Applications of Nowcasting Methods to Notifiable Disease Surveillance

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Our team



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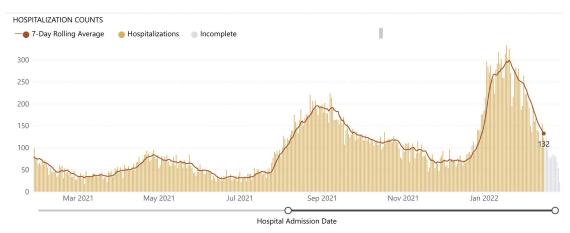
Fred Yu

Scientific Background



Problem overview

- > WA State DOH concerned with Covid-19 hospitalizations
 - Track by date of disease transmission to monitor disease spread
 - Positive test specimen collection date equated to disease transmission date for simplicity



Delay of interest

- > Only concerned with cases that result in hospitalization
- > Variable delay between test collection and hospitalization (1-14 days)



Positive test collection time

- > Examples
 - Subject 1: Positive test on Day 1 → Hospital report on Day 10 → Delay = 9
 - Subject 2: Positive test on Day 9 → Hospital report on Day 11 → Delay = 2

Objectives

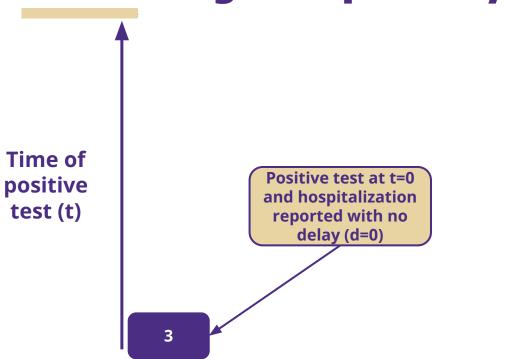
- > Understand the true nature of the data and delays
- > Develop nowcasting models to mitigate impact of delays
- > Evaluate the performance and robustness of our models, and determine the highest-performing option
- > Establish the contexts under which our model may be used by the DOH

Nowcasting Background

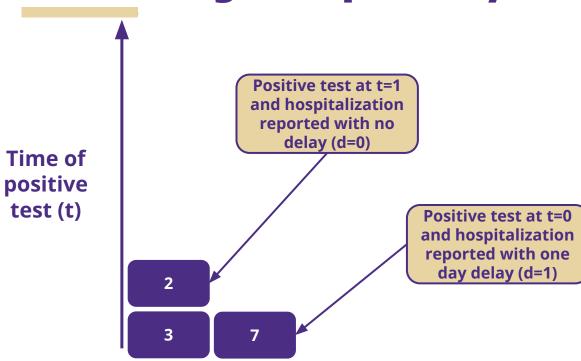


Nowcasting - Predicting the present

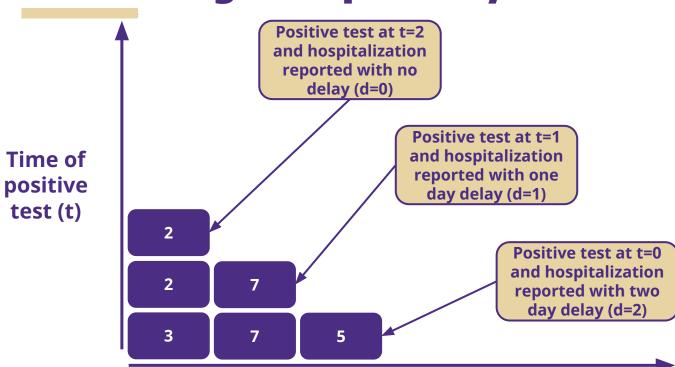
- > Estimate the **occurred-but-not-yet reported** events
 - e.g. How many hospitalizations will result from the positive tests collected yesterday?
- Originated in actuarial literatures, found application when analysing AIDS/HIV epidemic
- > Modeling the **delay distribution** is a common feature



