

Epidemics on Networks

Piet Van Mieghem

in collaboration with Eric Cator, Ruud van de Bovenkamp, Cong Li, Stojan Trajanovski, Dongchao Guo, Zhidong He, Qiang Liu, Annalisa Socievole and Huijuan Wang

Motivation for virus spread in networks

- **Digital world:**
 - Information spread in on-line social networks
 - security threats to Internet (Code Red worm, Conficker, ...: several billion \$ in damage)
- **Real world: Biological epidemics** (e.g. Mexican flue, Ebola, Zika)
- **Understanding the virus spread:** first step in prevention
 - *Time:* How fast to disinfect nodes so that the virus dies quickly? Which nodes?
 - *Amount:* How many nodes will eventually be infected?

History

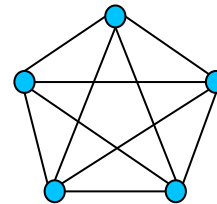
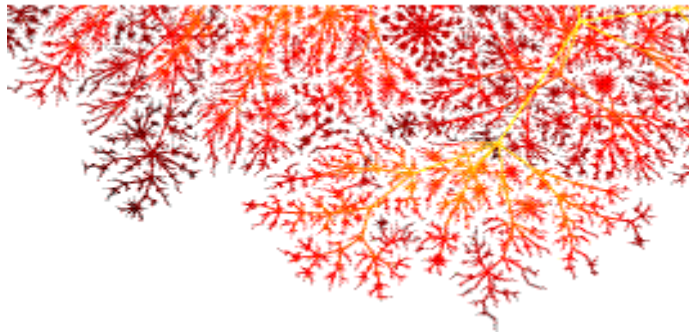
First epidemic model (Daniel Bernoulli, 1760)

Homogeneous mixing model (biology)

Contact model (Harris, 1978): lattice

Epidemic on K_N (Kephart and White, 1991):
computer viruses

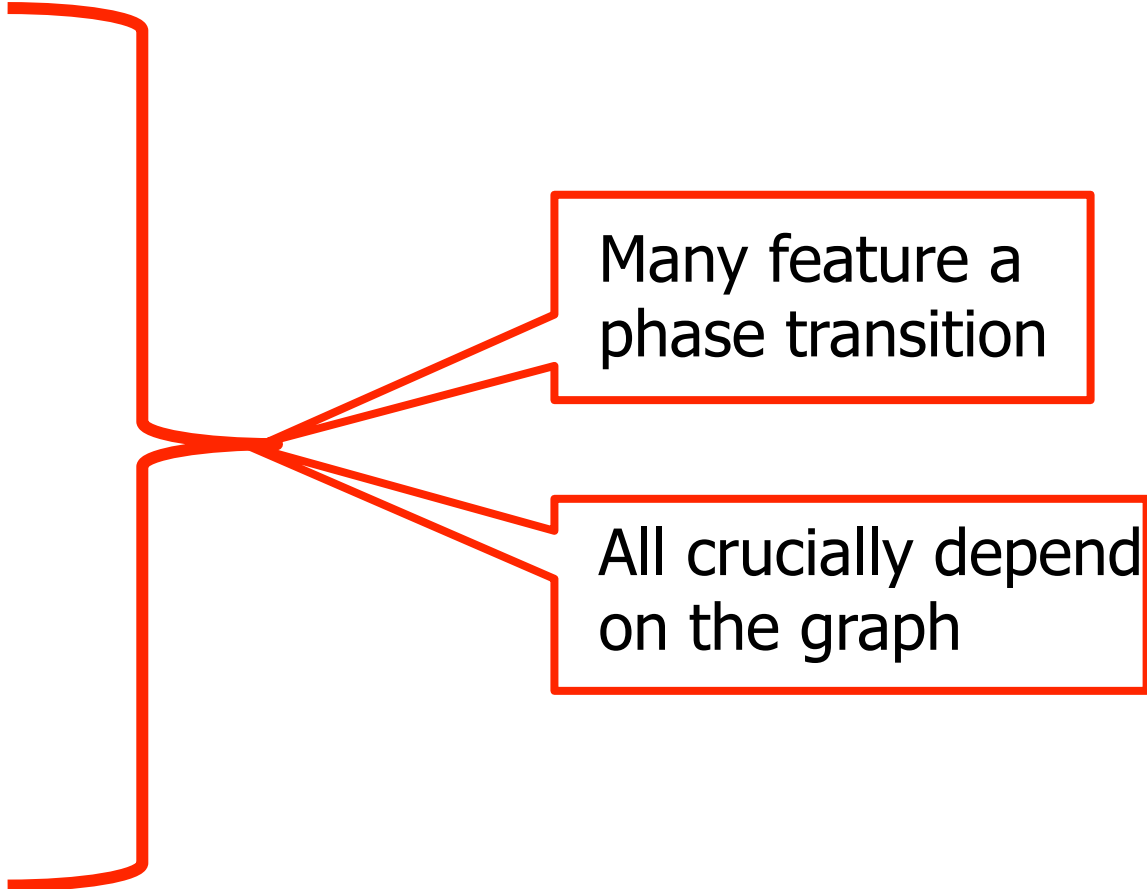
Epidemics on graphs (Pastor-Satorras and Vespignani,
2001): **birth of network epidemics**



Local rule – Global emergent property models on networks

- Opinion models
- Synchronization
- Automata
- Ising-Spin model
- Sandpile models
- ...

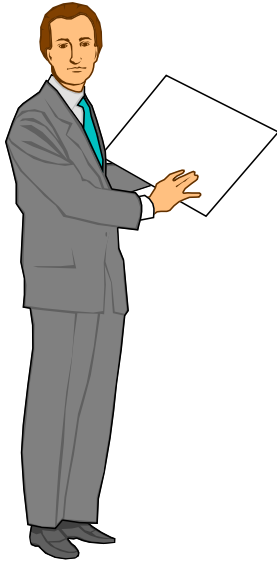
- **Epidemics on networks**



Many feature a phase transition

All crucially depend on the graph

Outline



Exact SIS model

NIMFA: N-intertwined MF approximation

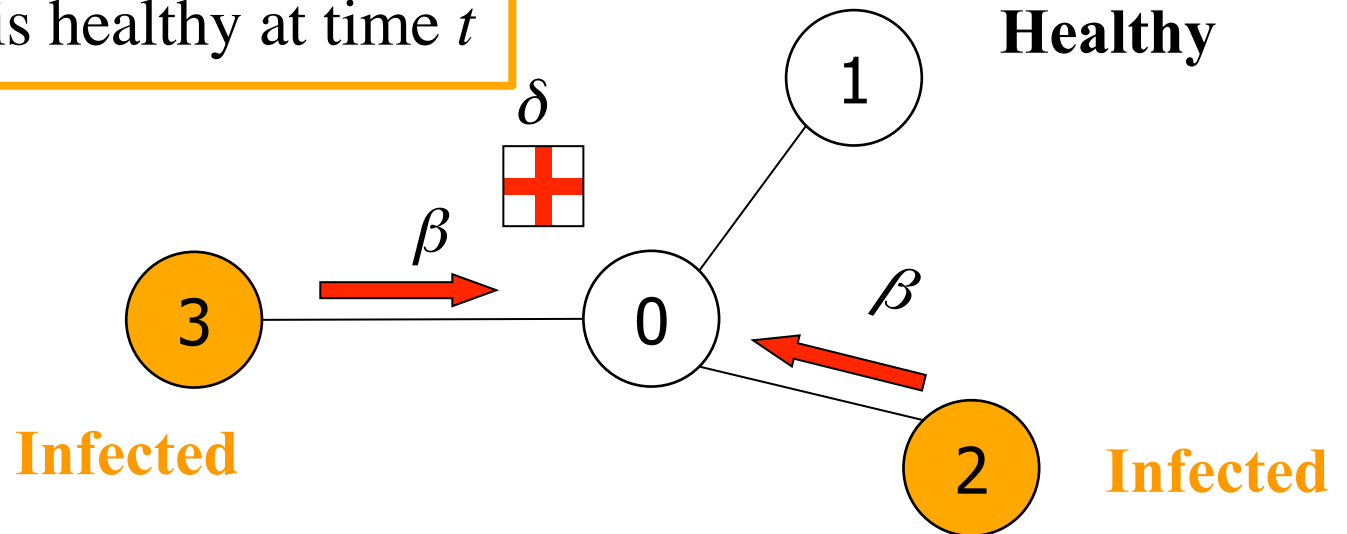
Tanh-formula

Continuous-time Markovian SIS epidemics on networks

- Constant infection rate β on all links
 - Constant curing rate δ for all nodes
- $\tau = \beta / \delta$: effective spreading rate

$X_j(t) = 1$ node j is infected at time t

$X_j(t) = 0$ node j is healthy at time t



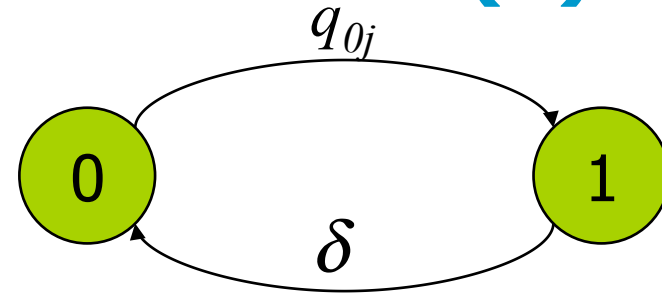
Infection and curing are independent Poisson processes

Markov theory: SIS on networks (1)

Local (each node): Two-states

Infinitesimal generator:

$$Q_j(t) = \begin{bmatrix} -q_{0j} & q_{0j} \\ \delta & -\delta \end{bmatrix}$$



The infection rate is due all infected neighbors of node j :

$$q_{0j}(t) = \beta \sum_{k=1}^N a_{jk} X_k(t)$$

where the adjacency matrix of the graph is

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1N} \\ a_{21} & a_{22} & \dots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \dots & a_{NN} \end{bmatrix}$$

