Estimating and Simulating a SIRD Model of COVID-19 for Many Countries, States, and Cities

Jesús Fernández-Villaverde and Chad Jones

Extended results for New Hampshire
Based on data through October 9, 2020
Outline of Slides

• Basic data from Johns Hopkins CSSE (raw and smoothed)
• Brief summary of the model
• Baseline results ($\delta = 1.0\%, \gamma = 0.2, \theta = 0.1$)
• Simulation of re-opening – possibilities for raising $R_0$
• Results with alternative parameter values:
  • Lower mortality rate, $\delta = 0.8\%$
  • Higher mortality rate, $\delta = 1.2\%$
  • Infections last longer, $\gamma = 0.15$
  • Cases resolve more quickly, $\theta = 0.2$
  • Cases resolve more slowly, $\theta = 0.07$
• Data underlying estimates of $R_0(t)$
Underlying data from Johns Hopkins CSSE

- Raw data
- Smoothed = 7 day centered moving average
- No “excess deaths” correction (change as of Aug 6 run)
New Hampshire: Daily Deaths per Million People
Brief Summary of Model

- See the paper for a full exposition
- A 5-state SIRDC model with a time-varying $R_0$

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Baseline</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\delta$</td>
<td>1.0%</td>
<td>Mortality rate from infections (IFR)</td>
</tr>
<tr>
<td>$\gamma$</td>
<td>0.2</td>
<td>Rate at which people stop being infectious</td>
</tr>
<tr>
<td>$\theta$</td>
<td>0.1</td>
<td>Rate at which cases (post-infection) resolve</td>
</tr>
<tr>
<td>$\alpha$</td>
<td>0.05</td>
<td>Rate at which $R_0(t)$ decays with daily deaths</td>
</tr>
<tr>
<td>$R_0$</td>
<td>...</td>
<td>Initial base reproduction rate</td>
</tr>
<tr>
<td>$R_0(t)$</td>
<td>...</td>
<td>Base reproduction rate at date $t$ ($\beta_t/\gamma$)</td>
</tr>
</tbody>
</table>
Estimates of Time-Varying $R_0$

- Inferred from daily deaths, and
- the change in daily deaths, and
- the change in (the change in daily deaths)
(see end of slide deck for this data)
New Hampshire: Estimates of $R_0(t)$

New Hampshire
$\delta = 0.010 \quad \theta=0.10 \quad \gamma=0.20$
New Hampshire: Percent Currently Infectious

New Hampshire
Peak I/N = 0.34%  Final I/N = 0.04%  δ = 0.010  θ = 0.10  γ = 0.20
New Hampshire: Growth Rate of Daily Deaths over Past Week (percent)

New Hampshire
\[ \delta = 0.010 \quad \theta = 0.10 \quad \gamma = 0.20 \]
Notes on Interpreting Results
Guide to Graphs

- **Warning**: Results are often very uncertain; this can be seen by comparing across multiple graphs. See the original paper.

- 7 days of forecasts: Rainbow color order!
  - ROY-G-BIV (old to new, low to high)
    - Black = current
    - **Red** = oldest, **Orange** = second oldest, **Yellow** = third oldest...
    - **Violet** (purple) = one day earlier

- For robustness graphs, same idea
  - Black = baseline (e.g. $\delta = 1.0\%$)
  - **Red** = lowest parameter value (e.g. $\delta = 0.8\%$)
  - **Green** = highest parameter value (e.g. $\delta = 1.2\%$)
How does $R_0$ change over time?

- Inferred from death data when we have it
- For future, two approaches:
  1. Alternatively, we fit this equation:

$$\log R_0(t) = a_0 - \alpha(Daily\ Deaths)$$

$$\Rightarrow \alpha \approx .05$$

$R_0$ declines by 5 percent for each new daily death, or rises by 5 percent when daily deaths decline.

- Robustness: Assume $R_0(t) =$ final empirical value. Constant in future, so no $\alpha$ adjustment $\rightarrow \alpha = 0$
Repeated “Forecasts” from the past 7 days of data

– After peak, forecasts settle down.
– Before that, very noisy!
– If the region has not peaked, do not trust
– With $\alpha = .05$ (see robustness section for $\alpha = 0$)
New Hampshire (7 days): Daily Deaths per Million People ($\alpha = .05$)

New Hampshire

$R_0 = 1.8/1.5/1.1$  $\delta = 0.010$  $\alpha = 0.05$  $\theta = 0.1$  $\%$Infect = 3/5/12

DATA THROUGH 09-OCT-2020
New Hampshire (7 days): Cumulative Deaths per Million (Future, $\alpha = 0.05$)

$R_0 = 1.8/1.5/1.1 \quad \delta = 0.010 \quad \alpha = 0.05 \quad \theta = 0.1 \quad \%\text{Infect}= 3/5/12$

DATA THROUGH 09-OCT-2020
New Hampshire (7 days): Cumulative Deaths per Million, Log Scale

New Hampshire
\[ R_0 = 1.8/1.5/1.1 \delta = 0.010 \alpha = 0.05 \theta = 0.1 \% \text{Infect} = 3/5/12 \]

Cumulative deaths per million people

- New Hampshire
- New York City
- Italy

Mar 2020 to Mar 2021
Robustness to Mortality Rate, $\delta$
New Hampshire: Cumulative Deaths per Million ($\delta = 0.01/0.008/0.012$)

New Hampshire

$R_0=1.8/1.5/1.1$  $\delta = 0.010$  $\alpha = 0.05$  $\theta = 0.1$  $\%$Infect$=3/5/12$

