Biological Contagion

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Principles of Complex Systems, Vols. 1, 2, & 3D CSYS/MATH 300, 303, & 394, 2022–2023 | @pocsvox

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























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Simple disease spreading models

Background

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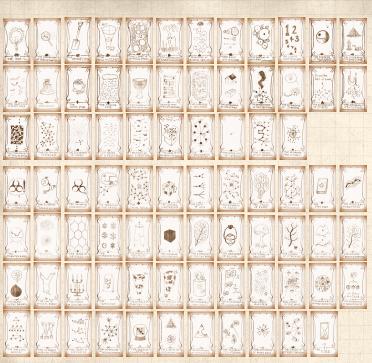
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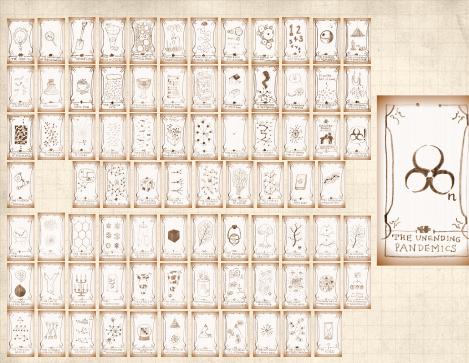
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An awful recording: Wikipedia's list of epidemics from 430 BC on.

O W	Article Talk				Read Edit Viewhis		gged in Talk Contributions
WikipediA		epidemics					
Main page Contents Featured content Current events Random article Donate to Wikipedia Wikipedia store	From Wildowski, the five exceptionals of infectious disease. Widespread and chronic complaints such as heart disease and allergy are no included if they are not thought to be infectious. This lats is incomplete; you can help by sepanding it.						
	Death toll (estimate)	Location +	Date +	Comment •	Disease •	Reference +	00
teraction Help About Wikipedia Community portal	ca. 75,000 - 100,000	Greece	429-426 BC	Known as Plague of Athens, because it was primarily in Athens.	unknown, similar to typhoid		Contract of
Percent charges Contact page bools What links here Related changes Upload file Special pages Permanent link Page information Wilddata item	ca. 30% of population	Europe, Western Asia, Northern Africa	165-180	Known as Antonine Plague, due to the name of the Roman emperor in power at the time.	unknown, symptoms similar to smallpox		Plague panel with the triumph of death. 1607 Deutsches Historische Museum Berlin
		Europe	250-266 AD	Know as the Plague of Cyprian named after St. Cyprian Bishop of Carthage.	unknown, possibly smallpox		The state of the s
Ole this page biosport Create a book Jownload as PDF Printable version	ca. 40% of population	Europe	541-542	Known as Plague of Justinian, due to the name of the Byzantine emperor in power at the time.	Bubonic plague	01	An artistic portrayal of cholers which was epidemic in the 19th century
inguapes (۱ البرية) Doutsch Simple English Edit Irrits	30% to 70% of population	Europe	1346- 1350	Known as "Black Death" or Second plague pandemic, first return of the plague to Europe after the Justinianic plague of the 6th century.	plague	(2)	
	5-15 million (80% of population)	Mexico	1545-1548	Cocoliztii	viral hemorrhagic fever	आनाम	
	2 - 2.5 million (50% of population)	Mexico	1576	Cocoliztii	viral hemorrhagic fever	(6)(7)(6)	
			1592-			ron	

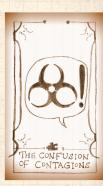
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A confusion of contagions:

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A confusion of contagions:



Did Harry Potter spread like a virus?

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A confusion of contagions:



Did Harry Potter spread like a virus?



Can disinformation be "infectious"?

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A confusion of contagions:

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A confusion of contagions:

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- Morality? Evil? Laziness? Stupidity? Happiness?

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A confusion of contagions:

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- & Religion?

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- & Religion?
- Democracy ...?
- & Language? The alphabet? [10]

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- Stories?

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Naturomorphisms

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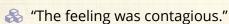
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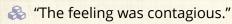
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Naturomorphisms



"The news spread like wildfire."

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Naturomorphisms



"The feeling was contagious."



"The news spread like wildfire."



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

—Hubert H. Humphrey, Johnson's vice president

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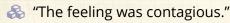
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Naturomorphisms



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"Nothing is so contagious as enthusiasm."

—Samuel Taylor Coleridge

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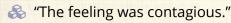
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Optimism according to Ambrose Bierce:

The doctrine that everything is beautiful, including what is ugly, everything good, especially the bad, and everything right that is wrong. ...

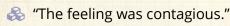
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🙈 "Nothing is so contagious as enthusiasm."

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Optimism according to Ambrose Bierce:

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

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Eric Hoffer, 1902-1983

There is a grandeur in the uniformity of the mass.

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Eric Hoffer, 1902-1983

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Eric Hoffer, 1902-1983

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Hoffer was an interesting fellow...

