



Stochasticity during early epidemic dynamics

PROBABILITY OF ESTABLISHMENT, INITIAL GROWTH RATE AND THE OUTBREAK SIZE AT FIRST DETECTION

Pete(r) Czuppon Institute for Evolution and Biodiversity University of Münster (Germany)

BIOHASARD conference 21st of April 2021







François Blanquart (Collège de France)

Florence Débarre (Sorbonne Université) Emmanuel Schertzer (University of Vienna)

- March 2020:
- ... how large are clusters at their detection?

Timeline of the project (and motivation)

- March 2020:
- ... how large are clusters at their detection?
- October 2020:



A / Europe

Slovakia to test entire population for coronavirus in global first



Issued on: 31/10/2020 - 10:46 Modified: 31/10/2020 - 10:48

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- December 2020:

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- October 2020:
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- October 2020:
- ... how successful is such a one-shot mass testing effort?
- December 2020:
- ... when did the variant B.1.1.7 arise?
- February 2021:
- ... can we say something about the minimal testing effort needed to detect clusters before they are too large to control easily?

- 2. Mean epidemic size over time
- 3. Time of first detection and size of the outbreak at first detection
- 4. (Minimal testing frequency and mass testing)

Distribution of secondary infections

- = offspring distribution
 - *R* = average number of offspring = basic/effective reproduction number



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$$p_{\text{ext}} = \underbrace{\mathsf{P}(Y=0)}_{\text{no offspring}} + \underbrace{p_{\text{ext}}\mathsf{P}(Y=1)}_{\text{one offspring}} + \underbrace{p_{\text{ext}}^2\mathsf{P}(Y=2)}_{\text{two offspring}} + p_{\text{ext}}^3\mathsf{P}(Y=3) + \dots$$

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$$= E[p_{\text{ext}}^Y] = \text{probability generating function}$$























Infection kernel

Infected individuals ...

- ... are characterized by their infection age a
- ... transmit the disease with rate τ(a) = R × μ(a), where μ is the probability density of a Gamma distribution
 → parameters from Hinch et al. medRxiv preprint (2020+) OpenABM-Covid19 from Oxford Modeling Group



Simulations (R = 1.3, Poisson offspring distribution)



- • = simulation mean
- dark shade = 50% inter-quantile range
- light shade = 90% inter-quantile range

• I(t) = mean epidemic size of the individual-based process

Renewal equation:

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In a discrete world:

$$I(1) = I(0) + \tau(1)I(0)$$

$$I(2) = I(0) + \tau(1)I(1) + \tau(2)I(0)$$

$$I(3) = I(0) + \underline{\tau(1)I(2) + \tau(2)I(1) + \tau(3)I(0)}$$

the integral in continuous time

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Initial growth - stochastic correction

Underestimation because we do not take into account that the epidemic establishes! (mean also reflects non-establishing epidemics)

Solution: conditioning on non-extinction in the infection rates \rightarrow Method: Doob's h-transform (Doob (1957))

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$$\widetilde{\tau}(\mathbf{a},t) = \tau(\mathbf{a}) \left(\frac{1 - p_{\text{ext}}(0) \prod_{j=1}^{N(t)} p_{\text{ext}}(\mathbf{a}_j)}{1 - \prod_{j=1}^{N(t)} p_{\text{ext}}(\mathbf{a}_j)} \right),$$

where N(t) = the number of infected individuals in the stochastic process and

$$p_{\text{ext}}(a) = p_{\text{ext}}(0) \exp\left(\left(1 - p_{\text{ext}}(0)\right) \int_0^a \tau(s) ds\right)$$

is the extinction probability of an epidemic that started with an infected individual at age a.

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Caveat: This only works nicely in the case of a Poisson offspring distribution.
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Summary of the theory

- Establishment probability depends on the offspring distribution \Rightarrow the larger the variance, the smaller the establishment probability \Rightarrow a reasonable proxy is $1/R_0$
- Epidemic size is described by a renewal equation

$$I(t) = I(0) + \int_0^t I(t-a)\tau(a)da$$

 To account for initial stochasticity, the infection measure τ(a) can be corrected by conditioning the stochastic process on establishment

Detection time and size









How long does it take to detect the first case?

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probability density of the first detection time (analytical prediction):

$$h(t) = \sum_{K=1}^{\infty} \underbrace{p_{\text{detect}} \left(1 - p_{\text{detect}}\right)^{K-1}}_{\text{geometric dist.}} \underbrace{f_{\text{detect}}(t - t_K)}_{\text{Gamma dist.}}$$

Example: First hospitalization time

- Hospitalization probability: $p_{detect} = 0.029$ (Salje et al. Science (2020))
- Time from infection to hospitalization: Gamma(31,0.463) (mean = 14.4 days) (Foutel-Rodier *arXiv preprint* (2020+))
- reproduction number: R = 2.7 (March 2020 in France)



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Example: Variant B.1.1.7

- detection probability = sampling rate in the UK in September 2020 = 0.0105 (according to COVID-19 Genomics Consortium UK + underreporting rate in Colman et al. *medRxiv* (2021+))
- reproduction number of the variant = 1.5 (Volz et al. *medRxiv* (2021+))
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How large is the epidemic cluster at the first detection?

