## Forecasting High dimensional tensor with relatively few observations to assess COVID-19 Pandemic Excess Death in the United States

Nuria Diaz-Tena, Jin Wang, Davit Sargsyan, Javier Cabrera, Michael Katehakis, Dhammika Amaratunga

**Abstract**

The objective of this study was to estimate the COVID-19 excess deaths during the pandemic. Tensor time series of mortality data from the 50 US states and the District of Columbia for 15 major causes of death (2020 pre-pandemic statistics) . was used in this study. The data consisted of number of deaths between January 2015 to September 2023 reported monthly. We proposed a combination of a non-linear trend and seasonality model that explained the structure of the data, followed by an autoregressive tensor model on the residuals of the initial model. We used several initial models for the trend and seasonality: (1) logarithm trend with monthly dummies and autoregressive terms, (2) exponential smoothing forecasting and (3) ARIMA models first, to use the autoregressive tensor of the rest of the causes of death to improve the initial model. sandmodels showed the best performance in estimation of

This work provided a granular view at how individual US states and patients with existing health conditions were affected by the pandemic. The results of tis analysis can be useful in shaping health policies in the future.

1. **Introduction**

An accurate measurement of the excess COVID-19 deaths by state is necessary to understand effectiveness of health policies in reducing pandemic-related mortality. However, the reported COVID-19 deaths represent only a partial count of total death toll from the COVID-19 pandemic. Excess COVID-19 pandemic death, is defined as the difference between the number of deaths during the pandemic and the number of expected deaths as if the pandemic would not have happened. The expected deaths without COVID-19 are forecasted using the historical data (before the pandemic). Gaps exist between reported and excess deaths related to the COVID-19 pandemic. This study examined how the differences between the reported and the predicted COVID-19-related deaths numbers changed over time as new testing and treatment procedures, and new policies were implemented.

Three different types of models were employed in this study to forecast the expected number of deaths without COVID-19: (1) logarithmic trend with monthly dummies and autoregressive terms, (2) exponential smoothing, and (3) ARIMA models. The residuals from each model were utilized to fit an autoregressive tensor model for causes of death other than COVID-19. Information related to changes in one cause of death could influence and enhance the forecast for another cause of death. For instance, an increase in diabetes-related deaths in the last three months could affect heart disease deaths, potentially leading to either a decrease in deaths due to heart disease (competing risk between diseases) or an increase in deaths from heart disease due to the same reason diabetes deaths have increased. The models were based on only a few parameters since the amount of data available was limited. Only 50 months of data was used for training the models. The models were run on the training set (January 2015 until February 2019) and evaluated on data from a hold-out period before COVID-19 (March 2019 to February 2020). Once the best model was selected, it was rerun using data from January 2015 to February 2020, including the previous hold-out period.

1. **Methods** **and Results**
   1. **Data**

Deaths data by month and state were downloaded from the CDC1-2 mortality database and included a period from January 2015 to September 2023. There were 50 observations for each state (i.e., for the 50 states and the District of Columbia) and 165 causes of death. The data was used to build forecasting models for the number of deaths from 14 main causes of death (not including COVID-19) and the combination of the other 151 causes of death (denoted “Other” hereafter) for the pre-Covid period from January 2015 to February 2019.

* 1. **Excess death definition and metric to forecast.**

Excess mortality during the Covid-19 pandemic covering the period from March 2019 to September 2023 was defined as the difference between the number of recorded deaths and the number of forecasted deaths calculated as if the pandemic had not occurred:

*Excess deaths = Actual deaths – Forecasted deaths without COVID* (1)

In order to compare across the states, the death rates were normalized to the state populations:

*Crude death rate by month = 100,000\* (Monthly deaths)/Population* (2)

Additionally, the crude (monthly) death rate was adjusted for the number of days in each month to eliminate month length effect:

*Daily crude rate = Monthly crude rate / Number of days in the month* (3)

Figure 1 compared the monthly death counts in the US from January 2015 to May 2023 to the monthly crude rates. The seasonality from both metrics was the same, but the crude rate did not increase as much as the number of deaths.

Figure 2 compared the daily crude rate in the US from January 2015 to May 2023 to the monthly crude rate. The trend was the same with both metrics, but the seasonality effect was smoother using the daily crude rate than the monthly crude rate.

