

# 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

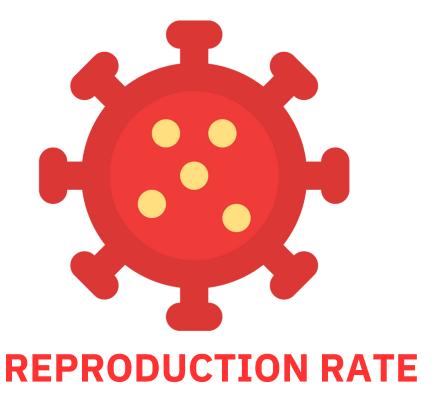
March
1m Cases
100k Dead

#### **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

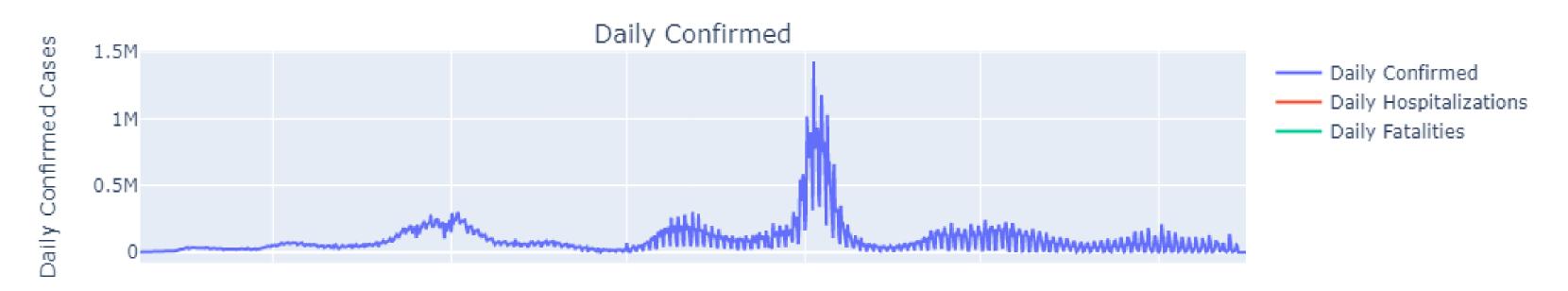
## **TARGET FEATURES**

#### **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**

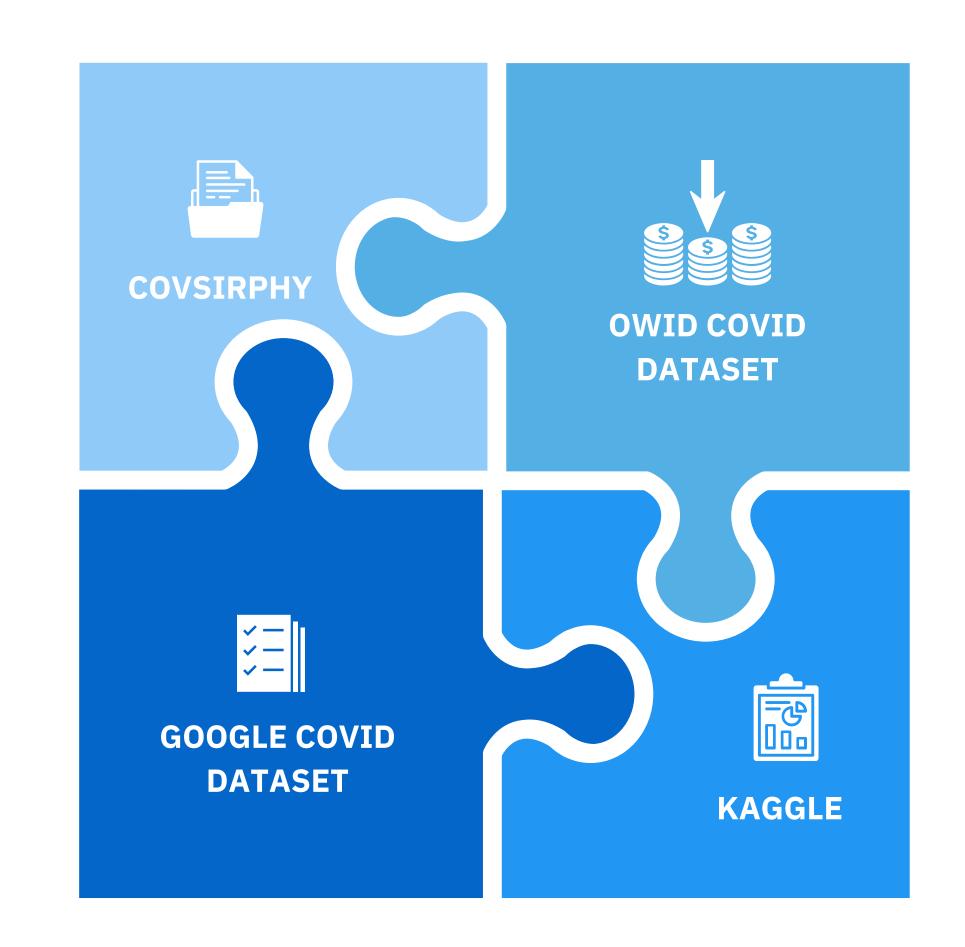
- Epidemiological Modeling.
- Real Time Global Covid Datasets.

