

Journal of Statistical Software

MMMMMM YYYY, Volume VV, Issue II.

doi: 10.18637/jss.v000.i00

Time invariant analysis of epidemics with EpiCompare

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Abstract

We present **EpiCompare**, an R package that suppliments and enhance current infectious disease modeling analysis pipelines as well as to encourage comparisons across these pipelines. A major contribution of this work is the set of novel *time-invariate* tools for model and epidemic comparisons - including time-invariate prediction bands. **EpiCompare** encorporates R's *tidy* coding style to aid it rapid and easy use. This paper provides an overview of both the tools in and intuition behind **EpiCompare** and a thorough demonstrating of the tools through a detailed example of a full data analysis pipeline.

Keywords: keywords, not capitalized, Java.

1. Introduction

The recent (and currently on-going) COVID-19 global pandemic has galvanized public interest in understanding more about infectious disease modeling and has highlighted the usefulness of research in the area of infectious disease epidemiology. Infectious disease models typically attempt to do one or more of the following: 1) predict the spread of current and future epidemics (e.g. flue prediction Biggerstaff et al. 2016), 2) analyze past and current epidemics to increase scientific knowledge (e.g. historical measle outbreaks Neal and Roberts 2004), and 3) forecast or project epidemic scenarios under pre-specified parameters (e.g. ...). The COVID-19 pandemic highlights how all three goals are important both separately and taken as a whole. Infectious diseases inflict enormous burdens on the world: millions of lives lost and trillions of dollars spent yearly. Correctly analyzing and addressing these issues aids in prevention and mitigation of future outbreaks. really like this paragraph

The current epidemic of COVID-19 also highlights that infectious disease models are only one piece of the overall analysis pipeline. University based resources like John Hopkin's and

government numerical dashboards (across all levels of government) during the COVID-19 epidemic remind us that descriptive statistics and visualization can be a important first step in the process (multiple?).} Still, rightly so, a large amount of theoretical work goes into modeling epidemics, with different models focusing at the individual / agent level, network structure or just aggregate flows (review paper?). All placing individuals / proportions of the populations into different states (e.g. suspectible, exposed, infected, recovered, etc.). With all these models, review and comparison papers in the literature and through MIDAS (Models of Infectious Disease Agent Study) Control Center helps the individual practitioner decide the correct approach. along with expertise from healthcare professionals...

At the same time, analysis packages often only address a portion of the analysis pipeline. Modeling tools often don't provide easy ways to compare and assess their models on new data. Moreover, exploring and modeling epidemics require transforming and tidying data in different ways. To fill these gaps, we present our our R package **EpiCompare**. Our package's primary focus is to aid and advance research in the area of comparison and assessment of epidemic & epidemiological models. In Figure 1, we illustrate the data analysis pipeline of infectious diseases as 1) data pre-processing, 2) exploratory data analysis (EDA), 3) modeling and simulating, 4) post-processing, and 5) comparison and assessment; where each previous part of the pipeline influences the next. **EpiCompare** provides tools to aids practitioners in all areas of this pipeline.

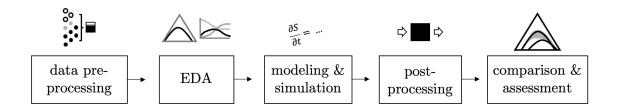


Figure 1: An idealized epidemiological data analysis pipeline.

This package also emphasizes the value of approach epidemics in a time-invariant way, not constrained to things like a specific time scale, or initial date of the first infection. Although epidemics are by definition a process that evolves over time, epidemics, including the recent COVID-19, often need to be compared in a time-invariant way to understand the processes at play. Additionally, many tools to examine the quantity of the population in each state along the infection process (for example: quantity of suspectible vs infected vs recovered individuals) don't always as intelligently capture the natural connections between the proportion of individuals in these states. Tools in **EpiCompare** attempt to give the user the ability to extend their toolkit to evaluate epidemics to also include time-invariant approaches. The goal of **EpiCompare** is not to supplant existing infectious disease modeling tools and software but, rather, is a concerted effort to create standard and fair comparisons among models developed for disease outbreaks and outbreak data.

