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International Centre for Theoretical Physics**



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Workshop on Theoretical Ecology and Global Change

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**Climate variability and epidemic cycles: from understanding the past
to anticipating the future I**

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and
Howard Hughes Medical Institute
USA*

Climate variability and epidemic cycles:
from understanding the past
to anticipating the future

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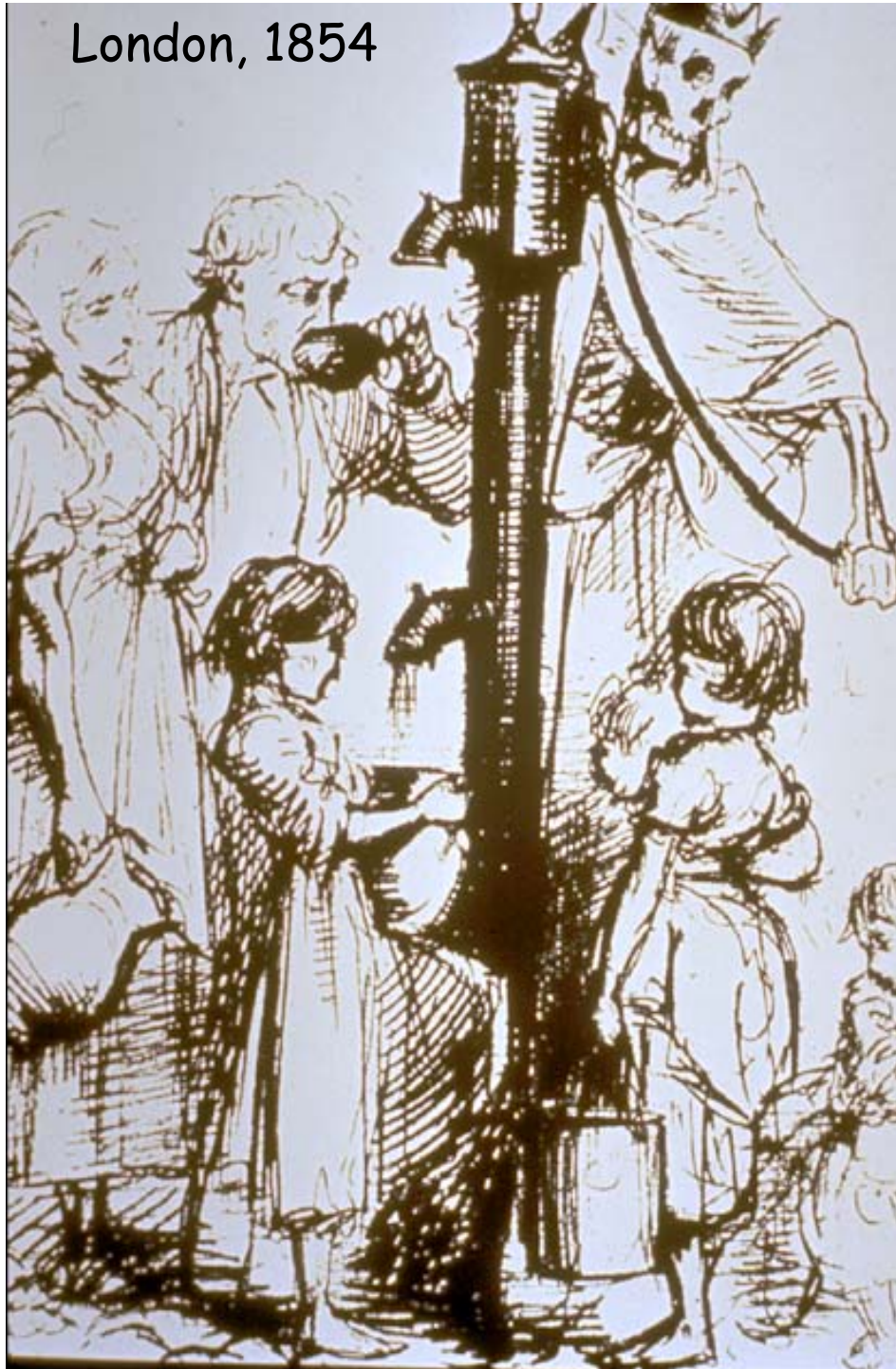
Center for the Study of Complex Systems

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and

Howard Hughes Medical Institute

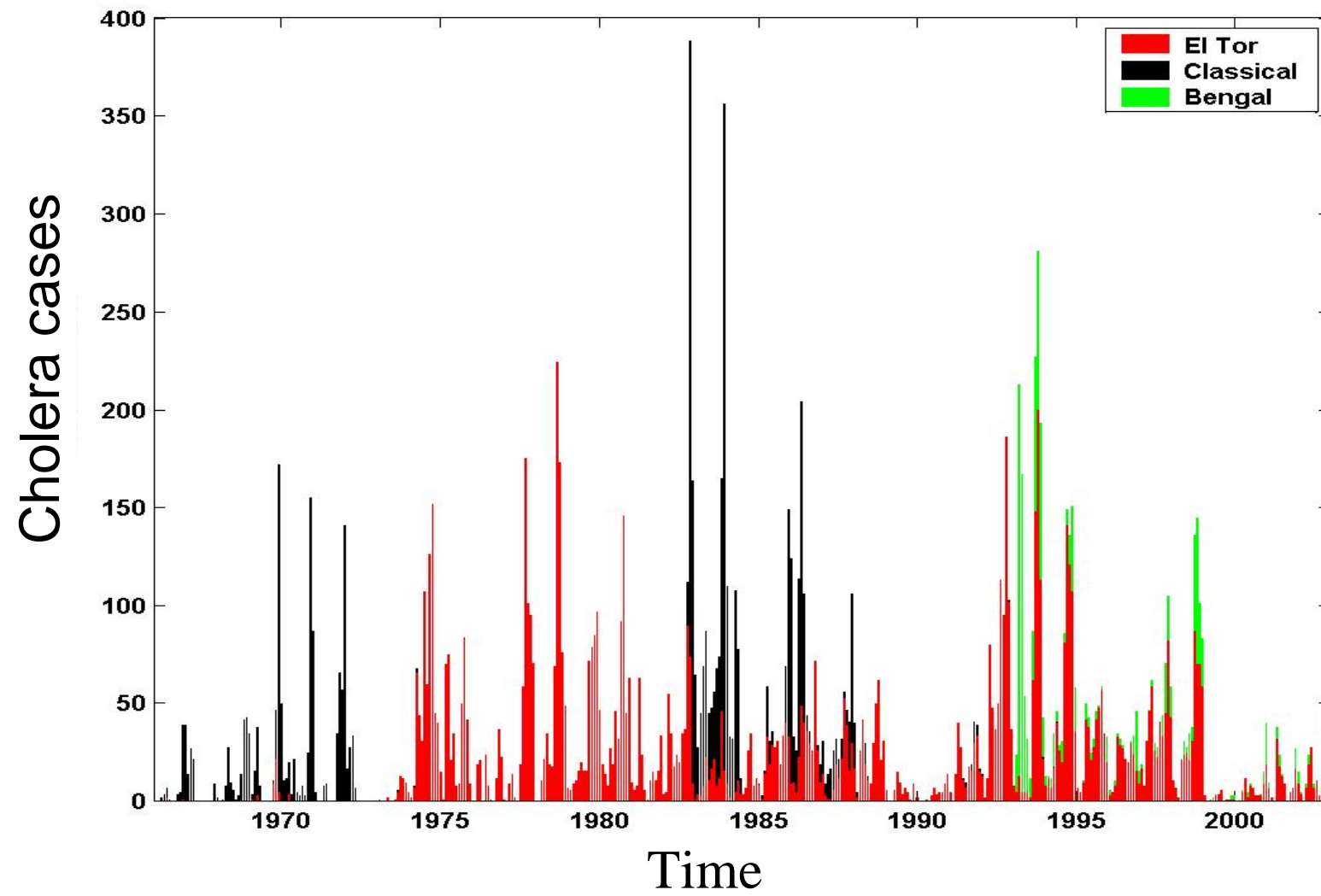
London, 1854



Bangladesh, 2000

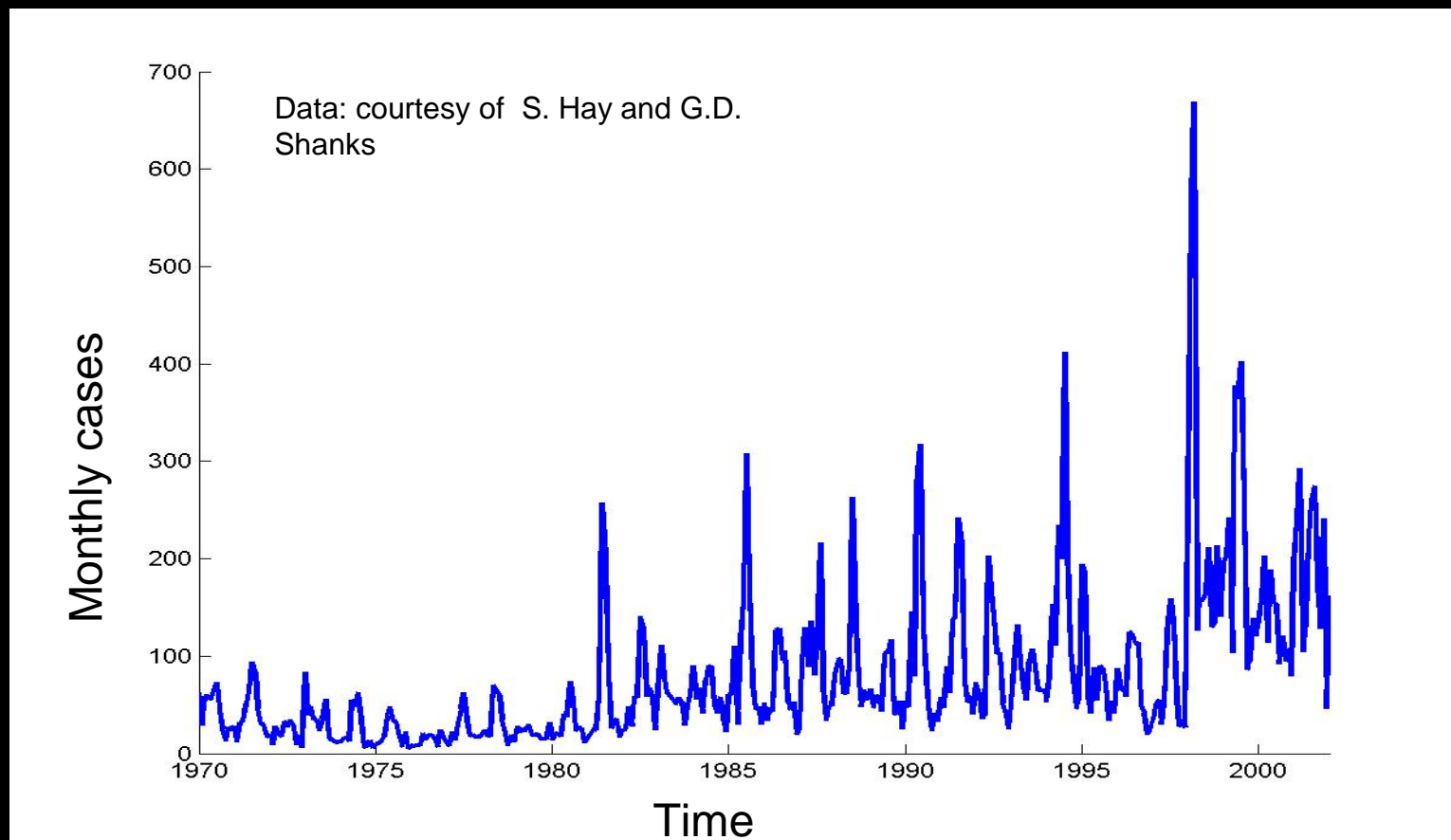


courtesy ICDDR, B





Malaria ward, Amana Hospital, in Dar es Salaam
Photograph / SAMANTHA APPLETON



METHODS OF DIVINATION

Traditional techniques of foretelling the future include:

Stars and planets (astrology)
Rolling dice/drawing lots (cleromancy)
Tarot cards (cartomancy)
Palm reading (chiromancy)
Crystal balls (crystallomancy)
Shape of head (phrenology)
Atmospheric conditions (aeromancy)
Dreams (oneiromancy)
Animal entrails (haruspicy)
Moles on the body (moleosophy)
Lightning and thunder (ceraunoscopy)
Smoke and fire (pyromancy)
Flight of birds (ornithomancy)
Neighing of horses (hippomancy)
Tea leaves or coffee grounds (tasseomancy)
Passages of sacred texts (bibliomancy)
Numbers (numerology)
I Ching
Guessing

To which we can add:

Mathematical models (meteorology/biology/economics)

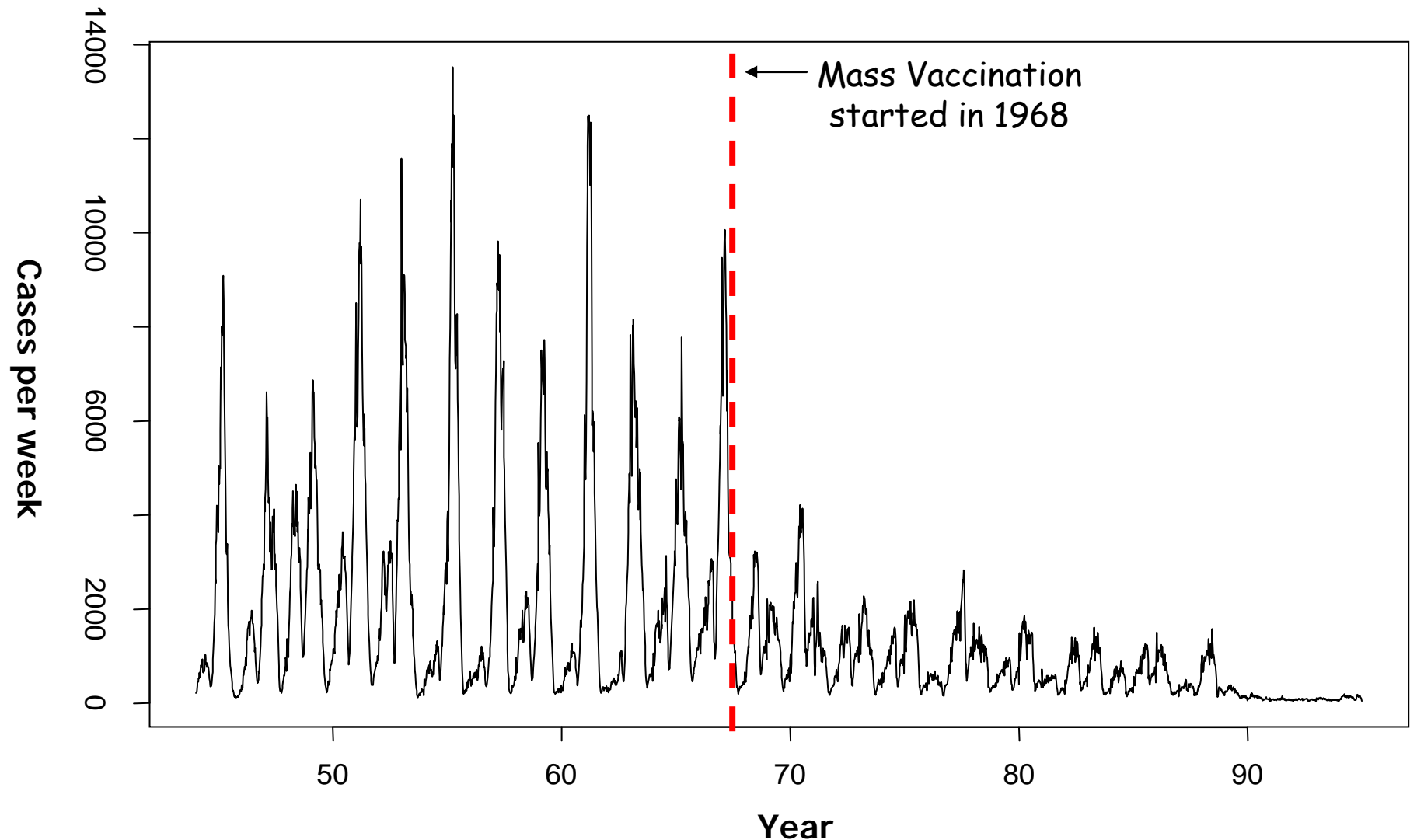
Measles

- Airborne RNA virus
- Respiratory infection
- Mean latent period: 8 days
- Mean infectious period: 5 days
- Lifelong immunity after recovery
- Easy to diagnose

