

How disease models in static networks can fail to approximate disease in dynamic networks

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In the modeling of infectious disease spread within explicit social contact networks, previous studies have predominantly assumed that the effects of shifting social associations within groups are small. These models have utilized static approximations of contact networks. We examine this assumption by modeling disease spread within dynamic networks where associations shift according to individual preference based on three different measures of network centrality. The results of our investigations clearly show that this assumption may not hold in many cases. We demonstrate that these differences in association dynamics do yield significantly different disease outcomes both from each other and also from models using graph-theoretically accurate static network approximations. Further work is therefore needed to explore under which circumstances static models accurately reflect constantly shifting natural populations.

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I. INTRODUCTION

Traditional compartmental susceptible-infected-recovered (SIR) models of disease spread assumed homogeneous mixing rates within an infected population [1–3]. However, more recently, models have been developed to examine the effects of heterogeneities in the mixing rates among individuals on patterns in the spread of infectious diseases [3,4]. Among the techniques employed, network models are the most explicit in their incorporation of social contacts, defining each interaction between pairs of individuals (or groups of individuals) and considering these as potential routes of pathogen transmission [3,5–14] (see Ref. [14] for a review of network epidemiology and a list of references therein). The results of these studies have shown that the network structure of the population can greatly affect the duration and overall severity of an outbreak [3,6,8,10,11,13]. However, the underlying assumption for most of these works is that the network is essentially static: once an association is formed between two individuals this association will remain unaltered. Unfortunately, associations between individuals in a social network usually change with new relations being formed and old ones removed continuously [15,16].

A few studies have examined the resulting spread of disease in networks with shifting contacts [14,17–19]. Further, there have been several studies on the spread of disease on scale free [13,20,21], small world [22,23], and random [24] networks. Some investigations have examined patterns of disease spread on growing networks, determining how the formation of new contacts can affect the transmission of infectious diseases [17]. These studies have all assumed generalized dynamic processes to determine the changes over time, maintaining the global properties of the network (e.g., small world properties, average degree, etc.).

However, by focusing on a local level, rather than considering the global properties of the network in its entirety, dy-

amic networks can be used to examine the role of individual behaviors. Nonrandom individual behavior (in which individuals within the graph make preferential association choices based on some network structure measure; one well-known example of such association behavior is called “preferential attachment” [25]), has already been shown to greatly affect the global structure of a network, with different association preferences potentially yielding very different emergent network structures [26]. These kinds of shifting networks (i.e., those that change with time based on individual action) have been the focus of various studies in social network theory [27,28]. In particular, social network models where individuals modify their associations based on optimizing some utility function determined by the cost and benefits involved in maintaining an association were studied in Refs. [27–29]. However, to the best of our knowledge, no studies to date have examined the impact such individually driven network dynamics can have on the structures of networks (regardless of whether a converging structure emerges), and the associated susceptibility of the population to disease threats.

In order to investigate the potential role of individually driven network dynamics in infectious disease epidemiology, we adopt three simplified measures of network “centrality” [30]: “degree,” “betweenness,” and “closeness.” The degree centrality of an individual v is defined to be the proportion of individuals in the network to which v is affiliated. The betweenness centrality describes v ’s belonging to the shortest contact paths between pairs of other individuals in the network, while the closeness centrality of v is a quantification of how many contacts away v is from all other individuals in the network. (Details of the use of these measures in the modeling of network dynamics, in addition to the use of associated metrics for describing the centrality of the network as a whole, are discussed in Appendixes A and B, but also see Ref. [26].) Incorporating the use of centrality measures in the study of network disease epidemiology is not novel, as observed in Refs. [31–33]. However, we do not here propose to characterize the explicit nature of disease spread by the use of these measures, instead we use central-

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ity only as a proxy system for network dynamics based on individual preference. There are examples of populations in the natural world in which individuals are seen to form associations based on characteristics consistent with both the degree and the closeness measures of centrality (see Ref. [26], and references therein). Of course, these measures most certainly do not capture the full complexity of social systems and are only three of the many centrality measures employed by social network theorists. These measures are used here only as a reasonably diverse set of measures, yielding substantially different outcomes for the same individuals within the same network. They are merely employed because, together, they represent a sufficient diversity in the complexity of individual evaluative capability so as to provide an initial point of investigation into how constantly shifting dynamics could have an effect on the resulting network structure which could then, consequently, affect disease dynamics on the network.

Additionally, in traditional and static network models, higher probabilities of transmission of infection from an infected to a susceptible individual have been shown to increase the severity of an outbreak up until a saturation threshold past which the disease reach density dependent feedback based on the remaining number of susceptible individuals [3,13]. In a dynamically shifting network, however, the possibility arises that the relative rates of shifting social contacts and transmission of infection could together produce different patterns of disease spread, causing disease load (the cumulative number of secondary infections occurring in a population over a period of time) to no longer vary directly in proportion to the probability of transmission. This could then lead to different relative susceptibilities of different dynamic populations under different probabilities of transmission. The existence of such relative differences would reveal yet another important effect of dynamic social contact networks.

Although it may prove to be impossible to characterize social networks and their dynamics in human populations, how such dynamics can affect the accuracy of disease models employing static approximations would provide crucial insight into any true understanding of the behavior of infectious disease. Any increase in understanding how the continual shifting of contact patterns within populations can affect network structures may lead to a greater understanding of how these structures affect disease incidence and may ultimately improve potential intervention strategies. If dynamic networks do not uniformly converge to structures (e.g., exhibiting scale free properties, having power law degree distributions), then any difference in disease incidence between dynamic and static models would suggest that network dynamics can have a profound effect.