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

Aphorisms-aplenty:

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

Aphorisms-aplenty:



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

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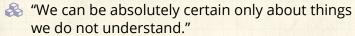
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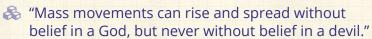
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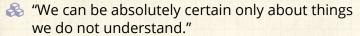
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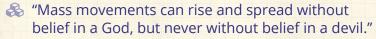
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"Where freedom is real, equality is the passion of the masses. The PoCSverse Biological Contagion 12 of 97

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The spread of fanaticism

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

Aphorisms-aplenty:

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

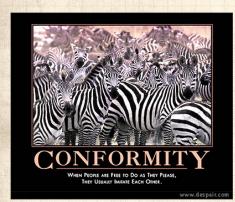
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Imitation



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

—Eric Hoffer
"The Passionate State
of Mind" [13]

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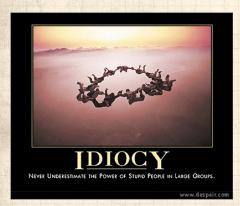
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The collective...



"Never Underestimate the Power of Stupid People in Large Groups." The PoCSverse Biological Contagion 14 of 97

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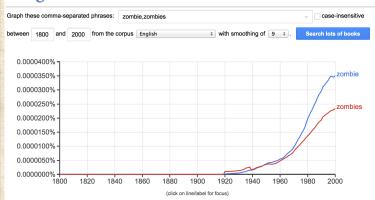
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The most terrifying contagious outbreak?

Google books Ngram Viewer



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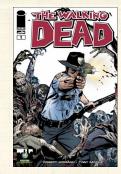
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Definitions

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Definitions



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

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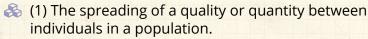
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Definitions



(2) A disease itself: the plague, a blight, the dreaded lurgi, ... The PoCSverse Biological Contagion 19 of 97

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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 = 'with' + tangere 'to touch.'

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- Contagion has unpleasant overtones...

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

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Two main classes of contagion

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Two main classes of contagion

1. Infectious diseases

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Two main classes of contagion

1. Infectious diseases

2. Social contagion

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Two main classes of contagion

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

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Two main classes of contagion

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

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Archival footage from the Black Plague

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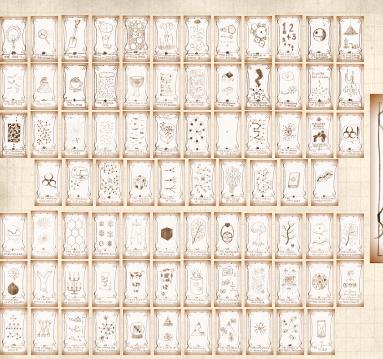
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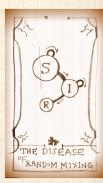
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The standard SIR model [18]

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The standard SIR model [18]



= basic model of disease contagion

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The standard SIR model [18]

🚓 = basic model of disease contagion

Three states:

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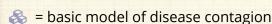
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The standard SIR model [18]



A Three states:

1. S = Susceptible

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The standard SIR model [18]



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Three states:

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

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The standard SIR model [18]



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Three states:

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

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The standard SIR model [18]

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- Three states:
 - 1. S = Susceptible
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$$\Re S(t) + I(t) + R(t) = 1$$

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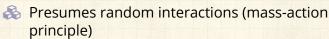
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- 🚓 = basic model of disease contagion
- Three states:
 - 1. S = Susceptible
 - 2. I = Infective/Infectious
 - 3. R = Recovered or Removed or Refractory

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

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

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The standard SIR model [18]

- 🙈 = basic model of disease contagion
- Three states:
 - 1. S = Susceptible
 - 2. I = Infective/Infectious
 - 3. R = Recovered or Removed or Refractory

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

- Presumes random interactions (mass-action principle)
- Interactions are independent (no memory)
- Discrete and continuous time versions

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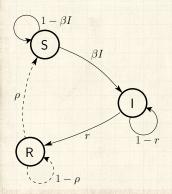
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Discrete time automata example:



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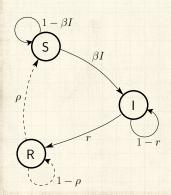
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Discrete time automata example:



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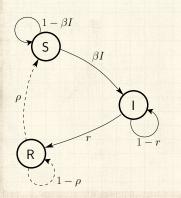
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Discrete time automata example:



Transition Probabilities:

 β for being infected given contact with infected

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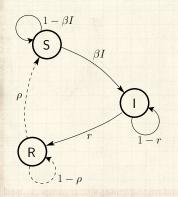
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Discrete time automata example:



Transition Probabilities:

 β for being infected given contact with infected r for recovery

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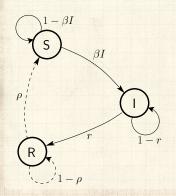
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Discrete time automata example:



Transition Probabilities:

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

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Original models attributed to

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Original models attributed to



4 1920's: Reed and Frost

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Original models attributed to

🙈 1920's: Reed and Frost

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

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Original models attributed to



4 1920's: Reed and Frost



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



Coupled differential equations with a mass-action principle

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Differential equations for continuous model

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

 β , r, and ρ are now rates.

