



# MATHEMATICAL FRONTIERS

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**Board on  
Mathematical Sciences & Analytics**

# MATHEMATICAL FRONTIERS

## 2018 Monthly Webinar Series, 2-3pm ET

**February 13:**      *Recording posted*  
*Mathematics of the Electric Grid*

**March 13:**          *Recording posted*  
*Probability for People and Places*

**April 10:**  
*Social and Biological Networks*

**May 8:**  
*Mathematics of Redistricting*

**June 12:**  
*Number Theory: The Riemann Hypothesis*

**July 10:** *Topology*

**August 14:**  
*Algorithms for Threat Detection*

**September 11:**  
*Mathematical Analysis*

**October 9:** *Combinatorics*

**November 13:**  
*Why Machine Learning Works*

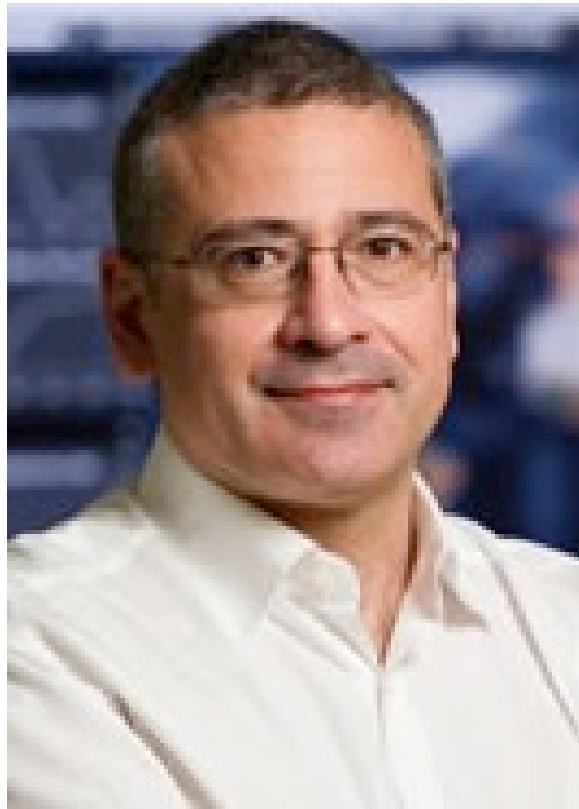
**December 11:**  
*Mathematics of Epidemics*

# MATHEMATICAL FRONTIERS

## Social and Biological Networks



**Nina H. Fefferman,**  
University of Tennessee, Knoxville



**Alessandro Vespignani,**  
Northeastern University



**James H. Curry,**  
University of Colorado, Boulder

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# MATHEMATICAL FRONTIERS

## Social and Biological Networks



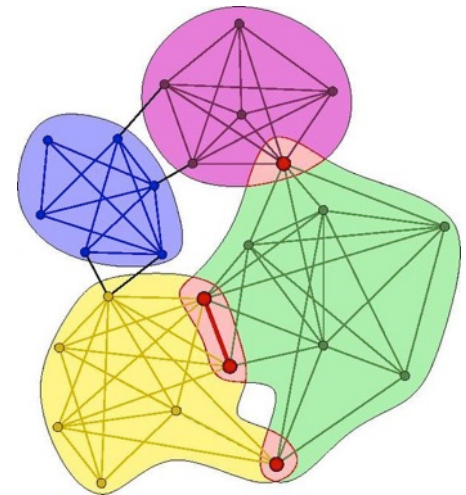
Nina H. Fefferman,  
University of Tennessee, Knoxville

*Associate Professor  
in the departments of  
Ecology and Evolutionary Biology  
& Mathematics*

## The Evolution of Social Systems

# Animal Social Networks Questions

- How do groups form?
- Who is important/in charge?
- Are there distinct communities?
- How does the social network affect ongoing biological processes?
  - Mating
  - Disease spread\*
- How do groups change over time?
- How did group behaviors evolve?





# How Groups of Animals Organize

## Solitary



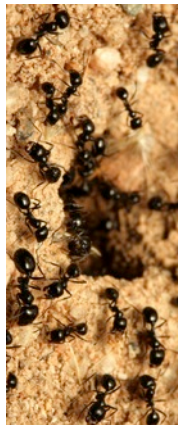
## Gregarious



## Social



## Eusocial



*There are different costs and benefits to each strategy*

# Who Benefits and How?

- Benefits of Group Success
  - Diffusion of risk from predators
  - Increased foraging success
  - Better engineering
- Costs of Group Participation
  - Attract predators
  - Competition for food/mates
  - Disease transmission



From telegraph.co.uk



# Biology Question, Math Answer

## *How do you Evolve these different strategies?*

- Main idea of evolution:

Traits survive and spread if they improve survival and/or reproduction of individuals that carry them

Social systems = many individuals, many roles

- How to study them?



# But Genes are Carried by Individuals

- We need Multilevel Selection:

		ORG	
		+	-
IND	+	Selected <u>For</u>	If $  \text{IND}   >   \text{ORG}  $ : <u>For</u> <u>Against</u> If $  \text{IND}   <   \text{ORG}  $ :
	-	If $  \text{IND}   <   \text{ORG}  $ : <u>For</u> <u>Against</u> If $  \text{IND}   >   \text{ORG}  $ :	Selected <u>Against</u>

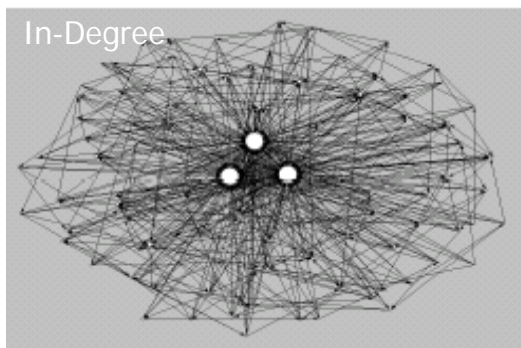
*Reproduced from Hock, Ng and Fefferman, 2010*

- For social systems, this means NETWORKS!

# We build a mathematical abstraction and use it for computational experiments

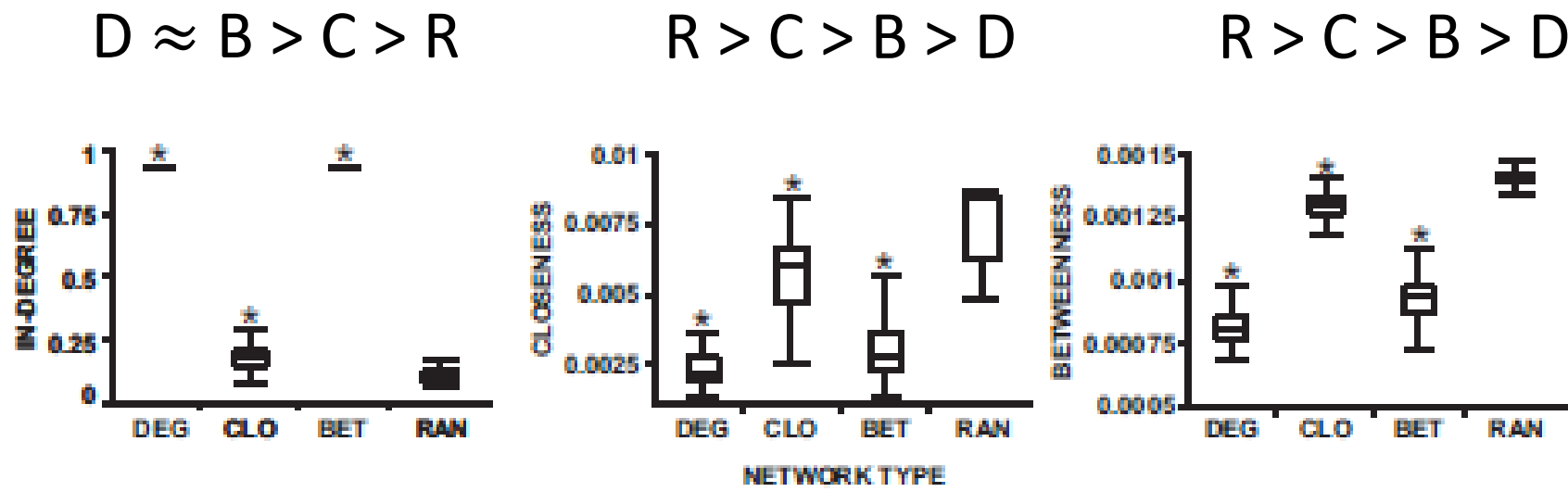
Assumption: Individuals make genetically determined “selfish” social affiliation choices (with no regard for group-level effects)

We can compare networks that emerge from different beliefs about what is selfishly best



*Reproduced from Fefferman and Ng, 2007a*

# Result: Different Individual Strategies Work to Accomplish Different Tasks

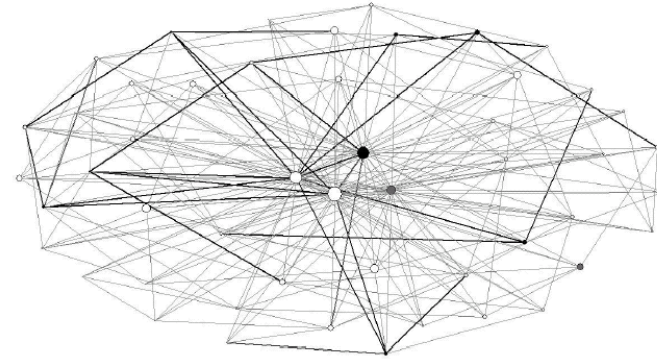


*Discussed in Fefferman and Ng, 2007a  
and Hock and Fefferman 2011, and 2012*

Already gives us some insight into evolutionary pressures on self-organizing social behaviors

# Those are just the benefits, what about the costs?

- What happens if there is disease on these networks?



	3-Way Test	B-population		C-population		D-population	
		Dynamic	Static	Dynamic	Static	Dynamic	Static
B	Dynamic <sup>†</sup>   Static <sup>‡</sup>	B static > B dynamic <sup>†</sup>		< <sup>*</sup>	< <sup>*</sup>	>	> <sup>*</sup>
C				C static > C dynamic <sup>†</sup>		> <sup>*</sup>	> <sup>*</sup>
D						D static > D dynamic <sup>†</sup>	
		Overall: Dynamic C>B>D; Static C>B>D					

Reproduced from Fefferman and Ng, 2007b

# Now we can ask about costs and benefits!

Social Benefits:	D-Preference	C-Preference	D-Preference
	$D \approx B > C > R$	$R > C > B > D$	$R > C > B > D$

Disease  
Risks:

**Overall:** Dynamic  $C > B > D$ ; Static  $C > B > D$

*Reproduced from Fefferman and Ng, 2007b  
and from Hock and Fefferman 2012*

Sometimes more organizational efficiency also means more disease, but not always – it depends on what type of organizational task the population needs!

# Only the beginning...

These are just scratching the surface of the questions we've already asked with networks and the evolution of social systems

- ✓ Populations with mixed social preferences
- ✓ Learned social preferences
- ✓ Friends vs. Family
- ✓ More about diseases and how to prevent them

**More to come!**



# MATHEMATICAL FRONTIERS

## Social and Biological Networks



**Alessandro Vespignani,**  
**Northeastern University** @alexvespi

*Sternberg Family Distinguished Professor  
and Director of Physics,  
Bouve College of Health Sciences, College of  
Computer and Information Science*

## Contagion processes in social networks



CENTER FOR  
INFERENCE &  
DYNAMICS  
OF INFECTIOUS DISEASES



Northeastern

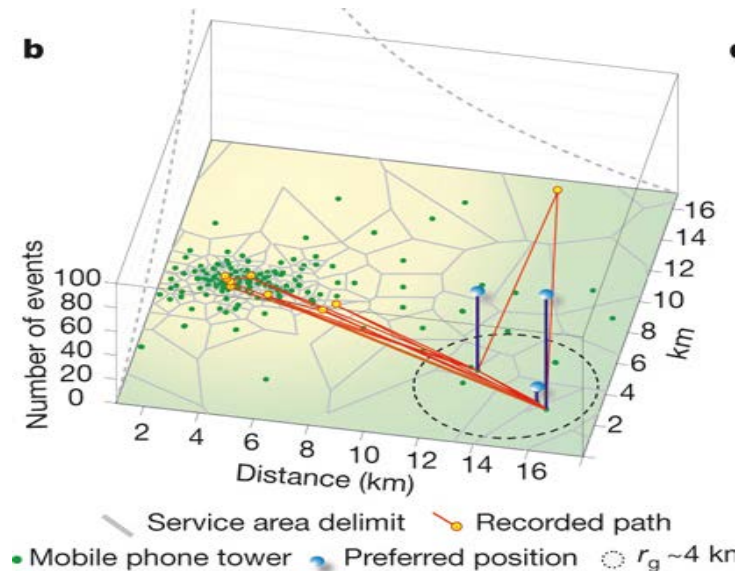
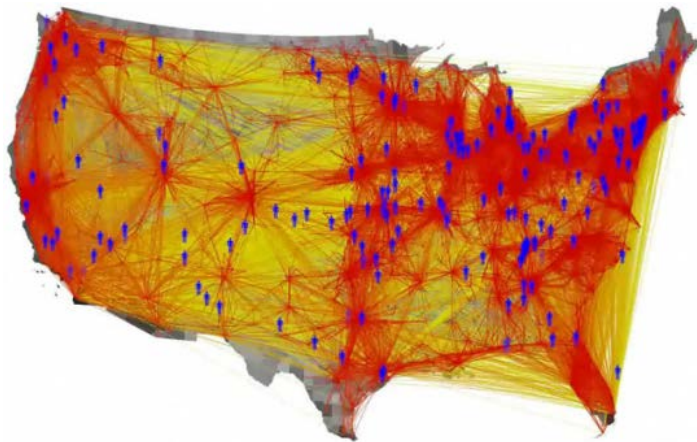


