

Complex networks: an introduction

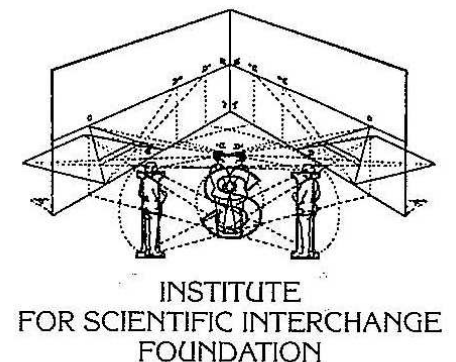
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<http://cxnets.googlepages.com>



Plan of the lecture

I. INTRODUCTION

- I. Networks: definitions, statistical characterization
- II. Real world networks

II. **DYNAMICAL PROCESSES**

- I. **Resilience, vulnerability**
- II. **Random walks**
- III. Epidemic processes
- IV. (Social phenomena)
- V. Some perspectives

Random walks in complex networks

N nodes, W walkers

Node $i \Rightarrow W_i$ walkers

$$W = \sum_i W_i$$

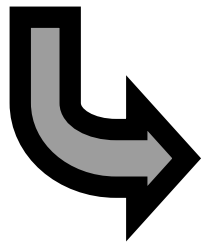
Diffusion rate out of i along (i,j) : $d_{ij} = \frac{r}{k_i}$

$\Rightarrow$ Total escape rate out of i : r

Random walks in complex networks

Hypothesis= statistical equivalence of nodes with the same degree

=fundamental hyp. of **heterogeneous mean-field** approach



Degree block variables

$$W_k = \frac{1}{N_k} \sum_{i|k_i=k} W_i$$

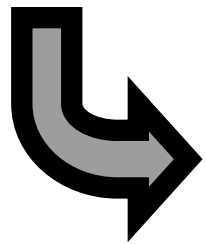
which evolve according to:

$$\partial_t W_k(t) = -r W_k(t) + k \sum_{k'} P(k'|k) \frac{r}{k'} W_{k'}(t)$$

Random walks in complex networks

$$\partial_t W_k(t) = -rW_k(t) + k \sum_{k'} P(k'|k) \frac{r}{k'} W_{k'}(t)$$

Uncorrelated random networks:



$$\partial_t W_k(t) = -rW_k(t) + \frac{k}{\langle k \rangle} \sum_{k'} P(k') r W_{k'}(t)$$

Stationarity $\Rightarrow$

$$W_k(t) = \frac{k}{\langle k \rangle} \frac{W}{N}$$

Random walks in complex networks

An application: the PageRank algorithm

Definition:

$$P_R(i) = \frac{q}{N} + (1 - q) \sum_j x_{ji} \frac{P_R(j)}{k_{out,j}}$$

↑
Random jumps

↑
Random walk
(on directed network)

$P_R(i)$ = stationary probability of being on node i

PageRank: heterogeneous MF

$$P_R(i) = \frac{q}{N} + (1 - q) \sum_j x_{ji} \frac{P_R(j)}{k_{out,j}}$$

Class of nodes of degree $\mathbf{k} \equiv (k_{in}, k_{out})$


$$P_R(\mathbf{k}) = \frac{1}{N_{\mathbf{k}}} \sum_{i \in \mathbf{k}} P_R(i)$$

$$P_R(\mathbf{k}) = \frac{q}{N} + \frac{1 - q}{N_{\mathbf{k}}} \sum_{i \in \mathbf{k}} \sum_{\mathbf{k}'} \frac{1}{k'_{out}} \sum_{j \in \mathbf{k}'} x_{ji} P_R(j)$$

PageRank: heterogeneous MF

$$\mathbf{k} \equiv (k_{in}, k_{out})$$

$$P_R(\mathbf{k}) = \frac{1}{N_{\mathbf{k}}} \sum_{i \in \mathbf{k}} P_R(i)$$

$$P_R(\mathbf{k}) = \frac{q}{N} + \frac{1-q}{N_{\mathbf{k}}} \sum_{i \in \mathbf{k}} \sum_{\mathbf{k}'} \frac{1}{k'_{out}} \sum_{j \in \mathbf{k}'} x_{ji} P_R(j)$$

Mean-Field approximation: $P_R(j) = P_R(\mathbf{k}')$

$$\Rightarrow P_R(\mathbf{k}) = \frac{q}{N} + \frac{1-q}{N_{\mathbf{k}}} \sum_{\mathbf{k}'} \frac{P_R(\mathbf{k}')}{k'_{out}} \sum_{i \in \mathbf{k}} \sum_{j \in \mathbf{k}'} x_{ji}$$

$$\Rightarrow P_R(\mathbf{k}) = \frac{q}{N} + \frac{1-q}{N_{\mathbf{k}}} \sum_{\mathbf{k}'} \frac{P_R(\mathbf{k}')}{k'_{out}} E_{\mathbf{k}' \rightarrow \mathbf{k}}$$

PageRank: heterogeneous MF

$$P_R(\mathbf{k}) = \frac{q}{N} + \frac{1-q}{N_{\mathbf{k}}} \sum_{\mathbf{k}'} \frac{P_R(\mathbf{k}')}{k'_{out}} E_{\mathbf{k}' \rightarrow \mathbf{k}} \quad P_R(\mathbf{k}) = \frac{1}{N_{\mathbf{k}}} \sum_{i \in \mathbf{k}} P_R(i) \quad \mathbf{k} \equiv (k_{in}, k_{out})$$

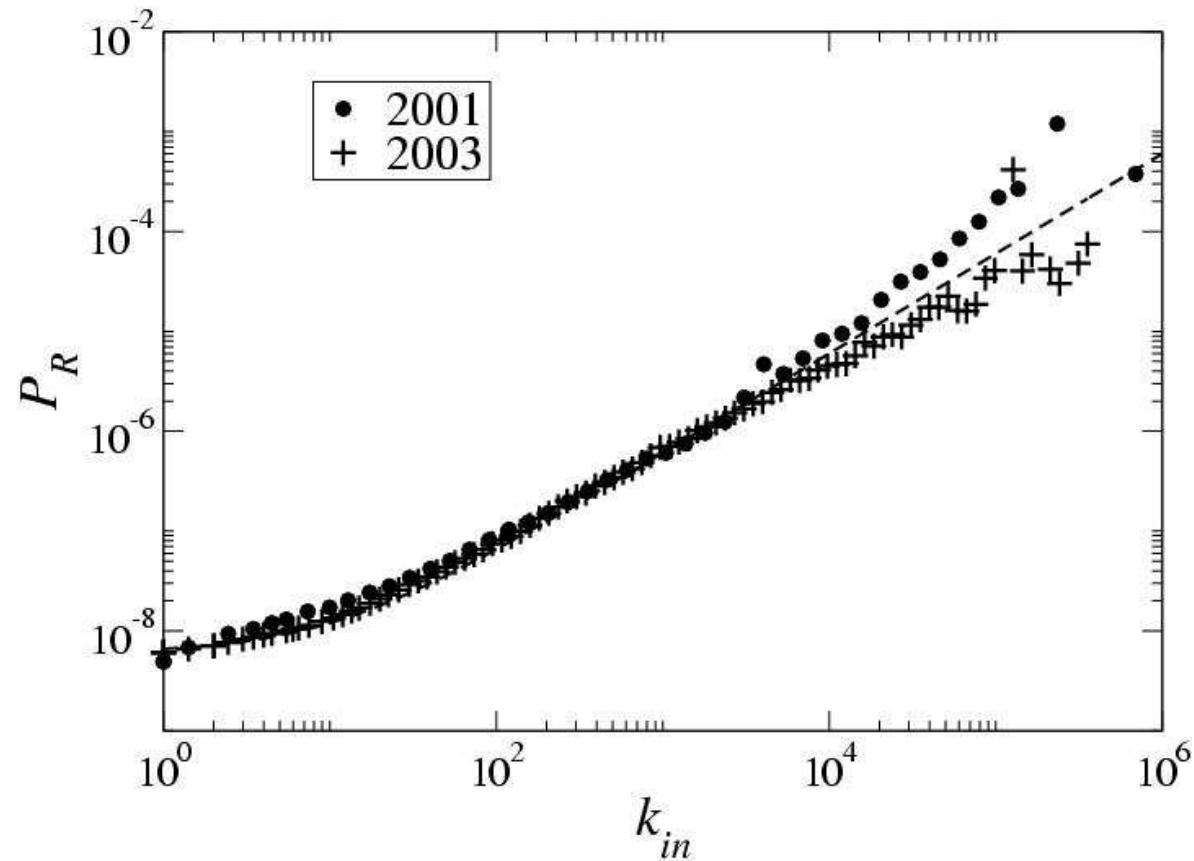
$$E_{\mathbf{k}' \rightarrow \mathbf{k}} = N k_{in} P(\mathbf{k}) P_{in}(\mathbf{k}' | \mathbf{k})$$

Uncorrelated networks: $P_{in}(\mathbf{k}' | \mathbf{k}) = \frac{k'_{out} P(\mathbf{k}')}{\langle k_{in} \rangle}$

$$P_R(\mathbf{k}) = \frac{q}{N} + (1-q) \frac{k_{in}}{\langle k_{in} \rangle} \sum_{\mathbf{k}'} P_R(\mathbf{k}') P(\mathbf{k}')$$

$$P_R(\mathbf{k}) = \frac{q}{N} + \frac{1-q}{N} \frac{k_{in}}{\langle k_{in} \rangle}$$

PageRank: heterogeneous MF



NB: MF result, important fluctuations are present

Random walks: mobility patterns

edges => weighted!

Ex: airport network: $w_{kk'} \sim w_0 (k k')^\theta$, Traffic: $T_k \sim A k^{\theta+1}$

$$W_k = \frac{1}{N_k} \sum_{i|k_i=k} W_i$$

General evolution equation:

$$\partial_t W_k(t) = -r_k W_k(t) + k \sum_{k'} d_{k'k} P(k'|k) W_{k'}(t)$$

In uncorrelated networks:

$$\partial_t W_k(t) = -r_k W_k(t) + k \sum_{k'} d_{k'k} \frac{k' P(k')}{\langle k \rangle} W_{k'}(t)$$

Random walks: mobility patterns

$$\partial_t W_k(t) = -r_k W_k(t) + k \sum_{k'} d_{k'k} \frac{k' P(k')}{\langle k \rangle} W_{k'}(t)$$

First case: total escape independent from k :

$$r_k = r$$

a) Homogeneous diffusion $d_{k'k} = r/k'$

=> Recover previous case

b) Movements prop. to traffic intensities

$$d_{k'k} = r w_0 (kk')^\theta / T_k,$$

$$\partial_t W_k(t) = -r W_k(t) + r k^{1+\theta} \frac{w_0}{A \langle k \rangle} \sum_{k'} P(k') W_{k'}(t)$$

Random walks: mobility patterns

$$\partial_t W_k(t) = -r W_k(t) + r k^{1+\theta} \frac{w_0}{A \langle k \rangle} \sum_{k'} P(k') W_{k'}(t)$$

Stationarity =>

$$W_k(t) = \frac{k^{1+\theta}}{\langle k^{1+\theta} \rangle} \frac{W}{N}$$

Random walks: mobility patterns

A different perspective:

We want:

W_i fixed

w_{ij} = number of travelers in a unit time, $w_{ij}=w_{ji}$

Each individual in subpopulation i has a diffusion rate $\sum_j w_{ij}/W_i$

$$\partial_t W_i = \sum_j W_j (w_{ji}/W_j) - W_i \sum_j (w_{ij}/W_i) = 0$$

Any population distribution is stationary

Random walks: mobility patterns

Or, in the degree block approximation:

$$r_k = T_k / W_k$$

$$d_{k'k} = w_0 (kk')^\theta / W_k,$$

$$\partial_t W_k(t) = -r_k W_k(t) + k \sum_{k'} d_{k'k} \frac{k' P(k')}{\langle k \rangle} W_{k'}(t)$$

$$\partial_t W_k(t) = -T_k(t) + k^{1+\theta} w_0 \frac{\langle k^{1+\theta} \rangle}{\langle k \rangle} = 0$$

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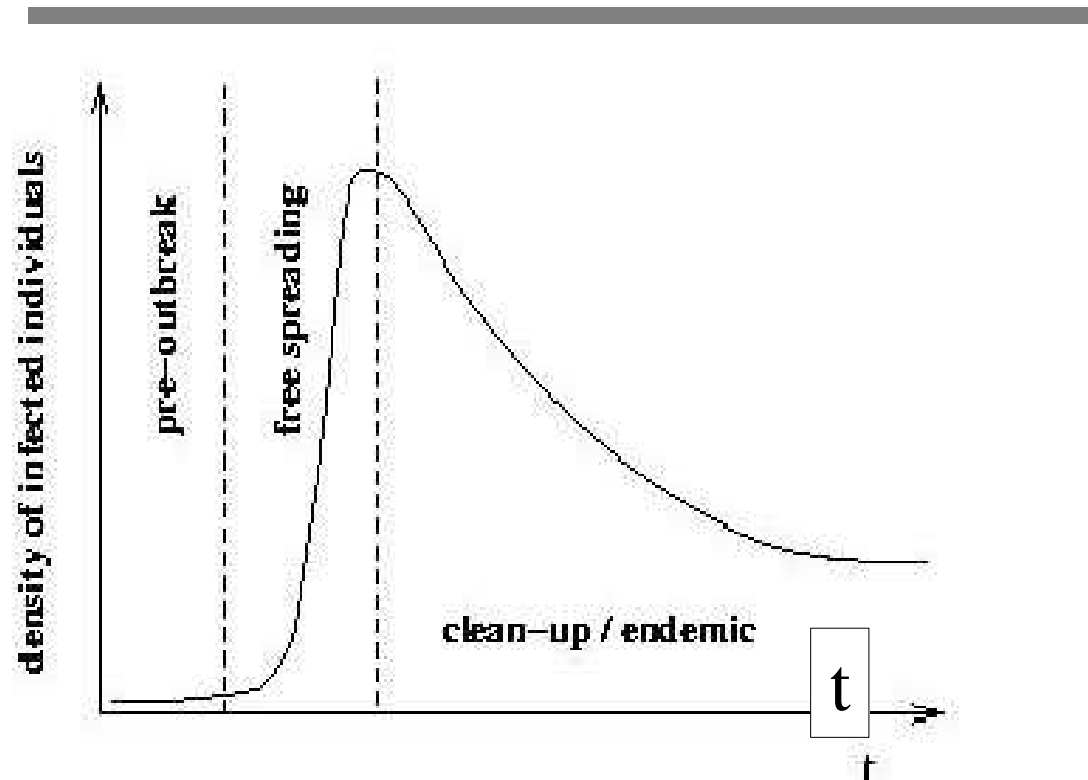
- ┆ Basic Epidemiology
- ┆ One population: network of contacts
 - ┆ ***effect of heterogeneous topology***
- ┆ Metapopulation models: transportation network
 - ┆ ***propagation pattern?***
 - ┆ ***epidemic forecasting?***
 - ┆ ***applications***

Epidemiology

Two levels:

- Microscopic: researchers try to disassemble and kill new viruses => quest for vaccines and medicines
- Macroscopic: statistical analysis and modeling of epidemiological data in order to find information and policies aimed at lowering epidemic outbreaks => macroscopic prophylaxis, vaccination campaigns...

