

1 Estimating the State of Epidemics Spreading with 2 Graph Neural Networks

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8 **Abstract** When an epidemic spreads into a population, it is often unpractical
9 or impossible to have a continuous monitoring of all subjects involved. As an
10 alternative, algorithmic solutions can be used to infer the state of the whole
11 population from a limited amount of measures. We analyze the capability of
12 deep neural networks to solve this challenging task. Our proposed architecture
13 is based on Graph Convolutional Neural Networks. As such it can reason on
14 the effect of the underlying social network structure, which is recognized as
15 the main component in the spreading of an epidemic. We test the proposed
16 architecture with two scenarios modeled on the CoVid-19 pandemic: a generic
17 homogeneous population, and a toy model of Boston metropolitan area.

18 **Keywords** Nonlinear Inference, Network Dynamics, State Estimation,
19 Epidemics, CoVid-19

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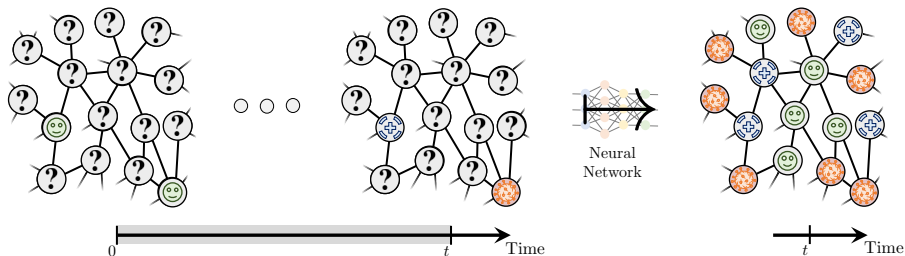


Fig. 1 The goal of this work is to test the use a neural architecture to extract the full state of an epidemic spreading on a social network, from the knowledge of the health state evolution of a small set of subjects.

20 1 Introduction

21 Many natural and artificial systems can be described with models whose state
 22 assumes value on a graph rather than on a standard Euclidean space. Within
 23 this class of systems, the problem of estimating the full state from partial mea-
 24 surements is a very relevant one. If the network follows linear and continuous
 25 dynamics, standard techniques can be used. Yet, things get substantially more
 26 complicated as soon as non-ideal effects are modeled. For example, (Battis-
 27 telli et al., 2012) introduces constraints in communications bandwidth. State
 28 estimation for networks with distributed delays is discussed in (Liu et al.,
 29 2008). A similar problem is dealt in (Wang et al., 2005) for the state esti-
 30 mation of a delayed neural network with known output, and in (Xu et al.,
 31 2017) for parameter uncertainty and randomly occurring distributed delays.
 32 The case of switched networks with communication constraints is discussed in
 33 (Zhang et al., 2017). In this context, much attention has also been devoted to
 34 distributed estimation algorithms (Soatti et al., 2016; Ding et al., 2019). For
 35 example, (Liu et al., 2017) proposes a consensus-based Kalman filter for sensor
 36 networks subjected to random link failures, (Ding et al., 2017) introduces a
 37 distributed filter robust to malicious attacks, and (Battistelli and Chisci, 2016)
 38 proposes a distributed extended kalman filter for sensor networks measuring
 39 a single nonlinear dynamics.

40 A network dynamics with interesting applications and behavior is the one
 41 describing the spreading of an epidemic within a fixed population (Kiss et al.,
 42 2017). An effective way of modeling this behavior is to describe the social
 43 network as a graph. Each node represents either a subject or a group of sub-
 44 jects, and the arcs the contacts. Simple rules are then used to describe the
 45 spreading. For example, these models have been used to describe the spread-
 46 ing of Covid-19. In (Linka et al., 2020) nodes represents European nations.
 47 The use of multi-level networks is discussed in (Nande et al., 2021). A survey
 48 on the interplay of diseases, behaviors, and information spreading in epidemics
 49 is provided in (Wang et al., 2019). Network models have been later extended
 50 to simplicial complexes in (Iacopini et al., 2019).

51 Estimating the state of a epidemics from a reduced number of measure-
52 ments has clear practical implications. For example, being able to estimate not
53 only the number of infected subjects, but also who those infected subjects are,
54 can allow to implement precise isolation policies (Bahr et al., 2009; Block et al.,
55 2020), feedback strategies (Di Lauro et al., 2020; Kompella et al., 2020), and
56 possibly prevent the generation of clusters (Shim et al., 2020). Nonetheless,
57 we are not aware about previous works in epidemiology dealing with this chal-
58 lenge on the subject (i.e. node) level. Several works deal instead with the much
59 more common problem of extracting robust statistics on the total amount of
60 subjects being infected, recovered, hospitalized etc (Péni et al., 2020; Britton
61 et al., 2019). This estimation can be used to forecast the evolution of the epi-
62 demics (Valle, 2020; Tizzoni et al., 2012). Despite requiring to reason on the
63 network dynamics, the task is still such that it can be attacked with model
64 based techniques, since it is essentially a forward integration.

