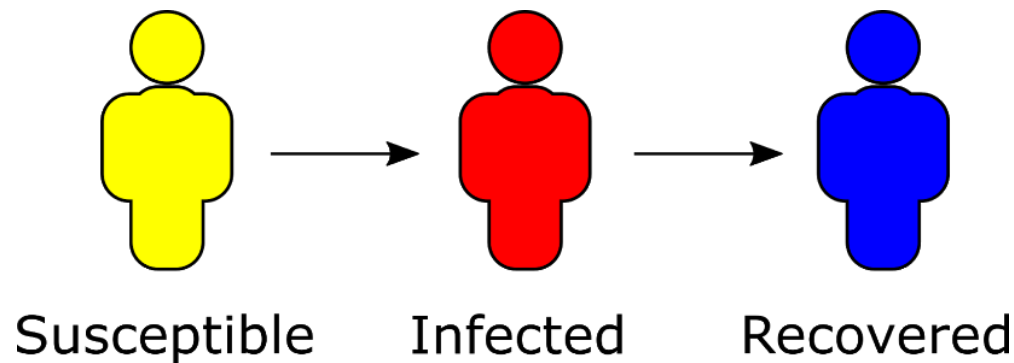


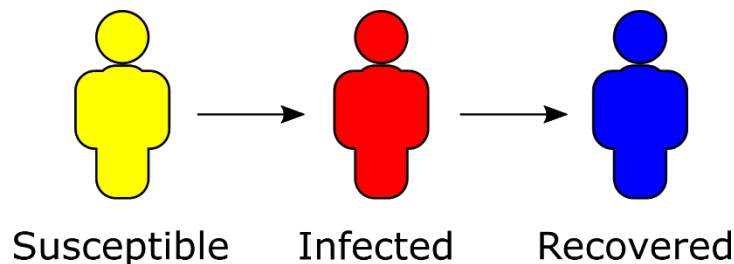
Modeling Epidemics



Jeff Saucerman

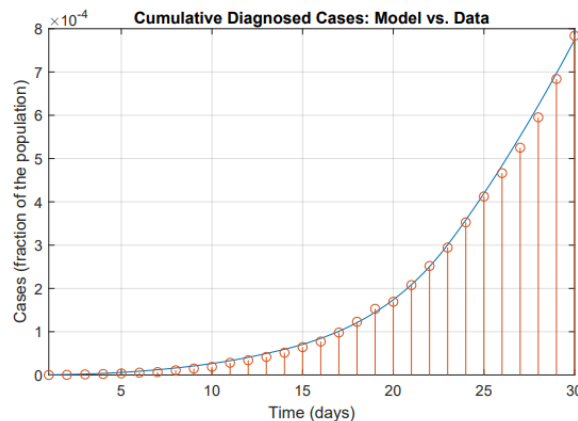
Modeling of Epidemics Overview

1. Schematic
2. Assumptions
3. Equations
4. Parameters
5. Simulation
6. Validation



$$\frac{dI}{dt} = \beta IS - \gamma I$$

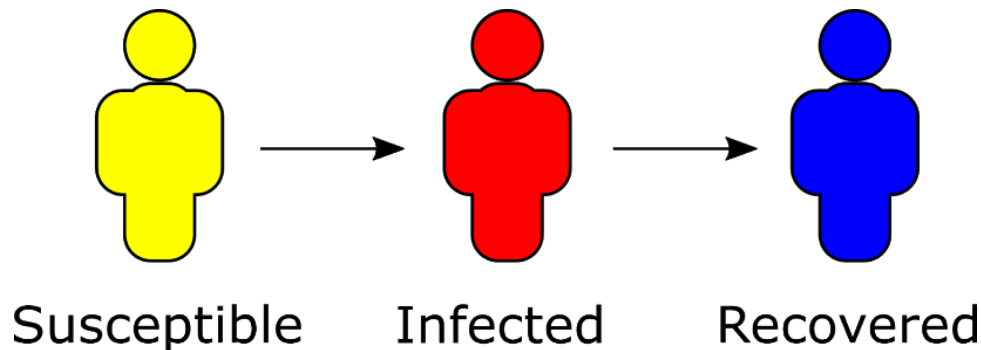
β, γ, N



SIR model

This model assumes there are three groups of people:

- (S)usceptible people are not yet Infected, but they may get the disease from Infected people.
- (I)nfected currently have the disease and can spread it to Susceptible people.
- (R)ecovered people were infected but are now immune.

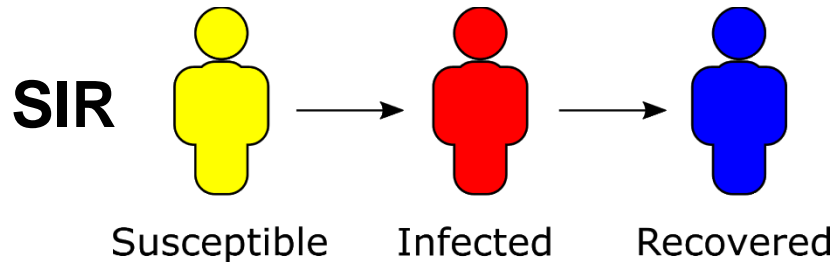


Assumes: lifelong immunity

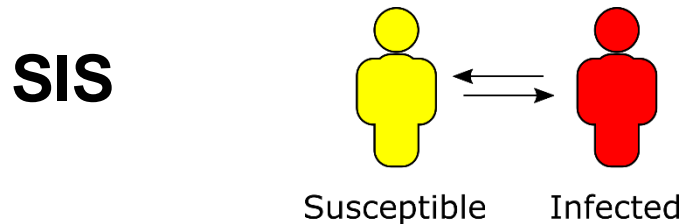
Ex: measles, mumps, rubella, social contagion

Kermack, W. O., McKendrick, A. G. Contributions to the mathematical theory of epidemics. Proc. Royal Soc. A, 115, 700-721 (1927).