#### **GOOGLE DATASET**

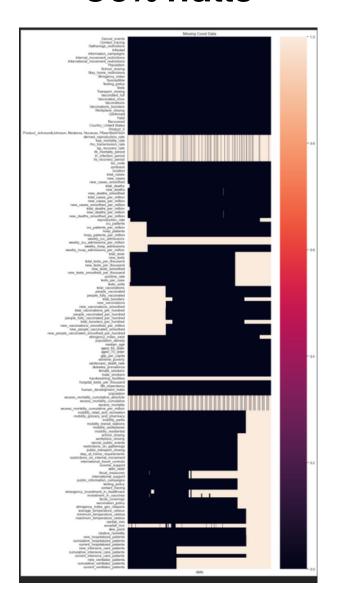
- Weather, Mobility, Regulation
- Stopped 9/15/2022

#### **OWID COVID DATASET**

• Hospitalizations, Testing, Excess Morbidity.

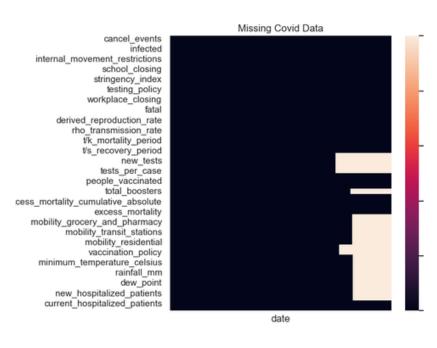


# 1142 x 141 columns, 30% nulls

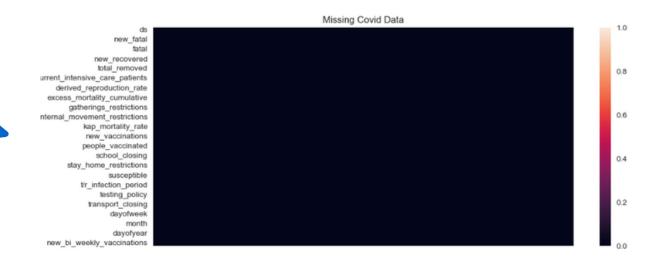


