

# Biological Contagion

Principles of Complex Systems | @pocsvox  
CSYS/MATH 300, Fall, 2017

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Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

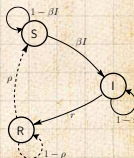
Model output

Nutshell

Other kinds of prediction

Next

References



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Contagion

## Sealie & Lambie Productions



Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

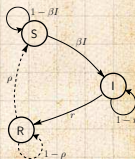
Model output

Nutshell

Other kinds of prediction

Next

References

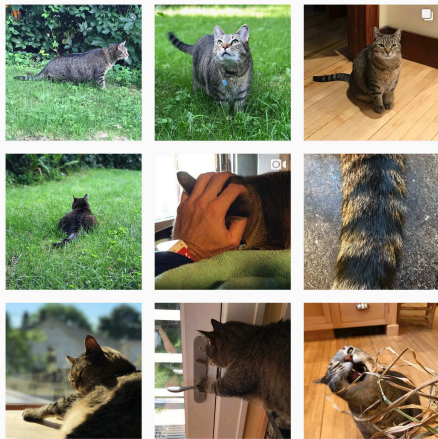


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Contagion

## Special Guest Executive Producer: Pratchett



Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

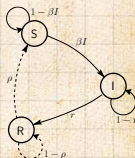
Model output



Nutshell

Other kinds of prediction

Next

References



 On Instagram at [pratchett\\_the\\_cat](https://www.instagram.com/pratchett_the_cat) 



## Introduction

## Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

Model output

Nutshell

Other kinds of prediction

Next

## References

## Introduction

## Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

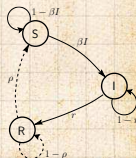
Model output

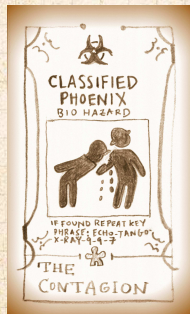
Nutshell

Other kinds of prediction

Next

## References










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



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## List of epidemics

From Wikipedia, the free encyclopedia


This article is a **list of epidemics** of **infectious disease**. Widespread and chronic complaints such as **heart disease** and **allergy** are not included if they are not thought to be infectious.

*This list is incomplete; you can help by expanding it.*

Death toll (estimate)	Location	Date	Comment	Disease	Reference
ca. 75,000 - 100,000	Greece	429–426 BC	Known as <b>Plague of Athens</b> , because it was primarily in Athens.	unknown, similar to typhoid	
ca. 30% of population	Europe, Western Asia, Northern Africa	165–180	Known as <b>Antonine Plague</b> , due to the name of the Roman emperor in power at the time.	unknown, symptoms similar to smallpox	
	Europe	250-266 AD	Known as the <b>Plague of Cyprian</b> named after St. Cyprian Bishop of Carthage.	unknown, possibly smallpox	
ca. 40% of population	Europe	541–542	Known as <b>Plague of Justinian</b> , due to the name of the Byzantine emperor in power at the time.	Bubonic plague	[1]
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	Cocoliztli	viral hemorrhagic fever	[3][4]
2 - 2.5 million (50% of population)	Mexico	1576	Cocoliztli	viral hemorrhagic fever	[5][6]
	Seneca nation	1592–1596		measles	[9]



Plague panel with the triumph of death, 1697–95, Deutsches Historisches Museum Berlin



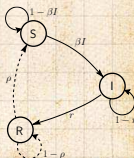
An artistic portrayal of cholera which was epidemic in the 19th century

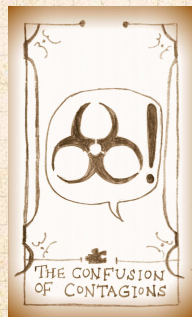
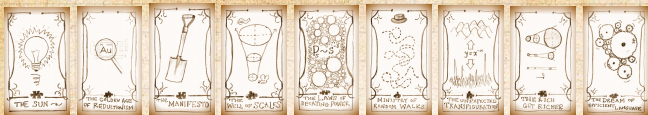
## Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next

## References







## A confusion of contagions:

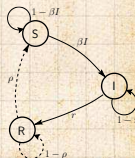
- Is Harry Potter some kind of virus?
- What about the Da Vinci Code?
- Did Sudoku spread like a disease?
- Language? The alphabet? [9]
- Religion?
- Democracy...?

### Introduction

#### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation  
models
- Model output
- Nutshell
- Other kinds of prediction
- Next

#### References



## 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

## Optimism according to Ambrose Bierce:

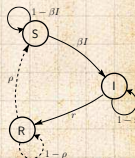
The doctrine that everything is beautiful, including what is ugly, everything good, especially the bad, and everything right that is wrong. ... **It is hereditary, but fortunately not contagious.**

### Introduction

#### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next



### References



# 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...

## Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

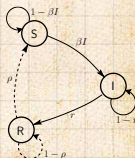
Model output

Nutshell

Other kinds of prediction

Next

References



# The spread of fanaticism

Hoffer's most famous work: "The True Believer: Thoughts On The Nature Of Mass Movements" (1951)<sup>[11]</sup>

