

# A stochastic evolutionary model for capturing human dynamics

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## Abstract

The recent interest in human dynamics has led researchers to investigate the stochastic processes that explain human behaviour in various contexts. Here we propose a generative model to capture the dynamics of survival analysis, traditionally employed in clinical trials and reliability analysis in engineering. We derive a general solution for the model in the form of a product, and then a continuous approximation to the solution via the renewal equation describing age-structured population dynamics. This enables us to model a wide range of survival distributions, according to the choice of the mortality distribution. We provide empirical evidence for the validity of the model from a longitudinal data set of popular search engine queries over 114 months, showing that the survival function of these queries is closely matched by the solution for our model with power-law mortality.

*Keywords:* human dynamics, generative model, survival analysis, power-law mortality, Weibull distribution

## 1 Introduction

Recent interest in complex systems, such as social networks, the world-wide-web, email networks and mobile phone networks [Bar07], has led researchers to investigate the processes that could explain the dynamics of human behaviour within these networks. Barabási [Bar05] suggested that the bursty nature of human behaviour, for example, when measuring the inter-event response time of email communication, is a result of a decision-based queuing process. In particular, humans tend to prioritise actions, for example, when deciding which email to respond to, and therefore a priority queue model was proposed in [Bar05], leading to a heavy-tailed power-law distribution of inter-event times. The availability of large data sets, such as mobile phone records, has widened the applicability of human dynamics investigation, for example, in an attempt by Schneider et al. [SBCG13] to uncover the characteristics of daily mobility patterns. Human dynamics is not limited to the study of behaviour within communication networks, as can be seen, for example, by a recent proposal of Mitnitski et al. [MSR13], who apply a simple stochastic queueing model to the complex phenomenon of aging in order to illustrate how health deficits accumulate with age.

Survival analysis [KK12] provides statistical methods to estimate the time until an event occurs, known as the *survival time*. Typically, an event in a survival model is referred to as a *failure*, as it often has negative connotations, such as mortality or the contraction of a disease, although it could, in principle, also be positive, such as the time to return to

work or to recover from a disease. In the context of email communication mentioned above, an event might be a reply to an email. Traditional applications of survival analysis are in clinical trials [FL00], and in understanding the mechanisms in biological ageing [GG01]. The methods used in survival analysis overlap with those used in engineering for reliability life data analysis [OK12]. Reliability engineering has many applications, for example, in manufacturing processes, and in software design and testing. However, one can envisage that survival analysis would find application in newer human dynamics scenarios in complex systems, such as those arising in social and communication networks [Bar05, CGW<sup>+</sup>08, MAAJ13].

Of particular interest to us has been the formulation of a *generative model* in the form of a stochastic process by which a complex system evolves and gives rise to a power law or other distribution [FLL07, FLL12]. This type of research builds on the early work of Simon [Sim55], and the more recent work of Barabási's group [AB02] and other researchers [BSV07]. In the context of human dynamics, the priority queue model [Bar05] mentioned above is a generative model characterised by a heavy-tailed distribution.

In the bigger picture, one can view the goal of such research as being similar to that of *social mechanisms* [HS98], which looks into the processes, or mechanisms, that can explain observed social phenomena. Using an example given in [Sch98], the growth in the sales of a book can be explained by the well-known logistic growth model [TW02], and more recently we have shown that the process of conference registration with an early bird deadline can be modelled by bi-logistic growth [FLL13]. Such research can also be grounded within the field of sociophysics [Gal08, CFL09], which applies methods from physics to explain social phenomena such as opinion dynamics. Critical phenomena are important here, where a transition to global behaviour emerges from the interactions of many individuals. The individuals may be neurons as in [LAE<sup>+</sup>12], where criticality emerges as neuron cooperation, or people's decisions as in [PS10], where the popularity of movies emerges as collective choice behaviour.

In [FLL14] we proposed a simple generative model to capture the essential dynamics of survival analysis applications. For this purpose, we make use of an urn-based stochastic model, where the *actors* are called *balls*, and a ball being present in *urn<sub>i</sub>*, the *i*th urn, indicates that the actor represented by the ball has so far survived for *i* time steps. An actor could, for example, be a subject in a clinical trial, an email that has not yet been replied to, or an ongoing phone call. As a simplification, we assume that time is discrete and that, at any given time, one ball may join the system with a fixed *birth* probability. Alternatively, with a fixed probability, an existing ball in the system may be chosen uniformly at random and discarded, i.e. a *mortality* (or death) event occurs. It is evident that, at any given time, say *t*, we may have at most one ball in *urn<sub>i</sub>*, for all  $i \leq t$ .

