## **Biological Contagion**

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### Principles of Complex Systems, Vol. 1 | @pocsvox CSYS/MATH 300, Fall, 2020

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Simple disease spreading models

Background

Toy metapopulation







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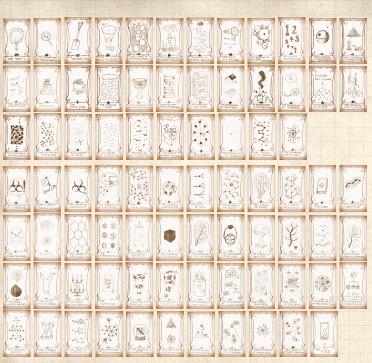
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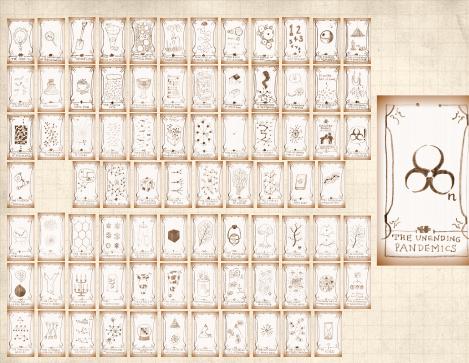














### An awful recording: Wikipedia's list of epidemics ☑ from 430 BC on.

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0 W 3	Article Talk				Read Edit Viewhis		ggio in liaix Communicins Lag
WIKIPEDIA The Free Encyclopedia		epidemics					
Main page Contents Featured content Current events Random article	From Wileydea, the five encyclopeda.  This article is a list of epidemics of infectious disease. Widespread and chronic complaints such as heart disease and allergy are not included if they are not thought to be infectious.  This list is incomplete; you can help by expanding it.						
Donate to Wikipedia Wikipedia store	Death toll (estimate)	Location 0	Date +	Comment +	Disease +	Reference +	00
Interaction Help About Wikipedia Community portal	ca. 75,000 - 100,000	Greece	429-426 BC	Known as Plague of Athens, because it was primarily in Athens.	unknown, similar to typhoid		9
Recent changes Contact page Tools What links here Related changes Upload file Special pages Permanent link Page information Willodas item	ca. 30% of population	Europe, Western Asia, Northern Africa	165-180	Known as Antonine Plague, due to the name of the Roman emperor in power at the time.	unknown, symptoms similar to smallpox		Plague panel with the 51 triumph of death: 1907–95, Deutsches Historisches Museum Berlin
		Europe	250-266 AD	Know as the Plague of Cyprian named after St. Cyprian Bishop of Carthage.	unknown, possibly smallpox		
Oile this page Print/lexport Create a book Download as PDF Printable version	ca. 40% of population	Europe	541-542	Known as Plague of Justinian, due to the name of the Byzantine emperor in power at the time.	Bubonic plague	01	An artistic portrayal of cholers which was episteric in the 19th century
Languages Q S <sub>ep</sub> ul Doutsch Simple English PEdit Irins	30% to 70% of population	Europe	1346- 1350	Known as "Black Death" or Second plague pandemic, first return of the plague to Europe after the Justinianic plague of the 6th century.	plague	(2)	
	5-15 million (80% of population)	Mexico	1545-1548	Cocoliztii	viral hemorrhagic fever	आनाम	
	2 - 2.5 million (50% of population)	Mexico	1576	Cocoliztli	viral hemorrhagic fever	(6)(7)(4)	
			1592-			ron	

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### Contagion

### A confusion of contagions:

- Is Harry Potter some kind of virus?
- What about the Da Vinci Code?
- Did Sudoku spread like a disease?
- & Language? The alphabet? [10]
- Religion?
- Democracy...?

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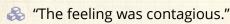






## Contagion

### Naturomorphisms



"The news spread like wildfire."

"Freedom is the most contagious virus known to man."

—Hubert H. Humphrey, Johnson's vice president

"Nothing is so contagious as enthusiasm."

