Copyright is owned by the Author of the thesis. Permission is given for a copy to be downloaded by an individual for the purpose of research and private study only. The thesis may not be reproduced elsewhere without the permission of the Author.

An Analytical Approach to Modelling Epidemics on Networks.

A thesis presented in partial fulfilment of the requirements for the degree of

Doctor of Philosophy in Applied Mathematics

at Massey University, Albany, New Zealand.

Karen McCulloch

December 21, 2016

Abstract

A significant amount of effort has been directed at understanding how the structure of a contact network can impact the spread of an infection through a population. This thesis is focused on obtaining tractable analytic results to aid our understanding of how infections spread through contact networks and to contribute to the existing body of research that is aimed at determining exact epidemic results on finite networks. We use SIR (Susceptible-Infected-Recovered) and SIS (Susceptible-Infected-Susceptible) models to investigate the impact network topology has on the spread of an infection through a population.

For an *SIR* model, the probability mass functions of the final epidemic size are derived for eight small networks of different topological structure. Results from the small networks are used to illustrate how it is possible to describe how an infection spreads through a larger network, namely a line of triangles network. The key here is to correctly decompose the larger network into an appropriate assemblage of small networks so that the results are exact.

We use Markov Chain theory to derive results for an *SIS* model on eight small networks such as the expected time to absorption, the expected number of times each individual is infected and the cumulative incidence of the epidemic. An algorithm to derive the transition matrix for any small network structure is presented, from which, in theory, all other results for the *SIS* model can be obtained using Markov Chain theory. In theory, this algorithm is applicable to networks of any size, however in practice it is too computationally intensive to be practical for larger networks than those presented in this thesis.

We give examples for both types of model and illustrate how to parameterise the small networks to investigate the spread of influenza, measles, rabies and chlamydia through a small community or population.

Acknowledgements

I would like to thank my supervisor, Professor Mick Roberts; for his guidance, support and patience throughout this project; without which this research would not have been possible.

I would also like to thank my co-supervisor, Associate Professor Carlo Laing, for his guidance, support and patience throughout this project.

Thirdly, I would like to thank all my colleagues whom I have met and had inspirational discussions with over the past few years. In particular, I would like to thank Dr Roslyn Hickson for her help with the Gillespie algorithm code.

Lastly, I would like to thank my partner, family and friends who have supported me throughout this endeavour; for that I am very grateful.

A paper based on the work presented in Chapter 2 and Appendix A of this thesis has been published in the following.

K. McCulloch, M.G. Roberts and C. R. Laing, Exact analytical expressions for the final epidemic size of an *SIR* model on small networks, *ANZIAM Journal*, 2016, 57 (4), p429-444.

Contents

1	Intr	oduct	ion	12
	1.1	Netwo	ork models for the spread of infections	14
	1.2	Mathe	ematical Preliminaries	18
		1.2.1	The Exponential Distribution	18
		1.2.2	Poisson Processes	19
		1.2.3	Discrete Time Markov Chains	21
		1.2.4	Continuous Time Markov Chains	22
	1.3	Overv	iew	26
Ι	SII	R Mod	lel	28
2	SIR	? epide	emics on small networks	29
	2.1	Triang	gle Network	32
		2.1.1	Catalogue of transition probabilities for the triangle network	33
		2.1.2	Progression of infection over time	34
	2.2	Lollip	op Network	38
		2.2.1	Catalogue of transition probabilities	38
		2.2.2	Progression of infection over time	42
	2.3	Epide	mics on networks of three or four nodes $\ldots \ldots \ldots \ldots \ldots$	47
		2.3.1	Stochastic Model	47
		2.3.2	Results	47
	2.4	Discus	ssion	59
3	An	SIR n	nodel on a Line of Triangles Network.	61
	3.1	Line c	of Triangles with $N = 6$ nodes	62
		3.1.1	Probability mass function for the final epidemic size \ldots .	62
		3.1.2	The probability that node i ever gets infected in a LoT(6)	
			network	66
		3.1.3	Paths of infection from node a to $f \ldots \ldots \ldots \ldots \ldots$	71

