

A Comparative Analysis of Classical and Approximate Bayesian Inference Techniques in Multiparameter Compartmental Epidemiological Models for COVID-19 Pandemic

Alina Bazarova^{1,2}, Johann Fredrik Jadebeck^{3,4}, Katharina Nöh³, Wolfgang Wiechert⁴, Martin Joachim Kühn^{5,6}, Stefan Kesselheim^{1,2}

¹Forschungszentrum Jülich, Jülich Supercomputing Centre, Jülich, Germany

²Helmholtz AI, Germany

³Forschungszentrum Jülich, Institute of Bio- and Geosciences, Jülich, Germany

⁴RWTH Aachen University, Computational Systems Biology, Aachen, Germany

⁵German Aerospace Center, Institute of Software Technology, Department High-Performance Computing, Cologne, Germany

⁶University of Bonn, Life and Medical Sciences Institute, Germany

Problem Setting



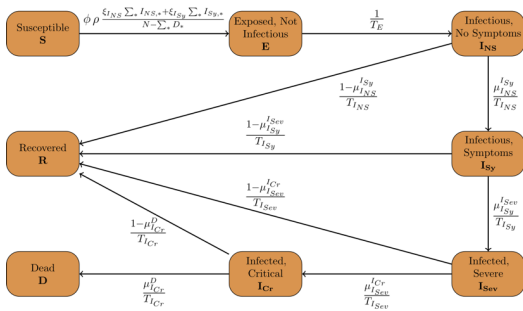
Goal: Bridging the gap between policy makers and science for future pandemics

Requirement: Automatic Bayesian parameter estimation
Research question: Can we use approximate Bayes to speed up estimation?

Setting:

- Compare Markov chain Monte Carlo & Simulation Based inference
- Same (mechanistic) epidemiological model
- Different parameters across counties
- data from COVID-19 pandemic

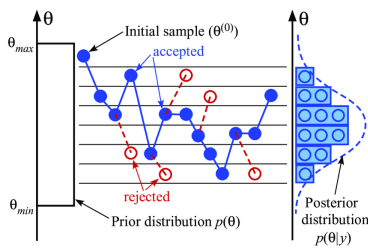
Compartmental epidemiological model SECIR



Takes into account parameters such as: **contact patterns**, transmission probability **on contact**, probability of becoming **critical if severe**, probability of **dying if critical** etc.

20 parameters overall. Use Memilio [1] for simulation
 Student-t likelihood for new-cases each day [2]
 Lognormal priors

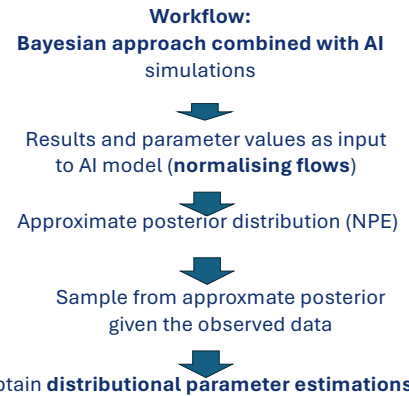
MCMC Methodology



MCMC visualization from [3]

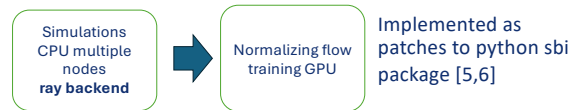
- Run 4 Markov chains using PyMC [4]
- DE-Metropolis-Z, because it does not require gradient
- Each Markov chain must converge to the posterior
- Check using rhat statistic < 1.1

Simulation Based inference methodology

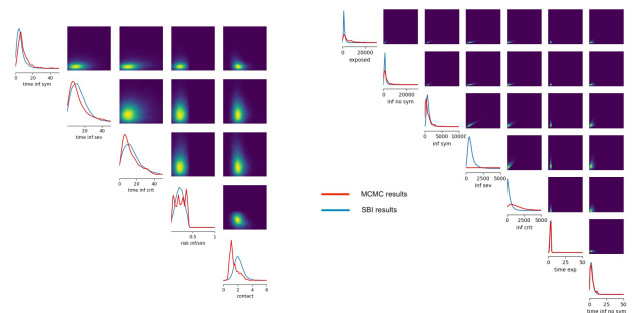


Important: once the neural network is trained, **no need to re-train it for each German county!**

Technical details of SBI



Results



- SBI**
- Running time < 5 min, 48 cores for up to 10⁶ simulations
 - Requires reparametrization
 - More narrow priors
 - highly parallelizable

- MCMC**
- Running time 15 min on 4 cores (rhat < 1.1)
 - Relaxed priors
 - guaranteed to sample posterior
 - limited parallelization

Outlook: Inferring hotspots using SBI

Regionally coupled graph models

- 1 model per county (400) and cross-county travel of infected according to commuter patterns
- Compute time 1 forward simulation 16 seconds
- Minimize inference time on Supercomputer using SBI

REFERENCES

[1] Koslow, W. et al. (2022). Appropriate relaxation of non-pharmaceutical interventions minimizes the risk of a resurgence in SARS-CoV-2 infections in spite of the Delta variant. *PLoS Computational Biology*, 18(5), e1010054.
 [2] Dehning, J. et al. (2023). Impact of the Euro 2020 championship on the spread of COVID-19. *Nature Communications*, 14(1), 122. doi:10.1038/s41467-022-35512-x
 [3] Tomic, S. et al. (2019). Distributed localization with complemented RSS and AOA measurements: Theory and methods. *Applied Sciences (Basel, Switzerland)*, 10(11), 272. doi:10.3390/app10010272
 [4] Abril-Pla, O. et al. (2023). PyMC: a modern, and comprehensive probabilistic programming framework in Python. *PeerJ. Computer Science*, 9, e1516. doi:10.7717/peerj-cs.1516
 [5] Tejero-Cantero, A. et al. (2020). sbi: A toolkit for simulation-based inference. *Journal of Open Source Software*, 5(52), 2505. doi:10.21105/joss.02505
 [6] Ray clusters Overview <https://docs.ray.io/en/latest/cluster/getting-started.html>