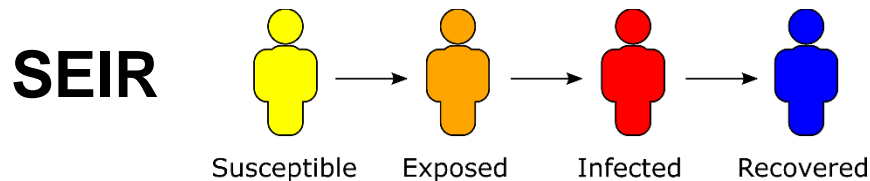
Variants of the SIR model



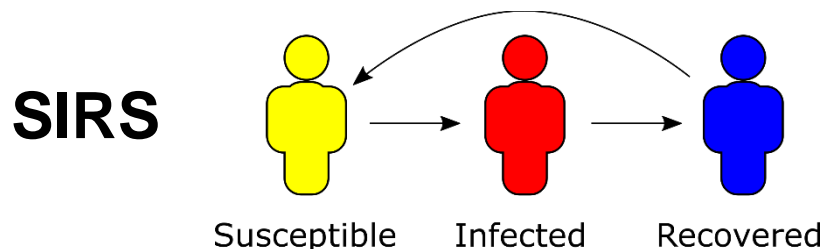
Assumes: lifelong immunity
Ex: measles, mumps, rubella



Assumes: no immunity
Ex: common cold



Assumes: delay before infective
Ex: HIV, chicken pox, COVID-19



Assumes: limited immunity
Ex: seasonal influenza

Typical Assumptions when Modeling Epidemics

large numbers \rightarrow continuum approximations $dX/dt \dots$
 \rightarrow deterministic

small numbers \rightarrow discrete, stochastic/probabilistic

homogeneous, large numbers \rightarrow ODEs

homogeneous, small numbers \rightarrow non-spatial stochastic

heterogeneous, discrete space \rightarrow spatial agent-based model

heterogeneous, continuous space \rightarrow PDEs

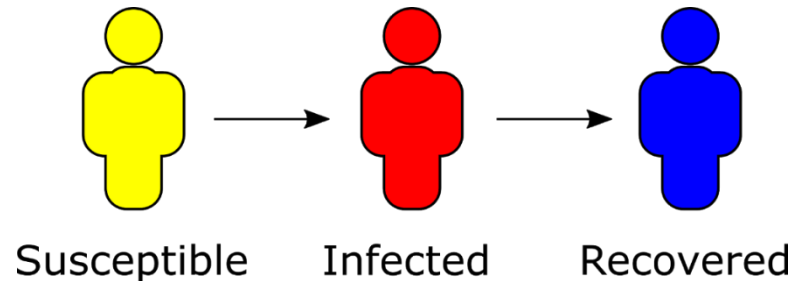
Conservation of “Mass” / “Population”, “Mass Action” kinetics

Other assumptions:

relative populations (initial infected \ll population)

relative timescales: rapid equilibrium $d[X]/dt = 0$

SIR model: ordinary differential equations



Population ODEs, no birth or death:

$$\frac{dS}{dt} = -\beta IS$$

$$\frac{dI}{dt} = \beta IS - \gamma I$$

$$\frac{dR}{dt} = \gamma I$$

β transmission rate constant [1/days/people]

γ recovery rate constant [1/days]

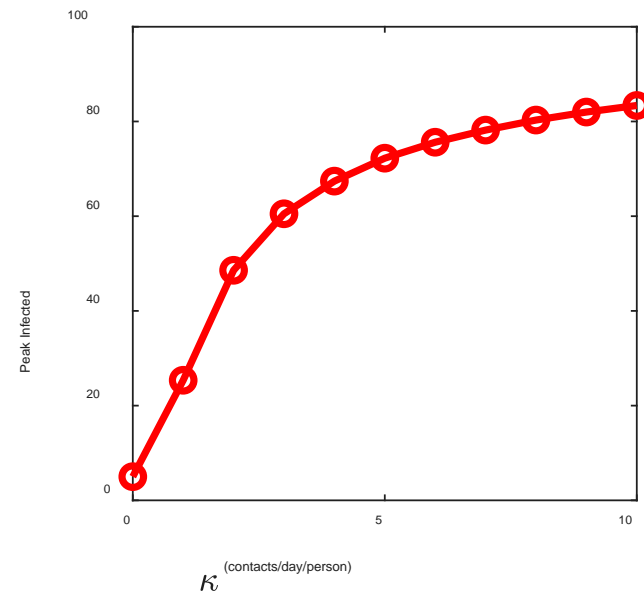
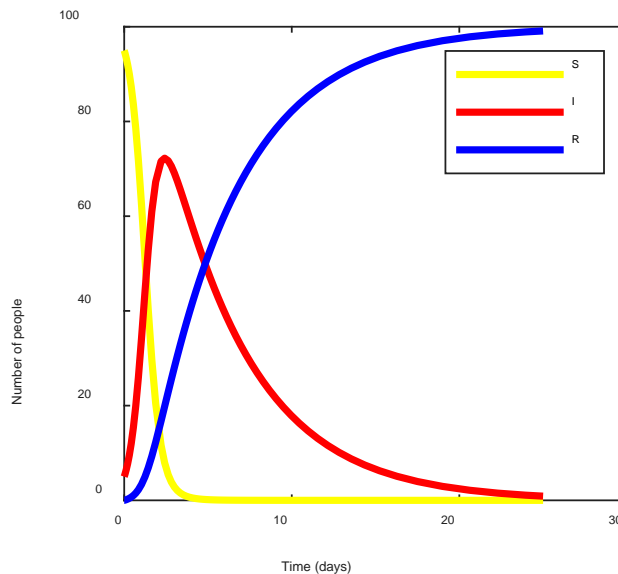
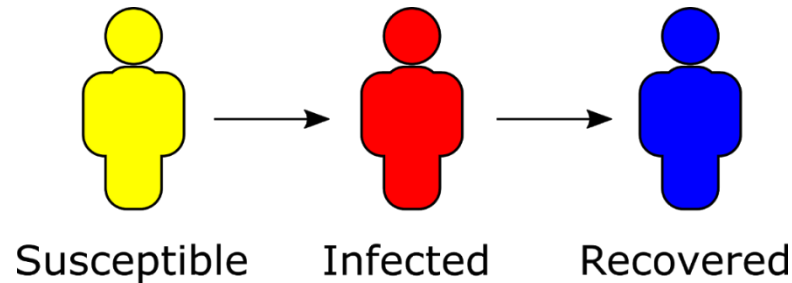
N size of population [people]

$R_e = S(t=0)\beta/\gamma$ effective reproductive number [people infected per person]

The epidemic will spread if $R_e > 1$. Note: R_e is unrelated to Recovered.

Optional: $\beta = \frac{\kappa\tau}{N}$ κ : # contacts/time [1/days]
 τ : transmissibility (fraction contacts \rightarrow infection)

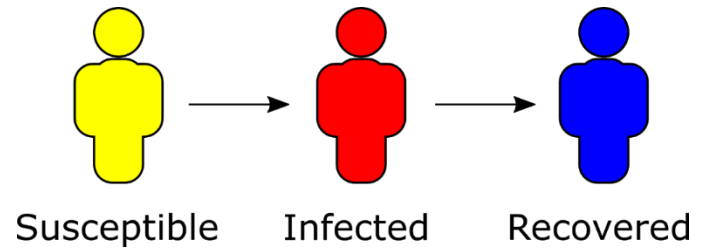
SIR model: ordinary differential equations