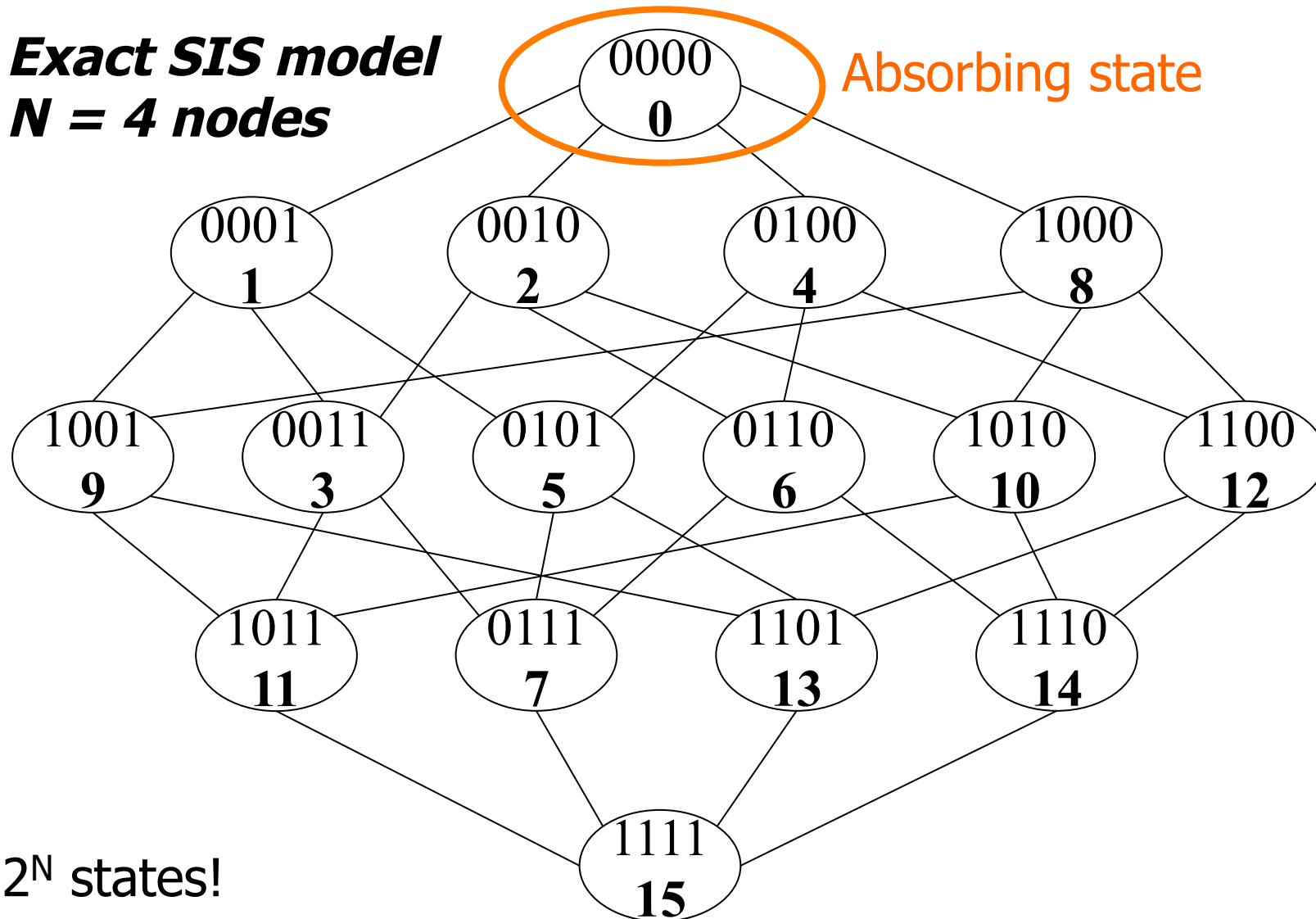
Markov theory: SIS on networks (2)

- Markov theory requires that the infinitesimal generator is a matrix whose elements are **not** random variables
- However, this is not the case in our simple model:

$$q_{0j}(t) = \beta \sum_{k=1}^N a_{jk} X_k(t) \xrightarrow{\text{NIMFA}} q_{0j}(t) = \beta \sum_{k=1}^N a_{jk} E[X_k(t)]$$

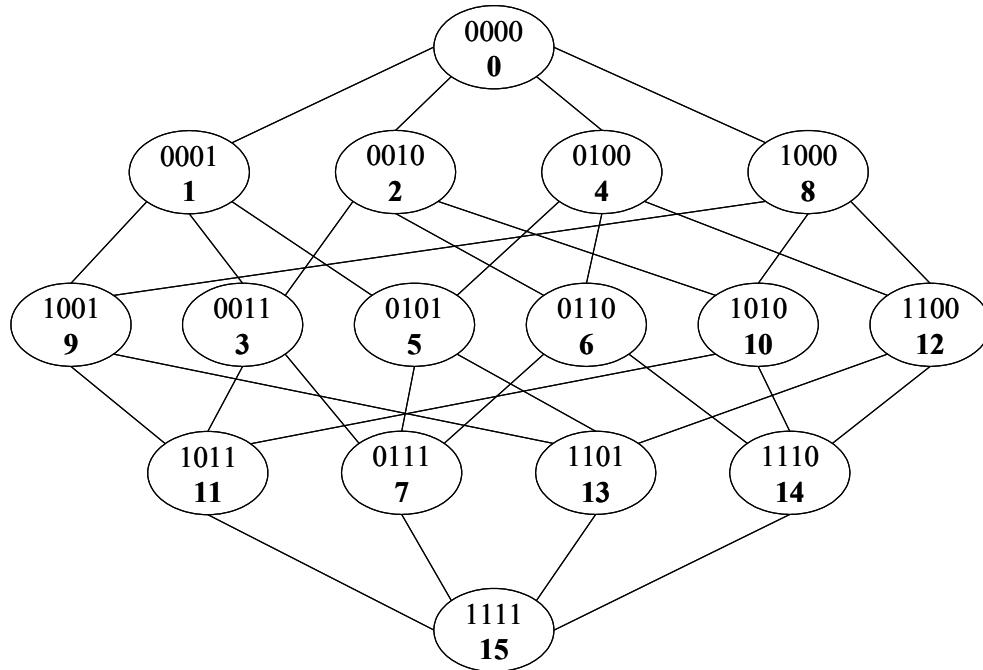
- By conditioning to each possible combination of infected states, we finally arrive to the exact Markov continuous SIS model
- *Drawback*: this exact model has 2^N states, where N is the number of nodes in the network.

Exact SIS model
 $N = 4$ nodes

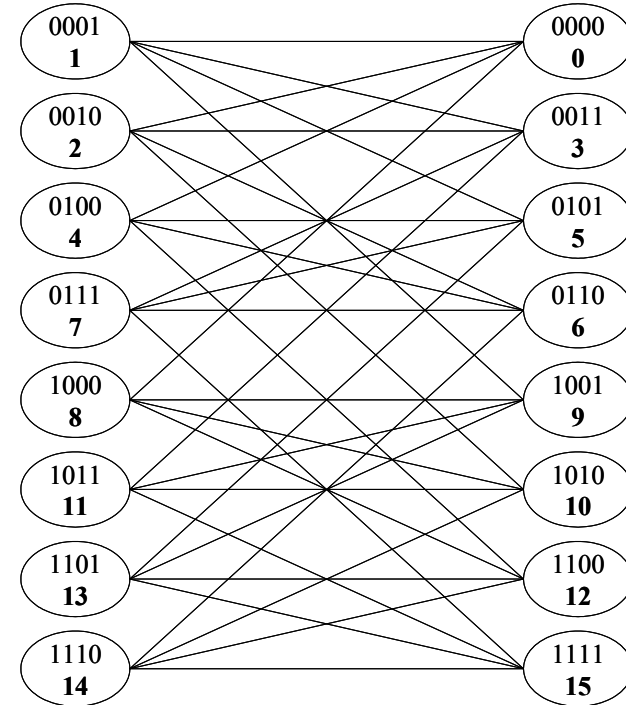


2^N states!

Markov theory



Regular bipartite Markov graph



Recursive structure of infinitesimal general Q_N

Simon, P., M. Taylor and I. Z. Kiss, Exact epidemic models on graphs using graph-automorphism driven lumping, *Mathematical Biology*, Vol. 62, pp. 479-508, 2011

Van Mieghem, P. and E. Cator, ε -SIS epidemics and the epidemic threshold, *Physical Review E*, vol. 86, No. 1, July, p. 016116, 2012

Governing SIS equation for node j

$$\frac{dE[X_j]}{dt} = E \left[-\delta X_j + (1 - X_j) \beta \sum_{k=1}^N a_{kj} X_k \right]$$



time-change of
 $E[X_j] = \Pr[X_j = 1]$,
 probability that
 node j is infected



if *infected*:
 probability of
 curing per
 unit time



if *not infected (healthy)*:
 probability of
 infection per
 unit time

$$\frac{dE[X_j]}{dt} = -\delta E[X_j] + \beta \sum_{k=1}^N a_{kj} E[X_k] - \beta \sum_{k=1}^N a_{kj} E[X_j X_k]$$

Joint probabilities

$$\begin{aligned}\frac{dE[X_i X_j]}{dt} &= E\left[\left\{-\delta X_i + \beta(1 - X_i) \sum_{k=1}^N a_{ik} X_k\right\} X_j + X_i \left\{-\delta X_j + \beta(1 - X_j) \sum_{k=1}^N a_{jk} X_k\right\}\right] \\ &= -2\delta E[X_i X_j] + \beta \sum_{k=1}^N a_{ik} E[X_j X_k] + \beta \sum_{k=1}^N a_{jk} E[X_i X_k] - \beta \sum_{k=1}^N (a_{jk} + a_{ik}) E[X_i X_j X_k]\end{aligned}$$

Next, we need the $\binom{N}{3}$ differential equations for $E[X_i X_j X_k] \dots$

In total, the SIS process is defined by $2^N = \sum_{k=1}^N \binom{N}{k} + 1$ linear equations

Outline



Exact SIS model

NIMFA: N-intertwined MF approximation

Tanh-formula

NIMFA: N-intertwined mean-field approxim.

$$\frac{dE[X_j]}{dt} = -\delta E[X_j] + \beta \sum_{k=1}^N a_{kj} E[X_k] - \beta \sum_{k=1}^N a_{kj} E[X_j X_k]$$

→ $Cov[X_j X_k] = E[X_j X_k] - E[X_j]E[X_k] \geq 0$

E. Cator and P. Van Mieghem, 2014, "Nodal infection in Markovian SIS and SIR epidemics on networks are non-negatively correlated," Physical Review E, Vol. 89, No. 5, p. 052802.

$$\frac{dE[X_j]}{dt} = \underbrace{-\delta E[X_j] + \beta \left(1 - E[X_j]\right) \sum_{k=1}^N a_{kj} E[X_k]}_{\text{NIMFA: upper bounds SIS}} - \underbrace{\beta \sum_{k=1}^N a_{kj} Cov[X_j X_k]}_{R_j > 0}$$

NIMFA: upper bounds SIS

$R_j > 0$

NIMFA: replace rv by its mean

$$\frac{dE[X_j]}{dt} = E \left[-\delta X_j + (1 - X_j) \beta \sum_{k=1}^N a_{kj} X_k \right]$$

NIMFA



$$X_j \Rightarrow E[\tilde{X}_j]$$

$$\frac{dE[E[\tilde{X}_j]]}{dt} = E \left[-\delta E[\tilde{X}_j] + (1 - E[\tilde{X}_j]) \beta \sum_{k=1}^N a_{kj} E[\tilde{X}_k] \right]$$

