

A Data-driven Comparison of Plague Models

Senior Project

Luke Mattfeld

Eastern Washington University

Fall, 2020

Outline

- 1 Background
- 2 Preliminary Models
- 3 Method: MCMC
- 4 Comparison
- 5 Future Work

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.
 - Bubonic plague



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.
 - Bubonic plague
 - Pneumonic plague



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.
 - Bubonic plague
 - Pneumonic plague
 - Septicemic plague



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

Which Plague?

- Names: The Black Death, Bubonic Plague, etc.
 - Bubonic plague
 - Pneumonic plague
 - Septicemic plague
- Bacteria behind it all: *Yersinia pestis*



Figure: "The Triumph of Death" - Pieter Bruegel the Elder - 1562

The Plague

How it Spread

The Plague

How it Spread

- Aspirated

The Plague

How it Spread

- Aspirated → Pneumonic model

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)
- New RFT Model

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)
- New RFT Model → Lynch-Oster RFT model

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)
- New RFT Model → Lynch-Oster RFT model

Goal

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)
- New RFT Model → Lynch-Oster RFT model

Goal

- Use data on plague spread to compare proposed models

The Plague

How it Spread

- Aspirated → Pneumonic model
- Rats to Fleas to Humans → Rat-Flea transmission (RFT) model
- Other → Human-Ectoparasite model (Dean et al.)
- New RFT Model → Lynch-Oster RFT model

Goal

- Use data on plague spread to compare proposed models
- Get indication of spread type per data

Outline

- 1 Background
- 2 Preliminary Models
- 3 Method: MCMC
- 4 Comparison
- 5 Future Work

Pneumonic Model

Humans - SID

$$\frac{dS_h}{dt} = -\beta_p \frac{S_h I_h}{N_h}$$

$$\frac{dI_h}{dt} = \beta_p \frac{S_h I_h}{N_h} - \gamma_p I_h$$

$$\frac{dD_h}{dt} = \gamma_p I_h$$



Pneumonic Model

Humans - SID

$$\frac{dS_h}{dt} = -\beta_p \frac{S_h I_h}{N_h}$$

$$\frac{dI_h}{dt} = \beta_p \frac{S_h I_h}{N_h} - \gamma_p I_h$$

$$\frac{dD_h}{dt} = \gamma_p I_h$$

- SID model
- S_h - Susceptible, I_h - Infected, D_h - Deaths, N_h - Total Population
- β_p - Transmission rate, γ^{-1} - Infectious period

Keeling-Gilligan Rat Model

Fleas

$$\frac{dH}{dt} = r_f H \left(1 - \frac{H}{K_f} \right)$$

$$\frac{dF}{dt} = (1 - g_r) \gamma_r I_r H - d_f F$$

- H - Number of fleas per rat
- F - Number of infected fleas not on rats

Keeling-Gilligan Rat Model

Fleas

$$\frac{dH}{dt} = r_f H \left(1 - \frac{H}{K_f} \right)$$

$$\frac{dF}{dt} = (1 - g_r) \gamma_r I_r H - d_f F$$

- H - Number of fleas per rat
- F - Number of infected fleas not on rats

Keeling-Gilligan RFT Model

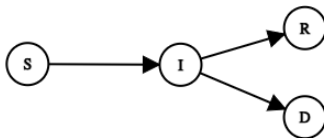
SIRD - Rats & Humans

$$\frac{dS_j}{dt} = -\beta_r \frac{S_j F}{N_j} [1 - e^{-aN_r}]$$

$$\frac{dI_j}{dt} = \beta_r \frac{S_j F}{N_j} [1 - e^{-aN_r}] - \gamma_j I_j$$

$$\frac{dR_j}{dt} = g_j \gamma_j I_j$$

$$\frac{dD_j}{dt} = (1 - g_j) \gamma_j I_j$$



Keeling-Gilligan RFT Model

SIRD - Rats & Humans

$$\frac{dS_j}{dt} = -\beta_r \frac{S_j F}{N_j} [1 - e^{-aN_r}]$$

$$\frac{dI_j}{dt} = \beta_r \frac{S_j F}{N_j} [1 - e^{-aN_r}] - \gamma_j I_j$$

$$\frac{dR_j}{dt} = g_j \gamma_j I_j$$

$$\frac{dD_j}{dt} = (1 - g_j) \gamma_j I_j$$

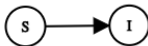
- SIRD model where j = Rats, Fleas
- S_j - Susceptible, I_j - Infected, R_j - Recovered, D_j - Dead, N_j - Total Population