This paper is broken up into the following sections, section 2 motivates and showcases tools of time-invariant analysis, section 3 presents an outline of how **EpiCompare** aids a practitioner in every step of the pipeline and section 4 provides a thorough demonstrating of the tools

through a detailed example of a full data analysis pipeline.

SHANNON: I THINK JUST INCLUDING LOTS OF LITERATURE IN INTRO + ETC. INSTEAD OF HAVING A LITERATURE REVIEW IS BETTER.

2. Motivation and tools for time-invariant analysis

2.1. Visualize

One issue that the COVID-19 outbreak has brought to the forefront is the importance of figures and graphs to inform, support, and even persuade lay people of technical and scientific results . Quantities and trends shown in these visualizations include exponential growth curves, S-curves, peak day and percent of infectious indviduals, ICU capacity, and deaths over time and uncertainty of such estimates.

EpiCompare supports traditional visualizations (e.g. # in condition vs. time) and also introduces a novel visualization of epidemics via time free analysis. In particular, we use ternary plots that show Susceptible-Infectious-Recovered data/models (SIR). The advantages of these ternary plots are 1) a standard way to compare epidemics with different outbreak times and time scales, 2) a novel interpretation of R_0 , the initial reproduction number under some circumstances, and 3) clear visualization of joint SIR uncertainty via conformal bands.

Ternary plots are sometimes used in chemistry () but only rarely seen in the field of infectious disease epidemiology (to our knowledge, only seen in). Ternary plots illustrate the relationship of constrained 3D data, namely of points $(a_i, b_i, c_i) \in [0, 1] \times [0, 1] \times [0, 1]$ with $a_i + b_i + c_i = 1$ and as such, are situational. The SIR framework, composed of data and statistical models where individuals pass from Susceptible to Infectious to Recovered states is a common, if not the most common, modeling framework in infectious disease epidemiology (seen in examples of recent published works in), and also happens to be of the situational format required for ternary plots where (S(t), I(t), R(t)) are the number of susceptible, infectious, and recovered individuals in each state at time t and S(t) + I(t) + R(t) = N(t) where N(t) is the population size at time t.

Ternary plots are time-free in the sense that the temporal scale does not explicitly apear in the visualization and as a consequence, allow for direct comparisons of outbreaks on different time scales (e.g. days vs. years) or of SIR data of the same disease in different areas (our first case study in Sec. ?? focuses on this).

Ternary plots also, under certain conditions, have a special relationship with R_0 , the initial reproduction number, which has been called the "most important quantity in epidemiology" (). The reproduction is itself a time-free concept and is the average number of secondary infections primary infection will generate when the primary infection is added to a completely susceptible population. To see the importance of R_0 , one need only read the newspaper () or look at the length of the table of estimated R_0 quantities for COVID-19 ().

In regards to traditional X vs. time plots, R_0 is difficult to visualize. For example, as seen in Fig. ??, it is possible that two models have the same value of R_0 but there is no way of knowing that from looking at the graph.

It is possible to identify, at a glance, which epidemic paths have the same value of R_0 via ternary plot visualizations, under some circumstances. To show, this we first need to introduce

the classic, deterministic Kermack and McKendrick SIR model where the initial number in each state (S(0), I(0), R(0)) are known and N the population size is constant. The movement of individuals among the states is given by the following differential equations (Eq. (1)) where β is the average infection rate and γ is the average recovery rate,

$$S'(t) = -\frac{\beta S(t)I(t)}{N}$$

$$I'(t) = \frac{\beta S(t)I(t)}{N} - \gamma I(t)$$

$$R'(t) = \gamma I(t).$$
(1)

If we have two SIR models that follow the Kermack and McKendrick SIR model, have the same percentage of individuals in the initial states, and the same value of R_0 then the two models will create exactly overlapping paths in a ternary plot.