—Samuel Taylor Coleridge

## Optimism according to Ambrose Bierce:

The doctrine that everything is beautiful, including what is ugly, everything good, especially the bad, and everything right that is wrong. ... It is hereditary, but fortunately not contagious.

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## Social contagion

### Eric Hoffer, 1902-1983

There is a grandeur in the uniformity of the mass. When a fashion, a dance, a song, a slogan or a joke sweeps like wildfire from one end of the continent to the other, and a hundred million people roar with laughter, sway their bodies in unison, hum one song or break forth in anger and denunciation, there is the overpowering feeling that in this country we have come nearer the brotherhood of man than ever before.



Hoffer was an interesting fellow...

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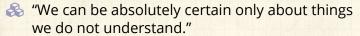


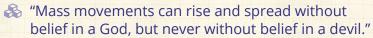


### The spread of fanaticism

Hoffer's most famous work: "The True Believer: Thoughts On The Nature Of Mass Movements" (1951) [12]

### Aphorisms-aplenty:





Where freedom is real, equality is the passion of the masses. Where equality is real, freedom is the passion of a small minority." PoCS, Vol. 1 @pocsvox Biological Contagion

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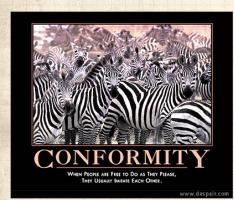
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### **Imitation**



"When people are free to do as they please, they usually imitate each other."

—Eric Hoffer
"The Passionate State of Mind" [13]

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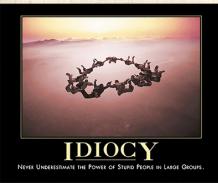
despair.com





### The collective...

despair.com



www.despair.com

"Never Underestimate the Power of Stupid People in Large Groups."

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## Examples of non-disease spreading:

### Interesting infections:



Spreading of certain buildings in the US:

http://www.youtube.com/watch?v=EGzHBtoVvpc?rel=0

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### Marbleization of the US:

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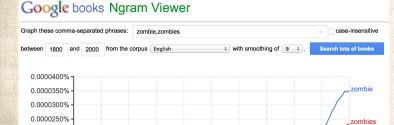








### The most terrifying contagious outbreak?



0.0000200% 0.0000150% 0.0000100% 0.0000050% 0.0000000% 1800

1820

1840

1860

1880

1900

(click on line/label for focus)

1920

1940

1960

1980

2000

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### Contagion

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### Definitions

- (1) The spreading of a quality or quantity between individuals in a population.
- (2) A disease itself: the plague, a blight, the dreaded lurgi, ...
- from Latin: con = 'together with' + tangere 'to touch."
- Contagion has unpleasant overtones...
- Just Spreading might be a more neutral word
- But contagion is kind of exciting...

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### Contagions

### Two main classes of contagion

- 1. Infectious diseases: tuberculosis, HIV, ebola, SARS, influenza, zombification, ...
- 2. Social contagion: fashion, word usage, rumors, uprisings, religion, stories about zombies, ...

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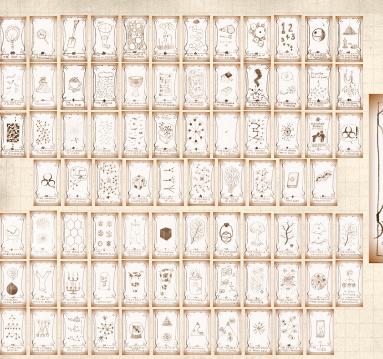
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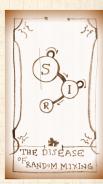
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## Mathematical Epidemiology

### The standard SIR model [18]

- = basic model of disease contagion
- Three states:
  - 1. S = Susceptible
  - 2. I = Infective/Infectious
  - 3. R = Recovered or Removed or Refractory

$$\Re S(t) + I(t) + R(t) = 1$$

- Presumes random interactions (mass-action) principle)
- Interactions are independent (no memory)
- Discrete and continuous time versions