Stages of an epidemic outbreak



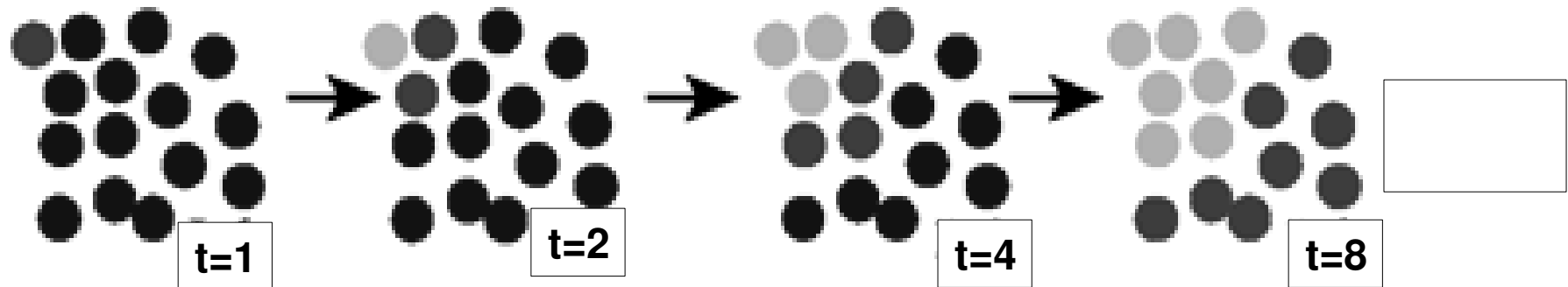
Infected individuals => prevalence/incidence

Standard epidemic modeling

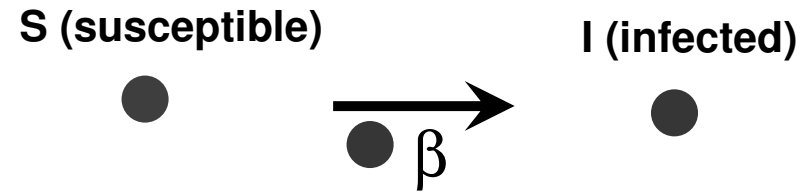
Compartments: S, I, R...



Homogeneous mixing assumption (Mean-field)



The SI model



N individuals

$I(t)$ =number of infectious, $S(t)=N-I(t)$ number of susceptible

$i(t)=I(t)/N$, $s(t)=S(t)/N$

Individual with k contacts, among which n infectious:

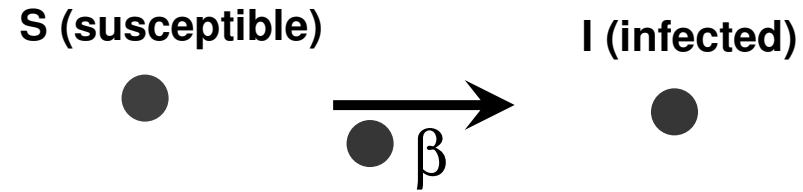
in the **homogeneous mixing approximation**, the probability to get the infection in each time interval dt is:

$$1 - (1-\beta dt)^n \approx \beta k i dt \quad (\beta dt \ll 1)$$

If k is the same for all individuals (homogeneous network):

$$\frac{di}{dt} = \beta \langle k \rangle i (1 - i)$$

The SI model

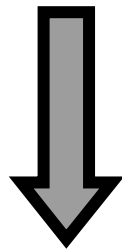


N individuals

$I(t)$ =number of infectious, $S(t)=N-I(t)$ number of susceptible

$i(t)=I(t)/N$, $s(t)=S(t)/N$

$$\frac{di}{dt} = \beta \langle k \rangle i (1 - i)$$



$$i(t) = \frac{i_0 \exp(t/\tau)}{1 + i_0 (\exp(t/\tau) - 1)} \quad \tau = 1/(\beta \langle k \rangle)$$

The SIS model



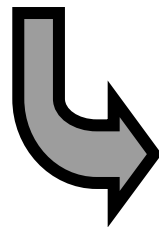
N individuals

$I(t)$ =number of infectious, $S(t)=N-I(t)$ number of susceptible

$i(t)=I(t)/N$, $s(t)=S(t)/N$

Homogeneous mixing

$$\frac{di}{dt} = \beta \langle k \rangle i(1 - i) - \mu i$$



Competition of two time scales

The SIR model

N individuals

$I(t)$ =number of infectious, $S(t)$ number of susceptible, $R(t)$ recovered

$i(t)=I(t)/N$, $s(t)=S(t)/N$, $r(t)=R(t)/N=1-i(t)-s(t)$

Homogeneous mixing:
$$\frac{ds}{dt} = -\beta \langle k \rangle i(t) s(t)$$

$$\frac{di}{dt} = \beta \langle k \rangle i(t) s(t) - \mu i(t)$$

$$\frac{dr}{dt} = \mu i(t)$$

SIS and SIR models: linear approximation

Short times, $i(t) \ll 1$ (and $r(t) \ll 1$ for the SIR)

$$\frac{di}{dt} \approx (\beta \langle k \rangle - \mu) i(t)$$

Exponential evolution $\exp(t/\tau)$, with

$$1/\tau = \beta \langle k \rangle - \mu$$

If $\beta \langle k \rangle > \mu$: exponential growth

If $\beta \langle k \rangle < \mu$: extinction

Epidemic threshold condition: $\beta \langle k \rangle = \mu$

Long time limit, SIS model

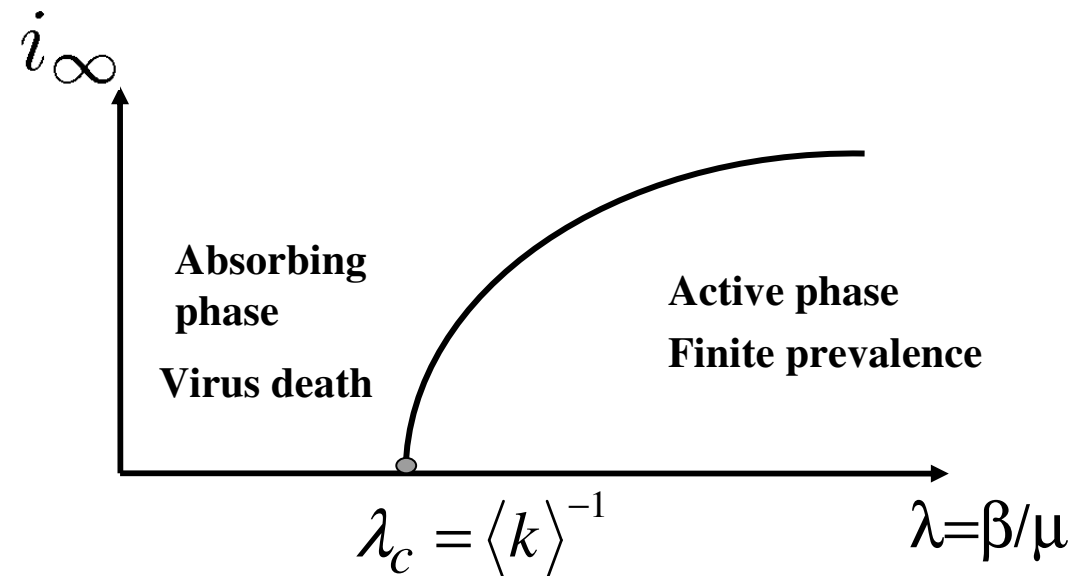
Stationary state: $di/dt = 0$ $\mu i_\infty = \beta \langle k \rangle i_\infty (1 - i_\infty)$

If $\beta \langle k \rangle < \mu$: $i_\infty = 0$

Epidemic threshold condition: $\beta \langle k \rangle = \mu$

If $\beta \langle k \rangle > \mu$: $i_\infty = 1 - \mu / (\beta \langle k \rangle)$

Phase diagram:



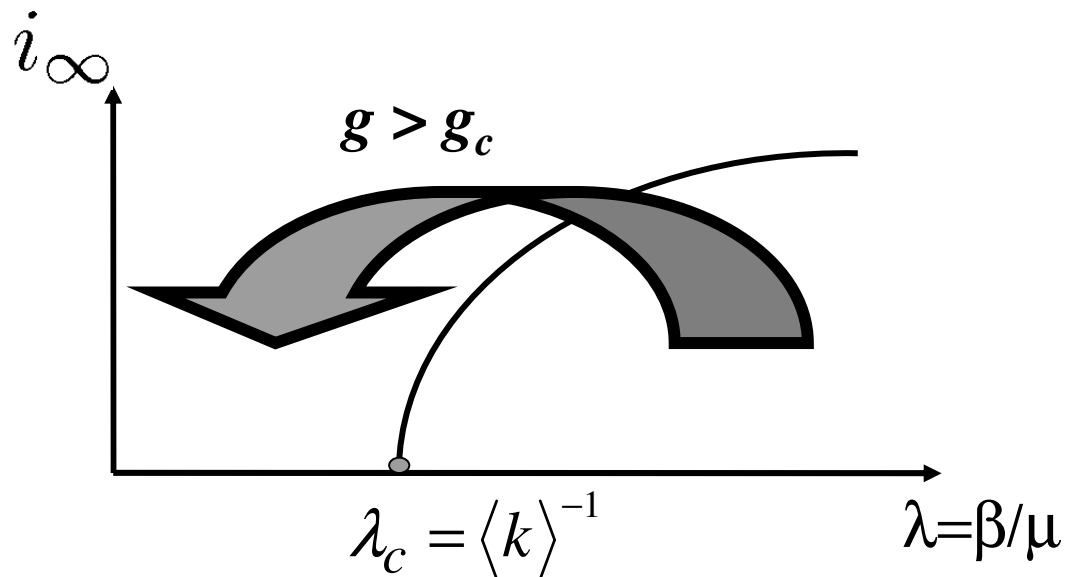
Immunization

Fraction g of immunized (vaccinated) individuals:

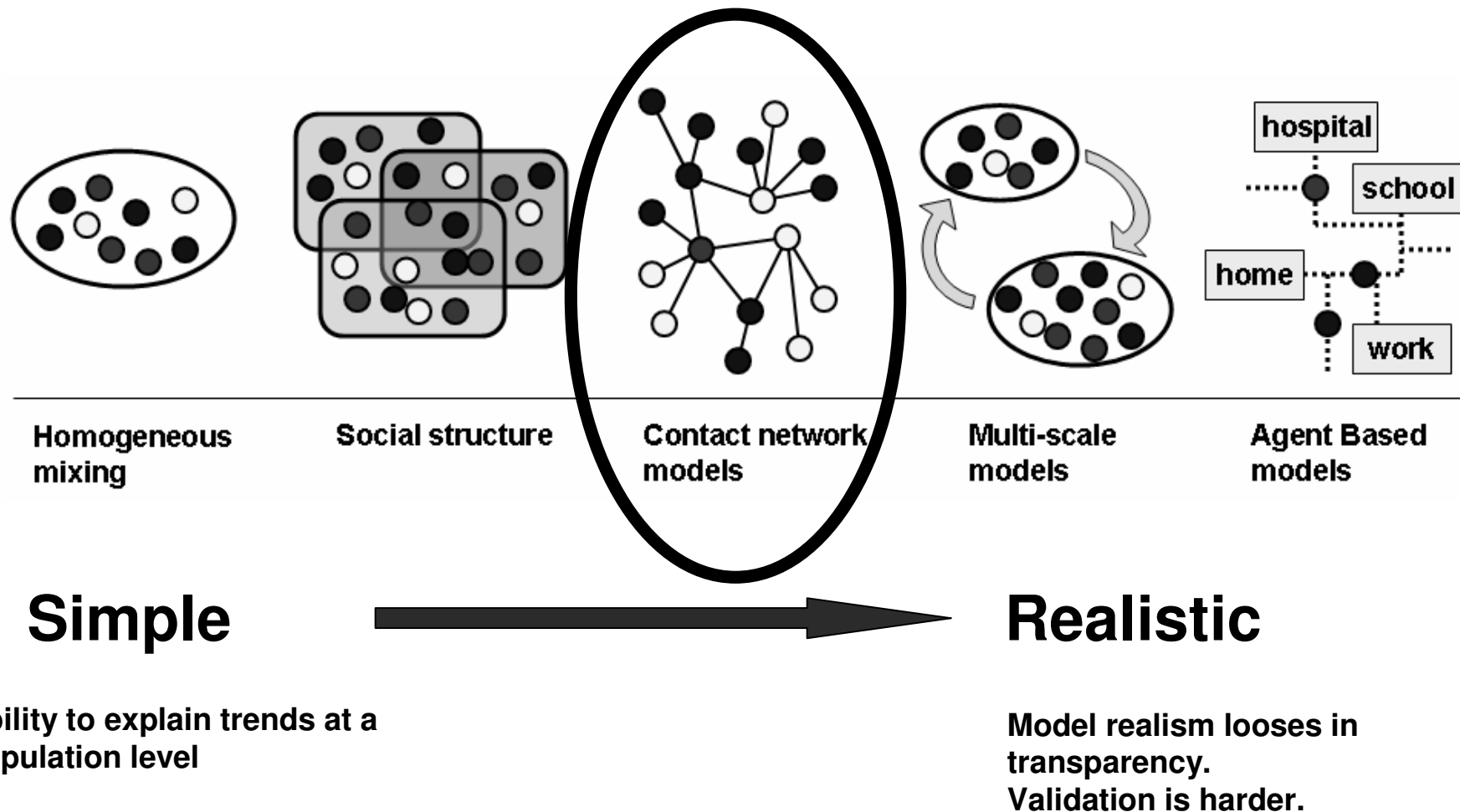
$$\beta \rightarrow \beta (1-g)$$

=>critical immunization threshold

$$g_c = 1 - \mu/(\beta \langle k \rangle)$$



Wide spectrum of complications and complex features to include...



