

Evaluating the performance of epidemic scenario projections in trajectory format using the energy score

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Introduction

Scenario modeling plays a pivotal role in guiding decisions during pandemics and epidemics. Scenario models are aimed at exploring possible futures of an epidemic, which introduces additional complexities in their evaluation [1]. Typically, projections are reported in a quantile format, aggregating the individual stochastic trajectories. Evaluation metrics tailored for quantile interval projections, such as the weighted interval score (WIS) have found widespread use in infectious disease performance assessment [2]. As a case study, we use data from the Flu Scenario Modeling Hub (SMH), where modeling teams provide predictions about future influenza trajectories under certain assumptions about human behavior or circulating strains. The SMH is transitioning to reporting in the trajectory format, so transforming stochastic model output into quantiles is no longer necessary. Moreover, the WIS score is not a strictly proper score for the full projection.

We employ the energy score to evaluate the performance of scenario model projections reported in a trajectory format. The energy score has been applied to a variety of fields to analyze weather [3], electricity market price [4], and wind power generation [5], but it is not an extensively used metric in epidemic forecasting and prediction. Here, we describe the utility and significance of the energy score for epidemic prediction, with examples from scenario modeling.

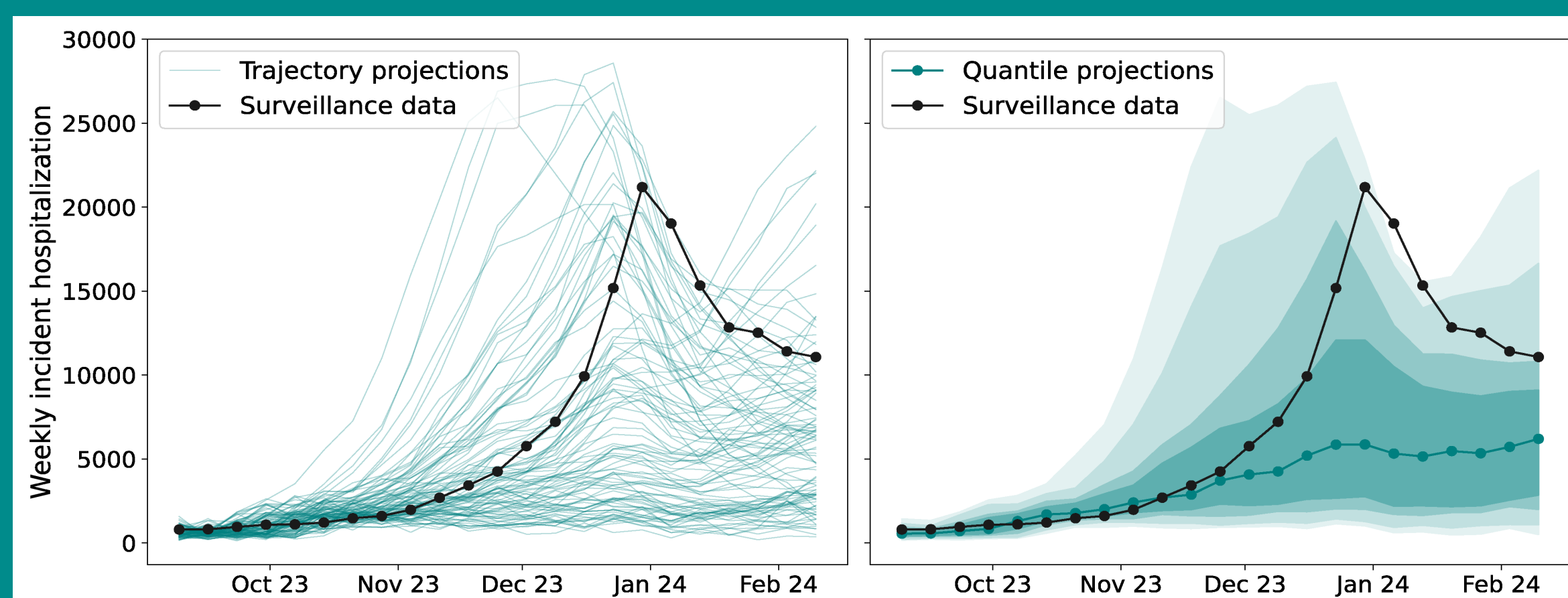


Figure 1: Comparison of epidemic predictions in the trajectory (left) versus quantile (right) format. (left) One hundred trajectories for a single model for scenario F in the Flu Scenario Modeling Hub 2023-24 round 1 (blue) with observed surveillance data (black) nationally in the United States. (right) The corresponding quantiles showing the median (blue line), 50%, 70%, 90%, and 98% prediction intervals (shaded) with the observed data (black).