Still kills ~ 1 million people/year



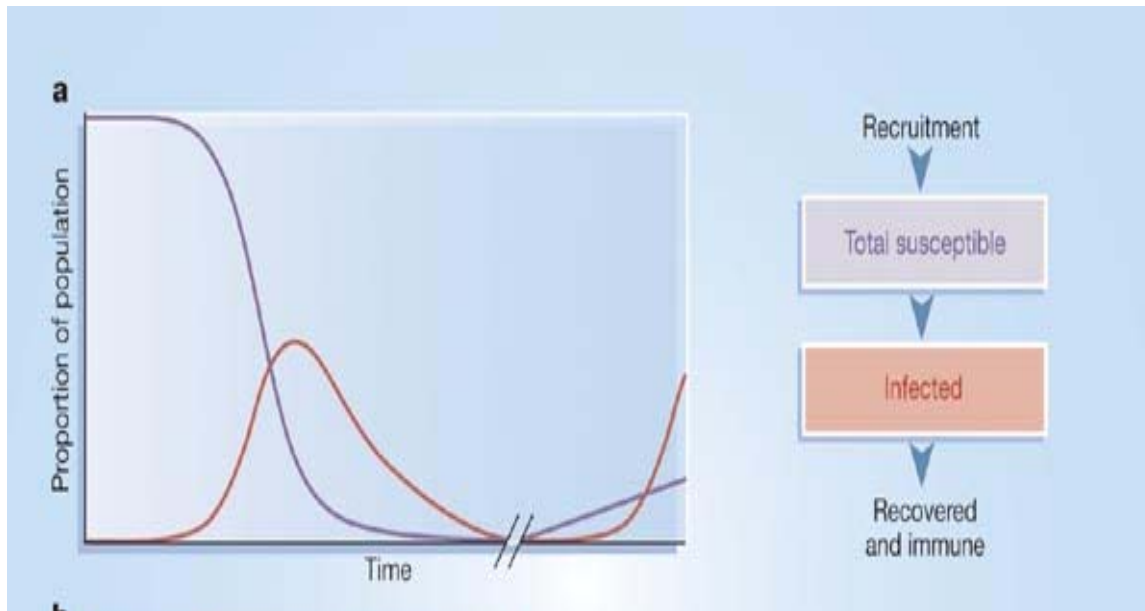
Measles in England & Wales 1945-1995



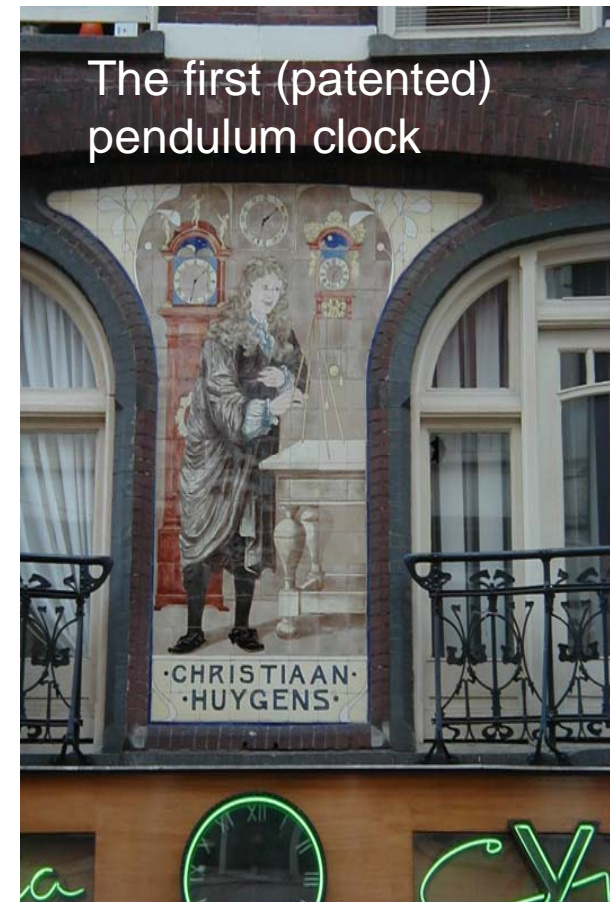
Outline

- Some general background on disease models (as “natural oscillators”)
- Cholera cycles and climate variability (ENSO): disentangling intrinsic and extrinsic factors
- A detour into Wavelet Spectra to characterize patterns of variability
- An application to malaria and rainfall variability

Infectious diseases as **forced** “natural” oscillators



From Bryan Grenfell, Ottar Bjornstad (2004)



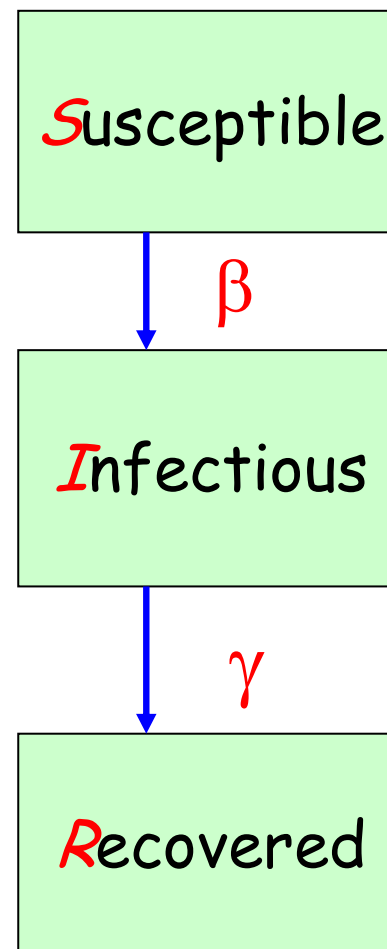
Courtesy: J. Vandermeer

SIR: basic model

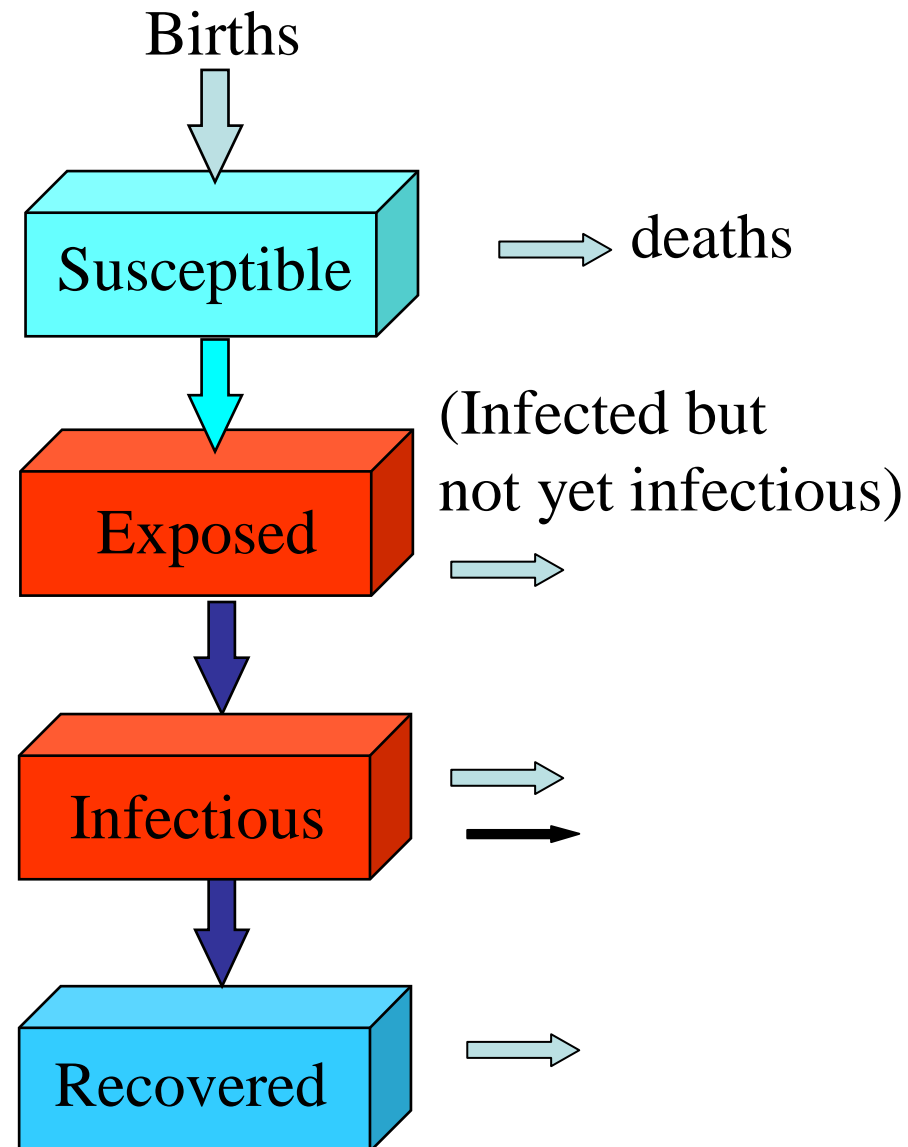
$$\frac{dS}{dt} = -\beta SI$$

$$\frac{dI}{dt} = +\beta SI - \gamma I$$

$$\frac{dR}{dt} = +\gamma I$$

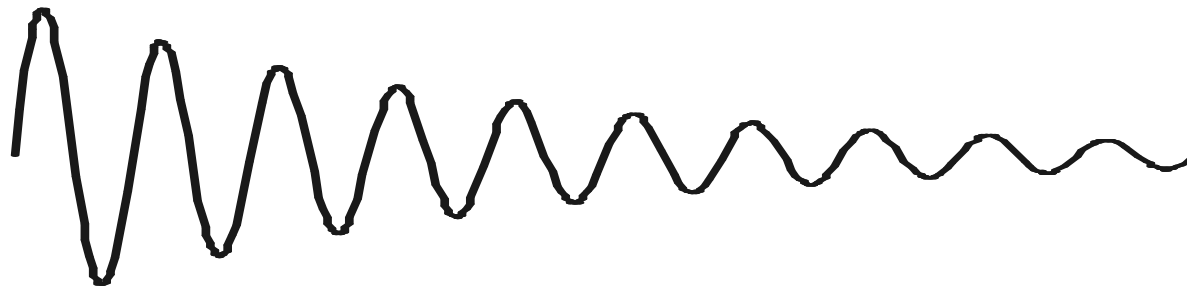


SEIR Model with demography



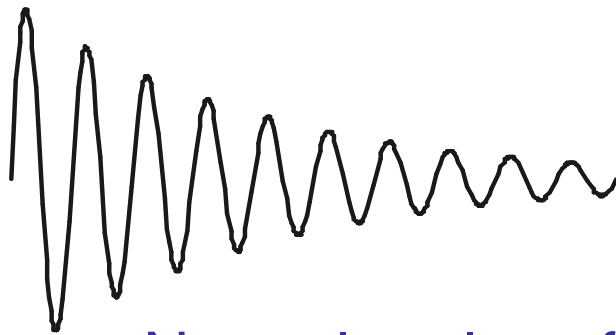
SEIR Model: Results

- *Endemic equilibrium*
- *Explains persistence*
- Equilibrium approached by *damped oscillations*: recurrent epidemics

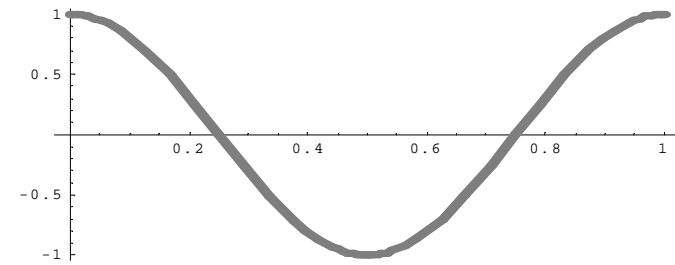


- Does not explain *persistent* oscillations: add noise or seasonality

Intrinsic disease dynamics and seasonality



Natural cycles of the disease



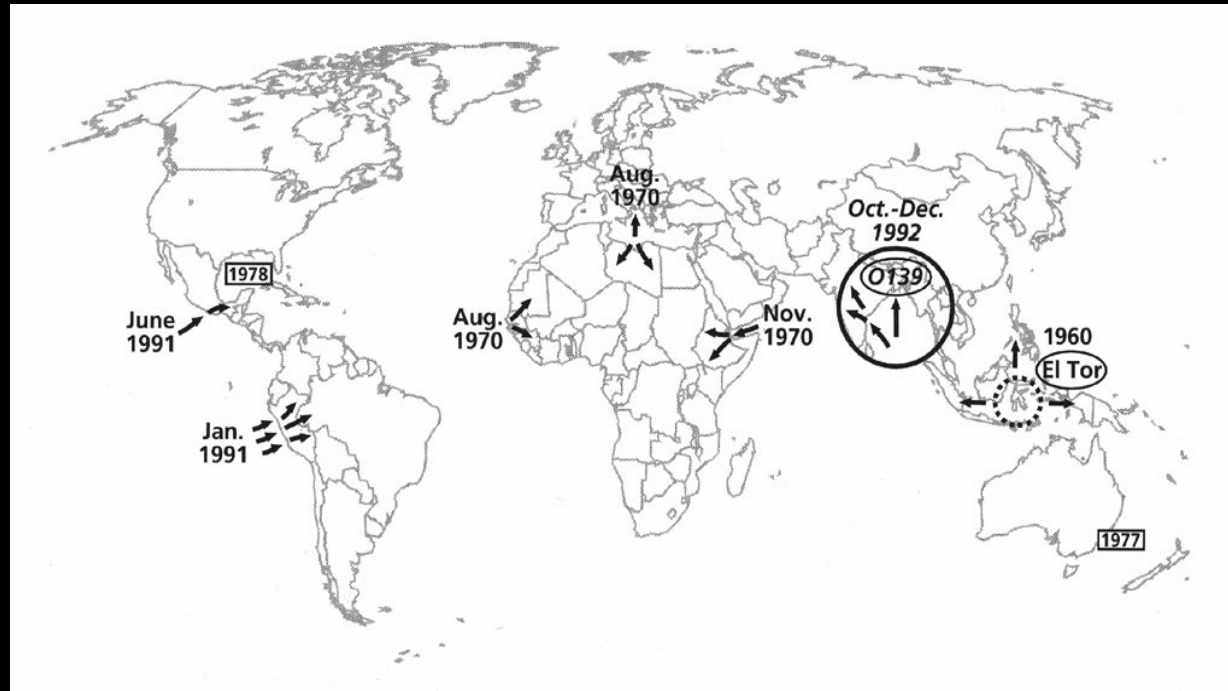
Seasonal transmission

Annual cycles

Biennial cycles
or cycles of longer period

Multiple coexisting cycles

Chaos

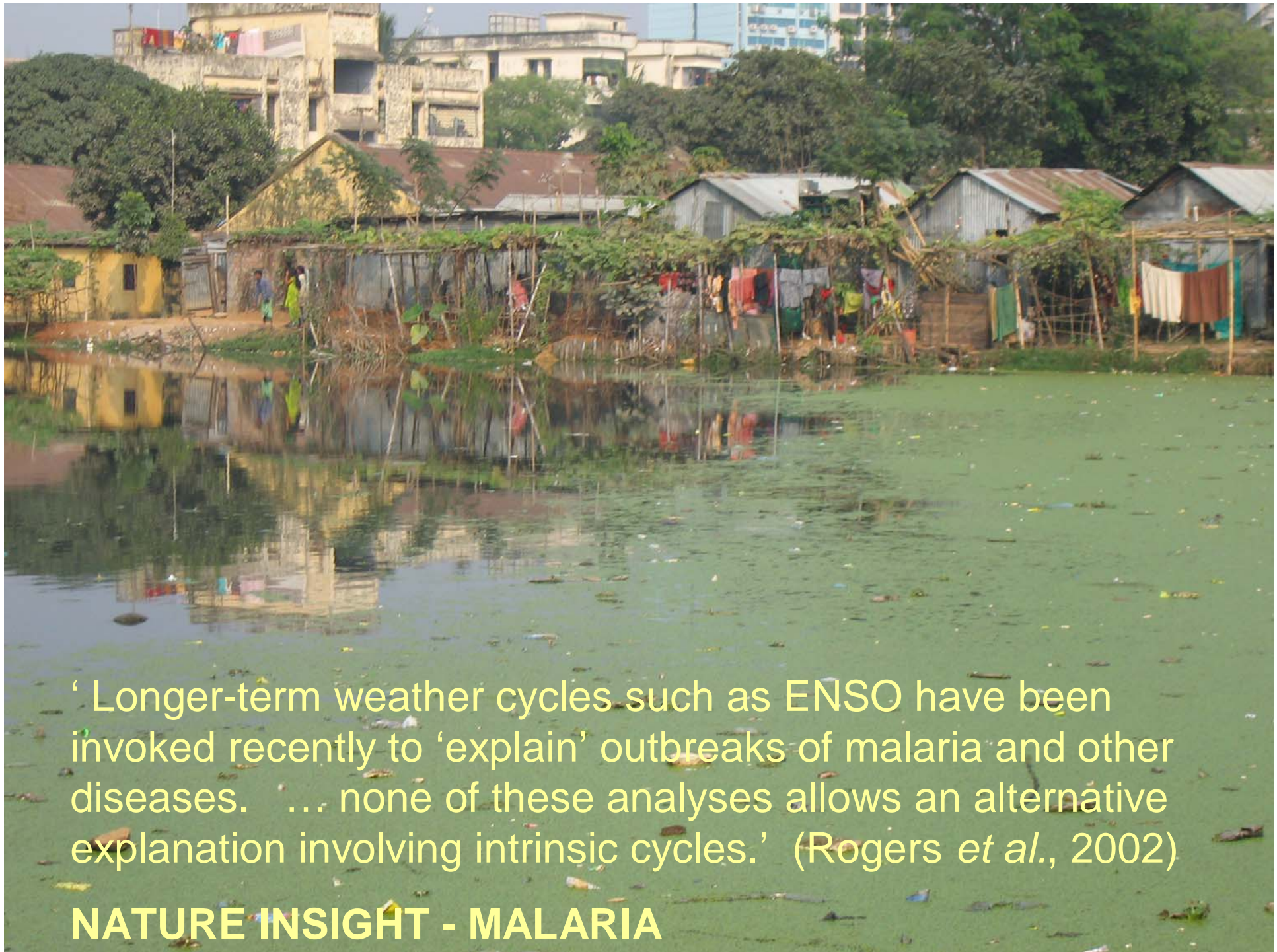


The pathogen, *Vibrio cholerae*, inhabits aquatic environments (brackish water and estuaries) (Colwell *et al.* 1981)