More formally, let two Kermack and McKendrick (see Eq. (1)) SIR models be denoted $(S_1(t), I_1(t), R_1(t))$ and $(S_2(t), I_2(t), R_2(t))$, respectively, for t > 0. Assume both models have initial values (S(0), I(0), R(0)). Let $R_0 = \frac{\beta_1}{\gamma_1} = \frac{\beta_2}{\gamma_2}$ where β_i and γ_i are the average infection rate and recovery rate, respectively, for SIR model i = 1, 2. Equivalently, $\beta_2 = a\beta_1$ if and only if $\gamma_2 = a\gamma_1$ for some a > 0.

Theorem 1 Let there be two SIR models as described above. Then for all t > 0 there exists an s such that $(S_1(t), I_1(t), R_1(t)) = (S_2(s), I_2(s), R_2(s))$. Moreover, $s = \frac{1}{a}t$.

The proof of Theorem 1 relies on a fairly recent result from and is shown in detail in Appendix ??. The consequence of Theorem 1 is that for two SIR models that have the same initial percent of individuals in each state and R_0 then for every point on the epidemic path of the first SIR model is also a point on the epidemic path of the second SIR model.

3. Package tool overview

3.1. RMD Code formatting info

This is the Section 1. This template demonstrates some of the basic LaTeX that you need to know to create a JSS article.

In general, don't use Markdown, but use the more precise LaTeX commands instead:

- Java
- plyr

One exception is inline code, which can be written inside a pair of backticks (i.e., using the Markdown syntax).

If you want to use LaTeX commands in headers, you need to provide a short-title attribute. You can also provide a custom identifier if necessary. See the header of Section 3.2 for example.

3.2. RMD R code

Can be inserted in regular R markdown blocks. hags hags Neal and Roberts (2004)

```
R> x <- 1:10
R> x
[1] 1 2 3 4 5 6 7 8 9 10
```

4. A tour of EpiCompare

In this section, we highlight a number of the functionalities available in EpiCompare. These functionalities include data cleaning, visualization, simulation, and comparison, in accordance with the data analysis pipeline REF??. We show a full data analysis from beginning to end that can be accomplished in a streamlined and standardized manner.

4.1. Data and exploratory analysis

We analyze an outbreak of measles in the town of Hagelloch, Germany from 1861-1862, a data set organized by Pfeilsticker (1863). The data was later made visible by Oesterle (1992) and made available in an R by Meyer et al. (2017). The Hagelloch data includes a rich set of features including household members, school level, household locations, date of first symptoms (prodromes), date of measles rash, and even the alleged infector. A subset of the data is shown in Table 1. Because of these rich features, this data set has been an ideal testing ground methodology in infectious disease epidemiology and is used in work by Neal and Roberts (2004); Britton et al. (2011); Groendyke et al. (2012); Becker et al. (2016).

Table 1: Subset of Hagelloch infection data. Features include the person ID, household ID (HH ID), age, sex, class level (Pre-K/1st/2nd), date of first symptoms, date of the appearance of the measles rash, and the alleged infector ID of the individual.

ID	HH ID	Name	Age	Sex	Class	Symp. Start	Rash Date	Infector ID
1	61	Mueller	7	female	1st class	1861-11-21	1861-11-25	45
2	61	Mueller	6	female	1st class	1861-11-23	1861 - 11 - 27	45
3	61	Mueller	4	female	preschool	1861-11-28	1861-12-02	172
4	62	Seibold	13	male	2nd class	1861-11-27	1861-11-28	180
5	63	Motzer	8	female	1st class	1861-11-22	1861-11-27	45
45	51	Goehring	7	male	1st class	1861-11-11	1861-11-13	184

