

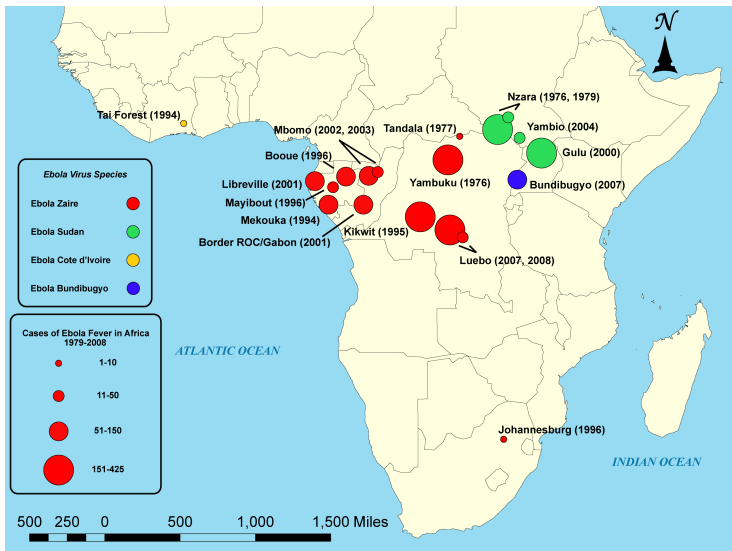
Statistical Inference in a Stochastic Epidemic SEIR Model with Control Intervention: Ebola as a Case Study

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Ebola



(Image from Zach Orecchio via Wikipedia.)

Ebola

The disease can be horrific.

Ebola

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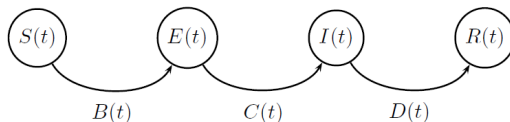
Ebola



(Plushie from www.giantmicrobes.com)

How does preventative intervention influence the course of the epidemic?

Modeling choice: Use a susceptible-exposed-infectious-recovered (SEIR) model.



A model for the complete data

Assume a population of size N with one initial infection. At the individual level:

- Time until $S \rightarrow E$ transitions is exponentially distributed with rate $\beta(t)I(t)/N$, where

$$\beta(t) = \begin{cases} \beta & \text{if } t < t_* \\ \beta e^{-q(t-t_*)} & \text{if } t \geq t_*. \end{cases}$$

- Time until $E \rightarrow I$ transitions is exponentially distributed with rate ρ .
- Time until $I \rightarrow R$ transitions is exponentially distributed with rate γ .

Parameters

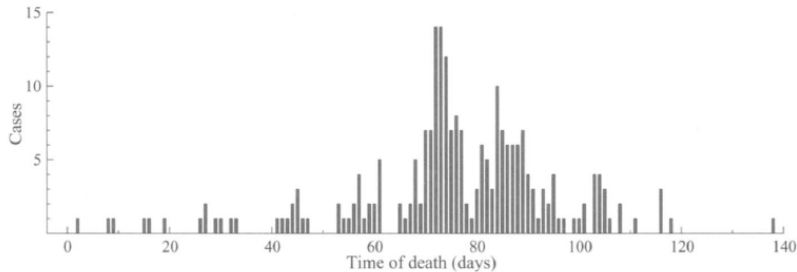
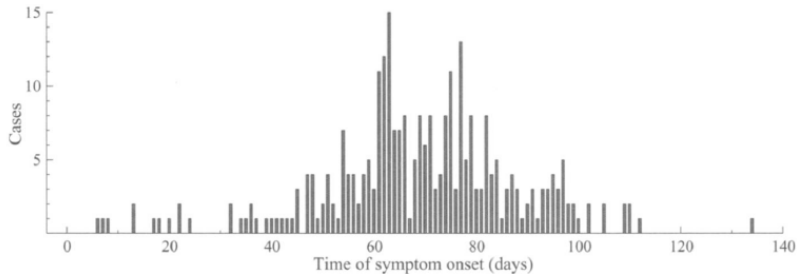
β : base transmission rate per infected individual (before intervention)

q : decay in rate of transmission after intervention

$1/\varrho$: mean incubation period

$1/\gamma$: mean infectious period

The real data won't work with that model.



