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1. The Problem

Depression and other mood disorders are major and growing contributors to mortality and morbidity worldwide. The World Health Organisation estimates there are currently more than **350 million people affected by depression**¹. An improved understanding of the social processes that drive the epidemiology of depression therefore has the potential to bring **highly significant public health benefits**.

2. Research Question

“Given the current emotional state of an individual, can you predict if they are at risk of changing emotional state (in the near future, we look at within a year) based on the number of friends they currently have of a given emotional state?”

3. The Data

The National Longitudinal Study of Adolescent to Adult Health (Add Health)²

- Sample of United States adolescents in grades 7 through 12.
- Data from two time points: **wave 1 (1994-95), wave 2 (1996)**.

In-school friendship network

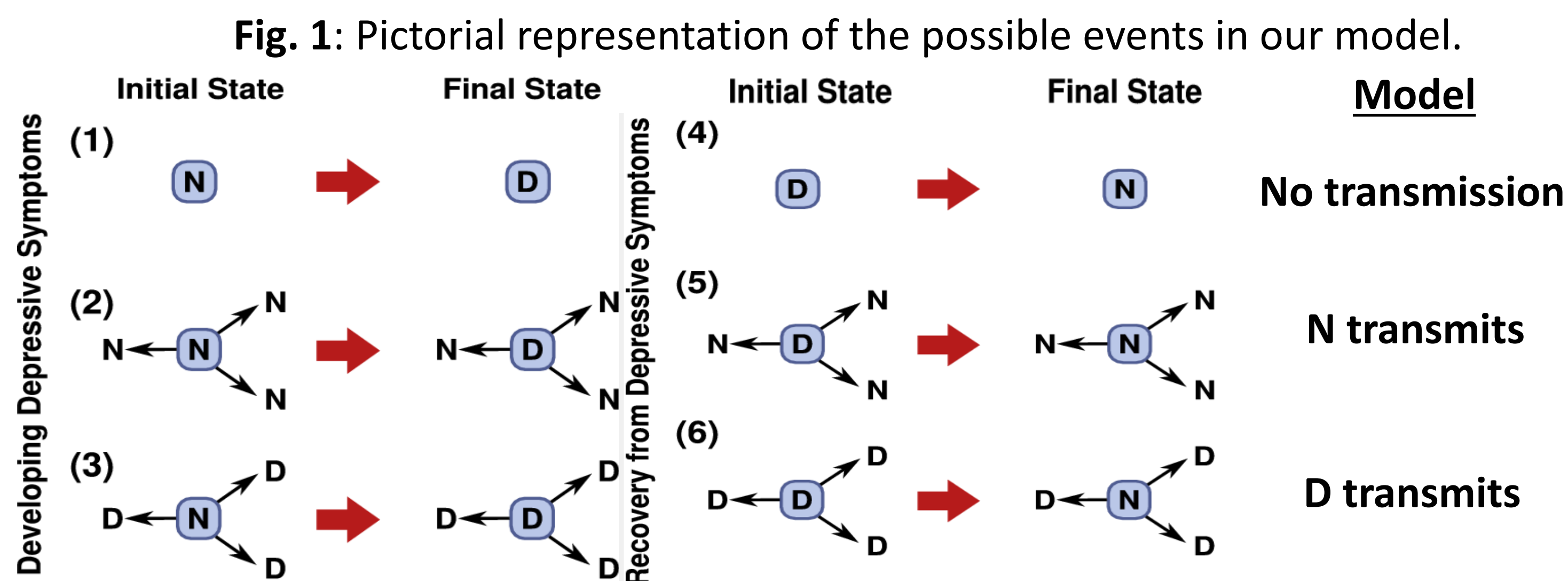
Respondents in our study sample were asked to nominate up to five male and five female friends.

Centre for Epidemiologic Studies Depression scale (CES-D)³

Used to create **binary indicator** of state of mood⁴
N – Not depressed; D – Depressive symptoms
 $X_i = \begin{matrix} N & D \end{matrix}$