With **EpiCompare**, we can easily obtain the empirical cumulative incidence function with respect to the measles rash appearance (variable ERU) with the following tidy-style function, agents_to_aggregate. The function agents_to_aggregate is a key component of **EpiCompare**, allowing the user to easily switch from an individual-level (i.e. an agent) view of a disease to an aggregate level. For example, the below code shows how we can convert the agent data to a cumulative incidence of the measles rash, in order to see how the disease

spread through the population over time. We can then compare the cumulative incidence of the rash to the cumulative incidence of the prodromes, i.e. the initial symptoms. We do this with the below code, and a part of the cumulative incidence data output are shown in Table 2. The argument <code>integer_time_expansion</code> indicates whether we should include all time points in the recorded range of the data or only when there is a change in the incidence.

```
R> cif_rash <- hagelloch_raw %>%
+ mutate(time_of_rash = as.numeric(ERU - min(PRO, na.rm = TRUE))) %>%
+ agents_to_aggregate(states = time_of_rash,
+ integer_time_expansion = FALSE) %>%
+ mutate(type = "Rash")
```

Table 2: Turning the individual-level information from the Hagelloch data to an aggregate view of the cumulative incidence of the measles rash in the population over time.

Time	# Susceptible	# Total rash appearances
0	188	0
4	187	1
7	186	2
9	185	3
12	183	5

One question of interest is the duration between initial onset of prodromes or symptoms and the appearance of the measles rash. Since agent_to_aggregate outputs a tidy-style data frame, it is a simple task to plot the two sets of incidence curves on the same graph (Fig. 2).

```
R> cif_prodromes <- hagelloch_raw %>%
   mutate(time_of_PRO = as.numeric(PRO - min(PRO, na.rm = TRUE))) %>%
+
    agents_to_aggregate(states = time_of_PRO,
                        integer_time_expansion = FALSE) %>%
   mutate(type = "Pro")
R> plot_df <- bind_rows(cif_rash, cif_prodromes)</pre>
R>
R> ggplot(data = plot_df,
         aes(x = t, y = X1, col = type)) +
   geom_step() +
+
   labs(title = "Cumulative incidence of measles appearance",
         x = "Time (days relative to first prodrome appearance)",
         y = "Cumulative incidence of event") +
   coord\_cartesian(xlim = c(0, 55)) +
    scale_color_manual(values = c("blue", "red"))
```

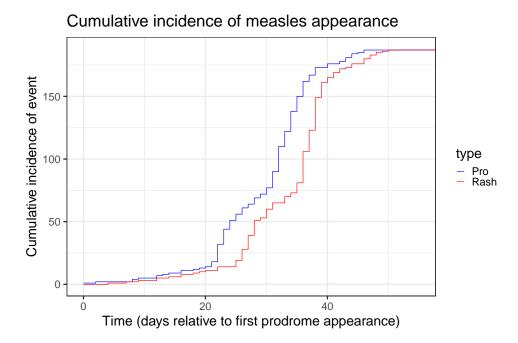


Figure 2: Empirical cumulative incidence functions of prodrome (symptom) onset and measles rash appearance. We see that there is approximately a a constant lag between the two curves.

The real power of agents_to_aggregate() lies in its ability to aggregate over any number of pre-specified states. For example, the Hagelloch data sets contains two columns, tI and tR, the time of infection and recovery, respectively of each individual. We can then plot the SIR values through a time-invariant lens using ggplot2 and ggtern functions (as shown in Fig. 3) or with our custom geom_aggregate, which takes the raw agent data as input.

```
R> hagelloch_sir <- hagelloch_raw %>%
+ agents_to_aggregate(states = c(tI, tR),
+ min_max_time = c(0, 55)) %>%
+ rename(time = t, S = X0, I = X1, R = X2)
R>
R>
R> ggplot(hagelloch_sir, aes(x = S, y = I, z = R))+
+ coord_tern() +
+ geom_path() +
+ labs(x = "S", y = "I", z = "R",
+ title = "Time invariant view of Hagelloch measles outbreak") +
+ theme_sir(base_size = 24)
```