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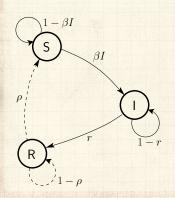






## Mathematical Epidemiology

### Discrete time automata example:



Transition Probabilities:

 $\beta$  for being infected given contact with infected r for recovery  $\rho$  for loss of immunity

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## Mathematical Epidemiology

### Original models attributed to



4 1920's: Reed and Frost



1920's/1930's: Kermack and McKendrick [14, 16, 15]



Coupled differential equations with a mass-action principle

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### Differential equations for continuous model

$$\frac{\mathrm{d}}{\mathrm{d}t}S = -\beta \underline{IS} + \rho R$$
$$\frac{\mathrm{d}}{\mathrm{d}t}I = \beta \underline{IS} - rI$$
$$\frac{\mathrm{d}}{\mathrm{d}t}R = rI - \rho R$$

 $\beta$ , r, and  $\rho$  are now rates.

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## Reproduction Number $R_0$

## Reproduction Number $R_0$

- $R_0$  = expected number of infected individuals resulting from a single initial infective
- Epidemic threshold: If  $R_0 > 1$ , 'epidemic' occurs.
- Exponential take off:  $R_0^n$  where n is the number of generations.
- $\clubsuit$  Fantastically awful notation convention:  $R_0$  and the R in SIR.

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## Reproduction Number $R_0$

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### Discrete version:

- Set up: One Infective in a randomly mixing population of Susceptibles
- $\clubsuit$  At time t=0, single infective random bumps into a Susceptible
- $\clubsuit$  Probability of transmission =  $\beta$
- At time t = 1, single Infective remains infected with probability 1-r
- At time t = k, single Infective remains infected with probability  $(1-r)^k$

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## Reproduction Number $R_0$

### Discrete version:



Expected number infected by original infective:

$$\begin{split} R_0 &= \beta + (1-r)\beta + (1-r)^2\beta + (1-r)^3\beta + \dots \\ &= \beta \left( 1 + (1-r) + (1-r)^2 + (1-r)^3 + \dots \right) \end{split}$$

$$=\beta \frac{1}{1-(1-r)} = \beta/r$$

For  $S(0) \simeq 1$  initial susceptibles (1 - S(0) = R(0)) = fraction initially immune):

$$R_0 = S(0)\beta/r$$

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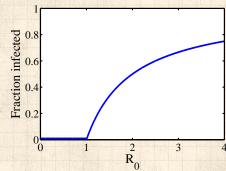
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### Example of epidemic threshold:



Continuous phase transition.

Fine idea from a simple model.

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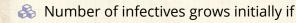
### For the continuous version



Second equation:

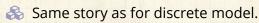
$$\frac{\mathsf{d}}{\mathsf{d}t}I = \beta SI - rI$$

$$\frac{\mathsf{d}}{\mathsf{d}t}I = (\beta S - r)I$$



$$\beta S(0) - r > 0 \Rightarrow \beta S(0) > r \Rightarrow \frac{\beta S(0)}{r} > 1$$

where  $S(0) \simeq 1$ .



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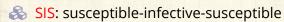
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### Many variants of the SIR model:



SIRS: susceptible-infective-recovered-susceptible

compartment models (age or gender partitions)

more categories such as 'exposed' (SEIRS)

recruitment (migration, birth)

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# Watch someone else pretend to save the world:



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### Save the world yourself:



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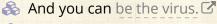
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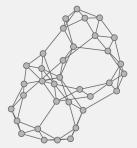


Also contagious?: Cooperative games ...

### Neural reboot—Save another pretend world with



#### Lesson 4: Quarantine



Vaccines take time to 'kick in' so they're ineffective if an infection has already begun to spread.

Start >

VAX!

Material

Fortill and the

...

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### Pandemic severity index (PSI)

Classification during/post pandemic:





Category based.



1-5 scale.



Modeled on the Saffir-Simpson hurricane scale .

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## For novel diseases:

- 1. Can we predict the size of an epidemic?
- 2. How important is the reproduction number  $R_0$ ?