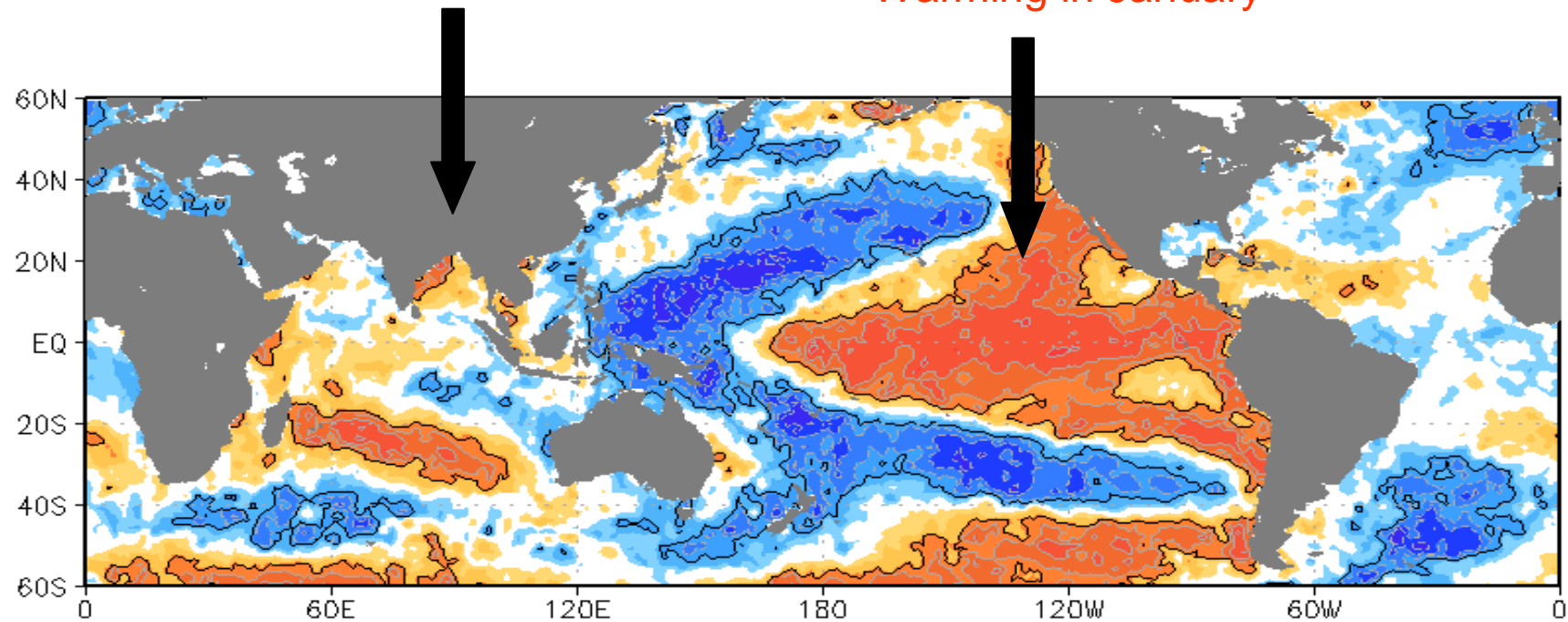


‘ Longer-term weather cycles such as ENSO have been invoked recently to ‘explain’ outbreaks of malaria and other diseases. ... none of these analyses allows an alternative explanation involving intrinsic cycles.’ (Rogers *et al.*, 2002)

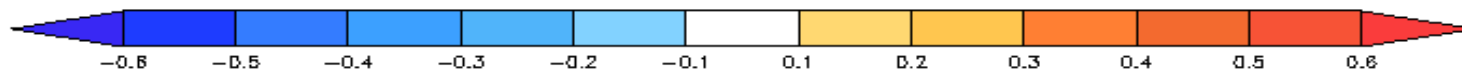
NATURE INSIGHT - MALARIA

Cholera cases
in September

Warming in January

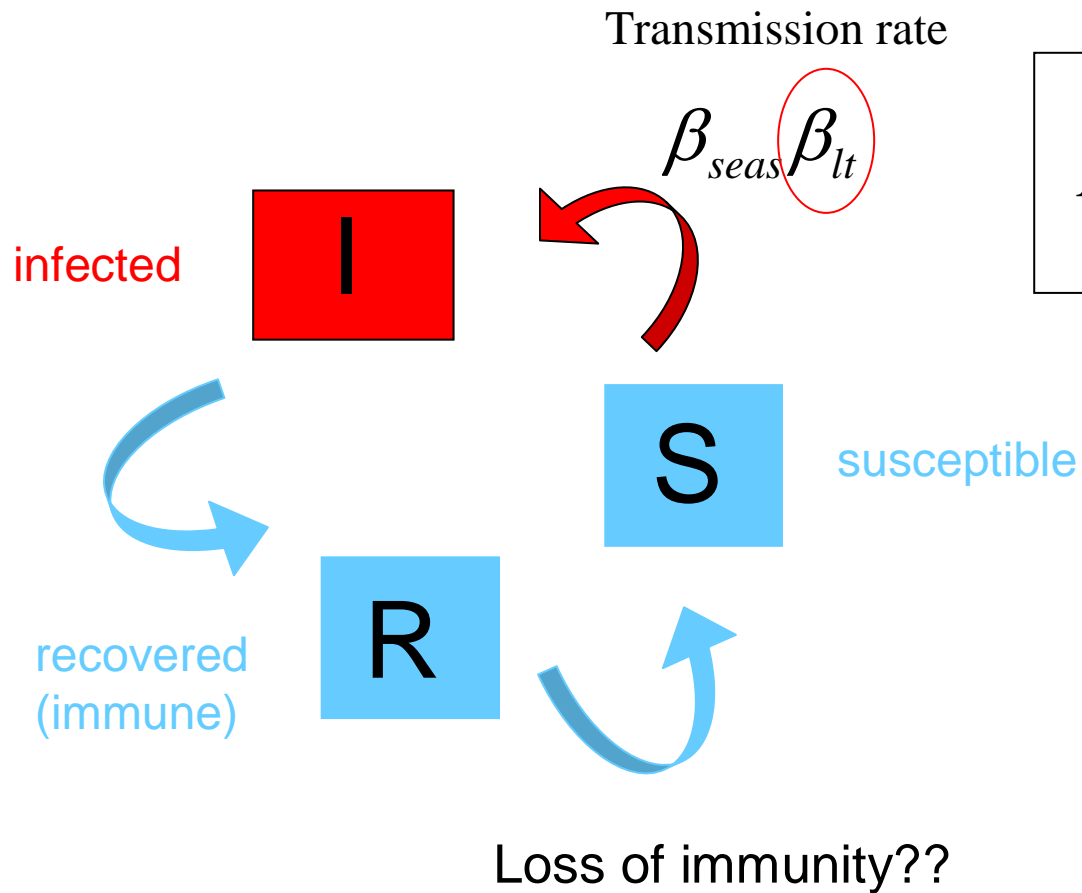


Rank correlation at 90% confidence



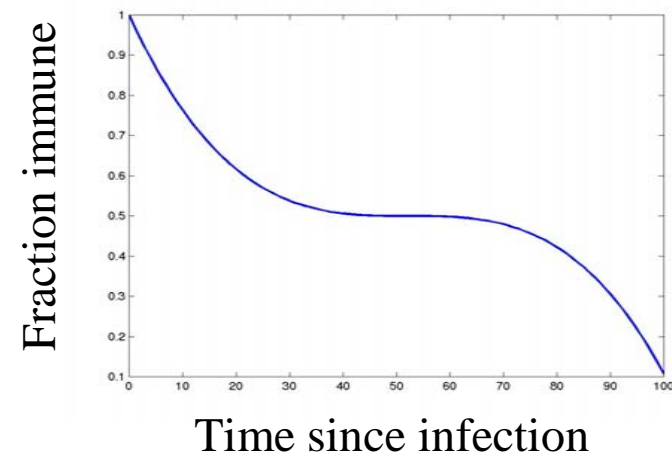
Pascual, Chaves, Rodo, Cash, Yunus
(Climate Research 2008)

Disease population model: TSIRS



$$I_{t+1} = \beta_{seas} \beta_{lt} I_t^\alpha \frac{S_t}{N_t} \varepsilon_t$$

$$S_t = N_t - \sum_{i=0}^m I_{t-i} k(i)$$



$$\ln(I_{t+1}) = \ln(\beta_t) + \ln(\beta_{seas}) + \alpha \ln(I_t) + \gamma \ln\left(\frac{S_t}{N_t}\right) + \ln(\varepsilon_t)$$



Smooth function of t:
semiparametric models
 (Hastie and Tibshirani, 1990;
 Ellner *et al.*, 1998)



1- regression step
 (weighted least square)

2- smoothing step
 (smoothing the time
 series of residuals)



S_t ?

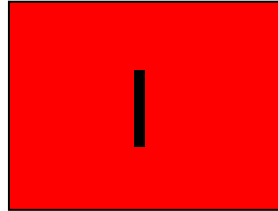
$$\Rightarrow \ln \frac{S_t}{N_t} \approx -\frac{R_t}{N_t} + O\left(\frac{R_t^2}{N_t^2}\right)$$

with $R_t = \sum_{i=0}^m I_{t-i} k(i)$



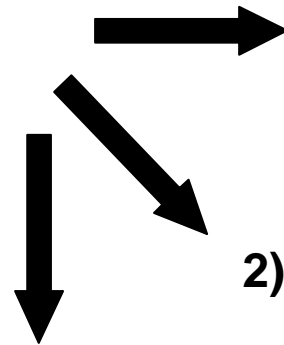
backfitting algorithm ...

Observed
patterns



cases

population model(s) +
statistical inference methods



1) Decay of immunity

2) Susceptibles

Intrinsic
dynamics

3) Variability of transmission rate over time

Seasonal transmission rate

Long-term transmission rate

Residuals (unexplained variability)

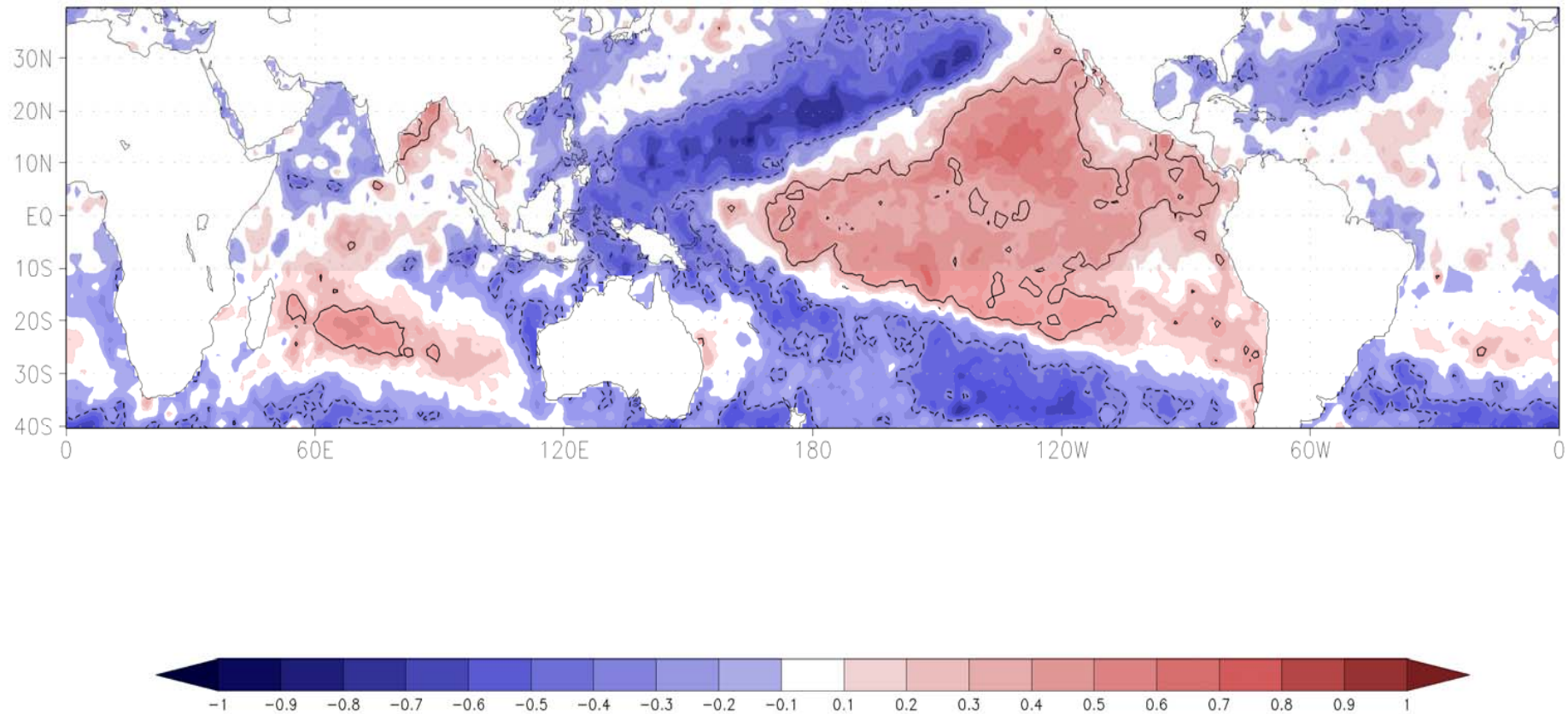
Extrinsic factors
(e.g. climate)

*Koelle and Pascual
(Am. Nat. 2004)*

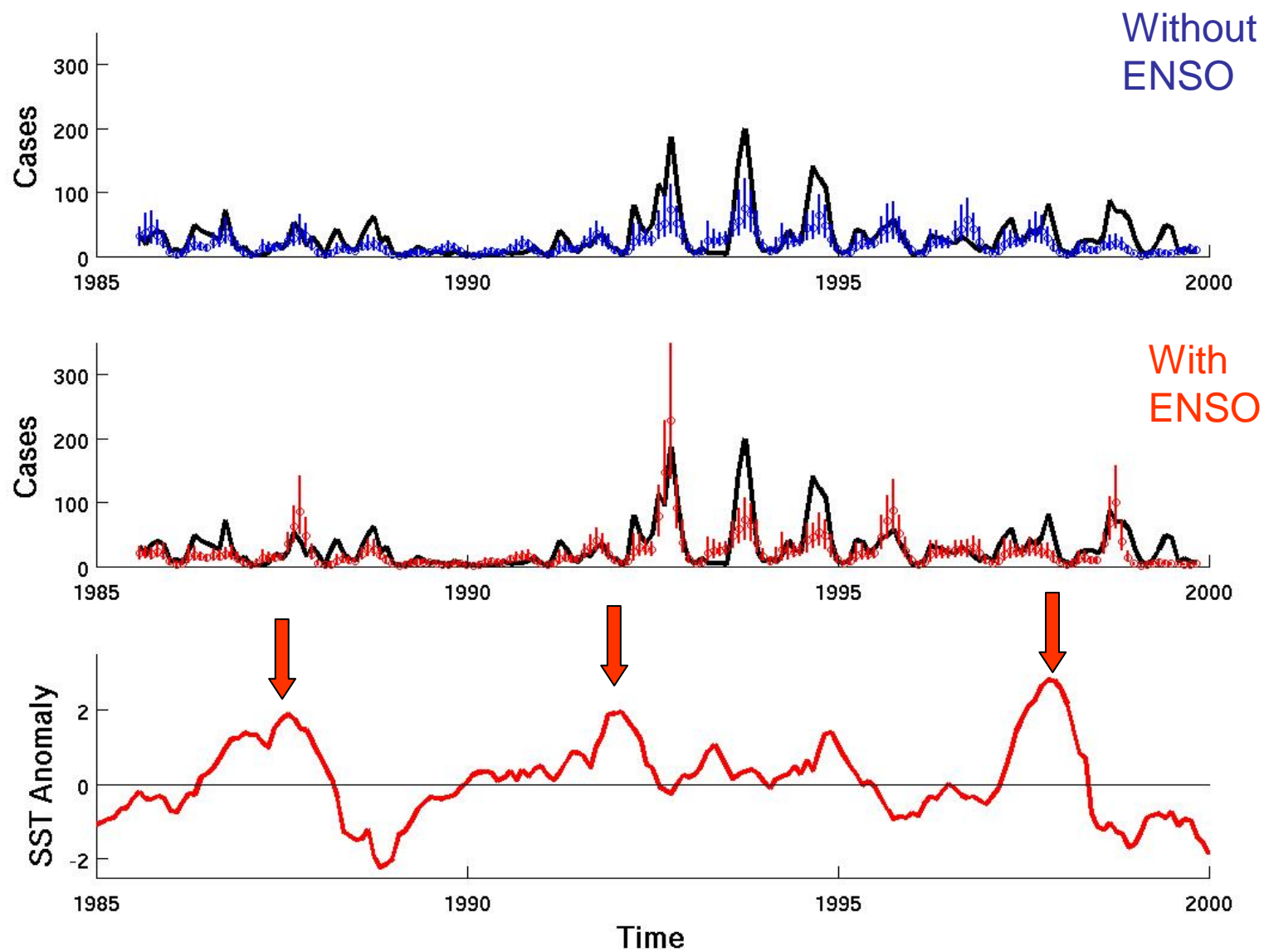
*Koelle, Rodo, Pascual et al.
(Nature 2005)*