65 Instead, estimating the full state of the epidemics is an essentially more
66 difficult problem since it requires reasoning backward on the effects that the
67 nodes of which we know the state could have had on the unknown states. This
68 task is made even harder by the highly nonlinear, state-discrete, and stochastic
69 dynamics which characterizes these systems (see Sec. 2). This makes very
70 hard to make inference on the level of the subjects directly using model based
71 techniques. In this work we investigate the use of deep learning for creating
72 a nonlinear inference system which can solve the discussed problem (Brunton
73 and Kutz, 2019). Recently, many works have dealt with the generalization of
74 deep learning to non Euclidean domains (Bronstein et al., 2017). Particular
75 interest have been given to deep learning on graphs (Scarselli et al., 2008; Zhou
76 et al., 2018; Bacciu et al., 2020), i.e. to the learning from data of the graph
77 type. Many of these techniques have been chategorized under the umbrella
78 term Graph Neural Networks (GNNs). We are interested here in the use of
79 GNNs as classifiers of nodes. The goal is to determine the labeling of nodes
80 by integrating available information on them and on their neighborhood (Kipf
81 and Welling, 2016). This is for example used as a recommendation engine -
82 see Pinterest (Ying et al., 2018), and Uber Eats (Jain et al., 2019). This task
83 naturally generalizes to the case of state reconstruction, by considering as
84 desired output the full state of the system. We apply this strategy to epidemics,
85 by combining multiple GNN layers with a mechanism for codifying temporal
86 information. The goal of this work is summarized in Fig. 1. We test the results
87 by using state of the art models of epidemics, with particular focus on CoVid-
88 19 spreading in Italy and United States. Our results show that GNNs can be
89 a viable solution to state reconstruction problem, even when the number of
90 monitored subjects is as low as the 5% of the population.

91 Note that several works already applied GNNs to epidemics, specifically
92 in the CoVid-19 context. Yet the focus has been different w.r.t. the present
93 work. In (Kapoor et al., 2020; Gao et al., 2020) graph neural networks are used
94 to forecast the pandemic evolution. An inverse problem is instead tackled in
95 (Cutura et al., 2020), where authors deal with the temporal reconstruction of

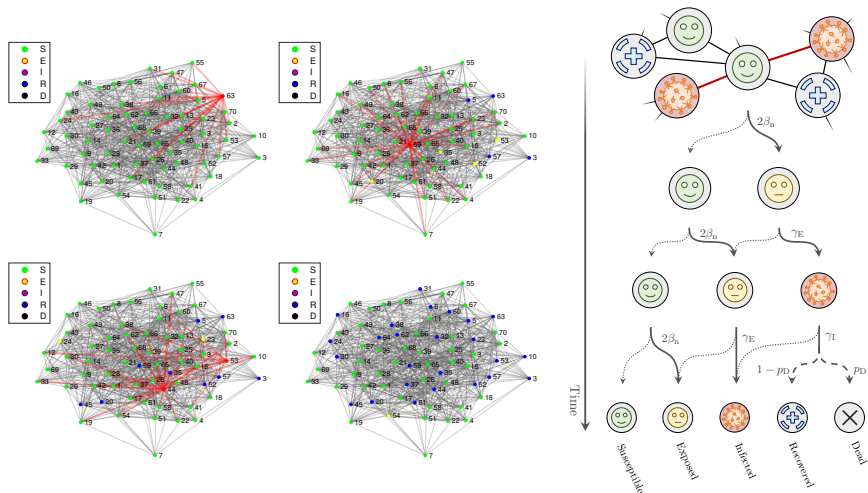


Fig. 2 (left) four snapshots of the state of a small Erdős-Rényi network of size 70 with average degree 20. Links in red carry the infection from an infectious node to a susceptible neighbor. (right). Representation of the transitions a node might undergo with the epidemic model.

96 the epidemics spreading. Similarly, in (Shah et al., 2020) these techniques are
 97 used to identify the patient zero.

98 2 Epidemics on Networks

99 Deterministic models for epidemic spreading on a population are well-known
 100 because of their simplicity and their usefulness in terms of giving good pre-
 101 diction in terms of aggregate statistics (such as the total number of infected
 102 nodes) of the population. Yet, these models do not allow to describe the actual
 103 spreading of the epidemics on a population, thus preventing the implementa-
 104 tion of targeted measures. For our objective, we need a model that can capture
 105 the fact that each individual is part of a social structure, and that the intrinsic
 106 hazard of getting infected depends not only on how many people they interact
 107 with, but also on how far they are from clusters of infections. A natural candi-
 108 date is the framework of Network Epidemiology (Pastor-Satorras et al., 2015;
 109 Kiss et al., 2017). This framework allows to separate the topological properties
 110 of a contact network from the biological dynamics of the disease progression.