## 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."

## Introduction

Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

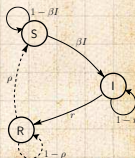
Model output

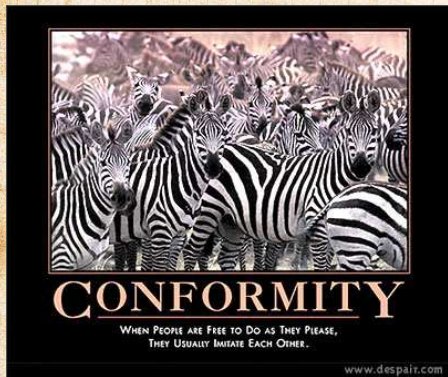
Nutshell

Other kinds of prediction

Next

## References





despair.com

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

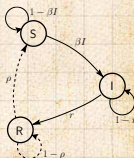
—Eric Hoffer  
“The Passionate State of Mind” [12]

## Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next

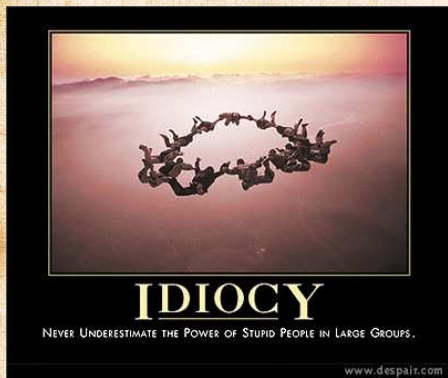
## References



# The collective...

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Contagion



despair.com

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

## Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

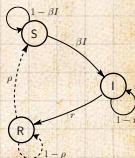
Model output

Nutshell

Other kinds of prediction

Next

References




# Examples of non-disease spreading:

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Contagion

## Interesting infections:

 Spreading of certain buildings in the US:

### Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models



Model output

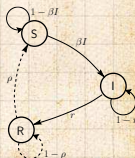
Nutshell

Other kinds of prediction

Next

### References

 [2008 Viral get-out-the-vote video.](#) 



# Marbleization of the US:

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

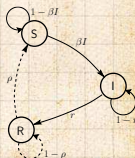
Model output

Nutshell

Other kinds of prediction

Next

## References





# The most terrifying contagious outbreak?

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Biological  
Contagion

## Google books Ngram Viewer

Graph these comma-separated phrases:   case-insensitive

between  and  from the corpus  with smoothing of  [Search lots of books](#)



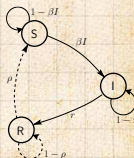
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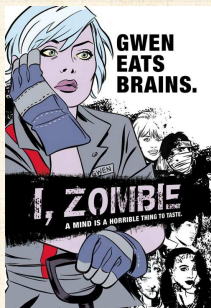
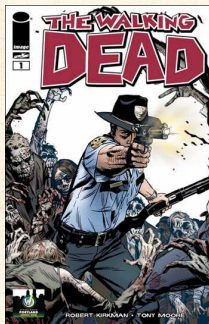
## Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next

## References





## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

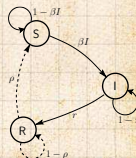
Model output

Nutshell







Other kinds of prediction

Next

## References



## Definitions

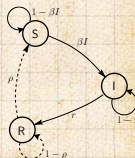
-  (1) The spreading of a quality or quantity between individuals in a population.
-  (2) A disease itself: the plague, a blight, the dreaded lurgi, ...
-  from Latin: *con* = 'together with' + *tangere* 'to touch.'
-  Contagion has unpleasant overtones...
-  Just **Spreading** might be a more neutral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

## Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next

## References



## Two main classes of contagion

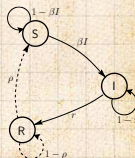
1. **Infectious diseases:**  
tuberculosis, HIV, ebola, SARS, influenza, zombification, ...
2. **Social contagion:**  
fashion, word usage, rumors, uprisings, religion, stories about zombies, ...

### Introduction

#### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next

#### References



# Archival footage from the Black Plague

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

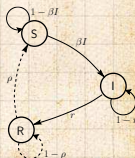
Model output

Nutshell

Other kinds of prediction

Next

## References



# Community—S2E6: Epidemiology

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

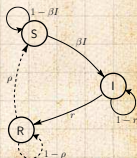
Model output

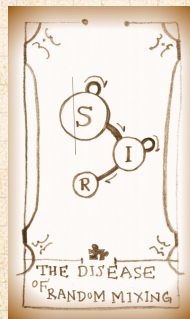
Nutshell

Other kinds of prediction


Next


## References







## The standard SIR model<sup>[17]</sup>


 = 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

### Introduction

### Simple disease spreading models

#### Background

#### Prediction

#### More models

#### Toy metapopulation models

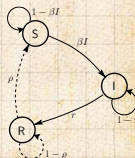
#### Model output

#### Nutshell

#### Other kinds of prediction

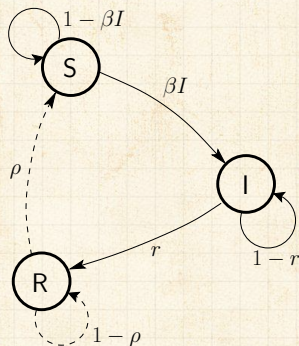
#### Next

### References





## Discrete time automata example:



### Transition Probabilities:

$\beta$  for being infected given contact with infected

$r$  for recovery

$\rho$  for loss of immunity

### Introduction

### Simple disease spreading models

#### Background

Prediction

More models

Toy metapopulation models

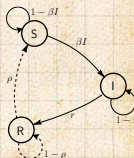
Model output

Nutshell

Other kinds of prediction

Next

### References



## Original models attributed to

- 1920's: Reed and Frost
- 1920's/1930's: Kermack and McKendrick [13, 15, 14]
- Coupled differential equations with a mass-action principle

