Validating nowcast routine

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Introduction

This script uses our stochastic simulator to try and validate the nowcasting scheme.

Nowcasting is implemented here.

This code implements the stochastic simulation model.

```
onestep <- function (x, params) { #function to calculate one step of stochastic SIR
  S < -x[2]
                                         #local variable for susceptibles
  E1 <- x[3]
                                         #exposed classes
  E2 <- x[4]
  E3 <- x[5]
  E4 <- x[6]
  E5 \leftarrow x[7]
  E6 <- x[8]
  I1 <- x[9]
                                         #detected infectious classes
  I2 <- x[10]
  I3 \leftarrow x[11]
  I4 <- x[12]
  Iu1 <- x[13]
                                            #undetected infectious classes
  Iu2 <- x[14]
  Iu3 <- x[15]
  Iu4 <- x[16]
  I.detected <-I1+I2+I3+I4
  I.undetected <- Iu1+Iu2+Iu3+Iu4</pre>
  I <- I1+I2+I3+I4+Iu1+Iu2+Iu3+Iu4
                                         #total infectious
  H \leftarrow x[17]
                                         #local variable for hospitalized
  Ru <- x[18]
                                         #local variable for undetected recovereds
  C <- x[19]
                # local variable for notifications
```

```
N <- S+E1+E2+E3+E4+E5+E6+I1+I2+I3+I4+Iu1+Iu2+Iu3+Iu4+H+Ru
                                       # total size of population
t <- x[20]
                    #qet current time
with(
                     #use with to simplify code
   as.list(params),
    gammai <- 4*gamma(z=z, b=b, a0=a0, t=as.numeric(t)) # multiplier 4 for pseudo stages
    sigmai <- 6*sigma # multiplier 6 for pseudo stages
    etat <- eta(t,w)
              # case notification rate
    betat <- beta(t,w) # time dependent transmissibility, presymptomatic=1 causes this transmiss
    rates <- as.numeric(c(betat*I.detected/N+betat*c*I.undetected/N+presymptomatic*betat*c*E6/N,
          sigmai, sigmai, sigmai, sigmai, sigmai,
                                       # movements out of E
          gammai, gammai, gammai, gammai,
                                       # movements out of I (detected)
          b, b, b, b,
                                       # movements out of I (undetected)
          etat))
    states0 \leftarrow x[2:(length(x)-1)]
    # transition probabilities
    p <- matrix(0, nrow=length(rates),ncol=length(states0))</pre>
    p[8,] <- c(0, 0, 0, 0, 0, 0, 0, exp(-rates[8]*dt), 1-exp(-rates[8]*dt), 0, 0, 0, 0, 0, 0, 0, 0
    p[9,] <- c(0, 0, 0, 0, 0, 0, 0, exp(-rates[9]*dt), 1-exp(-rates[9]*dt), 0, 0, 0, 0, 0, 0,
    p[10,] <- c(0, 0, 0, 0, 0, 0, 0, 0, exp(-rates[10]*dt), 1-exp(-rates[10]*dt), 0, 0, 0, 0
    p[11,] <- c(0, 0, 0, 0, 0, 0, 0, 0, 0, exp(-rates[11]*dt), 0, 0, 0, 0, 1-exp(-rates[11]*dt)
    p[13,] <-c(0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, exp(-rates[13]*dt), 1-exp(-rates[13]*dt), 0,
    # update states
    states1 <- matrix(0, nrow=length(rates),ncol=length(states0))</pre>
    for(i in 1:length(rates)){
     states1[i,] <- t(rmultinom(1, states0[i], p[i,]))</pre>
```

```
states1 <- colSums(states1)</pre>
         states1[17] <- states1[17]+Ru #add formerly Recovered undetected cases
         states1[18] <- states1[18]+C #add formerly notified cases</pre>
         return(x <- c(dt, states1, tail(x,1)+dt))</pre>
       }
       )
}
model <- function (x, params, nstep) { #function to simulate stochastic SIR
  output <- array(dim=c(nstep+1,length(x)))</pre>
                                                     #set up array to store results
  colnames(output) <- c("time", "S",</pre>
