

The Mathematics and Statistics of Infectious Disease Outbreaks

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L4: Latencies and Delays¹

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Overview

- 1 Back-calculation method
 - Back-projection for the 2011 STEC/HUS outbreak
 - Discussion and Extensions

- 2 Nowcasting

STEC/HUS Outbreak in Germany 2011 (1)

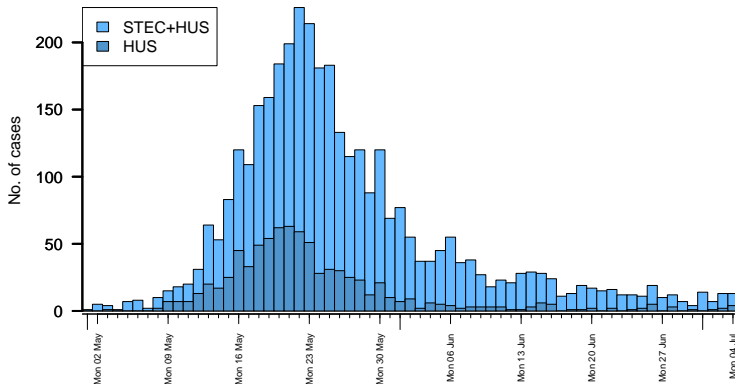
- Outbreak of Shiga toxin-producing *E. coli* (STEC) O104:H4 in Germany May–July 2011 associated with sprouts (Frank et al., 2011; Buchholz et al., 2011):

	STEC	HUS
N (% of total)	2987 (78)	855 (22)
Median age (years)	46	42
Female (%)	58	68
Deaths	18	35
Case-fatality-ratio (%)	0.6	4.1

- Hemolytic-uremic syndrome (HUS) is a disease characterized by hemolytic anemia, thrombocytopenia and acute kidney failure.
- HUS can be a complication of an STEC infection.
- Onset of HUS occurs a median of 5 days (IQR: 4–7) days after onset of the STEC related diarrhea.

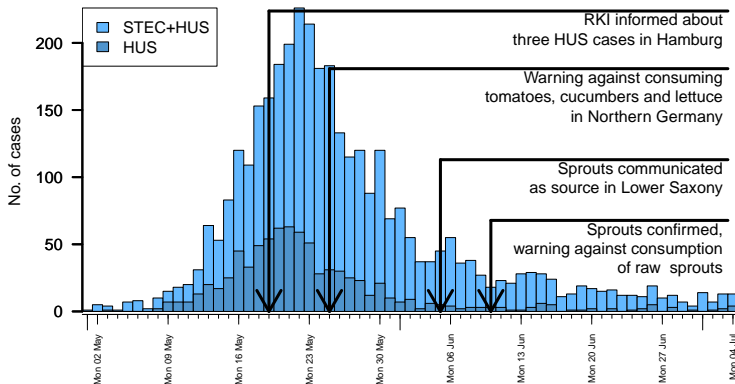
STEC/HUS Outbreak in Germany 2011 (2)

- Retrospective curve illustrating the onset of diarrhea of confirmed patients per day (where available: STEC 2715, HUS 783)



STEC/HUS Outbreak in Germany 2011 (2)

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Example: STEC/HUS Outbreak in Germany 2011 (3)

- However, *during* the outbreak the situation is not as clear.
- Incubation period and reporting delays complicate real-time tracking of key indicators for detecting epidemic trends.
- Illustration: Day of hospitalization of HUS cases and the day the HUS case arrives at the RKI.

[Animated curve of reporting delay of HUS cases]

Focus on implication of time lags

Time lags during the STEC outbreak, e.g.,

- the delay between exposure to the disease and onset of diarrhea in cases
- the inherent reporting delay present in any public health surveillance system

Goal of back-projection:

Infer exposure times of HUS patients from the retrospective epidemic curve of diarrhea onsets in order to reconstruct the infection curve.

Goal of nowcasting:

Extrapolate currently available counts by taking the reporting delay from the past into account. Add uncertainty indication to this extrapolation.

