

Bayesian Hierarchical Models and Influenza Modeling

Nehemias Ulloa

Iowa State University

July 29, 2018

Influenza

- An acute viral infection which attacks the respiratory system

Influenza

- An acute viral infection which attacks the respiratory system
- Approx 4,000,000 cases annually result in severe illness

Influenza

- An acute viral infection which attacks the respiratory system
- Approx 4,000,000 cases annually result in severe illness
- Approx 400,000 annual deaths

Influenza

- An acute viral infection which attacks the respiratory system
- Approx 4,000,000 cases annually result in severe illness
- Approx 400,000 annual deaths
- Causes a significant economic and resource burden on the healthcare system

Influenza

- An acute viral infection which attacks the respiratory system
- Approx 4,000,000 cases annually result in severe illness
- Approx 400,000 annual deaths
- Causes a significant economic and resource burden on the healthcare system
- Vaccines are a simple and effective way of preventing the spread of influenza

Data

- U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) via Centers for Disease Control and Prevention (CDC)

Data

- U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) via Centers for Disease Control and Prevention (CDC)
- Influenza season spans Morbidity and Mortality Weekly Report (MMWR) weeks 40-20; Seasons 2006-Present

Data

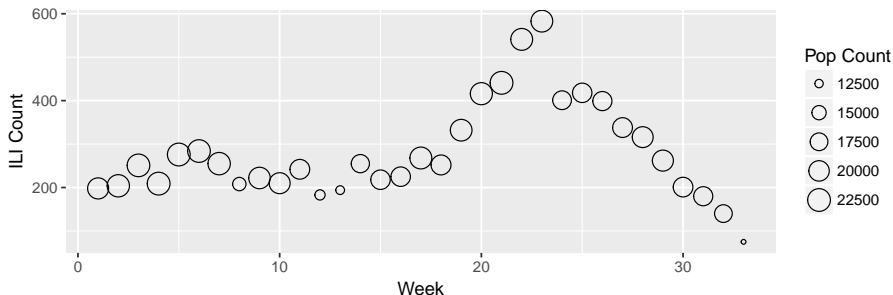
- U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) via Centers for Disease Control and Prevention (CDC)
- Influenza season spans Morbidity and Mortality Weekly Report (MMWR) weeks 40-20; Seasons 2006-Present
- Here's Region 7 (Iowa, Kansas, Missouri, and Nebraska)

Data

- U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) via Centers for Disease Control and Prevention (CDC)
- Influenza season spans Morbidity and Mortality Weekly Report (MMWR) weeks 40-20; Seasons 2006-Present
- Here's Region 7 (Iowa, Kansas, Missouri, and Nebraska)

Data

- U.S. Outpatient Influenza-like Illness Surveillance Network (ILINet) via Centers for Disease Control and Prevention (CDC)
- Influenza season spans Morbidity and Mortality Weekly Report (MMWR) weeks 40-20; Seasons 2006-Present
- Here's Region 7 (Iowa, Kansas, Missouri, and Nebraska)



Asymmetrical Gaussian Distribution

- First introduced by Fechner in *Kollektivasslehre* in 1897 (Wallis 2015)

Asymmetrical Gaussian Distribution

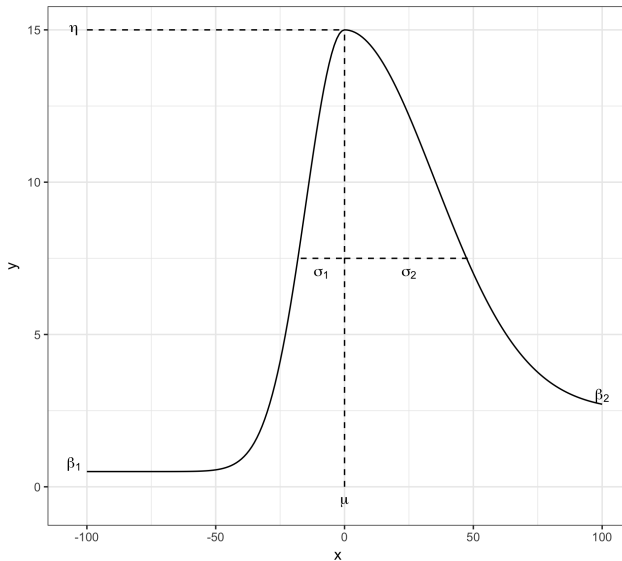
- First introduced by Fechner in *Kollektivasslehre* in 1897 (Wallis 2015)
- Idea was to compose a distribution from the left half of a $N(\mu, \sigma_1^2)$ and the right half of a $N(\mu, \sigma_2^2)$

