













# EINN: Epidemic Prediction using ML

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# **Agenda**

1 What is EINN?

2 Background

3 EINN Model

4 Results



# What is EINN?

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#### Introduction

- EINN is a (Neural Network) machine learning model to predict epidemic dynamics [1]

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- EINN is a (Neural Network) machine learning model to predict epidemic dynamics [1]
- EINN combines the knowledge of PINN, RNN, and ODE [1]

#### **SIR epidemic models**

- Statical way to predict epidemic dynamics
- Uses ODE to predict
- Have many models: SIR, SEIR, SEIRM etc.
- Susceptible (S):  $\frac{dS_t}{dt} = -\beta_t \frac{S_t I}{N}$
- Exposed (E):  $\frac{dE_t}{dt} = \beta_t \frac{S_t I_t}{N} \alpha_t E_t$
- Infected (I):  $\frac{dI_t}{dt} = \alpha_t E_t \gamma_t I_t \mu_t I$
- Recovered (R):  $\frac{dR_t}{dt} = \gamma_t I_t$
- Mortality (M):  $\frac{dM_t}{dt} = \mu_t I_t$



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#### **RNN**

- RNN is a neural network model
- Uses the previous state as an input to predict the next state
- Used in object detection and NLP

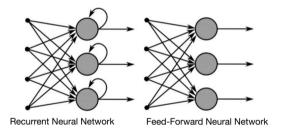


Figure: Example structure of RNN and NN [2]

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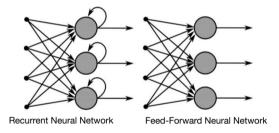


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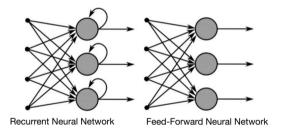


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#### **PINN**

- Uses physics laws to predict the next state
- Uses PDE (partial differential equation) and ODE (ordinary differential equation) as a loss estimator
- L<sub>data</sub>: loss from data fitting
- L<sub>physics</sub>: loss from physics laws

e.g. 
$$\vec{a} = -\mu \|\vec{v}\| \vec{v} - \vec{g}$$
,  $\vec{v} = \frac{df}{dt}$ ,  $\vec{a} = \frac{d^2f}{dt^2}$ 

$$\mathsf{L}_{\mathsf{physics}} = \frac{1}{N} \sum_{i=0}^{N-1} \left( -\mu \| \frac{df_i}{dt_i} \| \frac{df_i}{dt_i} - \vec{g} - \left( \frac{d^2 f_i}{dt_i^2} \right) \right)^2$$

•  $L_{total} = L_{data} + L_{physics}$ 

Note:  $\vec{a}$  is acceleration,  $\vec{v}$  is velocity,  $\vec{g}$  is gravity,  $\mu$  is friction, f is position, t is time, and N is the number of data points.



#### **PINN for Systems Biology**

- Recent works with PINN for Systems Biology [3, 4] enables ODE for PINN
- Uses time t as input for Neural Network N(t) and rate of change in ODE systems  $f_{\rm ODE}(t)$
- Uses  $(\frac{dN(t)}{dt} f_{ODE}(t))$  as a loss

#### **Model summary**

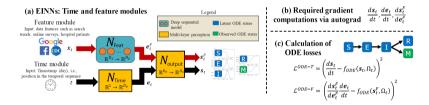
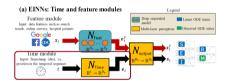


Figure: EINN Model. (a) The training model. (b) Needed gradients to train the model using autograd. (c) ODE losses of feature module and time module. Taken from: [1]



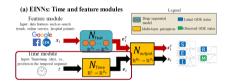
#### Source model (Time module)



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- Model freezes when  $e_t \approx e_t^F$

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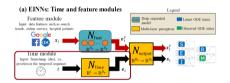


- Source model is a PINN model
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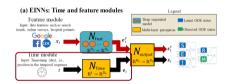


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- Input: time
- Output: embedding of the epidemic ODE states ( $e_t$ )
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- Source model is a PINN model
- Input: time
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- Uses PINN for Systems Biology
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#### Time module losses

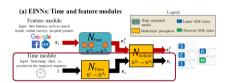
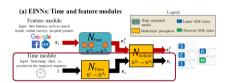


Figure: Cropped model summary showing the training summary. Cropped from: [1]

 ODE loss for time module  $(L^{ODE-T})$  [1]:

$$\frac{1}{N+1}\sum_{t=t_0}^{t_N}\left[\frac{ds_t}{dt}-f_{\mathsf{ODE}}(\mathsf{s}_t,\Omega_t)\right]^2$$