Human-Ectoparasite Model

Parasites - SI

$$\frac{dS_L}{dt} = r_L S_L \left(1 - \frac{N_L}{K_L} \right) - \left[(\beta_{low} I_{low} + \beta_{high} I_{high}) \frac{S_L}{N_h} \right]$$

$$\frac{dI_L}{dt} = \left[(\beta_{low} I_{low} + \beta_{high} I_{high}) \frac{S_L}{N_h} \right] - \gamma_L I_L$$



Human-Ectoparasite Model

Parasites - SI

$$\frac{dS_L}{dt} = r_L S_L \left(1 - \frac{N_L}{K_L} \right) - \left[(\beta_{low} I_{low} + \beta_{high} I_{high}) \frac{S_L}{N_h} \right]$$

$$\frac{dI_L}{dt} = \left[(\beta_{low} I_{low} + \beta_{high} I_{high}) \frac{S_L}{N_h} \right] - \gamma_L I_L$$

- SI Model
- S_L - Susceptible, I_L - Infected
- γ_L^{-1} - Avg. infectious period, r_L - Intrinsic growth rate, K_L - Lice carrying capacity

Human-Ectoparasite Model

Humans - SIIRD

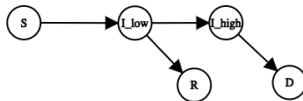
$$\frac{dS_h}{dt} = -\beta_L \frac{S_h I_L}{N_h}$$

$$\frac{dI_{low}}{dt} = \beta_L \frac{S_h I_L}{N_h} - \sigma_b I_{low}$$

$$\frac{dI_{high}}{dt} = (1 - g_h) \sigma_b I_{low} - \gamma_b I_{high}$$

$$\frac{dR_h}{dt} = g_h \sigma_b I_{low}$$

$$\frac{dD_h}{dt} = \gamma_b I_{high}$$



Human-Ectoparasite Model

Humans - SIIRD

$$\frac{dS_h}{dt} = -\beta_L \frac{S_h I_L}{N_h}$$

$$\frac{dI_{low}}{dt} = \beta_L \frac{S_h I_L}{N_h} - \sigma_b I_{low}$$

$$\frac{dI_{high}}{dt} = (1 - g_h) \sigma_b I_{low} - \gamma_b I_{high}$$

$$\frac{dR_h}{dt} = g_h \sigma_b I_{low}$$

$$\frac{dD_h}{dt} = \gamma_b I_{high}$$

- $S I_L I_h R D$ Model
- S_h - Susceptible, I_{low} - Infected (low level), I_{high} - Infected (high level), R_h - Recovered, D_h - Dead

Lynch-Oster RFT Model

Rats & Fleas - Logistic

$$\frac{dR_T}{dt} = \left(\frac{\beta_R}{K_R}\right)R_T(K_R - R_T) - \delta R_c$$

$$\frac{dR_c}{dt} = \alpha \frac{F_c}{F_T}(R_T - R_c) - \frac{\beta_R}{K_R}(R_T)(R_c) - \delta R_c - \gamma R_c$$

$$\frac{dF_T}{dt} = \left(\frac{\beta_F}{K_F}\right)F_T(K_F - F_T) - \rho F_T$$

$$\frac{dF_c}{dt} = \lambda \frac{R_c}{R_T}(F_T - F_c) - \rho F_c$$

- Logistic Model

Lynch-Oster RFT Model

Rats & Fleas - Logistic

$$\frac{dR_T}{dt} = \left(\frac{\beta_R}{K_R}\right)R_T(K_R - R_T) - \delta R_c$$

$$\frac{dR_c}{dt} = \alpha \frac{F_c}{F_T}(R_T - R_c) - \frac{\beta_R}{K_R}(R_T)(R_c) - \delta R_c - \gamma R_c$$

$$\frac{dF_T}{dt} = \left(\frac{\beta_F}{K_F}\right)F_T(K_F - F_T) - \rho F_T$$

$$\frac{dF_c}{dt} = \lambda \frac{R_c}{R_T}(F_T - F_c) - \rho F_c$$

- Logistic Model
- T - total, c - Infected
- β - Intrinsic birth rate, μ - Intrinsic death rate, γ - Rat recovery rate, $\{\rho, \delta\}$ - Plague death rate, $\{\lambda, \alpha\}$ - Plague infectivity, K - Carrying capacity

