

Estimating trends in transmission and mortality rates during the Covid-19 pandemic

John Sibert*

Joint Institute of Marine and Atmospheric Research
University of Hawai‘i at Mānoa
Honolulu, HI 96822 U.S.A.

August 1, 2020

Abstract

Write me

TO DO:

Rationalize examples

Implement alternate ordinate scale

Make linear plots of I and D?

Introduction

The sudden advent of the Covid-19 pandemic provoked many political jurisdictions to advise people to “shelter in place” and to practice “social distancing”. If this advice has been effective, it should be possible to detect the effects of the advice by comparing changes in transmission rates over time and between areas. The SIR models are often applied to the spread of

*sibert@hawaii.edu; johnrsibert@gmail.com

epidemics and have certainly been applied to the current Covid-19 pandemic (Chen et al. 2020; Roques et al. 2020). These models divide the affected the effected population into three compartments: susceptible (S), Infected (I) and Recovered (R). SIR models are usually expressed as coupled ordinary differential equations,

$$\frac{dS}{dt} = -\beta \frac{IS}{N} - \mu S \quad (1)$$

$$\frac{dI}{dt} = \beta \frac{IS}{N} - \mu I - \gamma I \quad (2)$$

$$\frac{dR}{dt} = -\mu R + \gamma I \quad (3)$$

$$N = S + I + R \quad (4)$$

where N is the population size, β is the instantaneous rate ($[t^{-1}]$), μ is the instantaneous mortality rate ($[t^{-1}]$), and γ is the instantaneous recovery rate ($[t^{-1}]$).

Unfortunately, few data sets include data for each of these compartments. The New York Times' "historical" data set¹ is easily accessible source of data and frequently updated. This data set comprise daily totals of "cases" and "deaths" for each county in the United States. I assume that the data included as "cases" are a reasonable approximations of the Infected compartment (I) in a SIR model. There are simply no credible data of comparable scope on either the Susceptible or the Recovered compartments.

¹<https://github.com/nytimes/covid-19-data/>

Model Structure

I make some simplifying assumptions in the face of incomplete data: (1) The entire population is susceptible so that $S/N = 1$. (2) Over the short term, the size of the Susceptible compartment does not change, $\frac{dS}{dt} = 0 = \frac{dN}{dt}$, eliminating the Susceptible compartment. (3) People who recover from a Covid-19 infection return to the Susceptible compartment, eliminating the Recovered compartment. With these assumptions, and with the addition of a “deaths” compartment, the simplified SIR model is

$$\frac{dI}{dt} = \beta I - \mu I - \gamma I \quad (5)$$

$$\frac{dD}{dt} = \mu I \quad (6)$$

and has state variables that might be matched to available observations.

The data available during the initial stages of the Covid-19 pandemic contain measurement errors of various types. Definitions and methods of detecting and reporting the numbers of infected persons and numbers of deaths attributable to Covid-19 have evolved since January of 2020, are continuing to change, and can be expected to change in the future. Reporting protocols also vary between political jurisdictions (or “geographies” in the parlance of the New York Times). Finally, there is additional variability in the biosocial processes that mediate disease transmission.

State-space models separate variability in the biosocial processes in the system (transition model) from errors in observing features of interest in the system (observation model). (See Harvey 1990).

The general form of a state-space process or transition model is

$$\alpha_t = T(\alpha_{t-1}) + \Theta_t \quad (7)$$

where α_t is the state at time t and the function T embodies the dynamics mediating the development of the state at time t from the state at the previous time with random process error, Θ_t .

The transition model for the simplified SIR model is constructed from the explicit finite difference approximations of equations (5) and (6) with associated log-normal random errors.

$$I_t = I_{t-\Delta t} (1 + \Delta t (\beta_{t-\Delta t} - \mu_{t-\Delta t} - \gamma_{t-\Delta t})) e^{\eta_t} \quad (8)$$

$$D_t = (D_{t-\Delta t} + \Delta t \mu_{t-\Delta t} I_{t-\Delta t}) e^{\eta_t} \quad (9)$$

where η is a normal random deviate, $\eta \sim N(0, \sigma_\eta)$, representing temporal variability in the biosocial factors that mediate the spread of the pandemic.

The recovery rate, $\gamma_{t-\Delta t}$, in equation (8) is computed algebraically as

$$\gamma_{t-\Delta t} = \beta_{t-\Delta t} - \mu_{t-\Delta t} + (1 - \frac{I_t}{I_{t-\Delta t}}) \quad (10)$$

I have no particular justification, beyond the parsimony principle, for the assumption that the variance, σ_η , of the processes for I and D , should be the same.

One approach to modeling time-dependent rates of transmission and mortality, β and μ , is to treat them as random effects (Skaug and Fournier 2006). Random effects are appropriate if repeating a time series of observations would not yield the same outcome as the initial observations. Random effects are also appropriate when observing the same process in two different

areas. I model the β and μ time series as log-normal random walks. I assume that

$$\log \beta_t = \log \beta_{t-\Delta t} + \varepsilon; \quad \varepsilon \sim N(0, \sigma_\beta) \quad (11)$$

$$\log \mu_t = \log \mu_{t-\Delta t} + \varrho; \quad \varrho \sim N(0, \sigma_\mu) \quad (12)$$

A similar approach has been used in fisheries stock assessment models to estimate time-dependent fishing induced mortality (Sibert 2017; Nielsen and Berg 2014).

The general form of the state-space observation model is

$$x_t = O(\alpha_t) + \Omega_t \quad (13)$$

where the function O describes the measurement process with error Ω in observing the state α .

I applied separate observation error models for cases and deaths. The observation model for cases is a simple log-normal error

$$\log \varphi_t = \left(\log \frac{1}{\sqrt{2\pi\sigma_I^2}} - \left(\frac{\log I_t - \log \hat{I}_t}{\sigma_I} \right)^2 \right) \quad (14)$$

where I is the observed number of cases and \hat{I} is the number of cases predicted by equation 8.