111 2.1 Network Model

112 A network is described as a set (V, \mathcal{E}) , where V is a set of N nodes (or vertices),
 113 and \mathcal{E} is a set of edges (or links) connecting nodes, i.e. tuples $\{u, v\}$, where
 114 $u, v \in V$. In terms of modeling, individuals are associated with nodes, and con-
 115 tacts that are at risk of carrying the disease as links between nodes. For sim-

116 plicity, we consider undirected networks, such that $\{u, v\} \in \mathcal{E} \iff \{v, u\} \in \mathcal{E}$.
 117 Figs. 2 shows a pictorial representation of network.

118 2.2 Epidemic model on Network

119 We consider a model for disease transmission inspired by recent modeling of
 120 Covid-19 Yang et al. (2020); He et al. (2020). Each individual is in one of
 121 the following states: S (susceptible), E (exposed), I (infected/infectious), R
 122 (recovered), or D (deceased). For this reason, this model is known as SEIRD.
 123 Fig. 2 illustrates the possible transitions of a susceptible node that is in contact
 124 with two infectious neighbors. Outbreaks are modeled as Markovian processes
 125 on the generated network, in which an infected node spreads the disease, via
 126 links, to its susceptible neighbors at a constant rate β , turning them into ex-
 127 posed. Exposed nodes represent people who are undergoing their latent period,
 128 and are about to become infectious. The next transitions that exposed nodes
 129 undergo are network-independent. An E node becomes I after a time expo-
 130 nentially distributed with rate γ_E . Once a node is infectious, he transmits
 131 the disease to its neighbors at a constant rate β . The node eventually stops
 132 being infectious after an exponentially distributed random time with rate γ_I .
 133 When this happens, with probability p_D the node becomes D - represent-
 134 ing individuals that do not survive to the disease. The remaining nodes are
 135 instead recovered and play no further role in the epidemic. At time $t = 0$,
 136 $I(0) = N_I(0) \ll N$ randomly chosen nodes are infected. The remaining ones
 137 are initialized as susceptible. We use a Gillespie algorithm (Gillespie, 1977)
 138 adapted to networks (Kiss et al., 2017) to simulate this process. In Fig 2 we
 139 show a realization of an outbreak on a network of modest size, to highlight
 140 how the topology impacts the dynamics.

141 We describe the the evolution of the state of the pandemic on the network
 142 as

$$x : \mathbb{R}^+ \rightarrow \{S, E, I, R, D\}^N. \quad (1)$$

143 Therefore at each time $t > 0$ the variable $x(t)$ provides a full picture of the
 144 spreading of the disease. Without loss of generality, we consider t to be ex-
 145 pressed in days. We refer to the state of the node $i \in V$ as $x_i \in \{S, E, I, R, D\}$.

146 3 State inference from incomplete data

147 3.1 Goal

148 Consider the graph (V, \mathcal{E}) describing the social network. We hypothesize to
 149 have full knowledge of the state of a subset of nodes $\mathcal{M} \subset V$ at the end of
 150 each day. We will populate \mathcal{M} by selecting nodes from V according to an
 151 uniform random distribution. We therefore define the set of measurements
 152 as $y \in \{S, E, I, R, D\}^{\#\mathcal{M}}$. Finally, for the prediction purposes, classes are

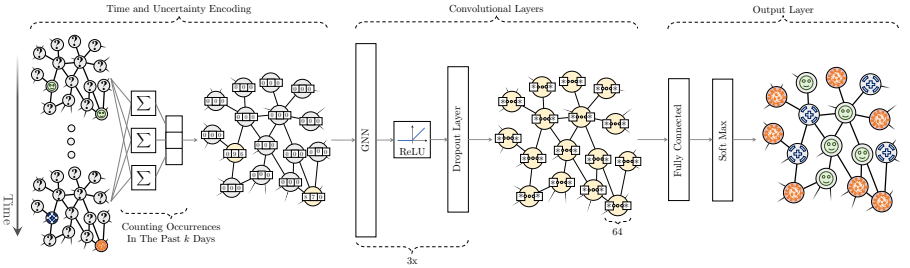


Fig. 3 The proposed architecture is made up of three stages. The first one samples data from the evolution of the known nodes y in the past k days, and counts the occurrences of the three classes. In this way it creates labels l encoding the temporal information. The second stage performs most of the computation, and it is made of three graph convolutional layers. Finally, the high dimensional internal information is compressed again by the output layer, i.e. a fully connected network and a soft max. The output is an estimation of the current full state of the epidemics spreading.

153 combined based on their usefulness in intervention into 3 classes. Our goal is
 154 thus to find an algorithm which implements the following mapping

$$\{V, \mathcal{M}, \mathcal{E}, y([0, t])\} \mapsto \tilde{x}(t) \quad (2)$$

155 where $\tilde{x} \in \{S, E+I, R+D\}^N$ is our reconstructed state, with $E+I$ representing
 156 nodes that either exposed or infected, and with $R+D$ We want (2) to be such
 157 that \tilde{x} is as coherent as possible with the full state x . Indeed, in the practice we
 158 are only interested in knowing if the subject is healthy (S), has contracted the
 159 virus (E and I), or is no more infected (R and D). This challenge is summarize
 160 in Fig. 1.

