Coronavirus SARS-CoV-2 / Covid-19

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2020-04-01

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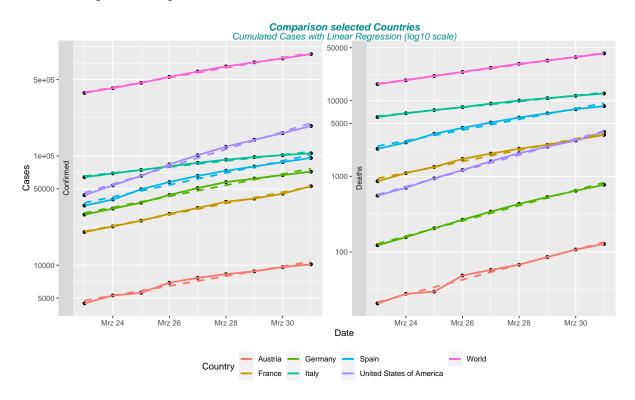
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4 Comparison Exponential Growth

4.1 Column

4.1.1 Comparison Exponential Growth of selected Countries



4.1.2 Estimation speed of spread of the Coronavirus with Linear Regression

Exponential Growth and Doubling Time T

Exponential growth over time can be fitted by linear regression if the logarithms of the case numbers is taken. Generally, exponential growth corresponds to linearly growth over time for the log (to any base) data.

The semi-logorithmic plot with base-10 log scale for the Y axis shows functions following an exponential law $y(t) = y_0 * a^{t/\tau}$ as straight lines. The time constant τ describes the time required for y to increase by one factor of a.

If e.g. the confirmed or death cases are growing in t-days by a factor of 10 the doubling time $T = \tau$ can be calculated with a = 2 by

$$T[days] = \frac{t[days]*log_{10}(2)}{log_{10}(y(t)) - log_{10}(y_0)}$$

with

$$log_{10}(y(t)) - log_{10}(y_0) == log_{10}(y(t))/y_0) = log_{10}(10 * y_0/y_0) = 1$$

and doubling time

$$T[days] = t[days] * log_{10}(2) \approx t[days] * 0.30.$$

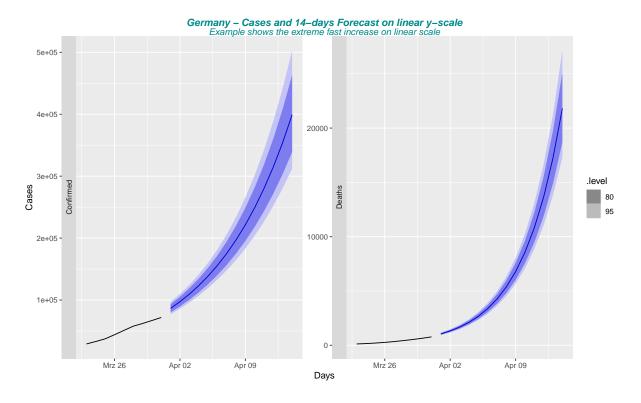
For Spain, Italy, Germany we have had a doubling time up to $T \approx 9 - 12 days * 0.3 \approx 2.7 - 4 days!!$.

The doubling time T and the Forecast is calculated for following selected countries: Austria, France, Germany, Italy, Spain, United States of America

4.2 Column

4.2.1 Germany - Example plot with ~linear slope on a log10 scale

4.2.2 Germany - Trend with Forecast on a linear scale



4.2.3 Forecast Plot - next 14 days

The plot shows the extreme forecast increase in case of unchecked exponential growth. The dark shaded regions show 80% rsp. 95% prediction intervals. These prediction intervals are displaying the uncertainty in forecasts based on the linear regression over the past 9 days.

5 Doubling Time / Forecast ______

5.1 Column

Doubling Time and Forecast

The forecasted cases for the next 14 days are calculated 'only' from the linear regression of the logarithmic data and are not considering any effects of measures in place. In addition data inaccuracies are not taken into account, especially relevant for the confirmed cases.

Therefore the 14 days forecast is only an indication for the direction of an unchecked exponentiall growth.

