# **Biological Contagion**

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

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Computational Story Lab | Vermont Complex Systems Center Vermont Advanced Computing Core | University of Vermont

















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Introduction

Simple disease spreading models

Prediction

More models

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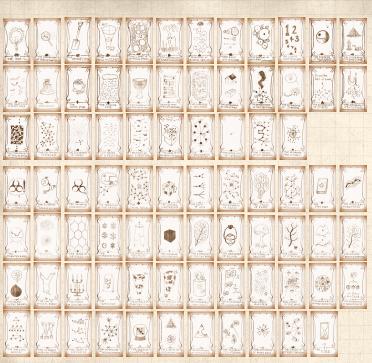
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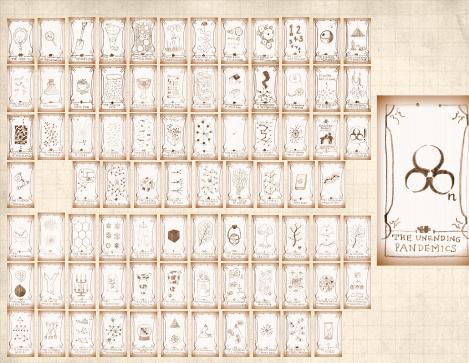
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### An awful recording: Wikipedia's list of epidemics from 430 BC on.

O W	Article Talk				Read Edit View his		gged in Talk Contributions Lo
WIKIPEDIA The Free Encyclopedia		epidemics					
Main page Contents Featured content Current events Bandom article	From Whoptals, the five emorphodus.  This article is a flat of epidemics of infectious disease. Widespread and chronic complaints such as heart disease and allergy are not included if they are not incupit to be infectious.  This lat is incomplete; you can help by expanding it.						
Donate to Wikipedia Wikipedia store	Death toll (estimate)	Location +	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		Com to
Recent changes Cornact page Tools What links here Related changes Upload file Special pages Permanent link Page information Wilddass 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 5 triumph of death, 1807–95 Deutsches Historisches Museum Berlin
		Europe	250-266 AD	Know as the Plague of Cyprian named after St. Cyprian Bishop of Carthage.	unknown, possibly smallpox		J.
Cite this page Printisoport 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	(1)	An artistic portrayal of cholens which was potentic in the 19th century
Languapes (الربية) العربة Dautsch Bimple English Bimple //Edit links	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	(3)(4)(4)	
	2 - 2.5 million (50% of population)	Mexico	1576	Cocoliztii	viral hemorrhagic fever	(4)(7)(4)	
		Common matters	1592-			190	

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A confusion of contagions:

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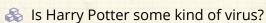
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### A confusion of contagions:



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### A confusion of contagions:

Is Harry Potter some kind of virus?

What about the Da Vinci Code?

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### A confusion of contagions:

Is Harry Potter some kind of virus?

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Did Sudoku spread like a disease?

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### 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]

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### A confusion of contagions:

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- & Religion?

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- & Religion?
- Democracy...?

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# Naturomorphisms

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### Naturomorphisms



"The feeling was contagious."

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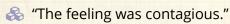
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### Naturomorphisms



"The news spread like wildfire."

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### **Naturomorphisms**



"The feeling was contagious."



"The news spread like wildfire."



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

—Hubert H. Humphrey, Johnson's vice president

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### **Naturomorphisms**



"The feeling was contagious."



"The news spread like wildfire."



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"Nothing is so contagious as enthusiasm."

—Samuel Taylor Coleridge

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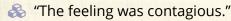
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### Naturomorphisms



"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."

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### 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. ...

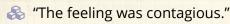
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### Naturomorphisms



"The news spread like wildfire."

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—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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Eric Hoffer, 1902-1983

There is a grandeur in the uniformity of the mass.

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Eric Hoffer, 1902-1983

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#### Eric Hoffer, 1902-1983

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#### Eric Hoffer, 1902-1983

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#### Eric Hoffer, 1902-1983

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Hoffer was an interesting fellow...

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

Aphorisms-aplenty:

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

### Aphorisms-aplenty:



"We can be absolutely certain only about things" we do not understand."

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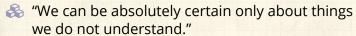
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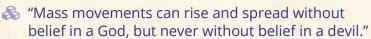
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### Aphorisms-aplenty:





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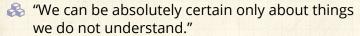
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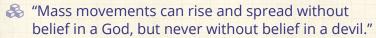
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Hoffer's most famous work: "The True Believer: Thoughts On The Nature Of Mass Movements" (1951) [12]

### Aphorisms-aplenty:





"Where freedom is real, equality is the passion of the masses. PoCS, Vol. 1 Biological Contagion 12 of 97

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

### Aphorisms-aplenty:

- "We can be absolutely certain only about things we do not understand."
- "Mass movements can rise and spread without belief in a God, but never without belief in a devil."
- "Where freedom is real, equality is the passion of the masses. Where equality is real, freedom is the passion of a small minority."