The number of excess deaths was estimated using the dependency between excess deaths and daily crude rate as expressed in equation (4).

*Excess deaths = Observed deaths – Forecasted deaths without COVID*

*= Observed deaths - Forecasted daily crude rate \* Number of days in a month \**

*Population/100,000* (4)

Figure 1. Comparison of the Actual Monthly death and the monthly crude rate in the US from 2015 to May 2023

A picture containing text, font, line, plot

Description automatically generated

Figure 2. Comparison of the Actual Monthly Crude Rate and the Daily Crude Rate in the US from 2015 to May 2023

A picture containing text, font, screenshot, line

Description automatically generated

1. **Initial Models**

Existing forecasting models use techniques ranging from deep learning to exponential smoothing. Many models tend to be highly accurate when large number observations is provided for training the models. However, since the dataset for this study was relatively small, simpler initial models were chosen. The forecasting was improved in the second stage of modelingby adding the cause autoregressive tensor models.

* 1. **Non-linear trend with seasonality. Explain mode structure NURIA to specify**
  2. **Exponential Smoothing. Typical Exponential Smoothing anyone to explain**
  3. **ARIMA model Typical Exponential Smoothing anyone to explain**
  4. **Adding Autoregressive Tensor to previous Models Explain autoregressive tensor**

**Specify any difference Nuria**

1. **Results** TO BE ALL UPDATED FROM HERE TO THE END

Crude death rate was defined as the number of deaths per 100,000 of the state’s population in that year. The states with the highest crude rate (without adjusting by age) before COVID-19 pandemic were West Virginia, Maine, Mississippi, Arkansas, and Alabama. The states with thelowest crude rates before COVID-19 were Utah, Alaska, DC, Colorado, Texas and California. The crude rate depends on the proportion of old population, the proportions of minorities and the access of health care on those states. Excess crude rate was calculated as the difference of the observed (actual) and the predicted (expected) crude rates (5).

Excess crude rate = Actual crude rate – Expected crude rate without COVID-19 (5)

The training set for all models included data from 2015 to February 2019, and the hold-out data set included observations from March 2019 to February 2020. Mean absolute error (MAE) was calculated on the hold-out data, and the ata,model with the smallest MAE selected as the best fit model and used for the forecast. Table 1 and Figure 3 provide the MAE by cause of death and type of model. TO BE INSERTED

for the hold out period (March 2019 to February 2020) where we are testing the model. The Exponential Smoothing Forecast is the one performing the best with this data as seen in Table 1. COMMENTS ON CAUSES

Table1. MAPE during the hold-out period (March 2019 to February 2020) for the three initial models.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | **Exponential Smoothing** | | **Non-Linear Trend and Seasonality** | | **ARIMA** | |
| **State** | **MAE initial Model** | **Average Daily crude rate** | **MAE initial Model** | **Average Daily crude rate** | **MAE initial Model** | **Average Daily crude rate** |
| **United States** | **13%** | **131** |  |  | **395** |  |
| Diabetes | 13% | 118 |  |  | 649 |  |
| Neoplasms | 12% | 100 |  |  | 535 |  |
| Influenza | 13% | 85 |  |  | 217 |  |

Plot 3. MAE by cause as Table 1

Table2 and Plot 4 provides the MAE of the final models besides the improvement of the cause tensor on the initial models. We can observe that the Cause Tensor improves the initial models by xxx% being the best model the exponential smoothing with cause tensor.

Table2. MAE during the hold-out period (March 2019 to February 2020) using the cause tensor on the residual of the previous models.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | **Exponential Smoothing & Cause Tensor** | | **Non-Linear Trend and Seasonality & Causse Tensor** | | **ARIMA & Cause Tensor** | |
| **State** | **MAE** | **Pct improvement from Initial Model** | **MAE** | **Pct improvement from Initial Model** | **MAE** | **Pct improvement from Initial Model** |
| **United States** | **13%** | **131** |  |  | **395** |  |
| Diabetes | 13% | 118 |  |  | 649 |  |
| Neoplasms | 12% | 100 |  |  | 535 |  |
| Influenza | 13% | 85 |  |  | 217 |  |

Plot 4. Overall MAE comparing the 6 models by disease

Some results on the cause tensor models showing which cause of death influenced other causes of deaths.

