Supplementary details on experiments

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Experimental design

Synthetic data with Poisson incidence

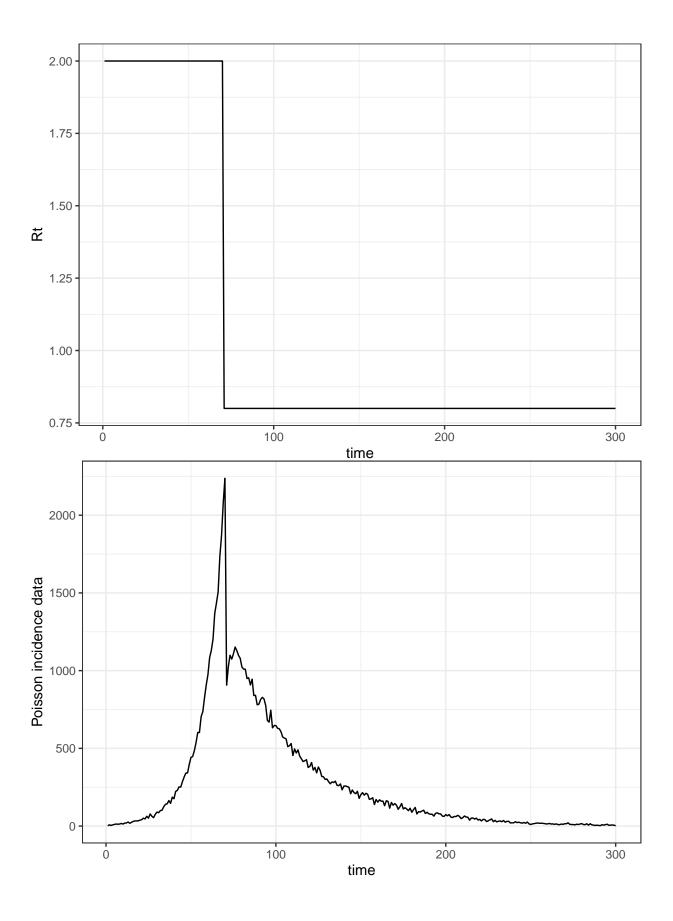
Overall, we argue our estimator is accurate, robust in model misspecification and computationally efficient. We can do a series of tests for each property. We may consider the following curvature of efficient reproduction numbers, and test the accuracy of our estimators compared to EpiEstim and EpiLPS.

We may consider arbitrary reproduction numbers in a few scenarios: a) piecewise-constant epidemics with a drop at a certain time point to measure the effect of control measures, b) exponentially rising and falling epidemics with a change point, c) piecewise-constant with multiple segments to measure the initially controlled and resurged and the suppressed epidemics, d) periodic waves.

We may simulate the epidemics (with length T=300) 10 times for each scenario, estimate Rt, and compute the averaged KL divergence.

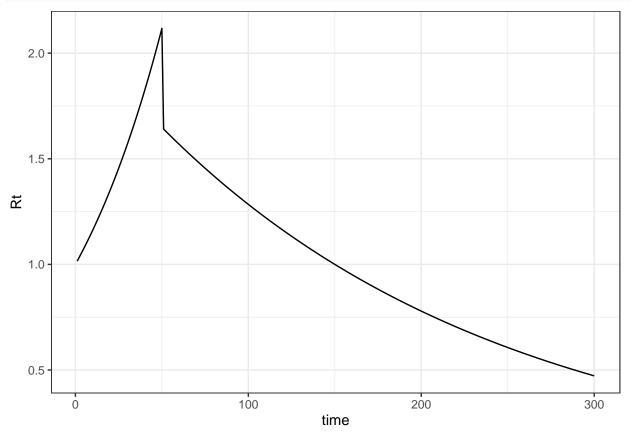
```
# General settings:
N1 = 2 # first incidence data
len = 300 # number of evenly spaced time points
library(rtestim)
# Get Poisson incidence cases:
get_pois_incidence <- function(N1, Rt, gamma_pars = c(2.5, 2.5)){</pre>
  len <- length(Rt)</pre>
  incidence <- numeric(len) # N_1:n</pre>
  poisson_count <- numeric(len) # y_1:n</pre>
  incidence[1] <- N1</pre>
  poisson_count[1] <- rpois(1, N1)</pre>
  if(poisson_count[1] == 0) poisson_count[1]=1
  for(t in 2:len){
    pi <- discretize_gamma(1:(t-1), gamma_pars[1], gamma_pars[2])</pre>
    incidence[t] <- Rt[t] * sum(rev(pi) * poisson_count[1:(t-1)])</pre>
    poisson_count[t] <- rpois(1, incidence[t])</pre>
  return(poisson_count)
# Display the synthetic data:
library(ggplot2)
display dat <- function(counts, Rt){</pre>
  len <- length(counts)</pre>
  if(length(counts) != length(Rt)) cli::cli_abort("Data lengths do not match.")
  dat <- data.frame(time = 1:len, count = counts, Rt = Rt)</pre>
  fig1 <- dat %>%
```

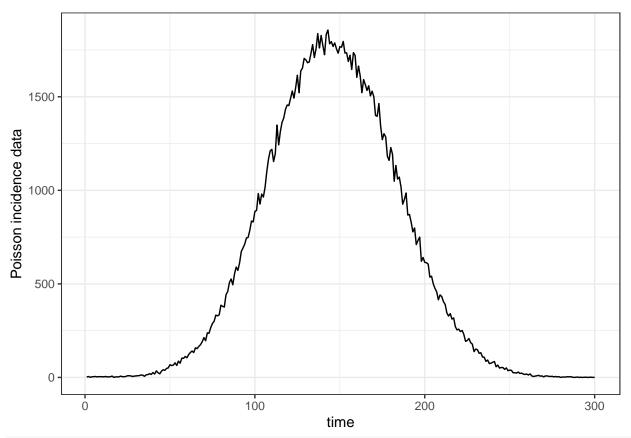
```
ggplot(aes(y = Rt, x = time)) +
    geom line() +
    theme_bw()
  print(fig1)
  fig2 <- dat %>%
    ggplot(aes(y = count, x = time)) +
    geom_line() +
    #scale y log10() + # axis of incidence in log scale
    ylab("Poisson incidence data") + #(in log scale)
    theme bw()
  print(fig2)
# Check data quality:
check_dat <- function(incidence, Rt){</pre>
  if(min(Rt) < 0) {cli::cli_abort("`Rt` must be non-negative.")}</pre>
  if(min(incidence) < 0) {cli::cli_abort("`incidence` cases must be nonnegative.")}</pre>
  if(max(incidence) > 1e4L) {cli::cli_alert_warning("`incidence` cases are too large.")}
  if(sum(incidence == 0) > 30) {cli::cli_warn("`incidence` data has more than 10% 0s.")}
}
# Scenario 1: two-stage piecewise constant with one dropping point (similar as in EpiFilter)
Rt1 <- c(rep(2, 70), rep(0.8, len-70)) # extend first segment from 50 to 70
# to avoid too many Os in the tail
gamma_pars1 <- c(3, 3) # serial interval distribution parameters</pre>
seed <- 420
set.seed(seed)
incidence1 <- get_pois_incidence(N1, Rt1, gamma_pars1)</pre>
display_dat(incidence1, Rt1)
```



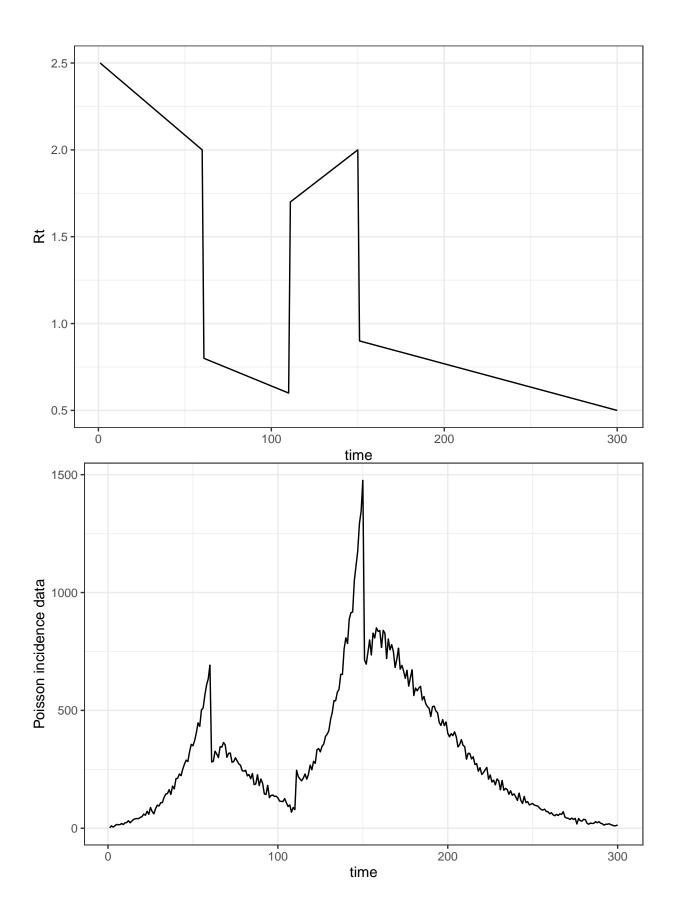
check_dat(incidence1, Rt1)

```
# Scenario 2: two-stage exponential growth and decay (similar as in EpiFilter)
rate <- c(.015, -.005)
Rt2 <- numeric(len)
knot <- 50
Rt2[1:knot] <- exp(rate[1] * (1:knot))
Rt2[(knot+1):len] <- exp((rate[2]) * ((knot+1):len))* Rt2[knot]
gamma_pars2 <- c(2.5, 2.5) # serial interval distribution parameters
set.seed(seed)
incidence2 <- get_pois_incidence(N1, Rt2, gamma_pars2)
display_dat(incidence2, Rt2)</pre>
```

