

Immunization of complex networks

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Complex networks such as the sexual partnership web or the Internet often show a high degree of redundancy and heterogeneity in their connectivity properties. This peculiar connectivity provides an ideal environment for the spreading of infective agents. Here we show that the random uniform immunization of individuals does not lead to the eradication of infections in all complex networks. Namely, networks with scale-free properties do not acquire global immunity from major epidemic outbreaks even in the presence of unrealistically high densities of randomly immunized individuals. The absence of any critical immunization threshold is due to the unbounded connectivity fluctuations of scale-free networks. Successful immunization strategies can be developed only by taking into account the inhomogeneous connectivity properties of scale-free networks. In particular, *targeted* immunization schemes, based on the nodes' connectivity hierarchy, sharply lower the network's vulnerability to epidemic attacks.

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I. INTRODUCTION

The relevance of spatial and other kinds of heterogeneity in the design of immunization strategies has been widely addressed in the epidemic modeling of infectious diseases [1,2]. In particular, it has been pointed out that population inhomogeneities can substantially enhance the spread of diseases, making them harder to eradicate and calling for specific immunization strategies. This issue assumes the greatest importance in a wide range of natural interconnected systems such as food webs, communication and social networks, metabolic and neural systems [3,4]. The complexity of these networks resides in the small average path lengths among any two nodes (small-world property), along with a large degree of local clustering. In other words, some special nodes of the structure develop a larger probability to establish connections pointing to other nodes. This feature has dramatic consequences in the topology of scale-free (SF) networks [5–7] that exhibit a power-law distribution

$$P(k) \sim k^{-\gamma} \quad (1)$$

for the probability that any node has k connections to other nodes. For exponents in the range $2 < \gamma \leq 3$, this connectivity distribution implies that, for large network sizes, the nodes have a statistically significant probability of having a very large number of connections compared to the average connectivity $\langle k \rangle$. This feature contrasts with what is found for homogeneous networks (local or nonlocal) in which each node has approximately the same number of links, $k \approx \langle k \rangle$ [8,9]. The extreme heterogeneity of SF networks finds the most stunning examples in two artificial systems, the World-wide web [5,10] and the Internet [6,11,12]. Along with these technological networks, it has also been pointed out that sexual partnership networks are often extremely heterogeneous [1,13,14], and it has been recently observed that the network of sexual human contacts possesses a well-defined scale-free nature [15].

In homogeneous networks, an epidemic occurs only if the rate of infection of “healthy” individuals connected to infected ones exceeds the so-called *epidemic threshold*; in other words, if the disease cannot transmit itself faster than the time of cure, it dies out [1,2]. In heterogeneous networks, on the other hand, it is well-known that the epidemic threshold decreases with the standard deviation of the connectivity distribution [1]. This feature is paradoxically amplified in scale-free networks that have diverging connectivity fluctuations. In fact, as it was first noted in Refs. [16,17], epidemic processes in SF networks do not possess, in the limit of an infinite network, an epidemic threshold below which diseases cannot produce a major epidemic outbreak or the onset of an endemic state. SF networks are, therefore, prone to the spreading and the persistence of infections, whatever virulence the infective agent might possess.

In view of this weakness, it becomes a major task to find optimal immunization strategies oriented to minimize the risk of epidemic outbreaks on SF networks, task with immediate practical and economical implications. This paper presents a parallel comparison of the effect of different immunization schemes in the case of two different complex networks: the Watts-Strogatz model [9] and the Barabási and Albert model [5]. The first is a homogeneous network exhibiting small-world properties, while the second one is the prototype example of SF network. By studying the susceptible-infected-susceptible model [2] in presence of progressively greater immunization rates, we find that uniformly applied immunization strategies are effective only in complex networks with bounded connectivity fluctuations. On the contrary, in SF networks the infection is not eradicated even in the presence of an unrealistically high fraction of immunized individuals. Actually, SF systems do not have any critical fraction of immunized individuals and only the total immunization of the network achieves the infection's eradication. In order to overcome these difficulties we define optimal immunization strategies that rely on the particular SF structure of the network. The developed strategies allow us to

achieve the total protection of the network even for extremely low fractions of successfully immunized individuals.

II. THE MODEL

In order to estimate the effect of an increasing density of immune individuals in complex networks, we will investigate the standard susceptible-infected-susceptible (SIS) model [2]. This model relies on a coarse-grained description of individuals in the population. Namely, each node of the graph represents an individual and each link is a connection along which the infection can spread. Each susceptible (healthy) node is infected with rate ν if it is connected to one or more infected nodes. Infected nodes are cured and become again susceptible with rate δ , defining an effective spreading rate $\lambda = \nu/\delta$ (without lack of generality, we set $\delta=1$). The SIS model does not take into account the possibility of individuals' removal due to death or acquired immunization [2], and thus individuals run stochastically through the cycle susceptible $\rightarrow$ infected $\rightarrow$ susceptible. This model is generally used to study infections leading to endemic states with a stationary average density of infected individuals.

