

## Brief Analysis of the ARIMA model on the COVID-19 in Italy

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### Abstract

Coronavirus disease 2019 (COVID-19) has been considered as a global threat infectious disease, and various mathematical models are being used to conduct multiple studies to analyze and predict the evolution of this epidemic. We statistically analyze the epidemic data from February 24 to March 30, 2020 in Italy, and proposes a simple time series analysis model based on the Auto Regressive Integrated Moving Average (ARIMA). The cumulative number of newly diagnosed and newly diagnosed patients in Italy is preprocessed and can be used to predict the spread of the Italian COVID-19 epidemic. The conclusion is that an inflection point is expected to occur in Italy in early April, and some reliable points are put forward for the inflection point of the epidemic: strengthen regional isolation and protection, do a good job of personal hygiene, and quickly treat the team leaders existing medical forces. It is hoped that the "City Closure" decree issued by the Italian government will go in the right direction, because this is the only way to curb the epidemic.

**Keywords:** COVID-19; ARIMA; Epidemic forecast

# 1. Introduction

Coronavirus disease 2019 (COVID-19) has been regarded as a global threat, which has attracted much attention since 2019. At present, the proliferation trend has been contained in China, and to prevent foreign import is the key point to evaluate whether we achieve the final success. However, Italy, which located in Europe, is in a serious stage of epidemic spread. Fundamentally, due to the long incubation period of the virus, the difficulty in identifying symptoms, negligence in the prevention and control of returnees, and the relatively low number of sick people, Italy and the whole of Europe have not been highly vigilant, which has brought an opportunity for the spread of the virus [1].

Various mathematical models are being used to conduct a variety of studies to analyze and predict the evolution of this epidemic. Reference [2] based on the SEIR kinetic model, taking into account the propagation mechanism, infection rate, and isolation measures of COVID-19, established a  $SEIR^{+CAQ}$  propagation kinetic model, which can be used to predict the trend of COVID-19 in China, and to provide epidemic prevention and help with decision making. Reference [3] used the least square method of SEIR partitioning and Poisson noise to estimate the basic reproduction number of COVID-19 in Japan as  $R_0 = 2.6$  (95% CI, 2.4-2.8). The experimental results show that the epidemic of COVID-19 in Japan will not end quickly, and it is ridiculous to think that COVID-19 will disappear in summer spontaneously.

The traditional epidemic model (SEIR) involves various factors and analyses, which may subject to potential bias. Therefore, it is necessary to propose a COVID-19 prediction model based on time series. Reference [4] proposed the ARIMA model that is useful to predict the spread of COVID-19, and then continuously improved the model by updating the data set. The experimental results show that it has good consistency with the actual epidemic spread.

Based on the ARIMA model, we perform the simply model on the epidemic data from February 24 to March 30, 2020 in Italy and then predict the epidemiological trend of COVID-19 in the next 5 days. Table 1 records the source of the original data and the description of the data set.

Table 1. Specifications Table

Subject	Brief analysis of COVID-2019 in Italy
How data were acquired	<a href="http://www.nhc.gov.cn/xcs/xxgzbd/gzbd_index.shtml">http://www.nhc.gov.cn/xcs/xxgzbd/gzbd_index.shtml</a> <a href="https://news.sina.cn/zt_d/yiqing0121">https://news.sina.cn/zt_d/yiqing0121</a>
Data Format	Data have been analyzed. An Excel file with data has been Uploaded
Dataset description	Descriptive analysis of the data, including the cumulative number of diagnoses and the difference between the number of diagnoses on the day and the number of diagnoses on the previous day $(X_n - X_{n-1})$
Data value	The data are reliable and represent a true epidemic situation

## 2. Data description

The data used in this paper are sourced from the statistics of the National Health Commission([http://www.nhc.gov.cn/xcs/xxgzbd/gzbd\\_index.shtml](http://www.nhc.gov.cn/xcs/xxgzbd/gzbd_index.shtml)) and then compiled by the website ([https://news.sina.cn/zt\\_d/yiqing0121](https://news.sina.cn/zt_d/yiqing0121)). Here, the cumulative number of confirmed diagnoses, new diagnoses, deaths, and cures were counted in Italy for 36 days from February 24, 2020 to March 30, 2020. A time series database was established using Excel 2019<sup>[5]</sup>. We apply the ARIMA model to predict the cumulative number of diagnoses and the number of newly diagnosed patients<sup>[6]</sup>.

