



COVID-19

Fast Mining and Forecasting of Co-evolving Epidemiological Data Streams

Tasuku Kimura, Yasuko Matsubara, Koki Kawabata, Yasushi Sakurai

SANKEN, Osaka University





Data Mining Group @ Osaka University

Outline

Motivation

Modeling power of EpiCast Problem definition Proposed model Algorithms Experiments Conclusions





All data is as of July 14, 2022.

T. Kimura et. al. @ Sakurai Lab.

World 480,780 Europe 123,421 **Americas Eastern Mediterranean** 31,843 **Western Pacific** 293,709 Africa 402 South-East Asia 16,935

All data is as of July 14, 2022.

T. Kimura et. al. @ Sakurai Lab.

Given: Epidemiological data stream \mathcal{X} e.g., COVID-19 active cases/deaths/recovered













Given: Epidemiological data stream \mathcal{X} e.g., COVID-19 active cases/deaths/recovered



KDD 2022

Given: Epidemiological data stream \mathcal{X} e.g., COVID-19 active cases/deaths/recovered



T. Kimura et. al. @ Sakurai Lab.

KDD 2022

Given: Epidemiological data stream \mathcal{X} e.g., COVID-19 active cases/deaths/recovered





T. Kimura et. al. @ Sakurai Lab.

Given: Epidemiological data stream \mathcal{X} e.g., COVID-19 active cases/deaths/recovered



How can we forecast future outbreaks and pandemics? ? How can we monitor the changing situations of epidemics?

Given: Epidemiological data stream

e.g., COVID-19 active cases/deaths/recovered

Challenges:

- Find global and local-level representative patterns/regimes
- **Report** l_s steps-ahead outbreaks, continuously, in a streaming fashion

Given: Epidemiological data stream

e.g., COVID-19 active cases/deaths/recovered

Challenges:

- Find global and local-level representative patterns/regimes
- **Report** l_s steps-ahead outbreaks, continuously, in a streaming fashion

Requirements: handle non-stationary/spatially co-evolving time-series

- **Monitor** the changing situations of epidemics
- Estimate/update current dynamical patterns

Given: Epidemiological data stream

e.g., COVID-19 active cases/deaths/recovered

Challenges:

- Find global and local-level representative patterns/regimes
- **Report** l_s steps-ahead outbreaks, continuously, in a streaming fashion

Requirements: handle non-stationary/spatially co-evolving time-series

- Monitor the changing situations of epidemics
- Estimate/update current dynamical patterns

EpiCast: forecasting method for epidemiological data stream

Outline

Motivation

Modeling power of EpiCast

Problem definition

Proposed model

Algorithms

Experiments

Conclusions



2020-02-14 00:00:00

Dataset

- 3-dimensional streams



2020-02-14 00:00:00

Dataset

- 3-dimensional streams







2020-02-14 00:00:00

Dataset

- 3-dimensional streams





Current window

 Original Active . regime θ_1 regime θ regime θ_{i} Death regime θ_4 Recovered BRA CZE FRA DEU HKG DNK MYS MEX IRL KOR NLD NGA PAK PER PRT ROU RUS SAU SGP ESP SWE **WN** τна TUR USA

7-days-ahead forecasted values

ZAF

VNM







Dataset

- 3-dimensional streams
- 50 countries
- 600 days on a daily basis



Outline

Motivation

Modeling power of EpiCast

Problem definition

Proposed model

Algorithms

Experiments

Conclusions

Problem definition

Given: Epidemiological data stream $\mathcal{X} \in \mathbb{N}^{d \times r \times t_c}$ **Report**: l_s - steps-ahead values $\mathcal{V}_{t_c+l_s} \in \mathbb{N}^{d \times r}$



Problem definition

Given: Epidemiological data stream $\mathcal{X} \in \mathbb{N}^{d \times r \times t_c}$ **Report**: l_s - steps-ahead values $\mathcal{V}_{t_c+l_s} \in \mathbb{N}^{d \times r}$



Outline

Motivation

Modeling power of EpiCast Problem definition

Proposed model

Algorithms

Experiments

Conclusions

Q1. How can we model complex, non-linear dynamics in epidemic streams?