Not all those afflicted by Covid-19 have died; there are far fewer deaths than infections. In addition, the observed time series for both I and D begins at the first recorded case, i.e. at time $t = 0, I_t \geq 1$. The first recorded death occurs several days or weeks after the first recorded case. Therefore the deaths time-series inevitably contains a substantial number of initial recorded

Table 1: List of model variables for the simple SIR model, `simpleSIR4`. There are two state variables computed from the of estimated parameters and random effects. There are two random effects and five estimated variance parameters. All models variables are represented in the TMB C++ module as their natural logarithms.

Variable	Definition
<i>State variables:</i>	
I	Number of infected individuals
D	Number of deaths
<i>Random effects:</i>	
β_t	Transmission rate; log-normal random walk
μ_t	Mortality rate; log-normal random walk
<i>Estimated parameters:</i>	
σ_I	Infectious compartment estimation standard deviation
σ_D	Deaths compartment estimation standard deviation
σ_η	Standard deviation of transmission and deaths process errors
σ_β	Standard deviation of transmission rate random walk
σ_μ	Standard deviation of mortality rate random walk

zeros. The observation model for deaths accommodates observed zeroes by assuming to be “zero-inflated” log normal likelihood given by

$$\log \varepsilon_t = \begin{cases} D_t > 0 : & (1 - p_0) \cdot \left(\log \frac{1}{\sqrt{2\pi\sigma_D^2}} - \left(\frac{\log D_t - \log \hat{D}_t}{\sigma_D} \right)^2 \right) \\ D_t = 0 : & p_0 \cdot \log \frac{1}{\sqrt{2\pi\sigma_D^2}} \end{cases} \quad (15)$$

where D is the observed number of deaths, \hat{D} is the number of deaths predicted by equation 9, and p_0 is the proportion of observed deaths equal to zero.

Model parameters are estimated by maximizing the joint likelihood of the

process errors, observation errors, and random effects.

$$L(\theta, \alpha, x) = \prod_{t=2}^m [\phi(\alpha_t - T(\alpha_{t-1}), \Sigma_\eta)] \cdot \prod_{t=1}^m [\phi(x_t - O(\alpha_t), \Sigma_\varepsilon)] \quad (16)$$

where m is the number of days elapsed since the first recorded case, x_t is the vector of daily observations of cases and deaths, α_t is the vector of the daily calculations of the state variables and random effects, and θ is a vector of model parameters (Table 1). The R package TMB (Kristensen et al. 2016) was used to estimate the parameters of the model. The R and supporting C++ files are available on github.²

Results

Trends in the per-capita number of cases in the thirty largest counties in the United States are shown in Figure (1). These trajectories fall into two more or less distinct groups: those that are concave downward, e.g. Nassau Co. NY (NaNY), and those that are concave upward, e.g. Miami-Dade Co. FL (MDFL).

Prevalence histories for six counties are shown in Figure 2 where the 11-day moving averages of the daily increases in cases and deaths indicate general trends. All of the histories show extreme day to day variability. Variability is most notable in the deaths time series, particularly for smaller counties.

This model, `simpleSIR4`, estimates two random effects and five parameters, Table 1. In principle, all random effects and parameters are estimated

²`simpleSIR4` at <https://github.com/johnrsibert/SIR-Models>

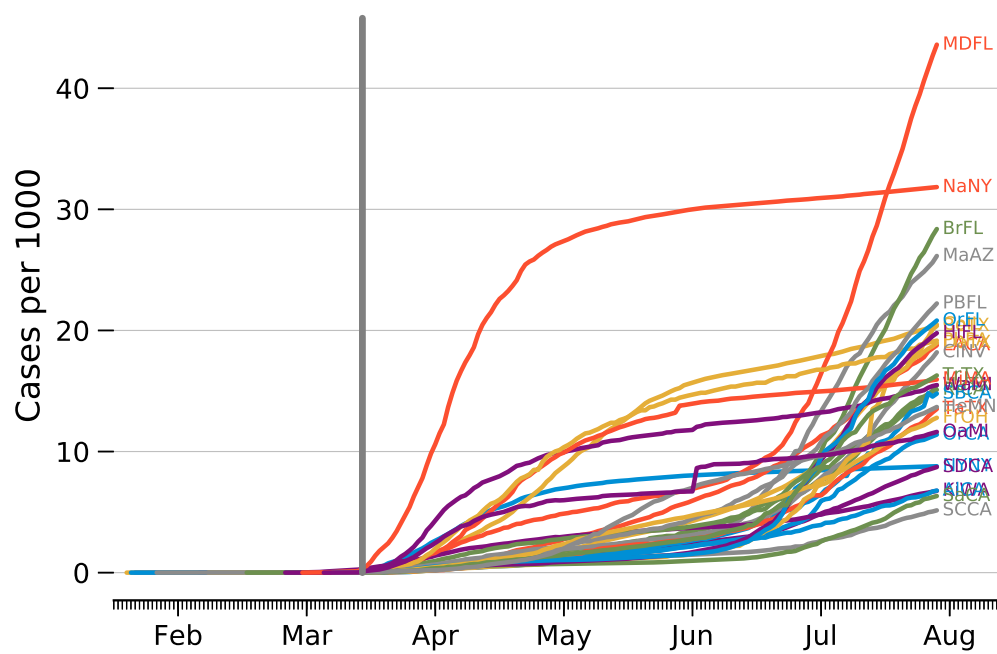


Figure 1: Trends in number of cases per 1000 people in the 30 most populous US counties. The vertical gray bar mark the March 19, 2020 California shelter in place order.