## 3. Models

### 3.1 Materials

ARIMA models include Autoregressive models (AR), Moving Average models (MA), Autoregressive Moving Average models (ARMA), and Autoregressive Integrated Moving Average model (ARIMA)<sup>[7]</sup>.

The basic model expression of ARIMA (p, d, q) is:

$$\begin{cases} (1 - \phi_1 B - \dots - \phi_p B^p) \nabla^d x_t = (1 - \theta_1 B - \dots - \theta_q B^q) \varepsilon_t \\ E(\varepsilon_t) = 0, \text{Var}(\varepsilon_t) = \sigma_\varepsilon^2, E(\varepsilon_t \varepsilon_s) = 0, s \neq t \\ E(x_s \varepsilon_t) = 0, \forall s < t \end{cases} \quad (1)$$

The Augmented Dickey-Fuller (ADF) unit-root test helps in estimating whether the time series is stationary<sup>[8]</sup>. Log transformation and differences are the preferred approaches to stabilize the time series. Wold's decomposition theorem and Cramér's decomposition theorem construct the theoretical basis of ARIMA model fitting stationary sequences<sup>[6]</sup>.

Parameters of the ARIMA model were estimated by autocorrelation function (ACF) graph and partial autocorrelation (PACF) correlogram. We use R to statistically analyze the fitted predictions of the cumulative number of confirmed and newly diagnosed COVID-19 in Italy, and the significance level is set at  $\alpha=0.05$ <sup>[9]</sup>.

Steps:

- (1) Establish the observed time series database;
- (2) Check the stationarity of the observation data. If the sequence is not stationary, perform a difference or logarithmic transformation until it becomes a stationary time series;
- (3) Calculate the ACF and PACF of the stationary sequence, and use ARIMA model to identify preliminary values of the autoregressive order, p, the order of differencing, d, and the moving average order, q.
- (4) Perform model tests, including the significance test of the model and the significance test of the parameters.
- (5) To predict the epidemic situation in the next 5 days.

### 3.2 Parameters and tests

This paper counts the epidemic situation in Italy from February 24, 2020 to March 30, 2020, and the time span is 36 days. Before modeling, we analyze the original

sequence to see whether it has specific trend. The original sequence is shown in Figure 1. We can clearly see that the sequence is non-stationary because it shows a clear upward trend. In view of ARIMA modeling requires a stationary sequence, it is necessary to perform a difference or logarithmic transformation on the sequence.

Although the second-order difference of the sequence shows stationarity. We do want to mention, however, that overfitting can be used as a diagnostic tool, which will lose important information of the original sequence, it is not always the case that more is better. Overfitting leads to less-precise estimators, and adding more parameters may fit the data better but may also lead to bad forecasts. So, in this paper we first perform a logarithmic transformation on the cumulative confirmed original sequence, and then performs a first-order difference based on the logarithmic sequence. The differential logarithmic sequence is shown in Figure 2.