Bernoulli rv



$$E[\tilde{X}_j] = \Pr[\tilde{X}_j = 1] = v_j$$

$$\frac{dv_j}{dt} = -\delta v_j + (1 - v_j) \beta \sum_{k=1}^N a_{kj} v_k$$

Lower bound for the epidemic threshold

$$\frac{dv_j(t)}{dt} = -\delta v_j + \beta \sum_{k=1}^N a_{kj} v_k - \beta \sum_{k=1}^N a_{kj} E[X_i X_k] \quad v_k(t) = E[X_k(t)]$$

Ignoring the correlation terms

$$\frac{dV(t)}{dt} \leq (-\delta I + \beta A) V(t) \quad \longrightarrow \quad V(t) \leq e^{(-\delta I + \beta A)t} V(0)$$

If all eigenvalues of $\beta A - \delta I$ are negative, v_j tends exponentially fast to zero for **sufficiently large time** t . Hence, if

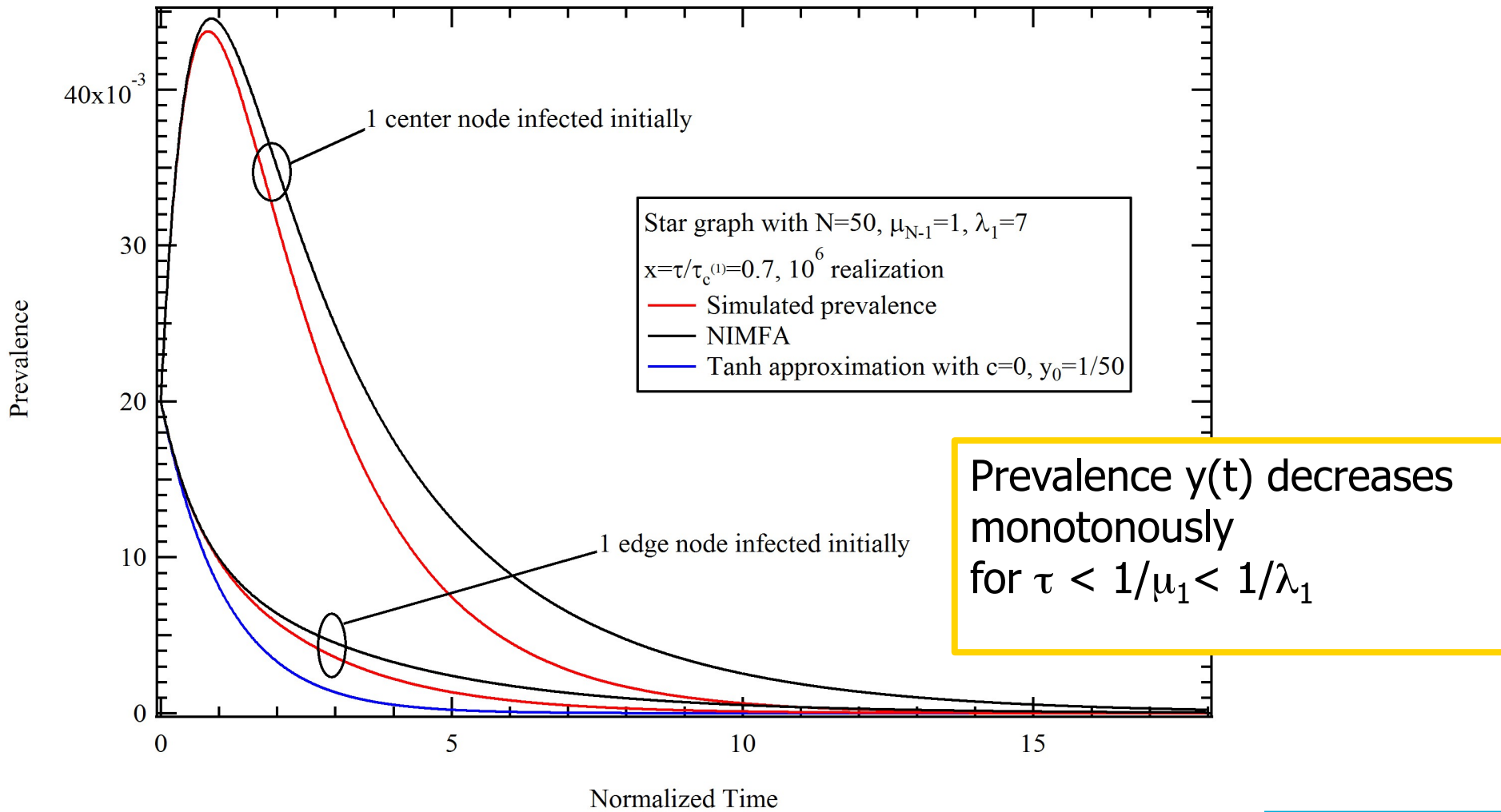
$$\beta \lambda_1(A) - \delta < 0 \quad \longrightarrow \quad \tau = \frac{\beta}{\delta} < \frac{1}{\lambda_1(A)} < \tau_c$$

The NIMFA epidemic threshold is precisely

$$\tau_c^{(1)} = \frac{1}{\lambda_1(A)} < \tau_c$$

$$\tau_c^{(1)} = \frac{1}{\lambda_1(A)} < \tau_c^{(2)} = \frac{1}{\lambda_1(H)} < \tau_c$$

Below the epidemic threshold: $x = \lambda_1 \tau < 1$



What is so interesting about epidemics?

network protection

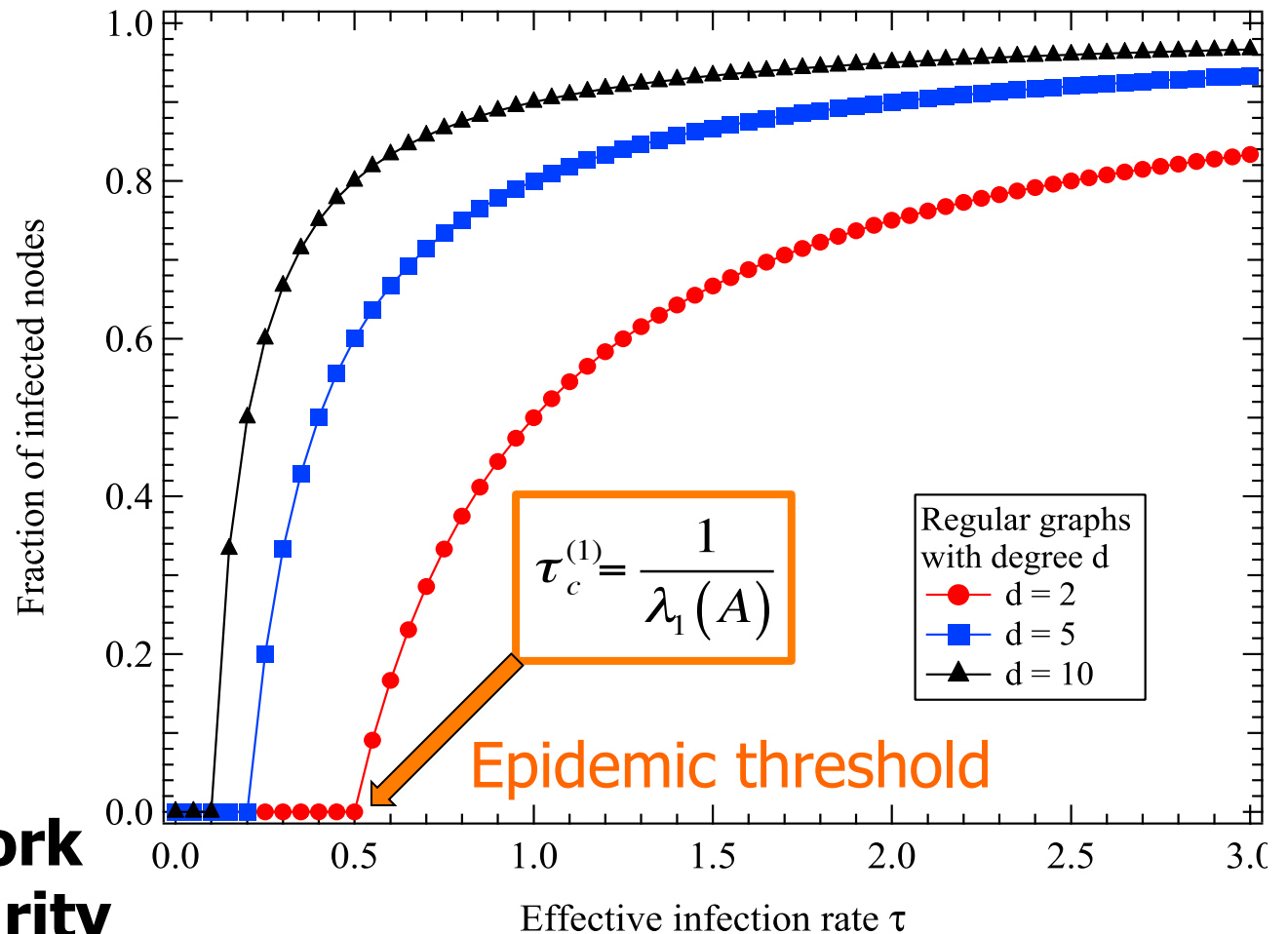
self-replicating
objects (worms)

propagation errors

rumors (social nets)

