

THE PROBLEM

Pandemics are an existential threat.

COVIDCASTS GOAL

Predict to Protect.

Time Line of Covid

OUTBREAK

First death in January 2020.

January
59 Cases
1 Dead

WORLD UNDER SEIGE

By July, 1/3 of the world in lockdowns. New Delta Variant,

August
30m Cases
1m Dead

December

100m Cases

2m Dead

THE COMEBACK

First vaccines in 2020 December.

WHAT'S NEXT?

Today
760m Cases
7 m Dead

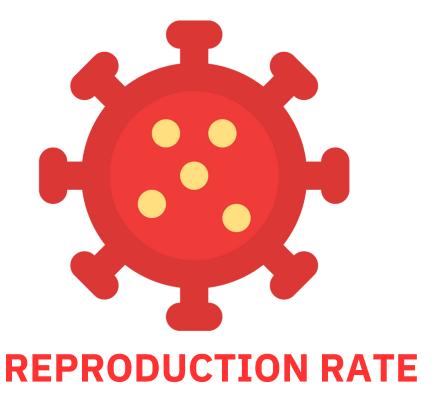
March
1m Cases
100k Dead

PANDEMIC!

By March 2020, COVID on every continent.

COVIDCast:

SIRD MODEL



How many people get infected from one sick person!?



Time Series Models

1 SARIMAX

2 PROPHET

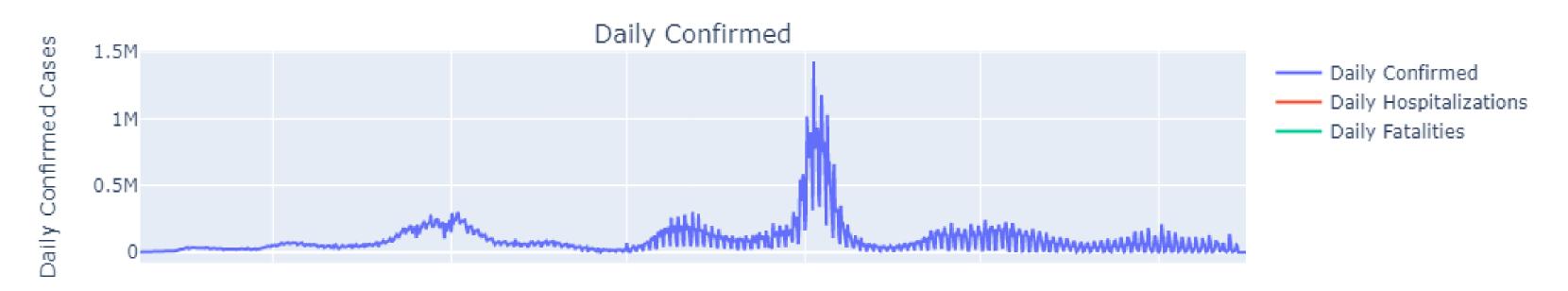
TARGET FEATURES

NATIONAL US DATA



The number of new confirmed COVID-19 cases on the given date.

