Generalized Contagion

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Complex Networks | @networksvox CSYS/MATH 303, Spring, 2019

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of Contagion" Dodds and Watts,

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Generalized contagion model

"Universal Behavior in a Generalized Model

Phys. Rev. Lett., **92**, 218701, 2004. [5]

"A generalized model of social and

J. Theor. Biol., **232**, 587–604, 2005. ^[6]

biological contagion"

Dodds and Watts,

Basic questions about contagion

Focus: mean field models.

contagion?

How many types of contagion are there?

How can we categorize real-world contagions?

& Can we connect models of disease-like and social

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These slides are also brought to you by:

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Mathematical Epidemiology (recap)

The standard SIR model [11]

= 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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Differential equations for continuous model

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

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

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

 β , r, and ρ are now rates.

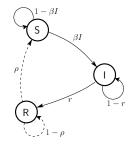
Reproduction Number R_0 :

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

 \clubsuit Epidemic threshold: If $R_0 > 1$, 'epidemic' occurs.

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Discrete time automata example:



Transition Probabilities:

 β for being infected given contact with infected r for recovery ρ for loss of immunity

Reproduction Number R_0

Discrete version:

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

- a Susceptible

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Original models attributed to

Independent Interaction Models

1920's: Reed and Frost

1920's/1930's: Kermack and McKendrick [8, 10, 9]

Coupled differential equations with a mass-action principle

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Reproduction Number R_0

Discrete version:

Expected number infected by original Infective:

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

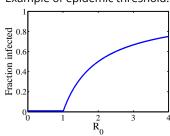
$$=\beta \left(1+(1-r)+(1-r)^2+(1-r)^3+\ldots \right)$$

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

Similar story for continuous model.

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Example of epidemic threshold:



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

Simple disease spreading models

Valiant attempts to use SIR and co. elsewhere:

- Adoption of ideas/beliefs (Goffman & Newell, 1964)
- Spread of rumors (Daley & Kendall, 1964, 1965) [3, 4]
- Diffusion of innovations (Bass, 1969)^[1]
- Spread of fanatical behavior (Castillo-Chávez & Song, 2003) [2]

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Some (of many) issues

- Disease models assume independence of infectious events.
- $3/10 \equiv 30/100$. Threshold models only involve proportions:
- Threshold models ignore exact sequence of influences
- Threshold models assume immediate polling.
- Mean-field models neglect network structure
- Network effects only part of story: media, advertising, direct marketing.

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Generalized model

Basic ingredients:

- & Incorporate memory of a contagious element [5, 6]
- \clubsuit Population of N individuals, each in state S, I, or R.
- Each individual randomly contacts another at each time step.
- \Leftrightarrow ϕ_t = fraction infected at time t = probability of <u>contact</u> with infected individual
- & If exposed, individual receives a dose of size d drawn from distribution f. Otherwise d = 0.

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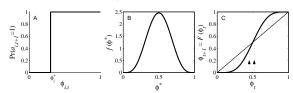




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Granovetter's model (recap of recap)

& Action based on perceived behavior of others.



- Two states: S and I.
- Recovery now possible (SIS).
- ϕ = fraction of contacts 'on' (e.g., rioting).
- Discrete time, synchronous update.
- This is a Critical mass model.
- Interdependent interaction model.

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Generalized model—ingredients

 $\mathsf{S}\Rightarrow\mathsf{I}$

\$ Individuals 'remember' last T contacts:

$$D_{t,i} = \sum_{t'=t-T+1}^{t} d_i(t')$$

Infection occurs if individual i's 'threshold' is exceeded:

$$D_{t,i} \ge d_i^*$$

 $\begin{cases} \&$ Threshold d_i^* drawn from arbitrary distribution ${\it g}$ at t=0.

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Generalized model—ingredients

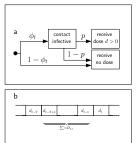
 $\mathsf{I} \Rightarrow \mathsf{R}$

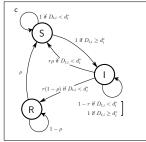
When $D_{t,i} < d_i^*$, individual i recovers to state R with probability r.

