

# The $m$ -spread model using branching processes

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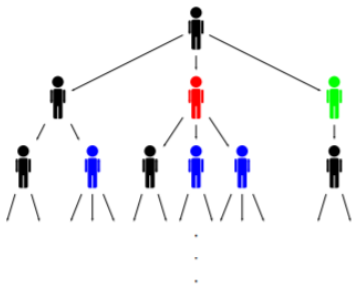
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Joint work with J.C. Ban and Y.L Wu

## Motivation

When considering the evolution of a population, a branching process is often a good tool to describe it.

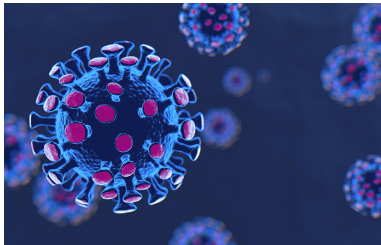
In a classical Galton-Watson branching process, the production of each individual is assumed to be independent of the past of the population.



## Motivation

In reality, for example, when modeling the spread of a certain virus, the infection is more complicated.

The infectious period of the carriers usually last a while and before the recovery the individuals are still capable to pass on the viruses.



# Motivation

## Goals:

1. Construct a probability model to describe the evolution when the reproduction mechanism shows some dependence of the past of the population.
2. Study what happens to this kind of population in a long run.



# Outline

- 1 The  $m$ -spread model
- 2 Main results
- 3 The induced branching process from the  $m$ -spread model



































## The $m$ -spread model

Let  $\mathcal{Q}_m$  be a subset of  $\mathcal{P}_m$  such that, for every  $\beta \in \mathcal{Q}_m$ , there exist  $q \in \mathcal{Q}_m$  such that

$$\beta_j^{(1)} = q^{(0)} \quad \text{for all } j = 1, 2, \dots, \sigma_\beta^{(1)}.$$

Since  $\mathcal{P}_m$  is finite, so is  $\mathcal{Q}_m$ .

Let  $\mathcal{Q}_m^{(0)} = \{\beta^{(0)} : \beta \in \mathcal{Q}_m\}$  be the collection of the parents of all  $m$ -patterns in  $\mathcal{Q}_m$ . We call  $\mathcal{Q}_m^{(0)}$  the parent set of  $\mathcal{Q}_m$ .

Note that  $\mathcal{Q}_m^{(0)} \subseteq \mathcal{P}_{m-1}$ .

## The $m$ -spread model

Let  $f : \mathcal{Q}_m^{(0)} \times \mathcal{Q}_m \rightarrow [0, 1]$  be a function such that

- (i) for any  $\alpha \in \mathcal{Q}_m^{(0)}$  and any  $\beta \in \mathcal{Q}_m$ , if  $\beta^{(0)} \neq \alpha$ , then  $f(\alpha, \beta) = 0$ ;
- (ii) for each  $\alpha \in \mathcal{Q}_m^{(0)}$ ,  $\sum_{\beta \in \mathcal{Q}_m} f(\alpha, \beta) = 1$ .

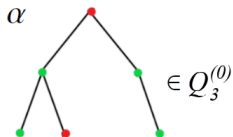
So, for any fixed  $\alpha \in \mathcal{Q}_m^{(0)}$ ,  $f(\alpha, \cdot) \equiv \{f(\alpha, \beta) : \beta \in \mathcal{Q}_m\}$  forms a probability distribution.

Each  $f(\alpha, \beta)$  can be considered as the probability for the  $(m - 1)$ -pattern  $\alpha$  to grow into the  $m$ -pattern  $\beta$ .

## The $m$ -spread model

For example,  $d = 2$ ,  $\mathcal{A} = \{a, b\}$ ,  $m = 3$ , then

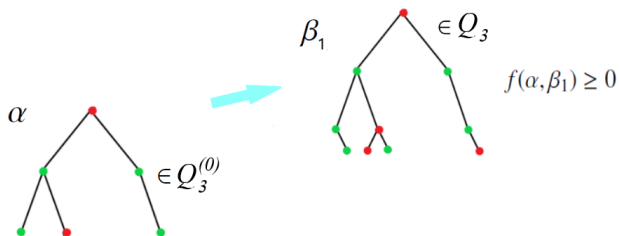
$$f : \mathcal{Q}_3^{(0)} \times \mathcal{Q}_3 \rightarrow [0, 1]$$