MOBS LAB

LABORATORY FOR THE MODELING OF BIOLOGICAL  
AND SOCIO-TECHNICAL SYSTEMS

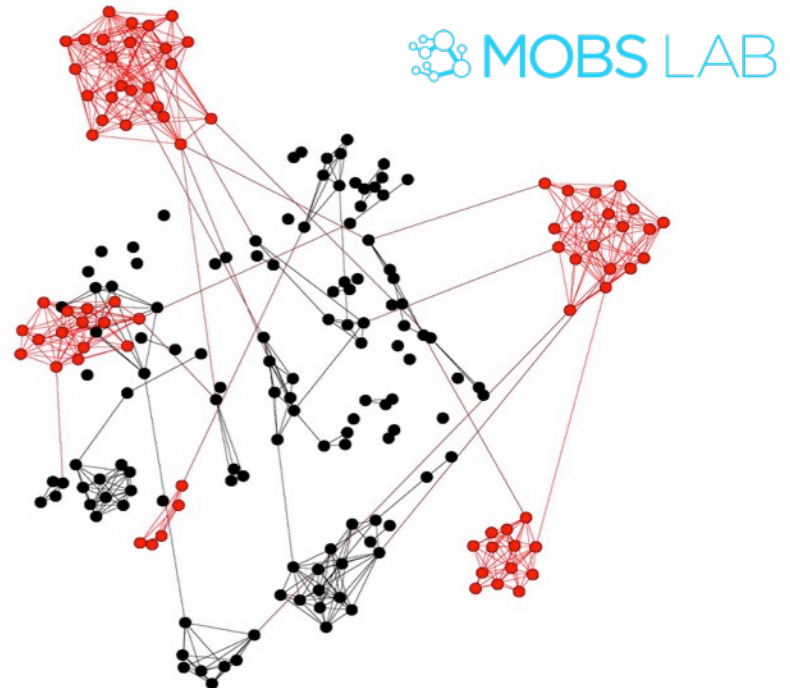
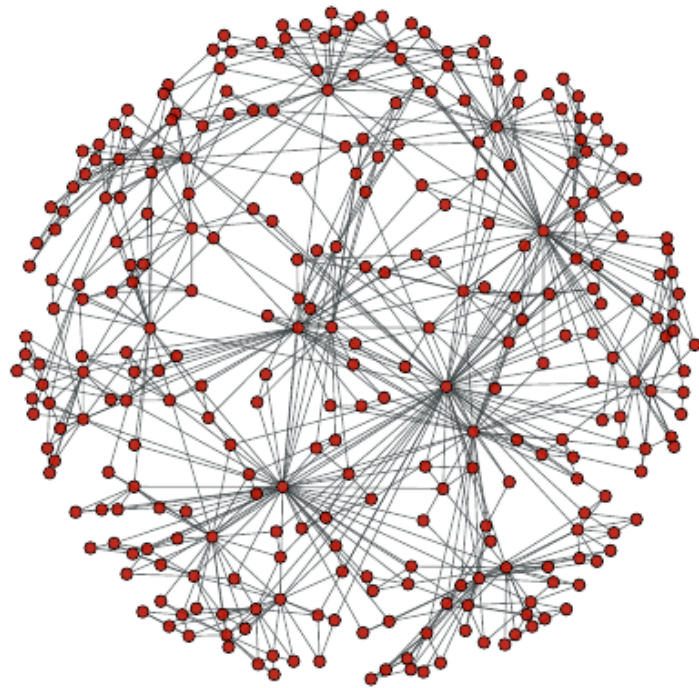
# Contagion: From geography to social space

MOBS LAB



**Graphical areas/census  
Mobility**

# Contagion: From geography to social space



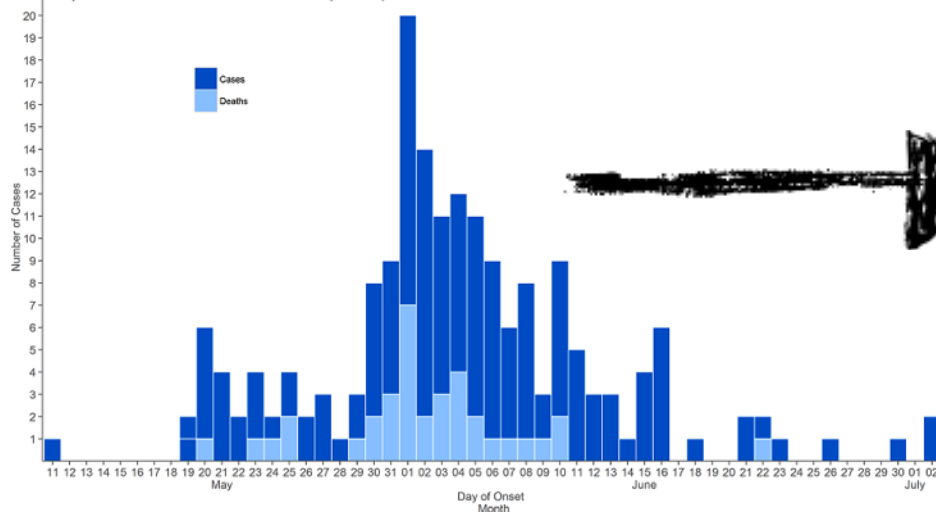
**Structured communities in the abstract  
social space defined by knowledge and  
information**

# Epidemic/contagion modeling



"I simply wish that, in a matter which so closely concerns the wellbeing of the human race, no decision shall be made without all the knowledge which a little analysis and calculation can provide"  
Daniel Bernoulli ~1760

Confirmed cases of MERS-CoV in the Republic of Korea and China  
Reported to WHO as of 22 Jul 2015 (n=186)

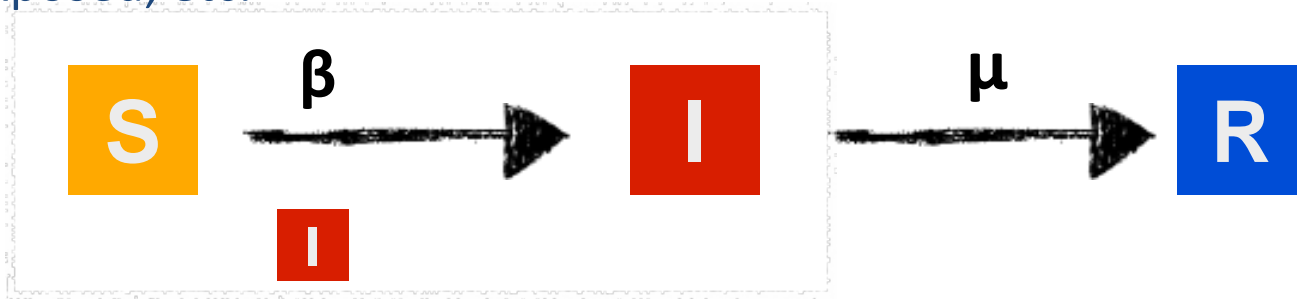


Please note that the underlying data is subject to change as the investigations around cases are ongoing. Onset date estimated if not available. Source: WHO



# Mathematics of contagion processes ~1766

- Based on the disease compartmental structure: Individuals are characterized by the disease stage: susceptible, infectious, recovered, exposed, etc.



- The mathematical description is based on the so called homogenous assumption

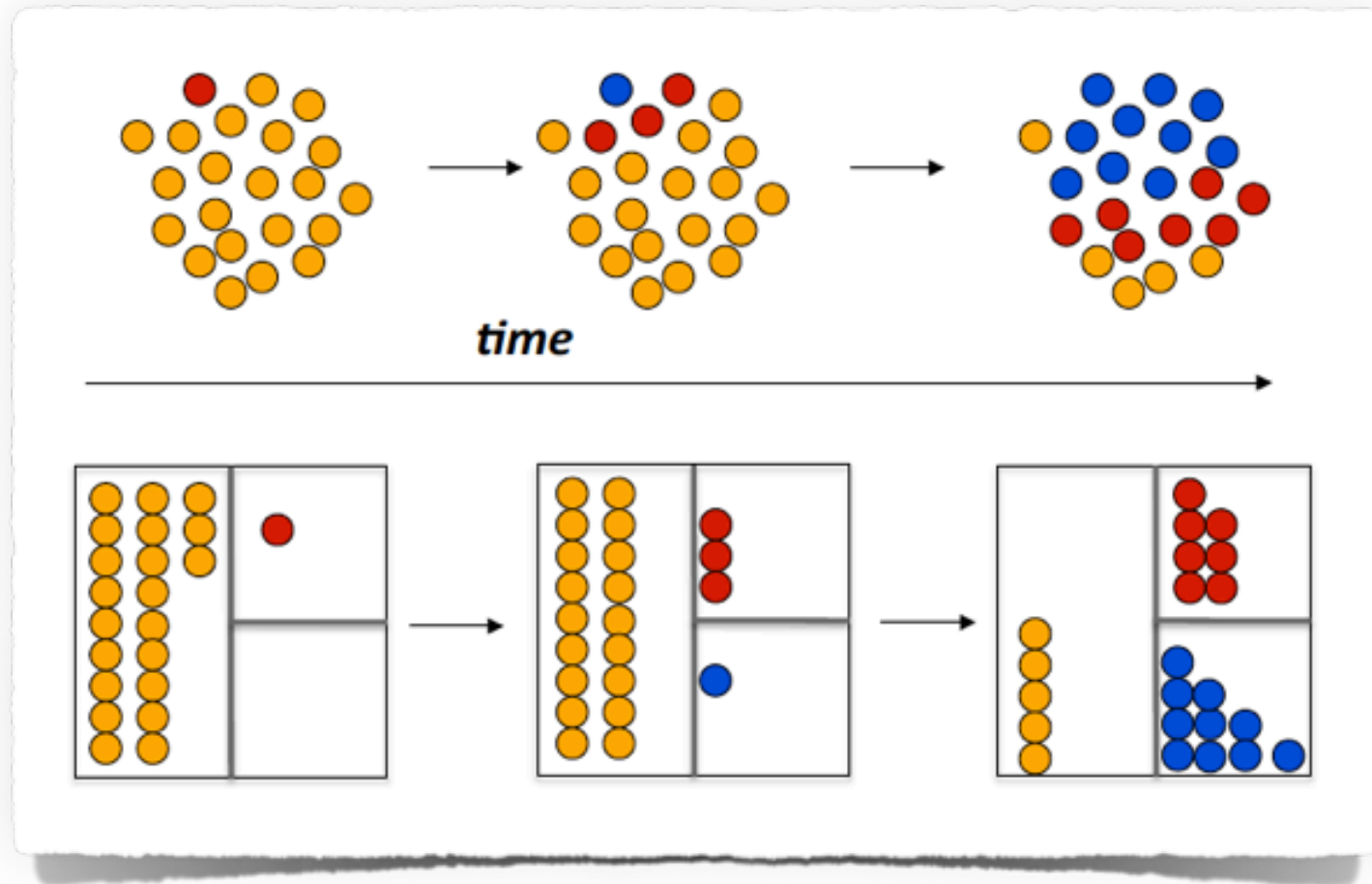
Reaction rate equations

$$\partial_t S(t) = -\beta \frac{I(t)S(t)}{N}$$

$$\partial_t I(t) = \beta \frac{I(t)S(t)}{N} - \mu I(t)$$

$$\partial_t R(t) = \mu I(t)$$

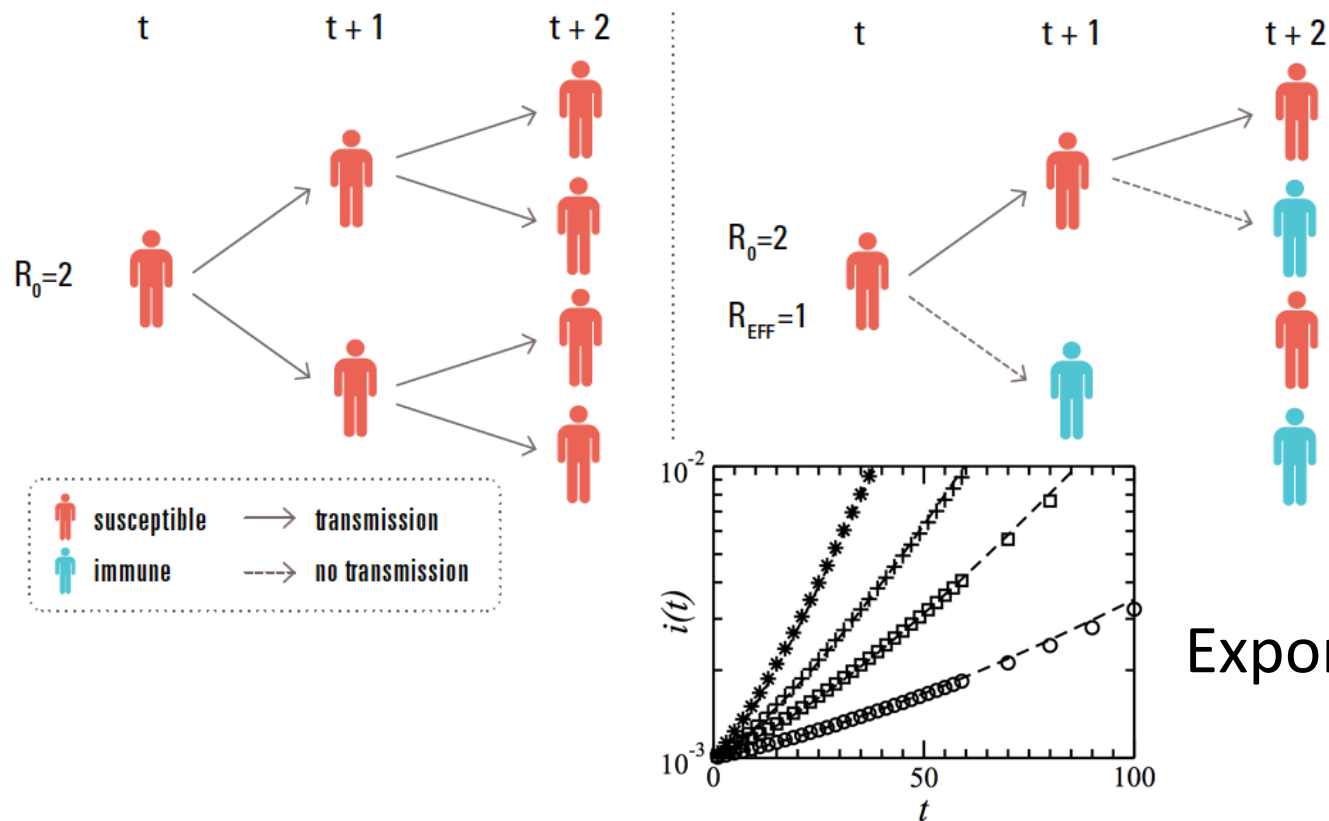
# Indistinguishable + homogeneity



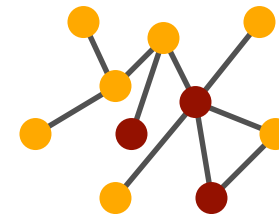


# Basic reproductive number $R_0$

$R_0$  is the average number of individuals infected directly by an infected individual during his infectious period in a fully susceptible population.



