sigma_c_km= sum(transit_rates(:));
88
              U1 = rand();
89
              tau = -log(U1)/sigma_c_km;
90
```

```
U2 = rand();
91
               sigma ckm = 0;
92
93
               %define the normalized transition rate matrix
94
               normedrates = transit rates./sigma c km;
95
               normedrates vec = normedrates(:);
96
97
               % find the smallest j satisfies the (sigma ckm from 1 to j) <=
98
               % U2 * (sigma ckm from m =1 and m=k)
99
               i_select=find (cumsum (normedrates_vec)>=U2, 1);
100
101
               area mat vec = area mat(:); % stack the matrix to vector
102
103
               % update the NS, NI, NR
104
               if area mat vec(i select) ==2
105
                   area mat vec(i select) = 3;
106
                   NR = NR +1;
107
                   NI = NI - 1;
108
               elseif area mat vec(i select) ==1
109
                   area mat vec(i select) = 2;
110
                   NI = NI + 1;
111
                   NS = NS - 1;
112
               end
113
               area mat = reshape (area mat vec, L, L); % reshape vector into
114
                  matrix back
115
           % update t exit and store the stats at this iteration
116
           t = xit = t = xit + tau;
           N S(i, t counter) = NS;
118
           N I(i,
                  t counter) = NI;
119
           N_R(i, t_counter) = NR;
120
           t counter = t counter +1;
121
           end
122
123
       t = exit = mat(i, 1) = t = exit;
124
       N_D = N_R(i,t_counter-1) - immune_num; % calculate the number of dying
125
          individual
       N D mat(i,1) = N D;
126
127
       128
```

```
129
       %set (h11, 'CData', area mat)
130
       %pause (0.01);
131
132
       133
   end
134
135
   mean t exit(p immune count, 1)=mean(t exit mat);
136
   std t exit(p immune count,1)=std(t exit mat);
137
   mean ND(p immune count, 1)=mean(N D mat);
138
   std ND(p \text{ immune count}, 1) = std(N D \text{ mat});
139
   p immune count = p immune count + 1;
140
   end
141
   toc
142
143
   t \text{ range} = 0:0.02:0.4;
144
   figure;
145
   plot(t range, mean t exit);
146
   title 2 = ['mean of t exit verse p immue'];
147
   title (title 2)
148
   xlabel('$p {immune}$', 'Interpreter', 'latex', 'FontSize',13)
149
   ylabel('$<t {exit}>$', 'Interpreter', 'latex', 'FontSize',13)
150
151
   figure;
152
   plot(t range, std t exit);
153
   xlabel('$p {immune}$', 'Interpreter', 'latex', 'FontSize', 13)
154
   ylabel('$std(t {exit})$', 'Interpreter', 'latex', 'FontSize',13)
155
   title3 = ['standard deviation of t exit verse p immue'];
156
   title (title3)
157
158
   figure;
159
   plot (t range, mean ND);
160
   xlabel('$p {immune}$', 'Interpreter', 'latex', 'FontSize',13)
161
   ylabel('$<N {D}>$', 'Interpreter', 'latex', 'FontSize', 13)
   title4 = ['mean of ND verse p immue'];
163
   title (title 4)
164
165
   figure;
166
   plot(t range, std ND);
167
   xlabel('$p_{immune}$', 'Interpreter', 'latex', 'FontSize',13)
168
```

```
ylabel('$std(N_{D})$', 'Interpreter', 'latex', 'FontSize',13)
169
   title5 = ['standard deviation of ND verse p immue'];
170
   title (title5)
171
172
   figure;
173
   errorbar(t range, mean t exit, std t exit);
174
   xlabel('$p_{immune}$', 'Interpreter', 'latex', 'FontSize',13)
175
   ylabel('$<t {exit}>$', 'Interpreter', 'latex', 'FontSize',13)
176
   title6=['error bars plot of t exit verse p immue'];
177
   title (title6)
178
   figure;
179
   errorbar(t range, mean ND,std ND);
180
   xlabel('$p_{immune}$', 'Interpreter', 'latex', 'FontSize',13)
181
   ylabel('$<N {D}>$', 'Interpreter', 'latex', 'FontSize', 13)
182
   title7=['error bars plot of ND verse p immue'];
183
   title (title7)
184
```