Outline

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Motivation for back-projection

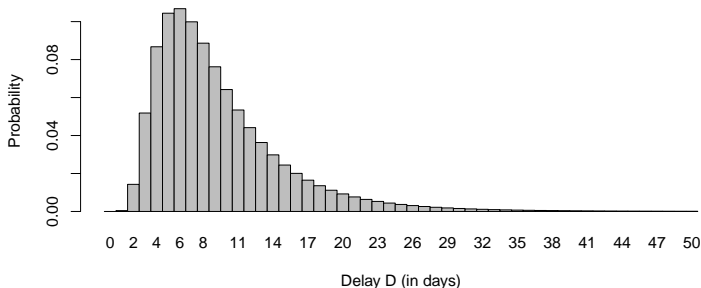
- There is a time delay between time of infection and the onset of the disease. This time delay is often denoted *incubation time*.
- Usually, only onset of disease can be observed. Examples:
 - Time to AIDS onset after HIV infection
 - Onset of diarrhea after consumption of sprouts (STEC/HUS)
- Let D be a discrete random variable describing the delay in number of time units. Assuming this delay is constant over time let $f(d)$, $d = 0, 1, 2, \dots$, be the PMF of D .

Back-projection

Interest is often in the time of exposure of individuals, but data is only available about their time of disease onset.

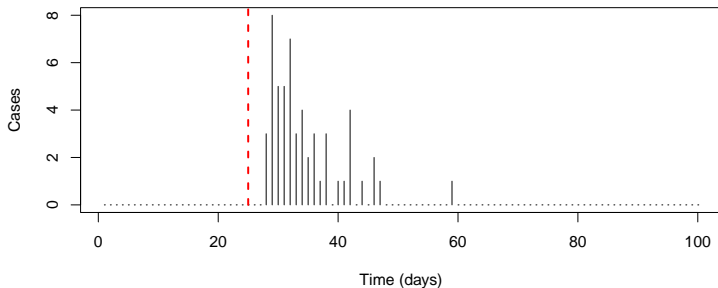
Incubation time as a random variable

- Example: D as discretized version of a log-normal distribution with $\log \mu = 2$, $\log \sigma = 0.6$ and $d_{\max} = 50$.



Example 1: Point source outbreak at time t_0

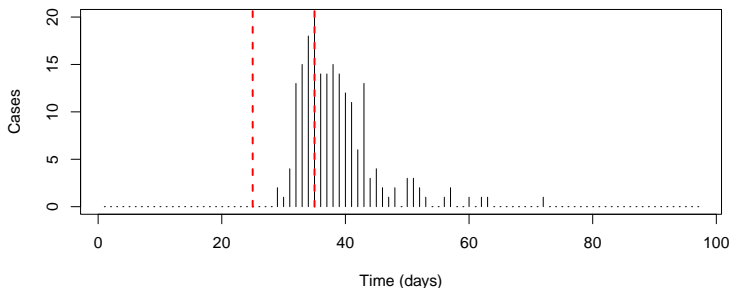
- Assume a point source is active on day $t_0 = 25$ infecting a total of $n = 55$ individuals and f_D as in the previous example.
- The following time series for disease onsets is observed:



- To identify the possible source, interest is in inferring infection times from the onset times.

Example 2: Point source during an interval

- Assume a point source is active for I days from day t_0 on infecting a total of n individuals, where individuals are equally likely to be infected within $[t_0, t_0 + I - 1]$.
- Example $t_0 = 25$, $I = 10$ and $n = 200$.



Simple back-projection methods (1)