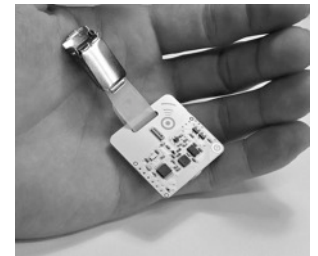
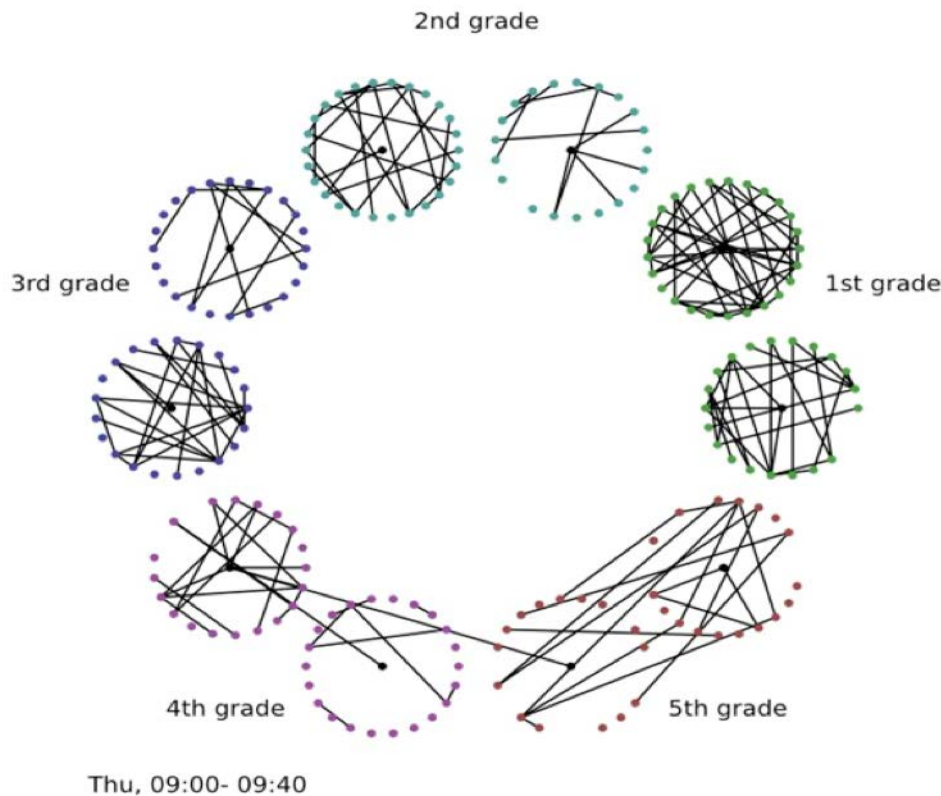
# Homogenous assumption limits



Random mixing

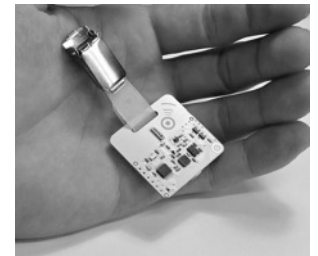
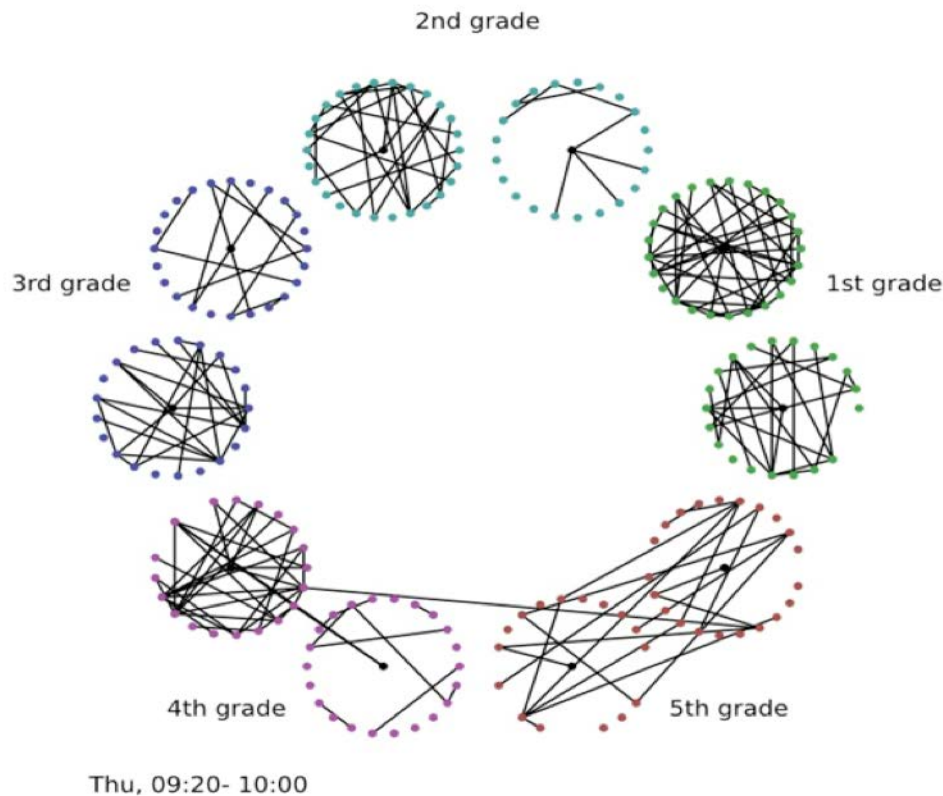
Networks

# Micro-scale: proximity interactions in confined environments



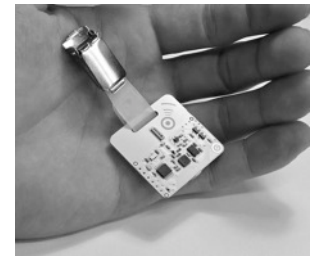
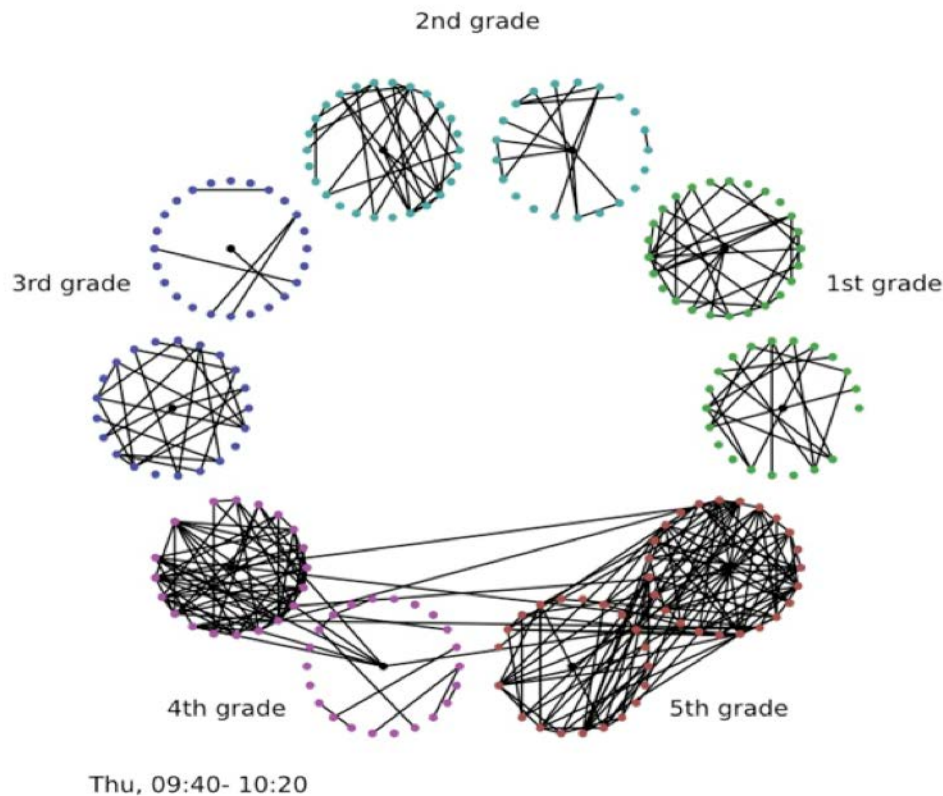
Sociopatterns experiment  
in school  
(Cattuto, PLoS ONE 5(7):  
e11596 (2010))

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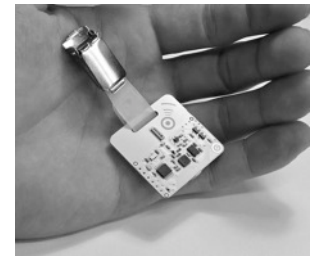
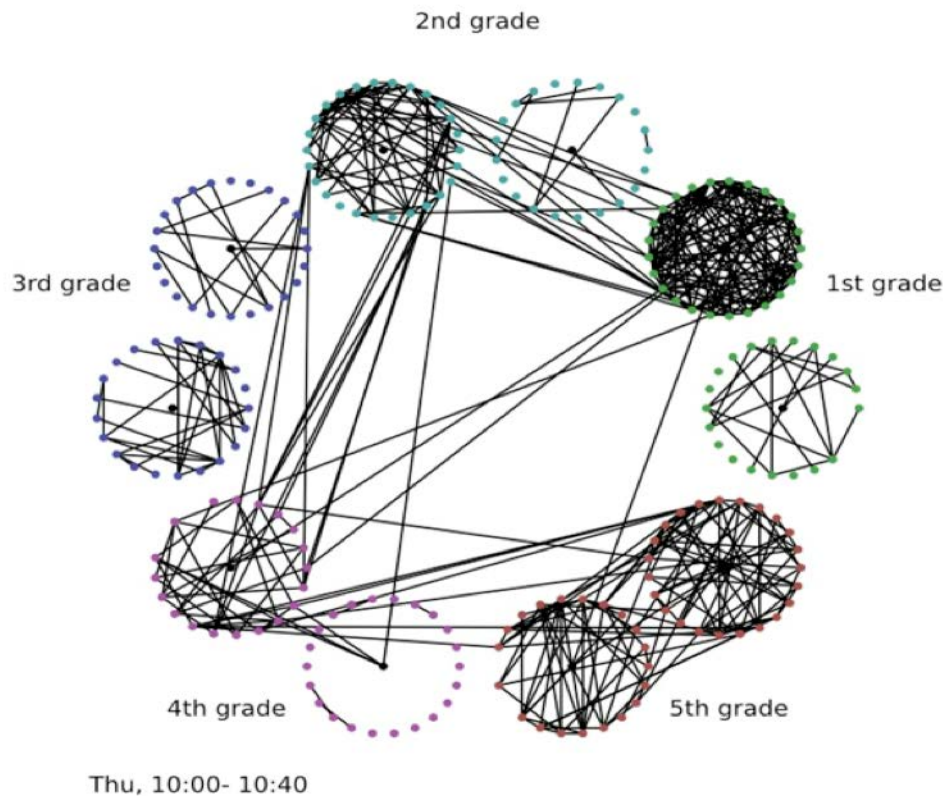
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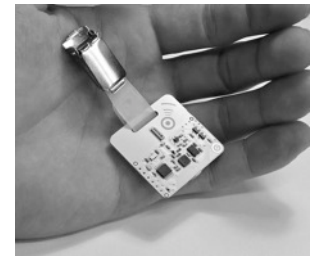
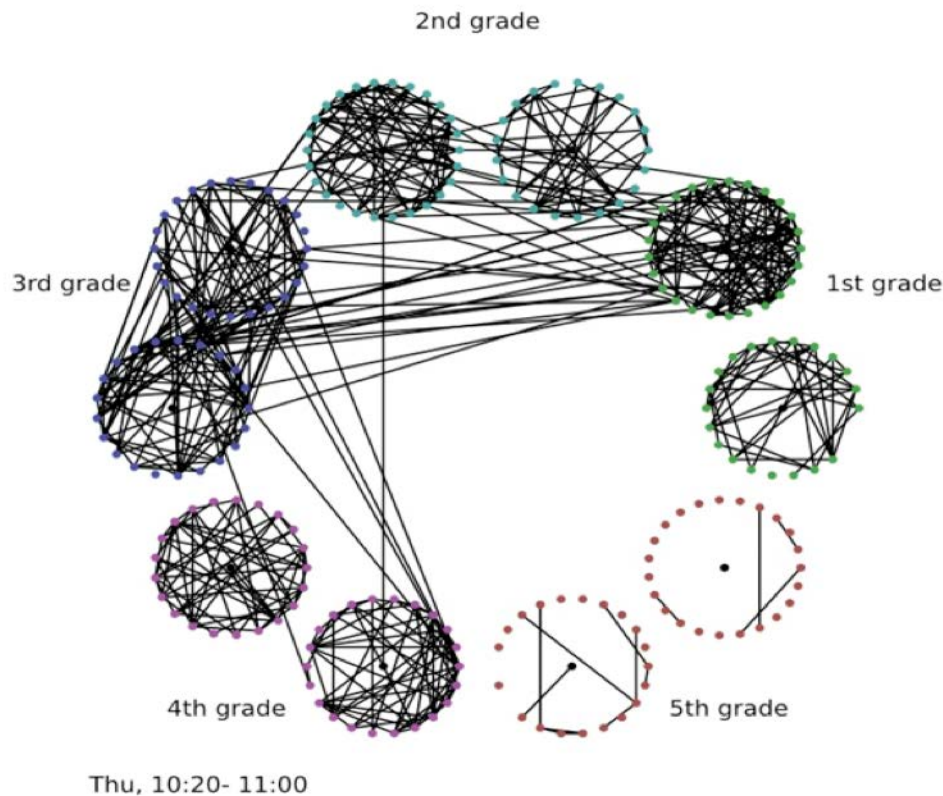
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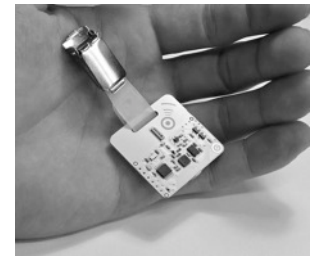
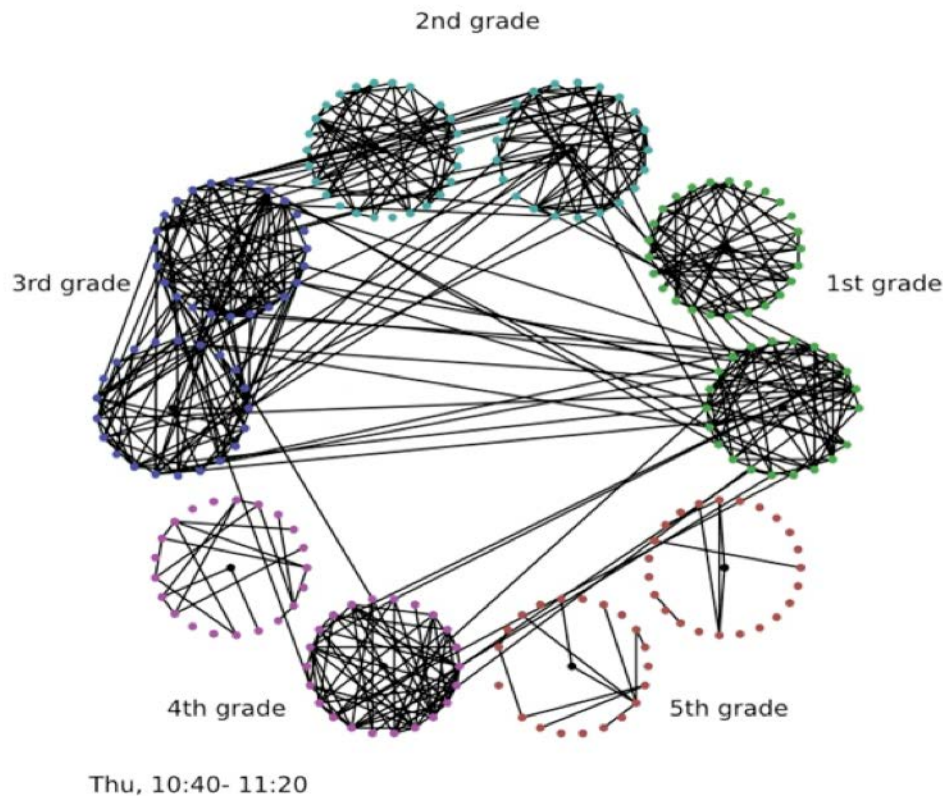