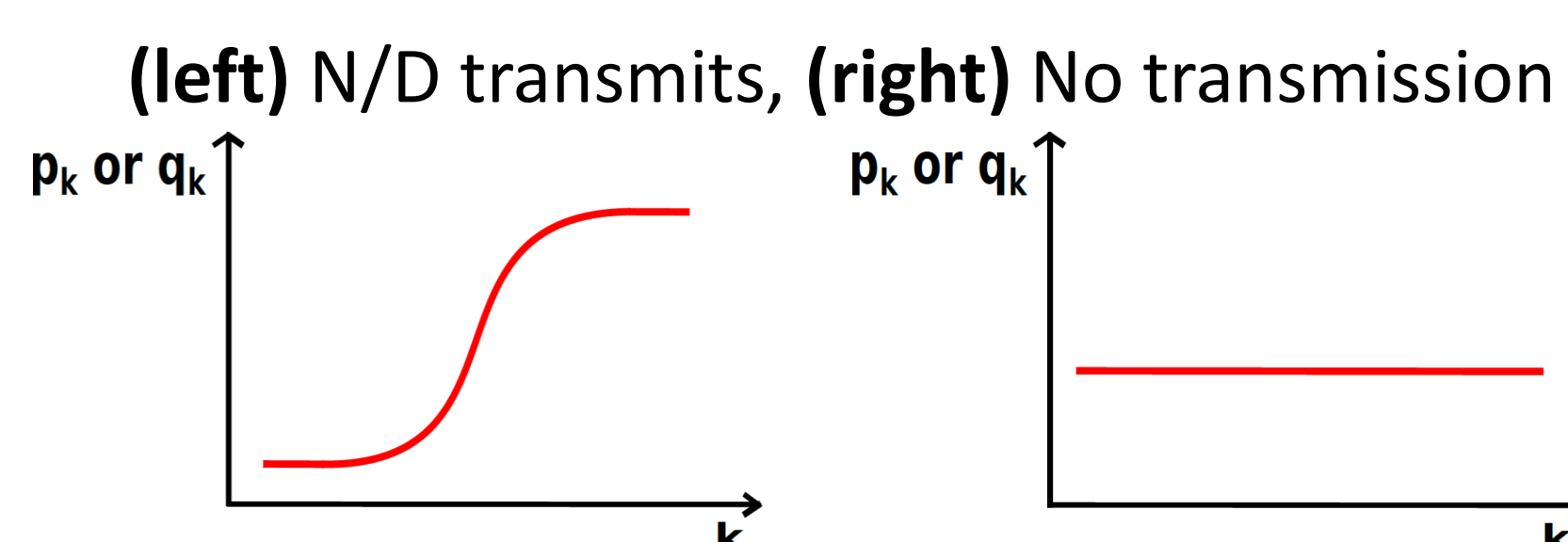
4. Model Formulation

- Model mood status as a **discrete-time Markov chain**, where each individual i at time t has state $X_i(t)$, taking the value D or N.
- To address the research question, we developed a **model framework** that:
 - Is flexible by making **no prior assumption** as to whether it is low mood or healthy mood that spreads.
 - Uses the **dynamical behaviour** of mood over time to determine directly evidence for transmission or no transmission of mood.
- Change in mood status specified by two probabilities:
Developing depressive symptoms: $p = \Pr[X_i(t+1) = D | X_i(t) = N]$
Recovery from depressive symptoms: $q = \Pr[X_i(t+1) = N | X_i(t) = D]$
- Fit **three models** to the Add Health data moving from wave 1 to wave 2 (Fig. 1).



Developing or recovering from depressive symptoms; in the absence of friends (no transmission), with friends with healthy mood (N transmits), or with friends with depressive symptoms (D transmits).

- N transmits/D transmits models - **Fig. 2:** Model probability dependencies on k , the number of friends with mood N/D. dependence on number of N/D friends took the form of an **S-shaped function** (Fig. 2).
- Model parameters – inferred from data using **maximum likelihood estimation**.



5. Results

Model selection

Models compared using **Akaike Information Criterion (AIC)**.

Computed **ΔAIC values** by subtracting the no transmission model AIC value from the relevant transmission model (D transmits or N transmits) AIC value.

- D transmits model **not preferred** to no transmission (Fig. 3).
- N transmits model **preferred** to no transmission (Fig. 4).