A. Homogeneous complex networks

A wide class of network models [8,9] have exponentially bounded connectivity fluctuations. A paradigmatic example of this kind of networks that has recently attracted a great deal of attention is the Watts-Strogatz (WS) model [9], which is constructed as follows: The starting point is a ring with N nodes, in which each node is symmetrically connected with its $2K$ nearest neighbors. Then, for every node each link connected to a clockwise neighbor (thus K links for each node) is kept as originating from the original node and rewired to a randomly chosen target node with probability p . This procedure generates a random graph with a connectivity distributed exponentially for large k , and an average connectivity $\langle k \rangle = 2K$. It is worth remarking that even in the case $p=1$ the network keeps the memory of the construction algorithm and is not equivalent to a random graph. In fact, by definition each node emanates at least the K links which have been rewired from the clockwise neighbors to randomly chosen nodes; a property that affects also the clustering properties of the graph (for details see Ref. [18]).

For the class of exponentially bounded networks, one can generally consider that each node has roughly the same number of links, $k \approx \langle k \rangle$, and, therefore, we can consider them as fairly homogeneous in their connectivity properties. At a mean-field level, the equation describing the time evolution of the average density of infected individuals $\rho(t)$ (prevalence) is

$$\frac{d\rho(t)}{dt} = -\rho(t) + \lambda \langle k \rangle \rho(t) [1 - \rho(t)]. \quad (2)$$

The mean-field character of this equation stems from the fact that we have neglected the density correlations among the different nodes, independently of their respective connectivities. The first term on the right-hand side (rhs) in Eq. (2) considers infected nodes becoming healthy with unit rate.

The second term represents the average density of newly infected nodes generated by each active node. This is proportional to the infection spreading rate λ , the number of links emanating from each node $k \approx \langle k \rangle$, and the probability that a given link points to a healthy node, $[1 - \rho(t)]$. After imposing the stationary condition $d\rho(t)/dt = 0$, the most significant and general result is the existence of a nonzero epidemic threshold $\lambda_c = \langle k \rangle^{-1}$ [2] such that

$$\rho = 0 \quad \text{if } \lambda < \lambda_c, \quad (3)$$

$$\rho \sim \lambda - \lambda_c \quad \text{if } \lambda \geq \lambda_c. \quad (4)$$

In other words, if the value of λ is above the threshold, $\lambda \geq \lambda_c$, the infection spreads and becomes endemic. Below it, $\lambda < \lambda_c$, the infection dies out exponentially fast. The existence of an epidemic threshold is a general result in epidemic modeling, present also in different models such as the susceptible-infected-removed model [2]. In analogy with critical phenomena [19], this kind of behavior can be identified as an absorbing-state phase transition, in which ρ plays the role of the order parameter in the phase transition and λ is the tuning parameter, recovering the usual mean-field behavior [19].

B. Scale-free networks

This standard framework is radically changed in the class of SF networks [16,17], in which the probability distribution that a node has k connections has the form $P(k) \sim k^{-\gamma}$ and the connectivity fluctuations, $\langle k^2 \rangle$, diverge in infinite networks for any value $2 < \gamma \leq 3$. The paradigmatic example of SF network is the Barabási and Albert (BA) model [5]. The construction of the BA graph starts from a small number m_0 of disconnected nodes; every time step a new vertex is added, with m links that are connected to an old node i with probability $\Pi(k_i) = k_i / \sum_j k_j$, where k_i is the connectivity of the i th node. After iterating this scheme a sufficient number of times, we obtain a network composed by N nodes with connectivity distribution $P(k) \sim k^{-3}$ and average connectivity $\langle k \rangle = 2m$. For this class of graphs, the absence of a characteristic scale for the connectivity makes highly connected nodes statistically significant, and induces strong fluctuations in the connectivity distribution that cannot be neglected. In order to take into account these fluctuations, we have to relax the homogeneity assumption used for homogeneous networks, and consider the relative density $\rho_k(t)$ of infected nodes with given connectivity k ; i.e., the probability that a node with k links is infected. The dynamical mean-field equations can thus be written as [16,17]

$$\frac{d\rho_k(t)}{dt} = -\rho_k(t) + \lambda k [1 - \rho_k(t)] \Theta(\rho(t)), \quad (5)$$

where also in this case we have considered a unity recovery rate. The creation term considers the probability that a node with k links is healthy $[1 - \rho_k(t)]$ and gets the infection via a connected node. The probability of this last event is proportional to the infection rate λ , the number of connections k , and the probability $\Theta(\rho(t))$ that any given link points to

an infected node. The probability that a link points to a node with s links is proportional to $sP(s)$. In other words, a randomly chosen link is more likely to be connected to an infected node with high connectivity, yielding