Table 1: Forecast (FC) with linear regression: Doubling Time (days), Forecasted cases tomorrow and Forecasted cases in 14 days

Country	${\bf Case_Type}$	$T_{doubling}$	$last_day$	FC_{next_day}	FC_14days
Austria	Confirmed	6.7	10'180	11'982	45'629
France	Confirmed	5.8	52'827	59'146	276'454
Germany	Confirmed	5.9	71'808	86'396	396'298
Italy	Confirmed	10.8	105'792	116'705	269'038
Spain	Confirmed	5.5	95'923	116'213	601'664
United States of America	Confirmed	3.8	188'172	240'480	2'622'639
World	Confirmed	6.7	857'487	975'302	3'768'654
Austria	Deaths	3.0	128	170	3'319
France	Deaths	4.0	3'532	4'420	41'456
Germany	Deaths	3.0	775	1'047	21'670
Italy	Deaths	7.7	12'428	13'986	44'833
Spain	Deaths	4.2	8'464	10'901	90'869
United States of America	Deaths	2.9	3'873	5'062	117'586
World	Deaths	5.9	42'107	48'076	221'001

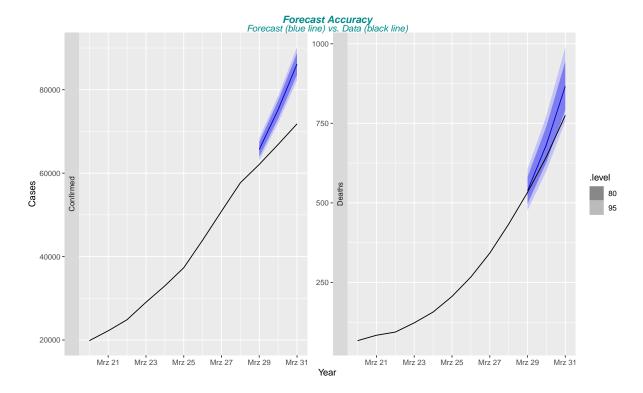
5.2 Column

5.2.1 Check of Forecast Accuracy

The forecast accuracy is checked by using the forecast method for the nine days before the past three days (training data). Subsequent forecasting of the past three days enables comparison with the real data of these days (test data).

The comparison is also an early indicator if the $exponential\ growth$ is declining. However, possible changes in underreporting (in particular the proportion confirmed / actually infected) requires careful interpretation.

5.2.2 Germany - Forecast Accuracy for past three days



6 Forecast

6.1 Column

6.1.1 Forecasting with lagged Predictors

The number of confirmed cases can be used as a time delayed predictor of the number of deaths. This will allow comclusions on the time period confirmed to death. More important the country specific case fatality rate (CFR, proportion of deaths from confirmed cases) indicates the country specific testing.

Overall a rough conclusion on the country specific proportion of infected to confirmed cases is feasible if the infection fatality rate (IFR, confiremd cases plus all asymptomatic and undiagnosed infections) is assumed to be country independent and the IFR is known (assumption by RKI $\sim 0.56\%$, bottom of existing estimates, see https://www.rki.de/DE/Content/InfAZ/N/Neuartiges_Coronavirus/Modellierung_Deutschland.pdf?_blob=publicationFile).

In the model paper RKI assumes for the

- Incubation period ~ 5-6 days Day of infection day until symptoms are upcoming)
- Hospitalisation +4 days Admission to the hospital (if needed) after Incubation Period)
- \bullet Average period to death + 11 if the patient dies, it takes an average of 11 days after admission to the hospital

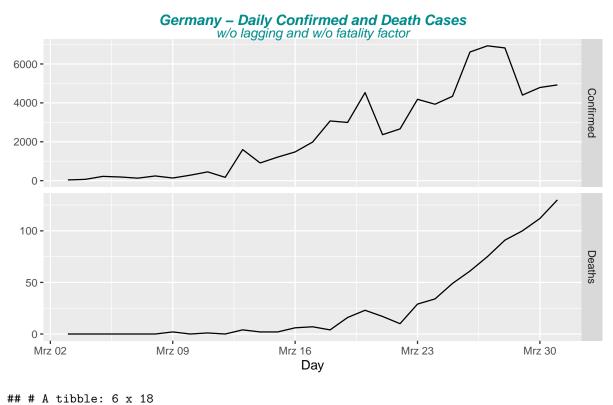
Depending on the country-specific test frequency (late or early tests), the

*lag_days - time from receipt of the confirmed test result to death, Confirmed to Death, is about 11-13 days.

