

# Localization and Spreading of Diseases in Complex Networks

João Gama Oliveira

A. V. Goltsev, S. N. Dorogovtsev, J. F. F. Mendes

*Universidade do Porto,*

*Universidade de Aveiro,*

*Ioffe Institute, St. Petersburg*

5 FEB, 2013

# Susceptible-Infected-Susceptible epidemic model

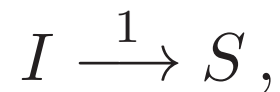
---

S/S model: a standard paradigm for disease spreading in networked systems

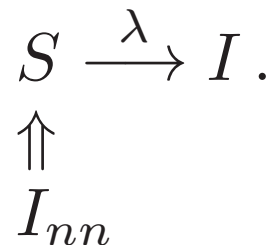
Individuals (vertices) can be in one of two states:

1. Susceptible (or healthy) -  $S$
2. Infected -  $I$

An infected vertex becomes susceptible with unit rate:



and infects its susceptible neighbor at rate  $\lambda$ :



# Susceptible-Infected-Susceptible epidemic model

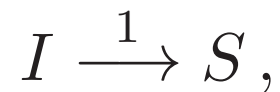
---

S/S model: a standard paradigm for disease spreading in networked systems

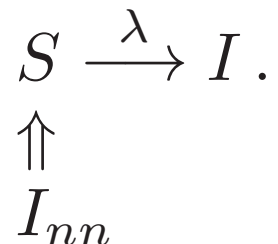
Individuals (vertices) can be in one of two states:

1. Susceptible (or healthy) -  $S$
2. Infected -  $I$

An infected vertex becomes susceptible with unit rate:



and infects its susceptible neighbor at rate  $\lambda$ :



$\lambda$  is the infection rate

# Susceptible-Infected-Susceptible epidemic model

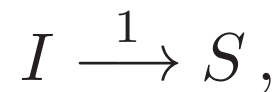
---

S/S model: a standard paradigm for disease spreading in networked systems

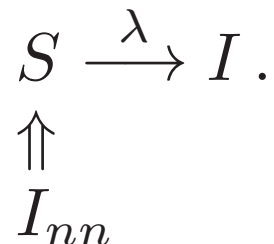
Individuals (vertices) can be in one of two states:

1. Susceptible (or healthy) -  $S$
2. Infected -  $I$

An infected vertex becomes susceptible with unit rate:



and infects its susceptible neighbor at rate  $\lambda$ :



$\lambda$  is the infection rate  
(control parameter)

# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

A critical value  $\lambda_c$  of the infection rate separates the absorbing phase ( $\lambda < \lambda_c$ ) from the endemic one ( $\lambda > \lambda_c$ ).  $\lambda_c$  is the epidemic threshold.

# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

A critical value  $\lambda_c$  of the infection rate separates the absorbing phase ( $\lambda < \lambda_c$ ) from the endemic one ( $\lambda > \lambda_c$ ).  $\lambda_c$  is the epidemic threshold.

# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

A critical value  $\lambda_c$  of the infection rate separates the absorbing phase ( $\lambda < \lambda_c$ ) from the endemic one ( $\lambda > \lambda_c$ ).  $\lambda_c$  is the epidemic threshold.

Traditional mathematical epidemiology studied the behavior of the SIS model on homogeneous networks.



# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

A critical value  $\lambda_c$  of the infection rate separates the absorbing phase ( $\lambda < \lambda_c$ ) from the endemic one ( $\lambda > \lambda_c$ ).  $\lambda_c$  is the epidemic threshold.

Traditional mathematical epidemiology studied the behavior of the SIS model on homogeneous networks.

Homogeneous in the sense that all vertices have roughly the same number  $\langle q \rangle$  of connections, such as fully connected graphs, Erdos-Rényi graphs or lattices.

# SIS model

---

Simplest model undergoing an epidemic phase transition between an absorbing, healthy phase, and an active phase with a stationary endemic state.

A critical value  $\lambda_c$  of the infection rate separates the absorbing phase ( $\lambda < \lambda_c$ ) from the endemic one ( $\lambda > \lambda_c$ ).  $\lambda_c$  is the epidemic threshold.

Traditional mathematical epidemiology studied the behavior of the SIS model on homogeneous networks.

Homogeneous in the sense that all vertices have roughly the same number  $\langle q \rangle$  of connections, such as fully connected graphs, Erdos-Rényi graphs or lattices.

For this kind of homogeneous networks one can safely say that disease spreading is well understood and  $\lambda_c \sim 1/\langle q \rangle$ .

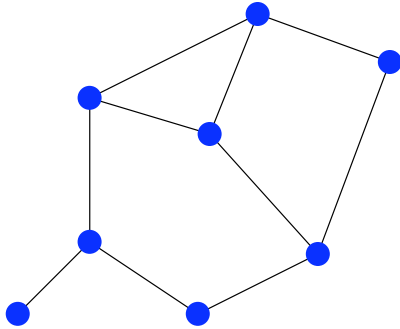
# Networks or graphs

---

Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

# Networks or graphs

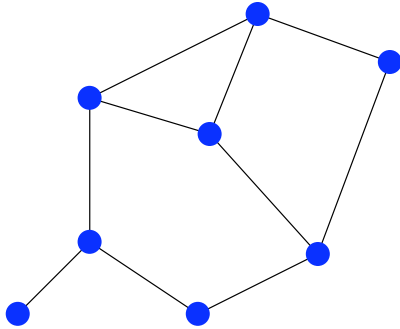
---



Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

# Networks or graphs

---



Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

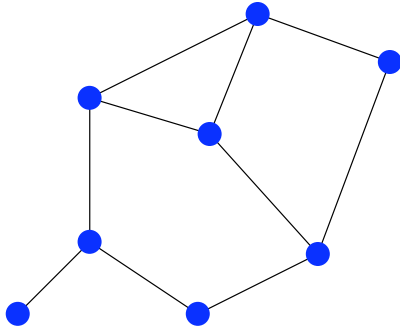
$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1N} \\ a_{21} & a_{22} & \dots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \dots & a_{NN} \end{pmatrix}$$

Structure of a graph  $\Leftrightarrow$  its *adjacency* matrix

$$a_{ij} = \begin{cases} 1 & \text{if vertex } i \text{ is linked to vertex } j, \\ 0 & \text{otherwise.} \end{cases}$$

# Networks or graphs

---



Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1N} \\ a_{21} & a_{22} & \dots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \dots & a_{NN} \end{pmatrix}$$

Structure of a graph  $\Leftrightarrow$  its *adjacency* matrix

$$a_{ij} = \begin{cases} 1 & \text{if vertex } i \text{ is linked to vertex } j, \\ 0 & \text{otherwise.} \end{cases}$$

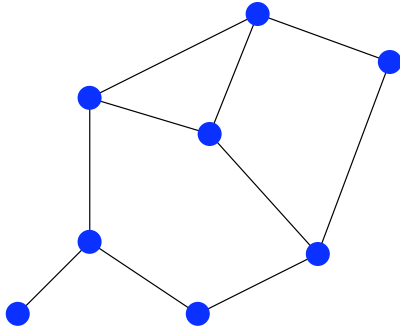
*Degree* of vertex  $i \equiv q_i$  : number of connections attached to it.

*Degree distribution*  $\equiv P(q)$  : probability that a vertex has degree  $q$ .