Asymmetrical Gaussian Distribution

- First introduced by Fechner in *Kollektivasslehre* in 1897 (Wallis 2015)
- Idea was to compose a distribution from the left half of a $N(\mu, \sigma_1^2)$ and the right half of a $N(\mu, \sigma_2^2)$
- Change form of the scaling factor to something borrowed from Werker and Jaggard (1997)

$$ASG(w|\dots) = \begin{cases} \beta_1 + (\eta - \beta_1) \exp[-(w - \mu)^2/2\sigma_1^2] & w < \mu \\ \beta_2 + (\eta - \beta_2) \exp[-(w - \mu)^2/2\sigma_2^2] & w \geq \mu \end{cases}$$

Asymmetrical Gaussian Distribution



Full Model

The full model can be written as follows:

Full Model

The full model can be written as follows:

$$\begin{aligned}
 y_{wrs} &\overset{ind}{\sim} \text{Bin}(n_{wrs}, \phi_{wrs}) \\
 \text{logit}(\phi_{wrs}) &= \text{ASG}(w|\theta_{rs}) \\
 \theta_{rs} &\overset{ind}{\sim} N(\mu_r, \Delta_r \Omega \Delta_r)
 \end{aligned}$$

$$\begin{aligned}
 \mu_r &\overset{ind}{\sim} N(\mu, \Delta \Omega \Delta) & \mu &\overset{ind}{\sim} N(m_0, C_0) \\
 \Delta_r &= \text{diag}(\sigma_{r,1}, \dots) & \Delta &= \text{diag}(\sigma_1, \dots) \\
 \sigma_{r,i} &\overset{ind}{\sim} t_4^+(a, b) & \sigma_i &\overset{ind}{\sim} t_4^+(c, d) \\
 & & \Omega &\overset{ind}{\sim} LKJ(n)
 \end{aligned}$$

Inference

Two big questions:

Inference

Two big questions:

- Does this work?

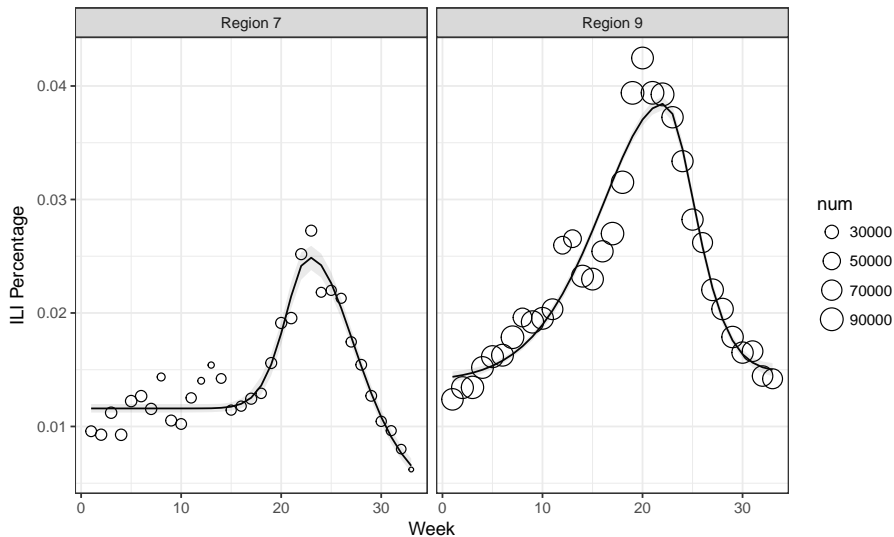
Inference

Two big questions:

- Does this work?
- Do you need the Asymmetrical Gaussian component?