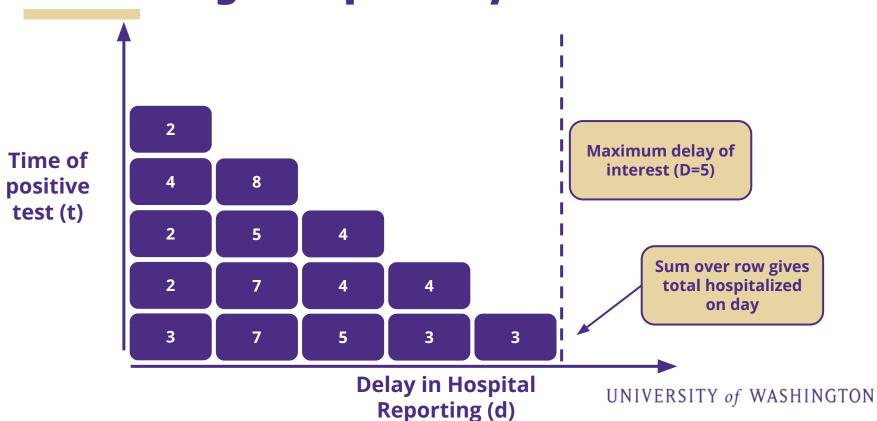
Delay in Hospital Reporting (d)

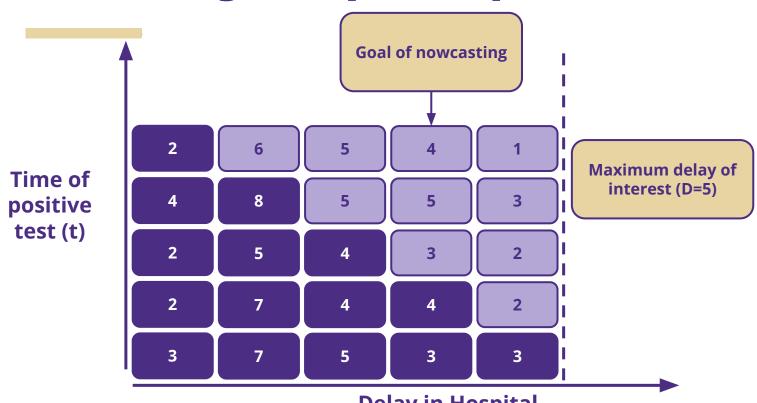


Delay in Hospital Reporting (d)



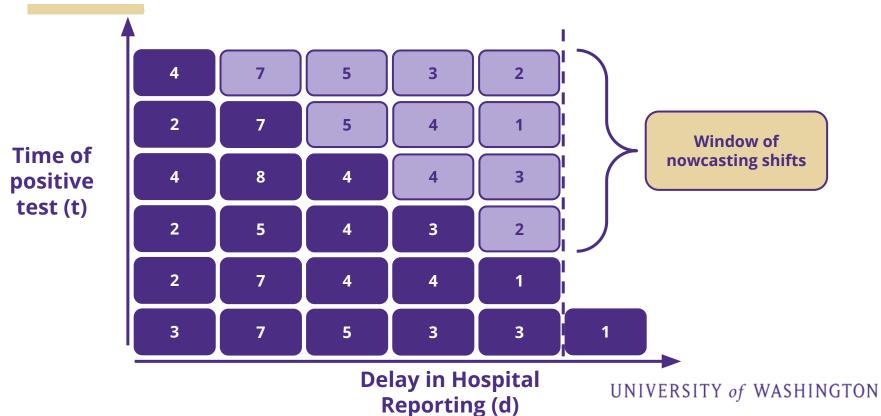
Delay in Hospital Reporting (d)





Delay in Hospital Reporting (d)

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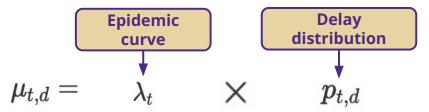


Nowcasting Methods



General nowcasting framework

Assumption: n(t, d), i.e. the case counts at day t, reported with d days of delay, follows an underlying in-homogeneous poisson process with the mean



Nowcasting can thus be done through the following steps:

Step 1: Estimate the rate of occurrence of cases at day t, i.e. the epidemic curve

Step 2: Estimate the proportions of cases at day t, delayed for d days, i.e. the delay distribution

Step 3: Predict the unobserved n(t,d)'s in order to compute the total N(t, T+D)

