May 30, 2020

This exercise is adapted from Institute for Disease Modeling and Christian Hubbs' article in Towards Data Science.

1 SEIR and SEIRS models

This notebook aims to describe the differential equations that govern the classic deterministic SEIR and SEIRS compartmental models and aims to set up the modelling in a Python environment.

In this category of models, individuals experience a long incubation duration (the "exposed" category), such that the individual is infected but not yet infectious. For example chicken pox, and even vector-borne diseases such as dengue hemorrhagic fever have a long incubation duration where the individual cannot yet transmit the pathogen to others.

SEIR stands for Susceptible - Exposed - Infectious - Recovered, which describes the flow of individuals through each compartment in the model. An extension would be the SEIRS model, where recovered people may become susceptible again, i.e. recovery does not confer lifelong immunity. Essentially:

Susceptible
$$\to \beta \to \text{Exposed} \to \sigma \to \text{Infectious} \to \gamma \to \text{Recovered} \to \xi \to \text{Susceptible}$$

The infectious rate, β , controls the rate of spread which represents the probability of transmitting disease between a susceptible and an infectious individual. The incubation rate, σ , is the rate of latent individuals becoming infectious (average duration of incubation is $1/\sigma$). Recovery rate, $\gamma = 1/D$, is determined by the average duration, D, of infection. For the SEIRS model, ξ is the rate which recovered individuals return to the susceptible statue due to loss of immunity.

2 SEIR model

Many diseases have a latent phase during which the individual is infected but not yet infectious. This delay between the acquisition of infection and the infectious state can be incorporated within the SIR model by adding a latent/exposed population, E, and letting infected (but not yet infectious) individuals move from S to E and from E to I.

2.1 SEIR without vital dynamics

In a closed population with no births or deaths, the SEIR model is given as such:

$$\frac{dS}{dt} = -\frac{\beta SI}{N} \Rightarrow (1)$$

$$\frac{dE}{dt} = \frac{\beta SI}{N} - \sigma E \Rightarrow (2)$$

$$\frac{dI}{dt} = \sigma E - \gamma I \Rightarrow (3)$$

$$\frac{dS}{dt} = \gamma I \Rightarrow (4)$$

where N = S + E + I + R is the total population.

Here, we have four ordinary differential equations (ODEs) with parameters σ, β , and γ : - σ is the incubation rate, i.e. inverse of incubation period - β is the average contact rate in the population i.e. transmission rate, and - γ is the infectious rate, i.e. inverse of the mean infectious period

Equation (1) is the change in people susceptible to the disease, and is moderated by the number of infected people and their contact with the infected. Equation (2) gives the people who have been exposed to the disease; it grows based on the contact rate and decreases based on the incubation period whereby people then become infected.

Equation (3) gives us the change in infected people based on the exposed population and the incubation period. It decreases based on the infectious period, so the higher γ is, the more quickly people die/recover and move on to the final stage in Equation (4).

Additionally, we have the R_0 value:

$$R_0 = \frac{\beta}{\gamma} \implies (5)$$

2.1.1 Modelling SEIR

An article by the CDC provides us with the following parametric estimates: - Mean infectious period: 7 days $\rightarrow \gamma = \frac{1}{7}$. - Median incubation period = 4 days $\rightarrow \sigma = 0.25$ - Median $R_0 = 5.8$

Plugging the R_0 and γ values into equation (5), we get an estimate of $\beta = \frac{5.8}{7}$

