

1 **Crowding and the shape of COVID-19 epidemics**

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32

33 **Abstract**

34 **The COVID-19 pandemic is straining public health systems worldwide and major non-**
35 **pharmaceutical interventions have been implemented to slow its spread¹⁻⁴. During the initial phase**
36 **of the outbreak, dissemination of SARS-CoV-2 was primarily determined by human mobility from**
37 **Wuhan^{5,6}. Yet empirical evidence on the effect of key geographic factors on local epidemic**
38 **transmission is lacking⁷. We analyse highly-resolved spatial variables in cities together with case**
39 **count data in order to investigate the role of climate, urbanization, and variation in interventions.**
40 **We show that the degree to which cases of COVID-19 are compressed into a short period of time**
41 **(peakedness of the epidemic) is strongly shaped by population aggregation and heterogeneity, such**
42 **that epidemics in crowded cities are more spread over time, and crowded cities have larger total**
43 **attack rates than less populated cities. Observed differences in the peakedness of epidemics are**
44 **consistent with a metapopulation model of COVID-19 that explicitly accounts for spatial**
45 **hierarchies. We pair our estimates with globally-comprehensive data on human mobility and**
46 **predict that crowded cities worldwide could experience more prolonged epidemics.**

47

48 **Main**

49 Predicting the epidemiology of the COVID-19 pandemic is a priority for guiding epidemic responses
50 around the world. China has undergone its first epidemic wave and, remarkably, cities across the country
51 are now reporting few or no locally-acquired cases⁸. Analyses have indicated that that the spread of
52 COVID-19 from Hubei to the rest of China was driven primarily by human mobility from Wuhan^{6,9}, and
53 that the stringent measures to restrict human movement and public gatherings within and among cities in
54 China were associated with bringing local epidemics under control⁵. Key uncertainties remain as to which
55 geographic factors drive the local transmission dynamics of COVID-19 and initial analysis suggests a
56 limited role of climate in determining epidemic growth¹⁰.

57

58 Spatial heterogeneity in infectious disease transmission can be influenced by local differences in
59 population or human movements, such that high local population densities might catalyse the spread of
60 novel pathogens due to higher contact rates with susceptible individuals^{11,12}. For respiratory pathogens,
61 the temporal clustering of cases in an epidemic (*i.e.*, the shortest period during which the majority of
62 cases are observed) varies with increased indoor crowding and socio-economic and climatic factors¹³⁻¹⁸.
63 The temporal concentration of cases is minimized when incidence is spread evenly across time and
64 increases as incidence becomes more concentrated in particular days, as has been observed for
65 influenza¹³. In any given location, a higher temporal concentration of cases may require a larger surge

66 capacity in the public health system¹⁹, especially for an emerging respiratory pathogen such as COVID-
67 19²⁰.

68 **Results**

69 **Spatial population structure predicts the shape of epidemics of COVID-19**

70

71 China and Italy provide detailed epidemiological time series for COVID-19^{2,21,22} across a wide range of
72 geographic contexts, hence the outbreaks in these countries provide an opportunity to evaluate the role of
73 local factors in shaping epidemic behaviour. We use daily epidemiological data from Chinese cities^{23,24}
74 and Italian provinces, climate and population data, and the response to local interventions as measured by
75 human mobility data from Baidu Inc²⁵ and COVID-19 Aggregated Mobility Research Dataset
76 (<https://www.google.com/covid19/mobility/>), to identify drivers of transmission, with a focus on how the
77 temporal clustering of cases differs among prefectures in China and provinces in Italy. A summary of the
78 main findings, limitations and policy implications of our study is shown in Table 1.

79

80 We used daily incidence data of confirmed COVID-19 cases aggregated at the prefectural level ($n = 293$)
81 in China (**Figure 1a**) and provinces in Italy ($n = 108$). Prefectures and provinces are administrative units
82 that typically have one urban center (**Figure 1b**). We aggregate daily individual-level data collected from
83 official government reports²². Epidemiological data in each prefecture were truncated to exclude dates
84 before the first and after the last day of reported cases during the first epidemic. Cases reported after
85 March 1, 2020 that were imported from outside China were excluded from the analysis. All
86 epidemiological data from Hubei province were excluded because of the lack of prefecture-level
87 epidemiological data and issues with consistent reporting prior to January 20th, 2020. The shape of
88 epidemic curves varied between prefectures, with some showing a rapid rise and decline in reported cases
89 and others showing more prolonged epidemics (**Figure 1a, Extended Data Figure 1**).