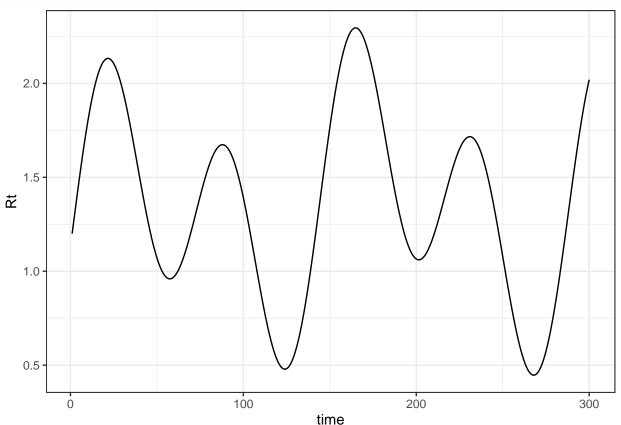


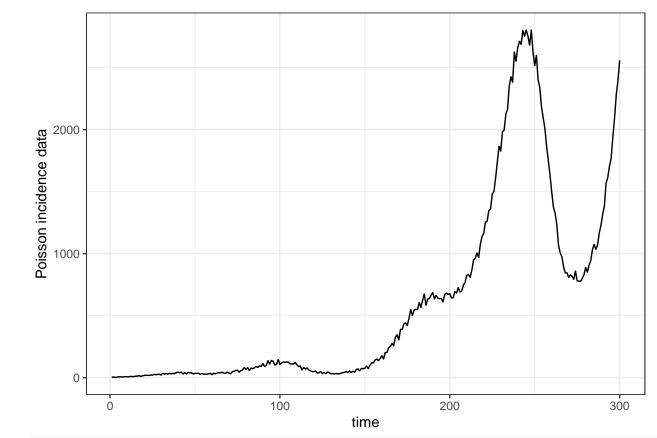


check_dat(incidence2, Rt2)



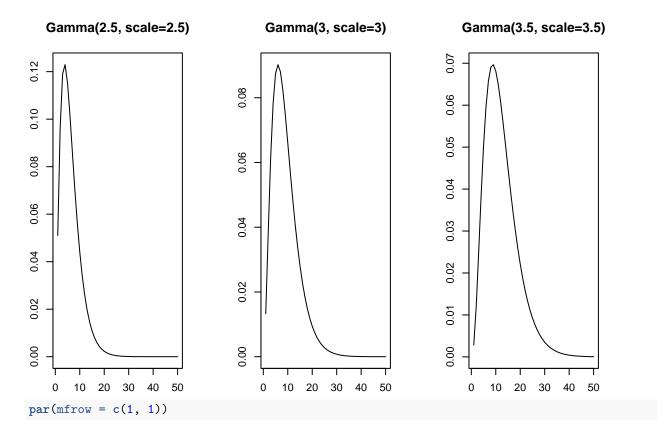
check_dat(incidence3, Rt3)





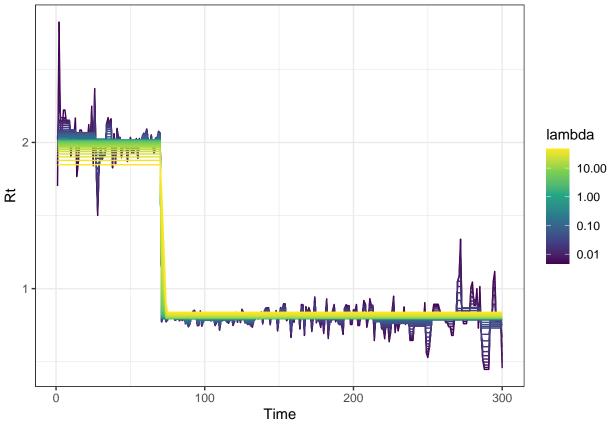
check_dat(incidence4, Rt4)

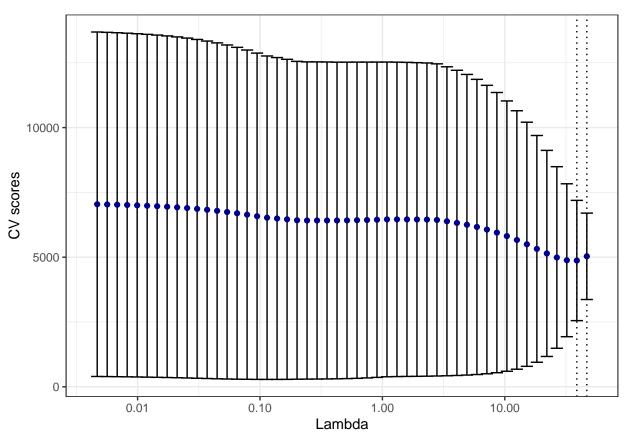
Parameters of the serial interval distribution, i.e., shapes and scale/rates of Gamma distribution, can significantly influence the peak values of incidences and the smoothness of incidence curves. Here is a comparison of the densities of Gamma distribution with shape 2.5 and scale 2.5 and Gamma distribution with shape 5 and scale 5.

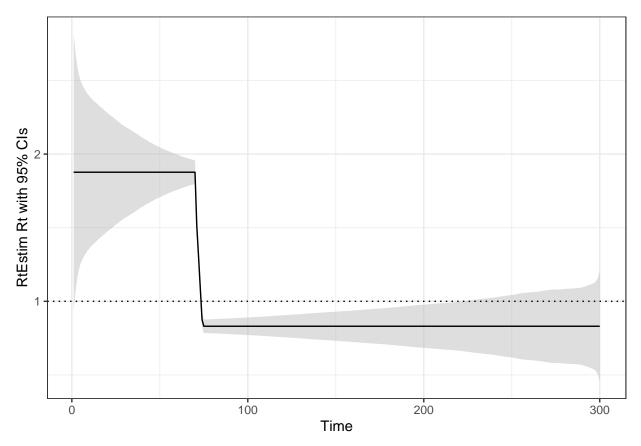


Rt estimates using three methods

Fit our poisson trend filtering using RtEstim. See an example of the first scenario. We first see an demonstration of estimates using 50 hyperparameters, and use cross validation to choose the "best" hyperparameter with the lowest score. The last plot of this scenario displays the Rt estimates using the chosen hyperparameter.



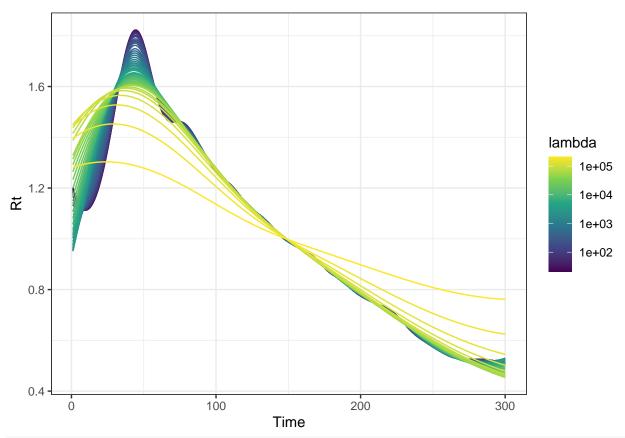


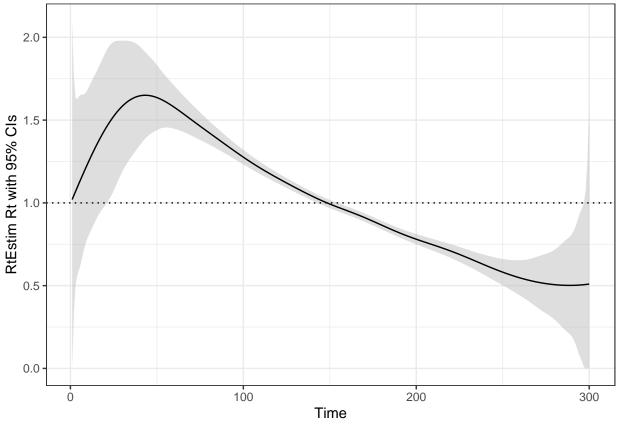


The Rt estimates for the other three scenarios are given in the following figures.

