Biological Contagion

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Prof. Peter Sheridan Dodds

Computational Story Lab | Vermont Complex Systems Center Santa Fe Institute | University of Vermont

























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Simple disease spreading models

Model output

Nutshell

Other kinds of prediction



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SIR is the virus



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

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N N	Article Talk				Read	Edit View I	nistory	Search			
IKIPEDIA Free Encyclopedia		List of epidemics From Wikipedia, the free encyclopedia									
fain page Contents Featured content Current events Sandom article Conste to Wikipedia Wikipedia store	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 brought to be infectious. This first is incomplete; you can help by expanding it.								3		
	Death toll (estimate)	Location •	Date +	Comment •	Disc	ease	• Re	eference +	00		
eraction Help About Wikipedia Community portal Plecent changes Conflact page cls What links here Related changes Upload file Special pages Permanent link Page information Wikidata item	ca. 75,000 - 100,000	Greece	429-426 BC	Known as Plague of Athens, because it was primarily in Athens.	unknown, : typhoid	similar to			3		
	ca. 30% of population	Europe, Western Asia, Northern Africa	165-180	Known as Antonine Plague, due to the name of the Roman	unknown,				Plague panel with the triumph of death. 1807- Deutsches Historisches Museum Berlin		
				emperor in power at the time.							
		Europe	250-266 AD	Know as the Plague of Cyprian named after St. Cyprian Bishop of Carthage.	unknown, possibly smallpox				F		
e this page oport rate a book winload as PDF intable 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 pl	lague	(1)		An artistic portrayal of cholers which was epidemic in the 19th century		
ngunges © Swyll Deutsch Simple English // Edit Iriks	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 hemo	rrhagic feve	r (30)	dd			
	2 - 2.5 million (50% of population)	Mexico	1576	Cocoliztii	viral hemo	rrhagic feve	e (ed)	7344			
			1592-								

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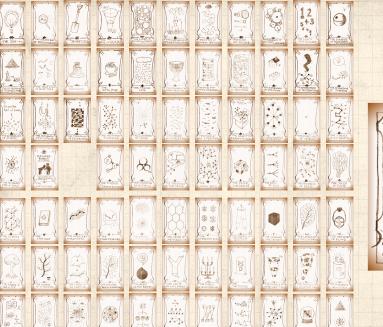
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Contagion

A confusion of contagions:

- Did Harry Potter spread like a virus?
- Can disinformation be "infectious"?
- Suicide, violence?
- Morality? Evil? Laziness? Stupidity? Happiness?
- Religion?
- Democracy ...?
- & Language? The alphabet? [10]
- Stories?

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Contagion

Naturomorphisms



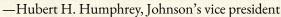
"The feeling was contagious."



The news spread like wildfire."



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





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:

- "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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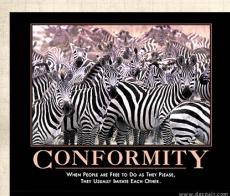
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Imitation



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

—Eric Hoffer "The Passionate State o Mind" ^[13] The PoCSverse Biological Contagion 13 of 100

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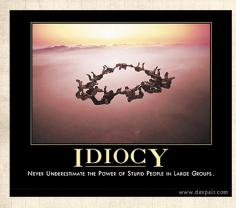
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References



despair.com

The collective...



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

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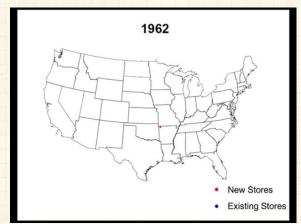
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despair.com



Examples of non-disease spreading:



Spreading of certain buildings in the US.

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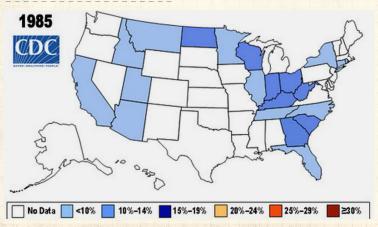
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Marbleization of the US:



The spreading of spreading.