90

91 To characterize the temporal clustering of cases for each prefecture and province we calculated the
92 Shannon diversity index of the distribution of incident cases¹³. We defined the incidence distribution p_{ij}
93 for a given city to be the proportion of COVID-19 cases during the first epidemic wave j that occurred on
94 day i . The Shannon index of incidence for a given prefecture and year is given by $v_j =$
95 $(-\sum_i p_{ij} \log p_{ij})^{-1}$. Because v_j is a function of the disease incidence curve in each location, rather than
96 of absolute incidence values, it is less sensitive to varying reporting rates among cities. The Shannon
97 index is maximal when all cases occur on the same day and minimal when each day of the epidemic has
98 the same number of incident cases (e.g., ‘flat’ epidemic curves). It is highly correlated with alternative
99 measures of epidemic peakedness, such as the proportion of cases that occur at the peak +/- one day

100 **(Extended Data Figure 2)**. The total attack rate of reported COVID-19 cases in each prefecture is
101 strongly negatively correlated with the Shannon index in China **(Figure 1c)**, hence less peaked epidemics
102 have a larger total attack rate (Pearson's $r = -0.67$, 95% CI: $-0.73 - -0.59$, p -value < 0.01 ; for Italy $R^2 =$
103 0.33 , p -value < 0.01). We hypothesize that this variation among cities in total attack rate and the temporal
104 clustering of cases is the result of the spatial organization of human populations.

105
106 To test this hypothesis we used Lloyd's index of mean crowding^{13,26}, treating the population count of each
107 spatial grid cell as an individual unit **(Figure 1)**. The term 'mean crowding' used here is a specific
108 geographic metric that summarizes both population density and how density is distributed across a
109 prefecture (*i.e.*, patchiness, **Figure 1**). Higher values of Lloyd's index suggest a spatially aggregated
110 population structure. For example, Xi'an has high values of crowding whilst Bozhou has a comparable
111 population density but a population that is more evenly distributed across the prefecture **(Figure 1b)**. We
112 performed log-linear regression modeling to determine the association between the temporal clustering of
113 cases with socio-economic and environmental variables, including reductions in population flows during
114 the outbreak period (for details, see **Methods**).

115
116 We found that the temporal clustering of cases is significantly negatively correlated with the mean
117 number of contacts (p -value < 0.01) but positively correlated with mean population density (p -value $<$
118 0.01) and varies widely across China and Italy **(Figure 2, Supplementary Table 1)**. This observation
119 contrasts with the expectations of simple and classical epidemiological models, which predict higher
120 peakedness in crowded areas due to the increased availability of susceptible individuals^{27,28}. The spatial
121 scale at which this relationship is best explained was $10 \times 10 \text{ km}^2$ but results were statistically significant at
122 all spatial scales between $1 - 50 \text{ km}^2$ **(Extended Data Figure 3, p-value < 0.01)**. Mean specific humidity
123 and population mobility remained significantly negatively correlated with epidemic peakedness when
124 included in a multivariate model with crowding **(Supplementary Table 1, p-values < 0.01)**.

125
126 Using weekly human mobility data, we find that within-city human mobility during the outbreak is
127 correlated with the temporal clustering of cases (*i.e.*, prefectures that have larger reductions in mobility
128 also have lower epidemic peakedness, **Extended Data Fig. 4, Supplementary Table 1, p-value < 0.01**).
129 When we combined mobility reduction in a model with crowding and humidity we found that these
130 variables each remained significant predictors of the temporal clustering of cases (Extended Data Table 1,
131 p -value < 0.01). These results suggest that although measures to reduce mobility can successfully lead to
132 a flattening of the epidemic curve, population crowding is an independent contributor to the shape of
133 epidemics in these two countries.