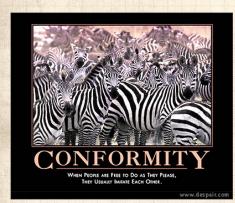
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### **Imitation**



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

—Eric Hoffer "The Passionate State of Mind" [13] PoCS, Vol. 1 Biological Contagion 13 of 97

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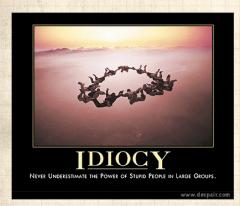
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despair.com

## The collective...



"Never Underestimate the Power of Stupid People in Large Groups." PoCS, Vol. 1 Biological Contagion 14 of 97

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despair.com

# Examples of non-disease spreading:

# Interesting infections:



Spreading of certain buildings in the US:

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## Marbleization of the US:

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# The most terrifying contagious outbreak?

## Google books Ngram Viewer



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## **Definitions**

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## **Definitions**



(1) The spreading of a quality or quantity between individuals in a population.

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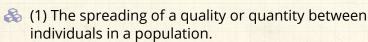
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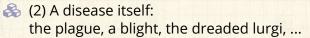
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## **Definitions**





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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."

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## Definitions

- (1) The spreading of a quality or quantity between individuals in a population.
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- Contagion has unpleasant overtones...

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- Just Spreading might be a more neutral word

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- 🗞 Contagion has unpleasant overtones...
- Just Spreading might be a more neutral word
- But contagion is kind of exciting...

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Two main classes of contagion

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# Two main classes of contagion

1. Infectious diseases

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# Two main classes of contagion

1. Infectious diseases

2. Social contagion

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# Two main classes of contagion

- 1. Infectious diseases: tuberculosis, HIV, ebola, SARS, influenza, zombification, ...
- 2. Social contagion

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# Two main classes of contagion

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

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# Archival footage from the Black Plague

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# Community—S2E6: Epidemiology

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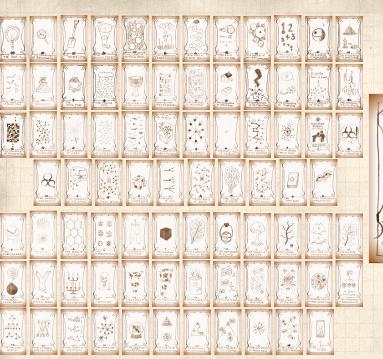
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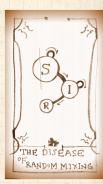
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The standard SIR model [18]

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The standard SIR model [18]



= basic model of disease contagion

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## The standard SIR model [18]

🚓 = basic model of disease contagion

Three states:

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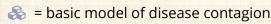
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## The standard SIR model [18]



Three states:

1. S = Susceptible

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## The standard SIR model [18]



= basic model of disease contagion



Three states:

- 1. S = Susceptible
- 2. I = Infective/Infectious

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## The standard SIR model [18]



= basic model of disease contagion



Three states:

- 1. S = Susceptible
- 2. I = Infective/Infectious
- 3. R = Recovered

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## 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

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

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Presumes random interactions (mass-action principle)

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- Presumes random interactions (mass-action principle)
- Interactions are independent (no memory)

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  - 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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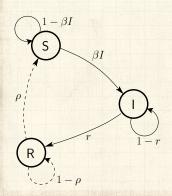
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# Discrete time automata example:



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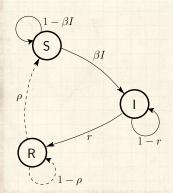
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# Discrete time automata example:



Transition Probabilities:

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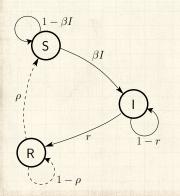
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# Discrete time automata example:



Transition Probabilities:

 $\beta$  for being infected given contact with infected

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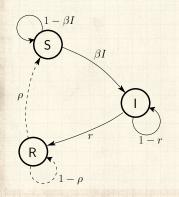
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# Discrete time automata example:



Transition Probabilities:

eta for being infected given contact with infected r for recovery

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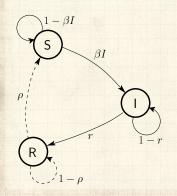
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### Discrete time automata example:



Transition Probabilities:

eta for being infected given contact with infected r for recovery

 $\rho$  for loss of immunity

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Original models attributed to

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### Original models attributed to



4 1920's: Reed and Frost

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### Original models attributed to

1920's: Reed and Frost

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

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### 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  $R_0$ 

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### Reproduction Number $R_0$



 $R_0$  = expected number of infected individuals resulting from a single initial infective

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### Reproduction Number $R_0$

- $R_0$  = expected number of infected individuals resulting from a single initial infective
- $\Leftrightarrow$  Epidemic threshold: If  $R_0 > 1$ , 'epidemic' occurs.

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### Reproduction Number $R_0$

- $\Re R_0$  = expected number of infected individuals resulting from a single initial infective
- & Epidemic threshold: If  $R_0 > 1$ , 'epidemic' occurs.
- $\Re$  Exponential take off:  $R_0^n$  where n is the number of generations.

