Epidemiology

Schedule:

Friday, 25 May

9:30-11:00 – Session 1 Basic models and in epidemiology

11:30-13:00 – Session 2

Tuberculosis, pertussis, malaria

15:00-16:30 - Session 3

Multi-strain dynamics: the case of influenza

Mathematical models – simple and general:

Useful to explore general mechanisms, and to establish basic principles. Further complexity can be incorporated gradually. Traditional and common in biology.

Computational models – complex and specific:

Attempt to describe every detail of the real system as accurately as possible. Weather prediction models are the best examples. Recent and increasingly common in biology.

Host classification



Susceptible



Infectious

Recovered (with immunity)

Host population



SIS model

Ronald Ross demonstrated that the parasite of malaria is transmitted by mosquitoes and in 1902, he received the Nobel Prize of Medicine. He developed mathematical models for malaria transmission, and was a pioneer in mathematical epidemiology.





Appropriate for infections that induce no effective immunity (e.g. malaria).



$$\frac{dS}{dt} = -\beta IS + \tau I$$

$$\frac{dI}{dt} = \beta IS - \tau I$$

eta – transmission coefficient au – recovery rate

As S + I = I, the model is one dimensional and represented by the equation $\frac{dI}{dt} = \beta (1 - I)I - \tau I$

This is a type of growth law known as *logistic growth*, and it appears commonly in population dynamics models in the form

$$\frac{dI}{dt} = (\beta - \tau) \left(1 - \frac{I}{1 - \tau/\beta} \right) I$$

The solution can be calculated to give

$$I(t) = \frac{I(0)(1-\tau/\beta)}{I(0) + (1-\tau/\beta - I(0))e^{-(\beta-\tau)t}}$$

SIS model

Given an *initial condition*, $I(0) = 10^{-6}$, the proportion of infectious individuals grows as



Steady states:

1. Disease free equilibrium

I = 0, S = 1

2. Endemic equilibrium

$$I = 1 - \frac{\tau}{\beta}, \ S = \frac{\tau}{\beta}$$

Parameters: $\beta = 3$, $\tau = 1$

The Basic Reproduction Number, R₀

The basic reproduction number is defined as

The average number of secondary cases produced by an average infectious individual in a totally susceptible population.

The basic reproduction number is calculated as

 R_o = (rate of transmission from an infectious individual) x (infectious period)

= β x (1 / τ) = β / τ

 R_0 is a nondimensional number, and depends on both the environment and the disease.

Disease	R ₀
Smallpox	4
Measles	17
Rubella (England and Wales)	6
Rubella (Gambia)	15

If time is measured in units of infectious period, $D = 1 / \tau$, then the S/S model becomes

$$\frac{dI}{dt} = R_0(1-I)I - I$$
$$= R_0 \left(1 - \frac{1}{R_0} - I\right)I$$

The endemic equilibrium is rewritten as

$$I = 1 - \frac{1}{R_0}, \ S = \frac{1}{R_0}$$

Epidemic threshold: Infection can invade a susceptible population iff

$$R_0 > 1$$



The SIS model is expanded as

$$\frac{dI}{dt} = \left(R_0 - 1\right)I - R_0 I^2$$

The stability of a steady state, I^* , is given by the sign of the linearisation

$$J(I^*) = R_0 - 1 - 2R_0 I^*$$

1. Disease free equilibrium, S = 1, I = 0:

$$J_1 = J(0) = R_0 - 1$$
 \longrightarrow Stable if $R0 < 1$

2. Endemic equilibrium, $S = 1/R_0$, $I = 1 - 1/R_0$: \longrightarrow Possible if R0 > 1 $J_2 = J(1 - 1/R_0) = (R_0 - 1)^2/R_0 \longrightarrow$ Stable



Appropriate for infections that induce a highly effective immunity (e.g. measles, mumps, rubella).



$$\frac{dS}{dt} = -\beta IS$$

$$\frac{dI}{dt} = \beta I S - \tau I$$

$$\frac{dR}{dt} = \tau I$$

- β transmission coefficient
- au recovery rate

Epidemic threshold

In 1927, Kermack e McKendrick fitted the model to various epidemic curves (in particular, the Bubonic plague). They established the theory of the **epidemic threshold**: the growth of an epidemic requires that, on average, an infected individual infects at least one susceptible. An epidemic falls when the density of susceptibles is below a threshold: $S < 1/R_{\rho}$.



$$\frac{dS}{dt} = -\beta IS$$
$$\frac{dI}{dt} = \beta IS - \tau I$$



Another example - Cholera

Cholera outbreak in London, 1854: Distribution of cases in a residential area.



