# Module 2 Graph-based Simulations and Analytics

# 2.1 Simulations and Endemic Analysis of Disease Models on Graphs

## **Assumptions and Notations**

- We set a node v as part of a link u ... v as infected in a particular round if the following are true:
  - Node u is currently in the "infected" status
  - Node v is currently in the "susceptible" status
  - The random number generated for the link is less than or equal to the infection probability beta



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  - The random number generated for the link is less than or equal to the infection probability beta



## SIR: Example 1

 Start the simulation from a larger degree node that need not be necessarily the largest degree

Simulate until every susceptible node becomes infected

Degree of a node is the number of neighbors for the node (i.e., the number of links incident on the node)





Let infection time be 2 rounds =  $(1/\mu)$ Let infection probability beta be 0.5 ( $\beta$ )

Initialization (Round 0): 1



**Round 1: 5** 

Round 2: 2, 6, 9

#### Random numbers in the range of 0...1 generated for each link

Links	Round 1	Round 2	Round 3	Round 4	Round 5
12	0.540248	0.037269	0.539082	0.22241	0.488438
13	0.50178	0.537089	0.357936	0.129051	0.957115
14	0.733169	0.682445	0.438104	0.487376	0.992214
15	0.256378	0.220853	0.075314	0.659316	0.321978
23	0.978049	0.701358	0.671188	0.758375	0.286315
24	0.57333	0.679456	0.553619	0.170008	0.564355
26	0.068427	0.742157	0.28669	0.287777	0.437032
34	0.045431	0.069523	0.766988	0.065264	0.970803
38	0.420928	0.751161	0707017	0.946536	0.242076
56	0.852163	0.314352	0.280231	0.657614	0.882565
57	0.170949	0.542855	0.499618	0.260965	0.813819
59	0.678802	0.199807	0.843998	0.643189	0.189297
510	0.76882	0.597068	0.026241	0.200732	0.399823
78	0.157908	0.823308	0.135346	0.106023	0.900296





### Inference from the Plot

- The distribution of node degree Vs. the average # rounds it takes for a node to get infected appears to be Poisson in nature.
  - Nodes having a larger degree (hub nodes) or lower degree (stub nodes, connected to hub nodes) are more likely to be infected earlier; nodes having moderate degree are infected later.

#### SIR: Example 2

• What if we change the starting node to the node that has the largest degree?

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Let infection time be 2 rounds Let infection probability beta be 0.5

Initialization (Round 0): 5





**Round 1: 1, 6, 10** 

Round 2: 2, 7, 9

Links	Round 1	Round 2	Round 3
12	0.093339	0.4805	0.322803
13	0.516579	0.798564	0.503208
14	0.487007	0.516201	0.812679
15	0.064598	0.022306	0.041765
23	0.328752	0.132252	0.386975
24	0.563172	0.429722	0.031528
26	0.37692	0.075892	0.94097
34	0.827337	0.938008	0.365181
38	0.387225	0.075615	0.190182
56	0.461979	0.386219	0,71502
57	0.757855	0.160399	0.720711
59	0.91346	0.258447	0.983566
510	0.1409	0.072973	0.257606
78	0.763996	0.177283	0.286677





#### Idea

- An infected node returns to "susceptible" status after staying infected for the infection time (rounds) and could become again infected if any of its neighbors are currently infected and the random number generated for that link is less than or equal to the infection probability, beta.
- Proceed for 5-10 rounds and determine the number of rounds each node stays infected and compare this with the degree.
- It is possible that all the nodes (or at least a certain fraction of the nodes) may stay infected at the end of each round after a certain round. We say the network has entered an "endemic" state (at least one node is infected when we stop the simulations).