Once the best model is identified, the models can be rerun on the entire data set before COVID-19 to add 12 months of data to the training set. The forecast will be done till May of 2022 (end of the Pandemic). These kinds of models cannot be forecasted too long because other excess death can pick up instead as: change in policies, climate disasters and others.

Table 3 US Excess death differences among different models

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Excess Deaths** | **Reported** | **Exponential Smoothing & Cause Tensor** | **Non-Linear forecast and Cause Tensor** | **ARIMA & Cause Tensor** |
| **COVID-19 Deaths** | **1,134,722** | **866,175** | **832,909** | **vvv** |
| **Percent Reported** | **100%** | **76%** | **73%** | **0%** |

We can provide the Forecasted Daily Crude Rate, the reported Crude Rate and the excess crude rate by disease in Plot 3. Observations of the plot. The same plot at the state level will provide the states most affected by COVID-19 in Plot 4. Observations of the plot. And the plot can be provided at the month level to see our recovery from COVID-19 in Plot 5. Observations of the plot.

Plot 3. Forecasted Daily Crude Rate, the reported Crude Rate and the excess crude rate by disease

COMMENTS ON CAUSES INSTEAD OF STATES. states that better fit by the exponential smoothing models are Maine, Wisconsin, and Oregon with the smallest MAE. The states with worst MAE are Delaware and Oregon. Add possible causes for bad models like poor data , etc once you know the states performing the worst.

The exponential smoothing estimates an excess crude rate of 312 while the ARIMA model estimates 72. There are 7 states with an excess crude rata larger than 500 using the exponential smoothing model: Oregon, West Virginia, Arizona, Arkansas, District of Columbia, Alaska and South Carolina. The Farrington model does not estimate and excess crude rate larger than 500 in state. The largest excess crude rate estimated by the Farrington model is 215 for West Virginia. The Farrington model estimates estates with an excess death less than 100 in 4 states, meaning that those states had less deaths due to the pandemic, those states are: Rhode Island, south Dakota, Massachusetts, and District of Columbia.

Plot 4. Forecasted Daily Crude Rate, the reported Crude Rate and the excess crude rate by state

Plot 5 Forecasted Daily Crude Rate, the reported Crude Rate and the excess crude rate by month

Breaking down the pandemic on variants and compare the effect of those variant son the population.

**Conclusion** on the importance of finding the best model to most accurate find our forecast and the ultimate results. How the causse tensor has helped on improving the model

I do not think we need 3 case studies

**Case study with 3 different states: New York (first state hit by COVID-19), West Virginia (worst crude rate before the pandemic) and Alaska (best crude rate before the Pandemic)**

**New York**

Let’s use the state of New York as the case study and example of the previous computations. This will help on understanding he differences between the Exponential smoothing and the Farrington results. Plot 3 shows the daily crude rate for New York from 2015 to May 2023. The

peak on the plot shows the increase in deaths in April 2020 due to the COVID-19 pandemic in New York city. The exponential smoothing model uses the prior data, and its forecast is much lower because it does not take COVID-19 in the forecast. Instead, the Farrington model seems to increase the expected death in April 2020 while it is not supposed to do so because the forecast should not consider the COVID deaths. The Farrington model forecast is too high, and it does not discount the COVID-19 deaths, that provides a bias excess crude rate estimation. Focus on the April peak to verify the prior statement by plotting the April daily deaths in Plot 4 an comparing the actual daily crude rate and the forecasted using Farrington and Exponential smoothing algorithms. The actual April daily deaths are 2 in 2015 and 2016, it increases to 2.5 in 2017 and 2019, the forecast using exponential smoothing is 2.5 from 2019 to 2022 (following the trend from 2015 to 2018. Instead, the Farrington algorithm forecast 5 daily crude rates in 2020 without following the previous data without pandemic deaths. The 95% prediction interval

ranges from 1.9 to 3.1 while the actual daily crude rate is 6.1 in 2020, outside the prediction interval as shown in Plot 5. We can report the excess death considering the difference between the actual and the forecast and we can report the significant excess death only considering any quantity that lies outside the prediction interval. Table 3 shows the excess daily crude rate and the significant excess crude rate in New York. In 2020 the significant daily crude rate is larger

Plot3. Comparing the Actual daily crude rate in New York estate and its daily crude rate forecast using Farrington and exponential models’ algorithms.