The epidemic curve of cholera is typical of an infectious disease that induces protective immunity.



If time is measured in units of infectious period, $D = 1 / \tau$, then the SIR model becomes

$$\frac{dS}{dt} = -R_0 IS \quad \text{and} \quad \frac{dR}{dt} = I$$
$$\frac{dI}{dt} = R_0 IS - I$$

As individuals become immune, this system always approaches the disease free steady state, $I = \theta$. As the epidemic progresses, the level of susceptibles decreases, and the level of recovered individuals increases. The important question is the final balance between these two classes – does the disease die out before all the susceptibles are exhausted?

$$\frac{dS}{dR} = -R_0 S \implies S = \exp\left(-R_0 R\right)$$

Using the fact that S = I - I - R, and at equilibrium $I = \theta$, we get

$$R^* = 1 - \exp\left(-R_0 R^*\right)$$



Long-term SIR dynamics

In the long term, the susceptibility pool is replenished by births generating the conditions for new epidemics to occur.





SIR steady states

The new steady states are obtained from the model

$$\frac{dS}{dt} = e - R_0 IS - eS$$
$$\frac{dI}{dt} = R_0 IS - I$$

Steady states:

1. Disease free equilibrium: I = 0, S = 1

2. Endemic equilibrium:
$$I = e \left(1 - \frac{1}{R_0} \right), S = \frac{1}{R_0}$$

The new parameter, **e**, represents the birth and death rate in units of infectious period. This is equivalent to D/L, where D is the average duration of infection and L is the life expectancy at birth. Assuming that D = 1 month, and L = 70 years, we get e = 0.0012.

Stability of the SIR steady states

The linearisation of the SIR model is the Jacobian matrix

$$J(S^*, I^*) = \begin{pmatrix} -R_0 I^* - e & -R_0 S^* \\ R_0 I^* & R_0 S^* - 1 \end{pmatrix}$$

The stability of a steady state, (S^*, I^*) , is given by the eigenvalues of the corresponding Jacobian matrix.

1. Disease free equilibrium, S = 1, I = 0, eigenvalues:

$$-e$$
 and $R_0 - 1 \longrightarrow$ Stable if $R0 < 1$

2. Endemic equilibrium, $S = 1 / R_0$, $I = 1 - 1 / R_0$, eigenvalues:

$$-\frac{eR_{0}}{2} \pm \frac{1}{2} \sqrt{e^{2}R_{0}^{2} - 4e(R_{0} - 1)} \quad \longrightarrow \text{ Stable if } R0 > 1$$

Vector field and simulation of the SIR model



The inter-epidemic period near equilibrium is $T = 2\pi / \omega$, where ω is the imaginary part of the eigenvalues of J_2 , and this is

$$\omega = \frac{1}{2}\sqrt{4e(R_0 - 1) - e^2 R_0^2} \approx \sqrt{e(R_0 - 1)} \quad \Rightarrow \quad T = 2\pi \sqrt{\frac{L}{D(R_0 - 1)}}$$

Intermediate models

Temporary immunity



SIS and SIR steady states



Partial immunity



Temporary-partial immunity σ Ro I



Temporary immunity and Partial immunity

Temporary immunity: Decay of immunity over time appears to be an important factor in many diseases – for example, pertussis. In the extreme case, when immune efficacy drops from full protection to nothing at a given rate (parameterized by α), the model is

$$\frac{dS}{dt} = e - R_0 IS - eS + \alpha (1 - e)(1 - S)$$
$$\frac{dI}{dt} = R_0 IS - I$$

Partial immunity: Even more common is that immunity is not fully protective, but rather reduces the risk of further infections by some factor (σ) – for example, tuberculosis. This is represented by the model

$$\frac{dS}{dt} = e - R_0 IS - eS$$

$$\frac{dI}{dt} = R_0 I \left(S + \sigma (1 - S - I) \right) - I$$



When immunity is not fully protective, it is likely to accommodate a specific combination of both temporary (α) and partial (σ) factors.



The combined model is represented as

$$\frac{dS}{dt} = e - R_0 IS - eS - \alpha (1 - e)(1 - S)$$
$$\frac{dI}{dt} = R_0 I \left(S + \sigma (1 - S - I) \right) - I$$

Having both α and σ allows better fitting to data sets.





Smallpox: Immunity is a very old popular concept – people who survive certain diseases, acquire protection, and will not get the disease again.

It was realised how the same protection could be induced – variolation protected against smallpox. In 1760, Daniel Bernoulli initiated the development of mathematical techniques to assess the efficacy of such interventions.