$$\Theta(\rho(t)) = \frac{\sum_k kP(k)\rho_k(t)}{\sum_s sP(s)}, \quad (6)$$

where $\sum_s sP(s)$ is identical to $\langle k \rangle$ by definition. In the stationary state [$d\rho_k(t)/dt=0$], Eq. (5) yields the following infected node density form:

$$\rho_k = \frac{\lambda k \Theta}{1 + \lambda k \Theta}. \quad (7)$$

By inserting the above expression for ρ_k in Eq. (6), we obtain the self-consistency equation

$$\Theta = \frac{1}{\langle k \rangle} \sum_k kP(k) \frac{\lambda k \Theta}{1 + \lambda k \Theta}, \quad (8)$$

where Θ is now a function of λ alone [16,17]. The solution $\Theta=0$ is always satisfying the consistency equation. A non-zero stationary prevalence ($\rho_k \neq 0$) is obtained when the rhs and the lhs of Eq. (8), expressed as function of Θ , cross in the interval $0 < \Theta \leq 1$, allowing a nontrivial solution. It is easy to realize that this corresponds to the inequality

$$\left. \frac{d}{d\Theta} \left(\frac{1}{\langle k \rangle} \sum_k kP(k) \frac{\lambda k \Theta}{1 + \lambda k \Theta} \right) \right|_{\Theta=0} \geq 1 \quad (9)$$

being satisfied. The value of λ yielding the equality in Eq. (9) defines the critical epidemic threshold λ_c , that is given by

$$\frac{\sum_k kP(k)\lambda_c k}{\langle k \rangle} = \frac{\langle k^2 \rangle}{\langle k \rangle} \lambda_c = 1 \Rightarrow \lambda_c = \frac{\langle k \rangle}{\langle k^2 \rangle}. \quad (10)$$

This result implies that in SF networks with connectivity exponent $2 < \gamma \leq 3$, for which $\langle k^2 \rangle \rightarrow \infty$, we have $\lambda_c = 0$. This fact implies in turn that for any positive value of λ the infection can pervade the system with a finite prevalence, in a sufficiently large network [16,17]. For small λ it is possible to solve explicitly Eq. (8) for SF networks and calculate the prevalence in the endemic state as $\rho = \sum_k P(k)\rho_k$ as shown in Refs. [16,17]. Calculations can be carried out by using the continuous k approximation, valid for large k [20], that assumes $\langle k^n \rangle = \int_m^{\infty} k^n P(k) dk$, where m is the minimum number of connections of any node and $P(k)$ is a properly defined probability density of connections. For the particular case of the BA network we have $P(k) = 2m^2 k^{-3}$ [5], that in the limit of an infinitely large network yields the prevalence [16,17]

$$\rho \approx 2 \exp(-1/m\lambda). \quad (11)$$

Obviously, $\langle k^2 \rangle$ assumes a bounded value in finite size networks, defining an effective threshold $\lambda_c(N) > 0$ due to finite size effects, as customarily encountered in nonequilibrium phase transitions [19]. This epidemic threshold, however, is not an *intrinsic* quantity as in exponential networks and it is vanishing for increasing network sizes; i.e. in the thermodynamic limit. Since real networks have always a finite size, however, it is interesting to calculate how the epidemic threshold scales with the system size [21]. By considering the continuous k approximation, it is possible to calculate the finite size distribution moments as $\langle k^n \rangle = \int_m^{k_c} k^n P(k) dk$, where k_c is the largest connectivity present in the finite network. For networks composed by N nodes, k_c is obviously an increasing function of N . In the particular case of the BA model, we readily obtain $\langle k \rangle \approx 2m$ and $\langle k^2 \rangle \approx 2m^2 \ln(k_c/m)$ as $k_c \rightarrow \infty$. Substituting this values in the Eq. (10) we obtain a threshold $\lambda_c \approx [m \ln(k_c/m)]^{-1}$. In order to find the size dependence of λ_c , we have to relate the maximum connectivity k_c with the network size N . This relation is given by $k_c \approx mN^{1/2}$ [20,22], yielding finally a threshold

$$\lambda_c(N) = \frac{\langle k \rangle}{\langle k^2 \rangle} \sim \frac{1}{\ln(N)}. \quad (12)$$

This result can be generalized to SF networks with an arbitrary connectivity distribution, which show an epidemic threshold vanishing as a power-law behavior in N with an exponent depending on the connectivity exponent γ [23].

III. UNIFORM IMMUNIZATION STRATEGY

The simplest immunization procedure one can consider consists of the random introduction of immune individuals in the population [1], in order to get a uniform immunization density. Immune nodes cannot become infected and, thus, do not transmit the infection to their neighbors. In this case, for a fixed spreading rate λ , the relevant control parameter is the immunity g , defined as the fraction of immune nodes present in the network. At the mean-field level, the presence of uniform immunity will effectively reduce the spreading rate λ by a factor $(1-g)$; i.e. the probability of finding and infecting a susceptible and nonimmune node. By substituting $\lambda \rightarrow \lambda(1-g)$ in Eqs. (2) and (5) we obtain the prevalence behavior for progressively larger immunization rates.