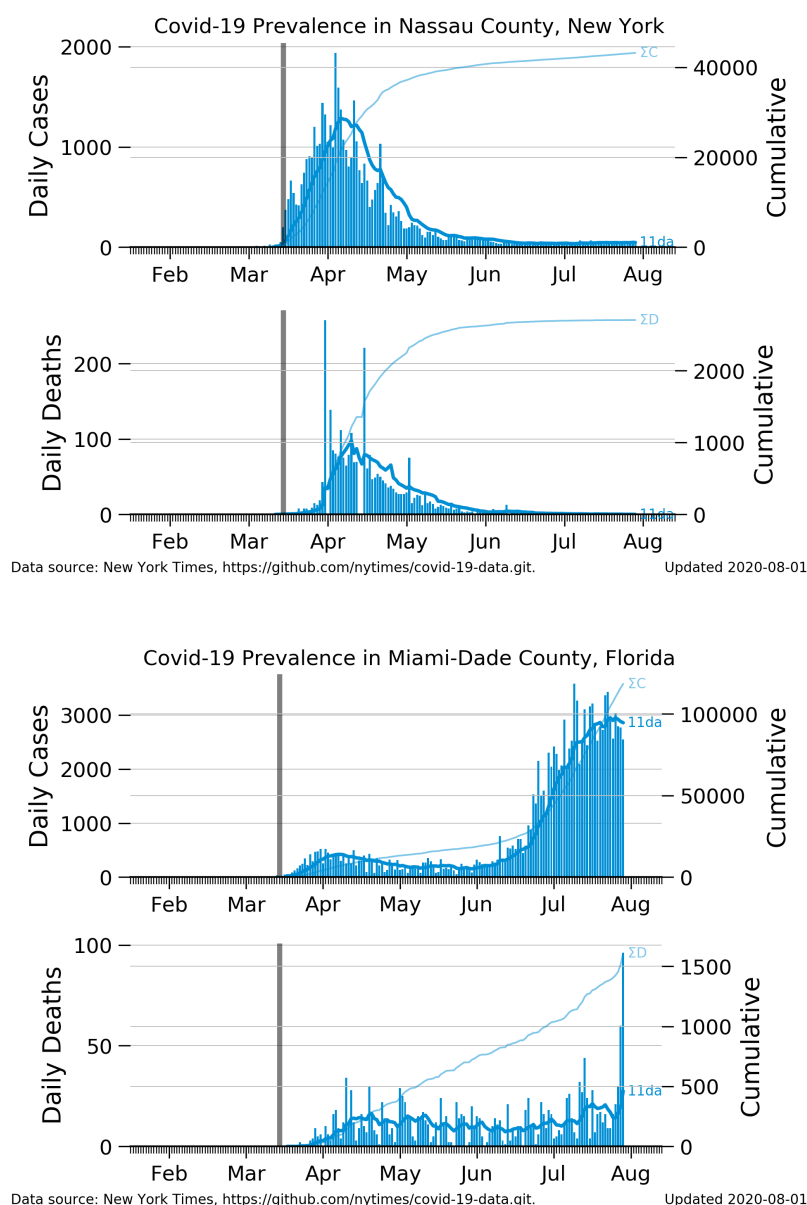


Figure 2: Prevalence trajectories for six US counties. Blue bars indicate daily increases in cases and deaths; dark blue lines indicate 11 day moving averages of daily increases (labeled “11da”); pale blue lines indicate cumulative numbers (labeled ΣC and ΣD); vertical gray bar marks the March 19, 2020 California shelter in place order. *remove annotations.*

simultaneously. Performance of the estimation model depends on model configuration. When all parameters and random effects are estimated, the numerical algorithm fails converge for some counties, see Table 2. Column ‘C’ in the table indicates the convergence status of attempts to fit several county trajectories using the relatively robust Nelder-Mead function minimization algorithm (Baudin 2010). Convergence is signaled by values of C equal to zero.³

Diagnostic plots for the unconstrained model are shown in figures 5 and 6 for convex downward and convex upward trajectories respectively. Diagnostics are plotted on logarithmic scales to illustrate the lognormal likelihood functions used in the observation model, equations (14) and (15), and to illustrate trends in estimated rates that are near zero. The blue ‘+’ symbols represent the observed cases (I) and deaths (D). The red lines overlaying the symbols are model predictions (\hat{I}) and (\hat{D}) of cases and deaths. σ_I and σ_D are the estimated standard deviations of cases and deaths in the observation model. The shaded areas bounded by red outlines are ± 2 estimated standard deviations around the estimated trends. The model reproduces the observed numbers of cases and deaths almost exactly with extremely low estimates of σ_I and σ_D .

The solid blue lines in the β and μ diagnostic plots are the estimated transmission and death rate random effects. The shaded areas bounded by blue outlines are estimated random effects ± 2 standard deviations of the

³According to the R documentation for the `optim` function: An integer code. 0 indicates successful completion. Possible error codes are 1 indicates that the iteration limit maxit had been reached. 10 indicates degeneracy of the Nelder-Mead simplex.

generating random walks. *Omit these? The red lines labeled $\tilde{\beta}$ and $\tilde{\mu}$ are the medians of the two random effects.* The extreme variability in the data is reflected in the extreme variability of the estimated trends in transmission and mortality rates.

The `simpleSIR4` model can be configured with σ_I and σ_D fixed at constant values. The results are shown in Table 3. The algorithm converges to a solution in all cases, and converges rapidly using gradient methods. Constrained model diagnostic plots values are shown in figures 7 and ?? for convex downward and convex upward trajectories respectively. Estimated cases and deaths agree well with observation throughout the time series.

Figure 3 compares estimated transmission rate among counties. Transmission rates increased rapidly at the beginning of the pandemic exceeding -1 in early March, an instantaneous transmission rate equivalent to a doubling time of less than one day. Beginning in April, transmission rates fell substantially, and doubling times increased to longer than 3 weeks in some counties. Counties with estimated $\ln \beta \leq 5$ at the of May correspond roughly to those counties with concave downward prevalence trajectories.