In 1796, Edward Jenner noticed that cowpox caused a less severe disease on people, and also resulted in protection against smallpox. In few years, the new technique of vaccination became very popular.

Smallpox was declared eradicated from the world in 1979.

Measles:



Vaccination

Many diseases preventable by vaccination:

- Smallpox
- Measles
- Mumps
- Rubella
- Diphtheria
- Whopping cough
- Meningitis (*Hib*)
- Meningitis (Neisseria meningitidis)
- Tetanus
- Poliomyelitis
- Hepatitis B
- Yellow fever
- Tuberculosis (BCG)
- Influenza

And many more are in development.

Vaccination – SIR model

The collective effect of a vaccination programme is to reduce the pool of susceptible individuals.



Vaccination – SIR model

The collective effect of a vaccination programme is to reduce the pool of susceptible individuals.



v: vaccination coverage



Vaccination – Temporary immunity model

Waning of immunity poses a major obstacle on disease eradication.





 σ : susceptibility reduction factor

Vaccination – Partial immunity model

Partial immunity creates a **reinfection threshold**, $R_0 = 1 / \sigma$, above which the prevalence of infection is insensitive to vaccination.



 σ : susceptibility reduction factor





Vaccine more protective than natural immunity

No existing vaccine confers a level protection that is superior than that induced by natural infection. However, this is a prime goal in vaccine development research. In order to predict the epidemiological impact of such vaccine we need an extention to the partial immunity model.



The vaccine is more potent than natural infection iff $\sigma_v < \sigma$.
Vaccine more protective than natural immunity







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Tuberculosis

Estimated TB incidence rate, 2003





The designations employed and the presentation of material on this map do not imply the expression of any opinion whatsoever on the part of the World Health Organization concerning the legal status of any country, territory, city or area or of its authorities, or concerning the delimitation of its frontiers or boundaries. White lines on maps represent approximate border lines for which there may not yet be full agreement.

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The BCG paradox – variable efficacy

BCG was introduced in the global immunisation programme in 1973, and it is today one of the mostly widely used vaccines.

Estimates of its efficacy vary from 0% to 80%, generating great controversy.



A mathematical model

Paula Rodrigues, IGC





Λ : rate of infection (Λ = β (I + I_V))

 α : proportion progressing to active TB in less than 2 years

 $\boldsymbol{\omega}$: rate of reactivation of latent TB

A mathematical model

$$\frac{dS}{dt} = (1 - v)\mu - \varepsilon \Lambda S - \mu S$$

$$\frac{dI}{dt} = \phi \Lambda (\varepsilon S + \sigma (C + L)) + \omega L - (\tau + \mu)I$$
Non vaccinated
$$\frac{dL}{dt} = (1 - \phi)\Lambda (\varepsilon S + \sigma C) - \phi \sigma \Lambda L - (\omega + \mu)L$$

$$\frac{dC}{dt} = \tau I - (\sigma \Lambda + \mu)C.$$
Vaccinated
$$\begin{cases}
\frac{dV}{dt} = v\mu - \sigma_V \Lambda V - \mu V \\
\frac{dI_V}{dt} = \phi \sigma_V \Lambda (V + L_V) + \omega L_V - (\tau + \mu)I_V \\
\frac{dL_V}{dt} = (1 - \phi)\sigma_V \Lambda V - \phi \sigma_V \Lambda L_V - (\omega + \mu)L_V.
\end{cases}$$

Simulation of a vaccination programme in 3 regions: A, B, C.



The vaccine is highly effective where incidence is low, but it has no effect where incidence is high.

Perspectives for control

A major focus of TB research is the development of more potent vaccines. Mathematical models play an important role in the definition of a "good vaccine" and a "good intervention", from the view point of global control.



Alternative control measures are detection and treatment of both active and latent TB cases, but variable efficacy is also expected. The globalisation of planning is essential.

• 1/3 of the world population (~10 9 individuals) is infected, the majority in latent form;

• It is estimated that 10% (~10⁸ individuals) will develop pulmonary tuberculosis;

• This immense reservoir can only be controlled by post-exposure interventions: chemoprophylaxis or prophylactic vaccines.



Widespread treatment of latents does not benefit all populations



Altered susceptibility after treatment







- 1. Partial immunity induces a threshold in transmission above which reinfection is high enough to overcome natural immunity;
- 2. A vaccine will be ineffective above the reinfection threshold unless it does better than naturally acquired immunity;
- 3. Post-exposure interventions can have a wide range of outcomes, making it very important to characterise their mode of action;
- 4. Post-exposure interventions that reduce both the risk of reactivation and the risk of reinfection can have minor of major effects depending on the design of the control programme.