 $R \Rightarrow S$

Once in state R, individuals become susceptible again with probability ρ .

A visual explanation





Generalized mean-field model

Study SIS-type contagion first:

Recovered individuals are immediately susceptible again:

$$\rho = 1$$
.

- & Look for steady-state behavior as a function of exposure probability p.
- & Denote fixed points by ϕ^* .

Homogeneous version:

- \clubsuit All individuals have threshold d^*
- \clubsuit All dose sizes are equal: d=1

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Homogeneous, one hit models:

Fixed points for r < 1, $d^* = 1$, and T = 1:

- r < 1 means recovery is probabilistic.
- T = 1 means individuals forget past interactions.
- $d^* = 1$ means one positive interaction will infect an individual.
- Evolution of infection level:

$$\phi_{t+1} = \underbrace{p\phi_t}_{\text{a}} + \underbrace{\phi_t(1-p\phi_t)}_{\text{b}} \underbrace{(1-r)}_{\text{C}}.$$

- a: Fraction infected between t and t+1, independent of past state or recovery.
- Probability of being infected and not being reinfected.
- c: Probability of not recovering

Homogeneous, one hit models:

Fixed points for r < 1, $d^* = 1$, and T = 1:

 \clubsuit Set $\phi_t = \phi^*$:

$$\phi^* = p\phi^* + (1 - p\phi^*)\phi^*(1 - r)$$

$$\Rightarrow 1 = p + (1 - p\phi^*)(1 - r), \quad \phi^* \neq 0,$$

$$\Rightarrow \phi^* = \frac{1 - r/p}{1 - r} \quad \text{and} \quad \phi^* = 0.$$

- $\red{solution}$ Critical point at $p=p_c=r$.
- \clubsuit Spreading takes off if p/r > 1
- Find continuous phase transition as for SIR model.
- & Goodness: Matches $R_o = \beta/\gamma > 1$ condition.

Simple homogeneous examples

Fixed points for r = 1, $d^* = 1$, and T > 1

- r = 1 means recovery is immediate.
- T > 1 means individuals remember at least 2 interactions.
- $d^* = 1$ means only one positive interaction in past T interactions will infect individual.
- & Effect of individual interactions is independent from effect of others.
- \Leftrightarrow Call ϕ^* the steady state level of infection.
- Pr(infected) = 1 Pr(uninfected):

$$\phi^*=1-(1-p\phi^*)^T.$$

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Homogeneous, one hit models:

Fixed points for r = 1, $d^* = 1$, and T > 1

& Closed form expression for ϕ^* :

$$\phi^* = 1 - (1 - p\phi^*)^T.$$

- & Look for critical infection probability p_c .
- $As \phi^* \rightarrow 0$, we see

$$\phi^* \simeq pT\phi^* \ \Rightarrow {\color{red}p_c} = 1/T.$$

- Again find continuous phase transition ...
- \aleph Note: we can solve for p but not ϕ^* :

$$p = (\phi^*)^{-1} [1 - (1 - \phi^*)^{1/T}].$$

Homogeneous, one hit models:

Fixed points for $r \le 1$, $d^* = 1$, and $T \ge 1$

\$ Start with r=1, $d^*=1$, and $T\geq 1$ case we have just examined:

$$\phi^* = 1 - (1 - p\phi^*)^T.$$

- \clubsuit For r < 1, add to right hand side fraction who:
 - 1. Did not receive any infections in last T time steps.
 - 2. And did not recover from a previous infection.
- Define corresponding dose histories. Example:

$$H_1 = \{\dots, d_{t-T-2}, d_{t-T-1}, 1, \underbrace{0, 0, \dots, 0, 0}_{T \text{ O's}}\},$$

 \mathfrak{R} With history H_1 , probability of being infected (not recovering in one time step) is 1 - r.