Ideal versus actual data

Complete data would be:

- linked
- continuous
- complete (i.e. have $B(t)$, $C(t)$, and $D(t)$ with no missing records.)

Actual data are:

- unlinked
- discrete
- incomplete

The plan for making inferences

- Define a model that gives a likelihood function for unlinked, discrete-time data given a set of parameters.
- Choose prior distributions for parameters.
- Alternate sampling from distributions for (missing data|parameters) and (parameters|data).
- Make inferences based on posterior distribution of parameters.

We don't need linked, continuous, or complete data.

We don't need **linked** data:

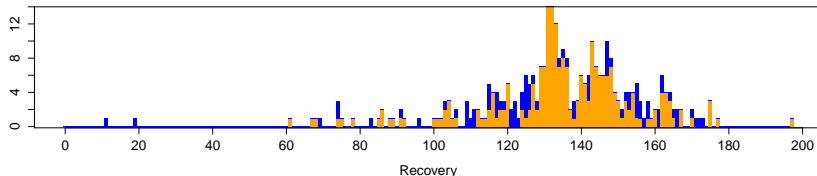
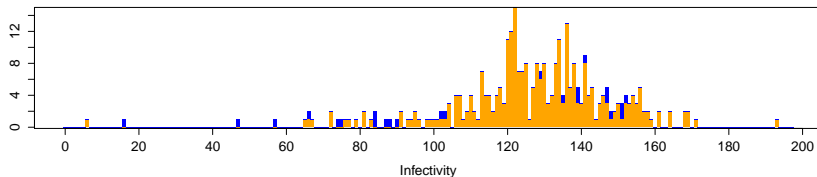
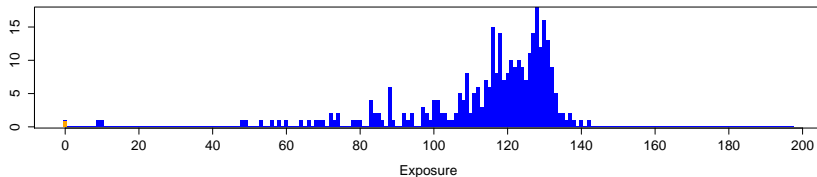
- Exponential distribution is memoryless.
- Sufficient statistics look like dwell times summed over all individuals.

We don't need **continuous** data. On a discrete time scale, we can use

$$\begin{aligned}B(t) &\sim \text{Bin} \left(S(t), \left(1 - \exp \left[-\frac{\beta(t)}{N} I(t) \right] \right) \right) \\C(t) &\sim \text{Bin} \left(E(t), (1 - e^{-\varrho}) \right) \\D(t) &\sim \text{Bin} \left(I(t), (1 - e^{-\gamma}) \right).\end{aligned}$$

We don't need **complete** data. Impute missing data with Metropolis-Hastings. (If you want to see the algorithm, ask me later.)

Example imputation



Results

Inferred posterior mean and standard deviation for parameters:

	Paper results	My results
β	0.243 (0.020)	0.243 (0.028)
q	0.161 (0.009)	0.366 (0.161)
$1/\varrho$	9.431 (0.620)	11.222 (1.198)
$1/\gamma$	5.712 (0.548)	7.671 (0.889)