Lynch-Oster RFT Model

Rats & Fleas - Logistic

$$\frac{dR_T}{dt} = \left(\frac{\beta_R}{K_R}\right)R_T(K_R - R_T) - \delta R_c$$

$$\frac{dR_c}{dt} = \alpha \frac{F_c}{F_T}(R_T - R_c) - \frac{\beta_R}{K_R}(R_T)(R_c) - \delta R_c - \gamma R_c$$

$$\frac{dF_T}{dt} = \left(\frac{\beta_F}{K_F}\right)F_T(K_F - F_T) - \rho F_T$$

$$\frac{dF_c}{dt} = \lambda \frac{R_c}{R_T}(F_T - F_c) - \rho F_c$$

- Logistic Model
- T - total, c - Infected
- β - Intrinsic birth rate, μ - Intrinsic death rate, γ - Rat recovery rate, $\{\rho, \delta\}$ - Plague death rate, $\{\lambda, \alpha\}$ - Plague infectivity, K - Carrying capacity

Lynch-Oster Rat Model

Humans - SEIR

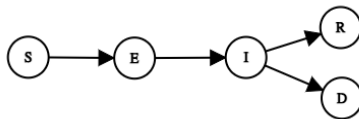
$$\frac{dS}{dt} = \beta(S + R_b) - \sigma S \frac{F_c}{F_T} - \mu S$$

$$\frac{dE}{dt} = \sigma S \frac{F_c}{F_T} - \nu E - \mu E$$

$$\frac{dI}{dt} = \nu E - \phi I - rI$$

$$\frac{dR_b}{dt} = rI - \mu R_b$$

$$\frac{dD}{dt} = \phi I - \mu N_h$$



Lynch-Oster Rat Model

Humans - SEIR

$$\frac{dS}{dt} = \beta(S + R_b) - \sigma S \frac{F_c}{F_T} - \mu S$$

$$\frac{dE}{dt} = \sigma S \frac{F_c}{F_T} - \nu E - \mu E$$

$$\frac{dI}{dt} = \nu E - \phi I - rI$$

$$\frac{dR_b}{dt} = rI - \mu R_b$$

$$\frac{dD}{dt} = \phi I - \mu N_h$$

- SEIR model
- S - Susceptible, E - Infected, I - Infected, R_b - Recovered, D - Deaths, N_h - Total Population
- β - Human birth rate, σ - chance of being infected by flea, μ - Intrinsic death rate, ν^{-1} - Incubation period, r^{-1} - Recovery rate

Outline

- 1 Background
- 2 Preliminary Models
- 3 Method: MCMC
- 4 Comparison
- 5 Future Work

Method

How to Compare

Method

How to Compare

- Given data and a model, why not just run directly?

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters
 - Lack of data

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters
 - Lack of data
 - No way to measure

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters
 - Lack of data
 - No way to measure
 - Nontrivial to compute

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters
 - Lack of data
 - No way to measure
 - Nontrivial to compute
 - Changes from case to case

Method

How to Compare

- Given data and a model, why not just run directly?
- Problem: Unknown Parameters
 - Lack of data
 - No way to measure
 - Nontrivial to compute
 - Changes from case to case
- Solution: Markov-Chain Monte-Carlo

Method

Monte Carlo Method

Method

Monte Carlo Method

- Have: Unknown distribution from behavior

Method

Monte Carlo Method

- Have: Unknown distribution from behavior
- Want: Distribution information

Method

Monte Carlo Method

- Have: Unknown distribution from behavior
- Want: Distribution information
 - 1. Simulate the underlying behavior

Method

Monte Carlo Method

- Have: Unknown distribution from behavior
- Want: Distribution information
 - 1. Simulate the underlying behavior
 - 2. Run lots of simulations