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### Reproduction Number $R_0$

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

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#### Discrete version:



Set up: One Infective in a randomly mixing population of Susceptibles

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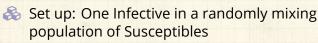
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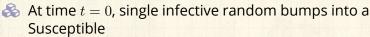
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#### Discrete version:





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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
- A Probability of transmission =  $\beta$

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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
- $\ensuremath{\mathfrak{S}}$  Probability of transmission =  $\beta$
- $\Leftrightarrow$  At time t=1, single Infective remains infected with probability 1-r

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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
- $\ensuremath{\mathfrak{S}}$  Probability of transmission =  $\beta$
- At time t=1, single Infective remains infected with probability 1-r
- $\Leftrightarrow$  At time t=k, single Infective remains infected with probability  $(1-r)^k$

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#### Discrete version:



Expected number infected by original infective:

$$R_0 = \beta + (1-r)\beta + (1-r)^2\beta + (1-r)^3\beta + \dots$$

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#### Discrete version:



Expected number infected by original infective:

$$R_0 = \beta + (1-r)\beta + (1-r)^2\beta + (1-r)^3\beta + \dots$$

$$=\beta \left(1+(1-r)+(1-r)^2+(1-r)^3+...\right)$$

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### Discrete version:



Expected number infected by original infective:

$$R_0 = \beta + (1-r)\beta + (1-r)^2\beta + (1-r)^3\beta + \dots$$

 $= \beta \left( 1 + (1 - r) + (1 - r)^2 + (1 - r)^3 + \dots \right)$ 

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

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#### Discrete version:



Expected number infected by original infective:

$$R_0 = \beta + (1-r)\beta + (1-r)^2\beta + (1-r)^3\beta + \dots$$

$$= \beta \left( 1 + (1-r) + (1-r)^2 + (1-r)^3 + \ldots \right)$$

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

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#### 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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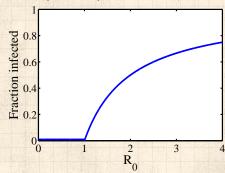
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### Example of epidemic threshold:





Continuous phase transition.



Fine idea from a simple model.

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### For the continuous version



Second equation:

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

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### For the continuous version



Second equation:

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

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

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### For the continuous version



Second equation:

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

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



Number of infectives grows initially if

$$\beta S(0) - r > 0$$

where  $S(0) \simeq 1$ .

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#### For the continuous version



Second equation:

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

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



Number of infectives grows initially if

$$\beta S(0) - r > 0 \Rightarrow \beta S(0) > r$$

where  $S(0) \simeq 1$ .

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#### For the continuous version



Second equation:

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

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



Number of infectives grows initially if

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

where  $S(0) \simeq 1$ .

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#### For the continuous version



Second equation:

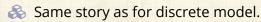
$$\frac{\mathrm{d}}{\mathrm{d}t}I = \beta SI - rI$$

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

Number of infectives grows initially if

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

where  $S(0) \simeq 1$ .



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Many variants of the SIR model:

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### Many variants of the SIR model:



SIS: susceptible-infective-susceptible

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### Many variants of the SIR model:



SIS: susceptible-infective-susceptible



SIRS: susceptible-infective-recovered-susceptible

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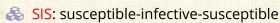
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### Many variants of the SIR model:



SIRS: susceptible-infective-recovered-susceptible

compartment models (age or gender partitions)

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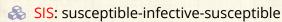
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### Many variants of the SIR model:



SIRS: susceptible-infective-recovered-susceptible

& compartment models (age or gender partitions)

more categories such as 'exposed' (SEIRS)

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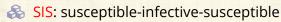
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### Many variants of the SIR model:



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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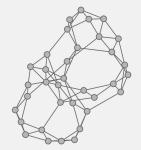
And you can be the virus.



Also contagious?: Cooperative games ...

# Neural reboot—Save another pretend world with Vax: ♂

#### Lesson 4: Quarantine



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

Start >

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Epidemics

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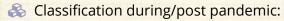
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### Pandemic severity index (PSI)







Category based.



1-5 scale.



Modeled on the Saffir-Simpson hurricane scale .

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1. Can we predict the size of an epidemic?

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

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- 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:

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- 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.

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- 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:

- $\approx$  1957-58 "Asian Flu"  $\sim$  2,000,000 world-wide, 70,000 deaths in US.

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- 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" ~ 1,000,000 world-wide, 34.000 deaths in US.

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

## ${\cal R}_0$ approximately same for all of the following:

- 3 1957-58 "Asian Flu"  $\sim$  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 are important elsewhere:

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### Size distributions are important elsewhere:



earthquakes (Gutenberg-Richter law)

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### Size distributions are important elsewhere:



earthquakes (Gutenberg-Richter law)

& city sizes, forest fires, war fatalities

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### Size distributions are important elsewhere:

🚓 earthquakes (Gutenberg-Richter law)

🚓 city sizes, forest fires, war fatalities

wealth distributions

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### Size distributions are important elsewhere:

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

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### Size distributions are important elsewhere:

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- wealth distributions
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- & Epidemics?