# $R_0$ approximately same for all of the following:

- ♣ 1918-19 "Spanish Flu" ~ 75,000,000 world-wide, 500,000 deaths in US.
- 1957-58 "Asian Flu" ~ 2,000,000 world-wide, 70,000 deaths in US.
- & 1968-69 "Hong Kong Flu"  $\sim$  1,000,000 world-wide, 34,000 deaths in US.
- 2003 "SARS Epidemic"  $\sim$  800 deaths world-wide.

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## Size distributions

## Size distributions are important elsewhere:

- 🙈 earthquakes (Gutenberg-Richter law)
- city sizes, forest fires, war fatalities
- 🙈 wealth distributions
- 🚓 'popularity' (books, music, websites, ideas)
- Epidemics?

Power law distributions are common but not obligatory...

## Really, what about epidemics?

- Simply hasn't attracted much attention.
- Data not as clean as for other phenomena.

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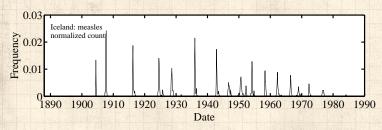






# Feeling III in Iceland

Caseload recorded monthly for range of diseases in Iceland, 1888-1990



Treat outbreaks separated in time as 'novel' diseases.

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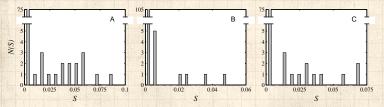






# Really not so good at all in Iceland

Epidemic size distributions N(S) for Measles, Rubella, and Whooping Cough.



Spike near S=0, relatively flat otherwise.

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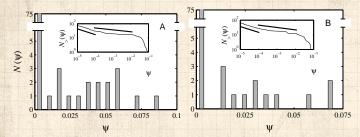
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## Measles & Pertussis



## Insert plots:

Complementary cumulative frequency distributions:

$$\mathsf{N}(\Psi'>\Psi)\propto \Psi^{-\gamma+1}$$

Limited scaling with a possible break.

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## Power law distributions

## Measured values of $\gamma$ :

 $\clubsuit$  measles: 1.40 (low  $\Psi$ ) and 1.13 (high  $\Psi$ )

 $\clubsuit$  pertussis: 1.39 (low  $\Psi$ ) and 1.16 (high  $\Psi$ )

 $\Longrightarrow$  Expect  $2 \le \gamma < 3$  (finite mean, infinite variance)

 $\clubsuit$  When  $\gamma < 1$ , can't normalize

Distribution is quite flat.

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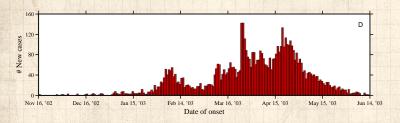
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## Resurgence—example of SARS



Epidemic slows... then an infective moves to a new context.

Epidemic discovers new 'pools' of susceptibles: Resurgence.

Importance of rare, stochastic events.

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# The challenge

## So... can a simple model produce

- 1. broad epidemic distributions and
- 2. resurgence?

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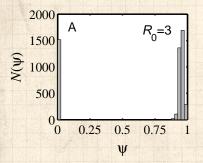
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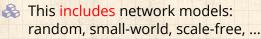


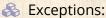


## Size distributions



Simple models typically produce bimodal or unimodal size distributions.





- 1. Forest fire models
- 2. Sophisticated metapopulation models

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# Burning through the population

## Forest fire models: [19]

- Rhodes & Anderson, 1996
- The physicist's approach:

  "if it works for magnets, it'll work for people..."

## A bit of a stretch:

- Epidemics 

   = forest fires
   spreading on 3-d and 5-d lattices.
- 2. Claim Iceland and Faroe Islands exhibit power law distributions for outbreaks.
- 3. Original forest fire model not completely understood.