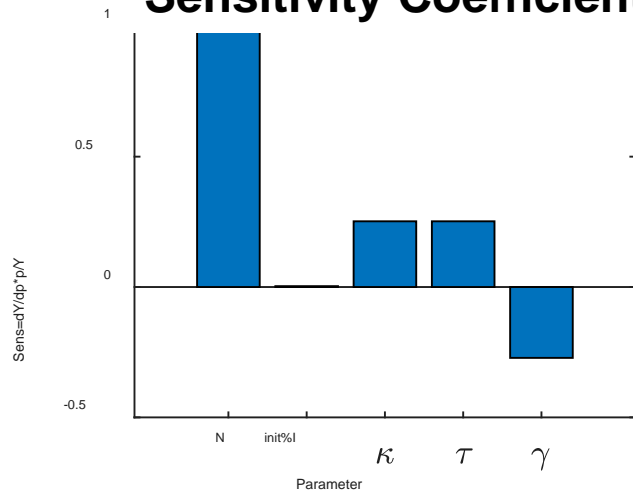
$N = 100$ [people], $\kappa = 5$ [contacts/day/person],
 $\tau = 0.5$, $\gamma = 1/5$ [1/days],

SIRcompute.m
SIROde.m

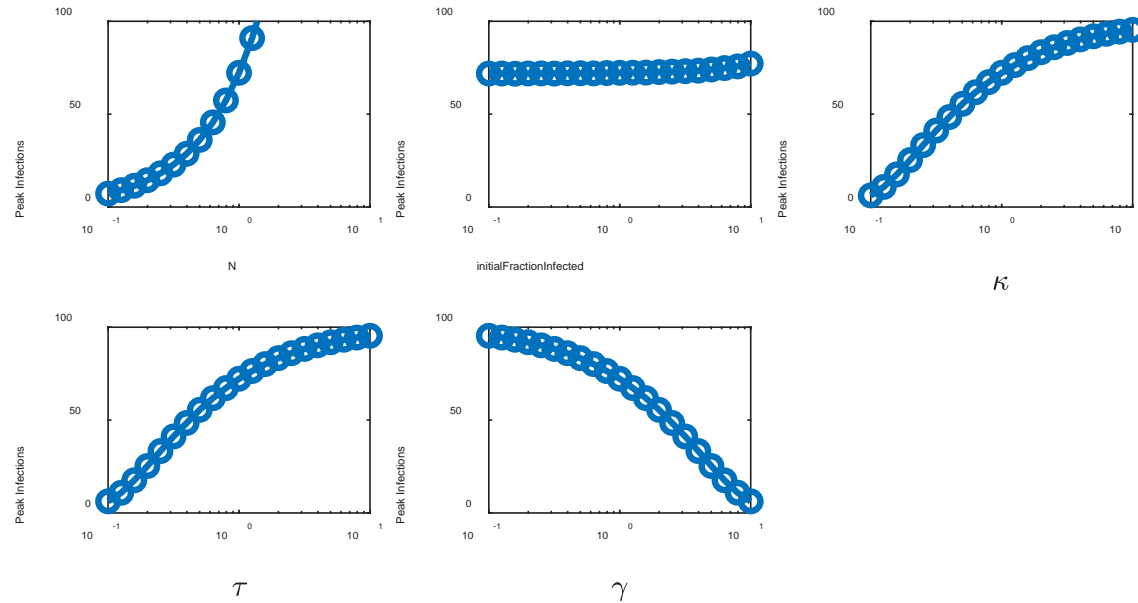
SIR model (ODE): sensitivity analyses



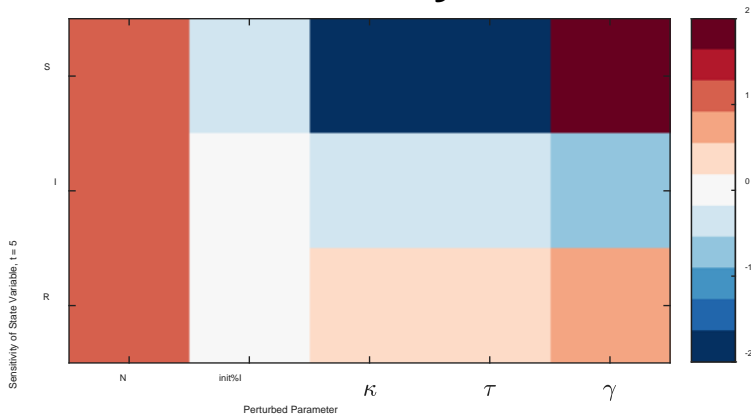
Sensitivity Coefficients



Response Curves



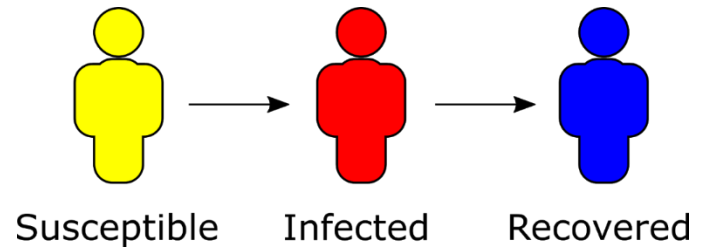
Sensitivity Matrix



relative parameter values

SIRsensitivity.m

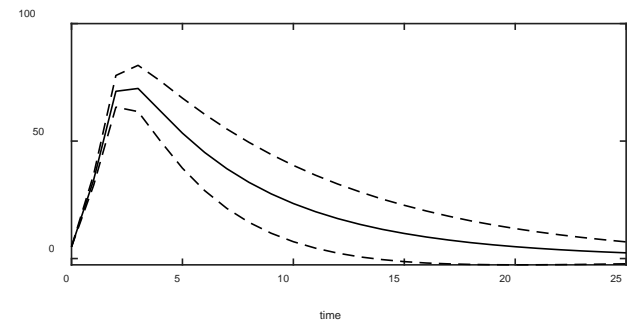
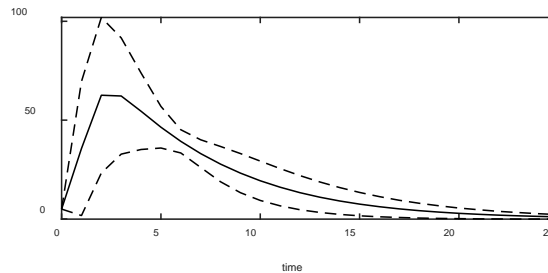
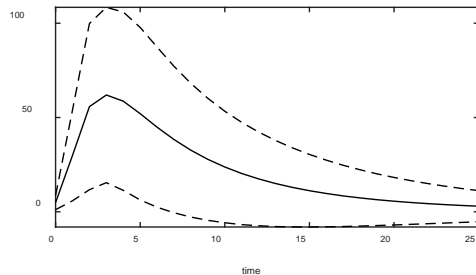
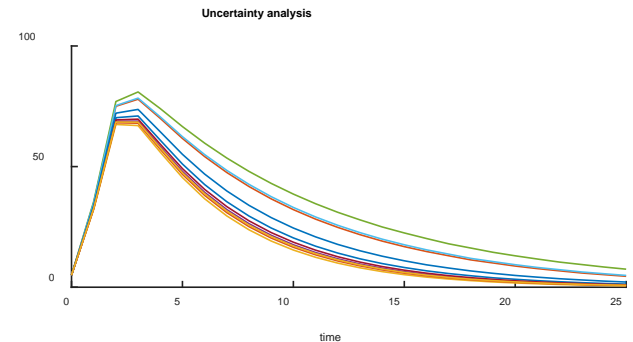
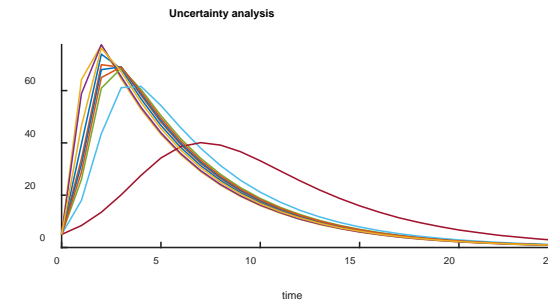
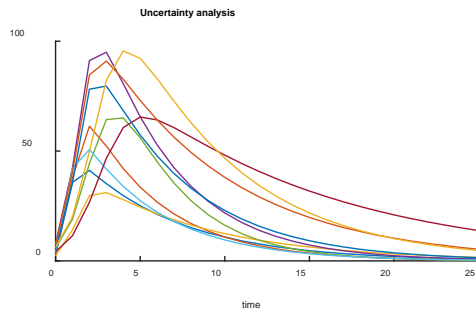
SIR model (ODE): uncertainty analysis