                         "E1", "E2", "E3", "E4", "E5", "E6",
                         "I1", "I2", "I3", "I4", "Iu1", "Iu2", "Iu3", "Iu4",
                         "H", "Ru", "C", "cum.time") #name variables
  output[1,] <- x
                                              #first record of output is initial condition
  for (k in 1:nstep) {
                                              #iterate for nstep steps
    output[k+1,] <- x <- as.numeric(onestep(x,params))</pre>
  }
  output
                                              #return output
}
gamma \leftarrow function(z = 12, b=0.143, a0=1/1.5, t){
  # piecewise function
  # default parameters z = 12, b=1/7, a0=1/1.5
       z: time at start of intervention (notionally March 12)
       b: intercept (positive)
       a0: post intervention isolation ratae
       t: time in the model
  gamma <- ifelse(t<=z, gamma <- b, gamma <- a0)</pre>
  return(gamma)
eta <- function(t, w=12) ifelse(t<=w,1/3,1/3)
q \leftarrow function(t, w=12, q0=1, q1=1) ifelse(t \leftarrow w, q0, q1)
beta <- function(t, w=12, beta0=0.6584, beta.factor=2) ifelse(t<=w,beta0,beta0/beta.factor)
evaluate.model <- function(params=list(beta0=0.6584, sigma=1/6.4, z=12, b=0.143, a0=1/1.5, w=12, c=1, p
                                         init = list(S=10600000, E1=0, E2=0, E3=0, E4=0, E5=6, E6=0,
                                                     I1 = 1, I2= 0, I3=0, I4=0, Iu1=0, Iu2=0, Iu3=0, Iu4=
                                                     H=0, Ru=0, C=0),
                            nsims=2, nstep=NULL, start=as.Date("2020-03-01"),today=Sys.Date()){
  if(is.null(nstep)) nstep <- (as.numeric(today-start)+1+28)/params$dt #run simulation from start to cu
  xstart <- c(time=0, unlist(init), cum.time = 0) #initial conditions</pre>
```

```
data <- vector(mode='list',length=nsims) #initialize list to store the output
  for (k in 1:nsims) {
                                        #simulate nsims times
    data[[k]] <- as.data.frame(model(xstart,params,nstep))</pre>
    data[[k]]$cum.time <- cumsum(data[[k]]$time)</pre>
  }
 return(data)
plot.model <- function(data, log='y', title=''){</pre>
  # The function `plot.model` provides automated visualization of model simulations
  # process data
  nsims <- length(data)</pre>
  for(i in 1:nsims) data[[i]]$I <- data[[i]]$I1 + data[[i]]$I2 + data[[i]]$I3 +</pre>
      data[[i]]$I4
  for(i in 1:nsims) data[[i]]$Iu <- data[[i]]$Iu1 + data[[i]]$Iu2 + data[[i]]$Iu3 +</pre>
      data[[i]]$Iu4
  for(i in 1:nsims) data[[i]]$E <- data[[i]]$E1 + data[[i]]$E2 + data[[i]]$E3 +</pre>
      data[[i]]$E4 + data[[i]]$E5 + data[[i]]$E6
  max.time<-data[[1]]$cum.time[max(which(data[[1]]$I>0))] #maximum time in first simulation
  max.y<-max(data[[1]]$C) #find max total confirmed cases for plotting range
  # calculate means
  m1 <- m2 <- m3 <- m4 <- m5 <- matrix(nrow=length(data[[1]]$I), ncol=nsims)
  for(i in 1:nsims){
    m1[,i] <- data[[i]]$E</pre>
    m2[,i] <- data[[i]]$I+data[[i]]$Iu</pre>
   \# m3[,i] <- data[[i]]$Iu
    m4[,i] <- data[[i]]$H
    m5[,i] <- data[[i]]$C
  E.mean <- rowMeans(m1)</pre>
  I.mean <- rowMeans(m2)</pre>
 # Iu.mean <- rowMeans(m3)</pre>
  H.mean <- rowMeans(m4)</pre>
  C.mean <- rowMeans(m5)</pre>
  # colors
  E.col \leftarrow rgb(0,1,0,.25)
  I.col \leftarrow rgb(1,0,0,.25)
  Iu.col \leftarrow rgb(0.5, 0.5, 0, 0.25)
  H.col \leftarrow rgb(0,0,1,.25)
  C.col \leftarrow rgb(0,0,0,.25)
  E.mean.col \leftarrow rgb(0,1,0,1)
  I.mean.col \leftarrow rgb(1,0,0,1)
  Iu.mean.col \leftarrow rgb(0.5,0.5,0,1)
  H.mean.col \leftarrow rgb(0,0,1,1)
  C.mean.col \leftarrow rgb(0,0,0,1)
```

