Exploring the effect of social media and spatial characteristics during the COVID-19 pandemic in China

Xiu-Xiu Zhan, Kaiyue Zhang, Lun Ge, Junming Huang, Zinan Zhang, Lu Wei, Gui-Quan Sun, Chuang Liu and Zi-Ke Zhang

Abstract—The declaration of COVID-19 as a pandemic has largely amplified the spread of related information on social medium, such as Twitter, Facebook and WeChat. Unlike the previous studies which focused on how to detect the misinformation or fake news related to COVID-19, we investigate how the disease and information co-evolve in the population. We focus on COVID-19 and its information during the period when the disease was widely spread in China, i.e., from January 25th to March 24th, 2020. We first explore how the disease and information co-evolve via the spatial analysis of the two spreading processes. We visualize the geo-location of both disease and information at the province level and find that disease is more geo-localized compared to information. We find high correlation between the disease and information data, and also people care about the spread only when it comes to their neighborhood. Regard to the content of the information, we find that positive messages are more negatively correlated with the disease compared to negative and neutral messages. Additionally, we introduce machine learning algorithms, i.e., linear regression and random forest, to further predict the number of infected using different characteristics, such as disease spatial related and informationrelated characteristics. We obtain that the disease spatial related characteristics of nearby cities can help to improve the prediction accuracy. Meanwhile, information-related characteristics can also help to improve the prediction performance, but with a delay, i.e., the improvement comes from using, for instance, the number of messages 10 days ago, for disease prediction. The methodology proposed in this paper may shed light on new clues of emerging infections prediction.

Index Terms—COVID-19, social media, co-evolution, prediction, spatial characteristics

I. INTRODUCTION

C OVID-19 has become a world-wide pandemic since it was first reported in the late 2019 in Wuhan, China. It has coursed more than 90 million infected and 2 million deaths

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all over the world until January 2021. As a new contagious disease, it is the first time that the internet and social media are used as tools to inform the pandemic, share knowledge, keep people connected at the quarantine time, etc. Until now, the treatment of *COVID-19* is rather limited since no vaccine is approved to be effective. Thus, one may rely more on the information s/he obtains online to guide her/him to take actions, such as wear masks, wash hands and keep distance, against the disease [1], [2], [3], [4], [5].

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Disease information appears and co-evolves with the disease when a disease starts to spread in the population. The development of internet has changed the way of information transmission from offline to online, which largely accelerate the transmission speed and also dramatically increase the outbreak size of the information. For example, the maximum daily number of individuals talking about H7N9 in 2013 on the largest micro-blogging system in China, Sina Weibo, was almost 90 million [6], [7], [8], [9]. For COVID-19, we have collected 163.1 million messages (including 154.8 geotagged messages) on Chinese online social platforms from January 25th, 2020 to March 24th, 2020, with 2.58 million messages per day on average. Among the information spreads on the social platforms, one may find reliable information that could help to adopt norms or behaviors which can inhibit the disease. However, there are also low-credibility or false information that may be harmful to public's health both physically and mentally and also may cause panic in the population. The information related to COVID-19 has been recognized as infodemic by WHO, as it contains overabundance and questionable information [10]. The availability of the information data online has motivated researchers to work on interesting research problems [11], [12], [13], [14], [15], [16]. For example, Gallotti et al. [17] have worked on 100 million Twitter messages to investigate the risks of infodemics in different countries. They proposed an infodemic risk index to capture unreliable news across countries. Cinelli et al.[18] analyzed the information diffusion data of COVID-19 on platforms such as Twitter, Instagram, YouTube, Reddit and Grab. They modeled the information diffusion with epidemic model on different social platforms to obtain the basic reproduction number. There are also papers working on how to detect the misinformation and social bots related to COVID-19 [19], [20], [21], [22], [23].

Despite the effort on the analysis and modeling of *COVID*-19 and its information, the coupling effect between these two dynamical processes remains unknown. In this work, we research the coupling dynamics between the spread of COVID-19 and its information. We collect the information data from Qingbo Bigdata (www.gsdata.cn) with specific key Chinese words related to COVID-19. The data contains most of the well-known social medium in China and is representative regard to the public response to the disease. We analyze the geo-location data of both disease and information, and explore the correlation between these two evolutionary processes. We find that the province-level disease and information data are highly correlated. For the disease, the provinces that are close to Hubei are more infected than the others. However, people in the more developed provinces, such as Beijing, Guangdong and Shanghai, tend to discuss about COVID-19 online more than the other provinces. This indicates that disease is more spatially localized compared to information. Based on the analysis of COVID-19 and its information data, we further explore whether information can help to improve the prediction of COVID-19 by machine learning models, i.e., linear regression and random forest [24].

The rest of the paper is organized as follows. In Section **II**, we give detailed analysis of the information and disease data at the province level. Based on the correlation analysis in the above section of disease and its information, we further use machine learning algorithms, i.e., linear regression and random forest, to predict how many people will be infected in the future in Section **III**. We note that we predict the number of infected in each city. Additionally, we also analyze which characteristics are more important for the disease prediction in this section. We conclude the paper in Section **IV**. The detailed descriptions of the algorithms and data are given in Section **V**.