Homogeneous, one hit models:

Fixed points for $r \le 1$, $d^* = 1$, and $T \ge 1$

In general, relevant dose histories are:

$$H_{m+1} = \{\dots, d_{t-T-m-1}, 1, \underbrace{0, 0, \dots, 0, 0}_{m \text{ 0's}}, \underbrace{0, 0, \dots, 0, 0}_{T \text{ 0's}}\}.$$

Overall probabilities for dose histories occurring:

$$P(H_1) = p\phi^*(1 - p\phi^*)^T(1 - r),$$

$$P(H_{m+1}) = \underbrace{p\phi^*}_{a} \underbrace{(1-p\phi^*)^{T+m}}_{b} \underbrace{(1-r)^{m+1}}_{c}.$$

- a: Pr(infection T + m + 1 time steps ago)
- b: Pr(no doses received in T + m time steps since)
- c: $Pr(no\ recovery\ in\ m\ chances)$

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Homogeneous, one hit models:

Fixed points for r < 1, $d^* = 1$, and $T \ge 1$

 \Re Pr(recovery) = Pr(seeing no doses for at least T time steps and recovering)

$$= \frac{\mathbf{r}}{r} \sum_{m=0}^{\infty} P(H_{T+m}) = \frac{\mathbf{r}}{r} \sum_{m=0}^{\infty} p \phi^* (1 - p \phi^*)^{T+m} (1 - r)^m$$

$$= r \frac{p \phi^* (1 - p \phi^*)^T}{1 - (1 - p \phi^*)(1 - r)}.$$

Using the probability of not recovering, we end up with a fixed point equation:

$$\phi^* = 1 - \frac{r(1-p\phi^*)^T}{1-(1-p\phi^*)(1-r)}.$$

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Homogeneous, one hit models:

Fixed points for r < 1, $d^* = 1$, and T > 1

Fixed point equation (again):

Epidemic threshold:

bifurcation. [12]

 $p_c = 1/(T + \tau)$

$$\phi^* = 1 - \frac{r(1 - p\phi^*)^T}{1 - (1 - p\phi^*)(1 - r)}.$$

Find critical exposure probability by examining above as $\phi^* \to 0$.



$$\Rightarrow \quad \boldsymbol{p_c} = \frac{1}{T+1/r-1} = \frac{1}{T+\tau}.$$

where τ = mean recovery time for simple relaxation process.

Fixed points for $d^* = 1$, $r \le 1$, and $T \ge 1$

 \clubsuit Example details: $T=2 \& r=1/2 \Rightarrow p_c=1/3$.

 $\approx \tau = 1/r - 1$ = characteristic recovery time = 1.

Phase transition can be seen as a transcritical

Blue = stable, red = unstable, fixed points.

 $Rrightarrow T + \tau \simeq \text{average memory in system} = 3.$

 Decreasing r keeps individuals infected for longer and decreases p_c .

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Homogeneous, multi-hit models:

- $All right: d^* = 1 models correspond to simple$ disease spreading models.
- \clubsuit What if we allow $d^* \geq 2$?
- Again first consider SIS with immediate recovery (r = 1)
- Also continue to assume unit dose sizes $(f(d) = \delta(d-1)).$
- To be infected, must have at least d^* exposures in last T time steps.
- Fixed point equation:

$$\phi^* = \sum_{i=d^*}^T \binom{T}{i} (p\phi^*)^i (1-p\phi^*)^{T-i}.$$

 \clubsuit As always, $\phi^* = 0$ works too.

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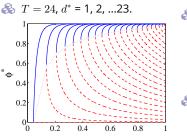
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Fixed points for r = 1, $d^* > 1$, and $T \ge 1$



 $d^* = 1 \rightarrow d^* > 1$: jump between continuous phase transition and pure critical mass model.