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The most terrifying contagious outbreak?

Google books Ngram Viewer



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Contagion

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 = '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, ...
- Social contagion:

 fashion, word usage, rumors, uprisings, religion, stories about zombies, ...

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Archival footage from the Black Plague:



Bring out your dead.

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Community—S2E06: Epidemiology



"I thought I was special"

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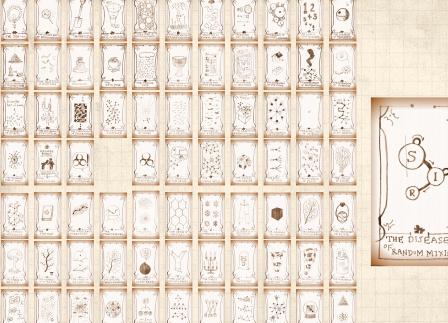
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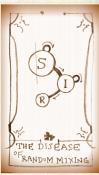
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Mathematical Epidemiology

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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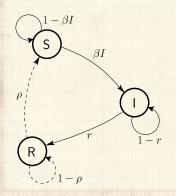
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Mathematical Epidemiology

Discrete time automata example:



Transition Probabilities:

eta for being infected given contact with infected r for recovery ho for loss of immunity

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Mathematical Epidemiology

Original models attributed to



4 1920's: Reed and Frost



4 1920's/1930's: Kermack and McKendrick [14, 16, 15]



Representation of the complete of the complete

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Differential equations for continuous model

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

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

$$\frac{\mathrm{d}}{\mathrm{d}t}R = rI - \rho R$$

 β , r, and ρ 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
- \Leftrightarrow Epidemic threshold: If $R_0 > 1$, 'epidemic' occurs.
- Exponential take off: R_0^n where n is the number of generations.
- \Leftrightarrow Fantastically awful notation convention: R_0 and the R in SIR.

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Reproduction Number R_0

Discrete version:

- Set up: One Infective in a randomly mixing population of Susceptibles
- $\begin{cases} \&\label{eq:Attime} \&\label{eq:Attime} At time $t=0$, single infective random bumps into a Susceptible$
- \Longrightarrow Probability of transmission = β
- 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:

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

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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Simple disease spreading models

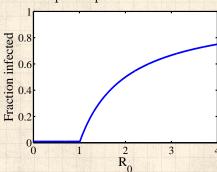
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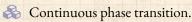
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Example of epidemic threshold:





Fine idea from a simple model.

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For the continuous version



Second equation:

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

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



Number of infectives grows initially if

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

where $S(0) \simeq 1$.



Same story as for discrete model.

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Many variants of the SIR model:

SIS: susceptible-infective-susceptible

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:





And you can be the virus.



Also contagious?: Cooperative games ...

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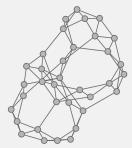
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Neural reboot—Save another pretend world with Vax:

Lesson 4: Quarantine



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

Start >

VAX!

Networks Epidemics Vaccines Quarantine

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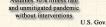
Pandemic severity index (PSI)



CDC

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:

- 3 1918-19 "Spanish Flu" \sim 75,000,000 world-wide, 500,000 deaths in US.
- 3 1957-58 "Asian Flu" \sim 2,000,000 world-wide, 70,000 deaths in US.
- $\ref{34,000}$ 1968-69 "Hong Kong Flu" \sim 1,000,000 world-wide, 34,000 deaths in US.
- № 2003 "SARS Epidemic" ~ 800 deaths world-wide.

