# Lecture 9: Stochastic models for arboviruses

Ira Longini

# The Ross-MacDonald Model for Vector Bourne Infectious Diseases



#### Sir Ronald Ross (1857-1932) Liverpool School of Tropical Medicine

The 2<sup>nd</sup> Nobel Prize in Medicine 1902

"for his work on malaria, by which he has shown how it enters the organism and thereby has laid the foundation for successful research on this disease and methods of combating it"



George MacDonald (1903-1967) Director Ross Institute and Hospital for Tropical Diseases The London School of Hygiene & Tropical Medicine

#### Model Structure

Simple deterministic model

Consider a S-I-S model for humans, and S-I model for mosquitoes

- $n_1$  is the population size of humans.
- $n_2$  is the population size of mosquitoes.
- $m = \frac{n_2}{n_1}$  number of mosquitoes per person, a measure of mosquito density
- $I_1(t)$  is the infection prevalence in humans, at time t.

 $I_2(t)$  is the infection prevalence in mosquitoes, at time t. a is mosquito biting rate.

b mosquito to human transmission probability, per bite c human to mosquito transmission probability, per bite  $\gamma_1 = \frac{1}{D_1}$  is the recovery rate in humans.  $\gamma_2 = \frac{1}{D_2}$  is the death rate in mosquitoes.

# Model: Natural history of dengue



- Human SEIR is linked to mosquito SEI model
- Humans and mosquitoes infect each other when they are in the same setting

#### **Differential Equations**

The initial value problem is

If

if

$$\begin{array}{lll} \displaystyle \frac{dI_1(t)}{dt} &=& abmI_2(t)(1-I_1(t))-\gamma_1I_1(t),\\ \\ \displaystyle \frac{dI_2(t)}{dt} &=& acI_1(t)(1-I_2(t))-\gamma_2I_2(t),\\ \\ \displaystyle I_1(0) &>& 0 \text{ and/or } I_2(0)>0,\\ \\ \displaystyle S_i(t)+I_i(t) &=& 1, i=1,2, \forall t \geqslant 0. \end{array}$$

This system has two equilibria as  $t \to \infty$ , one being  $(I_1(\infty), I_2(\infty)) = (0, 0)$ , and the other being in the interior of the SI-plane.

The largest eigenvalue of the linearized system at (0,0), is the basic reproductive number,

$$\begin{split} R_0 &= \frac{ma^2bc}{\gamma_1\gamma_2} = ma^2bcD_1D_2 = (abD_2)(macD_1) = R_0^{2\to 1}R_0^{1\to 2} \\ & \text{ $\#$ hum inf $$ $\#$ mosqitoes inf} \\ \text{ $by a mos $$ $by a hum} \end{split} \\ If R_0 &\leq 1, \text{then } (0,0) \text{ is globally asymptotically stable } (GAS), \text{ and} \\ \text{if $R_0 > 1$, then the interior point } (\frac{R_0 - 1}{R_0 + \frac{ab}{\gamma_2}}, \frac{R_0 - 1}{R_0 + \frac{mab}{\gamma_1}}) \text{ is $GAS$.} \\ e.g., m &= 5, a = 2, b = c = 0.1, D_1 = 5, D_2 = 5, \text{ then } R_0 = 5.0, \\ \text{ and the equilibrium infection prevalence is } (0.67, 0.40). \end{split}$$

## **Differential Equations**

The initial value problem is

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Threshold Theorem: Epidemiological Folk Theorem for Host-Vector Systems

If  $R_0 \leq 1$ , then (0,0) is globally asymptotically stable (GAS), and if  $R_0 > 1$ , then the interior point  $\left(\frac{R_0-1}{R_0+\frac{ab}{\gamma_2}}, \frac{R_0-1}{R_0+\frac{mab}{\gamma_1}}\right)$  is GAS.

e.g.,  $m = 5, a = 2, b = c = 0.1, D_1 = 5, D_2 = 5$ , then  $R_0 = 5.0$ , and the equilibrium infection prevalence is (0.67, 0.40).