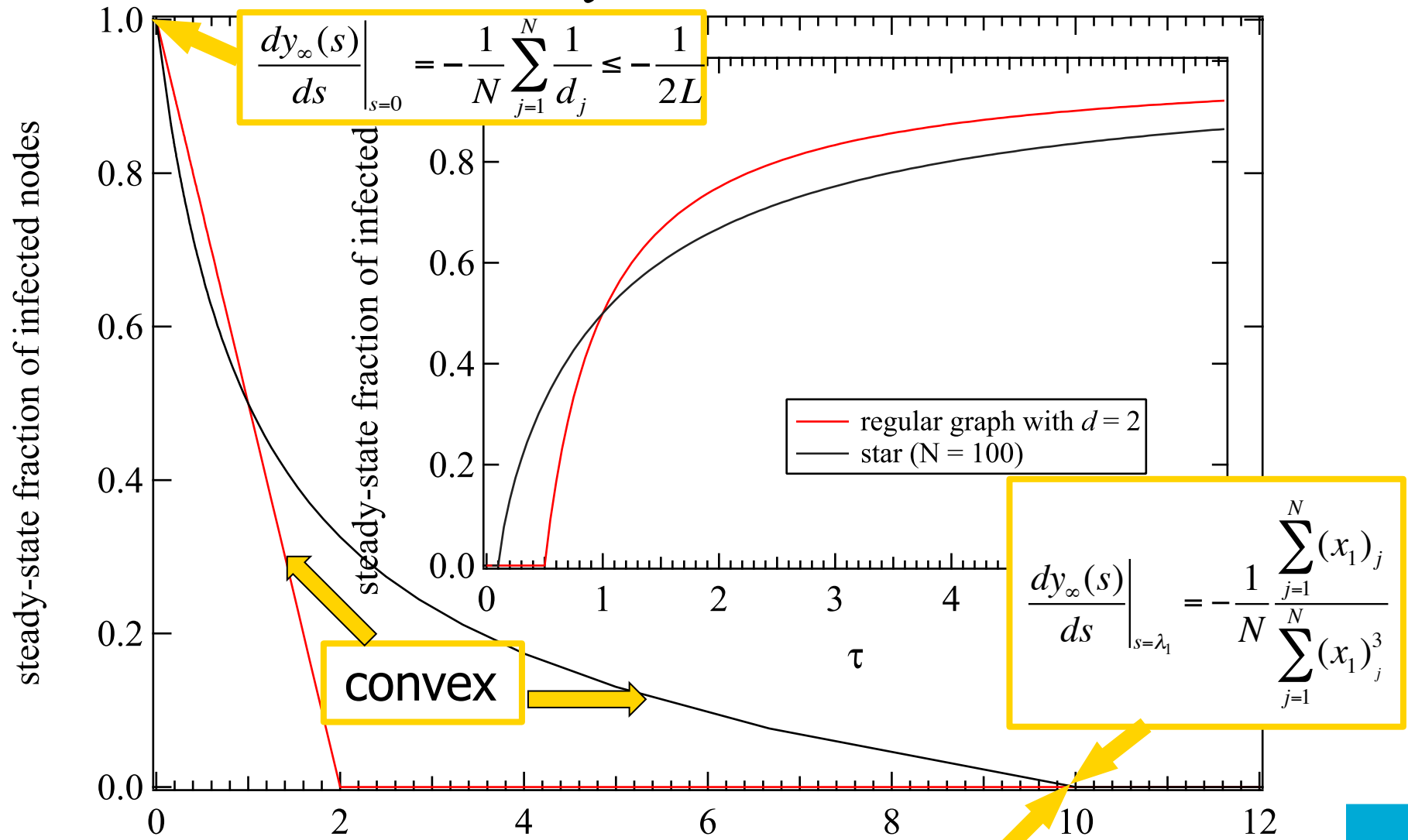
epidemic algorithms
(gossiping)

**cybercrime : network
robustness & security**



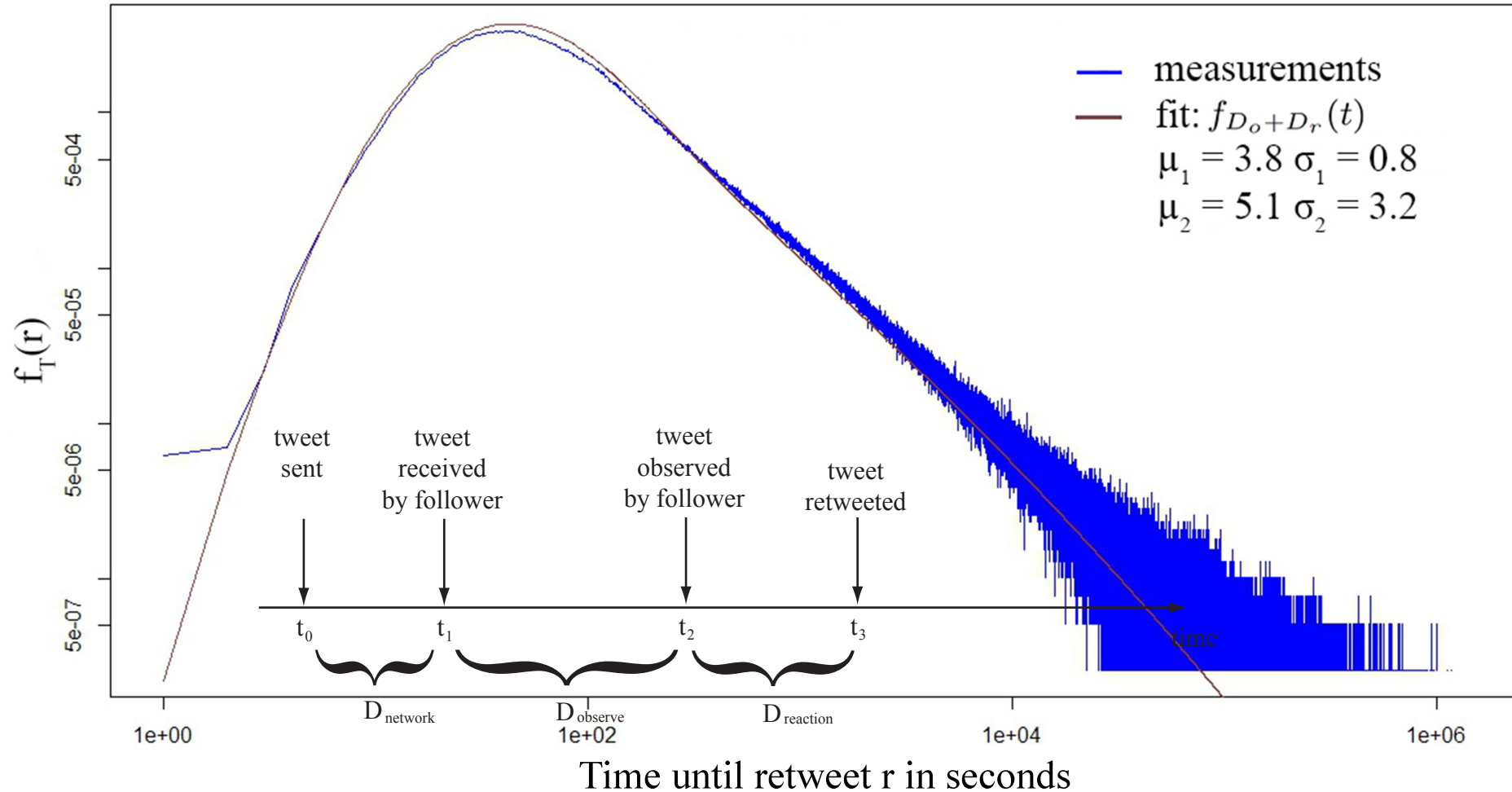
$$\max \left(E[D] \sqrt{1 + \frac{\text{Var}[D]}{(E[D])^2}}, \sqrt{d_{\max}} \right) \leq \lambda_1(A) \leq d_{\max}$$

Transformation $s = \frac{1}{\tau}$ & principal eigenvector

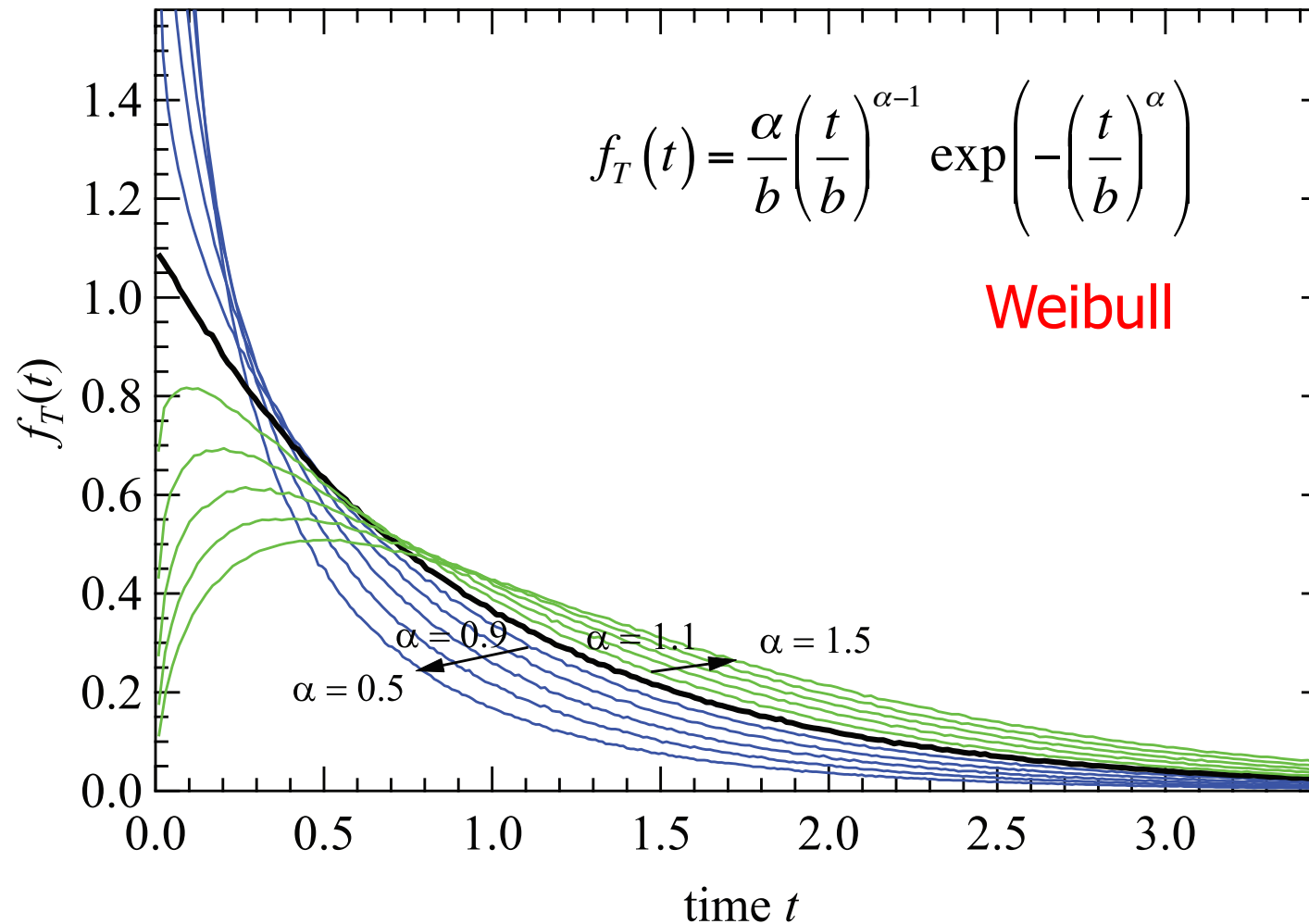


Van Mieghem, P., 2012, "Epidemic Phase Transition of the SIS-type in Networks", *Europhysics Letters (EPL)*, Vol. 97, Februari, p. 48004.

