Complex Networks epidemics

2016.1.25(Mon)

Goal

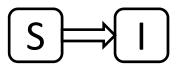
metrics	algorithms
models	processes

contents of this chapter

- Models of spread of disease
 - SI model
 - SIR model
 - SIS model
 - SIRS model
- Epidemic models on networks

SI model

- Two states
 - Susceptible (S) : not infected
 - Infected (I)

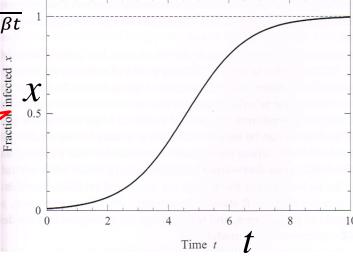


- S(t): # of susceptible individuals at time t
- X(t): # of infected individuals at time t
- β : average # of contacts per unit time
- S/n: average probability of susceptible
- $\beta S/n$: # of susceptible individuals an infected contact with
- $\beta SX/n$: average rate of new infections

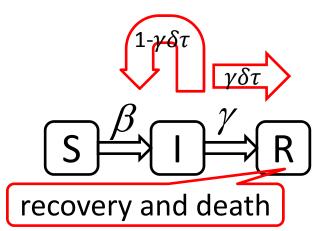
Differential equation of SI model

- $\frac{dX}{dt} = \beta \frac{SX}{n}$: the rate of change of X
- $\frac{dS}{dt} = -\beta \frac{SX}{n}$: the rate of change of S
- Fractions of susceptible and infected individuals : $s = \frac{s}{n}$, $x = \frac{x}{n}$
- $\frac{ds}{dt} = -\beta sx$, $\frac{dx}{dt} = \beta sx$
- Every individual must be wither susceptible or infected : S + X = n, s + x = 1
- Eliminate s by writing $s = 1 x \rightarrow \frac{dx}{dt} = \beta(1 x)x$
- Logistic growth equation: $x(t) = \frac{x_0 e^{\beta t}}{1 x_0 + x_0 e^{\beta t}}$
 - $-x_0$ is the value of x at t=0

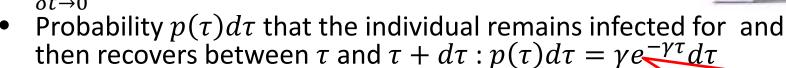
there aren't many disease that really saturate their population like this because of immune system / death of infected individuals



SIR model



- three states
 - Susceptible (S): not infected
 - Infected (I)
 - Recovered (removed) (R)
- It makes little difference to the disease whether a person is immune or dead
- au: the length of time that infected individual is likely to remain infected before they recover
- $\gamma \delta au$: probability of recovering in time interval δau
- $1 \gamma \delta \tau$: probability of not doing so
- Probability that the individual is still infected after time τ : $\lim_{\delta t \to 0} (1 \gamma \delta \tau)^{\tau/\delta \tau} = e^{-\gamma \tau}$



not realistic for most real disease

Exponential distribution: some might remain in I state for a long time

Equations for the SIR model

$$\bullet \int \frac{ds}{dt} = -\beta sx$$

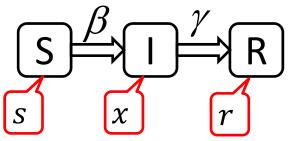
$$\bullet \int \frac{dx}{dt} = \beta sx - \gamma x$$

$$\bullet \int \frac{dr}{dt} = \gamma x$$

$$\bullet \mid \frac{dr}{dt} = \gamma x$$

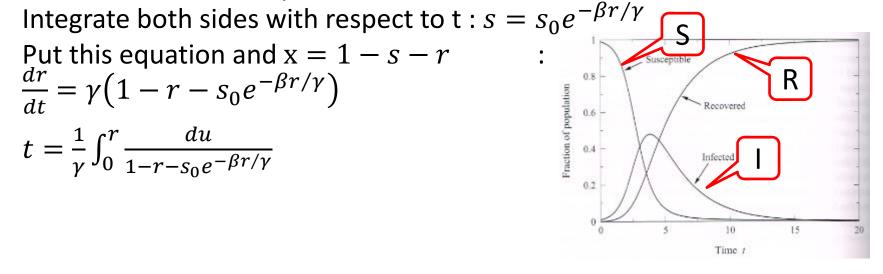
$$\bullet \ \ \, \Big\lfloor s + x + r = 1$$