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- 🗞 city sizes, forest fires, war fatalities
- wealth distributions
- 🚓 'popularity' (books, music, websites, ideas)
- & Epidemics?

Power law distributions are common but not obligatory...

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### Size distributions are important elsewhere:

- earthquakes (Gutenberg-Richter law)
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- wealth distributions
- 'popularity' (books, music, websites, ideas)
- Epidemics?

Power law distributions are common but not obligatory...

Really, what about epidemics?

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### 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.

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### 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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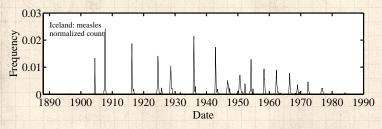
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# Feeling III in Iceland

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





Treat outbreaks separated in time as 'novel' diseases.

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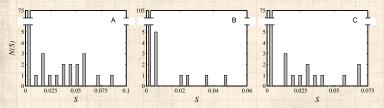
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## Really not so good at all in Iceland

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



Spike near S=0, relatively flat otherwise.

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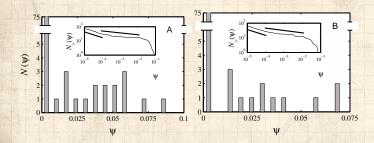
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### Measles & Pertussis



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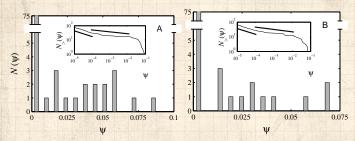
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### Measles & Pertussis



### Insert plots:

Complementary cumulative frequency distributions:

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

Limited scaling with a possible break.

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Measured values of  $\gamma$ :

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### Measured values of $\gamma$ :

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

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### 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  $\Psi$ )

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

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

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

Distribution is quite flat.

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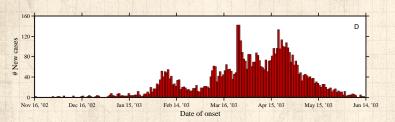
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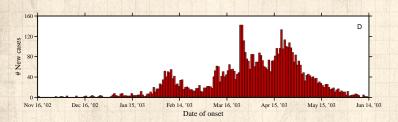
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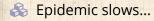
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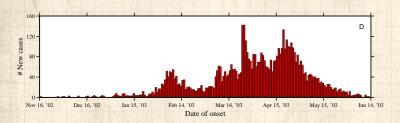
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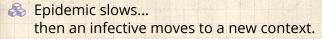
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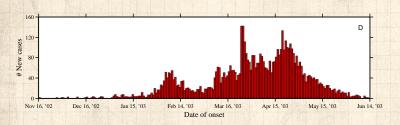
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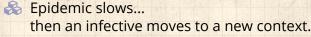
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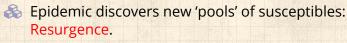
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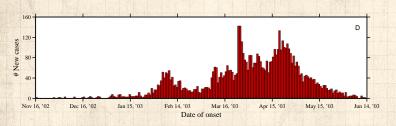
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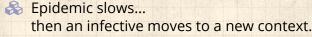
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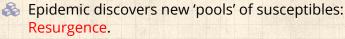
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Importance of rare, stochastic events.

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# Community—S2E6: Epidemiology

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# The challenge

### So... can a simple model produce

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

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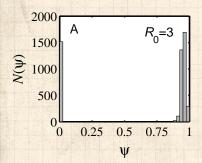
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Simple models typically produce bimodal or unimodal size distributions.

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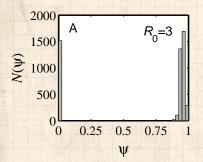
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Simple models typically produce bimodal or unimodal size distributions.

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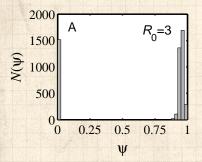
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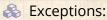
This includes network models: random, small-world, scale-free, ...



size distributions.

Simple models typically produce bimodal or unimodal

This includes network models: random, small-world, scale-free, ...



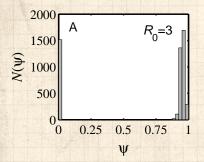
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Simple models typically produce bimodal or unimodal size distributions.

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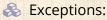
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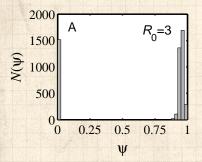
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This includes network models: random, small-world, scale-free, ...



1. Forest fire models



Simple models typically produce bimodal or unimodal size distributions.

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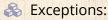
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This includes network models: random, small-world, scale-free, ...