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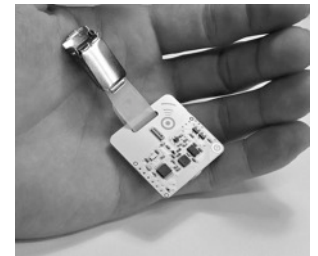
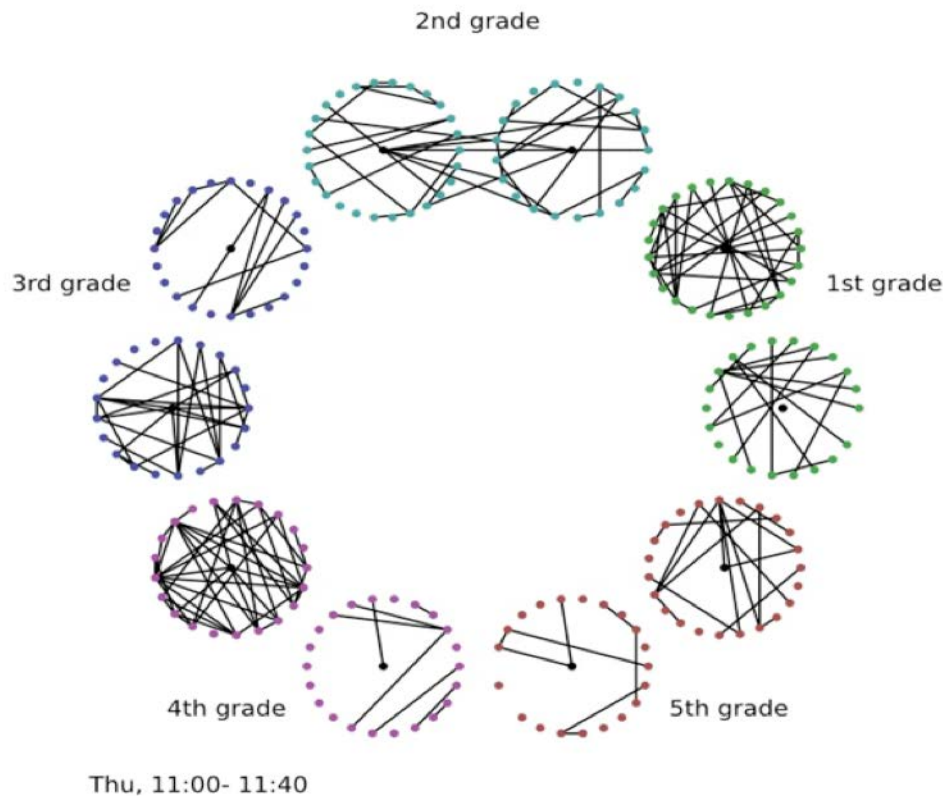
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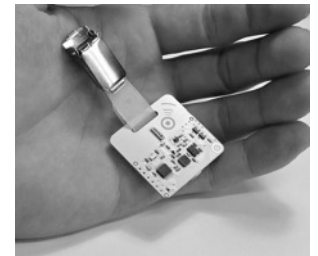
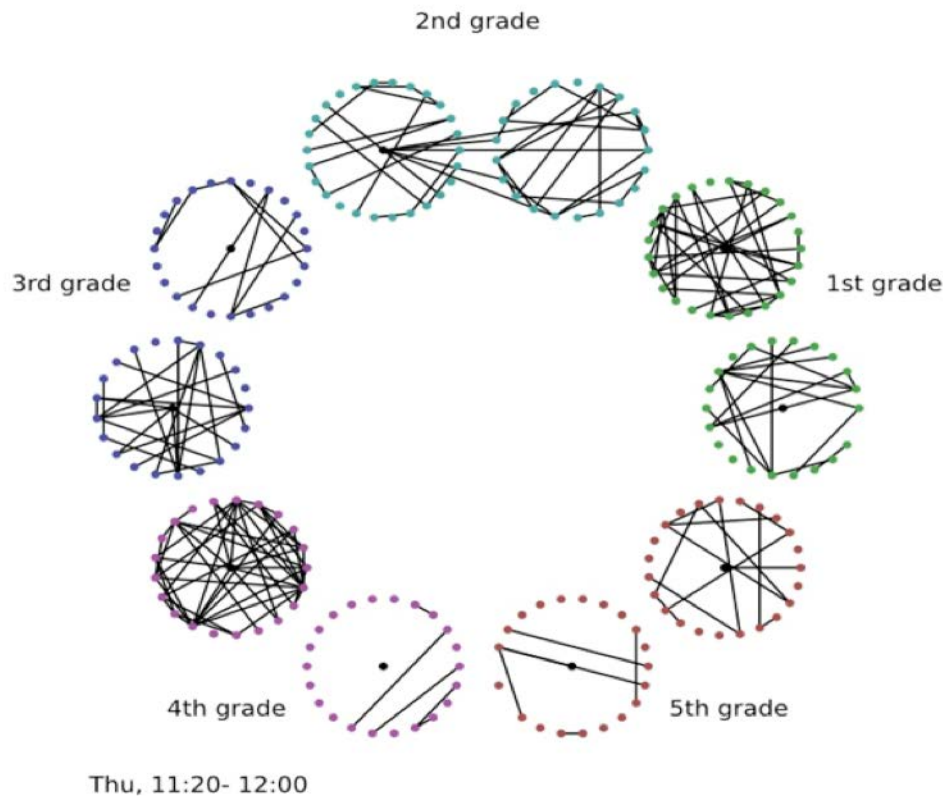
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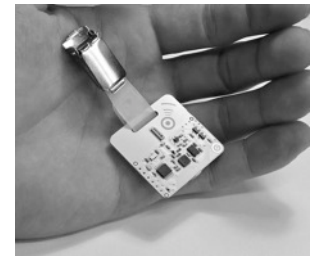
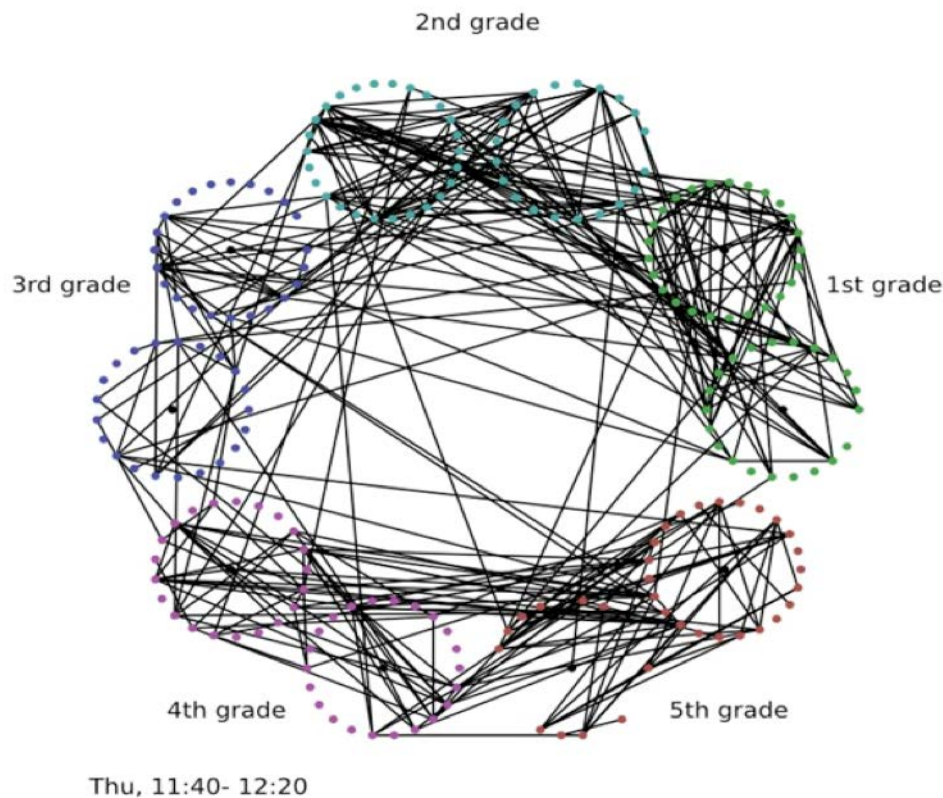
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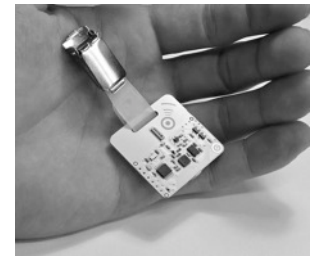
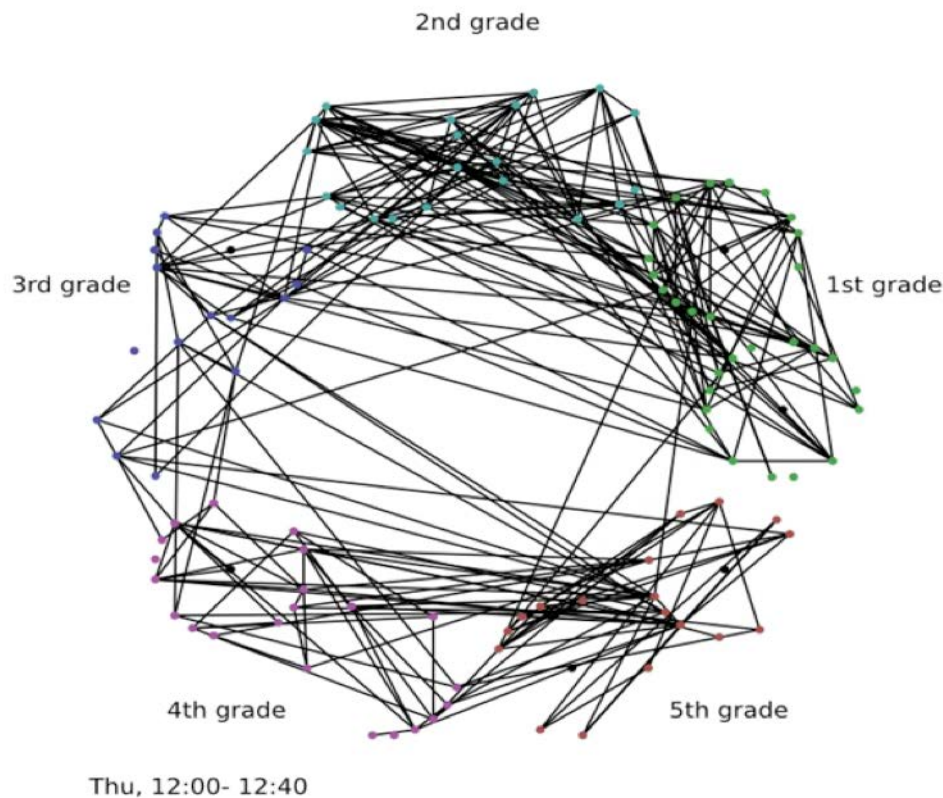
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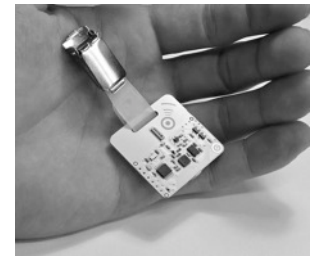
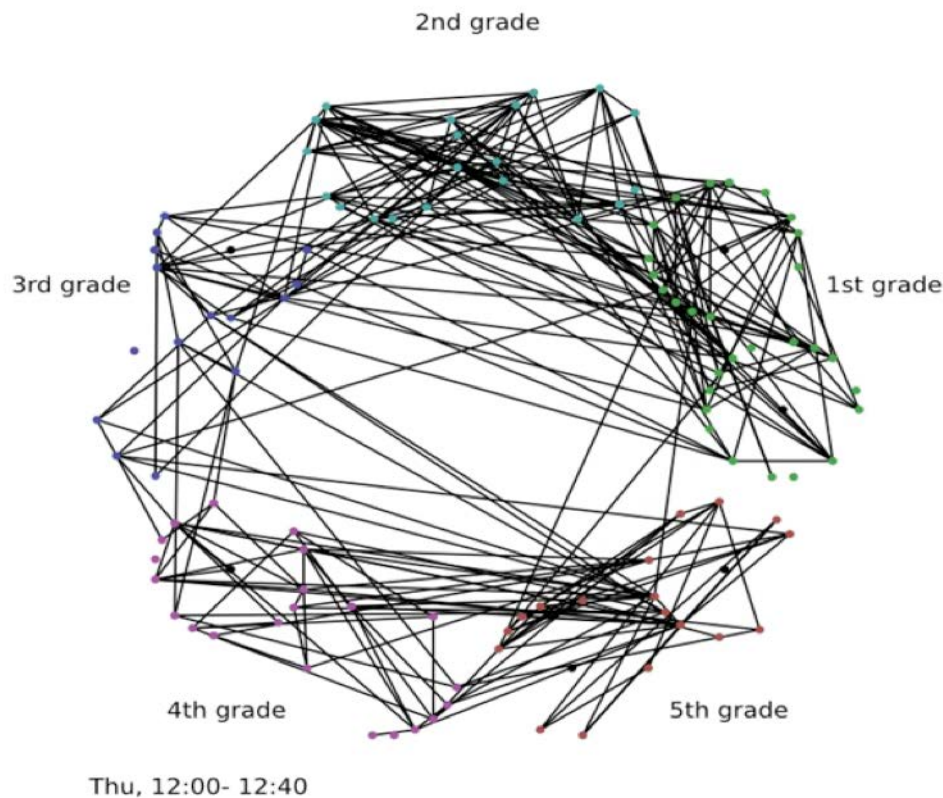
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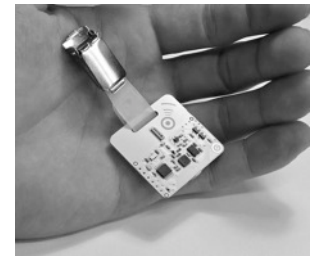
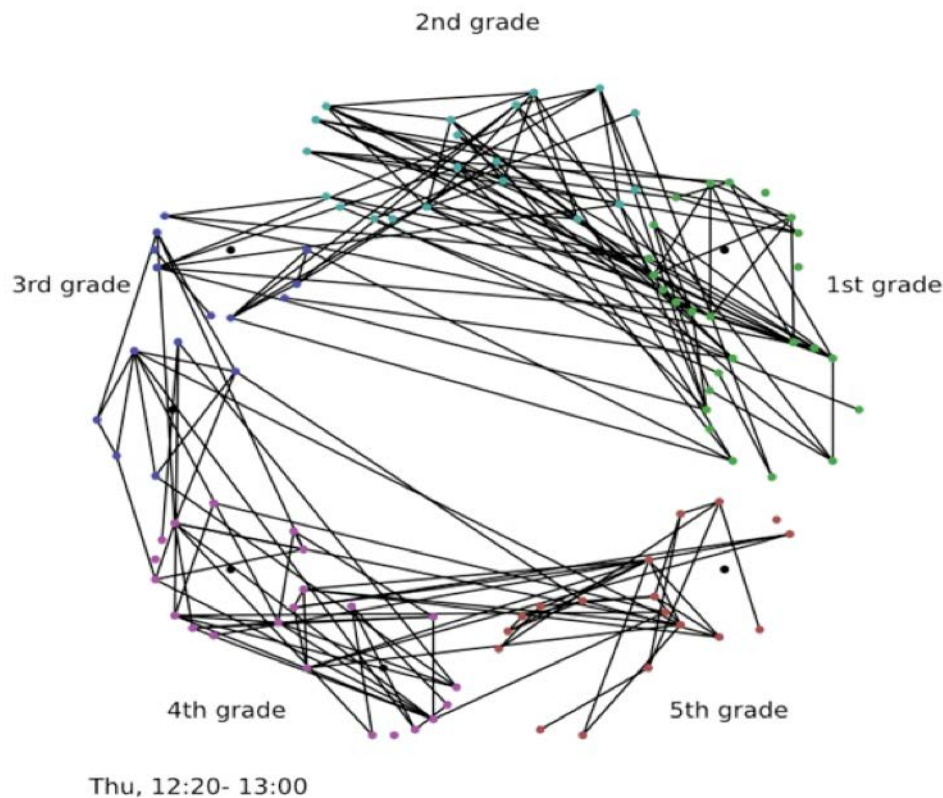