134

135 Our multivariate-model can explain a large fraction of the variation in epidemic peakedness among
136 Chinese cities and Italian provinces and sensitivity analyses confirm the robustness of our results to
137 potential noise in location-specific incidence distributions ($R^2 = 0.638$, **Extended Data Fig. 2**,
138 **Supplementary Table 1, Extended Data Fig. 5**). To evaluate the out-of-sample performance of our
139 model we (i) performed n-fold cross validation at the prefecture-level in China (Spearman's $\rho = 0.61$,
140 95% bootstrap CI: 0.52 – 0.68, p-value < 0.01), (ii) used the fitted model in China to estimate peak
141 intensity at the corresponding administrative level 2 locations, i.e., province-level, in Italy (Spearman's
142 $\rho = 0.57$, 95% bootstrap CI: 0.41 – 0.69, p-value < 0.01), and (iii) performed n-fold cross validation at
143 the province-level in Italy (Spearman's $\rho = 0.65$, 95% bootstrap CI: 0.52 – 0.76, p-value < 0.01). These
144 results suggest that the model is robust to both within- and between-country out-of-sample testing
145 (**Extended Data Figure 6**).

146

147 To evaluate the potential impact of the temporal clustering of cases on the peak attack rate and total attack
148 rate we performed a simple linear regression (**Supplementary Table 2**). For locations that have a single
149 peak, the attack rate at the peak is highest in two settings: i) in crowded locations with high population
150 size (prefectures that also experience high total attack rates), ii) in locations that have lower population
151 and lower crowding and therefore high temporal clustering of cases (**Extended Data Figure 7**). Other
152 prefectures that have low population and low crowding sometimes experience very short outbreaks with
153 small peak attack rate suggesting local stochastic extinction possibly due to limited mixing between
154 populations. We hypothesize that the observation that high peak attack rates can sometimes be found in
155 low crowding areas is related to rare superspreading events as observed in Bergamo, Italy or Mulhouse,
156 France.

157

158 **Simulation of COVID-19 epidemics in hierarchically structured populations**

159 We hypothesize that the mechanism underlying our central observation (that more crowded cities
160 experience less peaked outbreaks) is that crowding enables sustained transmission among households and
161 through a city's population, leading incidence to be widely distributed through time. To explore this
162 proposed mechanism, we simulated stochastic epidemic dynamics in two types of populations. Simple,
163 well-mixed transmission models in which contact rates are high in crowded regions were not consistent
164 with our findings, because they predict crowded regions would have more temporally-clustered outbreaks.
165 To capture realistic contact patterns, we created hierarchically-structured populations²⁹ in which
166 individuals had high rates of contact within their social units (which are defined broadly and could
167 represent households, care homes, hospitals, prisons, etc.), lower rates with individuals from other units

168 but within the same neighbourhoods, and relatively rare contact with other individuals in other
169 neighbourhoods within the same prefecture (**Figure 3a**). These assumptions are consistent with reports
170 that the majority of onward transmission after lockdowns were implemented, occurred in households or in
171 other close contact situations^{2,30}. In this scenario, less crowded prefectures often had more peaked and
172 shorter outbreaks that were isolated to specific neighborhoods, while more crowded prefectures could
173 sustain drawn-out outbreaks of larger final size, which jumped among the more highly-connected
174 neighborhoods (**Figures 3b and c**). Further, if the reproduction number of COVID-19 is over-dispersed
175 ^{31–33} then crowding could enable local outbreaks to spread more widely due to the availability of
176 contacts³⁴.

177
178 We also simulated outbreak dynamics under extensive social distancing measures, as observed in Chinese
179 prefectures (75% reduction in contact rates^{35,36}). If social distancing reduces non-household contacts by
180 the same relative amount in all locations, there will be more contacts remaining in crowded areas, since
181 baseline contact rates are higher. Consequently, outbreaks in crowded regions could be larger and take
182 longer to end after intervention (**Figure 3d, Figure 1c, Extended Data Fig. 1**).