# The Stages of Cleaning

# 1142 x 59 columns, 7% nulls



#### 1131 x 45 columns



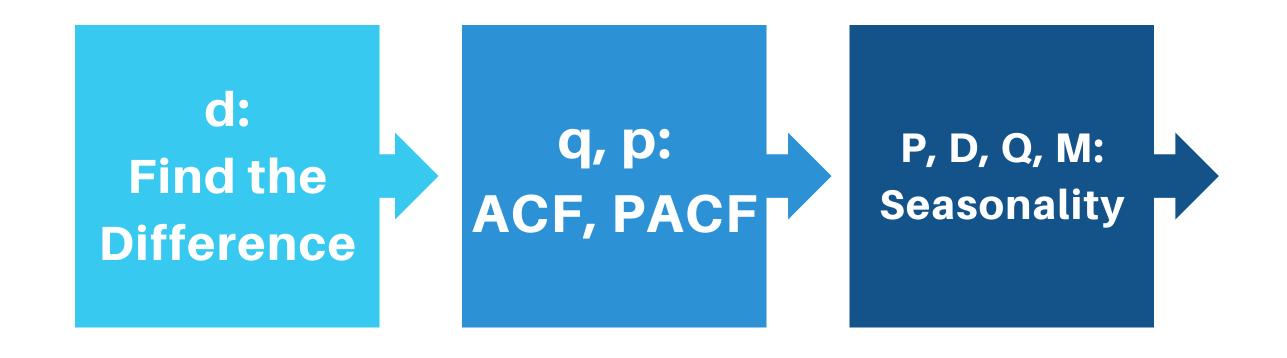
1 IMPUTING FROM OTHER DATASETS

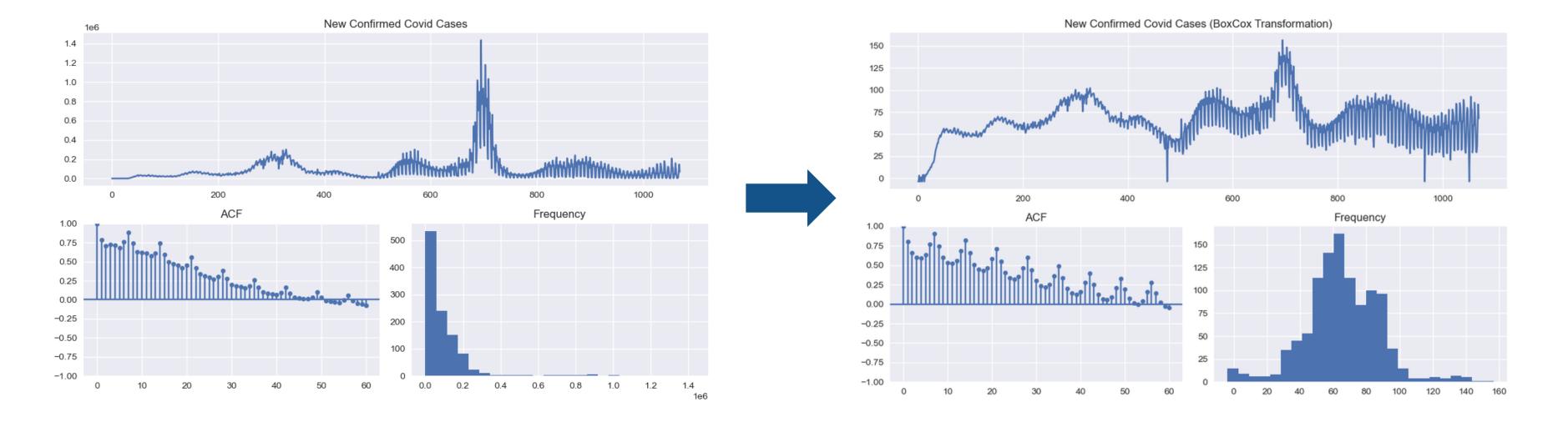
3 FILLNA AND DERIVE

2 INTERPOLATE

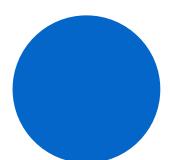
REMOVE COLUMNS, NARROW RANGE

