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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**<sup>1</sup>. 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)<sup>2</sup>

- 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.

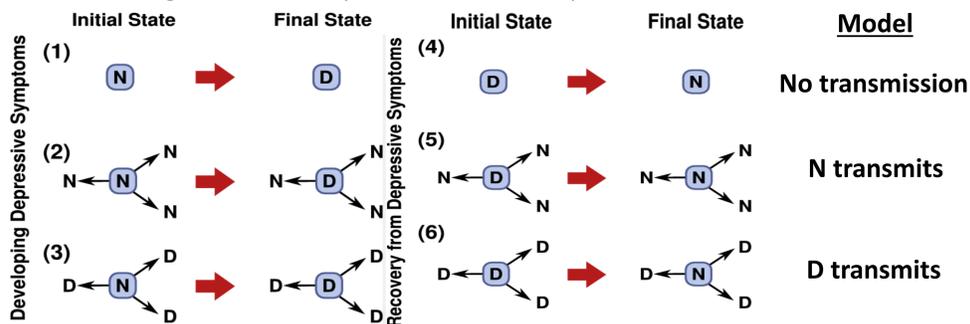
### Centre for Epidemiologic Studies Depression scale (CES-D)<sup>3</sup>

Used to create **binary indicator** of state of mood<sup>4</sup>  
N – Not depressed; D – Depressive symptoms  
**X<sub>i</sub> = ND**

## 4. Model Formulation

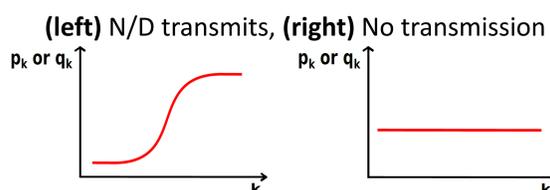
- Model mood status as a **discrete-time Markov chain**, where each individual  $i$  at time  $t$  has state  $X_i(t)$ , taking the value D or N.
- To address the research question, we developed a **model framework** that:
  - Is flexible by making **no prior assumption** as to whether it is low mood 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).

Fig. 1: Pictorial representation of the possible events in our model.



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 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

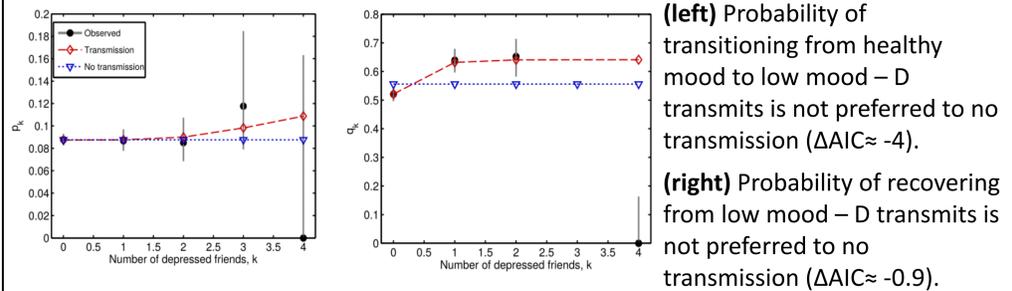
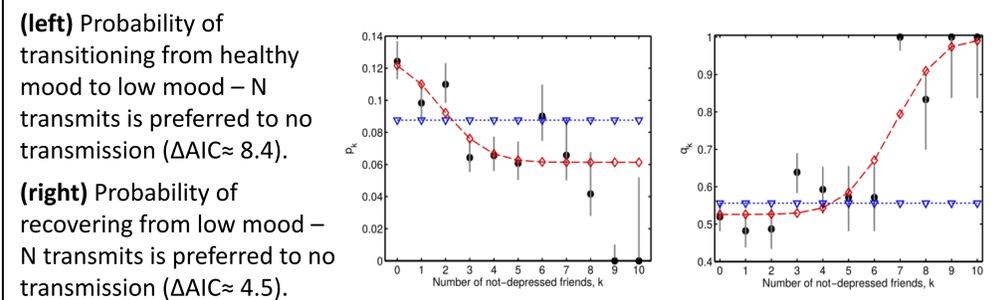


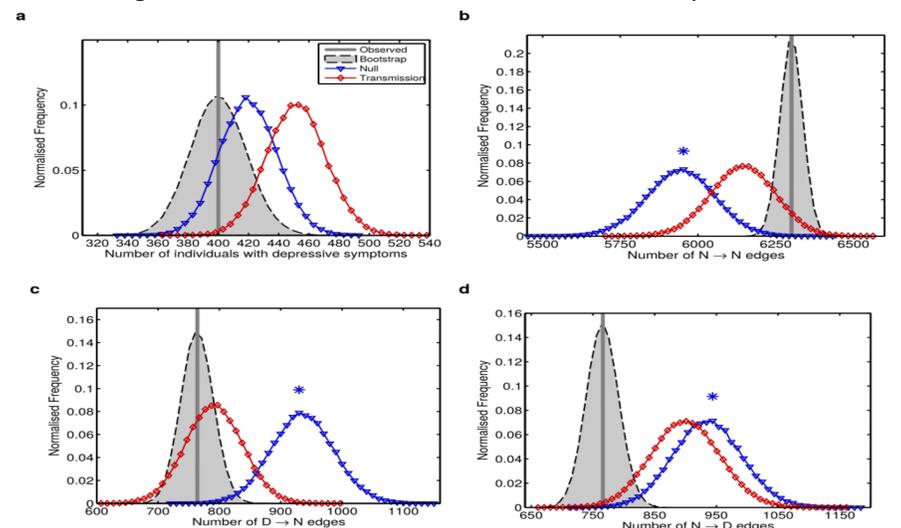
Fig. 4: Dynamical behaviour of depression status as a function of N friends



### 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 → N edges; c, number of D → N edges; d, number of N → 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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