DATA THROUGH 09-OCT-2020
New Hampshire: Daily Deaths per Million People ($\delta = .01/.008/.012$)

New Hampshire

$R_0=1.8/1.5/1.1 \quad \delta = 0.010 \quad \alpha=0.05 \quad \theta=0.1 \quad \%\text{Infect}=3/5/12$

DATA THROUGH 09-OCT-2020
New Hampshire: Cumulative Deaths per Million ($\delta = .01/\ .008/\ .012$)

New Hampshire

$R_0 = 1.8/1.5/1.1$  $\delta = 0.010$  $\alpha=0.05$  $\theta=0.1$  %Infect= 3/ 5/12

DATA THROUGH 09-OCT-2020
Reopening and Herd Immunity

– Black: assumes $R_0(today)$ remains in place forever
– Red: assumes $R_0(suppress) = 1/s(today)$
– Green: we move 25% of the way from $R_0(today)$ back to initial $R_0 = \text{“normal”}$
– Purple: we move 50% of the way from $R_0(today)$ back to initial $R_0 = \text{“normal”}$

NOTE: Lines often cover each other up
New Hampshire: Re-Opening ($\alpha = 0.05$)

New Hampshire

$R_0(t)=1.5$, $R_0(\text{suppress})=1.1$, $R_0(25/50)=1.6/1.7$, $\delta = 0.010$, $\alpha=0.05$

(Light bars = New York City, for comparison)
New Hampshire: Re-Opening ($\alpha = 0$)

New Hampshire

$R_0(t)=1.5$, $R_0(\text{suppress})=1.1$, $R_0(25/50)=1.6/1.8$, $\delta = 0.010$, $\alpha=0.00$

(Light bars = New York City, for comparison)
Results for alternative parameter values
New Hampshire (7 days): Daily Deaths per Million People ($\alpha = 0$)

New Hampshire

$R_0 = 1.8/1.5/1.5$  $\delta = 0.010$  $\alpha = 0.00$  $\theta = 0.1$  %Infect = 3/7/58

DATA THROUGH 09-OCT-2020
New Hampshire (7 days): Cumulative Deaths per Million (Future, $\alpha = 0$)

New Hampshire

$R_0=1.8/1.5/1.5 \quad \delta = 0.010 \quad \alpha=0.00 \quad \theta=0.1 \quad \%\text{Infect}=3/7/58$

DATA THROUGH 09-OCT-2020
New Hampshire (7 days): Cumulative Deaths per Million, Log Scale

New Hampshire

$R_0 = 1.8/1.5/1.5 \quad \delta = 0.010 \quad \alpha = 0.00 \quad \theta = 0.1 \quad \%\text{Infect} = 3/7/58$

Cumulative deaths per million people
New Hampshire: Daily Deaths per Million People ($\delta = 0.8\%$)

New Hampshire

$R_0 = 1.8/1.5/1.2$  $\delta = 0.008$  $\theta = 0.1$  $\gamma = 0.2$  $\%$ Infection = 4/7/15
New Hampshire: Cumulative Deaths per Million ($\delta = 0.8\%$)

New Hampshire
$R_0=1.8/1.5/1.2$  $\delta = 0.008$  $\theta=0.1$  $\gamma=0.2$  %Infect= 4/7/15
New Hampshire: Daily Deaths per Million People ($\delta = 1.2\%$)

New Hampshire

$R_0=1.8/1.5/1.1$  $\delta = 0.012$  $\theta=0.1$  $\gamma=0.2$  $\%Infect=3/4/11$
New Hampshire: Cumulative Deaths per Million ($\delta = 1.2\%$)

New Hampshire

$R_0=1.8/1.5/1.1$  $\delta = 0.012$  $\theta=0.1$  $\gamma=0.2$  $\%\text{Infect}=3/4/11$
New Hampshire: Daily Deaths per Million People ($\gamma = 0.2/0.15$)

New Hampshire

$R_0 = 1.8/1.5/1.1$  $\delta = 0.010$  $\alpha = 0.05$  $\theta = 0.1$  $\%\text{Infect} = 3/5/12$

DATA THROUGH 09-OCT-2020
New Hampshire: Cumulative Deaths per Million $\gamma = .2/.15$)

New Hampshire
$R_0=1.8/1.5/1.1$  $\delta = 0.010$  $\alpha=0.05$  $\theta=0.1$  %Infect= 3/5/12

DATA THROUGH 09-OCT-2020
New Hampshire: Daily Deaths per Million People ($\theta = .1 / .07 / .2$)

New Hampshire

$R_0=1.8/1.5/1.1$  $\delta = 0.010$  $\alpha = 0.05$  $\theta = 0.1$  $\% \text{Infect}=3/5/12$

DATA THROUGH 09-OCT-2020
New Hampshire: Cumulative Deaths per Million People ($\theta = .1 / .07 / .2$)

New Hampshire

$R_0 = 1.8 / 1.5 / 1.1 \quad \delta = 0.010 \quad \alpha = 0.05 \quad \theta = 0.1 \quad \%\text{Infect}= 3 / 5 / 12$

DATA THROUGH 09-OCT-2020
Data Underlying Estimates of Time-Varying $R_0$

– Inferred from daily deaths, and
– the change in daily deaths, and
– the change in (the change in daily deaths)
New Hampshire: Change in Smoothed Daily Deaths

New Hampshire: Delta $d$

$\delta = 0.010 \quad \theta = 0.10 \quad \gamma = 0.20$
New Hampshire: Change in (Change in Smoothed Daily Deaths)

New Hampshire: Delta (Delta d)
\[ \delta = 0.010 \quad \theta = 0.10 \quad \gamma = 0.20 \]