Epidemic times are not exponential



Non-Markovian infection times

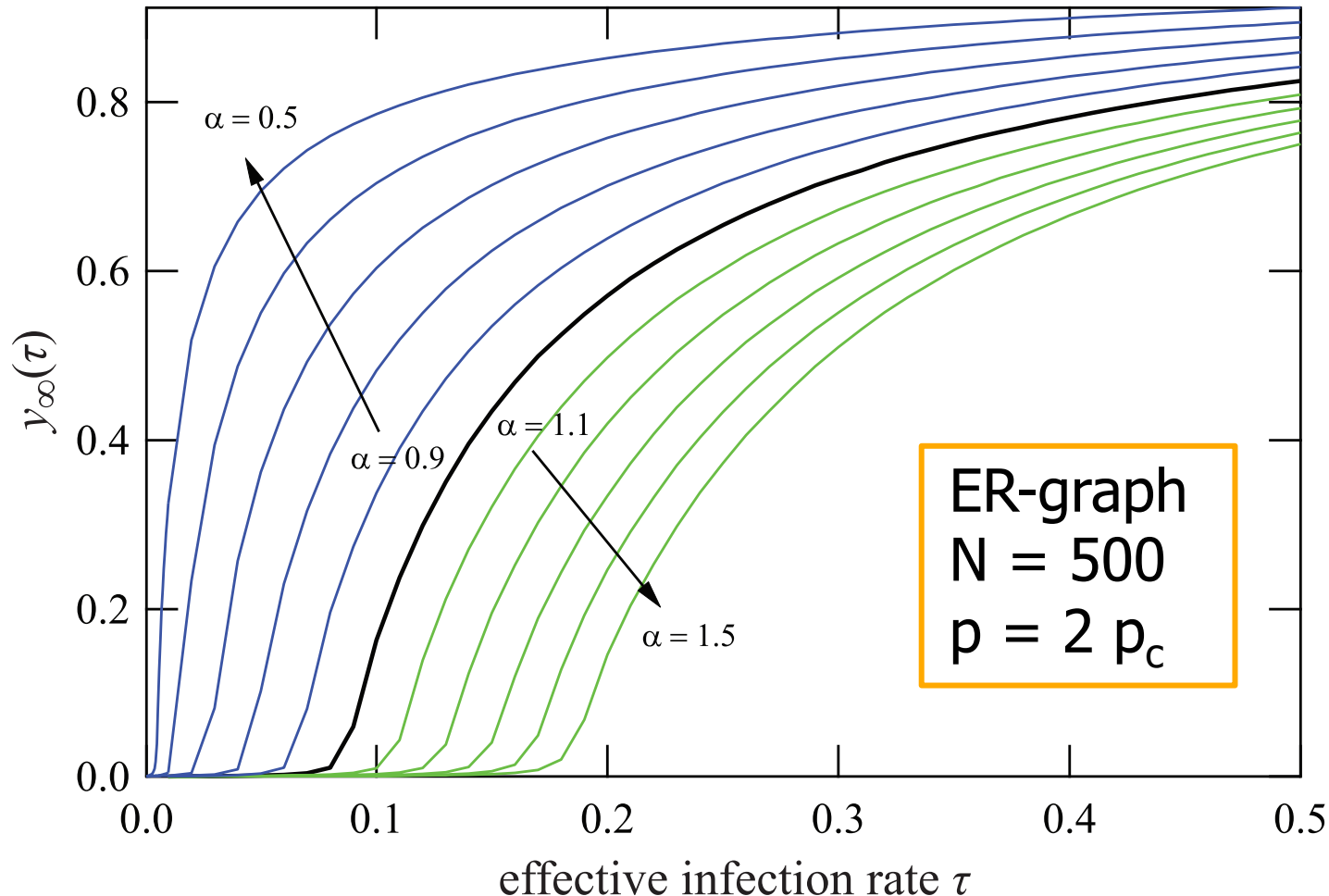


Same mean
 $E[T]$:

$$b = \frac{1}{\beta \Gamma\left(1 + \frac{1}{\alpha}\right)}$$

T is the time to infect a neighboring node

Non-Markovian epidemic threshold



Non-exponential infection time has a dramatic influence!

P. Van Mieghem and R. van de Bovenkamp, "Non-Markovian infection spread dramatically alters the SIS epidemic threshold", *Physical Review Letters*, vol. 110, No. 10, March, p. 108701.

GSIS: SIS with general infection times

NIMFA is valid provided the effective infection rate $\tau = \beta/\delta$ is replaced by the average number $E[M]$ of infection events during a healthy period (related to the basic reproduction number R_0):

$$E[M] = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{\phi_T(z)\phi_R(-z)}{1-\phi_T(z)} \frac{dz}{z}$$

with pgf $\phi_X(z) = E[e^{-zX}]$

Generalized criterion for the epidemic threshold:

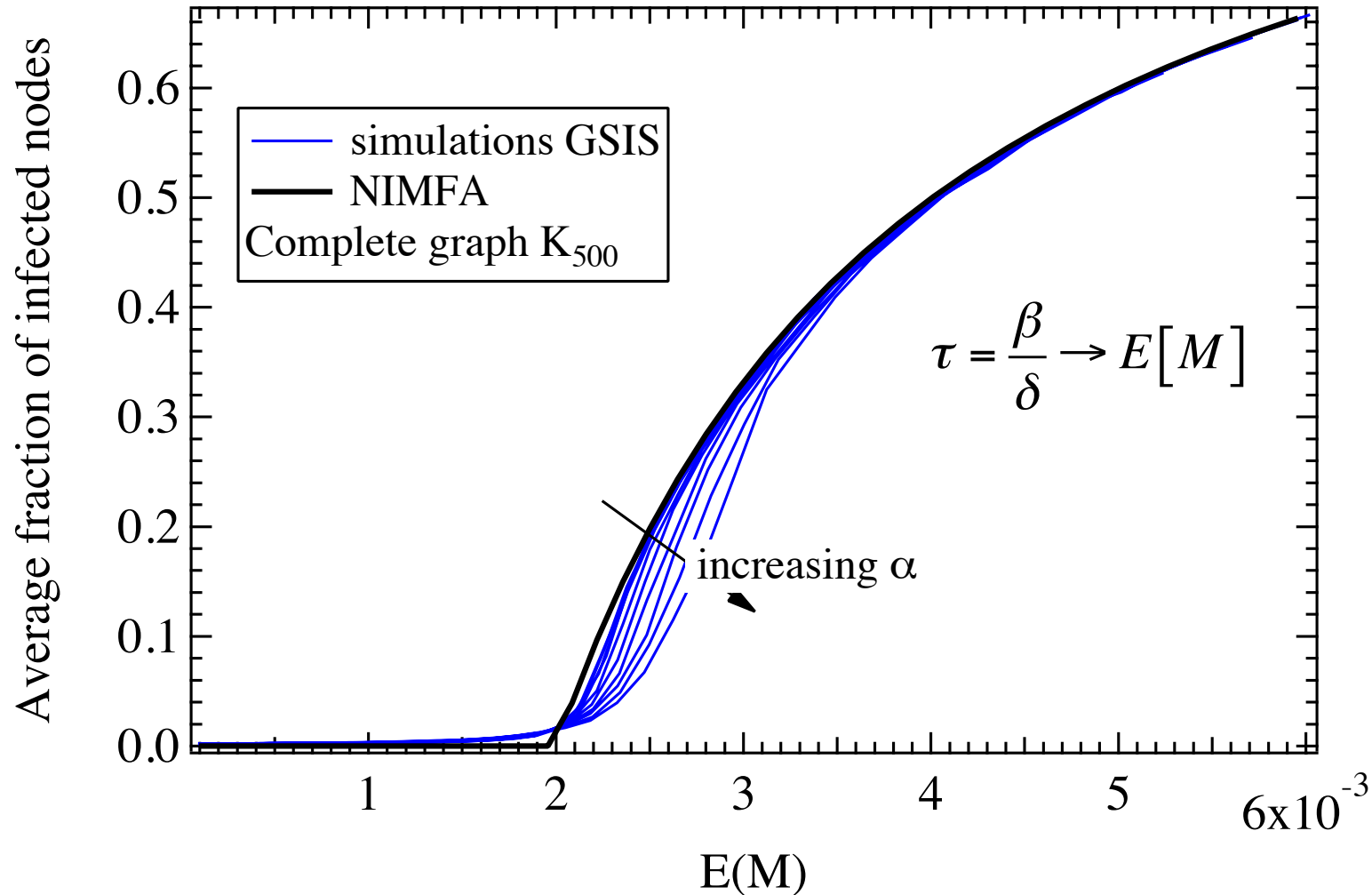
$$E[M_c] = \frac{1}{\lambda_1}$$

Scaling law for large N
when infection time T is Weibullian
and recovery time R is exponential:

$$\tau_c = \frac{q(\alpha)}{\lambda_1^{1/\alpha}}$$

$$q(\alpha) = O(1)$$

GSIS: $E[M]$ gives the right scaling



$$f_T(t) = \frac{\alpha}{b} \left(\frac{t}{b}\right)^{\alpha-1} \exp\left(-\left(\frac{t}{b}\right)^\alpha\right)$$

Extensions of the NIMFA

- **In-homogeneous:** each node i has own β_i and δ_i :
P. Van Mieghem and J. Omic, 2008, "In-homogeneous Virus Spread in Networks", (arxiv.org/1306.2588)
- **SAIS** (Infected, Susceptible, Alert) and **SIR** instead of SIS:
F. Darabi Sahneh and C. Scoglio, 2011, "Epidemic Spread in Human Networks", 50th IEEE Conf. Decision and Control, Orlando, Florida.
"M. Youssef and C. Scoglio, 2011, An individual-based approach to SIR epidemics in contact networks" Journal of Theoretical Biology 283, pp. 136-144.
- Generalized Epidemic mean-field model (**GEMF**): general extension of NIMFA to m compartments (includes both SIS, SAIS, SIR,...):
F. Darabi Sahneh, C. Scoglio, P. Van Mieghem, 2013, "Generalized Epidemic Mean-Field Model for Spreading Processes over Multi-Layer Complex Networks", IEEE/ACM Transactions on Networking, Vol. 21, No. 5, pp. 1609-1620.
- NIMFA on **Interdependent networks**
Wang, H., Q. Li, G. D'Agostino, S. Havlin, H. E. Stanley and P. Van Mieghem, 2013, "Effect of the Interconnected Network Structure on the Epidemic Threshold", Physical Review E, Vol. 88, No. 2, August, p. 022801.