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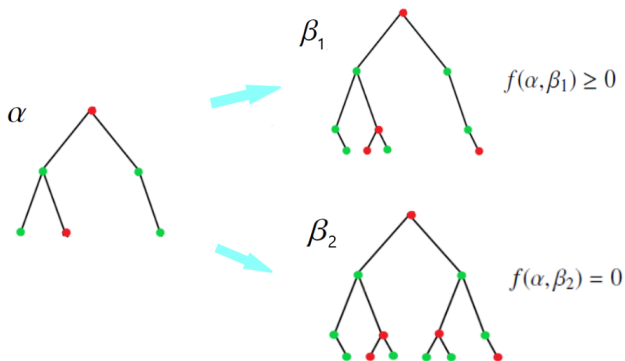




## The $m$ -spread model

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$$f : \mathcal{Q}_3^{(0)} \times \mathcal{Q}_3 \rightarrow [0, 1]$$



## The $m$ -spread model

Therefore, by Kolmogorov extension theorem, we can construct a probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  and random elements

$$\{\zeta_\alpha : \alpha \in \mathcal{Q}_m^{(0)}\}$$

such that, for each  $\alpha$ ,  $\zeta_\alpha$  is a  $\mathcal{Q}_m$ -valued random element on  $(\Omega, \mathcal{F}, \mathbb{P})$  such that  $(\zeta_\alpha)^{(0)}(\omega) = \alpha$  for each  $\omega \in \Omega$  and the probability of  $\zeta_\alpha$  taking value at  $\beta \in \mathcal{Q}_m$  is  $f(\alpha, \beta)$ .

The collection  $\mathcal{R} = \{\zeta_\alpha : \alpha \in \mathcal{Q}_m^{(0)}\}$  of random  $m$ -patterns is called the *random  $m$ -spread model* over the type set  $\mathcal{A}$  with pattern distribution  $f$  on  $\mathcal{Q}_m^{(0)} \times \mathcal{Q}_m$ .

Note that, if  $\zeta_\alpha \in \mathcal{R}$  and  $f(\alpha, \beta) > 0$  for  $\beta \in \mathcal{Q}_m$ , then

$$\zeta_{\beta_j^{(1)}} \in \mathcal{R} \quad \text{for all } j = 1, 2, \dots, \sigma_\beta^{(1)}.$$

## The $m$ -spread model

Assume that the first  $m$  generations of the population have existed initially and the type structure is  $\alpha$ .

Let  $\tau_\alpha^{m-1} = \alpha$ , for some  $\alpha \in \mathcal{Q}_m^{(0)}$  represent the initial type structure for the population from time (i.e., generation) 0 up to time (i.e., generation)  $m - 1$ .

We will construct a sequence  $\{\tau_\alpha^{m+n}\}_{n \geq 0}$  of random elements on the probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  and each realization of  $\{\tau_\alpha^{m+n}\}_{n \geq 0}$  can be considered as a growing tree and can be used to describe the evolution of the type structure of the population over time.

## The $m$ -spread model

Since  $\alpha \in \mathcal{Q}_m^{(0)}$ , it is the parent of some  $m$ -pattern in  $\mathcal{Q}_m$ .

So, at time 0, we can replace  $\alpha$  with an  $m$ -pattern  $\alpha_i^m \in \mathcal{Q}_m \equiv \{\alpha_i^m : 1 \leq i \leq l_m\}$  to obtain the value of the random element  $\tau_\alpha^m$  on  $(\Omega, \mathcal{F}, \mathbb{P})$  with probability

$$\mathbb{P}(\tau_\alpha^m = \alpha_i^m) = f(\alpha, \alpha_i^m)$$

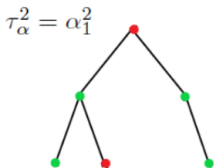
for all  $i = 1, 2, \dots, l_m$ .

Note that  $\tau_\alpha^m$  has the same distribution as the random  $m$ -pattern  $\zeta_\alpha$ .



## The $m$ -spread model

For example,  $d = 2$ ,  $\mathcal{A} = \{a, b\}$ ,  $m = 3$ . Assume that initially we have  $\alpha = \alpha_1^2 \in \mathcal{Q}_3^{(0)}$ .