Bayesian nowcasting models

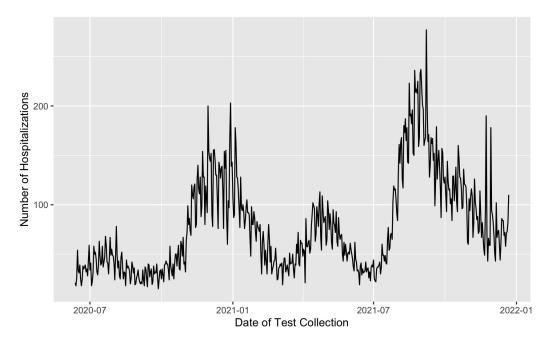
Model	Epidemic curve	Delay distribution
HH (Hohle & Heiden)	Assume a gamma mean $\lambda_t \sim Gamma(a_\lambda,b_\lambda)$ Then the true count given mean is Poisson.	- Assume time-invariant delay - Model using GD-Multinomial conjugacy framework
NobBS (Nowcasting by Bayesian Smoothing)	Model as a first-order random walk	- Assume time-invariant delay - Model using GD-Multinomial conjugacy framework

Results

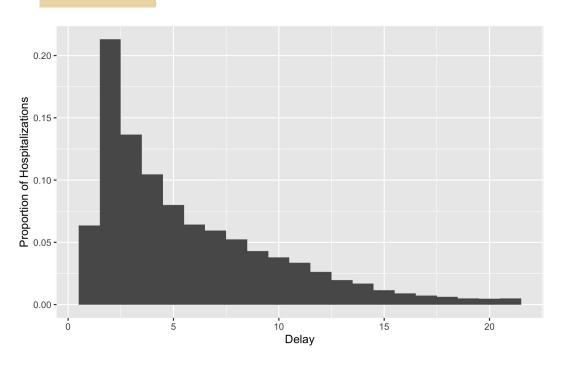


Data structure and exploratory analysis

- Schema: One row per hospitalization
- > Time of interest: Test collection to hospitalization reporting
- Date range of data:6/11/20 to 1/12/22
- > Max delay of interest: 21 days
 - Analysis start: 7/2/20
 - Analysis end: 12/21/21

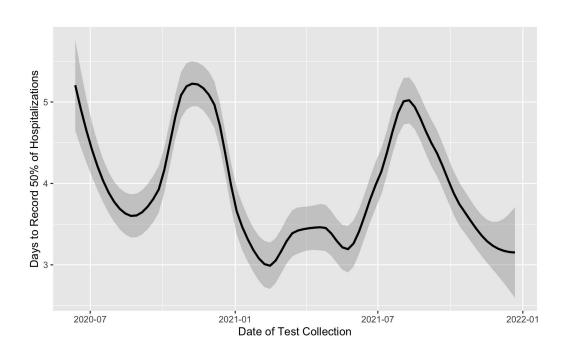


Exploratory analysis



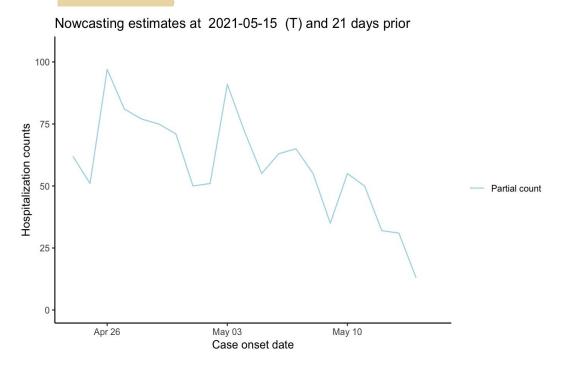
- No hospitalizations confirmed on date of test (delay = 0)
- Plurality of cases (20%+) reported with two days delay