### Introduction

### Simple disease spreading models

#### Background

Prediction

More models

Toy metapopulation  
models

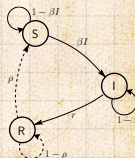
Model output

Nutshell

Other kinds of prediction

Next

### References



## Differential equations for continuous model

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

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

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

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

### Introduction

### Simple disease spreading models

#### Background

Prediction

More models

Toy metapopulation  
models

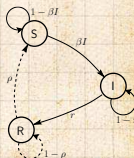
Model output

Nutshell

Other kinds of prediction





Next

### References



# Reproduction Number $R_0$

## Reproduction Number $R_0$

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

### Introduction

### Simple disease spreading models

#### Background

Prediction

More models

Toy metapopulation  
models

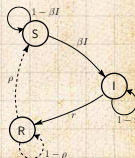
Model output

Nutshell

Other kinds of prediction

Next

### References



# 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 =  $\beta$
- At time  $t = 1$ , single Infective remains infected with probability  $1 - r$
- At time  $t = k$ , single Infective remains infected with probability  $(1 - r)^k$

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

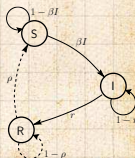
Model output

Nutshell

Other kinds of prediction


Next

## References



# Reproduction Number $R_0$

Discrete version:

 Expected number infected by original infective:

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

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

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

For  $S(0) \approx 1$  initial susceptibles

$(1 - S(0) = R(0) =$  fraction initially immune):

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

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

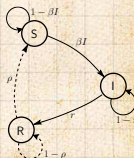
Model output

Nutshell

Other kinds of prediction


Next

References




# 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

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

where  $S(0) \simeq 1$ .

 Same story as for discrete model.

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

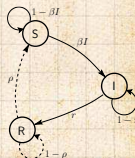
Model output

Nutshell

Other kinds of prediction

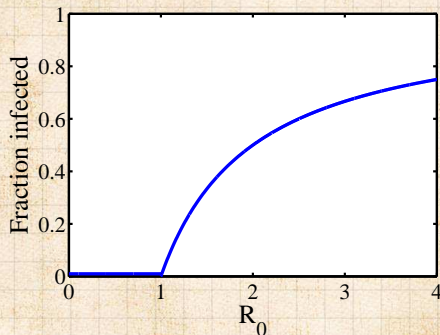
Next

References



# Independent Interaction models

Example of epidemic threshold:



 Continuous phase transition.

 Fine idea from a simple model.

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

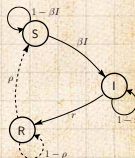
Model output

Nutshell

Other kinds of prediction






Next

References





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)

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

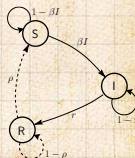
Model output

Nutshell

Other kinds of prediction

Next

References



Watch someone else pretend to save the world:

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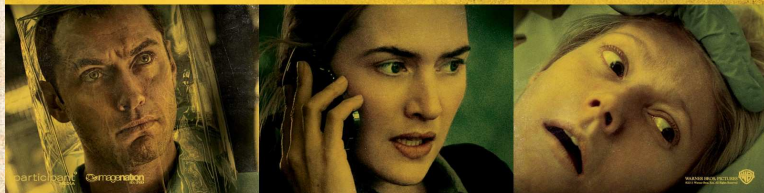
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Contagion



MARION COTILLARD MATT DAMON LAURENCE FISHBURNE JUDE LAW GWYNETH PALTROW KATE WINSLET

# NOTHING SPREADS LIKE FEAR

# CONTAGION



Introduction

Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

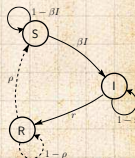
Model output


Nutshell

Other kinds of prediction

Next

References



Save the world yourself: 



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Biological  
Contagion

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

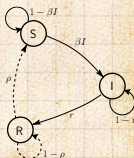
Model output



Nutshell


Other kinds of prediction

Next

References

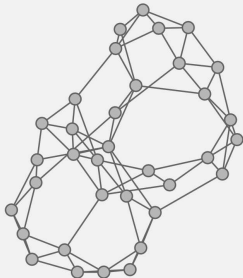


 And you can be the virus. 

 Also contagious?: Cooperative games ...