Daily Confirmed Cases, Hospitalizations, and Fatalities over Time



DATA COLLECTION

COVSIRPHY

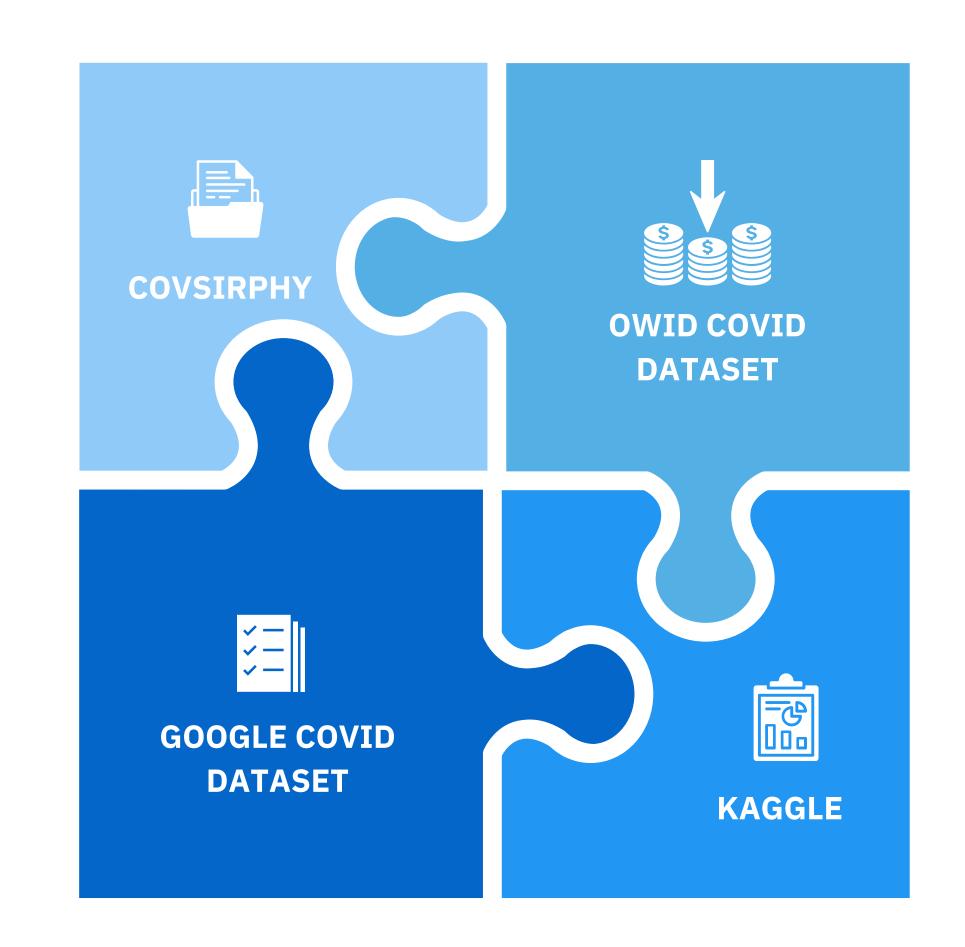
- Epidemiological Modeling.
- Real Time Global Covid Datasets.

GOOGLE DATASET

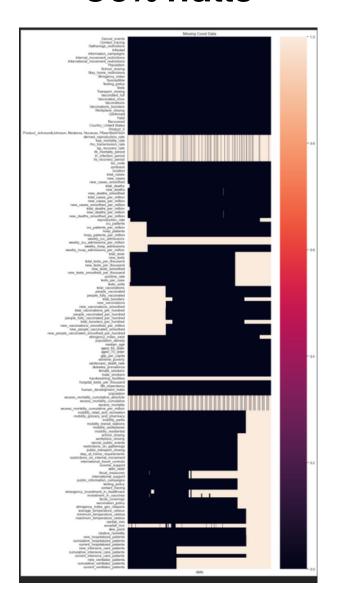
- Weather, Mobility, Regulation
- Stopped 9/15/2022

OWID COVID DATASET

• Hospitalizations, Testing, Excess Morbidity.