#### Typical I<sub>1</sub>I<sub>2</sub> - plane phase portraits<sup>\*</sup>



 $R_0 \le 1$ 

 $R_0 > 1$ 

\*Source: Hethcote, *Math Bosci* 28, 335-56 (1976).

# **Basic Reproductive Number**

 $R_{0} = ma^{2}bcD_{1}D_{2} = (abD_{2})(macD_{1}) = R_{0}^{2 \to 1}R_{0}^{1 \to 2}$ 

- Transmission decreases as a quadratic with decreasing biting rate, *a*
- Transmission decreases linearly with decreasing mosquito density, m
- Transmission decreases as a quadratic with vaccination if vaccine has both VE<sub>S</sub>, through b,and VE<sub>I</sub>, through c.

## Stochastic models

# Model: human movement



- People are at home in the morning and evenings.
- People may go to work or school during the day.

# Model: mosquito movement



- Each mosquito is associated with a setting (house, workplace, school).
- Mosquitoes often migrate to adjacent setting.
- Occasionally, mosquitoes migrate to distant setting.

# Simplified Model

- Small community of 16 x 16 households
- 40 "transmission settings" scattered among households.
- No age structure
- 1 initial case



time 1

- p = infected human
- m = exposed mosquito
- m = infectious mosquito

# Modeled relationship between mosquito biting rate and R<sub>0</sub> and R



Relative transmissibility per bite, %

# Current dengue intervention use and impact modeling

- Vaccine effectiveness depends on
  - Force of infection of each serotype
  - Mix of serotypes circulating
  - Level of immunity in the population
  - Age structure of the population
    - Change immunity patterns
    - Level of exposure
- Vector control
  - Need to establish the relationship between vector control methods and dengue illness and infection

#### Vaccine efficacy and effectiveness

- Direct effects
  - direct protective effects in person who is vaccinated
- Indirect effects
  - effects of widespread vaccination on someone who is not vaccinated
- Total Effects
  - possibly synergistic effect of being vaccinated and widespread vaccination on someone who is vaccinated
- Overall effects
  - overall population effect, say, reduction in incidence, of widespread vaccination.

# Measures of Vaccine Efficacy

- VE<sub>S</sub> Vaccine Effect on Susceptibility
- VE<sub>P</sub> Vaccine Effect on Clinical Disease

• Classical III vaccine trials  
Many times observe  
$$VE_{SP} = 1 - (1 - VE_S) (1 - VE_P)$$

- VE<sub>1</sub> Vaccine Effect on Infectiousness
- Search for immune correlates (even surrogates for VE)

# Overall effectiveness and impact

- Overall effectiveness
  - $VE_{overall} = 1 (r_{vac}/r_{novac})$ 
    - r<sub>vac</sub> overall incidence rate with vaccination campaign
    - r<sub>novac</sub> overall incidence rate with no vaccination in a comparable population
  - $CA_{overall} = (\#risk) r_{novac} VE_{overall}$ , cases averted = (#risk) ( $r_{novac} - r_{vac}$ )

# Dengue vaccines pipeline

	-			
Vaccine Candidate	Manufacturer	Vaccine Type	Mechanism of attenuation or inactivation	Clinical Phase
CYD	Sanofi Pasteur	Live Attenuated	Yellow Fever vaccine backbone, premembrane and envelope proteins from wildtype dengue virus	111
DENVax	Takeda	Live Attenuated	Wildtype DEN2 strain attenuated in primary dog kidney cells and further attenuated by mutation in NS3 gene	II
TV003/TV005	NIAID and Butantan Institute	Live Attenuated	Wildtype strains with genetic mutations	111
TDENV PIV	GSK and WRAIR	Purified Inactivated	Formalin inactivated	I
V180	Merck	Recombinant Subunit	Wildtype premembrane and truncated envelope protein via expression in the Drosophila S2 cell expression system	I
D1ME100	NMRC	DNA	Premembrane and envelope proteins of DENV1 are expressed under control of the human cytomegalovirus promoter/enhancer of the plasmid vector VR1012	I

# Phase IIb and III vaccine trials of Sanofi Pasteur tetravalent dengue vaccine

- Phase I and II in many countries
- Phase IIb completed in Thailand (CYD23)\*
- Phase III completed late 2014
  - 5 countries in SE Asia (CYD14)\*\*
  - 5 countries in Latin America (CYD15)\*\*\*