183
184 Using the fitted model from China paired with globally comprehensive covariates we extrapolate our
185 results to cities across the world (**Figure 4**). Human mobility data from Baidu Inc were not available for
186 locations outside of China. Therefore, we use aggregated human mobility data from Google's COVID
187 Mobility Research Dataset (Methods) to capture relative differences in human mobility through time. At
188 the global scale, cities in yellow are predicted to have concentrated and peaked epidemics, and cities in
189 blue are predicted to have more prolonged outbreaks (**Figure 4b**, a full list is provided in **the**
190 **Supplementary Information**). In general, the epidemics in coastal cities were less peaked and were
191 larger and more prolonged, which could be attributable to high levels of population crowding in coastal
192 cities. These predictions rely on fitted relationships of the first epidemic curves from Chinese and Italian
193 cities and therefore should be interpreted very cautiously when generalizing to other settings.

194 195 **Discussion**

196 Our findings confirm previous work on the peakedness of epidemics transmission for influenza in cities¹³.
197 Our work provides empirical support for the role of spatial organization in determining infectious disease
198 dynamics^{29,37} and, specifically, spatial variability in transmission parameters³⁸. Furthermore, with lower
199 total incidence in small cities compared with larger cities, the risk of resurgence could be elevated due to
200 lower population immunity after the first wave of the epidemic. Higher seroprevalence for COVID-19 in
201 urban areas³⁹ provides initial data to support these finding, however there remains an urgent need to

202 expand serological data collection and provide a full picture of attack rates across cities worldwide⁴⁰.
203 Even though our model does not account for over-dispersion in COVID-19 transmission, there is a
204 theoretical link between the reproduction number in heterogeneous environments and Lloyd's crowding
205 index of aggregation⁴¹, such that the reproduction number increases with higher aggregation³⁴. We report
206 that in dense cities reductions in mobility tend to be larger, which potentially elevates the effectiveness of
207 non-pharmaceutical interventions in dense cities⁴². However, assessing the effect of within-city
208 connectivity and its spatial heterogeneity on disease dynamics will be critical to further our understanding
209 of how COVID-19 spreads in urban areas. We found that there is an association between climatic factors
210 and the peakedness of epidemics but particular caution will need to be applied in interpreting these
211 relationships outside the two studied countries (Italy, China). More work is needed to provide causal
212 evidence for the effect of climatic factors on transmission dynamics of COVID-19 during the pandemic
213 and post-pandemic phase¹⁰.

214
215 Currently, non-pharmaceutical interventions are the primary control strategy for COVID-19. As a result,
216 public health measures are often focused on 'flattening the curve' to lower the risk of essential services
217 running out of capacity. We show that spatial context, especially crowding are important factors for
218 assessing the shape of epidemic curves. Therefore, it will be critical to view non-pharmaceutical
219 interventions through the perspective of crowding (*i.e.*, how does an intervention reduce the circle of
220 contacts of an average individual) in cities across the world.

221
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230
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232 analysed the data. BR and SVS analysed human mobility data. CD, OGP, MUGK, SVS interpreted the
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234 manuscript writing.

235

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331 Figure legends

332

333 **Figure 1: Maps of crowding in prefectures in China.** (a) Examples of epidemic curves that are
334 normalized to show the percentage of cases across the whole epidemic that occur at each given
335 day. Beijing and Shanghai (red) have less peaked epidemics than Wenzhou and Zhuhai. (b)
336 Examples of prefectures in China with different levels of crowding and population size. The colour
337 scale illustrates the estimated number of inhabitants per grid cell (1km x 1km). (c) Relationship

338 between the Shannon index of the incidence curve and the final attack rate for prefectures in
339 China.

340

341 **Figure 2: Crowding and the temporal clustering of transmission of COVID-19 in China.** (a) negative
342 association between \log_{10} of epidemic peakedness, as measured by Shannon's diversity index, and \log
343 population crowding, as measure by Lloyd's mean crowding. The point sizes indicate the size of the
344 population in each city, (b) Map of epidemic peakedness in China at the prefectural level. Blue and green
345 colours indicate lower peakedness and red and yellow colours higher peakedness. Grey prefectures had
346 either no reported cases or were not included in analyses due to potential inconsistencies in reporting of
347 early cases (Hubei Province).