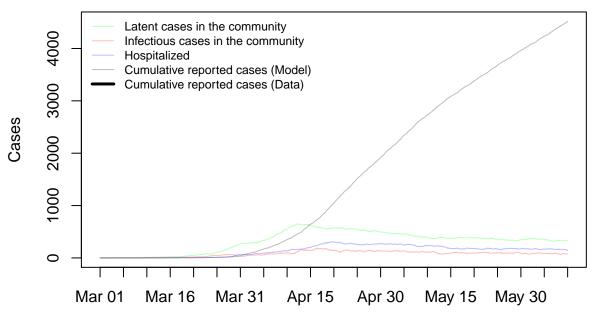
```
#set up plot
 plot(I~cum.time,data=data[[1]],xlab='',ylab='Cases',col=1,
      xlim=c(0,max.time),ylim=c(1,max.y), type='n', lty=1, log=log,
      axes=FALSE, main=title, cex.main=0.8) # set up plot
 # add data to plot
 #day <- georgia$date - start
 #lines(day, cumsum(georgia$cases), type='h', col='black', lwd=3, lend='butt' )
 # plot spaghetti
 lines(E~cum.time,data=data[[1]], col=E.col, lty=1)
 lines(I+Iu~cum.time,data=data[[1]], col=I.col, lty=1)
 # lines(Iu~cum.time,data=data[[1]], col=Iu.col, lty=1)
 lines(H~cum.time,data=data[[1]], col=H.col, lty=1)
 lines(C~cum.time,data=data[[1]], col=C.col, lty=1, lwd=1)
 axis(1, at=seq(0,max.time,5), labels=format(start+seq(0,max.time,5), format= '%b %d'))
 axis(2)
 box()
 if(nsims > 1){
 for (k in 2:min(100,nsims)) {
                                             #add multiple epidemics to plot
   lines(E~cum.time, data=data[[k]], col=E.col, type='l', lty=1)
   lines(I+Iu~cum.time, data=data[[k]], col=I.col, type='l', lty=1)
   lines(Iu~cum.time, data=data[[k]], col=Iu.col, type='l', lty=1)
   lines(H~cum.time, data=data[[k]], col=H.col, type='l', lty=1)
   lines(C~cum.time, data=data[[k]], col=C.col, type='l', lty=1, lwd=1)
 }
 # plot means
 lines(E.mean~cum.time, data=data[[k]], col=E.mean.col, lty=1)
 lines(I.mean~cum.time, data=data[[k]], col=I.mean.col, lty=1)
# lines(Iu.mean~cum.time, data=data[[k]], col=Iu.mean.col, lty=1)
 lines(H.mean~cum.time, data=data[[k]], col=H.mean.col, lty=1)
 lines(C.mean~cum.time, data=data[[k]], col=C.mean.col, lty=1)
  legend('topleft', lty=c(1,1,1,1,1,1), lwd=c(1,1,1,1,3,3), bty='n', cex=0.75,
         col=c(E.col, I.col, H.col, C.col, 'black'),
         legend=c('Latent cases in the community', 'Infectious cases in the community', 'Hospitalized',
                  'Cumulative reported cases (Model)', 'Cumulative reported cases (Data)'))
```