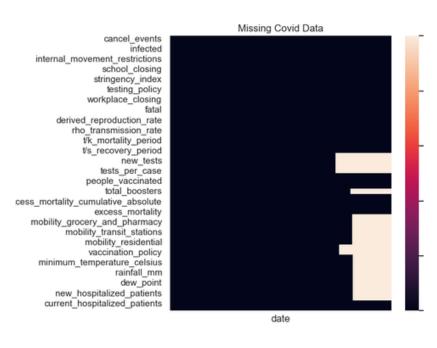


1142 x 141 columns, 30% nulls

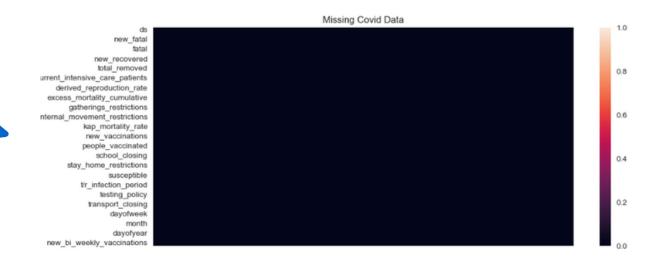


The Stages of Cleaning

1142 x 59 columns, 7% nulls



1131 x 45 columns



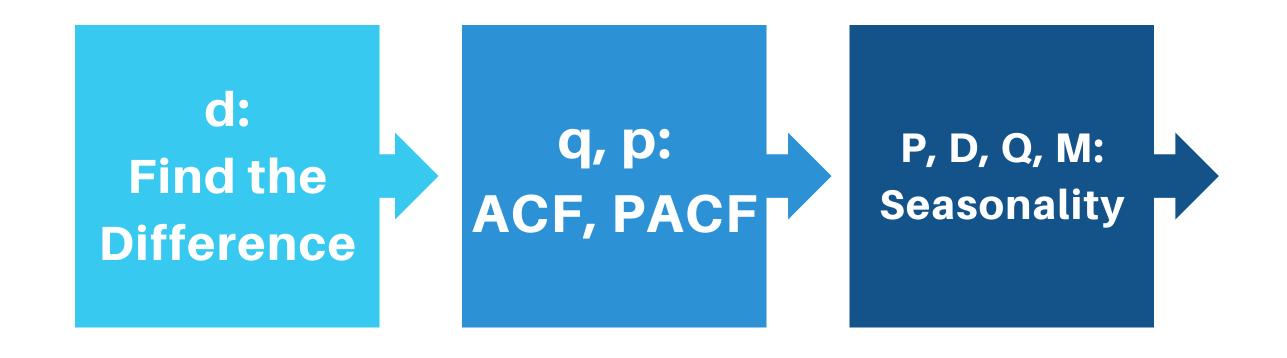
1 IMPUTING FROM OTHER DATASETS

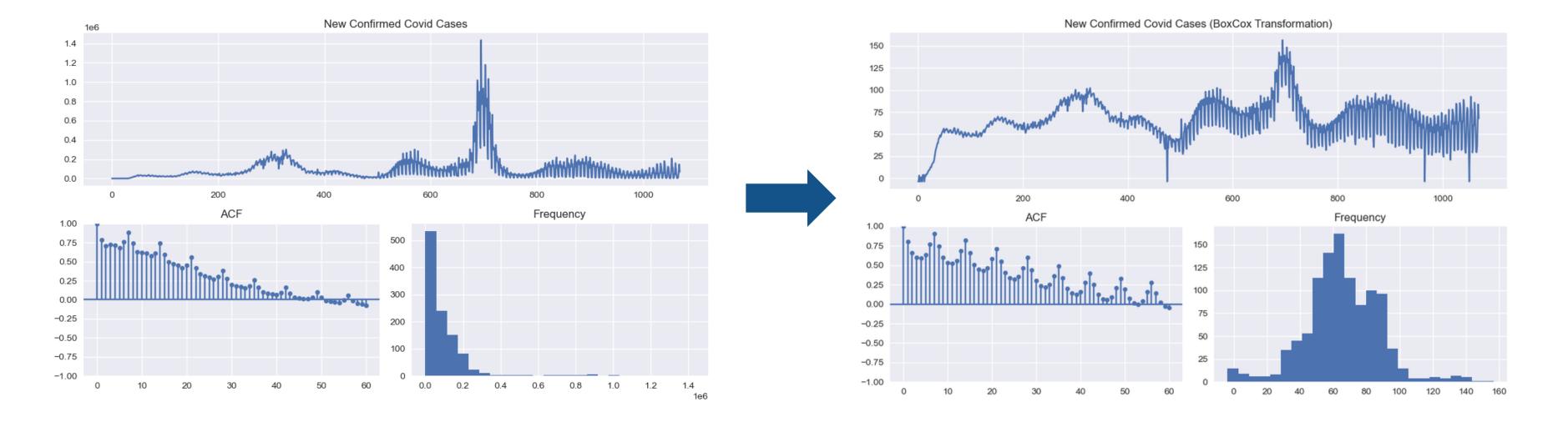
3 FILLNA AND DERIVE

2 INTERPOLATE

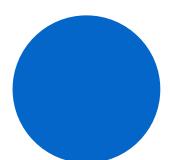
REMOVE COLUMNS, NARROW RANGE