II. SPATIAL ANALYSIS OF COVID-19 AND ITS INFORMATION

In Figure 1A and 1B, we visualize the total number of infected and the total number of messages regarding to COVID-19 in each province. The exact quantities of the two variables are given in Table S1 in the Appendix. We find that the infected cases of COVID-19 are mostly distributed in the provinces that are geographically close to Hubei province. The top 10 provinces with the most infected individuals are Hubei, Guangdong, Henan, Zhejiang, Hunan, Anhui, Jiangxi, Shandong, Jiangsu and Chongqing. The top 10 provinces with the most number of messages are Beijing, Guangdong, Shanghai, Shandong, Zhejiang, Jiangsu, Sichuan, Henan, Hubei and Fujian. Thus, 6 provinces, i.e., Hubei, Guangdong, Henan, Zhejiang, Shandong, Jiangsu, are not only in the top 10 most infected but also in the top 10 most informed. Hubei is the original place where COVID-19 was first reported and is also the place with 82.8% of infected individuals all over China. However, it seems people from the most developed provinces, such as Beijing, Guangdong and Shanghai are more likely to talk about COVID-19 online compared to Hubei. It is validated by the fact that the more developed provinces tend to have more messages about COVID-19 in Figure S6A and S6B in the Appendix. In the figure, we show the number of messages is highly correlated with the GDP and GDP per capita in every province, with the Pearson correlation coefficients equal to $0.77 \ (p = 3.8 \times 10^{-7})$ and $0.71 \ (p = 8.9 \times 10^{-6})$, respectively.



Fig. 1: Visualization of (A) the total number of infected cases and (B) the total number of messages in each province of China. (C) We show the daily number of infected in Hubei (purple bar), the daily number of infected in the other provinces except Hubei (light red bar) and the cumulative number of infected cases in China (black dash line). (D) We show daily number of messages in Hubei (purple bar), daily number of messages in the other provinces except Hubei (light red bar) and Guangdong (blue bar) and the cumulative number of messages in China (black dash line).



Fig. 2: Daily number of infected (red curve) and messages (blue curve) in each province. We show the top 4 provinces (i.e., Hubei, Guangdong, Henan, Zhejiang) that have most infected individuals. The daily number of infected (messages) of the other provinces are given in Figure S4 in the Appendix.



Fig. 3: (A) The number of times a province is mentioned in all the messages. (B) The correlation between the number of mentioned times and the number of infected at the province level.

In Figure 1C (D), we further show the daily increase of infected (messages) and cumulative number of infected (messages) globally in China. To be specific, the disease spreads fast during January and February and becomes stable in March, with the most cases from Hubei province (shown by the black dash curve in Figure 1C). A significant spike in the number of infected cases on 13th of February is because the health officials essentially broadened the definition of what could be counted as an infected case. However, the number of messages continuously increases during the research period, with Beijing and Guangdong dominating the diffusion of information. The spreading pattern of COVID-19 and its information shows that despite the coevolution of these two spreading processes, the peak of COVID-19 information is much later than that of COVID-19 in China. As a matter of fact, when a new contagious disease starts to spread in the population, people may not take it serious at the beginning as they lack knowledge about the disease. However, when people are aware of the high infection and fatality rate of the disease, they will pay more attention and start to talk both online and offline. Thus, information starts to break out in the population. The time lag between the outbreak of disease and information has also been found in [6], where we studied the disease and information spreading for H7N9 and Dengue. Additionally, we further confirmed the time lag between these two spreading processes by giving the daily increase of disease and information in Figure 2 at the province level. In Figure 2, we only show the daily increase for the top 4 most infected provinces, the daily increase for the other provinces are shown in Figure S4 in the Appendix. For most of the provinces, the number of infected increased before 21st, February. The daily number of messages shows similar increasing pattern in the provinces,

with the peak around 6th of March. If we take a look of the messages' content, we find that the content may mention the names of the cities (or provinces). In Figure 3A, we show the number of times a province is mentioned and find that Hubei is the most mentioned province. The number of times that Hubei is mentioned is much higher than the second most mentioned province, i.e., Guangdong. We also visualize how the top 5 most mentioned provinces are mentioned by the other provinces in Figure S5 in the Appendix. We find that the top 5 most mentioned provinces are more mentioned by people from provinces, such as Beijing and Guangdong. Furthermore, the number of infected is highly correlated with the number of times a province is mentioned, as shown in Figure 3B. The Pearson correlation coefficient in the log-log scale between them is as high as 0.90 ($p = 4.4 \times 10^{-12}$).