## TIMES SERIES PREPROCESSING FOR SARIMAX



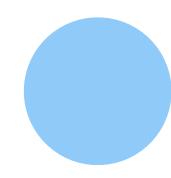


## FINDING THE ORDER OF ARIMA



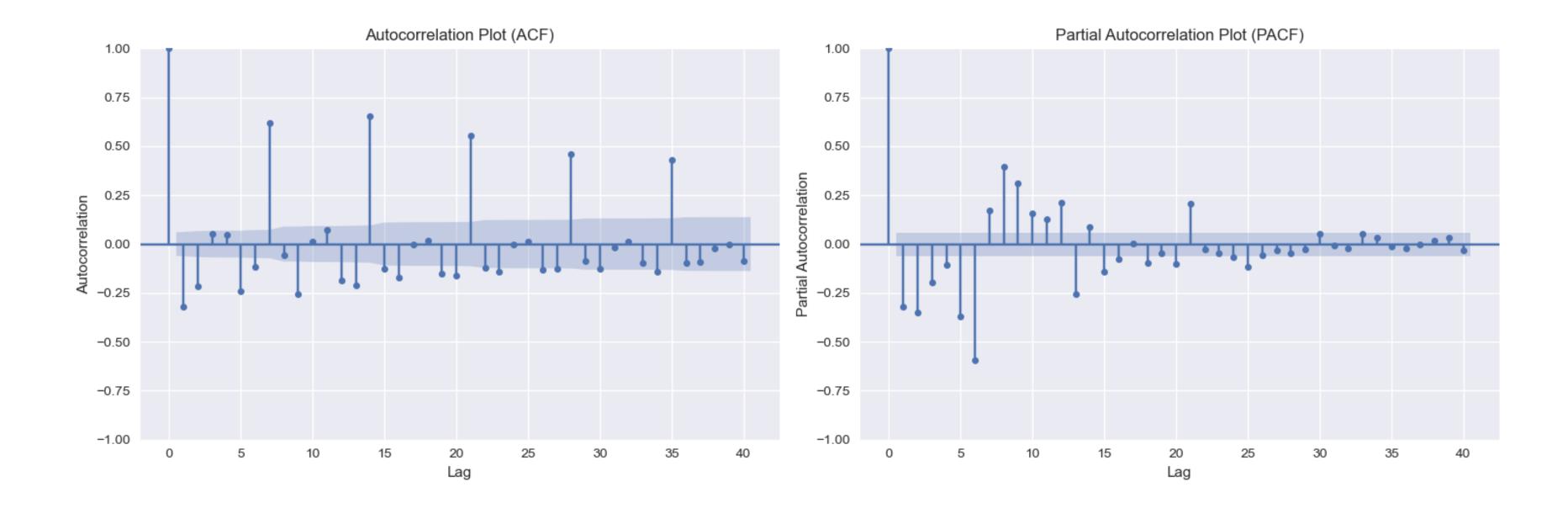
#### **AUTOCORRELATION**

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

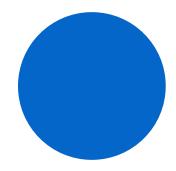