[1] TRUE

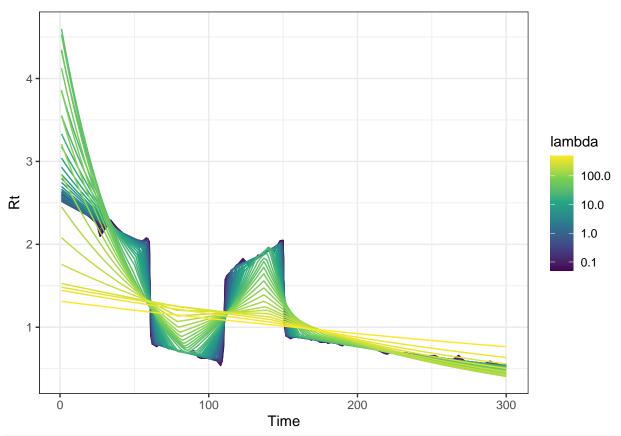
plot(rtestim_mod2)

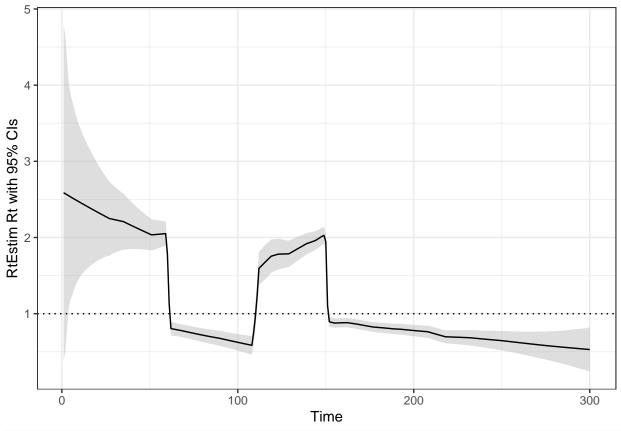




[1] TRUE

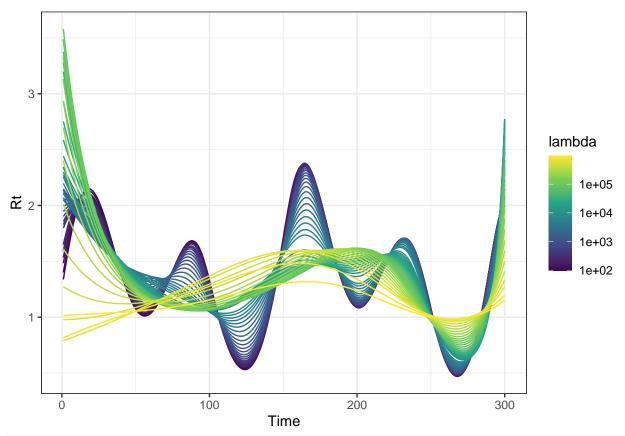
plot(rtestim_mod3)

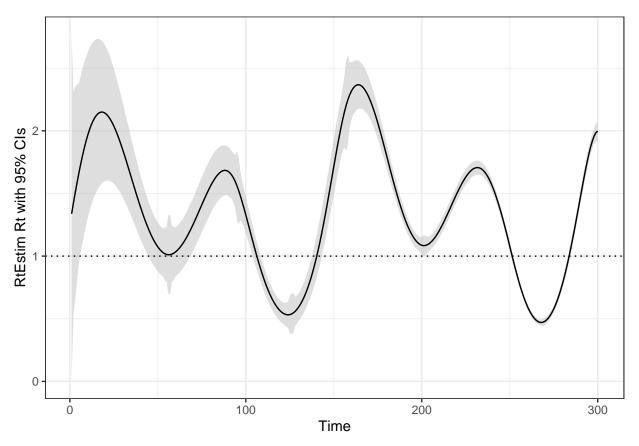




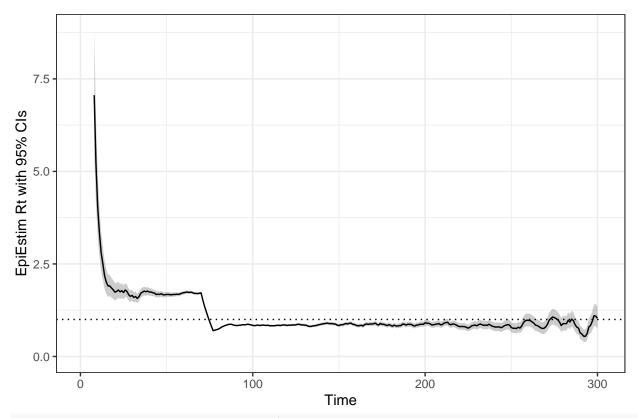
[1] TRUE

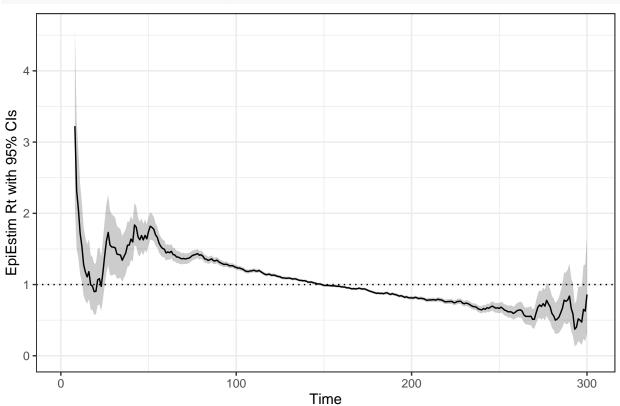
plot(rtestim_mod4)





Fit EpiEstim with "true" serial interval.





```
method = method)

plot(mod_epiEstim3, "R") + labs(y="EpiEstim Rt with 95% CIs", title="") + theme_bw() + theme(legend.pos

15

15

10

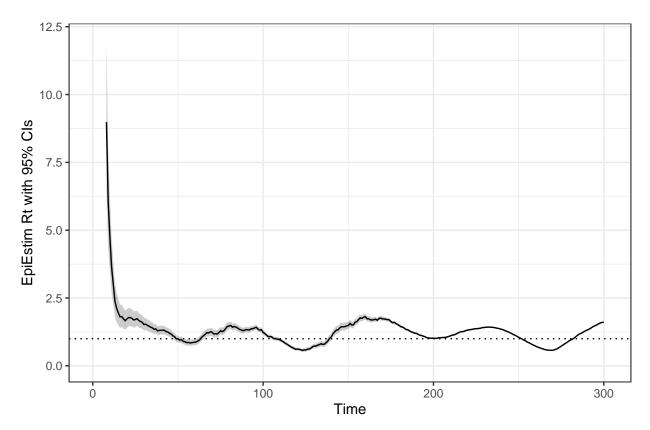
20

Time

mod_epiEstim4 <- EpiEstim::estimate_R(incid = incidence4, config = config3, method = method)

plot(mod_epiEstim4, "R") + labs(y="EpiEstim Rt with 95% CIs", title="") + theme_bw() + theme(legend.pos
```

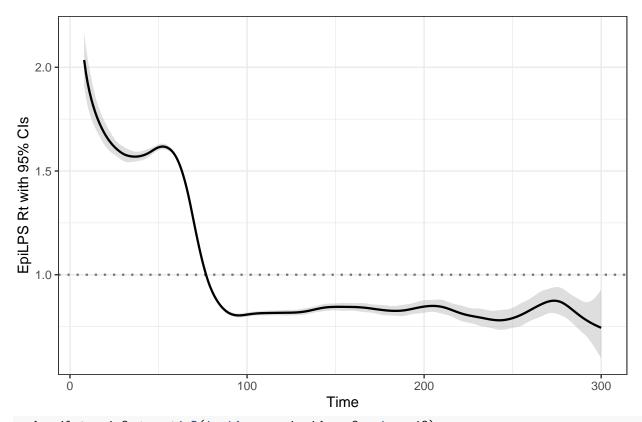
mod_epiEstim3 <- EpiEstim::estimate_R(incid = incidence3, config = config3,</pre>



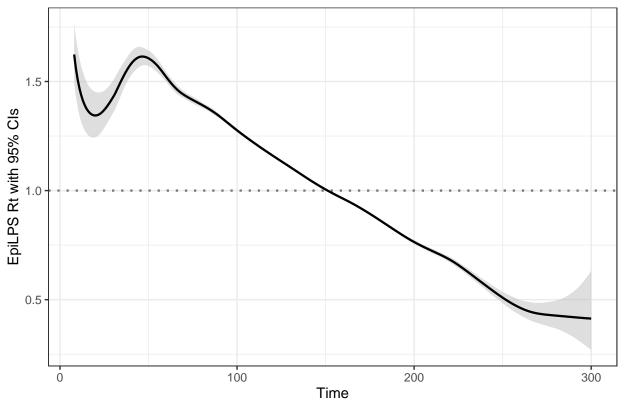
Fit EpiLPS using "true" serial interval.

```
library(EpiLPS)
si1 <- Idist(mean = 9, sd = 27, dist="gamma")$pvec[1:30]
si1 <- si1 / sum(si1)
si2 <- Idist(mean = 2.5^2, sd = 2.5^3, dist="gamma")$pvec[1:30]
si2 <- si2 / sum(si2)
si3 <- Idist(mean = 3.5^2, sd = 3.5^3, dist="gamma")$pvec[1:30]
si3 <- si3 / sum(si3)
si4 <- si3

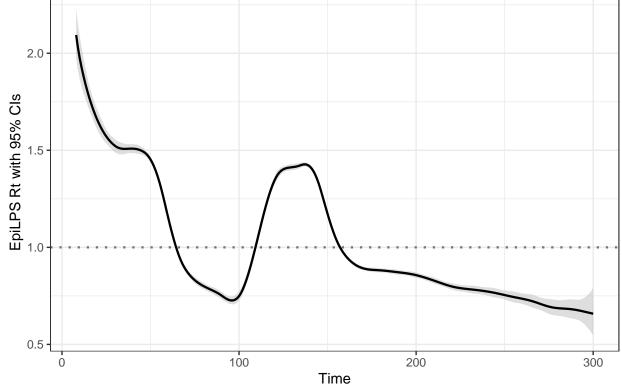
mod_epilst_pois1 <- estimR(incidence = incidence1, si = si1)
plot(mod_epilst_pois1) + labs(y="EpiLPS Rt with 95% CIs", title="") + theme_bw() + theme(legend.position)</pre>
```



