

# Epidemics with Random Sampling

Amaury Lambert



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# Epidemics with sampling : 2 problems

## Assumption :

**Each infective is sampled/detected after some random time**  
(symptoms, medical exam)

## Goal :

Infer epidemiological dynamics from...

- **Problem 1. Pathogen sequence data sampled at all detection times**  
= w/ T. Stadler and H. Alexander (ETH Zürich)
- **Problem 2. Hospital data in antibiotic-resistant epidemics stopped at the first detection time**  
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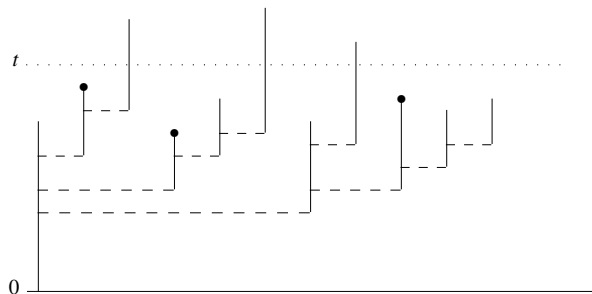
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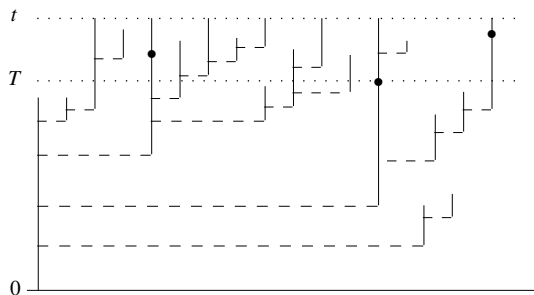
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**Problem 1 :**  
 Stopping **at all**  
 dots before time  $t$



**Problem 2 :**  
 Stopping **at first**  
 dot = time  $T$



# General framework

- **Continuous time**
- **Branching process assumption** : Excess of susceptibles
- **Age-dependent death rate** : The duration of infectiousness can have an **arbitrary** distribution
- **Constant birth rate** (transmission)
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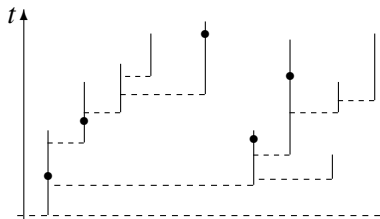
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# Splitting tree in forward time (Geiger & Kersting 97)

The **transmission tree with sampling** can be described by an asexual population with **marks** where

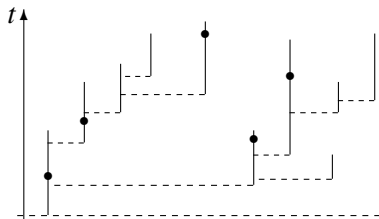


- individuals reproduce independently
- death rate may depend on **age**
- birth rate is constant
- detection rate is constant.

The population size process  $(N_t; t \geq 0)$  is a **non-Markovian birth–death process**.

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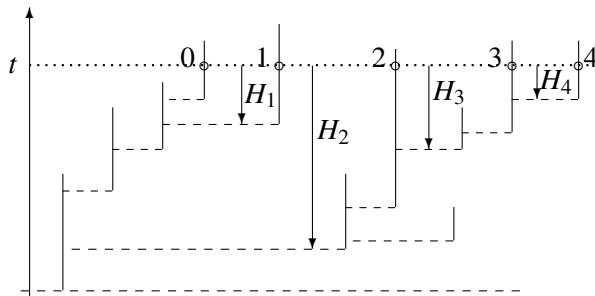


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## Without marks (1)

The **transmission tree stopped at  $t$**  can be **oriented** as follows...

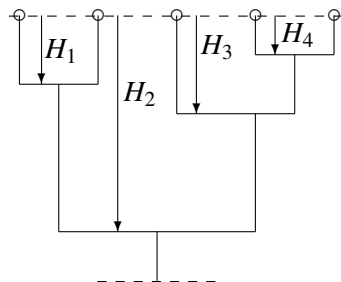
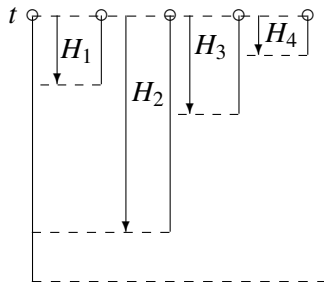


...where the times  $H_1, H_2, H_3 \dots$  are the **node depths**.