Unstable curve for $d^* = 2$ does $\operatorname{not}\operatorname{hit}\phi^*=0.$

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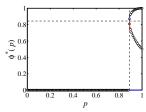
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Homogeneous, multi-hit models:

Fixed points for r=1, $d^*>1$, and $T\geq 1$

- & Exactly solvable for small T.
- & e.g., for $d^* = 2$, T = 3:



Fixed point equation:

 $3p^2\phi^{*2}(1-p\phi^*)+p^3\phi^{*3}$

🙈 See new structure: a saddle node bifurcation [12] appears as p increases.

 $(p_h, \phi^*) = (8/9, 27/32).$

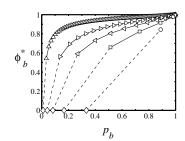
🙈 Behavior akin to output of Granovetter's threshold

Fixed points for r = 1, $d^* > 1$, and T > 1

bifurcation, nothing in between.

 \mathbb{A} Bifurcation points for example fixed T, varying d^* :

See either simple phase transition or saddle-node



Rrightarrow T = 96 ().

Rrightarrow T = 24 (>),

A = 12 (<),

 $Arr T = 6 (\square),$

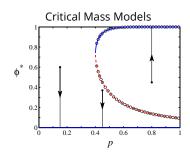
Appendix References Rrightarrow T = 3 (0),

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Homogeneous, multi-hit models:

Another example:

model.



 $r = 1, d^* = 3, T = 12$

Saddle-node bifurcation.

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Fixed points for r < 1, $d^* > 1$, and $T \ge 1$

- \Re For r < 1, need to determine probability of recovering as a function of time since dose load last dropped below threshold.
- Partially summed random walks:

$$D_i(t) = \sum_{t'=t-T+1}^t d_i(t')$$

 \clubsuit Example for T=24, $d^*=14$: 20 10 20 30 40 50 60 70 COcoNuTS Generalized Contagion

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Fixed points for r < 1, $d^* > 1$, and $T \ge 1$

- last equaled, and has since been below, their threshold m time steps ago,
- Fraction of individuals below threshold but not recovered:

$$\Gamma(p,\phi^*;r) = \sum_{m=1}^{\infty} (1-r)^m \gamma_m(p,\phi^*).$$

Fixed point equation:

$$\phi^* = \Gamma(p,\phi^*;r) + \sum_{i=d^*}^T \binom{T}{i} (p\phi^*)^i (1-p\phi^*)^{T-i}.$$

Fixed points for r < 1, $d^* > 1$, and T > 1Example: T = 3, $d^* = 2$

Want to examine how dose load can drop below threshold of $d^* = 2$:

$$D_n = 2 \Rightarrow D_{n+1} = 1$$

- Two subsequences do this: $\{d_{n-2},d_{n-1},d_n,d_{n+1}\}=\{1,1,0,{\color{red}0}\}$ and $\{d_{n-2}, d_{n-1}, d_n, d_{n+1}, d_{n+2}\} = \{1, 0, 1, {\color{red}0}, {\color{red}0}\}.$
- Note: second sequence includes an extra 0 since this is necessary to stay below $d^* = 2$.
- To stay below threshold, observe acceptable following sequences may be composed of any combination of two subsequences:

$$a = \{0\}$$
 and $b = \{1, 0, 0\}$.

Fixed points for r < 1, $d^* > 1$, and $T \ge 1$

- & Determine number of sequences of length m that keep dose load below $d^* = 2$.
- \aleph N_a = number of $a = \{0\}$ subsequences.
- \aleph N_b = number of $b = \{1, 0, 0\}$ subsequences.

$$m = N_a \cdot 1 + N_b \cdot 3$$

Possible values for N_b :

$$0,1,2,\dots,\left\lfloor\frac{m}{3}\right\rfloor.$$

where $|\cdot|$ means floor.