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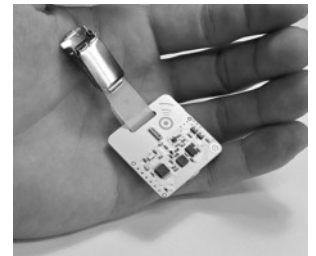
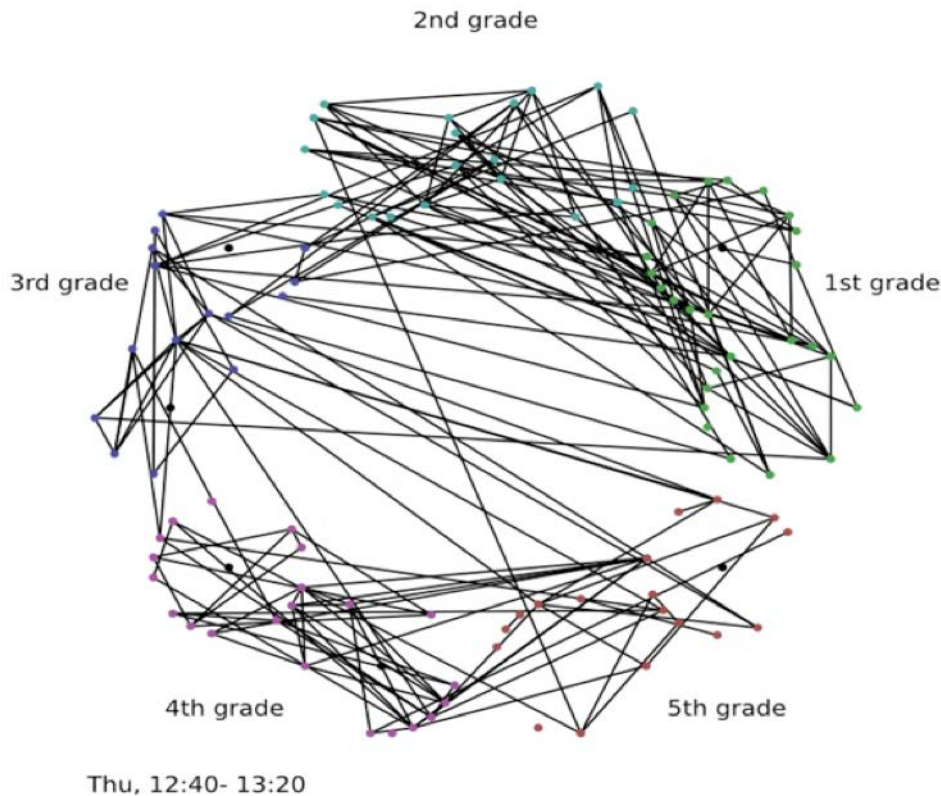
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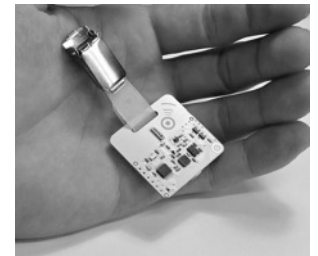
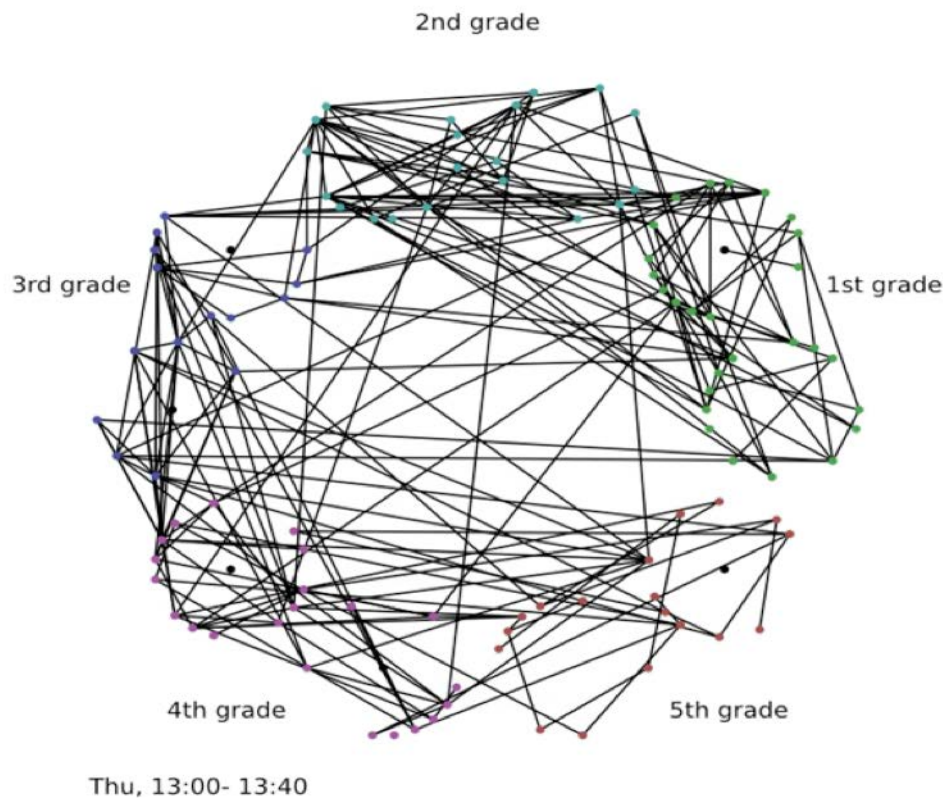
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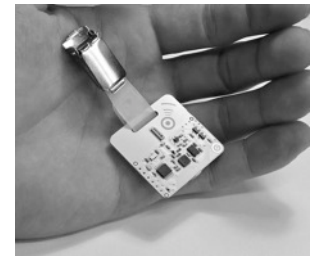
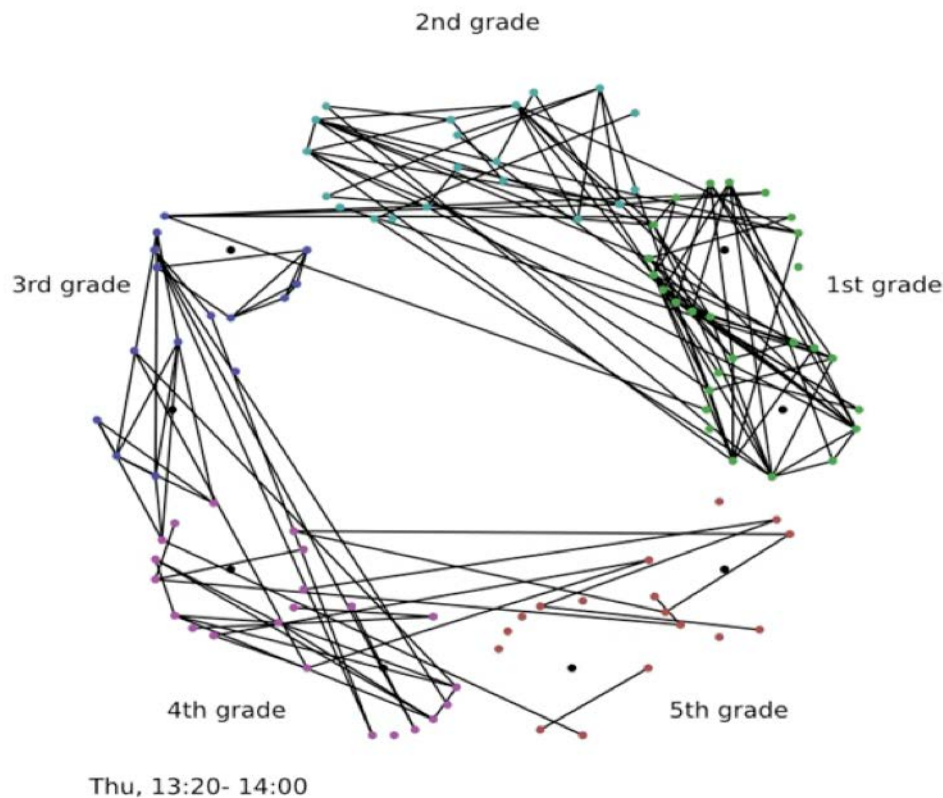
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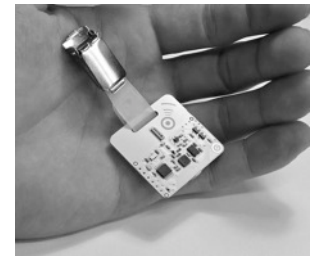
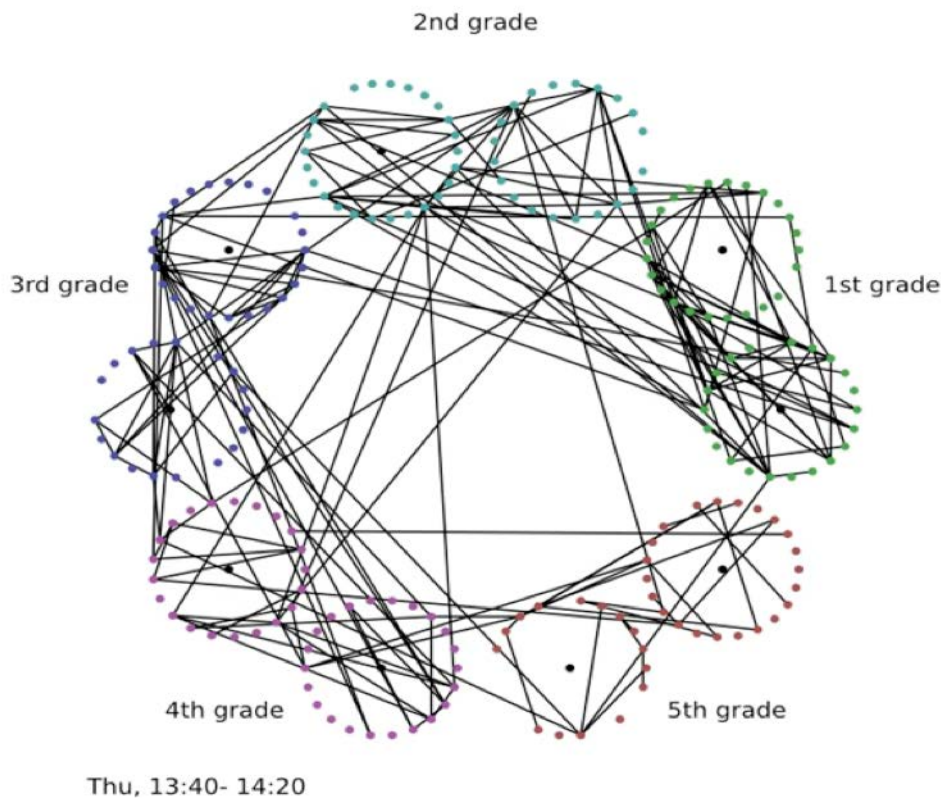
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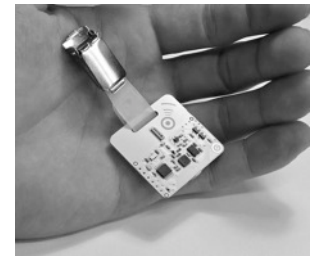
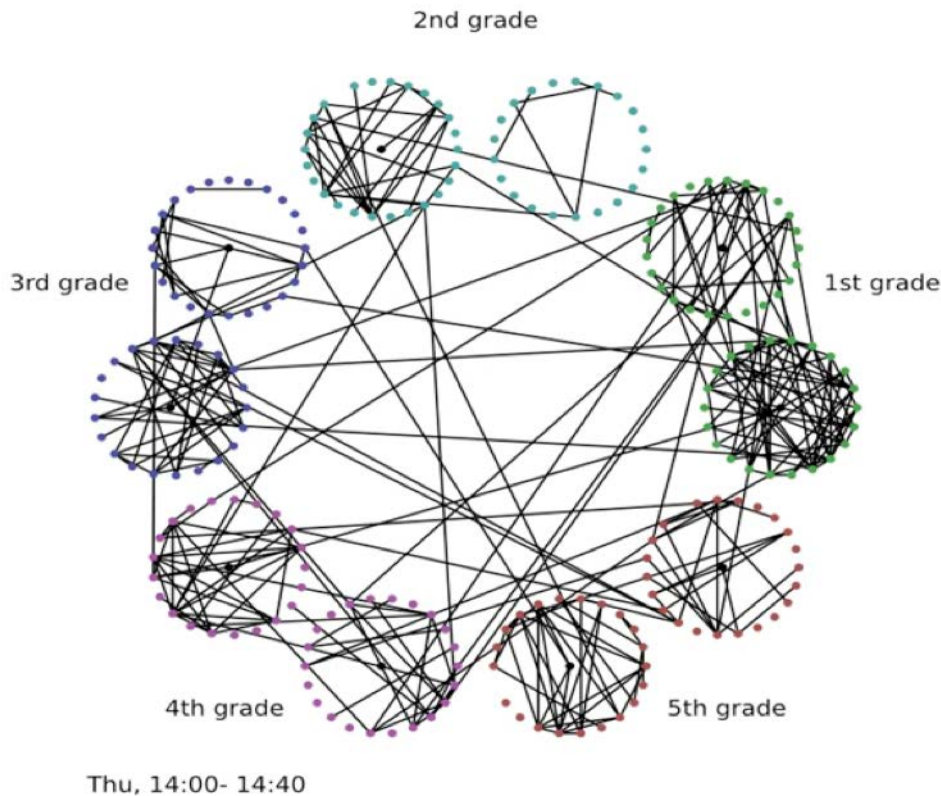