In homogeneous networks, such as the WS model, it is easy to show that in the case of a constant λ , the stationary prevalence obtained from Eq. (2) is given by

$$\rho = 0 \quad \text{if } g > g_c, \quad (13)$$

$$\rho \sim g_c - g \quad \text{if } g \leq g_c. \quad (14)$$

Here, g_c is the critical immunization value above which the density of infected individuals in the stationary state is null and depends on λ as

$$g_c = \frac{\lambda - \lambda_c}{\lambda}. \quad (15)$$

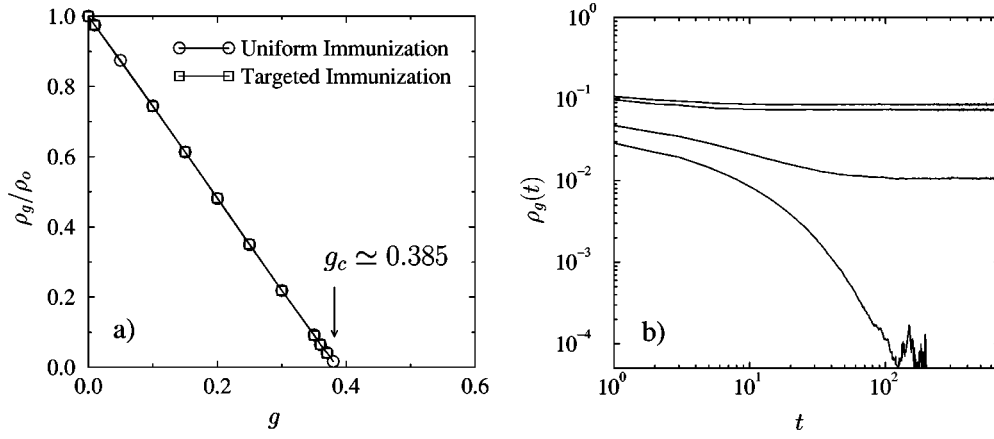


FIG. 1. (a) Reduced prevalence ρ_g/ρ_0 from computer simulations of the SIS model in the WS network with uniform and targeted immunization at a fixed spreading rate $\lambda = 0.25$. Extrapolation of the linear behavior of ρ_g for the largest immunization values yields an estimate of the critical immunity $g_c \approx 0.385$. (b) Typical plots of $\rho_g(t)$ as a function of time, averaged over 100 starting configurations, for the SIS model in WS networks with uniform immunization, for different values of g . From top to bottom: $g = 0.1, 0.14, 0.35$, and 0.43 . For the last value of g (above the critical immunization) all runs die, independently of the network size N .

Thus, the critical immunization that achieves eradication is related to the spreading rate and the epidemic threshold of the infection. Eq. (15) is obviously valid only for $\lambda > \lambda_c$, and it implies that the critical immunization allowing the complete protection of the network (null prevalence) is increasing with the spreading rate λ .

On the contrary, uniform immunization strategies on SF networks are totally ineffective. The presence of immunization depresses the infection's prevalence too slowly, and it is impossible to find any critical fraction of immunized individuals that ensures the infection eradication. The absence of an epidemic threshold ($\lambda_c = 0$) in the thermodynamic limit implies that whatever rescaling $\lambda \rightarrow \lambda(1 - g)$ of the spreading rate does not eradicate the infection except the case $g = 1$. In fact, by using Eq. (10) we have that the immunization threshold is given by

$$1 - g_c = \frac{1}{\lambda} \frac{\langle k \rangle}{\langle k^2 \rangle}. \quad (16)$$

In SF networks with $\langle k^2 \rangle \rightarrow \infty$ only a complete immunization of the network (i.e., $g_c = 1$) ensures an infection-free stationary state. The fact that uniform immunization strategies are less effective has been noted in several cases of spatial heterogeneity [1]. In SF networks we face a limiting case due to the extremely high (virtually infinite) heterogeneity in connectivity properties. Also in this case finite networks present an effective threshold $g_c(N)$ depending on the number of nodes N . As for the epidemic threshold, however, we are not in presence of an intrinsic quantity and we have that $g_c(N) \rightarrow 1$ in the thermodynamic limit $N \rightarrow \infty$. In the case of the BA model, inserting the expression (12) into Eq. (16), we observe that the immunization threshold scales as

$$1 - g_c(N) \sim \frac{1}{\lambda \ln(N)}. \quad (17)$$

Also in this case it is possible to generalize this result for arbitrary connectivity exponents γ [23].

