Package 'eSIR'

February 16, 2020

Type Package
Title extended state-space SIR models
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Description A inplementation of various extended statespace SIR models developed recently by the study group of Song lab.
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Depends rjags, scales, ggplot2, chron, gtools
Suggests nCov2019
RoxygenNote 6.1.1
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qh.eSIR SIR model with Fixed and known change in transmission rate
Description SIR model with fixed and known change in the transmission rate, either stepwise or continuous.
one model with fixed and known change in the transmission rate, eather step wise of continuous.
Usage
<pre>qh.eSIR(Y, R, phi = NULL, change_time = NULL, begin_str = "01/23/2020", T_fin = 200, nchain = 4, nadapt = 10000, M = 5000, thn = 10, nburnin = 2000,</pre>

gamma0 = 0.0821, R0 = beta0/gamma0, $gamma0_sd = 0.1$, $R0_sd = 1$)

dic = FALSE, file_add = character(0), save_files = FALSE,
death_in_R = 0.02, casename = "qh.eSIR", beta0 = 0.2586,

qh.eSIR

Arguments

the observed infected proportions by time.
the observed removed proportions by time, including death and recovered.
a vector of values of the dirac delta function $\phi(t)$. Each entry denotes the proportion that will be qurantined at each change time point. Note that all the entries lie between 0 and 1, its default is NULL.
the change time points corresponding to phi, defalt value is NULL.
the character of the starting time, the default is "01/23/2020", which is the starting date that the local government blocked Wuhan City.
the maximum follow-up date after the beginning begin_str, the default is 200.
the number of MCMC chains called in rjags, the default is 4.
the number of iterations for adaptation in the MCMC. The default is 1e4, which is what we suggest to use 1e4 instead.
number of draws from each chain, without considering thinning. The default is M=5e3 but we suggest using 5e5 instead.
thinning interval for monitors. Thus, the total number of draws would be $round(M/thn)*nchain$ The default is 10.
the burn-in period. The default is nburnin=2e3 but we suggest using nburin=2e5.
logical, whether compute the DIC or deviance information criterion.
the string to denote the location to save the output files and tables.
logical, whether save (TRUE) the results or not (FALSE). This will enable saving the summary table, trace plots, the plot of the posterior mean of the first derivative of the infection proportion θ_t^I , and the proportion of quarantine.
numeric value of average ratio between deaths and cumulative removed subjects. It is 0.4 within Hubei and 0.02 outsite Hubei according to the reported data by Feb 11, 2020.
string of the job's name. The default is "qh.eSIR".
the hyperparameter of the mean transmission rate, the default is the one estimated from SARS (0.2586) first-month outbreak.
the hyperparameter of the mean recovery rate (including death), the default is estimated from SARS (0.0821) first-month outbreak.
the hyperparameter of the mean R0 value. The default is beta0/gamma0, which can be overwritten by discarding the value set in beta0.
the standard deviance for the prior of the recovery/remove rate, the default is 0.1.
the standard deviance for the prior of R0, the default is 1.

Details

In this function we introduce a time-dependent multiplier (boundared between 0 and 1) of the transmission rate, $\pi_{qbar}(t)$. In this way, we can edow the transmission some time-dependent changes. Note that the time-dependent change can be either a step function or a smooth exponetial function $(\exp(\lambda_0 t))$. The parameters of the function and change points, if any, need to be predefined.

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Value

casename defined before

incidence_mean

mean incidence

incidence_ci 2.5%, 50%, and 97.5% quantiles of the incidence

out_table

summary table with varibles including the posterior mean of the proportions of the 3 states at their last observation date, and their respective credible inctervals (ci) including the median; the mean and ci of the reporduction number (R0), removed/recovery rate (gamma), transmission rate (beta)

forecast_infection

plot to forecast the infection with following lines: the vertial blue line denotes the last observation date; vertial purple line denotes the change point indicating a decrease in infection proportion or the date with 0 value of the posterior mean first-derivative infection proportion $\theta_t^{\prime I}$; the vertial darkgreen line denotes the deacceleration point of the increasing infection proportion or the date with maximum value of the posterior mean first-derivative infection proportion $\theta_t^{\prime I}$; the darkgray line denotes the posterior mean of the infection proportion; the red line denotes the posterior median of the infection proportion

forecast_removed

plot to forecast the removed lines described in forecast_infection. The meaning of the vertical lines were identical, but the horizontal mean and median were corresponding to the posterior mean and median of the removed state. Moreover, we introduce an additional line for the estimated death proportion, which is based on the input death_in_R

first_stat_mean

the mean first stationary date, which is the change point that we observe decline in the infection proportion (θ_t^I) , or its stationary point; it is calculated using the average of the 0-points of all the repeats of posterior draws of the first derivative proportion or $\theta_t'^I$; this value may be slightly different from the one labeled by the "purple" lines in the <code>forecast_infection</code> and <code>forecast_removed</code> two plots, as the latter indicate the 0-value point of the first-derivative the posterior mean of θ_t^I .

first_stat_ci

following the definition of first_stat_mean, but is the corresponding credible interval.

second_stat_mean

the mean second stationary date, which is the change point that we observe the decline in the increasing spead of the infection proportion (θ_t^I) or its derivative's stationary point;it is calculated using the average of the stationary values of all the repeats of posterior draws of the first-derivative porportion of infection or $\theta_t^{\prime I}$; this value may be slightly different from the one labeled by the "darkgreen" lines in the <code>forecast_infection</code> and <code>forecast_removed</code> two plots, as the latter indicate the stationary point of the first-derivative the posterior mean of θ_t^I .

dic_val

the output of dic.sample() in rjags, computing deviance information criterion for model comparison.