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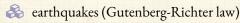
utshell

Other kinds of prediction



Size distributions

As we know, heavy-tailed size distributions are somewhat prevalent in complex systems:



& 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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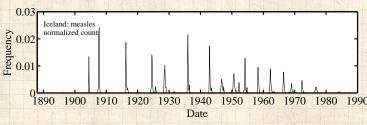
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R is the virus



Feeling Ill 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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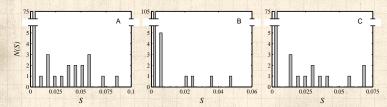
Model output

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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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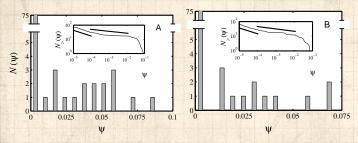
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Measles & Pertussis



Insert plots:

Complementary cumulative frequency distributions:

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

Limited scaling with a possible break.

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Power law distributions

Measured values of γ :

 \Leftrightarrow measles: 1.40 (low Ψ) and 1.13 (high Ψ)

 \Leftrightarrow pertussis: 1.39 (low Ψ) and 1.16 (high Ψ)

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

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

Distribution is quite flat.

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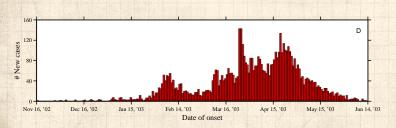
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Resurgence—example of SARS



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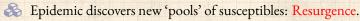
Toy metapopulation mode

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



Importance of rare, stochastic events.



Community—S2E06: Epidemiology **⊞** ✓



Classified Phoenix.

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The challenge

So... can a simple model produce

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

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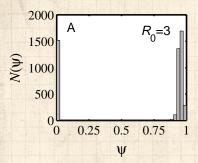
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Size distributions



Simple models typically produce bimodal or unimodal size distributions.

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



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

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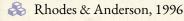
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Burning through the population

Forest fire models: [19]



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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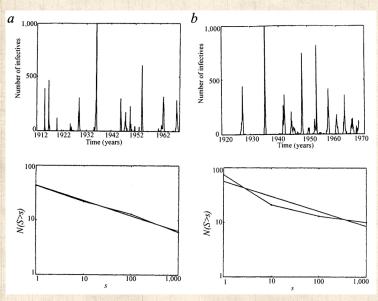
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Size distributions



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,

Brockmann and Helbing, Science, **342**, 1337–1342, 2013. ^[5] The PoCSverse Biological Contagion 54 of 100

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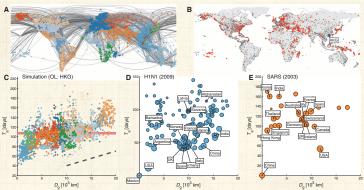


Fig. 1. Complexity in global, network-driven ontagion phenomena. (A) The global mobility network (GMN). Gray lines represent passenger flows along direct connections between 4069 airports worldwise Geographic regions are distinguished by color (classified according to network modularity maximization 59). (B) Temporal snapshot of a simulated global pandemic 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. 0-2.025 day. $^{-1}_{\rm V}=2.8\times 10^{-3}$ day. $^{-1}_{\rm E}$ $\approx 10^{-3}$. Red Symbols depict locations with epidemic arrival times in the time window 10.5 days $\Gamma_{\rm A}=110$ days. Because of the multiscale structure of the underlying network, the spatial distribution of disease prevalence (i.e., the fraction of intelect 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 elegick arrival times $T_{\rm A}\approx 3$ function of geographic distance $D_{\rm B}$ from the OL findes are colored according to economic row on the control of the order of the 4069 for obes in the network. On a

global scale, T_c weakly correlates with geographic distance D_c ($K^2 = 0.34$). A linear fit yields an average global spreading speed of $v_g = 331$ km/dsy cobol fig. 571. Using D_c and v_g 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 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 SABS epidemic for 29 affected countries worldwisk. Arrival times are taken from WHO published data (2). As in (C) and (D), arrival time correlates weakly with operaorabic distance.

