

# Warning: MATH

Epidemiology: what is this stuff?

→ study of disease patterns in a population

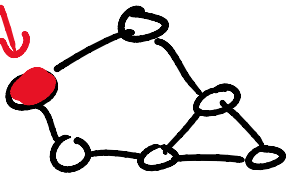
→ dynamics of spread, etc.

How is this relevant to graph theory?

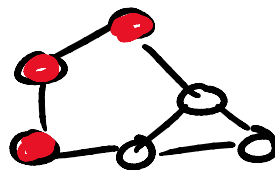
→ we're considering models defined implicitly on a random graph

→ simulations can be run on an explicit graph

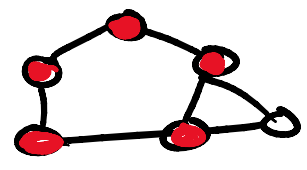
infectious



→



→



(diffusive process)

How do these graphs look?

- Models → homogeneous (Erdős-Rényi)

→ heterogeneous (Chung-Lu)

- Simulations (agent-based)

- ...

simulations (agent-based)  
→ arbitrarily complex

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Math O'clock



↳ mathematical models for the spread of a disease

Classic model: compartmental model

- population is separated into "compartments" based on some state
- spread is captured via changes in sizes of each compartment

Classic of the classics

aka O.G. model boi

→ SIR

S: susceptible, can be infected

I: infectious, can spread disease

R: removed, immune and non-contagious

other variations → SIS, SEIR

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# Model dynamics of SIR

→ how does our subpopulations change from  $S \rightarrow I \rightarrow R$

$\frac{dS}{dt}$  = change in S over time  $S \rightarrow I$

$\frac{dI}{dt}$  = " I "

$\frac{dR}{dt}$  = " R "

## Parameters affecting the model

- Population  $N$  (often divided out)

- contact rate → assume an Erdős-Rényi homogeneous network

- probability of transmission

$$\beta = \frac{\text{contacts}}{\text{time}} * \frac{\text{prob. transmission}}{\text{contact}}$$

$$\beta = \frac{\text{prob. transmission}}{\text{time}}$$

time

→ in a given time, effectively it's  
the number of transmissions

- duration of infection =  $T$

→  $\gamma = \frac{1}{T}$  → rate of recovery

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Let's get definin'

$$\frac{dS}{dt} = -\beta \frac{IS}{N} \quad \leftarrow \text{possible } I \leftrightarrow \text{interactions}$$

↑  
transmission rate

$$\frac{dI}{dt} = \beta \frac{IS}{N} - \gamma I$$

← rate of recovery  
↘ # of infectious who recover

$$\frac{dR}{dt} = \gamma I$$

Note:  $\frac{dS}{dt} + \frac{dI}{dt} + \frac{dR}{dt} = 0$

$$S + I + R = N \quad \text{for all } t$$

→ Our dynamics only depend on  $\beta, \gamma$

↳  $R = \text{basic reproductive number}$

↳  $R_0$  = basic reproductive number  
= # of new infections from  
a single infection

$$R_0 = BT = \frac{B}{\gamma}$$

$R = R_{\text{eff}}$  = reproductive number  
at some time  $t$

obviously:  $R \leq R_0$

Why:  $S(t)$  goes down over time

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Model simplifications and limitations

- $N$  = fixed, births & deaths ignored  
(vital dynamics)
  - ignore reinfectibility (SIS)
  - homogenous mixing  
reality → contact patterns are skewed  
(superspreaders)
  - assumes static behavior
- 

Our model as a system

Generally: we can get rid of  $N$

n ← lil's

generating ...

$$\frac{ds}{dt} = -\beta i s \quad s(0) \geq 0$$

$$\frac{dz}{dt} = \beta i s - \gamma z \quad z(0) \geq 0$$

$$r(t) = 1 - s(t) - z(t)$$

IVP

Let's consider the behavior of this system as  $t \rightarrow \infty$

What can that tell us?

total infected:  $s(0) - s(\infty)$

peak infected:  $\max_t z(t)$

peak over all  $t=0 \dots \infty$

We can get some "nice" solutions in terms of  $z(0), z(\infty), s(0), s(\infty)$

consider  $\frac{dz}{dt} / \frac{ds}{dt}$

$$\Rightarrow \frac{dz}{ds} = -1 + \frac{\gamma}{\beta s} = -1 + \frac{1}{R_0 s}$$

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# MATH

$$\rightarrow i(\infty) - i(0) = -(s(\infty) - s(0)) + \frac{\ln\left(\frac{s(\infty)}{s(0)}\right)}{R_0}$$

we can assume  $i(\infty) = 0$

$$i(0) \approx 0$$

$$s(0) \approx 1$$

$$0 = -s(\infty) + 1 + \frac{\ln(s(\infty))}{R_0}$$

→ from this, we can determine  $s(0) - s(\infty)$  aka total infected

How: get  $s(\infty)$  by finding the roots

consider  $R_0 = 2$

$$\rightarrow s(\infty) = 0.2 \rightarrow \text{total infected} = 0.8$$

Note: total infected is solely a function of  $R_0$

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what about  $\max_t i(t)$ ?