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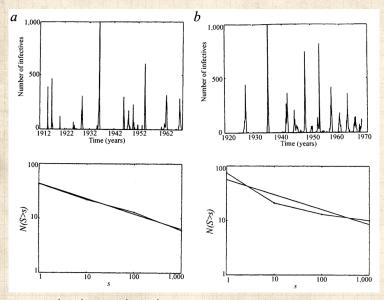
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LIBERAL-ARTS PAUDES HAV SE FAN BUT THERE'S NOTHWAY PORE! A PHIS CIST FIRST ENCOUNTRIN



## Size distributions



From Rhodes and Anderson, 1996.

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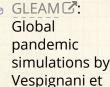




# Sophisticated metapopulation models:

- Multiscale models suggested earlier by others but not formalized (Bailey [1], Cliff and Haggett [6], Ferguson et al.)
- Community based mixing (two scales)—Longini. [17]
- Eubank et al.'s EpiSims/TRANSIMS city simulations. [9]
- Spreading through countries—Airlines: Germann et al., Colizza et al.
  [7]





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"The hidden geometry of complex, network-driven contagion phenomena" Brockmann and Helbing, Science, 342, 1337-1342, 2013. [5]

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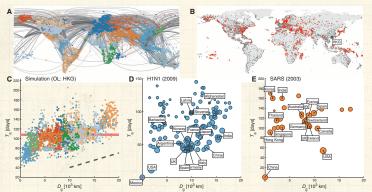


Fig. 1. Complexity in global, network-driven contagion phenomena. (A) The global mobility newhox (GMM), Gryl lines represent passenger flows along direct connections between 4069 airports worldwide. Geographic regions are distinguished by color (classified according to network modularly maximization (39)). (B) Temporal snapshot of a simulated global pandemic with initial outbreak location (OU in Hong Kong MKG). The simulation is based on the metapopulation model defined by Eq. 3 with parameters  $R_0=1.5$  p. -0.285 day.  $^{2}_{1}$   $\sim 2.85$  at  $10^{2}$  day?  $^{2}_{1}$   $\approx 10^{2}$  He Gay mbols depict locations with epidemic arrival times in the time windows 105 days  $c_{1}^{2}<12$  10 days. Because of the multiscale structure of the underlying network, the spatial distribution of disease prevalence (i.e., the fraction of intected individuals) lacks geometric coherence. No clear wave-front is visible, and based on this dynamic state, the OL cannot be easily deduced. (OF or the same simulation as in (B)) for each give the control of geographic distance  $D_{\theta}$  from the OL floodes are colored according to exequablic regions in (A)) for each of the 4069 nodes in the network. On a

global scale,  $T_a$  weakly correlates with geographic distance  $D_{ij}$  ( $R^2 = 0.34$ ). A linear fit yields an average global spreading speed of  $V_{ij} = 325$  km/day (see a ko fig. 5.7) Using  $D_a$  and  $V_a$  to estimate arrival times for specific locations, however, does not work well owing to the strong variability of the arrival times for a given geographic distance. The red horizontal bar corresponds to the arrival time window shown in (3). 0D Arrival times versus geographic distance from the source (Mexico) for the 2009 H1M1 pandemic. Symbols represent 140 affected countries, and symbol size quantifies total traffic per country. Arrival times are defined as the date of the first confirmed case in a given country after the initial outbreak on 1.7 March 2009. As in the simulated scenario, arrival time and geographic distance are only weakly correlated  $R^2 = 0.0394$ 4. (E) in analogy to (D), the panel depicts the arrival times versus geographic distance from the source (China) of the 2003 SARS epidemic for 29 affected countries worldwide. Arrival times are taken from WHO published data (2). As in (C) and (D), arrival time correlates weakly with geographic distance.