Discussion

Nonlinear statistical models with multiple estimated parameters rely on numerical methods to estimate parameters by searching for minima (hopefully finding only one) in the negative of the likelihood function. The parameter values at the minima are considered to be maximum likelihood estimators.

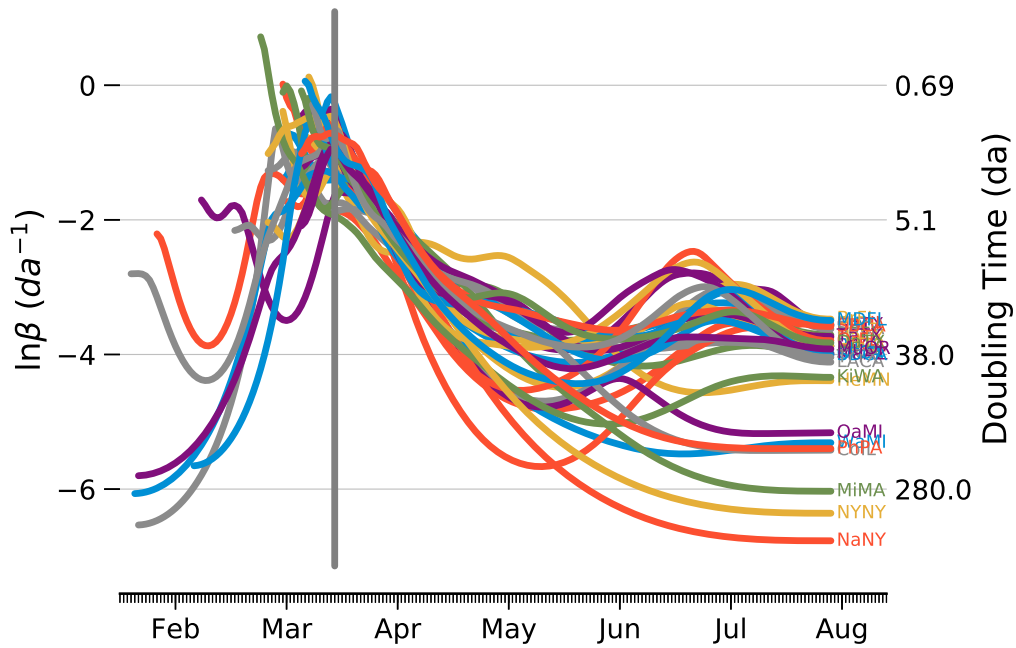


Figure 3: Estimated natural logarithms of the transmission rate for several US counties using the constrained `simpleSIR4` model. Values of $\ln \beta > -2$ indicate doubling times (t_2) less than 5 days; $\ln \beta < -4$ indicate doubling times greater than 35 days. $t_2 = \frac{\ln 2}{\exp(\ln \beta)}$

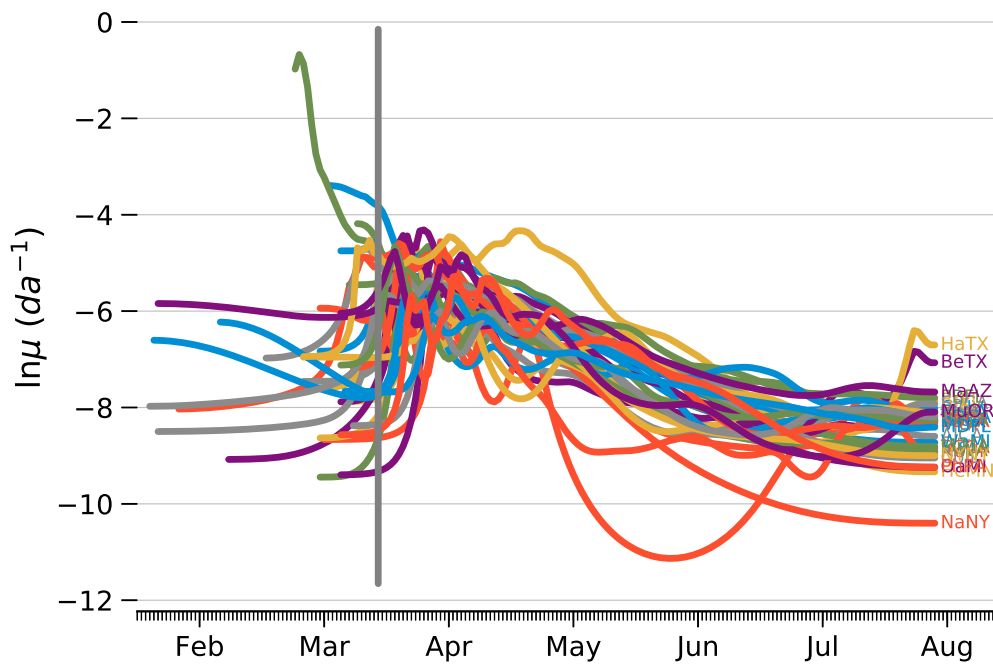


Figure 4: Estimated natural logarithms of the mortality rate for several US counties using the constrained `simpleSIR4` model. $\exp(-8) = 0.00033$

Remove ToNY, Tompkins Co NY

Failure to find well defined minima is usually a cause for concern. The minimization algorithms applied to unconstrained `simpleSIR4` do not reliably converge to a solution. The standard deviations in the observation model are components of the likelihood, and the algorithm therefore pushes these parameters toward zero. Since the estimated parameters in `simpleSIR4` are represented as logarithms, they cannot take values \leq zero. Restricting the values of σ_I and σ_D to small, but non-zero, constants allows the algorithm to estimate the other parameters.

