

LIFE DATA EPIDEMIOLOGY

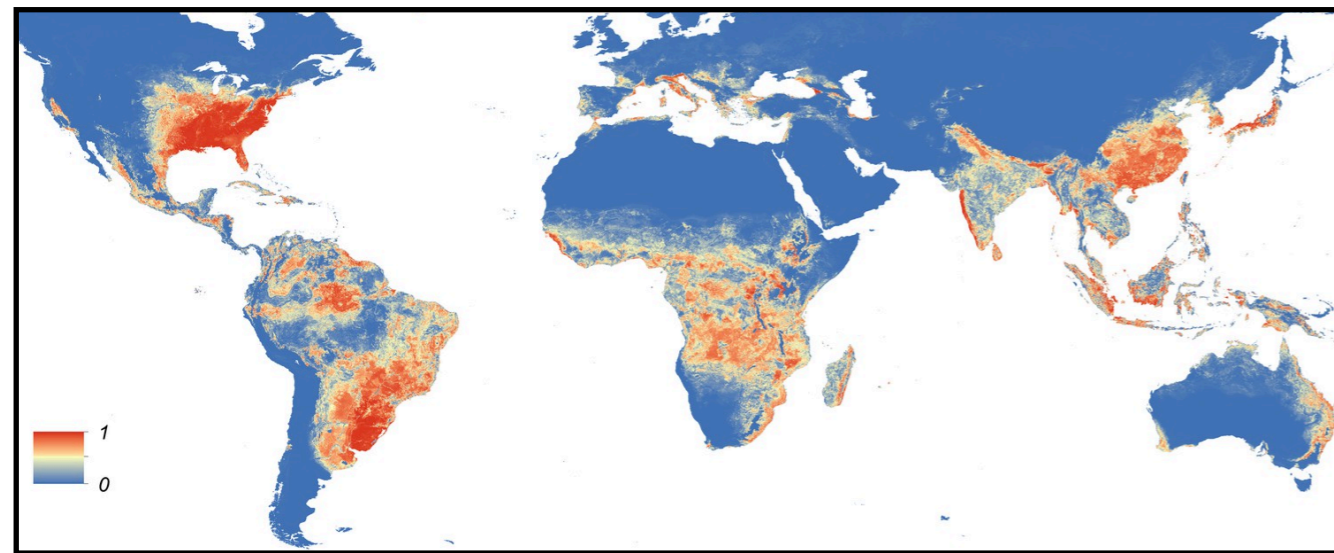
lect. 2: Introduction to metapopulation models

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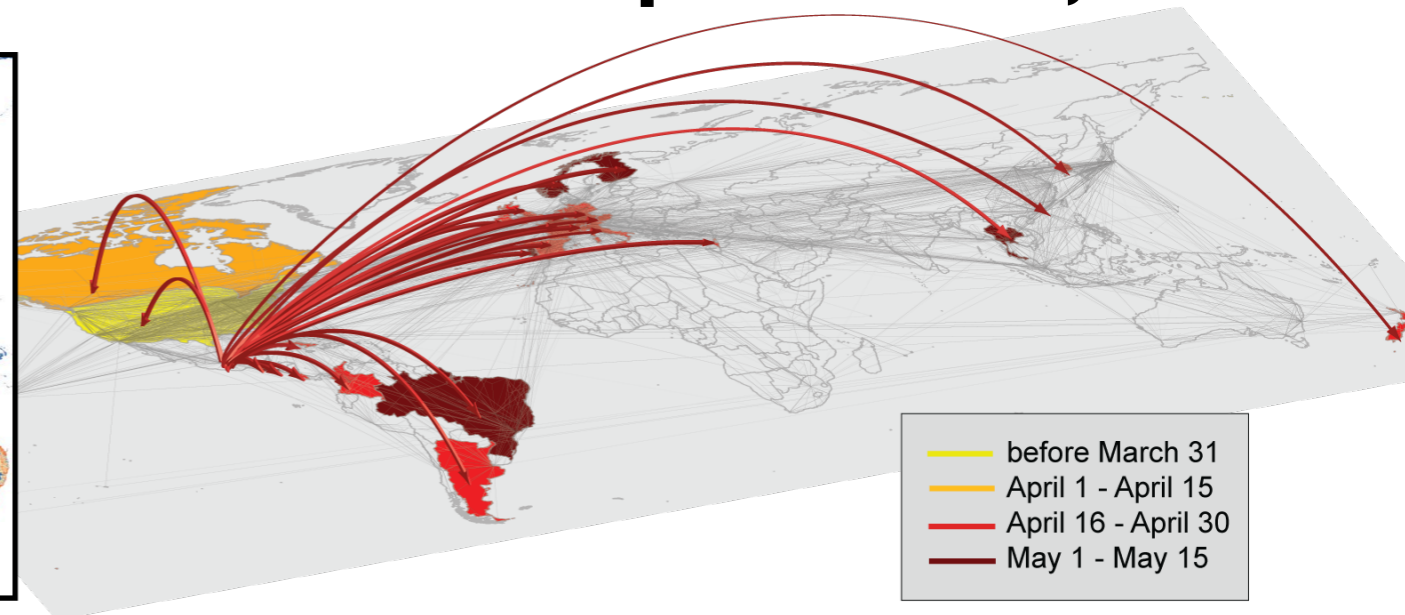
Spatial spread of epidemics

Aedes-transmitted infections



[Kraemer et al eLife, 2015]

flu pandemic, 2009



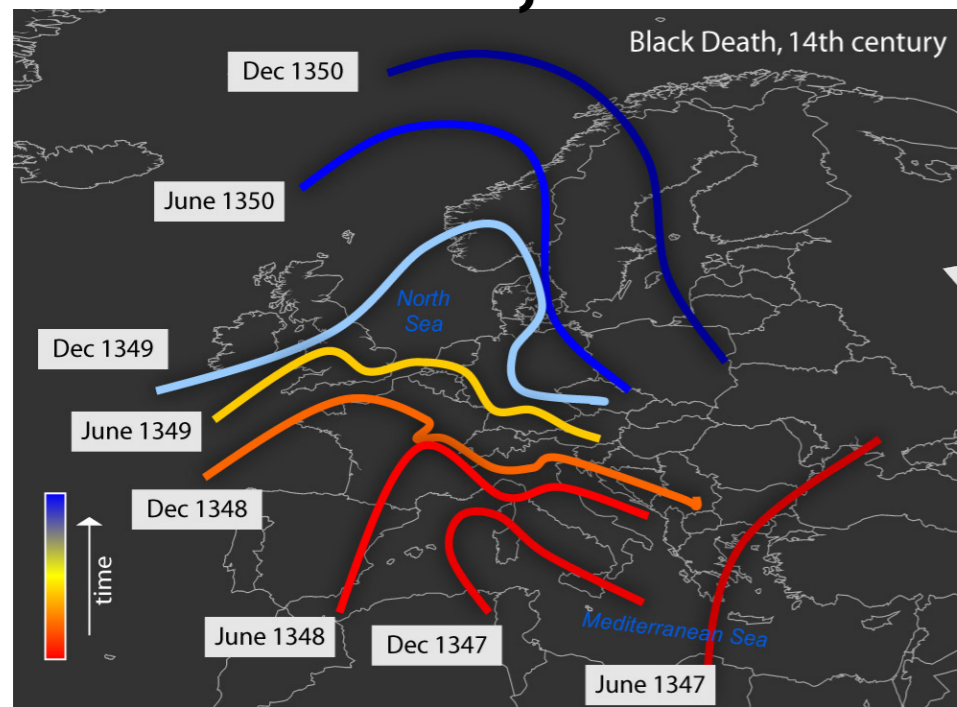
[Bajardi et al PLOS ONE, 2011]

Drivers of spatial transmission:

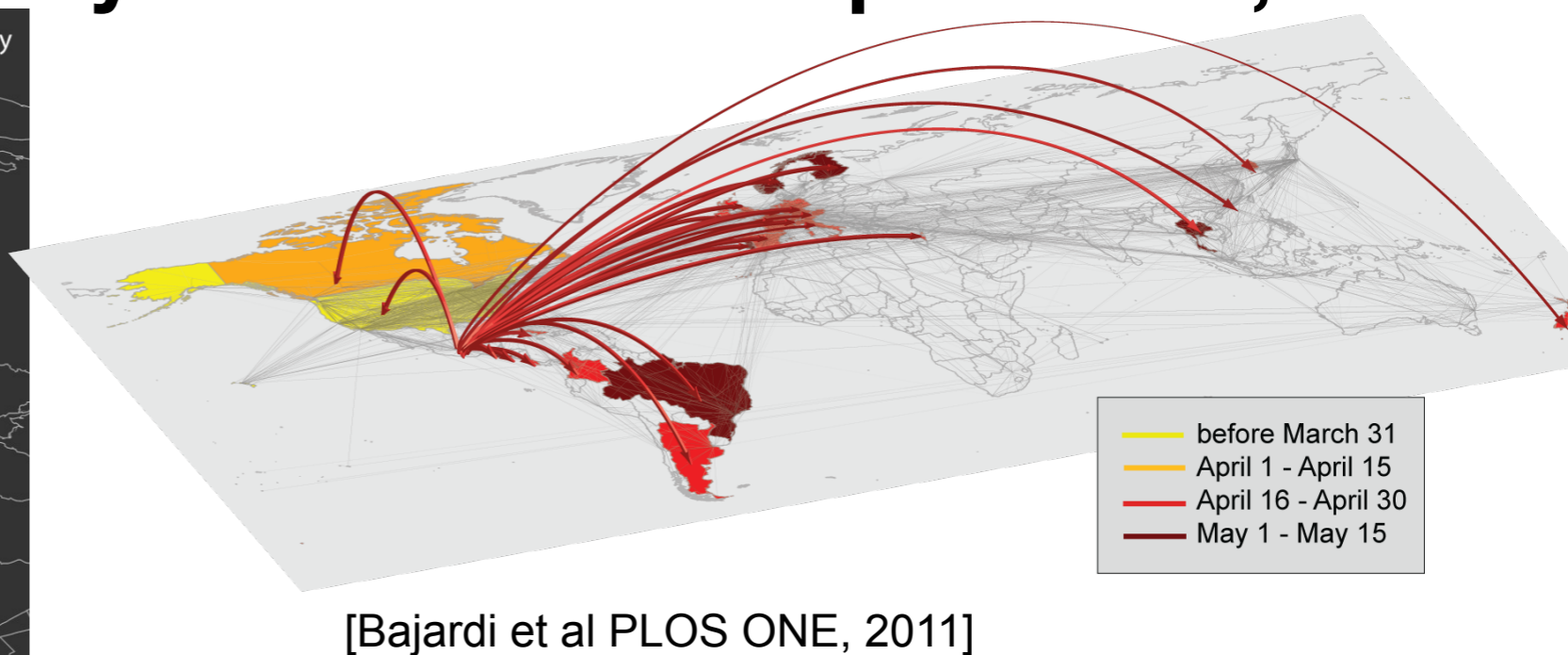
- directly transmitted human diseases: spatial spread of epidemics is determined by human mobility. The pathogen spreads carried by traveling individuals
- Vector borne diseases: the spatial propagation requires human mobility but also the local presence of the competent vector
- food borne, environmental diseases, zoonotic pathogens, etc.: different drivers

human mobility and epidemics

black death, 14th century



flu pandemic, 2009



- human mobility behaviour determines the spatio-temporal pattern of spread.
- Different kinds of mobility become relevant according to the epidemic of interest and the epidemiological question

human mobility

data & models

[Human mobility: Models and applications, Barbosa et al. Physics Reports 734 (2018)]

mobility network data: air travelling

data collected by the International Air Transport Association.