348

349

350 **Figure 3: Mechanisms generating less peaked epidemics in crowded populations.** (a) Schematic of a
351 hierarchically-structured population model consisting of households and "neighborhoods" within a
352 prefecture. Transmission is more likely among contacts connected at lower spatial levels. Crowded
353 populations have greater number of contacts outside the household, and interventions reduce the number
354 of these connections in both populations (pink dotted lines). (b - c) Simulated outbreak dynamics in the
355 absence of interventions in crowded vs sparse populations. For the networks in (b), blue nodes are
356 individuals who were eventually infected by the end of the outbreak. In (c), thin blue lines show individual
357 realizations of the model, the average shown by the thick grey line. (d) Simulated outbreak dynamics in
358 the presence of strong social distancing measures in crowded vs. sparse populations. The intervention
359 was implemented at day 15 (vertical dotted line) and led to a 75% reduction in contacts similar to
360 observed changes in contact rates in China^{35,36}. Mean values of median log epidemic peakedness
361 (Shannon index) are = -2.3 for low crowding and -2.8 for high crowding.

362

363 **Figure 4: Predicted epidemic peakedness across the world.** (a) Maps of cities and their population
364 densities at a 1x1km scale. Madrid, Spain and Colombo, Sri Lanka have low predicted peakedness, whilst
365 Novosibirsk, Russia and Ulaanbaatar, Mongolia which have high predicted peakedness. (b) Map of
366 predicted epidemic peakedness for 310 cities across the world for which both human population data and
367 mobility data were available for the study period.

368 **Table 1 Policy summary**

Background	There are obvious differences in the geographic distribution of COVID-19 cases within and among countries. We hypothesise that some of these differences are due to spatial variability in population crowding. Using detailed case count data from COVID-19 among cities in China and Italy, we fit multiple regression models to explain variability in the shape of epidemics among them.
Main findings and limitations	We found that cities with higher crowding have longer epidemics and higher attack rates after the first epidemic wave. Using a metapopulation model that splits cities into neighborhood subunits is consistent with these findings, suggesting that the hierarchical structure and organization of cities are influential in defining their epidemics. We predict that comparatively rural areas may experience more peaked epidemics. As with all modelling studies, further data generated during the epidemic may change our parameter estimates and large-scale serological data would help verify our findings. Further, it will be important to evaluate whether cities that have greater peak incidence may be more prone to strained healthcare systems.
Policy implications	Our results have implications for assessing the drivers of transmission of SARS-CoV-2. Spatial factors such as crowding and population density may elevate the risk of sustained (longer) outbreaks, even after the implementation of lockdowns. Cities that are less crowded and have lower attack rates might be more susceptible to experiencing future outbreaks if SARS-CoV-2 is successfully re-introduced.

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372 **Methods**

373 Epidemiological data

374 No officially reported line list was available for cases in China. We use a standardised protocol⁴³ to
375 extract individual level data from December 1st, 2019 - March 30th, 2020. Sources are mainly official
376 reports from provincial, municipal, or national health governments. Data included basic demographics
377 (age, sex), travel histories, and key dates (dates of onset of symptoms, hospitalization, and confirmation).
378 Data were entered by a team of data curators on a rolling basis and technical validation and geo-
379 positioning protocols were applied continuously to ensure validity. A detailed description of the
380 methodology is available²². Lastly, total numbers were matched with officially reported data from China
381 and other government reports. Daily case counts from Italian provinces (n = 107) were extracted from the
382 Presidenza del Consiglio dei Ministri Dipartimento della Protezione Civile ([https://github.com/pcm-](https://github.com/pcm-dpc/COVID-19)
383 [dpc/COVID-19](https://github.com/pcm-dpc/COVID-19)).

384

385 Estimating epidemic peakedness

386 Epidemic peakedness was estimated for each prefecture by calculating the inverse Shannon entropy of the
387 distribution of COVID-19 cases. Inverse Shannon entropy was used to fit time series of other respiratory
388 infections (influenza)¹³. The inverse Shannon entropy of incidence for a given prefecture in 2020 is then
389 given by $v_j = (-\sum_i p_{ij} \log p_{ij})^{-1}$. Because v_j is a function of incidence distribution in each location
390 rather than raw incidence it is invariant under differences in overall reporting rates between cities or
391 attack rates. We then assessed how peakedness $v \propto \sum_j v_j$ varied across geographic areas in China. As an
392 alternative measure of temporal clustering of cases we estimated the proportion of cases at the peak +/-
393 one day (**Extended Data Figure 2**).