& Corresponding possible values for N_a :

$$m, m-3, m-6, \ldots, m-3 \mid \frac{m}{3} \mid .$$

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Fixed points for r < 1, $d^* > 1$, and $T \ge 1$

- \clubsuit How many ways to arrange N_a a's and N_b b's?
- Think of overall sequence in terms of subsequences:

$$\{Z_1, Z_2, \dots, Z_{N_a+N_b}\}$$

- & Choose positions of either a's or b's:

$$\binom{N_a+N_b}{N_a} = \binom{N_a+N_b}{N_b}.$$

Fixed points for r < 1, $d^* > 1$, and T > 1

 \clubsuit Total number of allowable sequences of length m:

$$\sum_{N_b=0}^{\lfloor m/3\rfloor} \binom{N_b+N_a}{N_b} = \sum_{k=0}^{\lfloor m/3\rfloor} \binom{m-2k}{k}$$

where $k = N_b$ and we have used $m = N_a + 3N_b$.

- $P(a) = (1 p\phi^*) \text{ and } P(b) = p\phi^*(1 p\phi^*)^2$
- Total probability of allowable sequences of length

$$\chi_m(p,\phi^*) = \sum_{k=0}^{\lfloor m/3 \rfloor} \binom{m-2k}{k} (1-p\phi^*)^{m-k} (p\phi^*)^k.$$

Notation: Write a randomly chosen sequence of a's and b's of length m as $D_m^{a,b}$.

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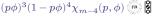
- Nearly there ...must account for details of sequence endings.
- \$ Three endings \Rightarrow Six possible sequences:

$$\begin{array}{ll} D_1 = \{1,1,0,0,D_{m-1}^{a,b}\} & \text{interaction} \\ D_2 = \{1,1,0,0,D_{m-2}^{a,b},1\} & \text{Generalized} \\ D_3 = \{1,1,0,0,D_{m-3}^{a,b},1,0\} & P_2 = (p\phi)^3(1-p\phi)^2\chi_{m-2}(p,\phi) & \text{Honogeneous version} \\ D_3 = \{0,1,0,0,D_{m-3}^{a,b},1,0\} & P_3 = (p\phi)^3(1-p\phi)^3\chi_{m-3}(p,\phi) & \text{Appendix} \\ \end{array}$$

$$D_4 = \{1,0,1,0,0,D_{m-2}^{a,b}\} \\ P_4 = (p\phi)^2(1-p\phi)^3\chi_{m-2}(p,\phi) \\ P_5 = \{1,0,1,0,0,D_{m-2}^{a,b}\} \\ P_6 = \{1,0,1,0,0,D_{m-2}^{a,b}\} \\ P_7 = \{1,0,1,0,0,D_{m-2}^{a,b}\} \\ P_8 = \{1,0,1,0,0,D_{m-2}^{a,b}\} \\ P_9 = \{1,0,0,0,D_{m-2}^{a,b}\} \\ P_9 =$$

$$D_5 = \{1,0,1,0,0,D_{m-3}^{a,b},1\} \\ P_5 = (p\phi)^3(1-p\phi)^3\chi_{m-3}(p,\phi) \\ \\ P_5 = (p\phi)$$

$$\begin{split} P_5 &= (p\phi)^3 (1-p\phi)^3 \chi_{m-3}(p,\phi) \\ D_6 &= \{1,0,1,0,0,D_{m-4}^{a,b},1,0\} \\ P_6 &= (p\phi)^3 (1-p\phi)^4 \chi_{m-4}(p,\phi) \end{split}$$



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Fixed points for r < 1, $d^* = 2$, and T = 3

$$\text{F.P. Eq: } \phi^* = \Gamma(p,\phi^*;r) + \sum_{i=d^*}^T \binom{T}{i} (p\phi^*)^i (1-p\phi^*)^{T-i}.$$

where $\Gamma(p, \phi^*; r) =$

$$\frac{(1-r)(p\phi)^2(1-p\phi)^2}{(1-p\phi)^2} + \sum_{m=1}^{\infty} (1-r)^m (p\phi)^2 (1-p\phi)^2 \times$$

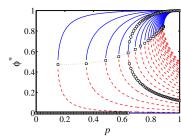
 $\left[\chi_{m-1} + \chi_{m-2} + 2p\phi(1-p\phi)\chi_{m-3} + p\phi(1-p\phi)^2\chi_{m-4}\right]$

$$\chi_m(p,\phi^*) = \sum_{k=0}^{\lfloor m/3\rfloor} \binom{m-2k}{k} (1-p\phi^*)^{m-k} (p\phi^*)^k.$$

Note: $(1-r)(p\phi)^2(1-p\phi)^2$ accounts for $\{1,0,1,0\}$ sequence.