In order to provide further support to the present mean-field (sometimes called the deterministic approximation) description, we study by means of numerical simulations the behavior of the SIS model on the WS and the BA networks. In these systems, because of the nonlocal connectivity, mean-field predictions are expected to correctly depict the model's behavior. In the present work we consider the parameters $K = 3$ and maximal disorder $p = 1$ for the WS network, and $m_0 = 5$ and $m = 3$ in the case of the BA network.

In the presence of uniform immunization, we can study the system by looking at the infection's prevalence in the stationary regime (endemic state) as a function of the immunity g . The uniform immunization is implemented by randomly selecting and immunizing gN nodes on a network of fixed size N . Our simulations are implemented at a fixed spreading rate $\lambda = 0.25$. The number of nodes range from $N = 10^4$ to $N = 10^6$. We analyze the stationary properties of the density of infected nodes ρ_g (the infection prevalence) for different values of the immunization g . Initially we infect half of the susceptible nodes in the network, and iterate the rules of the SIS model with parallel updating. The prevalence is computed averaging over at least 100 different starting configurations, performed on at least 10 different realizations of the network. In Fig. 1(a), we show the behavior of the reduced prevalence ρ_g/ρ_0 (where ρ_0 is the prevalence without immunization) as a function of the uniform immunization g in the WS network. We observe that the prevalence of infected nodes decays drastically for increasing immunization densities [see Fig. 1(b)]. In particular, we observe the presence of a sharp immunization threshold $g_c \approx 0.385$, in fair agreement with the estimate $g_c \approx 0.36$ from Eq. (15) with the values $\lambda = 0.25$ and the estimate $\lambda_c \approx 0.16$ from Ref. [17]. In the biological case, this effect motivates the use of global vaccination campaigns in homogeneous populations in order to reach a density of immune individuals that secures from major outbreaks or endemic states. On the contrary, the re-

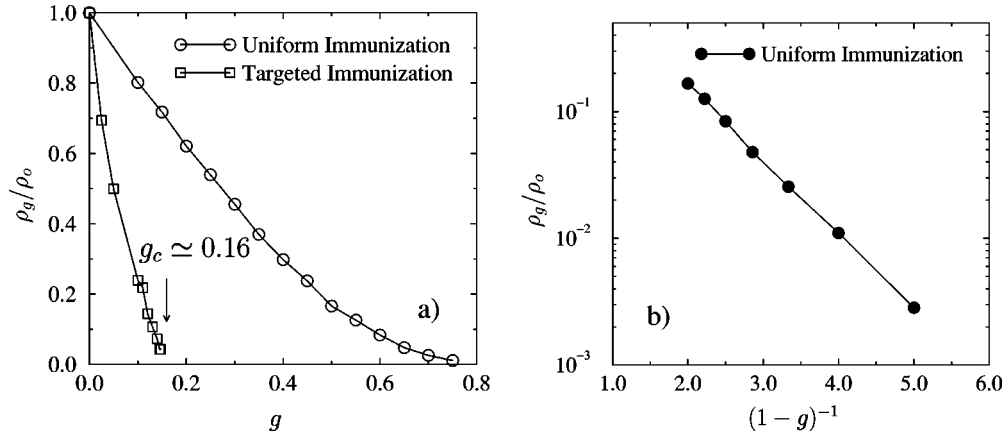


FIG. 2. (a) Reduced prevalence ρ_g/ρ_0 from computer simulations of the SIS model in the BA network with uniform and targeted immunization, at a fixed spreading rate $\lambda = 0.25$. A linear extrapolation from the largest values of g yields an estimate of the threshold $g_c \simeq 0.16$ in BA networks with targeted immunization. (b) Check of the predicted functional dependence $\rho_g \sim \exp[-1/m\lambda(1-g)]$ for the SIS model in the BA network with uniform immunization.

sults for the SF network, depicted in Fig. 2(a), show a strikingly different behavior. Namely, the density of infected individuals decays slowly with increasing immunization, and it would be null only for the complete immunization of the whole network ($g = 1$). Specifically, it follows from Eq. (11) that the SIS model on the BA network shows for $g \simeq 1$ and any λ the prevalence

$$\rho_g \simeq 2 \exp[-1/m\lambda(1-g)]. \quad (18)$$

We have checked this prediction in Fig. 2(b). In other words, the infection always reaches an endemic state if the network size is enough large [see Fig. 3(a)]. This points out the absence of an immunization threshold; SF networks are weak in face of infections, also after massive uniform vaccination campaigns.