394

395 Proxies for COVID-19 interventions using within city human mobility data from China

396 Estimates of within city reductions of human mobility between the period before and after the lockdown
397 was implemented on January 23, 2020 were extracted from Lai et al.³⁶. Daily measures of human
398 mobility were extracted from the Baidu Qianxi web platform to estimate the proportion of daily
399 movement within prefectures in China. Relative mobility volume was available from January 2, 2020 to
400 January 25, 2020. For each city change in relative mobility was defined by $m_i = m_{il}(\text{lockdown}) /$
401 $m_{ib}(\text{baseline})$ where m_i is defined as mobility in prefecture i. Baidu's mapping service is estimated to
402 have a 30% market share in China and more data can be found^{5,6}.

403

404 Data on drivers of transmission of COVID-19

405 Prefecture-specific population counts and densities were derived from the 2020 Gridded Population of
406 The World, a modeled continuous surface of population estimated from national census data and the
407 United Nations World Population Prospectus⁴⁴. Population counts are defined at a 30 arc-second
408 resolution (approximately 1 km x 1 km at the equator) and extracted within administrative-2 level
409 cartographic boundaries defined by the National Bureau of Statistics of China. Lloyd’s mean crowding,
410 $\frac{[\sum_i(q_i-1)q_i]}{\sum_i q_i}$, was estimated for each prefecture where q_i represents the population count of each non-zero
411 pixel within a prefecture’s boundary and the resulting value estimates an individual’s mean number of
412 expected neighbors^{13,45}. When fitting the models, we consider the numerator $[\sum_i(q_i - 1)q_i]$, which we
413 refer to as “contacts” and the denominator $\sum_i q_i$, i.e., population size, as separate predictors. We note that
414 a negative slope for “contacts” and a positive slope for “population” supports a negative coefficient for
415 Lloyd’s mean crowding.

416
417 Daily temperature (°F), relative humidity (%) and atmospheric pressure (Pa) at the centroid of each
418 prefecture was provided by The Dark Sky Company via the Dark Sky API and aggregated across a
419 variety of data sources. Specific humidity (kg/kg) was then calculated using the R package, `humidity`¹⁶.
420 Meteorological variables for each prefecture were then averaged across the entirety of the study period.

422 Statistical analysis

423 We normalized the values of epidemic peakedness between 0 and 1, and for all non-zero values fit a
424 Generalized Linear Model (GLM) of the form:

$$425 \log(Y_j) \sim \beta_0 + \beta_1 \log(C_j) + \beta_2 q_j + \beta_3 \log(P_j) + \beta_4 \log(f_j) + \beta_5 \log(t_j)$$

427
428 where for each prefecture j , Y is the scaled inverse Shannon entropy measure of epidemic peakedness
429 derived from the COVID-19 time series, C is the mean number of contacts^{26,46}, q is the mean specific
430 humidity over the reporting period in kg/kg, P is the estimated population density and f is the relative
431 change in population flows within each prefecture and t is daily mean temperature.

432 433 Projecting epidemic peakedness in cities around the world

434 We selected 310 urban centers from the European Commission Global Human Settlement Urban Centre
435 Database and their included cartographic boundaries⁴⁷. To ensure global coverage, up to the five most
436 populous cities in each country were selected from the 1,000 most populous urban centers recorded in the
437 database. Population count, crowding, and meteorological variables were then estimated following

438 identical procedures used to calculate these variables in the Chinese prefectures. Weather measurements
439 were averaged over the 2-month period starting on February 1, 2020.

440

441 The parameters from the model of epidemic peakedness predicted by humidity, crowding and population
442 size (see **Supplementary Table 1**, Model 6) were used to estimate relative peakedness in the 310 urban
443 centers. A full list of predicted epidemic peakedness values can be found in **Supplementary Table 3**.