Additionally, many of the diseases of modern concern emerge from wildlife populations in which population size is relatively small and social behavior is well studied (and, for some species, even well represented by these sorts of simple centrality measures; e.g., degree centrality as in Ref. [34]; cf. Ref. [26]) and could easily be characterized for purposes of modeling. In using mathematical models to understand the complicated processes of disease in wildlife and human populations no one facet is likely to be solely responsible for

driving the dynamics but social dynamics may prove to play a significant and substantial role. As with our choice of centrality measures, the characteristics we have chosen to ascribe to our social networks are not meant to accurately represent specific characteristics of any particular real-world networks. We have examined relatively small networks, using individual social preferences based on local information (centrality of neighbors) derived from global standing within a closed community to investigate whether or not a set of dynamic behaviors exist which cause disease spread to behave in ways unpredicted by studies on static networks. Here we provide an investigation into the spread of disease in these individually driven dynamic social networks.

II. METHODS

To model an association network of N individuals (see Table I for a summary of parameters and variables used in this study), we use a directed graph (or digraph; a graph in which the direction of edges, then called “arcs,” from one individual to another is specified) in which each individual was assigned five out neighbors (arcs originating from the individual) as described in the methods of Ref. [26], details of which are provided in Appendix A. A digraph was utilized to reflect the fact that not all social relationships are reciprocal (e.g., hierarchical grooming, see Refs. [12,36]).

The association preference (betweenness, closeness, or degree; see Refs. [26,30]) for all individuals within a population was defined prior to the beginning of the computation. The network then shifted as each individual kept three and discarded two of its out-neighbors according to their relative rank under the appropriate measure in each computational time step before replacing the two discarded neighbors with two others in the network chosen at random. Thus the number of arcs in each network is kept constant during each time step (again see Appendix A). (Note: in order to agree with the notation of social network theory, the measure of “popularity” from Ref. [26] will here be referred to as “degree.”) We refer to a population where all the individuals having betweenness (closeness and degree) as an association preference, as a B population (C and D populations).

In order to compare the stochastic process of disease spread consistently over these divergently shifting networks it is necessary to ensure that contact (an arc) between a specific susceptible and infected pair of individuals, resulting in the successful transmission of disease in one network, will also result in transmission in any other network in which the disease status and contact within the pair is identical within the same computational time step. To accomplish this, we define G to be the complete digraph (containing all possible arcs) with N individuals. In each time step, our networks can thus be considered to be separate subdigraphs of G ($G_{t,B}$, $G_{t,C}$, and $G_{t,D}$ for the B , C , and D populations at time t , respectively) where all individuals in G exist in each of the three subdigraphs even though many of the arcs do not. To ensure that only the association preferences affected the network structures over time, a single subdigraph was generated at random and all three networks were initially defined to be equal to that single subdigraph. Therefore $G_{0,B}=G_{0,C}$

TABLE I. A summary of parameters and variables used in this study.

Variable/parameter	Description	Value(s) taken
N	Number of vertices in network	50 ^a
t	Discrete time step	0, 1, ..., 200 (for dynamic model) 0, 1, ..., 250 (for static model)
t^*	Time step when primary source of infection is introduced into model	50 (for dynamic model) 100 (for static model) ^a
Inf.-dur.	Number of time steps a vertex in state I stays infectious before returning to state S	2
Add.-fact.	Additive factor if reciprocal arc exists between a vertex in state I and another in state S	0.2
P_{trans}	Probability of successful transmission of infection from vertex in state I to a neighboring vertex in state S	0.05, 0.1, 0.15, 0.2 ^a

^aIndicates that these values were altered to examine the effects of different network sizes on the results; scaled outcomes are reviewed briefly in Appendix D.

$=G_{0,D} \subseteq G$, although subsequent shifting within each of the networks would result in divergent network structures among the three populations already after the first computational time step.

In order to model the spread of infectious disease in each of these three dynamic networks, we classify each individual as either susceptible (S), exposed (E), or infected (I). (Our models can thus be considered a network-based representation of the standard *SEIS* model; see Ref. [35].) All individuals are initially susceptible. A single individual $v_k \in G$ was chosen at random at $t=t^*$ through which infection was introduced into each of the three networks $G_{50,B}$, $G_{50,C}$, and $G_{50,D}$, even though by then these three networks would have very different network structures [26]. This single point source was the only instance of primary disease introduction into the population. All subsequent infections were the result of secondary transmission, described as follows.

In each $t \geq t^*$, we generated a single $N \times N$ matrix M^t [with the (i, j) entry of M^t denoted by $M_{i,j}^t$ and taking values between 0 and 1 chosen from a uniform distribution]. For ease of notation, within each network type X , we define $a_{t,X}(i, j)$ to be equal to 1 if v_i is adjacent to v_j in $G_{t,X}$ and zero otherwise. At each t , if an individual v_i is in state I , another individual v_j is in state S , then transmission of infection occurs if either

$$(a) \ a_{t,X}(i, j) = 1, \ a_{t,X}(j, i) = 0, \ M_{i,j}^t \leq P_{\text{trans}} \ \text{or}$$

$$(b) \ a_{t,X}(i, j) = 0, \ a_{t,X}(j, i) = 1, \ M_{j,i}^t \leq P_{\text{trans}} \ \text{or}$$

$$(c) \ a_{t,X}(i, j) = 1, \ a_{t,X}(j, i) = 1, \ M_{i,j}^t + (\text{Add.-fact.})M_{j,i}^t \leq P_{\text{trans}},$$

where P_{trans} is the constant probability of transmission given contact between a susceptible and an infected individual. This successful transmission of disease caused the susceptible individual to be considered exposed for one time step and subsequently to become infectious at the beginning of

the next time step (this was done for ease of implementation and not due to any disease specific properties of investigation). The individual then remained infected for Inf.-dur. time steps and then returned to being susceptible.