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Reproduction Number R_0

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Reproduction Number R_0



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

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Reproduction Number R_0

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

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Reproduction Number R_0

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

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Reproduction Number R_0

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

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Discrete version:



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

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Discrete version:

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

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Discrete version:

- Set up: One Infective in a randomly mixing population of Susceptibles
- \clubsuit At time t=0, single infective random bumps into a Susceptible
- A Probability of transmission = β

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Discrete version:

- Set up: One Infective in a randomly mixing population of Susceptibles
- \clubsuit At time t=0, single infective random bumps into a Susceptible
- A Probability of transmission = β
- At time t=1, single Infective remains infected with probability 1-r

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Discrete version:

- Set up: One Infective in a randomly mixing population of Susceptibles
- \clubsuit At time t=0, single infective random bumps into a Susceptible
- \Re Probability of transmission = β
- At time t=1, single Infective remains infected with probability 1-r
- \Leftrightarrow At time t=k, single Infective remains infected with probability $(1-r)^k$

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Discrete version:



Expected number infected by original infective:

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

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Discrete version:



Expected number infected by original infective:

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

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

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Discrete version:

Expected number infected by original infective:

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

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

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Discrete version:

Expected number infected by original infective:

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

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Discrete version:



Expected number infected by original infective:

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

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

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

For $S(0) \simeq 1$ initial susceptibles (1 - S(0) = R(0)) = fraction initially immune):

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

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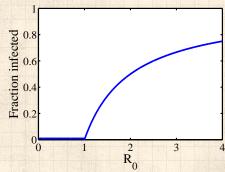
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Example of epidemic threshold:



Continuous phase transition.

Fine idea from a simple model.

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For the continuous version



Second equation:

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

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For the continuous version



Second equation:

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

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

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For the continuous version



Second equation:

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

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



Number of infectives grows initially if

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

where $S(0) \simeq 1$.

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For the continuous version



Second equation:

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

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



Number of infectives grows initially if

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

where $S(0) \simeq 1$.

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For the continuous version



Second equation:

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

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



Number of infectives grows initially if

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

where $S(0) \simeq 1$.

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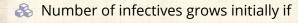
For the continuous version



Second equation:

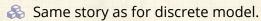
$$\frac{\mathrm{d}}{\mathrm{d}t}I = \beta SI - rI$$

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



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

where $S(0) \simeq 1$.



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Many variants of the SIR model:

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Many variants of the SIR model:



SIS: susceptible-infective-susceptible

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Many variants of the SIR model:



SIS: susceptible-infective-susceptible



SIRS: susceptible-infective-recovered-susceptible

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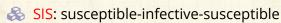
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Many variants of the SIR model:



SIRS: susceptible-infective-recovered-susceptible

& compartment models (age or gender partitions)

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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)

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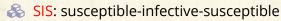
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Many variants of the SIR model:



SIRS: susceptible-infective-recovered-susceptible

compartment models (age or gender partitions)

more categories such as 'exposed' (SEIRS)

recruitment (migration, birth)

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Watch someone else pretend to save the world:



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Save the world yourself:



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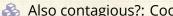
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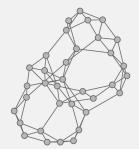
And you can be the virus.



Also contagious?: Cooperative games ...

Neural reboot—Save another pretend world with Vax: ♂

Lesson 4: Quarantine



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

Start >

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Maderia

Enidomics

Vaccin

. ..

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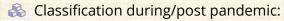
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Pandemic severity index (PSI)

U.S. Gov.





CDC



Category based.



1-5 scale.



Modeled on the Saffir-Simpson hurricane scale .

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1. Can we predict the size of an epidemic?

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

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

 R_0 approximately same for all of the following:

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

R_0 approximately same for all of the following:

 \implies 1918-19 "Spanish Flu" \sim 75,000,000 world-wide, 500,000 deaths in US.

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

R_0 approximately same for all of the following:

- \$ 1918-19 "Spanish Flu" \sim 75,000,000 world-wide, 500,000 deaths in US.
- \approx 1957-58 "Asian Flu" \sim 2,000,000 world-wide, 70,000 deaths in US.

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

R_0 approximately same for all of the following:

- ♣ 1918-19 "Spanish Flu" ~ 75,000,000 world-wide, 500,000 deaths in US.
- 1957-58 "Asian Flu" ~ 2,000,000 world-wide, 70,000 deaths in US.
- 1968-69 "Hong Kong Flu" ~ 1,000,000 world-wide, 34.000 deaths in US.

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

R_0 approximately same for all of the following:

- 3 1957-58 "Asian Flu" \sim 2,000,000 world-wide, 70,000 deaths in US.
- \$ 1968-69 "Hong Kong Flu" \sim 1,000,000 world-wide, 34,000 deaths in US.
- & 2003 "SARS Epidemic" \sim 800 deaths world-wide.

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

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



earthquakes (Gutenberg-Richter law)

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



earthquakes (Gutenberg-Richter law)



& city sizes, forest fires, war fatalities

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



earthquakes (Gutenberg-Richter law)



& city sizes, forest fires, war fatalities



wealth distributions

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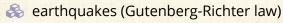
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As we know, heavy-tailed size distributions are somewhat prevalent in complex systems:



🚓 city sizes, forest fires, war fatalities

& wealth distributions

🚓 'popularity' (books, music, websites, ideas)

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

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

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

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

Power law distributions are common but not obligatory...

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

- 🙈 earthquakes (Gutenberg-Richter law)
- dity sizes, forest fires, war fatalities
- 🙈 wealth distributions
- 🚓 'popularity' (books, music, websites, ideas)
- Epidemics?

Power law distributions are common but not obligatory...

Really, what about epidemics?