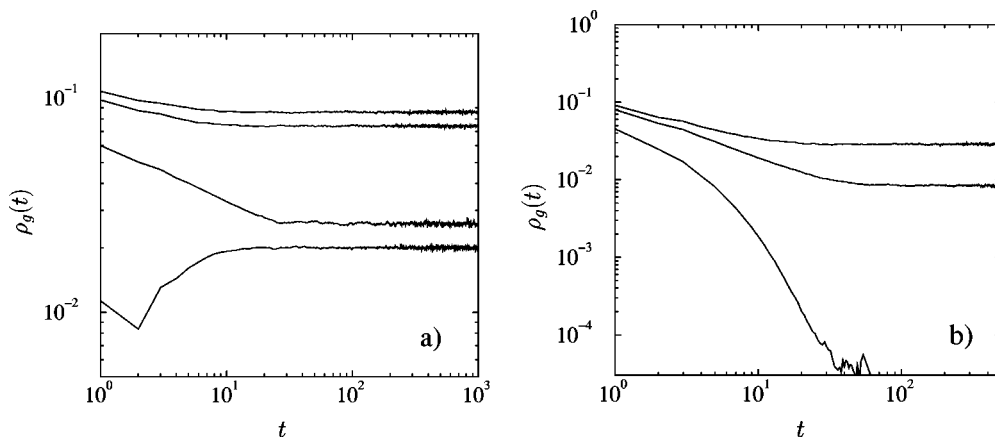


FIG. 3. (a) Typical plots of $\rho_g(t)$ as a function of time, averaged over 100 starting configurations, from computer simulations of the SIS model in BA networks with uniform immunization for different values of g . From top to bottom: $g = 0.1$, 0.14 , 0.3 , and 0.5 . For all values of g shown, the endemic state is reached in a sufficiently large network. (b) Typical plots of $\rho_g(t)$ as a function of time, averaged over 100 starting configurations, for the SIS model in BA networks with targeted immunization for different values of g . From top to bottom: $g = 0.1$, 0.14 , and 0.3 . For the last value, larger than the critical immunization, all runs die for any network size.

IV. OPTIMIZED IMMUNIZATION STRATEGIES

When fighting an epidemic in an heterogeneous population with a uniform vaccination scheme, it is necessary to vaccinate a fraction of the population larger than the estimate given by a simple (homogeneous) assumption [1]. In this case, it can be proved [1] that *optimal* vaccination programs can eradicate the disease vaccinating a smaller number of individuals. SF networks can be considered as a limiting case of heterogeneous systems and it is natural to look for specifically devised immunization strategies.

A. Proportional immunization

A straightforward way to reintroduce an intrinsic immunization threshold in SF networks consists in using different fractions of immunized individuals according to their con-

nectivity. Let us define g_k as the fraction of immune individuals with a given connectivity k . If we impose the condition

$$\tilde{\lambda} \equiv \lambda k(1 - g_k) = \text{const}, \quad (19)$$

we observe that Eq. (5) become identical and decoupled, defining effectively a homogeneous system. The density of infected individuals is the same for all connectivities k , and an epidemic threshold $\tilde{\lambda}_c = 1$ is reintroduced in the system. This condition requires that $k(1 - g_k)$ is constant for all groups of connectivity k at the threshold, implying that $g_k \sim 1 - 1/k\lambda$; i.e., a larger portion of individuals must be immunized in groups with larger connectivity. In this scheme the total density of immunized individuals can be easily calculated by averaging g_k over the various connectivity classes. The fraction of nonimmunized individuals $1 - g_k$ cannot be larger than one, thus we focus only on classes with connectivity such that the reproductive number $k > \lambda^{-1}$. To eradicate the infection, we need that $g_k \geq 1 - 1/k\lambda$ in all classes with connectivity $k > \lambda^{-1}$, defining the critical fraction of immunized individuals as

$$g_c = \sum_{k > \lambda^{-1}} \left(1 - \frac{1}{\lambda k}\right) P(k). \quad (20)$$

In order to perform an explicit calculation for the BA model, we use again the continuous k approximation [5]. In this case we obtain that

$$g_c = \frac{1}{3} (m\lambda)^2. \quad (21)$$

This result can be readily extended to SF networks with arbitrary γ values, and it is worth remarking that this recipe is along the lines of that introduced in the immunization of heterogeneously populated groups [1]. Recently, a similar strategy has been put forward in Ref. [24] by proposing to cure with proportionally higher rates the most connected nodes.

B. Targeted immunization

While proportional immunization schemes are effective in finally introducing a well-defined immunization threshold, the very peculiar nature of SF networks allows to define more efficient strategies based on the nodes' hierarchy. In particular, it has been shown that SF networks possess a noticeable resilience to random connection failures [25–27], which implies that the network can resist a high level of damage (disconnected links), without losing its global connectivity properties; i.e., the possibility to find a connected path between almost any two nodes in the system. At the same time, SF networks are strongly affected by selective damage; if a few of the most connected nodes are removed, the network suffers a dramatic reduction of its ability to carry information [25–27]. Applying this argument to the case of epidemic spreading, we can devise a *targeted* immunization scheme in which we progressively make immune the most highly connected nodes, i.e., the ones more likely to spread the disease. While this strategy is the simplest solution to the

optimal immunization problem in heterogeneous populations [1], its efficiency is comparable to the uniform strategies in networks with finite connectivity variance. In SF networks, on the contrary, it produces an arresting increase of the network tolerance to infections at the price of a tiny fraction of immune individuals.