Pertussis



Increasing age at infection



Ricardo Águas, IGC



Ricardo Águas, IGC



Pertussis – Endemic stability



Increasing disease with decreasing transmission



$$\begin{aligned} \frac{dS_0}{dt} &= (1 - v_0)\mu + \alpha R - S_0(\lambda + \mu) \\ \frac{dR}{dt} &= v_0\mu + \tau_1 I_1 + \tau_2 I_2 - R(\sigma\lambda + \alpha + \mu) \\ \frac{dI_1}{dt} &= \lambda S_0 - I_1(\tau_1 + \mu) \\ \frac{dI_2}{dt} &= \sigma\lambda R - I_2(\tau_2 + \mu) \end{aligned}$$

$$\begin{split} \frac{\partial S_0}{\partial t} + \frac{\partial S_0}{\partial a} &= \alpha R - S_0 (\lambda + v_0 \mu + \mu) \\ \frac{\partial R}{\partial t} + \frac{\partial R}{\partial a} &= v_0 \mu + \tau_1 I_1 + \tau_2 I_2 - R(\sigma \lambda + \alpha + \mu) \\ \frac{\partial I_1}{\partial t} + \frac{\partial I_1}{\partial a} &= \lambda S_0 - I_1 (\tau_1 + \mu) \\ \frac{\partial I_2}{\partial t} + \frac{\partial I_2}{\partial a} &= \sigma \lambda R - I_2 (\tau_2 + \mu) \end{split}$$

Boundary conditions:

$$S_0(t,0) = \mu$$
 $R(t,0) = I_1(t,0) = I_2(t,0) = 0$

Malaria

Malaria: Data from Sub-Saharan Africa



Malaria – endemic stability







Malaria – intervention design





Multi-strain dynamics: the case of influenza



SIS model

Appropriate for infections that induce no effective immunity (e.g. malaria).

Appropriate for infections that induce a highly effective immunity (e.g. measles, mumps, rubella).

SIR model



Temporary immunity



SIS and SIR steady states



Partial immunity



Polarised immunity


Partial immunity:

$$\begin{split} \dot{S} &= e - R_0 IS - eS \\ \dot{I} &= R_0 I \big(S + \sigma (1 - S - I) \big) - I \end{split}$$

Polarised immunity:

$$\dot{S} = e - R_0 IS - eS + \sigma (1 - e)I$$
$$\dot{I} = R_0 IS - I$$

Steady states



Partial immunity

Polarised immunity

Pathogen diversity and disease epidemiology



1) Evolutionary and Epidemic time scales coincide.



2) Global surveillance provides both epidemic and evolutionary data.

3) Important recurrent disease – major cause of morbidity and mortality.

2 strains with partial cross-immunity



2 strains with partial cross-immunity

$$\begin{split} \dot{S}_{\emptyset} &= e - \left(\Lambda^{1} + \Lambda^{2}\right) S_{\emptyset} - eS_{\emptyset} \\ \dot{S}_{1} &= (1 - e)I^{1}_{\emptyset} - \sigma\Lambda^{2}S_{1} - eS_{1} \\ \dot{S}_{2} &= (1 - e)I^{2}_{\emptyset} - \sigma\Lambda^{1}S_{2} - eS_{2} \\ \dot{S}_{12} &= (1 - e)(I^{1}_{2} + I^{2}_{1}) - eS_{12} \end{split}$$

$$\begin{aligned} 2^{n} \text{ susceptible classes} \\ \text{(in case of n strains)} \end{aligned}$$

$$\begin{aligned} \dot{I}^{1}_{\emptyset} &= \Lambda^{1}S_{\emptyset} - I^{1}_{\emptyset} \\ \dot{I}^{1}_{2} &= \Lambda^{1}\sigma S_{2} - I^{1}_{2} \\ \dot{I}^{2}_{\emptyset} &= \Lambda^{2}S_{\emptyset} - I^{2}_{\emptyset} \\ \dot{I}^{2}_{1} &= \Lambda^{2}\sigma S_{1} - I^{2}_{1} \end{aligned}$$

$$\begin{aligned} n2^{n-1} \text{ infected classes} \\ \text{(in case of n strains)} \end{aligned}$$