161 Note that in this work we assume full knowledge of the social structure
 162 (V, \mathcal{E}) as input for the network. This is a strong assumption that we will relax
 163 in future work. Also, we will discuss the robustness of the algorithm to changes
 164 of topology.

165 3.2 First stages

166 We start by transforming $y([0, t])$ in a data structure that can be effectively
 167 put as input of our neural network. More specifically, we introduce the nodes
 168 label $l \in \mathbb{N}^{N \times 3}$. For all $i \in \mathcal{M}$, the vector l_i codifies the state of the nodes
 169 in the past k days. We do that in a bag-of-words fashion (Weinberger et al.,
 170 2009). We sample y on a daily basis $y_i([t]), y_i([t] - 1) \dots, y_i([t] - k + 1)$.
 171 The value $k \in \mathbb{N}$ is an hyperparameter which will be later optimized. We then
 172 take $l_{i,1}$ equal to the number of times the state S appears in the sampling.
 173 Similarly, $l_{i,2}$ counts the occurrences of E and I , and $l_{i,3}$ of R and D . Therefore
 174 the sum of elements in l_i is always equal to k for $i \in \mathcal{M}$. The remaining nodes
 175 are labeled as *unknown* by taking $l_i = 0$ for all $i \notin \mathcal{M}$. These operations are
 176 graphically summarized in the left part of Fig. 3.

177 3.3 Neural architecture

178 Graph Neural Networks operate in the domain of the graph. In the graph,
 179 each node comes with its label. A common framework in the GNN is the clas-
 180 sification problem setup where the goal is to predict the label of the unlabeled
 181 nodes given the labeled ones. As mentioned before we want to predict the full
 182 state of the pandemics spreading x , see Fig. 1.

183 The central part of Fig. 3 shows the core GNN layers in our architecture.
 184 The target of our GNN is to learn the state embedding $l_i \in \mathbb{N}^3$ for $i = 1, 2, 3$,
 185 which contains the information of neighborhood for each node. The initial node
 186 feature corresponds to the node state itself, encoded in binary vector $\in \mathbb{N}^3$
 187 that contains only one element equal to 1. We preprocess this information
 188 by integrating l_i along the time horizon of k . We cannot use k too big to
 189 avoid that the neural network leverages on this pattern to recognize that the
 190 state coincide with the node label. Due to the fact that it is a classification
 191 problem setup, we then mask a certain percentage of node (95 – 90 – 80%)
 192 depending on the scenario we are considering. We finalize the preprocess by
 193 loading data by batch by using the Dataloader class defined inside the Pytorch
 194 library (Paszke et al., 2019). Thanks to a specific variable, named 'batch',
 195 the data loader can associates node and edges to a specific graph. Since a
 196 DataLoader aggregates nodes, edges and the features from different graphs
 197 into batches during the message passing layers, the GNN model needs this
 198 information to know which nodes belong to the same graph. For what concern
 199 message passing layer, it describes how l_i is passed through the layers of the
 200 network to create the node embedding. As we know, the message passing layer
 201 is the result of the generalization of the convolution operator by extending the
 202 concept of the neighbourhood from pixels to nodes (Kipf and Welling, 2016).
 203 Given the state of the node i at the layer h , l_i^h we find the l_i^{h+1} by applying
 204 the activation function of the message passing layer to l_i^h and the aggregation
 205 of l_j^h where $j \in \mathcal{N}_i$ is a neighbour of node i (and \mathcal{N}_i is the neighbourhood of
 206 node i). As the node embedding evolve through the message passing layers,
 207 as the knowledge of the neighborhood of each single node increases. Thus,
 208 the message passing layers enlarge, in general, the size of the node feature.
 209 The number of the message passing layers could be considered again as a
 210 hyperparameter. Without loss of generality, in our case, three message passing
 211 layers with a rectifier as the activation function (ReLU) are considered. The
 212 first message passing layer has an input size of 3 (i.e. the number of features),
 213 and output size of 64. The second and the third message passing layers have
 214 an input and output sizes of dimension 64. Between layers there the dropout
 215 regularization method is used during training to avoid over-fitting.

216 As a result of this processing, each node is equipped with a rich description
 217 of its possible state as inferenced by its neighbours own representations. This
 218 state need to be converted into one of the three states $\{S, E + I, R + D\}$. This
 219 is done through the Output Layer (right part of Fig. 3). First we have a fully
 220 connected layer. Its input size is 64 and output size of 3. It is defined with a
 221 linear activation function. Then, a *softmax* function in introduced as defined

in the Pytorch library. It is applied to the observation l_i so to retrieve the highest probability that the node will be labeled with a certain class.