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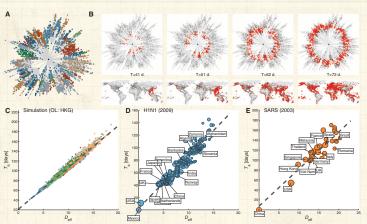


Fig. 2. Understanding global contagion phenomena using effective distance. All he structure of the structure

neous wave that propagates outwards at constant effective speed in the effective distance representation. (C Epidemic airvald time T_c , versus effective distance D_{ad} for the same simulated epidemic as in (8). In contrast to geographic distance (Fig. 1.Q. effective distance correlates trongly with arrival times (P = 0.793), i.e., effective distance is an excellent predictor of arrival times (P = 0.793), i.e., relationship between effective distance and arrival time for the 2009 H1N1 pandemic (0) and the 2003 SARS epidemic (0). The arrival time data are the same as in Fig. 1. D and E. The effective distance was computed from the projected global mobility network between countries. As in the model system, we observe a strong correlation between arrival time and effective distance was

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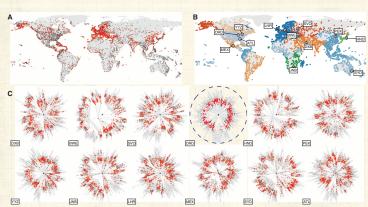


Fig. 3. Qualitative outhreak reconstruction based on effective distance. (A) Spatial distribution of prevelence f_0 at time f = 31 days for O. Chicago (parameters $\beta = 0.28$ day⁻², $R_0 = 1.9$, $\gamma = 2.8 \times 10^{-3}$ day⁻² and $\epsilon = 10^{-3}$. After this time, it is difficult, if not impossible, to determine the correct O.I. from snapshot of the dynamics. (B) Candidate O.I.s chosen from different geographic recions. (C) Panels decirit the state of the system shown in (A) from the properties of the propertie

perspective of each candidate OL, using each OL's shortest path tree representation. Only the extual OL (ORD, circled in blue) produces a circular waveless. Even for comparable North American airports [Atlanta ARTL, Foronto (YYZ), end Mexic City (MEX), the wavelenoist are not nearly as concentric. Effect 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—S2E06: Epidemiology **■** ✓



Scenario B.

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Size distributions



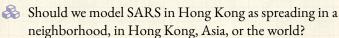
Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel



Wery big question: What is N?





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

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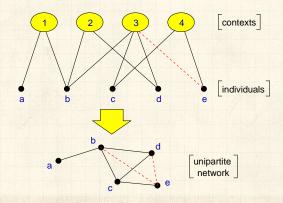
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Improving simple models

Contexts and Identities—Bipartite networks





Boards of directors



movies



transportation modes (subway)

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Improving simple models

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
- Attributes ⇔ Contexts ⇔ Interactions ⇔ Networks. [23]

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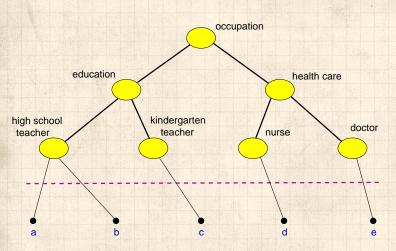
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Infer interactions/network from identities



Distance makes sense in identity/context space.

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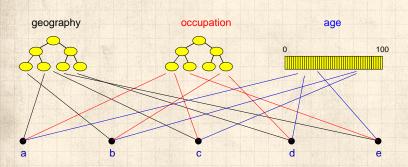
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Generalized context space



(Blau & Schwartz $^{[3]}$, Simmel $^{[20]}$, Breiger $^{[4]}$)

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A toy agent-based model:

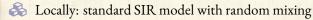


"Multiscale, resurgent epidemics in a hierarchcial metapopulation model"

Watts et al.,

Proc. Natl. Acad. Sci., **102**, 11157–11162, 2005. [24]

Geography: allow people to move between contexts



discrete time simulation

 β = infection probability

 \clubsuit P = probability of travel

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

 ξ = typical travel distance

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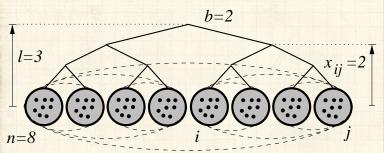
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A toy agent-based model