## Without marks (2)

The **oriented, reconstructed tree at  $t$**  can be represented...  
Like this...

...Or like that



# Coalescent point process

- **Mathematical result** : The node depths  $H_1, H_2, H_3 \dots$  of the tree form a sequence of **independent and identically distributed** positive random variables killed at its first value larger than  $t$   
(Lambert 2010, Lambert & Stadler 2013)

In particular, conditional on  $N_t \neq 0$ , the population size  $N_t$  follows a **geometric distribution**.

- Such a tree is called a **coalescent point-process** :
  - fast simulation of reconstructed trees
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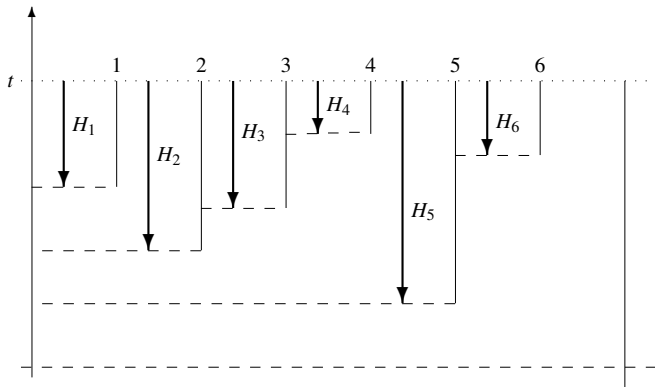
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# Coalescent point process



Likelihood of tree with **node depths**  $(h_i)_{1 \leq i \leq n-1}$

$$\mathcal{L}(\mathcal{T}) = p(t) \prod_{i=1}^{n-1} f(h_i).$$

## Adding marks : 2 problems

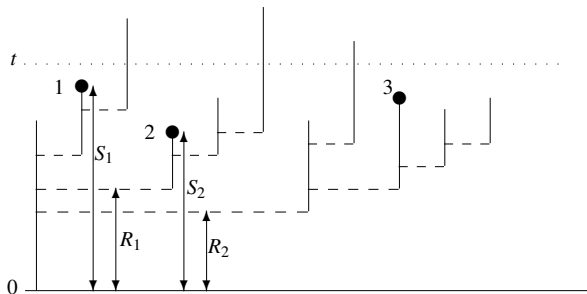
- **Problem 1. Likelihood of the tree spanned by all the distinct detection times ?**  
→ Previously known : case when death rate is constant (Stadler et al 2012)
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# Problem 1 : Assumptions and notation

- A **sampled individual** immediately **leaves** the infective population.
- $S_i$  := **sampling time** of individual  $i$
- $R_i$  := **coalescence time** between individuals  $i - 1$  and  $i$ .



## Problem 1 : Result

### Theorem (Lambert, Alexander & Stadler 2013)

The pairs  $(S_i, R_i)$  form a **killed Markov chain** with semi-explicit transitions, where the transition probability only depends on the second component  $(S_i)$ .

→ Inference of model parameters from viral phylogenies (HIV, flu).  
For any given **oriented** tree  $\mathcal{T}$  with **coalescence times**  $(x_i)_{2 \leq i \leq n}$  and **sampling times**  $(y_i)_{1 \leq i \leq n}$ ,

$$\mathcal{L}(\mathcal{T}) = g(y_1) k(y_n) \prod_{i=2}^n f(y_{i-1}; x_i, y_i).$$

Limitations :

- 1 Transitions are only semi-explicit ;
- 2 The Markov chain property depends on the orientation...

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## Problem 2 : Assumptions

- Patients have **i.i.d lengths of stay** in the hospital, all distributed as some r.v.  $K$
- **Conditional** on infection, the length of stay of a patient is a **size-biased** version of  $K$
- Detection rate per patient  $=: \delta$

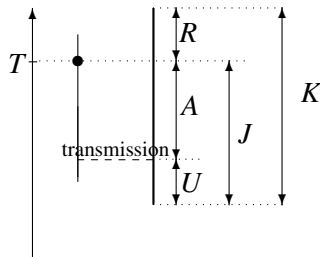
## Problem 2 : Notation

For individual  $i$ , set

- $U_i :=$  time elapsed from entrance of the hospital up to infection
- $A_i :=$  time elapsed from infection up to  $T$
- $R_i :=$  residual lifetime in the hospital after  $T$ .

