

Biological Contagion

Principles of Complex Systems

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Prof. Peter Dodds

Department of Mathematics & Statistics
Center for Complex Systems
Vermont Advanced Computing Center
University of Vermont



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COMPLEX SYSTEMS CENTER



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Simple disease
spreading models

Background

Prediction

More models

Toy metapopulation models

Model output

Conclusions

Predicting social
catastrophe

References



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A confusion of contagions:

- ▶ Is Harry Potter some kind of virus?
- ▶ What about the Da Vinci Code?
- ▶ Does Sudoku spread like a disease?
- ▶ Religion?
- ▶ Democracy...?

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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
- ▶ “Nothing is so contagious as enthusiasm.”
—Samuel Taylor Coleridge

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Optimism according to Ambrose Bierce: (田)

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.**



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 (田) was an interesting fellow...

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The spread of fanaticism

Hoffer's acclaimed work: "**The True Believer:**
Thoughts On The Nature Of Mass Movements" (1951) [3]

Quotes-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



despair.com

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

—Eric Hoffer
“The Passionate State of Mind” [4]

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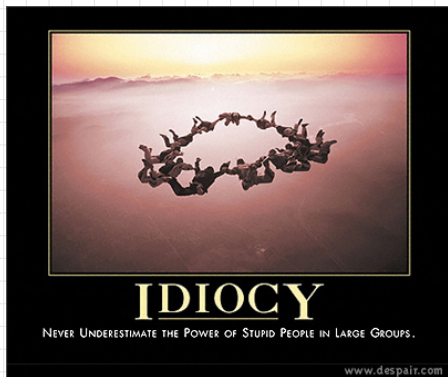
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The collective...



despair.com

“Never Underestimate
the Power of Stupid
People in Large
Groups.”

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Definitions

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

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Examples of non-disease spreading:

Interesting infections:

- ▶ Spreading of buildings in the US. (田)
- ▶ Viral get-out-the-vote video. (田)

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Two main classes of contagion

1. **Infectious diseases:**
tuberculosis, HIV, ebola, SARS, influenza, ...
2. **Social contagion:**
fashion, word usage, rumors, riots, religion, ...

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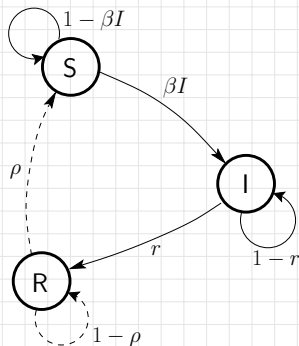


The standard SIR model^[8]

- ▶ = basic model of disease contagion
- ▶ Three states:
 1. S = Susceptible
 2. I = Infective/Infectious
 3. R = Recovered or Removed or Refractory
- ▶ $S(t) + I(t) + R(t) = 1$
- ▶ Presumes random interactions (mass-action principle)
- ▶ Interactions are independent (no memory)
- ▶ Discrete and continuous time versions



Discrete time automata example:



Transition Probabilities:

β for being infected given
contact with infected

r for recovery

ρ for loss of immunity



Original models attributed to

- ▶ 1920's: Reed and Frost
- ▶ 1920's/1930's: Kermack and McKendrick [5, 7, 6]
- ▶ Coupled differential equations with a mass-action principle



Independent Interaction models

Differential equations for continuous model

$$\frac{d}{dt}S = -\beta IS + \rho R$$

$$\frac{d}{dt}I = \beta IS - rI$$

$$\frac{d}{dt}R = rI - \rho R$$

β , r , and ρ are now **rates**.

Reproduction Number R_0 :

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



Reproduction Number R_0

Discrete version:

- ▶ Set up: One Infective in a randomly mixing population of Susceptibles
- ▶ At time $t = 0$, single infective random bumps into a Susceptible
- ▶ 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:

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

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

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

For S_0 initial infectives ($1 - S_0 = R_0$ immune):

$$R_0 = S_0\beta/r$$



Independent Interaction models

For the continuous version

- ▶ Second equation:

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

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

- ▶ Number of infectives grows initially if

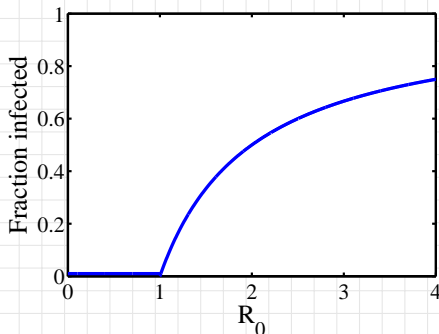
$$\beta S(0) - r > 0 \Rightarrow \beta S(0) > r \Rightarrow \beta S(0)/r > 1$$

- ▶ Same story as for discrete model.