For what concerns the training, an Adam optimizer with a fixed learning rate is defined and we select loss $L_1(\cdot)$ as the cross entropy. Given the unbalanced classes $c \in \{S, E + I, R + D\}$ we compute weight w_c to normalize observation l_i . The weight of each class is determined by the $\frac{N_{\max}}{N_c}$ where N_{\max} is the the number of observations in the class with maximum occurrence and N_c is the number of observations or nodes belonging to class c in the training set. We use the loss function for measuring the performance of the algorithm as described by the Pytorch library. The losses are then averaged across observations:

$$L_1(\cdot) = \frac{\sum_{c=1}^3 \text{loss}(x_c)}{\sum_{c=1}^3 w_c}. \quad (3)$$

Given a fixed number of epochs (250 in our case) we train our network and we measure the loss function as previously defined to measure the loss. Hyperparameter optimization is done using balanced accuracy. Balanced accuracy is calculated as the average of the proportion corrects of each class individually. Balanced accuracy is suitable for datasets with class imbalance unlike other metrics which may favour results from the majority class.

4 Simulations

We test the proposed architecture in two scenarios, with different topological characteristics. The first one is an homogeneous network, in which any node has the same probability of being connected with all the others. We use this scenario to test extensively the effectiveness and scalability of the method. The second scenario is instrumental to test the neural architecture in a more challenging setting, closer to a real world scenario.

4.1 Scenario 1: random network

We consider Erdős-Rényi networks, which are a class of well-known network models. Such random networks are relatively simple to describe, and at the same time offer some heterogeneity in terms of the degree distribution. The generative algorithm can be described as follows: we start with N isolated nodes, then we place a link between any two nodes with probability $0 < p < 1$. The degree distribution of the network is therefore binomial $\mathbb{B}(N, p)$. We showcase results for networks with average degree $\langle k \rangle = 30$. This value is comparable with the number of daily contacts at risk as measured in a recent survey (Melegaro et al., 2011).

We generate training set from 80 realizations, each one happening on a different and randomly generate social network with a population of 500 nodes. The epidemic spreads between 0 and 120 days. Yet in the initial month, the behavior is quite stationary due to the well-know slow increase of the total

Table 1 Accuracy (Ac.) and precision (Pr.) of the classification for Scenario 1, evaluated only on the nodes which are not in \mathcal{M} . The testing set is generated with networks of 500 nodes. Three levels of supervision are considered - i.e., number of nodes of V which are in \mathcal{M} as well.

	Ac., 5%	Pr., 5%	Ac., 10%	Pr., 10%	Ac., 20%	Pr., 20%
S	0.93	0.84	0.93	0.84	0.93	0.85
$E+I$	0.52	0.56	0.51	0.57	0.51	0.57
$R+D$	0.74	0.78	0.75	0.77	0.76	0.77
All	0.75	-	0.75	-	0.76	-

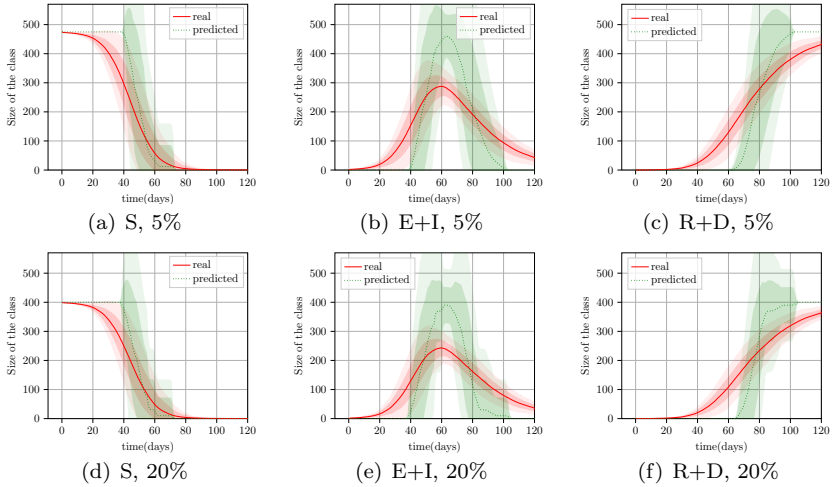


Fig. 4 Evolution of overall statistics associated to the epidemics, when evolving on a medium-small homogeneous network (scenario 1). More specifically, we show the amount of nodes which are susceptible - Panels (a,d) - which got infected by the pathogen - Panels (b,e) - and which either recovered or died - Panels (c,f). Actual evolutions are in red, while estimations are in green. The solid lines represent the mean, while the translucent areas the variance. Training and testing sets are made of realizations produced by simulating the epidemic spreading on random social networks of 500 subjects. In Panels (a-c) only 5% of subjects is tested at any time, while in Panels (d-f) this number reaches 20%.

260 number of infected subjects. Therefore, a few samples from the initial days
 261 is enough to learn the pattern during that period. Only 3 random days are
 262 selected from the first month of each realization. All the remaining days from
 263 30 to 120 are used for training. The hyperparameters are 0.3 for dropout,
 264 64 hidden units, 3 layers. We use a learning rate of 0.0002, we train for 250
 265 epochs, with a batch size of 256.