Complex networks

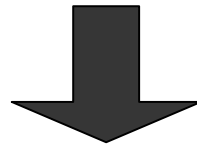
Viruses propagate on networks:

- 1 Social (contact) networks
- 1 Technological networks:
 - 1 Internet, Web, P2P, e-mail...

...which are **complex, heterogeneous networks**

Epidemic spreading on heterogeneous networks

Number of contacts (degree) can vary a lot
huge fluctuations ($\langle k^2 \rangle \gg \langle k \rangle$)



Heterogeneous mean-field: density of

- ⌊ Susceptible in the class of degree k , $s_k = S_k / N_k$
- ⌊ Infectious in the class of degree k , $i_k = I_k / N_k$
- ⌊ Recovered in the class of degree k , $r_k = R_k / N_k$

$$s(t) = \sum P(k) s_k, i(t) = \sum P(k) i_k, r(t) = \sum P(k) r_k$$

Epidemic spreading on heterogeneous networks

Relative density of infected nodes with given degree k : i_k

SI model:

$$\frac{di_k}{dt} = \beta k (1 - i_k) \Theta_k$$

Θ_k = Proba that any given link points to an infected node

For the SI model:

$$\Theta_k = \sum_{k'} \frac{k' - 1}{k'} P(k'|k) i_{k'}$$

$P(k'|k)$ = the probability that a link originated in a node with connectivity k points to a node with connectivity k'

SI model on heterogeneous networks

$$\frac{di_k}{dt} = \beta k(1 - i_k)\Theta_k \quad \Theta_k = \sum_{k'} \frac{k' - 1}{k'} P(k'|k) i_{k'}$$

In uncorrelated networks:

$$\Theta_k = \Theta = \sum_{k'} \frac{k' - 1}{\langle k \rangle} P(k') i_{k'}$$

Short times, $i_k(t) \ll 1$

$$\frac{d\Theta}{dt} = \beta \frac{\langle k^2 \rangle - \langle k \rangle}{\langle k \rangle} \Theta$$

Exponential growth

$$\tau = \frac{\langle k \rangle}{\beta(\langle k^2 \rangle - \langle k \rangle)}$$

SIS model on heterogeneous networks

$$\frac{di_k}{dt} = \beta k(1 - i_k)\Theta_k - \mu i_k \quad \Theta_k = \sum_{k'} P(k'|k) i_{k'}$$

In uncorrelated networks: $\Theta_k = \Theta = \sum_{k'} \frac{k'}{\langle k \rangle} P(k') i_{k'}$

Short times, $i_k(t) \ll 1$

$$\frac{d\Theta}{dt} = \left(\beta \frac{\langle k^2 \rangle}{\langle k \rangle} - \mu \right) \Theta$$

Epidemic threshold condition

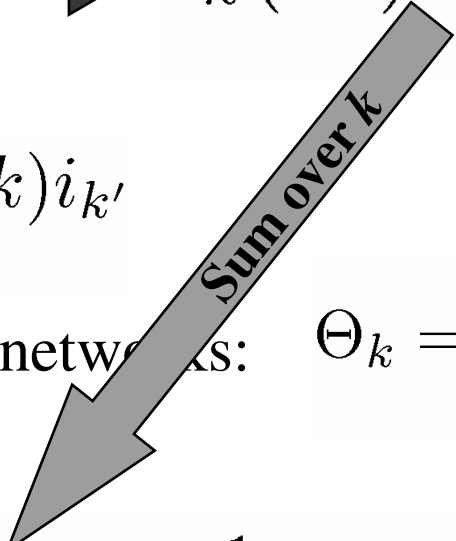
$$\frac{\beta}{\mu} = \frac{\langle k \rangle}{\langle k^2 \rangle}$$

Long time limit, SIS model on het. networks

$$\frac{di_k}{dt} = 0 \longrightarrow i_k(\infty) = \frac{\beta k \Theta_k(\infty)}{\beta k \Theta_k(\infty) + \mu}$$

$$\Theta_k = \sum_{k'} P(k'|k) i_{k'}$$

In uncorrelated networks: $\Theta_k = \Theta = \sum_{k'} \frac{k'}{\langle k \rangle} P(k') i_{k'}$

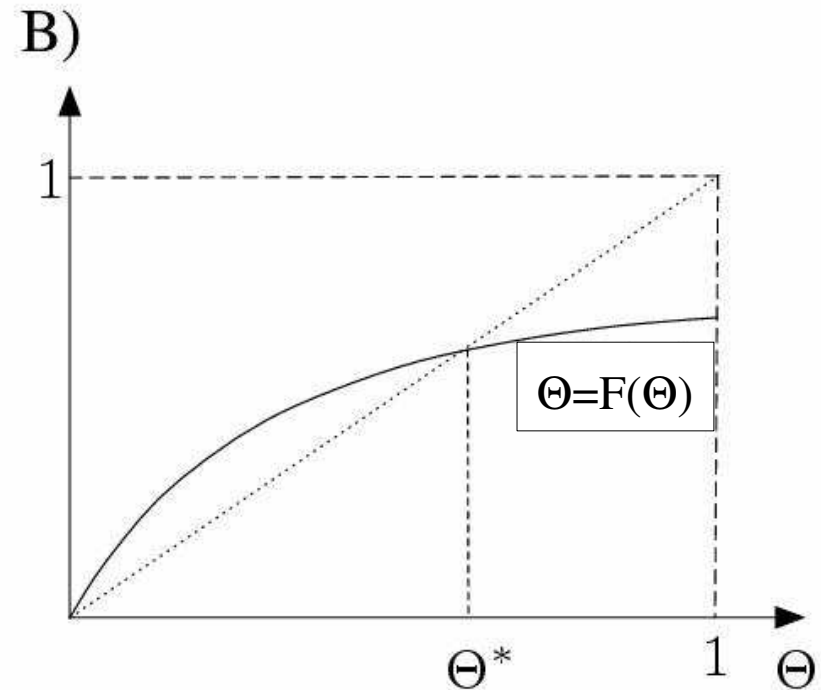
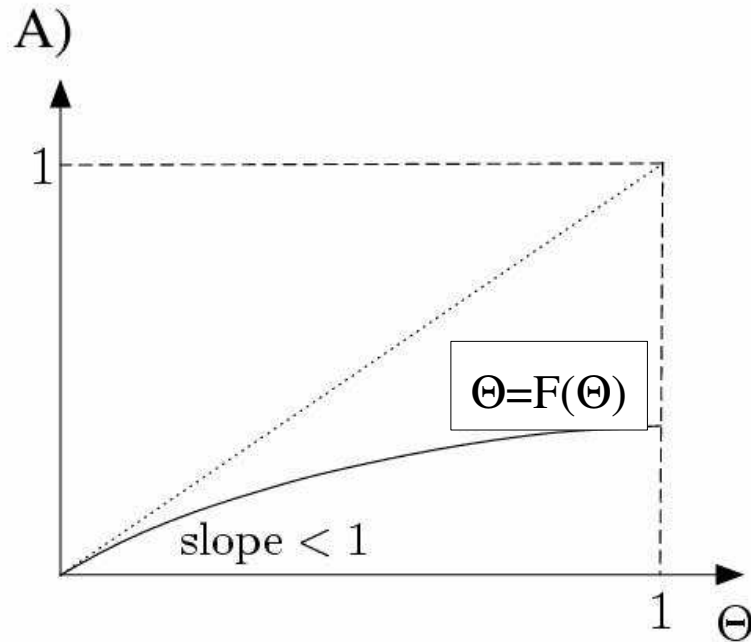


$\Theta(\infty) = \frac{1}{\langle k \rangle} \sum_k \frac{\beta k^2 P(k) \Theta(\infty)}{\beta k \Theta(\infty) + \mu}$

Self-consistent equation of the form $\Theta = F(\Theta)$

with $F(0)=0$, $F' > 0$, $F'' < 0$

Graphical solution



Epidemic threshold:

existence of a non-zero solution for Θ $F'(0) > 1$:

$$\longleftrightarrow \sum_k \frac{\beta k^2 P(k)}{\mu \langle k \rangle} > 1 \longleftrightarrow \frac{\beta \langle k^2 \rangle}{\mu \langle k \rangle} > 1$$

Epidemic threshold in uncorrelated networks

$$\frac{\beta}{\mu} = \frac{\langle k \rangle}{\langle k^2 \rangle}$$

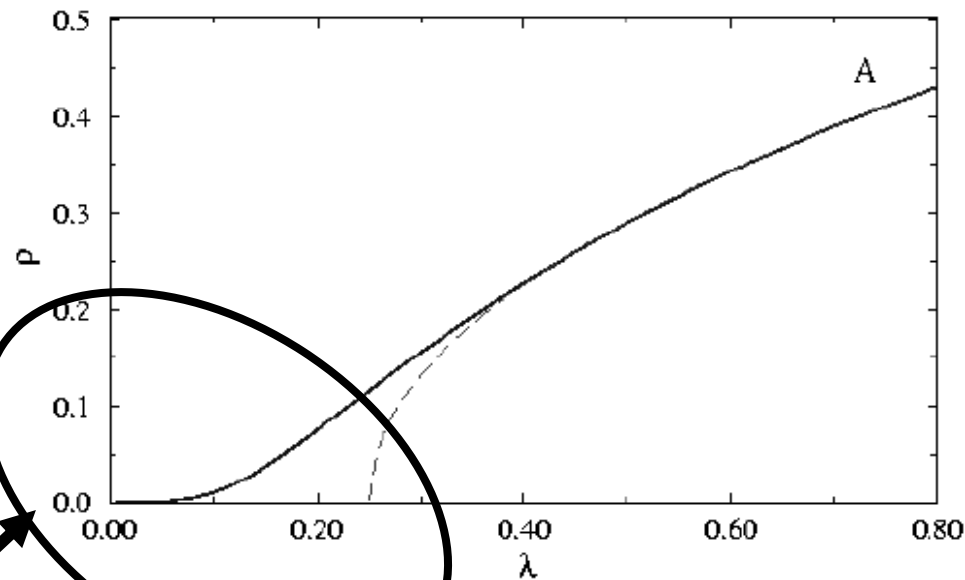
Heterogeneous, infinite network:

$$\langle k^2 \rangle \rightarrow \infty$$

Condition always satisfied

Finite prevalence for any spreading parameters β, μ

Epidemic phase diagram in heterogeneous networks



- Wide range of spreading rate with low prevalence
- Lack of healthy phase = standard immunization cannot drive the system below threshold!!!