Usually in complex networks.  $P(q) \sim q^{-\gamma}$

# Networks or graphs

---



Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1N} \\ a_{21} & a_{22} & \dots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \dots & a_{NN} \end{pmatrix}$$

Structure of a graph  $\Leftrightarrow$  its *adjacency* matrix

$$a_{ij} = \begin{cases} 1 & \text{if vertex } i \text{ is linked to vertex } j, \\ 0 & \text{otherwise.} \end{cases}$$

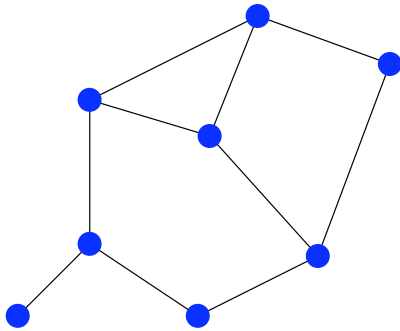
*Degree* of vertex  $i \equiv q_i$  : number of connections attached to it.

*Degree distribution*  $\equiv P(q)$  : probability that a vertex has degree  $q$ .

Usually in complex networks.  $P(q) \sim q^{-\gamma}$  Power-law degree distribution

# Networks or graphs

---



Example of a graph: *vertices* (or *nodes*) are the blue dots and *edges* or *links* are the black lines.

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1N} \\ a_{21} & a_{22} & \dots & a_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ a_{N1} & a_{N2} & \dots & a_{NN} \end{pmatrix}$$

Structure of a graph  $\Leftrightarrow$  its *adjacency* matrix

$$a_{ij} = \begin{cases} 1 & \text{if vertex } i \text{ is linked to vertex } j, \\ 0 & \text{otherwise.} \end{cases}$$

*Degree* of vertex  $i \equiv q_i$  : number of connections attached to it.

*Degree distribution*  $\equiv P(q)$  : probability that a vertex has degree  $q$ .

Usually in complex networks.

$$P(q) \sim q^{-\gamma}$$

Power-law degree distribution

Heterogeneous networks!



# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  )  
by its weighted counterpart, with elements

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  ) by its weighted counterpart, with elements

$$a_{ij}^{\text{ANA}} = \frac{q_i q_j}{N \langle q \rangle}$$

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  ) by its weighted counterpart, with elements

$$a_{ij}^{\text{ANA}} = \frac{q_i q_j}{N \langle q \rangle}$$

expressing the probability that two vertices of degrees  $q_i$  and  $q_j$  are connected in the original net.

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  ) by its weighted counterpart, with elements

$$a_{ij}^{\text{ANA}} = \frac{q_i q_j}{N \langle q \rangle}$$

expressing the probability that two vertices of degrees  $q_i$  and  $q_j$  are connected in the original net.

Their analysis led to the value of the epidemic threshold  $\lambda_c = \langle q \rangle / \langle q^2 \rangle$ .

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  ) by its weighted counterpart, with elements

$$a_{ij}^{\text{ANA}} = \frac{q_i q_j}{N \langle q \rangle}$$

expressing the probability that two vertices of degrees  $q_i$  and  $q_j$  are connected in the original net.

Their analysis led to the value of the epidemic threshold  $\lambda_c = \langle q \rangle / \langle q^2 \rangle$ .

$$\text{If } \gamma < 3, \text{ then } \langle q^2 \rangle \sim \sum_q q^2 q^{-\gamma} \rightarrow \infty \implies \lambda_c = 0.$$

# SIS model on networks — seminal papers

---

Pastor-Satorras and Vespignani (2001):

In order to treat the heterogeneous case of complex networks these authors made use of the so-called **annealed network approximation** (ANA):

Replace the actual topological structure of the network ( given by  $a_{ij}$  ) by its weighted counterpart, with elements

$$a_{ij}^{\text{ANA}} = \frac{q_i q_j}{N \langle q \rangle}$$

expressing the probability that two vertices of degrees  $q_i$  and  $q_j$  are connected in the original net.

Their analysis led to the value of the epidemic threshold  $\lambda_c = \langle q \rangle / \langle q^2 \rangle$ .

$$\text{If } \gamma < 3, \text{ then } \langle q^2 \rangle \sim \sum_q q^2 q^{-\gamma} \rightarrow \infty \implies \lambda_c = 0.$$

$$\text{If } \gamma > 3, \text{ then } \langle q^2 \rangle < \infty \implies \lambda_c > 0.$$

Pastor-Satorras and Vespignani (2001):

# Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$  .



Pastor-Satorras and Vespignani (2001):

# Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$  .

Without approximation 2, for an individual graph:

Y. Wang, D. Chakrabarti, C. Wang, and C. Faloutsos (2003):

Pastor-Satorras and Vespignani (2001):

# Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$  .

Without approximation 2, for an individual graph:

Y. Wang, D. Chakrabarti, C. Wang, and C. Faloutsos (2003):

$$\lambda_c = 1/\Lambda_1$$

Pastor-Satorras and Vespignani (2001):

## Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$ .

Without approximation 2, for an individual graph:

Y. Wang, D. Chakrabarti, C. Wang, and C. Faloutsos (2003):

$$\lambda_c = 1/\Lambda_1$$

$\Lambda_1$  is the eigenvalue of the principal eigenvector of the adjacency matrix.

Pastor-Satorras and Vespignani (2001):

## Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$ .

Without approximation 2, for an individual graph:

Y. Wang, D. Chakrabarti, C. Wang, and C. Faloutsos (2003):

$$\lambda_c = 1/\Lambda_1$$

$\Lambda_1$  is the eigenvalue of the principal eigenvector of the adjacency matrix.

$\Lambda_1 \sim \sqrt{q_{max}}$ ,  $q_{max}(N \rightarrow \infty) \rightarrow \infty$  (even for Erdos-Rényi graphs) and so

Pastor-Satorras and Vespignani (2001):

## Their approximations

---

- (1) Correlations between infected and susceptibles are neglected.
- (2) A random graph is substituted with its annealed counterpart.
- (3)  $N \rightarrow \infty$ .

Without approximation 2, for an individual graph:

Y. Wang, D. Chakrabarti, C. Wang, and C. Faloutsos (2003):

$$\lambda_c = 1/\Lambda_1$$

$\Lambda_1$  is the eigenvalue of the principal eigenvector of the adjacency matrix.

$\Lambda_1 \sim \sqrt{q_{max}}$ ,  $q_{max}(N \rightarrow \infty) \rightarrow \infty$  (even for Erdos-Rényi graphs) and so

$$\lambda_c(N \rightarrow \infty) \rightarrow 0$$

# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

Evolution equation 
$$\frac{d\rho_i(t)}{dt} = -\rho_i(t) + \lambda[1 - \rho_i(t)] \sum_{j=1}^N a_{ij} \rho_j(t)$$

# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

Evolution equation 
$$\frac{d\rho_i(t)}{dt} = -\rho_i(t) + \lambda[1 - \rho_i(t)] \sum_{j=1}^N a_{ij} \rho_j(t)$$

Steady state :  $\rho_i(t \rightarrow \infty), d\rho_i(t)/dt = 0$



# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

Evolution equation 
$$\frac{d\rho_i(t)}{dt} = -\rho_i(t) + \lambda[1 - \rho_i(t)] \sum_{j=1}^N a_{ij} \rho_j(t)$$

Steady state :  $\rho_i(t \rightarrow \infty), d\rho_i(t)/dt = 0$

$$\Rightarrow \rho_i = \frac{\lambda \sum_j a_{ij} \rho_j}{1 + \lambda \sum_j a_{ij} \rho_j}$$

# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

Evolution equation 
$$\frac{d\rho_i(t)}{dt} = -\rho_i(t) + \lambda[1 - \rho_i(t)] \sum_{j=1}^N a_{ij} \rho_j(t)$$

Steady state :  $\rho_i(t \rightarrow \infty), d\rho_i(t)/dt = 0$

$$\Rightarrow \rho_i = \frac{\lambda \sum_j a_{ij} \rho_j}{1 + \lambda \sum_j a_{ij} \rho_j}$$

which has a nonzero solution  $\rho_i > 0$  if  $\lambda > \lambda_c$ . In this case, the prevalence

# The SIS model on an individual graph

---

Probability that vertex  $i$  is infected at time  $t$  :  $\rho_i(t)$

Evolution equation 
$$\frac{d\rho_i(t)}{dt} = -\rho_i(t) + \lambda[1 - \rho_i(t)] \sum_{j=1}^N a_{ij} \rho_j(t)$$

Steady state :  $\rho_i(t \rightarrow \infty)$ ,  $d\rho_i(t)/dt = 0$

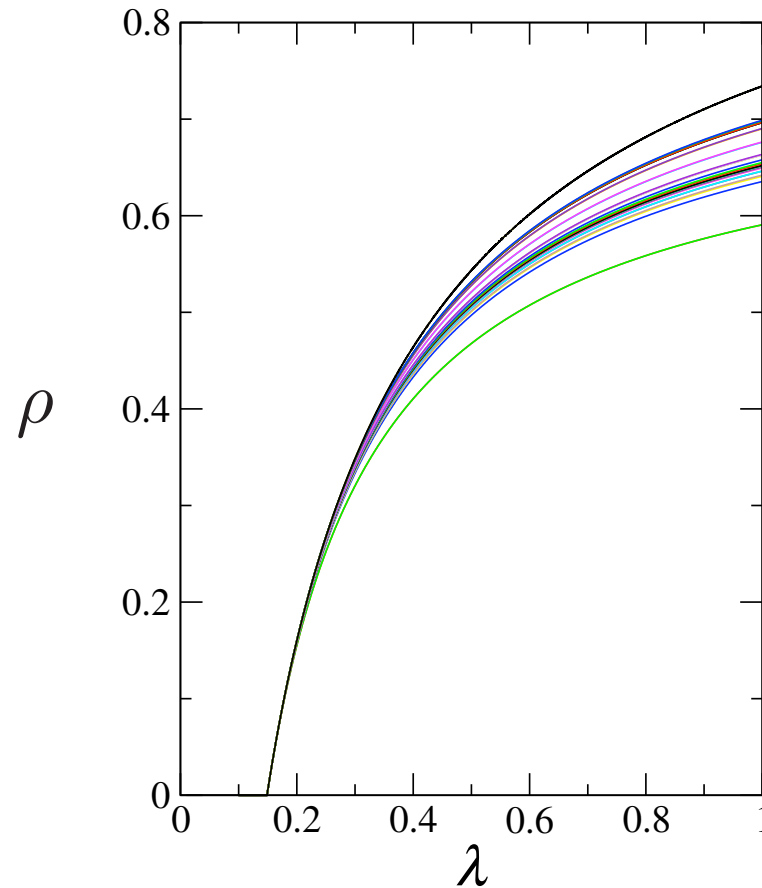
$$\Rightarrow \rho_i = \frac{\lambda \sum_j a_{ij} \rho_j}{1 + \lambda \sum_j a_{ij} \rho_j}$$

which has a nonzero solution  $\rho_i > 0$  if  $\lambda > \lambda_c$ . In this case, the prevalence

$$\rho \equiv \sum_{i=1}^N \rho_i / N \quad \text{is nonzero.}$$

# Example of the SIS model on a real network\*

---



\*Network of social ties between people belonging to a karate club.

The prevalence  $\rho$  is the **most upper curve** (black line).

# Spectral properties of the adjacency matrix $\mathbf{A}$

---

The eigenvalues  $\Lambda$  and corresponding eigenvectors  $\vec{f}(\Lambda)$  with components  $f_i$  are solutions of the equation  $\Lambda \vec{f} = \mathbf{A} \vec{f}$ .

# Spectral properties of the adjacency matrix $\mathbf{A}$

---

The eigenvalues  $\Lambda$  and corresponding eigenvectors  $\vec{f}(\Lambda)$  with components  $f_i$  are solutions of the equation  $\Lambda \vec{f} = \mathbf{A} \vec{f}$ .

Since  $\mathbf{A}$  is real and symmetric, its  $N$  eigenvectors

$$\vec{f}(\Lambda) \quad (\Lambda_{\max} \equiv \Lambda_1 \geq \Lambda_2 \geq \dots \geq \Lambda_N)$$

form a complete orthonormal basis.

# Spectral properties of the adjacency matrix $\mathbf{A}$

---

The eigenvalues  $\Lambda$  and corresponding eigenvectors  $\vec{f}(\Lambda)$  with components  $f_i$  are solutions of the equation  $\Lambda \vec{f} = \mathbf{A} \vec{f}$ .

Since  $\mathbf{A}$  is real and symmetric, its  $N$  eigenvectors

$$\vec{f}(\Lambda) \quad (\Lambda_{\max} \equiv \Lambda_1 \geq \Lambda_2 \geq \dots \geq \Lambda_N)$$

form a complete orthonormal basis.

Perron-Frobenius theorem : The largest eigenvalue  $\Lambda_1$  and the corresponding principal eigenvector  $\vec{f}(\Lambda_1)$  of a real non-negative symmetric matrix are non-negative.

# Spectral properties of the adjacency matrix $\mathbf{A}$

---

The eigenvalues  $\Lambda$  and corresponding eigenvectors  $\vec{f}(\Lambda)$  with components  $f_i$  are solutions of the equation  $\Lambda \vec{f} = \mathbf{A} \vec{f}$ .

Since  $\mathbf{A}$  is real and symmetric, its  $N$  eigenvectors

$$\vec{f}(\Lambda) \quad (\Lambda_{\max} \equiv \Lambda_1 \geq \Lambda_2 \geq \dots \geq \Lambda_N)$$

form a complete orthonormal basis.

Perron-Frobenius theorem : The largest eigenvalue  $\Lambda_1$  and the corresponding principal eigenvector  $\vec{f}(\Lambda_1)$  of a real non-negative symmetric matrix are non-negative.

The probabilities  $\rho_i$  can be written as a **linear superposition**



# Spectral properties of the adjacency matrix $\mathbf{A}$

---

The eigenvalues  $\Lambda$  and corresponding eigenvectors  $\vec{f}(\Lambda)$  with components  $f_i$  are solutions of the equation  $\Lambda \vec{f} = \mathbf{A} \vec{f}$ .

Since  $\mathbf{A}$  is real and symmetric, its  $N$  eigenvectors

$$\vec{f}(\Lambda) \quad (\Lambda_{\max} \equiv \Lambda_1 \geq \Lambda_2 \geq \dots \geq \Lambda_N)$$

form a complete orthonormal basis.

Perron-Frobenius theorem : The largest eigenvalue  $\Lambda_1$  and the corresponding principal eigenvector  $\vec{f}(\Lambda_1)$  of a real non-negative symmetric matrix are non-negative.

The probabilities  $\rho_i$  can be written as a **linear superposition**

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda).$$

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

The coefficients  $c(\Lambda)$  are the projections of the vector  $\vec{\rho}$  on  $\vec{f}(\Lambda)$ .