Independent Interaction models

Example of epidemic threshold:



- ▶ Continuous phase transition.
- ▶ Fine idea from a simple model.



Independent Interaction models

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)



Disease spreading models

For novel diseases:

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



R_0 and variation in epidemic sizes

R_0 approximately same for all of the following:

- ▶ 1918-19 “Spanish Flu” \sim 500,000 deaths in US
- ▶ 1957-58 “Asian Flu” \sim 70,000 deaths in US
- ▶ 1968-69 “Hong Kong Flu” \sim 34,000 deaths in US
- ▶ 2003 “SARS Epidemic” \sim 800 deaths world-wide



Size distributions

Size distributions are important elsewhere:

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

Power laws distributions are common but not obligatory...



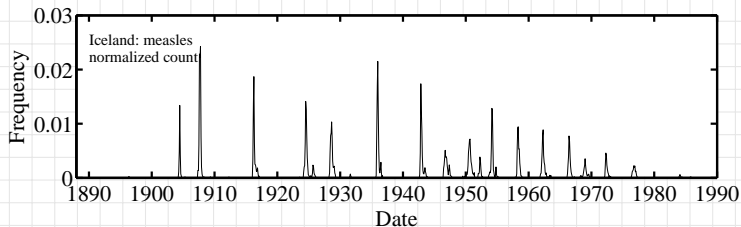
Really, what about epidemics?

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



Feeling Ill in Iceland

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

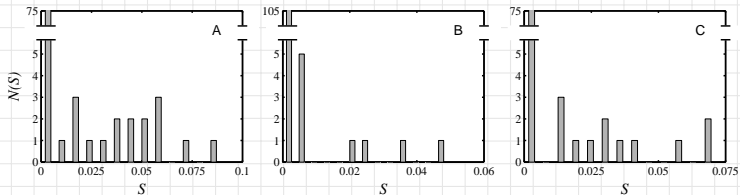


- ▶ Treat outbreaks separated in time as 'novel' diseases.



Really not so good at all in Iceland

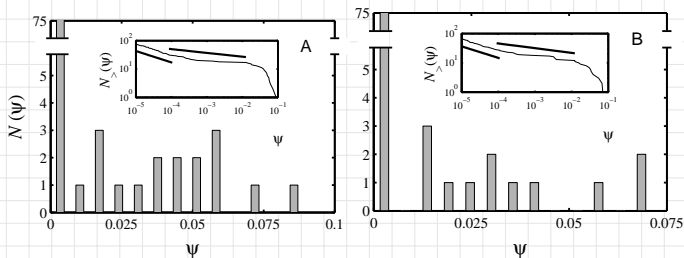
Epidemic size distributions $N(S)$ for Measles, Rubella, and Whooping Cough.



Spike near $S = 0$, relatively flat otherwise.



Measles & Pertussis



Insert plots:

Complementary cumulative frequency distributions:

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

Limited scaling with a possible break.



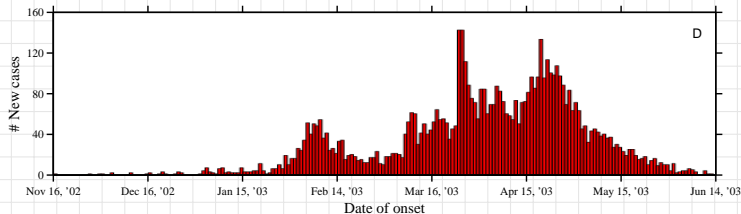
Measured values of γ :

- ▶ measles: **1.40** (low Ψ) and **1.13** (high Ψ)
- ▶ pertussis: **1.39** (low Ψ) and **1.16** (high Ψ)

- ▶ Expect $2 \leq \gamma < 3$ (finite mean, infinite variance)
- ▶ When $\gamma < 1$, can't normalize
- ▶ Distribution is quite **flat**.