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In Figure 2 and S4 in the Appendix, the daily number of messages in different provinces shows similar trend of peak. However, the evolution of information and the total number of messages are still different across provinces. Therefore, we are motivated to explore what kind of factors are correlated with the quantity of messages posted in every province. We show how the number of messages in every province is correlated with the following variables, i.e., province-wise population, the distance from Hubei to the corresponding province, GDP, GDP per capita, electricity consumption and highway transport volume in each province in Figure 4 (Figure S6 in the Appendix) . For simplification, we denote the total number of messages in every province as information volume. The distances between Hubei and other provinces are computed according to their capitals' geographic location. We show the Pearson correlation between the variables. But in different figures, we may use linear or log scale of the variable for the correlation calculation. Taking population as an example, we compute the Pearson correlation coefficient (PCC) between the the information volume list and population list of all the provinces in the log-log scale. The result is shown in Figure 4A. The PCC between the information volume and population size is r = 0.57 $(p = 7.7 \times 10^{-4})$, indicating provinces with higher population size tend to have larger volume of information. The PCC between the information volume and the province distance to Hubei is negative, which equals to r = -0.44 $(p = 1.4 \times 10^{-2})$. Actually, if we take a look of Figure 4D, the number of infected in the province-wise level is also negatively correlated with the province distance to Hubei. This means that the less population will be infected if the province is further away from Hubei. As people in the provinces which are further away from Hubei feel less threatened by the disease, resulting in a smaller information volume in the corresponding province. That is to say, people care about the spread only when it spatially comes to their neighborhood. We investigate the correlation between the number of infected and information volume in province-wise level in Figure 4C, which shows a high correlation ($r = 0.58, p = 6.3 \times 10^{-4}$). Figure S7A-D in the Appendix indicate the number of infected is also highly correlated with economic characteristics such as GDP, GDP per capita, electricity consumption and highway transport volume. Since COVID-19 started to spread in the population, the only effective way to decrease the infected number is

lockdown. However, lockdown has affected the normal economic activities [25]. The high correlation between *COVID-19* and the economic characteristics shown in Figure S7A-D indicates that sustaining the economic activities and inhibiting the disease spreading is more urgent in developed areas.



Fig. 4: Correlation between the total number of messages in each province and (A) population in each province; (B) the distance from Hubei to each province. Correlation between the total number of infected in each province and (C) the total number of messages in each province; (D) the distance from Hubei to each province.

III. CITY-WISE EPIDEMIC PREDICTION

Armed with the above analysis about the relation between COVID-19 and its information, we explore whether the diffusion of information about the disease can help to predict the disease. For the disease and information, we have the data of every single city. Therefore, we will focus on the prediction of disease in the city level in this section. We use linear regression (LR) and random forest (RF) algorithms as prediction models. The details of these two algorithms are given in Section **Method and Data Description**. The features derived from the disease as well as its information are used as features for prediction.

Let us formally present our method. We consider to predict the number of infected in each day of 322 cities in China. The duration of *COVID-19* data we use in our prediction model is from January 25th to March 9th, 2020. Thus we use the first 34 days as the training data and the remaining 10 days as the test data. As a baseline model, we first introduce how to use the historical disease data to predict the number of infected. Then, we further add the historical data of the disease information into the baseline model to explore whether the features derived from disease information is helpful for improving the prediction accuracy.

A. Evaluation Metric

We use mean absolute error (MAE) to evaluate the performance of the prediction model. For instance, if the real number of infected in each city at time t is given by $\{I_t^1, I_t^2, \dots, I_t^N\}$, where N is the number of cities. Variable I_t^j means the number of infected of city j at time t. The predicted values are given by $\{I_t^1, I_t^2, \dots, I_t^N\}$. Then MAE at time t is given as follows:

$$MAE_{t} = \frac{1}{N} \sum_{j=1}^{N} |I_{t}^{j} - \hat{I_{t}^{j}}|$$
(1)

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If we consider the prediction of ten days, we can use the average *MAE* values over the ten days, denoted as $\langle MAE \rangle$, to evaluate the prediction performance. The small value of *MAE* (or $\langle MAE \rangle$) means the predictive model is more accurate in predicting the number of infected, and vice verse. We note that we have 322 cities with nonzero infected cases. Thus in the following analysis, we use N = 322.

B. Prediction based on disease historical data

The historical data of the disease is the number of infected at each day for every city. The number of infected in city j at day t is given by I_t^j . For every city, we show how the current number of infected is correlated with the historical number of infected in that city by computing the auto-correlation between the time series. We use τ to represent the time lag. For a given city j, suppose the number of infected time series is given by $I^j = \{I_1^j, I_2^j, \dots, I_T^j\}$, the lag τ auto-correlation function r_{τ}^j is defined as

$$r_{\tau}^{j} = \sum_{t=1}^{T-\tau} \frac{(I_{t}^{j} - \bar{I^{j}}) - (I_{t+\tau}^{j} - \bar{I^{j}})}{\sum_{t=1}^{T} (I_{t}^{j} - \bar{I^{j}})^{2}},$$
 (2)

where \bar{I}^{j} is the average number of infected in city j. The average lag τ auto-correlation r_{τ} for all the cities is defined as

$$r_{\tau} = \sum_{j=1}^{322} r_{\tau}^{j} \tag{3}$$

We show how the average lag τ auto-correlation r_{τ} is changing with lag τ in Figure 5A, where $\tau \in [1, 20]$. The auto-correlation coefficient decays with the increase of τ , which means the number of infected is more related to the recent number of infected. When $\tau = 1$, we achieve the highest auto-correlation coefficient.