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

The coefficients  $c(\Lambda)$  are the projections of the vector  $\vec{\rho}$  on  $\vec{f}(\Lambda)$ .

Substituting Eq. (1) above in the steady state equation for  $\rho_i$ , we obtain :

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

The coefficients  $c(\Lambda)$  are the projections of the vector  $\vec{\rho}$  on  $\vec{f}(\Lambda)$ .

Substituting Eq. (1) above in the steady state equation for  $\rho_i$ , we obtain :

$$c(\Lambda) = \lambda \sum_{\Lambda'} \Lambda' c(\Lambda') \sum_{i=1}^N \frac{f_i(\Lambda) f_i(\Lambda')}{1 + \lambda \sum_{\tilde{\Lambda}} \tilde{\Lambda} c(\tilde{\Lambda}) f_i(\tilde{\Lambda})}. \quad (2)$$

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

The coefficients  $c(\Lambda)$  are the projections of the vector  $\vec{\rho}$  on  $\vec{f}(\Lambda)$ .

Substituting Eq. (1) above in the steady state equation for  $\rho_i$ , we obtain :

$$c(\Lambda) = \lambda \sum_{\Lambda'} \Lambda' c(\Lambda') \sum_{i=1}^N \frac{f_i(\Lambda) f_i(\Lambda')}{1 + \lambda \sum_{\tilde{\Lambda}} \tilde{\Lambda} c(\tilde{\Lambda}) f_i(\tilde{\Lambda})}. \quad (2)$$

For  $\lambda \gtrsim \lambda_c$  it is enough to take into account only the principal eigenvector  $\vec{f}(\Lambda_1)$  :

$$\rho_i \approx c(\Lambda_1) f_i(\Lambda_1)$$

# SIS model — spectral approach

---

$$\rho_i = \sum_{\Lambda} c(\Lambda) f_i(\Lambda) \quad (1)$$

The coefficients  $c(\Lambda)$  are the projections of the vector  $\vec{\rho}$  on  $\vec{f}(\Lambda)$ .

Substituting Eq. (1) above in the steady state equation for  $\rho_i$ , we obtain :

$$c(\Lambda) = \lambda \sum_{\Lambda'} \Lambda' c(\Lambda') \sum_{i=1}^N \frac{f_i(\Lambda) f_i(\Lambda')}{1 + \lambda \sum_{\tilde{\Lambda}} \tilde{\Lambda} c(\tilde{\Lambda}) f_i(\tilde{\Lambda})}. \quad (2)$$

For  $\lambda \gtrsim \lambda_c$  it is enough to take into account only the principal eigenvector  $\vec{f}(\Lambda_1)$  :

$$\rho_i \approx c(\Lambda_1) f_i(\Lambda_1)$$

Solving Eq. (2) with respect to  $c(\Lambda_1)$  and setting it to zero gives:

$$\lambda_c = 1/\Lambda_1$$

# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :



# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :

$$\rho \equiv \sum_{i=1}^N \rho_i / N \approx \alpha_1 \tau ,$$

# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :

$$\rho \equiv \sum_{i=1}^N \rho_i / N \approx \alpha_1 \tau ,$$

where the coefficient  $\alpha_1$  is

$$\alpha_1 = \sum_{i=1}^N f_i(\Lambda_1) / \left[ N \sum_{i=1}^N f_i^3(\Lambda_1) \right] .$$

# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :

$$\rho \equiv \sum_{i=1}^N \rho_i / N \approx \alpha_1 \tau ,$$

where the coefficient  $\alpha_1$  is

$$\alpha_1 = \sum_{i=1}^N f_i(\Lambda_1) / \left[ N \sum_{i=1}^N f_i^3(\Lambda_1) \right] .$$

Thus, at  $\tau \ll 1$ ,  $\rho$  is determined by the principal eigenvector.

# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :

$$\rho \equiv \sum_{i=1}^N \rho_i / N \approx \alpha_1 \tau ,$$

where the coefficient  $\alpha_1$  is

$$\alpha_1 = \sum_{i=1}^N f_i(\Lambda_1) / \left[ N \sum_{i=1}^N f_i^3(\Lambda_1) \right] .$$

Thus, at  $\tau \ll 1$ ,  $\rho$  is determined by the principal eigenvector.

The contribution of the other eigenvectors is of order  $\tau^2$ .

# SIS model — spectral approach

---

At  $\lambda \gtrsim \lambda_c$  in first order in  $\tau \equiv \lambda\Lambda_1 - 1 \ll 1$  we find the prevalence :

$$\rho \equiv \sum_{i=1}^N \rho_i / N \approx \alpha_1 \tau ,$$

where the coefficient  $\alpha_1$  is

$$\alpha_1 = \sum_{i=1}^N f_i(\Lambda_1) / \left[ N \sum_{i=1}^N f_i^3(\Lambda_1) \right] .$$

Thus, at  $\tau \ll 1$  ,  $\rho$  is determined by the principal eigenvector.

The contribution of the other eigenvectors is of order  $\tau^2$  .

Considering the two largest eigenvalues  $\Lambda_1$  and  $\Lambda_2$  , and their eigenvectors, gives

$$\rho(\lambda) \approx \alpha_1 \tau + \alpha_2 \tau^2$$

# Localized and delocalized eigenvectors

---

The usual point of view is that a **finite fraction** of vertices is infected immediately above  $\lambda_c$ . This corresponds to  $\alpha_1$  of order  $\mathcal{O}(1)$  in our analysis.

# Localized and delocalized eigenvectors

---

The usual point of view is that a **finite fraction** of vertices is infected immediately above  $\lambda_c$ . This corresponds to  $\alpha_1$  of order  $\mathcal{O}(1)$  in our analysis.

To learn if another behavior is possible, we study whether  $\Lambda_1$  corresponds to a **localized or delocalized** state.

# Localized and delocalized eigenvectors

---

The usual point of view is that a **finite fraction** of vertices is infected immediately above  $\lambda_c$ . This corresponds to  $\alpha_1$  of order  $\mathcal{O}(1)$  in our analysis.

To learn if another behavior is possible, we study whether  $\Lambda_1$  corresponds to a **localized or delocalized** state.

Example from quantum mechanics: electron wave function amplitude around an impurity in graphene.



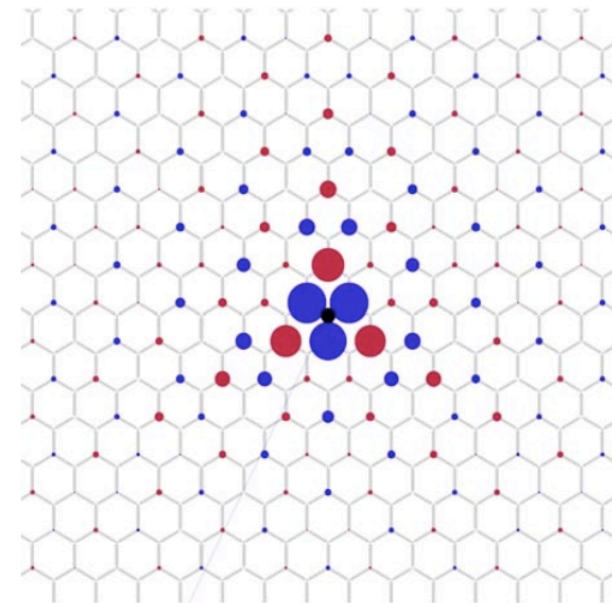
# Localized and delocalized eigenvectors

---

The usual point of view is that a **finite fraction** of vertices is infected immediately above  $\lambda_c$ . This corresponds to  $\alpha_1$  of order  $\mathcal{O}(1)$  in our analysis.