Note. For the purpose of disease transmission, there was no difference between an arc from v_i to v_j and one from v_j to v_i . If either one of the two arcs (but not both) existed between v_i (in state I) and v_j (in state S), then it was equally likely for v_i to infect v_j regardless of the direction of the arc. However, if both arcs existed, the probability of a successful disease transmission was adjusted by a factor of Add.-fact. as described above. Thus while individual associations were altered based on a digraph structure, the processes of disease spread occurred on an undirected network. As a result, the disease propagation model employed allowed for transmission in either directions of the association between two individuals so long as any association between them exists. While the social association network structure was a digraph, the disease propagation network structure was an undirected graph. We believe that this allows us to reasonably approximate both the asymmetric social and bidirectional disease dynamics.

Defined as above, $M_{i,j}^t$ can be thought of as representing an independently generated random value governing whether or not disease would be transmitted from v_i to v_j in the complete digraph G . Therefore, though each arc in G may not exist within all of the three subdigraphs at a given t , if an arc existed between two individuals v_i and v_j in more than one of the subdigraphs during the same computational time step, it carried the same associated $M_{i,j}^t$. As a result, the transmission of infection between two individuals at any particular computational time step was consistent across all three dynamic networks so long as the arc between the pair existed in the corresponding subdigraphs. In this way, we controlled for the stochastic effects of the disease propagation model, allowing us to compare disease spread among the divergent network structures over time (see Fig. 1).

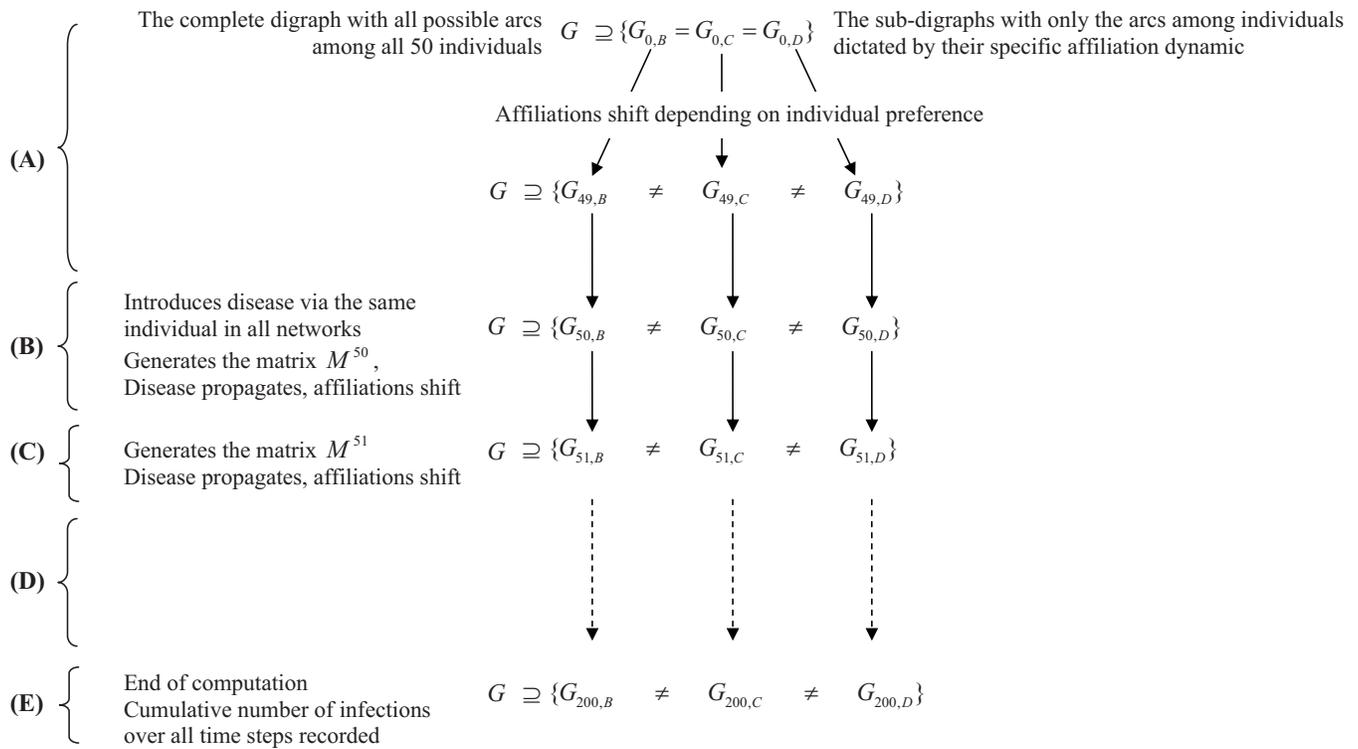


FIG. 1. Schematic diagram portraying how social networks with different association preferences are exposed to disease outbreak: Dynamics of a constantly shifting social network with different association preferences subjected to disease propagation. (A) Three initially identical networks (but with different association preferences) are created; subsequent association shifts causes them to diverge into networks with different structures over time. (B) At $t=t^*=50$, a source of infection v_i is chosen at random; v_i changes to state **I** and the spreading process begins. The matrix M^{50} is generated. Individuals v_j with arcs connecting them to v_i in any of the networks become exposed, or not, in all of the networks with the appropriate arcs depending on $M_{i,j}^{50}$ and/or $M_{j,i}^{50}$. Networks continue to shift according to individual preference. (C) At $t=51$, the matrix M^{51} is generated. Individuals in state **E** changes to state **I** and the spreading process continues. All of the networks continue to shift. (D) Disease propagation and association shifts continue; infection numbers recorded at each time t . (E) Cumulative numbers of infection are recorded for each network.