Exploratory analysis



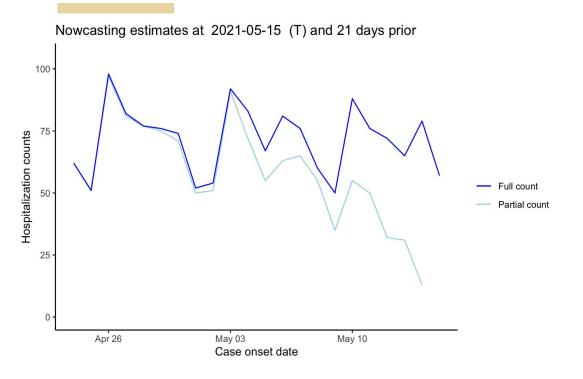
- Days needed to observe
 50% of total
 hospitalizations fluctuates
 over pandemic
- > Times associated with higher volumes require more days to reach 50% of hospitalizations

Example nowcast at May 15, 2021



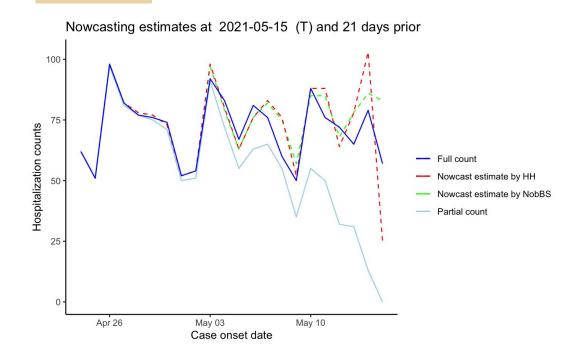
- Information available to us at time of nowcasting
- > Decreases in most recent days

Example nowcast at May 15, 2021



- Lookback time: Days between date of nowcasting (e.g. 5/15) and date of prediction (ranges from 0 to 21)
- > Gap between partial and full counts narrows as lookback time increases

Example nowcast at May 15, 2021



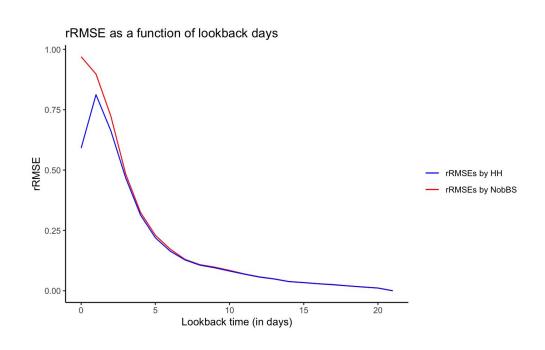
- Accuracy increases with increasing lookback time
- > Direction of error (overpredict v underpredict) varies by date

Evaluation of nowcasts

- Given the max delay, 22 estimates generated for each date of nowcasting
- We use relative root-mean-square error (rRMSE) as the metric to evaluate the quality of different nowcasting models
 - Think of this as average relative error with penalty for large deviations
- The medians of rRMSE for all 539 times of nowcast

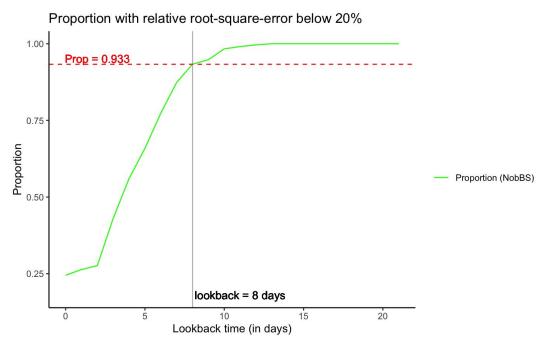
	НН	NobBS
rRMSE Median	0.261	0.197
rRMSE Median (lookback >= 5)	0.089	0.092

rRMSE by lookback time (in days)



- Both models see decrease in rRMSE as lookback time increases
- > HH method appears more performant at shorter lookback times

Nowcasts with errors below threshold



- Collaborated with DOH to identify 20% as tolerable error, as daily fluctuations reach this level
- > For **lookback times of 8+**, we have high certainty of estimating within 20%
- Current DOH practice excludes most recent 16 days;
 NobBS model expedites decision-making by 8 days

Next steps

- > Handoff to WA State Department of Health
 - Determine parameters of use
 - Handoff code and guidelines
 - Productionize model and monitor
- > Improve model
 - Incorporate reporting hospital information
 - Perform HH method with epidemic curve modeled by spline

Acknowledgement

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Minh Vo

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Questions?



Appendix

