Graph-theoretical Models of the Spread and Control of Disease and of Fighting Fires Fred Roberts DIMACS, Rutgers University



Image credits: Ebola: Army Medicine Forest fire: USFS Region 5 No changes made in any image



DIMACS



Center for Discrete Mathematics & Theoretical Computer Science Founded as a National Science Foundation Science and Technology Center

Spread and Control of Disease



•The spread of COVID-19 is just the latest and most devastating example of a newly emerging disease that threatens not only lives but our economy and our social systems.

Image credit: Wikimedia commons https://www.youtube.com/watch?v=SBboFVjLQak , 1:10 Chinanews.com/China News Service Unchanged

Spread and Control of Disease





Ebola

Zika

•Ebola, Zika are other recent examples

Image credits: Wikimedia commons Ebola treatment unit: CDC Global; Zika: Beth.herlin no changes made 3

Mathematical Models of Disease Spread

Mathematical models of infectious diseases go back to Daniel Bernoulli's mathematical analysis of smallpox in 1760.



Smallpox

Obsolescent variolous lesions. On the hand the brown or black crusts were still adherent. On the forearm many of the crusts had become separated, the places from which they had fallen being stained pink.

Image credit: https://wellcomeimages.org/indexplus/obf_images/b2/a8/ 9ca500938fc44f77d4c4e49a4d90.jpg Mathematical models have become important tools in analyzing the spread and control of infectious diseases, especially when combined with powerful, modern computer methods for analyzing and/or simulating the models. They have played a nontrivial role in the fight against COVID-19.



Bubonic Plague

Credit for both: CDC



AIDS

Great concern about the deliberate introduction of diseases by bioterrorists has led to new challenges for mathematical modelers.



anthrax

Credit: CDC

Spread and Control of Disease

•Modern transportation systems allow for rapid spread of diseases.

•Diseases are spread through social networks.

"Contact tracing" is an important part of any strategy to combat outbreaks of infectious diseases, whether naturally occurring or resulting from bioterrorist attacks.
I will illustrate the ideas with some fairly simple "toy" models that will lead to fascinating graph-theoretical problems.

•The emphasis is on the graph theory.

•However, even toy models for spread of disease lead to interesting insights.

The Model: Moving From State to State

Social Network = Graph Vertices = People Edges = contact



Let $s_i(t)$ give the state of vertex i t=0 at time t.

Simplified Model: Two states: • • • = susceptible, • = infected (SI Model)

Times are discrete: t = 0, 1, 2, ...

The Model: Moving From State to State

More complex models: SI, SEI, SEI, SEIR, etc.

S = susceptible, E = exposed, I = infected, R = recovered (or removed)

Credit: measles: Wikimedia.org SARS: Medical News Today



measles



SARS

Threshold Processes

Irreversible k-Threshold Process: You change your state from \circ to \bullet at time t+1 if at least k of your neighbors have state \bullet at time t. You never leave state \bullet .

Disease interpretation? Infected if sufficiently many of your neighbors are infected. Special Case k = 1: Infected if any of your

neighbors is infected.

Irreversible 2-Threshold Process



Irreversible 2-Threshold Process



Irreversible 2-Threshold Process



Irreversible 3-Threshold Process



t = 0

Irreversible 3-Threshold Process



Irreversible 3-Threshold Process



Complications to Add to Model

•k = 1, but you only get infected with a certain probability.

•You are automatically cured after you are in the infected state for d time periods.

•A public health authority has the ability to "vaccinate" a certain number of vertices, making them immune from infection.

Credit: Wikimedia commons, <u>Ganesh Dhamodkar,</u> <u>no changes</u>



COVID-19 vaccination queue¹⁷



Credit: wikimedia commons.org

Mathematical models are very helpful in comparing alternative vaccination strategies. The problem is especially interesting if we think of protecting against deliberate infection by a bioterrorist.

If you didn't know whom a bioterrorist might infect, what people would you vaccinate to be sure that a disease doesn't spread very much? (Vaccinated vertices stay at state \circ regardless of the state of their neighbors.)