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

- 🙈 earthquakes (Gutenberg-Richter law)
- dity sizes, forest fires, war fatalities
- wealth distributions
- 🚓 'popularity' (books, music, websites, ideas)
- Epidemics?

Power law distributions are common but not obligatory...

Really, what about epidemics?

Simply hasn't attracted much attention.

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Simple disease



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

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

Power law distributions are common but not obligatory...

Really, what about epidemics?

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

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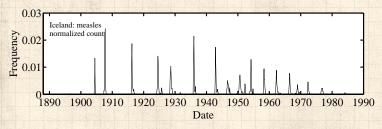
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Feeling III in Iceland

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





Treat outbreaks separated in time as 'novel' diseases.

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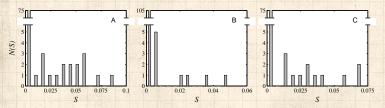
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Really not so good at all in Iceland

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



Spike near S=0, relatively flat otherwise.

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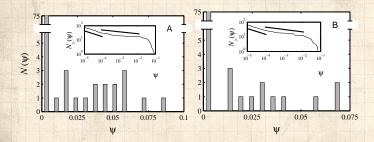
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Measles & Pertussis



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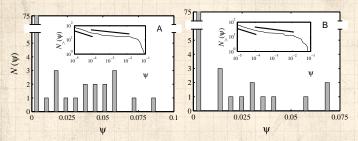
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Measles & Pertussis



Insert plots:

Complementary cumulative frequency distributions:

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

Limited scaling with a possible break.

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Measured values of γ :

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Measured values of γ :

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

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Measured values of γ :

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

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

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Measured values of γ :

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

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Measured values of γ :

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Distribution is quite flat.

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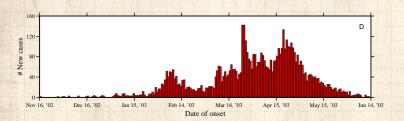
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Resurgence—example of SARS



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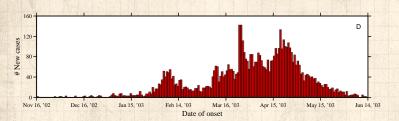
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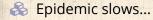
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Resurgence—example of SARS





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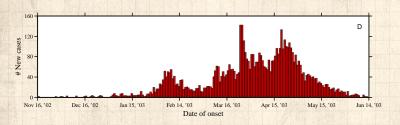
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Resurgence—example of SARS



Epidemic slows... then an infective moves to a new context. The PoCSverse Biological Contagion 46 of 97

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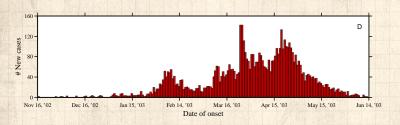
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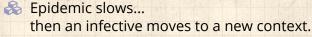
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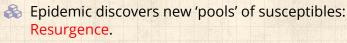
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Resurgence—example of SARS







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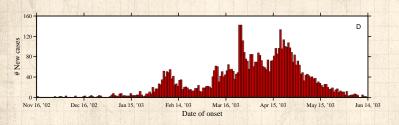
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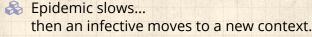
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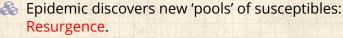
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Resurgence—example of SARS









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The challenge

So... can a simple model produce

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

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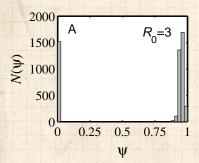
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Simple models typically produce bimodal or unimodal size distributions.

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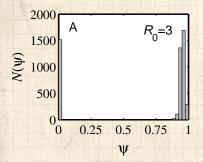
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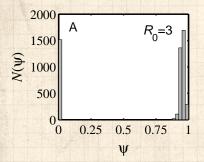
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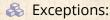
This includes network models: random, small-world, scale-free, ...



Simple models size distributions.

typically produce bimodal or unimodal

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



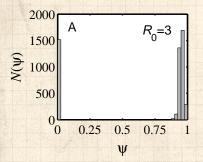
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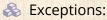
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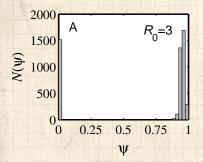
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This includes network models: random, small-world, scale-free, ...



1. Forest fire models



Simple models typically produce bimodal or unimodal size distributions.

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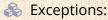
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This includes network models: random, small-world, scale-free, ...



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

Forest fire models: [19]

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LIBERAL-ARTS HAVINS HAV BE ARROYING SOPETHES, BUT THERE'S ANTHAMO PRORE CONDINGUES THAN A PHYSICIST FRIST ENCOUNTERING A NEW SUSSECT.

Forest fire models: [19]



Rhodes & Anderson, 1996

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LIBERAL-ARTS PHOSES HAY BE ARROYING SOFETHES, BUT THERES AND AND MORE CONDINOUS THAN A PHYSICST FIRST ENCOUNTRING A ROLL SUSSECT

Forest fire models: [19]



Rhodes & Anderson, 1996



The physicist's approach:

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

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Forest fire models: [19]



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The physicist's approach:

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

A bit of a stretch:

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THERE'S AUTHANO MORE CONOXIOUS THA INSICISE FIRST ENCOUNTERING A NEW SUBSEC

Forest fire models: [19]



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"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. The PoCSverse Biological Contagion 51 of 97

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A bit of a stretch:

- Epidemics

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

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Forest fire models: [19]

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

A bit of a stretch:

- Epidemics

 = forest fires
 spreading on 3-d and 5-d lattices.
- 2. Claim Iceland and Faroe Islands exhibit power law distributions for outbreaks.
- 3. Original forest fire model not completely understood.