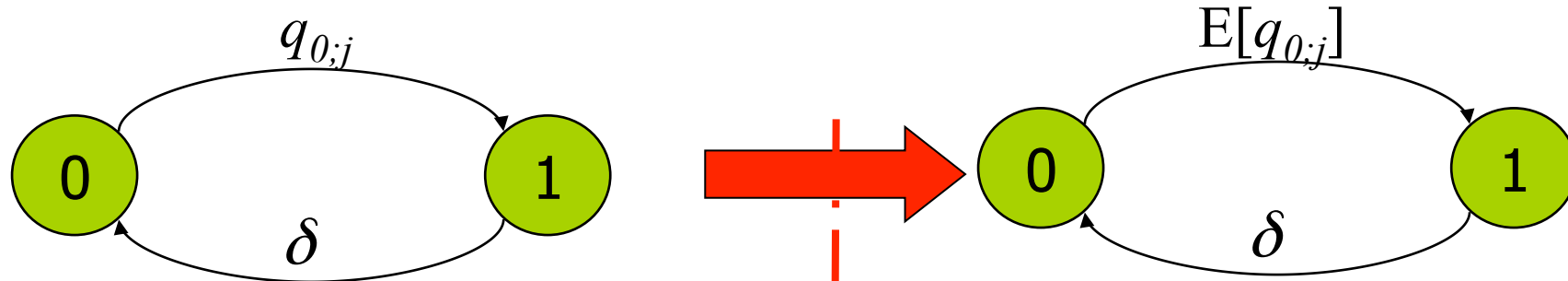
Extensions of the NIMFA

- **Time-dependent rates $\beta(t)$ and $\delta(t)$ in regular graphs:**

P. Van Mieghem, 2014, "SIS epidemics with time-dependent rates describing ageing of information spread and mutation of pathogens", Delft University of Technology, report20140615.

Maertens, M., H. Asghari, M. van Eeten and P. Van Mieghem, 2016, "A Time-dependent SIS-model for Long-term Computer Worm Evolution", IEEE Conference on Communications and Network Security, 17-19 October, Philadelphia, PA USA.

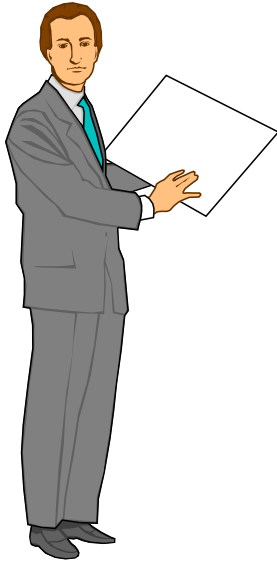
Mean-field approximation (NIMFA)



- 2^N linear equations
- Steady-state
 - absorbing (healthy) state
 - reached after unrealistically long time
- difficult to analyze
- **only** for exponential infection and curing times

- N non-linear equations
- Meta-stable state:
 - phase-transition
 - epidemic threshold
 - realistic
- analytically tractable
- lower bound epidemic threshold
- valid for **any** infection and/or curing time distribution

Outline



Exact SIS model

NIMFA: N-intertwined MF approximation

Tanh-formula

SIS Prevalence

- Fraction of infected nodes in the graph G

$$S(t) = \frac{1}{N} \sum_{j=1}^N X_j(t) \quad (\text{random variable!})$$

- **Prevalence**: Expected fraction of infected nodes in G

$$y(t) = E[S(t)] = \frac{1}{N} \sum_{j=1}^N \Pr[X_j(t) = 1]$$

Differential equation prevalence (1)

$$\frac{dE[X_j]}{dt} = E \left[-\delta X_j + (1 - X_j) \beta \sum_{k=1}^N a_{kj} X_k \right]$$

After summing over all nodes:

$$\frac{d}{dt} \left(\frac{1}{N} \sum_{j=1}^N E[X_j] \right) = E \left[-\frac{1}{N} \sum_{j=1}^N X_j + \frac{\tau}{N} \sum_{j=1}^N \sum_{k=1}^N (1 - X_j) a_{kj} X_k \right]$$

Using the definition of prevalence: $y(t) = \frac{1}{N} \sum_{j=1}^N E[X_j]$

$$\frac{dy(t^*)}{dt^*} = -y(t^*) + \frac{\tau}{N} E \left[\sum_{j=1}^N \sum_{k=1}^N (1 - X_j) a_{kj} X_k \right]$$

Differential equation prevalence (2)

$$\frac{dy(t^*)}{dt^*} = -y(t^*) + \frac{\tau}{N} E \left[\sum_{j=1}^N \sum_{k=1}^N (1 - X_j) a_{kj} X_k \right]$$

Executing the double sum:

$$\sum_{j=1}^N \sum_{k=1}^N (1 - X_j) a_{kj} X_k = 2 \sum_{l \in L} (1 - X_{l^+}) X_{l^-}$$

For Bernoulli rv's:

$$\begin{aligned} (X_{l^-} - X_{l^+})^2 &= X_{l^-}^2 - 2X_{l^-}X_{l^+} + X_{l^+}^2 = X_{l^-} - 2X_{l^-}X_{l^+} + X_{l^+} \\ &= X_{l^-} (1 - X_{l^+}) + X_{l^+} (1 - X_{l^-}) \end{aligned}$$

Thus:

$$\sum_{j=1}^N \sum_{k=1}^N (1 - X_j) a_{kj} X_k = \sum_{l \in L} (X_{l^+} - X_{l^-})^2 = w^T Q w$$

where w is the nodal random Bernoulli vector

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$$w = (X_1, X_2, \dots, X_N)$$

Differential equation prevalence (3)

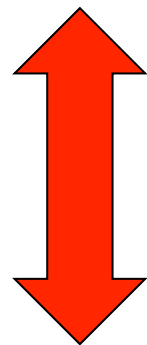
Finally, in terms of the Laplacian $Q = \Delta - A$ and the normalized time $t^* = \delta t$

$$\frac{dy(t^*)}{dt^*} = -y(t^*) + \frac{\tau}{N} E[w^T Q w]$$

P. Van Mieghem, F. Darabi Sahneh and C. Scoglio, 2014, "Exact Markovian SIR and SIS epidemics on networks and an upper bound for the epidemic threshold", Proceedings of the 53rd IEEE Conference on Decision and Control (CDC'14), December 15-17, Los Angeles, CA, USA (also on <http://arxiv.org/abs/1402.1731>).

“Local rule - global emergent properties” class

$$\frac{dE[X_j(t)]}{dt} = E \left[-\delta X_j(t) + (1 - X_j(t)) \beta \sum_{k=1}^N a_{kj} X_k(t) \right]$$



Local SIS rule

Global emergent SIS spread

$$\frac{dy(t^*)}{dt^*} = -y(t^*) + \frac{\tau}{N} E \left[w^T(t^*) Q w(t^*) \right]$$

The Laplacian $Q = \Delta - A$

The normalized time $t^* = \delta t$

Bernoulli state vector

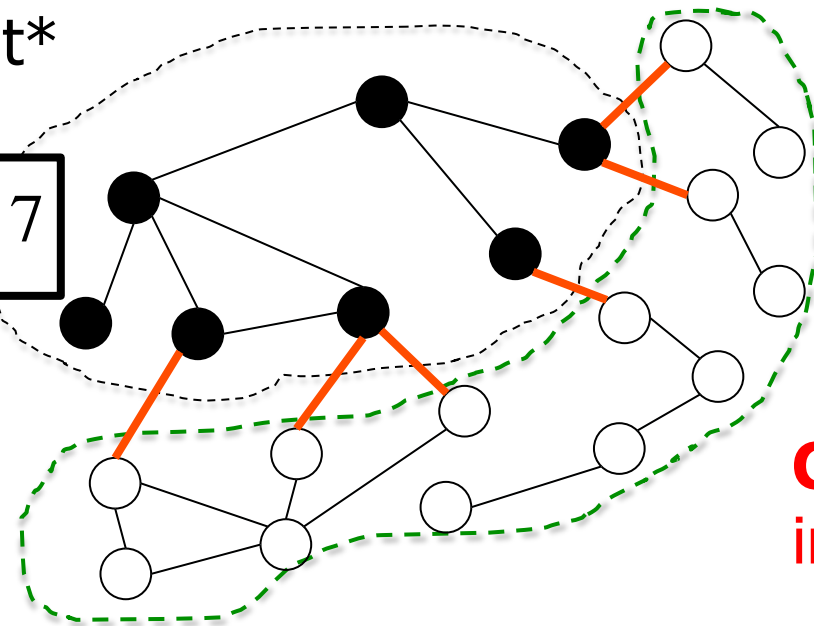
$$w(t^*) = (X_1(t^*), X_2(t^*), \dots, X_N(t^*))$$

SIS prevalence dynamics

$$\frac{dy(t^*)}{dt^*} = -y(t^*) + \frac{\tau}{N} E \left[w^T(t^*) Q w(t^*) \right]$$

Set of infected nodes
at time t^*

$$NS(t^*) = 7$$



$$w^T(t^*) Q w(t^*) = 6$$

Cut-Set: set of links with 1
infected node at time t^*

Set of susceptible nodes
at time t^*

Spectral decomposition

Expanding w in terms of all eigenvectors of Q ; x_k belongs to μ_k

$$w = \sum_{k=1}^N \xi_k x_k \quad \longrightarrow \quad w^T Q w = \sum_{k=1}^N \mu_k \xi_k^2 \quad \text{with} \quad \xi_k = w^T x_k$$

Using $Qu=0$ and Bernoulli rv properties lead to

$$w^T Q w = \mu_{N-1} N (S - S^2) + R$$

and

$$\frac{dy(t^*)}{dt^*} = (\tau \mu_{N-1} - 1) y(t^*) - \tau \mu_{N-1} y^2(t^*) - \Psi$$

with

$$\Psi = \tau \mu_{N-1} \left(\text{Var}[S] - \frac{E[R]}{N \mu_{N-1}} \right)$$

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$$R = \sum_{k=1}^{N-2} (\mu_k - \mu_{N-1}) \xi_k^2(t) \geq 0$$

$$R_{K_N} = 0$$

Spectral decomposition: tanh-formula

Bounding $c_L \leq \Psi \leq c_U$ yields a Riccati differential equation

$$\frac{d\tilde{y}(t^*)}{dt^*} = (\tau\mu_{N-1} - 1)\tilde{y}(t^*) - \tau\mu_{N-1}\tilde{y}^2(t^*) - c$$

with solution

$$\tilde{y}(t^* | c) = \frac{1}{2} \left(1 - \frac{1}{\tau\mu_{N-1}} \right) + \frac{\Xi}{2} \tanh \left(\frac{\tau\mu_{N-1}\Xi}{2} t^* + \Omega \right)$$