The data can be purchased. The information publicly available is limited

Two type of data:

segment : number of seats for each company between two airports

origin-destination: number of passengers between each (origin, destination), obtained from the ticket purchased

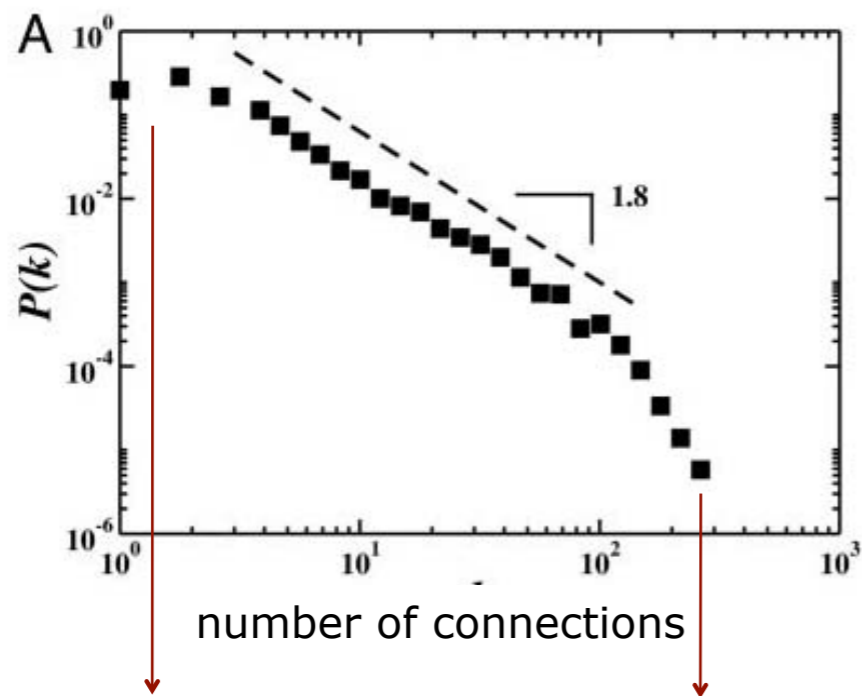
[Hufnagel et al. PNAS 2004; Colizza et al. PLoS Med 2007; Balcan et al. PNAS 2009]



air travelling: network properties

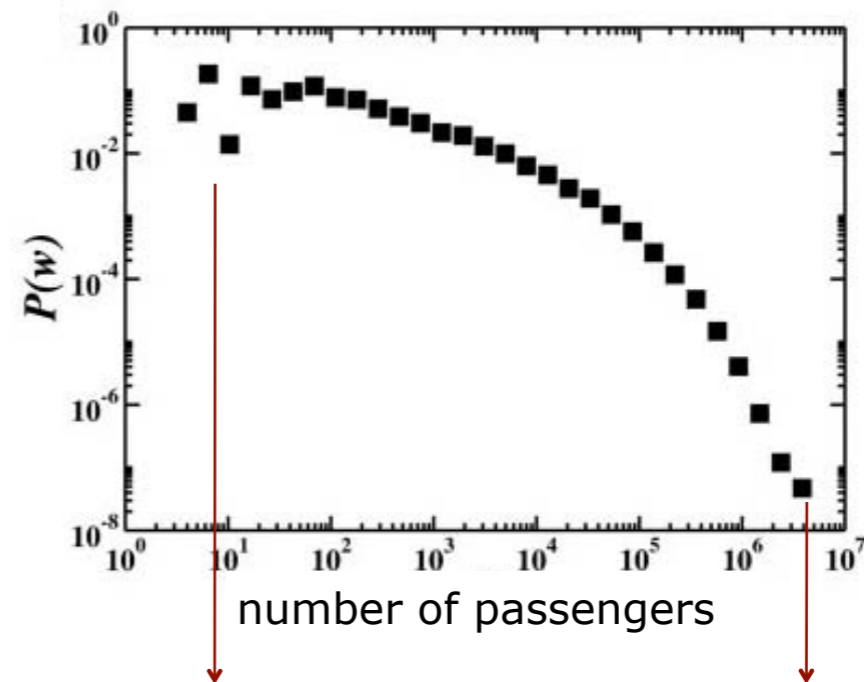
- heterogeneous topology
- heterogeneous traffic distribution

whole segment network worldwide, 2002



peripheral
airports

Frankfurt,
318 connections

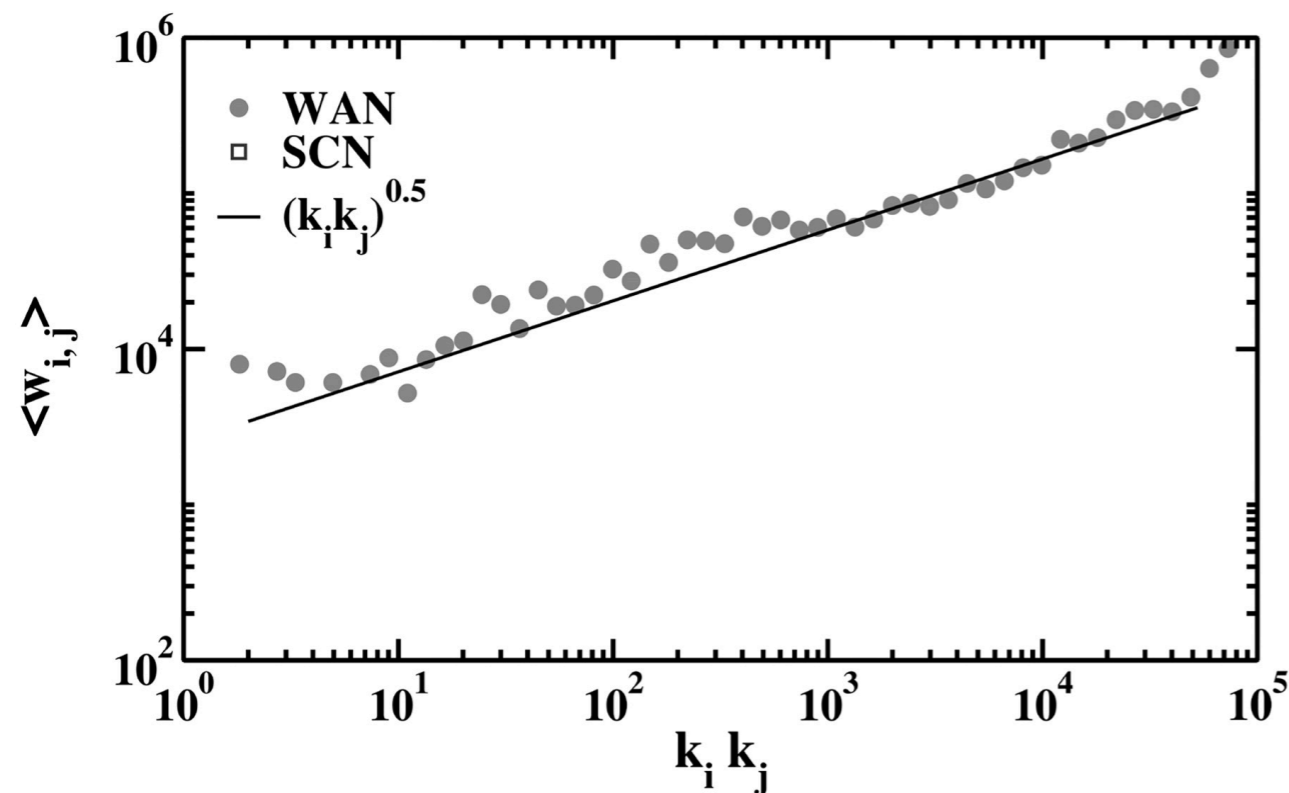


low traffic
airports

Tokyo-Sapporo
17000 p/day

air travelling: network properties

whole segment network worldwide, 2002



scaling relations between fluxes,
number of connections and population

$$w_{ij} \sim (k_i k_j)^\theta, \quad \theta = 0.5$$

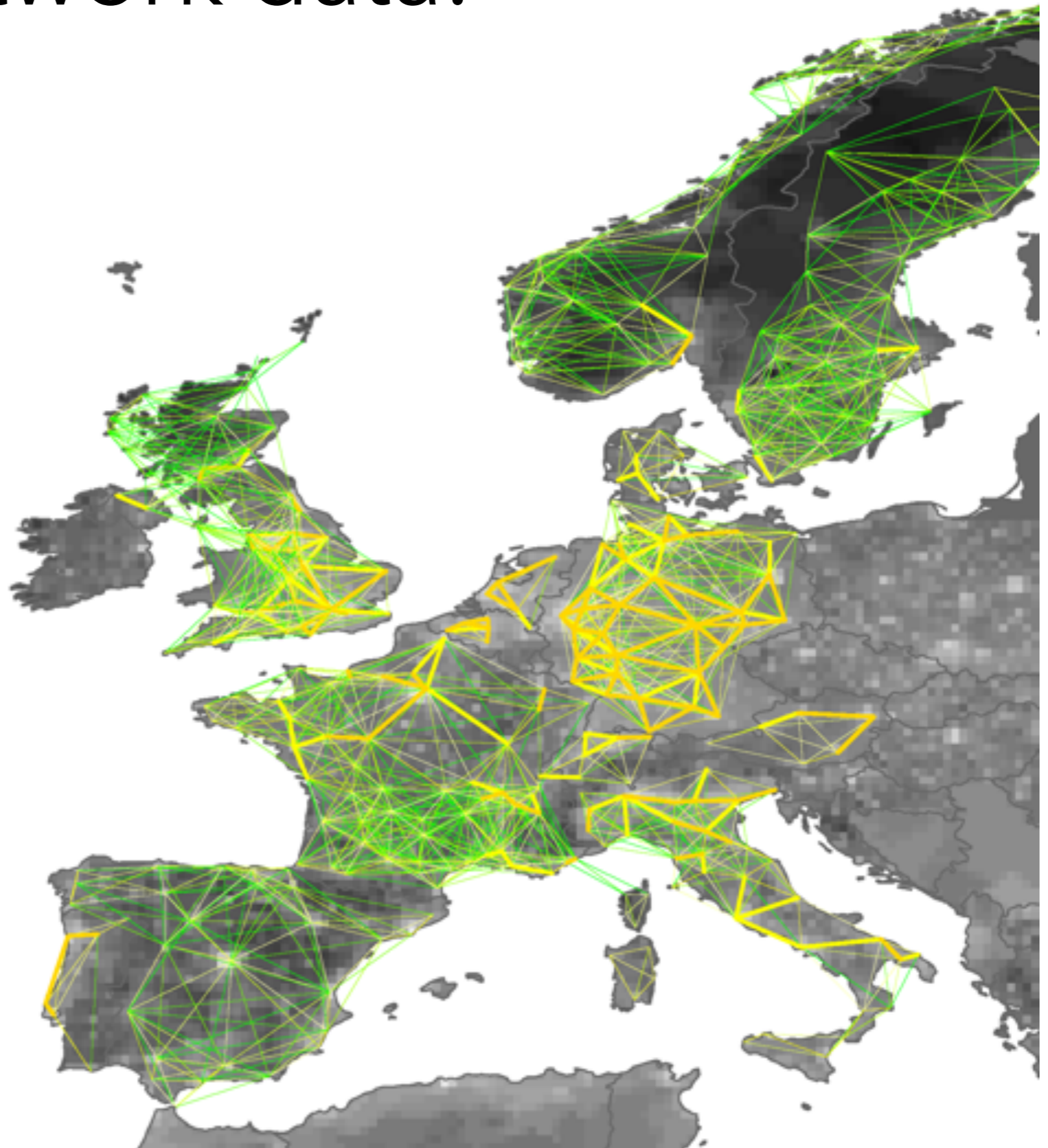
$$N_i \sim k_i^\phi, \quad 0.5 \leq \phi \leq 1.5$$