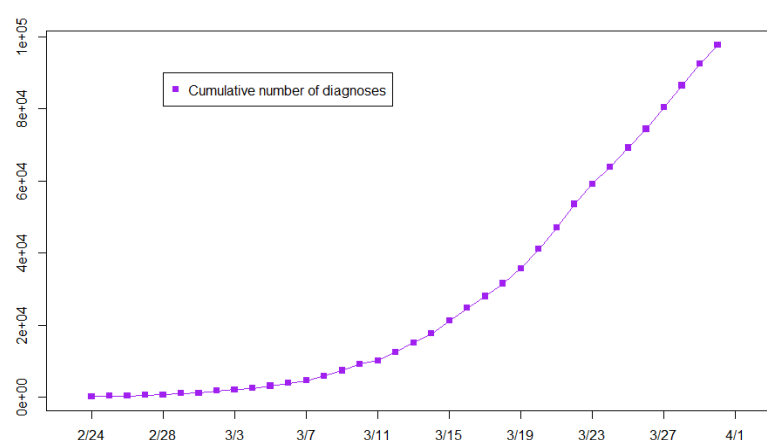


Figure 1. cumulative diagnoses in Italy

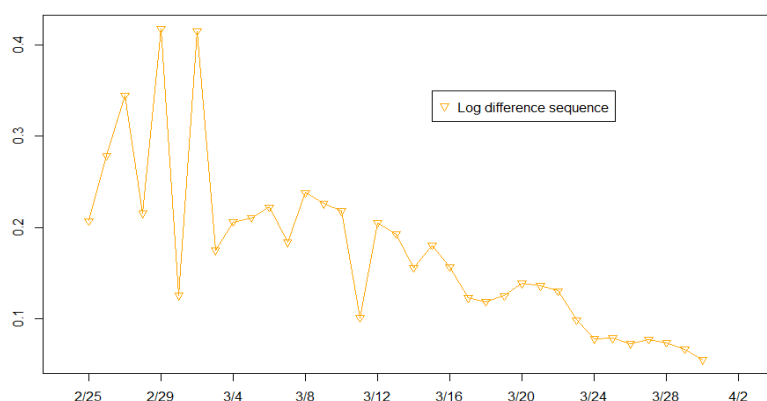


Figure 2. Logarithmic difference sequence of cumulative diagnoses

R statistical software was used to calculate the ACF and PACF of a logarithmic difference sequence, the results are as follows:

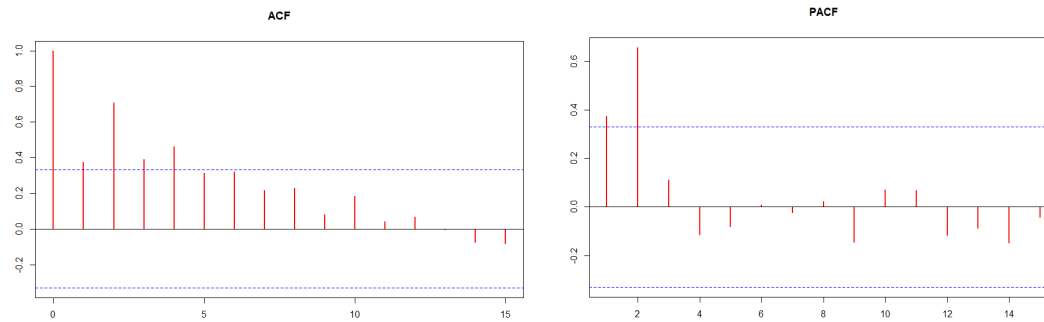


Figure 3. Correlogram for the cumulative logarithmic differential logarithmic

The ARIMA (2,1,0) model was constructed to fit the logarithmic sequence of cumulative diagnoses, and the residual sequence after fitting was tested to be a white noise sequence, that is, the model was significant. The significance of the parameters was also tested. Based on this model, we predict the cumulative number of confirmed diagnoses in the next 5 days. Since it was a logarithmic sequence before, it should be converted accordingly next [10-11]. Logarithmic cumulative confirmed sequence prediction is shown in Figure 4:

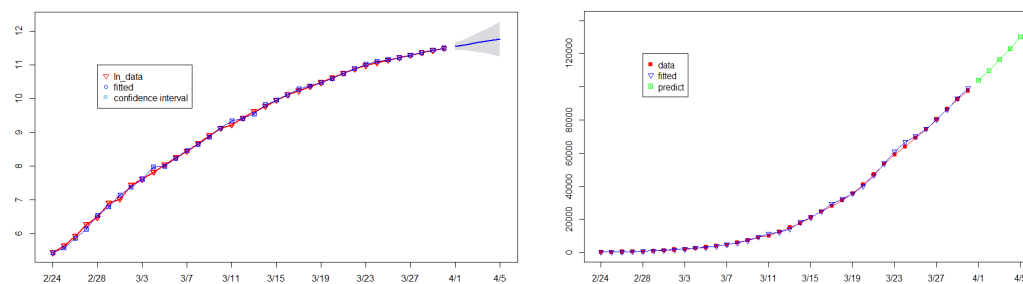


Figure 4. Log sequence prediction and original sequence prediction

It is known from Figure 4: The logarithm of the cumulative number of confirmed diagnoses of COVID-2019 is in a gradual phase, that is, the growth rate of the cumulative number of confirmed diagnoses is slowing down. This is a very important signal that Italy is now at a very critical point.