Prediction based on historical disease data of target city. People in the same city normally may have more contacts with each other, as they live, work and take the public transportation in the same city. Thus the previously infected individuals may continue to spread the disease in the same city. This motivates us to explore only using the historical disease data of a target city as features to predict the number of infected in the future. Motivated by the fact that the number of infected is more correlated with the recent number of infected (as shown in Figure 5A), we choose to use the previous $n \ (n \in [1, 7])$ days of infected as features to predict the number of infected at day t. In other words, if we use I_t^j as the label, the features that are used for learning are $\{I_{t-n}^{j}, I_{t-n+1}^{j}, \cdots, I_{t-1}^{j}\}$. We show the results of using $n = 1, 2, \dots, 7$ in Figure 6. Taking n = 1 as an example, we use the number of infected at day t-1 as features and use the number of infected at day t



Fig. 5: (A) The change of the average lag τ ($\tau \in [1, 20]$) autocorrelation r_{τ} , r_{τ} is given by Equation (3) for the infected time series. (B) Pearson correlation between the infected time series and information time series with different delay values τ ($\tau \in [1, 20]$), different colors indicate we use different types of information, i.e., all the messages (green), positive messages (purple), negative messages (yellow) and neutral messages (blue). (C) Pearson correlation between the infected time series and words frequency time series with different delay values τ ($\tau \in [1, 20]$), different colors indicate we use different types of words, i.e., Policy (green), Social Distancing (purple), Mask (yellow) and Vaccine (blue). (D) The average Pearson correlation across different values of τ for the four words given in C.

as labels for every city. After training the model by using the disease data of the first 34 days (from January 25th to February 28th), we test the prediction performance on the remaining 10 days (from February 28th to March 9th) for every city. In Figure 6, we give the prediction performance of linear regression and random Forest, respectively. In Figure 6A and 6B, different curves indicate we use features from previous n days as training data. The x axis indicates the dates that we need to predict for the number of infected. The MAE is relatively small for daily prediction except for March 2nd for both of the learning models. Figure 6C shows the $\langle MAE \rangle$ of the prediction over 10 days. If we take a look at Figure 6A and 6C together, the smallest MAE and $\langle MAE \rangle$ of linear regression are given by using historical disease data of n = 4. The prediction performance of random forest is shown in Figure 6B and 6C. The average MAE decreases with the increase of n. When n > 1, random forest shows better prediction performance than linear regression. Since linear regression and random forest both perform well when n = 4, we list the regression coefficients of the features for the two algorithms in Figure S8 in the Appendix. The most relevant feature is the number of infected in the previous step (I_{t-1}) for both algorithms, which indicates the markovian property of epidemic spreading on the population [6]. But the other feature importance is quite different for the two algorithms.

Prediction based on historical disease data of target



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Fig. 6: Prediction based on using the target city's historical disease data as features. (A) Daily prediction performance (MAE) for linear regression; (B) daily prediction performance (MAE) for random forest; (C) $\langle MAE \rangle$ value when using different lengths of historical data, the length is determined by variable n. X-axis shows the number of days (n) we use as features. For example, n = 1 means we choose to use the previous one day's features.

city and nearby cities. In Figure 4D, we showed that the provinces that are spatially close to Hubei tend to have more infected cases, which means the geographical distance between provinces (or cities) may have impact on the number of infected cases for a province (or city). Thus, we include the historical data of nearby cities to predict the number of infected in a target city, besides the historical data of the target city. We use m to represent the number of nearby cities to be included as features. In other words, if we use I_t^j as the label and choose m = 2, the features that are used for learning are $\{I_{t-n}^j, I_{t-n+1}^j, \cdots, \}$ N2(*) means features from the nearest city and the second nearest city, respectively. Similarly, if m = 3, we use N2(*) and N3(*) to represent features from second and third nearest cities, respectively. We first fix n = 4 and test how the number of nearby cities' historical data will influence the prediction performance. We choose m equals to 0, 1, 2, 3, 4, 5, in which m = 0 means we only consider the historical data of the target city as features. The MAE and $\langle MAE \rangle$ for linear regression and random forest are shown in Figure 7A-C. In Figure 7A and 7B, we show the prediction performance (MAE) for everyday from February 29th to March 9th, 2020. In Figure 7A and 7C, we show that the MAE and $\langle MAE \rangle$ for linear regression. With the increase of m, the performance of linear regression first decreases until m = 2. We obtain the lowest $\langle MAE \rangle$ when m = 2, which means including the nearby cities' infected number can help to increase the prediction performance for linear regression. We obtain similar results for random forest, as shown in Figure 7B and 7C. For the m values we choose, we obtain the smallest MAE and $\langle MAE \rangle$ when m = 5. In all the m values we choose, random forest performs better than linear regression. In the following study, we fix m = 5, i.e., we include the features from the first 5 nearest cities in our model. We test how many previous days (n) we need to consider as features for prediction in Figure 7D-F. Figure 7D and 7E show the daily prediction for linear regression and