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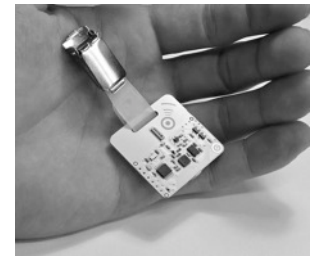
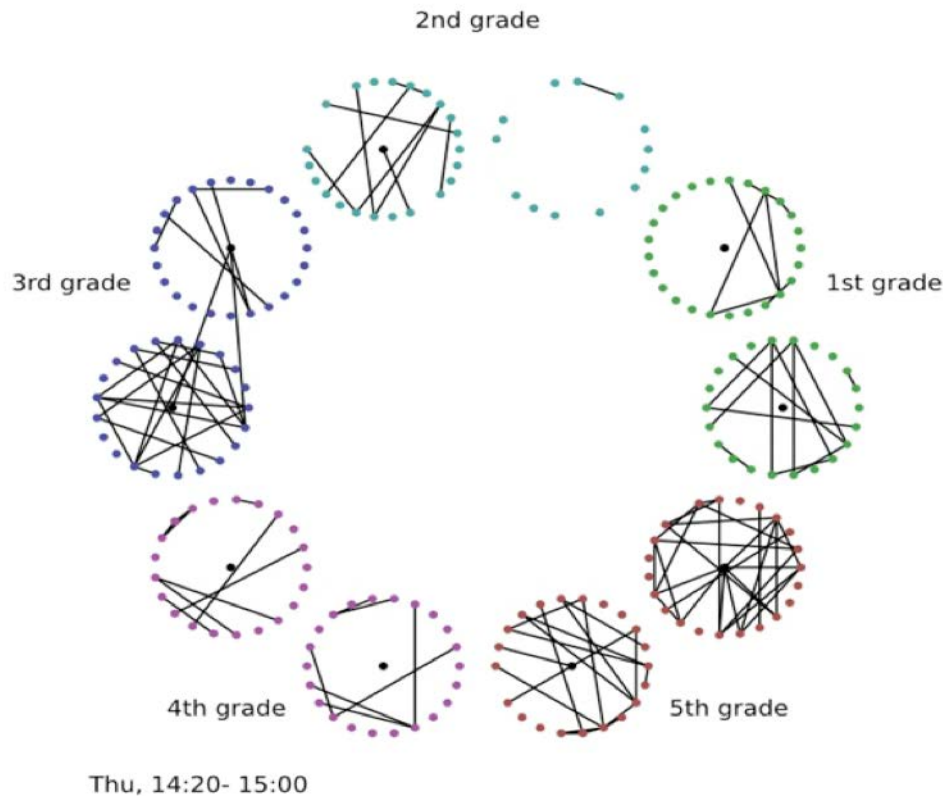
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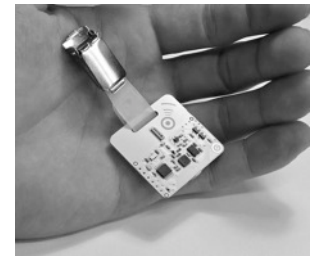
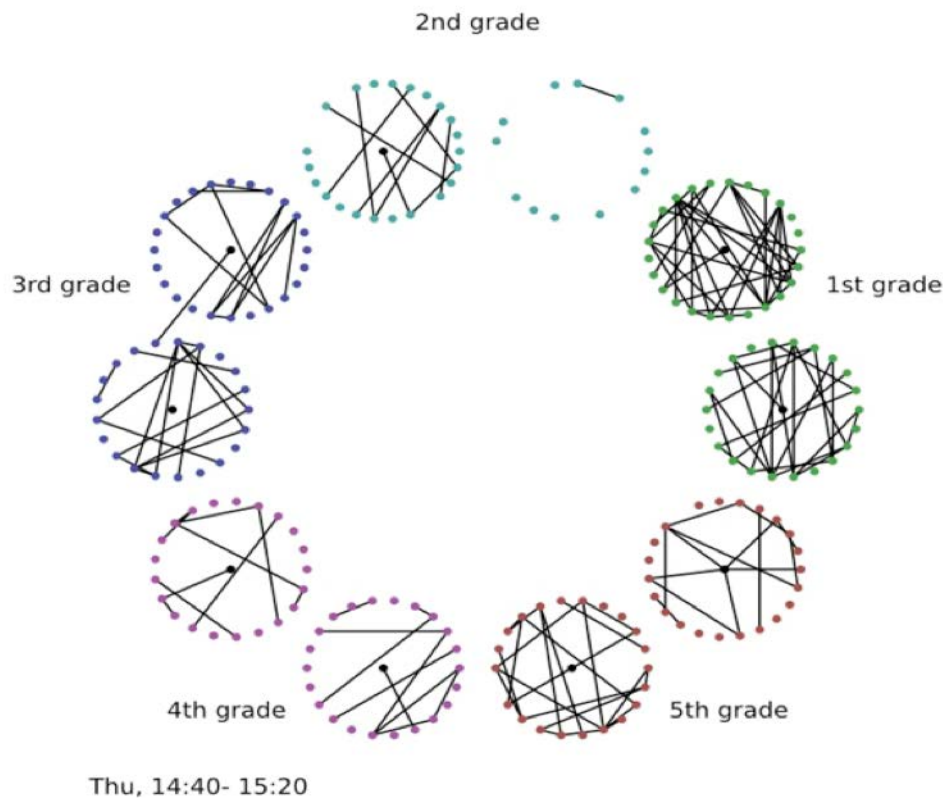


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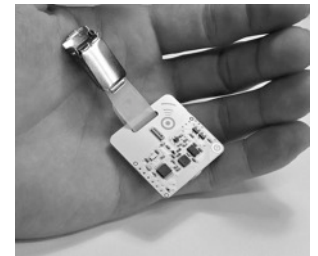
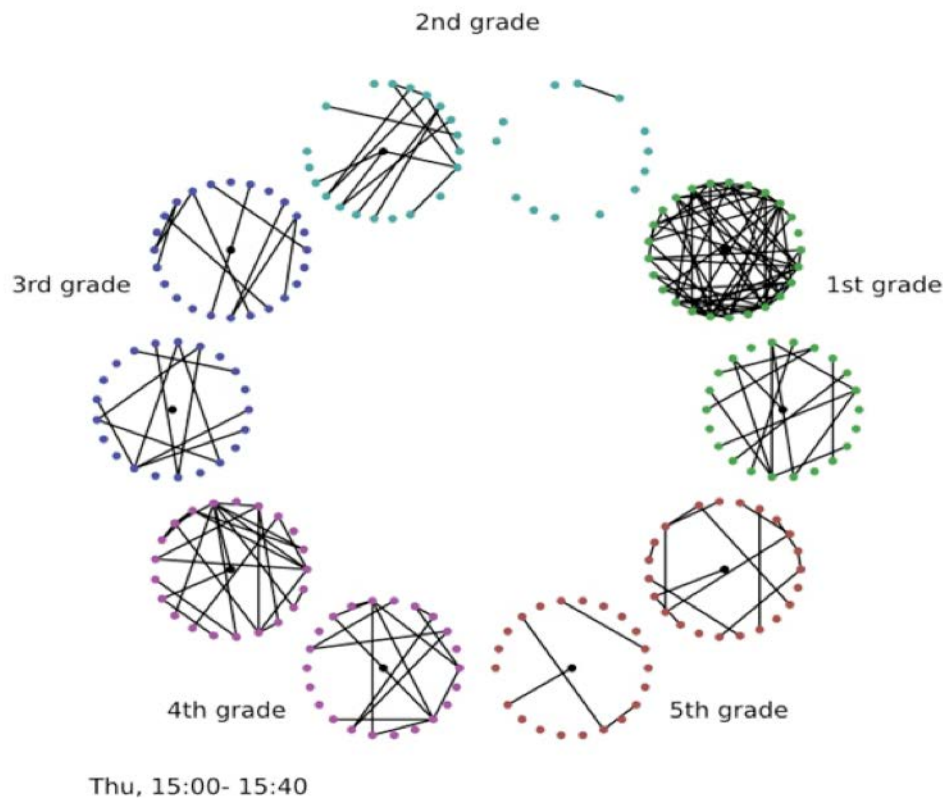
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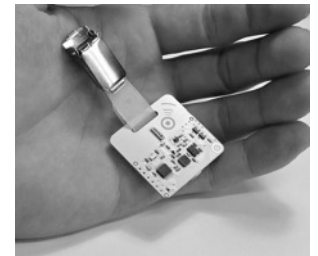
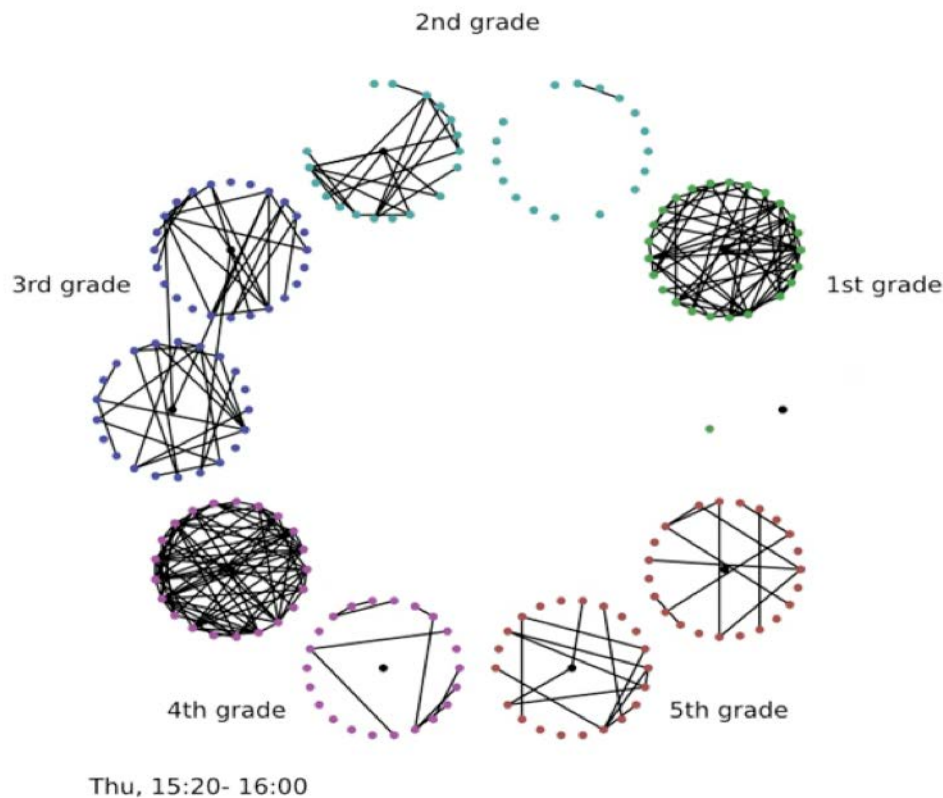
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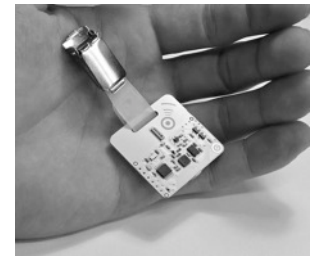
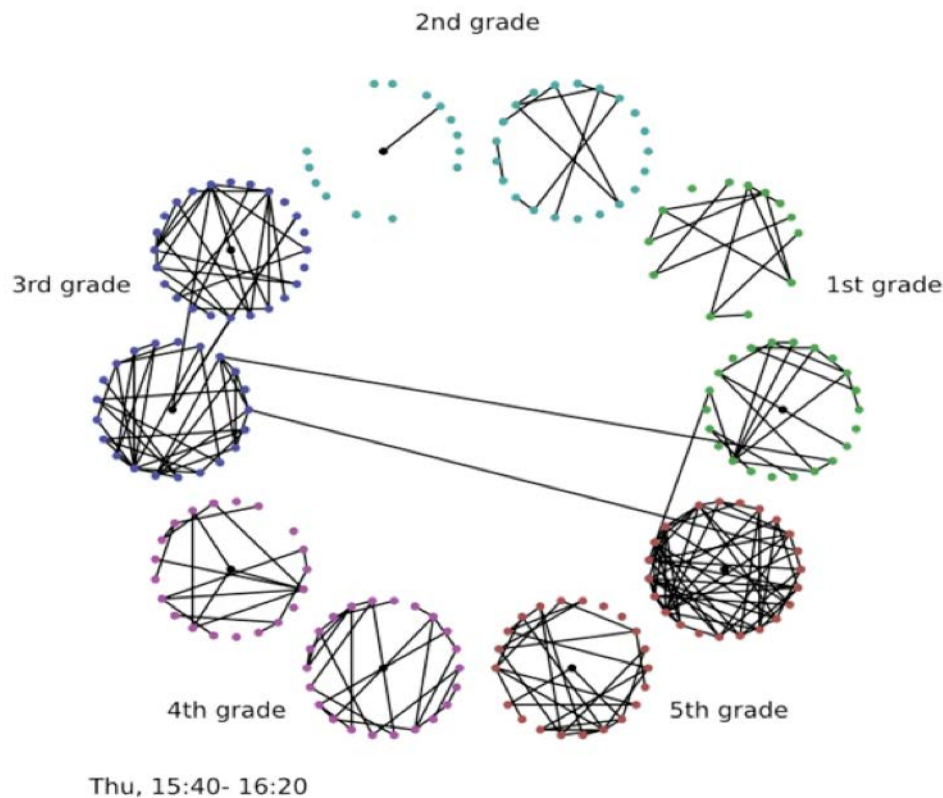
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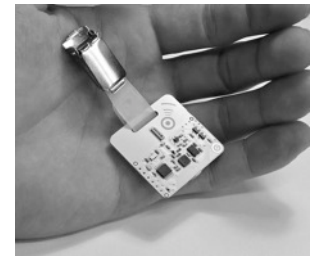
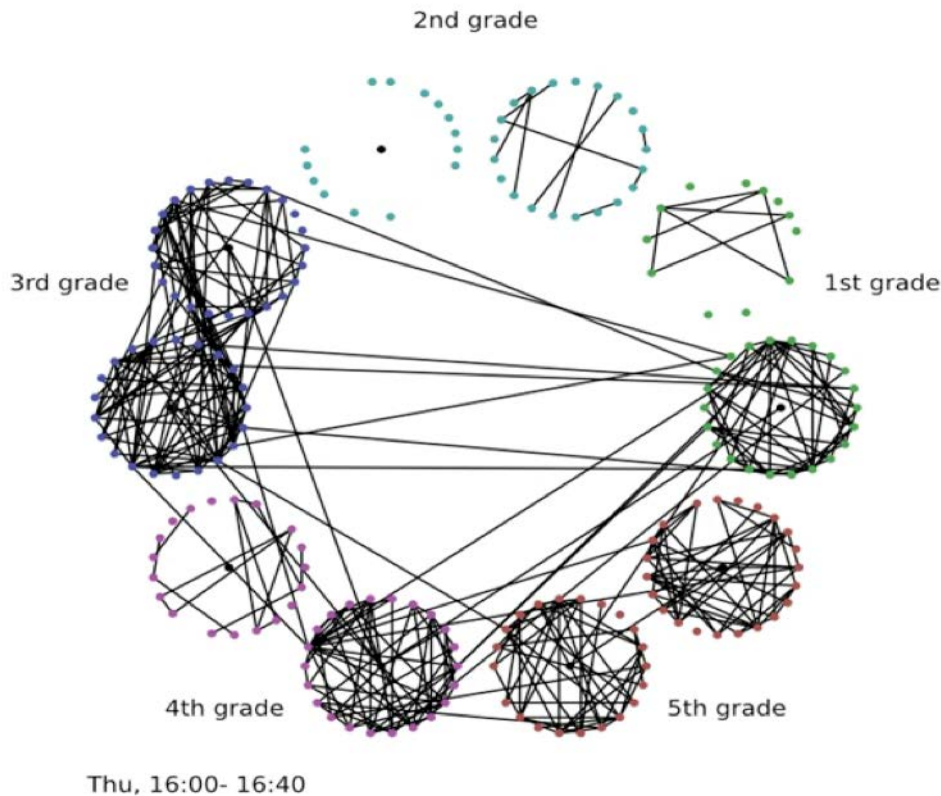
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(Cattuto, PLoS ONE 5(7):  
e11596 (2010))