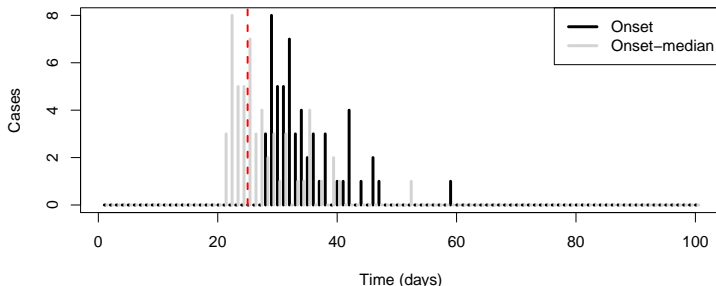
- Method 1: Determine the exposure interval by subtracting the shortest incubation time from the first case and the longest incubation from the last case of the epidemic curve
- R-code for outbreak Examples 1 & 2

```
subtract.minmax <- function(y, d.pmf,eps=1e-3) {  
  exposure.left <- head(which(y>eps),n=1) - ((0:d.max)[head(which(d.pmf>eps),n=1)])  
  exposure.right <- tail(which(y>eps),n=1) - ((0:d.max)[tail(which(d.pmf>eps),n=1)])  
  structure( c(exposure.left,exposure.right-exposure.left),names=c("t0","l"))  
}  
subtract.minmax(y.ts, d.pmf)  
## t0 1  
## 26 1  
subtract.minmax(y.l.ts, d.pmf)  
## t0 1  
## 27 13
```

Simple back-projection methods (2)

- Method 2: Subtract the median incubation time from each onset.

```
subtract.median <- function(y,d.pmf) {  
  d.median <- (0:length(d.pmf)-1)[which(cumsum(d.pmf)>0.5)][1]  
  structure(c(tail(y,n=-d.median),rep(0,d.median)),names=names(y))  
}  
subtract.median(y.ts,d.pmf)
```



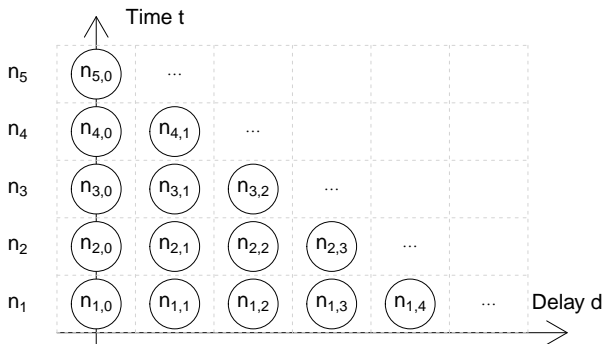
- This method is not recommendable since it ignores the order of events in the epidemic curve.

Non-parametric back-projection by Becker et al. (1991)

- Becker et al. (1991) proposed a non-parametric back-projection method for discrete time interval data.
- Their motivating application was a back-projection of AIDS cases to HIV incidence (before the use of antiretroviral therapy).
- The method differs from the the individual based continuous time parametric back-calculation of Brookmeyer and Gail (1988).
- However, it equally presumes a fixed and known incubation time distribution.

Model and notation (1)

$n_{t,d}$ – Number of individuals exposed in interval $t = 1, \dots, T$ having an incubation of time d (i.e. observed at time $t + d$)



y_t – The observed number of incident cases in interval t

$$y_t = \sum_{i=1}^t n_{i,t-i}, \quad t = 1, \dots, T.$$

Model and notation (2)

n_t – Number of individuals infected in interval t , i.e.

$$n_t = \sum_{d=0}^{\infty} n_{t,d}.$$

- Assume $n_t \sim \text{Po}(\lambda_t)$ and as a consequence

$$n_{t,d} \sim \text{Po}(f(d)\lambda_t),$$

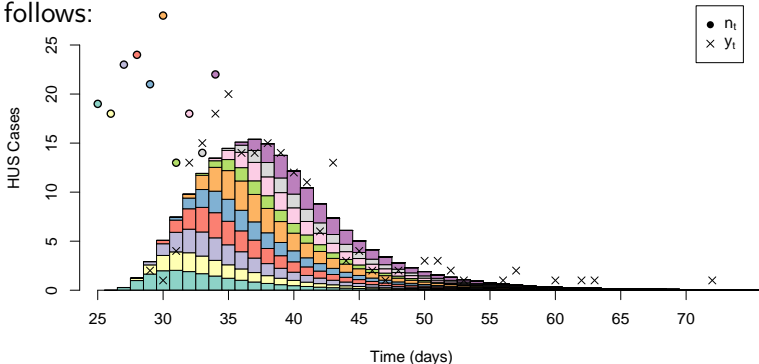
where $f(\cdot)$ is the PMF of the incubation time.