Immunization strategies

‘Usual’, uniform immunization:

Fraction g of randomly chosen immunized (vaccined) individuals:

$$\beta \rightarrow \beta (1-g)$$

=> inefficient

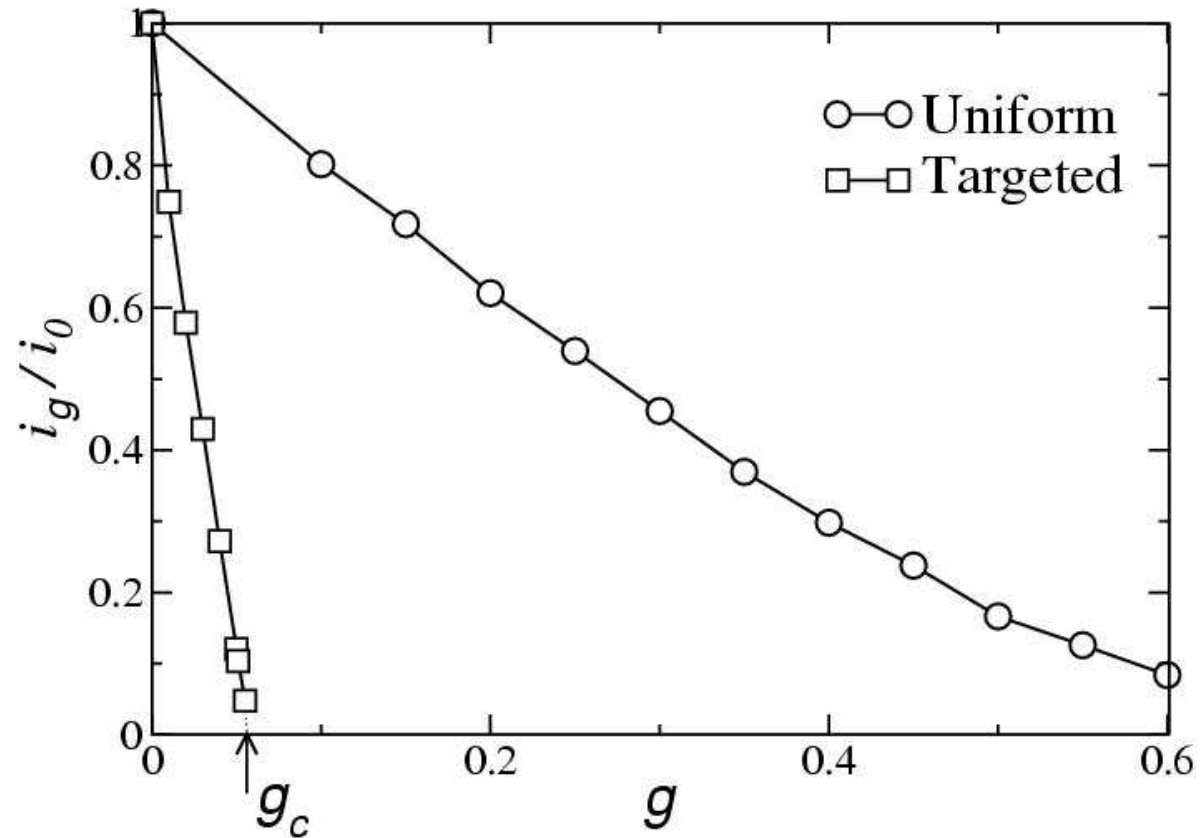
Targeted immunization:

Vaccination of the most connected individuals

=> efficient

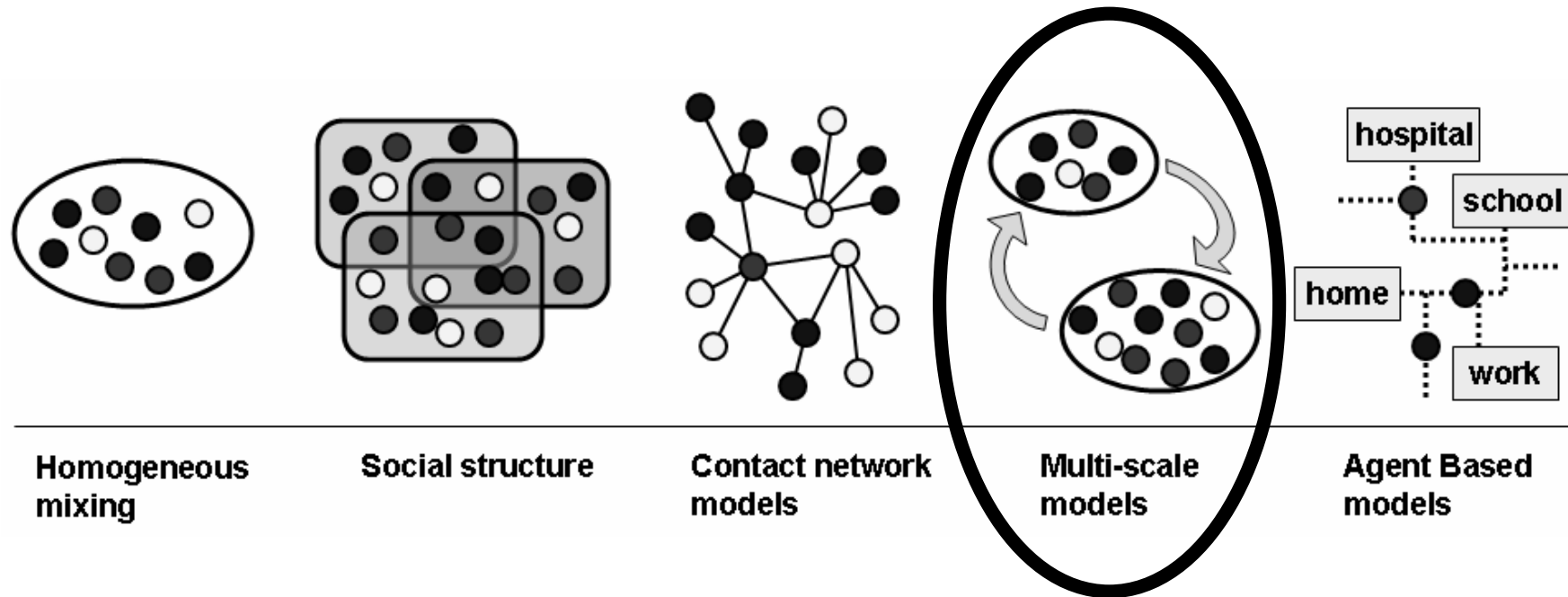
(cf resilience vs fragility to attacks)

Immunization



NB: when network's topology unknown: acquaintance immunization

Wide spectrum of complications and complex features to include...



Simple



Realistic

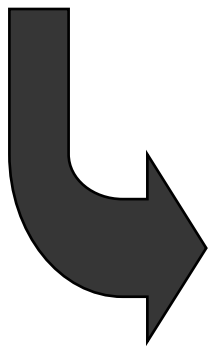
Ability to explain trends at a population level

Model realism loses in transparency.
Validation is harder.

General framework:

Bosonic reaction-diffusion processes

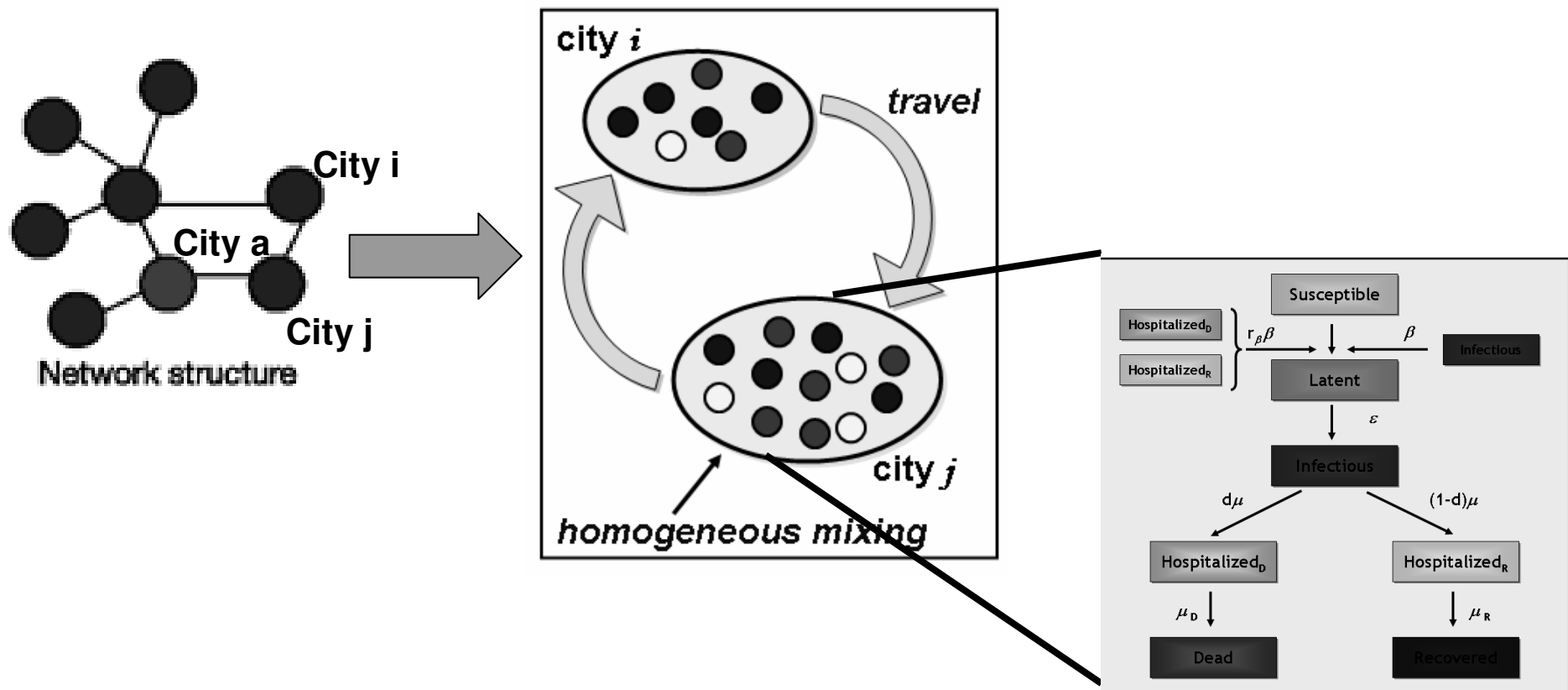
- 1 Previous cases: (at most) *one* particle/individual *per site*
- 1 In general: reaction-diffusion processes on networks
=> no restriction on the number of particles per site



“Particles”

- diffusing along edges
- reacting in the nodes

Example: Meta-population models



Intra-population infection dynamics by
stochastic compartmental modeling

Baroyan *et al.* (1969)

Ravchev, Longini (1985)

Bosonic RD processes on complex networks

- 1 A_α , $\alpha=1,\dots,S$ types of particles
- 1 Diffusion coefficients D_α
- 1 Reactions ($r=1,\dots,R$):

$$\sum_{\alpha=1}^S q_\alpha^r A_\alpha \xrightarrow{\lambda_r} \sum_{\alpha=1}^S (q_\alpha^r + p_\alpha^r) A_\alpha$$

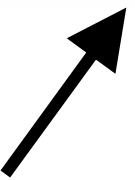
Bosonic RD processes on complex networks

Heterogeneous mean-field formalism:

Densities $\rho_{\alpha,k} \equiv \frac{n_{\alpha,k}}{N_k} = \sum_{i \in k} \frac{n_{\alpha,i}}{N_k}$

$$\rho_{\alpha}(t) = \sum_k \rho_{\alpha,k}(t) P(k)$$

$$\partial_t \rho_{\alpha,k}(t) = \mathcal{D}_{\alpha} + \mathcal{R}_{\alpha}$$

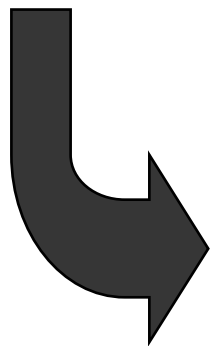

Diffusion


Reaction

Bosonic RD processes on complex networks

Diffusion term:

For site i : $-D_{\alpha} n_{\alpha,i}(t) + D_{\alpha} \sum_j \frac{x_{ji}}{k_j} n_{\alpha,j}(t)$



$$\mathcal{D}_{\alpha} = -D_{\alpha} \rho_{\alpha,k}(t) + D_{\alpha} k \sum_{k'} \frac{P(k'|k)}{k'} \rho_{\alpha,k'}(t)$$

Bosonic RD processes on complex networks

$$\sum_{\alpha=1}^S q_{\alpha}^r A_{\alpha} \xrightarrow{\lambda_r} \sum_{\alpha=1}^S (q_{\alpha}^r + p_{\alpha}^r) A_{\alpha}$$

Reaction term:

$$\mathcal{R}_{\alpha} = \sum_r p_{\alpha}^r \lambda_r \prod_r (\rho_{\beta,k})^{q_{\beta}^r}$$

See Baronchelli et al, Phys. Rev. E 78, 016111 (2008)
for various examples of further computations

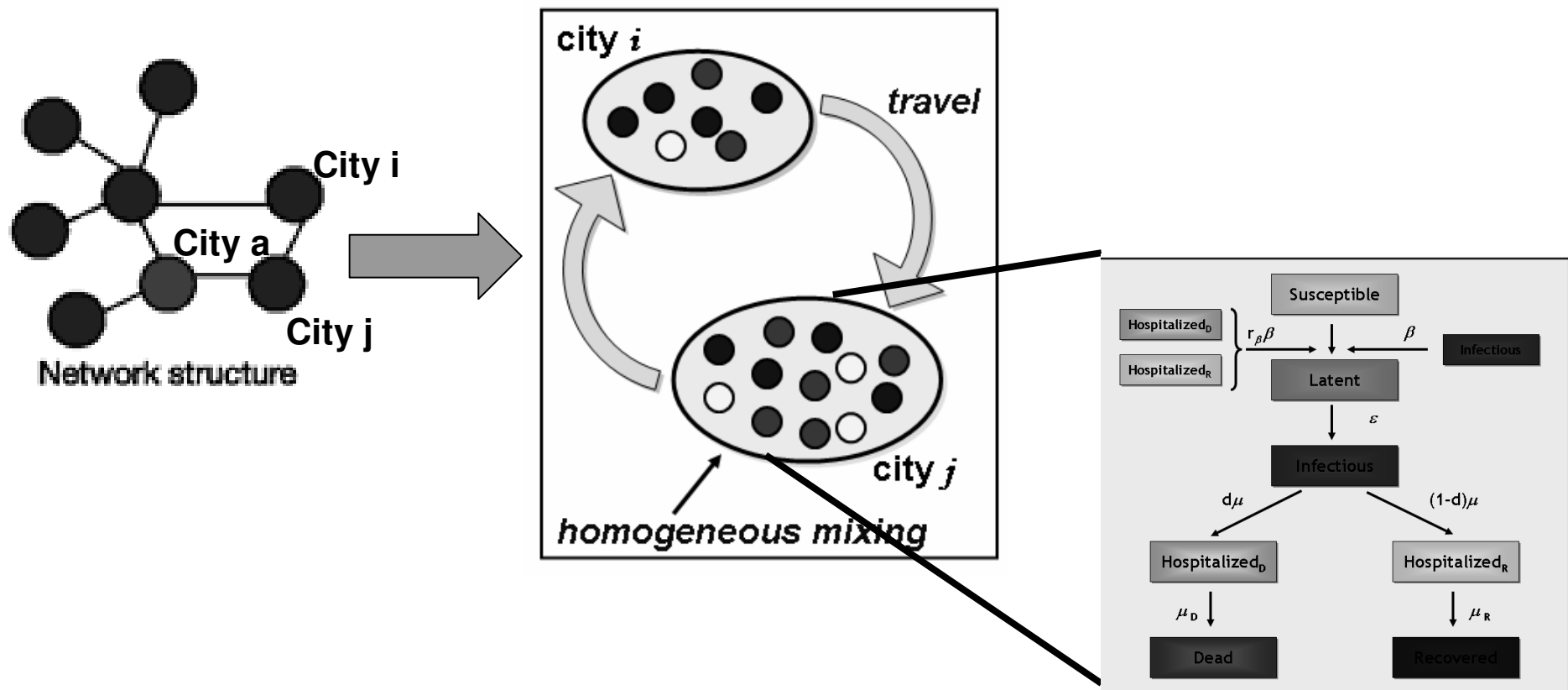
A concrete example:
epidemic meta-population models

Unprecedented amount of data.....