## 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

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

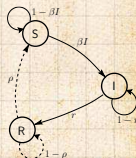
Model output

Nutshell

Other kinds of prediction

Next

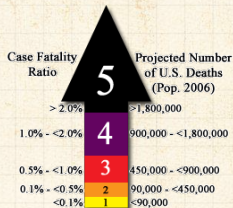
References



# Pandemic severity index (PSI)



Classification during/post pandemic:



Assumes 30% illness rate  
and unmitigated pandemic  
without interventions

CDC

U.S. Gov.



Category based.



1-5 scale.



Modeled on the

Saffir-Simpson hurricane  
scale 

Introduction

Simple disease  
spreading models

Background

**Prediction**

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

References



For novel diseases:

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

$R_0$  approximately same for all of the following:

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

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

Nutshell






Other kinds of prediction

Next

References





## 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.

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

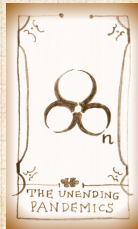
Model output

Nutshell

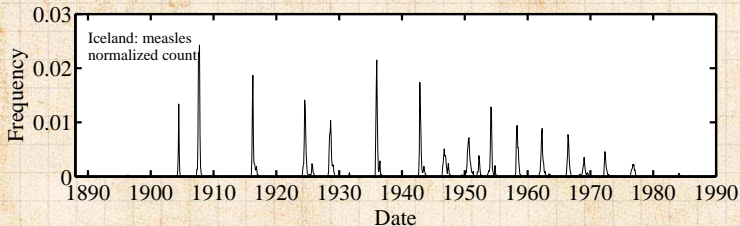
Other kinds of prediction

Next

References



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



Treat outbreaks separated in time as 'novel' diseases.

### Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

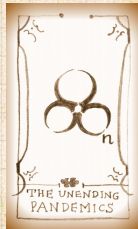
Model output

Nutshell

Other kinds of prediction

Next

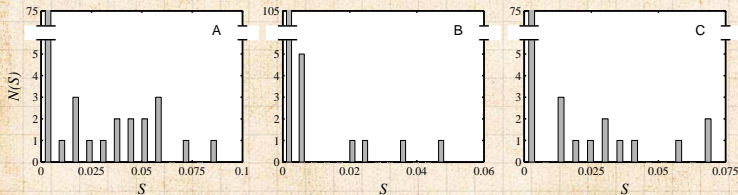
### References





# 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.

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

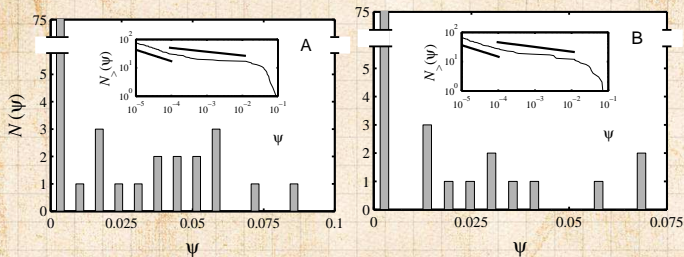
## References



# Measles & Pertussis

PoCS | @pocsvox

Biological  
Contagion



Insert plots:

Complementary cumulative frequency distributions:

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

Limited scaling with a possible break.

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

Nutshell


Other kinds of prediction


Next

References





## Measured values of $\gamma$ :

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

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

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

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

 Distribution is quite flat.

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

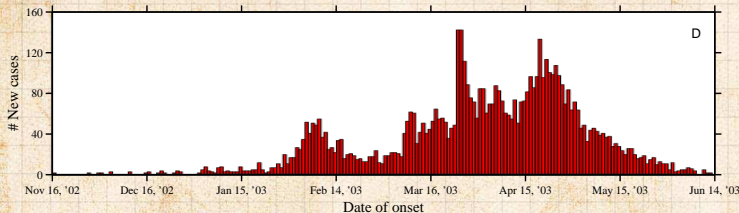
## References



# Resurgence—example of SARS

PoCS | @pocsvox

Biological  
Contagion



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



Epidemic discovers new 'pools' of susceptibles:  
**Resurgence.**



**Importance of rare, stochastic events.**

Introduction

Simple disease  
spreading models

Background

**Prediction**

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

References



# Community—S2E6: Epidemiology

Introduction

Simple disease  
spreading models

Background

**Prediction**

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

References



# The challenge

## Introduction

### Simple disease spreading models

Background

Prediction

**More models**

Toy metapopulation  
models

Model output

Nutshell

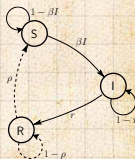
Other kinds of prediction

Next

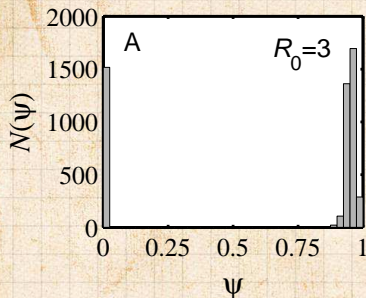
## References

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

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

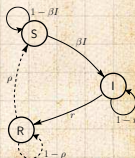
Model output

Nutshell

Other kinds of prediction


Next


## References



# Burning through the population

## Forest fire models: [18]

 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.