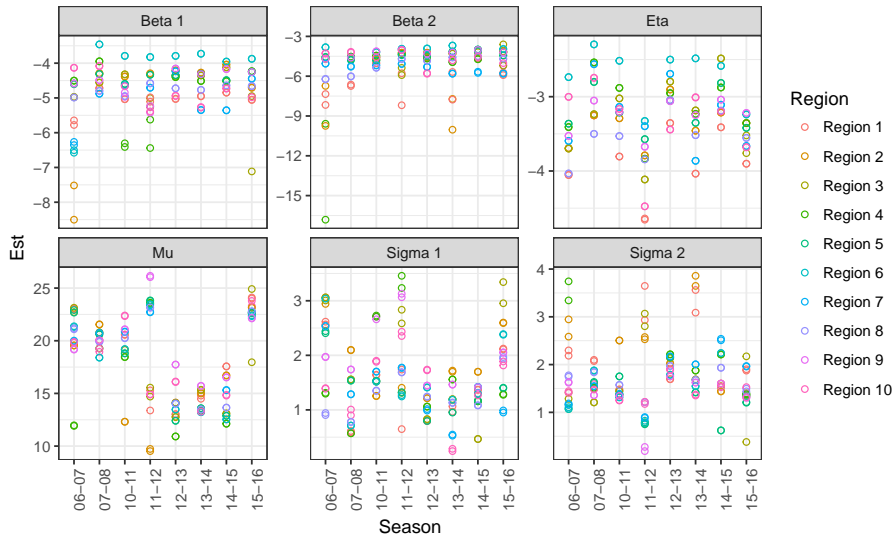
Does it work?

Results for Regions 7 and 9 in the 15 – 16 Influenza Season:



Does it work?

What does the form tell us about the Influenza seasons:



Do you really need the Asymmetrical Gaussian component?

Do you really need the Asymmetrical Gaussian component?

To check whether we do or not, we used posterior probabilities:

Do you really need the Asymmetrical Gaussian component?

To check whether we do or not, we used posterior probabilities:

$$P(\beta_1 > \beta_2 | y) \approx \frac{1}{n.iter} \sum_{i=1}^{n.iter} I(\beta_1^{(i)} > \beta_2^{(i)})$$

$$P(\sigma_1 > \sigma_2 | y) \approx \frac{1}{n.iter} \sum_{i=1}^{n.iter} I(\sigma_1^{(i)} > \sigma_2^{(i)})$$

Do you really need the Asymmetrical Gaussian component?

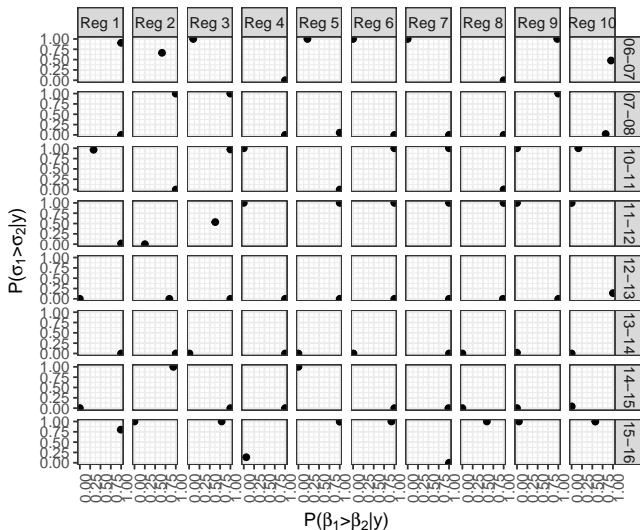
To check whether we do or not, we used posterior probabilities:

$$P(\beta_1 > \beta_2 | y) \approx \frac{1}{n.iter} \sum_{i=1}^{n.iter} I(\beta_1^{(i)} > \beta_2^{(i)})$$

$$P(\sigma_1 > \sigma_2 | y) \approx \frac{1}{n.iter} \sum_{i=1}^{n.iter} I(\sigma_1^{(i)} > \sigma_2^{(i)})$$

If β_1 and β_2 , and σ_1 and σ_2 , are really not different then the posterior probabilities will hang out around 0.5, but if they hang out around the boundaries, then we need the flexibility.

Do you really need the Asymmetrical Gaussian component?



Final/Future Thoughts

- Asymmetrical Gaussian is fun and flexible

Final/Future Thoughts

- Asymmetrical Gaussian is fun and flexible
- Asymmetrical Gaussian component is needed and beneficial

Final/Future Thoughts

- Asymmetrical Gaussian is fun and flexible
- Asymmetrical Gaussian component is needed and beneficial
- Hierarchy structures are good

Final/Future Thoughts

- Asymmetrical Gaussian is fun and flexible
- Asymmetrical Gaussian component is needed and beneficial
- Hierarchy structures are good
- Different hierarchy structures possible

Final/Future Thoughts

- Asymmetrical Gaussian is fun and flexible
- Asymmetrical Gaussian component is needed and beneficial
- Hierarchy structures are good
- Different hierarchy structures possible
- Focus more on forecasting