random forest, respectively. In Figure 7F, we compare the $\langle MAE \rangle$ for m = 0 and m = 5 with the change of n. When m = 5, linear regression works better for small value of n, with the optimal $\langle MAE \rangle$ achieved when n = 1. When n = 1 and 2 for linear regression model, adding features from nearby cities helps to predict the number of infected, which are shown by the different between the curve of m = 0 and m = 5 in Figure 7F. Random forest also works better when adding features from nearby cities for n = 1, 4, 5, 6, 7, as shown in Figure 7F. Additionally, random forest performs relatively better than linear regression for most n values. Overall speaking, the optimal prediction is given by random forest when m = 5, n = 4. In a word, we show from data (Figure 4D) and model (Figure 7) that if we want to predict COVID-19 or other contagious disease, we need to include the nearby cities' features in the model. We further show the features that have top 10 largest feature coefficients when m = 5 and n = 4 for the two algorithms in Figure S9 in the Appendix. Besides the features from the target city, the features from the nearby cities also contribute to the prediction of COVID-19. The top three most relevant features for linear regression are I_{t-1} , $N3(I_{t-1})$, $N3(I_{t-2})$. The top three most relevant features for random forest are I_{t-1}, I_{t-2} and I_{t-3} . If we compare the most relevant features of only using the historical data of the target city (Figure S8 in the Appendix), we find that random forest is more stable with regard to feature importance.



Fig. 7: Prediction based on using the target city and nearby cities' historical disease data as features. (A) Daily prediction performance (*MAE*) for linear regression, different curves corresponds to using different number (*m*) of nearby cities' historical data; (B) daily prediction performance (*MAE*) for random forest, different curves correspond to using different number (*m*) of nearby cities' historical data; (C) $\langle MAE \rangle$ value when using different number (*m*) of nearby cities' historical data; (C) $\langle MAE \rangle$ value when using different number (*m*) of nearby cities' historical data as features. In (A-C), we fix n = 4. (D) Daily prediction performance (*MAE*) for linear regression, different curves corresponds to using different lengths (*n*) of historical data; (E) daily prediction performance (*MAE*) for random forest, different curves corresponds to using different lengths (*n*) of historical data; (F) $\langle MAE \rangle$ value when using different lengths (*n*) of historical data.

C. Prediction based on disease and information data

In Figure 4 and S6 in the Appendix, we showed that information volume of a province is positively correlated with the population, GDP, GDP per captita, electricity consumption and highway transport volume. Particularly, provinces that are close to Hubei tend to have high information volume. Also, the number of infected in the provinces is highly correlated to the information volume. Generally, the information related to a disease starts to spread after the disease occurs. Therefore, there is a time delay between the spread of the disease and disease information. We use H_t^{j} to represent the information volume of city j at time t. For city j, we have the daily infected time series, i.e., $I^j = \{I_1^j, I_2^j, \cdots, I_T^j\}$ and daily information time series, $H^j = \{H_1^j, H_2^j, \cdots, H_T^j\}$. We compute the time-delay (τ) Pearson correlation between these two time series. For a specific value of τ , we compute the Pearson correlation coefficients r^j_{τ} between the following two time series, i.e., $I^j(\tau+) = \{I^j_{\tau+1}, I^j_{\tau+2}, \cdots, I^j_T\}$ and $H^j(\tau-) =$ $\{H_1^j, H_2^j, \cdots, H_{T-\tau}^j\}$. The average correlation coefficient for all the cities is denoted as r for a specific τ . We show how r changes with τ ranging from 0 to 20 in Figure 5B (blue curve). For each of the message, we also use natural language processing to classify the emotion of the messages, either positive, negative or neutral. Thus we give the correlation between the infected time series and positive, negative and neutral information time series as well in Figure 5B, as shown by the yellow, grey and green curves, respectively. For the four curves, the average correlation coefficient r shows similar pattern. The average correlation coefficient r is always negative, with the lowest value r = -0.39 when $\tau = 10$ when we use all the information time series for correlation calculation. The negative values of r indicate the two time series are negatively correlated and also further suggest that information may have a delay effect on suppressing disease spreading.



Fig. 8: (A) Random Forest prediction based on disease and information data with m = 0, n = 4, we use τ to represent the delay of information as features for disease prediction. (B) Prediction based on using different groups of features: Black curve uses target city's disease data as features; Red curve uses target city's disease and information data as features; Blue curve uses target city's disease and information data as features. For information data, we use a time delay $\tau = 10$; Purple curve uses target city and the top 5 nearest cities' disease and information data as features; Orange uses target city and the top 5 nearest cities' disease and information data as features. For information data, we use a time delay $\tau = 10$.