The main result in [FLL14] was to derive a power-law distribution for the probability that, after *t* steps of the stochastic process outlined above, there is a surviving ball in *urn<sub>i</sub>*. Thus, in our model, the *survival function* [KK12], which gives the probability that an actor (in our model, a ball) survives for more than a given time, can be approximated by a power-law distribution. It is interesting to observe that the resulting distribution has two parameters, *i* and *t*, as in [FLL12], whereas most previously studied generative stochastic models [AB02, New05], including those in our previous work, for example [FLL07], result in steady state distributions that are asymptotic in *t* to a distribution with a single parameter *i*.

Here we relax the stipulation that balls are discarded according to a uniform distribution and allow the probability of mortality to take a general form. This will enable us to derive a wide range of distributions from the generative model, and of particular interest is the case

when mortality follows a power-law distribution. Our model can be described by a difference equation that has an explicit solution in the form of a product. The difference equation can be approximated by a partial differential equation that coincides with the renewal equation from age-structured population dynamics with a constant birth rate [Cha94, LB08]. More specifically, we show that, by choosing the appropriate mortality distribution, the survival distribution of actors will follow an exponential, power-law or Weibull distribution. The Weibull distribution [Rin09] is of particular interest due to its prevalence in modelling *life data* (also known as survival data, time to event data, or time to failure data) [KK12, OK12]. It also has application in the instance theory of automaticity [Col95], where it is argued that the retrieval time of traces from memory follow a Weibull distribution, and more recently as a model for Internet response times [CM06], where it is shown to be a better fit to the data than a power-law distribution. We provide empirical evidence for the validity of the model from a longitudinal data set of popular search engine queries over 114 months, showing that the survival function of these queries closely follows the distribution generated by our model.

The rest of the paper is organised as follows. In Section 2, we present our stochastic urn-based model that provides us with a mechanism to model the essential dynamics of survival models. We then derive a difference equation to describe the process and obtain its solution in the form of a product. In Section 3, we provide a continuous approximation to the model, which has a solution in the form of an integral. In Section 4, we derive the resulting distributions in the continuous case for several mortality distributions; in particular, when the mortality distribution is a power law, we obtain a Weibull distribution. In Section 5, we apply our generative model to the survival of popular search engine queries posted on Google Trends ([www.google.com/trends/hottrends](http://www.google.com/trends/hottrends)). Finally, in Section 6, we give our concluding remarks.

## 2 An Evolutionary Urn Transfer Model

In this section we formalise a stochastic urn model that allows us to model the dynamic aspects of a complex system, and then present the difference equations that describe the model. This model is a direct extension of the one introduced in [FLL14], in that it caters for an arbitrary mortality distribution.

We assume a countable number of urns,  $urn_0, urn_1, \dots$ , where a *ball* (or *actor*) in  $urn_i$  is said to be of *age*  $i$ . Initially, all the urns are empty. We define a stochastic process [Ros96] where, at any time  $t$ ,  $t \geq 1$ , a new ball may be *born* by inserting it into  $urn_0$ , and an existing ball of age  $i$  can *die* by being discarded from  $urn_i$ , for all  $i > 0$ .

For a given age  $i$  and time  $t$ , we let  $\mu(i, t)$  be the probability that a ball in  $urn_i$  dies at time  $t$ ;  $\mu(i, t)$  is known as the *mortality distribution*. We always require that  $\mu(0, t) = 0$  for all  $t$ . Finally,  $urn_i$  is empty when  $i > t$ .

At time  $t$ , the stochastic process then proceeds as follows in order to obtain the configuration at time  $t + 1$ , where  $t \geq 1$ .

- (i) For each  $i$ ,  $0 \leq i \leq t$ , if  $urn_i$  is non-empty then, with probability  $\mu(i, t)$ , the ball in  $urn_i$  is discarded.
- (ii) Next, the ages of all balls remaining in the system are incremented by 1, i.e. a ball in  $urn_i$  is moved to  $urn_{i+1}$ , for each  $i$ .

(iii) Finally, with probability  $p$ , where  $0 < p < 1$ , a birth occurs, i.e. a ball is inserted into  $urn_0$ .