#### PARTIAL AUTOCORRELATION

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

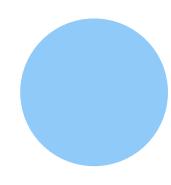


## **SEASONALITY**



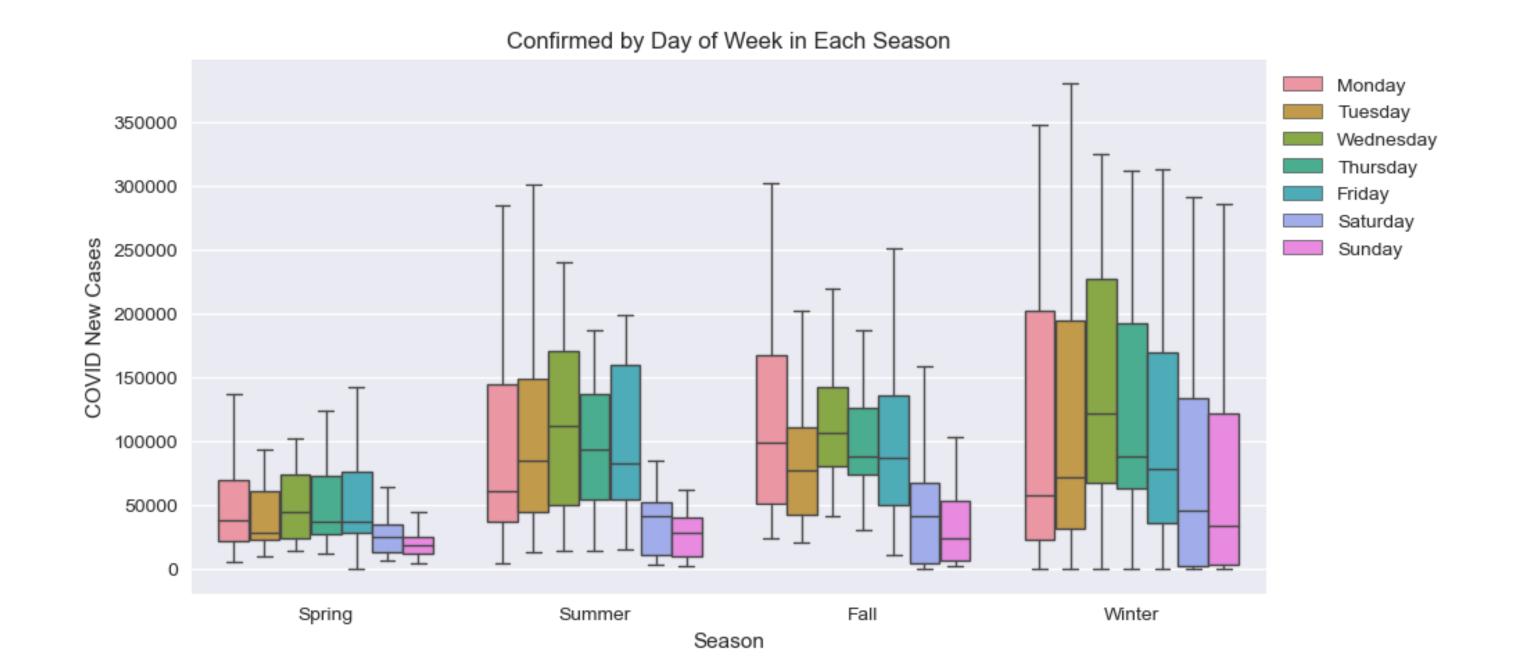
#### **WEEKLY CORRELATION**

- 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

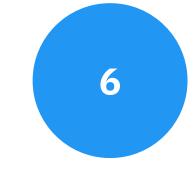
#### **ARIMA ORDER**

 Recent COVID data was predictive