266 At first, we test the trained architecture on a set of 40 realizations, rep-
 267 representing evolutions on randomly generated social networks with 500 nodes
 268 (same size of the training set). We repeat the analysis for the cases in which
 269 the size of \mathcal{M} (i.e. monitored subjects) is 5%, 10%, 20% of the size of V (i.e.
 270 the total amount of subjects in the considered population). It is worth to notice
 271 that this is a very sparse amount of information. Indeed, 10% of tests

Table 2 Accuracy (Ac.) and precision (Pr.) of the classification for Scenario 1, evaluated only on the nodes which are not in \mathcal{M} . The testing set is generated with networks of 10^5 nodes. Three levels of supervision are considered - i.e., number of nodes of V which are in \mathcal{M} as well.

	Ac., 5%	Pr., 5%	Ac., 10%	Pr., 10%	Ac., 20%	Pr., 20%
S	0.97	0.92	0.96	0.92	0.93	0.85
$E+I$	0.50	0.58	0.50	0.57	0.51	0.57
$R+D$	0.79	0.81	0.80	0.81	0.76	0.77
All	0.83	-	0.83	-	0.83	-

with an average connectivity of 10 means that any node has on average just a single neighbor whose the state is known (see Fig. 1 to get a visual sense of this ratio). Accuracy and precision of the predictions are provide in Tab. 4.1. Note that these values are evaluated only on the nodes which are not part of \mathcal{M} since they are always perfectly known. Thus, we prefer to leave them out to not artificially increase the performance of the neural network. Interestingly, the quality of the predictions do not change significantly with the size of \mathcal{M} . In general classes with larger amount of subjects have better performance. This can be due to the higher amount of examples which are available from the training set. Overall the performance is satisfactory, with a general accuracy always higher than 0.75. To get a sense of how these results reflect in the estimation of cumulative statistics of the pandemic evolution, in Fig. 4 we plot the total size of each class against the amount of nodes which are classified to be part of that class. The match is good. The network is not sensitive to small deviations of S and $R+D$ from the maximum and the minimum value. This may be due to the fact that so small variations may not be captured by changes in \mathcal{M} . Also, the neural network tends to over estimate the presence of subjects which got infected at the pick. It is very important to stress here that these overall statistics serve here only to get a sense of the overall quality of the network predictions. The goal of the neural architecture is indeed not to estimate these values directly, but the exact way in which each class is spread over the social network. This is an important distinction because the direct estimations of the size of the three classes is a relatively simple task, as discussed in the Introduction.

A nice property that our architecture inherits from Graph Convolutional Neural network is that once trained it can be applied to graphs of any size. This is because we directly learn the weights of the convolution operator, which can then be applied to networks of all sizes. There is however no guarantee that the classification will keep being effective. Indeed, the way in which the pandemic evolves is clearly affected by the size of the social network despite the local rules remaining the same. We therefore tested the ability of the architecture to generalize to larger populations by building an additional testing set of 10 realizations with a total number of nodes which is several orders of magnitude larger than before: 10^5 subjects. It is very important to stress that no re-training is performed. Therefore, we are training the neural architecture with a small-village community, and testing it with a medium size city. Tab. 4.1

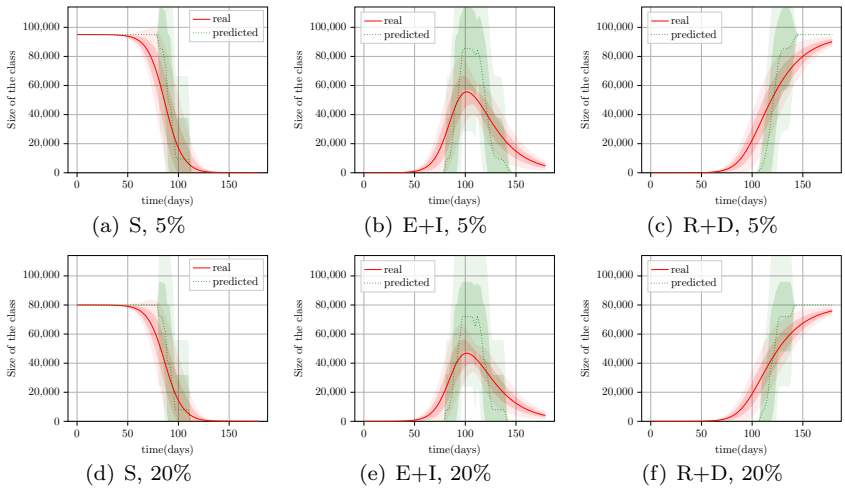


Fig. 5 Evolution of overall statistics associated to the epidemics, when evolving on an homogeneous network (scenario 1). Actual evolutions are in red, and estimations in green. The solid lines represent the mean, while the translucent areas the variance. The testing set is made of realizations produced by random social networks of 10^5 subjects. Instead the training set contains only networks which are 500 nodes big. In Panels (a-c) only 5% of subjects is tested at any time, while in Panels (d-f) this number reaches 20%.