- As a consequence $y_t \sim \text{Po}(\mu_t)$, where

$$\mu_t = \sum_{i=1}^t E(n_{i,t-i}) = \sum_{i=1}^t f(t-i)\lambda_i.$$

Model and notation (3)

- The convoluted μ_t from the previous foil can be illustrated as follows:



- Thus backprojection is the inverse problem of deducing the λ_t 's given the observed y_t 's.

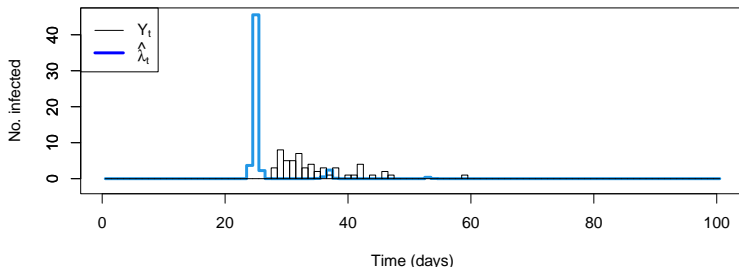
Implementation in surveillance

- Code:

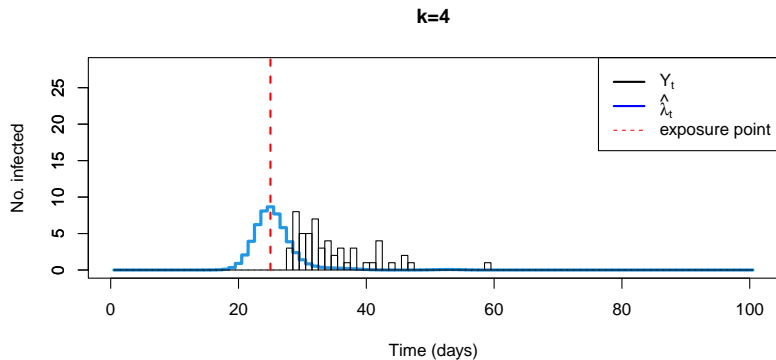
```
#Create vector with incubation time PMF values on (0,...,d_max)
incu.pmf <- c(0, (plnorm(1:d.max,logmu,logsd) - plnorm(0:(d.max-1),logmu,logsd))/plnorm(d.max,logmu,logsd))
#Create sts object
require("surveillance")
sts <- new("sts",epoch=1:length(y.ts),observed=matrix(y.ts,ncol=1))
#Backproject using the method by Becker et al. (1991)
bp.control <- list(k=0,eps=1e-3,iter.max=100,verbose=TRUE,eq3a.method="C")
sts.bp.k0 <- backprojNP(sts, incu.pmf=incu.pmf, control=bp.control)
```

- Plotting code:

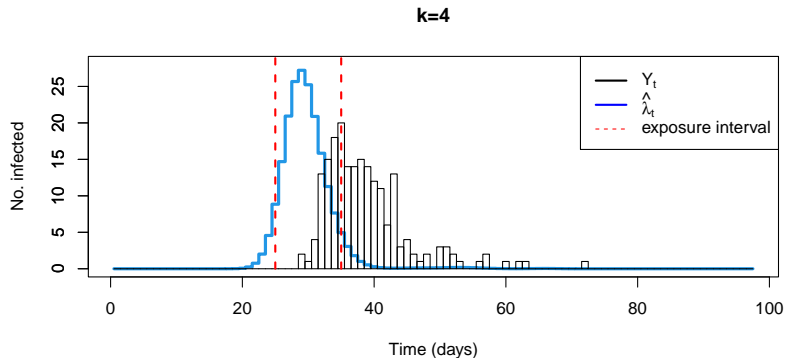
```
plot(sts.bp.k0,xaxis.labelFormat=NULL)
```