Vary all parameters
CV = 30%

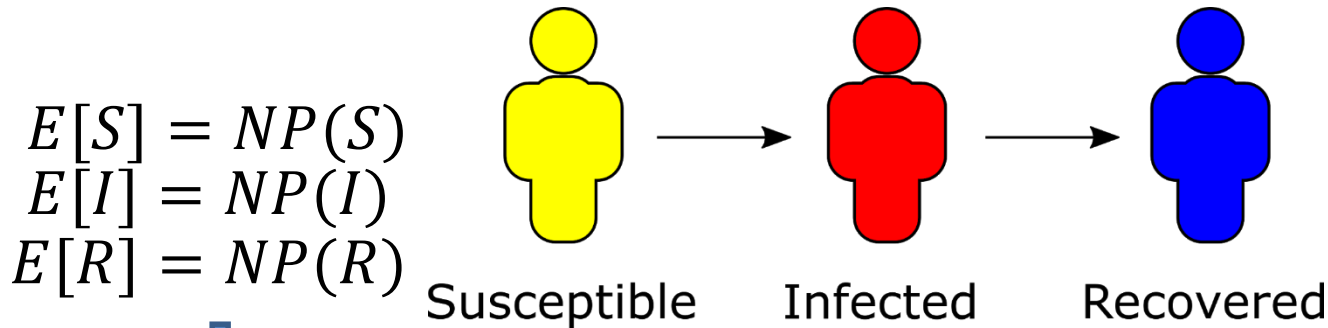
Vary contacts/day
 κ CV = 30%


Vary recovery rate
 γ CV = 30%



SIRsensitivity.m

SIR model: probabilistic, continuous time



substitute  Population ODEs \rightarrow continuous-time Markov chain

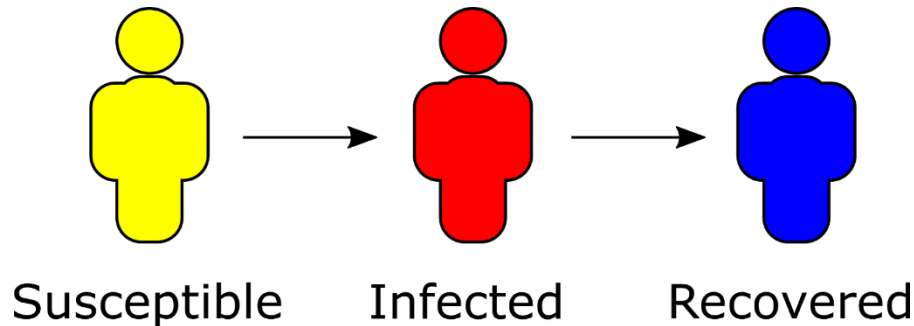
$$\frac{dP(S_t)}{dt} = -\beta NP(I_t)P(S_t)$$

$$\frac{dP(I_t)}{dt} = \beta NP(I_t)P(S_t) - \gamma P(I_t)$$

$$\frac{dP(R_t)}{dt} = \gamma P(I_t)$$

β transmission rate constant
 γ recovery rate constant
 N size of population

SIR model: probabilistic, discrete time



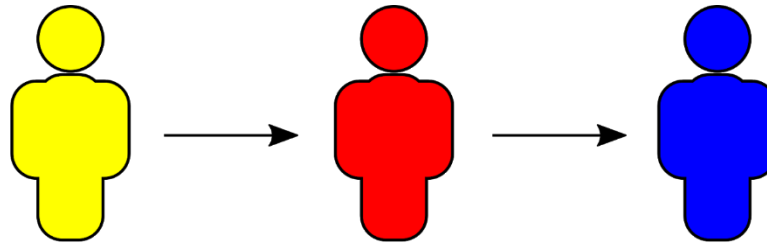
continuous-time Markov chain \rightarrow discrete-time Markov chain

$$\frac{dP(S_t)}{dt} = -\beta NP(I_t)P(S_t) \xrightarrow{\text{Euler Method}} P(S_{t+1}) = -\beta NP(I_t)P(S_t)\Delta t + P(S_t)$$

$$\frac{dP(I_t)}{dt} = \beta NP(I_t)P(S_t) - \gamma P(I_t) \xrightarrow{\text{Euler Method}} P(I_{t+1}) = \beta NP(I_t)P(S_t)\Delta t - \gamma P(I_t)\Delta t + P(I_t)$$

$$\frac{dP(R_t)}{dt} = \gamma P(I_t) \xrightarrow{\text{Euler Method}} P(R_{t+1}) = \gamma P(I_t)\Delta t + P(R_t)$$

SIR model: individual-based stochastic



Susceptible Infected Recovered

discrete-time Markov chain \rightarrow simulate individuals

$$P(I_{t+1}) = \beta NP(I_t)P(S_t)\Delta t - \gamma P(I_t) \Delta t + P(I_t)$$



Discrete-time transition probabilities:

$$S \rightarrow I \quad P(I_{t+1}, |S_t) = \beta NP(I_t) \Delta t = \beta I \Delta t$$

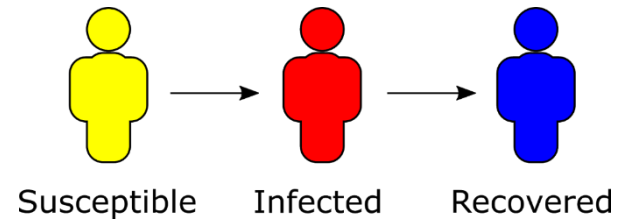
$$I \rightarrow R \quad P(R_{t+1}|I_t) = \gamma \Delta t$$