Method

Monte Carlo Method

- Have: Unknown distribution from behavior
- Want: Distribution information
 - 1. Simulate the underlying behavior
 - 2. Run lots of simulations
 - 3. Examine results as number of iterations $N \rightarrow$ Really Big

Method

Monte Carlo Method

- Have: Unknown distribution from behavior
- Want: Distribution information
 - 1. Simulate the underlying behavior
 - 2. Run lots of simulations
 - 3. Examine results as number of iterations $N \rightarrow$ Really Big
- Get: Pretty good distribution estimation

Method

Markov Chains

Method

Markov Chains

- Series (chain) of computed values

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state
- Many uses

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state
- Many uses
 - Model a state machine

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state
- Many uses
 - Model a state machine
 - Train into predictive algorithms

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state
- Many uses
 - Model a state machine
 - Train into predictive algorithms
 - Explore parameter distribution space

Method

Markov Chains

- Series (chain) of computed values
- Dependent on the previous state
- Many uses
 - Model a state machine
 - Train into predictive algorithms
 - Explore parameter distribution space

Method

MCMC

Method

MCMC

- Monte Carlo simulation generated using Markov Chains

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model
- Want to find: $P(\vec{\alpha}|\mathcal{D}, \mathcal{M})$

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model
- Make use of Bayes Formula:

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) = \frac{P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})}{P(\mathcal{D}|\mathcal{M})}$$

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model
- Make use of Bayes Formula:

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) = \frac{P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})}{P(\mathcal{D}|\mathcal{M})}$$

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model
- Make use of Bayes Formula:

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) = \frac{P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})}{P(\mathcal{D}|\mathcal{M})}$$

- Posterior - $P(\vec{\alpha}|\mathcal{D}, \mathcal{M})$
- Likelihood - $P(\mathcal{D}|\vec{\alpha}, \mathcal{M})$
- Prior - $P(\vec{\alpha}|\mathcal{M})$

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) \propto P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})$$

Method

MCMC

- Monte Carlo simulation generated using Markov Chains
- Bayesian Statistics
- Given:
 - $\vec{\alpha}$ - vector of unknown parameters
 - \mathcal{D} - data
 - \mathcal{M} - model

- Make use of Bayes Formula:

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) = \frac{P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})}{P(\mathcal{D}|\mathcal{M})}$$

- Posterior - $P(\vec{\alpha}|\mathcal{D}, \mathcal{M})$
- Likelihood - $P(\mathcal{D}|\vec{\alpha}, \mathcal{M})$
- Prior - $P(\vec{\alpha}|\mathcal{M})$

$$P(\vec{\alpha}|\mathcal{D}, \mathcal{M}) \propto P(\mathcal{D}|\vec{\alpha}, \mathcal{M})P(\vec{\alpha}|\mathcal{M})$$

Method

MCMC Process

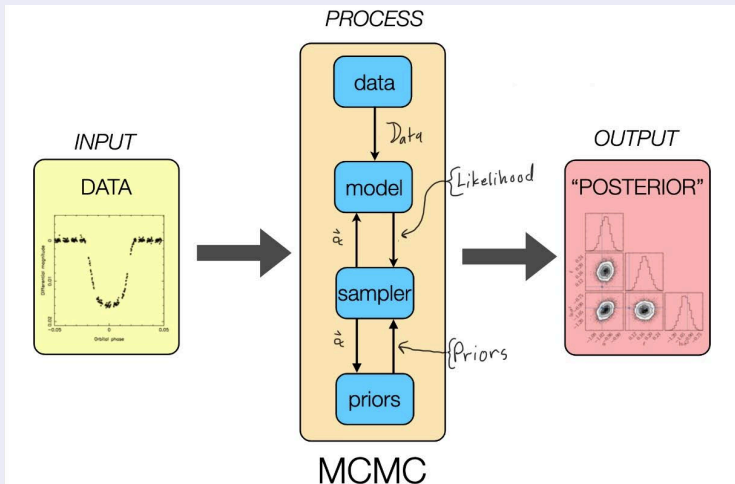
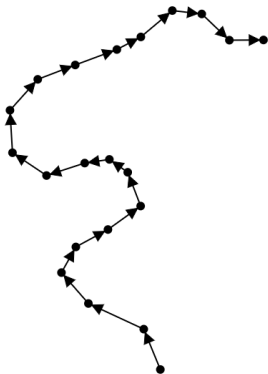