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

Forest fire models: [19]

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Forest fire models: [19]



Rhodes & Anderson, 1996

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Rhodes & Anderson, 1996



The physicist's approach:

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

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The physicist's approach:

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### A bit of a stretch:

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### A bit of a stretch:

1. Epidemics  $\equiv$  forest fires spreading on 3-d and 5-d lattices. PoCS, Vol. 1 Biological Contagion 51 of 97

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- Epidemics 

   = forest fires
   spreading on 3-d and 5-d lattices.
- 2. Claim Iceland and Faroe Islands exhibit power law distributions for outbreaks.

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### 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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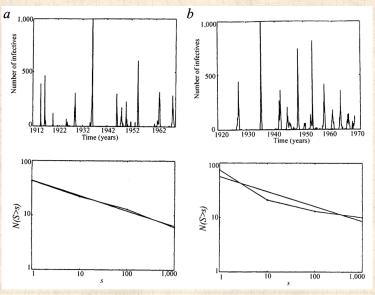
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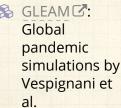


From Rhodes and Anderson, 1996.

# 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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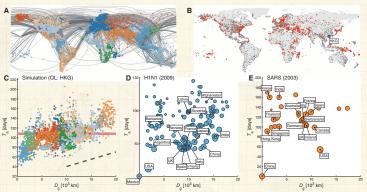


Fig. 1. Complexity in global, network-driven contagion phenomena. (A) The global mobility network (GMN). Gray lines represent passenger flows along direct connections between 4669 airports worldwide. Geographic regions are distinguished by color (classified according to network modularly maximization S97). (B) Temporal snepshor of a simulated global pandernic with initial outbreak location (OU in Hong Kong (HKG). The simulation is based on the metapopulation model defined by Eq. 3 with parameters  $R_0=1.5$  p.  $\theta=0.258$  day.  $^{2}\gamma=2.8\times 10^{3}$  day?  $^{2}\epsilon=10^{2}$ . Red symbols depict locations with epidemic arrival times in the time window 105 days  $\Gamma_{3}$  C. 211 days. Because of the multiscale structure of the underlying network, the spatial distribution of disease prevalence (i.e., the fraction of infected individuals) lacks geometric coherence. No clear wavefront is visible, and based on this dynamic state, the OL cannot be easily deduced. (OF or the same simulation as in (B), the pand elegics arrival times  $T_{ij}$  as a function of geographic distance  $D_{ij}$  from the OL (nodes are colored according to ecographic regions as in (Al)) for each of the 4069 nodes in the network. On a

global scale,  $T_c$  weakly correlates with geographic distance  $D_c$  ( $K^2 = 0.34$ ). A linear fit yelds an average global spreading speed of  $V_c = 3.31$  km/dsy cost box fig. 57). Using  $D_c$  and  $V_g$  to estimate arrival times for specific locations, however, does not work well owing to the strong viriality of the arrival time (so go specific distance). A linear field of the properties of the arrival time window shown in (3). (D) Arrival times versus geographic distance from the source (Mexico for the 2009 HML) 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 their initial outbreak on 17 March 2009. As in the simulated scenario, arrival time and geographic distance are only weakly correlated  $K^2 = 0.0394$ 44. (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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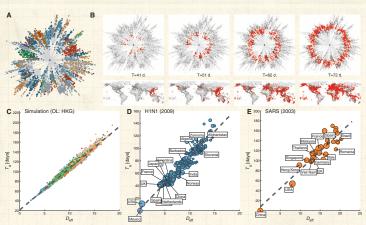


Fig. 2. Understanding global contagion phenomena using effective distance. (A) He structure of the shortest path tree in gray from Hong Kong (central node). Radial distance represents effective distance  $D_{ijk}$  and self-model yets and S. Nodes are colored according to the same scheme as in Fig. 1A. (8). The sequence (from left to right) of panels depicts the time course of a simulated model disease with initial outbreak in Hong Kong (MkK), for the same parameter set a used in Fig. 1B. Prevalence is reflected by the redness of the symbols. Each past compares the state of the system in the conventional geographic representation (top). The complex spatial pattern in the conventional (eve) sequivalent to a homogeneous parameter of the properties 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), effective distance is an excellent predictor of arrival times, (D) and (B) Linear relationship between effective distance and arrival time for the (D) of (B) Hall pandemic (D) and the (D) SAMS epidemic (D). The arrival time data are the operation of (D) and (D) is the (D) and (D) and (D) and (D) and (D) and (D) is the (D) and (D) and (D) are districted distance was computed from the opposite of (D) and (D). The effective distance was computed from the observe a strong correlation between arrival time and effective distance was defective distance.