The Energy Score

The energy score is a negatively-oriented proper score that is a multivariate generalization of the continuous ranked probability score (CRPS) [3,6]. The idea for the energy score is based on the concepts of energy statistics, which are functions of distances between statistical observations, and energy distance, which can describe the similarity of distributions [7,8]. The energy score accounts for both calibration and sharpness by comparing both the distance between individual trajectories and the observed data as well as the distance between all pairs of trajectories.

For a multivariate distribution P , where $\mathbf{X}^{(i)}$ and $\mathbf{X}^{(j)}$ are vectors of independent random variables drawn from P , and \mathbf{y} is the vector of true (observed) values, the energy score is defined as:

$$ES(P, \mathbf{y}) = E_P[\|\mathbf{X}^{(i)} - \mathbf{y}\|] - \frac{1}{2} E_P[\|\mathbf{X}^{(i)} - \mathbf{X}^{(j)}\|].$$

If we assume that all trajectories are equally weighted with weight $1/N$ for N trajectories, we can expand the Euclidean norm to rewrite the energy score as:

$$ES = \frac{1}{N} \sum_{i=1}^N \sqrt{\sum_{t=1}^M (x_t^{(i)} - y_t)^2} - \frac{1}{2N^2} \sum_{i=1}^N \sum_{j=1}^N \sqrt{\sum_{t=1}^M (x_t^{(i)} - x_t^{(j)})^2},$$

where M is the number of elements in each trajectory, $x_t^{(i)}$ is the predicted value specified by a single model trajectory i at time t , and y_t is the value of the surveillance data at time t .

An advantage of the energy score is that it is strictly proper. For two models with the same marginal distribution at all time points, but different generative processes, the WIS score will be the same, but the energy score will not. This incentivizes honest forecasts because only a prediction identical to the true underlying stochastic process will have the best score [6].

The energy score and WIS are strongly correlated.

We illustrate the application of the energy score to epidemic scenario modeling projections using 2023-24 round 1 of the Flu Scenario Modeling Hub (SMH) as a case study. The implications of vaccine uptake and the dominant viral strain were analyzed in this round through 6 scenarios, with 10 modeling teams reporting projections from September 3, 2023 to June 1, 2024 [9].