#### Example 1: SIS

#### **Random numbers generated**

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Links	Round 1	Round 2	Round 3	Round 4	Round 5	Round 6	Round 7
12	0.069727	0.327157	0.987588	0.033982	0.397306	0.103209	0.540245
13	0.380447	0.785791	0.893356	0.1377	0.939614	0.21679	0.15035
14	0.273639	0.2233	0.453682	0.839541	0.423825	0.514878	0.170527
15	0.893866	0.362893	0.424807	0.059336	0.900095	0.384065	0.509922
23	0.444439	0.77898	0.634305	0.256588	0.131689	0.144057	0.574832
24	0.876286	0.512341	0.139157	0.161313	0.163935	0.484496	0.262967
26	0.365708	0.410347	0.301668	0.696285	0.314386	0.846186	0.252213
34	0.226968	0.642317	0.137131	0.75405	0.497082	0.259342	0.50987
38	0.791793	0.461758	0.398524	0.027178	× 0.07223	0.89736	0.100144
56	0.469923	0.316089	0.823989	0.087085	0.972357	0.727116	0.412238
57	0.847914	0.738021	0.074276	0.46388	0.362319	0.004842	0.863546
59	0.753155	0.915555	0.78423	0.256046	0.876939	0.529567	0.191222
510	0.880366	0.579745	0.164895	0.229082	0.234629	0.23113	0.704058
78	0.34678	0.103795	0.73263	0.312683	0.269853	0.982354	0.68226





Round 3 (End): 1, 7, 10

Round 3 (Begin)



## Example 1: Analysis

Degree	Nodes	# rounds stays infected	Avg. # rounds stays infected
1	9, 10	2, 3	2.5
2	6, 7, 8	4, 3, 4	3.67
3	4	A. Var Lri	4.0
4	1, 2, 3	5, 5, 5	5.0
5	5	40, 7, 79, 80	4.0

**Inference:** Nodes with smaller degree are more likely to stay infected for a fewer number of rounds compared to nodes with larger degree.

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Round #	Total # Inf. Nodes	
1	4	J SUP
2	7	Inference:
3	9	(1) The total # infected nodes tends to increase
4	9	quickly with time and eventually all nodes
5	10	are infected.
6	10	(2) The disease could easily transition
7	10	from one cluster to another.

## Example 2

#### Random numbers generated

Links	Round 1	Round 2	Round 3	Round 4	Round 5	Round 6	Round 7	Round 8	Round 9	Round 10
12	0.069727	0.327157	0.987588	0.033982	0.397306	0.103209	0.540245	0.214213	0.331587	0.110146
13	0.380447	0.785791	0.893356	0.1377	0.939614	0.21679	0.15035	0.823889	0.160652	0.381949
14	0.273639	0.2233	0.453682	0.839541	0.423825	0.514878	0.170527	0.10118	0.953627	0.918737
15	0.893866	0.362893	0.424807	0.059336	0.900095	0.384065	0.509922	0.013265	0.820163	0.288808
23	0.444439	0.77898	0.634305	0.256588	0.131689	0.144057	0.574832	0.375135	0.508881	0.587843
24	0.876286	0.512341	0.139157	0.161313	0.163935	0.484496	0.262967	0.499072	0.66305	0.861896
26	0.365708	0.410347	0.301668	0.696285	0.314386	0.846186	0.252213	0.840461	0.742175	0.333662
34	0.226968	0.642317	0.137131	0.75405	0.497082	0.259342	0.50987	0.368502	0.592843	0.690716
38	0.791793	0.461758	0.398524	0.027178	0.07223	0.89736	0.100144	0.163006	0.729635	0.451381
56	0.469923	0.316089	0.823989	0.087085	0.972357	0.727116	0.412238	0.333748	0.214519	0.864602
57	0.847914	0.738021	0.074276	0.46388	0.362319	0.004842	0.863546	0.849964	0.780724	0.016044
59	0.753155	0.915555	0.78423	0.256046	0.876939	0.529567	0.191222	0.388512	0.362856	0.908738
510	0.880366	0.579745	0.164895	0.229082	0.234629	0.23113	0.704058	0.853117	0.208388	0.207667
78	0.34678	0.103795	0.73263	0.312683	0.269853	0.982354	0.68226	0.228099	0.389481	0.299793













Round <sup>-</sup>	10 (Begin)	
Round #	Total # Inf. Nodes	
1	2	
2	2	
3	2	the
4	- 2	ver
5	3	the
6	3	(2)
7	4	a cl
8	5	is n
9	5	clus
10	5	



Round 10 (End): 2, 7

#### erence:

The total # infected nodes across e time instants tends to increase ry slowly and may tend to even remain e same. 🗞

It is difficult for the infections to leave luster, especially if the starting node not a "bridge" node that connects two isters.