These discrete-time transition probabilities let us simulate stochastic transitions of individuals:

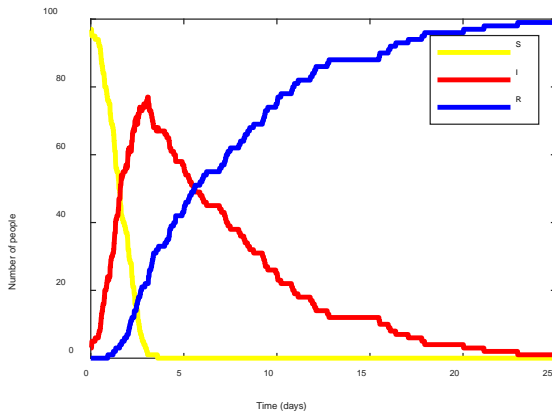
If S: **If** rand $\sim U[0, 1] < \beta I \Delta t$, **then I**

If I: **If** rand $\sim U[0, 1] < \gamma \Delta t$, **then R**

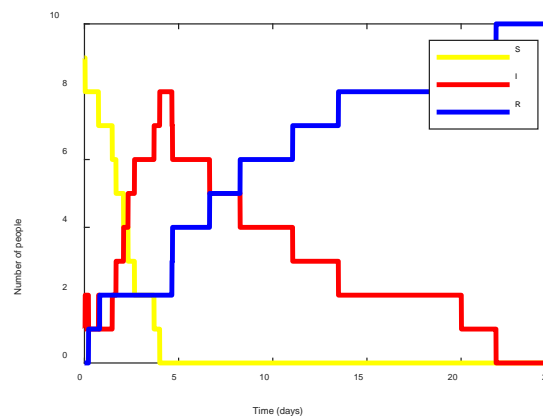
SIR model: individual-based stochastic



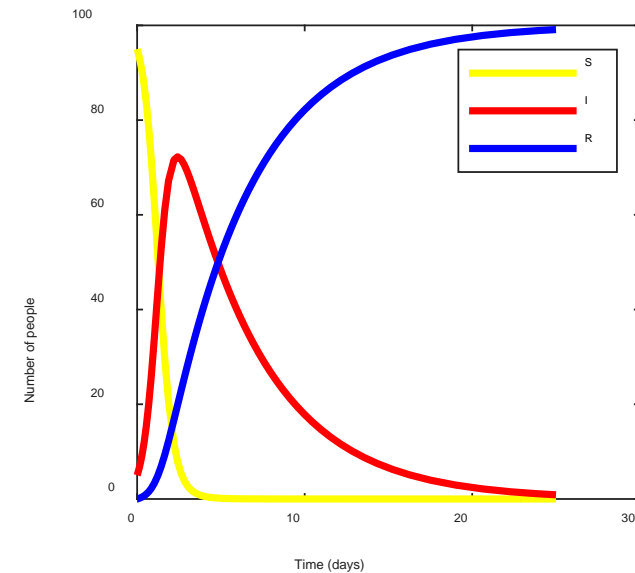
N = 100, run 1



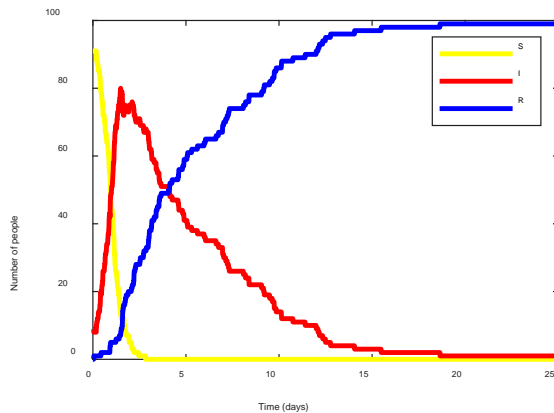
N = 10, run 1



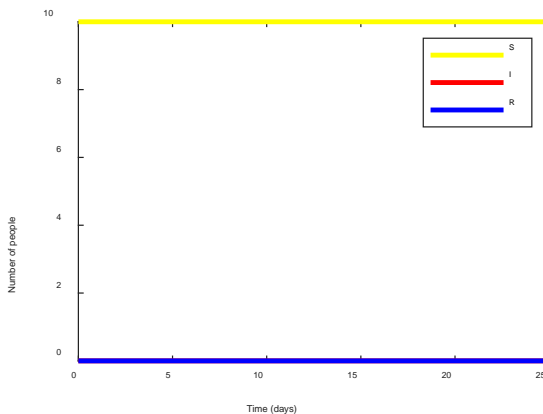
N = 100, ODEs



N = 100, run 2

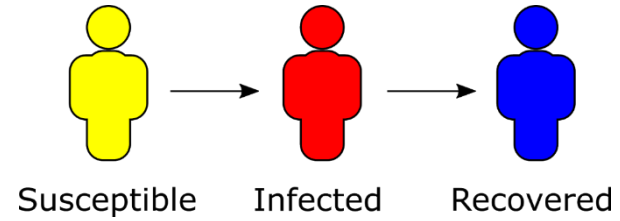


N = 10, run 2

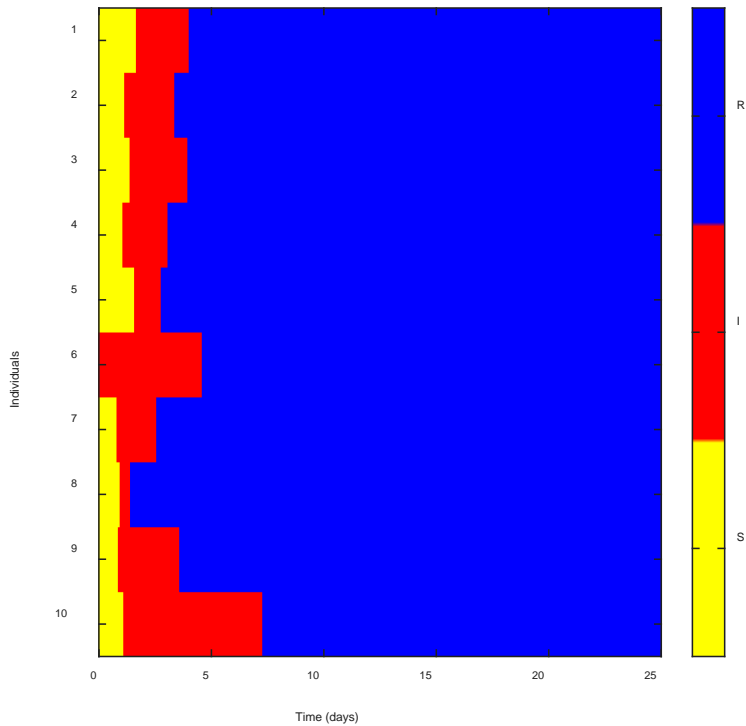


SIRabm.m

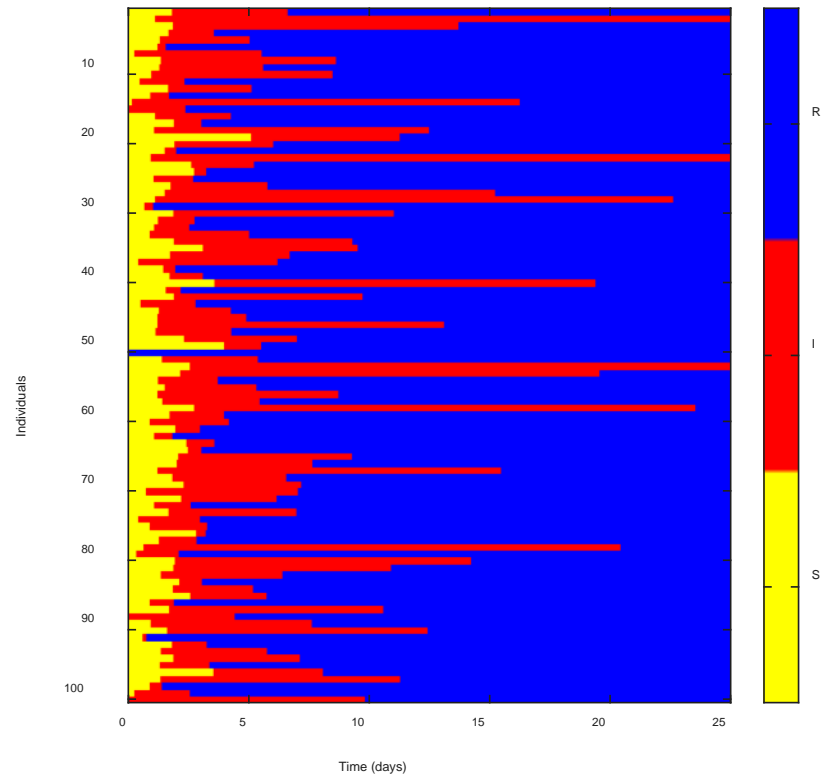
SIR model: individual-based stochastic