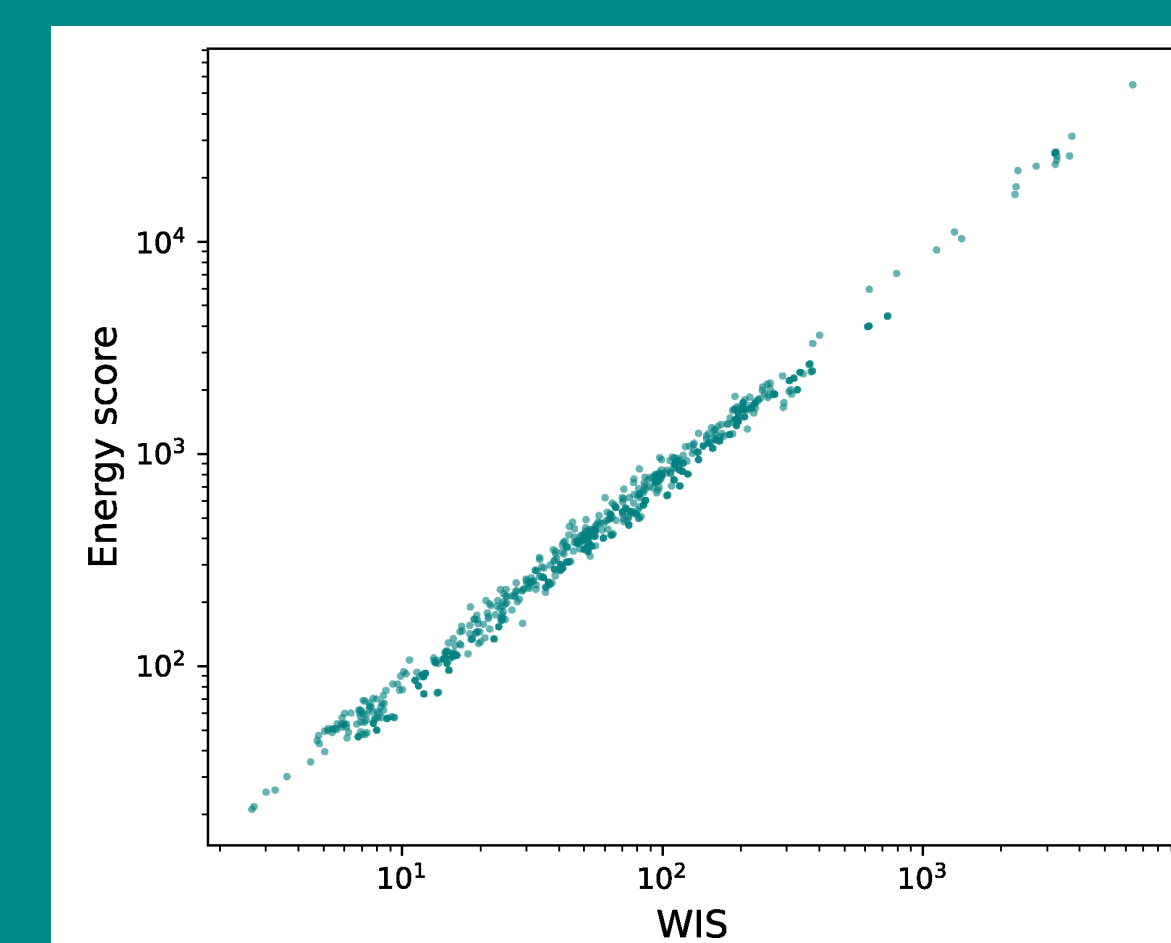


Figure 2: Relationship between the weighted interval score and interval score for models in 2023-24 Round 1 of the Flu Scenario Modeling Hub that reported both trajectories and quantiles.

The main objective of this round of scenarios was to assess the impact of vaccine coverage, (high, normal, or low) and the dominant circulating strain (either A/H3N2 or A/H1N1) on the trajectory of weekly hospitalizations in the 2023-2024 influenza season.

Both the energy score and WIS account for sharpness and calibration of the model prediction to observed data in their calculation. In Fig. 2, we show that the energy score has a strong correlation with WIS. Projections that are scored well by the WIS are likely to be scored well by the energy score.

The ranking based on the two scores are not identical.

We rank the performance of each individual model at each location and scenario in Fig. 3 where models with a higher rank have better performance. By comparing the energy score and WIS, we find that while both methods have similarities in which models perform best, they do not rank the models in the same way in all cases. This highlights differences in how the energy score and WIS evaluate model performance. Although the energy score and WIS are strongly correlated, they are not identical.