Resurgence—example of SARS



- ▶ Epidemic slows...
then an infective moves to a new context.
- ▶ Epidemic discovers new 'pools' of susceptibles:
Resurgence.
- ▶ **Importance of rare, stochastic events.**



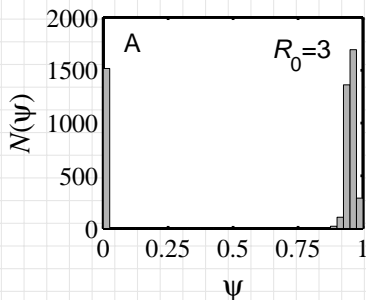
The challenge

So... can a simple model produce

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



Size distributions



Simple models typically produce **bimodal** or **unimodal** size distributions.

- ▶ This **includes** network models: random, small-world, scale-free, ...
- ▶ Exceptions:
 1. Forest fire models
 2. Sophisticated metapopulation models



Burning through the population

Forest fire models: [9]

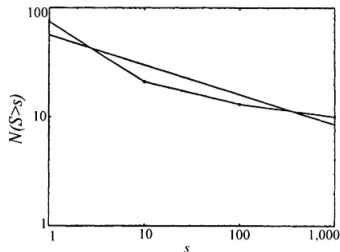
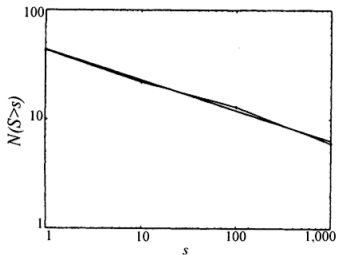
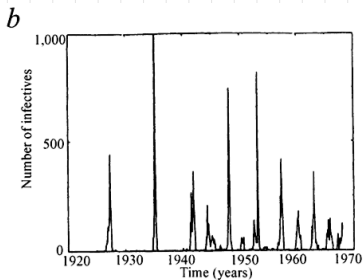
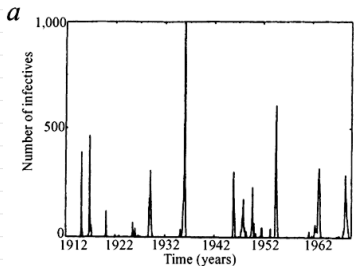
- ▶ Rhodes & Anderson, 1996
- ▶ The physicist's approach:
"if it works for magnets, it'll work for people..."

A bit of a stretch:

1. Epidemics \equiv 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.



Size distributions



From Rhodes and Anderson, 1996.



Sophisticated metapopulation models

- ▶ Community based mixing: Longini (two scales).
- ▶ Eubank et al.'s EpiSims/TRANSIMS—city simulations.
- ▶ Spreading through countries—Airlines: Germann et al., Corlizza et al.
- ▶ Vital work but perhaps hard to generalize from...
- ▶ ⇒ Create a simple model involving multiscale travel
- ▶ Multiscale models suggested by others but not formalized (Bailey, Cliff and Haggett, Ferguson et al.)



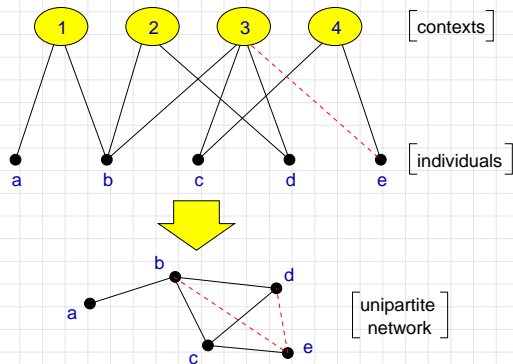
Size distributions

- ▶ Very big question: **What is N ?**
- ▶ Should we model SARS in Hong Kong as spreading in a neighborhood, in Hong Kong, Asia, or the world?
- ▶ For simple models, we need to know the final size beforehand...



Improving simple models

Contexts and Identities—Bipartite networks



- ▶ boards of directors
- ▶ movies
- ▶ transportation modes (subway)



Improving simple models

Idea for social networks: incorporate **identity**.