Set  $m := \mathbb{E}(K)$  and let  $\phi$  denote the inverse of the convex function

$$x \mapsto x - \frac{\lambda}{m} \int_{(0, \infty]} (1 - e^{-xy}) \mathbb{P}(K > y) dy.$$



## Problem 2 : Result

### Theorem (Lambert & Trapman 2013)

*Conditional on  $N_T = n$ , the triples  $(U_i, A_i, R_i)$  of the  $n$  infectives at time  $T$  are **independent and identically distributed**, distributed as*

$$\mathbb{E}(f(U, A, R)) = \frac{\lambda}{m} \frac{\phi(\delta)}{\phi(\delta) - \delta} \int_{u=0}^{\infty} du \int_{a=0}^{\infty} da \int_{z=u+a}^{\infty} \mathbb{P}(K \in dz) e^{-\phi(\delta)a} f(u, a, z - u - a),$$

*In particular, the times  $J_i = U_i + A_i$  spent in the hospital up to time  $T$  are **independent and identically distributed**, distributed as the r.v.  $J$*

$$\mathbb{P}(J \in dy) = \frac{\lambda/m}{\phi(\delta) - \delta} \mathbb{P}(K > y) (1 - e^{-\phi(\delta)y}) dy.$$

$\leadsto$  Inference from hospital data (dates of entrance in the hospital).

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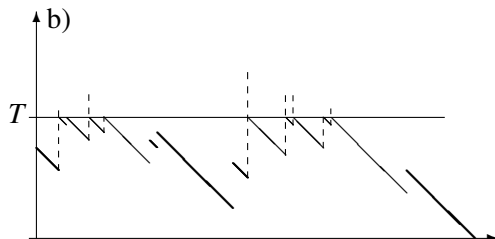
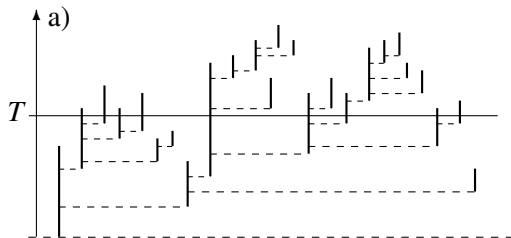
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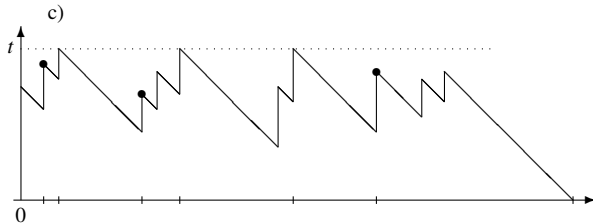
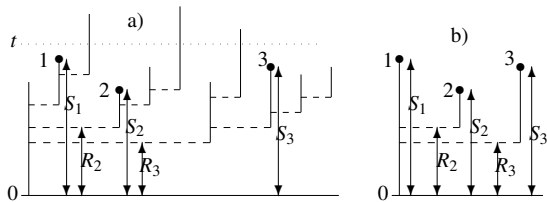
## Jumping contour of a tree

a) Binary tree with edge lengths and b) Contour process of its truncation below time  $t$ .



## Jumping contour of a tree with marks

a) Binary tree with marks, b) its reconstructed tree and c) its contour process.





# Co-authors

- *Helen ALEXANDER* (ETHZ) .....



- *Tanja STADLER* (ETHZ).....



- *Pieter TRAPMAN* (U. Stockholm) .....



# SMILE : A cross-disciplinary group in CIRB



- **CIRB** = Center for Interdisciplinary Research in Biology (Collège de France)
- **SMILE** = Stochastic Models for the Inference of Life Evolution

# SMILE group in June 2012



# Institutions

- ***Stochastic Models for the Inference of Life Evolution (SMILE)***

- Center for Interdisciplinary Research in Biology

- Collège de France



COLLÈGE  
DE FRANCE  
—1530—

- ***Stochastics & Biology group***

- Laboratoire de Probabilités et Modèles Aléatoires

- UPMC University Paris 06



UPMC  
SORBONNE UNIVERSITÉS

- ***ANR Modèles Aléatoires en Écologie, Génétique, Évolution (MANEGE)***

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## Conference announcement

# Mathematics for an Evolving Biodiversity

Montréal, Canada

September 16–20, 2013

Organizers : Jonathan Davies (McGill), Nicolas Lartillot (CNRS & U. Montréal) and myself

<http://www.crm.umontreal.ca/2013/Biodiversity13/>