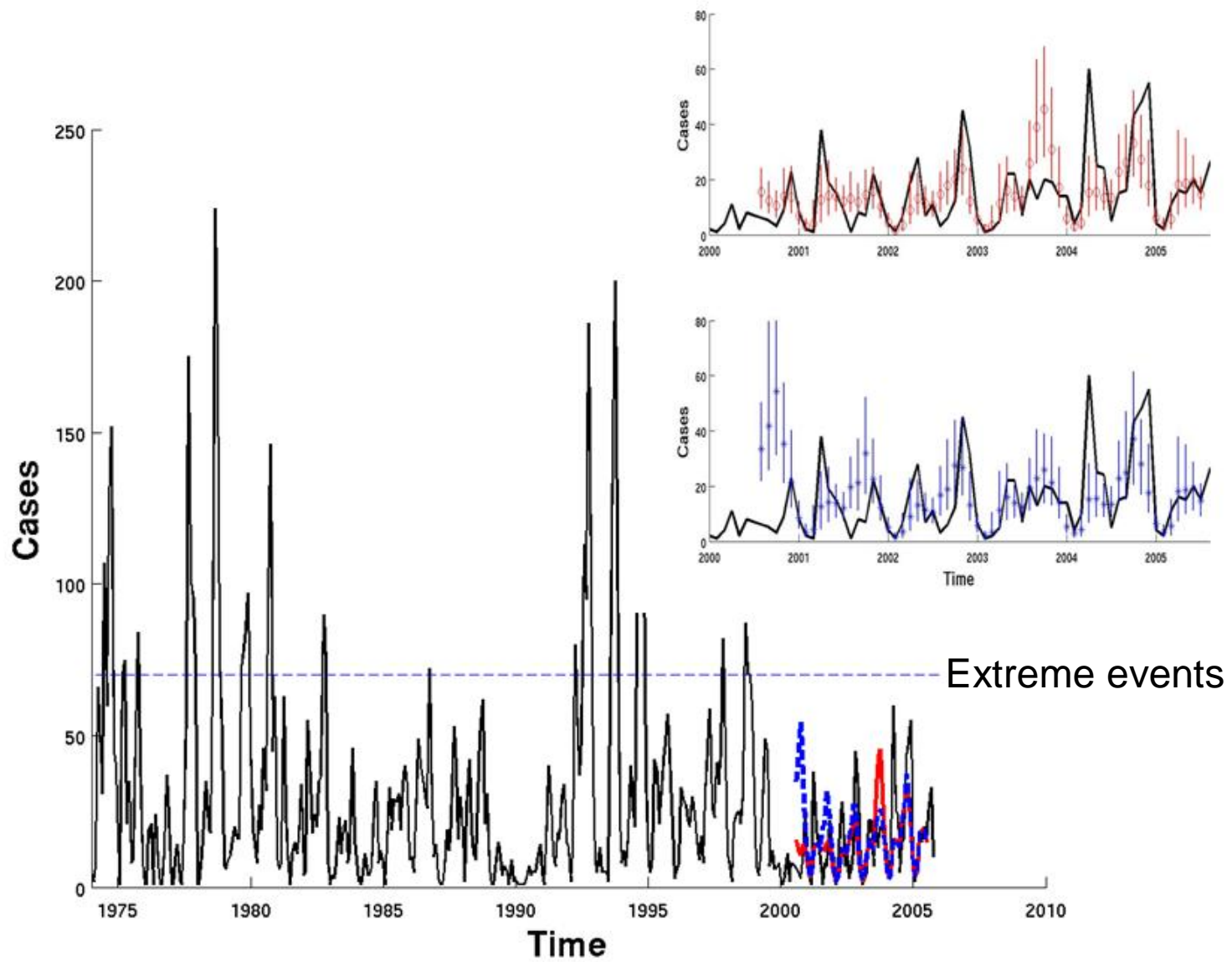
*Pascual et al. (Climate
Research 2008)*

September residuals and Sea Surface Temperature anomalies in January



Refractory periods: 7-months lead (hindcast) predictions

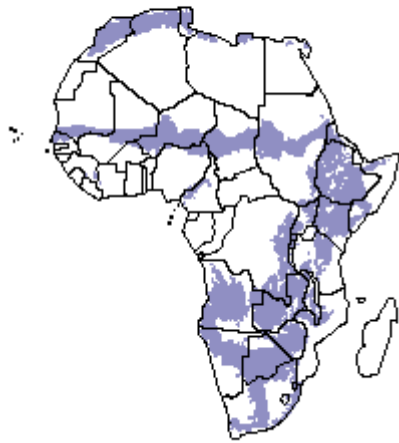




- Method(s) to disentangle extrinsic forcing from nonlinear feedbacks within a system with unobserved variables
- Climate variability (ENSO, rainfall) drives cholera dynamics but immunity is key to the response
- New statistical method (Ionides, Breto, and King, PNAS 2006, “MIF”) → continuous time, more flexible formulations, different types of noise, **allows model comparisons based on likelihoods**



Areas at risk of
epidemic malaria

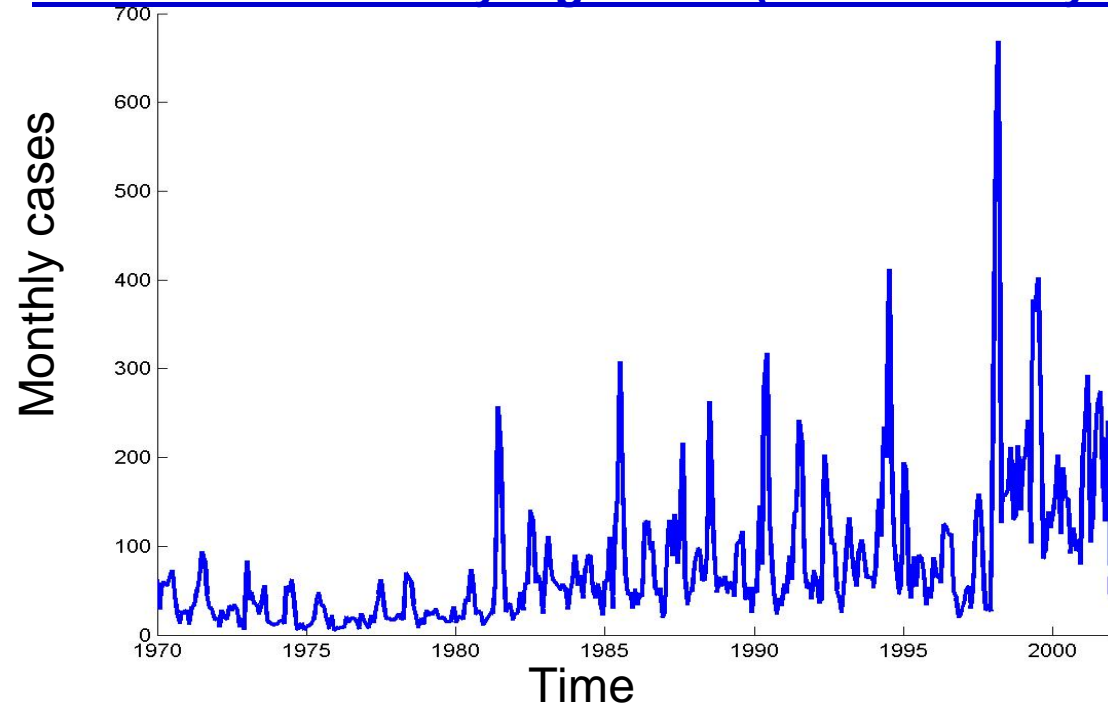


~ 110 million people live in areas
at risk of epidemic malaria in
Africa

Estimated 110 000 deaths from
epidemics each year (Africa
Malaria Report, 2003)

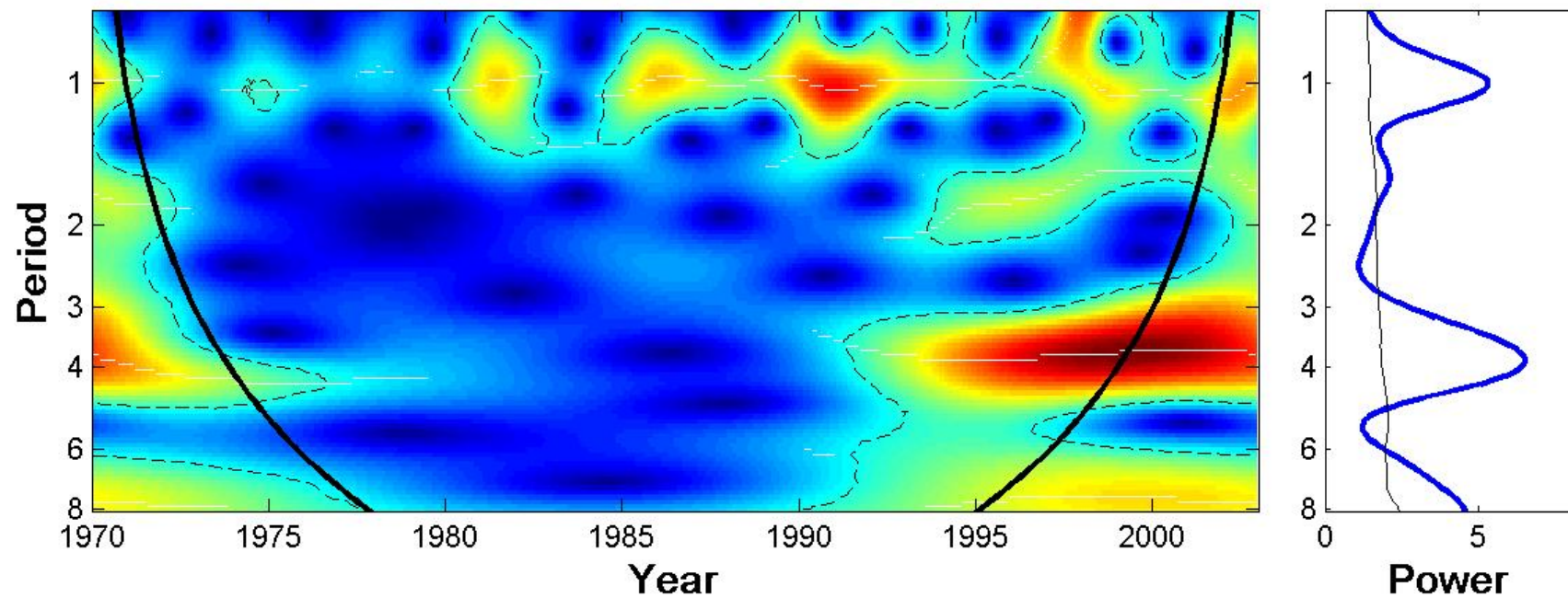
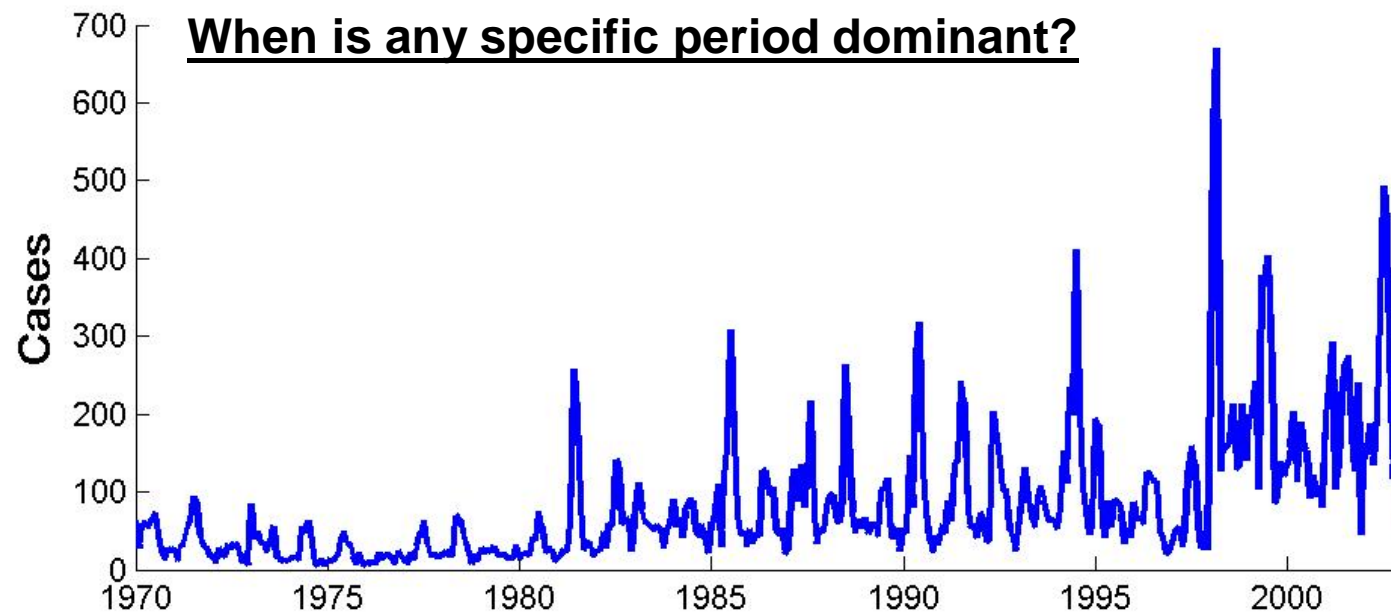
Data: courtesy of
S. Hay and G.D. Shanks

Malaria in Rift Valley highlands (Western Kenya)



Which periods (or frequencies) are dominant in these dynamics?

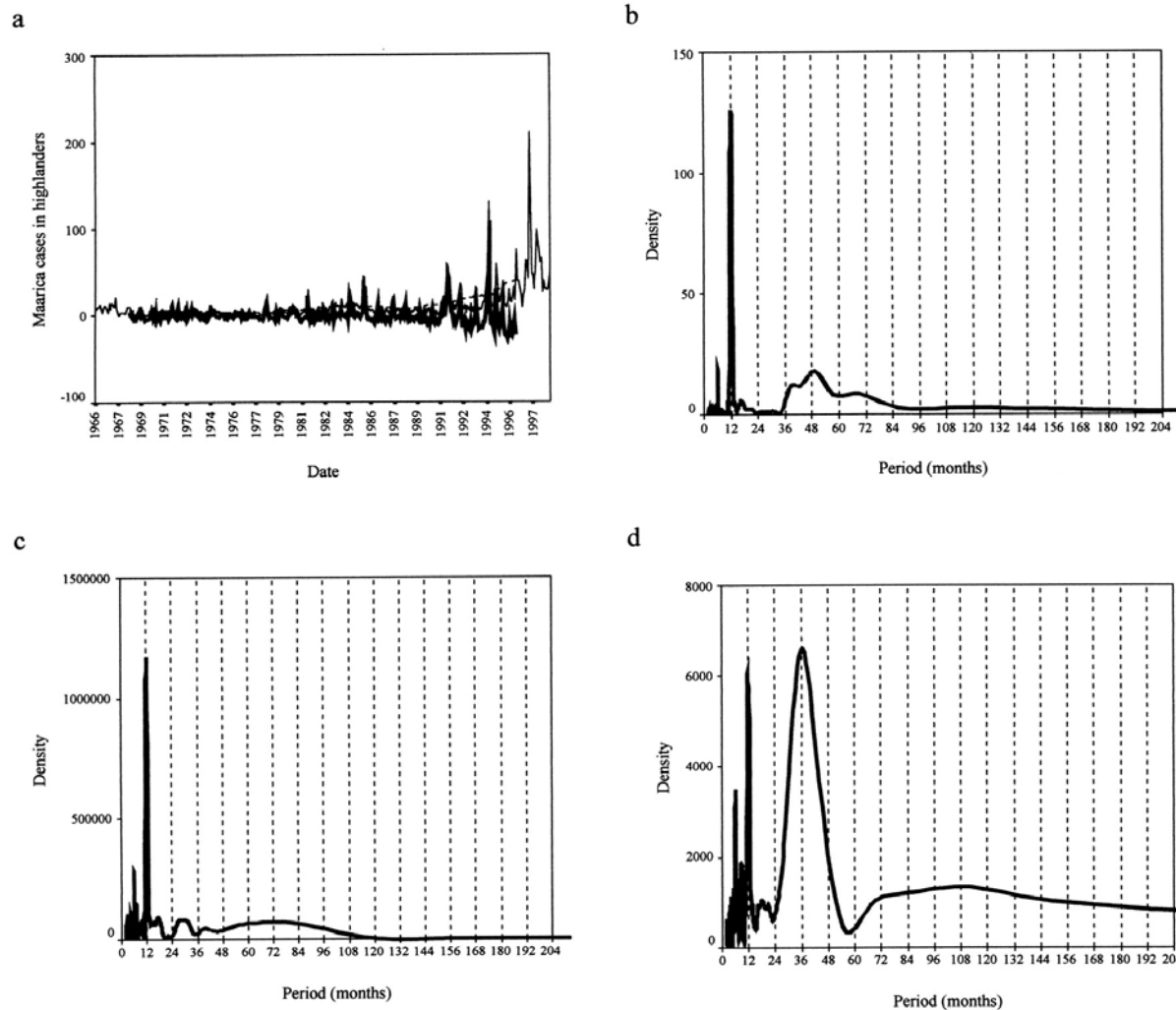
When is any specific period dominant?