In order to determine whether or not continued shifting in associations among individuals affected the disease propagation in the network beyond the determination of stable network characteristics, we modeled a complementary set of “static” scenarios in which individuals ceased to reevaluate their associations after a period of time. These static models, similar to the dynamic models described above, began with three identical subdigraphs of G . These models were defined identically to the dynamic models above with two crucial exceptions: (1) $t^*=100$, rather than 50 as in the dynamic model and (2) for all $t \geq 100$ (and therefore after the networks had converged to stable configurations [26], and after the introduction of disease), individuals were no longer permitted to shift their associations. (When scaling this process on the larger networks, disease was introduced, and/or the network frozen, only once the network had converged within at least 10% of the degree centrality measure at stability; see Appendix D.)

To determine the network characteristics of the stable subdigraph structures ($G_{200,X}$), we extracted an undirected graph ($\bar{G}_{200,X}$) in the following way. For each pair of vertices v_i and v_j in $G_{200,X}$, as long as there is an arc between v_i and v_j , regardless of direction, then there is a single edge between v_i and v_j in $\bar{G}_{200,X}$. (These properties were extracted at $t=200$;

previous work has demonstrated that these dynamic networks had converged to a stable structure by $t \approx 100$ [26], therefore these properties can be understood to represent the static subgraphs as well.) This allowed an understanding of the associated degree distributions and network centralities of all the subgraphs to provide an understanding of the relative global structures of these stable or static networks. Additionally, because the density of arcs was constant over time and across the different networks, regardless of the preference of association, the (relatively low) sparseness of the connections with the network were held constant, controlling for any potential effects within the scope of our study. [It should be noted that examples of populations with extremely high densities of connectedness, and therefore low sparseness, are common in natural populations (e.g., family herds or colonies; Refs. [37,38], and references contained therein). Even so, the larger network models did involve the examination of increasingly sparse networks.]

Together, the dynamic and static models allow us to explore whether or not continued shifting within a network itself impacts the processes of disease spread. Total disease incidence was recorded in both the dynamic and static scenarios for 150 time steps after the initial introduction of disease (however, to compensate for the relative decrease in disease incidence in the sparser, larger networks, disease was

TABLE II. The pairwise comparison of the cumulative number of infections in the different populations: The numbers reported were observed (for both the dynamic and static models) after 150 time steps subsequent to the introduction of infection. These result from the nonparametric statistical comparisons of 300 independent Monte Carlo computations for both the static and dynamic models of each population type, under each transmission probability. The “>” (“<”) indicates the population corresponding to the row of that cell had a significantly larger (smaller) cumulative number of infections than the population corresponding to the column. Diagonal entries (within each probability of transmission) represent the comparison of the static to dynamic results in populations of the same type. The distinct dynamics of the shifting networks produce significantly different disease incidence from one another at higher levels of disease transmission. However, the relative levels of disease across populations are dependent on the probability of transmission given social contact between infected and susceptible individuals. For example, the *C* population is seen to have the greatest disease incidence at higher transmission levels, but the smallest incidence as the transmission probability drops.

		Three-way test		<i>B</i> population		<i>C</i> population		<i>D</i> population	
				Dynamic	Static	Dynamic	Static	Dynamic	Static
P_{trans}	0.15	<i>B</i>	Dynamic ^a	<i>B</i> static > <i>B</i> dynamic ^c		< ^b	< ^b	>	> ^b
		<i>C</i>				<i>C</i> static > <i>C</i> dynamic ^c		> ^b	> ^b
		<i>D</i>	Static ^a					<i>D</i> static > <i>D</i> dynamic ^c	
Overall: Dynamic <i>C</i> > <i>B</i> > <i>D</i> ; Static <i>C</i> > <i>B</i> > <i>D</i>									
	0.1	<i>B</i>	Dynamic ^a	<i>B</i> static > <i>B</i> dynamic ^c		>	NS	NS	NS
		<i>C</i>				<i>C</i> static > <i>C</i> dynamic ^c		< ^b	NS
		<i>D</i>	Static ^{NS}					NS	
Overall: Dynamic <i>B</i> ≈ <i>D</i> > <i>C</i> ; Static <i>B</i> ≈ <i>D</i> ≈ <i>C</i>									
	0.05	<i>B</i>	Dynamic ^a	NS		>	>	NS	NS
		<i>C</i>				NS		<	< ^b
		<i>D</i>	Static ^a					NS	
Overall: Dynamic <i>B</i> ≈ <i>D</i> > <i>C</i> ; Static <i>B</i> ≈ <i>D</i> > <i>C</i>									

^aDenotes a *p* value <0.005 with Kruskal-Wallis test. NS denotes no significant difference.
^bDenotes a *p* value <0.001 with Dunn’s post test (following Kruskal-Wallis test). <, > denotes a *p* value <0.05 with Dunn’s post test (following Kruskal-Wallis test).
^cDenotes a *p* value <0.05 with Mann-Whitney test.

allowed to propagate within the larger systems for 300 time steps after introduction; see Appendix D). Each scenario (static and dynamic, at each disease transmission probability and for each association preference type) was computed 300 times to examine the behavior of the system given the dynamic shifting of the network structures and the stochastic nature of disease propagation in the model.