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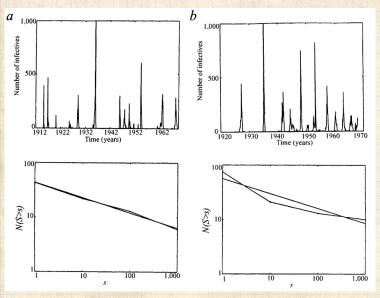
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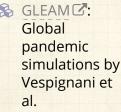


From Rhodes and Anderson, 1996.

Sophisticated metapopulation models:

- Multiscale models suggested earlier by others but not formalized (Bailey [1], Cliff and Haggett [6], Ferguson et al.)
- Community based mixing (two scales)—Longini. [17]
- Eubank et al.'s EpiSims/TRANSIMS city simulations. [9]
- Spreading through countries—Airlines: Germann et al., Colizza et al. [7]





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"The hidden geometry of complex, network-driven contagion phenomena" Brockmann and Helbing, Science, **342**, 1337–1342, 2013. [5]

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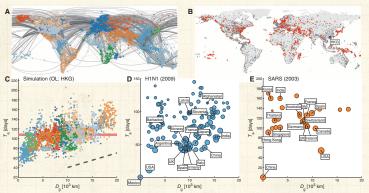


Fig. 1. Complexity in global, network-driven contagion phenomena. (A) The global mobility newhox (GMM), Gryl lines represent passenger flows along direct connections between 4069 airports worldwide. Geographic regions are distinguished by color (classified according to network modularly maximization (39)). (B) Temporal snapshot of a simulated global pandemic with initial outbreak location (OU in Hong Kong MKG). The simulation is based on the metapopulation model defined by Eq. 3 with parameters $R_0=1.5$ p. -0.285 day. $^{2}_{1}$ ~ 2.85 at 10^{2} day? $^{2}_{1}$ $\approx 10^{2}$ He Gay mbols depict locations with epidemic arrival times in the time windows 105 days $c_{1}^{2}<1210$ days, Because of the multiscale structure of the underlying network, the spatial distribution of disease prevalence (i.e., the fraction of intected individuals) lacks geometric coherence. No clear wavefront is visible, and based on this dynamic state, the OL cannot be easily deduced. (OF or the same simulation as in (B)) for each given the control of geographic distance D_{θ} from the OL floodes are colored according to exequablic regions in (A)) for each of the 4069 nodes in the network. On a

global scale, T_s weakly correlates with geographic distance D_s ($F^2 = 0.34$), times of the jeths an average global spreading greed of $y_s = 331$ km/dsy code lab ling, 571. Using D_s and v_s to estimate arrival times for specific locations, however, does not work well owing to the strong variability of the arrival time for a given geographic distance. The red horizontal bar corresponds to the arrival time window shown in (3). (D) Arrival times versus geographic distance from the source (Meckol for the 2009 HM1) pandenic. Symbols represent 140 affected countries, and symbol size quantifies total traffic per country. Arrival times are defined as the date of the first confirmed case in a given country after the initial outbreak on 1.7 March 2009. As in the simulated scenario, arrival time and geographic distance are only weakly correlated F^2 = 0.0394, (E) In analogy to (D), the panel depicts the arrival times versus geographic distance from the source (China) of the 2003 SARS epidemic for 29 affected countries worldwide. Arrival times are taken from WHO published data (2). As in (C) and (D), arrival time correlates weakly with geographic distance.

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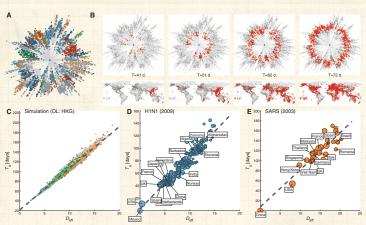


Fig. 2. Understanding global contagion phenomena using effective distance. (A) He structure of the shortest path tree in gray from Hong Kong (central node). Radial distance represents effective distance D_{ijk} and self-model yets and S. Mose are colored according to the same scheme as in Fig. 1A. (8). The sequence (from left to right) of panels depicts the time course of a simulated model disease with initial outbreak in Hong Kong (MicK), for the same parameter set a used in Fig. 1B. Prevalence is reflected by the redness of the symbols. Each past compares the state of the system in the conventional geographic representation (top). The complex spatial pattern in the conventional (eve) sequivalent to a homogeneous parameter of the properties of the symbols.

neous wave that propagates outwards at constant effective speed in the effective distance representation, (C) Epidemic airval time T_2 , versus effective distance $D_{\rm unf}$ for the same simulated epidemic as in (B). In contrast to geographic distance $D_{\rm unf}$ for the same simulated epidemic as in (B). In contrast to geographic distance, (B), effective distance is an excellent predictor of arrival times, (D) and (B) Linear relationship between effective distance and arrival time for the (D) of (B) Hall pandemic (D) and the (D) SAMS epidemic (D). The arrival time data are the operation of (D) and (D) is the (D) and (D) and (D) and (D) and (D) and (D) is the (D) and (D) and (D) are districted distance was computed from the opposite of (D) and (D). The effective distance was computed from the observe a strong correlation between arrival time and effective distance was defective distance.