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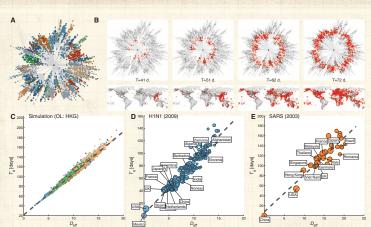


Fig. 2. Understanding global contagion phenomena using effective distance. (A) The structure of the shortest path tree (in gray) from Hong Kong (central node). Radial distance represents effective distance  $D_{\rm eff}$  as defined by Eqs. 4 and 5. Modes are colored according to the same scheme as in Fig. 1A. (B) the sequence (from left to right) of panels depicts the time course of a simulation of the same parameter set as used in Fig. 1A. (B) Prevalence is reflected by the redness of the symbols. Each panel compares the state of the system in the conventional geographic representation (bottom) with the effective distance representation (top). The complex spatial pattern in the conventional eyes is equivalent to a homogeneous parameters and the statement of the symbols.

neous wave that propagates outwards at constant effective speed in the effective distance representation, (C) Epidemic airval time  $T_2$ , versus effective distance  $D_{\rm unf}$  for the same simulated epidemic as in (B). In contrast to geographic distance  $D_{\rm unf}$  for the same simulated epidemic as in (B). In contrast to geographic distance, (B) and (B) in the contrast time (B) and (B) in (B) in (B) and (B) in (B) in

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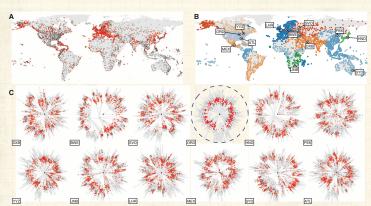


Fig. 3. Qualitative outbreak reconstruction based on effective distance. All Spatial distribution of prevalence  $f_0$  at at time  $f_2$  at days for 0.1 Chicago (parameters  $\beta = 0.28$  day;  $R_0 = 1.9$ ,  $\gamma = 2.8 \times 10^{-3}$  day;  $^2$  and  $c = 10^{-3}$ . After this time, its difficult, if not impossible, to determine the correct OL from snapshots of the dynamics. (B) Candidate OLs chosen from different geographic regions. (C) Panise depict the state of the system shown in (A) From the regions. (C) Panise depict the state of the system shown in (A) From the regions.

perspective of each candidate OL, using each OL's shortest path tree representation. Only the actual OL (ORD, circled in blue) produces a circular waveless a circular waveless a circular waveless a circular waveless. Even for comparable North American airports [Atlanta ARIL], foronto (YYZ), and Mexico City (WEQ), the wavefronts are not nearly as concentric. Effective distances thus permit the extraction of the correct OL, based on information on the mobility network and a single snapshot of the dynamics.

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# Community—S2E6: Epidemiology

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## Size distributions

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Vital work but perhaps hard to generalize from...

♣ ⇒ Create a simple model involving multiscale travel



Very big question: What is N?



Should we model SARS in Hong Kong as spreading in a neighborhood, in Hong Kong, Asia, or the world?



For simple models, we need to know the final size beforehand...

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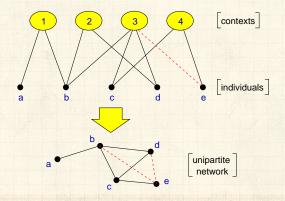


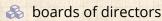




# Improving simple models

## Contexts and Identities—Bipartite networks





movies

🗞 transportation modes (subway)

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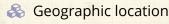


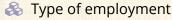


# Improving simple models

Idea for social networks: incorporate identity

# Identity is formed from attributes such as:





备 Age

Recreational activities

## Groups are crucial...

formed by people with at least one similar attribute

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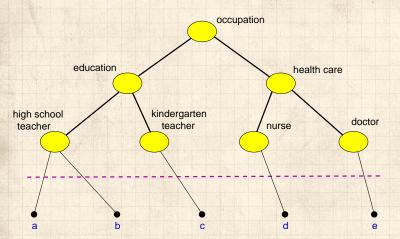
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## Infer interactions/network from identities



Distance makes sense in identity/context space.