Fig. 3: Dynamical behaviour of depression status as a function of D friends

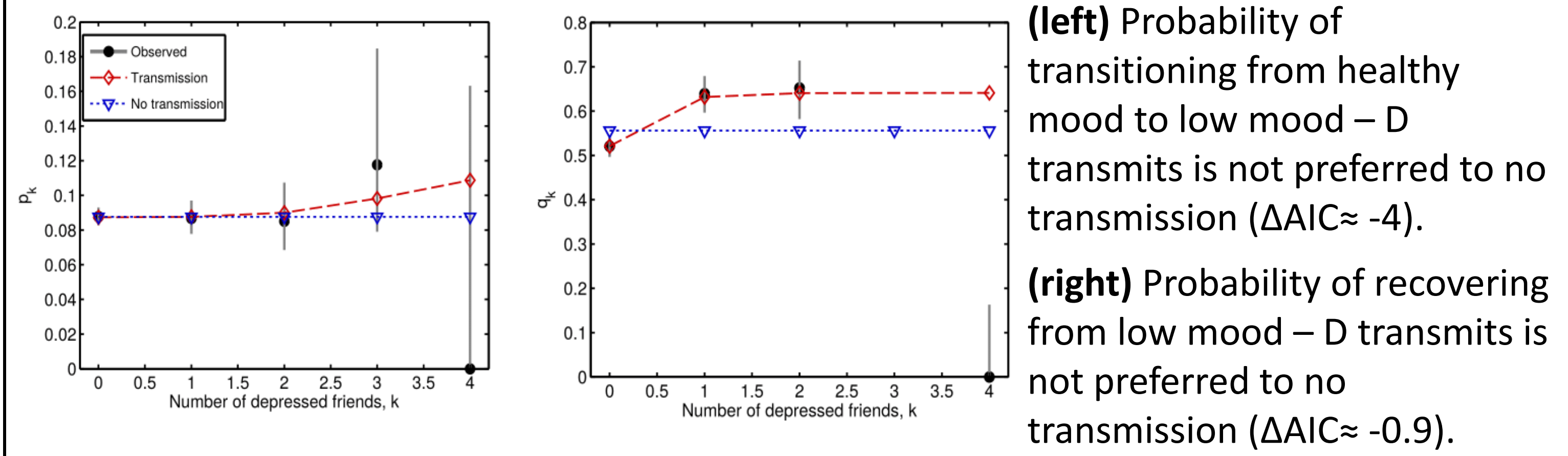
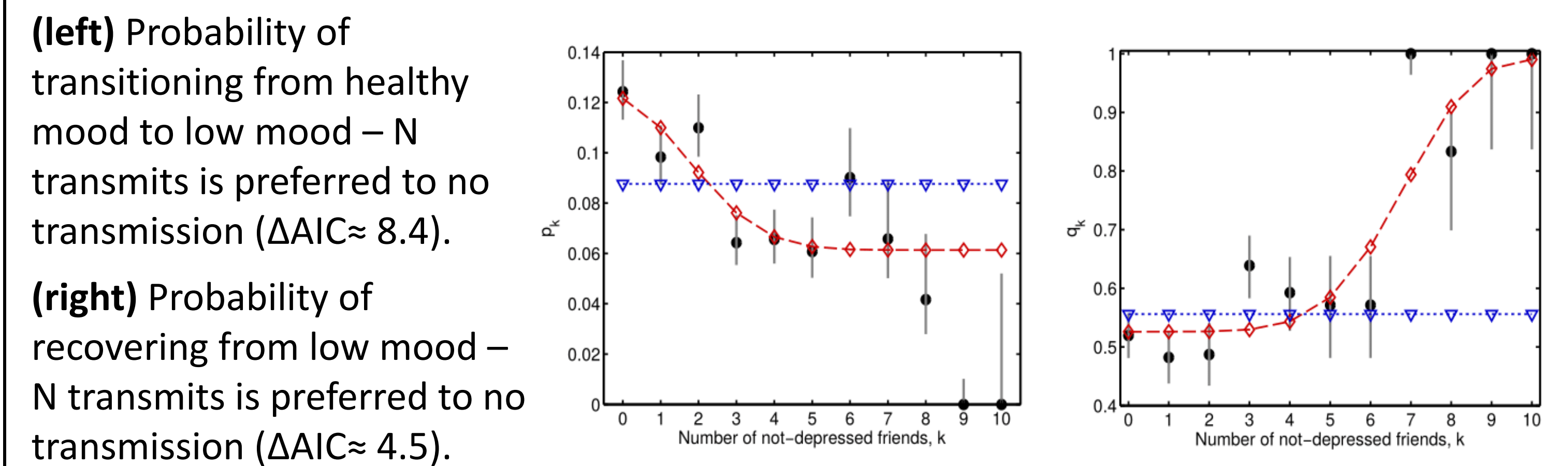