Try odd cycles. Consider an irreversible 2threshold process. Suppose your adversary has enough supply to infect two individuals.



One strategy: *"Mass vaccination"*: Make everyone immune in initial state.

In 5-cycle C_5 , mass vaccination means vaccinate 5 vertices. This obviously works.

In practice, vaccination is only effective with a certain probability, so results could be different.

Vaccine has a cost and availability may be limited.

What is the best way to use a limited supply?

What if vaccine is in limited supply?

- Suppose we only have enough vaccine to vaccinate 2 vertices.
- Suppose terrorist (or natural disease) can infect 2 vertices.
- Two different vaccination strategies:

Vaccination Strategy I

Vaccination Strategy II

Vaccination Strategy I: Worst Case (Adversary Infects Two) Two Strategies for Adversary

This assumes adversary doesn't attack a vaccinated vertex. Problem is interesting if this could happen – or you encourage it to happen.





Adversary Strategy Ia

Adversary Strategy Ib

The "alternation" between your choice of a defensive strategy and your adversary's choice of an offensive strategy suggests we consider the problem from the point of view of game theory.

The US Food and Drug Administration has studied the use of game-theoretic models in the defense against bioterrorism.





Vaccination Strategy I Adversary Strategy Ia



Vaccination Strategy I Adversary Strategy Ia





Vaccination Strategy I Adversary Strategy Ia





Vaccination Strategy I Adversary Strategy Ib



t = 0

Vaccination Strategy I Adversary Strategy Ib





Vaccination Strategy I Adversary Strategy Ib





Vaccination Strategy II: Worst Case (Adversary Infects Two) Two Strategies for Adversary





Adversary Strategy IIa

Adversary Strategy IIb

Vaccination Strategy II Adversary Strategy IIa



Vaccination Strategy II Adversary Strategy IIa



Vaccination Strategy II Adversary Strategy IIa



Vaccination Strategy II Adversary Strategy IIb



Vaccination Strategy II Adversary Strategy IIb



Vaccination Strategy II Adversary Strategy IIb


Conclusions about Strategies I and II

Vaccination Strategy II never leads to more than two infected individuals, while Vaccination Strategy I sometimes leads to three infected individuals (depending upon strategy used by adversary).

Thus, Vaccination Strategy II is better, all other things being equal.



More on vaccination strategies later.

Credit: CDC

The Saturation Problem

Attacker's Problem: Given a graph, what subsets S of the vertices should we plant a disease with so that ultimately the maximum number of people will get it?

Economic interpretation: What set of people do we place a new product with to guarantee "saturation" of the product in the population?

Defender's Problem: Given a graph, what subsets S of the vertices should we vaccinate to guarantee that as few people as possible will be infected?

k-Conversion Sets

Attacker's Problem: Can we guarantee that ultimately everyone is infected?

Irreversible k-Conversion Set: Subset S of the vertices that can force an irreversible k-threshold process to the situation where every state $s_i(t) = \bullet$

Comment: If we can change back from • to • at least after awhile, we can also consider the Defender's Problem: Can we guarantee that ultimately no one is infected, i.e., all $s_i(t) = 0$? 39

What is an irreversible 2-conversion set for the following graph?



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t = 1





Irreversible k-Conversion Sets in Regular Graphs

G is *r-regular* if every vertex has degree r. Set of vertices is *independent* if there are no edges.

<u>Theorem (Dreyer)</u>: Let G = (V,E) be a connected r-regular graph and D be a set of vertices. Then D is an irreversible r-conversion set iff V-D is an independent set.

Note: same r

<u>Corollary (Dreyer):</u> The size of the smallest irreversible 2- conversion set in C_n is ceiling[n/2].

Corollary (Dreyer):

The size of the smallest irreversible 2- conversion set in C_n is ceiling[n/2].

 C_5 is 2-regular. The smallest irreversible 2-conversion set has three vertices: the red ones.



Another Example:



k-Conversion Sets in Regular Graphs Another Example: This is 3-regular. Let k = 3. The largest independent set has 2 vertices.