The trends in estimated transmission rate Figure 3 seem reasonable. The extremely high transmission rates in March agree well with doubling times reported in newspaper articles at the time. The steady decline of transmission rates after shelter-in-place advice is also consistent with casual observation. The incubation time of the Covid-19 virus is usually assumed to be about 14 days. The trends in Figure 3 in conjunction with the empirical prevalence trends suggest that sustainable containment of the pandemic does not occur unless the instantaneous transmission rate is forced below $0.018da^{-1}$, that is, unless the doubling time is greater than 35 days, approximately twice the incubation period.

Upward bump in transmission rates consistent with observed increases in cases in July.

Omit: Whether the available data are sufficiently informative to enable estimation of the model parameters is a critical aspect of the evaluation of any statistical model. The speed at which the Covid-19 pandemic spread during the first quarter of 2020 means that the length of the time series doubled

during the development of this model. The capability of the model improve conveniently during the model development period, but whether the improvement is attributable to changes in model structure or to the increase in the length of the time series is unclear. This ambiguity influenced the development of the model.

Sibert 2017; Nielsen and Berg 2014

Table 2: Model results. Estimating β and μ trends as random effects with computed γ Data updated 2020-07-22 from <https://github.com/nytimes/covid-19-data.git>.

County	n	p_0	f	C	σ_η	σ_β	σ_μ	σ_I	σ_D	$\tilde{\gamma}$	β	$\tilde{\mu}$
Nassau, NY	138	0.0863	-945	1	0.193	0.557	3.37	9.77e-05	2.42e-05	-9.45e-09	0.0035	0.00171
New York City, NY	142	0.0909	-834	0	0.196	1.06	1.02	0.000522	0.000493	-2.73e-08	0.00583	0.000278
Cook, IL	179	0.294	-978	1	0.136	3.09	0.854	9.24e-08	0.000126	-2.24e-07	0.00926	0.000299
Honolulu, HI	137	0.181	-1470	10	0.149	2.94	14.6	0.000346	2.68e-07	-5.51e-08	0.0108	2.51e-12
Philadelphia, PA	133	0.112	-608	1	0.167	1.02	1.98	0.00279	0.00452	-3.1e-08	0.0117	0.0003
Bexar, TX	160	0.242	-650	10	0.123	2.58	7.21	0.00236	1.76e-05	-7.18e-08	0.028	4.84e-07
Tarrant, TX	133	0.0746	-570	1	0.146	1.23	1.36	0.0102	0.00327	-3.78e-08	0.0305	0.000279
Palm Beach, FL	131	0.0758	-428	1	0.143	0.339	1.36	0.0873	0.00614	-1.17e-08	0.0308	0.000658
Harris, TX	138	0.101	-380	1	0.117	0.266	0.894	0.167	0.0226	-2.15e-08	0.0308	0.000278
Miami-Dade, FL	132	0.12	-618	1	0.159	0.606	0.995	0.000848	0.00583	-9.54e-09	0.0328	0.000493
Hillsborough, FL	142	0.175	-722	1	0.119	3.69	11.7	1.78e-07	4.86e-08	-7.24e-08	0.0355	4.64e-05
Travis, TX	130	0.107	-350	0	0.122	0.244	1.71	0.188	0.00726	-1.6e-08	0.0358	0.000243
Maricopa, AZ	177	0.303	-885	1	0.118	2.13	2.33	3.62e-07	0.000867	-4.2e-07	0.0367	0.000321
Dallas, TX	133	0.0672	-452	1	0.136	0.3	1.19	0.0798	0.00953	-1.04e-08	0.0371	0.000405
Broward, FL	137	0.0797	-511	0	0.136	0.231	1.66	0.0799	0.00289	-2.03e-08	0.038	0.000275
Median	137	0.107	-618	1	0.136	1.02	1.66	0.00236	0.00289	-2.73e-08	0.0308	0.000278