Depends on  $R_0$

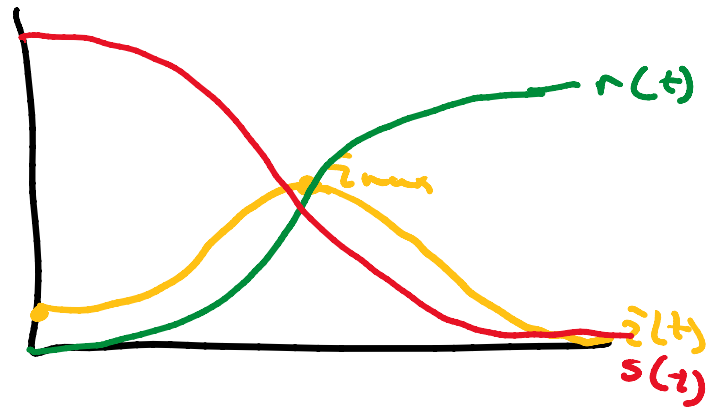
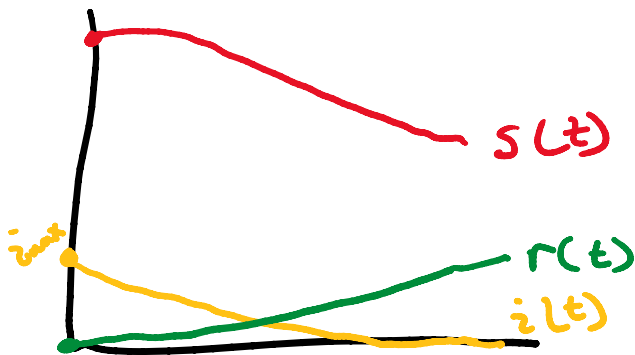
$R_0 = 1 \rightarrow$  static  $\bar{i}(t)$  so  $\bar{i}_{max} = \bar{i}(0)$

$R_0 < 1 \rightarrow i(t)$  decays so  $\bar{i}_{max} = i(0)$

$R_0 > 1 \rightarrow i(t)$  grows then decays

$R_0 < 1$

$R_0 > 1$



What is that  $\bar{i}_{max}$ ?

**MATH**  $\rightarrow \bar{i}_{max} = \bar{i}(0) + s(0) - \frac{1}{R_0} - \frac{\ln(R_0 s(0))}{R_0}$

assuming  $\bar{i}(0) = 0$

$s(0) = 1$

$$\bar{i}_{max} = 1 - \frac{1}{R_0} - \frac{\ln(R_0)}{R_0}$$

if  $R_0 = 2 \rightarrow \bar{i}_{max} = 0.15$

$\rightarrow$  Note that  $\bar{i}_{max}$  is also a

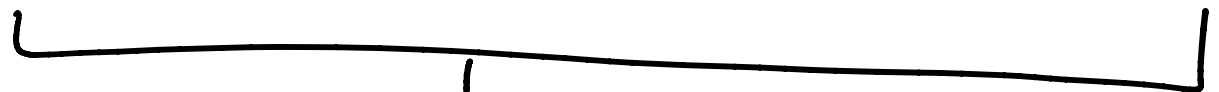


→ Note that  $i_{max}$  is also a function of  $R_0$

**Q:** how can we determine or estimate  $R_0$ ?

I imagine at the conclusion of some epidemic

- we can measure  $s(\infty)$  or  $r(\infty)$
- we can estimate  $s(0)$  or  $r(0)$



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assuming  
 $s(0) = 1$   
 $i(0) = 0$   
 $i(\infty) = 0$

$$\Rightarrow s(\infty) - 1 = \frac{\ln(s(\infty))}{R_0}$$

$$R_0 = \frac{\ln(s(\infty))}{s(\infty) - 1}$$

In reality,  $s(0) < 1$

$$s(\infty) - s(0) = \frac{\ln\left(\frac{s(\infty)}{s(0)}\right)}{R_0}$$

↓  
MATH

(MATH)

$$R_0 = \frac{\ln \left( \frac{s(0)}{s(\infty)} \right)}{s(0) - s(\infty)}$$

Note: this is just an estimate,  
assuming we can measure  $s(0), s(\infty)$

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What about non-homogeneous  
aka Chung-Lu networks?