Fixed points for r < 1, $d^* > 1$, and T > 1

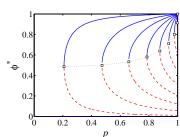
T=3, $d^*=2$



 $r = 0.01, 0.05, 0.10, 0.15, 0.20, \dots, 1.00.$

Fixed points for r < 1, $d^* > 1$, and $T \ge 1$

T=2, $d^*=2$



 $r = 0.01, 0.05, 0.10, \dots, 0.3820 \pm 0.0001.$

 $\red{\$}$ No spreading for $r \gtrsim 0.382$.

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What we have now:

Two kinds of contagion processes:

- 1. Continuous phase transition: SIR-like.
- 2. Saddle-node bifurcation: threshold model-like.
- $d^* = 1$: spreading from small seeds possible.
- $d^* > 1$: critical mass model.
- Are other behaviors possible?

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Generalized model

 \aleph Now allow for general dose distributions (f) and threshold distributions (a).

& Key quantities:

$$P_k = \int_0^\infty \mathrm{d} d^* \, g(d^*) P\left(\sum_{j=1}^k d_j \geq d^*\right) \text{ where } 1 \leq k \leq T.$$

 $\Re P_k$ = Probability that the threshold of a randomly selected individual will be exceeded by k doses.

 P_1 = Probability that <u>one dose</u> will exceed the threshold of a random individual = Fraction of most vulnerable individuals. COcoNuTS Generalized Contagion

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Generalized model—heterogeneity, r = 1

Fixed point equation:

$$\phi^* = \sum_{k=1}^T \binom{T}{k} (p\phi^*)^k (1 - p\phi^*)^{T-k} \underline{P_k}$$

 \clubsuit Expand around $\phi^* = 0$ to find when spread from single seed is possible:

$$pP_1T \ge 1$$

$$\Rightarrow p_c = 1/(TP_1)$$

Wery good:

- 1. P_1T is the expected number of vulnerables the initial infected individual meets before recovering.
- 2. pP_1T is : the expected number of successful infections (equivalent to R_0).
- from a small seed.

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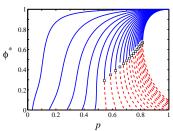
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Heterogeneous case

- & Next: Determine slope of fixed point curve at critical point p_c .
- Expand fixed point equation around $(p, \phi^*) = (p_c, 0)$.
- $\ \, \mbox{$\stackrel{<}{\sim}$} \,$ Find slope depends on $(P_1-P_2/2)^{\, [6]}$ (see Appendix).
- Behavior near fixed point depends on whether this slope is
 - 1. positive: $P_1 > P_2/2$ (continuous phase transition)
 - 2. negative: $\vec{P}_1 < \vec{P}_2/2$ (discontinuous phase transition)
- Now find three basic universal classes of contagion models ...

Heterogeneous case

Now allow r < 1:



- $\ \, \& \ \,$ II-III transition generalizes: $p_c=1/[P_1(T+\tau)]$ where $\tau=1/r-1=$ expected recovery time
- & I-II transition less pleasant analytically.

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Heterogeneous case

Example configuration:

- Dose sizes are lognormally distributed with mean 1 and variance 0.433.
- \Re Memory span: T=10.
- Thresholds are uniformly set at
 - 1. $d_* = 0.5$
 - 2. $d_* = 1.6$
 - 3. $d_* = 3$
- Spread of dose sizes matters, details are not important.