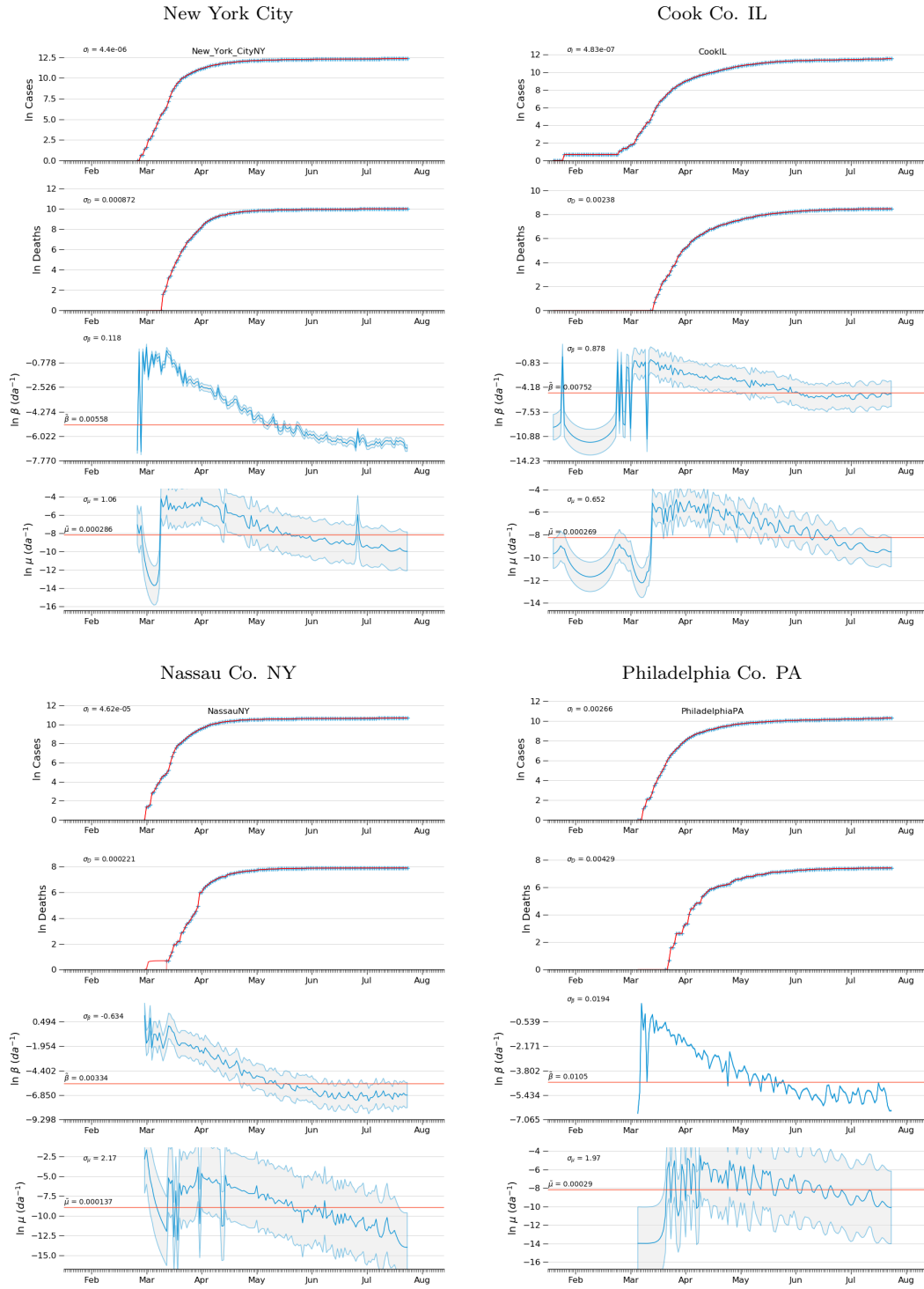


Figure 5: Unconstrained model diagnostics for concave downward counties. See page 10 for explanation of plots.

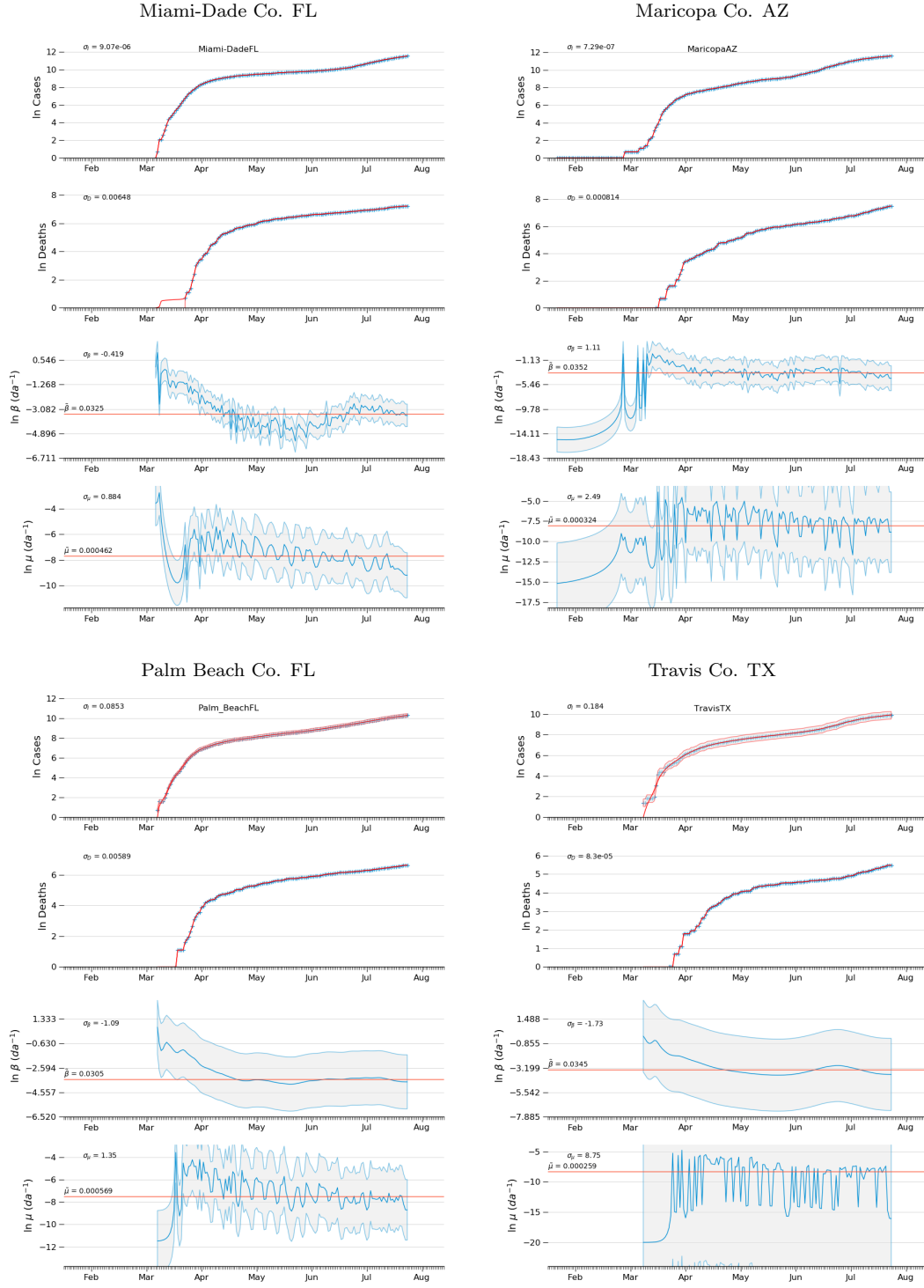


Figure 6: Unconstrained model diagnostics for concave upward counties.

Table 3: Model results. Estimating β and μ trends as random effects with computed γ and constraints on σ_I and σ_D . Data updated 2020-07-22 from <https://github.com/nytimes/covid-19-data.git>.