#### Time module losses



- According to Wu et al. [5], in the ODE states, Mortality (M) is observed and other states are latent

#### Time module losses

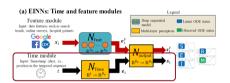
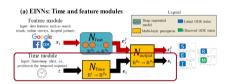


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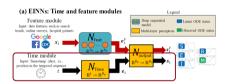
• 
$$L^{\text{Data-T}}$$
 [1]:  $\frac{1}{N+1} \sum_{t=t_0}^{t_N} \left[ \hat{M}_t - M_t \right]^2$ 

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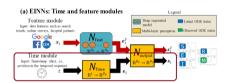
- Adding monoticity loss (loss from latent states) to make learning less challenging using domain knowledge

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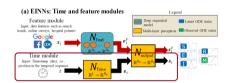
- Adding monoticity loss (loss from latent states) to make learning less challenging using domain knowledge
- $L^{\text{Mono}} = \frac{1}{N+1} \left( \sum_{t=t_0}^{t_N} \frac{dS_t}{dt} \text{ReLU} \left( \frac{dS_t}{dt} \right) + \right)$  $\sum_{t=t_0}^{t_N} -1 \frac{dR_t}{dt} \text{ReLU}(-\frac{dR_t}{dt})$

#### Time module losses



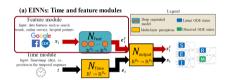
- Dealing time varying ODE model with parameter loss

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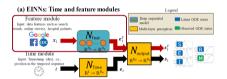
- Dealing time varying ODE model with parameter loss
- $L^{Param} = \frac{1}{N+1} \sum_{t=t_0}^{t_N} \left[ \Omega_{t+1} \Omega_t \right]^2$

#### **Target model (Feature module)**



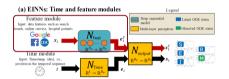
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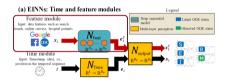
- Target model is an RNN model
- Input  $(x_t)$ : Features relevant to the problem

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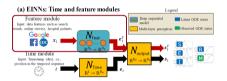
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- Loss ( $L^{\text{Emb}}$ ):  $\frac{1}{N+1} \sum_{t=t_0}^{t_N} [e_t e_t^F]^2$

#### **Target module losses**

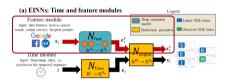


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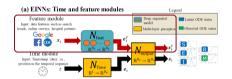
•  $e_t \approx e_t^F$  required for gradient trick for ODE loss from feature module

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 Loss ODE from feature module (L<sup>ODE-F</sup>) [1]:

$$\frac{1}{N+1} \sum_{t=t_0}^{t_N} \left[ \frac{ds_t^F}{de_t^F} \frac{de_t}{dt} - f_{\text{ODE}}(s_t^F, \Omega_t) \right]^2$$

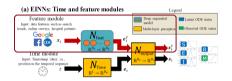
#### **Target module losses**



- $e_t \approx e_t^F$  required for gradient trick for ODE loss from feature module
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$$\frac{1}{N+1}\sum_{t=t_0}^{t_N}\left[\frac{ds_t^F}{de_t^F}\frac{de_t}{dt}-f_{\mathsf{ODE}}(s_t^F,\Omega_t)\right]^{\frac{1}{N}}$$

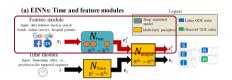
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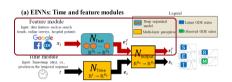
$$\frac{1}{N+1}\sum_{t=t_0}^{t_N}\left[\frac{ds_t^F}{de_t^F}\frac{de_t}{dt}-f_{\mathsf{ODE}}(s_t^F,\Omega_t)\right]^2$$

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- $\hat{M}_{t}^{F}$ : predicted mortality using feature module path

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- Loss from data ( $L^{Data-F}$ ):

$$\frac{1}{N+1}\sum_{t=t_0}^{t_N}\left[\hat{M}_t^F-M_t\right]^2$$

#### **Target module losses**

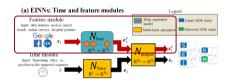
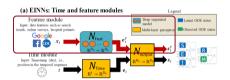


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Alligning findings from both paths

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$$L^{\text{Output}} = \frac{1}{N+1} \sum_{t=t_0}^{t_N} \left[ s_t - s_t^F \right]^2$$

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# Results

## **Results**



# Bibliography I

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# **Bibliography II**

[5] I. T. Wu and et al., Nowcasting and forecasting the potential domestic and international spread of the 2019-ncov outbreak originating in wuhan, china: A modelling study, 2020.





# Thank You

- Mert Saruhan, B.Sc.

Mathematics for Network and Data Science (MA20w1-M)

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