Now we simulate an epidemic. In this example, rapid case islation begins on day 28 and social distancing ("lockdown") begins in day 42. The epidemic is seeded with a single infectious individual. There is approximately 1 day of presymptomatic infection

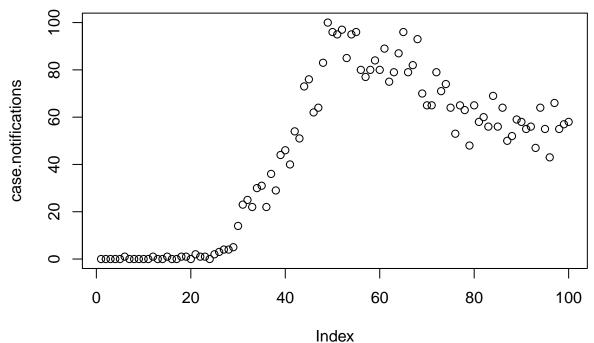
```
H=0, Ru=0, C=0),

nstep = (as.numeric(today-start)+1+84)/0.05,  # solve for 12 weeks from nsims=1, start=as.Date("2020-03-01"))

plot.model(out, log='', title=paste('Nowcast validation:', scenario))
```



```
out <- out[[1]]
report.times <- seq(1,(length(out$cum.time)), by=20)
case.notifications <- diff(out$C[report.times])
plot(case.notifications)</pre>
```

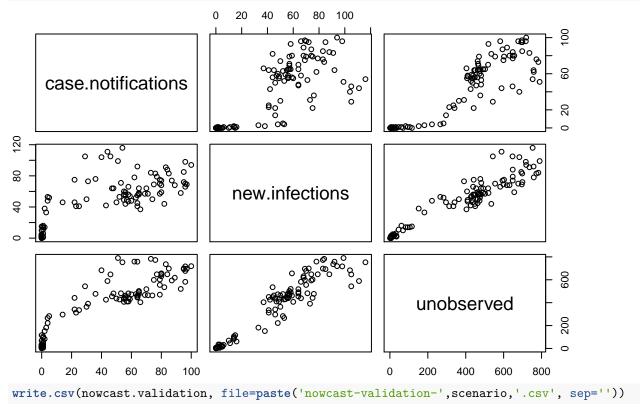


```
unobserved <- out$E1+out$E2+out$E3+out$E4+out$E5+out$E6+out$I1+out$I2+out$I3+out$I4+out$Iu1+out$Iu2+out unobserved <- unobserved[tail(report.times,-1)]

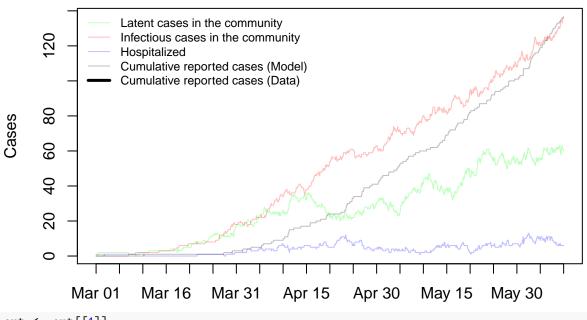
new.infections <- head(-1*aggregate(diff(out$S), by=list(tail(floor(out$cum.time),-1)), FUN=sum)$x,-1)

nowcast.validation <- data.frame(case.notifications, new.infections, unobserved)

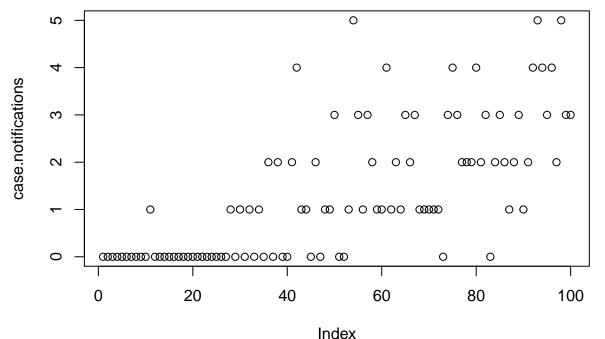
plot(nowcast.validation)
```