Examples

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```
N=58.5e6 \\ R <- RI\_complete/N \\ Y <- NI\_complete/N- R \#Jan13->Feb 11 \\ change\_time <- c("01/23/2020","02/04/2020","02/08/2020") \\ phi <- c(0.1,0.4,0.4) \\ res.q <- qh.eSIR (Y,R,begin\_str="01/13/2020",T_fin=200,phi=phi,change_time=change_time, res.q$forecast_infection \\ res.noq <- qh.eSIR (Y,R,begin\_str="01/13/2020",T_fin=200,casename="Hubei_noq") \\ res.noq$forecast_infection \\ res.noq$fore
```

tvt.eSIR

SIR model with a time-varying transmission rate

Description

SIR model with fixed and known changes in the transmission rate, either stepwise or continuous.

Usage

```
tvt.eSIR(Y, R, pi_qbar0 = NULL, change_time = NULL,
  exponential = FALSE, lambda0 = NULL, begin_str = "01/23/2020",
  T_fin = 200, nchain = 4, nadapt = 10000, M = 5000, thn = 10,
  nburnin = 2000, dic = FALSE, file_add = character(0),
  save_files = FALSE, death_in_R = 0.02, casename = "pi.eSIR",
  beta0 = 0.2586, gamma0 = 0.0821, R0 = beta0/gamma0,
  qamma0_sd = 0.1, R0_sd = 1)
```

Arguments

Y	the observed infected proportions by time.
R	the observed removed proportions by time, including death and recovered.
pi_qbar0	the time dependent function $\pi_b arq(t)$ between 0 and 1.
change_time	the change time points for step function pi, defalt value is NULL.
exponential	logical, whether $\pi_b arq(t)$ is exponential $\exp(-\lambda_0 t)$ or not; the default is FALSE.
lambda0	the rate of decline in the exponential function in $\exp(-\lambda_0 t)$.
begin_str	the character of the starting time, the default is "01/23/2020", which is the starting date that the local government blocked Wuhan City.
T_fin	the maximum follow-up date after the beginning begin_str, the default is 200.
nchain	the number of MCMC chains called in rjags, the default is 4.
nadapt	the number of iterations for adaptation in the MCMC. The default is 1e4, which is what we suggest to use 1e4 instead.
М	number of draws from each chain, without considering thinning. The default is M=5e3 but we suggest using 5e5 instead.
thn	thinning interval for monitors. Thus, the total number of draws would be round (M/thn) *nchain

The default is 10.

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nburnin the burn-in period. The default is nburnin=2e3 but we suggest using nburin=2e5. dic logical, whether compute the DIC or deviance information criterion. file_add the string to denote the location to save the output files and tables. save files logical, whether save (TRUE) the results or not (FALSE). This will enable saving the summary table, trace plots, and the plot of the posterior mean of the first derivative of the infection proportion θ_t^I . death_in_R numeric value of average ratio between deaths and cumulative removed subjects. The default is 0.4 within Hubei, and 0.02 outsite Hubei according to the reported data by Feb 11, 2020. string of the job's name. The default is "tvt.eSIR". casename beta0 the hyperparameter of the mean transmission rate, the default is the one estimated from SARS (0.2586) first-month outbreak. the hyperparameter of the mean recovery rate (including death), the default is gamma0 estimated from SARS (0.0821) first-month outbreak. R0 the hyperparameter of the mean RO value. The default is beta0/gamma0, which can be overwritten by discarding the value set in beta0. gamma0 sd the standard deviance for the prior of the recovery/remove rate, the default is 0.1. the standard deviance for the prior of R0, the default is 1. R0_sd

Details

In this function we introduce a time-dependent multiplier (boundared between 0 and 1) of the transmission rate, $pi_{qbar}(t)$. In this way, we can edow the transmission some time-dependent changes, either following a step-function or a smooth exponetial function ($\exp(\lambda_0 t)$). The parameters of the function and change points, if any, need to be predefined.

Value

casename casename defined before incidence mean

mean incidence

incidence_ci 2.5%, 50%, and 97.5% quantiles of the incidences

out_table summary table with varibles including the posterior

summary table with varibles including the posterior mean of the proportions of the 3 states at their last observation date, and their respective credible inctervals (ci) including the median; the mean and ci of the reporduction number (R0),

removed/recovery rate (gamma), transmission rate (beta)

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plot to forecast the removed lines described in forecast_infection. The meaning of the vertical lines were identical, but the horizontal mean and median were corresponding to the posterior mean and median of the removed state.

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dic_val

the output of $\verb"dic.sample"$ () in rjags, computing deviance information criterion for model comparison.

Examples

```
N=58.5e6
R <- RI_complete/N
Y <- NI_complete/N- R #Jan13->Feb 11
### Step function of pi_qbar(t)
change_time <- c("01/23/2020","02/04/2020","02/08/2020")
pi_qbar0 <- c(1.0, 0.9, 0.5, 0.1)
res.step <-tvt.eSIR(Y,R,begin_str="01/13/2020",T_fin=200,pi_qbar0=pi_qbar0,change_time=ch
res.step$forecast_infection
### continuous exponential function of pi_qbar(t)
res.exp <- pi.eSIR(Y,R,begin_str="01/13/2020",T_fin=200,pi_qbar0=pi_qbar0,change_time=cha
res.exp$forecast_infection
### without pi_qbar(t)
res.nopi <- pi.eSIR(Y,R,begin_str="01/13/2020",T_fin=200,casename="Hubei_nopi")
res.nopi$forecast_infection
```

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