\*Sabchareon, et al. *Lancet* (2012) \*\*Capeding, et al., *Lancet* (2014)

\*\*\*Villar, et al., N Engl J Med (2014)

# Summary: CYD 15 \*

- Overall  $VE_{SP} = 60.8\%$  [CI: 52.0 68.0]<sup>\*\*</sup>
- Overall  $VE_{Hosp} = 80.3\%$  [CI: 64.7 89.5]
- Serotype-specific VE<sub>SP</sub>
  - ST1: 50.3% [CI: 29.1–65.2]
  - ST2: 42.3% [CI: 14.0–61.1]
  - ST3: 74.0% [CI: 61.9–82.4]
  - ST4: 77.7% [CI: 60.2–88.0]
- Vaccine more efficacious in people with prior immunity compared to those who are naïve, 2 to 1 ratio, accounts for age differences in VE

\*Villar, et al., *N Engl J Med*. (2014), \*\*Per-protocol analysis

# Sanofi dengue vaccine so far

- Very safe
- Reasonable protection for disease with infection
- No apparent increase in VE with dose number
- Could be waning protection, but to early to tell
- Excellent protect against severe disease
- Heterogeneity in protection
  - Serotypes
  - Prior immunity
  - Other factors?



RESEARCH ARTICLE

#### Projected Impact of Dengue Vaccination in Yucatán, Mexico

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#### G OPEN ACCESS

**Citation:** Hladish TJ, Pearson CAB, Chao DL, Rojas DP, Recchia GL, Gómez-Dantés H, et al. (2016) Projected Impact of Dengue Vaccination in Yucatán, Mexico. PLoS Negl Trop Dis 10(5): e0004661. doi:10.1371/journal.pntd.0004661

Abstract

#### Dengue in Yucatan, 1979-2013



Hladish et al (2016), in review.

#### Simulated immune profile



#### **Research questions**

- Will vaccination be effective?
  - 1 vaccine licensed, 5 others in dev
- Should we expect vector control to work?
  - It often appears not to
  - Singapore: >\$100 mil/year
  - "Revenge against the grandchildren"
- Beneficial synergy?

# Agent based model

People

- Home
- Day location
- Age
- Infection state
- Immune state

People age yearly Mosquitoes age daily

#### Mosquitoes

- Infection state
- Age
- Location



- 96k Workplaces (size, postal code)
- 3.4k Schools (postal code)

Model based on Chao et al (2012), PLOS NTD

Households are placed within municipalities according to nighttime light output (VIIRS/NASA)

Pixel size =  $430m \times 460m$ 



Hladish et al (2016), in review.

#### **Observed seasonality (1995-2011)**



Hladish et al (2016), in review.

#### Rainfall $\rightarrow$ Mosquito population



Precipitation data from NOAA Hladish et al (2016), *in review*.

#### **Temperature** → **Incubation Period**



Log-normal EIP distribution based on hourly temperatures in Merida, 1995-2011  $EIP(T) = e^{\left[\left(e^{2.9-0.08T}\right)+0.1\right]}$ , after Chan and Johansson (2012)

> Temperature data from weatherspark.com Hladish et al (2016), *in review*.

#### **Emergent seasonality**



Month

Hladish et al (2016), in review.

#### Reconstruct the past (1979-2013)



#### Immune profile validation



95% CI bars on empirical data

Hladish et al (2016), in review.

# **Vaccination strategies**

Routine vaccination

• Vaccination of 9 or 16 year-olds every year

Routine vaccination with one-time catchup

- Vaccination of 9 or 16 year-olds every year
- One time catch-up up to 30 in first year

Coverage:

- 80% coverage for 9 year-old routine
- 60% coverage for 10-30 year-old catchup
- Same # vaccines for 16/16-30 scenarios

## Vaccine efficacy for simulations

#### (Efficacy: direct, individual effect)

Serotype	Vaccine Efficacy*					
	Antibody positive	Antibody negative	Overall**			
1	60	30	50			
2	54	27	42			
3	90	45	74			
4	95	48	78			

\* Assuming leaky vaccine effect

\*\* Based on 60% antibody positive

#### **Yucatan Simulation with Vaccination**

http://tjhladish.github.io/d3\_dengue\_map/mex.html

#### 1000 9yo + catchup baseline 16yo + catchup 9yo Annual incidence (cases per 100,000 people) 16yo 800 600 400 200 0 2015 2020 2030 2025

#### Effect of durable vaccine: routine only and routine + catchup

Year

Hladish et al (2016), in review.