where

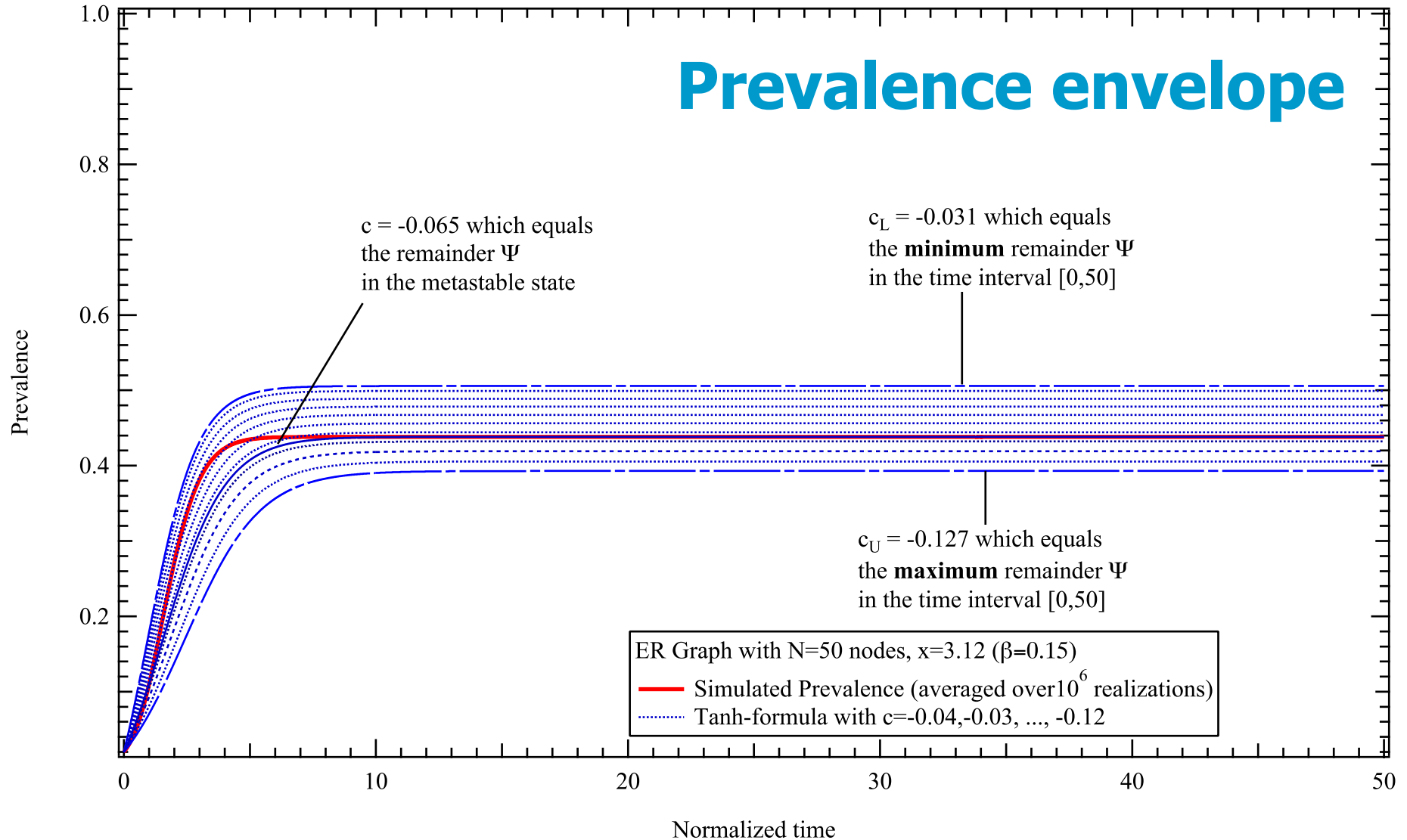
$$\Xi = \sqrt{\left(1 - \frac{1}{\tau\mu_{N-1}} \right)^2 - \frac{4c}{\tau\mu_{N-1}}}$$

$$\Omega = \operatorname{arctanh} \left(\frac{1}{\Xi} \left(2y_0 - \left(1 - \frac{1}{\tau\mu_{N-1}} \right) \right) \right)$$

■ The prevalence is upper and lower bounded by the tanh-formula:

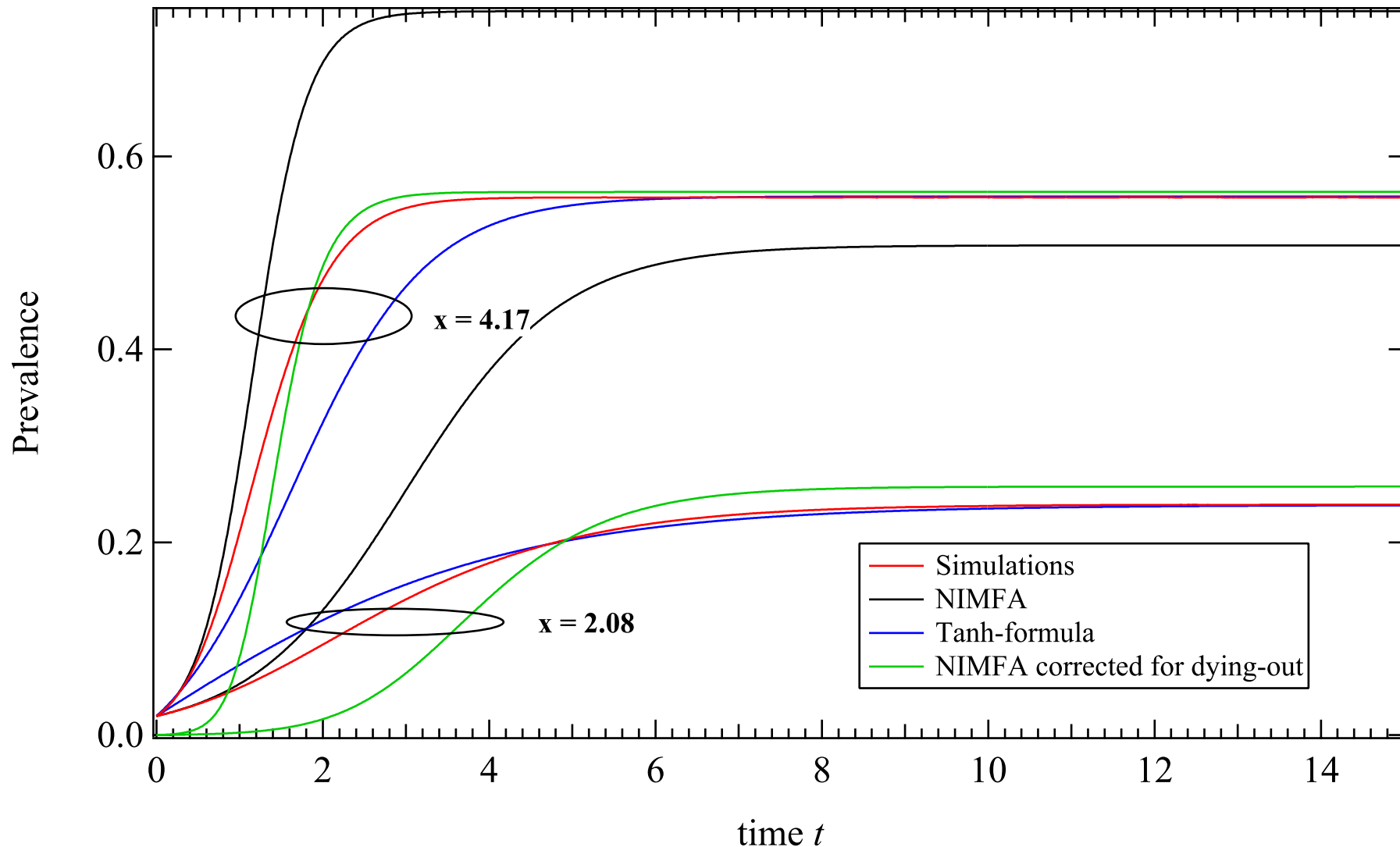
$$\tilde{y}(t^* | c_U) < y(t^*) < \tilde{y}(t^* | c_L)$$