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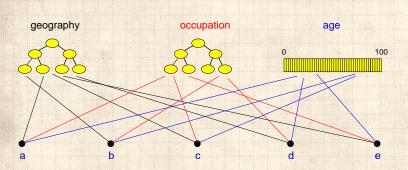
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# Generalized context space



(Blau & Schwartz [3], Simmel [20], Breiger [4])

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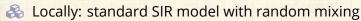
# A toy agent-based model:

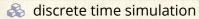
2005. [24]



"Multiscale, resurgent epidemics in a hierarchcial metapopulation model" Watts et al., Proc. Natl. Acad. Sci., **102**, 11157–11162,

# Geography: allow people to move between contexts





 $\beta$  = infection probability

P = probability of travel

**Movement distance:**  $Pr(d) \propto exp(-d/\xi)$ 

&  $\xi$  = typical travel distance

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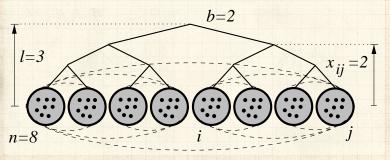




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# A toy agent-based model

## Schematic:



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# Model output

- $\clubsuit$  Define  $P_0$  = Expected number of infected individuals leaving initially infected context.
- Need  $P_0 > 1$  for disease to spread (independent of  $R_0$ ).
- Limit epidemic size by restricting frequency of travel and/or range

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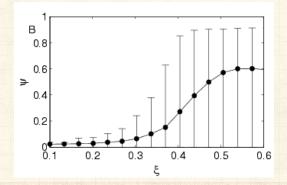






# Model output

## Varying $\xi$ :



Transition in expected final size based on typical movement distance (sensible)

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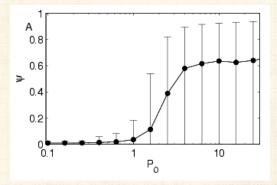


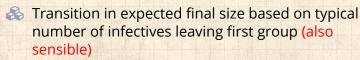




# Model output

## Varying $P_0$ :





& Travel advisories:  $\xi$  has larger effect than  $P_0$ .

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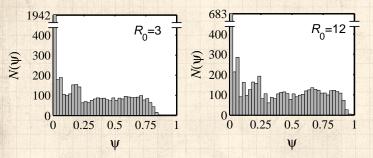
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# Example model output: size distributions



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Flat distributions are possible for certain  $\xi$  and P.



Different  $R_0$ 's may produce similar distributions



Same epidemic sizes may arise from different  $R_0$ 's

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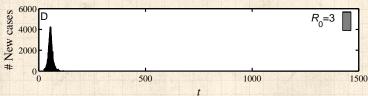






# Model output—resurgence

## Standard model:



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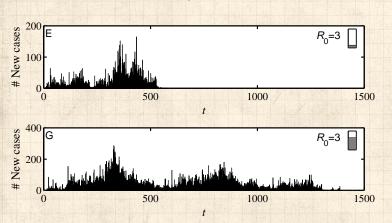






# Model output—resurgence

## Standard model with transport:



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# The upshot

Simple multiscale population structure +

stochasticity

leads to

resurgence

+

broad epidemic size distributions

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# Nutshelling

For the hierarchical movement model, epidemic size is highly unpredictable

Model is more complicated than SIR but still simple.

We haven't even included normal social responses such as travel bans and self-quarantine.

 $\Re R_0$ , however measured, is not informative about

1. how likely the observed epidemic size was,

2. and how likely future epidemics will be.

 $\ref{eq:constraint}$  Problem:  $R_0$  summarises one epidemic after the fact and enfolds movement, the price of bananas, everything.

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## Conclusions

- Disease's spread is highly sensitive to population structure.
- Rare events may matter enormously: e.g., an infected individual taking an international flight.
- More support for controlling population movement:

e.g., travel advisories, quarantine

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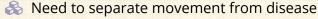






# Nutshelling

## What to do:



 $\Re R_0$  needs a friend or two.

 $lap{Need} R_0 > 1 ext{ and } P_0 > 1 ext{ and } \xi ext{ sufficiently large for disease to have a chance of spreading}$ 

And in general: keep building up the kitchen sink models.

## More wondering:

Exactly how important are rare events in disease spreading?

 $\clubsuit$  Again, what is N?