County	n	p_0	f	C	σ_η	σ_β	σ_μ	σ_I	σ_D	$\tilde{\gamma}$	β	$\tilde{\mu}$
Nassau, NY	143	0.0833	-170	0	0.139	0.23	0.26	0.405	0.223	-1.4e-08	0.00468	0.000341
New York City, NY	147	0.0878	-137	0	0.158	0.211	0.202	0.405	0.223	-2.22e-08	0.00712	0.000592
Philadelphia, PA	138	0.108	-187	0	0.123	0.179	0.17	0.405	0.223	-2.36e-08	0.0127	0.0011
Honolulu, HI	142	0.175	-329	0	0.068	0.193	0.242	0.405	0.223	-4.87e-08	0.0197	0.000274
Alameda, CA	147	0.149	-312	0	0.079	0.118	0.14	0.405	0.223	-3.54e-08	0.0239	0.000581
Tarrant, TX	138	0.0719	-254	0	0.0948	0.123	0.264	0.405	0.223	-3.12e-08	0.0301	0.000557
Palm Beach, FL	136	0.073	-218	0	0.111	0.161	0.146	0.405	0.223	-1.77e-08	0.0303	0.0011
Cook, IL	184	0.286	-284	0	0.098	0.197	0.145	0.405	0.223	-2.19e-07	0.0305	0.00186
Dallas, TX	138	0.0647	-229	0	0.106	0.148	0.162	0.405	0.223	-1.74e-08	0.0309	0.000615
Harris, TX	143	0.0972	-243	0	0.0987	0.149	0.159	0.405	0.223	-2.93e-08	0.0319	0.000414
Travis, TX	135	0.103	-229	0	0.098	0.16	0.141	0.405	0.223	-2.02e-08	0.035	0.000492
Miami-Dade, FL	137	0.116	-170	0	0.132	0.197	0.147	0.405	0.223	-1.25e-08	0.0356	0.000683
Broward, FL	142	0.0769	-242	0	0.105	0.166	0.128	0.405	0.223	-2.26e-08	0.0375	0.000619
Hillsborough, FL	147	0.169	-303	0	0.0781	0.159	0.126	0.405	0.223	-6.51e-08	0.0424	0.000886
Maricopa, AZ	182	0.295	-314	0	0.085	0.202	0.0985	0.405	0.223	-3.74e-07	0.0426	0.00198
Bexar, TX	165	0.235	-351	0	0.0663	0.139	0.204	0.405	0.223	-8.07e-08	0.0508	0.000552
Median	142.5	0.1055	-242.5	0	0.09835	0.1635	0.153	0.405	0.223	-2.645e-08	0.0307	0.0006035

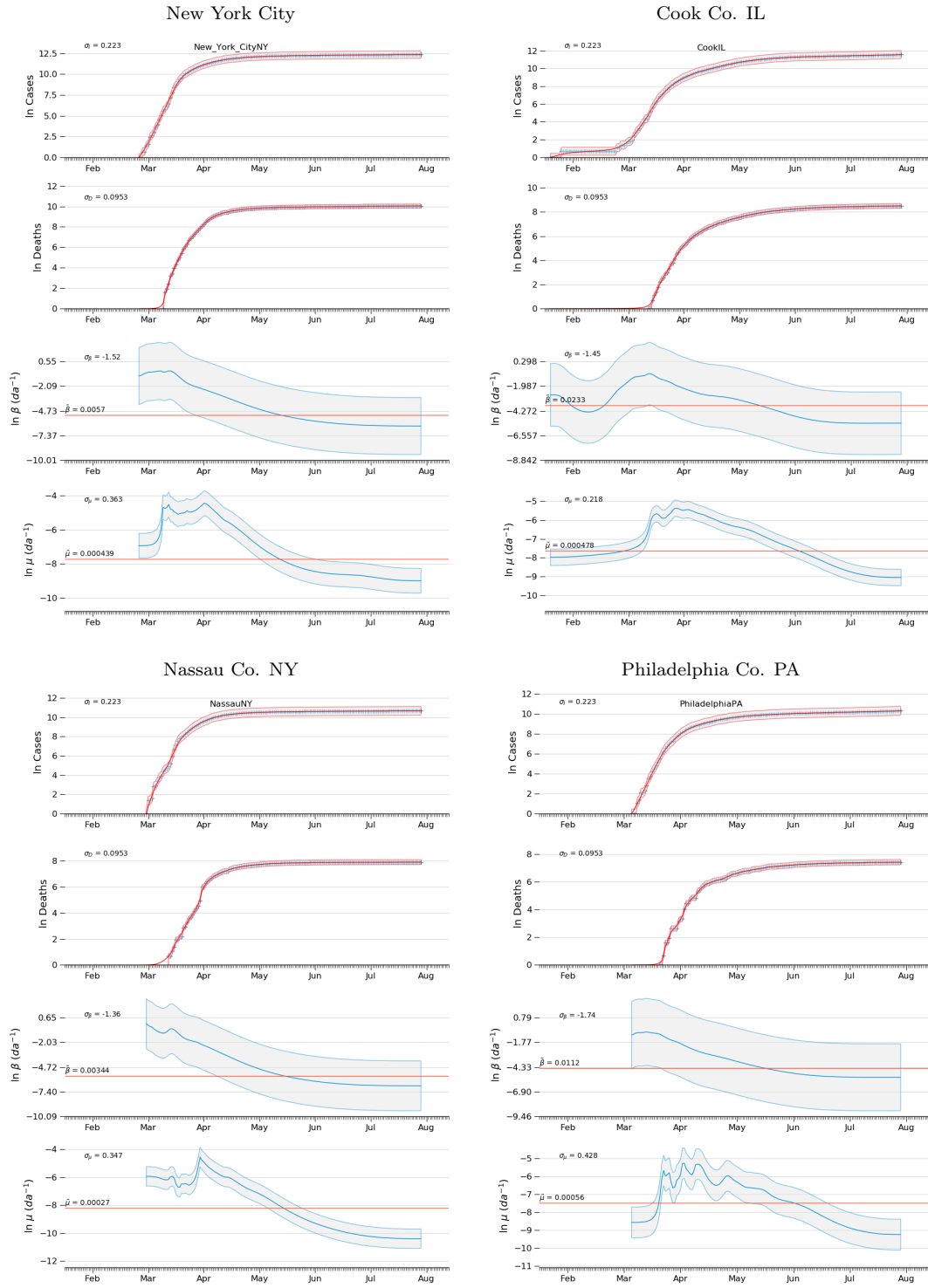


Figure 7: Model diagnostics for concave downward counties.