#### Effectiveness of durable vaccine: routine only and routine + catchup

Year

Hladish et al (2016), in review.

#### **Vector reduction model**

- Simulate past dynamics (1878-2013)
- Reduce mosquito population by 10, 25, or 50% (2014-2033)

Vector reduction ≠ vector control

Effectiveness of vector reduction only



Year

Hladish et al (2016), in prep.

# Why does vector reduction lose effectiveness?

Initially:

High natural immunity + VC = small epidemics

Later:

Modest natural immunity + VC = ~normal epidemics

What if we stop?

#### Effectiveness of vector reduction, stopped after 10 years



Hladish et al (2016), in prep.

# Effects of new vector reduction plus vaccination

#### Effectiveness of vaccines + vector reduction



Hladish et al (2016), in prep.

## **Overall conclusions**

Modest interventions not bad, may be politically untenable

- Vector reduction effectiveness doesn't persist
- Routine vaccination effectiveness starts low
- Noisy empirical data may obscure effectiveness
- Elimination unlikely

Catchup, Combined modest interventions promising

- Increased, sustained effectiveness
- Ambitious VR and catchup not needed

Cost-benefit analysis needed to find balance

#### WHO Sanofi vaccine modelling exercise

Members of CMDVI (in authorship order, with joint first authors starred): Stefan Flasche\*, Mark Jit\*, Isabel Rodríguez-Barraquer\*, Laurent Coudeville\*, Mario Recker\*, Katia Koelle\*, George Milne\*, Tom Hladish\*, Alex Perkins\*, Derek Cummings, Ilaria Dorigatti, Daniel Laydon, Guido España, Joel Kelso, Ira Longini, Jose Lourenco, Carl A.B. Pearson, Robert C. Reiner, Luis Mier-y-Terán-Romero, Kirsten Vannice, Neil Ferguson

WHO: Raymond Hutubessy and Joachim Hombach

Members of the CMDVI economics subgroup: Celina Martelli, Dagna Constenla, Donald Shepard, Vittal Mogasale, Yot Teerawattanon (+literature review support from Sarah Cox)

Members of the SAGE dengue working group, especially Maria Novaes, Stephen Thomas and Terry Nolan

Members of IVIR-AC, especially Philippe Beutels

Results of this work are published in Flasche, et al.: The long-term safety, public health impact, and cost-effectiveness of routine vaccination with a recombinant, live-attenuated dengue vaccine (Dengvaxia): A model comparison study. *PLoS Medicine.* http://dx.doi.org/10.1371/journal.pmed.1002181 (2016).

The Strategic Advisory Group of Experts (SAGE) on immunization met on 12 – 14, April 2016 in Geneva, Switzerland

One vaccine under consideration was Denvaxia, including evidence from 7 mathematical models that were independently constructed and implemented, but with some degree of coordination







#### Models and groups

Group	Model type	Fitted to trial	Vectors	Trans $\infty$ symptoms	Demography
Sanofi Pasteur	Deterministic non-spatial	Yes (both, pre LTFU)	Yes	Yes	Brazil
Johns Hopkins + Univ Florida	Deterministic non-spatial	Yes (both)	Yes	Yes	Brazil
Imperial College London	Deterministic non-spatial	Yes (both)	Yes	Yes	Brazil
Duke Univ	Deterministic non-spatial	Calibrated	No	No	Brazil
Univ Florida	Stochastic spatial	No	Yes	Yes	Mexico
Univ Western Australia	Stochastic spatial	No	Yes	No	Thailand
Notre Dame Univ	Stochastic spatial	No	Yes	Yes	Peru
Exeter+Oxford Univs	Stochastic spatial	Yes (CYD14)	Yes	No	Generic (65 y mean lifespan)