- Eliminate $x : \frac{1}{s} \frac{ds}{dt} = -\frac{\beta}{\gamma} \frac{dr}{dt}$
- Put this equation and x = 1 s r $\frac{dr}{dt} = \gamma \left(1 - r - s_0 e^{-\beta r/\gamma} \right)$
- $t = \frac{1}{\nu} \int_0^r \frac{du}{1 r s_0 e^{-\beta r/\gamma}}$



Time evolution of the SIR model

$$\beta = 1, \gamma = 0.4, s_0 = 0.99, x_0 = 0.01, r_0 = 0$$



Time evolution of the SIR model

- S decreases / R increases monotonically
- S does not go to zero (because no I left as $t \to \infty$)
- R: total size of the outbreak

•
$$\frac{dr}{dt} = \gamma \left(1 - r - s_0 e^{-\beta r/\gamma} \right) = 0$$

- $r = 1 s_0 e^{-\beta r/\gamma}$
- Initial condition:
 - c infected and n-c susceptible

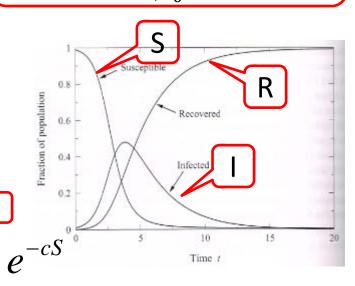
$$-s_0 = 1 - c/n$$
, $x_0 = c/n$, $r_0 = 0$

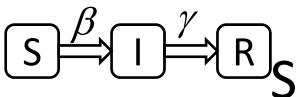
- When n → ∞, $s_0 \cong 1$
- $r = 1 e^{-\beta r/\gamma}$

Size of the giant component of a Poisson random graph

$$(c = \beta/\gamma)$$

Time evolution of the SIR model $\beta=1, \gamma=0.4, s_0=0.99, x_0=0.01, r_0=0$





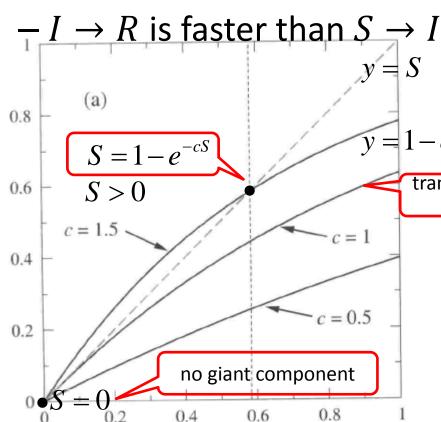
Size of epidemics $S = 1 - e^{-cS}$ $C = \beta/\gamma$

$$S = 1 - e^{-cS}$$
$$c = \beta/\gamma$$

Epidemic transition Size of giant component

0.5

• If $\beta \leq \gamma$ there is no epidemic



Average degree c transition between two regimes

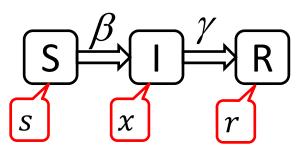
(b)

$$ce^{-c} = 1$$

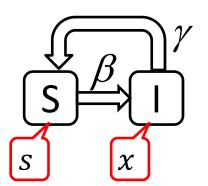
$$S = 0 \rightarrow c = 1$$

Basic reproduction number

- The average number of additional I people
 - If each I person passes disease to two others on average, then $R_0=2 \to {\rm disease}$ will grow exponentially
 - $-\operatorname{If} R_0 = 1/2 \rightarrow \operatorname{disease}$ will die exponentially
 - If $R_0 = 1$ → epidemic threshold (β = γ)