mobility network data: commuting

recovered from census of
different countries

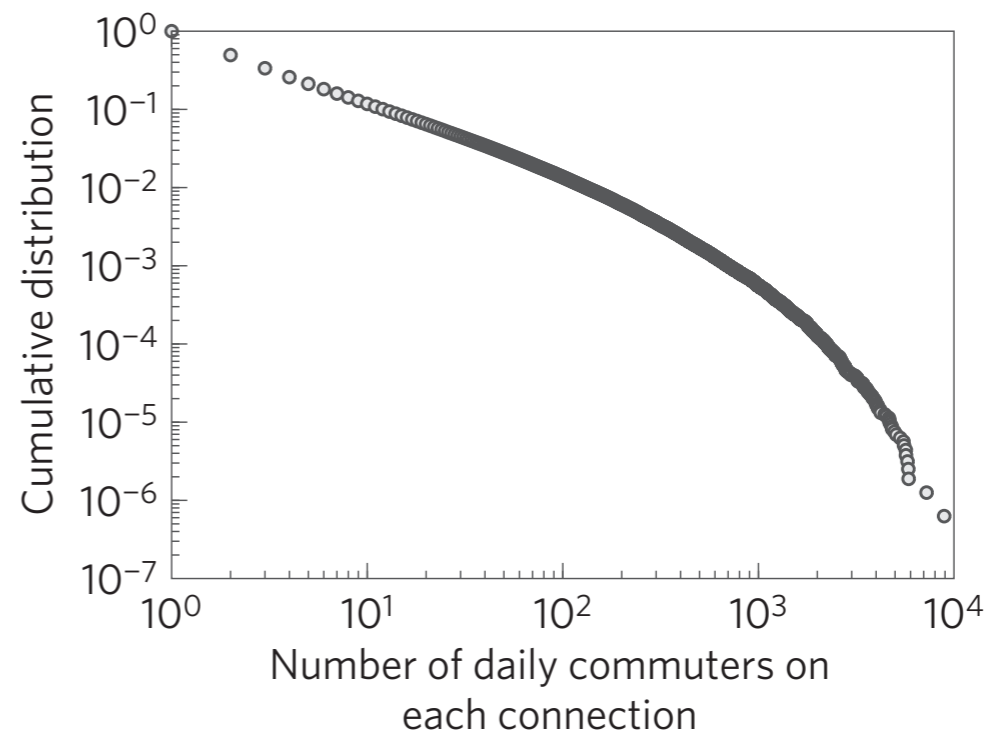
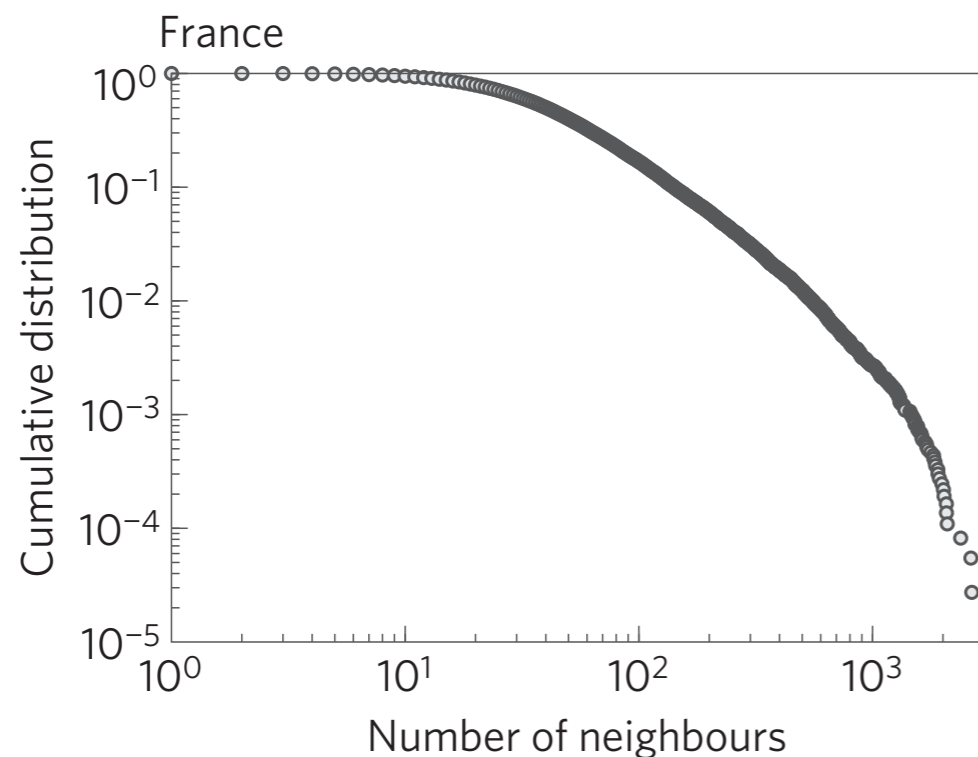
location of residence and
of work

spatial resolution
(administrative level of
the data) highly variable
by country



mobility network data: commuting

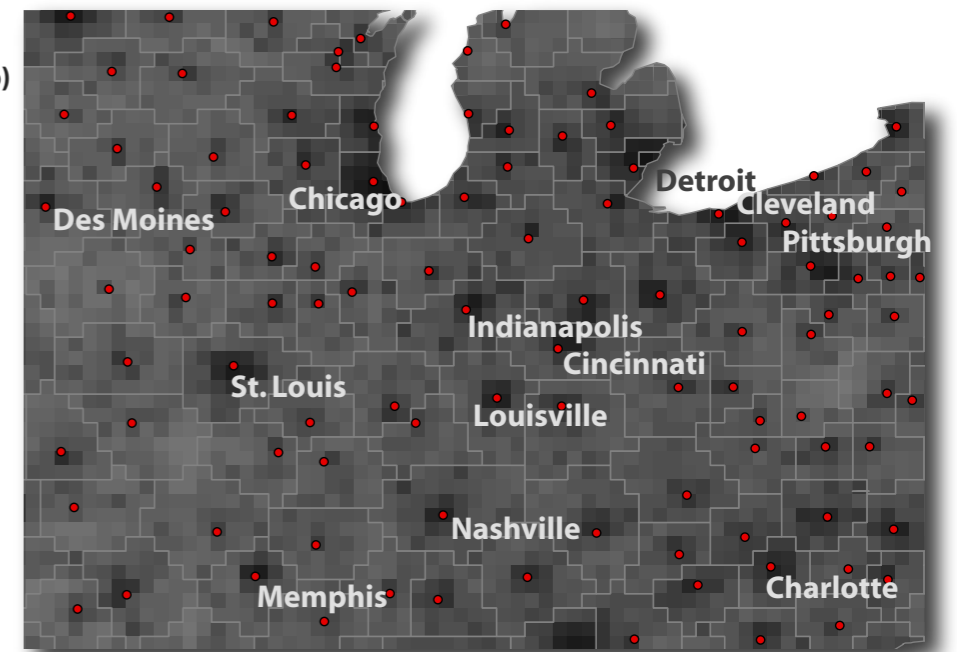
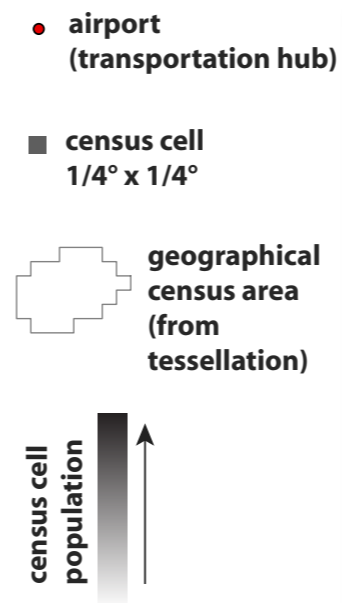
- heterogeneous topology
- heterogeneous traffic distribution



air travelling vs. commuting

To be compared the two networks must be defined at the same spatial resolution:
Balcan et al. defined macro urban areas centred around airports

- daily number of travellers
 - ~1,000 air travel
 - ~20,000 commuting
- traveling rate
 - $\sim 10^{-3}$ days⁻¹ air travel
 - $\sim 10^{-2}$ days⁻¹ commuting
- time scales
 - days /weeks
 - hours



Commuting faster dynamics and higher level of mixing

mobility network data: mobile phone

data shared privately by the telephone providers

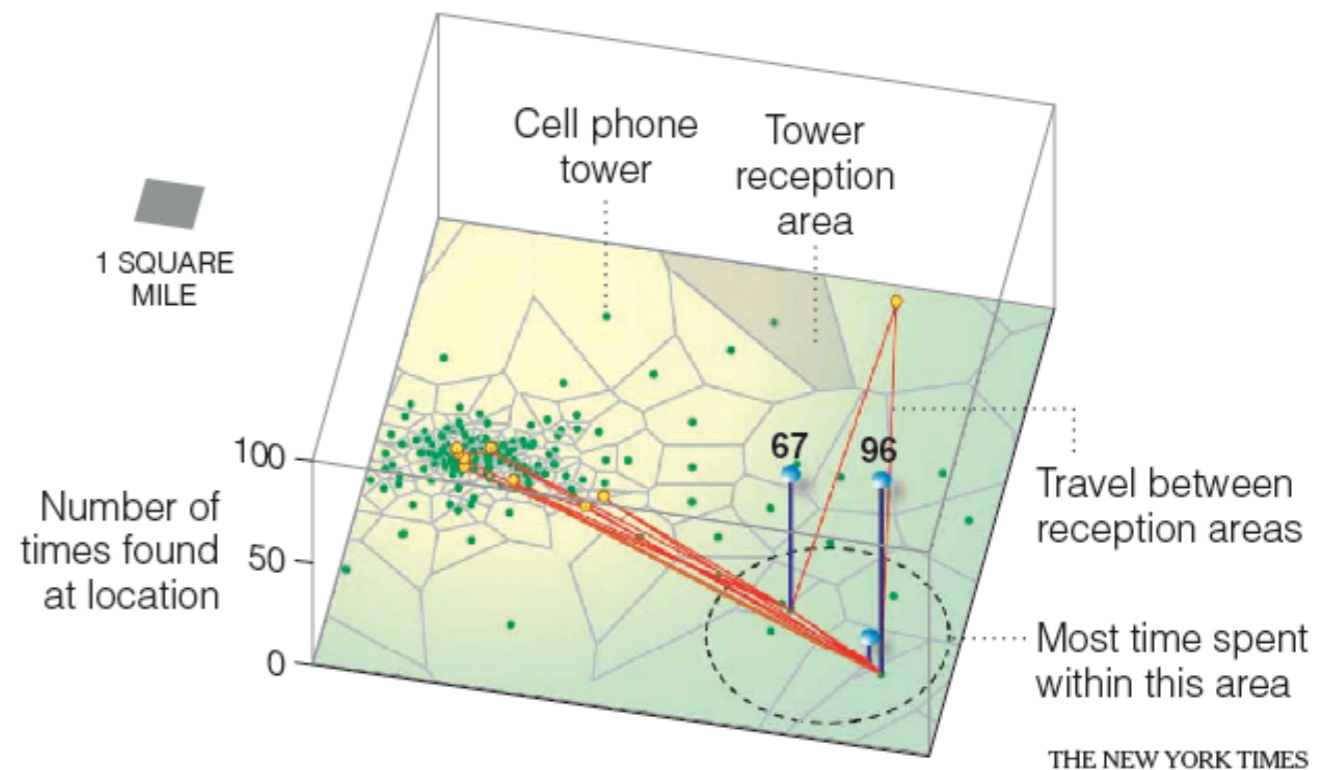
information recorded for each call & SMS:

time, caller ID, recipient ID, call duration, cellular tower

individual level trajectories (users are anonymised)

Challenges in the data analysis:

- for statistical reliability the analysis is restricted to users that call with high frequency (still many locations may be missed)
- Area covered by the cell tower highly variable: Towers more dense in densely populated area → spatial resolution in rural areas very poor



[Gonzalez et al, Nature (2008)]

mobility network data: mobile phone

PROS:

Individual trajectories combining all transportation media and purposes

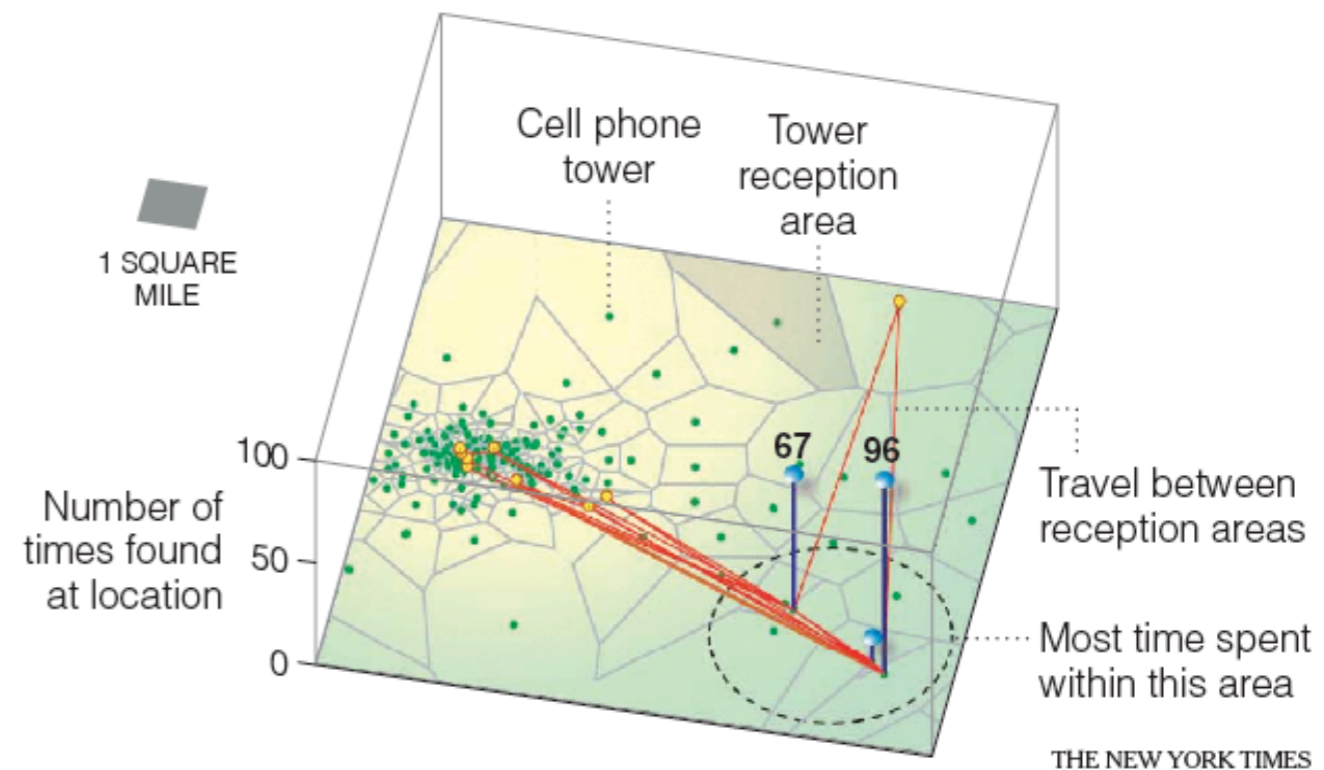
high temporal and spatial resolution

available at large geographical extent (main source of information regarding mobility for many low income countries)

CONS:

data cannot be shared across groups (problems with validation)

data-analysis poses statistical challenges (also numerical)



[Gonzalez et al, Nature (2008)]

mobility network data: others

GPS (available from apps or from research projects)

PROS: greatest level of accuracy on movement trajectories: spatial resolution few meters, temporal resolution seconds

CONS: a smaller number of individual users: $\sim 10^3$ GPS vs. $\sim 10^6$ mobile phones

Online social network services (e.g. Twitter, Facebook, ...)

PROS:

high spatial resolution (based on GPS)

CONS:

the population may not be representative

mobility network data: others

bills:

www.wheresgeorge.com

- analysis of bank note dispersal in the United States (excluding Hawaii and Alaska)
- trajectories of 464,670 dollar bills
- around 11% of the bills are reported multiple times (often 3-5 entries per bill)
- the trajectories of bank notes are likely a convolution of the mobility of several individuals

[Brockmann, et al, Nature 2006]



migration:

E.g. annual information of residence from individual tax return files. Available from the Statistics of Income Division (SOI) of the Internal Revenue Service (IRS) in the United States

mobility network data

Data of heterogenous nature: heterogenous spatial resolution, individuals-level/origin-destination fluxes/seats, broken down per transportation media or per purpose of the trip

All datasets provide partial information, can we combine them?

- air-travel & commuting: spatial range are very different

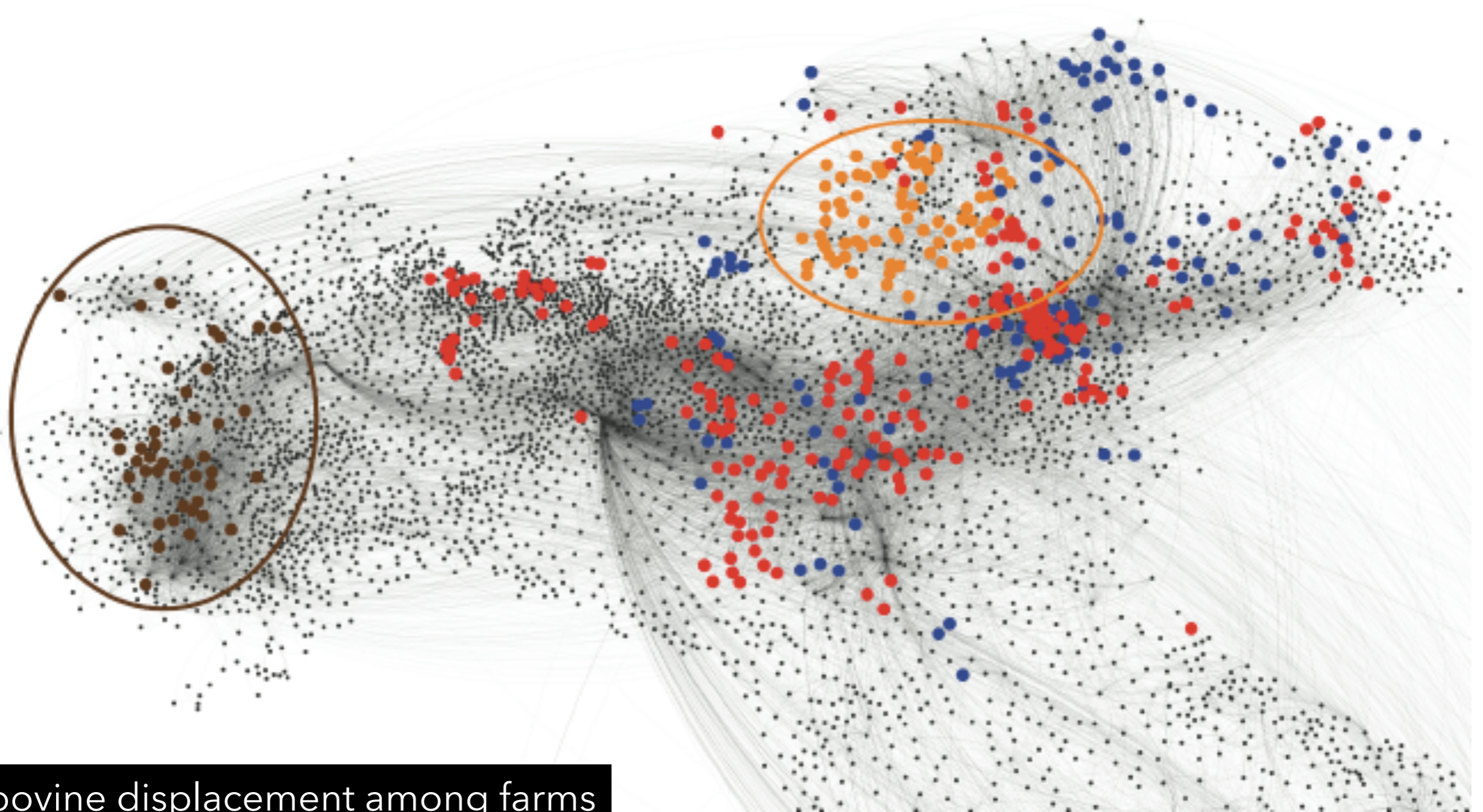
[Balcan et al PNAS 2009]

- cell-phone data & commuting: we can extract commuting proxies from cell-phone data

[Tizzoni et al PLoS Comp Biol 2014]

Differences by age are not well characterised (proportion of children or elderly among air-travellers?)

if we were caws ...



bovine displacement among farms

[Bajardi, PLoS ONE (2011)]

modelling human mobility

Individuals-level models

modelling trajectories of individuals: random walk, brownian motion, Levy flight, preferential return, ...

Population level model

modelling fluxes, i.e. the Origin-Destination matrices.

- Two main families: gravity models, intervening opportunities models

gravity model

Introduced by G. K. Zipf (1946). Equation to calculate mobility flows inspired by Newton's law of gravitation

$$T_{ij} \propto \frac{N_i N_j}{d_{ij}}, \quad N_i \text{ population of } i, \quad d_{ij} \text{ distance between } i \text{ and } j$$

More general form:

$$T_{ij} = C M_i M_j F(d_{ij})$$

$$M_i = N_i^\alpha, \quad M_j = N_j^\gamma$$

$F(d_{ij})$ = either power law d_{ij}^β or exponential form $e^{-\beta d_{ij}}$ or combination of both