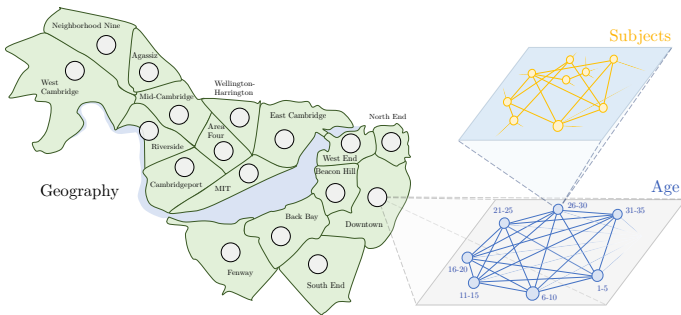


Fig. 6 The second scenario is a toy model inspired by the spreading of CoVid in the Boston and Cambridge, Massachusetts. The topology of the graph is built on three layers, which integrate the geographical distribution of the population, the demographics, and the subject level variability.

308 and Fig. 5 show the result of this analysis. No essential differences can be
 309 observed. Overall the performance is still satisfactory, with a general accuracy
 310 which is even higher than the previous test set and always equal to 0.83. This
 311 may be due to the fact that larger social networks generate more homogeneous
 312 distributions of the illness since the border-effects are less dominant.

313 4.2 Scenario 2: Boston

314 The second scenario we consider aims at modeling a more realistic social struc-
 315 ture, such as the one of a relatively big city. We need to consider both a model
 316 that takes into account the existence of different neighborhoods and the age
 317 distribution of people living in that area. We take as a reference the City of
 318 Boston and Cambridge, Massachusetts, USA.

319 The generative model, which takes inspiration from the work in (Mistry
 320 et al., 2021), is divided into three steps, as in fig. 6. Initially, we outline a
 321 map of the neighborhoods of the urban area we focus on. At this stage, each
 322 neighborhood is a network on its own. The size of each neighborhood is taken
 323 from the official website of the city of Boston¹ and Cambridge². Within each
 324 neighborhood, the topology reflects the contact patterns between different age-
 325 classes, as described in the Supplementary material of (Mistry et al., 2021). To
 326 do so, we cohort the population into age groups of size 5 years, and we model
 327 the contact patterns among groups based on their age with a stochastic block
 328 model (Holland et al., 1983). Stochastic block models are generative models for
 329 random graphs that are use to generate topologies that have a community-like
 330 structure. Each node is given a unique label (the age cohort). Then, we define
 331 a symmetric matrix (known as Affinity matrix) whose elements are $\mathcal{A}_{ij} = p_{ij}$,
 332 where p_{ij} is the probability that a node whose label is i is in contact with a
 333 node whose label is j . The Affinity matrix we use is the Massachusetts age-
 334 contact matrix, as described in the supplementary material of (Mistry et al.,
 335 2021). The last step is to connect different neighborhoods by allowing nodes
 336 in each neighborhood to have links with nodes from other neighborhoods. To
 337 do so, we consider a diffusion-like procedure: for each couple of neighborhoods
 338 we place a random number of links between randomly selected nodes from
 339 both communities, depending on the length of the shortest path connecting
 340 the two on the geographical level: neighborhoods at distance d from each other
 341 will share, on average, $1/d$ links with respect to neighborhoods at distance 1.
 342 The number of links shared between any two communities is drawn from a
 343 Binomial with probability $p = \frac{1}{50} \frac{1}{d}$.

344 We generated a training composed of 20 realizations, each one happening
 345 on a different and randomly generate social network with a population of
 346 10^4 nodes. This is one order of magnitude less than the actual population of
 347 that area. This choice has been imposed by limits on the hardware resources
 348 available. In this scenario, the epidemic spreads over a relatively long period
 349 of time, with each day being of importance and different. Hence we select
 350 a total of 201 of days from each realizations, starting 100 days before the
 351 pick of the infection, and ending 100 days after. No sample is removed. The
 352 hyperparameters are 0.4 for dropout, 64 hidden units, 3 layers. We use a
 353 learning rate of 0.0002, we train for 250 epochs, with a batch size of 64.

¹ <http://www.bostonplans.org/getattachment/7987d9b4-193b-4749-8594-e41f1ae27719>

² https://www.cambridgema.gov/-/media/Files/CDD/FactsandMaps/profiles/demo_profile_neighborhood_2019.pdf

Table 3 Accuracy (Ac.) and precision (Pr.) of the classification for Scenario 2 (Boston), evaluated only on the nodes which are not in \mathcal{M} . Three levels of supervision are considered - i.e., number of nodes of V which are in \mathcal{M} as well.