SIS model



Individuals can be infected more than once

$$\bullet \left\lceil \frac{ds}{dt} = \gamma x - \beta s x \right\rceil$$

$$\frac{dx}{dt} = \beta sx - \gamma x$$

$$\bullet \mid s + x = 1$$

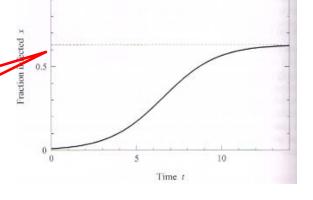
•
$$\frac{dx}{dt} = (\beta - \gamma - \beta x)x$$

Initial population of x

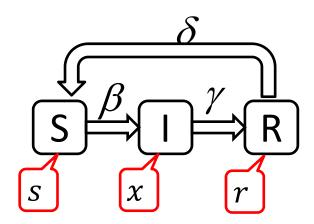
•
$$x(t) = (1 - \gamma/\beta) \frac{Ce^{(\beta-\gamma)t}}{1 + Ce^{(\beta-\gamma)t}}, C = \frac{\beta x_0}{\beta - \gamma - \beta x_0}$$

- Large population and a small number of initial carriers: $x_0 \to 0$, $C = \beta x_0/(\beta \gamma)$
- $x(t) = x_0 \frac{(\beta \gamma)e^{(\beta \gamma)t}}{\beta \gamma + \beta x_0 e^{(\beta \gamma)t}}$
- We never have the whole population infected

$$x = (\beta - \gamma)/\beta$$



SIRS model



$$\bullet \int \frac{ds}{dt} = \delta r - \beta s x$$

$$\bullet \int \frac{dx}{dt} = \beta s x - \gamma x$$

$$\bullet \int \frac{dr}{dt} = \gamma x - \delta r$$

$$\int \frac{dx}{dt} = \beta sx - \gamma x$$

$$\bullet \mid \frac{dr}{dt} = \gamma x - \delta r$$

$$\bullet \lfloor s + x + r = 1$$

- Rich behaviors depending on the values of the three parameters
 - Disease persists in an endemic state
 - Disease die out
 - Disease oscillates between outbreaks and periods of remission

Epidemic models on networks

- Previous epidemic models assumes "full mixing": each individual can potentially have contact with any other and transmit disease with probability β
- In the real world, however, most people have a set of regular acquaintances, neighbors, and so forth. Most other members can be ignored.
- The set of a person's potential contacts can be represented as a network
- The structure of that network can have a strong effect on the way a disease spread

Epidemic model + network model

Network disease model

• Transmission rate : probability per unit time (β) that infection will be transmitted between S and I two individuals connected by an edge

Late-time properties of epidemics on networks

- SI model on a network as $t \to \infty$
 - All reachable individuals will be infected
- Most networks have a one large component
- If initial carrier is chosen at random, it will infect the large component with probability S, and it will fall in one of the small components with probability 1-S
- New types of behaviors not seen in fully mixed models
 - Parameters of disease model + network structure + position of the initial carrier in the network

Late-time properties of the SIR model

- SIR model
- The probability that the individual is not infected after a total time $\tau:e^{-\beta\tau}$
- The probability that the disease is infected : $\phi = 1 e^{-\beta \tau}$
- Assumption for simplicity: every infected individuals remains infectious for the same length of time $\to \phi$ is constant across the whole network
- "Color in" or "occupy" each edge with probability ϕ or not with probability $1-\phi$

Bond percolation

- Disease spread in this model is precisely the set connected to the initial infected vertex by any path of occupied edges
 - Bond percolation cluster to which the initial carrier belongs
- Similar to percolation process (epidemics)
 - percolation transition corresponds to epidemic threshold
 - Size of outbreaks corresponds to the size of percolation clusters