Schematic:



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Model output

Arr 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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Simple disease spreading models

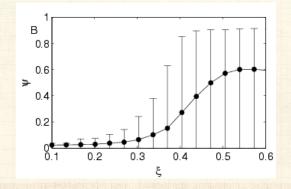
Model output

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Model output

Varying ξ :



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

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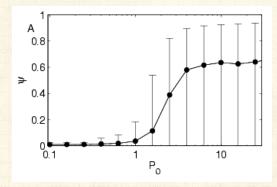
Model output

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Model output

Varying P_0 :



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



Travel advisories: ξ has larger effect than P_0 .

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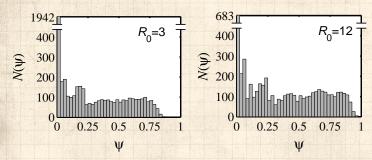
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Example model output: size distributions



 \clubsuit Flat distributions are possible for certain ξ and P.

 $\ \ \,$ Different R_0 's may produce similar distributions

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

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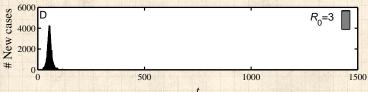
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Model output—resurgence





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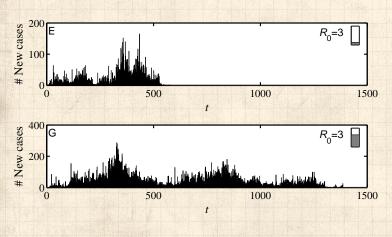
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Model output—resurgence

Standard model with transport:



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The upshot

Simple multiscale population structure

+

stochasticity

leads to

resurgence

+

broad epidemic size distributions

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The Last of Us: Groups



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The Last of Us: Groups



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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.
- \clubsuit The reproduction number R_0 is not terribly useful.
- $\ensuremath{ \leqslant} \ensuremath{ R_0}$, however measured, is not informative about
 - 1. how likely the observed epidemic size was,
 - 2. and how likely future epidemics will be.
- $\ref{eq:summarises}$ 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:

- Need to separate movement from disease
- \Re R_0 needs a friend or two.
- Need $R_0>1$ and $P_0>1$ and ξ 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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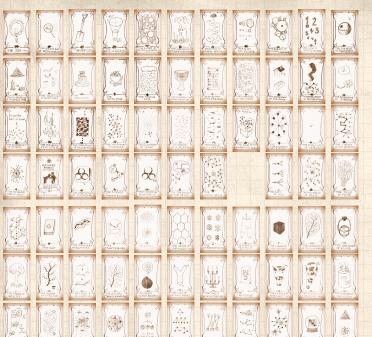
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Krugman, 1998: "Why most economists' predictions are wrong."



"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."

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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."

Jon Stewart:

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



wildbluffmedia.com



From the Daily Show (September 18, 2007)



The full episode is here:

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

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Predicting social catastrophe isn't easy...

"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?"
- 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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New York Times, October 23, 2008

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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"Waiter! There's an SIR model ramdomly mixing in my soup." 1

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Other attempts to use SIR elsewhere:

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

<page-header> Spread of rumors (Daley & Kendall, 1965) [8]

Diffusion of innovations (Bass, 1969) [2]

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.

¹Apologies sir, I'm afraid our chefs can't help themselves

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]



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



"Epidemiological modeling of online social network dynamics"

Spechler and Cannarella, Available online at https://arxiv.org/abs/1401.4208, 2014. [21]

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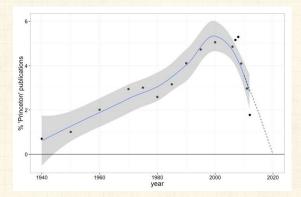
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The Facebook Data Science team's response 2:





Mike Develin, Lada Adamic, and Sean Taylor.

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