444

445 Global human mobility data

446 We used the Google COVID-19 Aggregated Mobility Research Dataset, which contains anonymized
447 relative mobility flows aggregated over users who have turned on the Location History setting, which is
448 off by default. This is similar to the data used to show how busy certain types of places are in Google
449 Maps — helping identify when a local business tends to be the most crowded. The mobility flux is
450 aggregated per week, between pairs of approximately 5km² cells worldwide and for the purpose of this
451 study aggregated for 310 cities worldwide. We calculated both, mobility within each city's shapefile and
452 mobility coming into each city. For each city change in relative mobility was defined by $m_i =$
453 $m_{ii}(April)/m_{ib}(December)$ where m_i is defined as mobility in city i .

454

455 To produce this dataset, machine learning is applied to log data to automatically segment it into semantic
456 trips⁴⁸. To provide strong privacy guarantees, all trips were anonymized and aggregated using a
457 differentially private mechanism⁴⁹ to aggregate flows over time (see
458 <https://policies.google.com/technologies/anonymization>). This research is done on the resulting heavily
459 aggregated and differentially private data. No individual user data was ever manually inspected, only
460 heavily aggregated flows of large populations were handled.

461

462 All anonymized trips are processed in aggregate to extract their origin and destination location and time.
463 For example, if users traveled from location a to location b within time interval t , the corresponding cell
464 (a,b,t) in the tensor would be $n \mp \text{err}$, where err is Laplacian noise. The automated Laplace mechanism
465 adds random noise drawn from a zero-mean Laplace distribution and yields (ϵ, δ) -differential privacy
466 guarantee of $\epsilon = 0.66$ and $\delta = 2.1 \times 10^{-29}$. The parameter ϵ controls the noise intensity in terms of its
467 variance, while δ represents the deviation from pure ϵ -privacy. The closer they are to zero, the stronger
468 the privacy guarantees. Each user contributes at most one increment to each partition. If they go from a
469 region a to another region b multiple times in the same week, they only contribute once to the aggregation
470 count.

471

472 These results should be interpreted in light of several important limitations. First, the Google mobility
473 data is limited to smartphone users who have opted in to Google’s Location History feature, which is off
474 by default. These data may not be representative of the population as whole, and furthermore their
475 representativeness may vary by location. Importantly, these limited data are only viewed through the lens
476 of differential privacy algorithms, specifically designed to protect user anonymity and obscure fine detail.
477 Moreover, comparisons across rather than within locations are only descriptive since these regions can
478 differ in substantial ways.

479

480 Simulating epidemic dynamics

481 We simulated a simple stochastic SIR model of infection spread on weighted networks created to
482 represent hierarchically-structured populations. Individuals were first assigned to households using the
483 distribution of household sizes in China (data from UN Population Division, mean 3.4 individuals).
484 Households were then assigned to “neighborhoods” of ~100 individuals, and all neighborhood members
485 were connected with a lower weight. A randomly-chosen 10% of individuals were given “external”
486 connections to individuals outside the neighborhood. The total population size was $N=1000$. Simulations
487 were run for 300 days and averages were taken over 20 iterations. The SIR model used a per-contact
488 transmission rate of $\beta=0.15/\text{day}$ and recovery rate $\gamma=0.1/\text{day}$. For the simulations without interventions,
489 the weights were $w_{HH} = 1$, $w_{NH} = 0.01$, and $w_{EX} = 0.001$ for the crowded prefecture and $w_{EX} = 0.0001$ for
490 the less crowded prefecture. For the simulations with interventions, the household and neighborhood
491 weights were the same but we used $w_{EX} = 0.01$ for the crowded prefecture and $w_{EX} = 0.001$ for the “sparse”
492 prefecture. The intervention reduced the weight of all connections outside the household by 75%.

493

494 **Data availability:** We collated epidemiological data from publicly available data sources (news articles,
495 press releases and published reports from public health agencies) which are described in full here²².
496 Epidemiological and spatial data used in this study is available via Github ([https://github.com/Emergent-](https://github.com/Emergent-Epidemics/covid_hierarchy)
497 [Epidemics/covid_hierarchy](https://github.com/Emergent-Epidemics/covid_hierarchy)). The Google COVID-19 Aggregated Mobility Research Dataset used for this
498 study is available with permission from Google, LLC.

499

500 **Code availability:** The code associated with the data analysis and statistics is available from
501 https://github.com/Emergent-Epidemics/covid_hierarchy. The simulation code is available from here:
502 <https://github.com/alsnhll/SIRNestedNetwork>

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