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

Model output

Nutshell

Other kinds of prediction

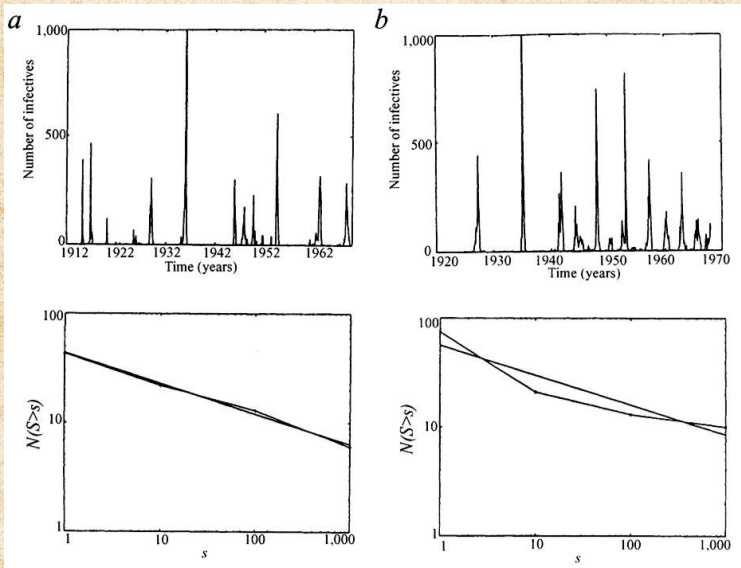
Next

## References





# Size distributions



From Rhodes and Anderson, 1996.

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

Model output

Nutshell


Other kinds of prediction

Next

## References



# Sophisticated metapopulation models:

- ☰ Multiscale models suggested earlier by others but not formalized (Bailey <sup>[1]</sup>, Cliff and Haggett <sup>[5]</sup>, Ferguson et al.)
- ☰ Community based mixing (two scales)—Longini. <sup>[16]</sup>
- ☰ Eubank et al.'s EpiSims/TRANSIMS —city simulations. <sup>[8]</sup>
- ☰ Spreading through countries—Airlines: Germann et al., Colizza et al. <sup>[6]</sup>

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

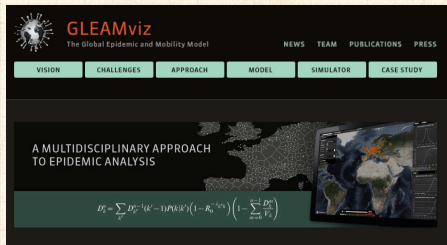
Model output

Nutshell

Other kinds of prediction

Next

References




**GLEAMviz**  
The Global Epidemic and Mobility Model

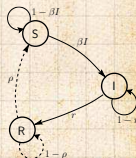
NEWS TEAM PUBLICATIONS PRESS

VISION CHALLENGES APPROACH MODEL SIMULATOR CASE STUDY

A MULTIDISCIPLINARY APPROACH  
TO EPIDEMIC ANALYSIS

$$D_t^c = \sum_{k=1}^K D_{t-1}^{c,k} (k-1) P(k|k^c) (1 - R_{t-1}^{c,k}) \left( 1 - \sum_{l=1}^L \frac{D_{t-1}^{c,l}}{P_l} \right)$$

☰ GLEAM :  
Global  
pandemic  
simulations by  
Vespignani et  
al.



## Community—S2E6: Epidemiology

## Introduction

Simple disease  
spreading models

Background

Prediction

**More models**Toy metapopulation  
models

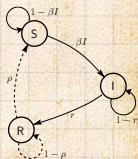
Model output

Nutshell

Other kinds of prediction

Next

## References



- 🧱 Vital work but perhaps hard to generalize from...
- 🧱  $\Rightarrow$  Create a simple model involving multiscale travel
- 🧱 Very big question: **What is  $N$ ?**
- 🧱 Should we model SARS in Hong Kong as spreading in a neighborhood, in Hong Kong, Asia, or the world?
- 🧱 For simple models, we need to know the final size beforehand...