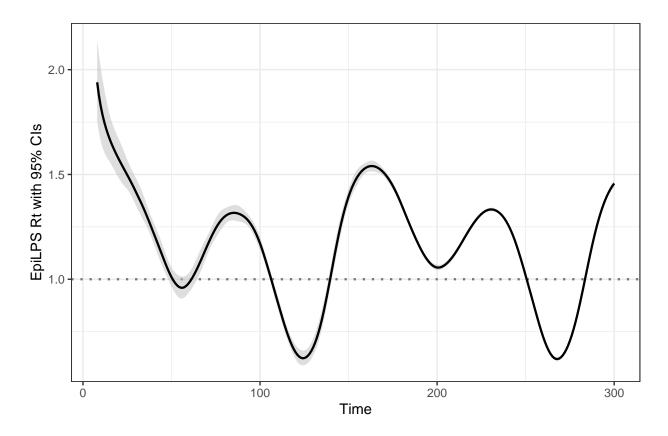
mod_epilst_pois2 <- estimR(incidence = incidence2, si = si2)
plot(mod_epilst_pois2) + labs(y="EpiLPS Rt with 95% CIs", title="") + theme_bw() + theme(legend.position)</pre>



```
mod_epilst_pois3 <- estimR(incidence = incidence3, si = si3)
plot(mod_epilst_pois3) + labs(y="EpiLPS Rt with 95% CIs", title="") + theme_bw() + theme(legend.position)</pre>
```

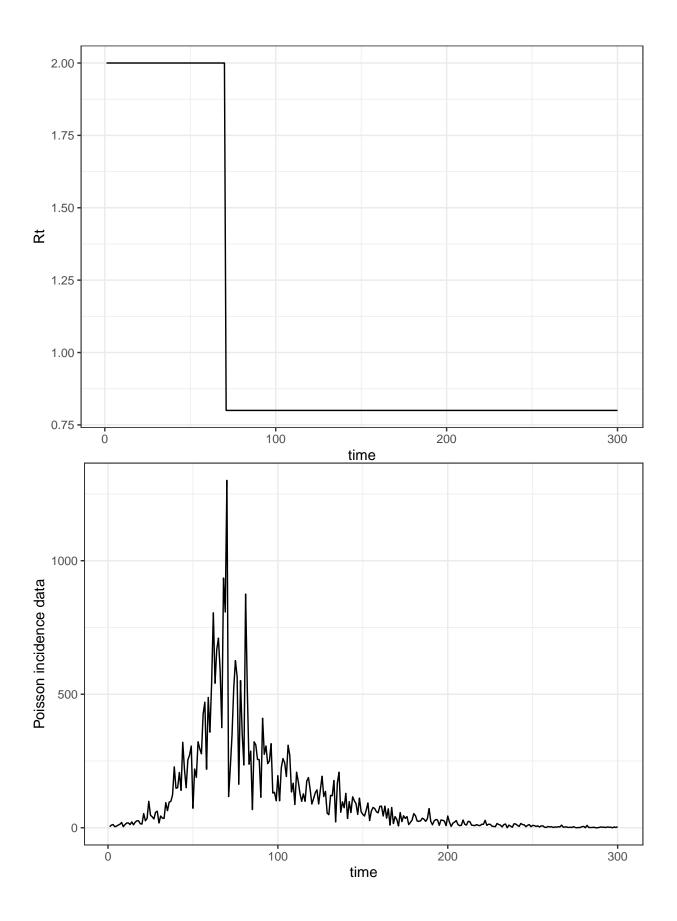


```
mod_epilst_pois4 <- estimR(incidence = incidence4, si = si4)
plot(mod_epilst_pois4) + labs(y="EpiLPS Rt with 95% CIs", title="") + theme_bw() + theme(legend.position)</pre>
```



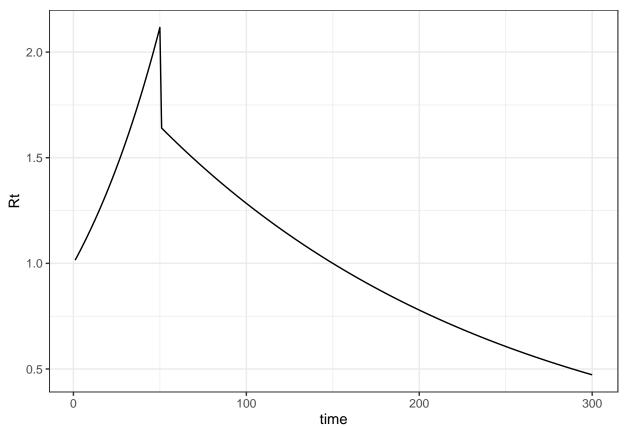
Synthetic data with negative Binomial incidence

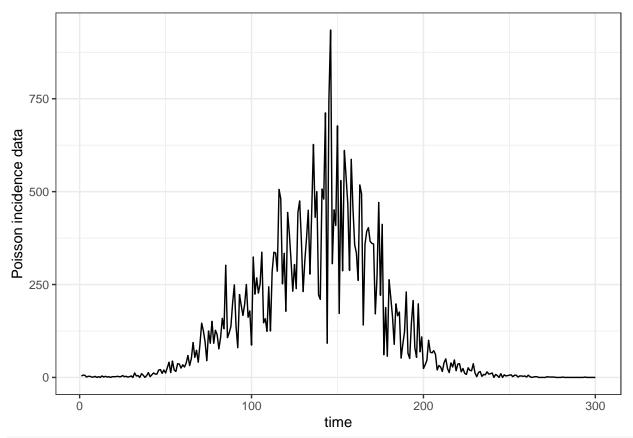
```
get_nb_incidence <- function(N1, Rt, gamma_pars = c(2.5, 2.5)){</pre>
  len <- length(Rt)</pre>
  incidence <- numeric(len) # N_1:n</pre>
  NB_count <- numeric(len) # y_1:n</pre>
  incidence[1] <- N1</pre>
  size = 5
  NB_count[1] <- rnbinom(1, mu=N1, size=size)</pre>
  if(NB_count[1] == 0) NB_count[1] = 1
  for(t in 2:len){
    pi <- discretize_gamma(1:(t-1), gamma_pars[1], gamma_pars[2])</pre>
    incidence[t] <- Rt[t] * sum(rev(pi) * NB_count[1:(t-1)])</pre>
    NB_count[t] <- rnbinom(1, mu = incidence[t], size=size)</pre>
  }
  return(NB_count)
}
# case 1
seed <- 629
set.seed(seed)
nb_incidence1 <- get_nb_incidence(N1, Rt1, gamma_pars1)</pre>
display_dat(nb_incidence1, Rt1)
```



```
check_dat(nb_incidence1, Rt1)

# case 2
set.seed(seed)
nb_incidence2 <- get_nb_incidence(N1, Rt2, gamma_pars2)
display_dat(nb_incidence2, Rt2)</pre>
```

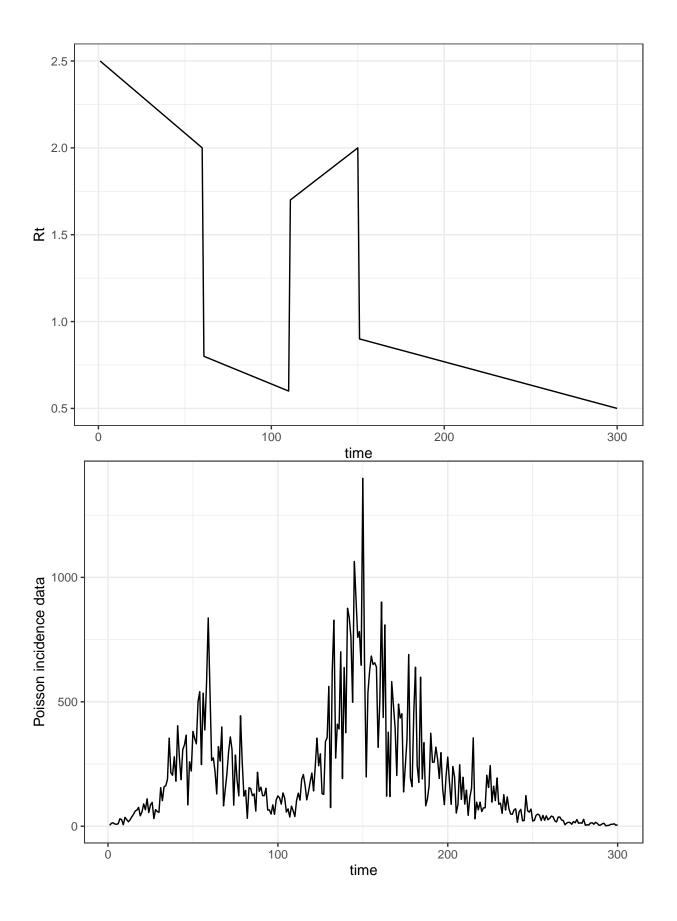




check_dat(nb_incidence2, Rt2)