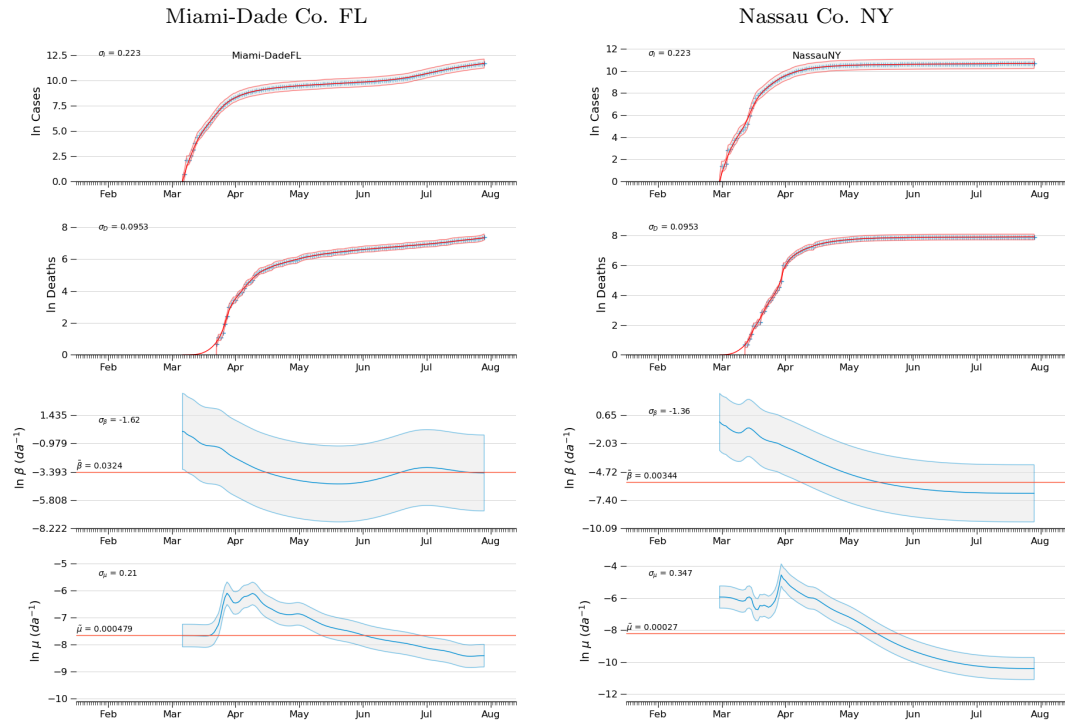


Figure 8: Comparison of downward and upward concave unconstrained estimates.

References

- Baudin, Michale (2010). “Nelder-Mead User’s Manual”. In: April, p. 119.
- Chen, Yi-Cheng, Ping-En Lu, Cheng-Shang Chang, and Tzu-Hsuan Liu (2020). “A Time-dependent SIR model for COVID-19 with Undetectable Infected Persons”. In: pp. 1–18. arXiv: 2003.00122. URL: <http://arxiv.org/abs/2003.00122>.
- Harvey, A.C. (1990). *Forecasting, Structural Time Series Models and the Kalman Filter*. Cambridge: Cambridge University Press. ISBN: 978-0521321969.
- Kristensen, K., A. Nielsen, C.W. Berg, H.J. Skaug, and B.M. Bell (2016). “TMB: Automatic Differentiation and Laplace Approximation”. In: *Journal of Statistical Software* 70, pp. 1–21. DOI: [doi:10.18637/jss.v070.i05](https://doi.org/10.18637/jss.v070.i05).
- Nielsen, Anders and Casper W. Berg (2014). “Estimation of time-varying selectivity in stock assessments using state-space models”. In: *Fish. Res.* 158, pp. 96–101. ISSN: 01657836. DOI: [10.1016/j.fishres.2014.01.014](https://doi.org/10.1016/j.fishres.2014.01.014). URL: <http://dx.doi.org/10.1016/j.fishres.2014.01.014>.
- Roques, Lionel, Etienne Klein, Julien Papa, and Samuel Soubeyrand (2020). “Modele SIR mecanistico-statistique pour l’estimation du nombre d’infectes et du taux de mortalite par COVID-19”. In: pp. 1–11. arXiv: [arXiv: 2003.10720v2](https://arxiv.org/abs/2003.10720v2).
- Sibert, John (2017). “Assessing of a portion of the Pacific Thunnus albacares stock : Ahi in the Main Hawaiian Islands”. In: *arxiv.org* arXiv:1702. arXiv: [arXiv:1702.01217v1](https://arxiv.org/abs/1702.01217v1).
- Skaug, Hans J and David A Fournier (2006). “Automatic approximation of the marginal likelihood in non-Gaussian hierarchical models”. In: *Comput. Stat. Data Anal.* 51.2, pp. 699–709. ISSN: 01679473. DOI: [10.1016/j.csda.2006.03.005](https://doi.org/10.1016/j.csda.2006.03.005).