- 1 Transportation infrastructures
- 1 Behavioral Networks
- 1 Census data
- 1 Commuting/traveling patterns

- 1 Different scales:
 - 1 International
 - 1 Intra-nation (county/city/municipality)
 - 1 Intra-city (workplace/daily commuters/individuals behavior)

Meta-population models



Intra-population infection dynamics by
stochastic compartmental modeling

Baroyan *et al.* (1969)

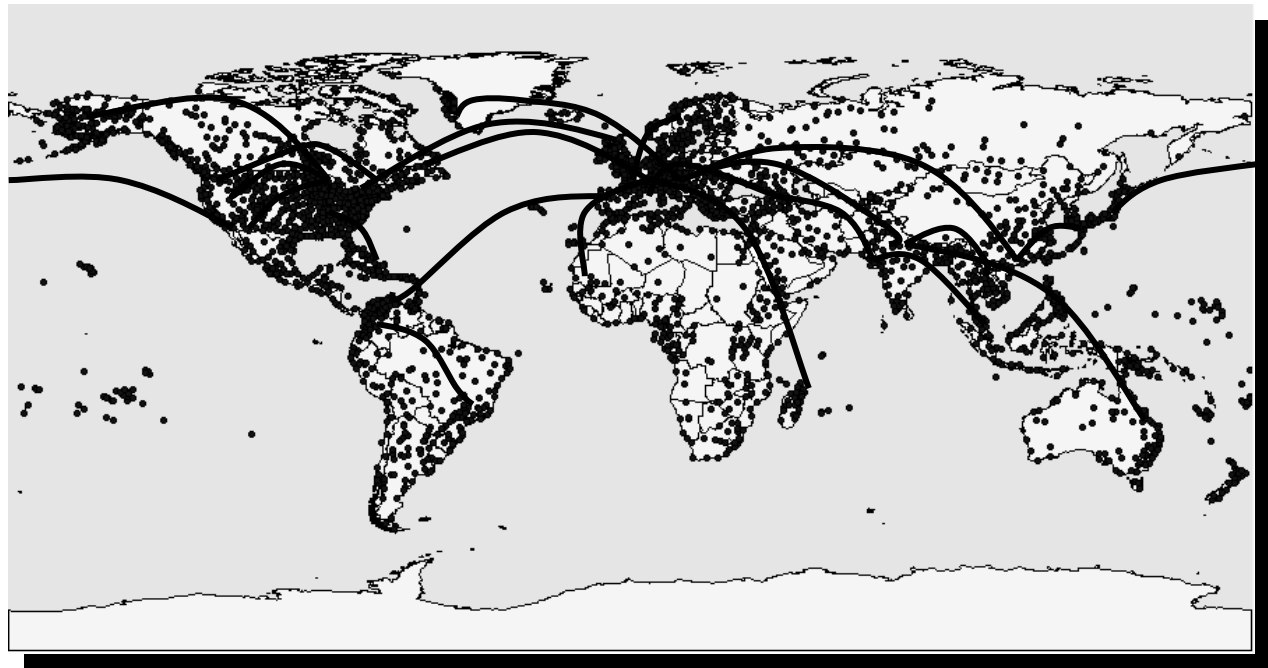
Ravchev, Longini (1985)

Modeling of global epidemics propagation

multi-level description :

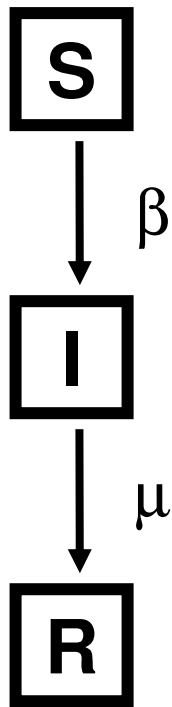
§ intra-city
epidemics

§ inter-city
travel



Baroyan *et al.* (1969)
Ravchev, Longini (1985)

Inside a city

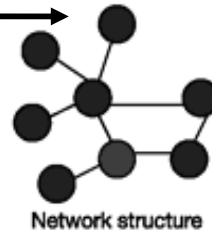
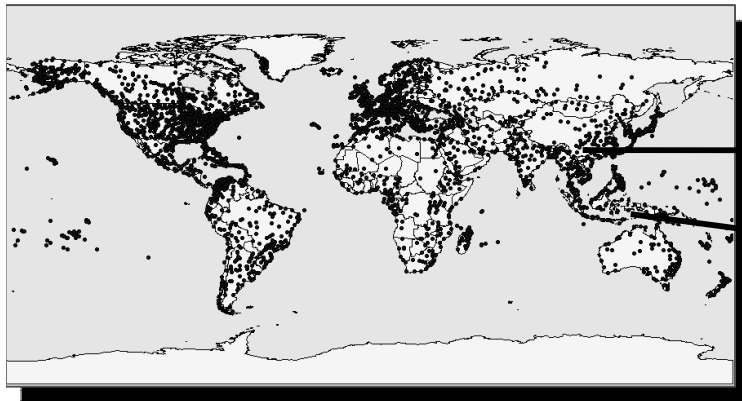
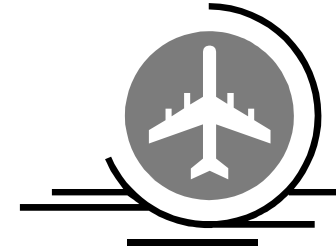


§ **Homogeneous assumption**

§ β rate of transmission

§ μ^{-1} average infectious period

Global spread of epidemics on the airport infrastructure



Urban areas
+
Air traffic flows

World-wide airport network

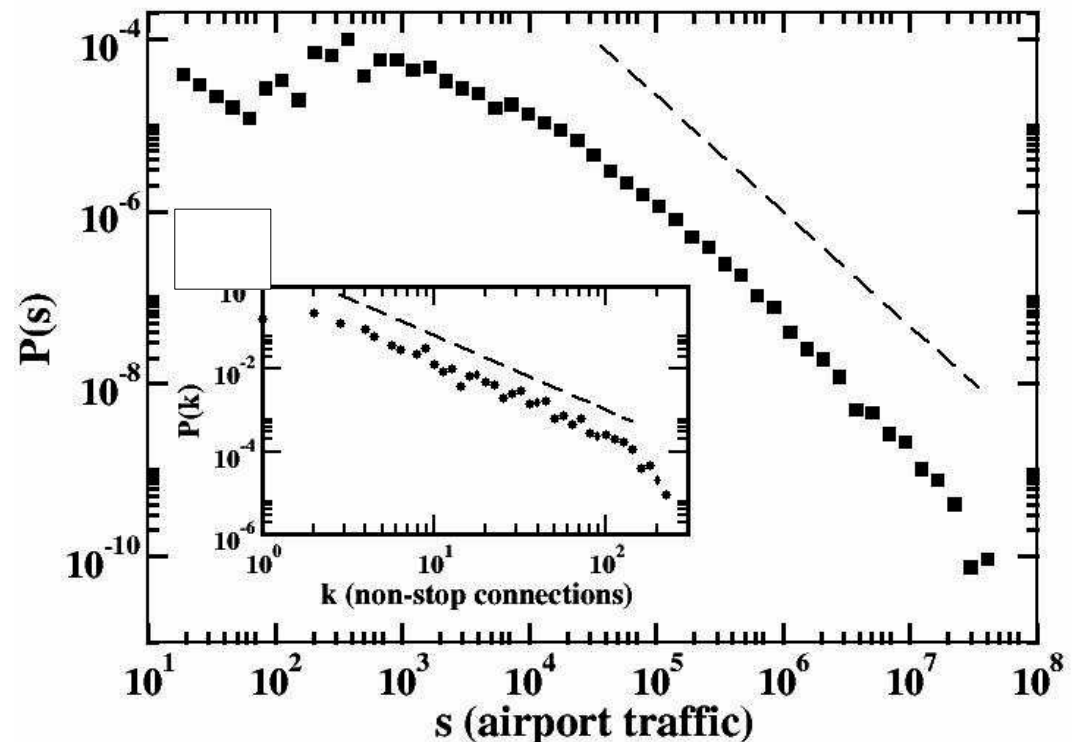
- 1 complete IATA database
 - 1 $V = \underline{3100}$ airports
 - 1 $E = \underline{17182}$ weighted edges
 - 1 w_{ij} #seats / (different time scales)

> 99% of total traffic

- 1 N_j urban area population
(UN census, ...)

Statistical distributions...

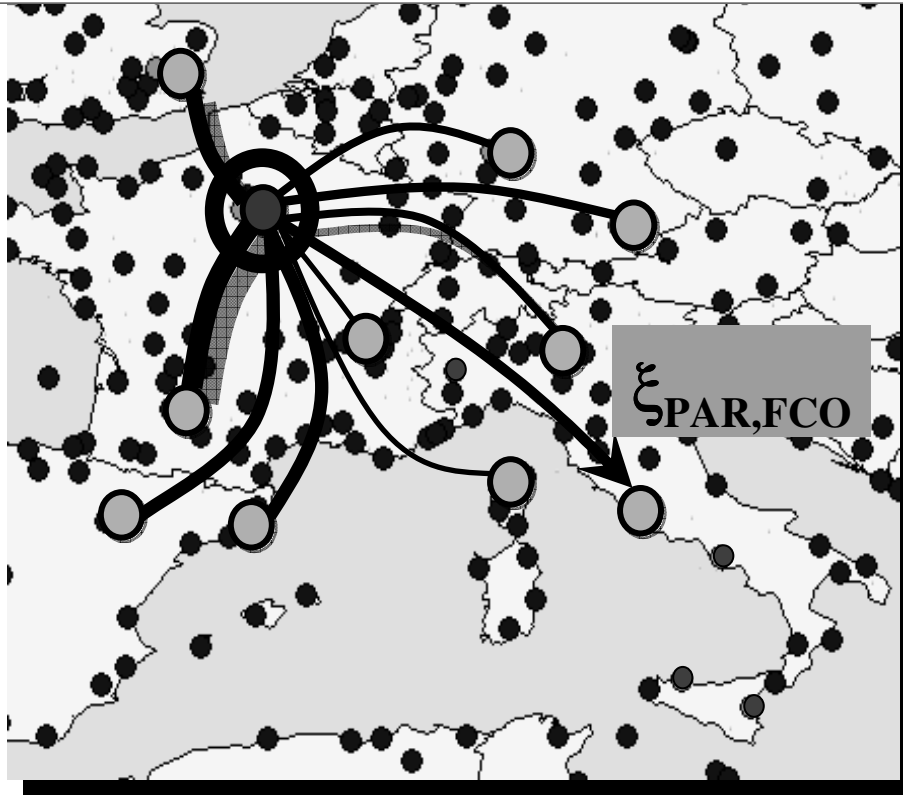
- 1 Skewed
- 1 Heterogeneity and high variability
- 1 Very large fluctuations (variance $\gg$ average)



Barrat, Barthélemy, Pastor-Satorras, Vespignani. *PNAS* (2004)

Colizza, Barrat, Barthélemy, Vespignani. *PNAS* (2006)

Stochastic model: travel term

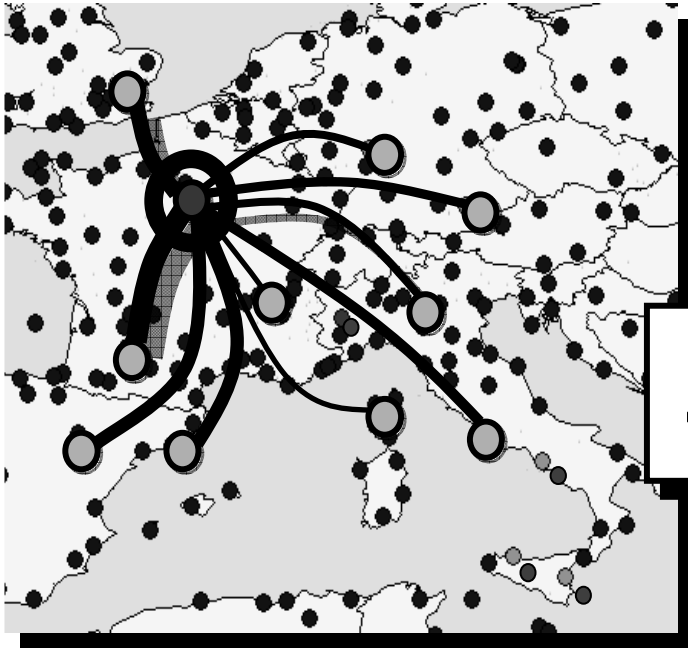


Travel probability
from *PAR* to *FCO*:

$$p_{PAR,FCO} = \frac{w_{PAR,FCO}}{N_{PAR}} \Delta t$$

$\xi_{PAR,FCO}$ # passengers
from *PAR* to *FCO*:
Stochastic variable,
multinomial distr.

