

Efficient Simulation and Other Numeric Methods for Stochastic Disease Spread Models

Zeynep Gökçe Yıldız

Assoc. Prof. Wolfgang Hörmann

Industrial Engineering Department
Boğaziçi University

July 05, 2017

Outline

- ▶ **Introduction**
- ▶ **Model Definition and Examples**
- ▶ **R_0 Calculation for Overlapping Mixing Groups**
- ▶ **Practical Applications of R_0**

Disease Spread Models

- ▶ **Deterministic Disease Spread Models (S-I-R)**
Kermack-McKendrick Models
- ▶ **Stochastic Disease Spread Models (S-I-R)**
Greenwood and Red Frost Models
 1. Graph Based Models
 2. Agent Based Models with Mixing Groups

Agent Based Models with Mixing Groups

► Advantages

1. Allow to model complex systems
2. Incorporate census data in the models

► Disadvantages

1. No closed form solution characterization of important epidemiological quantities
2. Require simulation for analysis

Single Mixing Group

- ▶ **Discrete Time Stochastic Model**
- ▶ **States:** Susceptible(S) - Infected(I) - Recovered(R)
- ▶ **Change in States:** Newly Infected (NI)
- ▶ **Discrete Time Duration:** Random disease time with pmf
- ▶ **Binomial Chain Assumption:** The number of newly infected per day has binomial distribution

Single Mixing Group

- ▶ **The number of newly infected generated on time interval t**

$$NI_t \sim \text{Bin}(n = S_{t-1}, 1 - (1 - p_c)^{I_{t-1}}) \quad (1)$$

Basic reproduction Number R_0

- ▶ **Basic Reproduction Number R_0** : expected number of secondary cases that one case would produce in an entirely susceptible population
- ▶ $R_0 > 1$ \rightarrow Positive probability of an outbreak
- ▶ $R_0 < 1$ \rightarrow An outbreak not possible

R_0 for Single Mixing Group

- ▶ To calculate R_0 there is a single infected case and $(n-1)$ susceptible
- ▶ **The probability of being infected**

$$p_{inf} = \sum_d (1 - (1 - p_c)^d) P_D[d] \quad (2)$$

- ▶ **Basic Reproduction Number R_0 Formula**

$$R_0 = \sum_d (1 - (1 - p_c)^d) P_D[d] (n - 1). \quad (3)$$

Overlapping Mixing Groups

▶ Possible Mixing Groups

- ▶ Community
- ▶ Neighborhood
- ▶ School
- ▶ Work
- ▶ Family

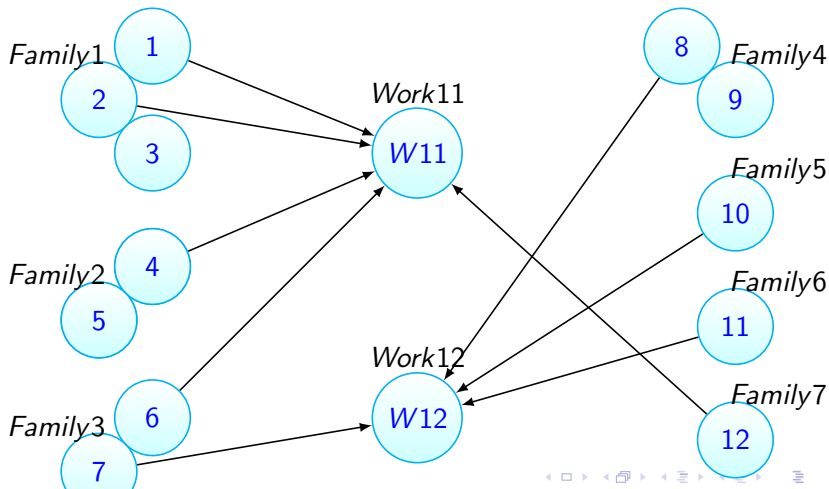
Overlapping Mixing Groups

- ▶ The infection probabilities depend on the number of infected individuals in the respective mixing groups
- ▶ The probability of being infected of an individual with I_c , I_n , I_w , and I_f infected individuals in his community, neighbor, work and family

$$p_{inf} = 1 - (1 - p_c)^{I_c} (1 - p_n)^{I_n} (1 - p_w)^{I_w} (1 - p_f)^{I_f} \quad (4)$$

- ▶ The total number of newly infected is sum of independent not identically distributed Bernoulli variates