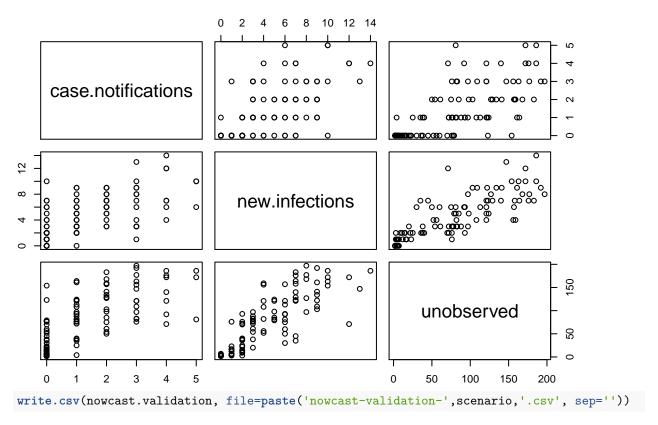


Here is a version with underreporting due to asymptomatic rate of 0.346. Note: this model assumes asymptomatic and presymptomatic persons transmit at the same rate as symptomatic persons.

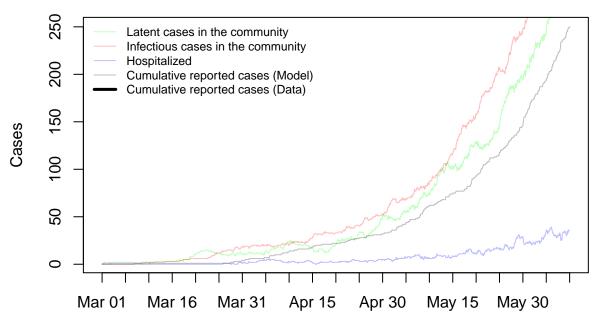


```
out <- out[[1]]
report.times <- seq(1,(length(out$cum.time)), by=20)
case.notifications <- diff(out$C[report.times])
plot(case.notifications)</pre>
```