- The largest independent set has 2 vertices.
 Thus, the smallest irreversible 3-conversion set has 6-2 = 4 vertices.
- •The 4 red vertices form such a set.
- •Each other vertex has three . red neighbors.



Irreversible k-Conversion Sets in Graphs of Maximum Degree r

<u>Theorem (Dreyer)</u>: Let G = (V,E) be a connected graph with maximum degree r and S be the set of all vertices of degree < r. If D is a set of vertices, then D is an irreversible r-conversion set iff $S \subseteq D$ and V-D is an independent set.

How Hard is it to Find out if There is an Irreversible k-Conversion Set of Size at Most p?

<u>Problem IRREVERSIBLE k-CONVERSION</u> <u>SET</u>: Given a positive integer p and a graph G, does G have an irreversible k-conversion set of size at most p?

How hard is this problem?

Difficulty of Finding Irreversible Conversion Sets

Problem IRREVERSIBLE k-CONVERSION

SET: Given a positive integer p and a graph G, does G have an irreversible k-conversion set of size at most p?

<u>Theorem (Dreyer):</u> IRREVERSIBLE k-CONVERSION SET is NP-complete for fixed k > 2.

(Whether or not it is NP-complete for k = 2 remains open.)

Irreversible k-Conversion Sets in Special Graphs

Studied for many special graphs.





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Irreversible k-Conversion Sets in Trees The simplest case is when every internal vertex of the tree has degree > k. *Leaf* = vertex of degree 1; *internal vertex* = not a leaf.

What is an irreversible 2-conversion set here? ⁵⁶

Irreversible k-Conversion Sets in Trees The simplest case is when every internal vertex of the tree has degree > k. *Leaf* = vertex of degree 1; *internal vertex* = not a leaf. Do we know any vertices that have to be in such a set?

What is an irreversible 2-conversion set here? ⁵⁷













So k = 2 is easy. What about k > 2? Also easy.

<u>Proposition (Dreyer)</u>: Let T be a tree and every internal vertex have degree > k, where k > 1. Then the smallest irreversible k-conversion set has size equal to the number of leaves of the tree.

What if not every internal vertex has degree > k?

If there is an internal vertex of degree < k, it will have to be in any irreversible k-conversion set and will never change sign.

So, to every neighbor, this vertex v acts like a leaf, and we can break T into deg(v) subtrees with v a leaf in each.

If every internal vertex has degree $\geq k$, one can obtain analogous results to those for the > k case by looking at maximal connected subsets of vertices of degree k.

Dreyer presents an O(n) algorithm for finding the size of the smallest irreversible k-conversion set in a tree of n vertices.

Irreversible k-Conversion Sets in Special Graphs

Studied for many special graphs.

Let G(m,n) be the *rectangular grid graph* with m rows and n columns.



G(3,4)

Toroidal Grids

The *toroidal grid* T(m,n) is obtained from the rectangular grid G(m,n) by adding edges from the first vertex in each row to the last and from the first vertex in each column to the last.

Toroidal grids are easier to deal with than rectangular grids because they form regular graphs: Every vertex has degree 4. Thus, we can make use of the results about regular graphs.



T(3,4)

Irreversible4-Conversion Sets in Toroidal Grids

<u>Theorem (Dreyer):</u> In a toroidal grid T(m,n), the size of the smallest irreversible 4-conversion set is

 $\begin{cases} max \{n(ceiling[m/2]), m(ceiling[n/2])\} m \text{ or } n \text{ odd} \\ mn/2 & m, n \text{ even} \end{cases} \end{cases}$

<u>Part of the Proof</u>: Recall that D is an irreversible 4-conversion set in a 4-regular graph iff V-D is independent.

V-D independent means that every edge $\{u,v\}$ in G has u or v in D. In particular, the ith row must contain at least ceiling[n/2] vertices in D and the ith column at least ceiling[m/2] vertices in D (alternating starting with the end vertex of the row or column).