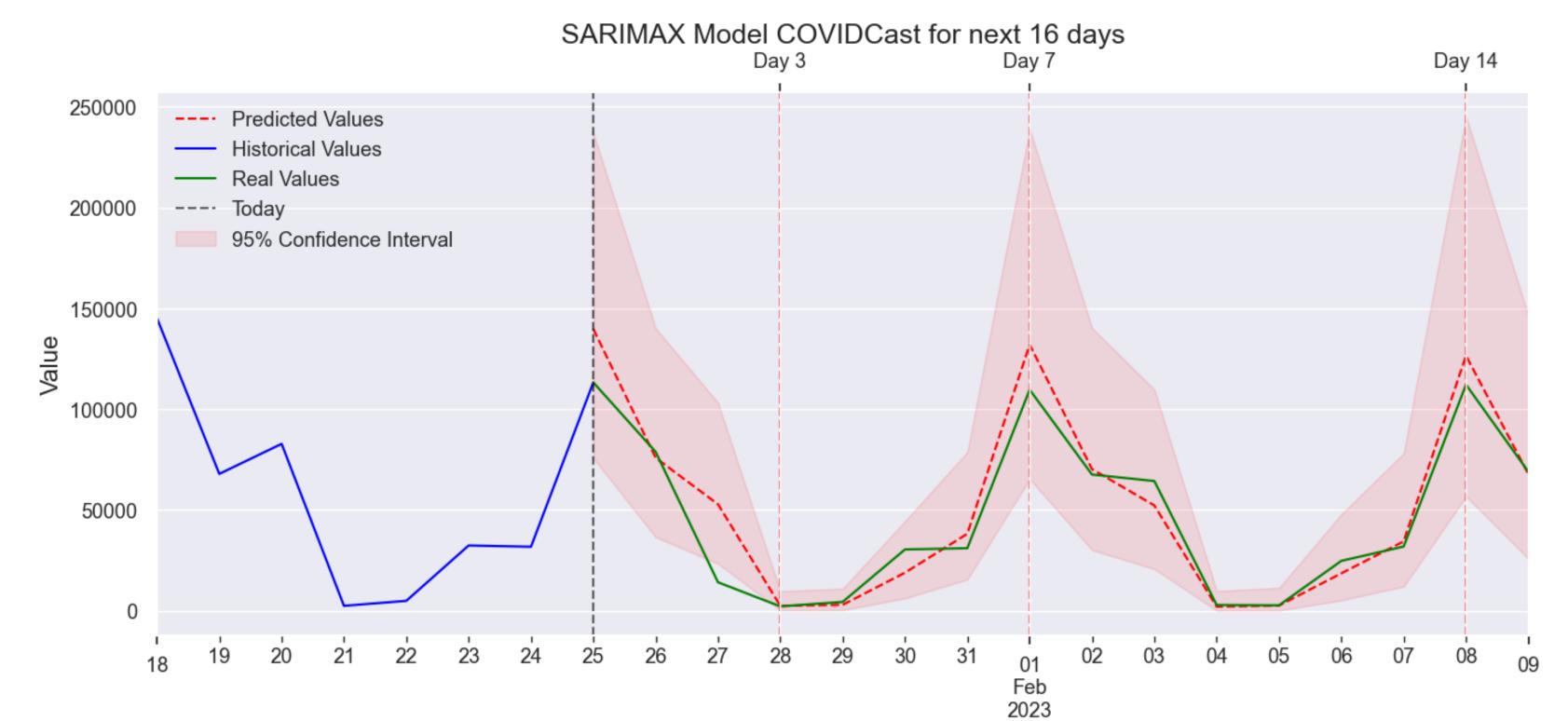
#### **SEASONAL ORDER**

• Strong weekly effects

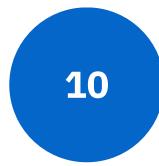


#### **EXOGENOUS VARIABLES**

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



# PROPHET MODEL



#### **CHANGE POINT**

• Very Flexible