TIMES SERIES PREPROCESSING FOR SARIMAX



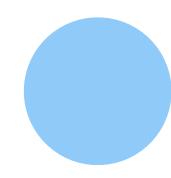


FINDING THE ORDER OF ARIMA



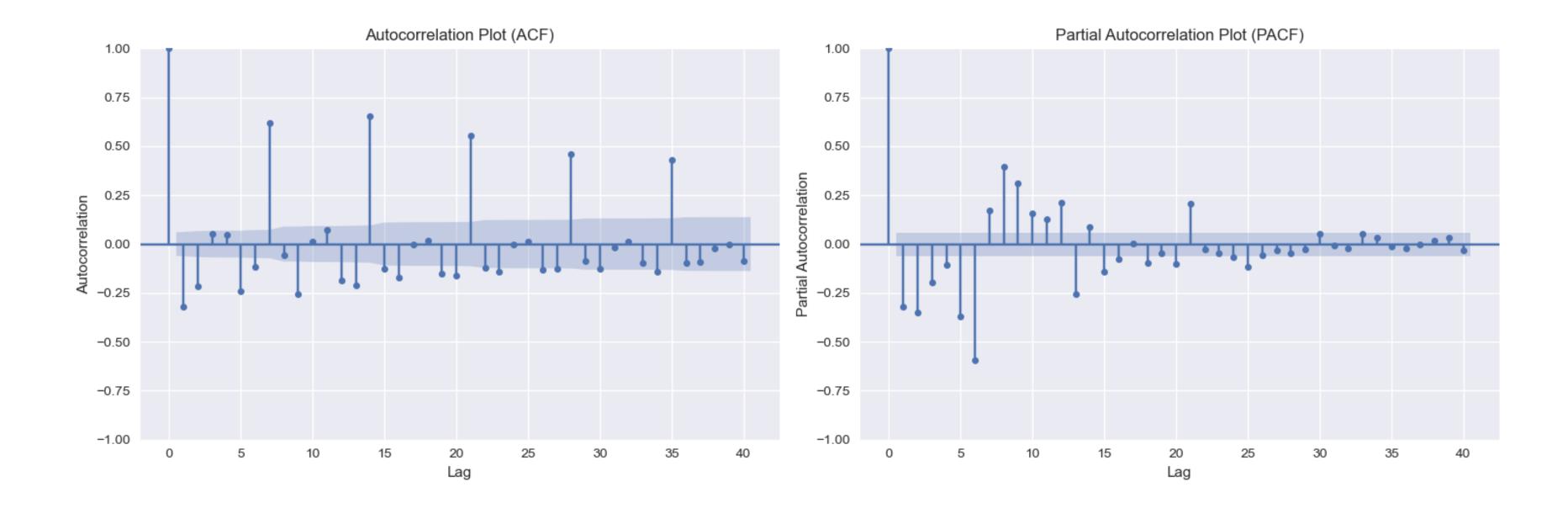
AUTOCORRELATION

- Decays relatively quick
- q = 2-3 Moving Average Lags

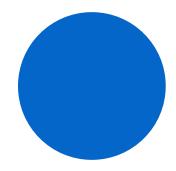


PARTIAL AUTOCORRELATION

- Remains significant out to several terms
- Seasonal effect likely important
- p = 5-6 Autoregression Lags