2.1.2 Base SEIR model in Python

```
[1]: import numpy as np
import pandas as pd
from scipy import integrate
import matplotlib.pyplot as plt
from matplotlib import ticker
%matplotlib inline
```

```
[2]: def base_seir_model(init_vals, params, t, int_only=False):

**Runs a base SEIR deterministic model**
```

```
Returns dataframe with the levels and key statistics indexed by timestep
111
# SEIR initialisation
S_0, E_0, I_0, R_0 = init_vals
S, E, I, R = [S_0], [E_0], [I_0], [R_0]
sigma, beta, gamma, n = params
# initialise additional statistics
infections daily 0 = 0
I_daily = [infections_daily_0]
dt = t[1] - t[0]
for _ in t[1:]:
   #base SEIR model
   next_S = S[-1] - (beta*S[-1]*I[-1])*dt
   next_E = E[-1] + (beta*S[-1]*I[-1] - sigma*E[-1])*dt
   next_I = I[-1] + (sigma*E[-1] - gamma*I[-1])*dt
   next_R = R[-1] + (gamma*I[-1])*dt
   S.append(next_S)
   E.append(next_E)
   I.append(next_I)
   R.append(next_R)
    #additional stats
   next I d = sigma*E[-1]*dt
   I_daily.append(next_I_d)
# convert to pandas Series with indexing,
S_series = pd.Series(S, index=t)
E_series = pd.Series(E, index=t)
I_series = pd.Series(I, index=t)
R_series = pd.Series(R, index=t)
# calculate additional metrics
I_daily_series = pd.Series(I_daily, index=t)
I cum = I daily series.cumsum()
log_cum = np.log10(I_cum*n)
r growth = I cum.iloc[1:]/I cum.iloc[:-1].values - 1
r_growth = r_growth.append(pd.Series(np.nan, index=[t[0]])).sort_index()
r_decay = I_daily_series.iloc[1:]/I_daily_series.iloc[:-1].values - 1
r_decay = r_decay.append(pd.Series(np.nan, index=[t[0]])).sort_index()
r_growth.replace(np.inf, np.nan, inplace=True)
r_decay.replace(np.inf, np.nan, inplace=True)
df = pd.DataFrame({
    'Susceptible population': S,
```

```
'Exposed population': E,
       'Infected population': I,
       'Recovered population': R,
       'Daily infections': I_daily_series,
       'Cumulative infections': I_cum,
       'Log10 cumulative infections': log_cum,
       'Rate of growth': r_growth,
       'Rate of decay': r_decay,
  })
  unit_people = ['Susceptible population', 'Exposed population', 'Infected_
⇒population', 'Recovered population', 'Daily infections', 'Cumulative⊔
for e in unit_people: # convert percentages back to no. of people
      df[e] = df[e] * n
      if int_only: # condition to return only integers
          df[e] = df[e].apply(np.ceil)
  return df
```

```
[3]: # initial values as a tuple (S, E, I, R)
n = 10000 # this is our population size
init_vals = 1-1/n, 1/n, 0, 0

# configure our parameters as a tuple (sigma, beta, gamma, n)
sigma = 0.25
beta = 5.8/7
gamma = 1/7
params = sigma, beta, gamma, n

# setup the environment
t_max = 100 # days in our simulation
dt = .1 # timestep
t = np.linspace(0, t_max, int(t_max/dt) + 1)
```

```
[4]: # run the simulation and plot results

results = base_seir_model(init_vals, params, t, int_only=False)

SEIR_col = ['Susceptible population', 'Exposed population', 'Infected_

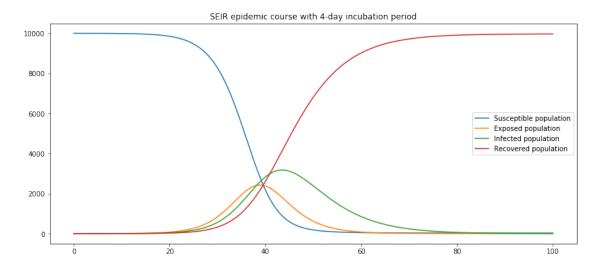
→population', 'Recovered population']

results.loc[:, SEIR_col].plot(figsize=(14,6), legend=True, title='SEIR epidemic_

→course with 4-day incubation period')
```

/Users/JiangXu/anaconda3/lib/python3.7/site-packages/pandas/core/series.py:679:
RuntimeWarning: divide by zero encountered in log10
result = getattr(ufunc, method)(*inputs, **kwargs)

[4]: <matplotlib.axes._subplots.AxesSubplot at 0x7f8bbd93d050>



Discussion:

Since the latency delays the start of the individual's infectious period, the secondary spread from an infected individual will occur at a later time compared with an SIR model, which has no latency. Therefore, including a longer latency period will result in slower initial growth of the outbreak. However, since the model does not include mortality, the basic reproductive number, $R_0 = \frac{\beta}{\gamma}$, does not change.