We now let  $F(i, t) \geq 0$  be a discrete function denoting the probability that there is a ball in  $urn_i$  at time  $t$ . Initially, we set  $F(0, 0) = p$  and  $F(i, 0) = 0$  for all  $i > 0$ .

The dynamics of the model can be captured by the following two equations:

$$F(0, t) = p \quad \text{for } t \geq 0, \quad (1)$$

and

$$F(i + 1, t + 1) = F(i, t) - \mu(i, t)F(i, t) \quad \text{for } 0 \leq i \leq t. \quad (2)$$

We can expand (2) to obtain

$$F(i + 1, t + 1) = p \prod_{j=1}^i (1 - \mu(j, t - i + j)). \quad (3)$$

### 3 A Stochastic Model Based on Population Dynamics

In this section, we present an approximate solution to the difference equation (2), by approximating it by a first-order hyperbolic partial differential equation [Lax06]. This equation is the same as that used in age-structured models of population dynamics [Cha94]. We note that, in our model, the birth rate  $p$  is constant, rather than the more complex dynamics where the birth rate is determined by a distribution that depends on the ages of individuals and possibly on the time  $t$ .

We first rewrite (2) in the form:

$$F(i + 1, t + 1) - F(i + 1, t) + F(i + 1, t) - F(i, t) + \mu(i, t)F(i, t) = 0, \quad (4)$$

and then approximate the discrete function  $F(i, t)$  by a continuous function  $f(i, t)$ , with  $\mu(i, t)$  now being a continuous density function. We then approximate

$$F(i + 1, t + 1) - F(i + 1, t) \quad \text{by} \quad \frac{\partial f(i, t)}{\partial t}$$

and

$$F(i + 1, t) - F(i, t) \quad \text{by} \quad \frac{\partial f(i, t)}{\partial i}.$$

From (4) we thus derive the first-order hyperbolic partial differential equation,

$$\frac{\partial f(i, t)}{\partial t} + \frac{\partial f(i, t)}{\partial i} + \mu(i, t)f(i, t) = 0. \quad (5)$$

Note that, by (1),  $f(0, t) = p$  for all  $t$ .

Equation (5) is the well-known *transport equation* in fluid dynamics [Lax06], and the *renewal equation* in population dynamics [PR91, Cha94, LB08]. Following Equation 1.22 in [Cha94], the solution of (5), when  $i \leq t$ , is given by

$$f(i, t) = f(0, t - i) \exp \left( - \int_0^i \mu(i - s, t - s) ds \right). \quad (6)$$

## 4 Choosing the mortality distribution

In this section, we make use of the generality of our model by investigating four special cases of the mortality distribution. We note that  $\mu(i, t)$  can be viewed as a *discrete hazard function* [BG03], denoting the conditional probability that an actor of age  $i$  fails at time  $t$ , given that this actor did not fail previously.

In Subsection 4.1, we look at the case when the mortality distribution is constant. In Subsection 4.2, we look at the case when the mortality distribution is independent of age. In Subsection 4.3, we look at the case when the mortality distribution is preferential. Finally, in Subsection 4.4, we look at the case when the mortality distribution is a power law in the age of the actor.

### 4.1 Constant mortality

In the simplest case, we let

$$\mu(i, t) = C, \tag{7}$$

for  $i > 0$  and some positive constant  $C$ .

Substituting this into (6) and using the boundary condition (1), we obtain

$$f(i, t) = p \exp(-Ci),$$

which is the survival function of the exponential distribution, with rate parameter  $C$ .

### 4.2 Age-independent mortality

Let

$$\mu(i, t) = \mu(t) = \frac{\kappa}{t}, \tag{8}$$

for  $i > 0$  and some positive constant  $\kappa$ . In this case mortality does not depend on  $i$ , the age of the actor, so all actors who are alive at time  $t$  are equally likely to die.

Substituting (8) into (6), we obtain

$$\begin{aligned} f(i, t) &= p \exp\left(-\int_0^i \frac{\kappa}{t-s} ds\right) \\ &= p \exp\left(\kappa \ln\left(\frac{t-i}{t}\right)\right) \\ &= p \left(1 - \frac{i}{t}\right)^\kappa, \end{aligned}$$

which is a power-law distribution in  $(t-i)/t$ , as was derived from first principles in [FLL14].