PROS: Is able to fit well the data

CONS: fitted parameters vary according to the spatial granularity

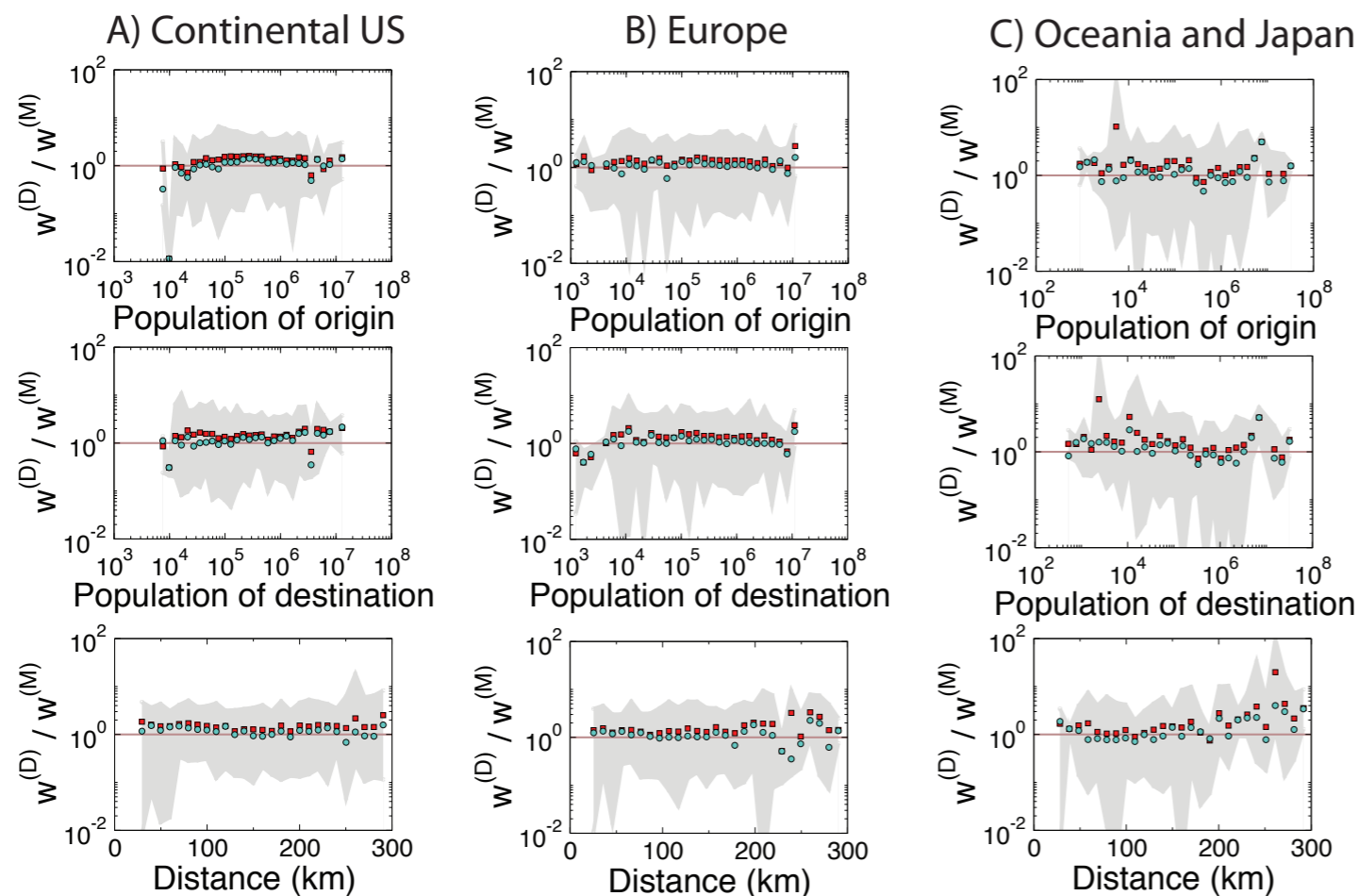
gravity model

$$T_{ij} = C \frac{N_i^\alpha M_j^\gamma}{e^{\beta d_{ij}}}$$

fitted to 29 countries spread across all continents

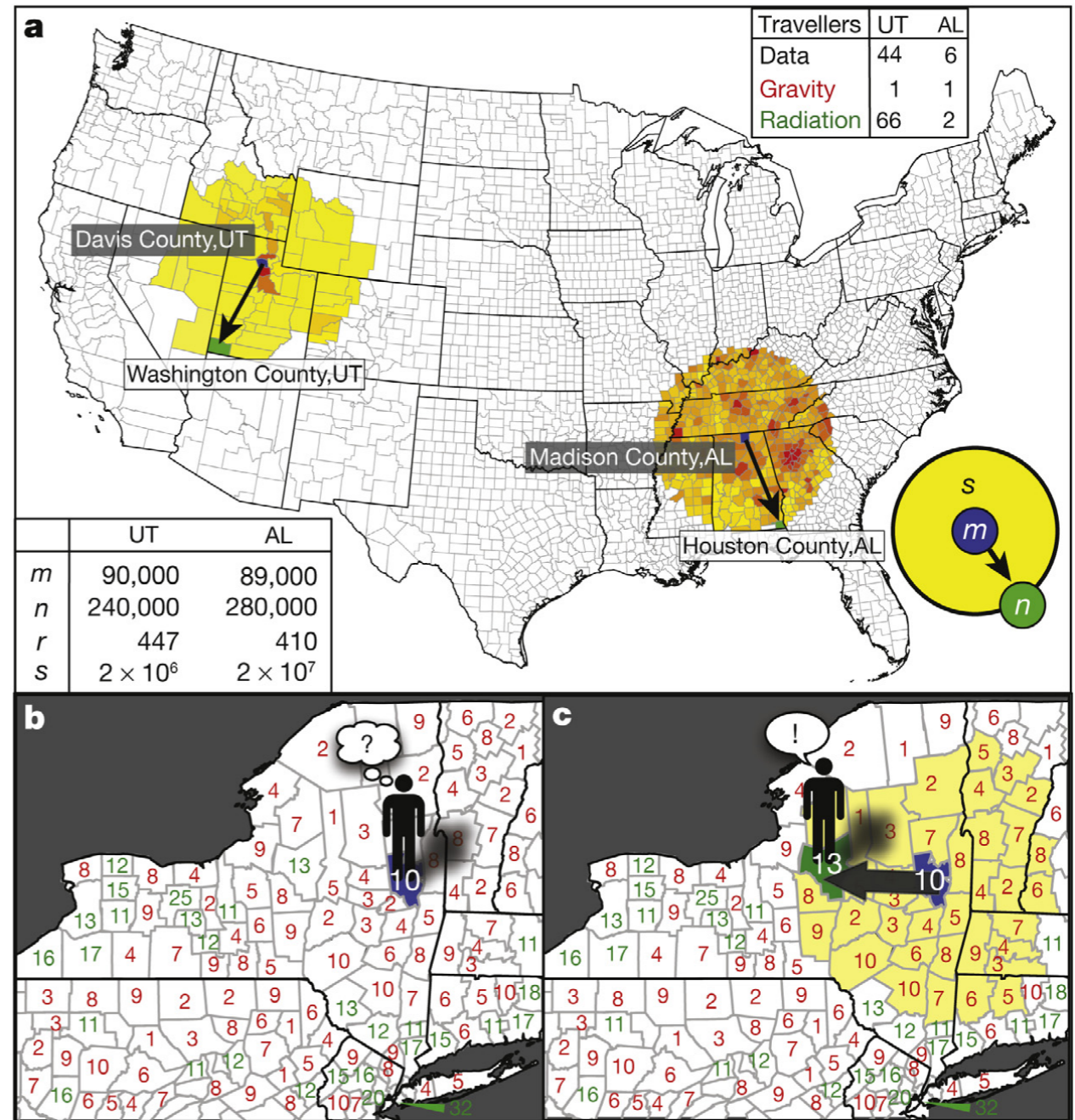
result: same parameters model well the mobility fluxes in all countries

key ingredient: data were aggregated at the same level of spatial resolution



radiation model

Introduced by Stouffer (1940). A key driver of migration is the number of intervening opportunities or the cumulative number of opportunities between the origin and the destination. Definition of "Opportunities" intentionally *vague*.



radiation model

Resulting fluxes are independent of $p(z)$ and parameter free

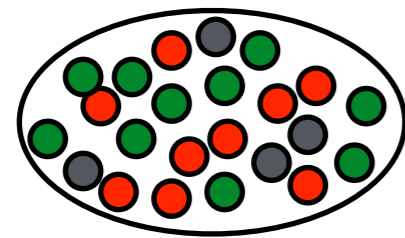
$$T_{ij} = O_i \frac{1}{1 - \frac{N_i}{M}} \frac{N_i N_j}{(N_i + S_{ij})(N_i + N_j + S_{ij})}$$

$$S_{ij} = \text{population in the radius } d_{ij} ; \quad M = \sum_i N_i$$

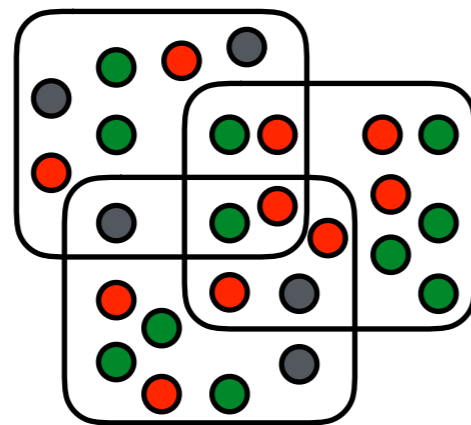
PROS: parameters free. Useful in epidemiology where we have only information of population distribution (low developed countries)

CONS: goodness of fit depends on the spatial resolution

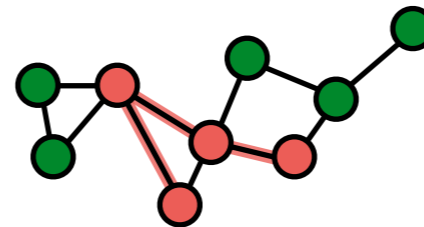
integrating human mobility in epidemic models



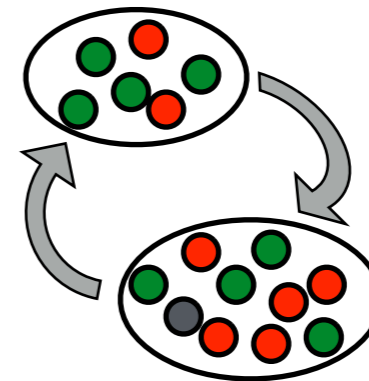
homogeneous mixing



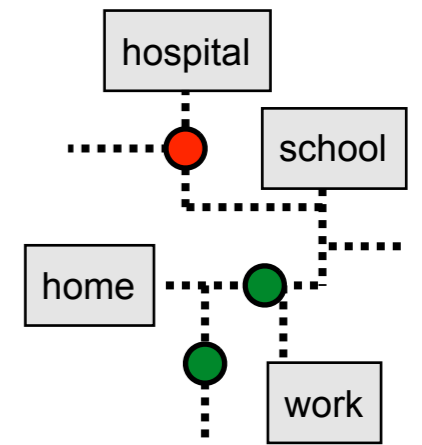
population structure



network



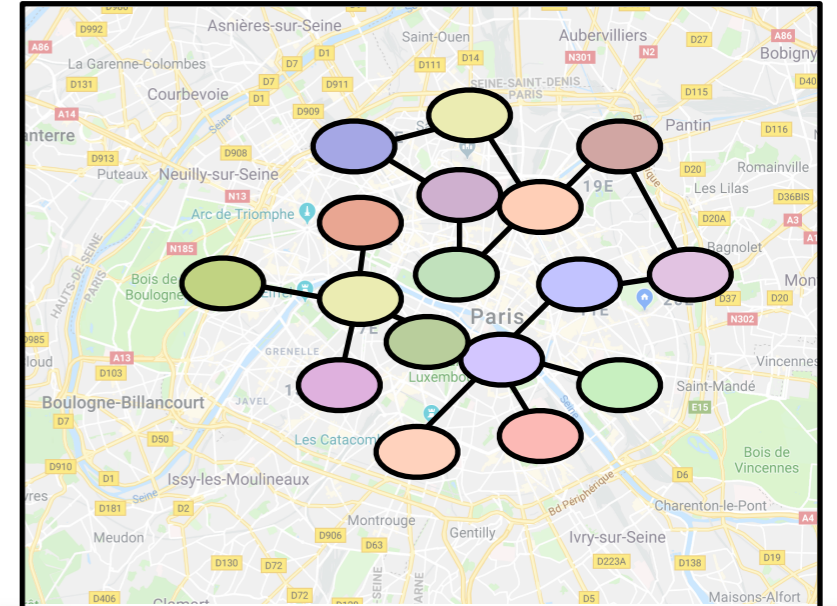
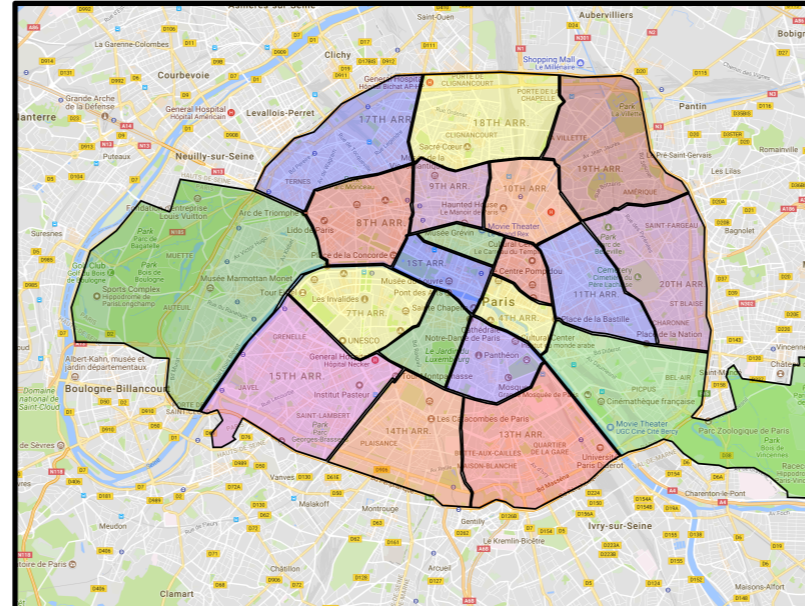
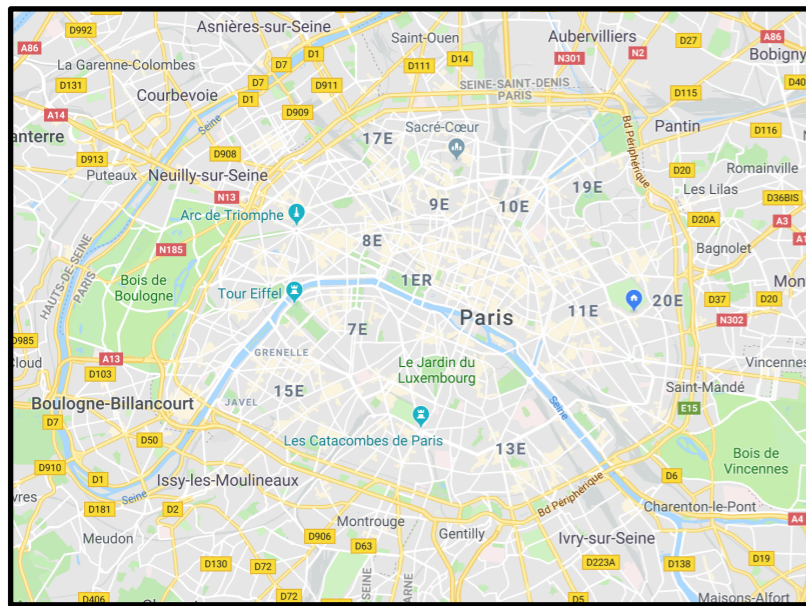
metapopulation