		3.1.4 Probabilities for how far along the network the infection spreads '	76
	3.2	Generalising infection path probabilities for a $\operatorname{LoT}(N)$ network $\ .$	88
		3.2.1 Probability the infection ends at a given node \ldots \ldots \ldots	88
		3.2.2 Final size PMFs for a Line of Triangles Network	99
	3.3	Discussion	09
4	Illus	strations of an <i>SIR</i> model on small networks	14
	4.1	A discussion about the basic reproduction number, R_0 12	14
		4.1.1 Definitions of R_0 for network models	16
		4.1.2 Defining R_0 for small networks $\ldots \ldots \ldots$	18
	4.2	Influenza 1	19
		4.2.1 Results	21
	4.3	Measles	29
	4.4	Discussion	30
тт	CT)1
11	51	5 Widdel 13	51
5	SIS	epidemics on small networks 13	32
	5.1	Triangle Network	34
		5.1.1 The Routh-Hurwitz Criterion	35
		5.1.2 Results from Markov Chain theory	37
	5.2	Lollipop Network	45
	5.3	SIS epidemics on networks of three or four nodes	50
		5.3.1 MATLAB Implementation	50
		5.3.2 Stochastic Model \ldots 1	51
		5.3.3 Results	53
	5.4	Discussion	61
6	An	SIS model on a Line of Triangles Network.	63
	6.1	Methods	63
	6.2	Results for a line of triangles network with $N = 6$ and $N = 9$ nodes 10	67
	6.3	Transition matrix for an <i>SIS</i> model on any network 1'	70
	6.4	Discussion	71
7	Illu	strations of an SIS model on small networks 17	73
	7.1	Rabies	73
	7.2	Chlamydia	75
	7.3	Results & Discussion	76

8	Summary
---	---------

185)
-----	---

9	Bib	iography	190
\mathbf{A}	App	endix A: An SIR model on small networks	196
	A.1	Line Network, $N = 3$	196
		A.1.1 Catalogue of transition probabilities	196
		A.1.2 Progression of infection over time	199
		A.1.3 Comparison of expected final size for the triangle and line	
		networks of size $N = 3. \ldots \ldots \ldots \ldots \ldots \ldots$	203
	A.2	Complete Network $\ldots \ldots \ldots$	203
		A.2.1 Catalogue of transition probabilities	204
		A.2.2 Progression of infection over time	206
	A.3	Square Network	209
		A.3.1 Catalogue of transition probabilities	211
		A.3.2 Progression of infection over time	212
	A.4	Star Network	215
		A.4.1 Catalogue of transition probabilities	215
		A.4.2 Progression of infection over time	219
	A.5	Toast Network	222
		A.5.1 Catalogue of transition probabilities	222
		A.5.2 Progression of infection over time	226
	A.6	Line Network, $N = 4$	229
		A.6.1 Catalogue of transition probabilities	229
		A.6.2 Progression of infection over time	234
В	App	endix B: Convergence of SIR model results on a LoT Network	237
	B.1	Comparison of analytic and stochastic results:	237
С	App	endix C: An SIS model on small networks	242
	C.1	Line Network, $N = 3$	242
	C.2	$Complete Network \ . \ . \ . \ . \ . \ . \ . \ . \ . \ $	250
	C.3	Square Network	254
	C.4	Star Network	260
	C.5	Toast Network	266
	C.6	Line Network, $N = 4$	270
D	App	endix D: Convergence of SIS Model Results	273
	D.1	Line Network, $N = 3$	273
	D.2	Complete Network, $N = 4$	276

	D.3 Line of Triangles Network, $N = 6$	279
\mathbf{E}	Appendix E: Statement of Contributions	280

List of Figures

2.1	Network diagrams in order of increasing complexity	30
2.2	Example of grouping together topologically equivalent states for net-	
	works of size $N = 3. \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots$	31
2.3	Transition diagram for the triangle network with $N=3$ nodes	32
2.4	Progression of infection over time for an SIR model on a triangle	
	network	37
2.5	Transition diagram for the lollipop network with $N = 4$ nodes	39
2.6	Progression of infection over time for an SIR model on a lollipop	
	network	46
2.7	Expected final size functions of \mathcal{R} for all networks of size $N=3$.	48
2.8	Expected final size functions of \mathcal{R} for all networks of size $N = 4$	50
2.9	PMFs for the triangle and line networks with $N = 3$	52
2.10	PMFs for the complete and square networks with $N = 4. \ldots$	53
2.11	PMFs for the star network with $N = 4$	54
2.12	PMFs for the toast network with $N = 4. \ldots \ldots \ldots \ldots$	55
2.13	PMFs for the line network with $N = 4$	56
2.14	PMFs for the lollipop network with $N = 4$	57
3.1	Schematic of a line of triangles network.	61
3.2	Initial conditions for the Line of Triangles Network with $N = 6$ nodes.	62
3.3	Expected final size functions of \mathcal{R} for the LoT(6) network with $\mathbf{I}_{0} = a$	
	and $\mathbf{I_0} = c.$	63
3.4	Final size PMF for the $LoT(6)$ network	65
3.5	Probability each node is ever infected during an epidemic on the	
	LoT(6) network. \ldots	68
3.6	Infection paths for the $LoT(6)$ network	72
3.7	Probability of infection spreading along a given pathway in the $LoT(6)$	
	network	76
3.8	Probability of infection ending at each node in the $LoT(6)$ and $LoT(9)$	
	networks	79