### 4.3 Preferential mortality

Let

$$\mu(i, t) = \frac{\kappa i}{t^2}, \tag{9}$$

where  $\kappa$  is a constant. In this case mortality is a function of both  $i$  and  $t$ , where at a given time instant an older actor is more likely to die than a younger one. It is interesting to

note that preferential mortality, being proportional to the age  $i$ , has some resemblance to the preferential attachment rule in evolving networks [AB02], where the probability that a node (or actor) gains a new link is proportional to the number of links it already has.

Substituting (9) into (6) we obtain

$$\begin{aligned} f(i, t) &= p \exp \left( - \int_0^i \frac{\kappa(i-s)}{(t-s)^2} ds \right) \\ &= p \exp \left( -\kappa \left( \ln \left( \frac{t}{t-i} \right) - \frac{i}{t} \right) \right) \\ &= p \exp \left( \frac{\kappa i}{t} \right) \left( 1 - \frac{i}{t} \right)^\kappa, \end{aligned}$$

which is a power-law distribution with an exponential correction.

#### 4.4 Power-law mortality

Let

$$\mu(i, t) = \mu(i) = \lambda(1 + \rho) i^\rho, \quad (10)$$

for  $i > 0$ , and some *shape* parameter  $\rho$ ,  $-1 \leq \rho \leq 0$ , and *scale* parameter  $\lambda > 0$ . We note that, in this case, mortality is time invariant.

Substituting (10) into (6) we obtain

$$\begin{aligned} f(i, t) &= p \exp \left( - \int_0^i \lambda(1 + \rho) (i-s)^\rho ds \right) \\ &= p \exp \left( -\lambda i^{1+\rho} \right), \end{aligned} \quad (11)$$

which, when divided by  $p$ , is the survival function of the Weibull distribution [Rin09], also known as the stretched exponential function [LS98]. (We note that our definition of the scale parameter is slightly different from that given in [Rin09].) The Weibull distribution is widely used in survival models [KK12] and reliability engineering [OK12], and it is therefore important to be able to model it.

Inspecting (10), we note that, in our model, the probability of mortality decreases with age. The survival probability  $f(i, t)$  also decreases with age, and decreases faster for larger  $\rho$ . We observe that this degenerates to the constant mortality case when  $\rho = 0$ , and that  $f(i, t)$  approaches a constant as  $\rho$  gets close to  $-1$ .

Substituting (10) into (3), with  $k \geq 0$ , we obtain

$$\frac{F(i+1, t+1)}{F(k, t+1)} = \prod_{j=k}^i (1 - \lambda(1 + \rho)j^\rho). \quad (12)$$

Taking logarithms in (12) and using the approximation  $\ln(1+x) \approx x$ , which holds for small  $x$ , we obtain

$$\ln \frac{F(i+1, t+1)}{F(k, t+1)} \approx - \sum_{j=k}^i \lambda(1 + \rho)j^\rho. \quad (13)$$

Using the first two correction terms of the Euler-Maclaurin summation formula [Apo99, Lam01] to approximate the right-hand side of (13) we obtain

$$\begin{aligned} \sum_{j=k}^i \lambda(1+\rho)j^\rho &\approx \int_k^i \lambda(1+\rho)x^\rho dx + \frac{\lambda(1+\rho)(i^\rho + k^\rho)}{2} + \frac{\lambda(1+\rho)\rho(i^{\rho-1} - k^{\rho-1})}{12} \\ &= \lambda(i^{1+\rho} - k^{1+\rho}) + \frac{\lambda(1+\rho)(i^\rho + k^\rho)}{2} + \frac{\lambda(1+\rho)\rho(i^{\rho-1} - k^{\rho-1})}{12}. \end{aligned} \quad (14)$$

Substituting (14) into (13) and rearranging, we obtain

$$-\lambda i^{1+\rho} \approx \ln\left(\frac{F(i+1, t+1)}{F(k, t+1)}\right) - \lambda k^{1+\rho} + \frac{\lambda(1+\rho)(i^\rho + k^\rho)}{2} + \frac{\lambda(1+\rho)\rho(i^{\rho-1} - k^{\rho-1})}{12}. \quad (15)$$

## 5 Application to the Survival of Popular Search Engine Queries

As mentioned in the introduction, survival analysis [KK12], dealing with the analysis of *time-to-event* data, is well established within the statistics community, and has many applications in disparate fields. In the context of human dynamics, survival analysis has recently been applied to large data sets. These include the analysis of phone call durations [VAFL10], the investigation of how long Wikipedia editors remain active [ZPL12], and the analysis of completion rates for students using intelligent tutoring systems [EB14].