## **Basic Reproduction Number R0**

- For the SIR, SIS and SIRS models simulated on a network, the basic reproduction number  $R0 = \langle k \rangle^* \beta / \mu = \langle k \rangle^* \lambda$ , where  $\langle k \rangle$  is the average degree of the nodes in the network and  $\beta / \mu$  is called the spreading rate ( $\lambda$ ) of the epidemic.
- We also know that an infection can spread and make the network to reach an endemic state when R0 ≥ 1.
  - i.e.,  $\langle k \rangle^* \beta / \mu \ge 1$
  - β/µ ≥ 1/<k>, for the epidemic to not die out and reach an endemic state.

Example 1 (SIS Model Simulation):  $\beta = 0.5$ ,  $\mu = 0.5$ ,  $\beta/\mu = 1 \ge 1/\langle k \rangle$  for any connected network graph. Hence, a finite % of the nodes (which is all the nodes in Example 1) stay infected starting from Round 5.

Example 2 (SIS Model Simulation):  $\beta = 0.2$ ,  $\mu = 0.5$ ,  $\beta/\mu = 0.4$ ; <k> = 2.8 (i.e., 1/<k> = 0.36) for the graph in Ex. 2. As  $\beta/\mu = 0.4 > 0.36$ , we again see the % of the nodes to be infected to only slowly increase, and not decrease.

## Average Degree of Nodes

- The average degree of the nodes in a network can be calculated with just the number of nodes (N) and number of links (L) in the network and the actual network is not needed.
- This is because, for an undirected network, when we count the sum of the degrees of the nodes, each link in the network is counted twice.

$$-$$
 Hence,  $= 2L/N$ .



Average degree = (3 + 2 + 2 + 3 + 2) / 5 = 2.4Average degree = 2 \* 6 / 5 = 2.4

## Example 3

- Consider a social network of 100 nodes that is vulnerable for an epidemic spread under the SIS model. If the spreading rate of the epidemic is 0.2, what is the maximum possible number of links you can have among the nodes in the network such that the epidemic will die down and not become an endemic?
- For the epidemic to die down,
  - Spreading rate  $\lambda < 1/\langle k \rangle$ .
- i.e.,  $<\!\!k\!\!> < 1/\lambda$
- <k> < 1/0.2
- <k> < 5
- 2L/N < 5
- L < 5\*100/2
- L < 250 links  $\rightarrow$  max. possible number of links = 249

#### SIS Endemic Analysis

- From the basic SIS analysis, the fraction of infected nodes is  $i(time = \infty) =$
- For the above equation to make sense for a network of N nodes, at least one among the nodes has to be infected in the endemic state (for the state to be called an endemic state).

|\* < k >

$$i(time = \infty) = 1 - \frac{1}{\left(\frac{\beta}{\mu}\right)^*} < k > \frac{1}{N}$$

#### **SIS Endemic Analysis**



### Example 4

 Consider a social network of 50 nodes with 200 links. Consider the spread of a contagion under the SIS model in this social network such that the average time it takes for an infection to recover is 5 days. What should be the minimum probability for infection across a link such that at least one node will remain "infected" in the endemic state?

$$\frac{\beta}{\mu} \ge \frac{N}{(N-1)^* < k >} \qquad  = 2^*L/N = 2^*200/50 = 8.0$$

$$\frac{1}{\mu} = 5; \mu = 0.2$$

$$\beta \ge \frac{N^* \mu}{(N-1)^* < k >} \qquad \beta \ge 0.0255$$

$$\beta \ge \frac{50*0.2}{49*8}$$

In other words, if  $\beta < 0.0255$  for every link, then the contagion will eventually die down and no node would have been infected as time tends to infinity.

# 2.2 Epidemic Analysis for Scale-Free Networks

# Scale-Free Networks

• Most real-world networks are scale-free in nature.