The complete course of outbreak is observed. After the initial fast growth, the epidemic depletes the susceptible population. Eventually the virus cannot find enough new susceptible people and dies out. Introducing the incubation period does not change the cumulative number of infected individuals.

```
ax.set_xlim(pd.Timestamp('2020-03-01'), result.index.

Get_level_values('date')[-1]+pd.Timedelta(days=1))

if metric.columns[0] in ['Susceptible population', 'Exposed population',

G'Infected population', 'Recovered population']:

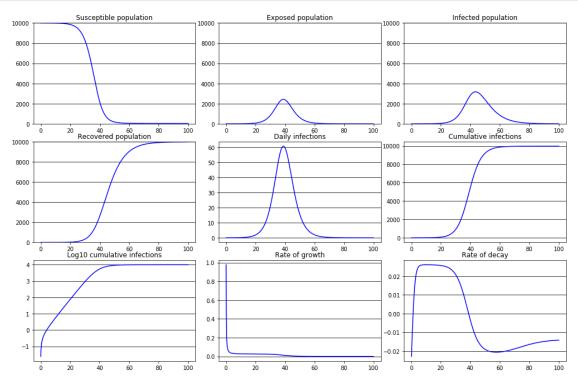
ax.set_ylim(0, n)

ax.yaxis.tick_left()
ax.margins(0.05)
ax.grid(which='major', axis='y', c='k')
fig.set_facecolor('w')
```

```
[6]: ncols = 3
nrows = int(np.ceil(len(results.columns) / ncols))

fig, axes = plt.subplots(nrows=nrows, ncols=ncols, figsize=(14, nrows*3))
plt.tight_layout()

for i, seriesname in enumerate(results.columns):
    plot_summary(results.loc[:, [seriesname]], axes.flat[i])
```



2.2 SEIRS model

The SEIR model assumes people carry lifelong immunity to a disease upon recovery, but for many diseases the immunity after infection wanes over time. In this case, the SEIRS model is used to allow recovered individuals to return to a susceptible state. Specifically, ξ is the rate which recovered individuals return to the susceptible statue due to loss of immunity (i.e. inverse of immunity period). If there is sufficient influx to the susceptible population, at equilibrium the dynamics will be in an endemic state with damped oscillation.

2.2.1 SEIRS without vital dynamics

The ODE for SEIRS without vital dynamics is:

$$\frac{dS}{dt} = -\frac{\beta SI}{N} + \xi R \Rightarrow (1)$$

$$\frac{dE}{dt} = \frac{\beta SI}{N} - \sigma E \Rightarrow (2)$$

$$\frac{dI}{dt} = \sigma E - \gamma I \Rightarrow (3)$$

$$\frac{dS}{dt} = \gamma I \Rightarrow (4)$$

$$R_0 = \frac{\beta}{\gamma} \implies (5)$$

where N = S + E + I + R is the total population.

```
#base SEIR model
   next_S = S[-1] - (beta*S[-1]*I[-1])*dt + (xi*R[-1])*dt
   next_E = E[-1] + (beta*S[-1]*I[-1] - sigma*E[-1])*dt
   next_I = I[-1] + (sigma*E[-1] - gamma*I[-1])*dt
   next_R = R[-1] + (gamma*I[-1])*dt - (xi*R[-1])*dt
   S.append(next_S)
   E.append(next_E)
    I.append(next I)
   R.append(next_R)
    #additional stats
   next I d = sigma*E[-1]*dt
   next_R_d = (xi*R[-1])*dt
    I_daily.append(next_I_d)
    R_daily.append(next_R_d)
# convert to pandas Series with indexing,
S_series = pd.Series(S, index=t)
E_series = pd.Series(E, index=t)
I series = pd.Series(I, index=t)
R_series = pd.Series(R, index=t)
# calculate additional metrics
I daily series = pd.Series(I daily, index=t)
I_cum = I_daily_series.cumsum()
R_daily_series = pd.Series(R_daily, index=t)
log_cum = np.log10(I_cum*n)
r_growth = I_cum.iloc[1:]/I_cum.iloc[:-1].values - 1
r_growth = r_growth.append(pd.Series(np.nan, index=[t[0]])).sort_index()
r_decay = I_daily_series.iloc[1:]/I_daily_series.iloc[:-1].values - 1
r_decay = r_decay.append(pd.Series(np.nan, index=[t[0]])).sort_index()
r_growth.replace(np.inf, np.nan, inplace=True)
r_decay.replace(np.inf, np.nan, inplace=True)
df = pd.DataFrame({
    'Susceptible population': S,
    'Exposed population': E,
    'Infected population': I,
    'Recovered population': R,
    'Daily infections': I_daily_series,
    'Daily reinfections': R_daily_series,
    'Cumulative infections': I_cum,
    'Log10 cumulative infections': log_cum,
    'Rate of growth': r_growth,
    'Rate of decay': r_decay,
```

```
[8]: # initial values as a tuple (S, E, I, R)
n = 10000 # this is our population size
init_vals = 1-1/n, 1/n, 0, 0

# configure our parameters as a tuple (sigma, beta, gamma, xi, n)
sigma = 0.25
beta = 5.8/7
gamma = 1/7
xi = 1/360 # totally unsubstantiated
params = sigma, beta, gamma, xi, n

# setup the environment
t_max = 730 # days in our simulation
dt = .1 # timestep
t = np.linspace(0, t_max, int(t_max/dt) + 1)
```

```
[9]: # run the simulation and plot results

results = base_seirs_model(init_vals, params, t, int_only=False)

SEIR_col = ['Susceptible population', 'Exposed population', 'Infected_

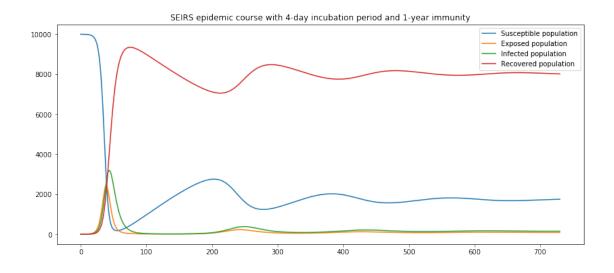
→population', 'Recovered population']

results.loc[:, SEIR_col].plot(figsize=(14,6), legend=True, title='SEIRS_

→epidemic course with 4-day incubation period and 1-year immunity')
```

/Users/JiangXu/anaconda3/lib/python3.7/site-packages/pandas/core/series.py:679:
RuntimeWarning: divide by zero encountered in log10
result = getattr(ufunc, method)(*inputs, **kwargs)

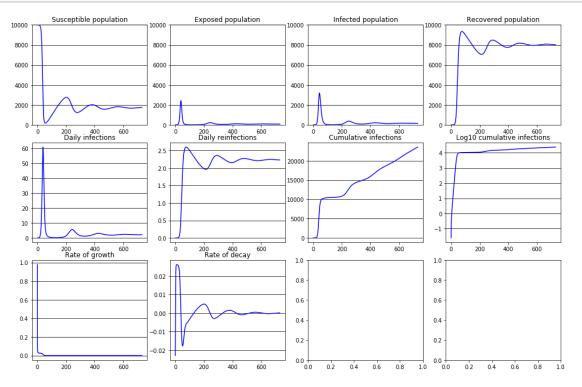
[9]: <matplotlib.axes._subplots.AxesSubplot at 0x7f8bbed61750>



```
[10]: ncols = 4
nrows = int(np.ceil(len(results.columns) / ncols))

fig, axes = plt.subplots(nrows=nrows, ncols=ncols, figsize=(14, nrows*3))
plt.tight_layout()

for i, seriesname in enumerate(results.columns):
    plot_summary(results.loc[:, [seriesname]], axes.flat[i])
```