“Classical” time series: spectral techniques

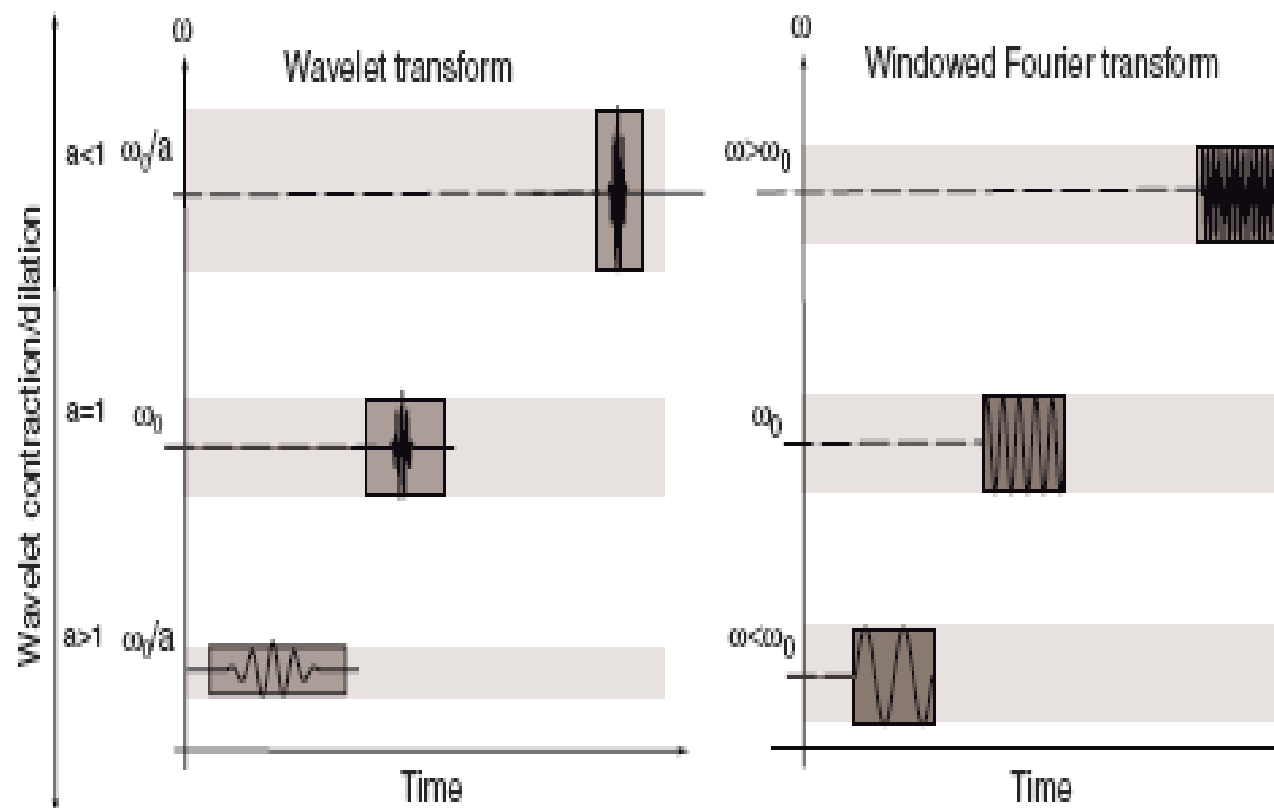
- These seek to identify the dominant periodicities (or frequencies) in the data
- For example, power spectral analysis describes how the variance in the data is allocated to different frequencies
- However, this type of analysis is appropriate for data whose statistical properties do not vary with time (i.e. are stationary)

(a) A line graph showing the monthly incidence (cases per 100,000) of *P. falciparum* malaria incidence (cases per 100,000) in Kericho from January 1966 to December 1998



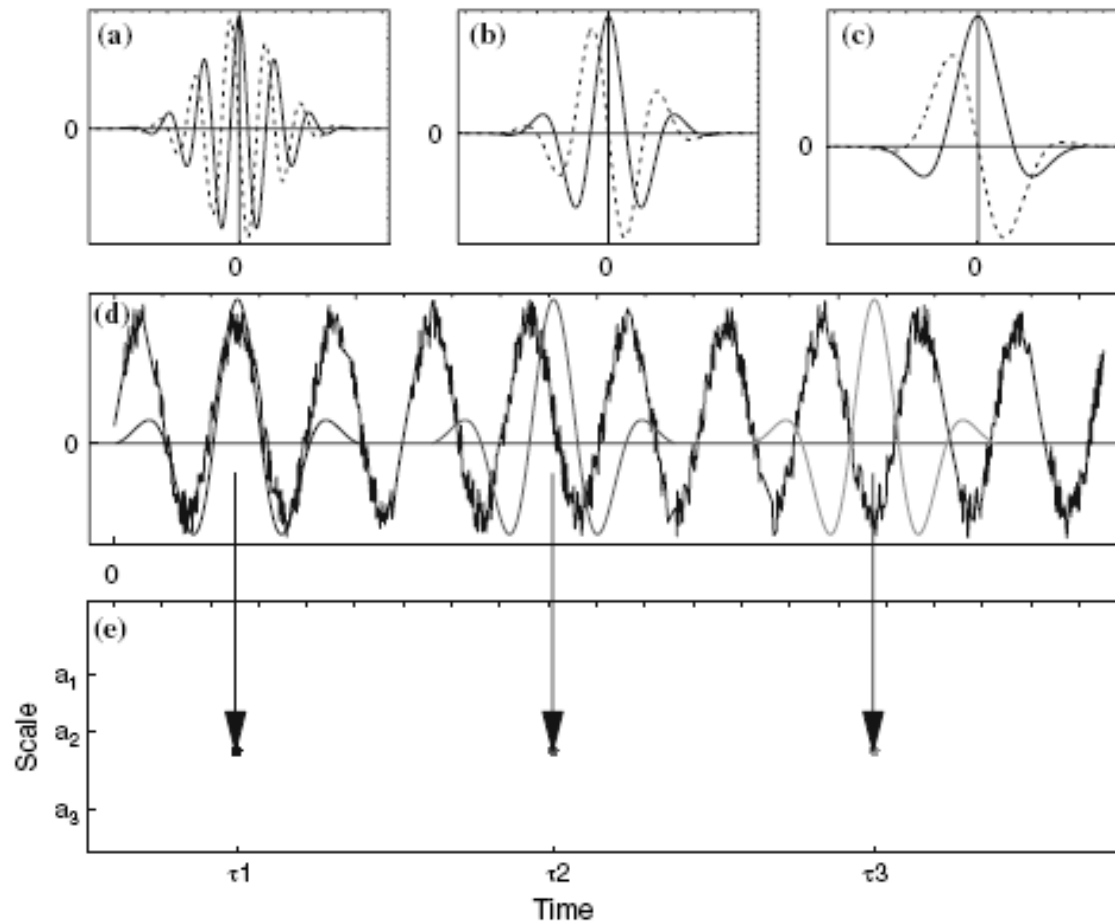
Hay S. I. et.al. PNAS 2000;97:9335-9339

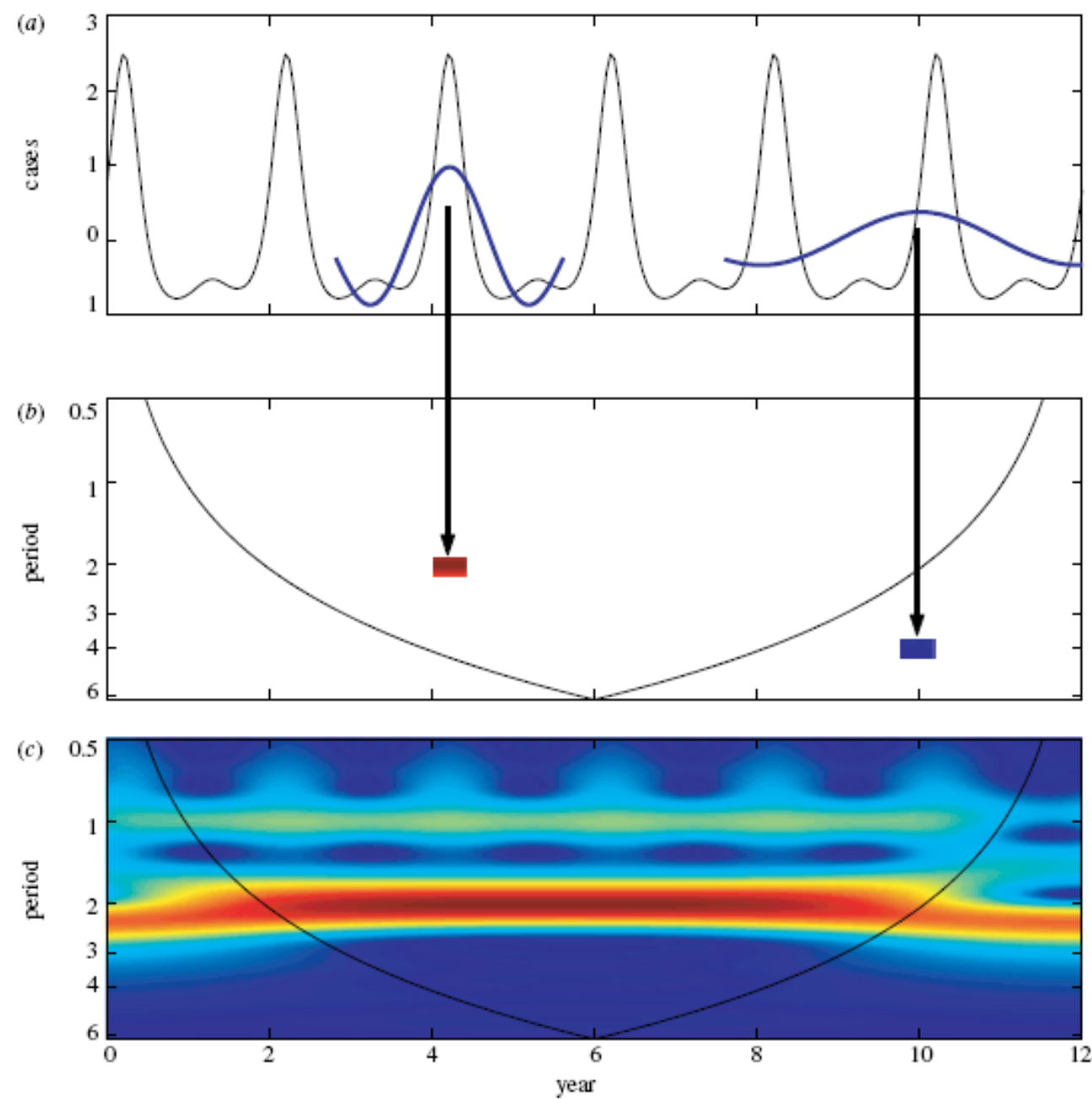
The periodogram ...



From Cazelles et al. (2007)

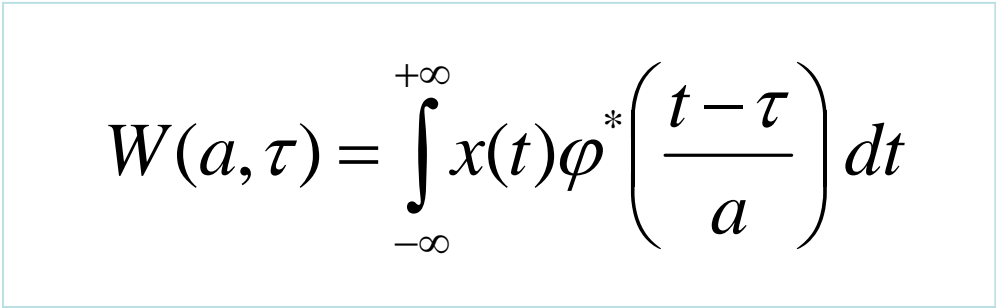

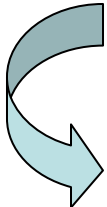
The Wavelet Spectrum tells us about local variability





The Wavelet Transform

Decomposes signals over dilated and translated functions called “mother wavelets” that have two parameters, one for the time position, τ , the other for the scale, a (or f , with $f \sim 1/a$).

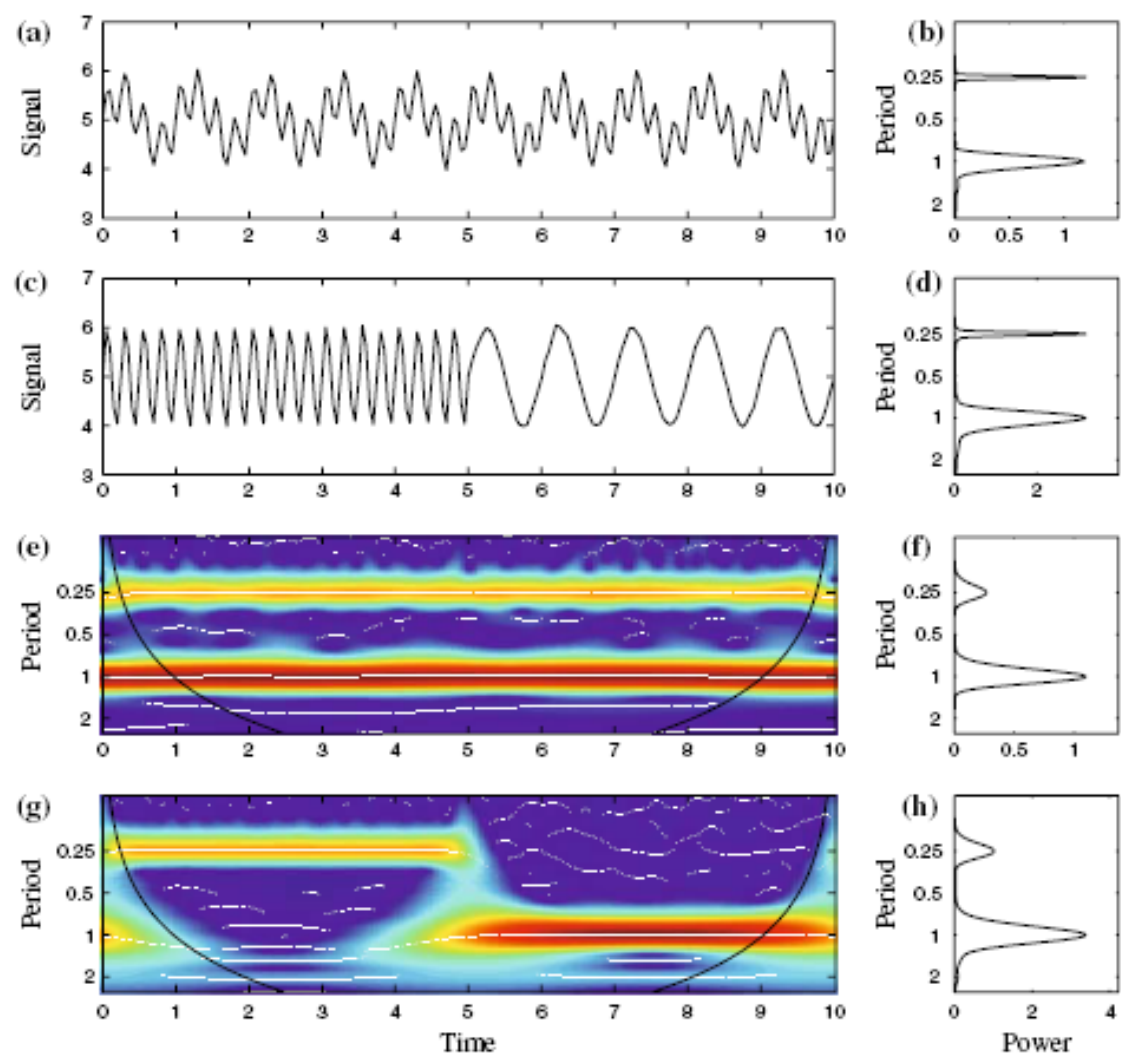

$$W(a, \tau) = \int_{-\infty}^{+\infty} x(t) \varphi^* \left(\frac{t - \tau}{a} \right) dt$$