Q2. How can we efficiently and effectively estimate such non-linear models in multiple locations?

Q1. How can we model complex, non-linear dynamics in epidemic streams?



KDD 2022

28

Q1. How can we model complex, non-linear dynamics in epidemic streams?







31



32







35

Q1. How can we model complex, non-linear dynamics in epidemic streams?



Q2. How can we efficiently and effectively estimate such non-linear models in multiple locations?


Proposed model

Q1. How can we model complex, non-linear dynamics in epidemic streams?



Q2. How can we efficiently and effectively estimate such non-linear models in multiple locations?

P2. Share global parameters and adjust local parameters



P2. Share global parameters and adjust local parameters



P2. Share global parameters and adjust local parameters



Outline

Motivation

Modeling power of EpiCast

Problem definition

Proposed model



Experiments

Conclusions

1. Given:

Current window: $\mathcal{X}[t_m : t_c]$ EpiModel DB: { Θ^E , Θ^L }

- **2-1. Find: (EpiFinder)** Model parameter set: $\{\theta^E, \theta^L\}$
- **2-2. Estimate: (EpiEstimator)** New model parameter set: $\{\theta^{E'}, \theta^{L'}\}$
- 3. Report:
 - l_s steps-ahead values: $\mathcal{V}[t_m + l_s]$



1. Given:

Current window: $\mathcal{X}[t_m : t_c]$ EpiModel DB: { Θ^E , Θ^L }

- **2-1. Find: (EpiFinder)** Model parameter set: $\{\theta^E, \theta^L\}$
- **2-2. Estimate: (EpiEstimator)** New model parameter set: $\{\theta^{E'}, \theta^{L'}\}$
- 3. Report:
 - l_s steps-ahead values: $\mathcal{V}[t_m + l_s]$



1. Given:

Current window: $\mathcal{X}[t_m : t_c]$ EpiModel DB: { Θ^E , Θ^L }

- **2-1. Find: (EpiFinder)** Model parameter set: $\{\theta^E, \theta^L\}$
- **2-2. Estimate: (EpiEstimator)** New model parameter set: $\{\theta^{E'}, \theta^{L'}\}$

3. Report:

 l_s - steps-ahead values: $\mathcal{V}[t_m + l_s]$



EpiFinder

Searches for the best parameters $\boldsymbol{\theta} = \{ \boldsymbol{\theta}^{E}, \boldsymbol{\theta}^{L} \}$ in the current parameter set $\boldsymbol{\Theta} = \{ \boldsymbol{\Theta}^{E}, \boldsymbol{\Theta}^{L} \}$



EpiEstimator

Estimates a new model parameters $\boldsymbol{\theta} = \{\theta^E, \theta^L\}$ from $\boldsymbol{X_C} = X[t_m : t_c]$



EpiCast

Generates l_s - steps-ahead values $V_{t_c+l_s} = V[t_c + l_s]$ from an optimal model parameter set $\theta = \{\theta^E, \theta^L\}$



46

Outline

Motivation

Modeling power of EpiCast

Problem definition

Proposed model

Algorithms



Conclusions

Experiments

Q1. Effectiveness

How well does it capture co-evolving epidemic patterns?

Q2. Accuracy

How accurately does it forecast future outbreaks?

Q3. Scalability

How does it scale in terms of computational time?

Competitors:

KDD 2022

SIRD ARIMA GRU TCN (CVPR'17) EpiDeep (KDD'19)



(a) Snapshots of EpiCast for the initial spread of COVID-19 in Asia



KDD 2022

KDD 2022



KDD 2022



EpiCast-Map (a) Snapsho Forecasting results of 7-days-ahead values





(a) Snapshots of EpiCast for the initial spread of COVID-19 in Asia



KDD 2022





(b) Snapshots of EpiCast for the spreading process of COVID-19 from Asia to Europe

KDD 2022



The infection spread from Asia to Europe





linear-linear scale

linear-log scale



linear-linear scale

linear-log scale





linear-linear scale

linear-log scale





Regimes A and B have high infection rates β

Q1. Effectiveness





Regimes A and B have high infection rates β

Regime B has high mortality rates γ



kdd 2022

linear-log scale T. Kimura et. al. @ Sakurai Lab.

linear-linear scale



Regimes A and B have high infection rates β

Regime B has high mortality rates γ



KDD 2022



Regimes A and B have high infection rates β

Regime B has high mortality rates γ



KDD 2022

linear-log scale T. Kimura et. al. @ Sakurai Lab.