2.3 SEIRS with social distancing parameter

For the last part of this exercise, we will capture a social distancing effect as a parameter, ρ .

Social distancing includes avoiding large gatherings, physical contact, and other efforts to mitigate the spread of infectious disease. According to our model, the term this is going to impact is our contact rate, β .

The social-distancing parameter ρ is going to be a constant term between 0–1, where 0 indicates everyone is locked down and quarantined while 1 is equivalent to our base case above. To introduce this into our model, we'll modify Equations (1) and (2) above by multiplying this with β and writing Equations (1') and (2'):

$$\frac{dS}{dt} = -\frac{\rho\beta SI}{N} + \xi R \implies (1')$$

$$\frac{dE}{dt} = \frac{\rho \beta SI}{N} - \sigma E \implies (2')$$

Herein we have our full model:

```
[11]: def full_seirs(init_vals, params, t, int_only=False):
          111
          Runs a SEIRS deterministic model with social distancing parameter
          Returns dataframe with the levels and key statistics indexed by timestep
          111
          # SEIR initialisation
          S_0, E_0, I_0, R_0 = init_vals
          S, E, I, R = [S_0], [E_0], [I_0], [R_0]
          sigma, beta, gamma, xi, rho, n = params
          # initialise additional statistics
          infections daily 0 = 0
          reinfected_daily_0 = 0
          I_daily, R_daily = [infections_daily_0], [reinfected_daily_0]
          dt = t[1] - t[0]
          for _ in t[1:]:
              #base SEIR model
              next_S = S[-1] - (rho*beta*S[-1]*I[-1])*dt + (xi*R[-1])*dt
              next_E = E[-1] + (rho*beta*S[-1]*I[-1] - sigma*E[-1])*dt
              next_I = I[-1] + (sigma*E[-1] - gamma*I[-1])*dt
              next_R = R[-1] + (gamma*I[-1])*dt - (xi*R[-1])*dt
              S.append(next_S)
              E.append(next_E)
              I.append(next_I)
```

```
R.append(next_R)
    #additional stats
    next_I_d = sigma*E[-1]*dt
    next_R_d = (xi*R[-1])*dt
    I_daily.append(next_I_d)
    R_daily.append(next_R_d)
# convert to pandas Series with indexing,
S series = pd.Series(S, index=t)
E_series = pd.Series(E, index=t)
I_series = pd.Series(I, index=t)
R_series = pd.Series(R, index=t)
# calculate additional metrics
I_daily_series = pd.Series(I_daily, index=t)
I_cum = I_daily_series.cumsum()
R_daily_series = pd.Series(R_daily, index=t)
log_cum = np.log10(I_cum*n)
r_growth = I_cum.iloc[1:]/I_cum.iloc[:-1].values - 1
r_growth = r_growth.append(pd.Series(np.nan, index=[t[0]])).sort_index()
r_decay = I_daily_series.iloc[1:]/I_daily_series.iloc[:-1].values - 1
r decay = r decay.append(pd.Series(np.nan, index=[t[0]])).sort index()
r_growth.replace(np.inf, np.nan, inplace=True)
r_decay.replace(np.inf, np.nan, inplace=True)
df = pd.DataFrame({
    'Susceptible population': S,
    'Exposed population': E,
    'Infected population': I,
    'Recovered population': R,
    'Daily infections': I_daily_series,
    'Daily reinfections': R_daily_series,
    'Cumulative infections': I_cum,
    'Log10 cumulative infections': log_cum,
    'Rate of growth': r_growth,
    'Rate of decay': r_decay,
})
unit_people = ['Susceptible population',
               'Exposed population',
               'Infected population',
               'Recovered population',
               'Daily infections',
               'Cumulative infections',
               'Daily reinfections'
```

```
for e in unit_people: # convert percentages back to no. of people
    df[e] = df[e] * n
    if int_only: # condition to return only integers
        df[e] = df[e].apply(np.ceil)

return df
```

```
[12]: # initial values as a tuple (S, E, I, R)
n = 10000 # this is our population size
init_vals = 1-1/n, 1/n, 0, 0

# configure our parameters as a tuple (sigma, beta, gamma, xi, n)
sigma = 0.25
beta = 5.8/7
gamma = 1/7
xi = 1/360 # totally unsubstantiated
rho = 0.8
params = sigma, beta, gamma, xi, rho, n

# setup the environment
t_max = 730 # days in our simulation
dt = .1 # timestep
t = np.linspace(0, t_max, int(t_max/dt) + 1)
```

```
[13]: # run the simulation and plot results

results = full_seirs(init_vals, params, t, int_only=False)

SEIR_col = ['Susceptible population', 'Exposed population', 'Infected_

→population', 'Recovered population']

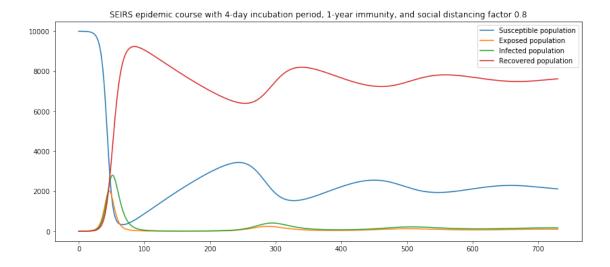
results.loc[:, SEIR_col].plot(figsize=(14,6), legend=True, title='SEIRS_

→epidemic course with 4-day incubation period, 1-year immunity, and social_

→distancing factor 0.8')
```