Let us consider the situation in which a fraction g of the individuals with the highest connectivity are successfully immunized. This corresponds, in the limit of a large network, to the introduction of an upper threshold k_t , such that all nodes with connectivity $k > k_t$ are immune. The fraction of immunized individuals is then given by

$$g = \sum_{k > k_t} P(k), \quad (22)$$

a relation that renders k_t an implicit function of g . The presence of the cut-off $k_t(g)$ defines the new average quantities $\langle k \rangle_t = \sum_m^{k_t} k P(k)$ and $\langle k^2 \rangle_t = \sum_m^{k_t} k^2 P(k)$, which are on their turn function of g . At the same time, all links emanating from immunized individuals can be considered as if they were removed. The probability $p(g)$ that any link will lead to an immunized individual is then given by

$$p(g) = \frac{\sum_{k > k_t(g)} k P(k)}{\sum_k k P(k)}, \quad (23)$$

and if we consider that this fraction $p(g)$ of links are effectively removed, the new connectivity distribution after the immunization of a fraction g of the most connected individuals is [27]

$$P_g(k) = \sum_{q \geq k}^{k_t} P(q) \binom{q}{k} (1-p)^k p^{q-k}. \quad (24)$$

The new distribution (after cut-off introduction and link removal) yields the first two moments $\langle k \rangle_g = \langle k \rangle_t (1-p)$ and $\langle k^2 \rangle_g = \langle k^2 \rangle_t (1-p)^2 + \langle k \rangle_t p (1-p)$ [27]. By recalling Eq. (10), the critical fraction g_c of immune individuals needed to eradicate the infection will be given by the relation

$$\frac{\langle k^2 \rangle_{g_c}}{\langle k \rangle_{g_c}} \equiv \frac{\langle k^2 \rangle_t}{\langle k \rangle_t} [1 - p(g_c)] + p(g_c) = \lambda^{-1}. \quad (25)$$

An explicit calculation for the BA network in the continuous k approximation yields that the density of immunized nodes is related to the connectivity threshold as

$$g = 1 - \int_m^{k_t} P(k) dk = m^2 k_t^{-2}. \quad (26)$$

By inverting this relation we obtain that the connectivity threshold is $k_t = m g^{-1/2}$, yielding that

$$p(g) = \frac{1}{2m} \left(1 - \int_m^{k_t} k P(k) dk\right) = g^{1/2}. \quad (27)$$

As well, we can obtain $\langle k \rangle_t \approx 2m$ and $\langle k^2 \rangle_t \approx 2m^2 \ln(g^{-1/2})$ as $k_t = mg^{-1/2} \rightarrow \infty$. By inserting these values into Eq. (25) we obtain the approximate solution for the immunization threshold in the case of targeted immunization as

$$g_c \approx \exp(-2/m\lambda). \quad (28)$$

This clearly indicates that the targeted immunization program is extremely convenient in SF networks where the critical immunization is exponentially small in a wide range of spreading rates λ . Also in this case, the present result can be generalized for SF networks with arbitrary connectivity exponent γ .

In order to test the targeted immunization scheme we have implemented numerical simulations of the SIS model on the WS and BA networks by immunizing the gN nodes with the highest connectivity. Note that, for a given network, this method is essentially deterministic: Once we identify the hierarchy in the node's connectivity distribution, we proceed to protect those nodes on top of the list. Simulations are performed at a fixed spreading rate $\lambda = 0.25$. In Fig. 1(a) we report the behavior of the prevalence of infected nodes for the WS network with targeted immunization; the results corresponding to the BA graph are plotted in Fig. 2(a). In the case of the WS network, the behavior of the prevalence as a function of g is equivalent in the uniform and targeted immunization procedures. The connectivity fluctuations are small, and the immunization of the most connected nodes is equivalent to the random choice of immune nodes. This confirms that targeted strategies do not have a particular efficiency in systems with limited heterogeneity. On the contrary, in the case of the BA network, we observe a drastic variation in the prevalence behavior. In particular, the prevalence suffers a very sharp drop and exhibits the onset of an immunization threshold above which no endemic state is possible (zero infected individuals). A linear extrapolation from the largest values of g yields an estimate of the very convenient threshold $g_c \approx 0.16$. This definitely shows that SF networks are highly sensitive to the targeted immunization of a small fraction of the most connected nodes [see Fig. 2(a) and Fig. 3(b)]. While these networks are particularly weak in face of infections, the good news consist in the possibility to devise immunization strategies which are extremely effective.