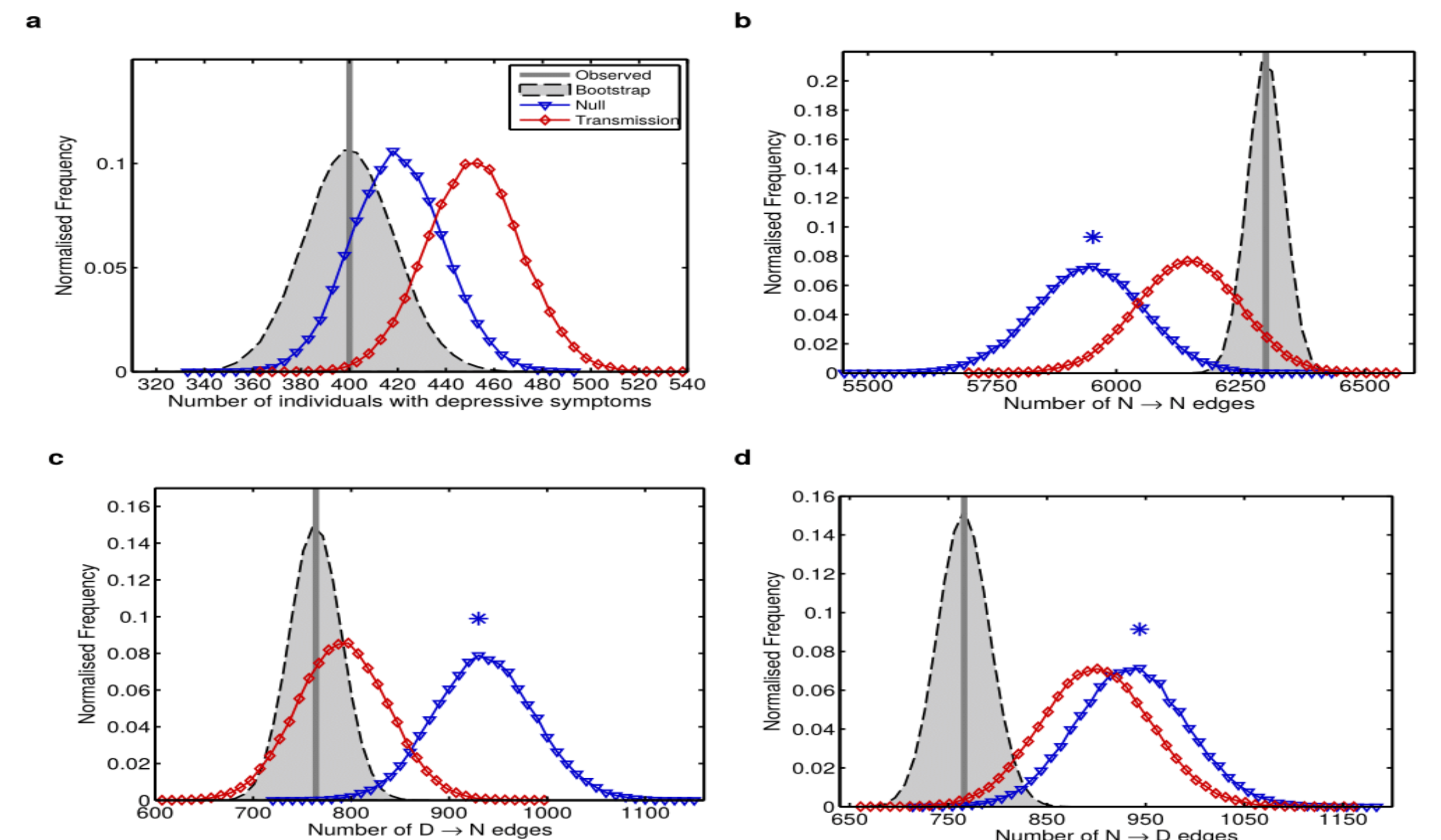
Fig. 4: Dynamical behaviour of depression status as a function of N friends



Goodness-of-fit tests

- Simulated our fitted no transmission model and N transmits model.
- Compared simulated static network summary statistics to observed data.
- **Significant differences** between the no transmission model and the data (Fig. 5).

Fig. 5: Model verification – static network summary statistics



Asterisks above a plot denote a significant statistical difference at the 5% level, corresponding to $p < 0.01$ using the Bonferroni method to account for multiple testing.
a, prevalence of individuals with depressive symptoms; **b**, number of $N \rightarrow N$ edges; **c**, number of $D \rightarrow N$ edges; **d**, number of $N \rightarrow D$ edges.

6. Conclusions

- The **number of depressed friends has no causal effect** on the emotional state of the individual.
- Healthy mood amongst friends is associated with **significantly reduced risk of developing and increased chance of recovering** from depression.
- **Spread of healthy mood** can be captured using a non-linear complex contagion model.
- These results suggest that promotion of friendship between adolescents can reduce both incidence and prevalence of depression.

Acknowledgements

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[1] World Health Organisation. Depression - Fact Sheet No. 369. 2014. URL: <http://www.who.int/mediacentre/factsheets/fs369/en/>.
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 [3] L. S. Radloff. (1977) The CES-D scale a self-report depression scale for research in the general population. *Appl. Psych. Meas.* 1: 385-401.
 [4] R.E. Roberts, P.M. Lewinsohn and J.R. Seeley. (1991) Screening for adolescent depression: A comparison of depression scales. *J. Am. Acad. Child Psy.* 30: 58-66.