Back-projection for outbreak Example 1



Back-projection for outbreak Example 2



Uncertainty of the estimates

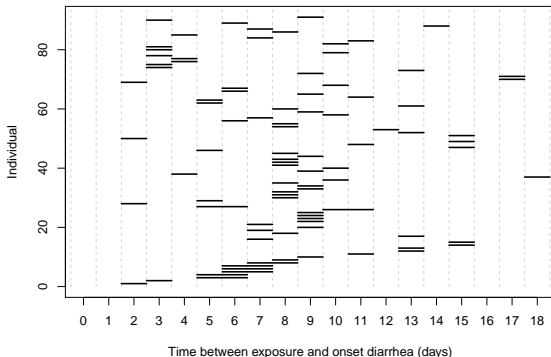
- Problem: The non-parametric back-projection (NPBP) does not provide any measures of uncertainty for the estimate $\hat{\lambda}$
- Two sources of uncertainty exists:
 - Sampling variation in the observed y_t
 - Uncertainty in the estimation of the incubation time

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Estimation of the incubation time (1)

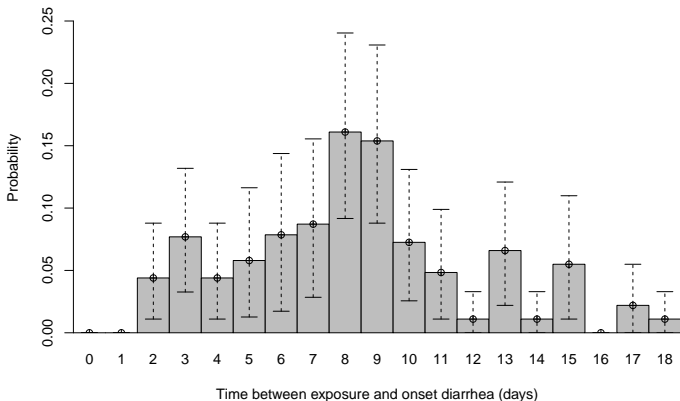
- Determination of the incubation time PMF from 91 cases with a well known exposure time (foreign cases, restaurant cluster, etc.)



- Goal: Non-parametric estimate of the probability mass function

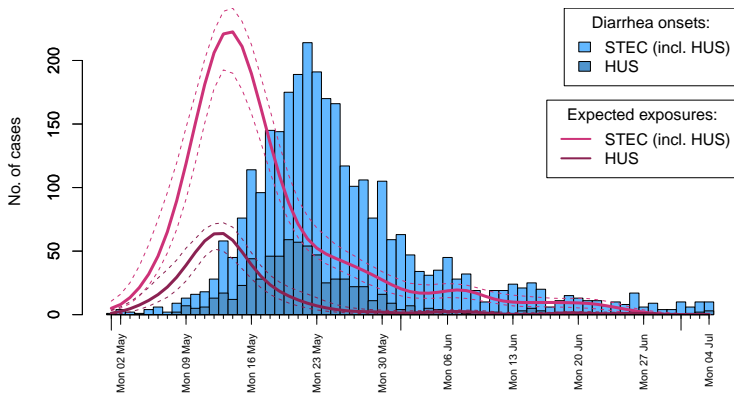
Estimation of the incubation time (2)

- Estimated PMF using Turnbull's method (Turnbull, 1976) for interval censored data and point-wise 95% CIs by the percentile method on $R = 999$ additional bootstrap samples



Back-projection for the 2011 STEC/HUS outbreak (4)

- Werber et al., 2013 refines the incubation time estimation by using a Weibull interval censored regression model adjusting for age, sex and HUS in 114 symptomatic adults from six cohorts.



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Discussion

- The non-parametric method needs no underlying assumptions about the mode of transmission (person to person, point source, etc.).
- During an outbreak one should choose T such that the incidence cases observed at time y_T are reliable (i.e. sufficiently complete), i.e. T should not be too close to “now”.
- A good recent review of back-projection methods can be found in Egan and Hall (2015).

Exercise

Exercise 4.1

Let the PMF of the incubation time distribution be $(0, \frac{1}{8}, \frac{1}{8}, \frac{1}{2}, \frac{1}{8}, \frac{1}{8})$ for $d = 0, \dots, 5$.