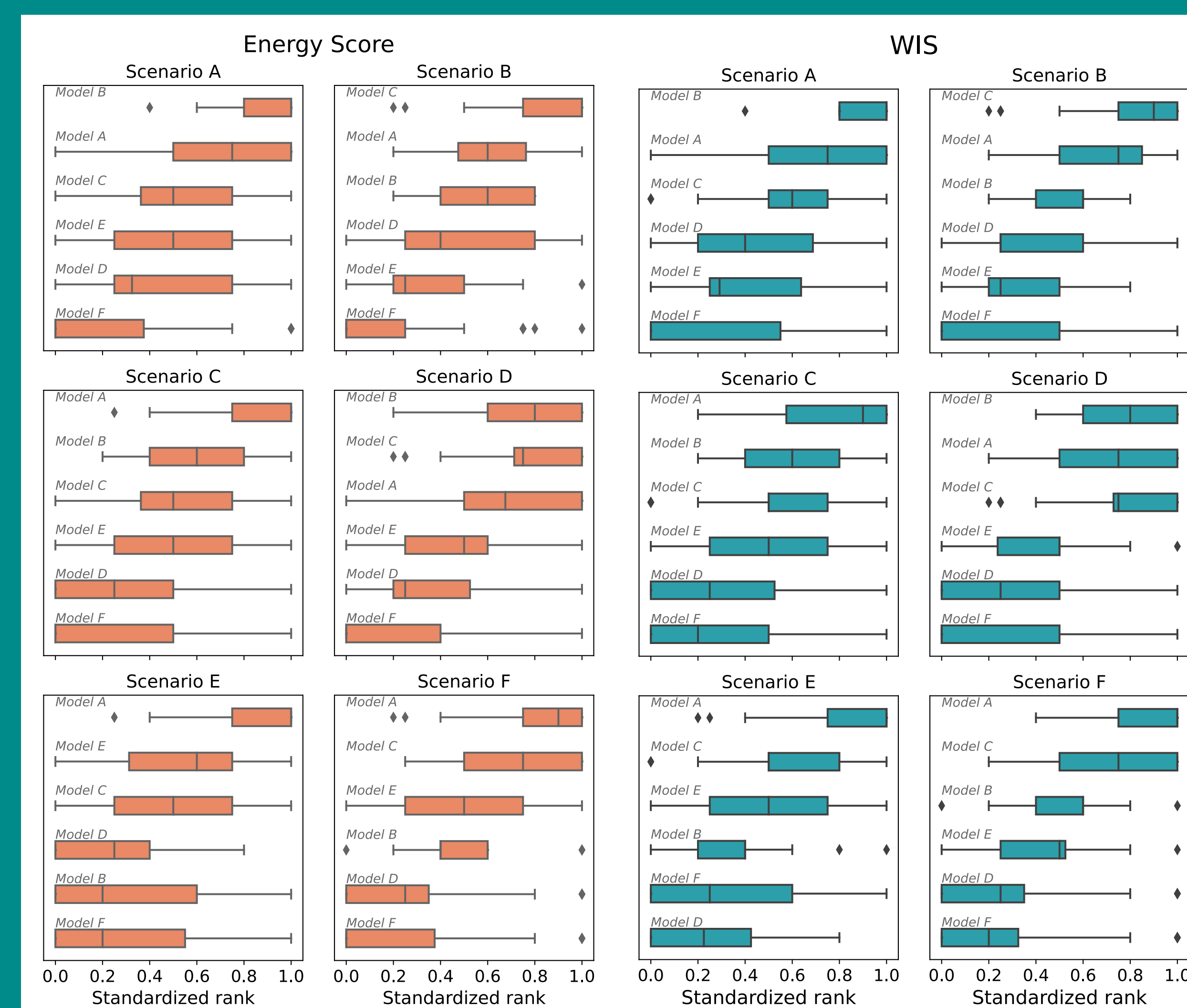


Figure 3: Distribution of the standard rank for each individual model in 2023-24 Round 1 of the Flu Scenario Modeling Hub for the (left) energy score and (right) WIS calculated by deriving quantiles from the reported trajectories. The standardized rank is calculated such that a higher rank corresponds to a better-performing model.

Trajectory Ensemble Method

We propose an alternative method of generating an ensemble model that utilizes the trajectories reported by each modeling team as opposed to transforming them into quantiles. To do this, we simply bundle all the trajectories for each model together and assign equal weight to each one. This group of trajectories is the resulting ensemble that we call the trajectory ensemble. In Fig. 4, we compare the trajectory ensemble with the 3 ensemble models reported by the SMH, and we find that while it does not exactly match any of the SMH models, it most closely resembles the level of uncertainty given by the Ensemble_LOP_untrimmed model.