We must cover all rows and all columns, and so need at least max {n(ceiling[m/2]), m(ceiling[n/2])} vertices in an irreversible 4-conversion set. $_{71}$

Irreversible k-Conversion Sets for Rectangular Grids Let $C_{k}(G)$ be the size of the smallest irreversible k-conversion set in graph G. Theorem (Dreyer): $C_{4}[G(m,n)] = 2m + 2n - 4 + floor[(m-2)(n-2)/2]$ Theorem (Flocchini, Lodi, Luccio, Pagli, and Santoro): $C_2[G(m,n)] = ceiling([m+n]/2)$

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Irreversible 3-Conversion Sets for Rectangular Grids

For 3-conversion sets, the best we have are bounds:

<u>Theorem (Flocchini, Lodi, Luccio, Pagli, and</u> <u>Santoro):</u>

 $[(m-1)(n-1)+1]/3 \le C_3[G(m,n)] \le [(m-1)(n-1)+1]/3 + [3m+2n-3]/4 + 5$

Finding the exact value is an open problem.

Vaccination Strategies Stephen Hartke and others worked on a different problem: Defender: can vaccinate v people *per time period*. Attacker: can only infect people at the beginning. Irreversible k-threshold model. What vaccination strategy minimizes number of people infected?

Sometimes called the *firefighter problem*: alternate fire spread and firefighter placement. Usual assumption: k = 1. (We will assume this.)

Variation: The vaccinator and infector alternate turns, having v vaccinations per period and i doses of pathogen per period. What is a good strategy for the vaccinator?

Problem goes back to Bert Hartnell 1995.

A Survey of Some Results on the Firefighter Problem



Thanks to Kah Loon Ng DIMACS For the animated slides, slightly modified by me



A Simple Model (k = 1) (v = 3)

















Some questions that can be asked (but not necessarily answered!)



- Can the fire be contained?
- How many time steps are required before fire is contained?
- How many firefighters per time step are necessary?
- What fraction of all vertices will be saved (burnt)?
- Does where the fire breaks out matter?
- Fire starting at more than 1 vertex?
- Consider different graphs. Construction of (connected) graphs to minimize damage.
- Complexity/Algorithmic issues



Containing Fires in Infinite Grids L_d



Fire starts at only one vertex:

- d = 1: Trivial.
- d = 2: Impossible to contain the fire with 1
 firefighter per time step





Containing Fires in Infinite Grids L_d $d \ge 3$: Wang and Moeller: If *G* is an *r*-regular graph, r - 1 firefighters per time step is always sufficient to contain any fire outbreak (at a single vertex) in *G*. (*rregular*: every vertex has r neighbors.)

Containing Fires in Infinite Grids L_d

 $d \ge 3$: In L_d , every vertex has degree 2d.

Thus: 2*d*-1 firefighters per time step are sufficient to contain any outbreak starting at a single vertex.

Theorem (Develin and Hartke): If $d \ge 3$, 2d - 2firefighters per time step are not enough to contain an outbreak in L_{d} .

Thus, 2d - 1 firefighters per time step is the minimum number required to contain an outbreak in L_d and containment can be attained in 2 time steps.

Containing Fires in Infinite Grids L_d



Fire can start at more than one vertex.

d = 2: Fogarty: Two firefighters per time step are sufficient to contain any outbreak at a finite number of vertices.

 $d \ge 3$: Hartke: For any $d \ge 3$ and any positive integer *f*, *f* firefighters per time step is not sufficient to contain all finite outbreaks in L_d . In other words, for $d \ge 3$ and any positive integer *f*, there is an outbreak such that *f* firefighters per time step cannot contain the outbreak.



The case of a different number of firefighters per time step.

Let f(t) = number firefighters available at time t. Assume f(t) is periodic with period p_f .

Possible motivations for periodicity:
Firefighters arrive in batches.
Firefighters need to stay at a vertex for several time periods before redeployment.

Containing Fires in Infinite Grids L_d The case of a different number of firefighters per time step. $N_f = f(1) + f(2) + ... + f(p_f)$ $R_f = N_f / p_f$ (average number firefighters available per time period)

<u>Theorem (Ng and Raff)</u>: If d=2 and f is periodic with period $p_f \ge 1$ and $R_f \ge 1.5$, then an outbreak at any number of vertices can be contained at a finite number of vertices.