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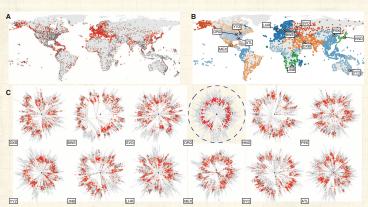


Fig. 3. Qualitative outbreak reconstruction based on effective distance. (A) Spatial distribution of prevalence $\beta/0$ at time f=81 days for Ot. Chicago (parameters $\beta=0.28$ day $^{-2}$, $R_0=1.9$, $\gamma=2.8\times 10^{-3}$ day $^{-3}$, and $\epsilon=10^{-9}$. After this time, its difficult,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

perspective of each candidate OL, using each OL's shortest path tree representation. Only the actual OL (ORD, circled in blue) produces a circular wavefront. Even for comparable North American airports (Matina AUT), foronto (YVZ), and Mexico Gity (MEOL), the wavefronts are not nearly as concentric. Effective distances thus permit the extraction of the correct OL, based on information on the mobility network and a single snapshot of the dynamics.

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Vital work but perhaps hard to generalize from...

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Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel

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Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel



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Vital work but perhaps hard to generalize from...



♣ ⇒ Create a simple model involving multiscale travel



Very big question: What is N?



Should we model SARS in Hong Kong as spreading in a neighborhood, in Hong Kong, Asia, or the world?

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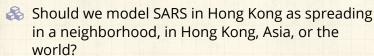
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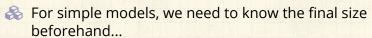


♣ ⇒ Create a simple model involving multiscale travel



Very big question: What is N?





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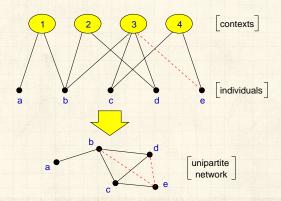
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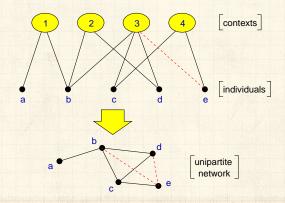
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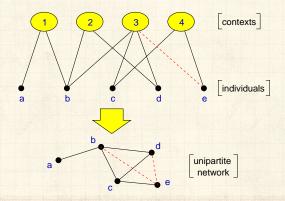
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Contexts and Identities—Bipartite networks





boards of directors



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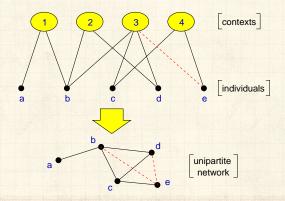
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Contexts and Identities—Bipartite networks





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movies



transportation modes (subway)

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Idea for social networks: incorporate identity

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:



Geographic location

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:



Geographic location



Type of employment

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:

Geographic location

Type of employment

🚓 Age

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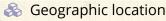
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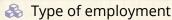
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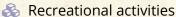
Idea for social networks: incorporate identity

Identity is formed from attributes such as:









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Idea for social networks: incorporate identity

Identity is formed from attributes such as:

Geographic location

Type of employment

<page-header> Age

Recreational activities

Groups are crucial...

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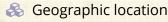
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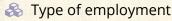
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Idea for social networks: incorporate identity

Identity is formed from attributes such as:





备 Age

Recreational activities

Groups are crucial...

formed by people with at least one similar attribute

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Idea for social networks: incorporate identity

Identity is formed from attributes such as:

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

Groups are crucial...

- formed by people with at least one similar attribute
- Attributes

 ⇔ Contexts

 ⇔ Interactions

 ⇔ Networks. [23]

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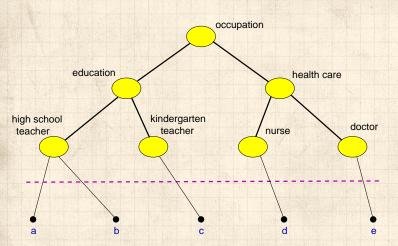
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Infer interactions/network from identities



Distance makes sense in identity/context space.

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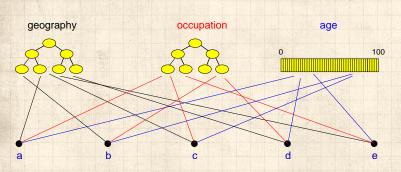
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Generalized context space



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

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

Geography: allow people to move between contexts

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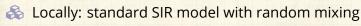
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Geography: allow people to move between contexts





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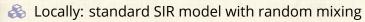
Toy metapopulation





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Geography: allow people to move between contexts



discrete time simulation

 β = infection probability

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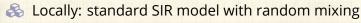
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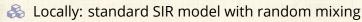
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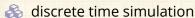




"Multiscale, resurgent epidemics in a hierarchcial metapopulation model" Watts et al., Proc. Natl. Acad. Sci., **102**, 11157–11162, 2005. [24]