Time invariant view of Hagelloch measles outbreak

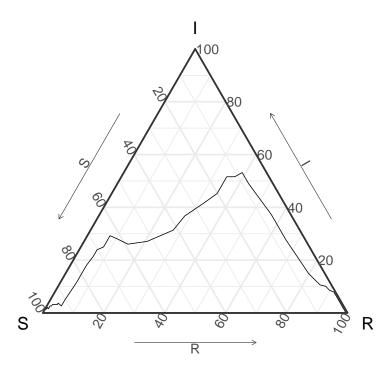


Figure 3: Time invariant view of the Hagelloch epidemic where we view the individuals in Susceptible, Infectious, or Recovered states. We see there are two peaks of infection (the vertical axis).

Moreover, we can look at the outbreaks of the disease by group within agent_to_aggregate() or geom_aggregate(). This allows us to examine differences among the different groups of individuals. For example, we show the time invariant outbreak by class level in Figure 4. Immediately, we see that time invariant infection curve is different for the pre-school class compared to the 1st class. In the 1st class, we see about 95% of the class become infected and less than 10% of them having recovered, which is indicative of a super-spreading event. This suspicion is further confirmed in that 26 of the 30 1st class students have been reportedly infected by the same individual.

```
R> hagelloch_raw %>%
+ ggplot(aes(y = tI, z = tR, color = CL)) +
+ geom_aggregate(size = 2) + coord_tern() +
+ labs(x = "S", y = "I", z = "R",
+ color = "Class") +
+ scale_color_brewer(palette = "Dark2") +
+ facet_wrap(~CL)
```

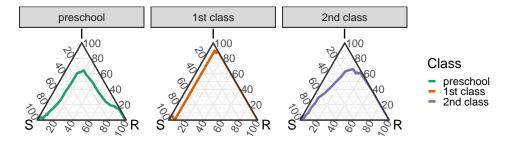


Figure 4: Time invariant outbreak curves for the three class groups. The pre-school class has a distinct peak of infection whereas the peak infection point for the other two classes are less well defined.

Along with multiple epidemic states, the function agents_to_aggregate can also be extended to populations with vital dynamics (e.g. birth and death) and examples of this are shown in the package vignette. In summary, agents_to_aggregate() is a multi-purpose workhorse that may be leveraged to convert individual level records into aggregate information that may be more useful for some forms of epidemic modeling such as compartment modeling.

Up to this point, we have used **EpiCompare** in the context of observed data. We also want to compare statistical models, and **EpiCompare** aids in that process via a simple but dynamic individual-level data generator, conversion tools for popular epidemic model packages, and model assessments. We demonstrate an example here.

We first try to model the Hagelloch data with an SIR model (see Eq. ??). In our vignette, we show how to fit a stochastic model via maximum likelihood and simulate from the model with those best fit parameters. Our function $simulate_agents()$ generates individual level data according to discrete multinomial draws, which depend on the number of individuals in each state at the previous time step and a matrix of transition probabilities. For example, the below code generates 100 simulations of an outbreak of a diseease with one initial infector in a population of n = 188 individuals.

```
trans_mat <- matrix(c("X0 * (1 - X1 * par1 / N)", "X0 * X1 * par1 / N", "0",
                     "0", "X1 * (1 - par2)", "par2 * X1",
+
                     "0", "0", "X2"), byrow = TRUE, nrow = 3)
R> set.seed(2020)
R>
R > best_params <- c("beta" = .36, "gamma" = .13)
R>
  ## This is the SIR representation
R>
R > rownames(trans_mat) <- c("S", "I", "R")
R> init_vals <- c(187, 1, 0)
R> par_vals <- c(par1 = best_params[1], par2 = best_params[2])</pre>
R > max_T < -55
R> n_sims <- 100
R>
R> agents <- simulate_agents(trans_mat,</pre>
                          init_vals,
```

```
+ par_vals,
+ max_T,
+ n_sims,
+ verbose = FALSE)

R> agg_model <- agents %>% group_by(sim) %>%
+ agents_to_aggregate(states = c(I, R)) %>%
+ mutate(Type = "Simple SIR")
```