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

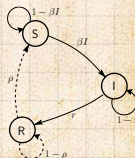
Model output

Nutshell

Other kinds of prediction

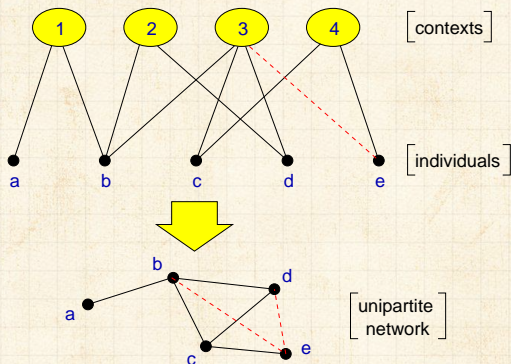
Next




## References



# Improving simple models

## Contexts and Identities—Bipartite networks



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

### Introduction

### Simple disease spreading models

Background

Prediction

More models

**Toy metapopulation models**

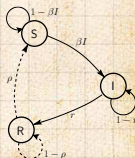
Model output

Nutshell

Other kinds of prediction

Next





### References





# 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. [22]

Introduction

Simple disease  
spreading models

Background

Prediction

More models

**Toy metapopulation  
models**

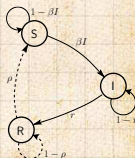
Model output

Nutshell

Other kinds of prediction

Next

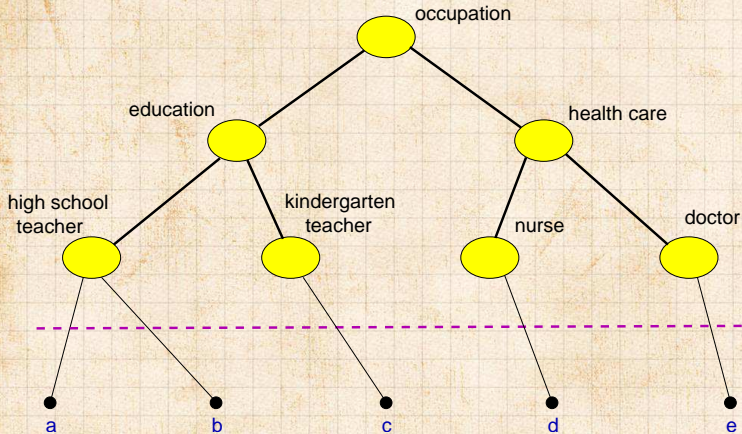
References



# Infer interactions/network from identities

PoCS | @pocsvox

Biological  
Contagion



Distance makes sense in identity/context space.

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

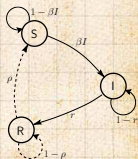
Model output

Nutshell

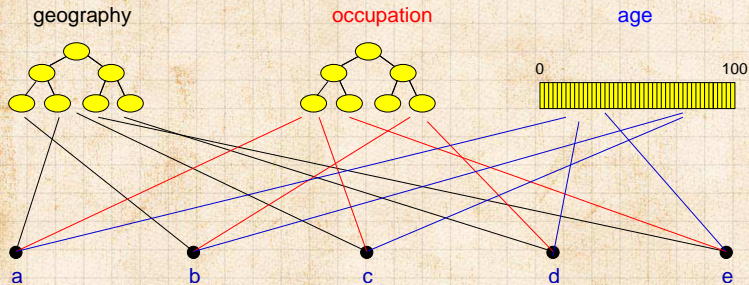
Other kinds of prediction

Next

References



# Generalized context space



(Blau & Schwartz <sup>[3]</sup>, Simmel <sup>[19]</sup>, Breiger <sup>[4]</sup>)

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

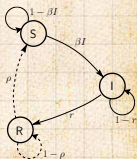
Model output

Nutshell

Other kinds of prediction

Next

## References





# A toy agent-based model:



"Multiscale, resurgent epidemics in a hierarchical metapopulation model" ↗

Watts et al.,  
Proc. Natl. Acad. Sci., **102**, 11157–11162,  
2005. [23]

Geography: allow people to move between contexts

🧱 Locally: standard SIR model with random mixing

🧱 discrete time simulation

🧱  $\beta$  = infection probability

🧱  $\gamma$  = recovery probability

🧱  $P$  = probability of travel

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

🧱  $\xi$  = typical travel distance

Introduction

Simple disease  
spreading models

Background

Prediction

More models

**Toy metapopulation  
models**

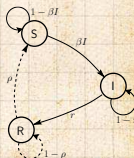
Model output

Nutshell

Other kinds of prediction

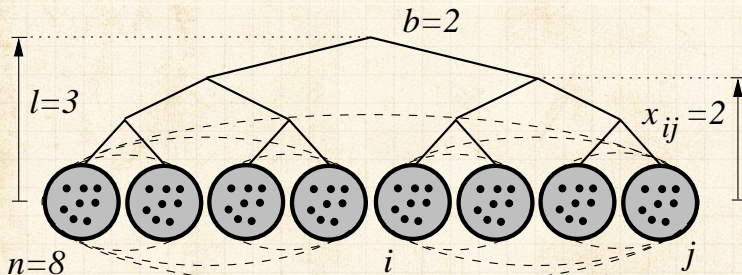
Next

References



# A toy agent-based model

Schematic:



Introduction

Simple disease  
spreading models

Background

Prediction

More models

**Toy metapopulation  
models**

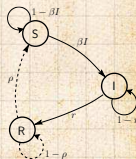
Model output

Nutshell

Other kinds of prediction

Next

References



- 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**

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

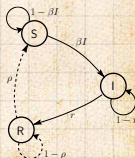
**Model output**

Nutshell

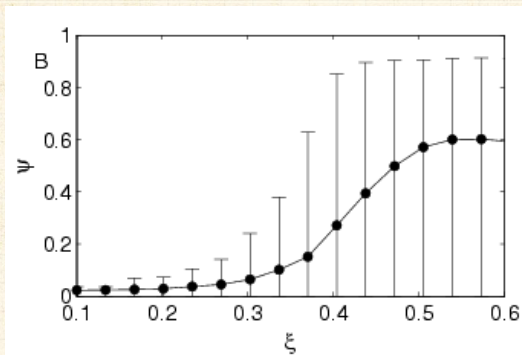
Other kinds of prediction

Next

## References



Varying  $\xi$ :