In a scale-free network:

**Р(К)** ~ К<sup>-ү</sup>

Κ

- The degree distribution is Pareto in nature
  - Heavy tailed
    - There are few, but appreciable number of *hub* nodes with a very large degree, and several smaller degree nodes connected to one or more hub nodes.

**P(K)** 

- The standard deviation of node degree is much greater than the average node degree
- Probability for finding a node with degree k is proportional to k<sup>-γ</sup>.
- The degree exponent γ is a critical parameter that decides the extent of scale-freeness. Lower the value of γ, more scale-free is the network and vice-versa.



SIS Model Behavior for Scale-Free Networks  $(2 < \gamma < 3)$ 

Θ(λ) is the fraction of infected neighbors of the susceptible nodes in the endemic state (i.e., the number of rounds t -> ∞)

$$λ = β/μ$$
 $Θ(λ) ~ (k_{min} λ)^{(γ-2)/(3-γ)}$ 

 i(λ) is the fraction of infected nodes in the endemic state.

$$i(\lambda) \sim (\lambda)^{1/(3-\gamma)}$$

# SIS Model for Scale-Free Networks $(2 < \gamma < 3)$ : $\Theta(\lambda)$



# SIS Model for Scale-Free Networks $(2 < \gamma < 3)$ : $i(\lambda)$



#### Example 1: Scale-Free Networks, SIS Model, Endemic State Analysis

- Consider the following degree distribution for a scale-free network and a simulation of the SIS model on this network with a spreading rate of 0.5. Determine the following:
  - The degree exponent,  $\gamma$
  - The fraction of infected neighbors of the susceptible nodes in the endemic state.
  - The fraction of infected nodes in the endemic state.

#### Example 1(1): Scale-Free Networks, SIS Model, Endemic State Analysis



 $P(K) \sim K^{-\gamma}$  $P(K) = C^* K^{-\gamma}$ 

where C is a proportionality constant

#### Example 1(1): Scale-Free Networks, SIS Model, Endemic State Analysis

 $P(K) = C^* K^{-\gamma}$ 

 $InP(K) = InC + (-\gamma^*InK)$ : Compared to Y = intercept + (slope)\*X;



#### Example 1(1): Scale-Free Networks, SIS Model, Endemic State Analysis

$$\Theta(\lambda) \sim (k_{\min} \lambda)^{(\gamma-2)/(3-\gamma)} \qquad i(\lambda) \sim (\lambda)^{1/(3-\gamma)}$$

Since for the given degree distribution, 
$$P(K = 1) > 0$$
, kmin = 1  
Given the spreading rate for the SIS model is  $\lambda = 0.5$ .  
We just found the degree exponent  $\gamma$  to be 2.7755.

$$\frac{\gamma - 2}{3 - \gamma} = \frac{2.7755 - 2}{3 - 2.7755} = 3.4543$$
$$\Theta(\lambda) = 0.5^{3.4543} = 0.0912$$
$$\frac{1}{(3 - \gamma)} = \frac{1}{3 - 2.7755} = 4.4543$$
$$i(\lambda) = 0.5^{4.4543} = 0.0456$$

#### Example 2: Scale-Free Network, SIS Model in Endemic State

- Consider a scale-free network modeled using the power-law,  $P(K) = CK^{-\gamma}$ . Upon an analysis of the degree distribution, it was observed that approximately 4% of the nodes are with degree 4 and 8% of the nodes are with degree 3. Using the above information, determine the degree exponent  $\gamma$  and the proportionality constant C.
- Let the kmin value for the network be the smallest K value for which P(K) ≤ 1. Using the above results, determine the Kmin value for the above network.
- Assume the SIS model is simulated on the above scale-free network and the network has reached an endemic state with 5% of the nodes observed to have been infected. Determine the spreading rate  $\lambda$  and the fraction  $\Theta$  of infected neighbor nodes for the susceptible nodes.
- Using the above information and the results obtained, what can you say about the average degree of the nodes in the scale-free network?