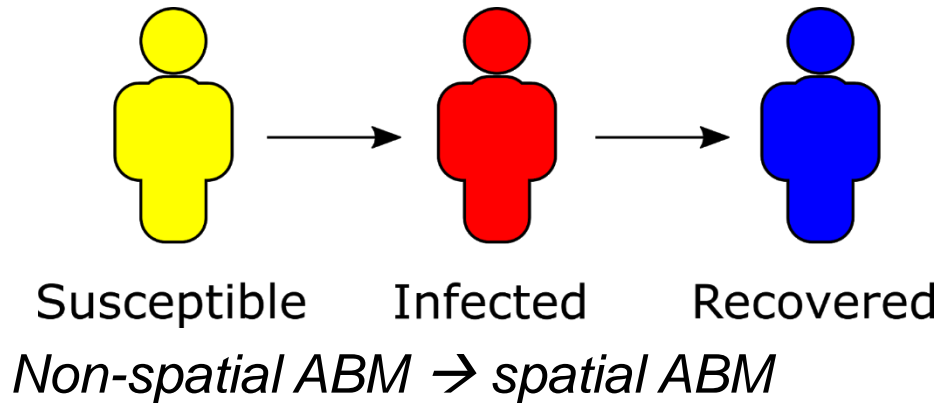
N = 10



N = 100



SIR model: individual-based stochastic, spatial



Discrete-time transition probabilities:

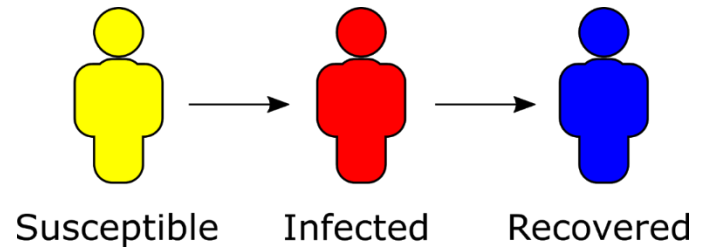
$S \rightarrow I \quad P(I_{t+1}, |S_t) = \beta I \Delta t \quad \Rightarrow \quad \text{If rand} \sim U[0, 1] < \beta I \Delta t, \text{ then } I$

Where: $\beta = \frac{\kappa \tau}{N}$ N: # of people
 κ : # contacts/time/person [1/days]
 τ : transmissibility (fraction contacts → infection)

$$\beta I = \frac{\kappa \tau I}{N} = \kappa \tau P_{\text{contact-Inf}}$$

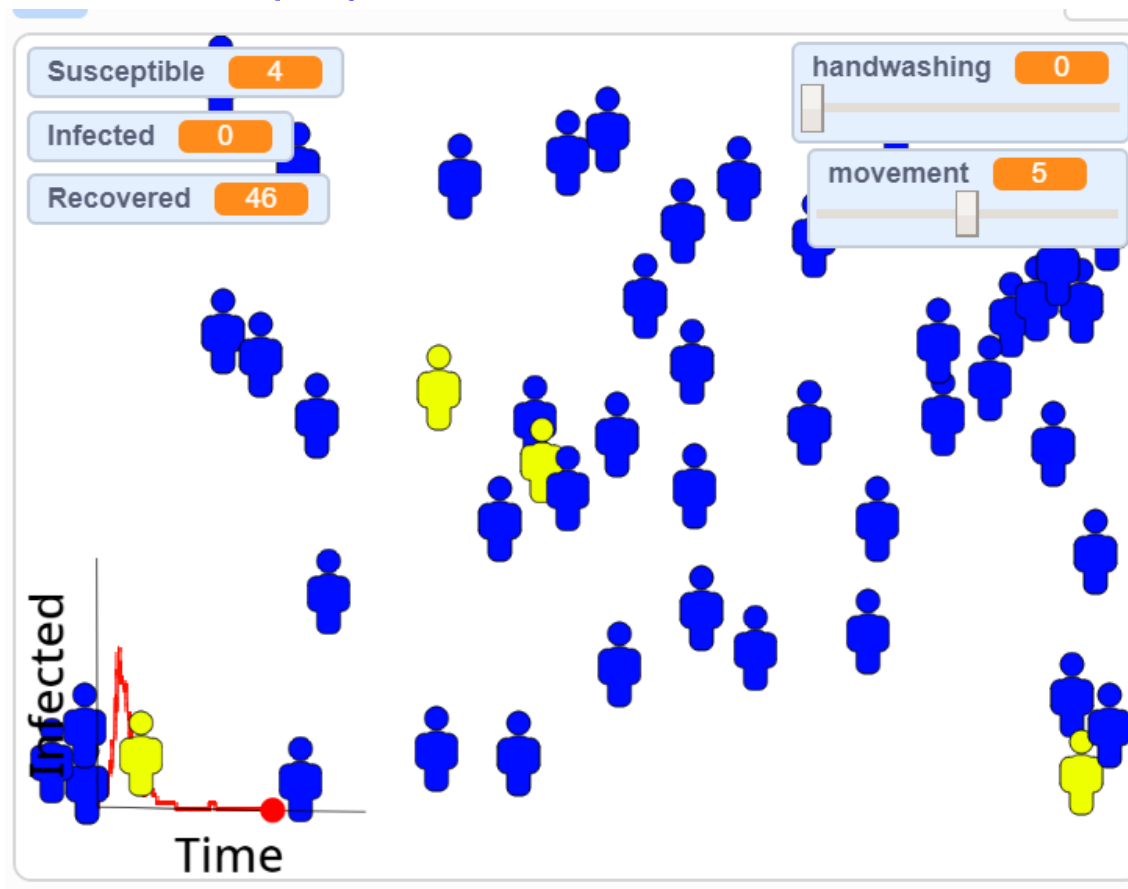
For spatial: If S is contact with I, $P_{\text{contact-Inf}} = 1$, so $P(I_{t+1} | S_t) = \tau \Delta t$