Figure: David Kipping - Sagan 2016 Presentation on MCMC

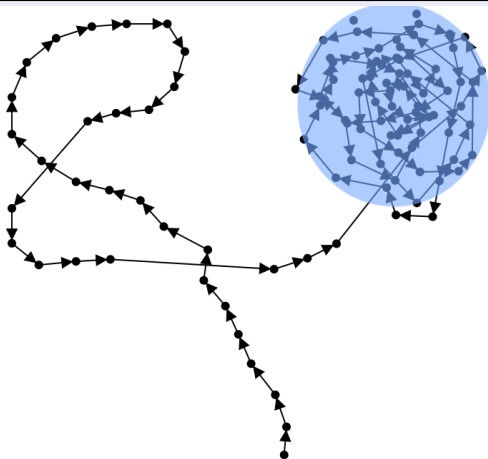
Method

MCMC - Metropolis



Method

Markov Chains - Metropolis

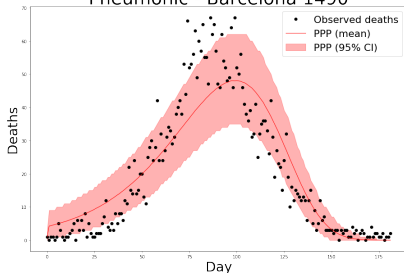


Outline

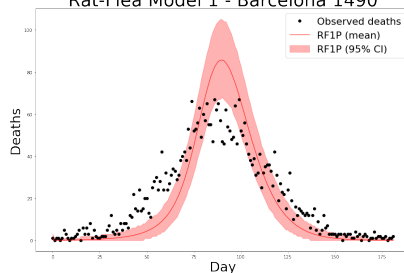
- 1 Background
- 2 Preliminary Models
- 3 Method: MCMC
- 4 Comparison
- 5 Future Work