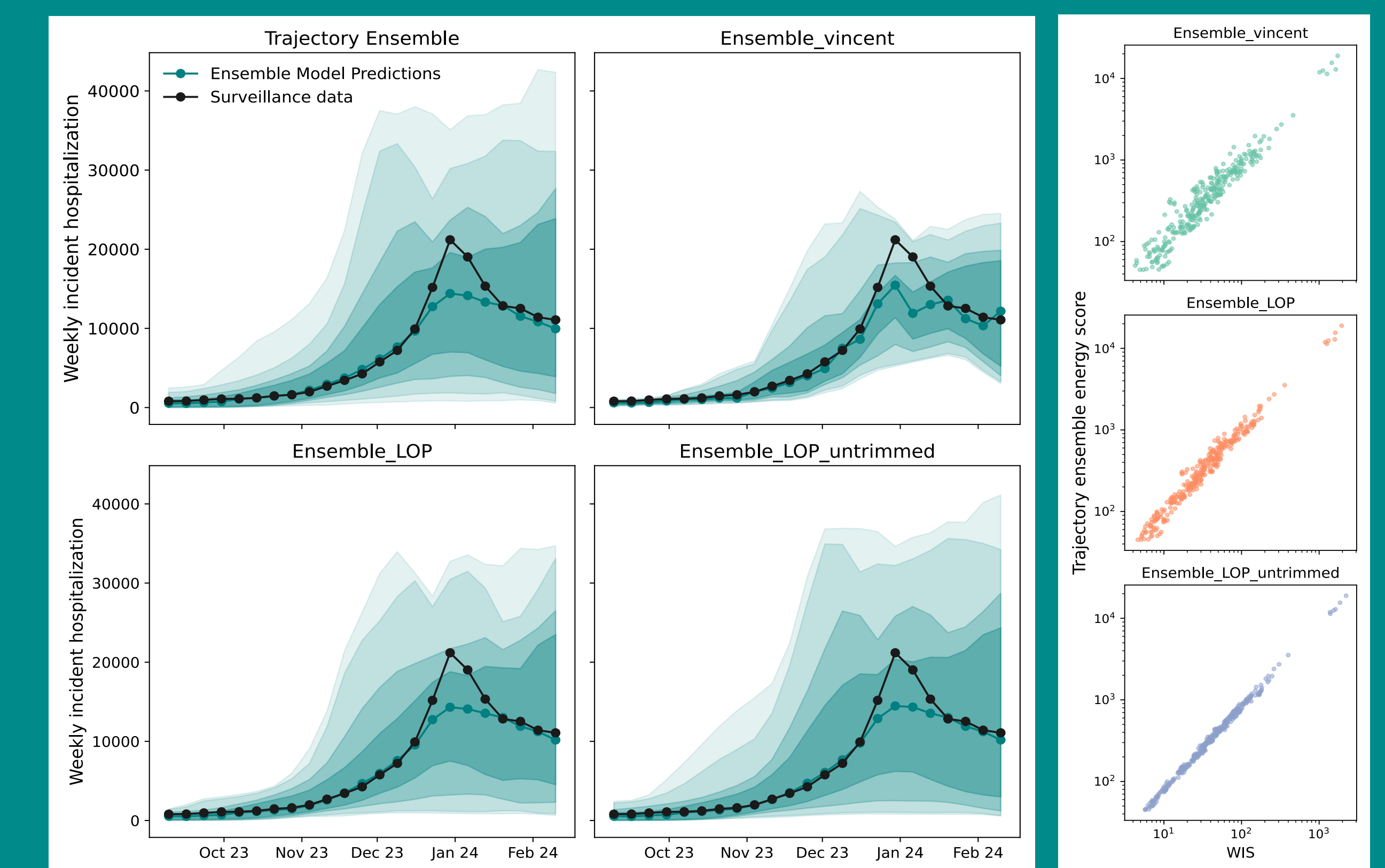


Figure 4: (left panel) Quantile model projections for the trajectory ensemble method and the three ensemble models reported by the SMH for scenario F in the Flu Scenario Modeling Hub 2023-24 round 1 (blue) with observed surveillance data (black) nationally in the United States. (right panel) Relationship between the WIS scores of the three SMH-reported ensemble models and the energy score of the trajectory ensemble.

Discussion

The energy score is a measure that uses the output of stochastic epidemic model simulations to evaluate model performance without transforming or summarizing the results into quantile format. We show the utility of the energy score in scenario modeling performance analysis and how it evaluates in comparison with the WIS. A benefit of this method is that the energy score is strictly proper, but computational cost is a potential limitation due to the pairwise comparison between all trajectories. However, we find that sampling trajectories provides similar results.

We highlight how the energy score enables a streamlined ensemble process, permitting the weighting of different models and even specific trajectories as more data is accumulated. In the future, we plan to continue this analysis through the end of the 2023-2024 influenza season, and extend it to the COVID-19 and RSV Scenario Modeling Hub rounds.

Acknowledgements & References

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