Containing Fires in Infinite Grids L_d



The case of a different number of firefighters per time step.

<u>Conjecture (Develin and Hartke)</u>: Suppose that $f(t)/t^{d-2}$ goes to 0 as t gets large. Then there is some fire on L_d that cannot be contained by deploying f(t) firefighters at time t.



Containing Fires in Infinite Grids



Other work has been done on infinite triangular grids and infinite hexagonal grids



Assumptions:

- 1. 1 firefighter is deployed per time step
- 2. Fire starts at one vertex

Let MVS(G, v) = maximum number of verticesthat can be saved in *G* if fire starts at *v*.



 $MVS(P_n \times P_n, (a, b)) \ge n(n-b) - (a-1)(n-a) \qquad 1 \le b \le a \le \left\lfloor \frac{n}{2} \right\rfloor$





 $MVS(P_n \times P_n, (1,1)) = n(n-1) = n^2 - n$



 $MVS(P_3 \times P_3 \times P_6, (1,1,1)) = 21$

 $MVS(P_3 \times P_3 \times P_n, (1,1,1)) = 9n - 33, n \ge 6$



Saving Vertices in P_n x P_n x P_n



Conjecture (Moeller and Wang):

 $\lim_{n\to\infty} MVS(P_n x P_n x P_n, v)/n^3 = 0$ for all v



Instance: A rooted graph (G,v) and an integer $p \ge 1$.

Question: Is $MVS(G,v) \ge p$? That is, is there a finite sequence $d_1, d_2, ..., d_t$ of vertices of G such that if the fire breaks out at v, then,

1. vertex d_i is neither burning nor defended at time i

2. at time t, no undefended vertex is next to a burning vertex

3. at least p vertices are saved at the end of time t. 101



<u>Theorem (MacGillivray and Wang):</u> FIREFIGHTER is NP-complete.

<u>Theorem (Finbow, Kind, MacGillivray, Wang)</u>: FIREFIGHTER is NP-complete even if restricted to trees with maximum degree 3.

<u>Theorem (Finbow, Kind, MacGillivray, Wang)</u>: The problem is solvable in polynomial time for graphs of maximum degree 3 if the fire starts at a vertex of degree 2.



<u>Theorem (King and MacGivillray):</u> FIREFIGHTER is NP-complete for cubic graphs.





Greedy algorithm:

For each v in V(T), define

weight (v) = number descendants of v + 1

Algorithm: At each time step, place firefighter at vertex that has not been saved such that weight (*v*) is maximized.







<u>Theorem (Hartnell and Li):</u> For any tree with one fire starting at the root and one firefighter to be deployed per time step, the greedy algorithm always saves more than ½ of the vertices that any algorithm saves.


<u>Theorem (Finbow and MacGillivray)</u>: The FireFighter problem is solvable in polynomial time for caterpillars and for trees of maximum degree 3 where the root has degree 2. (This includes binary trees.)

More Realistic Models

Many oversimplifications in both of our models. For instance:

•What if you stay infected (burning) only a certain number of days?

•What if you are not necessarily infective for the first few days you are sick?



Chicken pox Credit: Wikimedia commons, Øyvind Holmstad

no changes

•What if your threshold k for changes from o to • (uninfected to infected) changes depending upon how long you have been uninfected?

More Realistic Models

Consider an irreversible process in which you stay in the infected state (state \bullet) for d time periods after entering it and then go back to the uninfected state (state \circ).

Consider an irreversible k-threshold process in which we vaccinate a person in state \circ once k-1 neighbors are infected (in state \bullet).

Etc. – experiment with a variety of assumptions



More Realistic Models

Our models are *deterministic*. How do *probabilities* enter?

•What if you only get infected with a certain probability if you meet an infected person?



Credit: Wikimedia commons, <u>D Wells</u> no changes

•What if vaccines only work with a certain probability?

•What if the amount of time you remain infective exhibits a probability distribution?

What about Quarantine?

Can you use graphtheoretical models to analyze the effect of different quarantine strategies?





There is much more analysis of a similar nature that can be done with graph-theoretical models.