III. RESULTS AND DISCUSSION

A. Dynamic association network comparisons

From the models presented here, we see that the differences among the three populations did yield different population-level incidence of disease (Table II). (For a brief explanation of statistical tests used in this study, see Appendix C or Refs. [39,40] for a more detailed description.) These differences varied in statistical significance depending both on the association networks compared and also on the probability of disease transmission (Table II). This implies that natural populations of species with different systems of

social organization, even if the species have identical physiological, immunological, and etiological susceptibilities, can be expected to suffer different disease loads. The novelty of this result is a matter of perspective. While network epidemiologists have long concluded that sufficiently distinct network structures will lead to distinct patterns in disease spread, this work begins to ask questions about what properties will cause networks to be “sufficiently distinct.” Depending on our evaluative measure, the properties of the networks after convergence can either agree closely (e.g., degree distribution for the *B* and *D* populations, or the betweenness centrality measure of both the *B* and *C* populations; see Fig. 2), or differ drastically (e.g., the degree centrality measure of the *C* and *D* populations; see Fig. 2). These metrics of network similarity, especially degree distribution, are among those frequently believed to provide good characterizations of network similarity for purposes of disease spread potential. However, clearly from our results, not only do these different network measures not always agree, but even when there is close agreement, they do not necessarily yield similar disease spread patterns (see Table II).

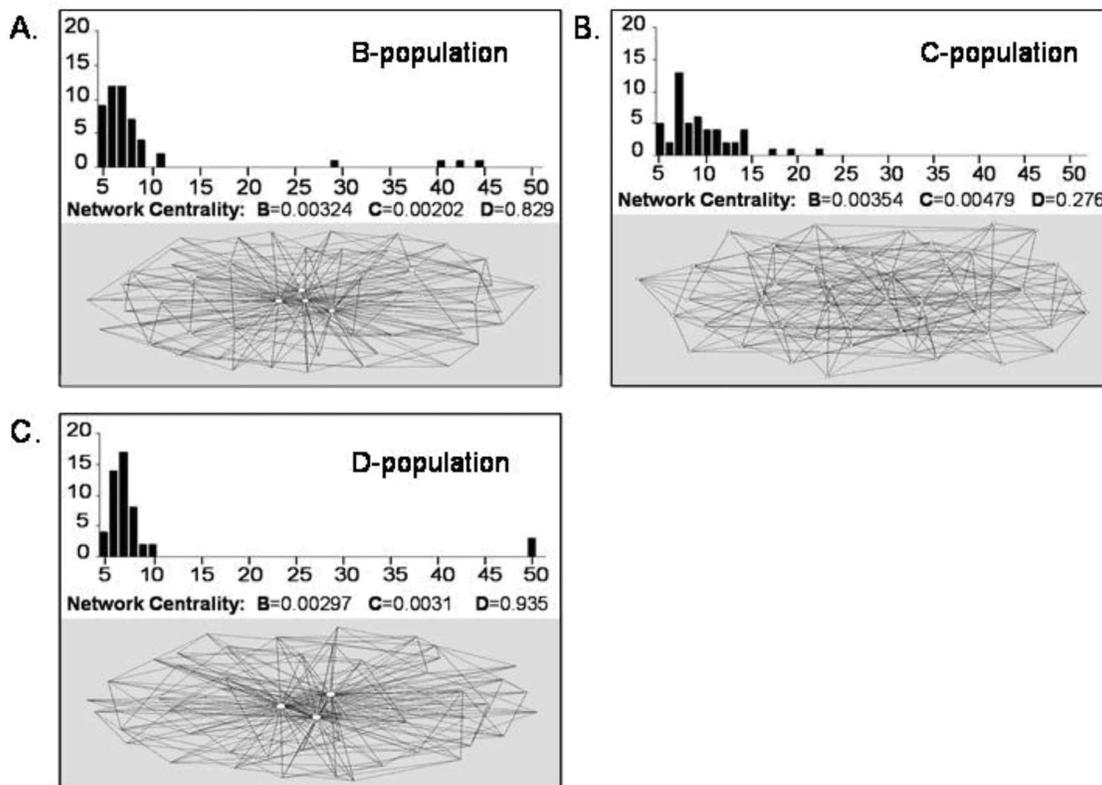


FIG. 2. Network characteristics, degree distribution and network centrality measures of different network types after convergence: A representative sample of stable network characteristics after convergence in the three network types (betweenness, closeness, and degree in panels A, B, and C, respectively). After converging to stable structures, the three networks showed varying levels of agreement to each other within each of the measures: degree distributions (top of each panel), network centrality measures (middle of each panel) and overall network contact structures (bottom of each panel). The size of the nodes within each network (bottom of each panel) represents their relative individual centrality according to the metric of association for their population. Note that network centrality can only be compared within measure across networks (i.e., betweenness to betweenness measure of two different networks, betweenness centrality for one network cannot be compared to any of the closeness or degree centrality measures).

Not only do we see these differences in disease load over all due solely to the association preferences of the networks, but the direction of the inequality in disease incidence between the closeness population and both the betweenness and degree populations (respectively) were seen to be dependent on the probability of disease transmission (Table II). The increase in the probability of transmission of infection thus affected the disease load of the populations differently depending only on the association preference of the network. (We here present the results for only three values of P_{trans} , however, we did examine higher probabilities and found all of them to result in the same outcomes as those for $P_{trans} = 0.15$.) Our models revealed this threshold for the reversal of the system behavior for a network of 50 nodes to occur at a transmission probability of between 0.05 and 0.15. This numerical result, however, is shown only to reveal the existence of such a threshold and not to define an absolute threshold for a general case. It is likely that further research will show any such breakpoint to be determined by the characteristics of the networks involved (e.g., size, density of contacts, association preferences, etc.).