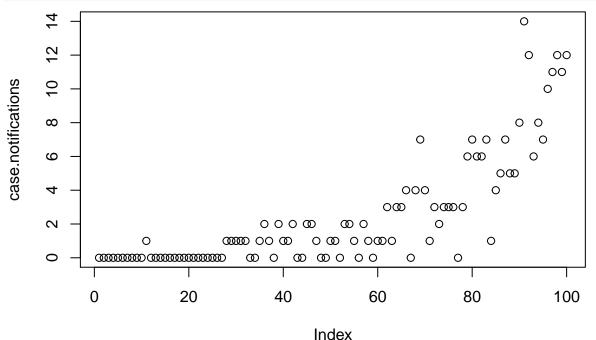


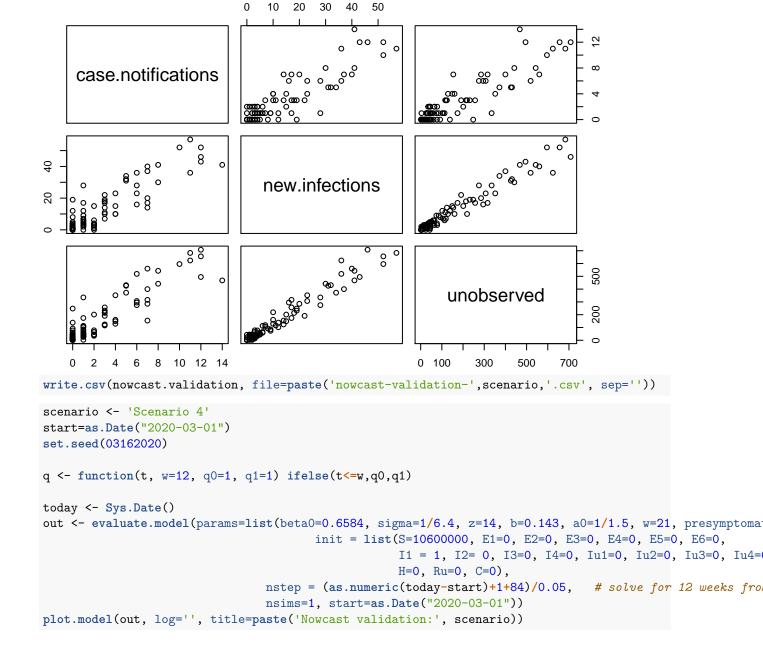


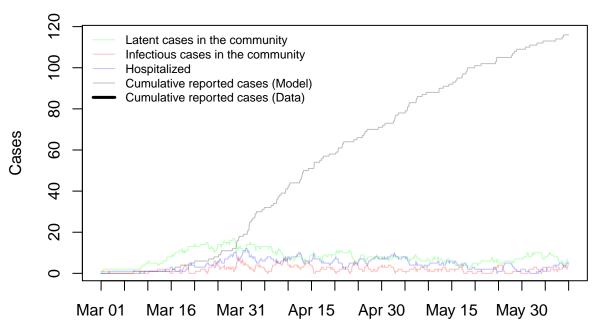
Here is another example with early intervention (day 21) and moderate asymptomatic transmission (35% of symptomatic).



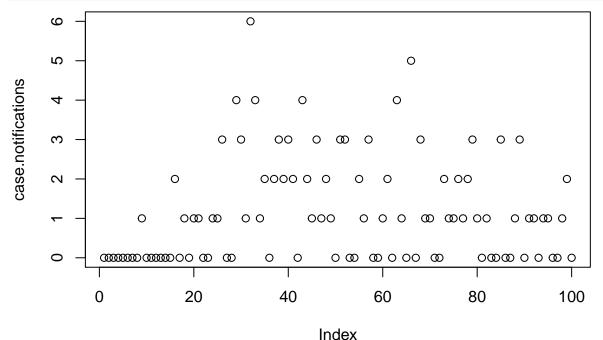
```
out <- out[[1]]
report.times <- seq(1,(length(out$cum.time)), by=20)
case.notifications <- diff(out$C[report.times])
plot(case.notifications)</pre>
```



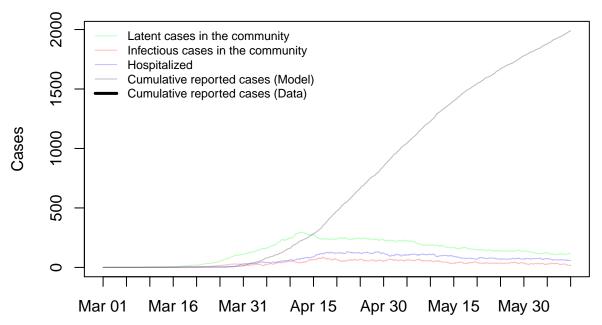




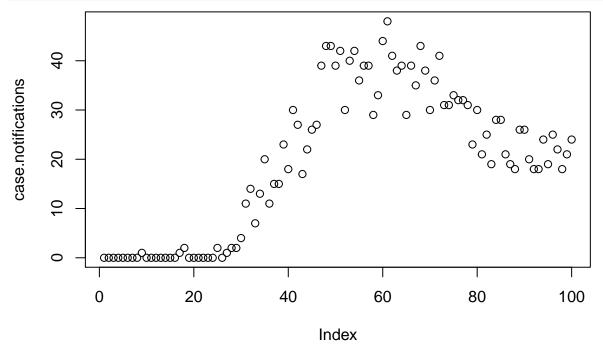
```
out <- out[[1]]
report.times <- seq(1,(length(out$cum.time)), by=20)
case.notifications <- diff(out$C[report.times])
plot(case.notifications)</pre>
```