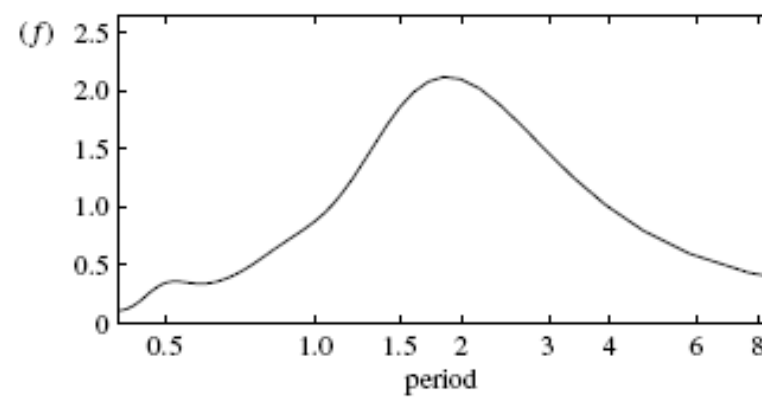
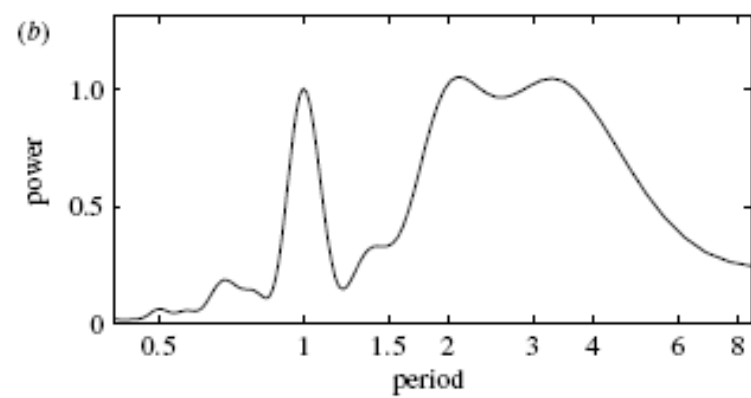
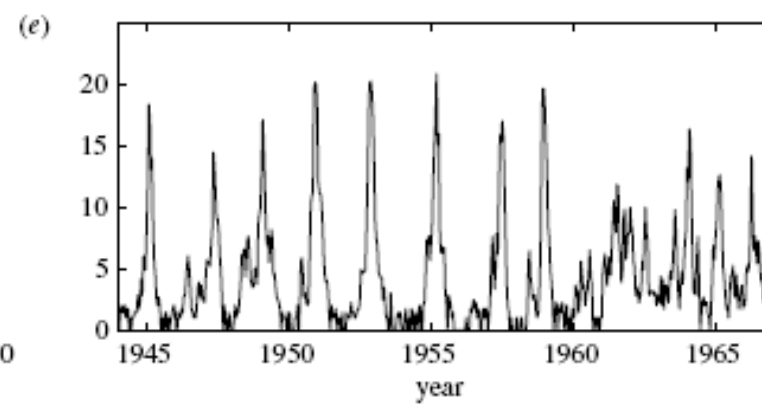
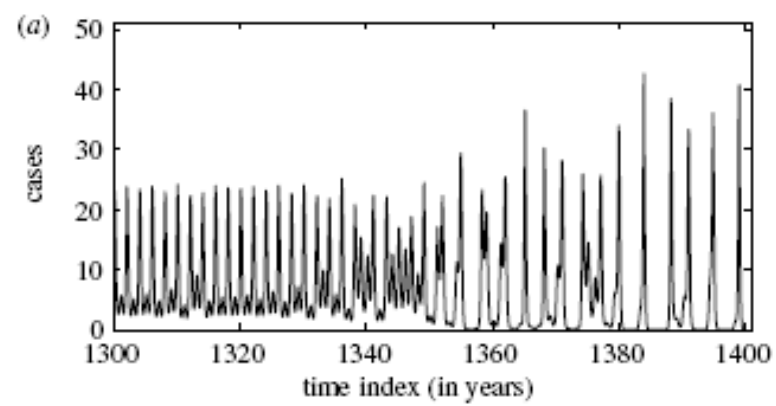
$$S(f, \tau) = \|W(f, \tau)\|^2$$

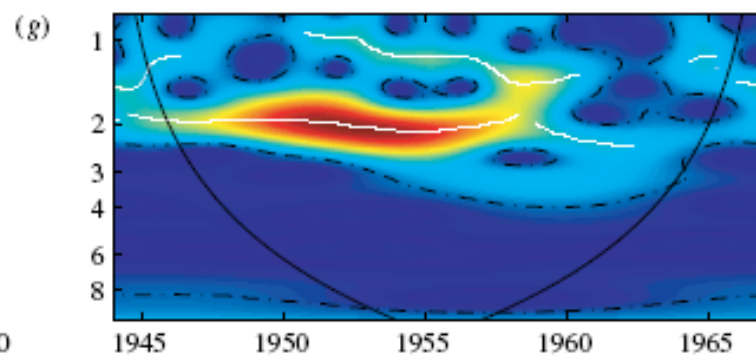
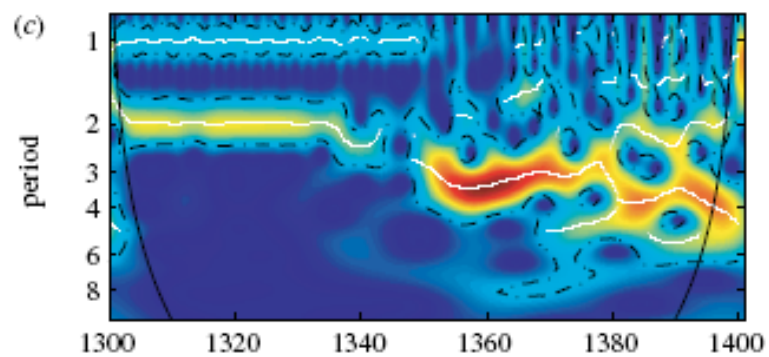
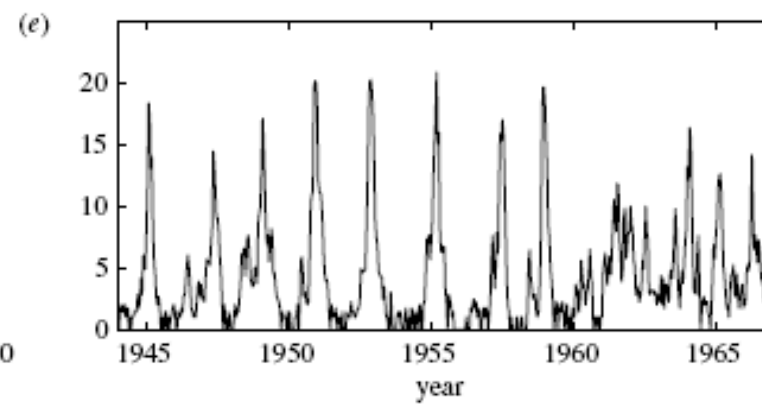
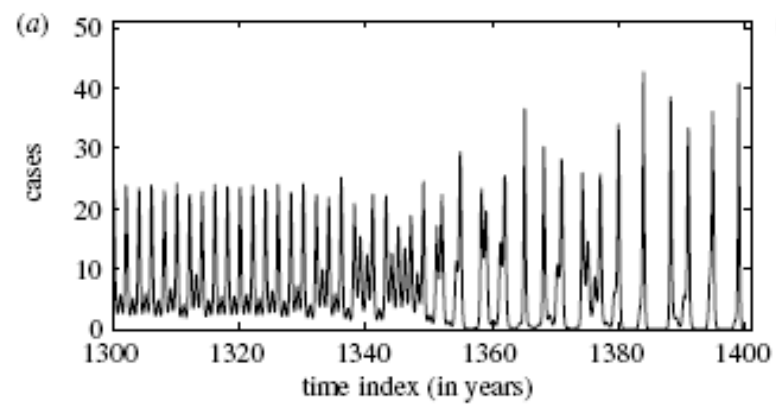
The “local power spectrum”

$$\phi(f, \tau) = \tan^{-1} \frac{\Im W(f, \tau)}{\Re W(f, \tau)}$$

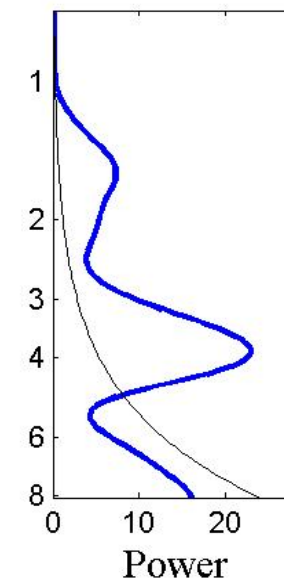
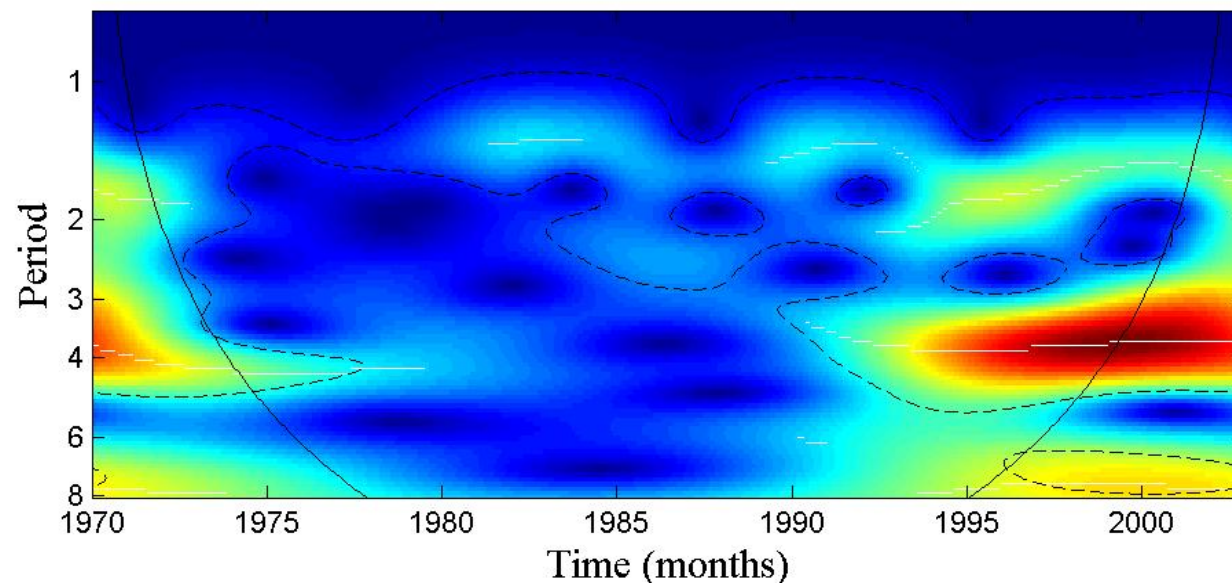
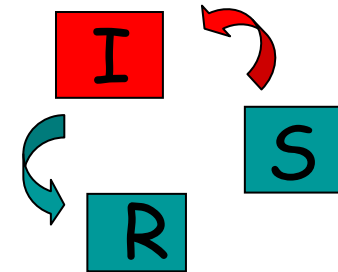
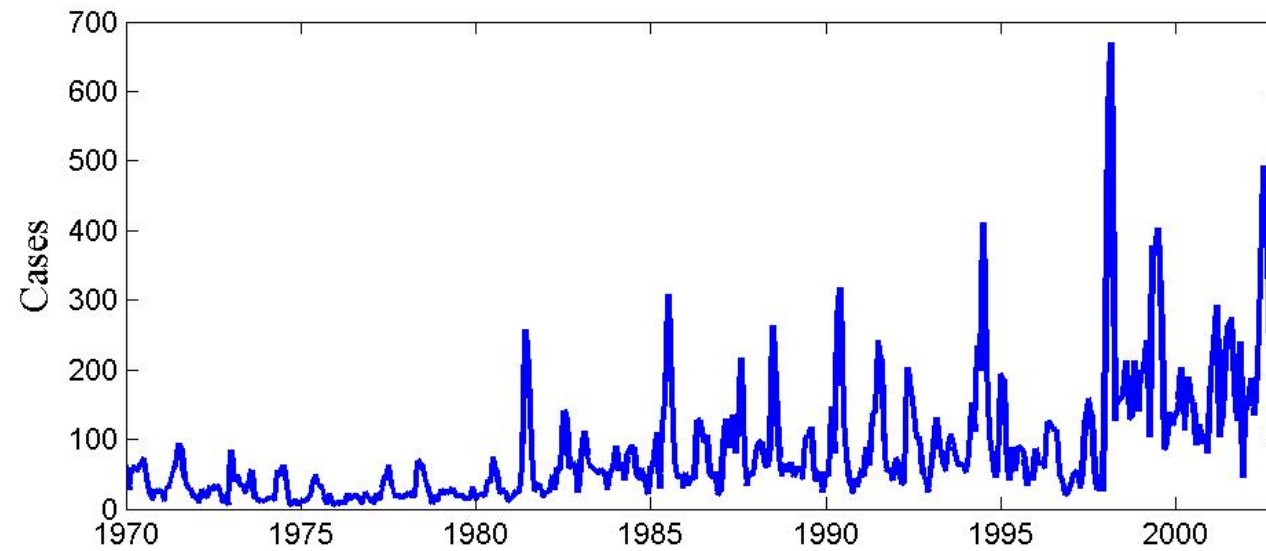
The local phase





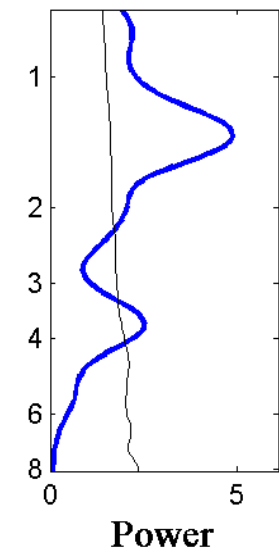
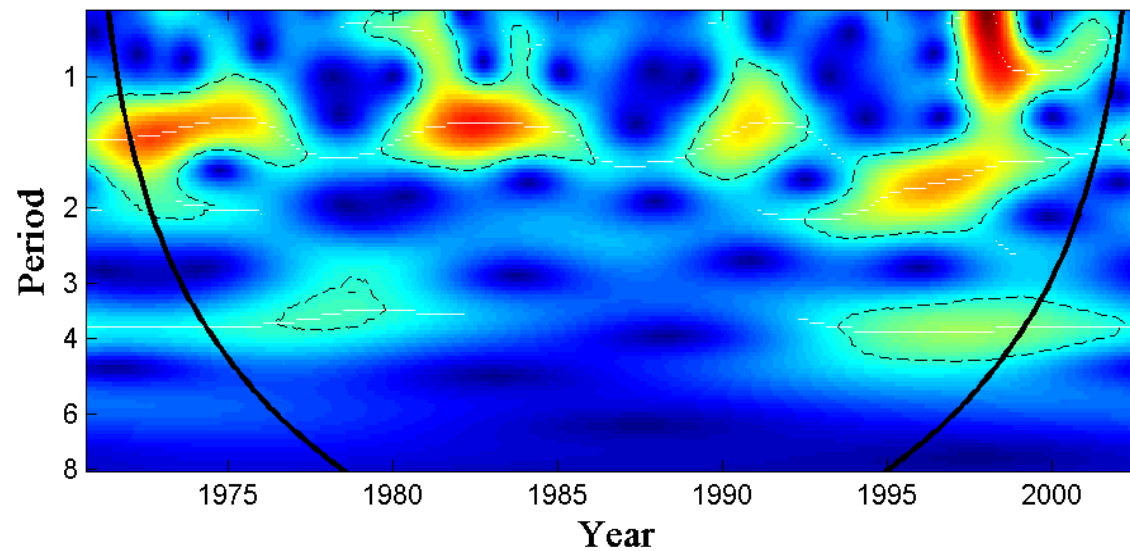
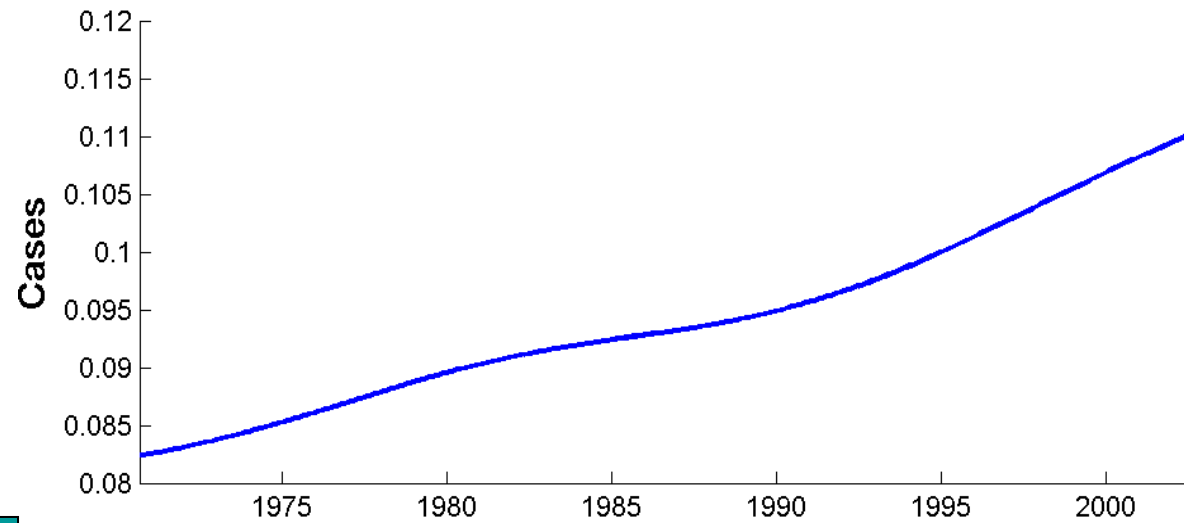
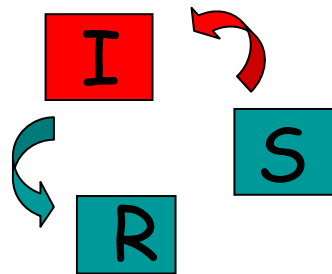