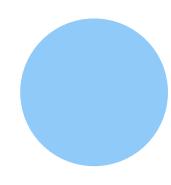


SEASONALITY



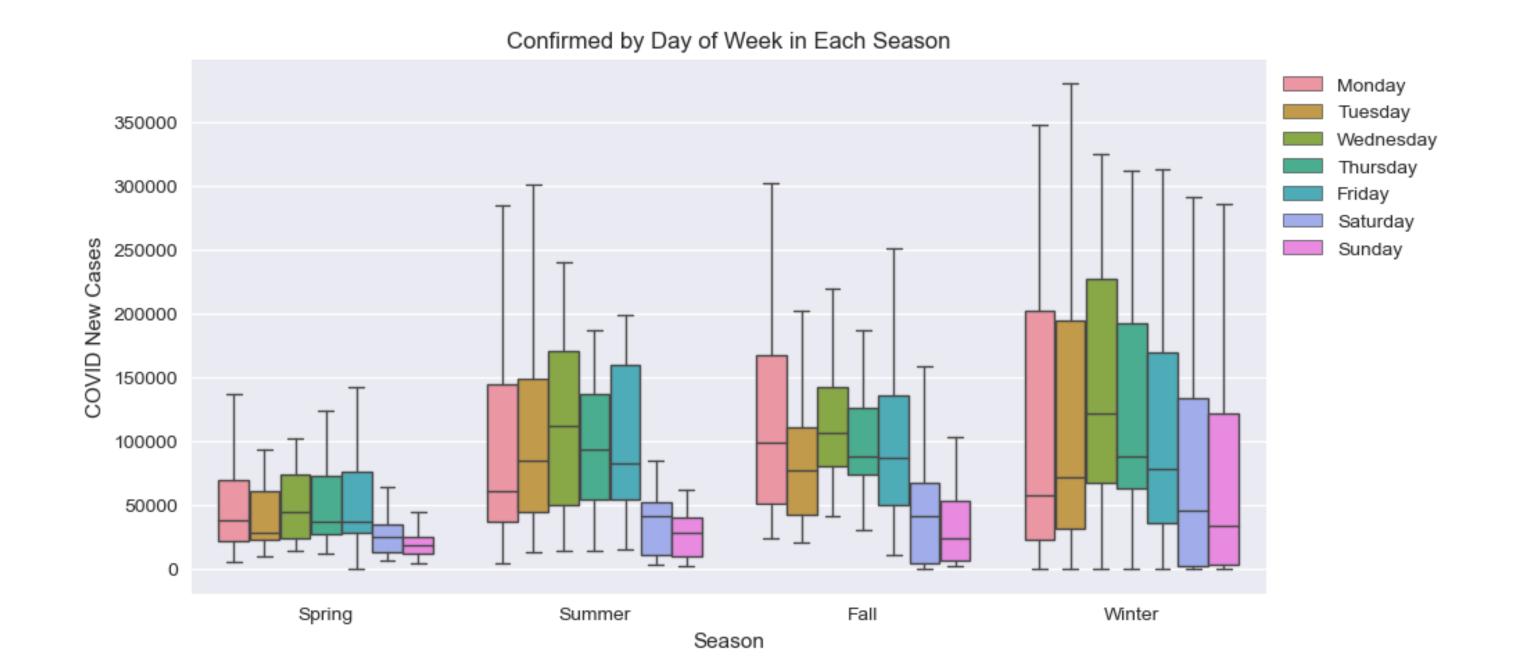
WEEKLY CORRELATION

- Rise and Fall throughout every week
- Wednesday is peak, Sunday is trough
- m = 7 day periods



QUARTERLY CORRELATION

- Winter sees higher number and more variance
- Spring is consistently the lowest