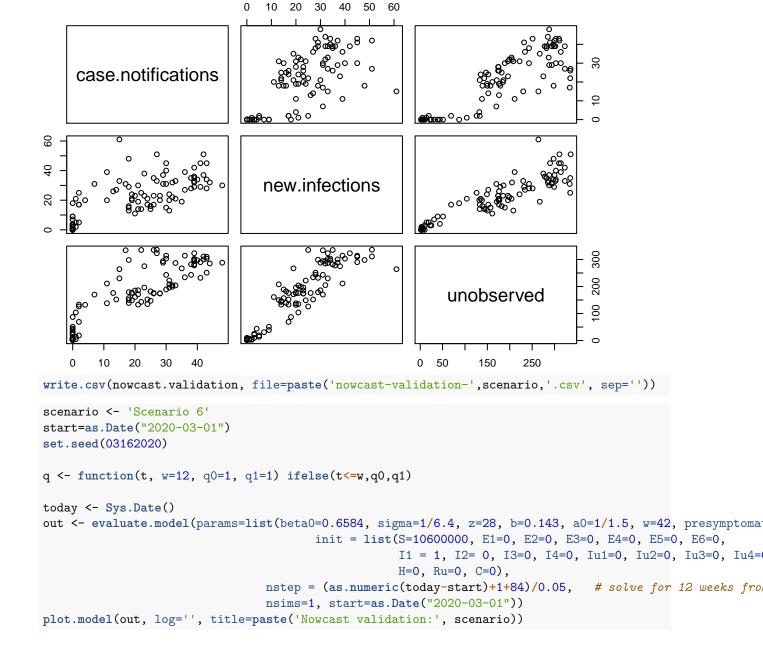


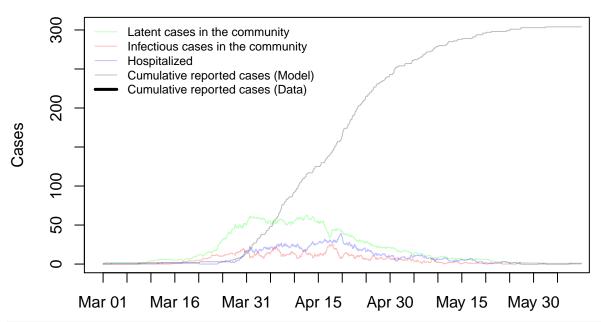
```
0
                                     2
                                                                              2
                            0
                                 0
                                     0
                                                              00
    case.notifications
                             0
                                     0
                                         0
                                              0
                                                             00 000
                             0
                                                          0 0000
                                         0
                                                         0
                                     0
                                         0
                                                  0
                                                        2
                                                                          0
              0
                                                              00000 0000
3
                               new.infections
                                                             0000
                                                                       0
              0
           0
              0
                                                       0 000000000000
                                                        0 0000000 00
                                         8
                  0
                                                                              15
           8
                  0
                            00 0000000
                                                          unobserved
                                                                              10
              8
                                                                              2
                                                         5
           2
                     5
                                                               10
                                                                      15
              3
                  4
write.csv(nowcast.validation, file=paste('nowcast-validation-',scenario,'.csv', sep=''))
scenario <- 'Scenario 5'
start=as.Date("2020-03-01")
set.seed(03162020)
q \leftarrow function(t, w=12, q0=1, q1=1) ifelse(t \leftarrow w,q0,q1)
today <- Sys.Date()</pre>
out <- evaluate.model(params=list(beta0=0.6584, sigma=1/6.4, z=28, b=0.143, a0=1/1.5, w=42, presymptoma
                                       init = list(S=10600000, E1=0, E2=0, E3=0, E4=0, E5=0, E6=0,
                                                   I1 = 1, I2= 0, I3=0, I4=0, Iu1=0, Iu2=0, Iu3=0, Iu4=
                                                   H=0, Ru=0, C=0),
                                nstep = (as.numeric(today-start)+1+84)/0.05, # solve for 12 weeks fro
                                nsims=1, start=as.Date("2020-03-01"))
plot.model(out, log='', title=paste('Nowcast validation:', scenario))
```