- 1 Simulate an outbreak with this incubation time where 100 individuals are infected at time $t_0 = 0$. Hint: In R you can use the function `sample`.
- 2 Assume the following time series starting at time 0 is observed:

$(0, 2, 7, 12, 21, 24, 18, 11, 4, 1)$

which reflects an outbreak where individuals are infected between time t_0 and $t_0 + l - 1$. Suggest in words a simple algorithm to try to determine λ_t based on this time series. Try to implement your suggestion.

Outline

- 1 Back-calculation method
- 2 Nowcasting

Nowcasting – what's the situation?

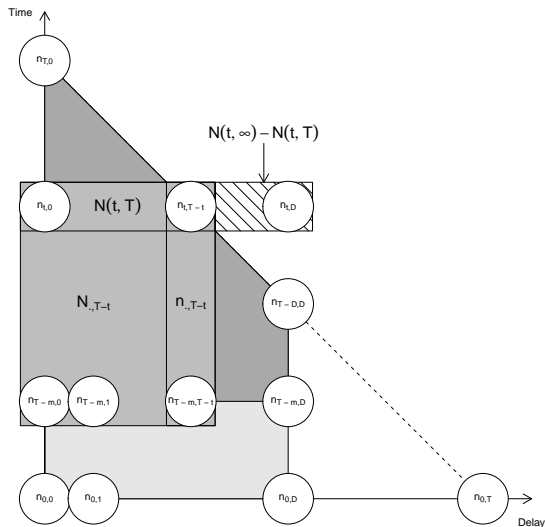
- Opposite to forecasting, we just want to know what the situation is “now” during an outbreak, i.e. in a ideal setup of no reporting delay → *nowcasting*.
- The term is basically a revival of what has been extensively studied as *reporting delay* during the AIDS/HIV epidemic, see e.g. Kalbfleisch and Lawless (1989) and Harris (1990).
- Nowcasting was used for real-time tracking daily hospitalizations during the 2009 A/H1N1 influenza (Donker et al., 2011).
- There is a close connection between nowcasting and *claims reserving* in actuarial sciences (England and Verrall, 2002).

Nowcasting Notation (1)

- Let $n_{t,d}$ be the number of cases which occur on day t and become available with a delay of d days, where $t = 0, \dots, T$ – with T being *now* – and $d = 0, \dots, D$.
- Problem: $n_{t,d}$ is unknown when $d > T - t$ – see reporting triangle
- $N(t, T) = \sum_{d=0}^{\min(T-t, D)} n_{t,d}$ is the number of cases which occurred on t and who are reported until time T
- Aim of nowcasting: predict the total number of cases, i.e.

$$N(t, \infty) = \sum_{d=0}^{\infty} n_{t,d} = \sum_{d=0}^D n_{t,d}.$$

Nowcasting Notation (2) – Reporting triangle



Nowcasting Methods (1)

- Alternative: The reporting delay for an event follows a distribution with probability mass function $f(d) = f_d$, $d = 0, 1, \dots, D$.
- We will assume time homogeneity of the delay distribution
- Let $F(d) = \sum_{x=0}^d f(x)$ be the CDF of the delay distribution.
- Lawless (1994) presents the following nowcast procedure

$$\hat{N}(t, \infty) = \frac{N(t, T)}{\hat{F}(T - t)},$$

where the CDF F is estimated taking the right-truncation of the data into account, for example by using the reverse time hazard function.

Nowcasting Methods (2)

- Alternative model in Donker et al. (2011)

$$N(t, T) \sim \text{Bin} \left(N(t, \infty), \hat{F}(T - t) \right)$$

- In this model inference is about estimating the size parameter in a binomial distribution, i.e.

$$\hat{N}(t, \infty) = \arg \max_{n \geq N(t, T)} \left\{ f_{\text{Bin}}(n, \hat{F}(T - t)) \right\}$$

Nowcasting Methods (3)

- The counts of the reporting triangle can also be thought of as an incomplete contingency table with

$$n_{t,d} \sim \text{Po}(\lambda_t \cdot f_d), \quad t = 0, \dots, T, \quad 0 \leq d \leq \min(T - t, D),$$

where λ_t is the expected number of new events occurring at time t .