Geography: allow people to move between contexts





 β = infection probability

P = P probability of travel

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

Geography: allow people to move between contexts

- & Locally: standard SIR model with random mixing
- & discrete time simulation
- β = infection probability
- P = probability of travel
- № Movement distance: $Pr(d) \propto exp(-d/ξ)$

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

Geography: allow people to move between contexts

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

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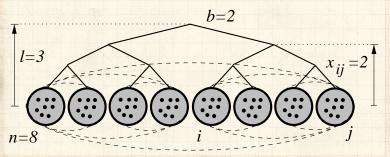
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Schematic:



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 Define $P_0 =$ Expected number of infected individuals leaving initially infected context. The PoCSverse Biological Contagion 68 of 97

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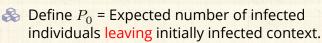
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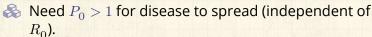
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- Define P_0 = Expected number of infected individuals leaving initially infected context.
- Need $P_0 > 1$ for disease to spread (independent of R_0).
- Limit epidemic size by restricting frequency of travel and/or range

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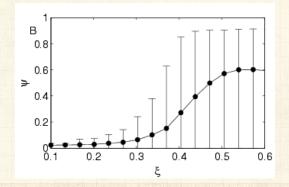
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Varying ξ :





Transition in expected final size based on typical movement distance

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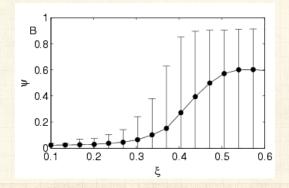
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Varying ξ :





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

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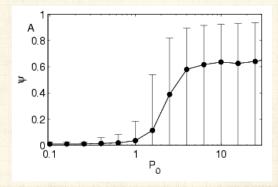
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Varying P_0 :



Transition in expected final size based on typical number of infectives leaving first group The PoCSverse Biological Contagion 70 of 97

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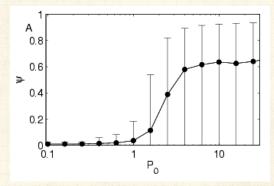
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Varying P_0 :



Transition in expected final size based on typical number of infectives leaving first group (also sensible) The PoCSverse Biological Contagion 70 of 97

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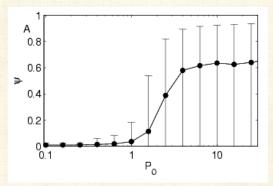
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Varying P_0 :



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



 \clubsuit Travel advisories: ξ has larger effect than P_0 .

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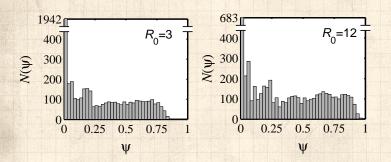
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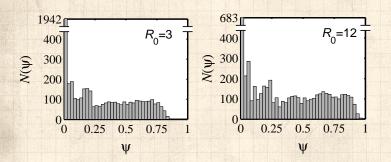
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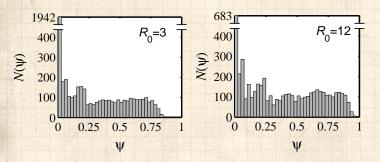
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 ${\it \$}$ Flat distributions are possible for certain ξ and P.

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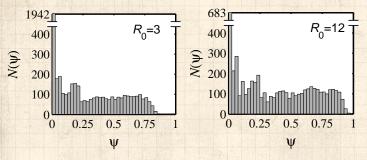
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Flat distributions are possible for certain ξ and P.



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

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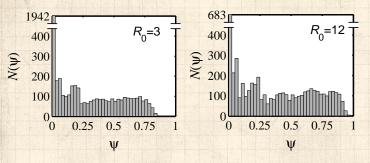
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8

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

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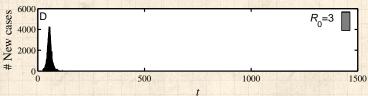
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Model output—resurgence

Standard model:



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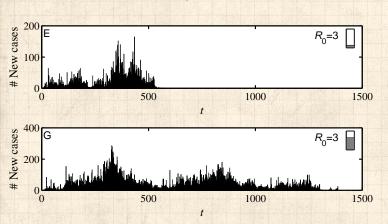
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Model output—resurgence

Standard model with transport:



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The upshot

Simple multiscale population structure

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The upshot

Simple multiscale population structure + stochasticity

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The upshot

Simple multiscale population structure + stochasticity

leads to

resurgence

+

broad epidemic size distributions

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For the hierarchical movement model, epidemic size is highly unpredictable

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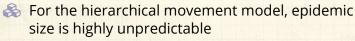
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Model is more complicated than SIR but still simple.

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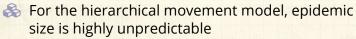
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Model is more complicated than SIR but still simple.

We haven't even included normal social responses such as travel bans and self-quarantine. The PoCSverse Biological Contagion 76 of 97

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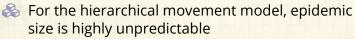
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Model is more complicated than SIR but still simple.

We haven't even included normal social responses such as travel bans and self-quarantine.

 \clubsuit The reproduction number R_0 is not terribly useful.

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- For the hierarchical movement model, epidemic size is highly unpredictable
- Model is more complicated than SIR but still simple.
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- R_0 , however measured, is not informative about

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 - 1. how likely the observed epidemic size was,

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- \clubsuit 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.