Really: is consider the pairwise  
interaction between all degrees

Recall: Chung-Lu graphs are really just  
layered  $G(n, p)$  Erdős-Rényi graphs  
for each possible  $i, j$  degree pair

$$\text{important: } p_{ij} = \frac{\bar{z}_i \bar{z}_j}{2m}$$

We can reformulate our SIR  
as a sum over all degree pairs

$$\frac{dS}{dt} = -\beta \underbrace{\sum_{k \in \text{degree } k} k S_k(t)}_{\leftarrow \text{back 2 big S}} \sum_l \underbrace{P_{k,l}}_{\leftarrow \text{attach. prob.}} \frac{I_l(t)}{N} \quad \leftarrow \text{no. w/}$$

$$\frac{dI_k}{dt} = \beta \underbrace{k S_k(t)}_{\substack{\text{same} \\ \text{transmission} \\ \text{rate}}} \underbrace{\sum_l P_{k,l}}_{\substack{\text{total} \\ \text{contacts}}} \underbrace{\frac{I_l(t)}{N_l}}_{\substack{\text{pop. w/} \\ \text{degree } l}} - \gamma I_k(t)$$

prob. of contact to an infectious  $l$

$$\frac{dI_k}{dt} = \beta k S_k(t) \sum_l P_{k,l} \frac{I_l(t)}{N_l} - \gamma I_k(t)$$

$$\frac{dR_k}{dt} = \gamma I_k(t)$$

Another way to estimate  $R_0$

$$R_0 \approx \frac{I_{n+1}}{I_n} \approx \frac{I_2}{I_1} \quad \text{with a single vertex of degree } k \text{ infected with prob } \frac{N_k}{N}$$

transmission prob. per edge

$$I_{l,1} = \bar{p} \sum_k P_{l,k} \frac{N_k}{N}$$

num in  $l$  infected after 1st generation

$$= \bar{p} \frac{l}{2M} \sum_k k \frac{N_k}{N}$$

also note:

$$\langle k \rangle = \frac{2M}{N}$$

$$2M = \langle k \rangle N$$

avg degree =  $\langle k \rangle$

$$= \bar{p} \frac{l}{\langle k \rangle N} \langle k \rangle$$

$$I_{l,1} = \frac{\bar{p} l}{N}$$

For second generation

$$I_{n,2} = \bar{p} \sum_l p_{n,l} I_{l,1}$$

So we can take  $\frac{I_2}{I_1}$

summed over all degree classes

↓  
MATH "easy to show"

$$\frac{I_2}{I_1} \Rightarrow R_0 = \bar{p} \frac{\langle k^2 \rangle}{\langle k \rangle} \leftarrow \begin{array}{l} \text{second} \\ \text{moment of} \\ \text{degree} \\ \text{distribution} \end{array}$$

consider an Erdős-Rényi

$$\langle k^2 \rangle \approx \langle k \rangle^2 \quad \text{so } \underbrace{R_0 = \bar{p} \langle k \rangle}$$

What about a skewed distribution?

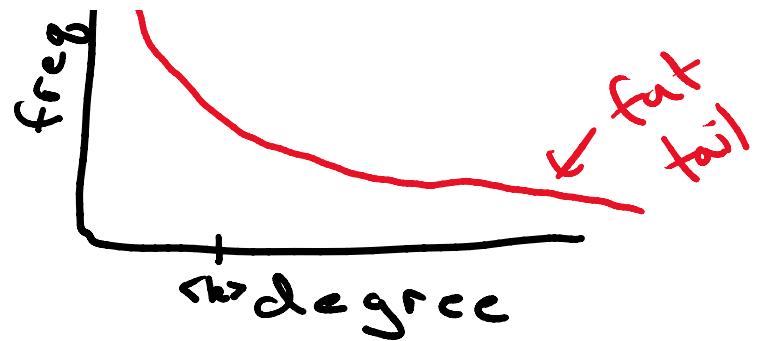
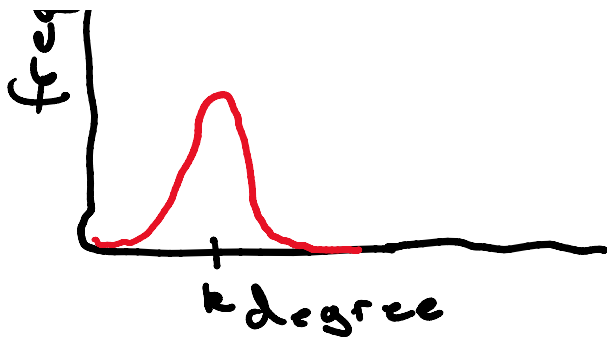
E-R

skewed

freq



cut.



For skewed distributions

$$\langle k^2 \rangle \gg \langle k \rangle^2$$

due to "fattail" of real,  
skewed, distributions

$\Rightarrow R_0$  assuming E-R  $<$   $R_0$  assuming real distribution

Note: fat-tailed sheep