Population Graph for Small Population Model



Population Matrix for Small Population Model

Individual ID	Family Number	Work Number	Community
1	1	11	100
2	1	11	100
3	1	-	100
4	2	11	100
5	2	-	100
6	3	11	100
7	3	12	100
8	4	12	100
9	4	-	100
10	5	12	100
11	6	12	100
12	7	11	100

Probabilities for Small Population Model

Probability in Family	Probability in Work	Probability in Community	Disease Duration
0.2	0.1	0.05	1

$$p_{inf} = 1 - (1 - p_c)^{l_c} (1 - p_n)^{l_n} (1 - p_w)^{l_w} (1 - p_f)^{l_f} \quad (5)$$

- ▶ Only Individual 1 is initially infected: probability that Individual 2 is infected

$$p_{inf} = 1 - (1 - 0.05)^1 (1 - 0.1)^1 (1 - 0.2)^1 = 0.316 \quad (6)$$

Probabilities for Individual One is Initially Infected

ID	Family Number	Work Number	Community	Mixing Groups	Infection Probability
2	1	11	100	F-W-C	0.316
3	1	-	100	F-C	0.240
4	2	11	100	W-C	0.145
5	2	-	100	C	0.05
6	3	11	100	W-C	0.145
7	3	12	100	C	0.05
8	4	12	100	C	0.05
9	4	-	100	C	0.05
10	5	12	100	C	0.05
11	6	12	100	C	0.05
12	7	11	100	W-C	0.145
					$\Sigma = 1.291$

- Four different intersection four different probabilities



Individual R_0

ID	Family Number	Work Number	Community	R_0
1	1	11	100	1.291
2	1	11	100	1.291
3	1	-	100	0.93
4	2	11	100	1.12
5	2	-	100	0.74
6	3	11	100	1.12
7	3	12	100	1.025
8	4	12	100	1.025
9	4	-	100	0.74
10	5	12	100	0.835
11	6	12	100	0.835
12	7	11	100	0.93

- ▶ Four different intersection four different probabilities



Population R_0

- ▶ Randomly selected initially infected individual with equal probabilities
- ▶ Different individual R_0 values
- ▶ Not possible to observe probability of an outbreak
- ▶ The outbreak probability depends on individual R_0 of starting infected individual

R_0 for Intervention Strategies

- ▶ Evaluation of intervention strategies
- ▶ The maximum number of infectious cases, the total number of infectious cases, the average attack rates etc.
- ▶ R_0 gives more information than descriptive statistics
- ▶ Whether to decrease maximum individual R_0 below 1

Possible Intervention Strategies

The use of R_0 allows only to evaluate intervention methods implemented from the very beginning of the infection

- ▶ Vaccination
- ▶ Stay Home
- ▶ Use of Antiviral Drugs

Model for Scenario Analysis

- ▶ Similar to the model of Longini et al. (2004)
- ▶ 100 single living
- ▶ 50 families with size two
- ▶ 34 families with size three
- ▶ 37 families with size four
- ▶ 5 families with size five
- ▶ 3 families with size six
- ▶ Single family with size seven
- ▶ Disease length 2, 3, 4, 5, and 6 with probabilities 0.21, 0.19, 0.18, 0.22, and 0.2.

Vaccination Strategies

Vaccination takes place before the infection starts & Individuals develop immunity

It is possible to generate vaccination strategy based on individual R_0

- ▶ R_0 without vaccination
- ▶ R_0 with 50% random vaccination
- ▶ R_0 with 50% optimal vaccination

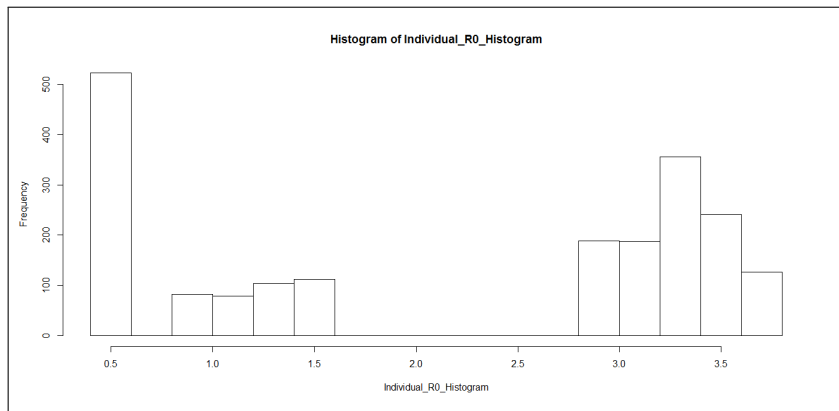


Figure: Individual R_0 histogram without vaccination.