agent based

COMPLEXITY

metapopulation models: a compromise

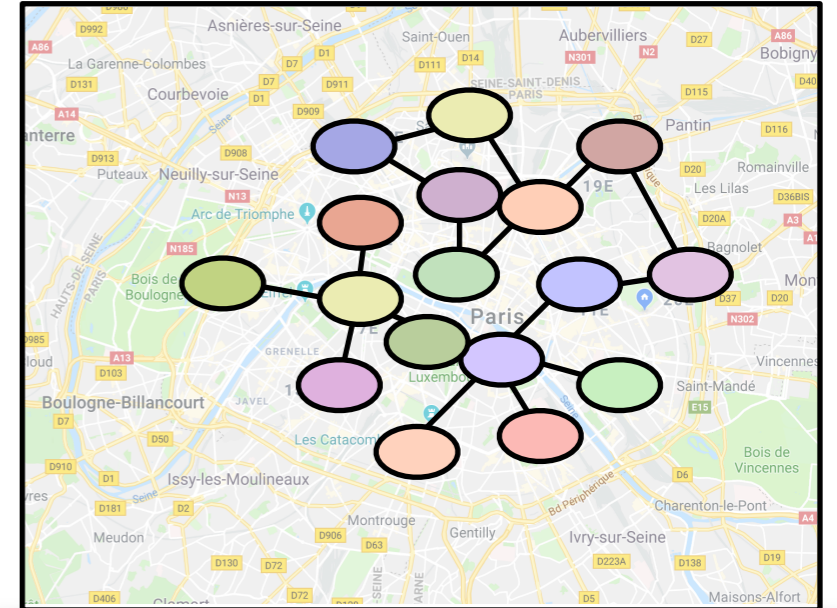
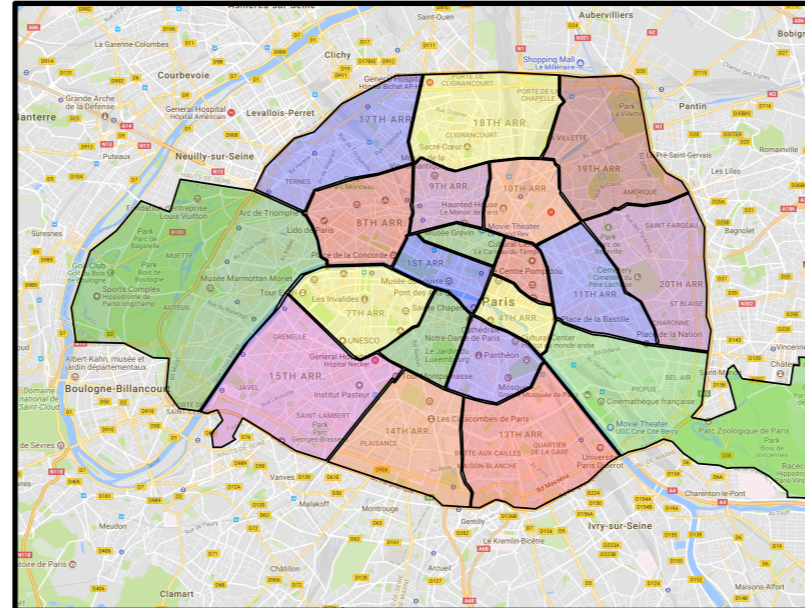
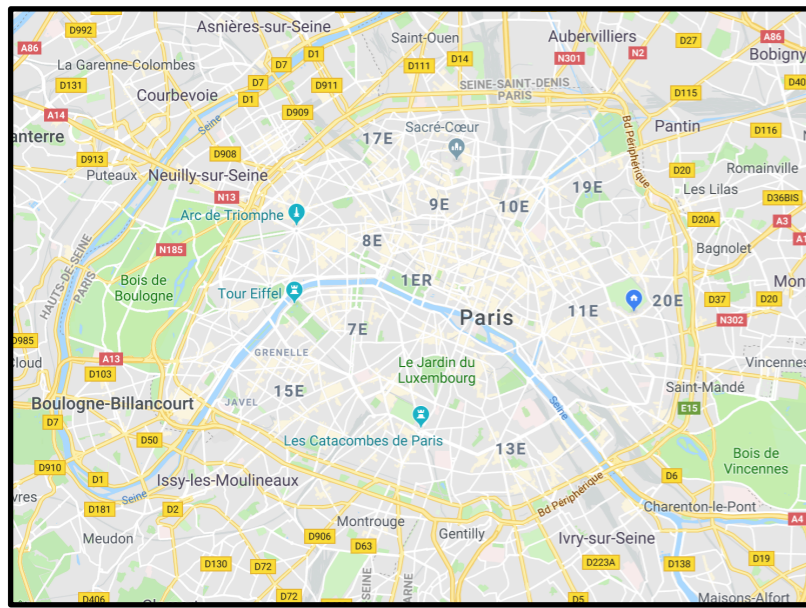


Introduced in ecology to study the interplay between stochasticity and spatial heterogeneities

[Levins Bull. Entomol. Soc. Am., 15 (3) (1969)]

- population divided in discrete entities, *patches*
- two level of mixing: *local* (within a patch), *global* (among patches)
- coarse grained description: patches can be seen as elementary units

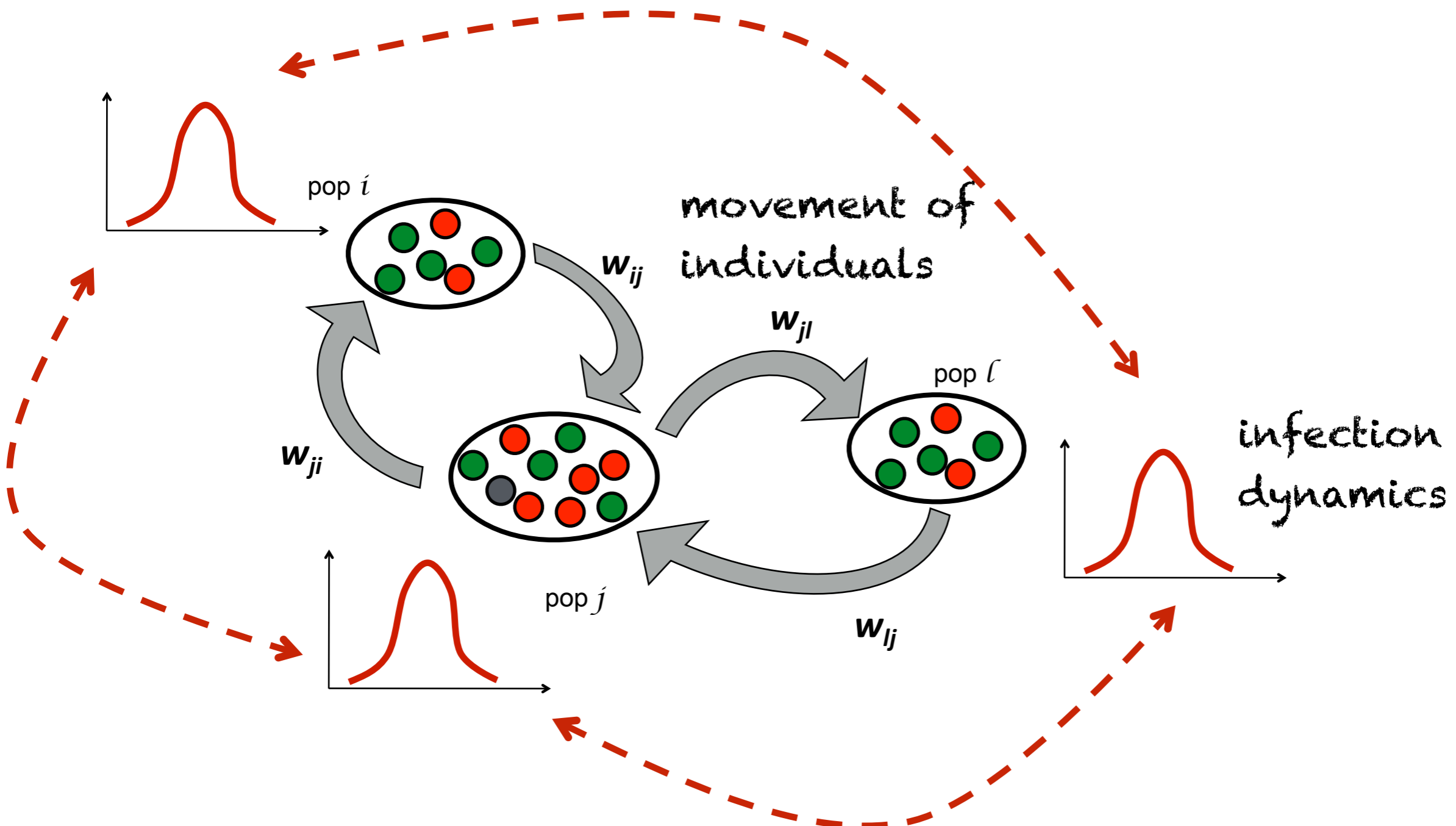
metapopulation models: a compromise



- dynamics driven by stochastic effects: extinction, recolonisation
- discrete nature of individuals essential ingredients to describe the dynamics - If I let half an individual travel I obtain an unrealistic mixing
- early works: mixing among patches homogeneous
- more recently: mixing among patches mediated by the human mobility network: coupling the metapopulation perspective with network theory