In our model, the objects being monitored are represented by balls and they are considered to have survived for as long as they remain in the system. A death event is modelled by discarding a ball, and a birth event is modelled by inserting a new ball into the first urn. Our stochastic model has three input parameters: the birth probability  $p$ , the mortality distribution  $\mu(i, t)$ , and the time  $t$  at which the system is observed. Given these parameters, the survival probability of a ball in *urn* $_i$  at time  $t$ , where  $i \leq t$ , is approximated by  $f(i, t)$  as given by (6), which depends on the form of the mortality distribution  $\mu(i, t)$ . In other words, given  $t$ ,  $f(i, t)$  is the probability that a new ball enters the system at time  $t - i$  and survives for at least  $i$  steps before it is discarded. In our empirical analysis below, we will make use of power-law mortality, which leads to the Weibull distribution, as in (11).

In survival analysis, we are often interested in the *survival function*  $S(\theta)$  [KK12], which represents the probability that a patient in a given study survives for longer than a specified time  $\theta$ . The survival function is usually estimated via a step function by computing the probability that a patient survives until time  $\theta$ , for  $\theta = 1, 2, \dots, t$ . This step function is known as the *Kaplan-Meier estimator* [KM58, KK12]. By comparing (12), or the more general (3), with the Kaplan-Meier estimator for the survival function [KM58, equation (2b)], the latter is seen to be analogous to  $F(i, t)$  for an actor that was born at time  $t - i$ ; more specifically,  $S(i) \approx F(i, t)/p$ .

We note that, although in theory the survival function  $S(\theta)$  does not depend on the length  $t$  of the trial, in practice the Kaplan-Meier estimate will be more accurate for longer trials. On the other hand, this estimate is more accurate when most of the patients are still present in the study, since, when there are only a few patients left, the estimate may be inaccurate [RNP<sup>+</sup>10].

The Kaplan-Meier estimator also takes into account *censored* data [KK12], when, for example, a patient drops out before the end of the study period. Although our evolutionary urn transfer model does not explicitly include censoring, it could be incorporated by allowing the possibility that when a ball is discarded it may be counted as either a death or censoring event. We further note that, while in traditional survival models patients join a study in batches, in our model individual balls continue to join the system with a fixed probability. Our model could be generalised to allow several balls to join the system at any given time, and also by letting the arrival probability  $p$  depend on  $t$ ; we leave consideration of such enhancements for future work.

As a proof of concept for the model with power-law mortality, we analyse the survival of queries in the top-10 Google Trends “hot searches” ([www.google.com/trends/hottrends](http://www.google.com/trends/hottrends)). Data was collected monthly for the top-10 “hot searches” over 114 months from January 2004 until June 2013, for six categories (together with their subcategories in each case): Business & Politics (or simply Business), Entertainment, Nature & Science (or simply Science), Shopping & Fashion (or simply Shopping), Sports, and Travel & Leisure (or simply Travel). The number of distinct queries per category over the period is shown in Table 1. It is apparent from this statistic that the top-10 queries from Shopping change the least, while those from Entertainment change the most.

Data set	Number of queries
Business	318
Entertainment	1672
Science	150
Shopping	107
Sports	774
Travel	342
All Categories	3363

Table 1: Number of top-10 queries collected from Google Trends.

In this data set, the balls are top-10 queries, a death event occurs when a query leaves the top-10 in a given month, and a birth event occurs when a new query joins the top-10 in a given month (note that time is discrete and is measured in months). As we are examining power-law mortality, queries leave the top-10 according to (10). Thus, when  $\rho$  is non-zero, the probability of mortality decreases with age. As a result, a substantial number of queries are popular for a short duration, while the popularity of others lasts for much longer; we note that a similar observation, in the context of the popularity of movies, was made in [PS10]. Returning to our theme of human dynamics [CFL09], our stochastic urn model with power-law mortality contributes to a better understanding of collective phenomena, such as popularity, and how such global behaviour emerges from the decisions of individuals.

We first outline the methodology we have used to validate and evaluate our model, assuming power-law mortality as in (10). We then give further details, before discussing and analysing the results.