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Therefore, we further consider adding features derived from information data and explore how it is related to the prediction of COVID-19. As linear regression always shows worse performance than random forest when we use disease data as features, we will focus on using random forest for disease prediction in the following study. For each city, we consider to use the daily information volume H_t^j as additional features, besides the daily number of infected. Figure 5B has shown that the correlation between disease and information series achieves the strongest negative value when $\tau = 10$. We explore to use the delayed information data as features in our models. We take m = 0, n = 4 as an example to illustrate how we use the disease and information data for prediction. The features that are used for learning are $\{I_{t-4}^{j}, I_{t-3}^{j}, I_{t-2}^{j}, I_{t-1}^{j}, H_{t-1-(\tau+3)}^{j}, H_{t-1-(\tau+2)}^{j}, H_{t-1-(\tau+1)}^{j}, H_{t-1-(\tau+1)}^{$ $H_{t-1-\tau}^{j}$ }. We show $\langle MAE \rangle$ of random forest for the prediction of 10 days in Figure 8A. With the increase of delay τ , $\langle MAE \rangle$ decreases as well. We achieve the lowest $\langle MAE \rangle$ when $\tau = 10$. This means that using the information 10 days ago can help for the prediction of disease most, the result is consistent with the correlation between disease and information data we show in Figure 5B.

To further show how disease information can help for the prediction of disease, we compare the performance of using different groups of features in Figure 8B. The first group of features are the ones based on the target city's historical disease data. The results are given by the grey curve with blue circles in the figure. The second group of features are based on the historical disease and information data of the target city. We use the grey curve with yellow circles to represent in the figure. In the third group (grey curve with grey circles in the figure), we use the historical disease data and the information data of the target city as features, but we consider the information with a $\tau = 10$ days delay. In the fourth group (grey curve with dark blue circles), we consider to use the target city and its top 5 nearest cities' disease and information data as features. In the fifth group (grey curve with pink circles), the only difference with that of fourth group is that we consider the information data has a $\tau = 10$ days delay. If we compare the first three curves, we find that including the features from information can help to decrease the $\langle MAE \rangle$, i.e., increase the prediction performance. To be specific, the second group uses information features without delay, it can decrease $\langle MAE \rangle$ for $n \in [1, 4]$. Particularly, the time-delayed information (grey curve with grey circles) can largely increase the prediction performance for all the values of n compared to using information without delay. In the last two groups, we add disease and information features from the top five nearest cities. The last two groups show relatively better performance than the first three groups. The fifth group which uses delayed information features show better or sometimes similar performance compared to the fourth one which uses information without delay. The five groups of features we use indicate that both information and the features from nearby cities can help to increase the prediction performance. In addition, we find that each of the five curves shows lowest $\langle MAE \rangle$ when n = 4. We show the top 10 most relevant

features for the second, third, fourth and fifth group when n = 4 in Figure S10 in the Appendix, as we have already shown the feature coefficients of the first group in Figure 17 in the appendix. In all the five groups, they share the same top 2 most relevant features, i.e., I_{t-1} and I_{t-2} . Particularly, the feature coefficient of I_{t-1} is always larger than 0.8, which means I_{t-1} plays an essential role in predicting the disease. In Figure S10, we also find that the features from information and nearby cities play important roles in predicting the disease. We note that we also test on using the number of positive, negative or neutral messages as features in the algorithms. However, they show worse performance compared with using all the messages as features, so we haven't shown the curves in the Figure. Regarding to the content of the messages, we extracted Chinese words which have the same meaning with the following words: 'Policy', 'Social distancing', 'mask' and 'vaccine'. We count how many times these four kinds of words appear everyday and show how they are correlated with the infected time series with lag τ , respectively. The correlation coefficients are given in Figure 5C and 5D, in which 5D shows the average correlation coefficients when $\tau \in [0, 20]$. We find these four types of words are almost negatively correlated with the infected time series when τ changes (except small τ values). That is to say, these four words are influential to control disease, especially for words that have the same meaning as 'vaccine' and 'policy'. Additionally, we also test on using the data from January 25th to February 21st for training and test. That is to day, we use the first 21 days as training set and the other 7 days as test set. The results are given in Figure S11 in the Appendix. We find similar results, i.e., both the features from nearby cities and information are helpful for improving the prediction accuracy.

7

IV. METHOD AND DATA DESCRIPTION

A. Data description

Information data. We collect the information data of COVID-19 from Qingbo Bigdata (www.gsdata.cn) based on the Chinese words that are in the medical discourse about COVID-19. The key words that we select are 'wuhan', 'feiyan', 'xinguan', 'yiqing'. We track the omnimedia information from January 25th, 2020 to March 24th, 2020, including Sina Weibo (http://weibo.com/, Chinas largest micro-blogging system), authorized mobile news apps, articles on Wechats official accounts (Chinas most popular instant message app), ordinary news webpages, newspapers as well as various online forums. We also record the location (city) of information source. And there are totally 322 cities in our dataset (we exclude the cities that have zero disease infected cases), including 20 county-level cities. In total, we have collected 163.1 million of messages, in which 154.8 million messages contain both time and geographic information. The data shows how people reflect on the pandemic evolves with time. The detailed analysis of the data on each of the platforms is given in Section 1.1 in the Appendix.