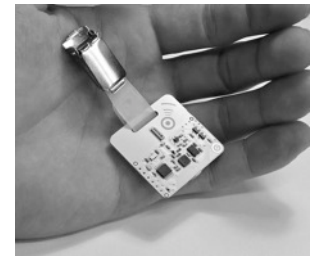
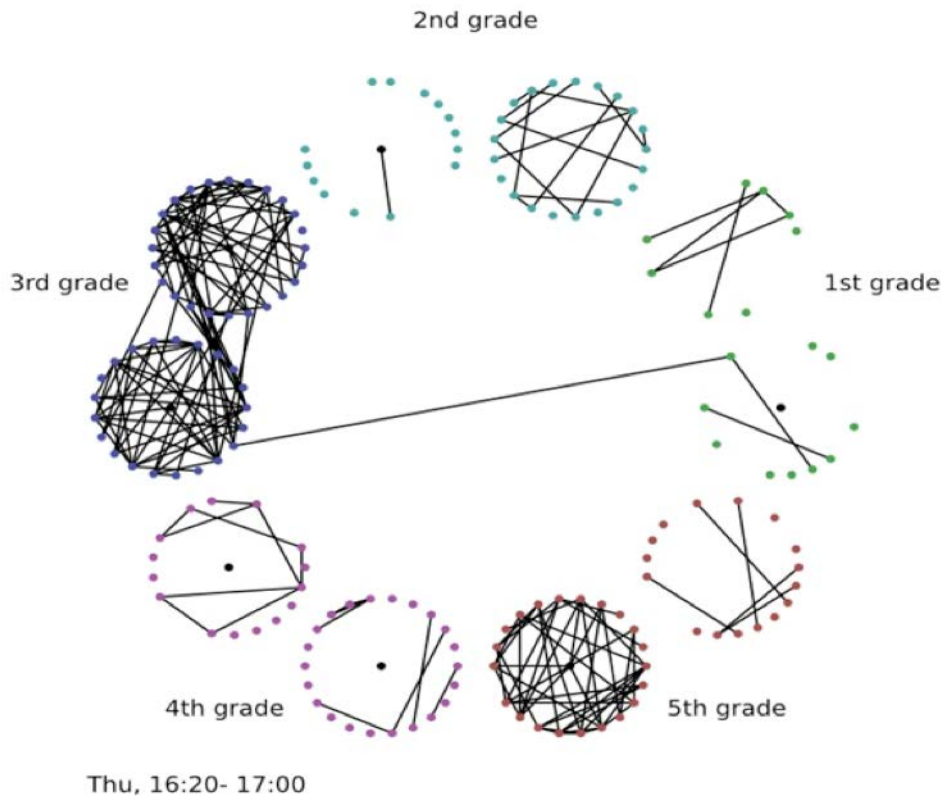
# Micro-scale: proximity interactions in confined environments



Sociopatterns experiment  
in school  
(Cattuto, PLoS ONE 5(7):  
e11596 (2010))



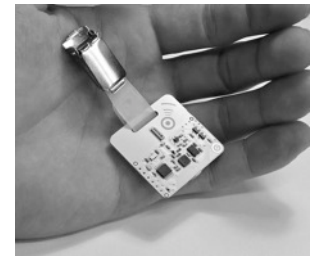
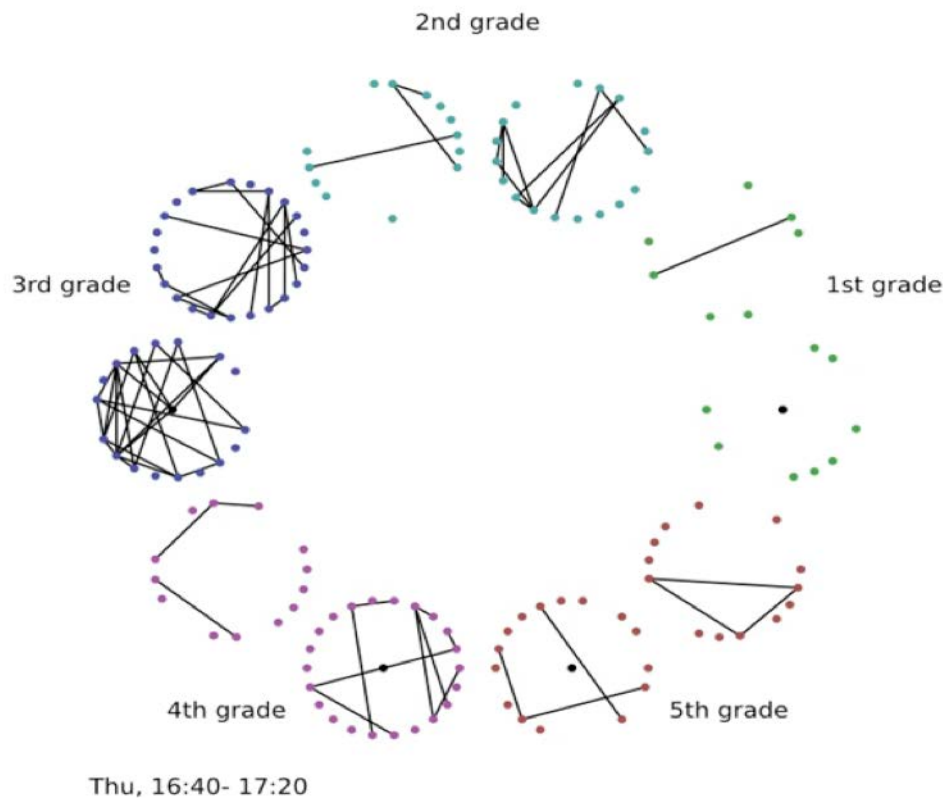
# Micro-scale: proximity interactions in confined environments



Sociopatterns experiment  
in school  
(Cattuto, PLoS ONE 5(7):  
e11596 (2010))

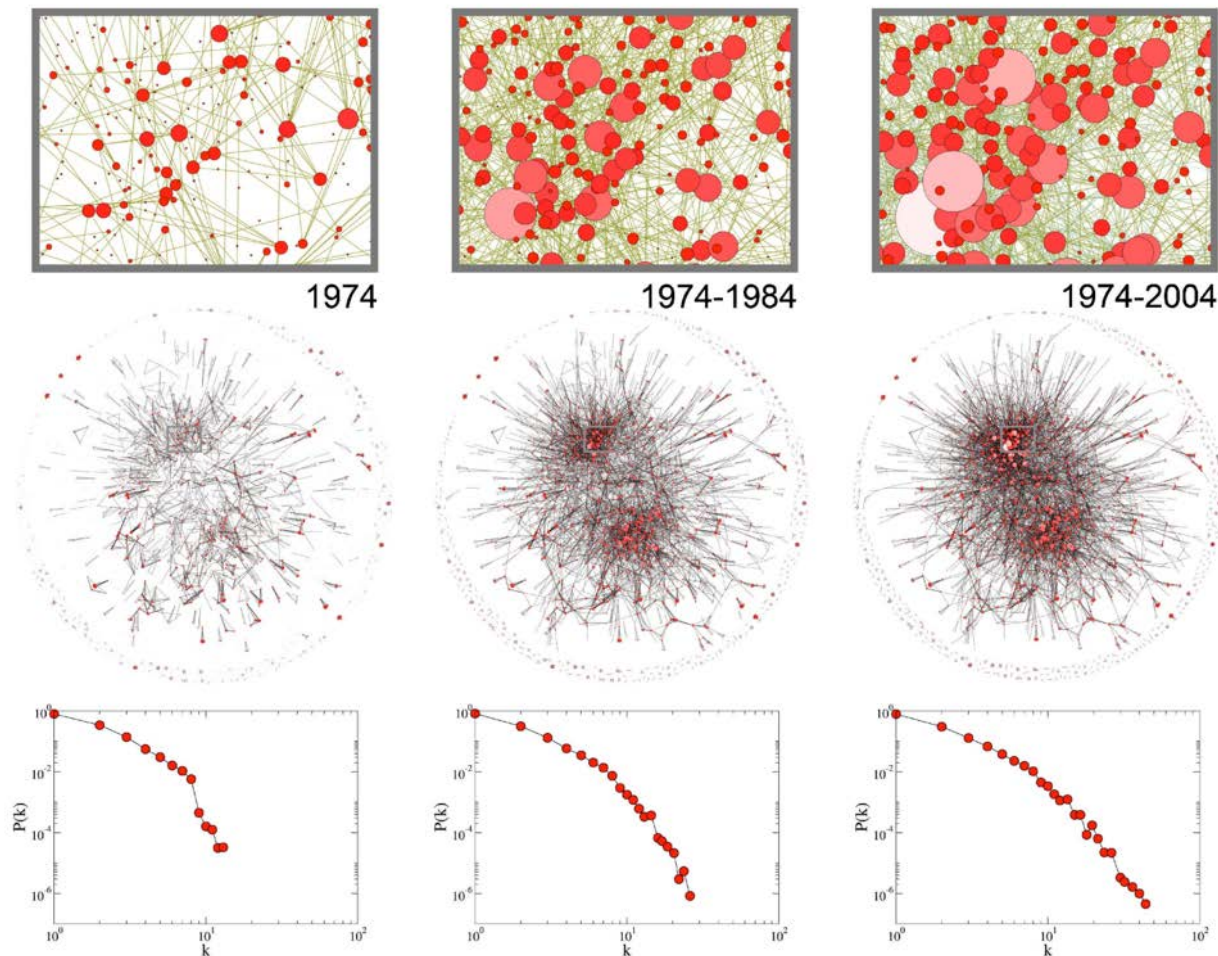


# Micro-scale: proximity interactions in confined environments



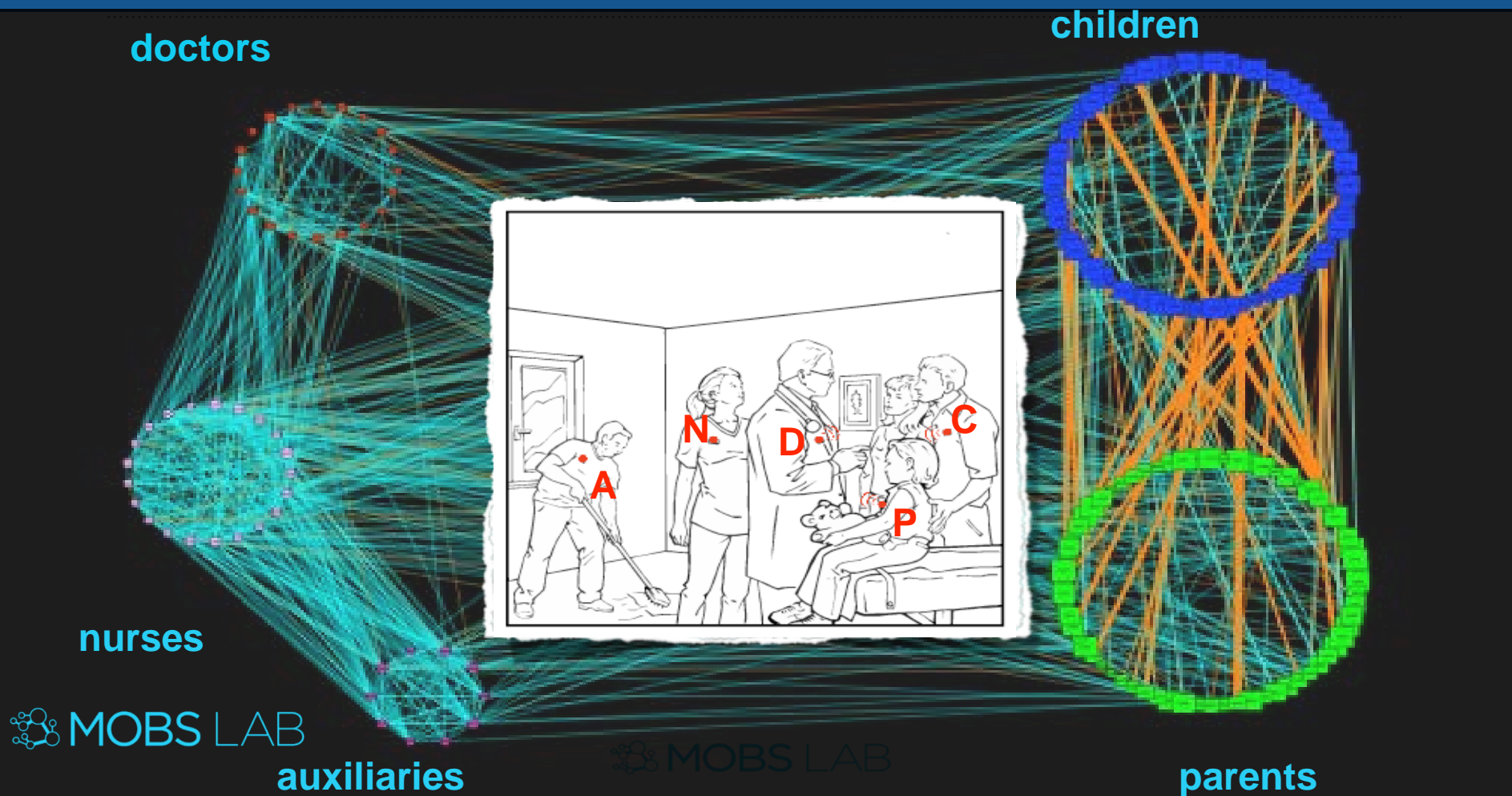
Sociopatterns experiment  
in school  
(Cattuto, PLoS ONE 5(7):  
e11596 (2010))

# Scientific collaboration network



# Interaction in hospital wards

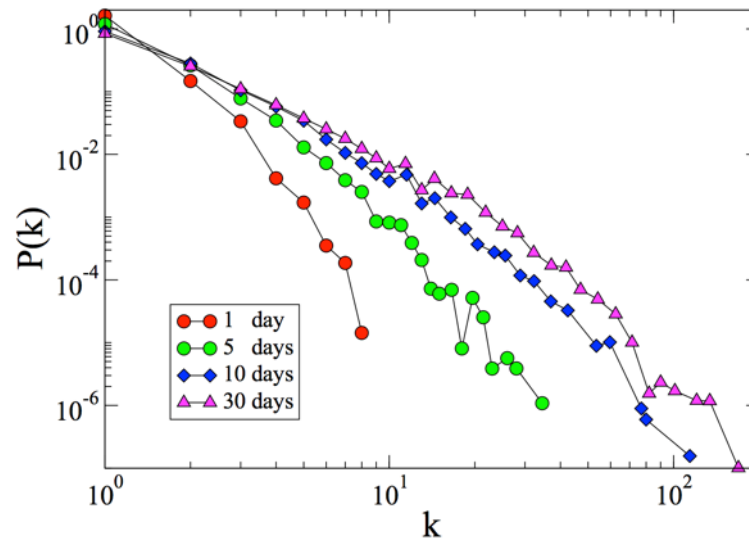
Vanhems PLoS ONE 8(9), e73970 (2013)



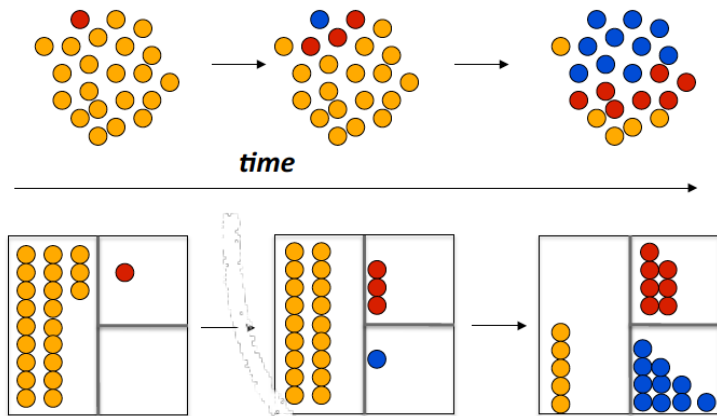
# Heterogeneity and structure

Statistical distribution for the # of contacts (degree  $k$ )