#### **SEASONALITY**

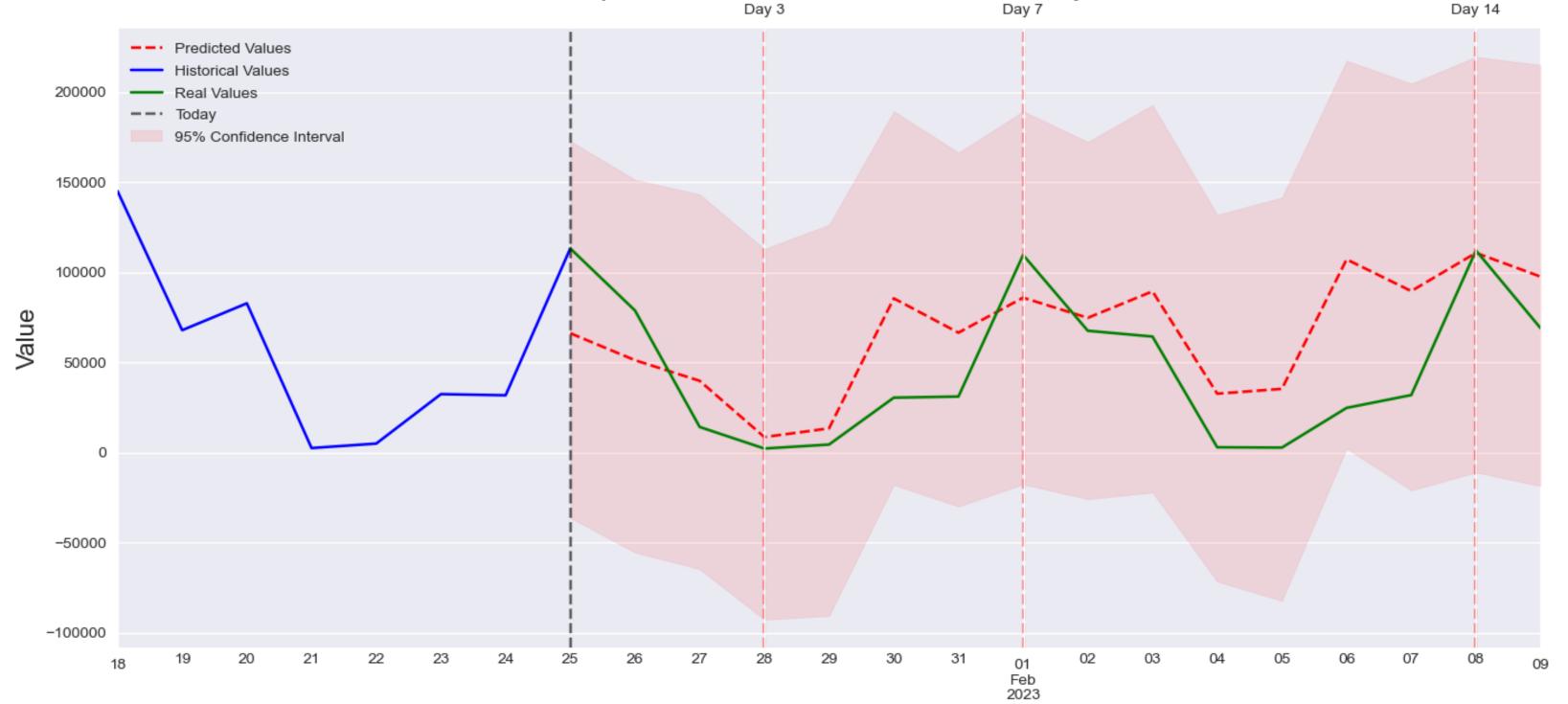
Strong weekly effects



#### **EXOGENOUS VARIABLES**

Hospitalizations, and SIRD parameters

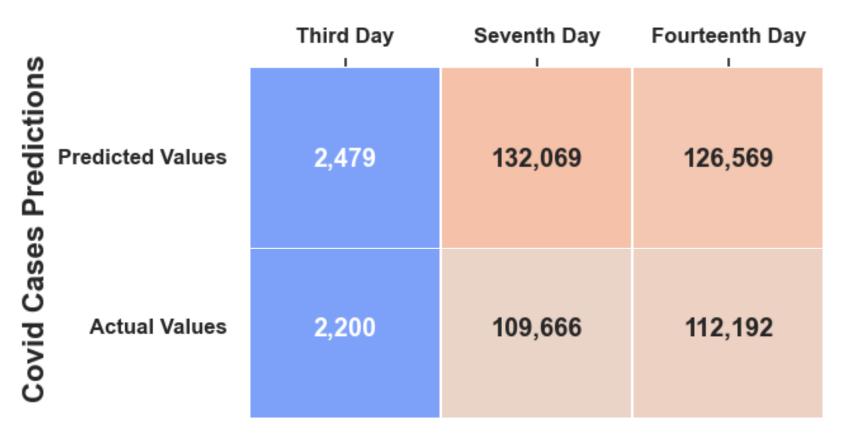




# **COVID CAST**

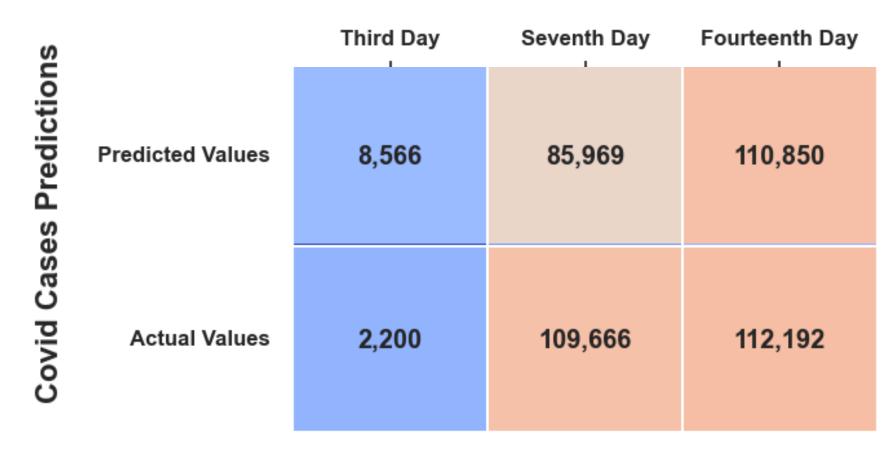
## SARIMAX MODEL

## 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**

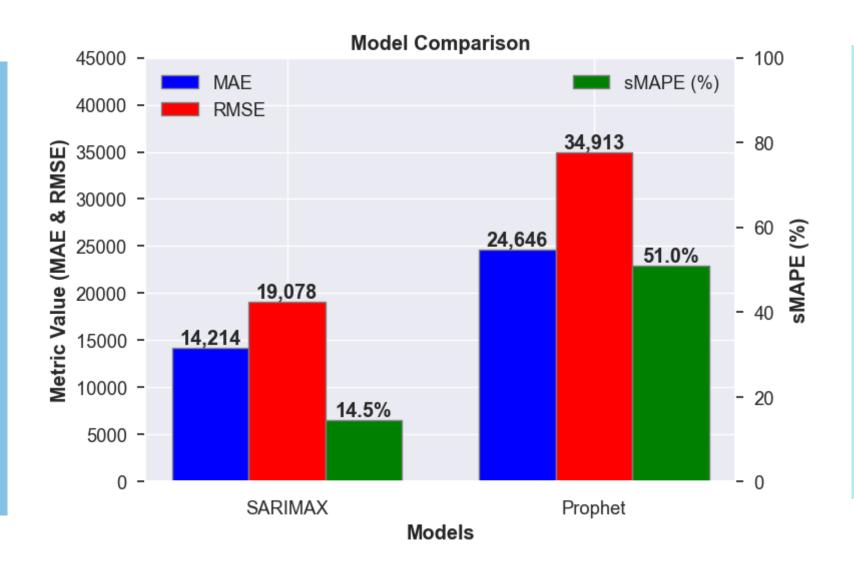