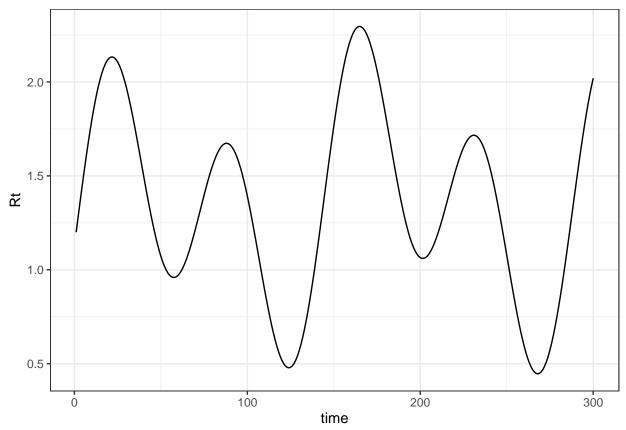
```
## Warning: `incidence` data has more than 10% Os.
```

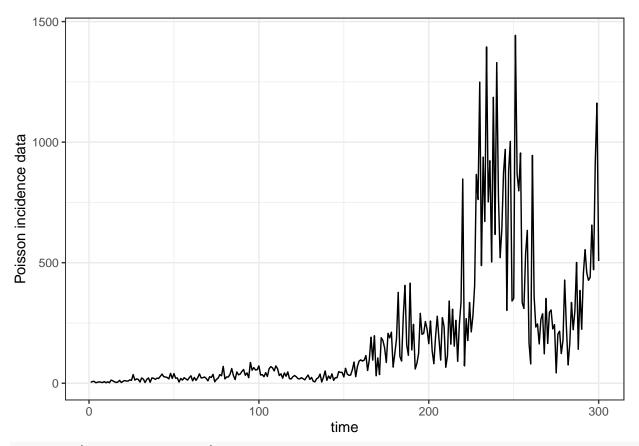
```
# case 3
set.seed(seed)
nb_incidence3 <- get_nb_incidence(N1, Rt3, gamma_pars3)
display_dat(nb_incidence3, Rt3)</pre>
```



```
check_dat(nb_incidence3, Rt3)

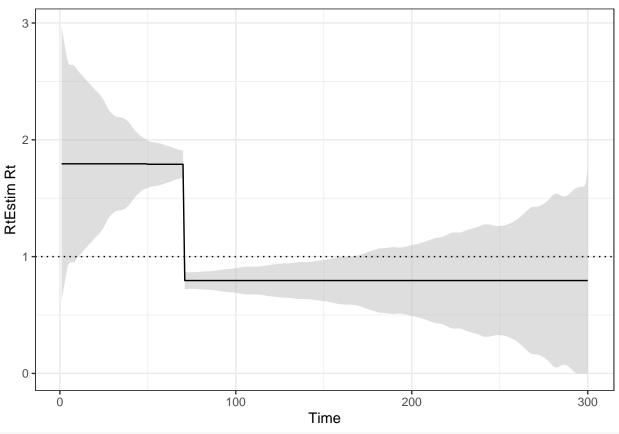
# case 4
set.seed(seed)
nb_incidence4 <- get_nb_incidence(N1, Rt4, gamma_pars4)
display_dat(nb_incidence4, Rt4)</pre>
```

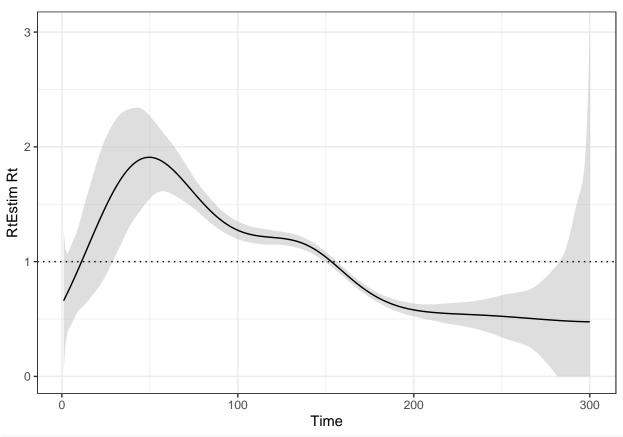


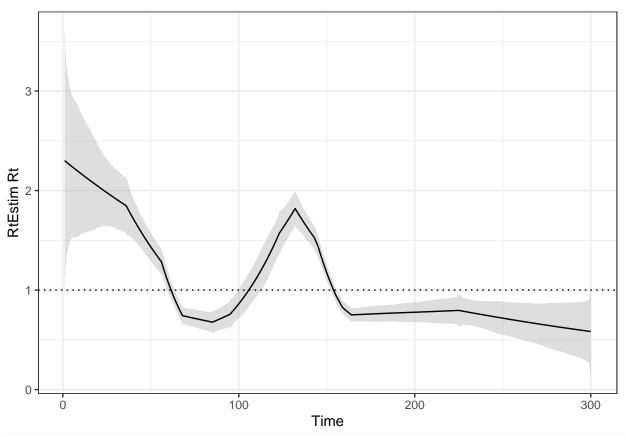


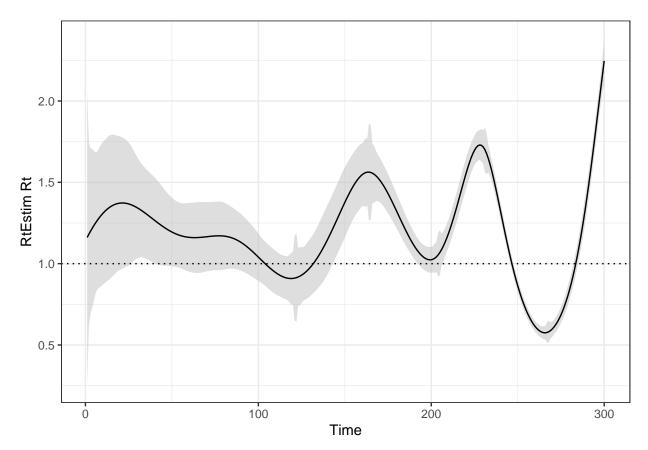
check_dat(nb_incidence4, Rt4)

Estimate Rt using our Poisson trend filtering using RtEstim.



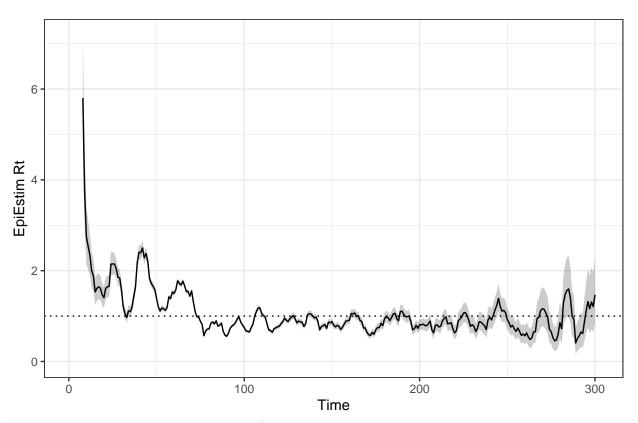


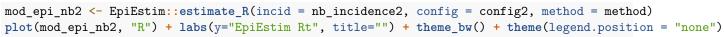


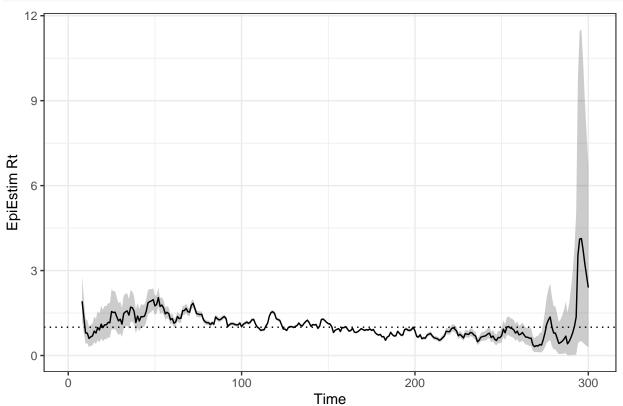


Estimate Rt using ${\tt EpiEstim}.$

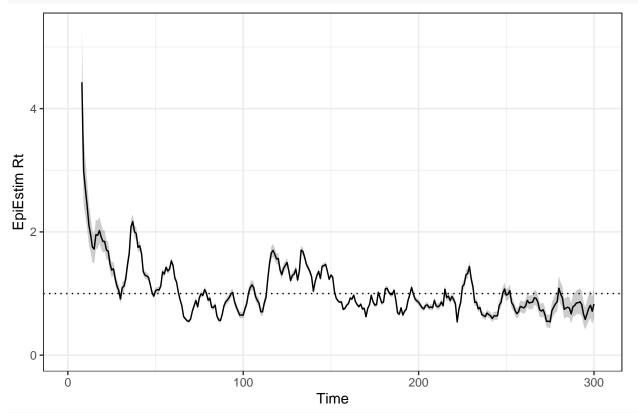
```
mod_epi_nb1 <- EpiEstim::estimate_R(incid = nb_incidence1, config = config1, method = method)
plot(mod_epi_nb1, "R")  + labs(y="EpiEstim Rt", title="") + theme_bw() + theme(legend.position = "none")</pre>
```