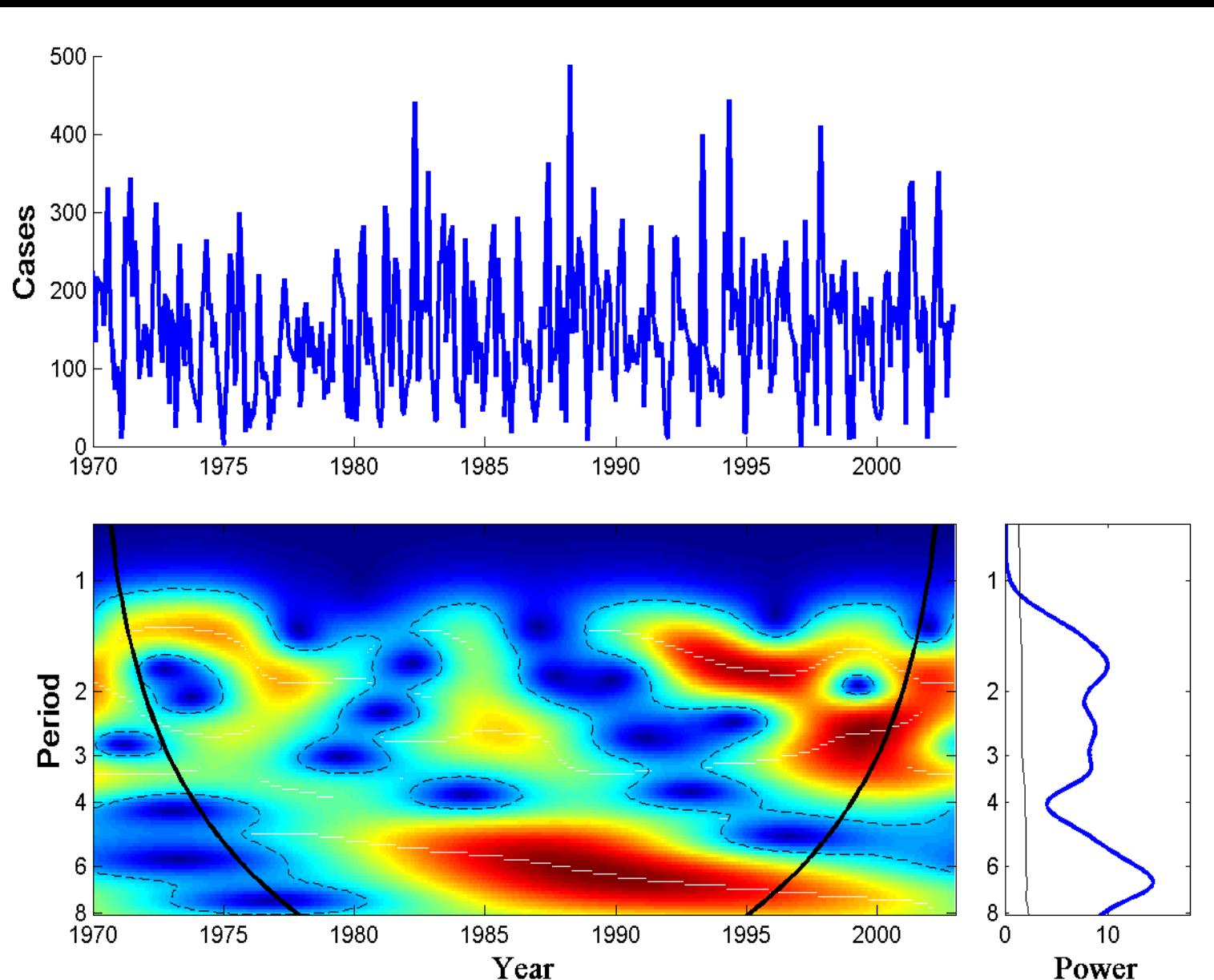
Back to unstable malaria in a Kenyan highland



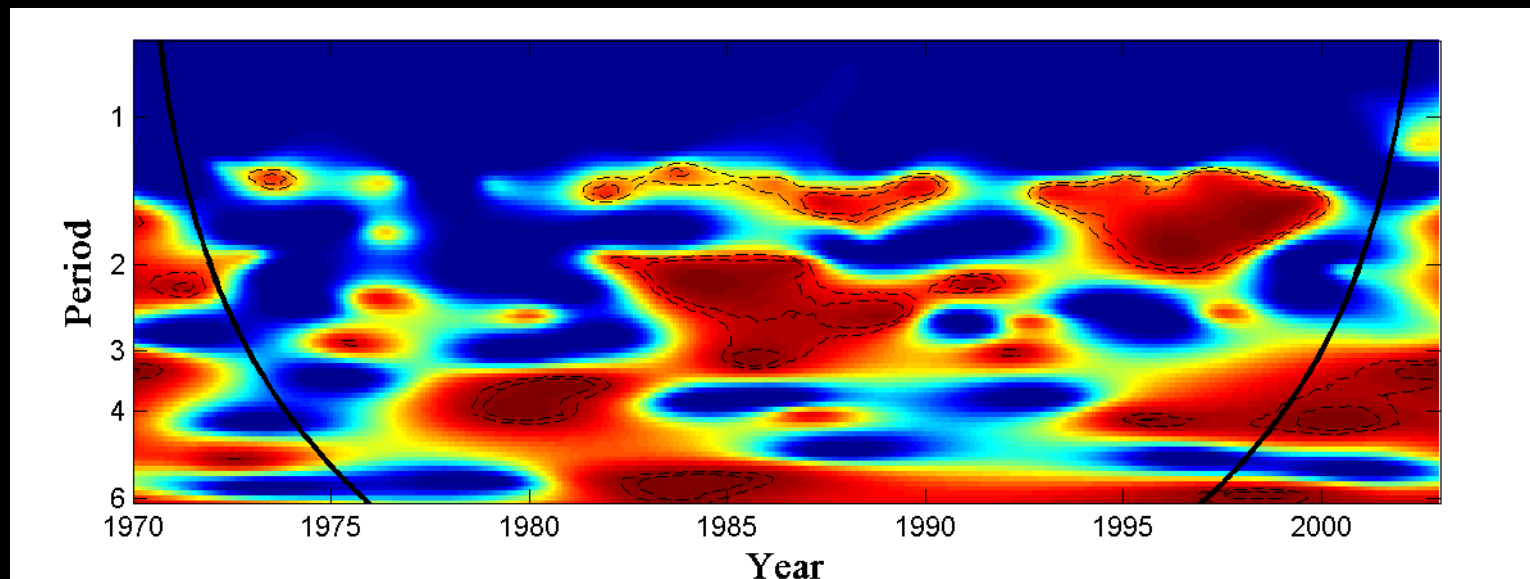
Pascual *et al.* (in prep.)

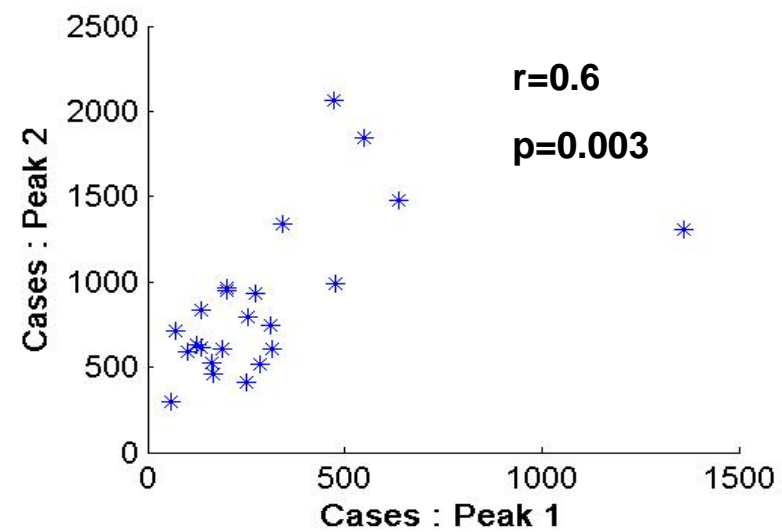
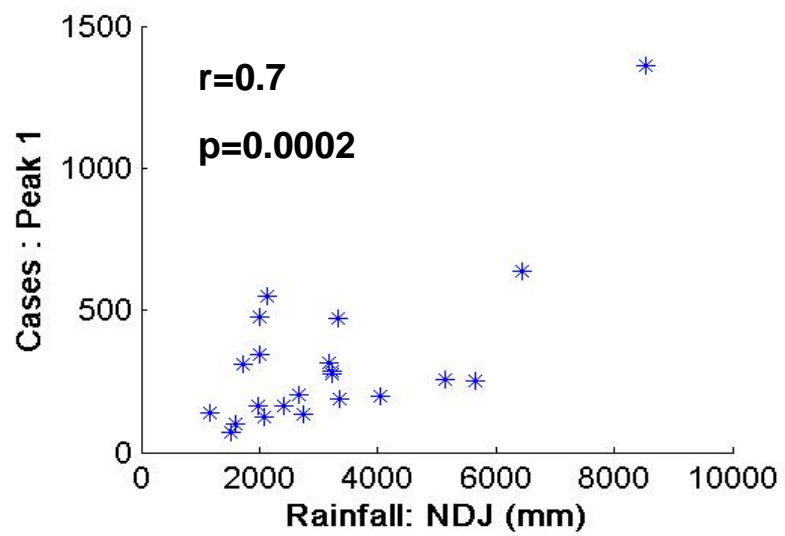
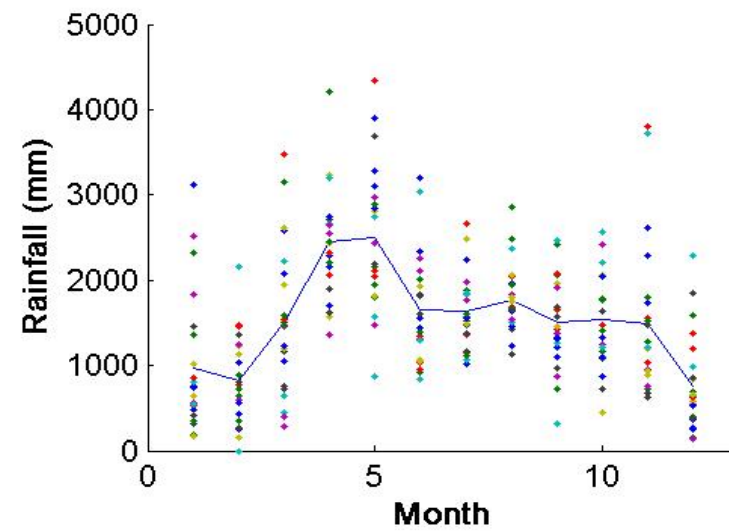
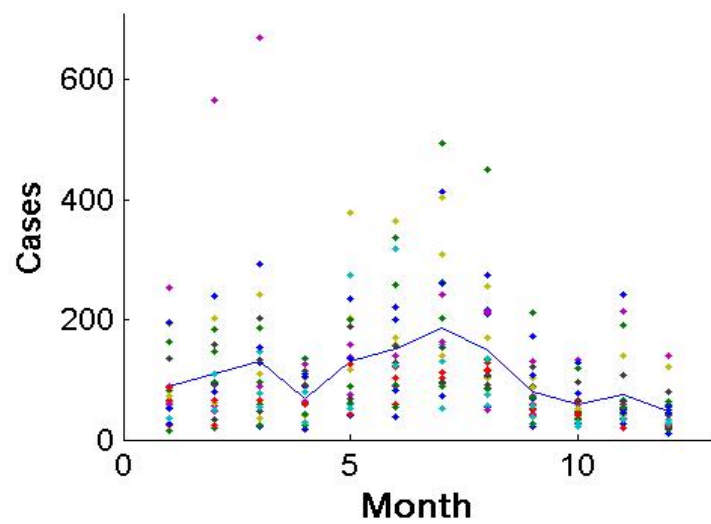
TSIR model: does disease dynamics account for the cycles? Yes and No





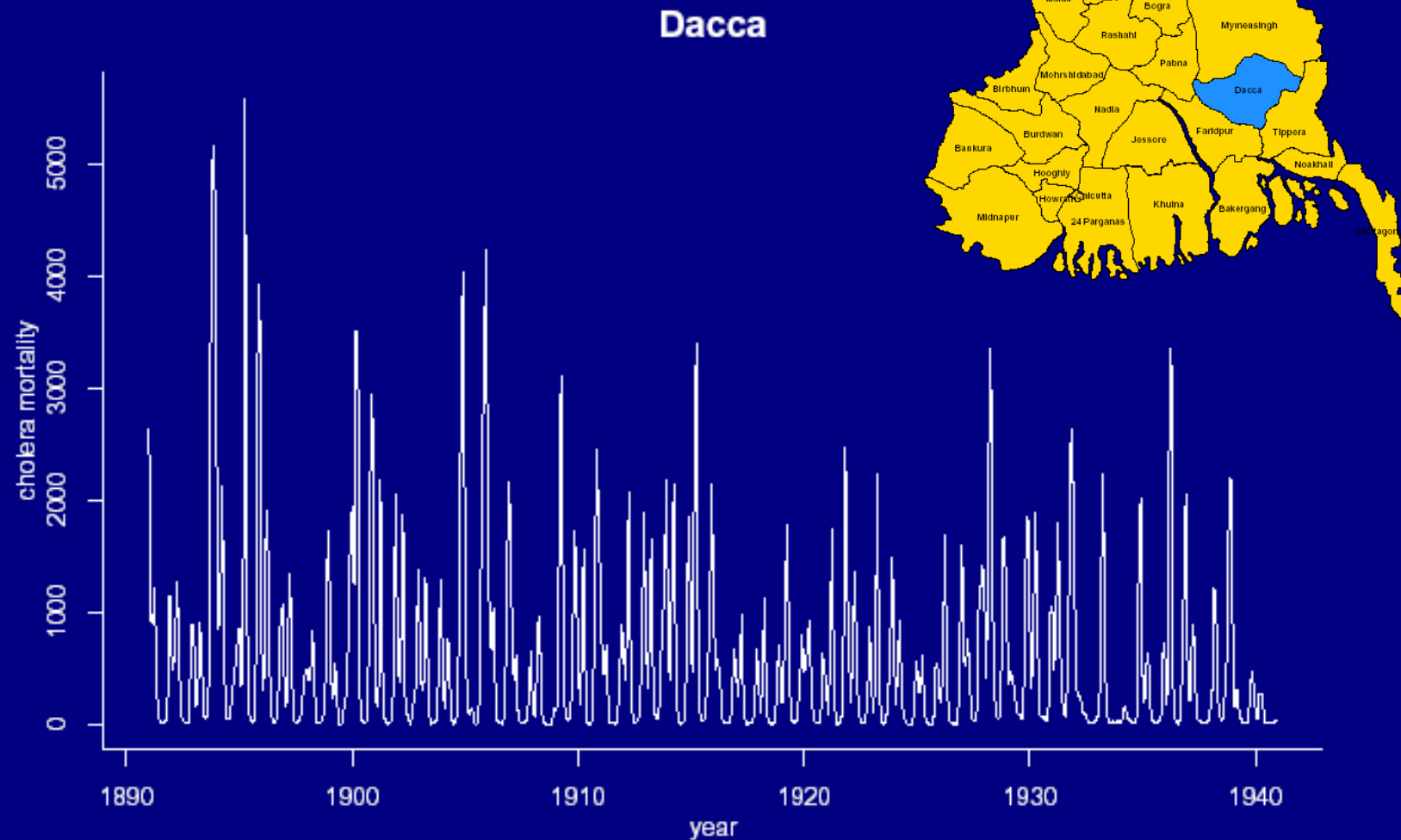
Coherence between rainfall and malaria:



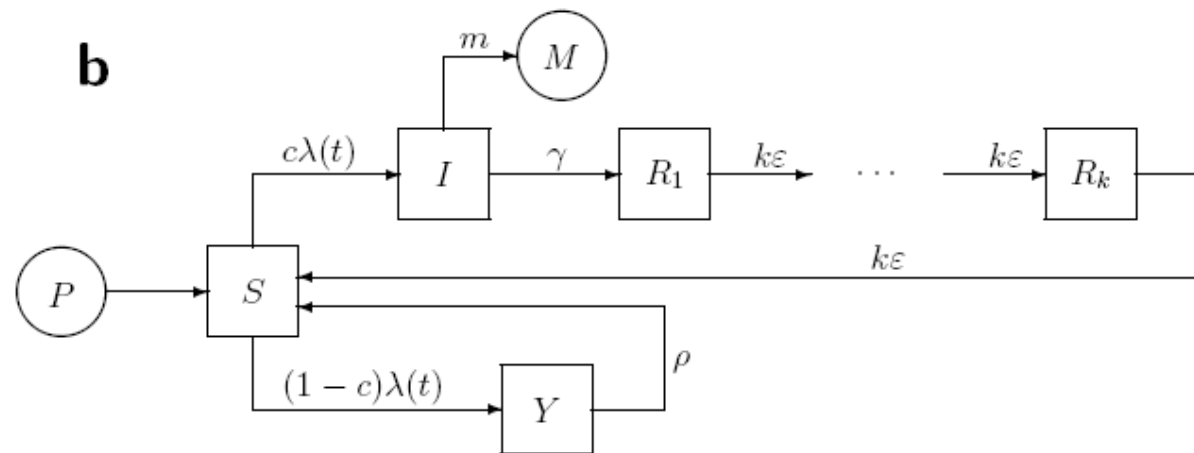
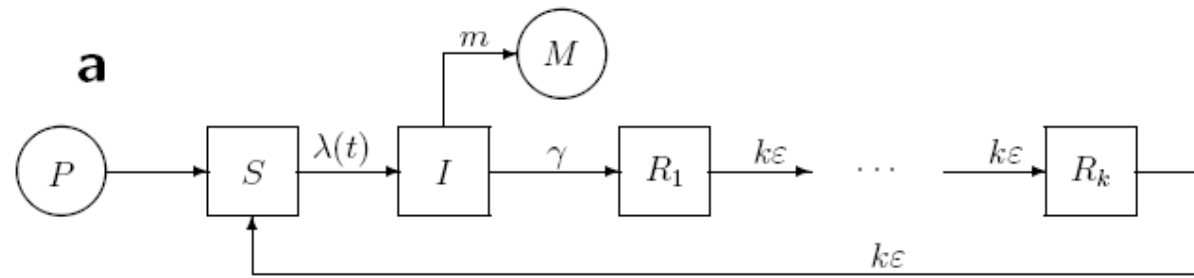


- Malaria dynamics exhibit cycles of period ~ 2 (and 3) years, as well as longer cycles of period ~ 4
- The shorter cycles appear to be extrinsic and driven by rainfall.
- Epidemic outbreaks are evident in the 80's and are particularly pronounced in the 90's, a pattern coincident with a long-term trend in transmission
- The shorter cycles can resonate with disease dynamics and contribute to oscillations at a longer period (4 years), a pattern that is enhanced by the trend in transmission

Historical cholera mortality



King, Ionides, Pascual, Bouma
(Nature, 2008)



King, Ionides, Pascual, Bouma
(Nature, 2008)

Gracias



Katia Koelle (UM >> Duke Univ.)