A picture containing text, font, screenshot, line

Description automatically generated

hold-out period

Plot4. Comparing the Actual APRIL daily crude rate in New York estate and its daily crude rate forecast using Farrington and exponential models’ algorithms.

A picture containing text, line, plot, screenshot

Description automatically generated

than the excess daily crude rate because it does not consider the insignificant negative excess

daily crude rate from June to October. The excess daily crude rate and the significant excess daily crude decrease over time and it is not positive in 2023 (the end of the pandemic). The cumulative significant Excess crude rate is smoother than the not significant one as seen in Plot 6 and it is flat from 2022 till now, meaning that the pandemic is not adding new deaths in America.

Plot5. Actual daily crude rate in New York estate and its daily crude rate forecast using exponential models’ algorithms and its prediction interval.

A picture containing text, line, font, screenshot

Description automatically generated

Plot6. Actual daily crude rate in New York estate and its daily crude rate forecast using Farrington algorithms and its prediction interval.

A picture containing line, text, screenshot, font

Description automatically generated

Table 3. Actual daily crude rate in New York estate and its daily crude rate forecast using exponential models’ algorithms and its prediction interval.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | **Exponential Smoothing** | | **Farrington** | |
| **New York** | **Excess daily crude rate** | **Significant Excess daily crude rate** | **Excess daily crude rate** | **Significant Excess daily crude rate** |
| 2020 | 6.45 | 7.09 | 7.42 | 7.17 |
| 2021 | 1.80 | 0.60 | 3.59 | 3.49 |
| 2022 | 1.18 | 1.32 | 2.28 | 2.05 |
| 2023 | (0.08) | - | 0.04 | 0.16 |

1. Sinusoidal models are used to build a model on the training set, the model is evaluated in the hold-out period and the MAPE is computed.
2. The model with the smallest MAPE will be chosen to provide the initial excess crude rate rate and excess death.
3. The best model will be rerun till February 2020 and the final

The Farrington algorithm forecast is very close to the actual deaths before and after COVID. Even though we took the estimated excluding COVID, it does not seem to ignore the COVID

Plot explanations

Table3. Final Excess crude rate using data till February 2020 for the first year the second year and third year of the pandemic.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Excess crude rate** | **Model Type** | **Excess crude rate 1st year** | **Excess crude rate 2nd Year** | **Excess crude rate 3rd Year** |
|  |  |  |  |  |
| Alaska |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Point out difference between years and the previous forecast.

MAP with data on pervious table

We want to know if COVID-19 was overreported or under-reported by state. We will compare the excess death to the reported COVID cases and provide the percent of overreported or underreported COVID deaths by state. If COVID-19 was over reported or underreported means that other causes of death were affected by the pandemic also. We will use the same methodology described above with data at the state and cause of death level. We will know the excess death by state and disease and that will let us know which causes of death were more affected by the COVID-19 pandemic.

Table4 percent over or under-reported covid by state. And map

Table 4.with percent change excess death by disease and bar plot

Map with the percent change of excess death by state for major diseases or diseases with the most change.

Task:

1. Switch to muilti-dimensional data with few observations
2. Send programs to Jin
3. QC results
4. Write…

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | **Exponential Smoothing** | | | **Non-Linear Trend and Seasonality** | | | **ARIMA** | |  |
| **State** | **MAE initial Model** | **MAE with cause Tensor** | **Percent Reported COVID-19 cases** | **MAE initial Model** | **MAE with cause Tensor** | **Percent Reported COVID-19 cases** | **MAE initial Model** | **MAE with cause Tensor** | **Percent Reported COVID-19 cases** |
| **United States** | **13%** | **258** | **131%** |  |  |  | **395** | **86%** |  |
| Mississippi | 13% | 424 | 118% |  |  |  | 649 | 77% |  |
| Arizona | 12% | 414 | 100% |  |  |  | 535 | 77% |  |
| District of Columbia | 13% | 392 | 85% |  |  |  | 217 | 153% |  |
| West Virginia | 13% | 391 | 118% |  |  |  | 518 | 89% |  |
| South Carolina | 13% | 373 | 107% |  |  |  | 507 | 78% |  |
| New Mexico | 14% | 369 | 114% |  |  |  | 488 | 86% |  |
| Alabama | 14% | 351 | 120% |  |  |  | 552 | 76% |  |
| Alaska | 14% | 347 | 57% |  |  |  | 237 | 84% |  |
| Oklahoma | 15% | 346 | 133% |  |  |  | 489 | 94% |  |
| Oregon | 12% | 344 | 62% |  |  |  | 340 | 63% |  |
| Louisiana | 13% | 343 | 110% |  |  |  | 489 | 78% |  |
| Tennessee | 13% | 332 | 130% |  |  |  | 468 | 92% |  |
| Montana | 15% | 328 | 109% |  |  |  | 384 | 93% |  |
| Arkansas | 13% | 314 | 132% |  |  |  | 485 | 85% |  |
| Georgia | 12% | 305 | 110% |  |  |  | 474 | 71% |  |
| Kentucky | 14% | 299 | 149% |  |  |  | 451 | 99% |  |
| Ohio | 15% | 297 | 141% |  |  |  | 389 | 108% |  |
| New York | 14% | 297 | 134% |  |  |  | 391 | 102% |  |
| Texas | 13% | 295 | 119% |  |  |  | 439 | 80% |  |
| Nevada | 12% | 292 | 133% |  |  |  | 380 | 102% |  |
| South Dakota | 13% | 292 | 133% |  |  |  | 262 | 148% |  |
| Florida | 12% | 292 | 126% |  |  |  | 424 | 87% |  |
| Michigan | 13% | 283 | 129% |  |  |  | 392 | 93% |  |
| New Jersey | 15% | 277 | 138% |  |  |  | 340 | 112% |  |
| Kansas | 13% | 270 | 127% |  |  |  | 314 | 109% |  |
| Wyoming | 15% | 268 | 118% |  |  |  | 308 | 103% |  |
| North Carolina | 13% | 266 | 121% |  |  |  | 376 | 85% |  |
| Indiana | 13% | 239 | 164% |  |  |  | 383 | 102% |  |
| Connecticut | 14% | 236 | 146% |  |  |  | 261 | 133% |  |
| Pennsylvania | 13% | 233 | 174% |  |  |  | 357 | 113% |  |
| Colorado | 12% | 233 | 113% |  |  |  | 316 | 83% |  |
| Missouri | 13% | 231 | 163% |  |  |  | 382 | 99% |  |
| Idaho | 15% | 230 | 128% |  |  |  | 333 | 88% |  |
| Illinois | 13% | 227 | 133% |  |  |  | 363 | 83% |  |
| California | 13% | 225 | 122% |  |  |  | 355 | 78% |  |
| Virginia | 13% | 219 | 121% |  |  |  | 320 | 83% |  |
| North Dakota | 13% | 216 | 183% |  |  |  | 256 | 155% |  |
| Iowa | 13% | 213 | 161% |  |  |  | 274 | 125% |  |
| Massachusetts | 14% | 204 | 147% |  |  |  | 223 | 135% |  |
| Wisconsin | 12% | 198 | 145% |  |  |  | 274 | 105% |  |
| Nebraska | 13% | 180 | 163% |  |  |  | 232 | 127% |  |
| Maine | 12% | 178 | 130% |  |  |  | 223 | 103% |  |
| Rhode Island | 15% | 170 | 217% |  |  |  | 195 | 189% |  |
| Delaware | 17% | 164 | 206% |  |  |  | 275 | 123% |  |
| Washington | 12% | 157 | 121% |  |  |  | 239 | 80% |  |
| Maryland | 14% | 156 | 186% |  |  |  | 222 | 131% |  |
| Utah | 13% | 138 | 127% |  |  |  | 188 | 93% |  |
| Vermont | 15% | 134 | 109% |  |  |  | 226 | 64% |  |
| Minnesota | 13% | 123 | 215% |  |  |  | 200 | 132% |  |
| Puerto Rico | 13% | 113 | 164% |  |  |  | 272 | 68% |  |
| New Hampshire | 16% | 107 | 206% |  |  |  | 127 | 173% |  |
| Hawaii | 13% | 89 | 144% |  |  |  | 73 | 176% |  |