Disease and other data. The data of daily infected cases of *COVID-19* for every city is from China Centers for Disease Control and Prevention (CDC). We collect data from January

25th, 2020 to March 24th, 2020. We only consider the cities that have infected cases, i.e., the cities that have zero infected cases are excluded, resulting in daily infected data for 322 cities. The resident population data is collected from 'China Statistical Yearbook 2019'.

B. Linear regression

Linear regression (LR) is a regression algorithm that aims to study the linear relationships between variables. Given a data set $\mathcal{D}_n = \{y_i, x_{i1}, x_{i2}, \dots, x_{im}\}_{i=1}^n$ with *n* training samples, $x_i = (x_{i1}, x_{i2}, \dots, x_{im})$ are treated as features and y_i is the training label. We use linear regression to train the data. The objective of linear regression is as follows:

$$\min \sum_{i=1}^{n} (y_i - \sum_{j=1}^{m} x_{ij} \beta_j)^2,$$
(4)

where *n* is the number of training samples, *m* is the dimension of each x_i , β_j is the regression parameter we need to learn.

C. Random forest

Random forest (RF) is a learning algorithm that builds an ensemble of decision trees and merges them together to get an accurate and stable prediction. Each decision tree in a random forest is trained on a data point sample, which is randomly chosen from the rows and columns of training data. Therefore, we consider a random set of features for splitting at each decision node. Random forest has the advantage of learning the non-linear relationship between features and labels. Also, random forest can help to avoid overfitting by combining many decision trees with randomness. It uses bagging in the training process. Given a data set $\mathcal{D}_n = \{y_i, x_{i1}, x_{i2}, \cdots, x_{im}\}_{i=1}^n$ with n training samples, $x_i = (x_{i1}, x_{i2}, \cdots, x_{im})$ are treated as features and y_i is the training label. The data point sample used for fitting in each decision tree is generated by repeatedly selecting a random sample with replacement of \mathcal{D}_n . Suppose the number of trees we consider is B, for each decision tree $b \in [1, B]$, we do the following two steps:

- We randomly do the sampling with replacement on D_n to get n training examples, we name them as D^b_n. Data D^b_n is the a data point sample we mentioned previously.
 We train decision tree b on D^b_n.
- we train decision tree b on \mathcal{D}_n .

When we do the prediction, the prediction on the test set is the average over all the decision trees. The bagging procedure can decrease the variance of the model without increasing the bias, which can lead to better prediction performance.

V. CONCLUSION

In this paper, we worked on the co-evolution processes of the spreading of COVID-19 and its information in China. The information data of COVID-19 came from well-known Chinese online social medium, such as Sina Weibo, authorized mobile news apps, articles on Wechats official accounts, etc. Therefore, the data is quite representative with regard to the public reaction to such a severe contagious disease. We visualized how the disease and information are spatially localized in China via using the province-level data. We find that there is a delay between the spread of COVID-19 and its information, i.e., the peak of the disease is at the beginning of February, 2020, whereas the peak of information is around the beginning of March, 2020. Additionally, we researched on how the information data, i.e., the number of messages, in each province is correlated with the disease data and other variables. The correlation shows a province with more infected numbers tends to be more mentioned online. Also, both information and disease shows negative correlation with the distance to Hubei. That is to say, the population tends to have more attention on the disease when it spatially comes to their neighborhood. We also showed weekly and hourly pattern of the messages in each platform in the Appendix.

Based on the analysis of the disease and information time series, we proposed to use different characteristics to predict the number of infected in the city-level, including 322 cities in China which have nonzero infected cases. We use two machine learning algorithms, i.e., linear regression and random forest, to train and predict the number of infected. Meanwhile, the features that are used in the algorithms can be classified into three categories: (i) we use the historical number of infected in each target city as the features; (ii) Besides (i), we also include the historical number of infected of the target cities' neighboring cities; (iii) Besides (i) and (ii), we include the number of messages in each target city and its neighboring cities as features. We find that random forest always performs better than linear regression when we use different categories of features. Including the features from neighboring cities, i.e., the cases of (ii) and (iii), improves the prediction performance. This is consistent with the correlation analysis given at the province level, where we find both the distance and information is highly correlated with the number of infected.

The use of online social media enables us to make the observational analysis between COVID-19 and its information, and thus explore whether information can be useful for the prediction of disease. The results shown in this work may suggest a new way of predicting emerging infections. However, we claim there are some limitations which is beyond the analysis of this work. We only explore the COVID-19 data in China, the data from the rest of the world is not included. We deem that it should be very interesting to explore the co-evolution of these two processes in the other countries, especially in the countries that have several waves of epidemic. As a matter of fact, there are still epidemic outbreaks in the other countries where people actually are tired against the disease. The multiple waves of epidemic [26], [27], [28], [29] and the public's tiredness against the disease may induce different co-evolution phenomena between these two spreading processes. Additionally, we only consider using the number of messages as features for the prediction, the reliability of the information is beyond our analysis. We claim that it is also an interesting direction to explore whether we need to exclude the fake news in the prediction [30].