B. Static vs dynamic network comparisons

While these results already show that shifting social contacts based on individual association preference can greatly impact the disease load of a population, the dynamics of the system could have served only to define consistent network properties (e.g., degree distribution, betweenness centrality, etc.) of the convergent stable structure. Disease incidence on networks with these properties would therefore be able to be approximated by an appropriately tailored static model (such as those already developed, e.g., Refs. [20–23]). However, the shifting of the networks did continue to affect the processes of disease spread, even after the populations reached a stable network structure.

At higher probabilities of disease transmission, the incidence of disease within each population type in the networks which were allowed to converge to a stable structure and then “frozen” was significantly different from incidence in the networks which were allowed to continue shifting, even after converging to a stable structure (see Table II). Though these differences were no longer significant at lower transmission probabilities, it is not unreasonable to suppose that a lack of statistical sensitivity results simply from the decrease

in the total numbers of infections. Therefore, the continued shifting of the networks itself affects disease incidence outcomes.

By comparing the disease incidence from a network that is still continually shifting within a stable, convergent structure, to another network that has been frozen while maintaining the same structural characteristics, we showed that two networks with nearly identical network characteristics differ significantly in terms of disease incidence based solely on the continued dynamics of the unfrozen system. From the fact that these continued association shifts do not yield global changes to the network characteristics, do not affect the structure of the graph in any way that is currently presumed by disease-network modelers to affect the outcome of an epidemic, we conclude that the dynamics of the associations themselves do drastically affect the spread of disease. These results were also seen for networks of greater size, though due to the greater sparseness of the network, the results were not seen to be universally statistically significant until a transmission threshold of 0.2; see Appendix D. Therefore, though certain properties of transmission will clearly depend on the size of the networks involved, our results support the hypothesis that the differences in model outcome between static and dynamic network models are not simply an artifact of network size, but may hold true for larger networks as well.

In each case of significant difference, disease incidence in the static network was seen to be greater than in the dynamic network. This result implies that the shifting associations are in some way consistently interrupting the spread of disease. Not only is this surprising in its implication that static networks are consistently inaccurate in their estimations of disease spread on these types of dynamic networks, but in fact, even assuming this, it is counterintuitive since the duration of infectiousness is longer than the duration of transitory social contact (as would be the case in any chronic infectious disease, such as tuberculosis, carriers of typhoid fever, or HIV, among others), therefore shifting associations could reasonably be assumed to produce newly naive neighbors to be exposed to the same infectious individuals, which would increase the transmission rates. The opposite was seen to occur. Theoretical investigations into possible reasons for this phenomenon have already begun, however, the fact by itself, already clearly implies that some mechanisms of individually driven social network evolution will cause static network approximations to fail to accurately predict the disease dynamics of the system.

While the differences in disease incidence among the different populations that were significant in the static networks were also seen to be significant in the dynamic networks, there were some additional significant differences in the dynamic cases that were not significant under static network conditions (see Table II). Again, this leads us to the conclusion that the different individual social behaviors themselves affect disease spread over time. We therefore conclude that substantial further research is needed to understand how and under what conditions the disease dynamics in real-world, shifting populations can be accurately approximated by static models.

IV. CONCLUSIONS AND SUMMARY

Building on the understanding that different individually based social association behaviors can yield substantially different stable network structures, we have shown that these network dynamics can greatly affect the susceptibility of a population to disease risks. Not only do these shifting behaviors create drastically different graph structures, which would lead to different disease dynamics among static networks having the appropriate characteristics, the ongoing social behaviors themselves cause significantly different disease outcomes. Due to the great diversity of individual-behavior-based social organization in the natural world, this result has profound implications to the understanding of how diseases with a diversity of available host populations may affect entire ecosystems. Additionally, we have demonstrated a reversal threshold in relative population-level disease incidence based solely on the probability of disease transmission in the different populations at the smaller network size; more work will be needed to isolate thresholds (if any) in larger populations. Together, these results provide insight into how ongoing social network dynamics may impact disease risks within single populations, and eventually even among multiple, interacting populations. These results clearly suggest that further work may be required in order to understand how static network approximations may be used to tease apart the subtleties of these dynamics.

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APPENDIX A

A digraph G of N vertices v_1, v_2, \dots, v_N is used to model an association network in which each vertex has a predetermined association preference. The three different centrality measures used in this study are defined as follows.

(a) The degree measure of a vertex v_i , $D(v_i)$ is defined as

$$D(v_i) = \frac{d_{in}(v_i)}{N-1},$$

where $d_{in}(v_i)$ is the in degree of v_i in G .

(b) The closeness measure of a vertex v_i , $C(v_i)$ is defined as

$$C(v_i) = \frac{N-1}{\sum_{j \neq i} d(v_i, v_j)},$$

where $d(v_i, v_j)$ is the length of a shortest directed path from v_i to v_j in G . If there is no directed path from v_i to v_j in G , we set $d(v_i, v_j) = N$.

(c) The betweenness measure of a vertex v_i , $B(v_i)$ is defined as

$$B(v_i) = \frac{2n_{\text{count}}(v_i)}{(N-1) \times (N-2)},$$

where $S = \{\text{all shortest directed paths between all pairs of vertices } v_i, v_j\}$ and $n_{\text{count}}(v_i)$ is the number of shortest paths in S containing v_i as an intermediate vertex.