Stochastic model: travel term



Transport operator:

$$\Omega_{\text{PAR}}(\{X\}) = \sum_l (\xi_{l,\text{PAR}}(\{X_l\}) - \xi_{\text{PAR},l}(\{X_{\text{PAR}}\}))$$

ingoing

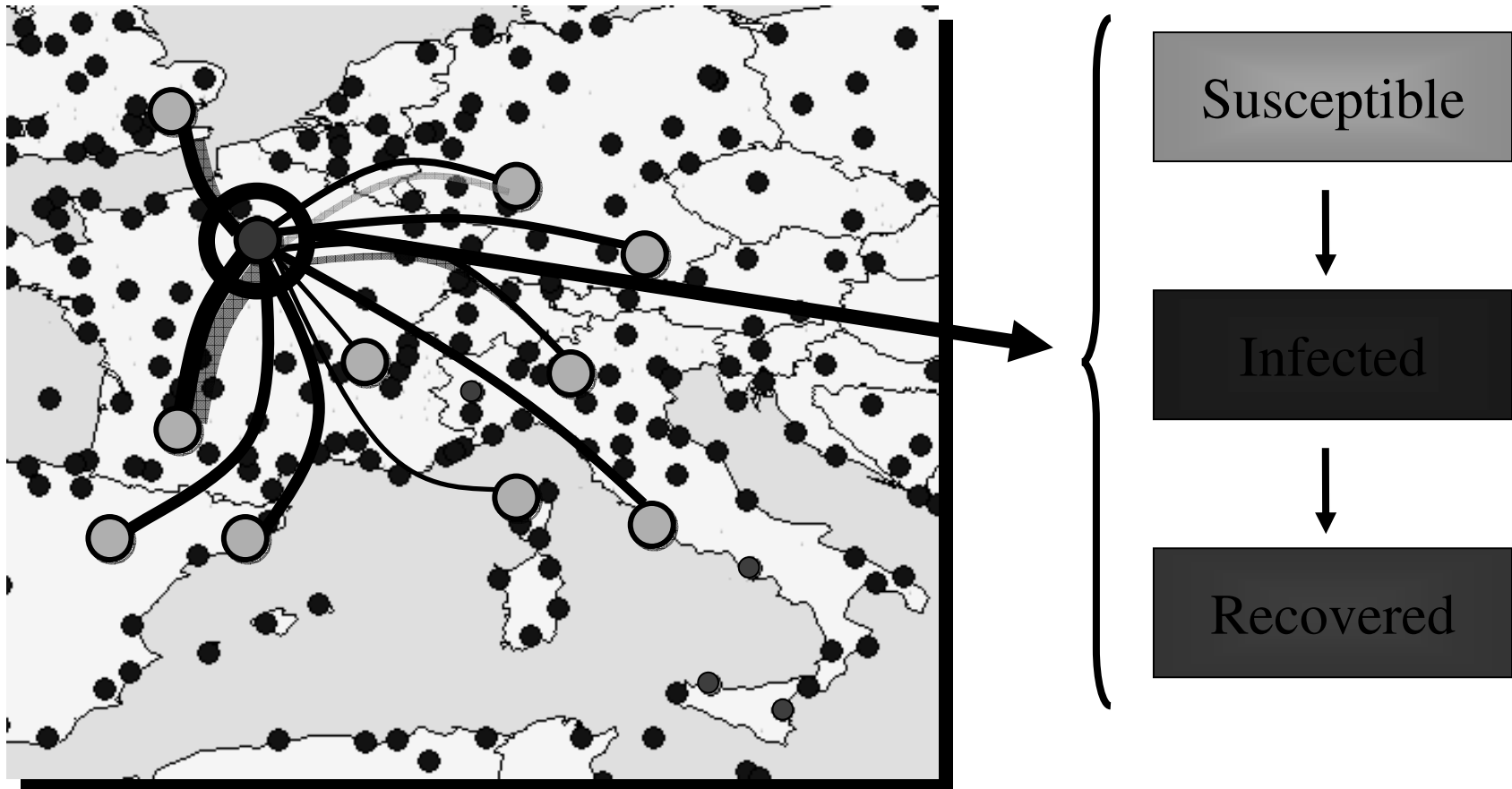
outgoing

§ other source of **noise**: $w_{jl}^{\text{noise}} = w_{jl} [\alpha + \eta(1-\alpha)]$ $\alpha=70\%$

§ **two-legs** travel: $\Omega_j(\{X\}) = \Omega_j^{(1)}(\{X\}) + \Omega_j^{(2)}(\{X\})$

Stochastic large-scale model

compartmental model + air transportation data

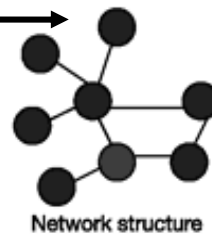
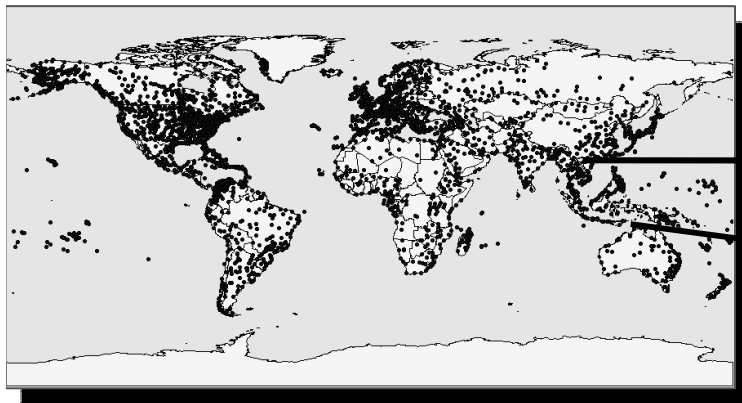


Large-scale model

Stochastic evolution equations describing the disease evolution at a mean-field level in each city

...

Coupled through transport operators



- 1 **complete IATA database**
- 1 **$V = \underline{3100}$ airports**
- 1 **$E = \underline{17182}$ weighted edges**
- 1 **w_{ij} #seats / (different time scales)**
- 1 **N_j urban area population (UN census, ...)**

> 99% of total traffic

Directions.....

1 Applications...

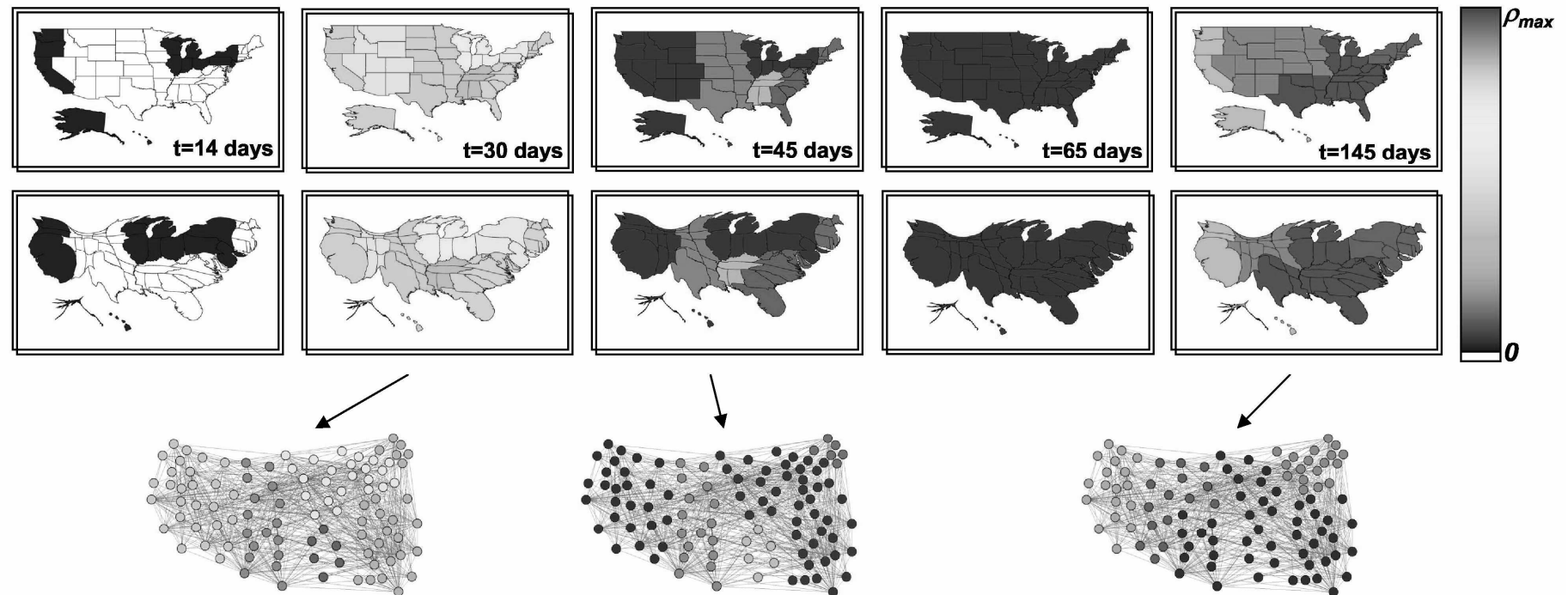
- 1 Historical data
- 1 Scenarios forecast
- 1 complicated, realistic disease models

1 Basic **theoretical** questions...

- 1 simple SIS, SIR models
- 1 features determining **propagation pattern?**
- 1 issue of **predictability**, epidemic forecasting?

Propagation pattern

Epidemics starting in Hong Kong (SIR model)



Colizza, Barrat, Barthélemy, Vespignani, *PNAS* 103, 2015 (2006); *Bull. Math. Bio.* (2006)

Heterogeneity

§ maps heterogeneity epidemic spread

§ appropriate measure ?

§ role of specific structural
properties:
topology, traffic, population ?

§ comparison with null hypothesis



Heterogeneity: quantitative measure

$$i_j(t) = \frac{I_j(t)}{N_j} \quad \text{prevalence in city } j \text{ at time } t$$

$$\rho_j(t) = \frac{i_j(t)}{\sum_l i_l(t)} \quad \text{normalized prevalence}$$

Entropy:

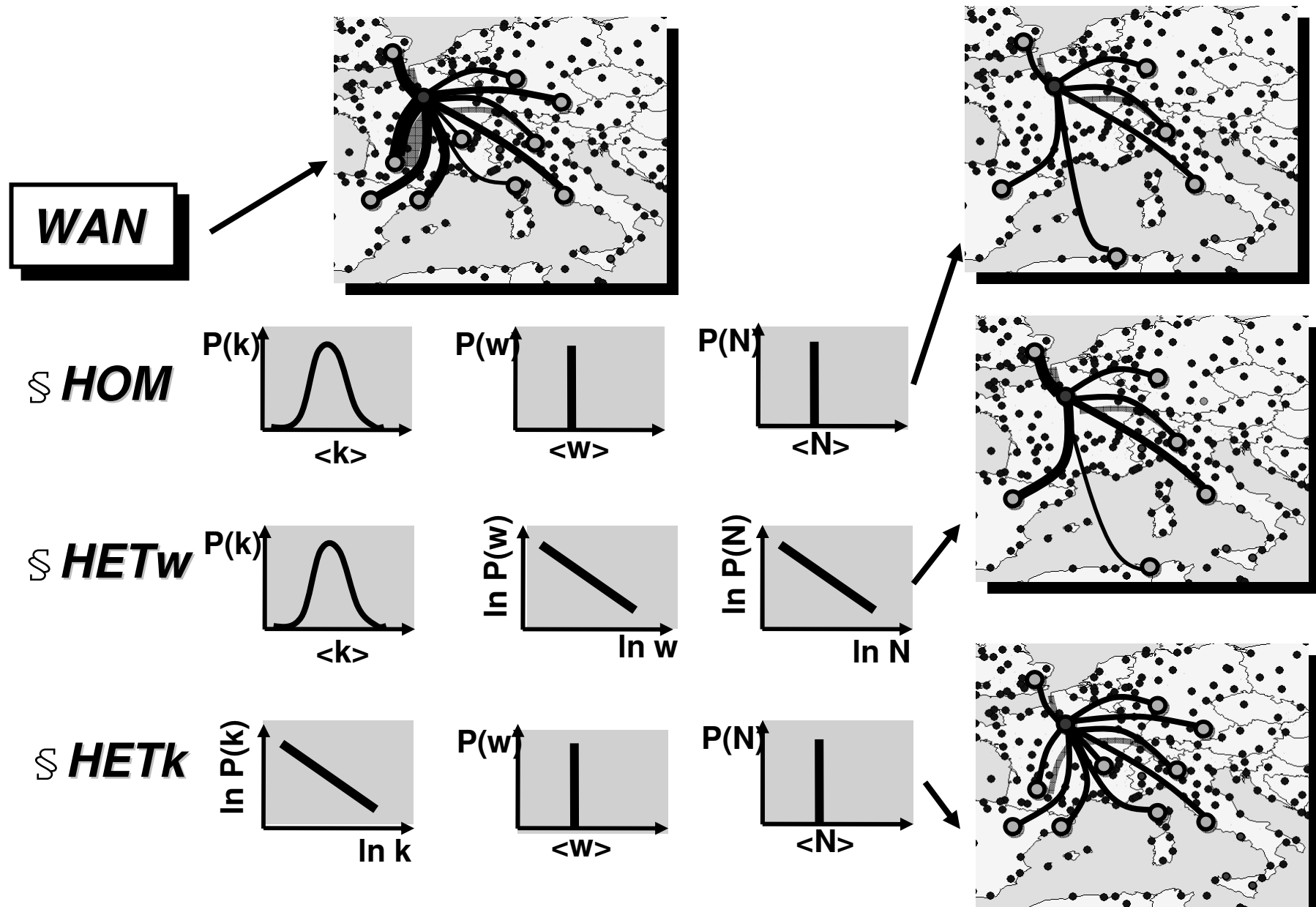
$$H(t) = - \frac{1}{\ln V} \sum_j \rho_j \ln \rho_j$$