#### **Common features**

- 4 serotypes homologous and heterologous immunity
- Vectors (all but 1 model)
- Stratified by host age
- Flexible representations of immunity, disease, seasonality
- Standardised outputs for this exercise



#### Scenarios to model

These scenarios were chosen in discussion with SAGE dengue WG as those which were most useful for SAGE decision making

- Base case scenario: routine vaccination of 9 year olds at 80% coverage with 3 doses per recipient
- Alternative scenarios
  - ➢ 50% coverage
  - > Alternative ages of vaccination between 10-18 years
  - Catch-up campaign at 80% coverage of 10-17 years in the first year of vaccination
- Time horizon of 30 years.

#### **Explanatory hypothesis about vaccine action**



Assumes that vaccination primes the immune system similarly to infection:

- Temporary high degree of cross-immunity in at least seronegative recipients
- Seronegatives primed to secondary-like (more severe) infection once crossimmunity wanes
- Seropositives boosted so that future infections are tertiary-like (less severe)

#### **Reference scenario: cases averted (%) over 30 years**

Routine vaccination at 9y with 80% coverage. All groups show negative impacts in SP9=10%; more mixed results for SP9=30% setting. For SP9=50% and above, no negative impacts at the population level predicted.



#### **Reference scenario: cases averted (%) in 10 years**

Magnitude of positive impact in 50-90% settings v similar to 30 year time horizon, but with a 10 year time horizon, only SP9=10% scenario still shows negative vaccine impact (SP9=30% now positive).



#### **Population vs individual impact**

- This vaccine has highly positive benefits for some recipients (seropositives)
- But may have negative impacts for recipients who seronegative when vaccinated, at least if evaluated over a 10-30 year timescale
- Risk over decades (or lifetime) hard to assess e.g. none of the current models account for variability in exposure within populations
- Potential negative impact has not been proven but is perhaps the most plausible interpretation of the CYD14 hospital phase data
- Only vaccinating 9+ year olds reduces the likelihood that a recipient will be seronegative, but not necessarily the impact if they are
- In theory, the subset with potentially negative outcomes could be identified
- More than most vaccines, this poses challenges for decision-makers (and individuals) in weighing up population vs individual impacts

#### **SAGE recommendations in a nutshell**

- 1. SAGE recommended countries consider introduction of CYD--TDV only in geographic settings (national or subnational) with high endemicity, as indicated by seroprevalence of approximately 70% or greater in the age group targeted for vaccination or other suitable epidemiologic markers.
- 2. Dengue vaccine introduction should be a part of a comprehensive dengue control strategy together with a communication strategy, well--executed and sustained vector control, the best evidence--based clinical care for all patients with dengue, and robust dengue surveillance.
- 3. Decisions about introduction require careful assessment at the country level, including consideration of local priorities, national and subnational dengue epidemiology, predicted impact and cost--effectiveness with country--specific hospitalization rates and costs, affordability and budget impact.

http://www.who.int/immunization/sage/meetings/2016/april/SAGE\_April\_2016\_Meeting\_Web\_ summary.pdf?ua=1

#### SAGE recommendations (full statement)

SAGE considered the results of a comparative mathematical modelling evaluation of the potential public health impact of CYD--TDV introduction done by 7 different groups. There was agreement across the different models that in high transmission settings, the introduction of routine CYD--TDV vaccination in early adolescence could reduce dengue hospitalizations by 10--30% over the period of 30 years, representing a substantial public health benefit. The modelling predicted that the vaccine would be less beneficial in low transmission settings, due to the higher proportion of seronegative individuals, where the vaccine has less protective effect.

SAGE recommended countries consider introduction of CYD--TDV only in geographic settings (national or subnational) with high endemicity, as indicated by seroprevalence of approximately 70% or greater in the age group targeted for vaccination or other suitable epidemiologic markers. The vaccine is not recommended when seroprevalence is below 50%. Dengue vaccine introduction should be a part of a comprehensive dengue control strategy together with a communication strategy, well--executed and sustained vector control, the best evidence--based clinical care for all patients with dengue, and robust dengue surveillance.

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# Thanks