KDD 2022

T. Kimura et. al. @ Sakurai Lab.

Regimes A and B have

Forecasting accuracy (Lower is better)

7-days-ahead forecasting



Forecasting accuracy (Lower is better)

7-days-ahead forecasting



Forecasting accuracy (Lower is better) 7-days-ahead forecasting TCN ARIMA GRU SIRD EpiDeep EpiCast 0.30 <u>์</u> 0.25 How long ahead can our method forecast future epidemic patterns? 0.15 B 0.10 0.05 0.10 0.00 Infected Death Recovered



Forecasting accuracy (Lower is better)



Details in appendix of paper

Table 2: Comparison of marginal/average forecasting error: RMSE between original and *ls*-steps-ahead values of EPICAST and its competitors at each current window length *lc* (lower is better).

l_c	ls	EpiCast	SIRD	ARIMA	GRU	TCN	EpiDeep
14	7	<u>.0330 ± .0327</u>	.1325 ± .1166	$.0630 \pm .0398$	$.2498 \pm .0925$	$.0942 \pm .0171$	$.1333 \pm .0826$
	14	.0583 ± .0587	.1977 ± .1716	$.0912 \pm .0551$	$.2760 \pm .1080$	$.0856 \pm .0442$	$.1586 \pm .1141$
	21	$.0841 \pm .0833$	$.2541 \pm .2100$	$.1172 \pm .0682$	$.2947 \pm .1267$	$.1035 \pm .0622$	$.1845 \pm .1827$
	28	$.1082 \pm .1040$.2992 ± .2335	$.1408 \pm .0801$	$.3123 \pm .1542$	$.1235 \pm .0739$	$.2187 \pm .3827$
21	7	$.0376 \pm .0364$.1313 ± .0969	$.0761 \pm .0463$	$.2855 \pm .1092$	$.0900 \pm .0259$	$.1332 \pm .0827$
	14	$.0632 \pm .0642$	$.1844 \pm .1383$	$.1032 \pm .0603$	$.3093 \pm .1292$	$.0902 \pm .0520$	$.1584 \pm .1144$
	21	.0882 ± .0858	.2323 ± .1685	$.1285 \pm .0736$	$.3274 \pm .1540$	$.1102 \pm .0668$	$.1844 \pm .1834$
	28	$.1114 \pm .1040$.2725 ± .1886	$.1517 \pm .0893$	$.3432 \pm .1849$	$.1306 \pm .0768$	$.2187 \pm .3846$
28	7	$.0426 \pm .0419$	$.1288 \pm .0922$	$.0884 \pm .0519$	$.3038 \pm .1347$	$.0927 \pm .0312$	$.1361 \pm .0981$
	14	$.0679 \pm .0700$	$.1671 \pm .1180$	$.1149 \pm .0660$	$.3294 \pm .1635$	$.0950 \pm .0543$	$.1634 \pm .1579$
	21	.0926 ± .0927	$.2080 \pm .1465$	$.1397 \pm .0828$	$.3480 \pm .1963$	$.1152 \pm .0684$	$.1936 \pm .2859$
	28	.1160 ± .1177	$.2462 \pm .1716$	$.1630 \pm .1101$	$.3660 \pm .2515$	$.1352 \pm .0781$.2191 ± .3948

Table 3: Comparison of individual forecasting error: RMSE between original and l_s -steps-ahead values of EPICAST and its competitors at each current window length l_c (lower is better). Please also see text for more observations.