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PLATFORM-BASED INFORMATION DATA ANALYSIS

In Figure S1, we show how the number of messages evolves every week on each of platforms we consider. The total number of messages posted in each platform is given in Figure S1 A. The top one used platform for posting message is Wechat. The number of messages on Newspapers is the least among the six platforms, possibly because Newspapers is a more official platform compared to the others. Different curves (except the black one which is the average of the eight weeks) represent the number of messages in different weeks. The curves show that the number of messages tend to be lower, i.e., below the average value (i.e., black curve), in the first three weeks in most of the platforms. For week 4 to 8, the number of messages are always higher than the average value. Besides, the number of messages are lower in the weekend than that of weekdays in most of the platforms except authorized mobile news apps, which has relatively stable number of messages everyday. This means people tend to talk about disease online more often in weekdays. We further show the number of messages in more fine-grained level, i.e., every hour. The results are shown in Figure S3 for five platforms except Wechats official accounts. Because all the articles in Wechats official accounts are released at 12:00 am everyday, there is no need to do the hour analysis for this platform. Newspapers, which is a more official platform, is more active in posting messages during the morning every weekday. The other platforms, i.e., Sina Weibo, authorized mobile news apps, news webpages and online forums, share similar posting behavior, i.e., people are more active in posting messages during the morning and afternoon everyday.



Fig. S1: The number of messages on each Monday to Sunday for platforms: (A) Sina Weibo; (B) Authorized mobile news apps; (C) *Wechat*; (D) News Webpages; (E) Newspapers; (F) Online forums. The black dash lines with scatters are the average number of messages of the eight weeks.

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			Sunday							

Fig. S2: The average number of messages in each hour for Monday to Sunday for platforms: (A) Sina Weibo; (B) Authorized mobile news apps; (C) News Webpages; (D) Newspapers; (E) Online forums. We use the size of the circle to represent the volume of the messages.



Fig. S3: The total number of posts, original posts, like, comments and re-posts in every province on Sina Weibo Platform.

Province	Infected num	Messages num	Province	Infected num	Messages num
Beijing	559	54547251	Inner Mongoria	94	862525
Guangdong	1433	40819449	Ningxia	75	506404
Anhui	990	2331567	Qinghai	18	399438
Fujian	322	2613684	Shandong	769	4416295
Gansu	136	1326963	Shanxi	250	1855334
Guangxi	254	1253024	Shaanxi	134	1553156
Guizhou	146	1112929	Shanghai	433	7247728
Hainan	168	695407	Sichuan	547	3459870
Hebei	319	2228661	Tianjin	145	1271333
Henan	1274	2940039	Tibet	1	294265
Heilongjiang	484	1337062	Xinjiang	76	741605
Hubei	67801	2732710	Yunnan	176	1094092
Hunan	1018	2414688	Zhejiang	1241	4186899
Jilin	77	1604908	Chongqing	578	1394132
Jiangsu	638	3707981	Taiwan	216	418516
Jiangxi	936	1595464	Macao	26	59772
Liaoning	127	1599408	HongKong	386	217334

TABLE S1: The total number of infected cases and messages in each province.



Fig. S4: Daily number of infected (messages) in each province.

PREDICTION MODEL ANALYSIS



Fig. S5: Top five most mentioned provinces visualization. For the top 5 most mentioned provinces, i.e., Hubei (A), Guangdong (B), Beijing (C), Zhejiang (D) and Henan (E), we visualize how they are mentioned by the other provinces in China. For example, Figure A shows how Hubei is mentioned by messages from all the other provinces, the size of the circle represents the fraction of mentioned from the province to Hubei.



Fig. S6: The Pearson correlation between the total number of messages in each province and (A) GDP in each province; (B) GDP per capita in each province; (C) electricity consumption in each province; (D) highway transport volume in each province.



Fig. S7: The Pearson correlation between the total number of infected in each province and (A) GDP in each province; (B) GDP per capita in each province; (C) electricity consumption in each province; (D) highway transport volume in each province.



Fig. S8: The values of feature coefficients for (a) linear regression and (b) random forest. We choose to use the previous 4 days of target city's historical data as features, i.e., n=4.



Fig. S9: Feature coefficients of m=5, n=4.



Fig. S10: Top 10 most relevant features for the groups of features we use in Figure 8B, we fix n = 4.



Fig. S11: Prediction of using 21 days for training set and 7 days for test set. The training set starts from January 25th to February 14th. The test set is from February 15th to 21st. (A) Prediction based on using the target city's historical disease data as features. (B, C) Prediction based on using the target city and nearby cities' historical disease data as features, here we choose m = 0, 1, 3, 5 to explore the performance of the two algorithms. (D) Prediction based on using different groups of features: Black curve uses target city's disease data as features; Red curve uses target city's disease and information data as features; Blue curve uses target city's disease and information data as features. For information data, we use a time delay $\tau = 10$; Purple curve uses target city and the top 5 nearest cities' disease and information data as features; Orange uses target city and the top 5 nearest cities' disease and information data as features. For information data, we use a time delay $\tau = 10.$

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