Barcelona - 1490

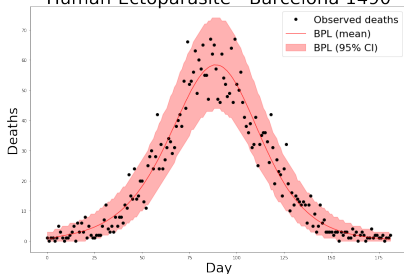
Pneumonic - Barcelona 1490



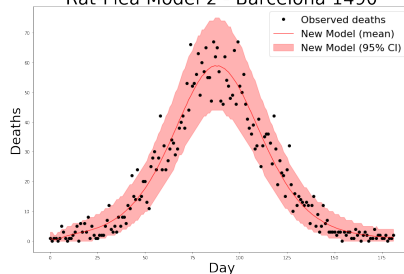
Rat-Flea Model 1 - Barcelona 1490



Human-Ectoparasite - Barcelona 1490

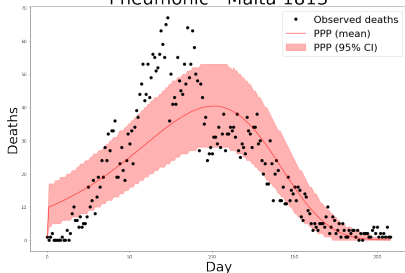


Rat-Flea Model 2 - Barcelona 1490

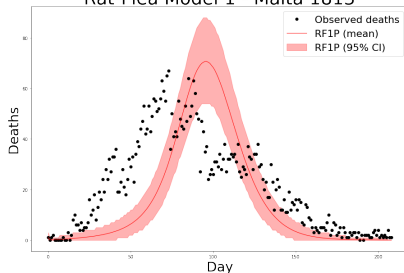


Malta - 1813

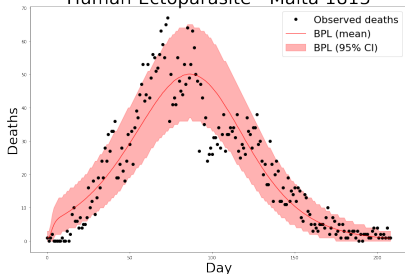
Pneumonic - Malta 1813



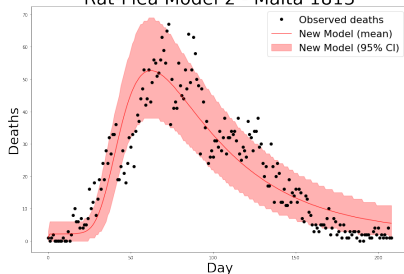
Rat-Flea Model 1 - Malta 1813



Human-Ectoparasite - Malta 1813

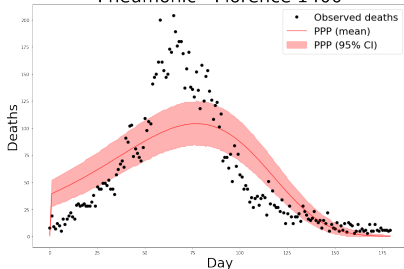


Rat-Flea Model 2 - Malta 1813

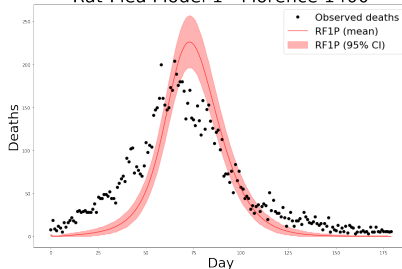


Florence - 1400

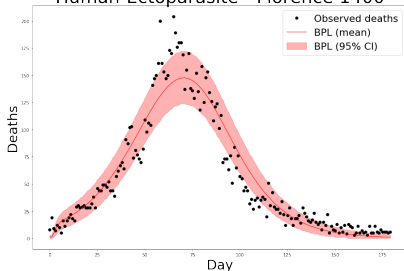
Pneumonic - Florence 1400



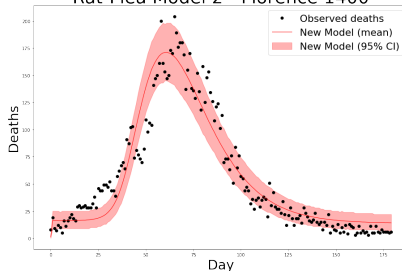
Rat-Flea Model 1 - Florence 1400



Human-Ectoparasite - Florence 1400



Rat-Flea Model 2 - Florence 1400



Metrics

BIC

Data set	Model	BIC
Barcelona	Human-Ecto	1945
	Rat-flea 2	2002
	Pneumonic	2411
	Rat-flea 1	3392
Malta	Human-Ecto	1945
	Rat-flea 2	2491
	Pneumonic	3806
	Rat-flea 1	8274
Florence	Rat-flea 2	2375
	Human-Ecto	6105
	Pneumonic	4660
	Rat-flea 1	2

Metrics

RMSE

Data set	Model	RMSE
Barcelona	Rat-flea 2	4.8
	Human-Ecto	4.9
	Pneumonic	8.1
	Rat-flea 1	10.6
Malta	Human-Ecto	7.4
	Rat-flea 2	7.8
	Pneumonic	10.0
	Rat-flea 1	17.6
Florence	Human-Ecto	15.6
	Rat-flea 2	16.9
	Pneumonic	31.3
	Rat-flea 1	32.7

Metrics

Conclusion

- Neither model outperforms significantly

Metrics

Conclusion

- Neither model outperforms significantly
- Longer testing, more data, better MCMC alg.

Metrics

Conclusion

- Neither model outperforms significantly
- Longer testing, more data, better MCMC alg.
- A RFT Model is viable

Outline

- 1 Background
- 2 Preliminary Models
- 3 Method: MCMC
- 4 Comparison
- 5 Future Work

Future Work

Ideas

Future Work

Ideas

- Update libraries:

Future Work

Ideas

- Update libraries:
 - Pymc3

Future Work

Ideas

- Update libraries:
 - Pymc3
 - NUTS algorithm

Future Work

Ideas

- Update libraries:
 - Pymc3
 - NUTS algorithm
- Create a framework:
 - Generalize comparison process

Future Work

Ideas

- Update libraries:
 - Pymc3
 - NUTS algorithm
- Create a framework:
 - Generalize comparison process
 - Use on other historical data
 - Use on new outbreaks (COVID)

Q & A

Questions?