3.9	Probability the infection only spreads to the left or right and ends at
	each node for $LoT(6)$ and $LoT(9)$
3.10	Probability the infection only spreads in both directions and ends at
	each node for $LoT(6)$ and $LoT(9)$
3.11	Probability the infection reaches ω_N and the probability of obtaining
	a final size equal to N for a LoT network with $\mathbf{I_0} = a$. Analytic
	results are compared to stochastic results derived using the Gillespie
	algorithm
3.12	Types of nodes in a line of triangles network with $I_0 = a.$ 91
3.13	Probability the infection ends at a given node starting with $\mathbf{I_0} = a$ in
	a LoT network
3.14	Probability the infection reaches ω_N and the probability of obtaining
	a final size equal to N for a LoT network with $\mathbf{I_0} = c. \ldots \dots 95$
3.15	Types of nodes in a line of triangles network with $I_0 = c.$ 96
3.16	Probability the infection spreads to node a and then ends at a given
	node starting with $\mathbf{I}_0 = c$ in a LoT network
3.17	PMFs for the final epidemic size of a LoT(21) network with $I_0 = a$. 102
3.18	PMFs for the final epidemic size of a LoT(21) network with $\mathbf{I_0} = c$. 111
3.19	Absolute value of the difference between analytic and stochastic re-
	sults for the probability infection ends at each node in a LoT network. 112
3.20	Convergence of the difference between analytic and stochastic results
	for the probability k apex nodes were infected given that the infection
	ended at node j in the LoT network with $N = 21$ nodes
4.1	PMFs for the spread of influenza through the triangle and line net-
	works with $N = 3$
4.2	Probability mass functions for the spread of influenza through the
	complete and square networks with $N = 4$
4.3	PMFs for the spread of influenza through the star network with $N = 4.125$
4.4	PMFs for the spread of influenza through the toast network with $N = 4.126$
4.5	PMFs for the spread of influenza through the line network with $N = 4.127$
4.6	PMFs for the spread of influenza through the lollipop network with
	$N = 4. \dots $
F 1	
5.1	Network diagrams in order of increasing complexity
5.2	Transition diagram of an SIS model on a triangle network 135
5.3	Transition diagram for an SIS model on a lollipop network 146

5.4	Convergence of the variance of $\log(S/A)$ for the Triangle Network	
	with initial state ISS (where node a is infectious and nodes b and c	
	are susceptible)	152
5.5	Convergence of the variance of $\log(S/A)$ for the Triangle Network	
	with initial state ISS	153
5.6	Expected number of times each node is infected during the epidemic	
	for the triangle and line networks with $N = 3$ nodes	155
5.7	Expected number of times each node is infected during the epidemic	
	for the complete and square networks with $N = 4$ nodes	156
5.8	Expected number of times each node is infected during the epidemic	
	for the star network with $N = 4$ nodes	157
5.9	Expected number of times each node is infected during the epidemic	
	for the toast network with $N = 4$ nodes	158
5.10	Expected number of times each node is infected during the epidemic	
0.10	for the line network with $N = 4$ nodes.	159
5 1 1	Expected number of times each node is infected during the epidemic	100
0.11	for the follipop network with $N = 4$ nodes	160
	for the follop hetwork with $N = 4$ houss	100
6.1	Schematic of a line of triangles network	163
6.2	Expected number of times each node is infected during the epidemic	
	for the $LoT(6)$.	168
6.3	Expected number of times each node is infected during the epidemic	
	for the LoT(9). \ldots	169
7.1	Expected number of times each node is infected during the epidemic	
	for the triangle and line networks with $N = 3$ nodes	179
7.2	Expected number of times each node is infected during the epidemic	
	for the complete and square networks with $N = 4$ nodes	180
7.3	Expected number of times each node is infected during the epidemic	
	for the star network with $N = 4$ nodes. \ldots \ldots \ldots \ldots \ldots	181
7.4	Expected number of times each node is infected during the epidemic	
	for the toast network with $N = 4$ nodes	182
7.5	Expected number of times each node is infected during the epidemic	
	for the line network with $N = 4$ nodes	183
7.6	Expected number of times each node is infected during the epidemic	
-	for the lollipop network with $N = 4$ nodes	184
A.1	Transition diagram for the line network with $N = 3$ nodes	197