Note: these methods are also used for example for advertising campaigns. The campaign impact on sales will be some time beyond the end of the campaign, and sales in one month will depend on the advertising expenditure in each of the past few months (see https://otexts.com/fpp3/lagged-predictors.html).

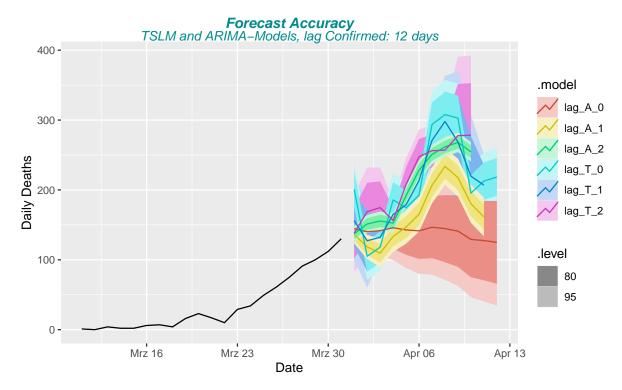
6.2 Column

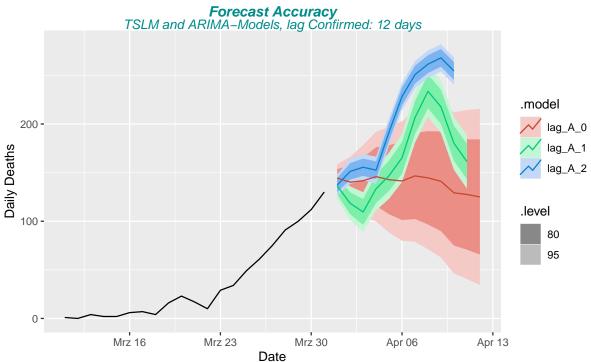
6.2.1 Forecasting Daily Deaths with lagged Daily Confirmed Cases