The result of our simulation is the object agents which is a 18800×5 which details the time of entry into the S, I, and R states for a given simulation. Before we examine the results of this simple SIR model, we will also examine another, more sophisticated SIR model, this time from the package **EpiModel**. Briefly, this model first fits a contact network to the set of indivduals, where the class of the student is a covariate. The model then simulates a SIR-epidemic on that network.

```
R> library(EpiModel)
R> ## WARNING: Will take a minute or two
R.>
R> set.seed(42)
R> nw <- network.initialize(n = 188, directed = FALSE)
R> nw <- set.vertex.attribute(nw, "group", rep(0:2, each = 90, 30, 68))
R> formation <- ~edges + nodematch("group") + concurrent</pre>
R> target.stats <- c(200, 300, 200)
R> coef.diss <- dissolution_coefs(dissolution = ~offset(edges), duration = 5)
R> est1 <- netest(nw, formation, target.stats, coef.diss, edapprox = TRUE)</pre>
R> param <- param.net(inf.prob = 0.1, act.rate = 5, rec.rate = 0.1)</pre>
R > status.vector <- c(rep(0, 90), rep(0, 30), rep(0, 67), 1)
R> status.vector <- ifelse(status.vector == 1, "i", "s")
R> init <- init.net(status.vector = status.vector)</pre>
R> control <- control.net(type = "SIR", nsteps = 55,</pre>
                          nsims = 100, epi.by = "group")
R> epimodel_sir <- netsim(est1, param, init, control)</pre>
```

The output of this model is <code>epimodel_sir</code>, an object of class netsim, which contains a plethora of modeling information. We provide the function <code>fortify_aggregate()</code>, which can take objects from specialized classes of modeling output and transform it into a tidy-style data frame.

We can then analyze the results of the two models side by side as time-invariant epidemic curves. The results are shown in Figure 5, where a 90% prediction band is estimated from

the delta ball method for each of the two models. For the Simple SIR model, we see that the data generally covers the data fairly well but clearly misses the second peak of infection. We also see that the prediction band is very large, covering up a large area of the ternary plot. On the other hand, for the **EpiModel** model, we see that the prediction band covers the data quite well and takes up less area.

Simple SIR model

90% Prediction band and original data

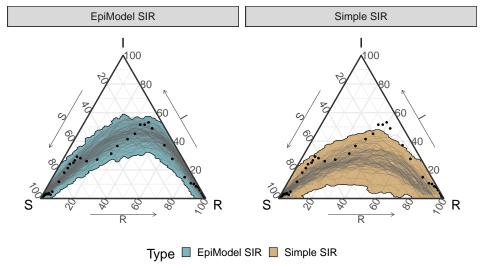


Figure 5: Original Hagelloch SIR data (black) along with 90% prediction band and actual simulation paths from the Simple SIR and the EpiModel SIR models.

However, both models are not a good fit to the filamental path as opposed to the individual points in (S, I, R)-space. What we mean by that is that both models predict epidemic paths that generally have a single defined peak of infection whereas the data certainly looks like it has two distinct peaks, likely caused by our assumed super-spreader event. In conclusion, **EpiCompare** makes it clear that, at a glance, 1) the EpiModel network model is a better fit than the Simple SIR model, and 2) the fit is only good at the individual point level as opposed to the epidemic path level.

HERE BEN IS GOING TO LOOK AT THE EPIMODEL OUTPUT DIFFERENT PREDICTION BAND THINGS.

thing

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Journal of Statistical Software published by the Foundation for Open Access Statistics MMMMMM YYYY, Volume VV, Issue II doi:10.18637/jss.v000.i00

http://www.jstatsoft.org/ http://www.foastat.org/

Submitted: yyyy-mm-dd

Accepted: yyyy-mm-dd