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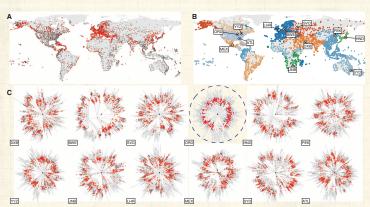


Fig. 3. Qualitative outbreak reconstruction based on effective distance. (A) Spatial distribution of prevalence  $\beta/0$  at time f=81 days for Ot. Chicago (parameters  $\beta=0.28$  day $^{-2}$ ,  $R_0=1.9$ ,  $\gamma=2.8\times 10^{-3}$  day $^{-3}$ , and  $\epsilon=10^{-9}$ . After this time, its difficult, if not impossible, to determine the correct Ot from snapshots of the dynamics. (B) Candidate OLs chosen from different geographic regions. (C) Panels depict the state of the system shown in (A) from the

perspective of each candidate OL, using each OL's shortest path tree representation. Only the actual OL (ORD, circled in blue) produces a circular wavefront. Even for comparable North American airports [Atlanta AUT, Toronto (YVZ), and Mexico City (MEXO), 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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Vital work but perhaps hard to generalize from...

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Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel

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Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel



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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?

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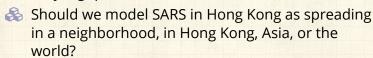
Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel



Very big question: What is N?



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

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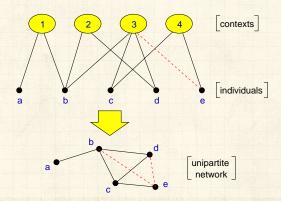
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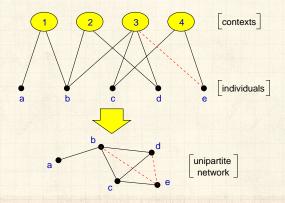
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### Contexts and Identities—Bipartite networks





boards of directors

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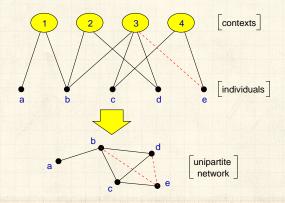
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## Contexts and Identities—Bipartite networks



boards of directors



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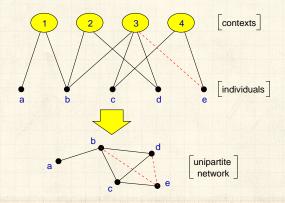
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### Contexts and Identities—Bipartite networks





boards of directors



movies



transportation modes (subway)

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Idea for social networks: incorporate identity

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:

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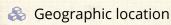
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Idea for social networks: incorporate identity

Identity is formed from attributes such as:



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Idea for social networks: incorporate identity

# Identity is formed from attributes such as:



Geographic location



Type of employment

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Idea for social networks: incorporate identity

### Identity is formed from attributes such as:

Geographic location

Type of employment

Age

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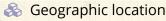
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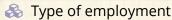
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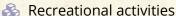
Idea for social networks: incorporate identity

### Identity is formed from attributes such as:









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Idea for social networks: incorporate identity

### Identity is formed from attributes such as:

- Geographic location
- Type of employment
- 备 Age
- Recreational activities

Groups are crucial...

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Idea for social networks: incorporate identity

### Identity is formed from attributes such as:

- Geographic location
- Type of employment
- 备 Age
- Recreational activities

### Groups are crucial...

formed by people with at least one similar attribute

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Idea for social networks: incorporate identity

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- Geographic location
- Type of employment
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- Recreational activities

### Groups are crucial...

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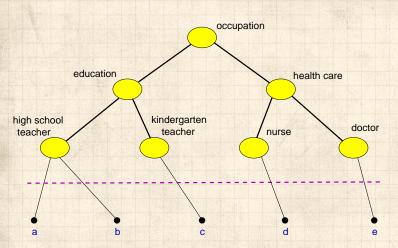
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### Infer interactions/network from identities



Distance makes sense in identity/context space.

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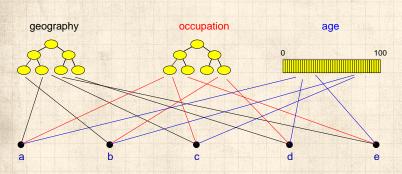
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### Generalized context space



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

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"Multiscale, resurgent epidemics in a hierarchcial metapopulation model" Watts et al., Proc. Natl. Acad. Sci., **102**, 11157–11162, 2005. [24]

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discrete time simulation

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 $\beta$  = infection probability

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# Geography: allow people to move between contexts

- 🚷 Locally: standard SIR model with random mixing
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- $\beta$  = infection probability
- P = probability of travel

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# Geography: allow people to move between contexts

- & Locally: standard SIR model with random mixing
- & discrete time simulation
- $\beta$  = infection probability
- P = probability of travel
- ℰ Movement distance: Pr(d) ∝ exp(−d/ξ)

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2005. [24]



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# Geography: allow people to move between contexts

- & Locally: standard SIR model with random mixing
- & discrete time simulation
- $\beta$  = infection probability
- $\Re$  P = probability of travel
- 战 Movement distance: Pr(d) ⋈ exp(−d/ξ)
- &  $\xi$  = typical travel distance

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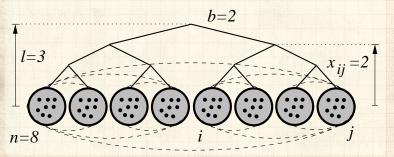
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 Define  $P_0 =$  Expected number of infected individuals leaving initially infected context.