Identity is formed from attributes such as:

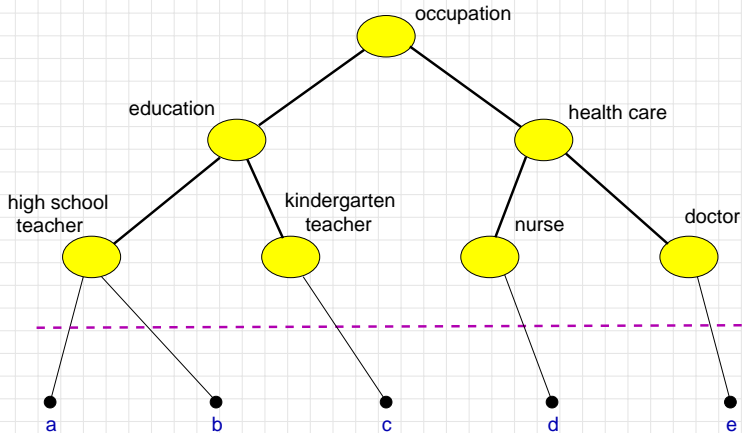
- ▶ Geographic location
- ▶ Type of employment
- ▶ Age
- ▶ Recreational activities

Groups are crucial...

- ▶ formed by people with at least one similar attribute
- ▶ Attributes \Leftrightarrow Contexts \Leftrightarrow Interactions \Leftrightarrow Networks. ^[11]



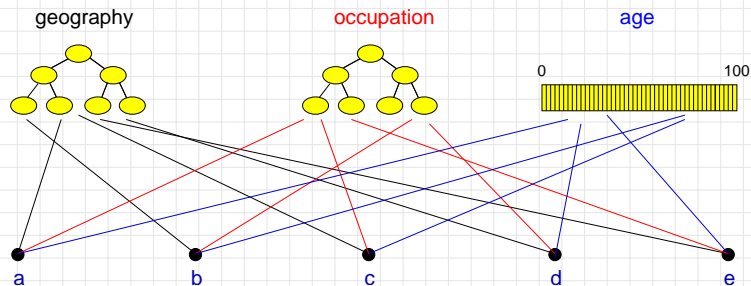
Infer interactions/network from identities



Distance makes sense in identity/context space.



Generalized context space



(Blau & Schwartz ^[1], Simmel ^[10], Breiger ^[2])



A toy agent-based model

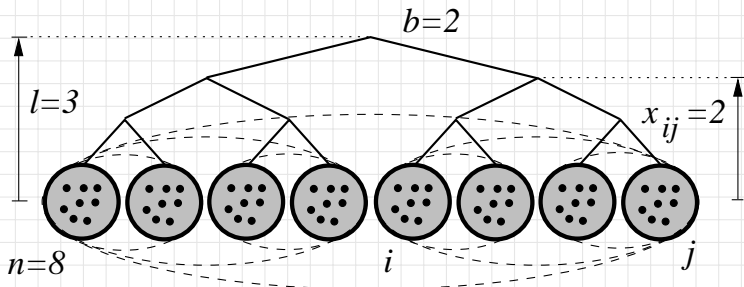
Geography—allow people to move between contexts:

- ▶ Locally: standard SIR model with random mixing
- ▶ discrete time simulation
- ▶ β = infection probability
- ▶ γ = recovery probability
- ▶ P = probability of travel
- ▶ **Movement distance:** $\Pr(d) \propto \exp(-d/\xi)$
- ▶ ξ = typical travel distance



A toy agent-based model

Schematic:



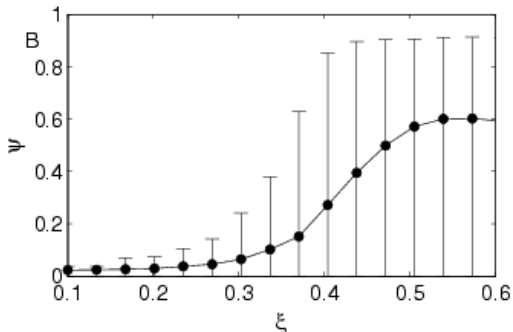
Model output

- ▶ 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**



Model output

Varying ξ :