Prevalence envelope

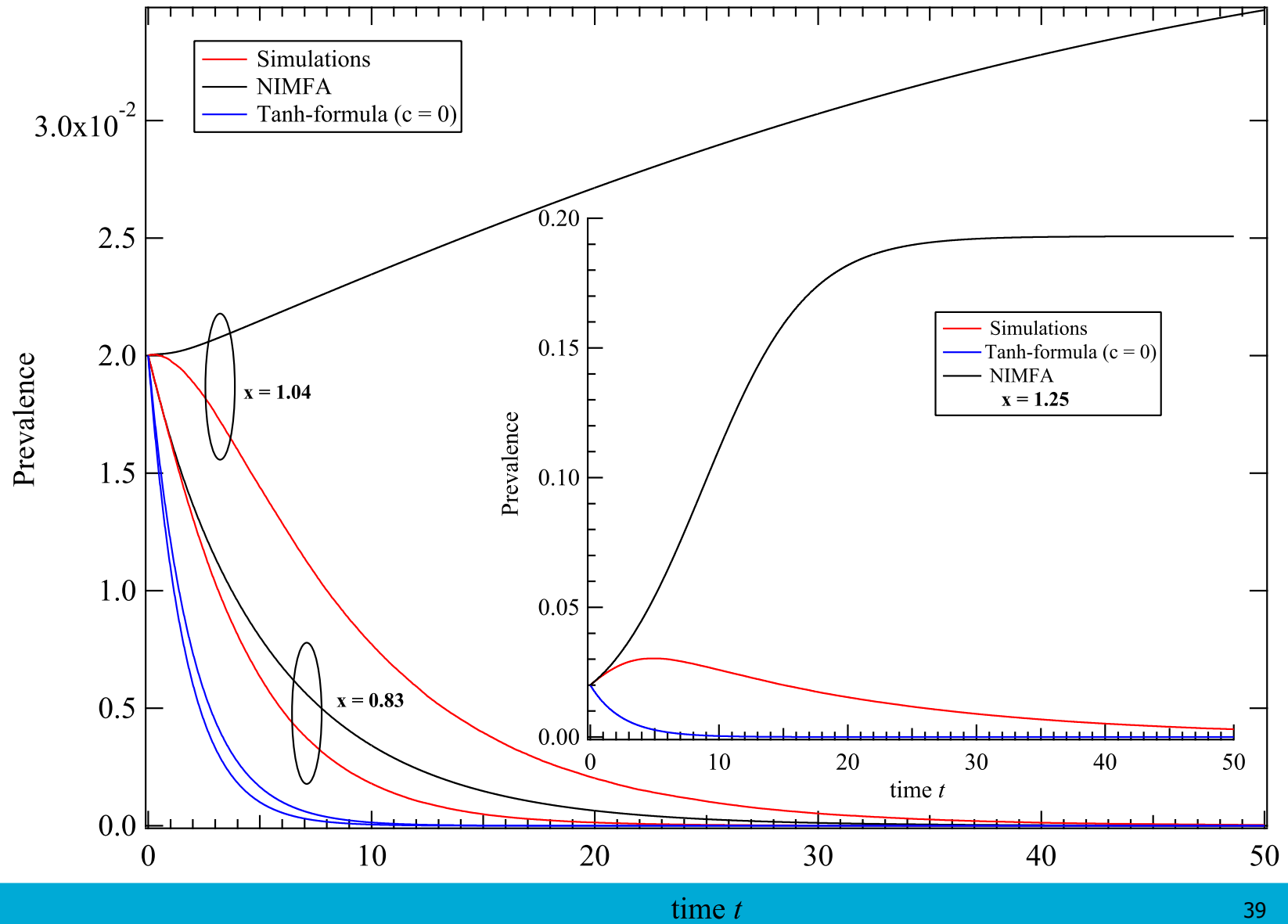


$$\bar{y}(t^* | c_U) < y(t^*) < \bar{y}(t^* | c_L)$$

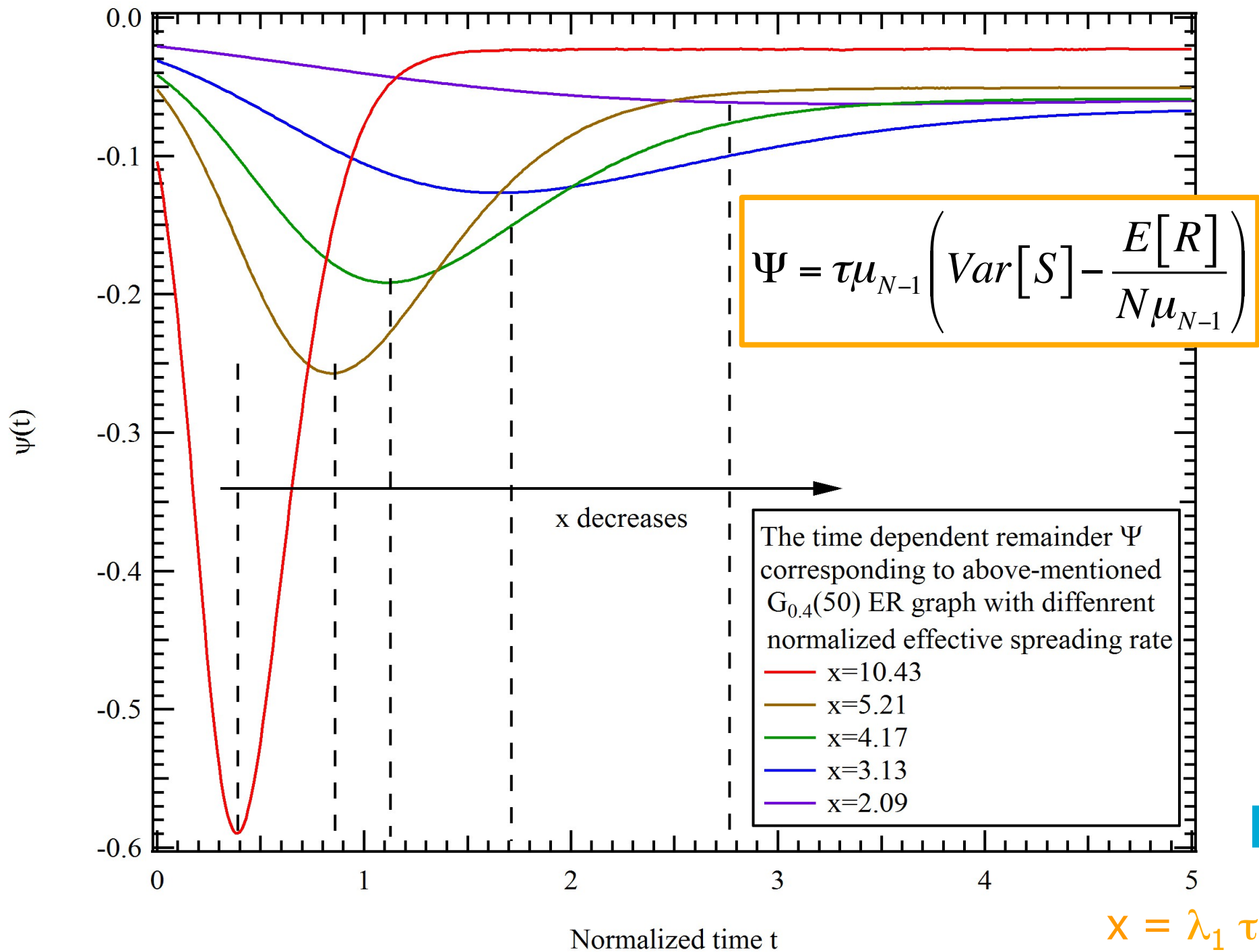
Comparison in ER $G_{0.4}(50)$



$\lambda_1 = 20.85$ and $\mu_{N-1} = 10.11$ and $x = \lambda_1 \tau$



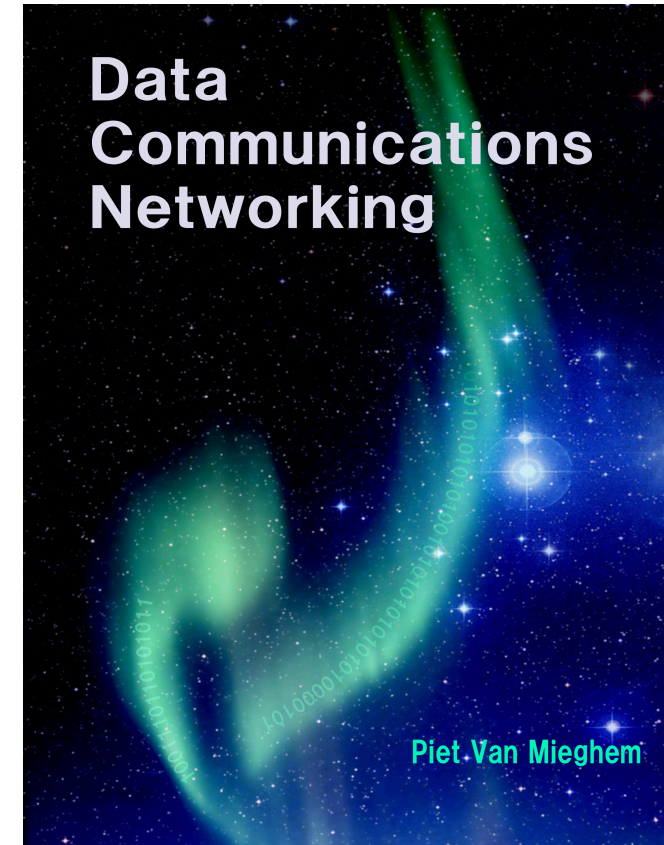
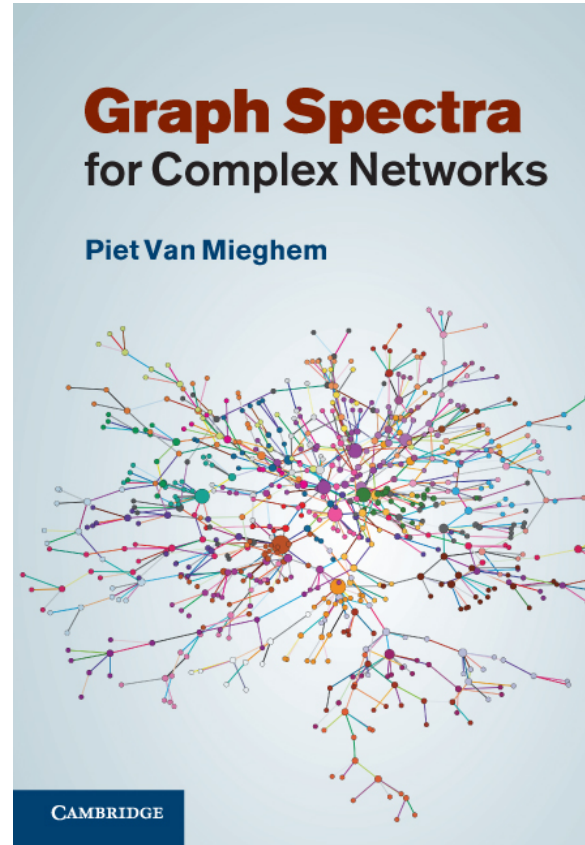
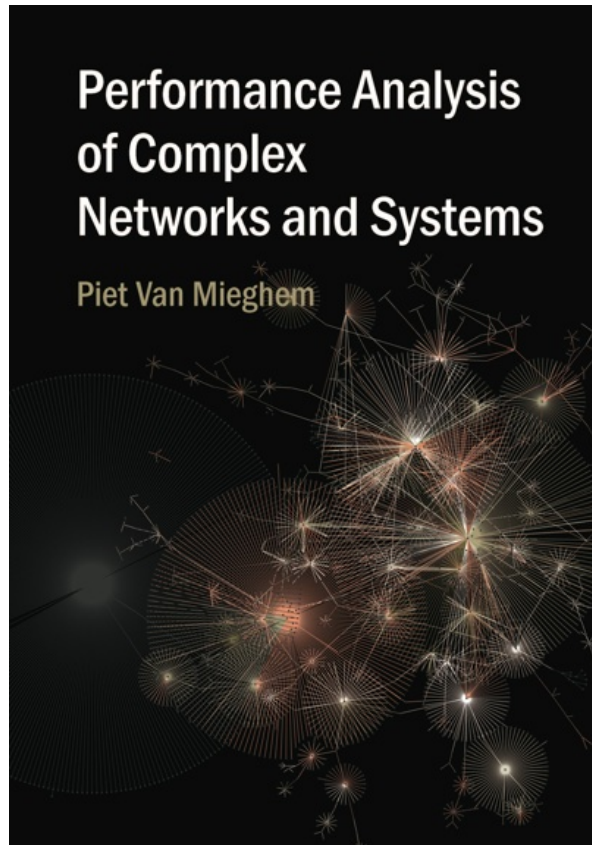
ER $G_{0.4}(50)$



Challenges for epidemics on networks

- **Theory:**
 - A general mean-field criterion: for which graphs is NIMFA accurate? Is the conjecture true?
 - Non-unimodality of the prevalence
 - Tight upper bound of the epidemic threshold (for any graph), or near to exact determination of the epidemic threshold τ_c
 - Time-dependent analysis of SIS epidemics: beyond the tanh-formula and non-Markovian epidemics
- Epidemics on *evolving, adaptive* and *temporal* networks
- Competing and mutating viruses on networks
- Modeling of social contagion
- Control of epidemics on networks
- **Measured data** of epidemics (e.g. fraction of infected nodes & the underlying topology of the 'contact' network) in real-world networks!

Books



Articles: <http://www.nas.ewi.tudelft.nl>

A photograph of a modern architectural structure, likely a library or lecture hall, featuring a prominent conical roof with a metal framework. The building is situated on a green hillside with a paved walkway and a person walking. The sky is blue with scattered white clouds.

Thank You

**Piet Van Mieghem
NAS, TUDelft
P.F.A.VanMieghem@tudelft.nl**