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- $\ensuremath{\mathfrak{S}}$  Define  $P_0$  = Expected number of infected individuals leaving initially infected context.
- Need  $P_0 > 1$  for disease to spread (independent of  $R_0$ ).

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- Solution 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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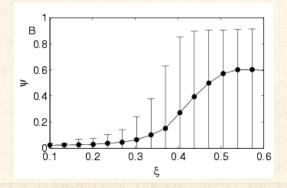
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### Varying $\xi$ :





Transition in expected final size based on typical movement distance

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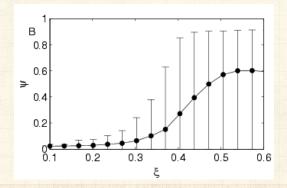
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### Varying $\xi$ :





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

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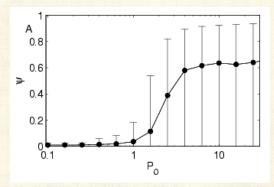
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### Varying $P_0$ :



Transition in expected final size based on typical number of infectives leaving first group PoCS, Vol. 1 Biological Contagion 70 of 97

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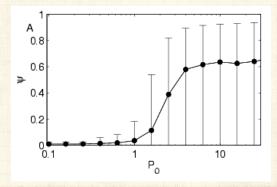
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### Varying $P_0$ :



Transition in expected final size based on typical number of infectives leaving first group (also sensible) PoCS, Vol. 1 Biological Contagion 70 of 97

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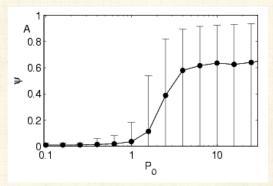
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### Varying $P_0$ :



Transition in expected final size based on typical number of infectives leaving first group (also sensible)



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

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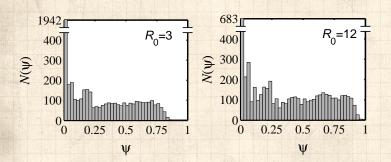
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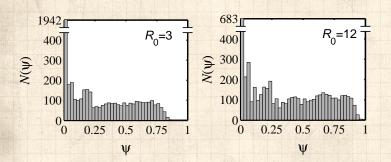
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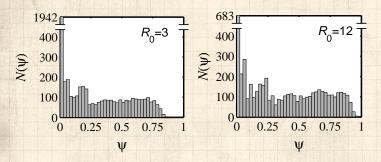
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 $\S$  Flat distributions are possible for certain  $\xi$  and P.

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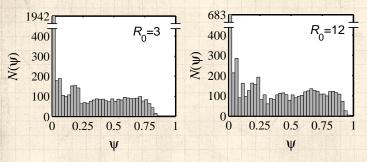
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Flat distributions are possible for certain  $\xi$  and P.



 $\mathbb{A}$  Different  $R_0$ 's may produce similar distributions

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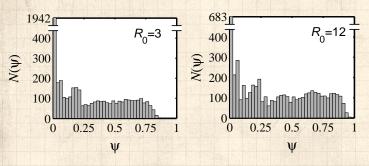
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Flat distributions are possible for certain  $\xi$  and P.



Different  $R_0$ 's may produce similar distributions



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

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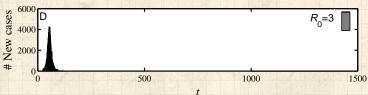
#### Model output

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### Model output—resurgence

#### Standard model:



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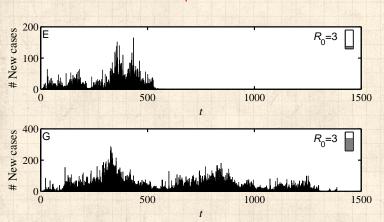
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### Model output—resurgence

### Standard model with transport:



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### The upshot

Simple multiscale population structure

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### The upshot

Simple multiscale population structure + stochasticity

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### The upshot

Simple multiscale population structure + stochasticity

leads to

resurgence

+

broad epidemic size distributions

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For the hierarchical movement model, epidemic size is highly unpredictable

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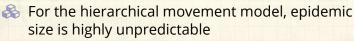
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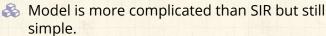
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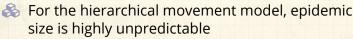
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Model is more complicated than SIR but still simple.

We haven't even included normal social responses such as travel bans and self-quarantine. PoCS, Vol. 1 Biological Contagion 76 of 97

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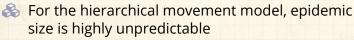
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Model is more complicated than SIR but still simple.

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 $\clubsuit$  The reproduction number  $R_0$  is not terribly useful.

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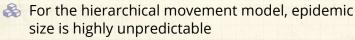
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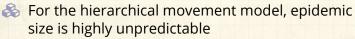
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 $\ensuremath{\mathfrak{S}}$  The reproduction number  $R_0$  is not terribly useful.

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

1. how likely the observed epidemic size was,

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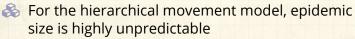
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 $\clubsuit$  The reproduction number  $R_0$  is not terribly useful.