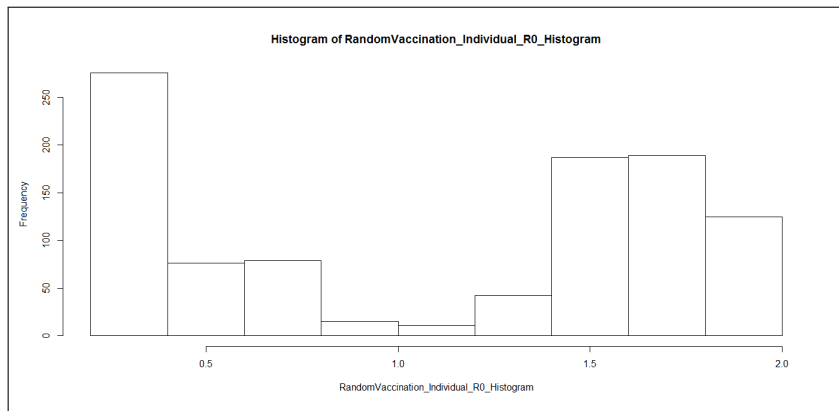


Figure: Individual R_0 histogram with 50% random vaccination strategy.

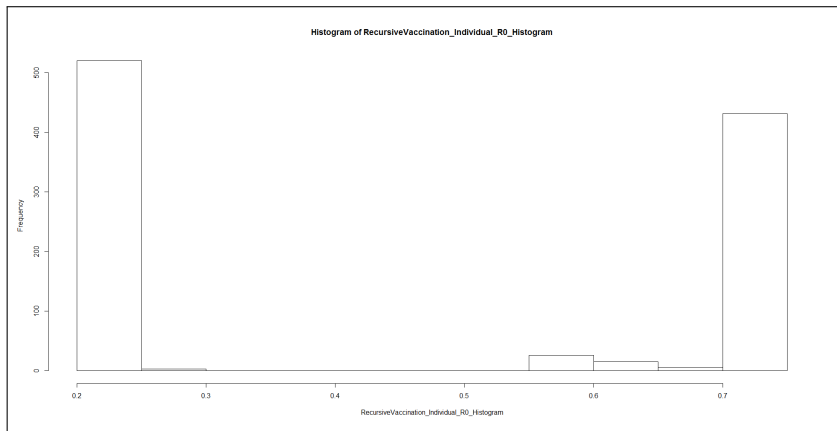


Figure: Individual R_0 histogram with 50% optimal vaccination strategy.

Household Quarantine

- ▶ Infected individuals after some days of infection do not have contacts with other individuals outside of their households
- ▶ Not effective because disease spread before indicating symptoms

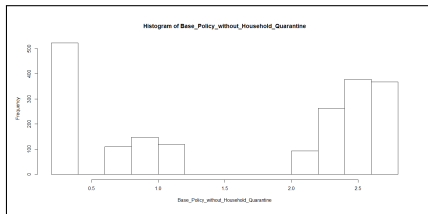


Figure: Base policy with household quarantine.

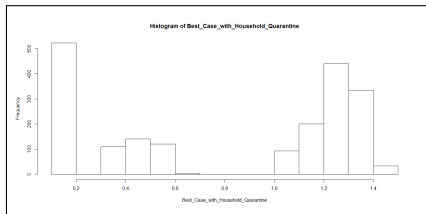


Figure: Best case with household quarantine.

Use of Antiviral Drugs

- ▶ The use of antiviral drugs evaluated here prevents infection given exposure
- ▶ Reduce the probability of transmission to others given infection and the probability of being infected given exposure
- ▶ Not very effective due to shortage of supply and expensive

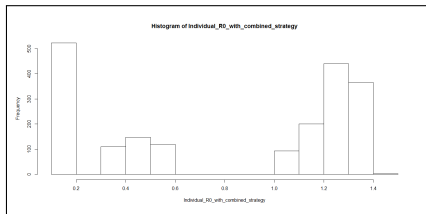


Figure: R_0 distribution with combined strategy.

THANK YOU..