At $t=0$, a digraph G_0 is initialized by letting each vertex v_i randomly choose five other vertices $v_j, j \neq i$ as its set of out-neighbors. Thus, associated with the digraph G_0 , each vertex v_i has its respective degree, closeness, and betweenness measures $D_0(v_i), C_0(v_i)$, and $B_0(v_i)$. At the beginning of $t=1$, a vertex v_i whose association preference is degree (closeness and betweenness), henceforth referred to as a D (C and B) vertex will rank the degree (closeness and betweenness) measure of its five out-neighbors and remove its associations to the two out-neighbors with the lowest degree (closeness and betweenness) measures. It is assumed that at each t , each vertex has knowledge of the centrality measures of its out-neighbors only and not other vertices in the digraph that it has no associations to. Suppose v_i removes its associations to vertices v_j and v_k during $t=1$, it then randomly chooses two other vertices in G_0 (different from v_j and v_k) and establishes new associations to them. The digraph G_1 results after all vertices in G_0 have made changes to their set of out-neighbors according to each of their association preferences and a new set of centrality measures $D_1(v_i), C_1(v_i)$, and $B_1(v_i)$ corresponding to G_1 is calculated for each vertex v_i . Subsequently, digraphs G_t are derived in similar fashion from G_{t-1} .

APPENDIX B

Network dynamics process.

Initialization.

$t=0$: Generate a random digraph with N vertices, each with an outdegree of 5. All vertices are assigned collectively to be B, C , or D vertices.

Dynamic shifting.

For $t=1$ to 200:

The three different centrality measures (B, C , and D) are computed for all vertices.

For each vertex v of type X (where X is either B, C , or D):

- (i) the X -type centrality measures of the out-neighbors of v are ranked in increasing order;
- (ii) v removes its associations to the two out-neighbors with the lowest X -type centrality measures;
- v randomly chooses two other vertices different from the two just dropped as its new out-neighbors.

End

End

Disease dynamics process (dynamic model).

Initialization.

$t=0$: Generate a random digraph G with N vertices v_1, \dots, v_N , each with an outdegree of 5. Set $G_{0,B}=G_{0,C}=G_{0,D}=G$.

Dynamic shifting.

For $t=1$ to 50:

Vertices in each of $G_{t-1,B}, G_{t-1,C}$, and $G_{t-1,D}$ shifts its associations according to network dynamics process, resulting in $G_{t,B}, G_{t,C}$, and $G_{t,D}$.

End

Disease introduction.

- $t=50$: (i) Same vertex v_k chosen as the primary source of infection in each of $G_{50,B}, G_{50,C}$, and $G_{50,D}$.
- (ii) Transmission matrix M^{50} generated and used to determine which susceptible vertices adjacent to v_k are infected.
- (iii) Each of $G_{50,B}, G_{50,C}$, and $G_{50,D}$ continues dynamic shifting.

Disease (and network) dynamics.

For $t=51$ to 200:

Transmission matrix M^t generated.

For each of $G_{t,B}, G_{t,C}$, and $G_{t,D}$

- (i) vertices that became infectious during $t-2$ returns to being susceptible.
- (ii) vertices that were just infected during $t-1$ becomes infections.
- (iii) M^t is used to determine which susceptible vertices adjacent to at least one infectious vertex are successfully infected.
- (iv) Each of $G_{t,B}, G_{t,C}$, and $G_{t,D}$ continues dynamic shifting.

End

End

Disease dynamics process (static model).

Initialization.

$t=0$: Generate a random digraph G with N vertices v_1, \dots, v_N , each with an outdegree of 5. Set $G_{0,B}=G_{0,C}=G_{0,D}=G$.

Dynamic shifting.

For $t=1$ to 99:

Vertices in each of $G_{t-1,B}, G_{t-1,C}$, and $G_{t-1,D}$ shifts its associations according to network dynamics process, resulting in $G_{t,B}, G_{t,C}$, and $G_{t,D}$.

End

Disease introduction.

- $t=100$: (i) Same vertex v_k chosen as the primary source of infection in each of $G_{100,B}$, $G_{100,C}$, and $G_{100,D}$.
- (ii) Transmission matrix M^{100} generated and used to determine which susceptible vertices adjacent to v_k are successfully infected.

Disease dynamics (only).

For $t=101$ to 250:

Transmission matrix M^t generated.

For each of $G_{t,B}$, $G_{t,C}$, and $G_{t,D}$

- (i) vertices that became infectious at $t-2$ return to being susceptible.
- (ii) vertices that were just infected at $t-1$ become infectious.
- (iii) M^t used to determine which susceptible vertices adjacent to at least one infectious vertex are successfully infected.

End

End

APPENDIX C

This appendix provides exact descriptions of the standard statistical tests employed when analyzing our data. While these studies are frequently used in epidemiological studies, we thank an anonymous reviewer for pointing out that they may not be as familiar to the broader academic community.

Mann-Whitney U test

The Mann-Whitney test is a nonparametric test used to determine whether two samples (or groups) come from the same distribution. Under the null hypothesis that the two groups did indeed come from the same distribution, then the probability of an observation from one group being greater than another one from the second group should be 0.5. To perform this test, the data from both groups is pooled and all elements are ranked according to magnitude.

The test statistic is

$$U = n_1 n_2 + \frac{n_1(n_1 + 1)}{2} - R_1,$$

where

n_i = the number of observations in group i , $i = 1, 2$,

R_1 = sum of the ranks of observations in group 1.

When sample size is sufficiently large (as in our studies), normal approximation can be used. In this case,

$$\mu_U = \frac{n_1 n_2}{2}, \quad \sigma_U = \sqrt{\frac{n_1 n_2 (n_1 + n_2 + 1)}{12}}, \quad Z = \frac{(U - \mu_U)}{\sigma_U},$$

and $Z \sim N(0, 1)$.