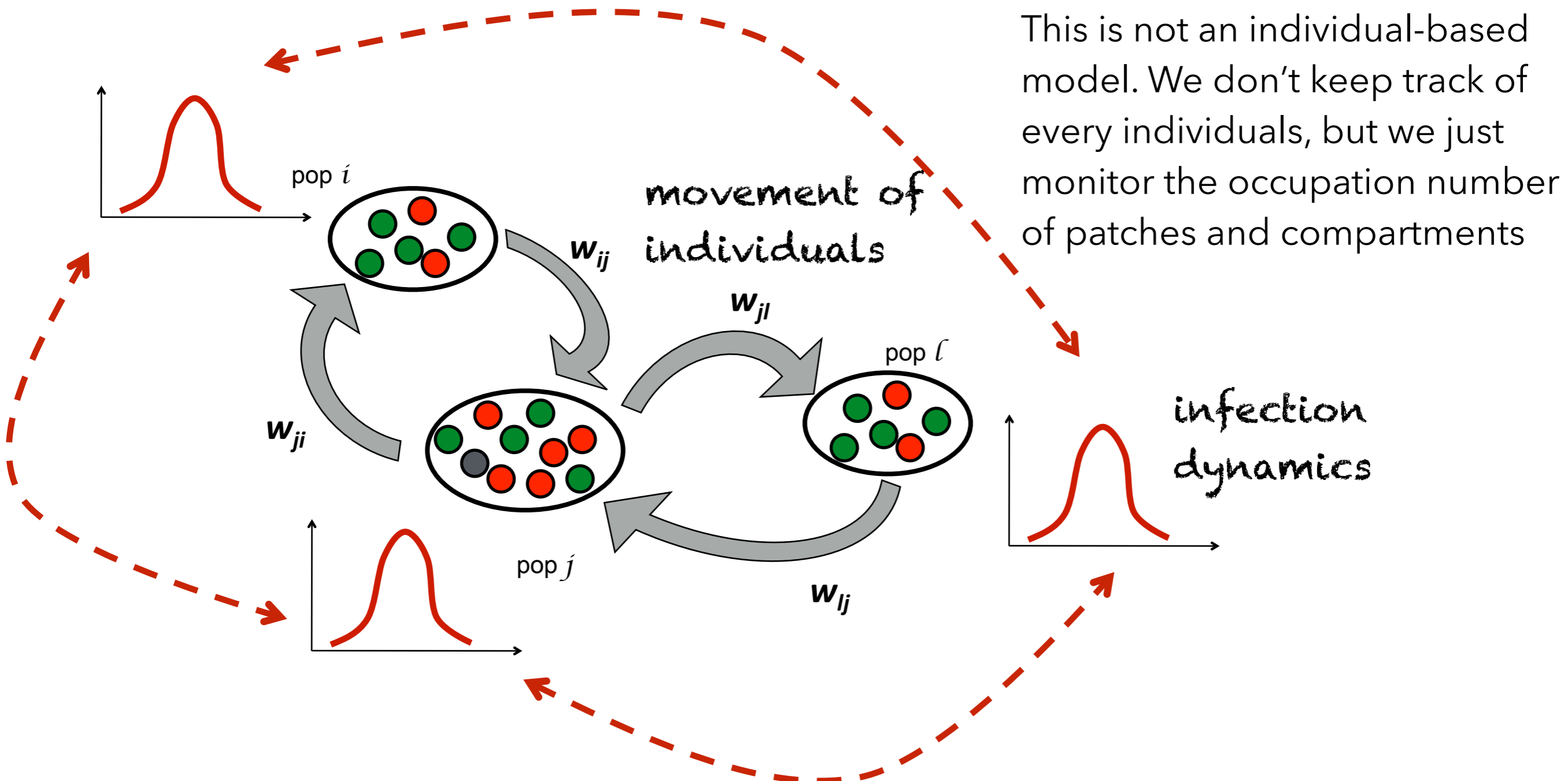
SIR metapopulation model

modelling of mobility AND transmission dynamics

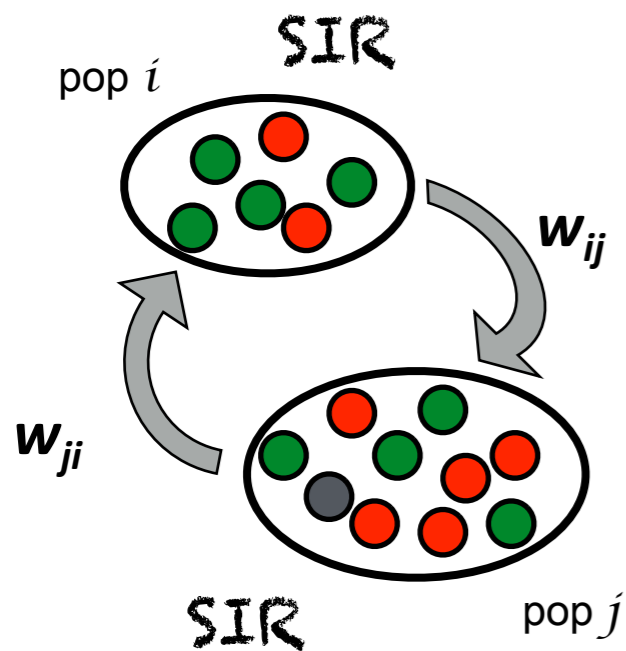


SIR metapopulation model

modelling of mobility AND transmission dynamics



SIR metapopulation model



$$S(t)$$

$$I(t)$$

$$R(t)$$

$$N(t)$$



V : # populations

$$S_i(t)$$

$$I_i(t)$$

$$R_i(t)$$

$$N_i(t) = S_i(t) + I_i(t) + R_i(t)$$

global
variables

$$S(t) = S_1(t) + S_2(t) + S_3(t) + \dots + S_V(t) = \sum_i S_i(t)$$

$$I(t) = I_1(t) + I_2(t) + I_3(t) + \dots + I_V(t) = \sum_i I_i(t)$$

$$R(t) = R_1(t) + R_2(t) + R_3(t) + \dots + R_V(t) = \sum_i R_i(t)$$

$$N(t) = N_1(t) + N_2(t) + N_3(t) + \dots + N_V(t) = \sum_i N_i(t)$$

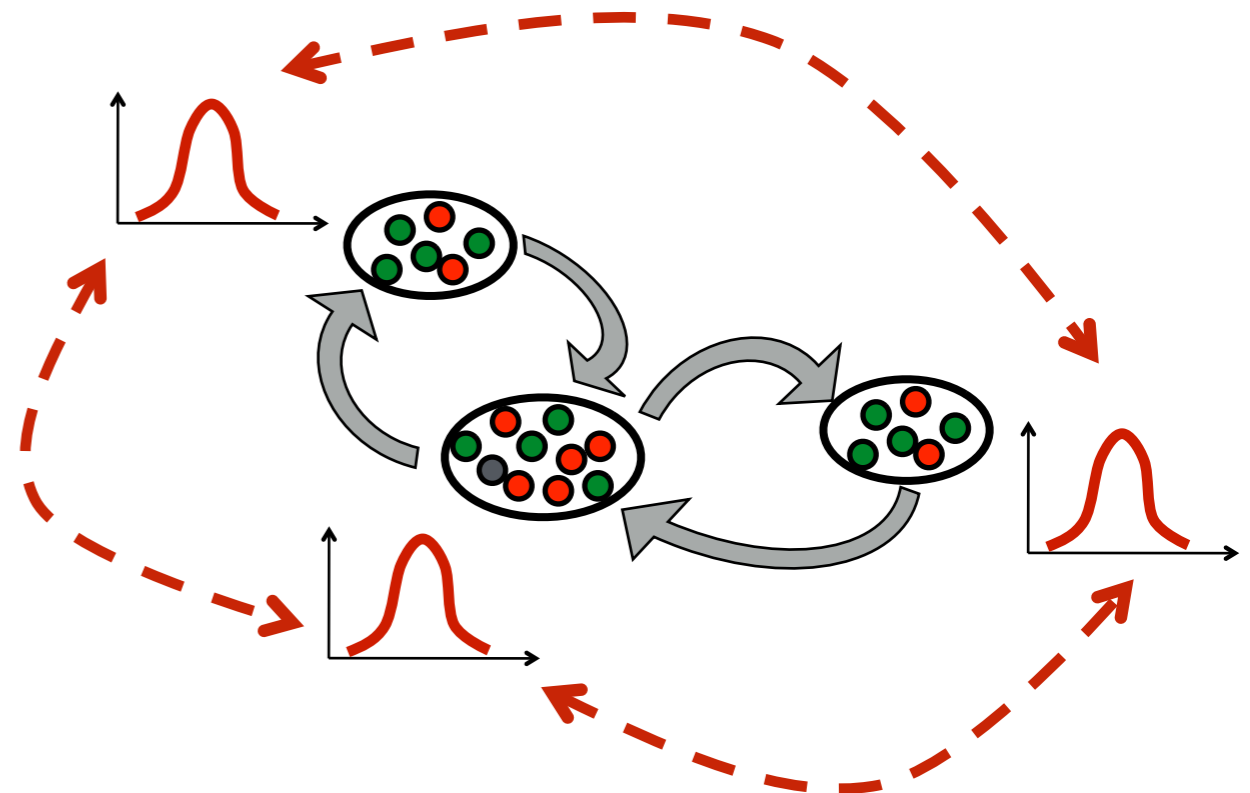
SIR metapopulation model

$$\frac{dS_i}{dt} = -\beta \frac{I_i(t)S_i(t)}{N_i} + \Omega_i^S$$

$$\frac{dI_i}{dt} = \beta \frac{I_i(t)S_i(t)}{N_i} - \mu I_i(t) + \Omega_i^I$$

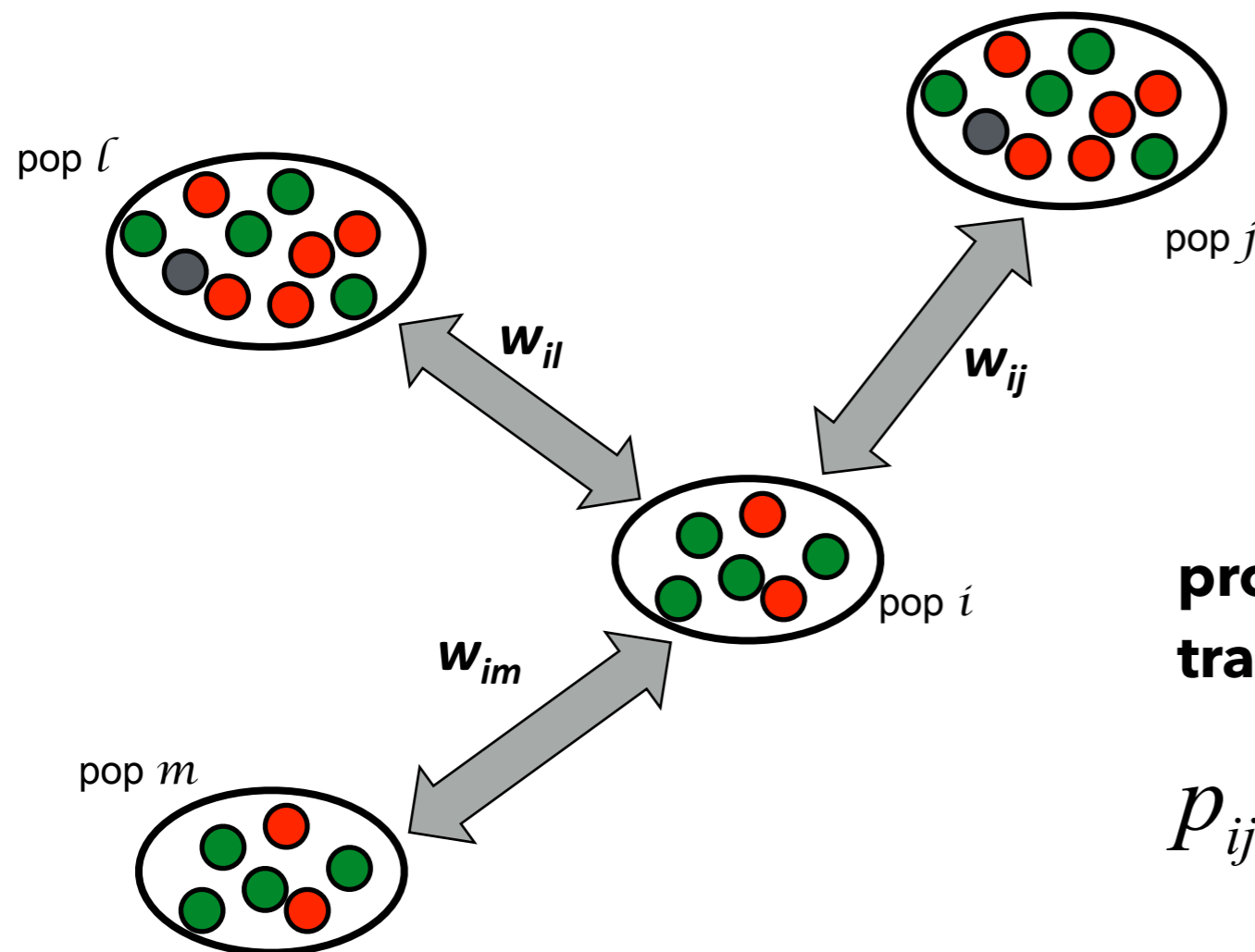
$$\frac{dR_i}{dt} = \mu I_i(t) + \Omega_i^R$$