A.2	Numerical solution of the system of differential equations for an SIR	
	model on a line network with $N = 3$ nodes	202
A.3	Transition diagram for the complete network with ${\cal N}=4$ nodes. $\ .$.	205
A.4	Numerical solution of the system of differential equations for an SIR	
	model on a complete network with $N = 4$ nodes	208
A.5	Transition diagram for the square network with $N=4$ nodes	210
A.6	Numerical solution of the system of differential equations for an SIR	
	model on a square network with $N = 4$ nodes	214
A.7	Transition diagram for the star network with $N=4$ nodes	216
A.8	Numerical solution of the system of differential equations for an SIR	
	model on a star network with $N = 4$ nodes	221
A.9	Transition diagram for a toast network with $N = 4$ nodes	223
A.10	Numerical solution of the system of differential equations for an SIR	
	model on a toast network with $N = 4$ nodes	228
A.11	Transition diagram for a line network with $N = 4$ nodes	230
A.12	Numerical solution of the system of differential equations for an SIR	
	model on a line network with $N = 4$ nodes	236
R 1	Convergence plots for the probability the infection reaches N and the	
D.1	probability the final size equals N in a $LoT(21)$ network	240
B 2	Absolute value of the difference between analytic and stochastic re-	210
D.2	sults for the probability infection ends at each node in a LoT network.	. 241
C.1	Transition state diagram for the SIS model on a line network of	
	N = 3 nodes	242
C.2	Transition state diagram for the SIS model on a complete network	
	of $N = 4$ nodes	250
C.3	Transition state diagram for the SIS model on a square network of	
	N = 4 nodes	254
C.4	Transition state diagram for the SIS model on a star network of	
	N = 4 nodes	260
C.5	Transition state diagram for the <i>SIS</i> model on a toast network of	
	N = 4 nodes	266
C.6	Transition state diagram for the SIS model on a line network of	2=0
	N = 4 nodes	270
D.1	Schematic of the initial state SSI for the Line Network with $N = 3$	
	nodes	273

D.2	Convergence of the variance of $\log(S/A)$ for the Line Network with	
	initial state SSI	274
D.3	Convergence of the variance of $\log(S/A)$ for the Line Network with	
	initial state SSI	275
D.4	Schematic of the initial state $ISSS$ for the Complete Network with	
	N = 4 nodes	276
D.5	Convergence of the variance of $\log(S/A)$ for the Complete Network	
	with initial state $ISSS$	277
D.6	Convergence of the variance of $\log(S/A)$ for the Complete Network	
	with initial state $ISSS$	278
D.7	Schematic of the initial state where node a is infectious for the Line	
	of Triangles Network with $N = 6$ nodes	279
D.8	Convergence of the variance of $\log(S/A)$ for the Line of Triangles	
	Network with initial state <i>ISSSSS</i>	279

List of Tables

2.1	Triangle network final size PMFs 35
2.2	Lollipop network final size PMFs
2.3	Expressions for the Expected Final Size ($\mathbb{E}[\text{Final Size}]$) of an
	SIR epidemic starting with one infectious node
2.4	Intersections of Expected Final Size expressions
2.5	Expected Final Size for an SIR epidemic and network clus-
	tering coefficients
3.1	Final size probability mass functions for LoT(6) with $I_0 = a$
	and $\mathbf{I}_0 = c$
3.2	Probability each node ever gets infected in the $LoT(6)$ net-
	work
4.1	Comparison of R_0 for SIR models on heterogeneous popula-
	tions
4.2	Next Generation Matrices and R_0 for small networks 120
4.3	R_0 estimates for influenza
4.4	Expected Final Size (EFS) for influenza on small networks . 122
5.1	Cumulative Incidence (C.I) and Expected Time to Absorp-
	tion, E[Time to Abs], for an SIS epidemic on small networks. 154
6.1	Cumulative Incidence (C.I) and Expected Time to Absorp-
	tion for an SIS epidemic on a LoT network
7.1	R_0 for rabies and chlamydia trachomatis on small networks. 177
7.2	Cumulative Incidence (C.I) and Expected Time to Absorp-
	tion, E[Time to Abs], for an SIS epidemic on small networks.178
A.1	Final Size PMFs
A.2	Complete network final size PMFs
A.3	Square Network Final Size PMFs 209

A.4	Star Network final size PMFs	217
A.5	Toast network final size PMFs	224
A.6	Line network final size PMFs	231
B.1	Stochastic Vs Analytic Final Size Results for LoT Network	
	with $N = 6$ nodes	237
B.2	Probability that each node ever becomes infected in the LoT	
	network with $N = 6$	238
B.3	The probability infection reaches each node and then stops,	
	given $I_0 = a$. $P_{end}(x)$ is the probability that the infection ends at	
	node x	239