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

- 1. how likely the observed epidemic size was,
- 2. and how likely future epidemics will be.

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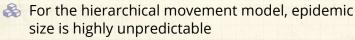
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 $\ensuremath{\mathfrak{S}}$  The reproduction number  $R_0$  is not terribly useful.

 $R_0$ , however measured, is not informative about

- 1. how likely the observed epidemic size was,
- 2. and how likely future epidemics will be.
- Arr Problem:  $R_0$  summarises one epidemic after the fact and enfolds movement, the price of bananas, everything.

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Disease's spread is highly sensitive to population structure.

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Disease's spread is highly sensitive to population structure.

Rare events may matter enormously:

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Disease's spread is highly sensitive to population structure.

Rare events may matter enormously: e.g., an infected individual taking an international flight.

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- 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:

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- 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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What to do:

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#### What to do:



Need to separate movement from disease

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#### What to do:

Need to separate movement from disease

 $\Re R_0$  needs a friend or two.

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#### What to do:



Need to separate movement from disease



 $\Re R_0$  needs a friend or two.



 $\Re$  Need  $R_0 > 1$  and  $P_0 > 1$  and  $\xi$  sufficiently large for disease to have a chance of spreading

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#### What to do:

- Need to separate movement from disease
- $\Re R_0$  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.

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#### What to do:

- Need to separate movement from disease
- $\Re R_0$  needs a friend or two.
- $\ \, \hbox{$\stackrel{>}{ \sim}$} \, \, \hbox{Need} \, R_0 > 1 \, \hbox{and} \, P_0 > 1 \, \hbox{and} \, \xi \, \hbox{sufficiently large} \,$  for disease to have a chance of spreading
- And in general: keep building up the kitchen sink models.

More wondering:

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#### What to do:

Need to separate movement from disease

 $\Re R_0$  needs a friend or two.

 $lap{8}$  Need  $R_0>1$  and  $P_0>1$  and  $\xi$  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?

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#### What to do:

Need to separate movement from disease

 $R_0$  needs a friend or two.

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

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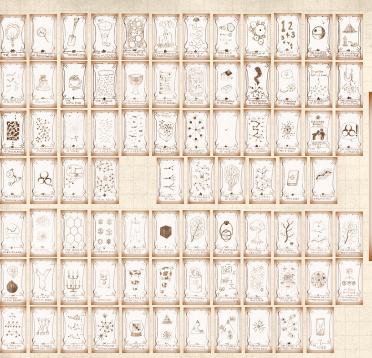
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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—



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"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—

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"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:

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"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!

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"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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¹http://www.redherring.com/mag/issue55/economics.html 🗗

Alan Greenspan (September 18, 2007):



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## Alan Greenspan (September 18, 2007):

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



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### Alan Greenspan (September 18, 2007):

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



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### 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.



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### 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:

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"The trouble is that we can't figure that out. I've been in the forecasting business for 50 years.

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Jon Stewart:

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



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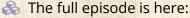
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http://www.cc.com/video-clips/cenrt5/the-daily-show-with-jon-ste

"Greenspan Concedes Error on Regulation"

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"Greenspan Concedes Error on Regulation"



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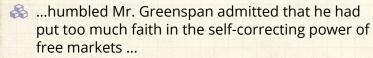
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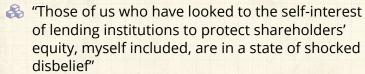
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## "Greenspan Concedes Error on Regulation"





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## "Greenspan Concedes Error on Regulation"

- ...humbled Mr. Greenspan admitted that he had put too much faith in the self-correcting power of free markets ...
- "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?"

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- ...humbled Mr. Greenspan admitted that he had put too much faith in the self-correcting power of free markets ...
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- Rep. Henry A. Waxman: "Do you feel that your ideology pushed you to make decisions that you wish you had not made?"
- Mr. 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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James K. Galbraith:

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#### 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?

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Adoption of ideas/beliefs (Goffman & Newell, 1964)[11]

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Adoption of ideas/beliefs (Goffman & Newell, 1964) [11]

Spread of rumors (Daley & Kendall, 1965) [8]

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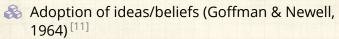
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Spread of rumors (Daley & Kendall, 1965) [8]

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SIR may apply sometimes ...

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#### 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 ...



"It's contagious: Rethinking a metaphor dialogically"

Warren and Power, Culture & Psychology, 21, 359-379, 2015. [22]

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"It's contagious: Rethinking a metaphor dialogically"

Warren and Power, Culture & Psychology, 21, 359-379, 2015. [22]



& "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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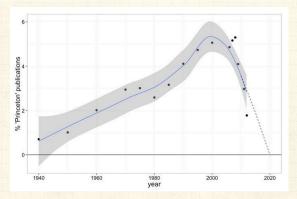
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#### The Facebook Data Science team's response ::



Mike Develin, Lada Adamic, and Sean Taylor.

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