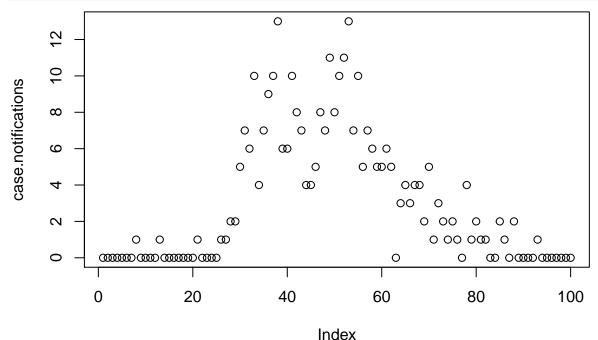
```
out <- out[[1]]
report.times <- seq(1,(length(out$cum.time)), by=20)
case.notifications <- diff(out$C[report.times])
plot(case.notifications)</pre>
```

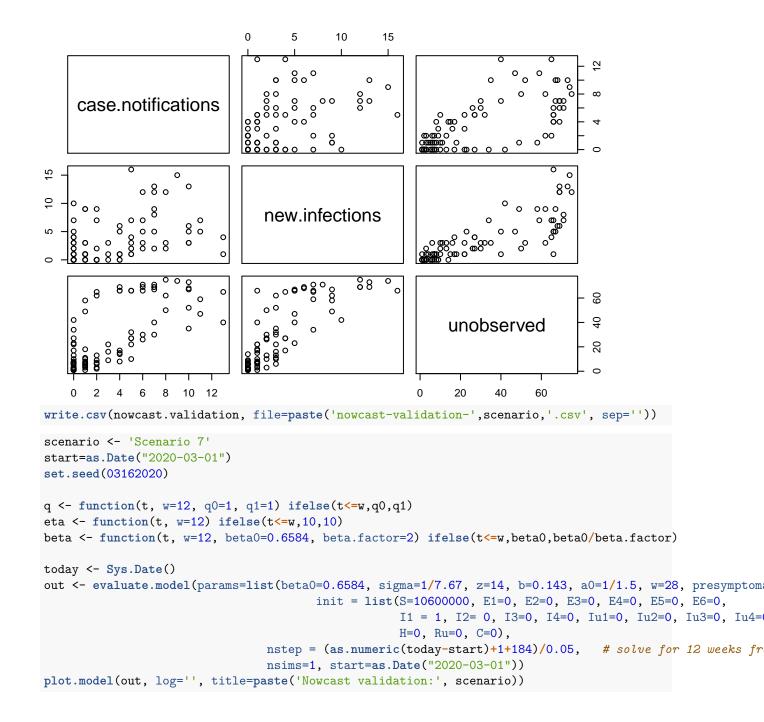


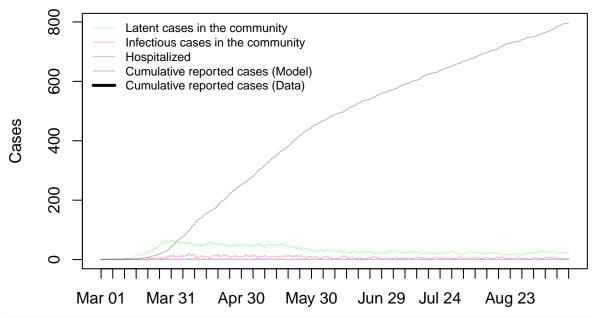




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plot(case.notifications)</pre>
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