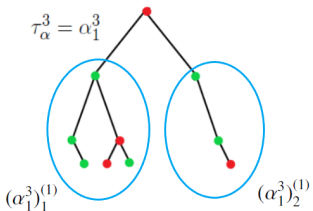






# The $m$ -spread model

For example,  $d = 2$ ,  $\mathcal{A} = \{a, b\}$ ,  $m = 3$ .









## The $m$ -spread model

It should be noted that the type structure in the first  $m + 1$  generations of  $\tau_\alpha^m$  and  $\tau_\alpha^{m+1}$  are identical with probability 1.

Therefore, we can consider that  $\tau_\alpha^m$  is growing into  $\tau_\alpha^{m+1}$ . Here,  $\tau_\alpha^{m+1}$  is a random element taking values in  $\mathcal{P}_{m+1}$ .

Assume that  $\tau_\alpha^{m+n}$  is constructed and note that  $\tau_\alpha^{m+n}$  takes values in  $\mathcal{P}_{m+n}$ .

Given  $\tau_\alpha^{m+n} = \alpha_{i_0}^{m+n} \in \mathcal{P}_{m+n}$ , we then replace each  $(m - 1)$ -pattern

$$(\alpha_{i_0}^{m+n})_j^{(n+1)} \in \mathcal{Q}_m^{(0)}$$

which is rooted at  $g_j^{\alpha_{i_0}^{m+n}, n+1}$ , for  $j = 1, 2, \dots, \sigma_{\alpha_{i_0}^{m+n}}^{(n)}$ ,



## The $m$ -spread model

We continue this process and obtain a sequence  $\{\tau_\alpha^{m+n}\}_{n \geq 0}$  of almost surely growing random trees.

Therefore, the limit  $\tau_\alpha \equiv \lim_{n \rightarrow \infty} \tau_\alpha^{m+n}$  exists with probability 1.

The random element  $\tau_\alpha$  takes values on  $\mathcal{A}^{\bar{d}}$ , where

$$\bar{d} = \max_{\beta \in \mathcal{Q}_m} \left( \max_{0 \leq i \leq m} \sigma_\beta^{(i)} \right).$$

For almost every  $\omega \in \Omega$ ,  $\tau_\alpha^{m+n}(\omega)$  is the subtree from the root of  $\tau_\alpha(\omega)$  to the  $(m+n)$ th level of  $\tau_\alpha(\omega)$ , for all  $n = 0, 1, 2, \dots$ .

We call  $\tau_\alpha$  the *infinite random spread pattern induced from the random  $m$ -pattern  $\zeta_\alpha$  with respect to the random  $m$ -spread model  $\mathcal{R}$  and pattern distribution  $f$ .*





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## Main results

Recall that  $\tau_\alpha$  is the infinite spread pattern induced from the random  $m$ -pattern  $\zeta_\alpha$  with respect to the random  $m$ -spread model  $\mathcal{R}$  and the type set  $\mathcal{A} = \{a_i\}_{i=1}^k$ .

Let  $\mathbf{A} \equiv \mathcal{Q}_m^{(0)} = \{\alpha_i\}_{i=1}^k$ .

For each  $a \in \mathcal{A}$ , we define

$$\theta(a) = \{\beta \in \mathbf{A} : \epsilon(\beta) = a\}$$

where  $\epsilon(\beta)$  is the root of the pattern  $\beta$ .





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## Induced Branching Process

We will construct a multitype branching process  $\{\vec{\mathbf{Z}}_n\}_{n \geq 0}$  on the same probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  in which each  $(m-1)$ -pattern is considered as a type.

Let  $\mathbf{A} = \mathcal{Q}_m^{(0)} = \{\alpha_1, \alpha_2, \dots, \alpha_k\}$ .

If, in the original population,  $\tau_\alpha^{m-1} = \alpha = \alpha_{i_0}$  for some  $\alpha_{i_0} \in \mathbf{A}$ , then we let the induced population  $\{\vec{\mathbf{Z}}_n\}_{n \geq 0}$  start with an individual of type  $\alpha_{i_0} \in \mathbf{A}$  at time 0, i.e.,  $\vec{\mathbf{Z}}_0 = \vec{e}_{i_0}$ , where  $\vec{e}_{i_0}$  is the standard unit vector with 1 as its  $i_0$ th component and 0 elsewhere.