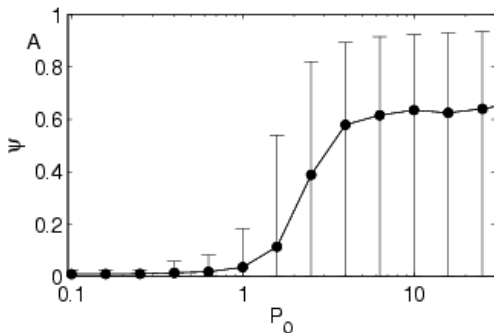


- ▶ Transition in expected final size based on typical movement distance (**sensible**)



Model output

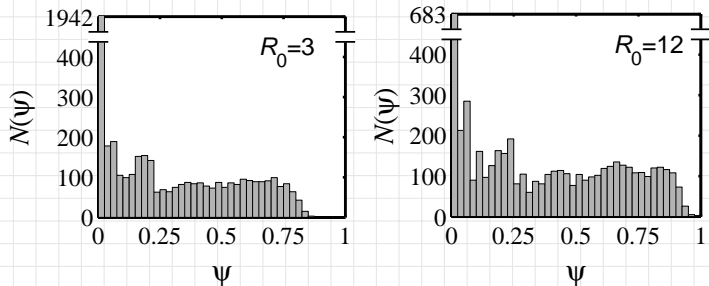
Varying P_0 :



- ▶ 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 .



Example model output: size distributions

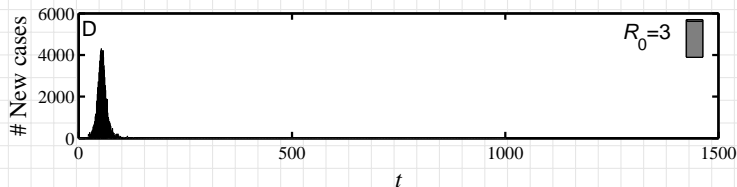


- ▶ Flat distributions are possible for certain ξ and P .
- ▶ Different R_0 's may produce similar distributions
- ▶ Same epidemic sizes may arise from different R_0 's



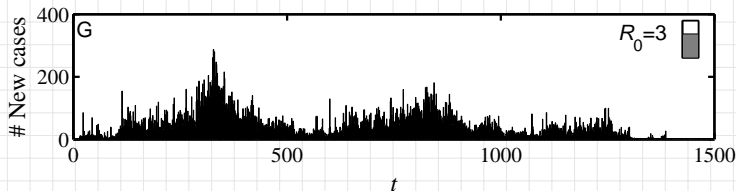
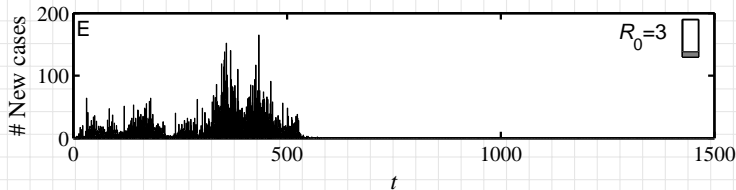
Model output—resurgence

Standard model:



Model output—resurgence

Standard model with transport:



The upshot

Simple multiscale population structure

+

stochasticity

leads to

resurgence

+

broad epidemic size distributions



Conclusions

- ▶ For this 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.
- ▶ 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.
- ▶ Problem: R_0 summarises **one** epidemic after the fact and enfold movement, the price of bananas, everything.



Conclusions

- ▶ Disease spread 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)



Conclusions

What to do:

- ▶ Need to separate movement from disease
- ▶ 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

More wondering:

- ▶ Exactly how important are rare events in disease spreading?
- ▶ Again, what is N ?



Simple disease spreading models

Valiant attempts to use SIR and co. elsewhere:

- ▶ Adoption of ideas/beliefs (Goffman & Newell, 1964)
- ▶ Spread of rumors (Daley & Kendall, 1965)
- ▶ Diffusion of innovations (Bass, 1969)
- ▶ Spread of fanatical behavior (Castillo-Chávez & Song, 2003)
- ▶ Spread of Feynmann diagrams (Bettencourt et al., 2006)



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.”

New York Times, October 23, 2008 (田)



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>



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 (田) (September 18, 2007)
- ▶ The full interview is here (田).



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 (田)



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