l_c	l_s	dimension	EpiCast	SIRD	ARIMA	GRU	TCN	EpiDeep
14	7	Infected	$.0703 \pm .0266$.2695 ± .1038	$.1118 \pm .0301$	$.2006 \pm .0506$	$.1032 \pm .0220$	$.2256 \pm .0691$
		Death	$.0165 \pm .0173$.0686 ± .0379	$.0398 \pm .0130$	$.2993 \pm .1085$	$.0923 \pm .0120$	$.0885 \pm .0340$
		Recovered	$.0123 \pm .0108$.0593 ± .0188	$.0374\pm.0102$	$.2496 \pm .0821$	$.0869 \pm .0110$	$.0858 \pm .0421$
	14	Infected	$.1247 \pm .0412$	$.3852 \pm .1670$	$.1576 \pm .0421$	$.2357 \pm .0549$	$.1371 \pm .0414$	$.2639 \pm .1311$
		Death	$.0305 \pm .0418$.1311 ± .0763	$.0602 \pm .0217$	$.3271 \pm .1382$	$.0596 \pm .0099$	$.1072 \pm .0386$
		Recovered	<u>.0197 ± .0149</u>	.0768 ± .0229	$.0557 \pm .0157$	$.2652 \pm .0944$	$.0601 \pm .0087$	$.1046 \pm .0628$
	21	Infected	$.1790 \pm .0569$	$.4723 \pm .2081$	$.1972 \pm .0521$	$.2685 \pm .0655$	$.1772 \pm .0546$	$.3058 \pm .2660$
		Death	$.0449 \pm .0597$.1974 ± .1076	$.0802 \pm .0315$	$.3424 \pm .1664$	$.0658 \pm .0164$	$.1252 \pm .0426$
		Recovered	$.0283 \pm .0192$.0926 ± .0271	$.0741 \pm .0248$	$.2732 \pm .1157$	$.0674 \pm .0141$	$.1225 \pm .0800$
	28	Infected	$.2272 \pm .0701$.5315 ± .2306	$.2301 \pm .0636$	$.2996 \pm .0988$	$.2109 \pm .0640$	$.3742 \pm .6305$
		Death	$.0599 \pm .0742$.2590 ± .1319	$.0993 \pm .0392$	$.3535 \pm .1854$	$.0788 \pm .0217$	$.1424 \pm .0462$
		Recovered	$.0374 \pm .0225$	$.1072 \pm .0311$	$.0930 \pm .0413$	$.2838 \pm .1598$	$.0807 \pm .0184$	$.1393 \pm .0940$
21	7	Infected	.0801 ± .0247	.2503 ± .0670	$.1320 \pm .0351$	$.2305 \pm .0627$	$.1158 \pm .0299$	$.2256 \pm .0693$
		Death	$.0194 \pm .0227$.0769 ± .0449	$.0497 \pm .0176$	$.3378 \pm .1309$	$.0783 \pm .0081$	$.0883 \pm .0335$
		Recovered	$.0133 \pm .0112$	$.0667 \pm .0180$	$.0465 \pm .0131$	$.2882 \pm .0966$	$.0760 \pm .0076$	$.0856 \pm .0421$
	14	Infected	$.1332 \pm .0373$	$.3436 \pm .1143$	$.1745 \pm .0456$	$.2665 \pm .0728$	$.1510 \pm .0472$	$.2639 \pm .1317$
		Death	$.0352 \pm .0575$	$.1280 \pm .0691$	$.0701 \pm .0273$	$.3613 \pm .1656$	$.0590 \pm .0138$	$.1070 \pm .0381$
		Recovered	$.0213 \pm .0157$.0816 ± .0209	$.0649 \pm .0208$	$.3000 \pm .1158$	$.0607 \pm .0116$	$.1044 \pm .0629$
	21	Infected	$.1856 \pm .0488$	$.4179 \pm .1467$	$.2122 \pm .0570$	$.3019 \pm .1089$	$.1889 \pm .0590$.3059 ± .2675
		Death	.0490 ± .0704	$.1833 \pm .0870$	$.0895 \pm .0348$	$.3727 \pm .1867$	$.0696 \pm .0194$	$.1250 \pm .0420$
		Recovered	.0301 ± .0196	.0956 ± .0240	$.0840 \pm .0363$	$.3077 \pm .1495$	$.0721 \pm .0158$	$.1223 \pm .0801$