To learn if another behavior is possible, we study whether  $\Lambda_1$  corresponds to a **localized or delocalized** state.

Example from quantum mechanics: electron wave function amplitude around an impurity in graphene.



From [ Pereira et al., PRB 77, 115109 (2008) ]

# Localized and delocalized eigenvectors

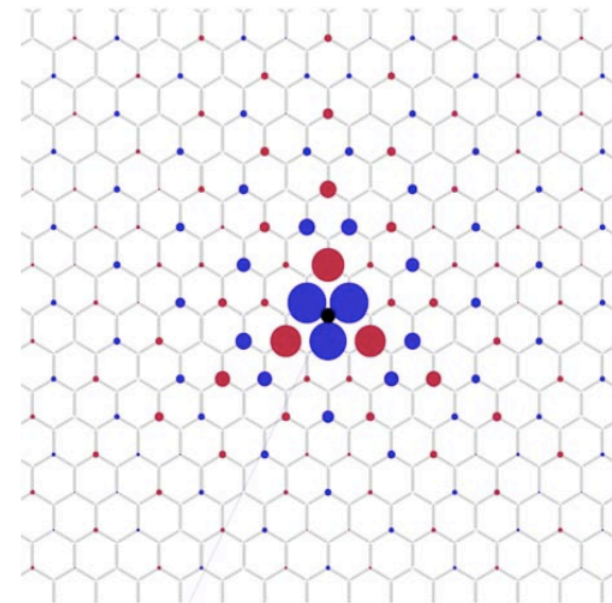
---

The usual point of view is that a **finite fraction** of vertices is infected immediately above  $\lambda_c$ . This corresponds to  $\alpha_1$  of order  $\mathcal{O}(1)$  in our analysis.

To learn if another behavior is possible, we study whether  $\Lambda_1$  corresponds to a **localized or delocalized** state.

Example from quantum mechanics: electron wave function amplitude around an impurity in graphene.

The wave function is localized on a finite number of sites around the impurity.



From [ Pereira et al., PRB 77, 115109 (2008) ]

# Localized and delocalized eigenvectors

---

How to quantify localization?

# Localized and delocalized eigenvectors

---

How to quantify localization?

Inverse Participation Ratio:

$$\text{IPR}(\Lambda) \equiv \sum_{i=1}^N f_i^4(\Lambda)$$

# Localized and delocalized eigenvectors

---

How to quantify localization?

Inverse Participation Ratio: 
$$\text{IPR}(\Lambda) \equiv \sum_{i=1}^N f_i^4(\Lambda)$$

As an illustration, consider two limiting cases:

- (i) a vector with identical components  $f_i = 1/\sqrt{N}$ ,
- (ii) a vector with one component  $f_i = 1$  and the remainders zero.

# Localized and delocalized eigenvectors

---

How to quantify localization?

Inverse Participation Ratio: 
$$\text{IPR}(\Lambda) \equiv \sum_{i=1}^N f_i^4(\Lambda)$$

As an illustration, consider two limiting cases:

(i) a vector with identical components  $f_i = 1/\sqrt{N}$ ,

(ii) a vector with one component  $f_i = 1$  and the remainders zero.

Case **(i)** gives  $\text{IPR} = 1/N$ .

# Localized and delocalized eigenvectors

---

How to quantify localization?

Inverse Participation Ratio: 
$$\text{IPR}(\Lambda) \equiv \sum_{i=1}^N f_i^4(\Lambda)$$

As an illustration, consider two limiting cases:

(i) a vector with identical components  $f_i = 1/\sqrt{N}$ ,

(ii) a vector with one component  $f_i = 1$  and the remainders zero.

Case (i) gives  $\text{IPR} = 1/N$ .

Case (ii) gives  $\text{IPR} = 1$ .

# Localized and delocalized eigenvectors

---

How to quantify localization?

Inverse Participation Ratio: 
$$\text{IPR}(\Lambda) \equiv \sum_{i=1}^N f_i^4(\Lambda)$$

As an illustration, consider two limiting cases:

(i) a vector with identical components  $f_i = 1/\sqrt{N}$ ,

(ii) a vector with one component  $f_i = 1$  and the remainders zero.

Case (i) gives  $\text{IPR} = 1/N$ .

Case (ii) gives  $\text{IPR} = 1$ .

Thus : a delocalized state:  $\text{IPR}(\Lambda) \xrightarrow{N \rightarrow \infty} 0$

a localized state:  $\text{IPR}(\Lambda) \xrightarrow{N \rightarrow \infty} \text{const.} > 0$



# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

so:  $\alpha_1 = \mathcal{O}(1)$

# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

so:  $\alpha_1 = \mathcal{O}(1)$

A localized principal eigenvector:

$$\alpha_1 = \mathcal{O}(1/N)$$

# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

so:  $\alpha_1 = \mathcal{O}(1)$

A localized principal eigenvector:

$$\alpha_1 = \mathcal{O}(1/N)$$

So, if the principal eigenvector  $\vec{f}(\Lambda_1)$  is localized, then

$$\rho \approx \alpha_1 \tau \sim \mathcal{O}(1/N)$$

# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

so:  $\alpha_1 = \mathcal{O}(1)$

A localized principal eigenvector:

$$\alpha_1 = \mathcal{O}(1/N)$$

So, if the principal eigenvector  $\vec{f}(\Lambda_1)$  is **localized**, then

$$\rho \approx \alpha_1 \tau \sim \mathcal{O}(1/N)$$

and, right above  $\lambda_c$ , the disease is localized on a **finite number**  $N\rho$  of vertices.

# Localized and delocalized eigenvectors

---

A delocalized principal eigenvector:  $f_i(\Lambda) = \mathcal{O}(1/\sqrt{N})$

so:  $\alpha_1 = \mathcal{O}(1)$

A localized principal eigenvector:

$$\alpha_1 = \mathcal{O}(1/N)$$

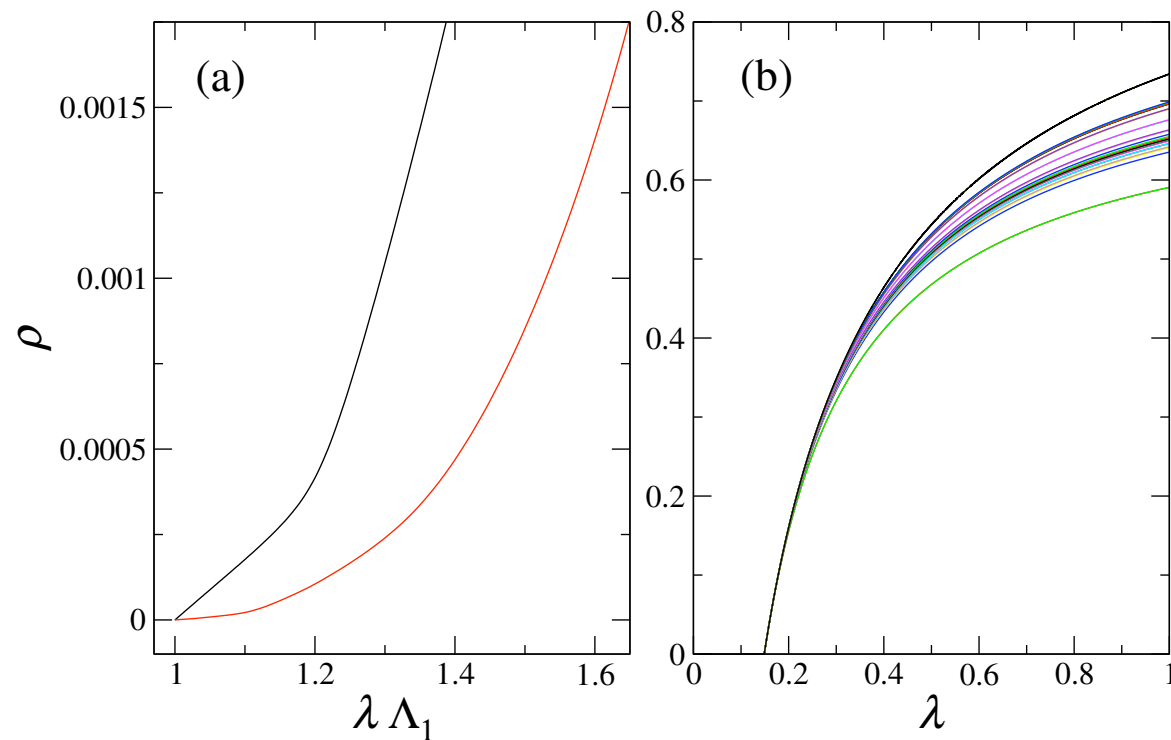
So, if the principal eigenvector  $\vec{f}(\Lambda_1)$  is **localized**, then

