



# Stochasticity during early epidemic dynamics

PROBABILITY OF ESTABLISHMENT, INITIAL GROWTH rate and the outbreak size at first detection

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- 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:



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- October 2020:
- ... how successful is such a one-shot mass testing effort?



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- October 2020:
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- December 2020:
- when did the variant  $B117$  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](#page-17-0)
- 3. [Time of first detection and size of the outbreak at first detection](#page-38-0)
- 4. [\(Minimal testing frequency and mass testing\)](#page-56-0)

#### Distribution of secondary infections

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



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	- $\kappa$  = dispersion (measure of variance)

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$$
p_{\text{ext}} = \underbrace{P(Y=0)}_{\text{no offspring}} + \underbrace{p_{\text{ext}}P(Y=1)}_{\text{one offspring}} + \underbrace{p_{\text{ext}}^2P(Y=2)}_{\text{two offspring}} + p_{\text{ext}}^3P(Y=3) + \dots
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$$
  
= 
$$
E[p_{\text{ext}}^Y] = \text{probability generating function}
$$























#### Infection kernel

Infected individuals ...

- ... are characterized by their infection age a
- ... transmit the disease with rate  $\tau(a) = R \times \mu(a)$ , where  $\mu$  is the probability density of a Gamma distribution  $\rightarrow$  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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I(t) = I(0) + \int_0^t I(t-a)\tau(a)da
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How to think about this equation?

- $I(t a)$  is the mean cluster size of a cluster that emerged at time a
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In a discrete world:

$$
I(1) = I(0) + \tau(1)I(0)
$$
  
\n
$$
I(2) = I(0) + \tau(1)I(1) + \tau(2)I(0)
$$
  
\n
$$
I(3) = I(0) + \underbrace{\tau(1)I(2) + \tau(2)I(1) + \tau(3)I(0)}_{}
$$

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

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

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p_{\text{ext}}(a) = p_{\text{ext}}(0) \exp\left( (1 - p_{\text{ext}}(0)) \int_0^a \tau(s) ds \right)
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Caveat: This only works nicely in the case of a Poisson offspring distribution. The contract of the contract of
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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  $\tau(a)$  can be corrected by conditioning the stochastic process on establishment

## <span id="page-38-0"></span>[Detection time and size](#page-38-0)









## How long does it take to detect the first case?

• Number of infected individuals until the first one will be detected  $=$  $K \sim$  Geom $(p_{\text{detect}})$ 

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Approximation procedure of the first detection time:

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

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

## Example: First hospitalization time

- Hospitalization probability:  $p_{\text{detect}} = 0.029$  (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. med $Rxiv$  (2021+))
- reproduction number of the variant  $= 1.5$  (Volz et al. *medRxiv* (2021+))
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 $\Rightarrow$  Variant B.1.1.7 emergence around the 4<sup>th</sup> of August 2020 <sup>17</sup>

# 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

$$
P(\text{size at detection} = k) = \int_0^\infty h(t) 1\!\!1_{\widetilde{I}(t) \in [k-1/2, k+1/2]} dt
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Example: Size at first hospitalization



## <span id="page-56-0"></span>**[Testing](#page-56-0)**

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

$$
\rho_{\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  $f$ 

## Minimal testing frequency and resulting cluster size  $(R = 1.1)$



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) 21

<span id="page-62-0"></span>÷.

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- 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
	- ⇒ 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

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

The 'corrected' asymptotic growth rate is

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

## 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:

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

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:

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I_{\text{detected}}(t) = qI(t) = I(t) \int_0^\infty Q(a)re^{-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