	28	Infected	$.2312 \pm .0643$	$.4720 \pm .1677$	$.2441 \pm .0802$	$.3329 \pm .1634$	$.2208 \pm .0672$	$.3747 \pm .6338$
		Death	$.0631 \pm .0771$.2361 ± .1006	$.1081 \pm .0410$	$.3813 \pm .2014$	$.0840 \pm .0242$	$.1422 \pm .0456$
		Recovered	.0398 ± .0229	.1095 ± .0285	$.1028 \pm .0551$	$.3154 \pm .1854$	$.0870 \pm .0194$	$.1391 \pm .0941$
28	7	Infected	$.0905 \pm .0285$	$.2468 \pm .0603$	$.1500 \pm .0390$	$.2529 \pm .0732$	$.1261 \pm .0336$	$.2332 \pm .1078$
		Death	$.0220 \pm .0291$.0679 ± .0258	$.0595 \pm .0230$	$.3640 \pm .1746$	$.0767 \pm .0083$	$.0884 \pm .0308$
		Recovered	.0153 ± .0121	.0716 ± .0151	$.0558 \pm .0181$	$.2944 \pm .1138$	$.0753 \pm .0081$	$.0868 \pm .0478$
	14	Infected	$.1425 \pm .0429$.3130 ± .0836	$.1905 \pm .0503$	$.2931 \pm .1078$	$.1582 \pm .0495$	$.2783 \pm .2245$
		Death	<u>.0375 ± .0647</u>	$.1030 \pm .0475$	$.0792 \pm .0302$	$.3852 \pm .2004$	$.0625 \pm .0152$	$.1070 \pm .0349$
		Recovered	$.0237 \pm .0165$.0853 ± .0176	$.0749 \pm .0324$	$.3100 \pm .1569$	$.0645 \pm .0130$	$.1048 \pm .0630$
	21	Infected	$.1943 \pm .0634$	$.3815 \pm .1163$	$.2271 \pm .0732$	$.3295 \pm .1685$	$.1953 \pm .0606$	$.3341 \pm .4599$
		Death	$.0507 \pm .0754$	$.1441 \pm .0644$	$.0982 \pm .0363$	$.3959 \pm .2150$	$.0736 \pm .0206$	$.1249 \pm .0386$
		Recovered	$.0327 \pm .0200$.0983 ± .0203	$.0938 \pm .0496$	$.3185 \pm .1976$	$.0766 \pm .0169$	$.1218\pm.0742$
	28	Infected	$.2413 \pm .1032$	$.4391 \pm .1498$	$.2600 \pm .1248$	$.3663 \pm .2823$	$.2266 \pm .0686$	$.3776 \pm .6538$
		Death	$.0642 \pm .0817$	$.1880 \pm .0809$	$.1163 \pm .0409$	$.4039 \pm .2225$	$.0876 \pm .0254$	$.1422 \pm .0425$
		Recovered	$.0427 \pm .0235$.1115 ± .0243	$.1129 \pm .0722$	$.3277 \pm .2455$	$.0914 \pm .0204$	$.1374 \pm .0801$

T. Kimura et. al. @ Sakurai Lab.

Q3. Scalability

Wall clock time vs. data stream length



Wall clock time (average time consumption)

Q3. Scalability

Wall clock time vs. data stream length

Wall clock time (average time consumption)


Outline

Motivation

Modeling power of EpiCast

Problem definition

Proposed model

Algorithms

Experiments



Conclusions

EpiCast has the following properties:

Effective

It captures **important dynamical epidemic patterns** in data streams And provides **long-range forecasting** at any time

Adaptive

It can **dynamically and adaptively capture current regimes**, by sharing non-linear models among multiple locations

Scalable

It does not depend on data stream size

Thank you for your kind attention!





KDD 2022