SARIMAX MODEL

p, d, q 3, 0, 2

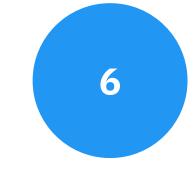
ARIMA ORDER

 Recent COVID data was predictive



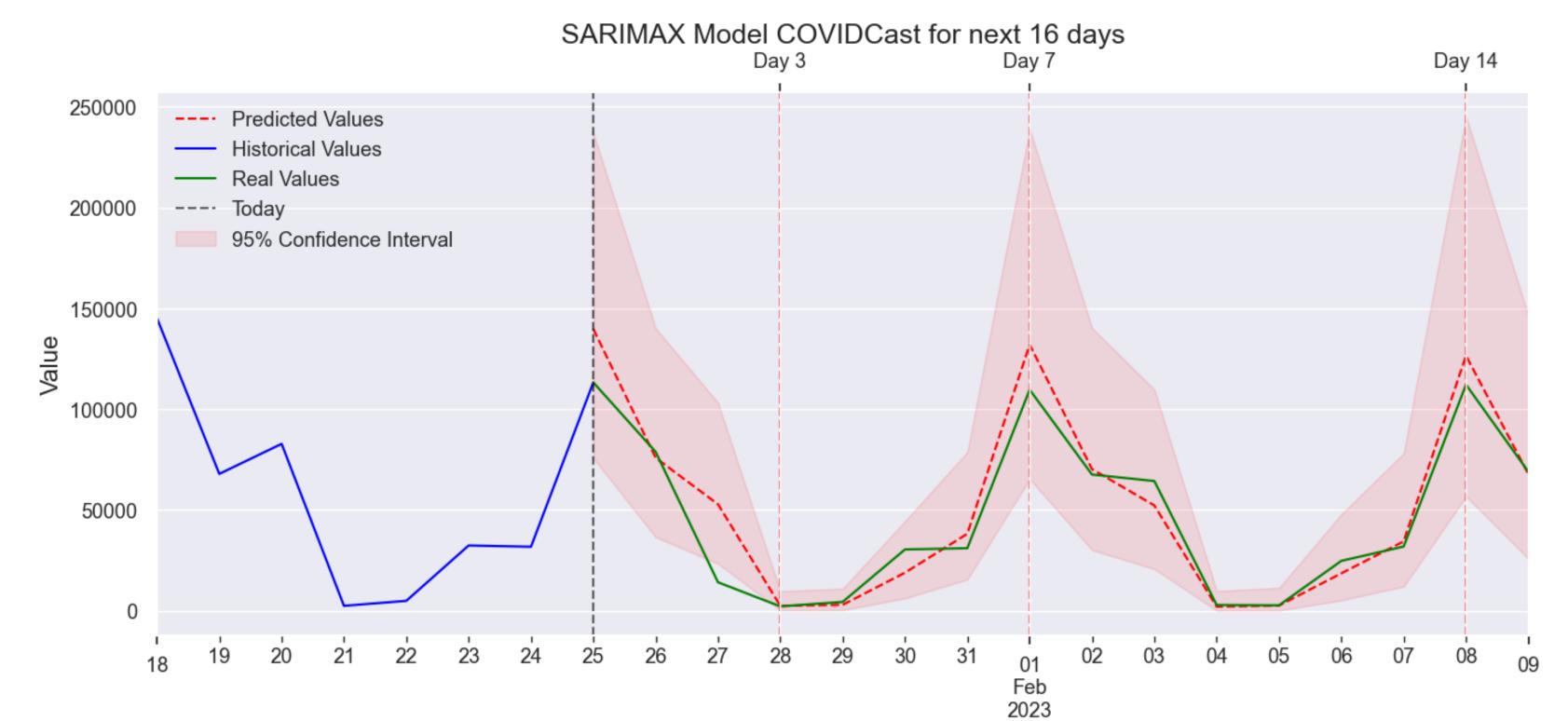
SEASONAL ORDER

• Strong weekly effects

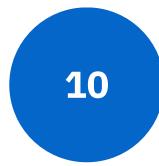


EXOGENOUS VARIABLES

Stringency, r, vaccinations, hospitalized patients, mortality, month



PROPHET MODEL



CHANGE POINT

• Very Flexible



SEASONALITY

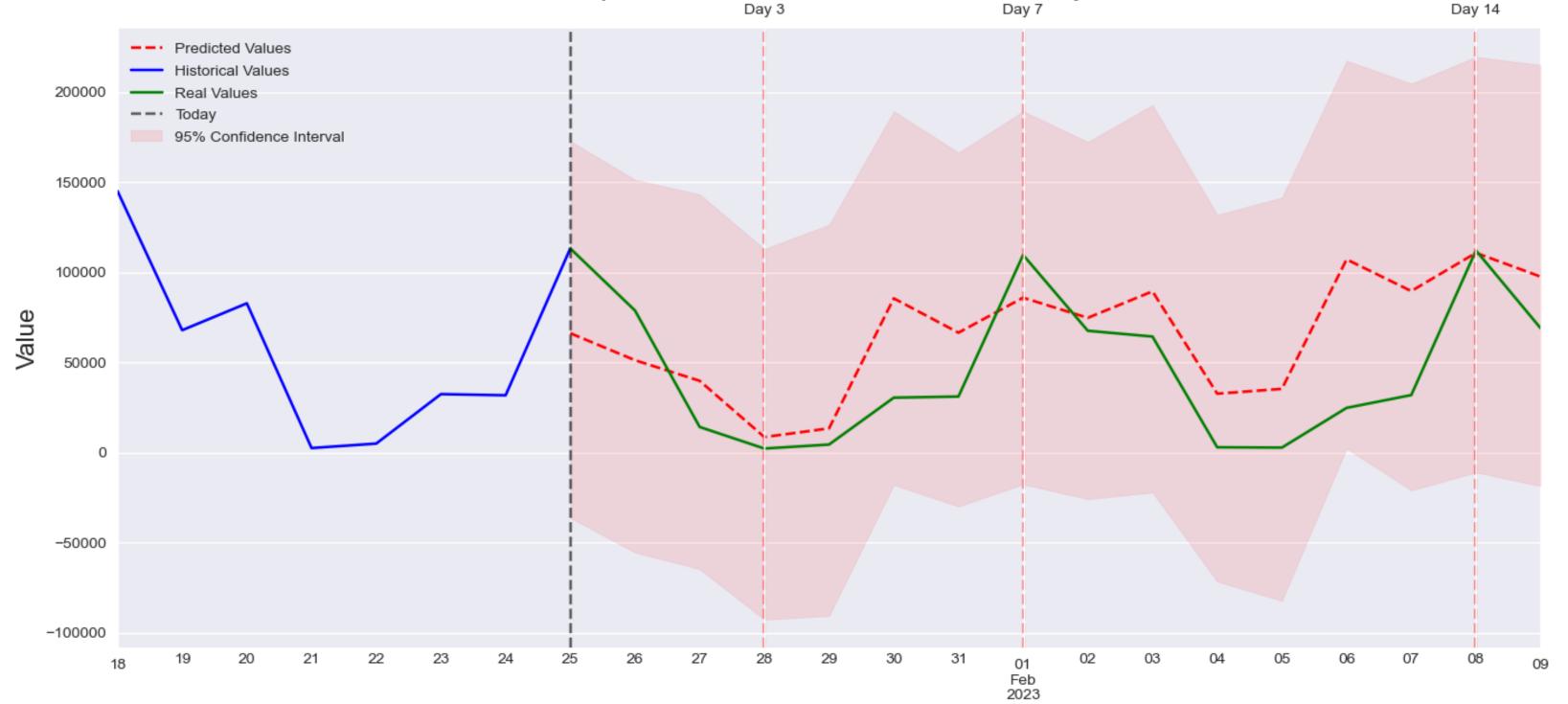