SIR model (ABM): stochastic, spatial

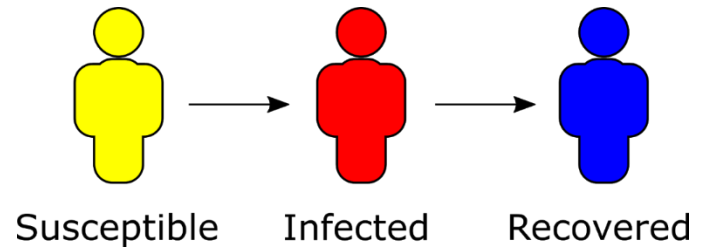


Infectious disease simulator

<https://scratch.mit.edu/projects/375763600/>

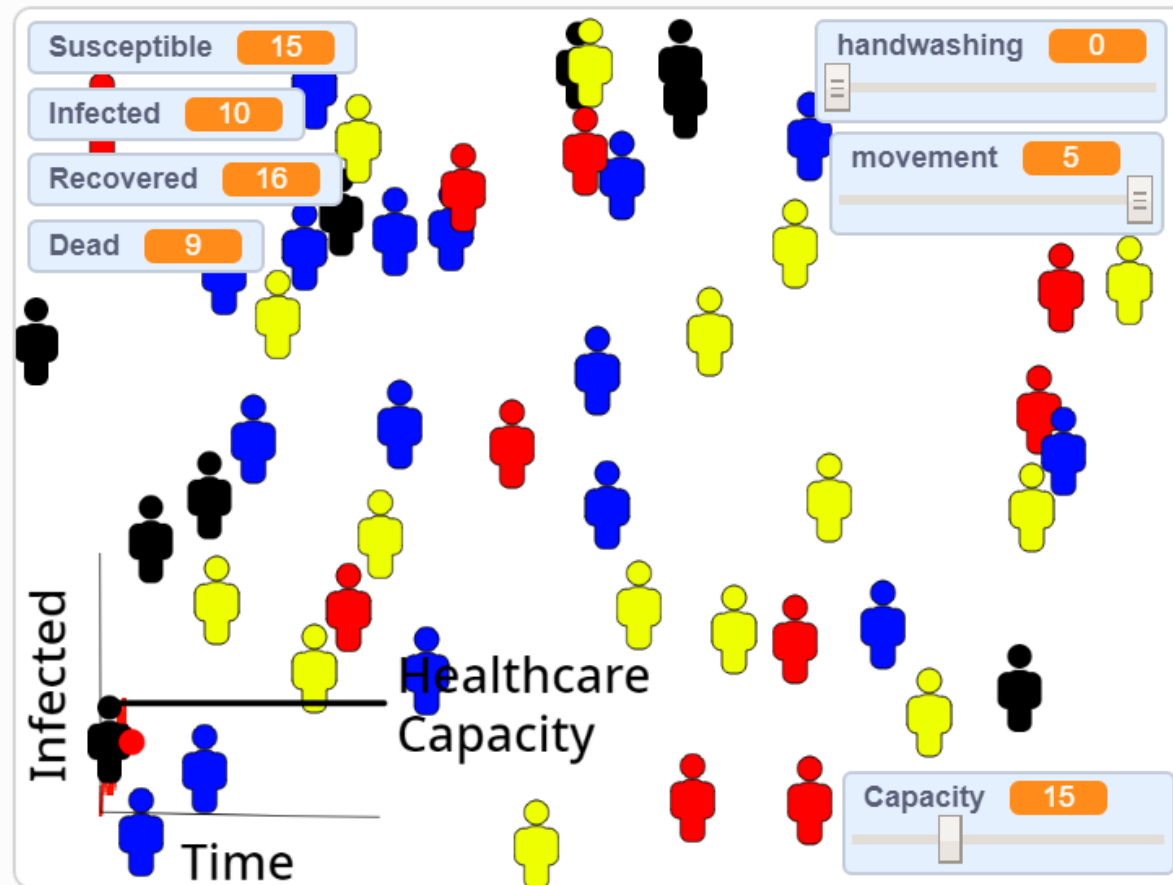


SIR model (ABM): stochastic, spatial



Infectious disease simulator with limited healthcare system capacity

<https://scratch.mit.edu/projects/375925004/>



SEIR COVID-19 Parameters

		$R_0 = \beta N/\gamma$		$T_{inf} = 1/\gamma$
	Location	Reproduction Number \mathcal{R}_0	Incubation Period T_{inc} (in days)	Infectious Period T_{inf} (in days)
<u>Kucharski et. al</u>	Wuhan	3.0 (1.5 — 4.5)	5.2	2.9
<u>Li, Leung and Leung</u>	Wuhan	2.2 (1.4 — 3.9)	5.2 (4.1 — 7.0)	2.3 (0.0 — 14.9)
<u>Wu et. al</u>	Greater Wuhan	2.68 (2.47 — 2.86)	6.1	2.3
<u>WHO Initial Estimate</u>	Hubei	1.95 (1.4 — 2.5)		
<u>WHO-China Joint Mission</u>	Hubei	2.25 (2.0 — 2.5)	5.5 (5.0 - 6.0)	
<u>Liu et. al</u>	Guangdong	4.5 (4.4 — 4.6)	4.8 (2.2 — 7.4)	2.9 (0 — 5.9)
<u>Rocklöv, Sjödin and Wilder-Smith</u>	Princess Diamond	14.8	5.0	10.0
<u>Backer, Klinkenberg, Wallinga</u>	Wuhan		6.5 (5.6 — 7.9)	
<u>Read et. al</u>	Wuhan	3.11 (2.39 — 4.13)		
<u>Bi et. al</u>	Shenzhen		4.8 (4.2 — 5.4)	1.5 (0 — 3.4)
<u>Tang et. al</u>	China	6.47 (5.71 — 7.23)		