- Altogether, $T + D + 2$ parameters are to be estimated.
- The above presentation lends itself to log-linear modeling, i.e. with parametric, semi-parametric or non-parametric linear predictor

$$\log \mu_{t,d} = \log(\lambda_t) + \log(f_d) = s(t; \beta) + v(d; \theta),$$

where $E(n_{t,d}) = \mu_{t,d}$.

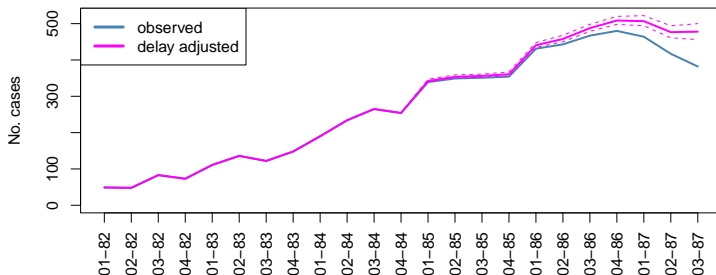
Example: AIDS registry data from the CDC (1)

- Zeger et al. (1989) contains an analysis of 6190 homosexual AIDS cases classified by quarter of diagnosis and the number of quarters between diagnosis and report to the CDC

```
##      0  1  2  3  4  5  6  7  8  9 10 11 12
## 03-87 244 138 NA NA NA NA NA NA NA NA NA NA NA
## 02-87 217 165 35 NA NA NA NA NA NA NA NA NA NA
## 01-87 317  80 54 13 NA NA NA NA NA NA NA NA NA
## 04-86 353  64 32 17 14 NA NA NA NA NA NA NA NA
## 03-86 345  53 35 18 10  6 NA NA NA NA NA NA NA
## 02-86 313  60 29 15 10  9  7 NA NA NA NA NA NA
## 01-86 294  71 27 10 13  5  5  6 NA NA NA NA NA
## 04-85 216  68 23 21 10  5  2  6  3 NA NA NA NA
## 03-85 206  58 36 23  9  7  2  6  0  4 NA NA NA
## 02-85 215  61 26 19 15  3  4  4  1  0  1 NA NA
## 01-85 188  70 36 22 11  6  2  3  1  0  0  0 NA
## 04-84 159  36 20 14  9  1  4  2  2  1  1  3  2
## 03-84 149  51 26 16 10  6  3  0  1  0  0  0  3
## 02-84 140  51 16 12  3  5  1  3  1  1  0  1  0
## 01-84 119  41  9  4  8  2  3  2  0  1  0  0  1
## 04-83  94  26  9  8  4  0  2  0  0  1  2  0  2
## 03-83  80  24  5  3  3  2  1  1  0  0  0  1  2
## 02-83  97  23  9  0  1  1  1  2  0  1  0  1  0
## 01-83  67  25  7  7  1  1  0  1  0  2  0  0  0
## 04-82  52  10  6  1  2  0  1  0  0  0  0  0  1
## 03-82  59  11  7  1  2  1  1  0  0  0  0  0  1
## 02-82  36   4  1  0  3  1  1  0  1  0  0  0  1
## 01-82  24   8  5  0  4  2  0  2  0  0  0  0  4
```

Example: AIDS registry data from the CDC (2)

- The model is an instance of a generalized linear model, which can be fitted in R using the function `glm`
- Point estimate for the delay adjusted $N(t, \infty)$'s in the AIDS example (+ pointwise predictive distributions).



Discussion

- In practice the delay distribution often time-inhomogeneous. In this situation a proportional hazards model for the reverse time hazard function can be used (Kalbfleisch and Lawless, 1991; Pagano et al., 1994).
- Back-projection based on registry data for an ongoing epidemic is often to be seen concurrently with delay adjustments (Brookmeyer and Damiano, 1989; Zeger et al., 1989; Kalbfleisch and Lawless, 1989).

Exercise

Exercise 4.2

Consider the result for the quarter 01-1987 in the Zeger et al. (1989) data. Compute a delay adjusted total for this quarter according to the method in Donker et al. (2011):

- 1 using an estimate for the cumulative distribution function (CDF), which ignores right-truncation
- 2 using a right-truncation respecting estimate for the CDF. Hint: Look at a suitable subset of nodes in the reporting-triangle, which allows you an unbiased estimate of $F(3)$.