- (I) First, to obtain estimates of  $\lambda$  and  $\rho$ , we perform least-squares curve fitting to the values



of the product on the right-hand side of (12) for  $i = 1, 2, \dots, 114$ , with  $k = 0$ , using the Kaplan-Meier estimates computed from the raw data.

- (II) We use  $\lambda$  and  $\rho$  from (I) to compute, for each  $i$ , the product on the right-hand side of (12), with  $k = 0$ ; we call this the *product data*. We then repeat the least-squares curve fitting using these values as a quick check that the  $\lambda$  and  $\rho$  obtained are consistent with those from (I).
- (III) Next we run simulations using the parameters  $\lambda$  and  $\rho$  from (I), and  $p = 0.9$ . Using the averaged values of  $F(i, t)$  from the simulations, we again repeat the least-squares curve fitting, with  $k = 0$ , to obtain new values for  $\lambda$  and  $\rho$ ; these are compared to those from (I) for consistency.
- (IV) We compute the  $D$  values from a Kolmogorov-Smirnov test to check whether the Kaplan-Meier estimates, the product data and the averaged simulation data are likely to have all come from the same distribution.
- (V) Lastly, we adjust the averaged values of  $F(i, t)$  from the simulation using the Euler-Maclaurin correction, as on the right-hand side of (15), with  $k = 10$  and the values of  $\lambda$  and  $\rho$  obtained from step (III). We then use nonlinear regression to fit a Weibull distribution to the exponential of the adjusted estimates in (15). We compare the  $\lambda$  and  $\rho$  from this Weibull fit to those from (III), in order to check the plausibility of using the Weibull distribution as a continuous approximation to our model.

We first computed the Kaplan-Meier estimates from the raw data sets for the individual six categories and for their aggregation (All Categories). Recalling that the survival function  $S(i) \approx F(i, t)/p$ , following (I), using Matlab we then obtained estimates for  $\lambda$  and  $\rho$  by nonlinear least-squares regression of  $S(i)$  on  $i$  for fitting function (12), for  $i = 1, 2, \dots, 114$ , with  $k = 0$ . The estimated parameters  $\lambda$  and  $\rho$  are shown in the rows of Table 2, together with the coefficient of determination  $R^2$  [Mot95]; these show a very good fit for all of the categories. We observe that the  $R^2$  values for Science and Shopping are somewhat worse than the others, which could be attributed to the fact the number of queries in these categories is significantly smaller than the others, as can be seen from Table 1. Nonlinear least-squares curve fitting to the product data obtained using (12), as in (II), yields perfect fits, as expected.

Data set	$\lambda$	$\rho$	$R^2$
Business	1.5576	-0.8321	0.9818
Entertainment	1.7877	-0.7453	0.9957
Science	0.7575	-0.8318	0.9303
Shopping	0.4736	-0.7608	0.9240
Sports	3.1986	-0.8666	0.9967
Travel	3.5141	-0.9291	0.9760
All Categories	4.5262	-0.9134	0.9955

Table 2: Nonlinear least-squares regression with fitting function (12) of the Kaplan-Meier estimators.

To test the validity of the model, as in (III), we then carried out simulations in Matlab of the stochastic urn transfer model using the values of  $\lambda$  and  $\rho$  shown in Table 2. We chose the value  $p = 0.9$  for all simulations, after running some sample simulations with other values of  $p$ . The value of  $p$  is not critical since, as can be seen from (3),  $p$  is merely a scaling factor. The simulations were run for 114 steps, one for each month, for each of the categories, and these were repeated  $10^5$  times. For each category, we then calculated the average value of  $F(i, t)$  for  $i = 1, 2, \dots, t$ , over the  $10^5$  runs. The results of nonlinear least-squares curve fitting to these average values are shown in Table 3. Comparing Table 3 with Table 2 shows all the values of  $\lambda$  and  $\rho$  to be very close.

To check the closeness between the Kaplan-Meier estimates, the product data and the averaged simulation data, as in (IV), we performed three Kolmogorov-Smirnov 2-sample 2-tailed tests, as described in Section 6.6.4 of [SC88]. Assuming the null hypothesis to be that the Kaplan-Meier estimates, the product data and the averaged simulation data all come from the same population distribution, the critical value at significance level  $\alpha = 0.05$  is 0.1801 for a sample of 114 (number of months). The  $D$  values for the three pairwise tests are shown in Table 4. It can be seen that, in all cases, the values of the test statistic  $D$  are smaller than the critical value. Hence, we cannot reject the null hypothesis at significance level  $\alpha = 0.05$ . The values in the Sim-Prod column show that the distributions of the product data and averaged simulation data are extremely close, which is unsurprising since these are both derived directly from our model. We observe that the values in the other two columns are generally smaller for categories with a larger number of queries. We also note that, even at significance level  $\alpha = 0.10$ , where the critical value is 0.1616, the null hypothesis cannot be rejected.