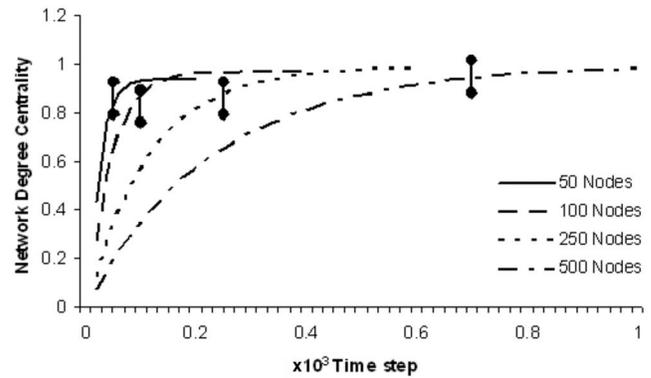


FIG. 3. Network degree centrality over time in increasingly large networks. As network size increased, so did the time required for the network to reach stability. Disease was introduced into the system (and, in the static case, the network was frozen) only after the network had achieved at least 90% of the centrality measure at stability; indicated for each curve by the barbell.

Kruskal-Wallis test

The Kruskal-Wallis test is a nonparametric test that is used as a one-way analysis of variance. Since it is a nonparametric test, the Kruskal-Wallis test determines the equality of population *medians* (instead of means) among three or more groups. It is an extension of the Mann-Whitney U test (see above). To perform this test, the data is pooled (ignoring group membership) and ranked, with tied values receiving the average of the ranks they would have received if they have not been tied.

The test statistic is

$$K = \frac{12 \sum_{i=1}^g n_i (\bar{r}_i - \bar{r})^2}{N(N+1)},$$

where

g = the number of groups to be compared,

n_i = the number of observations in group i , $N = \sum_{i=1}^g n_i$,

r_{ij} = rank of observation j from group i ,

$$\bar{r}_i = \frac{\sum_{j=1}^{n_i} r_{ij}}{n_i}; \quad \bar{r} = \frac{\sum_{i=1}^g \sum_{j=1}^{n_i} r_{ij}}{N}.$$

The p value is approximated by using a chi-squared distribution with $g-1$ degrees of freedom and the null hypothesis of equal population medians is rejected (meaning there is significant difference between the groups) at α -level of significance if $K \geq \chi_{\alpha, g-1}^2$.

TABLE III. The pairwise comparison of the cumulative number of infections in the different populations in networks of increasing size: The numbers reported were observed (for both the dynamic and static models) after 300 time steps subsequent to the introduction of infection. These result from the nonparametric statistical comparisons of 30 independent Monte Carlo computations for both the static and dynamic models of each population type, under a transmission probability of 0.2. The “>” (“<”) indicates the population corresponding to the row of that cell had a significantly larger (smaller) cumulative number of infections than the population corresponding to the column. Diagonal entries (within each probability of transmission) represent the comparison of the static to dynamic results in populations of the same type.

Shown only for $P_{trans}=0.2$		Three-way test		B population		C population		D population	
				Dynamic	Static	Dynamic	Static	Dynamic	Static
Network size	100	B	Dynamic ^a	B static > B dynamic ^c	< ^b	< ^b	>	NS	
	Nodes	C			C static > C dynamic ^c		> ^b	> ^b	
		D	Static ^a				D static > D dynamic ^c		
Overall: Dynamic $C > B > D$; Static $C > B \approx D$									
250 Nodes	B	Dynamic ^a	B static > B dynamic ^c	< ^b	< ^b	>	>		
	C			C static > C dynamic ^c		> ^b	> ^b		
	D	Static ^a				D static > D dynamic ^c			
Overall: Dynamic $C > B > D$; static $C > B > D$									
500 Nodes	B	Dynamic ^a	B static > B dynamic ^c	< ^b	< ^b	NS	>		
	C			C static > C dynamic ^c		> ^b	> ^b		
	D	Static ^a				D static > D dynamic ^c			
Overall: Dynamic $C > B \approx D$; static $C > B > D$									

^aDenotes a p value <0.0001 with Kruskal-Wallis test. NS denotes no significant difference.
^bDenotes a p value <0.001 with Dunn’s post test (following Kruskal-Wallis test). <, > denotes a p value <0.05 with Dunn’s post test (following Kruskal-Wallis test).
^cDenotes a p value <0.0001 with Mann-Whitney test.

Dunn’s post test

Dunn’s post test compares the difference in the sum of ranks between two groups with the expected average difference (based on the number of groups and their size). This test is used when the p value obtained from Kruskal-Wallis test suggests that there is significant difference among the groups’ medians. Dunn’s post tests are then conducted pairwise to test if there is significant difference between each pair of groups. For more information about the tests discussed here, see Refs. [39,40].

APPENDIX D

To examine the potential effects of network size on the relative disease incidence in the static and dynamic networks, we examined increasingly large networks. Ultimately limited by computational power and time, we computed the results for each of these larger graphs only 30 times, but were still able to find statistically significant differences be-

tween the static and dynamic outcomes, and among the different population types within the static and dynamic scenarios.

For consistency with the experiments on the 50 node networks, we allowed each of the larger networks to achieve at least 90% of their degree centrality measure at stability before introducing disease into the networks. This required increasing numbers of time steps as the network size increased; see Fig. 3.

The resulting differences among the disease outcomes in the larger populations also showed the same results as were seen (and described in the main body of the text) in the 50 node networks, see Table III. In fact, the statistical significance of the difference between the static and dynamic scenarios was stronger (<0.0001 in all cases) than that seen for the smaller network (<0.05). These significances fell once the transmission probability was decreased (data not shown), most likely due to the decreased relative density of the network.

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