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

Introduction

Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

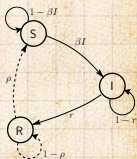
**Model output**

Nutshell

Other kinds of prediction

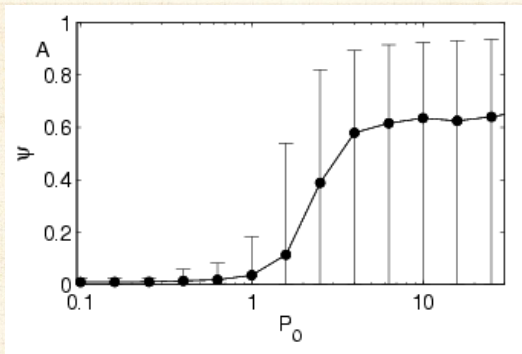
Next

References



# Model output

Varying  $P_0$ :



## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models


**Model output**


Nutshell

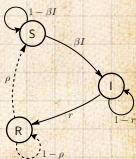
Other kinds of prediction

Next

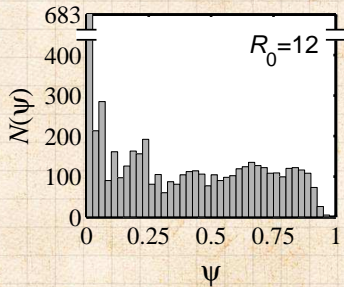
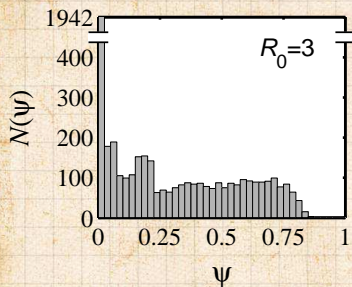
## References

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

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



# Example model output: size distributions



- 🧱 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

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

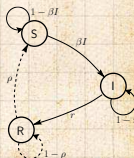
**Model output**

Nutshell

Other kinds of prediction

Next

## References

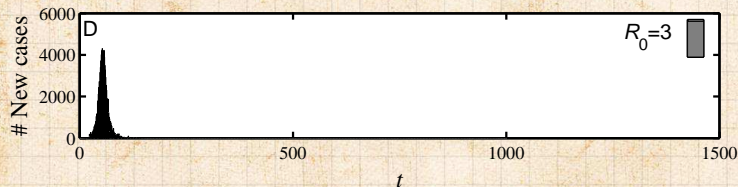


# Model output—resurgence

PoCS | @pocsvox

Biological  
Contagion

Standard model:



Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

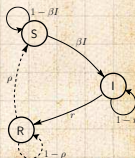
**Model output**

Nutshell

Other kinds of prediction

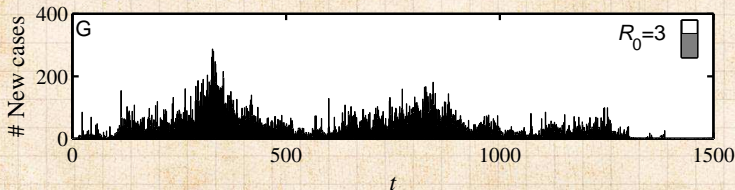
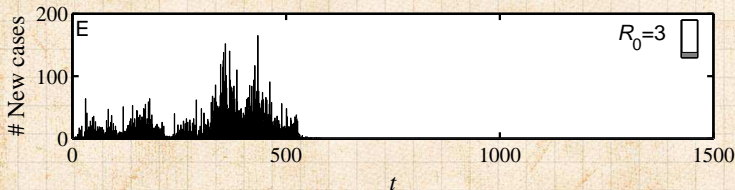
Next

References



# Model output—resurgence

## Standard model with transport:

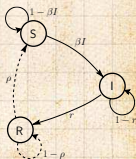


### Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output**
- Nutshell
- Other kinds of prediction
- Next

### References





# The upshot

Simple multiscale population structure

+

stochasticity

leads to

resurgence

+

broad epidemic size distributions

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation  
models

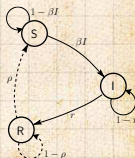
Model output

Nutshell

Other kinds of prediction

Next

## References



- 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.
- The reproduction number  $R_0$  is not terribly useful.
- $R_0$ , however measured, is not informative about
  - how likely the observed epidemic size was,
  - and how likely future epidemics will be.
- Problem:  $R_0$  summarises **one** epidemic after the fact and enfolds movement, the price of bananas, everything.

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

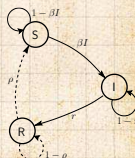
Model output

**Nutshell**

Other kinds of prediction

Next

## References



- 🧱 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

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

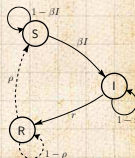
Model output

**Nutshell**

Other kinds of prediction

Next

## References



## 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  $\xi$  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?
- Again, what is  $N$ ?