Literature I



Becker, N. G., L. F. Watson, and J. B. Carlin (1991). “A method of non-parametric back-projection and its application to AIDS data”. In: *Statistics in Medicine* 10, pp. 1527–1542.



Brookmeyer, R. and A. Damiano (Jan. 1989). “Statistical methods for short-term projections of AIDS incidence”. In: *Stat Med* 8.1, pp. 23–34.



Brookmeyer, R. and M. Gail (1988). “A method for obtaining short-term projections and lower bounds on the size of the AIDS epidemic”. In: *Journal of the American Statistical Association* 83, pp. 301–308.



Buchholz, U. et al. (2011). “German Outbreak of Escherichia coli O104:H4 Associated with Sprouts”. In: *New England Journal of Medicine* 365, pp. 1763–1770.

Literature II



Donker, T., M. van Boven, W. M. van Ballegooijen, T. M. Van't Klooster, C. C. Wielders, and J. Wallinga (2011). "Nowcasting pandemic influenza A/H1N1 2009 hospitalizations in the Netherlands". In: *European Journal of Epidemiology* 26.3, pp. 195–201.



Egan, J. R. and I. M. Hall (May 2015). "A review of back-calculation techniques and their potential to inform mitigation strategies with application to non-transmissible acute infectious diseases". In: *J R Soc Interface* 12.106.



England, P. and R Verrall (2002). "Stochastic Claims Reserving in General Insurance, Institute of Actuaries and Faculty of Actuaries". In: *Faculty and Institute of Actuaries, Sessional Meeting Paper*. Online at <http://www.actuaries.org.uk/sessional/sm0201-report.html>.

Literature III



Frank, Christina et al. (2011). “Epidemic Profile of Shiga-Toxin–Producing *Escherichia coli* O104:H4 Outbreak in Germany”. In: *New England Journal of Medicine* 365.19, pp. 1771–1780. DOI: 10.1056/NEJMoa1106483. eprint: <http://www.nejm.org/doi/pdf/10.1056/NEJMoa1106483>. URL: <http://www.nejm.org/doi/full/10.1056/NEJMoa1106483>.



Harris, J. E. (1990). “Reporting Delays and the Incidence of AIDS”. In: *JASA* 85.412, pp. 915–924.



Kalbfleisch, J. D. and J. F. Lawless (1989). “Inference Based on Retrospective Ascertainment: An Analysis of the Data on Tranfusion Related AIDS”. In: *Journal of the American Statistical Association* 84.406, pp. 360–372.



– (1991). “Regression models for right truncated data with applications to AIDS incubation times and reporting lags”. In: *Statistica Sinica* 1, pp. 19–32.

Literature IV



Lawless, J. F. (1994). “Adjustments for Reporting Delays and the Prediction of Occurred but Not Reported Events”. In: *The Canadian Journal of Statistics* 22.1, pp. 15–31.



Pagano, M., X. M. Tu, V. De Gruttola, and S. MaWhinney (1994). “Regression analysis of censored and truncated data: estimating reporting-delay distributions and AIDS incidence from surveillance data.”. In: *Biometrics* 50.4, pp. 1203–1214.



Turnbull, Bruce W. (1976). “The Empirical Distribution Function with Arbitrarily Grouped, Censored and Truncated Data”. In: *Journal of the Royal Statistical Society. Series B (Methodological)* 38.3, pp. 290–295. ISSN: 00359246. URL: <http://www.jstor.org/stable/2984980>.

Literature V



Werber, D. et al. (2013). “Associations of Age and Sex on Clinical Outcome and Incubation Period of Shiga toxin-producing *Escherichia coli* O104:H4 Infections, 2011”. In: *American Journal of Epidemiology* 178.6, pp. 984–992.



Zeger, S. L., L. C. See, and P. J. Diggle (Jan. 1989). “Statistical methods for monitoring the AIDS epidemic”. In: *Stat Med* 8.1, pp. 3–21.