$$\rho \approx \alpha_1 \tau \sim \mathcal{O}(1/N)$$

and, right above  $\lambda_c$ , the disease is localized on a **finite number**  $N\rho$  of vertices.

If  $\vec{f}(\Lambda_1)$  is **delocalized**, then  $\rho$  is of order  $\mathcal{O}(1)$  and the disease infects a **finite fraction** of vertices right above  $\lambda_c$ .

# Weighted and unweighted real-world nets

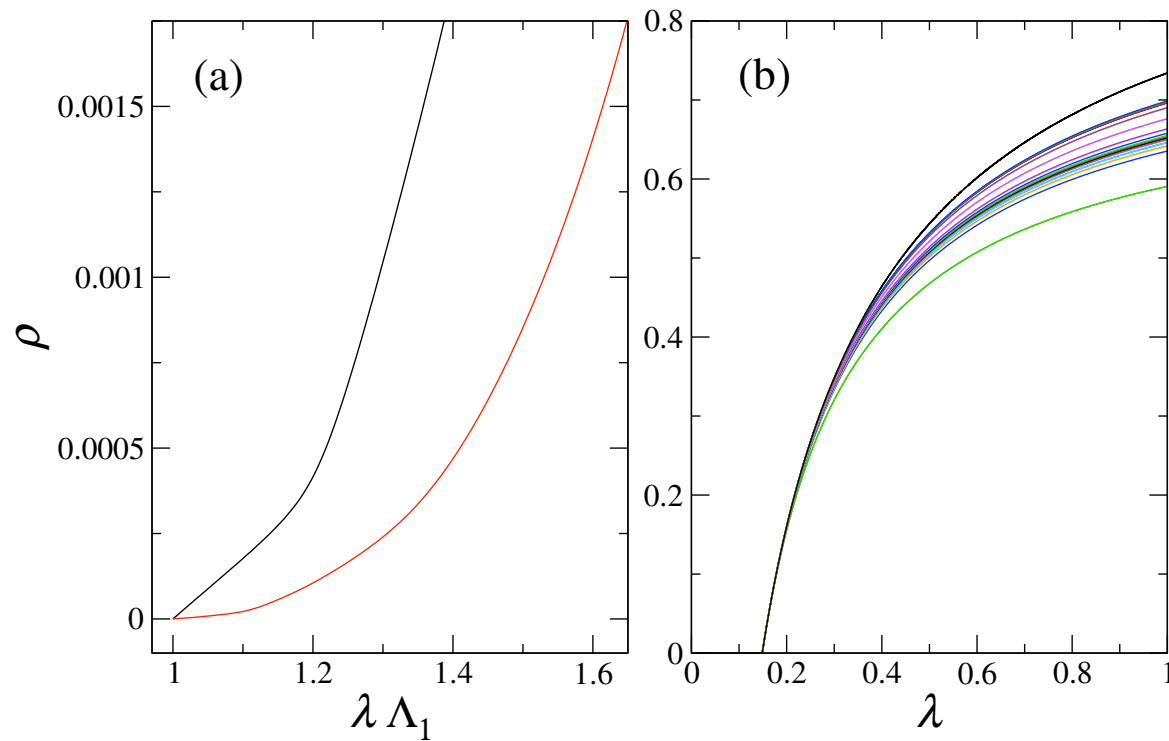


**(a)** Weighted collaboration networks of scientists posting preprints on the:

**(black line)** astrophysics archive at arXiv.org, 1995-1999

**(red line)** condensed matter archive at arXiv.org, 1995-2005

# Weighted and unweighted real-world nets



**(a)** Weighted collaboration networks of scientists posting preprints on the:

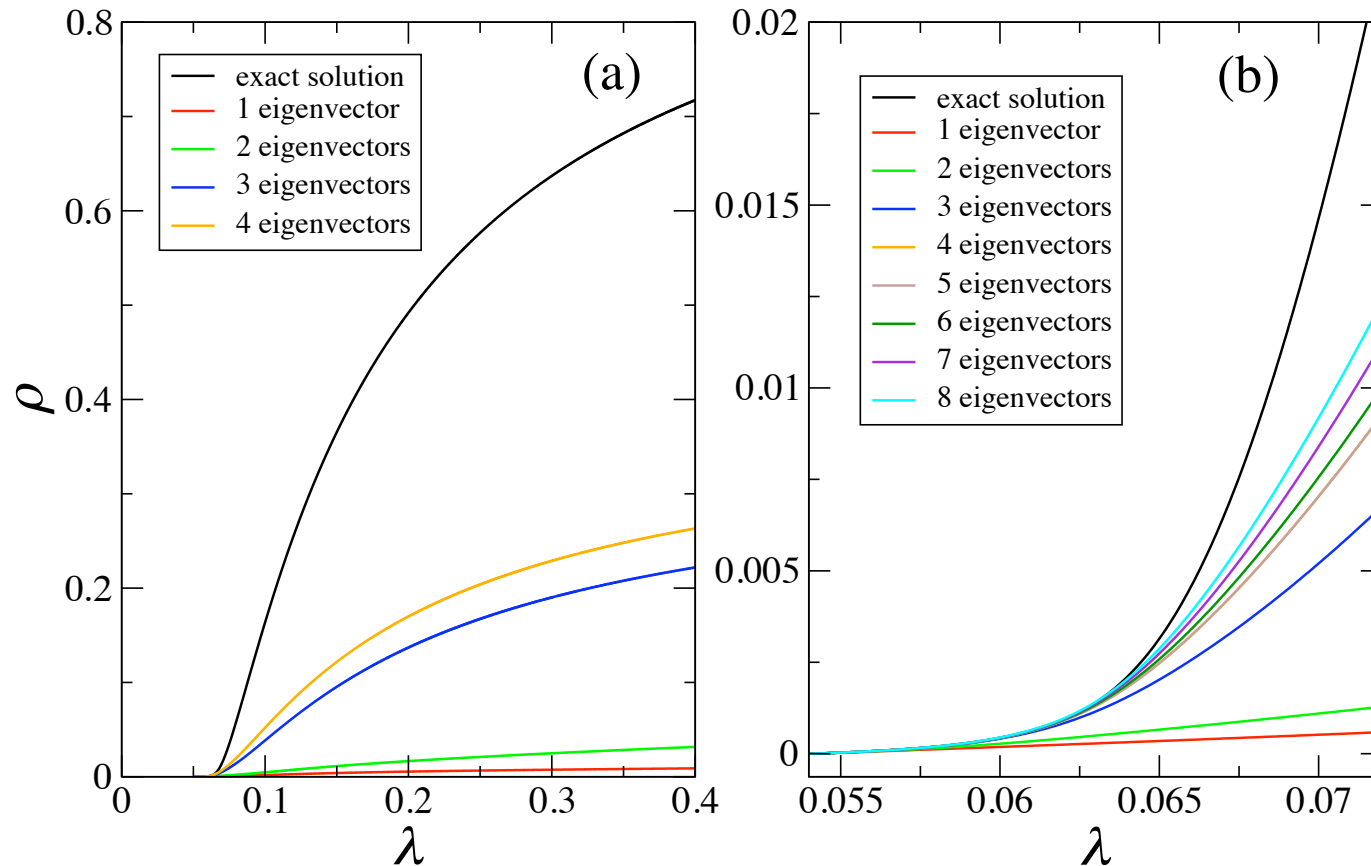
**(black line)** astrophysics archive at arXiv.org, 1995-1999