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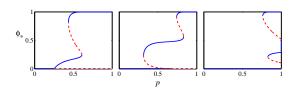
models

 ϕ_*

0.5

0,

More complicated models



- Due to heterogeneity in individual thresholds.
- Three classes based on behavior for small seeds.
- & Same model classification holds: I, II, and III.

Hysteresis in vanishing critical mass

0.5

p

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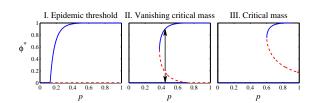








Three universal classes



Epidemic threshold:

Pure critical mass:

- $P_1 > P_2/2$, $p_c = 1/(TP_1) < 1$
- $\ref{Normalize}$ Vanishing critical mass: $p_c = 1/(TP_1) < 1$
 - $P_1 < P_2/2$, $p_c = 1/(TP_1) > 1$
- $P_1 < P_2/2$, Appendix References





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Nutshell (one half)

- Memory is a natural ingredient.
- Three universal classes of contagion processes:
 - 1. I. Epidemic Threshold
 - 2. II. Vanishing Critical Mass
 - 3. III. Critical Mass
- Dramatic changes in behavior possible.
- To change kind of model: 'adjust' memory, recovery, fraction of vulnerable individuals (T, r, ρ , P_1 , and/or P_2).
- To change behavior given model: 'adjust' probability of exposure (p) and/or initial number infected (ϕ_0).

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Appendix: Details for Class I-II transition:

$$C_m = (-1)^m \binom{T}{m} \sum_{k=1}^m (-1)^k \binom{m}{k} P_k,$$

since

$$\begin{split} \binom{T}{k}\binom{T-k}{m-k} &=& \frac{T!}{k!(T-k)!}\frac{(T-k)!}{(m-k)!(T-m)!} \\ &=& \frac{T!}{m!(T-m)!}\frac{m!}{k!(m-k)!} \\ &=& \binom{T}{m}\binom{m}{k}. \end{split}$$

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Nutshell (other half)

- \Re Single seed infects others if $pP_1(T+\tau) \geq 1$.
- \Re Key quantity: $p_c = 1/[P_1(T+\tau)]$
- \clubsuit If $p_c < 1 \Rightarrow$ contagion can spread from single seed.
- Depends only on:
 - 1. System Memory $(T + \tau)$.
 - 2. Fraction of highly vulnerable individuals (P_1) .
- Details unimportant: Many threshold and dose distributions give same P_k .
- Another example of a model where vulnerable/gullible population may be more important than a small group of super-spreaders or influentials.

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Appendix: Details for Class I-II transition:

Linearization gives

$$\phi^* \simeq C_1 p \phi^* + C_2 p_c^2 {\phi^*}^2.$$

where
$$C_1=TP_1(=1/p_c)$$
 and $C_2={T\choose 2}(-2P_1+P_2).$

Arr Using $p_c = 1/(TP_1)$:

$$\phi^* \simeq \frac{C_1}{C_2 p_c^2} (p-p_c) = \frac{T^2 P_1^3}{(T-1)(P_1-P_2/2)} (p-p_c).$$

 \Re Sign of derivative governed by $P_1 - P_2/2$.

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Appendix: Details for Class I-II transition:

$$\begin{split} \phi^* &= \sum_{k=1}^T \binom{T}{k} P_k (p\phi^*)^k (1-p\phi^*)^{T-k}, \\ &= \sum_{k=1}^T \binom{T}{k} P_k (p\phi^*)^k \sum_{j=0}^{T-k} \binom{T-k}{j} (-p\phi^*)^j, \\ &= \sum_{k=1}^T \sum_{j=0}^{T-k} \binom{T}{k} \binom{T-k}{j} P_k (-1)^j (p\phi^*)^{k+j}, \\ &= \sum_{m=1}^T \sum_{k=1}^m \binom{T}{k} \binom{T-k}{m-k} P_k (-1)^{m-k} (p\phi^*)^m, \\ &= \sum_{m=1}^T C_m (p\phi^*)^m \end{split}$$

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