Strong weekly effects



EXOGENOUS VARIABLES

Hospitalizations, and SIRD parameters

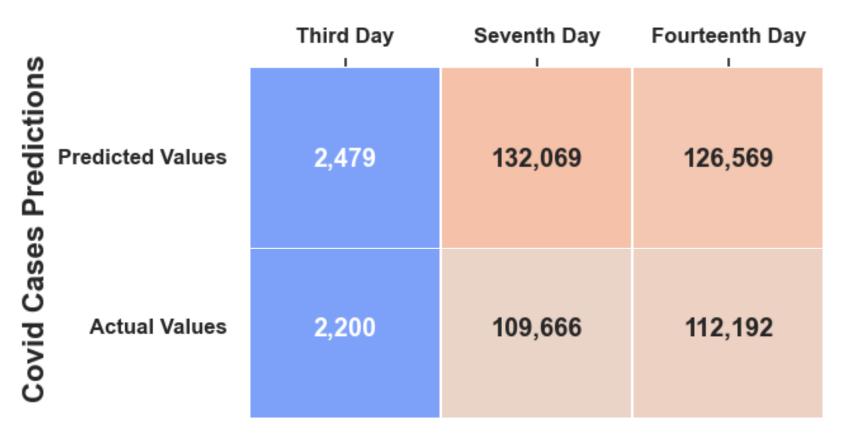




COVID CAST

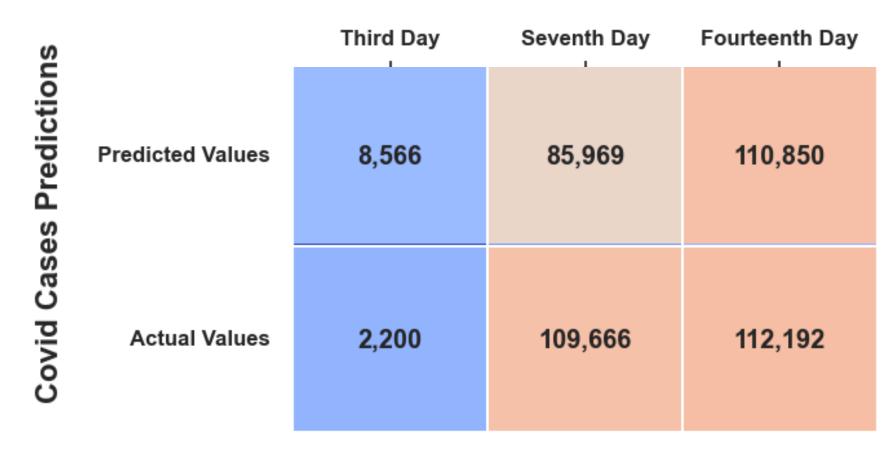
SARIMAX MODEL

PROPHET MODEL



Model's Cross Validation Scores over a 14 day Time Horizon

Mean Absolute Error: 38,691 Covid Cases



Model's Cross Validation Scores over a 14 day Time Horizon

Model Coverage: 75%