V. DISCUSSION AND CONCLUSIONS

The present results indicate that the SF networks' susceptibility to epidemic spreading is reflected also in an intrinsic difficulty in protecting them with local—uniform—immunization. On a global level, uniform immunization policies are not satisfactory and, in analogy with disease spreading in heterogenous populations, only targeted immunization procedures achieve the desired lowering of epidemic outbreaks and prevalence. This evidence radically changes the usual perspective of the regular epidemiological framework. Spreading of infectious or polluting agents on SF networks, such as food or social webs, might be contrasted only by a careful choice of the immunization procedure. In particular,

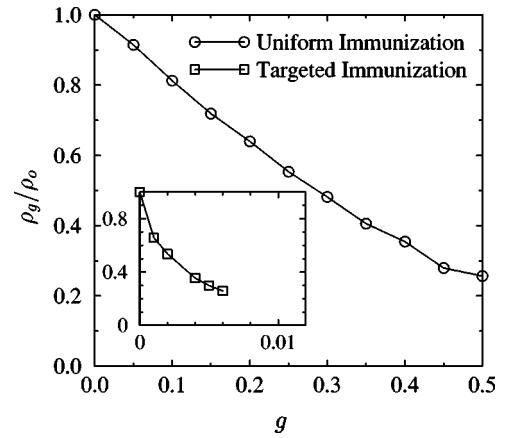


FIG. 4. Reduced prevalence ρ_g/ρ_0 from computer simulations of the SIS model in a portion of a real Internet map with uniform (main plot) and targeted (inset) immunization at a fixed spreading rate $\lambda = 0.25$. We only consider values of the immunization for which almost all the runs survive up to the end. This explains the short range of values of g shown for the targeted immunization case.

these procedures should rely on the identification of the most connected individuals. The protection of just a tiny fraction of these individuals raises dramatically the tolerance to infections of the whole population

A practical example is provided by the spreading of viruses in the Internet [28]. The SF nature of this network is the outcome of a connectivity redundancy, which is quite welcome because it ensures a greater error tolerance than in less connected networks. On the other hand, despite the large use of antivirus software that is available in the market within days or weeks after the first virus incident report, the average lifetime of digital epidemics is impressively large (10–14 months) [16]. Numerical simulations of the SIS model on real maps of the Internet can provide further support to our picture. The SIS model is, in fact, well suited to describe Domain Name System—cache computer viruses [29] (the so-called “natural computer viruses”), and different digital viruses can be modeled by considering the random neighbor version of the model [19]; i.e. infected emails can be sent to different nodes that are not nearest neighbors. The map considered here, provided by the National Laboratory for Applied Network Research (NLNR) and available at the web site <http://www.moat.nlanr.net/Routing/rawdata/>, contains 6313 nodes and 12362 links, corresponding to an average connectivity $\langle k \rangle = 3.92$. The connectivity distribution is scale-free, with a characteristic exponent $\gamma \approx 2.2$ [12]. Our simulations are performed at a fixed spreading rate $\lambda = 0.25$, averaging over at least 2500 different starting configurations. We implement both the uniform and the targeted immunization procedures. The results obtained clearly indicate that the behavior is completely analogous to that found on the BA network. Fig. 4 illustrates that, while uniform immunization does not allow any drastic reduction of the infection prevalence—the immunization of 25% of the nodes reduces by less than a factor 1/2 the relative prevalence—the targeted immunization drastically removes the occurrence of endemic states even at very low value of the immunization parameter. The fact that SF

networks can be properly secured only by a selective immunization, points out that an optimized immunization of the Internet can be reached only through a global immunization organization that secures a small set of selected high-traffic routers or Internet domains. Unfortunately, the self-organized nature of the Internet does not allow to easily figure out how such an organization should operate.

The present results also appear to have potentially interesting implications in the case of human sexual disease control [1,30]. Most sexually transmitted diseases cannot be characterized without including the noticeable differences of sexual activity within a given population. Epidemic modeling is thus based on partitioning population groups by the number of sexual partners per unit time [1]. This implicitly corresponds to the knowledge of the probability distribution function $P(k)$ that gives the fraction of the population within the k class. The recent observation that the web of human sexual contacts exhibits scale-free features [15] points out that also sexually transmitted diseases are eventually spreading in a network with virtually infinite heterogeneity. It follows that concepts such as the mean number of sexual partners or its variance are not good indicators in this case. As well, the definition of a core group of “superspreader” individuals could be a non-well-defined concept because of the lack of precisely defined thresholds or characteristic magnitudes in the scale-free distribution of sexual contacts. Never-

theless, the striking effectiveness of targeted immunization indicates that control and prevention campaigns should be strongly focused at the most promiscuous individuals. These represent the most connected nodes of the network and are thus the key individuals in the spreading of the infection.

While the simple SIS model is very instructive, many other ingredients should be considered in a more realistic representation of real epidemics [1,2]. One would also want to add simple rules defining the temporal patterns of networks such as the frequency of forming new connections, the actual length of time that a connection exists, or different types of connections. These dynamical features are highly valuable experimental inputs which are necessary ingredients in the use of complex networks theory in epidemic modeling.

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