The same method is used for the newly confirmed number of patients. The original sequence and the differential log sequence are as follows:

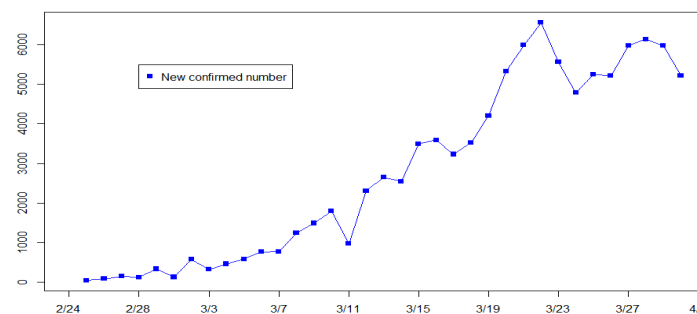


Figure 5 Original sequence of new confirmed diagnoses

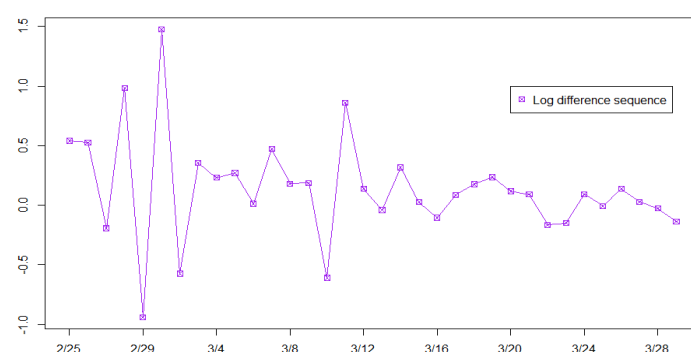


Figure 6. Differential logarithmic sequence of newly confirmed diagnoses

The ACF and PACF diagrams of the differential logarithmic sequence of newly diagnosed people are as follows:

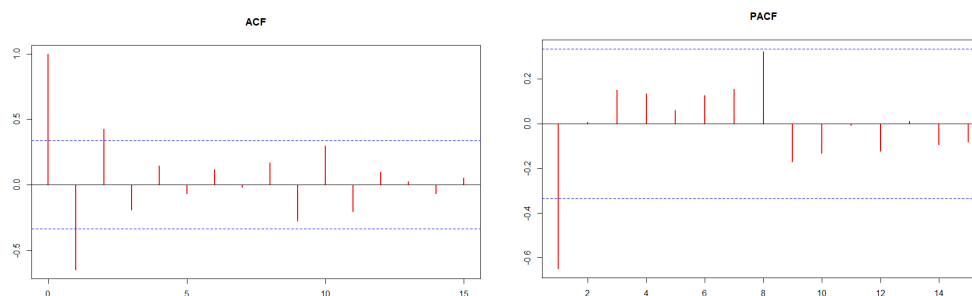


Figure 7. ACF and PACF diagrams of the differential logarithmic sequence of newly diagnosed persons

For the logarithmic series of newly diagnosed patients, the ARIMA (1,1,2) model is selected to fit the predictions. The significance of the model and the significance of the parameters all pass the test.

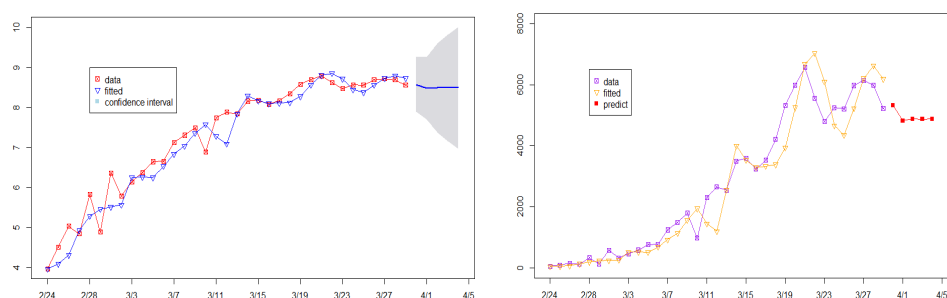


Figure 8. Log sequence prediction and original sequence prediction

Figure 8 shows that the difference between the number of diagnoses on the day and the number of diagnoses on the previous day is not a continuous growing process [12]. The number of newly diagnosed patients has now reached a flat period, which indicates that the current prevention and control in Italy has been effective.