Ω_i^X Measure of *in-flow* and *out-flow* of people in compartment X



SIR metapopulation model: markovian mobility

To Ω_I^X compute we need to model human mobility



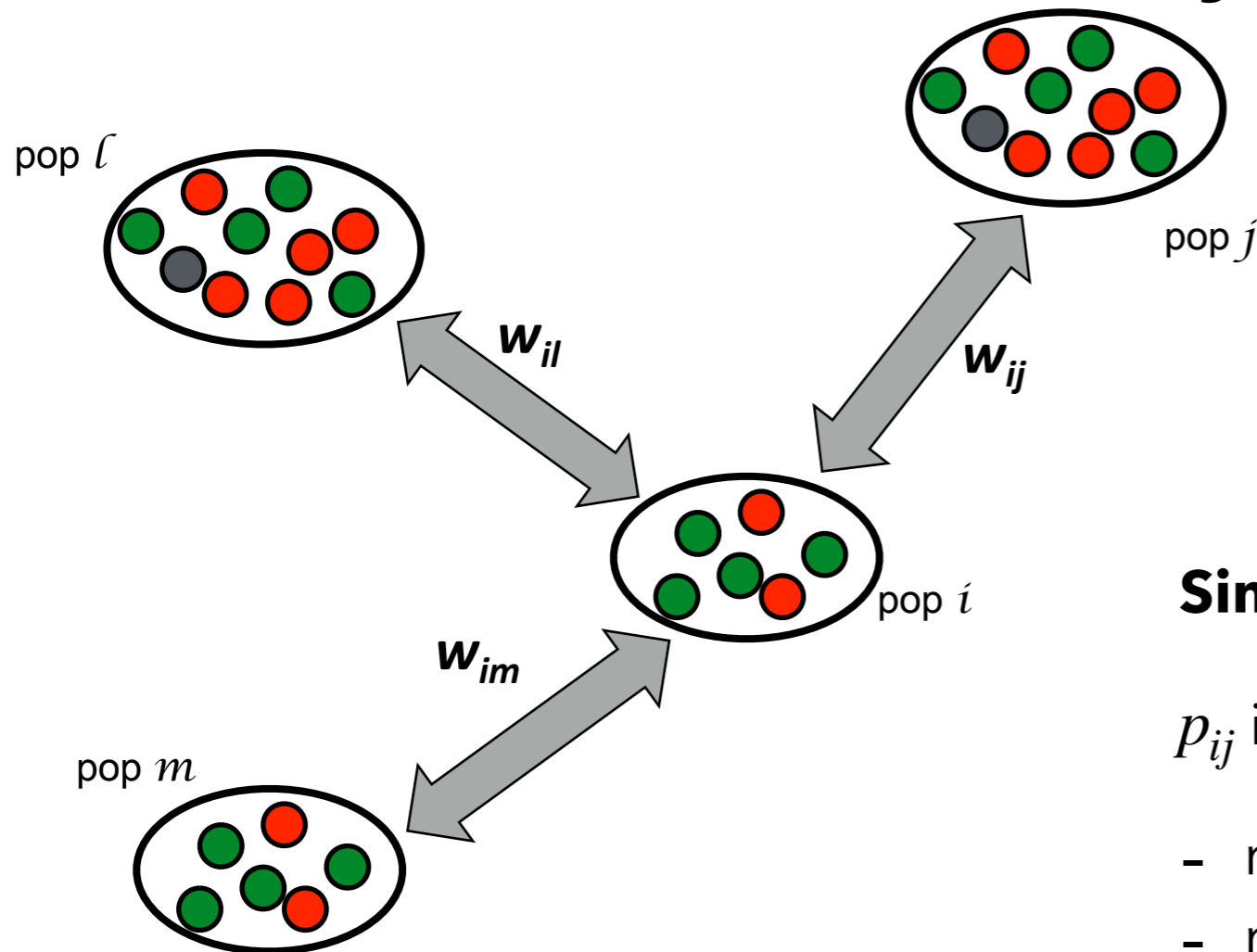
we know that:

- N_i live in i
- w_{ij} travel from i to j

probability for an individual in i to travel from i to j ?

$$p_{ij} = \frac{w_{ij}}{N_i}$$

SIR metapopulation model: markovian mobility



probability for an individual in i to travel from i to j at each time?

$$P_{ij} = \frac{w_{ij}}{N_i}$$

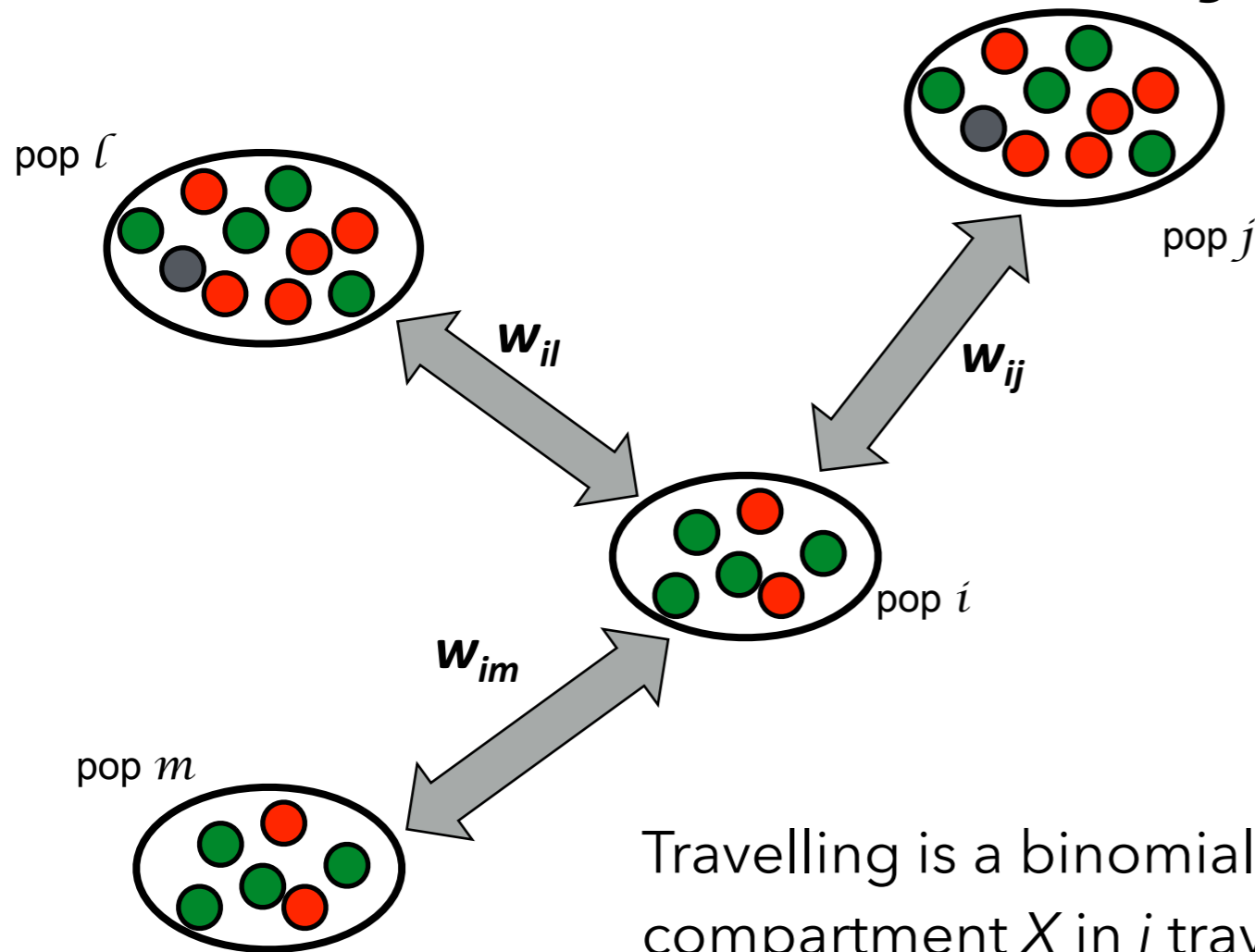
Simplest possible model:

P_{ij} is the same for all individuals:

- regardless their infectious status (S,I,R)
- regardless their travel history (time since last travel, previous patch of origin)

as soon as an individuals enter in a new population, it mixes completely with the other individuals of that population

SIR metapopulation model: markovian mobility



probability for an individual in i to travel from i to j ?

$$p_{ij} = \frac{w_{ij}}{N_i}$$

Travelling is a binomial process. Average number of individuals in compartment X in i traveling from i to j at each t :

$$\langle T_{ij}^X \rangle = p_{ij} X_i(t) = \frac{w_{ij}}{N_i} X_i(t)$$

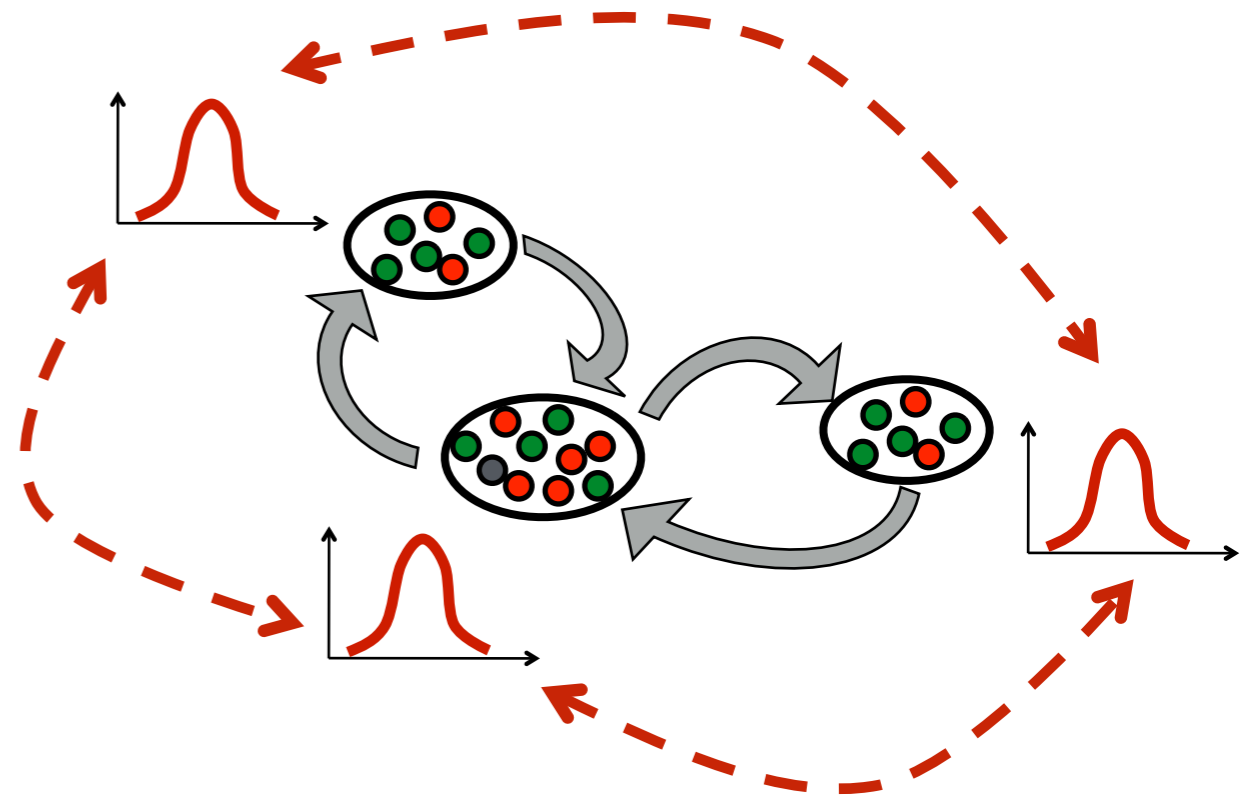
SIR metapopulation model: markovian mobility

$$\frac{dS_i}{dt} = -\beta \frac{I_i(t)S_i(t)}{N_i} + \Omega_i^S$$

$$\frac{dI_i}{dt} = \beta \frac{I_i(t)S_i(t)}{N_i} - \mu I_i(t) + \Omega_i^I$$

$$\frac{dR_i}{dt} = \mu I_i(t) + \Omega_i^R$$

$$\Omega_i^X = \sum_j \frac{w_{ji}}{N_j} X_j - \frac{w_{ij}}{N_i} X_i$$



SIR metapopulation model: markovian mobility

Assumption so far:

we have modelled mobility as a Markovian process : travellers mix with the population at destination and forget about travel origin.

- The travel trajectory is random: patch $i \rightarrow$ patch $j \rightarrow$ patch $l \rightarrow \dots$
- We do not account for the location of residence
- we do not account for the traveling length of stay.
- We are in fact modelling a migration process

SIR metapopulation model: markovian mobility

The assumption works well as long as

- travels are not frequent, i.e. traveling rate negligible with respect to the epidemic time scales $p_{ij} \ll \mu$
- we want to model the short term dynamics of an epidemic

Situations for which this holds in first approximation:

- air-travel and acute infections. E.g. for flu: traveling rate = 10^{-3} days⁻¹ vs. recovery rate > 0.1 days⁻¹)
- early spread of a flu pandemic. It does not work well if I want to model the long term continuous circulation