#### Example 2(1): Scale-Free Network, SIS Model in Endemic State

 Consider a scale-free network modeled using the powerlaw, P(K) = CK<sup>-γ</sup>. Upon an analysis of the degree distribution, it was observed that approximately 4% of the nodes are with degree 4 and 8% of the nodes are with degree 3. Using the above information, determine the degree exponent γ.

#### **Solution:**

 $ln(A^*B) = lnA + lnB$ 

 $ln(C^*k^{-y}) = lnC + ln(K^{-y})$ 

- $P(K) = CK^{-\gamma} \rightarrow In P(K) = InC + (-\gamma)InK$
- Given that P(3) = 0.08 and P(4) = 0.04  $ln(0.08) = lnC + (-\gamma)ln(3) \rightarrow -2.526 = lnC + (-\gamma)*1.098$   $ln(0.04) = lnC + (-\gamma)ln(4) \rightarrow -3.219 = lnC + (-\gamma)*1.386$ Solving for  $\gamma$ , we get  $\gamma = (3.219 - 2.526)/(1.386 - 1.098) = 2.40$

Solving for C = P(K) /  $K^{-\gamma} \rightarrow C = P(4) / 4^{-2.4} = 0.04 / 0.03589 = 1.1143$ 

#### Example 2(2): Scale-Free Network, SIS Model in Endemic State

Let the kmin value for the network be the smallest K value for which P(K) ≤ 1. Using the above results, determine the Kmin value for the above network.

#### **Solution:**

- $P(K) = CK^{-\gamma}$
- We have P(K=3) = 0.08 < 1.
- Let us try for K = 2;  $P(2) = 1.1143 * 2^{-2.4} = 0.2111 < 1$ .
- Let us try for K = 1; P(1) = 1.1143 \* 1<sup>-2.4</sup> = 1.1143 > 1. Hence, K = 1 is not a possible value for Kmin.
- Hence, Kmin = 2.

#### Example 2(3): Scale-Free Network, SIS Model in Endemic State

 Assume the SIS model is simulated on the above scalefree network and the network has reached an endemic state with 5% of the nodes observed to have been infected. Determine the spreading rate λ and the fraction Θ of infected neighbor nodes for the susceptible nodes.

$$i(\lambda) \sim (\lambda)^{1/(3-\gamma)} = 0.05 \qquad \frac{1}{(3-\gamma)} = \frac{1}{3-2.4} = 1.6667$$
$$0.05 = \lambda^{1.6667}$$
$$\ln(0.05) = 1.6667 \ln(\lambda)$$
$$\ln(\lambda) = \ln(0.05) / 1.6667$$

 $ln(\lambda) = -2.9957 / 1.6667 = -1.7974$ 

 $\lambda = e^{-1.7974} = 2.7183^{-1.7974} = 0.1657$ 

#### Example 2(4): Scale-Free Network, SIS Model in Endemic State

 Assume the SIS model is simulated on the above scalefree network and the network has reached an endemic state with 5% of the nodes observed to have been infected. Determine the spreading rate λ and the fraction Θ of infected neighbor nodes for the susceptible nodes.

$$\Theta(\lambda) \sim (k_{\min}\lambda)^{(\gamma-2)/(3-\gamma)}$$
$$\frac{\gamma-2}{3-\gamma} = \frac{2.4-2}{3-2.4} = 0.66667$$
$$\Theta(\lambda = 0.1657) = (2*0.1657)^{0.6667} = 0.4789$$

#### Example 2(5): Scale-Free Network, SIS Model in Endemic State

 Using the above information and the results obtained, what can you say about the average degree of the nodes in the scale-free network?

We know that for a network to reach an endemic state (fraction of Infected nodes > 0 as time ->  $\infty$ ) under the SIS model, the spreading rate  $\lambda \ge 1/\langle k \rangle$ , where  $\langle k \rangle$  is the average degree of the nodes

We have  $\lambda = 0.1657$ Hence,  $\langle k \rangle \ge 1/\lambda \rightarrow \langle k \rangle \ge 1/0.1657$ i.e., average degree of the nodes  $\langle k \rangle \ge 6.035$ .