We also write  $\{\vec{\mathbf{Z}}_n^{(i_0)}\}_{n \geq 0}$  for  $\{\vec{\mathbf{Z}}_n\}_{n \geq 0}$  when  $\vec{\mathbf{Z}}_0 = \vec{e}_{i_0}$ .

## Induced Branching Process

After one unit of time, when the type structure of the population in the  $m$ -spread model grows from  $\tau_\alpha^{m-1}$  to  $\tau_\alpha^m$ , at the same time, in the induced population, we replace the initial  $(m-1)$ -pattern  $\alpha_{i_0}$  with  $\sigma_{\tau_\alpha}^{(1)}$ , the  $(m-1)$ -patterns rooted at level 1 in  $\tau_\alpha^m$ , to obtain the population

$$\left\{ (\tau_\alpha^m)_1^{(1)}, (\tau_\alpha^m)_2^{(1)}, \dots, (\tau_\alpha^m)_{\sigma_{\tau_\alpha}^{(1)}}^{(1)} \right\}$$

at time 1, which are called the *children* of the initial  $(m-1)$ -pattern in the language of branching process.

Note that each  $(\tau_\alpha^m)_i^{(1)}$  is a random element taking values in the type set  $\mathbf{A}$ .

## Induced Branching Process

Let  $\mathbf{Z}_{1,i}^{(i_0)}$  be the number of the  $(m-1)$ -patterns of type  $\alpha_i$  in the population at time 1,  $i = 1, 2, \dots, \mathbf{k}$ , and call the vector  $\vec{\mathbf{Z}}_1^{(i_0)} = (\mathbf{Z}_{1,1}^{(i_0)}, \mathbf{Z}_{1,2}^{(i_0)}, \dots, \mathbf{Z}_{1,\mathbf{k}}^{(i_0)})$  the population vector at time 1.

Next, after another unit of time, the type structure of the population grows from  $\tau_\alpha^m$  to  $\tau_\alpha^{m+1}$ . So, again in the induced population, we replace  $\sigma_{\tau_\alpha}^{(1)}$   $(m-1)$ -patterns rooted at individuals in the 1st generation with  $\sigma_{\tau_\alpha}^{(2)}$   $(m-1)$ -patterns

$$\left\{ (\tau_\alpha^{m+1})_1^{(2)}, (\tau_\alpha^{m+1})_2^{(2)}, \dots, (\tau_\alpha^{m+1})_{\sigma_{\tau_\alpha}^{(2)}}^{(2)} \right\}$$

rooted at individuals in the 2nd generation in  $\tau_\alpha^{m+1}$  to obtain the population vector  $\vec{\mathbf{Z}}_2^{(i_0)} = (\mathbf{Z}_{2,1}^{(i_0)}, \mathbf{Z}_{2,2}^{(i_0)}, \dots, \mathbf{Z}_{2,\mathbf{k}}^{(i_0)})$  at time 2 and so on.





## Induced Branching Process

From the construction, for almost every realization of the infinite spread pattern  $\tau_\alpha$ , there is a corresponding realization of the process  $\{\vec{\mathbf{Z}}_n\}$  and, we directly obtain the following properties:

- (i) Each  $(m - 1)$ -pattern rooted at a node in the  $n$ th level of  $\tau_\alpha$  represents an individual in the  $n$ th generation of  $\{\vec{\mathbf{Z}}_n\}$ .
- (ii) If  $\alpha = \alpha_{i_0} \in \mathbf{A}$ , then, for all  $n = 0, 1, 2, \dots$ ,  $|\vec{\mathbf{Z}}_n^{(i_0)}| = \sigma_{\tau_\alpha}^{(n)}$  with probability 1.



# Induced Branching Process

We further assume that the induced branching process  $\{\vec{\mathbf{Z}}_n\}_{n \geq 0}$  is non-singular.

By the well-known limit theorems for classical multitype branching processes, we have the growth rate regarding the induced branching process:





## References

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3. Jung-Chao Ban, Jyy-I Hong and Yu-Liang Wu, *The  $m$ -spread models*, preprint.
4. Image credit to <https://www.scmp.com/news/china/society/article/3076323/third-coronavirus-cases-may-be-silent-carriers-classified>