Based on the ARIMA model established above, the cumulative number of confirmed diagnoses and the number of newly confirmed diagnoses in the next 5 days are predicted. The 95% confidence interval data prediction is shown in Table 2.

Table 2. Forecast value of cumulative diagnoses and new diagnoses

Date	Accumulated confirmed	Predictive value1	Relative error1	New confirmed	Predictive value2	Relative error2
2020/2/24	230	229	-0.00435			
2020/2/25	283	265	-0.0636	53	53	0
2020/2/26	374	352	-0.05882	91	60	-0.34066
2020/2/27	528	464	-0.12121	154	74	-0.51948
2020/2/28	655	701	0.070229	127	138	0.086614
2020/2/29	995	893	-0.10251	340	197	-0.42059
2020/3/1	1128	1275	0.130319	133	235	0.766917
2020/3/2	1709	1601	-0.06319	581	247	-0.57487
2020/3/3	2036	2041	0.002456	327	262	-0.19878
2020/3/4	2502	2911	0.163469	466	521	0.118026
2020/3/5	3089	2983	-0.03432	587	526	-0.10392
2020/3/6	3858	3777	-0.021	769	516	-0.329
2020/3/7	4636	4745	0.023512	778	687	-0.11697
2020/3/8	5883	5711	-0.02924	1247	930	-0.25421
2020/3/9	7375	7106	-0.03647	1492	1139	-0.2366
2020/3/10	9172	9273	0.011012	1797	1564	-0.12966
2020/3/11	10149	11406	0.1238	1977	1947	0.01517
2020/3/12	12462	12265	-0.01581	2313	1453	-0.37181
2020/3/13	15113	14026	-0.07192	2651	1200	-0.54734
2020/3/14	17660	18404	0.042129	2547	2553	0.002356
2020/3/15	21157	21147	-0.00047	3497	3999	0.143552
2020/3/16	24747	24729	-0.00073	3590	3526	-0.01783
2020/3/17	27980	29358	0.049249	3233	3298	0.020105
2020/3/18	31506	32369	0.027392	3526	3331	-0.0553
2020/3/19	35713	35468	-0.00686	4207	3382	-0.1961
2020/3/20	41035	40127	-0.02213	5322	3934	-0.2608
2020/3/21	47021	46467	-0.01178	5986	5253	-0.12245
2020/3/22	53578	53784	0.003845	6557	6676	0.018149
2020/3/23	59138	61087	0.032957	5560	7024	0.263309
2020/3/24	63927	66724	0.043753	4789	6102	0.27417
2020/3/25	69176	70079	0.013054	5249	4661	-0.11202
2020/3/26	74386	74625	0.003213	5210	4343	-0.16641
2020/3/27	80359	80214	-0.0018	5973	5225	-0.12523
2020/3/28	86498	86307	-0.00221	6139	6206	0.010914
2020/3/29	92472	93171	0.007559	5974	6622	0.10847
2020/3/30	97689	99195	0.015416	5217	6180	0.184589
2020/3/31		103997			5316	
2020/4/1		109852			4822	
2020/4/2		116560			4879	
2020/4/3		123034			4872	
2020/4/4		130194			4873	

## 4. Conclusions and recommendations

R statistical software was used to construct a trend-fitting forecast based on the ARIMA model. The National Health Commission and statistical data are used to fit this epidemic trend. It can be seen that the epidemic will continue for some time. From the perspective of statistical analysis, although we need more data to make more detailed predictions, in fact, the number of confirmed new coronaviruses in Italy is still increasing, and effective prevention and control measures are still needed.

The growth rate of newly diagnosed patients in Italy has slowed down. And it is expected to reach the inflection point in early April. Before the turning point of the epidemic comes, we must not relax our vigilance and continue to carry out various government-prevented measures strictly, such as strengthening the work of regional isolation, doing effective personal protection, and organizing existing medical forces for rapid treatment.

As for the government, the most important thing at present is to greatly reduce peoples contact and implement isolation policy. China has done very well in restrictive and preventive measures. Italy must learn from China. It is hoped that the "City Closure" decree issued by the Italian government will go in the right direction, because this is the only way to curb the spread of epidemic.

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