The probability distribution of the size of the epidemic cluster at its first detection is

$$\mathsf{P}(\text{size at detection} = k) = \int_0^\infty h(t) \mathbb{1}_{\widetilde{I}(t) \in [k-1/2, k+1/2]} dt$$

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Example: Size at first hospitalization



Testing

What is the minimal random testing frequency to detect clusters before they exceed a certain threshold size?

Probability of infected individuals to test positive

- Probability to test positive, e.g. by a rapid test, depends on infection age *a* of the tested individual (Hellewell et al. *BMC Medicine* (2021))
- Denote this probability by Q(a)



Assumption: Individuals in a population (susceptibles and infecteds) are randomly tested, independently of their infection status

- f = fraction of individuals that is tested per day
- Infected individual is detected with probability

$$p_{\text{detect}} = 1 - \prod_{a=1}^{\infty} \underbrace{(1 - fQ(a))}_{\text{prob. of not being detected at age } a} \approx f \sum_{a=1}^{\infty} Q(a)$$

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• Now apply the results from before (size of a cluster at its first detection) and 'solve' (numerically) for the minimal value of *f*



In numbers: threshold size of $30 \Rightarrow f = 0.013$

- France: \sim 870,000 tests per day (currently \sim 320,000)
- Germany: \sim 1,080,000 tests per day (currently \sim 185,000)
- (according to data from ECDC)

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 ⇒ Variant of concern B.1.1.7 most likely started circulating early August
- The probability distribution of the size of a cluster at its first detection is right-skewed (geometric?)
- The **minimal testing frequency** to detect clusters can be approximated by combining the probability to test positive with the detection probability

 \Rightarrow might be relevant in a Zero-Covid-scenario

Open questions (at least to me)

- Is there a way to estimate the variance of the limit process (something like a central limit theorem for the convergence of the conditioned individual-based model to the McKendrick-von Foerster equation)
- Or alternatively: the variance of the asymptotic growth rate of the super-critical branching process?



Questions?

Thank you for your attention!

Exponential growth, asymptotic growth

The **exponential growth rate** (r) of the epidemic is computed as follows

$$1 = \int_0^\infty e^{-ra} \tau(a) da = R \int_0^\infty e^{-ra} \mu(a) da$$

The **asymptotic growth rate** of the epidemic can be derived from the renewal equation and is

$$I(t) = I(0) rac{e^{rt}}{r \int_0^\infty Re^{-ra} a \mu(a) da} \qquad ext{for } t o \infty$$

The 'corrected' asymptotic growth rate is

$$I(t) = \frac{I(0)}{p_{\text{estab}}} \frac{e^{rt}}{r \int_0^\infty R e^{-ra} a \mu(a) da} \qquad \text{for } t \to \infty$$

Asymptotic growth (R = 1.3)



The exponential growth implies that the **stationary infection age distribution** is an exponential distribution with parameter *r*.

Doob's h-transform

Infinitesimal generator of the original process:

$$Lf(a) = \sum_{i=1}^{|a|} \left[\tau(a_i) \left(f((a,0)) - f(a) \right) + \partial_i f(a) \right]$$

Probability of extinction of a cluster seeded by a single infected individual with infection age a (and Poisson offspring distribution):

$$p(a) = p(0) \exp\left((1-p(0))\int_0^a \tau(s)ds\right)$$

Harmonic function for the infinitesimal generator:

$$h(a) := 1 - \prod_{i=1}^{|a|} p(a_i) \Rightarrow Lh(a) = 0$$

The infinitesimal generator of the transformed process is then given by:

$$\widetilde{L}f=\frac{1}{h}L(fh)$$
How many infected individuals can be detected by a single mass testing effort, as for example performed in Slovakia in fall 2020?

Approximation:

- Assumption: infection age distribution has reached stationarity
- Detection probability is given by Q(a)
- Proportion of detection among the (cumulative) infected individuals:

$$I_{\text{detected}}(t) = qI(t) = I(t) \int_0^\infty Q(a) r e^{-ra} da$$

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- R = 1.3: q = 0.54 (with rapid tests: q = 0.26)
- R = 2.7: q = 0.71 (with rapid tests: q = 0.26)

Varying the detection probability of B.1.1.7



- shaded region = 50% inter-quantile range
- dashed line = 5- and 95-percentile