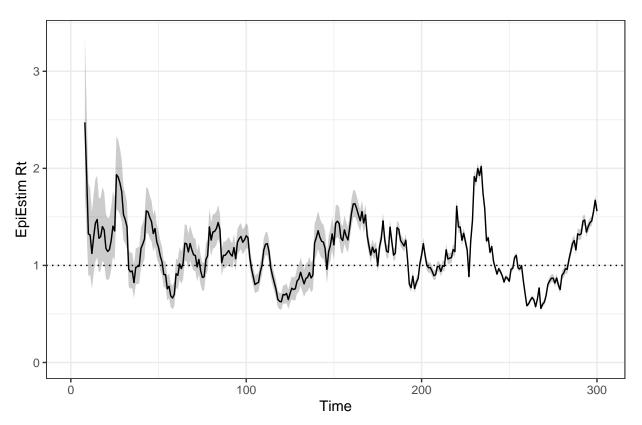




```
mod_epi_nb3 <- EpiEstim::estimate_R(incid = nb_incidence3, config = config2, method = method)
plot(mod_epi_nb3, "R") + labs(y="EpiEstim Rt", title="") + theme_bw() + theme(legend.position = "none")</pre>
```

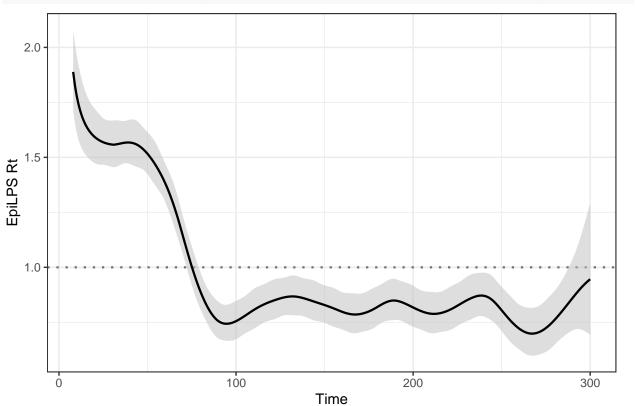


```
mod_epi_nb4 <- EpiEstim::estimate_R(incid = nb_incidence4, config = config2, method = method)
plot(mod_epi_nb4, "R") + labs(y="EpiEstim Rt", title="") + theme_bw() + theme(legend.position = "none")</pre>
```



Estimate Rt using EpiLPS.

```
mod_epilst_nb1 <- estimR(incidence = nb_incidence1, si = si1, CoriR = TRUE)
plot(mod_epilst_nb1) + labs(y="EpiLPS Rt", title="") + theme_bw() + theme(legend.position = "none")</pre>
```



```
mod_epilst_nb2 <- estimR(incidence = nb_incidence2, si = si2, CoriR = TRUE)
plot(mod_epilst_nb2) + labs(y="EpiLPS Rt", title="") + theme_bw() + theme(legend.position = "none")

1.5

2.5

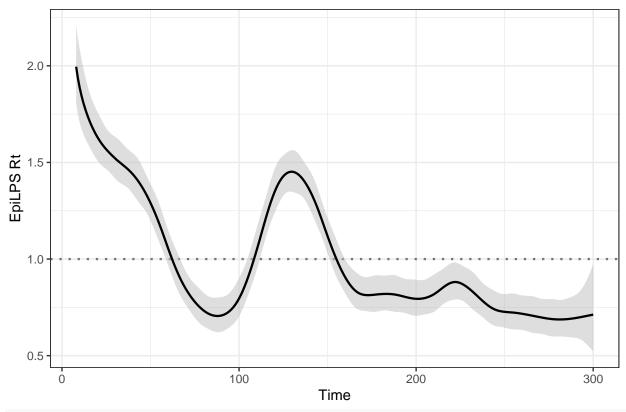
3.0

1.0

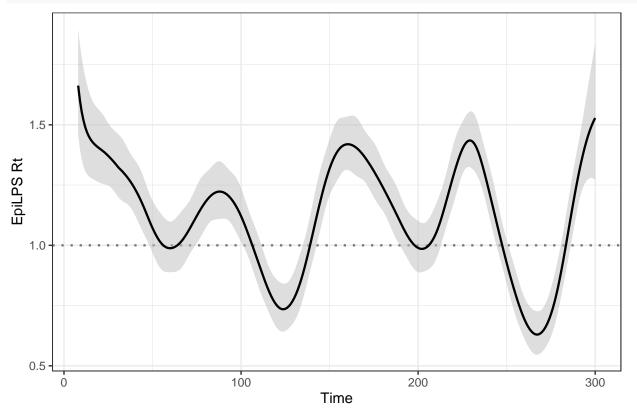
1.5

Time

mod_epilst_nb3 <- estimR(incidence = nb_incidence3, si = si2, CoriR = TRUE)
plot(mod_epilst_nb3) + labs(y="EpiLPS Rt", title="") + theme_bw() + theme(legend.position = "none")
```



mod_epilst_nb4 <- estimR(incidence = nb_incidence4, si = si2, CoriR = TRUE)
plot(mod_epilst_nb4) + labs(y="EpiLPS Rt", title="") + theme_bw() + theme(legend.position = "none")</pre>



Display and save results for synthetic data

Create a results table to save all Rt and incidence samples, and Rt estimates using three methods. Save the results table.

```
res_dat <- data.table(time = 1:len, Rt1 = Rt1, Rt2 = Rt2, Rt3 = Rt3, Rt4 = Rt4,
                      Pois_count1 = incidence1, Pois_count2 = incidence2,
                      Pois_count3 = incidence3, Pois_count4 = incidence4,
                      NB_count1 = nb_incidence1, NB_count2 = nb_incidence2,
                      NB_count3 = nb_incidence3, NB_count4 = nb_incidence4,
                      Pois_Epi1 = c(rep(mod_epiEstim1$R$`Mean(R)`[1], 7),
                                    mod_epiEstim1$R$`Mean(R)`),
                      Pois_Epi2 = c(rep(mod_epiEstim2$R$`Mean(R)`[1], 7),
                                    mod_epiEstim2$R$`Mean(R)`),
                      Pois_Epi3 = c(rep(mod_epiEstim3$R$`Mean(R)`[1], 7),
                                    mod_epiEstim3$R$`Mean(R)`),
                      Pois_Epi4 = c(rep(mod_epiEstim4\$R\$`Mean(R)`[1], 7),
                                    mod_epiEstim4$R$`Mean(R)`),
                      Pois_Rtestim1 = rtestim_tuned_mod1,
                      Pois_Rtestim2 = rtestim_tuned_mod2,
                      Pois_Rtestim3 = rtestim_tuned_mod3,
                      Pois Rtestim4 = rtestim tuned mod4,
                      Pois_EpiLPS1 = mod_epilst_pois1$RLPS$R,
                      Pois_EpiLPS2 = mod_epilst_pois2$RLPS$R,
                      Pois_EpiLPS3 = mod_epilst_pois3$RLPS$R,
                      Pois_EpiLPS4 = mod_epilst_pois4$RLPS$R,
                      NB_{Epi1} = c(rep(mod_{epi_nb1}R_{R}^*Mean(R)^[1], 7),
                                  mod_epi_nb1$R$`Mean(R)`),
                      NB_Epi2 = c(rep(mod_epi_nb2\$R\$`Mean(R)`[1], 7),
                                  mod_epi_nb2$R$`Mean(R)`),
                      NB_Epi3 = c(rep(mod_epi_nb3\$R\$`Mean(R)`[1], 7),
                                  mod_epi_nb3$R$`Mean(R)`),
                      NB_Epi4 = c(rep(mod_epi_nb4\$R\$`Mean(R)`[1], 7),
                                  mod_epi_nb4$R$`Mean(R)`),
                      NB_Rtestim1 = rtestim_tuned_mod_nb1,
                      NB_Rtestim2 = rtestim_tuned_mod_nb2,
                      NB_Rtestim3 = rtestim_tuned_mod_nb3,
                      NB Rtestim4 = rtestim tuned mod nb4,
                      NB_EpiLPS1 = mod_epilst_nb1$RLPS$R,
                      NB_EpiLPS2 = mod_epilst_nb2$RLPS$R,
                      NB_EpiLPS3 = mod_epilst_nb3$RLPS$R,
                      NB_EpiLPS4 = mod_epilst_nb4$RLPS$R
)
# save Rt, incidence and estimates
saveRDS(res_dat, here::here("dat/def_examples.RDS"))
Display results of Poisson incidence.
```

```
mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "Pois_Epi1",
                              "RtEstim" = "Pois_Rtestim1",
                              "EpiLPS" = "Pois_EpiLPS1",
                              "True Rt" = "Rt1")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale colour manual(values = cbPalette) +
  labs(y="", color = "Rt methods", x="", title="Scenario 1") +
  theme bw()
fig2 <- res_dat %>%
  select(time, Rt2, Pois Epi2, Pois Rtestim2, Pois EpiLPS2) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "Pois_Epi2",
                              "RtEstim" = "Pois_Rtestim2",
                              "EpiLPS" = "Pois_EpiLPS2",
                              "True Rt" = "Rt2")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 2") +
 theme_bw()
fig3 <- res dat %>%
  select(time, Rt3, Pois_Epi3, Pois_Rtestim3, Pois_EpiLPS3) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "Pois_Epi3",
                              "RtEstim" = "Pois_Rtestim3",
                              "EpiLPS" = "Pois_EpiLPS3",
                              "True Rt" = "Rt3")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 3") +
  theme_bw()
fig4 <- res dat %>%
  select(time, Rt4, Pois_Epi4, Pois_Rtestim4, Pois_EpiLPS4) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "Pois_Epi4",
                              "RtEstim" = "Pois_Rtestim4",
                              "EpiLPS" = "Pois_EpiLPS4",
                              "True Rt" = "Rt4")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 4") +
  theme_bw()
```

```
library(ggpubr)
fig_Pois_res <- ggpubr::ggarrange(</pre>
  fig1, fig2, fig3, fig4, ncol=2, nrow=2,
  common.legend = TRUE, legend = "bottom",
  font.label = list(size = 14)
fig_Pois_res <- ggpubr::annotate_figure(</pre>
  fig Pois res,
  left = grid::textGrob("Rt estimates for Poisson incidences",
                        rot = 90, vjust = 1, gp = grid::gpar(cex = 1)))
ggsave(here::here("fig/Pois-res-plot.png"), fig_Pois_res, width = 5.71, height = 5.41)
Display results of negative Binomial incidence.
fig21 <- res_dat %>%
  select(time, Rt1, NB_Epi1, NB_Rtestim1, NB_EpiLPS1) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "NB_Epi1",
                              "RtEstim" = "NB_Rtestim1",
                              "EpiLPS" = "NB_EpiLPS1",
                              "True Rt" = "Rt1")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 1") +
  theme bw()
fig22 <- res dat %>%
  select(time, Rt2, NB_Epi2, NB_Rtestim2, NB_EpiLPS2) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "NB_Epi2",
                              "RtEstim" = "NB_Rtestim2",
                              "EpiLPS" = "NB_EpiLPS2",
                              "True Rt" = "Rt2")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 2") +
  theme_bw()
fig23 <- res_dat %>%
  select(time, Rt3, NB Epi3, NB Rtestim3, NB EpiLPS3) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "NB_Epi3",
                              "RtEstim" = "NB_Rtestim3",
                               "EpiLPS" = "NB_EpiLPS3",
                              "True Rt" = "Rt3")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
```