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

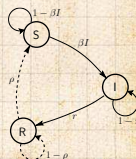
Model output

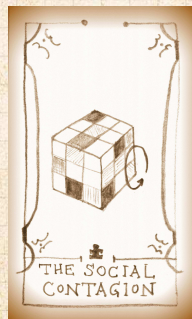
**Nutshell**

Other kinds of prediction

Next

## References





## 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."<sup>1</sup>

### Introduction

#### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

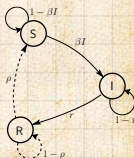
Model output

Nutshell

Other kinds of prediction

Next

### References



<sup>1</sup><http://www.redherring.com/mag/issue55/economics.html>

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>

## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

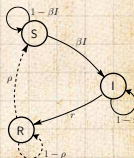
Model output

Nutshell

Other kinds of prediction

Next

## References



# 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."



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Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

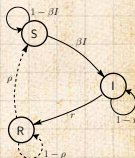
Model output

Nutshell

Other kinds of prediction

Next

References



From the Daily Show  (September 18, 2007)



The full interview is here 





# 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."

### Introduction

#### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

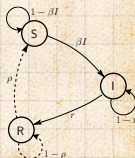
Model output

Nutshell

Other kinds of prediction

Next

### References



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](#)

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

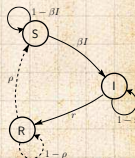
Model output

Nutshell






Other kinds of prediction

Next




References



## Other attempts to use SIR and co. elsewhere:

-  Adoption of ideas/beliefs (Goffman & Newell, 1964)<sup>[10]</sup>
-  Spread of rumors (Daley & Kendall, 1965)<sup>[7]</sup>
-  Diffusion of innovations (Bass, 1969)<sup>[2]</sup>
-  Spread of fanatical behavior (Castillo-Chávez & Song, 2003)
-  Spread of Feynmann diagrams (Bettencourt et al., 2006)

## Social contagion:

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

Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

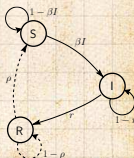
Nutshell

Other kinds of prediction

Next


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References




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

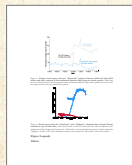



"It's contagious: Rethinking a metaphor dialogically" 

Warren and Power,  
Culture & Psychology, **21**, 359–379,  
2015. <sup>[21]</sup>



"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  
<http://arxiv.org/abs/1401.4208>, 2014. <sup>[20]</sup>

## Introduction

Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

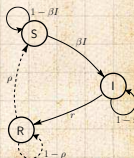
Model output

Nutshell

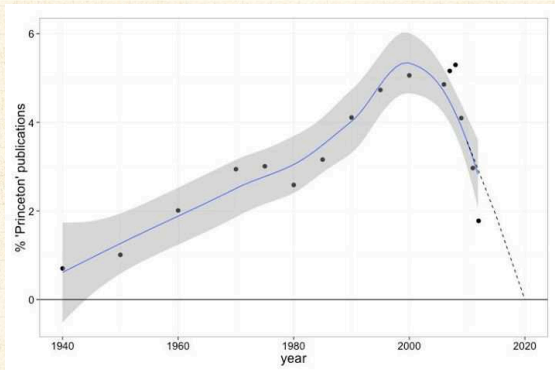
Other kinds of prediction

Next

## References



# The Facebook Data Science team's response



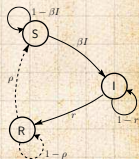
Mike Develin, Lada Adamic, and Sean Taylor.

## Introduction

### Simple disease spreading models

- Background
- Prediction
- More models
- Toy metapopulation models
- Model output
- Nutshell
- Other kinds of prediction
- Next**

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## Introduction

### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

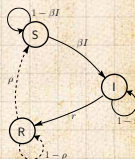
Model output


Nutshell

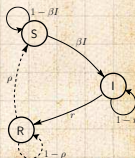
Other kinds of prediction



Next

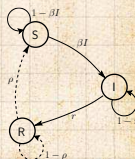
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[Introduction](#)[Simple disease spreading models](#)[Background](#)[Prediction](#)[More models](#)[Toy metapopulation models](#)[Model output](#)[Nutshell](#)[Other kinds of prediction](#)[Next](#)[References](#)

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[Introduction](#)[Simple disease spreading models](#)[Background](#)[Prediction](#)[More models](#)[Toy metapopulation models](#)[Model output](#)[Nutshell](#)[Other kinds of prediction](#)[Next](#)[References](#)



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### Simple disease spreading models

Background

Prediction

More models

Toy metapopulation models

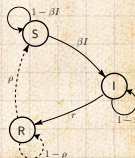
Model output

Nutshell

Other kinds of prediction

Next

## References




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Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

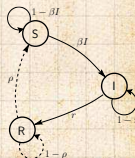
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Nutshell

Other kinds of prediction

Next

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Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

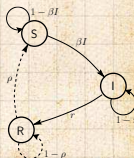
Model output

Nutshell

Other kinds of prediction

Next

References



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Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

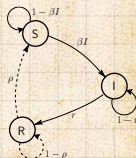
Model output

Nutshell

Other kinds of prediction

Next

References



## Introduction

Simple disease  
spreading models

Background

Prediction

More models

Toy metapopulation  
models

Model output

Nutshell

Other kinds of prediction

Next

References

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