- Skewed
- Heterogeneity and high variability
- Very large fluctuations (variance  $\gg$  average)
- Small World
- Clustering
- Assortativity



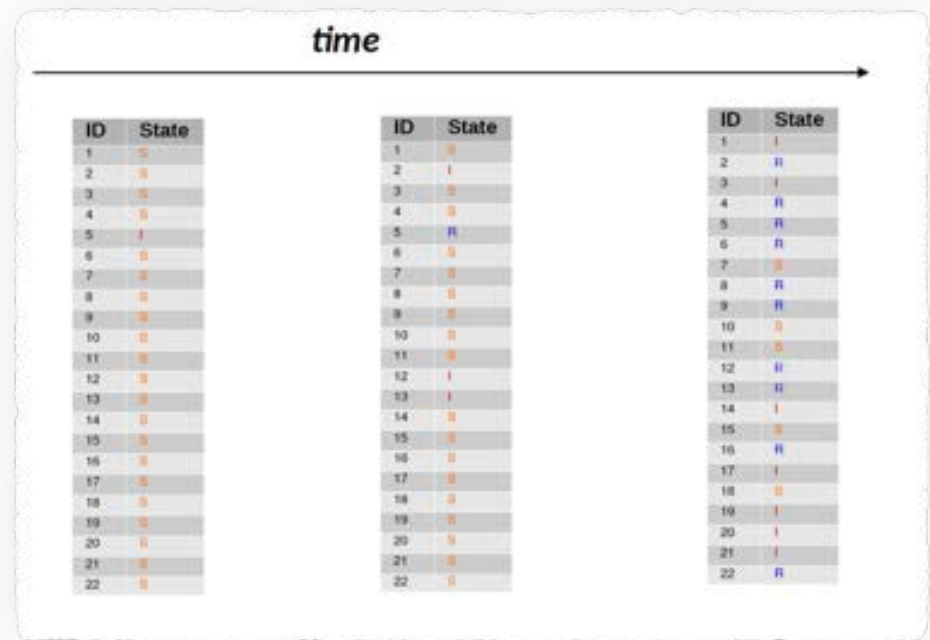
# Individual based Models



State vector  
 $X = (x_1, x_2, \dots, x_N)$

Random process for  
 each specific variable

Discrete individuals tracked  
 one by one

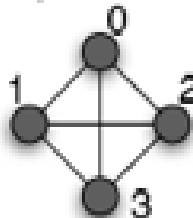


# Contact Networks

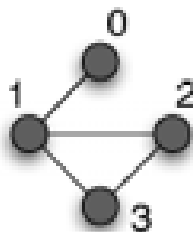
Undirected  
graphs

*Original graph*

	0	1	2	3
0	0	1	1	1
1	1	0	1	1
2	1	1	0	1
3	1	1	1	0

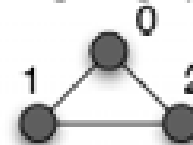


	0	1	2	3
0	0	1	0	0
1	1	0	1	1
2	0	1	0	1
3	0	1	1	0

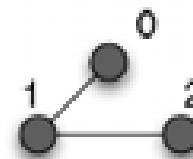


*Subgraph of original graph*

	0	1	2
0	0	1	1
1	1	0	1
2	1	1	0

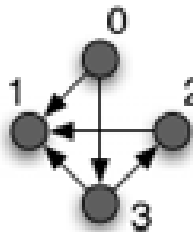


	0	1	2
0	0	1	0
1	1	0	1
2	0	1	0

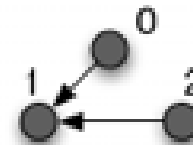


Directed  
graphs

	0	1	2	3
0	0	1	0	1
1	0	0	0	0
2	0	1	0	0
3	0	1	1	0



	0	1	2
0	0	1	0
1	0	0	0
2	0	1	0

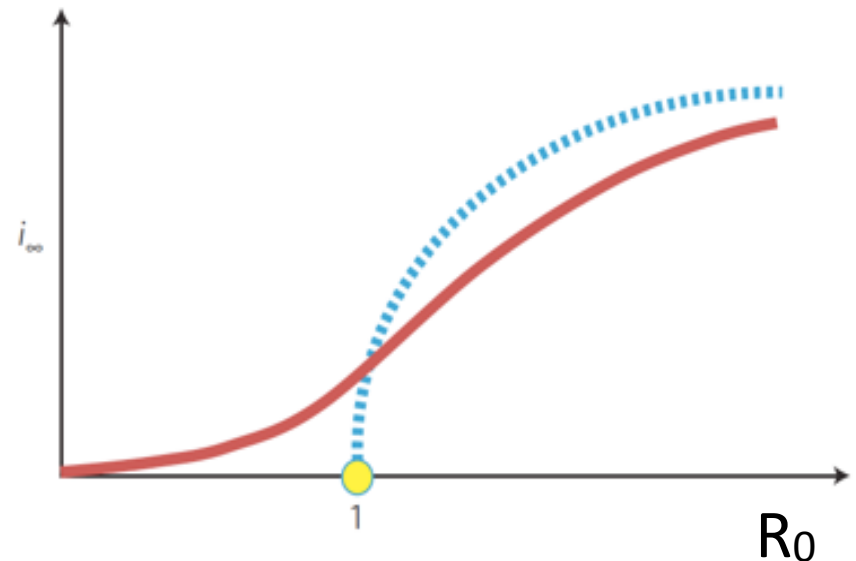


# Network topology affects epidemic threshold and dynamical behavior of epidemics

- Network heterogeneity tend to suppress the spreading threshold
- **Random-annealed network patterns have a vanishing epidemic threshold**

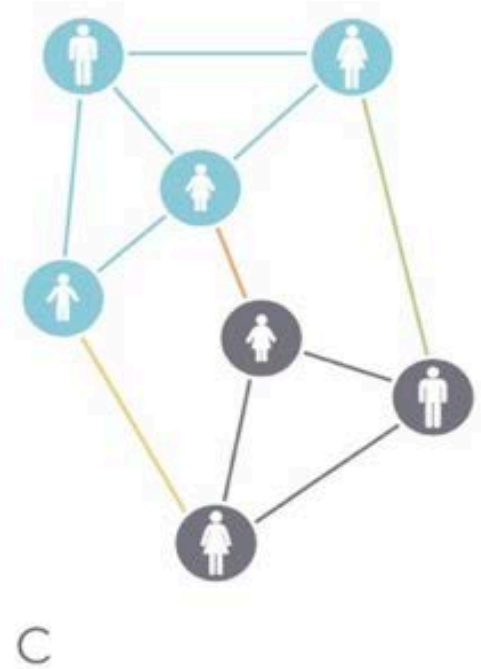
$$R_0 \rightarrow R_0 \langle k^2 \rangle / \langle k \rangle^2$$

- Quenched networks have an epidemic threshold vanishing as the inverse of the largest eigenvalue of the connectivity matrix.
- Structure may change the results, however, assortativity/disassortativity do not impact the qualitative behavior concerning threshold.

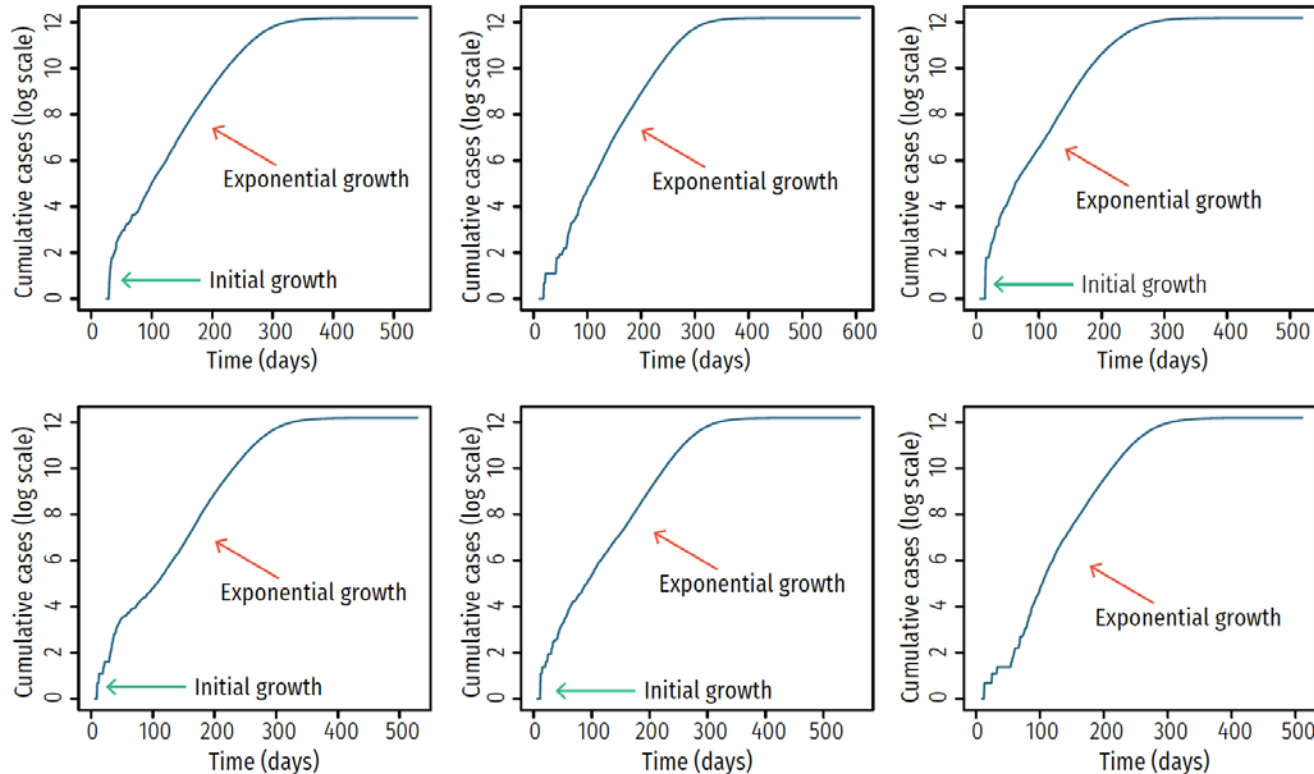




# Large scale population mapping and Networks



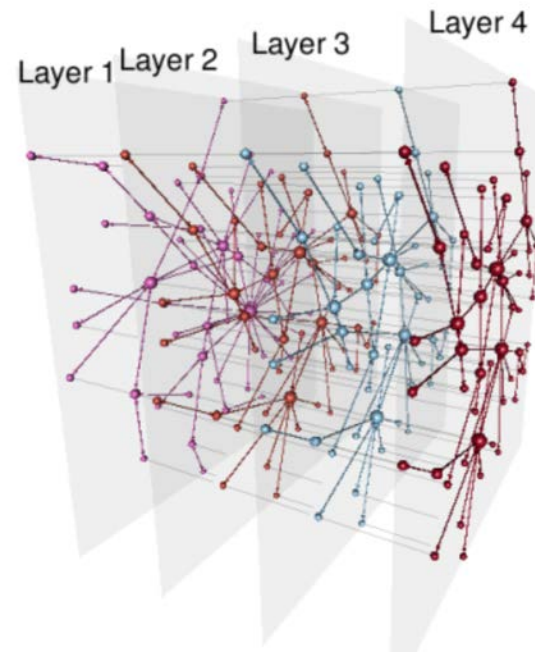
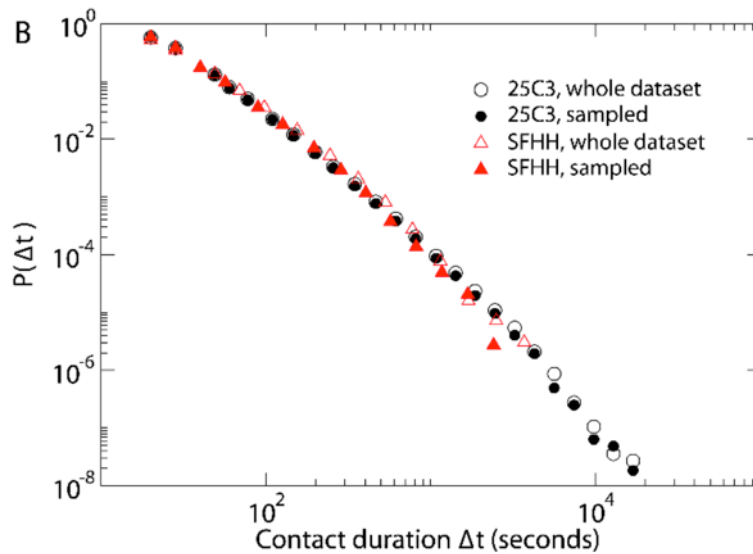
# Reproduction number... what?



- Clustering effects and heterogeneous transmission interplay to create a complicate picture for which we do not yet have analytic understanding.
- Major barrier in modeling alignment and forecasts.

# The frontier

## Multiplexity



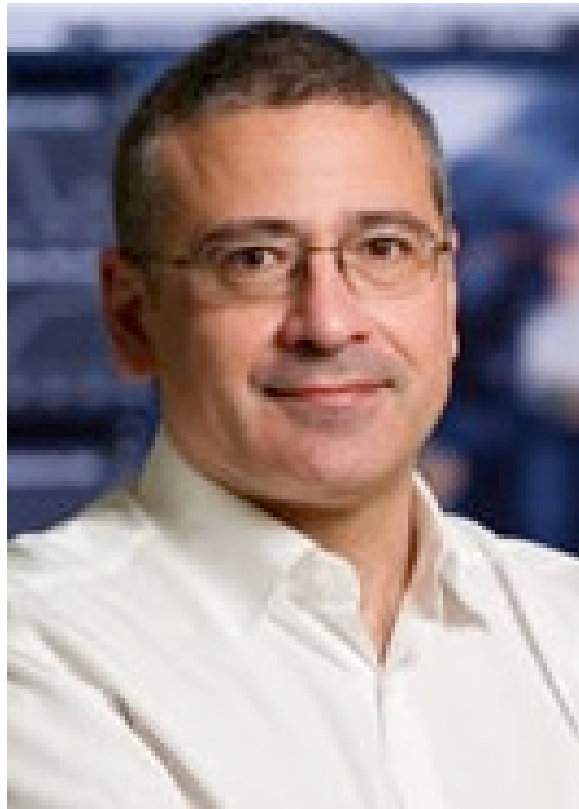
Time scale: From  
minutes to years.

# MATHEMATICAL FRONTIERS

## Social and Biological Networks – Q&A



**Nina H. Fefferman,**  
University of Tennessee, Knoxville



**Alessandro Vespignani,**  
Northeastern University



**James H. Curry,**  
University of Colorado, Boulder

# MATHEMATICAL FRONTIERS

## 2018 Monthly Webinar Series, 2-3pm ET

**February 13:**      *Recording posted*  
*Mathematics of the Electric Grid*

**March 13:**          *Recording posted*  
*Probability for People and Places*

**April 10:**  
*Social and Biological Networks*

**May 8:**  
*Mathematics of Redistricting*

**June 12:**  
*Number Theory: The Riemann Hypothesis*

**July 10:** *Topology*

**August 14:**  
*Algorithms for Threat Detection*

**September 11:**  
*Mathematical Analysis*

**October 9:** *Combinatorics*

**November 13:**  
*Why Machine Learning Works*

**December 11:**  
*Mathematics of Epidemics*