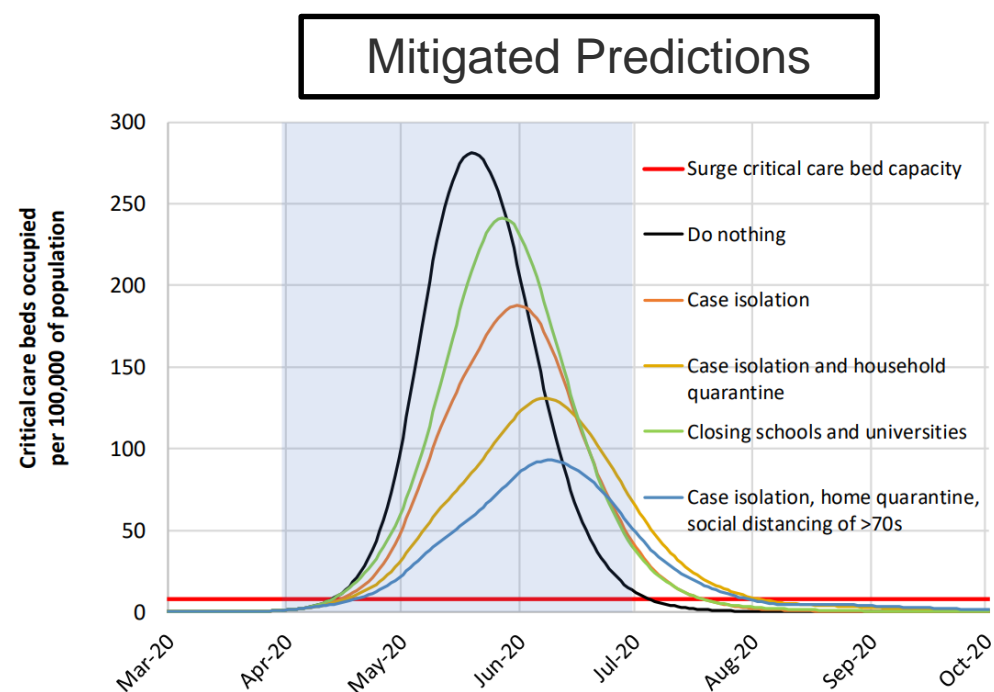
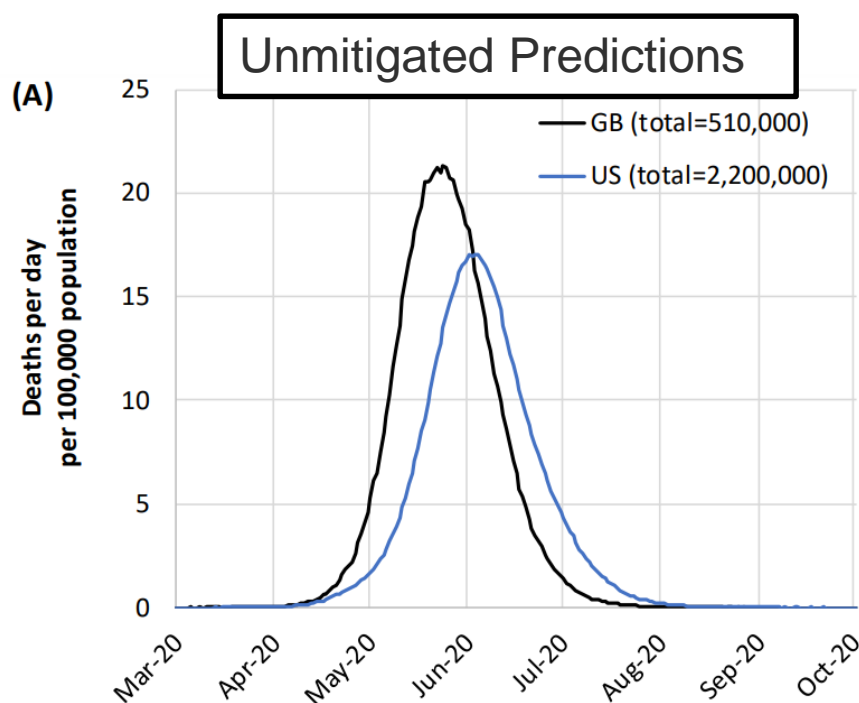
$$\frac{dS}{dt} = -\frac{\mathcal{R}_t}{T_{inf}} \cdot IS, \quad \frac{dE}{dt} = \frac{\mathcal{R}_t}{T_{inf}} \cdot IS - T_{inc}^{-1} E, \quad \frac{dI}{dt} = T_{inc}^{-1} E - T_{inf}^{-1} I, \quad \frac{dR}{dt} = T_{inf}^{-1} I$$



Report 9: Impact of non-pharmaceutical interventions (NPIs) to reduce COVID-19 mortality and healthcare demand

[\(Download Report 9\)](#)

Neil M Ferguson, Daniel Laydon, Gemma Nedjati-Gilani, Natsuko Imai, Kylie Ainslie, Marc Baguelin, Sangeeta Bhatia, Adhiratha Boonyasiri, Zulma Cucunubá, Gina Cuomo-Dannenburg, Amy Dighe, Ilaria Dorigatti, Han Fu, Katy Gaythorpe, Will Green, Arran Hamlet, Wes Hinsley, Lucy C Okell, Sabine van Elsland, Hayley Thompson, Robert Verity, Erik Volz, Haowei Wang, Yuanrong Wang, Patrick GT Walker, Caroline Walters, Peter Winskill, Charles Whittaker, Christl A Donnelly, Steven Riley, Azra C Ghani.



References

- Kermack, W. O., McKendrick, A. G. Contributions to the mathematical theory of epidemics. Proc. Royal Soc. A, 115, 700-721 (1927).
- **Excellent article:** Weiss, Howard Howie. “The SIR Model and the Foundations of Public Health.” *Materials Matematics*, 2013, 0001–17.
<http://mat.uab.cat/matmat/PDFv2013/v2013n03.pdf>
- https://en.wikipedia.org/wiki/Compartmental_models_in_epidemiology
- Nice table of SEIR COVID-19 parameters from various sources:
<http://gabgoh.github.io/COVID/index.html>
- Imperial College COVID-19 Response Team. Impact of non-pharmaceutical interventions (NPIs) to reduce COVID19 mortality and healthcare demand
<https://doi.org/10.25561/77482>
- Giordano, Giulia, Franco Blanchini, Raffaele Bruno, Patrizio Colaneri, Alessandro Di Filippo, Angela Di Matteo, Marta Colaneri, and the COVID19 IRCCS San Matteo Pavia Task Force. “A SIDARTHE Model of COVID-19 Epidemic in Italy.” *ArXiv:2003.09861 [Cs, Eess, Math, q-Bio]*, March 22, 2020. <http://arxiv.org/abs/2003.09861>.