Bernard
Cazelles, CNRS



Aaron King
(EEB, UM)

Ed Ionides
(Statistics, UM)



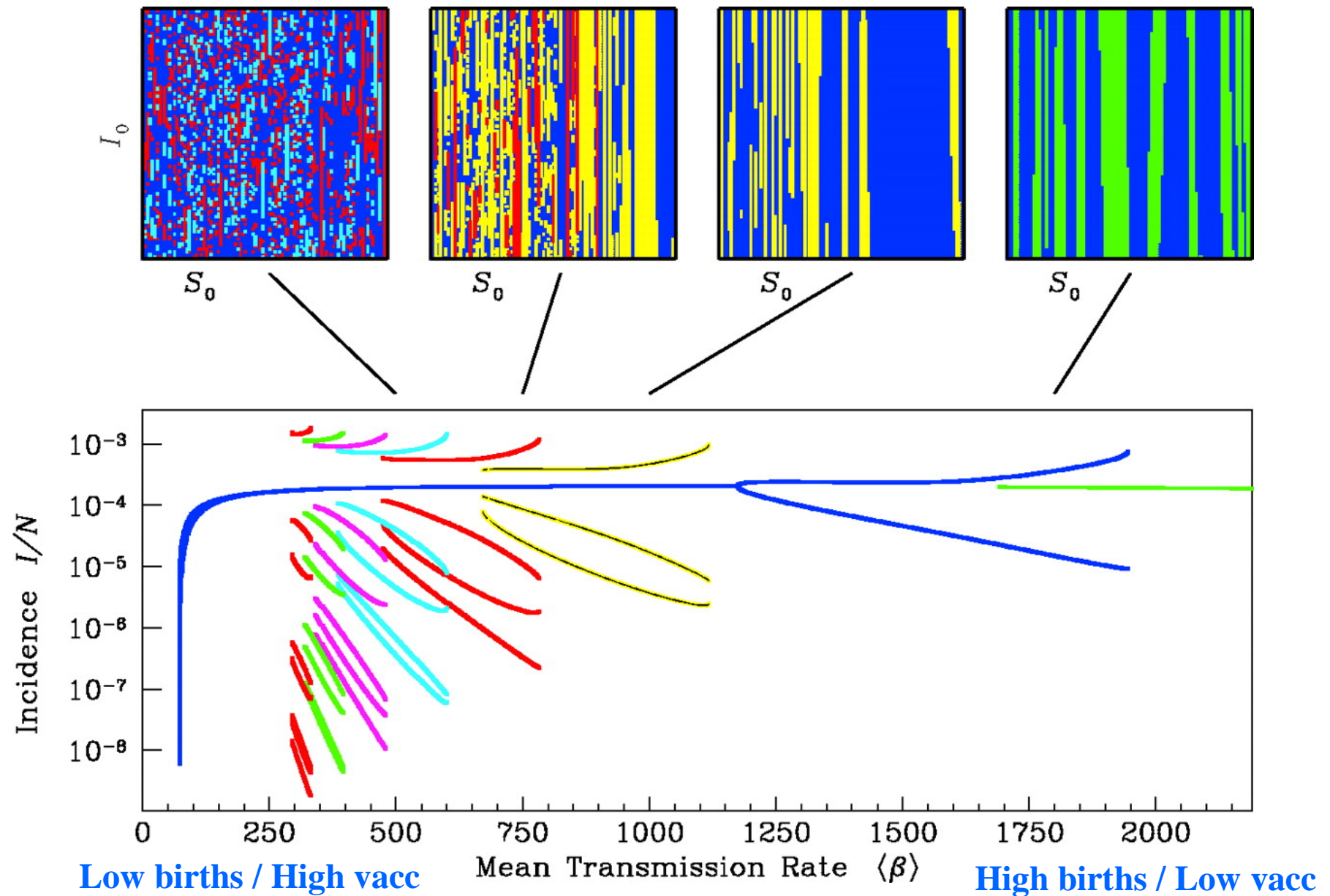
Menno Bouma (LSHTM)

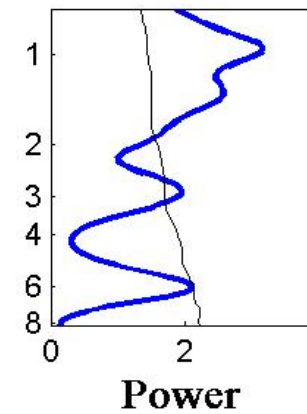
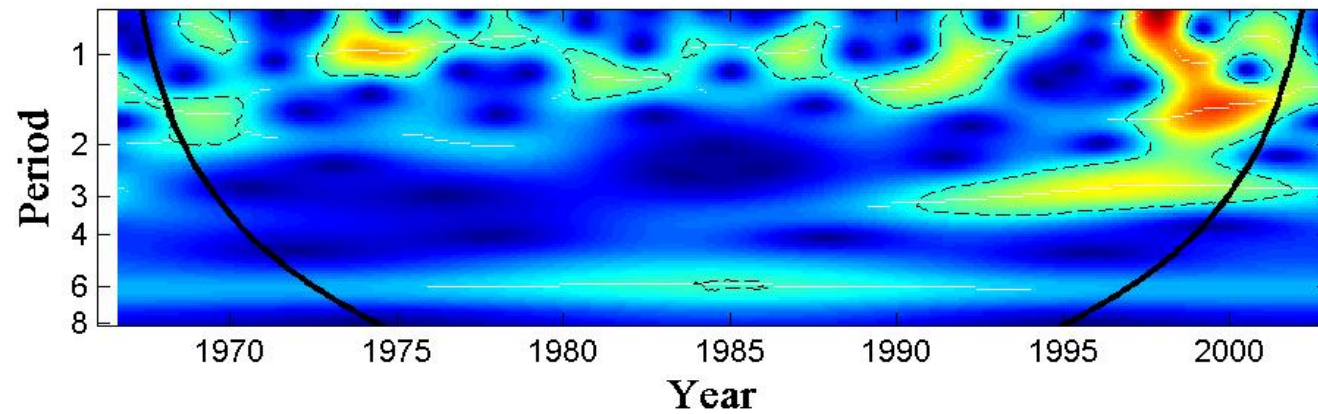
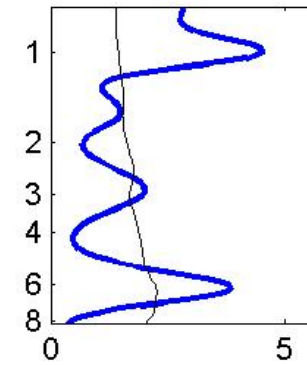
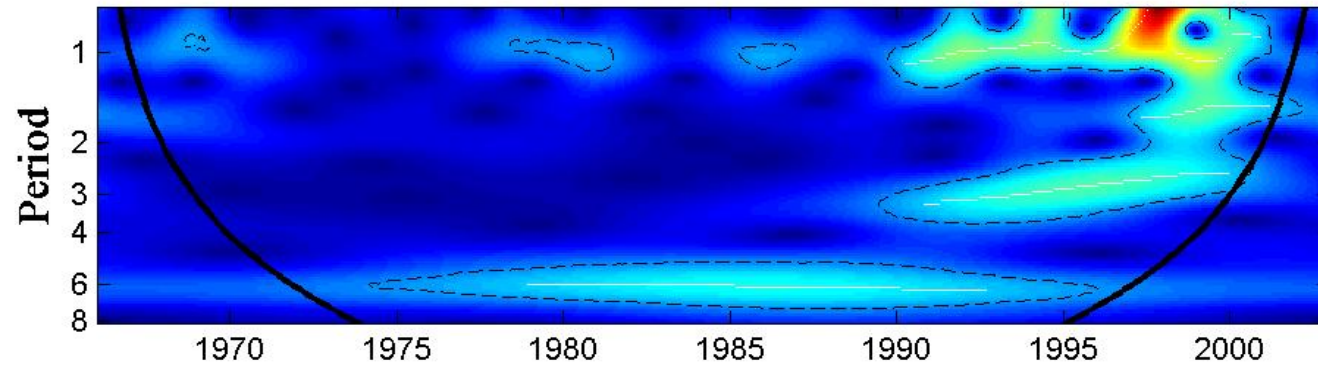
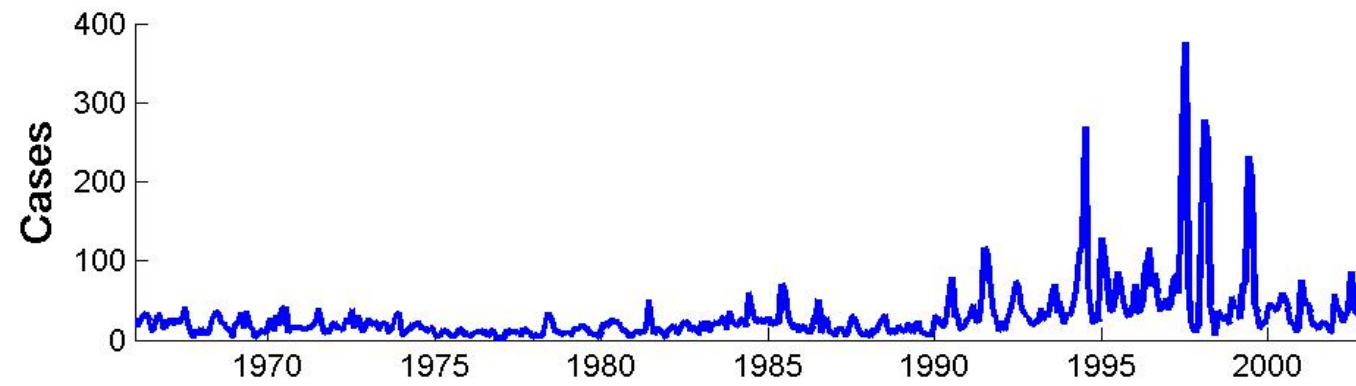


ICDDR, Bangladesh

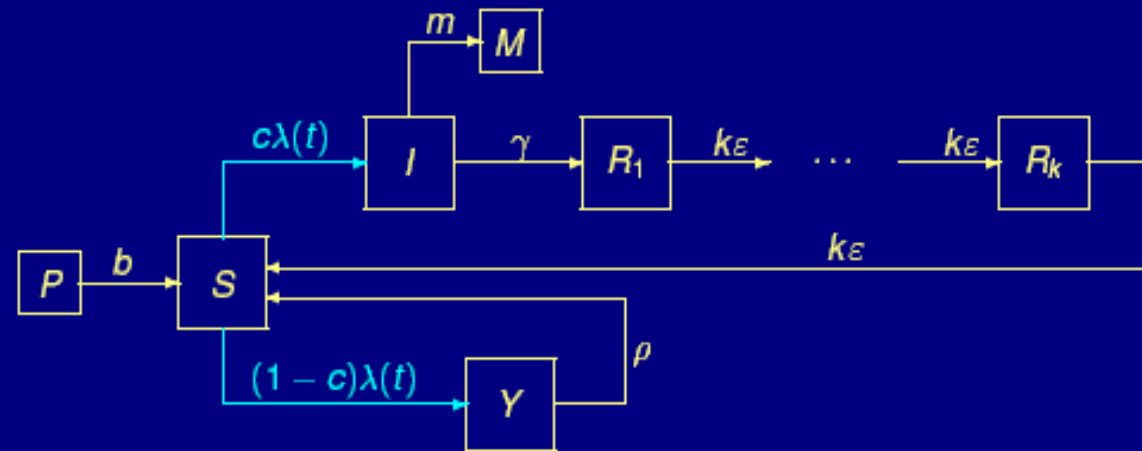
Dr. Md Yunus

Earn, Rohani, Bolker, Grenfell, *Science* **287**, 667-670 (2000)





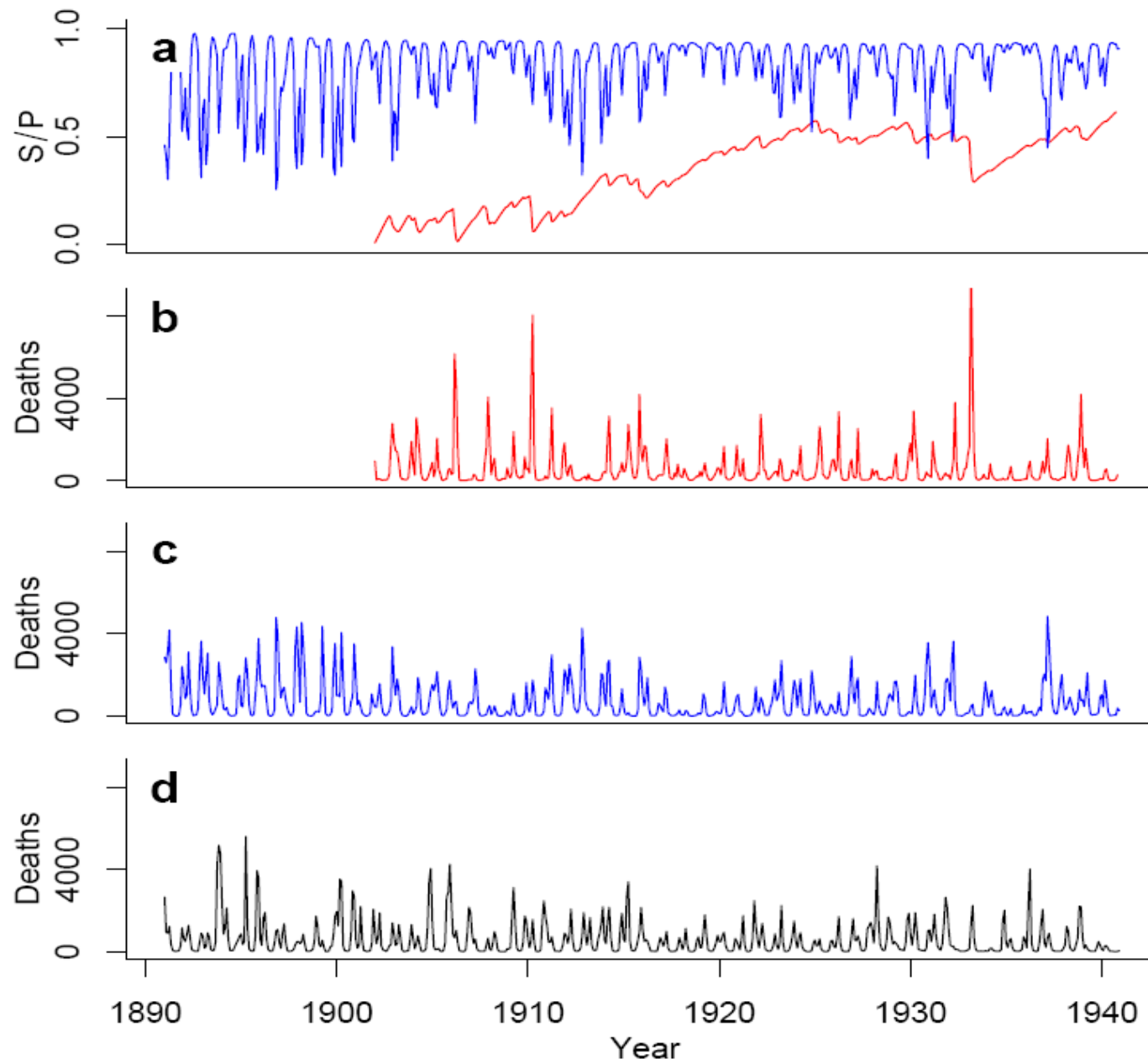
Two-path model



$$\lambda(t) = \left(e^{\beta_{trend} t} \beta_{seas}(t) + \xi(t) \right) \frac{I(t)}{P(t)} + \omega$$

ω = environmental reservoir

King *et al.*, (2008)



TSIRS

Short
immunity

Data