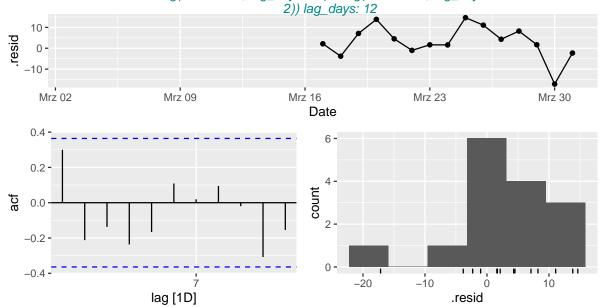
```
Country .model sigma2 log_lik
                                      AIC
                                           AICc
                                                   BIC ar_roots ma_roots r_squared
                      <dbl>
                              <dbl> <dbl>
                                           <dbl> <dbl> <t>>
                                                                 <list>
                                                                               <dbl>
     <chr>
             <chr>>
                      102.
                              -52.9
                                     75.2
                                            85.7
                                                  79.5 <NULL>
                                                                 <NULL>
                                                                                  NA
## 1 Germany lag_T~
                                     87.5
                                                                 <NULL>
## 2 Germany lag_T~
                      177.
                              -62.4
                                           91.1
                                                  90.6 <NULL>
                                                                                 NA
## 3 Germany lag_T~
                      246.
                              -70.4
                                     96.6
                                           97.4
                                                  98.3 <NULL>
                                                                 <NULL>
                                                                                  NA
                                                 125.
## 4 Germany lag_A~
                       31.7
                              -50.7 115.
                                           121.
                                                       <cpl [1~ <cpl [0~
                                                                                  NA
                       43.7
                                                                                  NA
## 5 Germany lag_A~
                              -57.3 125.
                                           127.
                                                 131.
                                                       <cpl [1~ <cpl [0~
## 6 Germany lag_A~
                       51.4
                              -63.7 135.
                                           137.
                                                 141.
                                                       <cpl [2~ <cpl [0~
                                                                                 NA
    ... with 8 more variables: adj_r_squared <dbl>, statistic <dbl>,
       p_value <dbl>, df <int>, CV <dbl>, deviance <dbl>, df.residual <int>,
       rank <int>
## #
## # A tibble: 22 x 7
##
      Country .model
                       term
                                                estimate std.error statistic
                                                                               p.value
##
      <chr>
              <chr>
                                                   <dbl>
                                                              <dbl>
                                                                        <dbl>
                                                                                  <dbl>
                       <chr>>
                                                           0.218
                                                 1.55
                                                                        7.13
##
    1 Germany lag_A_0 ar1
                                                                              5.11e- 6
    2 Germany lag_A_0 ar2
                                                -0.563
                                                           0.220
                                                                       -2.56
                                                                              2.27e- 2
    3 Germany lag_A_0 lag(Confirmed, lag_day~
                                                 0.00361
                                                           0.00363
                                                                        0.995 3.37e- 1
    4 Germany lag_T_0 lag(Confirmed, lag_day~
                                                                              4.91e-11
##
                                                 0.0444
                                                           0.00287
                                                                       15.4
##
    5 Germany lag_A_1 ar1
                                                 0.895
                                                           0.175
                                                                        5.12
                                                                              2.52e- 4
##
    6 Germany lag_A_1 lag(Confirmed, lag_day~
                                                 0.00695
                                                           0.00449
                                                                        1.55
                                                                              1.48e- 1
                                                 0.0158
                                                           0.00556
                                                                        2.83
                                                                              1.51e- 2
    7 Germany lag_A_1 lag(Confirmed, lag_day~
                                                           0.00513
                                                                        2.04
   8 Germany lag_A_1 lag(Confirmed, lag_day~
                                                 0.0104
                                                                              6.45e- 2
   9 Germany lag_T_1 lag(Confirmed, lag_day~
                                                 0.0124
                                                           0.00822
                                                                        1.51
                                                                              1.55e- 1
## 10 Germany lag_T_1 lag(Confirmed, lag_day~
                                                            0.00784
                                                                        2.77
                                                                              1.59e- 2
```

```
## # ... with 12 more rows
## # A tibble: 22 x 7
                                           estimate std.error statistic p.value
##
     Country .model term
##
     <chr> <chr> <chr>
                                              <dbl> <dbl> <dbl> <dbl> <
## 1 Germany lag_A_0 ar1
                                            1.55
                                                    0.218
                                                                7.13 5.11e- 6
                                                                -2.56 2.27e- 2
## 2 Germany lag_A_0 ar2
                                           -0.563
                                                     0.220
## 3 Germany lag_A_0 lag(Confirmed, lag_day~ 0.00361 0.00363
                                                                0.995 3.37e- 1
## 4 Germany lag_T_0 lag(Confirmed, lag_day~ 0.0444
                                                     0.00287
                                                               15.4 4.91e-11
## 5 Germany lag_A_1 ar1
                                            0.895
                                                     0.175
                                                                5.12 2.52e- 4
## 6 Germany lag_A_1 lag(Confirmed, lag_day~ 0.00695 0.00449
                                                                1.55 1.48e- 1
## 7 Germany lag A 1 lag(Confirmed, lag day~ 0.0158 0.00556
                                                                2.83 1.51e- 2
## 8 Germany lag_A_1 lag(Confirmed, lag_day~ 0.0104
                                                     0.00513
                                                                2.04 6.45e- 2
## 9 Germany lag_T_1 lag(Confirmed, lag_day~ 0.0124
                                                     0.00822
                                                               1.51 1.55e- 1
## 10 Germany lag_T_1 lag(Confirmed, lag_day~ 0.0217
                                                     0.00784
                                                                2.77 1.59e- 2
## # ... with 12 more rows
## # A tibble: 6 x 10
## Country .model .type
                              ME RMSE
                                        MAE
                                                MPE MAPE MASE
                                                                  ACF1
    <chr> <chr> <chr>
                            <dbl> <dbl> <dbl>
                                             <dbl> <dbl> <dbl>
                                                                  <dbl>
## 1 Germany lag_A_2 Training 1.96 6.97 5.88 -0.0215 25.8 0.182 0.0468
## 2 Germany lag_T_2 Training 3.10 8.23 6.34 7.60
                                                     24.0 0.196 0.300
## 3 Germany lag_A_1 Training 2.70 8.26 6.46 0.682
                                                    29.2 0.200 0.0714
## 4 Germany lag_A_0 Training 4.00 8.86 6.63 4.84
                                                     29.3 0.205 -0.198
## 5 Germany lag_T_1 Training 4.81 12.0 9.62 11.2
                                                     31.2 0.297 0.410
## 6 Germany lag_T_0 Training 5.47 15.2 12.4 13.0
                                                     41.4 0.382 -0.0320
## Null Hypothesis of independence/white noise for residuals - for p < 0.05: reject H_0
## # A tibble: 6 x 4
## Country .model lb_stat lb_pvalue
## <chr> <chr>
                    <dbl>
                              <dbl>
## 1 Germany lag_T_0
                     5.84
                               0.828
## 2 Germany lag_A_0
                     7.67
                              0.661
                              0.404
## 3 Germany lag_T_2
                   10.4
## 4 Germany lag_T_1 11.1
                              0.348
## 5 Germany lag_A_2 11.6
                              0.312
## 6 Germany lag_A_1 13.2
                              0.213
```