## Performance on Unseen Data

SARIMAX

Order: (3, 0, 2)

Season: (2, 1, 1, 7)

Exog: 6



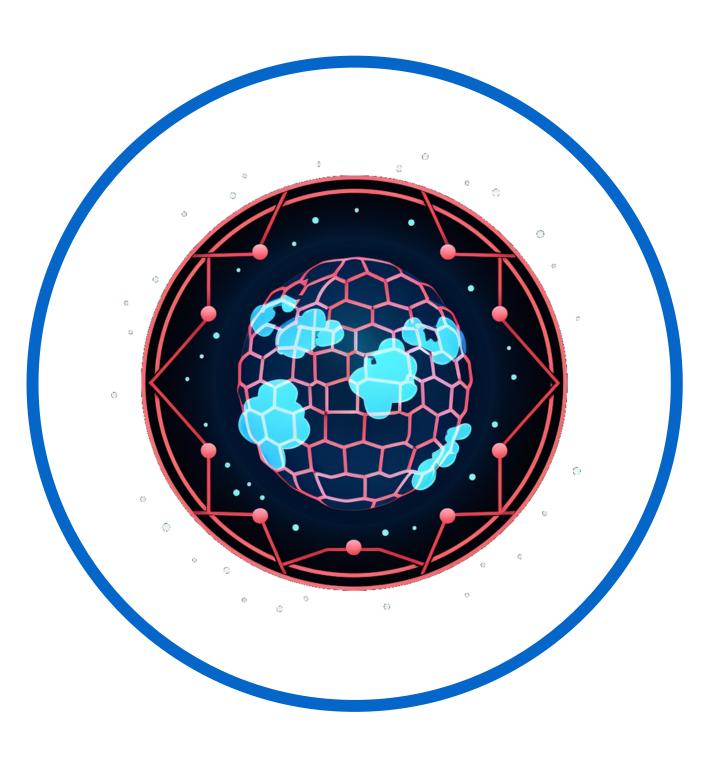
PROPHET

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:** 

SCELAREK@GMAIL.COM LINKEDIN.COM/IN/SAM-CELAREK/ GITHUB.COM/SCELAREK