Data set	$\lambda$	$\rho$	$R^2$
Business	1.5572	-0.8321	0.9999
Entertainment	1.7908	-0.7455	0.9999
Science	0.7585	-0.8320	0.9999
Shopping	0.4755	-0.7615	0.9999
Sports	3.1998	-0.8666	0.9999
Travel	3.4849	-0.9286	0.9999
All Categories	4.5555	-0.9139	0.9999

Table 3: Nonlinear least-squares regression with fitting function (12) of the simulated data, using  $\lambda$  and  $\rho$  from Table 2.

In order to fit a Weibull distribution to the averaged simulation data, following (V), we first adjusted the data as on the right-hand side of (15), in order to incorporate the first two correction terms in the Euler-Maclaurin summation formula. The value of  $k$  was chosen so that the error due to using the approximation  $\ln(1+x) \approx x$  is small. We then calculated the right-hand side of (15) for each value of  $i$  from  $k$  to  $t$ , using the values of  $F(i+1, t+1)$  and  $F(k, t+1)$  from the simulation, and the values of  $\lambda$  and  $\rho$  from Table 3. We then applied the exponential function to these values from (15) for each  $i$ , and used non-linear regression to fit the Weibull distribution in (11). We chose  $k = 10$  after inspecting the values of  $\lambda$  and  $\rho$  for various values of  $k$  from 1 to 20, and comparing these to the corresponding values for the averaged simulation data in Table 3. The results for  $k = 10$  are shown in the rows of Table 5;

Data set	KM-Sim	KM-Prod	Sim-Prod
Business	0.0567	0.0561	0.0037
Entertainment	0.0189	0.0193	0.0030
Science	0.1082	0.1039	0.0046
Shopping	0.0756	0.0734	0.0052
Sports	0.0268	0.0246	0.0044
Travel	0.0741	0.0724	0.0055
All Categories	0.0250	0.0219	0.0031

Table 4: The  $D$  values for a 2-sample, 2-tailed Kolmogorov-Smirnov tests.

the  $R^2$  values indicate an almost perfect fit in all cases. It can be seen that the values of  $\lambda$  and  $\rho$  shown in Table 5 for the Weibull fit to the adjusted simulation data closely match those shown in Table 3 for the averaged simulation data. All the  $\rho$  values are between 0 and  $-1$ , as expected.

Data set	$\lambda$	$\rho$	$R^2$
Business	1.5232	-0.8264	0.9991
Entertainment	1.7051	-0.7320	0.9991
Science	0.7419	-0.8268	0.9992
Shopping	0.4589	-0.7538	0.9995
Sports	3.1203	-0.8608	0.9992
Travel	3.4555	-0.9262	0.9989
All Categories	4.4918	-0.9105	0.9989

Table 5: Nonlinear least-squares regression to a Weibull for the adjusted simulation data with  $k = 10$ .

## 6 Concluding Remarks

We have proposed a stochastic evolutionary urn model for survival analysis applications in the context of human dynamics. In our model, actors (represented by balls) remain in the system and survive until they die (i.e. are discarded) according to a specified mortality distribution, which may take a general form. A solution to the equations describing the model was obtained in the form of a product (3). We then obtained a continuous approximation to the solution (6) via the renewal equation from age-structured population dynamics. This provides a continuous analogue to our discrete stochastic urn-based model. Power-law mortality, which in the continuous case gives rise to the Weibull distribution (11), was used to model the survival of popular search engine queries. This could also be used to analyse the survival of Wikipedia editors [ZPL12], as well as other data sets relating to human behaviour.

Generative models, such as the one we have presented, have the potential to explain observed social phenomena and, more specifically, social mechanisms and the emergence of collective behaviour, as discussed in the introduction. Moreover, they allow us to gain insight

into the underlying processes and may also be useful for prediction purposes [HJS01]. In this context, extending the survival model, as in the Cox proportional hazard model [KK12], to allow the inclusion of features (known as *risk factors*) could give rise to more accurate predictions [LMS12].

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