geom_line() +

```
scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 3") +
  theme_bw()
fig24 <- res_dat %>%
  select(time, Rt4, NB_Epi4, NB_Rtestim4, NB_EpiLPS4) %>%
  pivot_longer(!time, names_to = "Rt_type", values_to = "Rt_value") %>%
  mutate(Rt_type = fct_recode(Rt_type, "EpiEstim" = "NB_Epi4",
                              "RtEstim" = "NB_Rtestim4",
                              "EpiLPS" = "NB_EpiLPS4",
                              "True Rt" = "Rt4")) %>%
  group_by(Rt_type) %>%
  ggplot(aes(x = time, y = Rt_value, col=Rt_type)) +
  geom_line() +
  scale_colour_manual(values = cbPalette) +
  labs(y="", color="Rt methods", x="", title="Scenario 4") +
  theme_bw()
#library(cowplot)
#nb_res_plot <- plot_grid(fig21, fig22, fig23, fig24)</pre>
fig_NB_res <- ggarrange(fig21, fig22, fig23, fig24, ncol=2, nrow=2,
          common.legend = TRUE, legend = "bottom",
          font.label = list(size = 14))
fig_NB_res <- ggpubr::annotate_figure(</pre>
  fig NB res,
 left = grid::textGrob("Rt estimates for negative Binomial incidences",
                        rot = 90, vjust = 1, gp = grid::gpar(cex = 1)))
ggsave(here::here("fig/NB-res-plot.png"), fig_NB_res, width = 5.71, height = 5.41)
```

Save graphical display of estimates across all Rt scenarios for both incidence distributional assumptions.

Save graphical display of all Rt and incidence samples across both incidence distributional assumptions.

```
#scale_y_log10() + # axis of incidence in log scale
  labs(title = "Poisson incidence", y=" ", x="") + #(in log scale)
 theme(plot.title = element_text(hjust = 0.5)) +
  theme bw()
fig3 <- res_dat %>%
 ggplot(aes(y = NB_count1, x = time)) +
 geom_line() +
  #scale y log10() + # axis of incidence in log scale
 labs(title = "Negative Binomial incidence", y=" ", x="") + #(in log scale)
 theme(plot.title = element_text(hjust = 0.5)) +
 theme bw()
fig21 <- res_dat %>%
  ggplot(aes(y = Rt2, x = time)) +
  geom_line() +
 labs(y = "case 2", x="") +
 theme_bw()
fig22 <- res_dat %>%
 ggplot(aes(y = Pois_count2, x = time)) +
 geom_line() +
  #scale_y_log10() + # axis of incidence in log scale
 labs(y="", x="") + #(in log scale)
 theme bw()
fig23 <- res_dat %>%
 ggplot(aes(y = NB_count2, x = time)) +
 geom line() +
  #scale_y_log10() + # axis of incidence in log scale
 labs(y=" ", x="") + #(in log scale)
 theme_bw()
fig31 <- res_dat %>%
 ggplot(aes(y = Rt3, x = time)) +
  geom_line() +
 labs(y = "case 3", x="") +
 theme_bw()
fig32 <- res_dat %>%
  ggplot(aes(y = Pois_count3, x = time)) +
 geom line() +
  #scale_y_log10() + # axis of incidence in log scale
 labs(y =" ", x="") + #(in log scale)
 theme_bw()
fig33 <- res_dat %>%
 ggplot(aes(y = NB_count3, x = time)) +
 geom line() +
  #scale_y_log10() + # axis of incidence in log scale
 labs(y =" ", x="") + #(in log scale)
 theme_bw()
fig41 <- res_dat %>%
 ggplot(aes(y = Rt4, x = time)) +
  geom_line() +
 labs(y = "case 4") +
 theme_bw()
```

```
fig42 <- res_dat %>%
    ggplot(aes(y = Pois_count4, x = time)) +
    geom_line() +
    #scale y log10() + # axis of incidence in log scale
   labs(y=" ") + #(in log scale)
    theme_bw()
  fig43 <- res_dat %>%
    ggplot(aes(y = NB count4, x = time)) +
    geom line() +
    #scale_y_log10() + # axis of incidence in log scale
    labs(y=" ") + #(in log scale)
    theme_bw()
  figfull <- ggpubr::ggarrange(fig1, fig2, fig3,</pre>
            fig21, fig22, fig23,
            fig31, fig32, fig33,
            fig41, fig42, fig43,
           ncol=3, nrow=4,
          common.legend = TRUE, legend = "bottom")
  ggplot2::ggsave(here::here("fig/plot_samples.png"), figfull,
                  width = 9.04, height = 10.47)
}
head(res_dat)
##
      time Rt1
                                      Rt4 Pois_count1 Pois_count2 Pois_count3
                    R.t.2
                             Rt3
## 1:
             2 1.015113 2.500000 1.200000
         1
                                                    2
                                                                 2
## 2:
             2 1.030455 2.491525 1.271725
                                                    8
                                                                 5
                                                                            10
             2 1.046028 2.483051 1.343015
## 3:
         3
                                                    4
                                                                 1
                                                                             5
             2 1.061837 2.474576 1.413436
## 4:
         4
                                                    8
                                                                 3
                                                                            10
           2 1.077884 2.466102 1.482563
                                                                 4
                                                                            16
## 5:
                                                    11
## 6:
             2 1.094174 2.457627 1.549978
                                                    13
                                                                 5
                                                                            15
         6
##
      Pois_count4 NB_count1 NB_count2 NB_count3 NB_count4 Pois_Epi1 Pois_Epi2
## 1:
                2
                          4
                                    4
                                              4
                                                        4 7.059698 3.224088
## 2:
                6
                         10
                                    6
                                             12
                                                        7 7.059698 3.224088
## 3:
                2
                         12
                                    6
                                             14
                                                        8 7.059698 3.224088
                                                        2 7.059698 3.224088
## 4:
                4
                          4
                                    1
                                              9
## 5:
                6
                          6
                                    3
                                              8
                                                        4 7.059698 3.224088
## 6:
                8
                         10
                                    3
                                             10
                                                         6 7.059698 3.224088
     Pois_Epi3 Pois_Epi4 Pois_Rtestim1 Pois_Rtestim2 Pois_Rtestim3 Pois_Rtestim4
##
## 1: 12.11352 8.985446
                               1.876867
                                             1.020317
                                                           2.588113
                                                                          1.337800
## 2: 12.11352 8.985446
                               1.876867
                                                           2.574192
                                                                          1.420209
                                             1.045198
## 3: 12.11352 8.985446
                                                           2.560348
                               1.876867
                                             1.069970
                                                                          1.500582
## 4: 12.11352 8.985446
                               1.876867
                                             1.094601
                                                           2.546581
                                                                          1.578264
## 5: 12.11352 8.985446
                               1.876867
                                             1.119059
                                                            2.532891
                                                                          1.652640
## 6: 12.11352 8.985446
                               1.876867
                                             1.143310
                                                           2.519275
                                                                          1.723146
     Pois_EpiLPS1 Pois_EpiLPS2 Pois_EpiLPS3 Pois_EpiLPS4 NB_Epi1 NB_Epi2
## 1:
          5.956857
                       2.577492
                                    7.211589
                                                 3.594243 5.803456 1.918394
## 2:
          4.578125
                       4.161077
                                    4.606643
                                                 4.435372 5.803456 1.918394
```

NB_Epi3 NB_Epi4 NB_Rtestim1 NB_Rtestim2 NB_Rtestim3 NB_Rtestim4 NB_EpiLPS1

3.206680

2.709453

2.449661

2.288177

3.054421 5.803456 1.918394

2.558458 5.803456 1.918394

2.297065 5.803456 1.918394

2.133985 5.803456 1.918394

3:

4:

5:

6:

##

3.157738

2.652835

2.389542

2.226892

2.772014

2.266517

1.996772

1.826883

```
## 1: 4.427581 2.474002
                         1.794514 0.6593982
                                                2.301004
                                                           1.161091
                                                                     6.703414
## 2: 4.427581 2.474002
                                                2.286578
                                                           1.181212
                                                                     4.418239
                         1.794514 0.6902454
## 3: 4.427581 2.474002
                         1.794514 0.7217602
                                                2.272249
                                                           1.200461
                                                                     3.015958
## 4: 4.427581 2.474002
                         1.794514 0.7539066
                                                2.258016
                                                           1.218800
                                                                     2.512148
## 5: 4.427581 2.474002
                         1.794514
                                  0.7866459
                                                2.243880
                                                           1.236198
                                                                     2.246999
## 6: 4.427581 2.474002
                                  0.8199357
                                                2.229840
                                                           1.252622 2.082266
                         1.794514
     NB EpiLPS2 NB EpiLPS3 NB EpiLPS4
## 1:
       2.831848
                 8.974085
                            4.176513
## 2:
       3.915898
                 4.545046
                            4.188413
## 3:
       2.557328
                3.113151
                            2.797712
## 4:
       2.054081 2.607131
                            2.293761
## 5:
       1.780714
                 2.344918
                            2.026428
## 6:
       1.605661
                2.183943
                            1.859368
save_example(res_dat)
```

Real case

Covid-19 Canada

Get latest Covid-19 incidence data in Canada.

```
library(CanCovidData)
dat <- get_british_columbia_case_data() %>%
  rename(HA = `Health Authority`, Date = `Reported Date`,
         Age = `Age group`) %>%
  filter(Date >= ymd("2020-03-01"))
cases <- dat %>%
  count(Date, name = "Cases")
time_diff <- difftime(cases$Date, min(cases$Date), units = "days")
natural_numbers <- as.numeric(time_diff) + 1</pre>
covid_cases <- data.table(cases, x = natural_numbers)</pre>
covid_dat <- covid_cases %>%
  ggplot(aes(x=Date)) +
  geom_line(aes(y=Cases), col="black") +
 labs(x="Date", y='Observed counts') +
  scale_x_date(date_breaks = "6 month") +
  theme bw() +
  theme(plot.title = element_text(hjust = 0.5),
        axis.title = element text(hjust = 0.5),
        panel.spacing = unit(0.8, "lines"),
        text = element_text(size = 12))
ggsave(here::here("fig/covid_dat.png"), covid_dat, width = 6.67, height = 4.06)
n <- length(covid_cases$Cases)</pre>
```

Estimate Rt using RtEstim.

```
cv_mod_covid <- cv_estimate_rt(x=cases$Date, covid_cases$Cases, korder = 1, nfold = 3,</pre>
                                maxiter=1e7L, nsol = 50)
mod_rtestim_covid <- cv_mod_covid$full_fit$Rt[ ,which.min(cv_mod_covid$cv_scores)]</pre>
rt_ci_covid <- confband(cv_mod_covid, "lambda.min") # get 95% confidence band
covid_fig_cv1 <- rt_ci_covid %>%
  ggplot(aes(x = covid_cases$Date)) +
  geom_line(aes(y = Rt)) +
  geom ribbon(aes(ymin = 2.5\%, ymax = 97.5\%),
              fill = "gray", alpha = 0.5) +
  geom_hline(yintercept = 1, linetype = "dotted") +
  labs(x="Date", y = "Piecewise linear Rt") +
 theme bw()
# k=2
mod_rt_covid <- estimate_rt(x=cases$Date, covid_cases$Cases, korder = 2, nsol = 50,</pre>
                            maxiter=1e7L)
covid_fig2 <- plot(mod_rt_covid) + labs(y="", x="Date")</pre>
cv_mod_covid <- cv_estimate_rt(x=cases$Date, covid_cases$Cases, korder = 2, nfold = 3,</pre>
                                maxiter=1e7L, nsol = 50)
mod_rtestim_covid <- cv_mod_covid$full_fit$Rt[ ,which.min(cv_mod_covid$cv_scores)]</pre>
rt_ci_covid <- confband(cv_mod_covid, "lambda.min") # get 95% confidence band
covid_fig_cv2 <- rt_ci_covid %>%
  ggplot(aes(x = covid cases$Date)) +
  geom_line(aes(y = Rt)) +
  geom_ribbon(aes(ymin = ^2.5\%), ymax = ^97.5\%),
              fill = "gray", alpha = 0.5) +
  geom hline(yintercept = 1, linetype = "dotted") +
  labs(x="Date", y = "Piecewise quadratic Rt") +
 theme bw()
mod_rt_covid <- estimate_rt(x=cases$Date, covid_cases$Cases, korder = 3, nsol = 50,</pre>
                             maxiter=1e7L)
covid_fig3 <- plot(mod_rt_covid) + labs(y="", x="Date")</pre>
cv_mod_covid <- cv_estimate_rt(x=cases$Date, covid_cases$Cases, korder = 3, nfold = 3,</pre>
                                maxiter=1e7L, nsol = 50)
mod_rtestim_covid <- cv_mod_covid$full_fit$Rt[ ,which.min(cv_mod_covid$cv_scores)]</pre>
rt_ci_covid <- confband(cv_mod_covid, "lambda.min") # qet 95% confidence band
covid_fig_cv3 <- rt_ci_covid %>%
  ggplot(aes(x = covid_cases$Date)) +
  geom_line(aes(y = Rt)) +
  geom_ribbon(aes(ymin = ^2.5\%), ymax = ^97.5\%),
              fill = "gray", alpha = 0.5) +
  geom_hline(yintercept = 1, linetype = "dotted") +
 labs(x="Date", y = "Piecewise cubic Rt") +
  theme bw()
covid_all <- ggarrange(covid_fig_cv1, covid_fig1, covid_fig_cv2, covid_fig2,</pre>
          covid_fig_cv3, covid_fig3, ncol=2, nrow=3,
          common.legend = TRUE, legend = "bottom")
ggsave(here::here("fig/covid_full_res.png"), covid_all, width = 6.91, height = 6.17)
```

1918 H1N1 influenza in the USA

Obtain 1918 H1N1 influenza data in the US from EpiEtim package.

```
# grab the flu data from EpiEstim package
data("Flu1918")
n <- length(Flu1918$incidence)</pre>
flu_dat <- data.frame(Flu_incidence = Flu1918$incidence, Time = 1:n)</pre>
flu_fig <- flu_dat %>%
  ggplot(aes(y=Flu_incidence, x=Time)) +
  geom_line() +
 theme_bw()
ggsave(here::here("fig/flu_dat.png"), flu_fig, width = 5.18, height = 3.34)
mod_rt <- estimate_rt(Flu1918$incidence, korder = 3, nsol = 50)</pre>
fig_flu3 <- plot(mod_rt) + labs(y="", x="Date")</pre>
cv_mod_flu <- cv_estimate_rt(Flu1918$incidence, korder = 3,</pre>
                              nfold = 3, nsol = 50)
mod_rtestim_flu <- cv_mod_flu$full_fit$Rt[ ,which.min(cv_mod_flu$cv_scores)]</pre>
rt ci flu <- confband(cv mod flu, "lambda.1se") # qet 95% confidence band
fig_flu_cv3 <- rt_ci_flu %>%
  ggplot(aes(x = 1:n, y = Rt)) +
  geom line() +
  geom_ribbon(aes(ymin = `2.5%`, ymax = `97.5%`), fill = "gray", alpha = 0.5) +
  geom_hline(yintercept = 1, linetype = "dotted") +
 labs(x="Date", y = "Piecewise cubic Rt") +
 theme_bw()
\# k=2
mod_rt <- estimate_rt(Flu1918$incidence, korder = 2, nsol = 50)</pre>
fig_flu2 <- plot(mod_rt) + labs(y="", x="Date")</pre>
cv_mod_flu <- cv_estimate_rt(Flu1918$incidence, korder = 2,</pre>
                              nfold = 3, nsol = 50)
mod rtestim flu <- cv mod flu$full fit$Rt[ ,which.min(cv mod flu$cv scores)]
rt ci flu <- confband(cv mod flu, "lambda.1se") # qet 95% confidence band
fig_flu_cv2 <- rt_ci_flu %>%
  ggplot(aes(x = 1:n, y = Rt)) +
  geom_line() +
  geom_ribbon(aes(ymin = `2.5%`, ymax = `97.5%`), fill = "gray", alpha = 0.5) +
  geom_hline(yintercept = 1, linetype = "dotted") +
 labs(x="Date", y = "Piecewise quadratic Rt") +
 theme_bw()
mod_rt <- estimate_rt(Flu1918$incidence, korder = 1, nsol = 50)</pre>
fig_flu1 <- plot(mod_rt) + labs(y="", x="Date")</pre>
cv_mod_flu <- cv_estimate_rt(Flu1918$incidence, korder = 1,</pre>
                              nfold = 3, nsol = 50)
mod_rtestim_flu <- cv_mod_flu$full_fit$Rt[ ,which.min(cv_mod_flu$cv_scores)]</pre>
rt_ci_flu <- confband(cv_mod_flu, "lambda.1se") # get 95% confidence band
fig_flu_cv1 <- rt_ci_flu %>%
```