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- For the hierarchical movement model, epidemic size is highly unpredictable
- Model is more complicated than SIR but still simple.
- We haven't even included normal social responses such as travel bans and self-quarantine.
- \clubsuit The reproduction number R_0 is not terribly useful.
- R_0 , however measured, is not informative about
 - 1. how likely the observed epidemic size was,
 - 2. and how likely future epidemics will be.
- $\ref{eq:constraints}$ Problem: R_0 summarises one epidemic after the fact and enfolds movement, the price of bananas, everything.

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Disease's spread is highly sensitive to population structure.

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Disease's spread is highly sensitive to population structure.

Rare events may matter enormously:

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Disease's spread is highly sensitive to population structure.

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

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- Disease's spread is highly sensitive to population structure.
- Rare events may matter enormously: e.g., an infected individual taking an international flight.
- More support for controlling population movement:

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- Disease's spread is highly sensitive to population structure.
- Rare events may matter enormously: e.g., an infected individual taking an international flight.
- More support for controlling population movement:
 a.g. travel advisories guaranting

e.g., travel advisories, quarantine

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What to do:

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What to do:



Need to separate movement from disease

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What to do:

Need to separate movement from disease

 $\Re R_0$ needs a friend or two.

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What to do:



Need to separate movement from disease



 $\Re R_0$ needs a friend or two.



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

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What to do:

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

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What to do:

- Need to separate movement from disease
- $\Re R_0$ needs a friend or two.
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- And in general: keep building up the kitchen sink models.

More wondering:

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What to do:

Need to separate movement from disease

 R_0 needs a friend or two.

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

More wondering:

Exactly how important are rare events in disease spreading?

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What to do:

Need to separate movement from disease

 R_0 needs a friend or two.

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

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

More wondering:

Exactly how important are rare events in disease spreading?

 \clubsuit Again, what is N?

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Simple disease spreading models

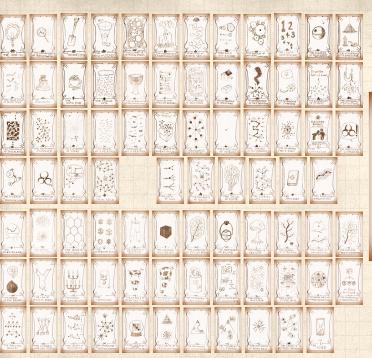
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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—



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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participantsThe PoCSverse Biological Contagion 81 of 97

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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participants—becomes apparent:

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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participants—becomes apparent: most people have nothing to say to each other!

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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participants—becomes apparent: most people have nothing to say to each other! By 2005 or so, it will become clear that the Internet's impact on the economy has been no greater than the fax machine's."1

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"The growth of the Internet will slow drastically, as the flaw in "Metcalfe's law"—which states that the number of potential connections in a network is proportional to the square of the number of participants—becomes apparent: most people have nothing to say to each other! By 2005 or so, it will become clear that the Internet's impact on the economy has been no greater than the fax machine's."1

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

Alan Greenspan (September 18, 2007):



http://wikipedia.org

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Alan Greenspan (September 18, 2007):

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



http://wikipedia.org

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Alan Greenspan (September 18, 2007):

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



http://wikipedia.org

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http://wikipedia.org

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I don't need any of this other stuff.

I could forecast the economy better than any way I know."



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Economics, Schmeconomics Greenspan continues:

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Greenspan continues:

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

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Greenspan continues:

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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.

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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. The PoCSverse Biological Contagion 83 of 97

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Jon Stewart:

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



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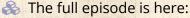
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"Greenspan Concedes Error on Regulation"



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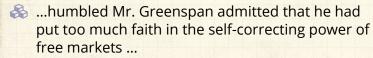
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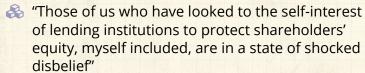
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"Greenspan Concedes Error on Regulation"

- ...humbled Mr. Greenspan admitted that he had put too much faith in the self-correcting power of free markets ...
- "Those of us who have looked to the self-interest of lending institutions to protect shareholders' equity, myself included, are in a state of shocked disbelief"
- Rep. Henry A. Waxman: "Do you feel that your ideology pushed you to make decisions that you wish you had not made?"

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- Rep. Henry A. Waxman: "Do you feel that your ideology pushed you to make decisions that you wish you had not made?"
- Mr. Greenspan conceded: "Yes, I've found a flaw. I don't know how significant or permanent it is. But I've been very distressed by that fact."

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James K. Galbraith:

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James K. Galbraith:

NYT But there are at least 15,000 professional economists in this country, and you're saying only two or three of them foresaw the mortgage crisis?

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

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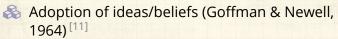
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Social contagion:

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Social contagion:

SIR may apply sometimes ...

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But we need new fundamental models.

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Social contagion:

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

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



"It's contagious: Rethinking a metaphor dialogically"

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

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



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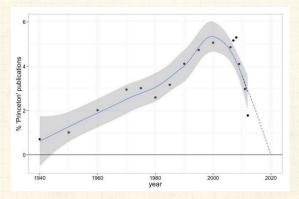
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The Facebook Data Science team's response ::



Mike Develin, Lada Adamic, and Sean Taylor.

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