	Ac., 5%	Pr., 5%	Ac., 10%	Pr., 10%	Ac., 20%	Pr., 20%
S	0.67	0.97	0.67	0.98	0.67	0.98
$E+I$	0.75	0.14	0.78	0.14	0.80	0.15
$R+D$	0.78	0.79	0.79	0.79	0.80	0.80
All	0.72	-	0.72	-	0.73	-

354 We test the effectiveness of the proposed approach by collecting a testing
355 set made of 10 realizations. Each realization is an evolution of the epidemic
356 on a different and randomly generated social network (following the same
357 statistical characteristics of the testing set). As for scenario 1, also here we
358 test the case of size of \mathcal{M} (i.e. tested subjects) being 5%, 10%, or 20% of the
359 total population. Results are shown in Tab. 4.2 and Fig. 7. Although lower
360 in the easier scenario 1, the accuracy is consistently good across classes and
361 conditions. Yet, the accuracy of S is a bit lower than before, and the precision
362 of $E + I$ is very low. This is because the neural architecture tends to wrongly
363 label a number of nodes which are susceptible as infected. Yet, it is important
364 to underlie here that the neural network is working with a quite small amount
365 of information on the spreading of infected subjects. Indeed, at its pick $E+I$ is
366 less than the 10% of the population, which with 10% of measures means that
367 the algorithm can rely on the knowledge of 10^2 infected nodes. This behavior is
368 also evident in Fig. 7, where the total number of susceptible subjects is higher
369 than estimated, and vice versa the infected subjects are lower than the neural
370 network thinks. It is again important to stress that the proposed algorithm is
371 optimized to estimate the distribution of subjects rather than the total size of
372 each class, which should therefore be regarded as a secondary index. It is also
373 interesting that the algorithm rarely does the opposite error, i.e. classifying
374 S as $E + I$. The precision of S is indeed above 97%. Although not explicitly
375 forced in training phase, this behavior makes very much sense in the practice
376 since it is better to isolate healthy subjects than not to act on infected ones.

377 5 Discussion and Conclusions

378 With this work we investigated the use of Graph Neural Networks to de-
379 velop state observers for epidemics evolving on social networks. The results are
380 promising. The neural architecture can approximate the overall state with an
381 accuracy which is always above the 70%, even when the sample space is as
382 small as 5% of the total population.

383 Nonetheless, there are several directions towards which our results may
384 be improved which we aim at investigating in the future. First, future work
385 will be devoted to adding explicit dynamic reasoning withing the neural net-
386 work, for example by introducing recurrent layers (Liang et al., 2016). This
387 should help boost the capability of the neural network of discerning between

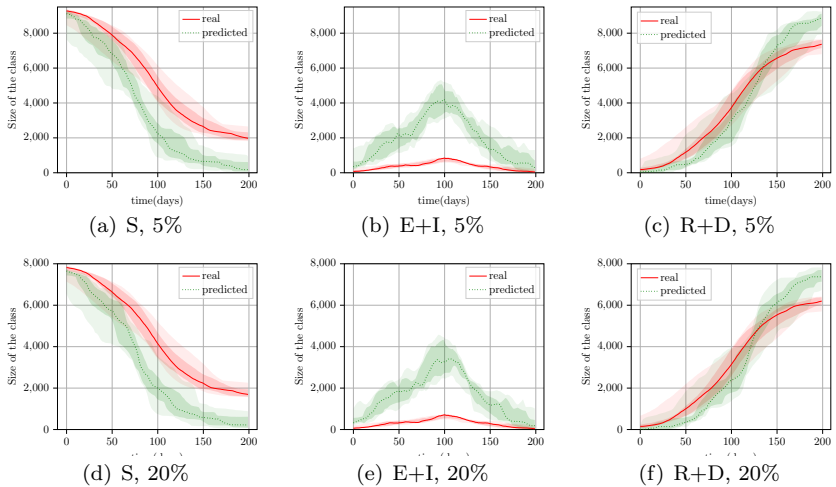


Fig. 7 Evolution of overall statistics associated to the epidemics, when evolving on a toy model inspired by the Boston and Cambridge (MA,USA) areas. We show the amount of number of susceptibles in Panels (a,d), the infected and exposed in Panels (b,e), the recovered or dead in Panels (c,f). Actual evolutions are in red, while estimations are in green. The solid lines represent the mean, while the translucent areas the variance. Training and testing sets are made of realizations produced by simulating the epidemic spreading on random social networks of 500 subjects. In Panels (a-c) only 5% of subjects is tested at any time, while in Panels (d-f) this number reaches 20%.

388 exposed and infected, and between infected and recovered (or dead). Indeed,
 389 these transitions are essentially time dependent and can be extracted from
 390 associating an internal dynamics to the initial recognition that a node entered
 391 in the exposed state. Yet, it is worth mentioning that stacking LSTMs layers
 392 in between the GNNs did not produce a statistically relevant increasing of the
 393 network performance and as such has not been included in the present work.
 394 Similarly the use of attention mechanisms (Veličković et al., 2017) have been
 395 tested but not included due to the negligible increment of performance that
 396 they resulted into. Finally, we believe that a very important assumption to
 397 be relaxed is the full knowledge of the social network (see Sec. 3.1). Several
 398 algorithms are being proposed that can extract the social structure from GPS
 399 localization and other mobility information provided by contact tracing apps
 400 (Ferretti et al., 2020; Cheng et al., 2020). Data driven methods can then possibly
 401 be used to infer the graph topology itself (Segarra et al., 2017; Giannakis
 402 et al., 2018).

403 Conflicts of Interest

404 The authors declare that they have no conflict of interest.

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