Mean Absolute Error: 56,582 Covid Cases

HEAD TO HEAD

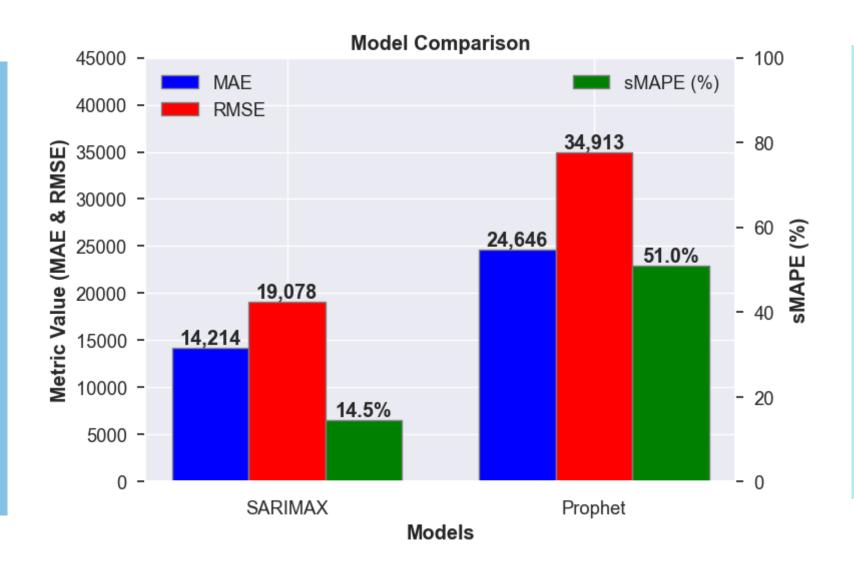
Performance on Unseen Data

SARIMAX

Order: (3, 0, 2)

Season: (2, 1, 1, 7)

Exog: 6



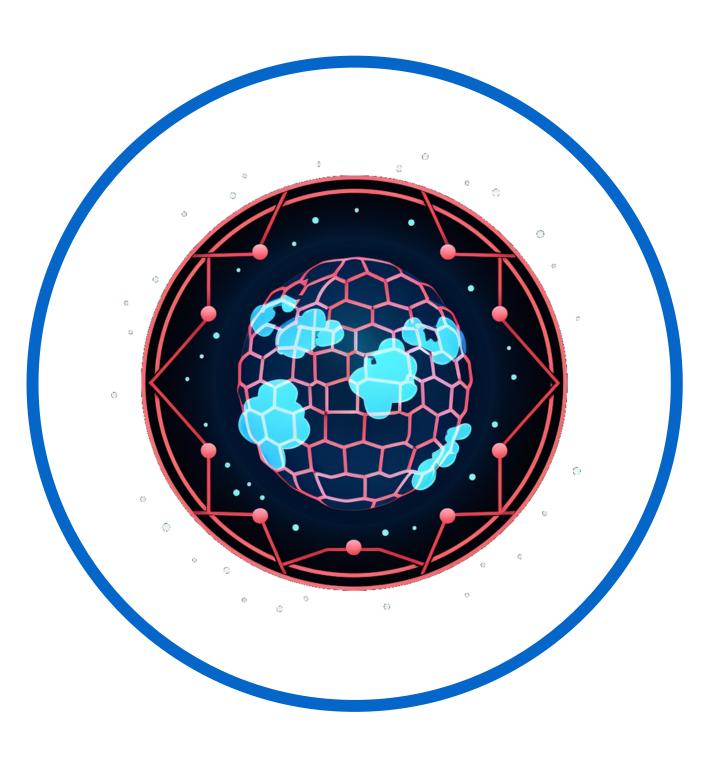
PROPHET

Change Points: 10

Seasonal: 0.1

Exog: 19

Next Steps...



1 DEPLOY

2 CHANGE TARGET VARIABLE

3 RNNS

4 PREDICT TO PROTECT

THANK YOU



REACH OUT TO SAM:

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