$$H \in [0,1]$$

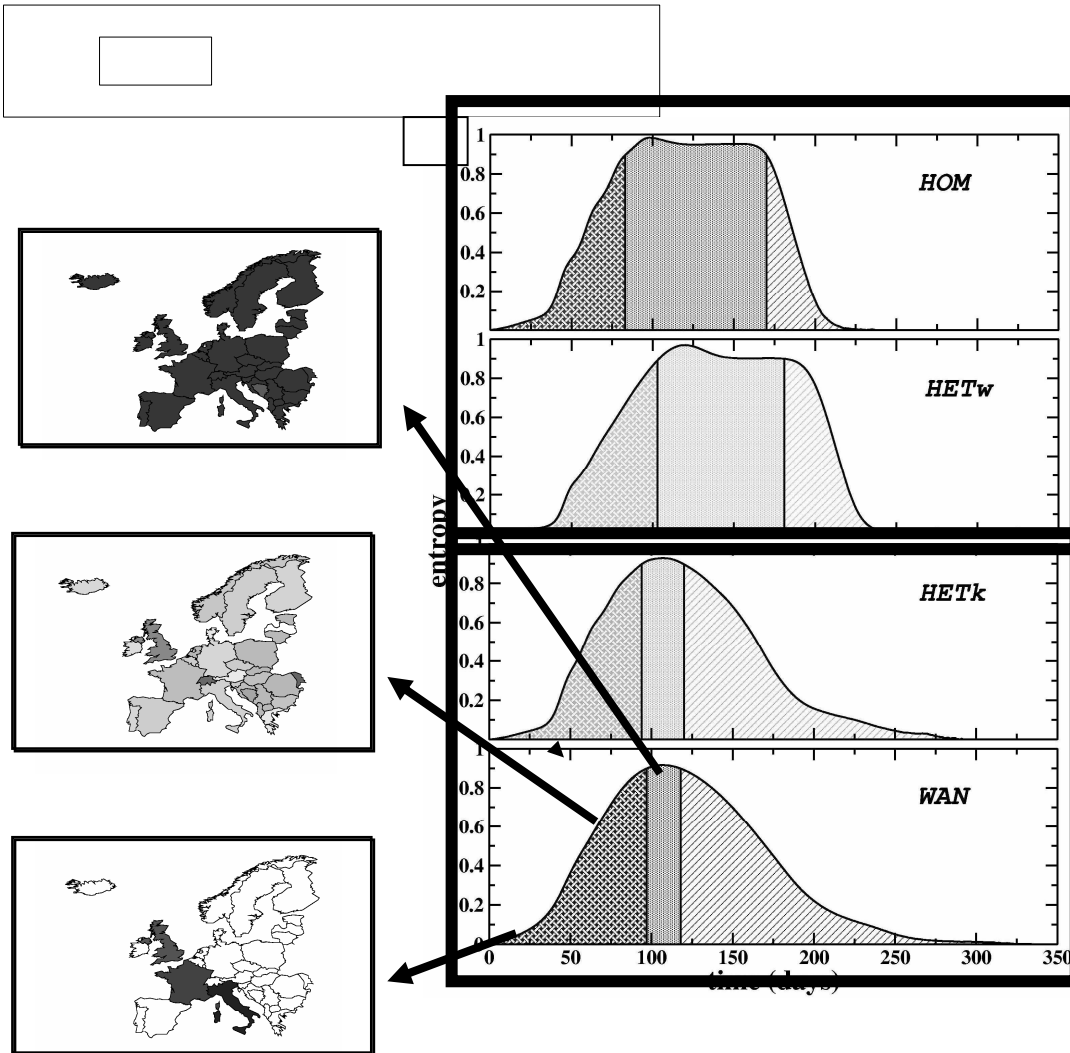
$$H=0 \quad \text{most het.}$$

$$H=1 \quad \text{most hom.}$$

...and: compare with null hypothesis!



Results: Heterogeneity



§ global properties

§ average over initial
seed

§ central zone: $H > 0.9$

§ $HETk \cong WAN$
importance of $P(k)$

Prediction and predictability

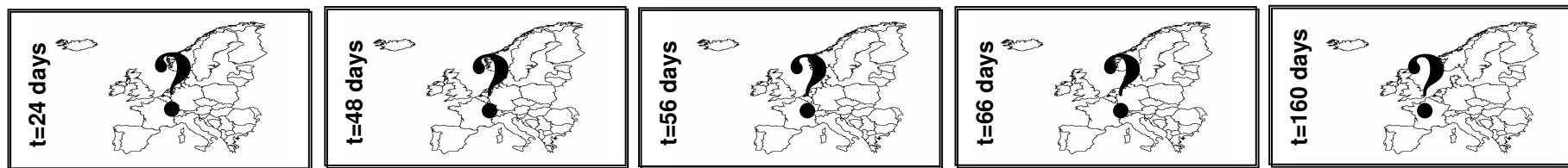
- 1 Do we have consistent scenario with respect to different stochastic realizations?
- 1 What are the network/disease features determining the predictability of epidemic outbreaks
- 1 Is it possible to have **epidemic forecasts?**

Predictability

One outbreak realization:



Another outbreak realization ?



§ epidemic forecast

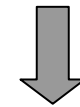
§ containment strategies

Quantitative characterization of epidemic predictability

Statistical similarity of two outbreaks (I and II) with the same initial conditions subject to different noise realizations

Observable: infected probability distribution

$$\vec{\pi}(t), \quad \pi_j(t) = \frac{I_j(t)}{\sum_l I_l(t)}$$



$$sim(\vec{\pi}^I, \vec{\pi}^{II}) = \sum_j \sqrt{\pi_j^I \pi_j^{II}}$$

Quantitative characterization of epidemic predictability

NB: The normalized distribution similarity is the same in the case of different total prevalence

$$\vec{i}(t) = (i, 1-i), \quad i = \sum_j I_j / \sum_j N_j$$

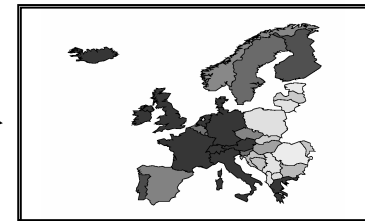
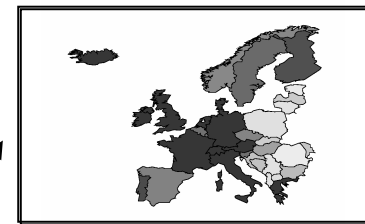
Overlap function:

$$\Theta(t) = \text{sim}(\vec{i}^I, \vec{i}^{II}) \times \text{sim}(\vec{\pi}^I, \vec{\pi}^{II})$$

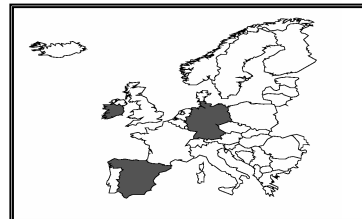
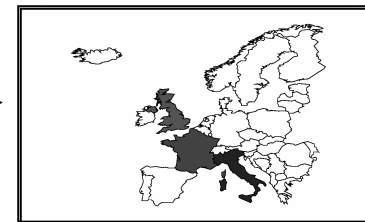
Quantitative characterization of epidemic predictability

$$\Theta(t) \in [0,1]$$

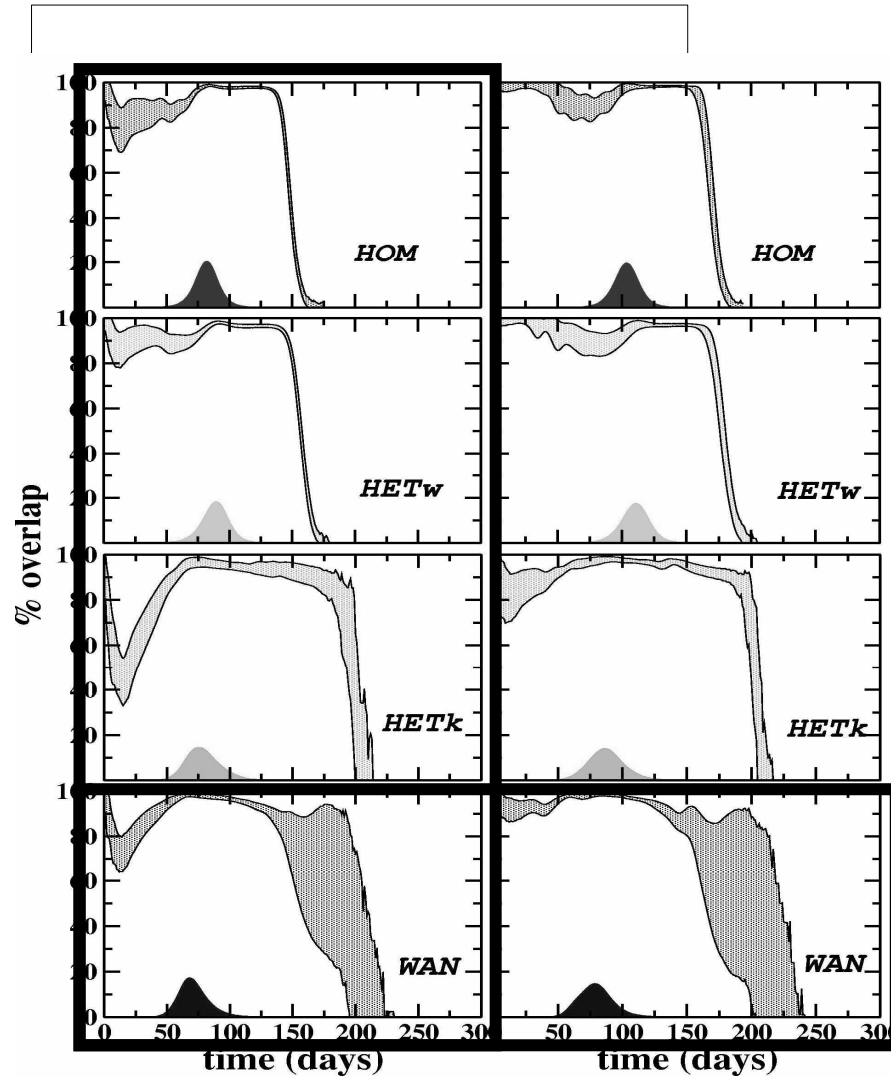
$\Theta(t)=1 \rightarrow 2$ identical outbreaks



$\Theta(t)=0 \rightarrow 2$ distinct outbreaks



Results: predictability



§ **left:** *seed* = airport hubs

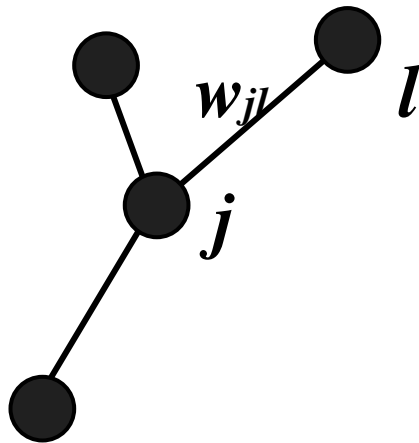
§ **right:** *seed* = poorly connected airports

§ *HOM* & *HETw* high overlap

§ *HETk* low overlap

§ *WAN* increased overlap !!

Results: predictability



HOM: $k_i \approx \langle k \rangle \rightarrow$ few channels
 $\rightarrow$ high overlap

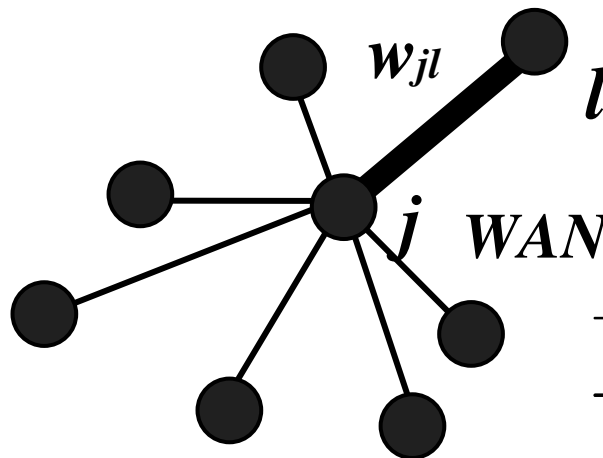


+ degree heterog.

HETk: broad $P(k) \rightarrow$ lots of channels!
 $\rightarrow$ low overlap



+ weight heterog.



WAN: broad $P(k), P(w)$ lots of channels, but...
 $\rightarrow$ emergence of **preferred channels**
 $\rightarrow$ **increased overlap !!!**

Taking advantage of complexity...