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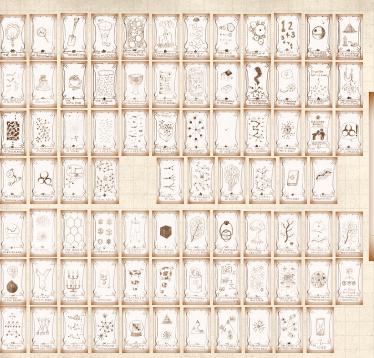
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# Krugman, 1998: "Why most economists' predictions are wrong."



"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participants—becomes apparent: most people have nothing to say to each other! By 2005 or so, it will become clear that the Internet's impact on the economy has been no greater than the fax machine's."1

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# Economics, Schmeconomics

# Alan Greenspan (September 18, 2007):

"I've been dealing with these big mathematical models of forecasting the economy ...

If I could figure out a way to determine whether or not people are more fearful or changing to more euphoric,

I don't need any of this other stuff.

I could forecast the economy better than any way I know."



http://wikipedia.org

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# Economics, Schmeconomics

### Greenspan continues:

"The trouble is that we can't figure that out. I've been in the forecasting business for 50 years. I'm no better than I ever was, and nobody else is. Forecasting 50 years ago was as good or as bad as it is today. And the reason is that human nature hasn't changed. We can't improve ourselves."

# Ion Stewart:

"You just bummed the @\*!# out of me."



wildbluffmedia.com

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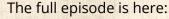
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From the Daily Show (September 18, 2007)

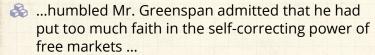




http://www.cc.com/video-clips/cenrt5/the-daily-show-whth-92993st

# Predicting social catastrophe isn't easy...

# "Greenspan Concedes Error on Regulation"



"Those of us who have looked to the self-interest of lending institutions to protect shareholders' equity, myself included, are in a state of shocked disbelief"

🙈 Rep. Henry A. Waxman: "Do you feel that your ideology pushed you to make decisions that you wish you had not made?"

Am. Greenspan conceded: "Yes, I've found a flaw. I don't know how significant or permanent it is. But I've been very distressed by that fact."

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# Economics, Schmeconomics

# James K. Galbraith:

NYT But there are at least 15,000 professional economists in this country, and you're saying only two or three of them foresaw the mortgage crisis? [JKG] Ten or 12 would be closer than two or three.

NYT What does that say about the field of economics, which claims to be a science? [JKG] It's an enormous blot on the reputation of the profession. There are thousands of economists. Most of them teach. And most of them teach a theoretical framework that has been shown to be fundamentally useless.

From the New York Times, 11/02/2008

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# Other attempts to use SIR and co. elsewhere:

- Adoption of ideas/beliefs (Goffman & Newell, 1964)[11]
- Spread of rumors (Daley & Kendall, 1965) [8]
- Diffusion of innovations (Bass, 1969)<sup>[2]</sup>
- Spread of fanatical behavior (Castillo-Chávez & Song, 2003)
- Spread of Feynmann diagrams (Bettencourt et al., 2006)

# Social contagion:

- SIR may apply sometimes ...
- But we need new fundamental models.
- Next up: Thresholds.

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# We really should know social contagion is different but ...



2015. [22]

"It's contagious: Rethinking a metaphor dialogically" Warren and Power, Culture & Psychology, 21, 359-379,



A "Facebook will lose 80% of users by 2017, say Princeton researchers" (Guardian, 2014)



"Epidemiological modeling of online social network dynamics" Spechler and Cannarella, Availabe online at http://arxiv.org/abs/1401.4208, 2014. [21]

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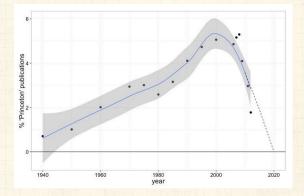






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# The Facebook Data Science team's response ::



Mike Develin, Lada Adamic, and Sean Taylor.

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Availabe online at http://arxiv.org/abs/1401.4208, 2014. pdf♂

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