**(red line)** condensed matter archive at arXiv.org, 1995-2005

**(b)** Unweighted karate-club network: the lowest curve only accounts for the eigenstate  $\Lambda_1$ . The most upper curve is the exact  $\rho$ .



# An uncorrelated scale-free network

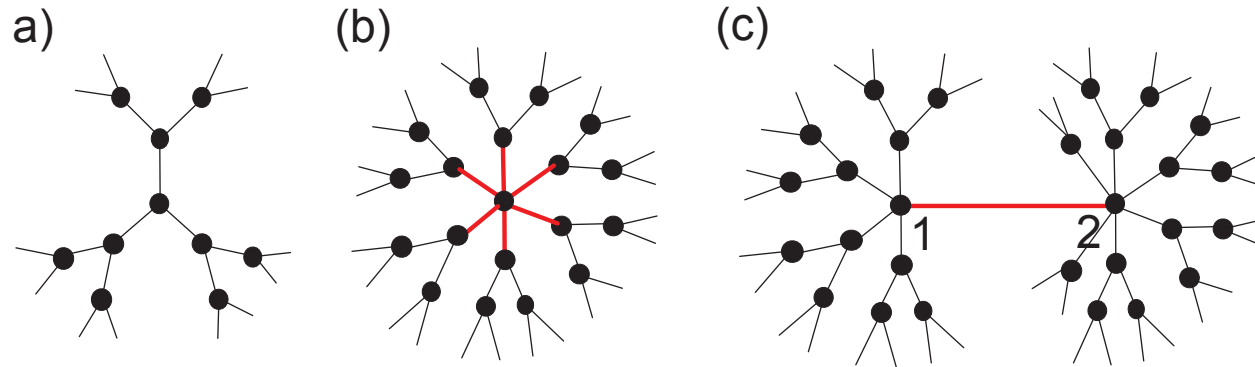


**(a)** A scale-free network of  $10^5$  vertices generated by the static model with  $\gamma = 4$  and  $\langle q \rangle = 10$ . **(b)** Zoom of the prevalence at  $\lambda$  close to  $\lambda_c = 1/\Lambda_1$ .

Eigenvectors corresponding to  $\Lambda_1$  and  $\Lambda_2$  are localized.  $\Lambda_3$  is delocalized.

# A Bethe lattice (a) with a hub (b) or two hubs (c)

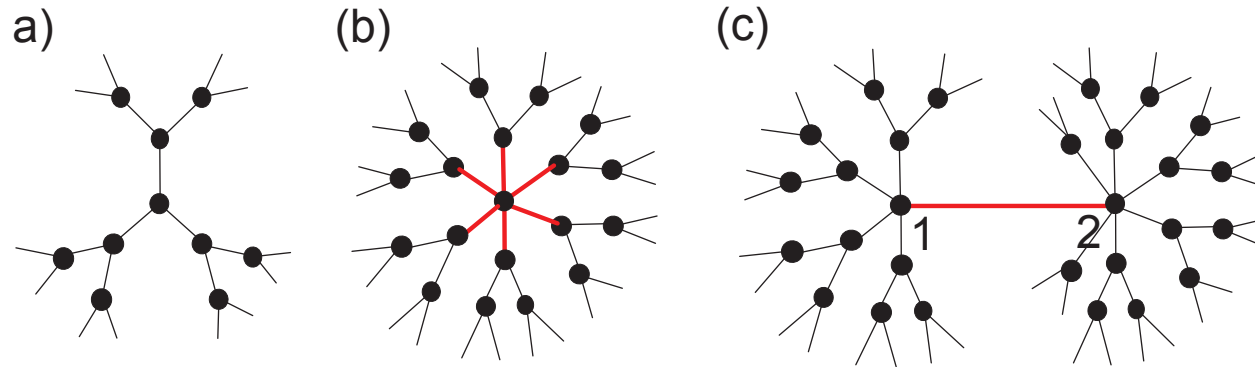
---



Simple but representative example of networks. Can be treated analytically:

# A Bethe lattice (a) with a hub (b) or two hubs (c)

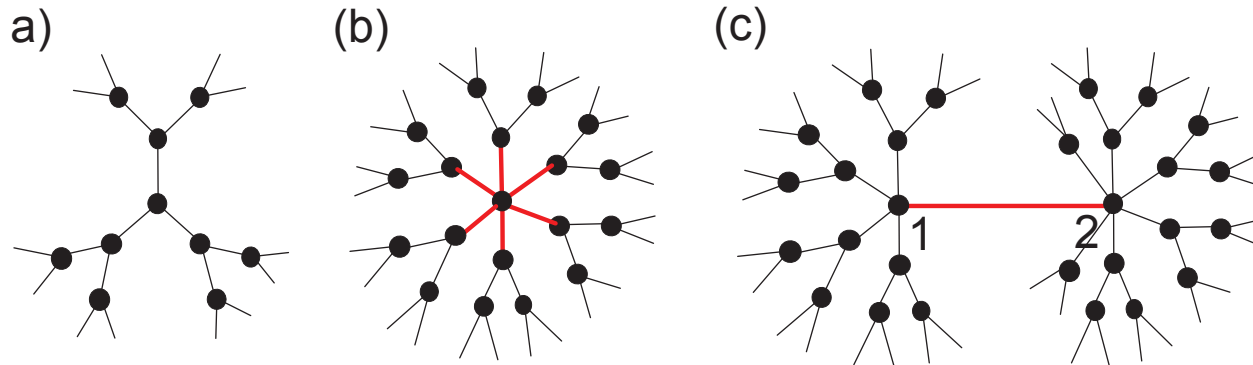
---



Simple but representative example of networks. Can be treated analytically:

**(a)**  $\Lambda_1 = k$  and  $f_i(\Lambda_1) = 1/\sqrt{N}$  (delocalized) .

# A Bethe lattice (a) with a hub (b) or two hubs (c)

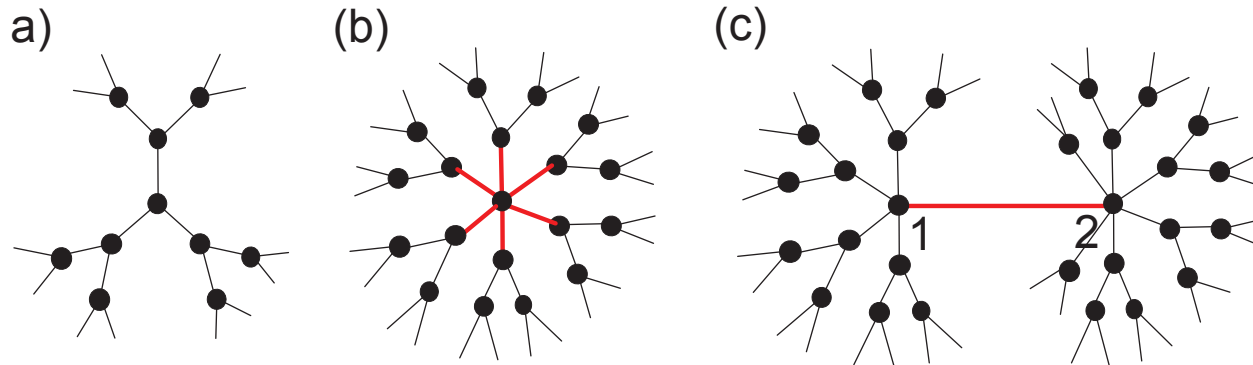


Simple but representative example of networks. Can be treated analytically:

**(a)**  $\Lambda_1 = k$  and  $f_i(\Lambda_1) = 1/\sqrt{N}$  (delocalized) .

**(b)** Introduce a hub of degree  $q > k$  connected by edges with weight  $w \geq 1$  .

# A Bethe lattice (a) with a hub (b) or two hubs (c)



Simple but representative example of networks. Can be treated analytically:

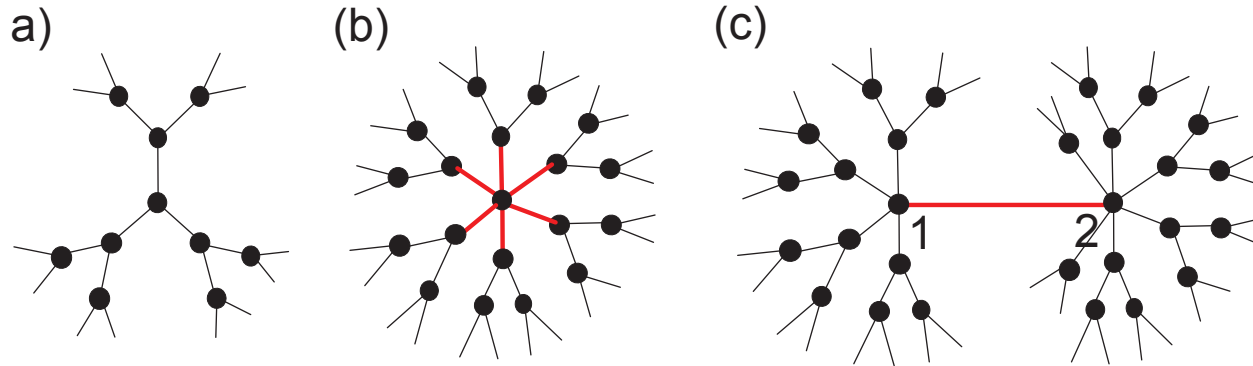
**(a)**  $\Lambda_1 = k$  and  $f_i(\Lambda_1) = 1/\sqrt{N}$  (delocalized) .

**(b)** Introduce a hub of degree  $q > k$  connected by edges with weight  $w \geq 1$  .

Look for a solution that exponentially decreases with distance  $n$  from the hub:

$$f_i(\Lambda_1) = f_n(\Lambda_1) \propto 1/a^n$$

# A Bethe lattice (a) with a hub (b) or two hubs (c)



Simple but representative example of networks. Can be treated analytically:

**(a)**  $\Lambda_1 = k$  and  $f_i(\Lambda_1) = 1/\sqrt{N}$  (delocalized) .

**(b)** Introduce a hub of degree  $q > k$  connected by edges with weight  $w \geq 1$  .

Look for a solution that exponentially decreases with distance  $n$  from the hub:

$$f_i(\Lambda_1) = f_n(\Lambda_1) \propto 1/a^n$$

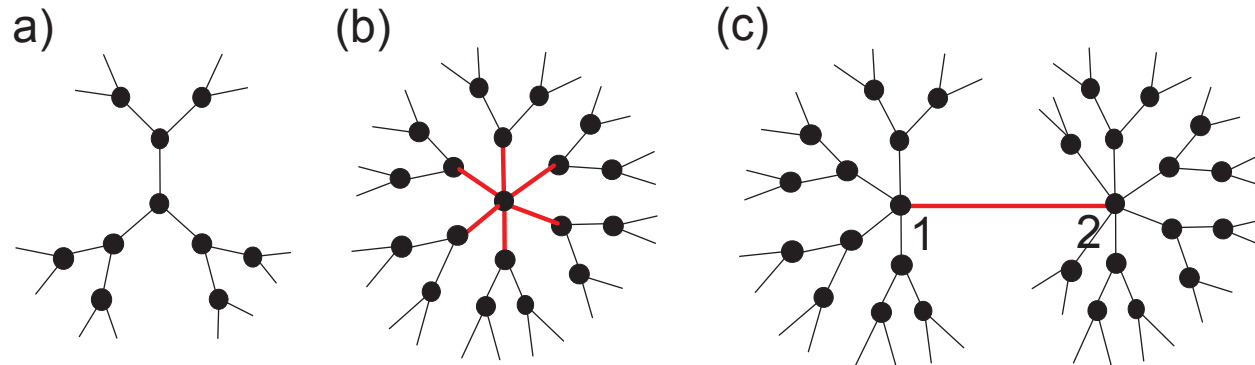
$$\Lambda_1 = qw^2 / \sqrt{qw^2 - B},$$

$$IPR(\Lambda_1) = f_0^4(\Lambda_1) [1 + qw^4 / (a^4 - B)],$$

$$f_0(\Lambda_1) = [(qw^2/2 - B) / (qw^2 - B)]^{1/2},$$

$$f_n(\Lambda_1) = wf_0(\Lambda_1) / a^n.$$

# A Bethe lattice (a) with a hub (b) or two hubs (c)



Simple but representative example of networks. Can be treated analytically:

**(a)**  $\Lambda_1 = k$  and  $f_i(\Lambda_1) = 1/\sqrt{N}$  (delocalized) .

**(b)** Introduce a hub of degree  $q > k$  connected by edges with weight  $w \geq 1$  .

Look for a solution that exponentially decreases with distance  $n$  from the hub:

$$f_i(\Lambda_1) = f_n(\Lambda_1) \propto 1/a^n$$

$$\Lambda_1 = qw^2 / \sqrt{qw^2 - B},$$

$$IPR(\Lambda_1) = f_0^4(\Lambda_1) [1 + qw^4 / (a^4 - B)],$$

$$f_0(\Lambda_1) = [(qw^2/2 - B) / (qw^2 - B)]^{1/2},$$

$$f_n(\Lambda_1) = wf_0(\Lambda_1) / a^n.$$

**(c)** ...

# Conclusion

---

If the principal eigenvector of the adjacency matrix is localized,

then, immediately above the threshold  $1/\Lambda_1$ ,

the disease is localized on a finite number of vertices.

In this case, a real epidemic affecting a finite fraction of

vertices occurs after a smooth crossover, and

the notion of the epidemic threshold is meaningless.