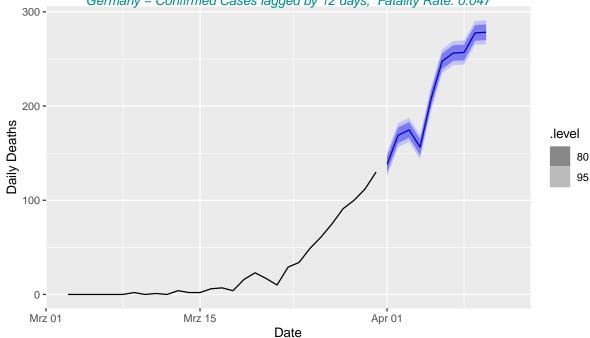




Germany – Forecast Residuals w/ ACF Correlogram and Histogram
Model: ARIMA(Deaths ~ 0 + pdq(p = 0, d = 0) + lag(Confirmed, lag_days 2) + lag(Confirmed, lag_days - 1) + lag(Confirmed, lag_days) +
lag(Confirmed, lag_days + 1) + lag(Confirmed, lag_days +
2)) lag_days: 12







References 7

7.0.2 Data Source

Data Source

Data files are provided by Johns Hopkins University on GitHub

 $https://github.com/CSSEGIS and Data/COVID-19/tree/master/csse_covid_19_data/csse_covid_19_time_series$

• Data files:

```
time\_series\_covid19\_confirmed\_global.csv,\\time\_series\_covid19\_deaths\_global.time\_series\_covid19\_recovered\_global.csv
```

Note: as of 2020-03-27 recovered cases are provided again

The data are visualized on their excellent Dashboard

Johns Hopkins University Dashboard

https://coronavirus.jhu.edu/map.html

7.0.3 Links

Further links

WHO Dashboard

https://experience.arcgis.com/experience/685d0ace521648f8a5beeeee1b9125cd

Robert Koch Institut, Germany

 $https://www.rki.de/DE/Content/InfAZ/N/Neuartiges_Coronavirus/Fallzahlen.html?nn=13490888$

Wikipedia - Exponential Growth

https://en.wikipedia.org/wiki/Exponential growth

Code Source

Code is based on ideas from https://rpubs.com/TimoBoll/583802