2 strains with partial cross-immunity and coinfection



2 strains with partial cross-immunity and coinfection

$$\dot{S}_{\emptyset} = e - \left(\Lambda^{1} + \Lambda^{2}\right)S_{\emptyset} - eS_{\emptyset}$$
$$\dot{S}_{1} = \Lambda^{1}S_{\emptyset} - \sigma\Lambda^{2}S_{1} - eS_{1}$$
$$\dot{S}_{2} = \Lambda^{2}S_{\emptyset} - \sigma\Lambda^{1}S_{2} - eS_{2}$$
$$\dot{S}_{12} = \sigma\left(\Lambda^{1}S_{2} + \Lambda^{2}S_{1}\right) - eS_{12}$$

$$\begin{aligned}
\dot{I}^{1} &= \Lambda^{1} S_{\emptyset} - I^{1} \\
\dot{I}^{1} &= \Lambda^{1} \sigma S_{2} - I^{1} \\
\dot{I}^{2} &= \Lambda^{2} \sigma S_{0} - I^{2} \\
\dot{I}^{2} &= \Lambda^{2} \sigma S_{1} - I^{2} \\
\end{aligned}$$

$$\dot{\Lambda}^{1} = R_{0}\Lambda^{1}(S_{\emptyset} + \sigma S_{2}) - \Lambda^{1}$$
$$\dot{\Lambda}^{2} = R_{0}\Lambda^{2}(S_{\emptyset} + \sigma S_{1}) - \Lambda^{2}$$

$$\begin{split} \dot{S}_{\emptyset} &= e - \left(\Lambda^{1} + \Lambda^{2}\right) S_{\emptyset} - eS_{\emptyset} \\ \dot{S}_{1} &= \Lambda^{1} S_{\emptyset} - \sigma \Lambda^{2} S_{1} - eS_{1} \\ \dot{S}_{2} &= \Lambda^{2} S_{\emptyset} - \sigma \Lambda^{1} S_{2} - eS_{2} \end{split}$$
 2ⁿ susceptible classes

$$\dot{\Lambda}^{1} = R_{0}\Lambda^{1}(S_{\emptyset} + \sigma S_{2}) - \Lambda^{1}$$

$$\dot{\Lambda}^{2} = R_{0}\Lambda^{2}(S_{\emptyset} + \sigma S_{1}) - \Lambda^{2}$$
 h infected classes

Variants indexed by the set $N = \{1, 2, ..., n\}$ and ordered by similarity. Variants compete for hosts and interact through cross-reactive immunity. The dynamics of *n* strains are described by a system of $2^n + n$ equations.

$$\dot{S}_{\varnothing} = e - \sum_{i \in N} \sigma_{\varnothing}^{i} \Lambda^{i} S_{\varnothing} - e S_{\varnothing}$$
$$\dot{S}_{J} = \sum_{i \in J} \sigma_{J \setminus i}^{i} \Lambda^{i} S_{J \setminus i} - \sum_{i \notin J} \sigma_{J}^{i} \Lambda^{i} S_{J} - e S_{J}$$
$$\dot{\Lambda}^{i} = R_{0} \sum_{J \subseteq N} \sigma_{J}^{i} \Lambda^{i} S_{J} - \Lambda^{i}$$









2 strains with polarised cross-immunity and coinfection

... and reduced transmission

Julia Gog, Cambridge



2 strains with polarised cross-immunity and coinfection

$$\theta_1 = S_{\emptyset} + S_2, \quad \theta_2 = S_{\emptyset} + S_1$$

$$\begin{aligned} \dot{\theta}_1 &= e - \Lambda^1 \theta_1 - (1 - \sigma) \Lambda^2 \theta_1 - e \theta_1 \\ \dot{\theta}_2 &= e - \Lambda^2 \theta_2 - (1 - \sigma) \Lambda^1 \theta_2 - e \theta_2 \end{aligned} \right\} \text{ n susceptible classes}$$

$$\dot{\Lambda}^{1} = R_{0}\Lambda^{1}\theta_{1} - \Lambda^{1}$$

$$\dot{\Lambda}^{2} = R_{0}\Lambda^{2}\theta_{2} - \Lambda^{2}$$

n infected classes

More tractable, but different...





Mutation to adjacent strains

Polarised cross-immunity and mutation







Cluster as the modelling unit

But despite all differences between models, the cluster appears as a natural modelling unit...



Clusters of influenza A virus

Plotkin, Dushoff, Levin, Princeton



Clusters of influenza A virus

Derek Smith, Cambridge





Antigenic map of influenza

Model structure

Dinis Gökaydin, IGC







EPIDEMIOLOGY



FluSpread

A tool for public health policy making

José Lourenço, IGC