/Users/JiangXu/anaconda3/lib/python3.7/site-packages/pandas/core/series.py:679:
RuntimeWarning: divide by zero encountered in log10
result = getattr(ufunc, method)(*inputs, **kwargs)

[13]: <matplotlib.axes._subplots.AxesSubplot at 0x7f8bc000cb90>

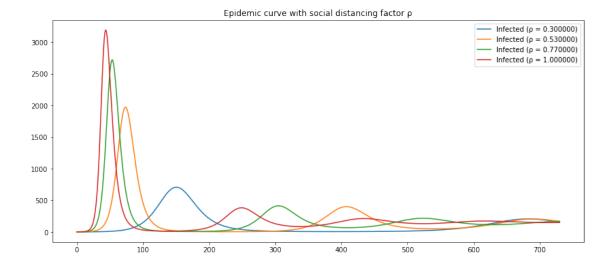


2.3.1 Visualising the impact of social distancing

If we set ρ to a range of values, we can visualize the flattening effect as we increase our efforts to contain the disease.

/Users/JiangXu/anaconda3/lib/python3.7/site-packages/pandas/core/series.py:679:
RuntimeWarning: divide by zero encountered in log10
result = getattr(ufunc, method)(*inputs, **kwargs)

[15]: <matplotlib.axes._subplots.AxesSubplot at 0x7f8bbff5e410>



Here, we see the infected population I values for our model, colour-coded by the social distancing factor ρ . We can see the flattening effect take place here as more social distancing takes place throughout the population, which makes intuitive sense as it reduces the contact rate.

We go from a base case peak of over 30% of the population being infected simultaneously, to a low of around 7% (total population N = 10,000). An better social distancing factor also gives people more time to prepare as the peak gets pushed farther out in time.