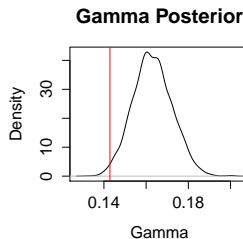
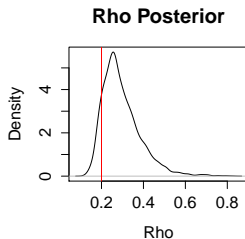
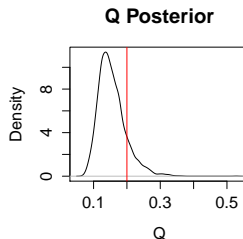
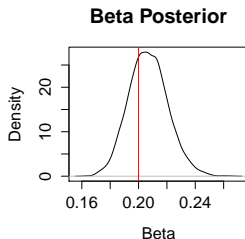
I trust my results

I believe that we're getting a representative sample from the posterior distribution. This is confirmed by:

- Trace plots and autocorrelation plots
- Replication across runs
- Geweke diagnostic
- Extremely long chains to check that we've explored the parameter space fully

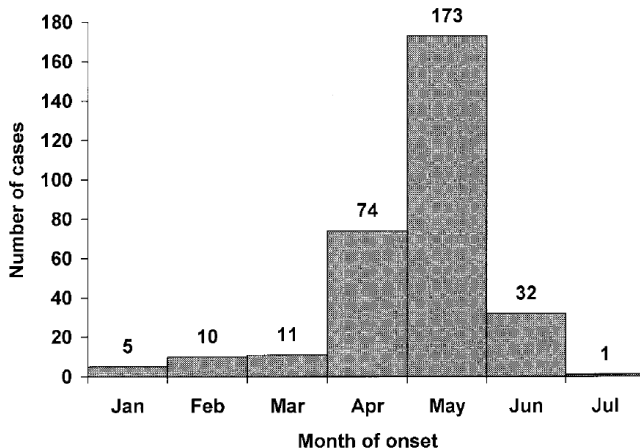
I trust my results

A simulation study confirms that my code makes reasonable inferences.



Why the discrepancy?

I *think* they're using additional data.



There's very little model validation.

The transmission rate per infected individual is:

$$\beta(t) = \begin{cases} \beta & \text{if } t < t_* \\ \beta e^{-q(t-t_*)} & \text{if } t \geq t_*. \end{cases}$$

How do we know this is a good model for transmission rates? The “right” model?

Did we restrict $\beta(t)$ too much?

After intervention, exposure rates decay to zero. Is that realistic?

Chowell et al. (2004) propose to use

$$\beta(t) = \begin{cases} \beta_0 & \text{if } t < t_* \\ \beta_1 + (\beta_0 - \beta_1)e^{-q(t-t_*)} & \text{if } t \geq t_*, \end{cases}$$

which allows transmission rates to decay to the non-zero quantity β_1 .

What if there were no “intervention”?

Even without formal intervention, people tend to reduce contact with infected.



Scientific contribution: How does intervention impact the spread of Ebola?

Statistical contribution: How can we make inference in an SEIR model when the $S \rightarrow E$ transitions are entirely unobserved?

Critiques: How do we know that exponential decay in exposure rate is a reasonable model? Are we sure that intervention *causes* the decrease in new cases?

We can impute $B(t)$, $C(t)$, and $D(t)$

How to sample from $B|C, D, \Theta$:

- 1 Start with some B that is not impossible. (e.g. B must be such that no new infections can occur if there are no infectious.)
- 2 Propose a configuration B' by randomly picking days t_+ and t_- . Take $B'(t_+) = B(t_+) + 1$ and $B'(t_-) = B(t_-) - 1$.
- 3 Accept the move to the proposed B' with probability

$$\min \left(\frac{\pi(B'|C, D, \Theta)}{\pi(B|C, D, \Theta)} \frac{p(B' \rightarrow B)}{p(B \rightarrow B')}, 1 \right)$$

- 4 Repeat steps 2 and 3.

The same procedure will work on the missing observations from $C(t)$ and $D(t)$.

Epidemic metrics with and without intervention

	With intervention	Without intervention
Epidemic length	~ 200 days	~ 950 days (or ~ 1100)
Epidemic size	~ 300	~ 3.5 million (or ~ 2.6 million)

(My results in red.)