- ┆ Two competing effects
 - ┆ Paths degeneracy (connectivity heterogeneity)
 - ┆ Traffic selection (heterogeneous accumulation of traffic on specific paths)

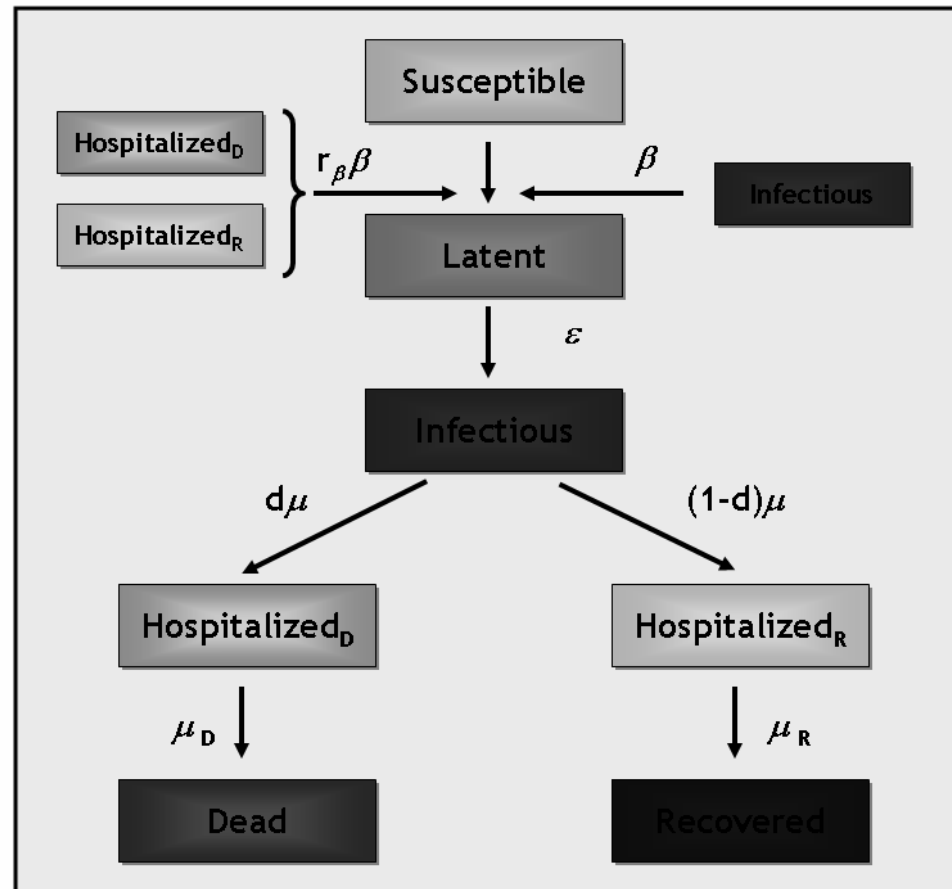
- ┆ Definition of ***epidemic pathways*** as a backbone of dominant connections for spreading

Applications

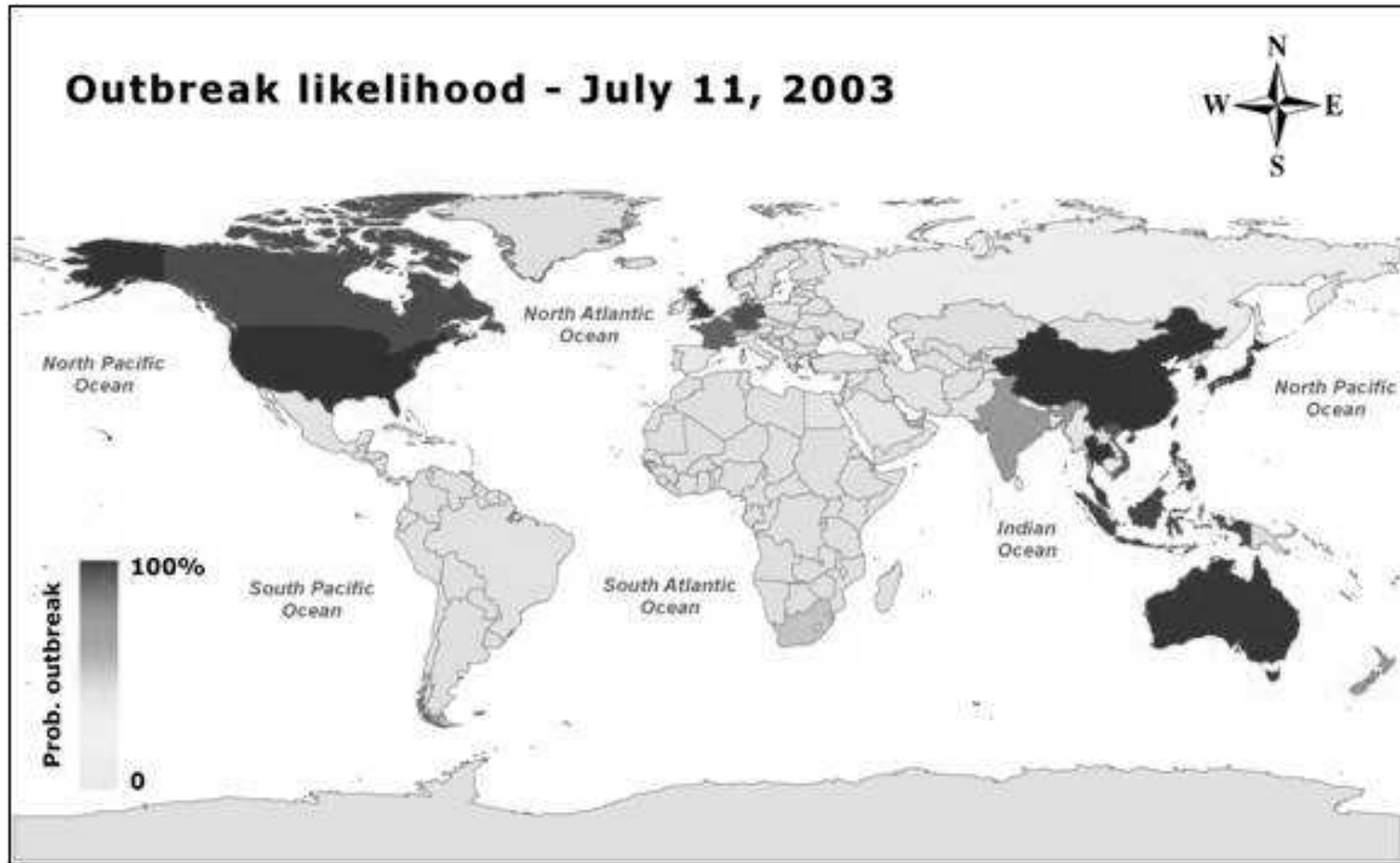
- ┆ Historical data: SARS
 - ┆ ***more involved model***
 - ┆ ***validation vs real data***
- ┆ Pandemic forecast
 - ┆ ***effect of travel limitations***
 - ┆ ***scenario evaluation***

Historical data :

The SARS case...

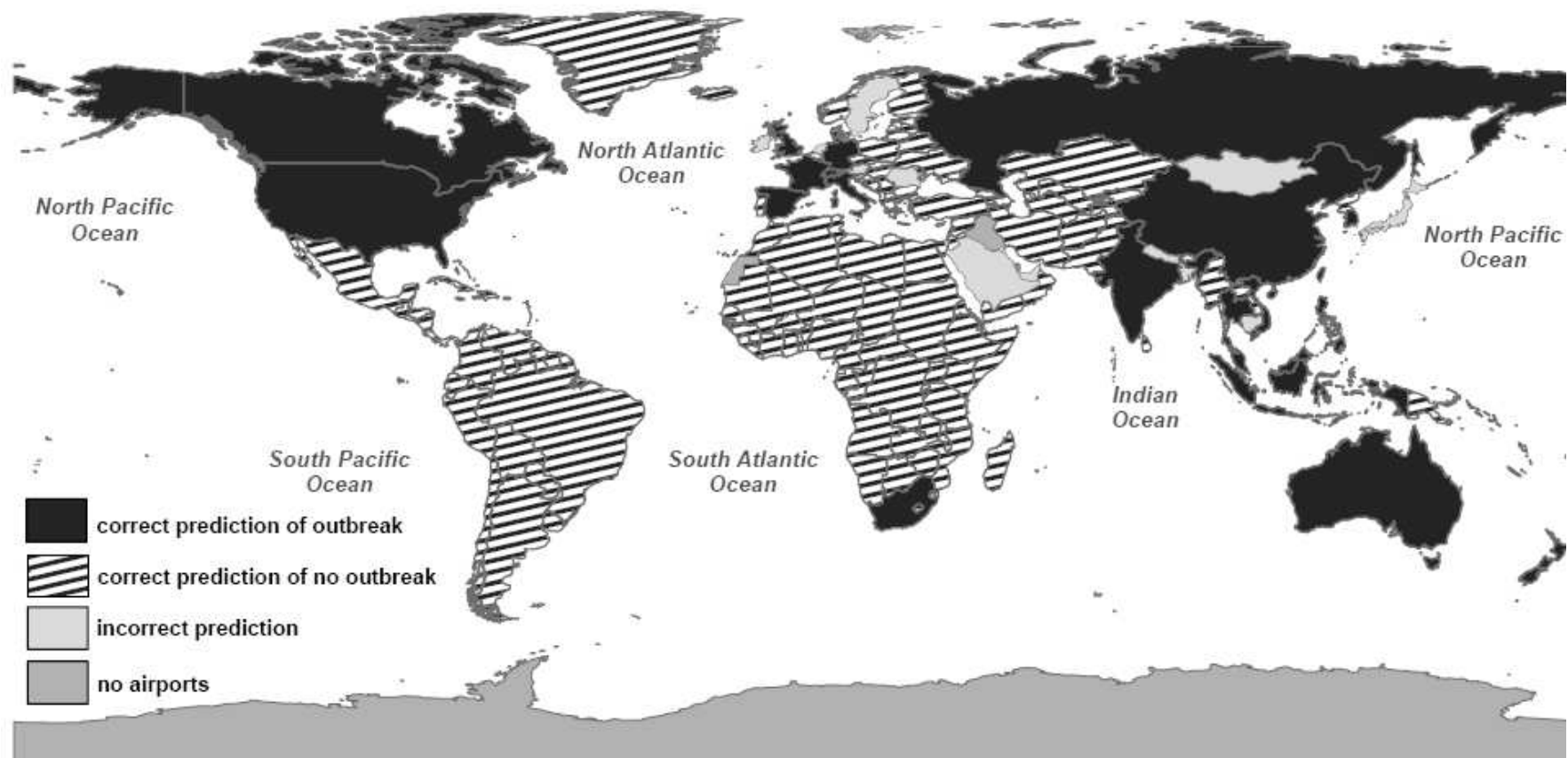


Predictions...

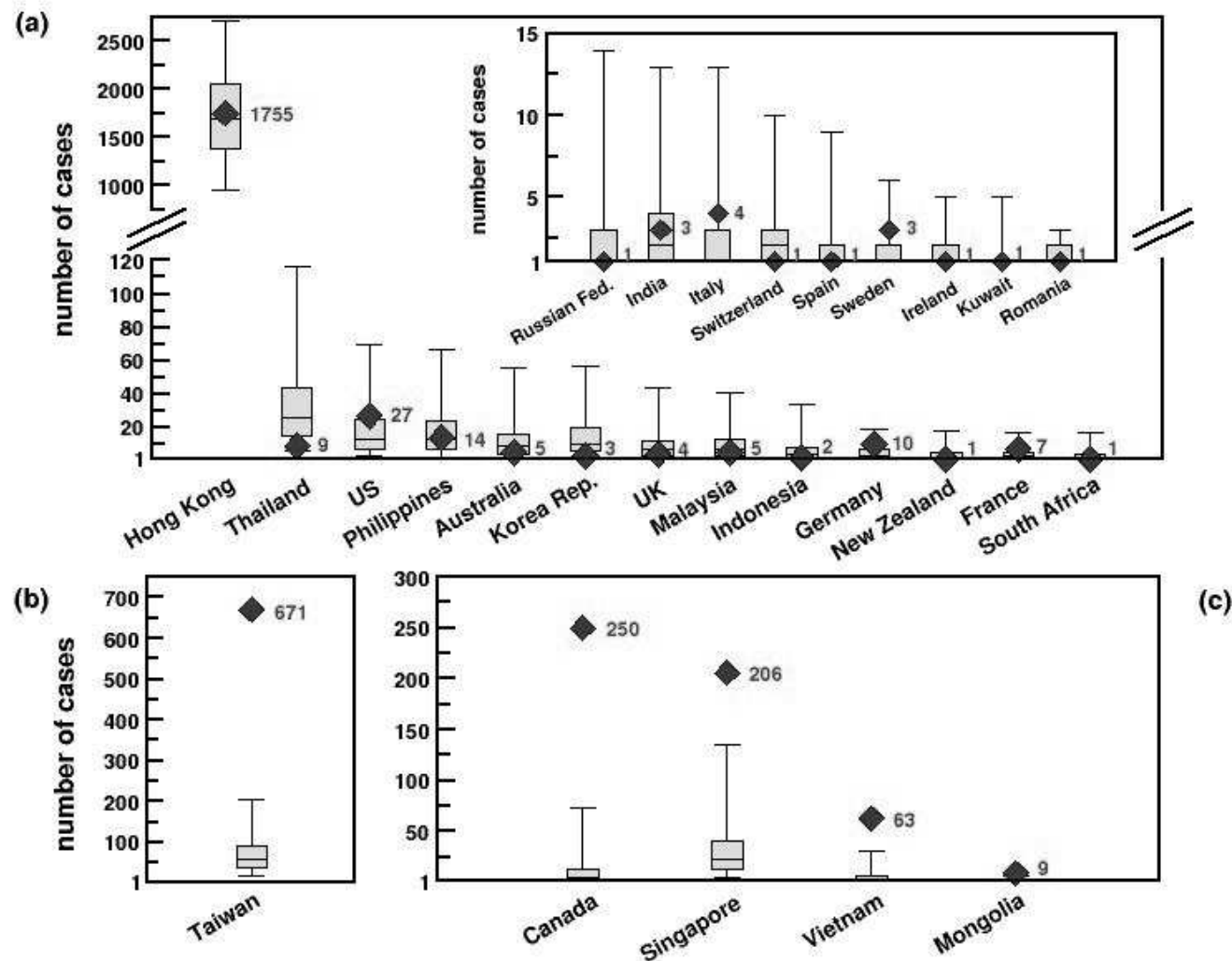


Predictions...

SARS - July 11, 2003



Quantitatively speaking



NB: populations of millions of individuals!!

Very good results because...

