

Cholera dynamics and climate variability

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Climate variability

Ocean regions that act as global drivers of regional climate variability



feedbacks within the disease system itself
(epidemiological processes that depend on the current or past state of the system → immunity; control measures)

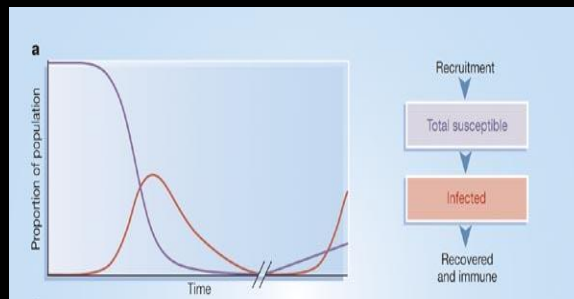
Spatial heterogeneity in vulnerability
(in large urban environments of the developing world)

Limitation of 'correlative' approaches:

- 1 – Nonlinear responses to environmental forcing
Epidemiological models, extrinsic vs. intrinsic factors
- 2 – Spatial (and other forms) of population heterogeneity
ENSO, flooding and spatial disease dynamics
- 3 – Demographic stochasticity
Size distribution of outbreaks in epidemic regions
and forest fire models

Infectious disease dynamics:

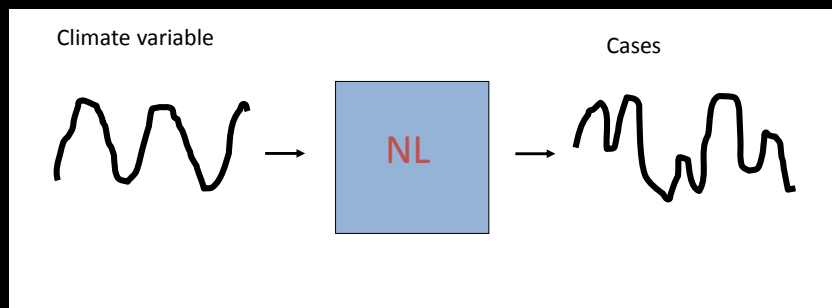
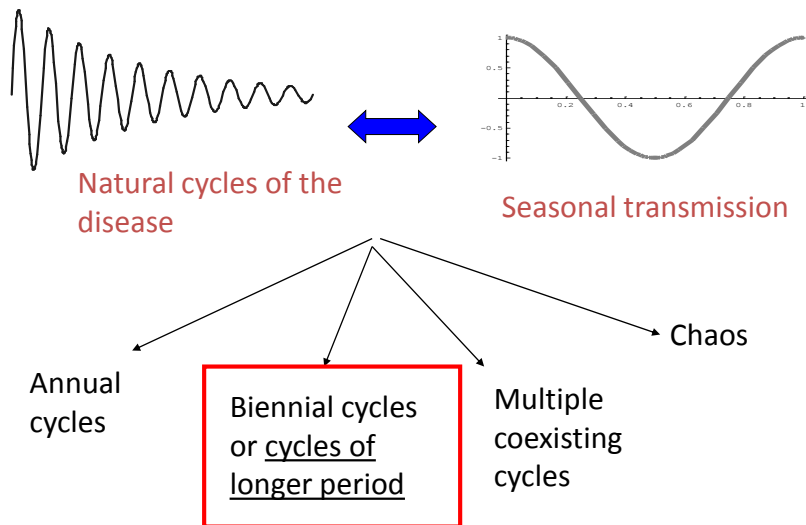
'natural' oscillators / consumer-resource systems/ nonlinear systems



$$\beta \frac{I}{N} S$$

From Bryan Grenfell, Ottar Bjornstad (2004)

when two cycles interact...



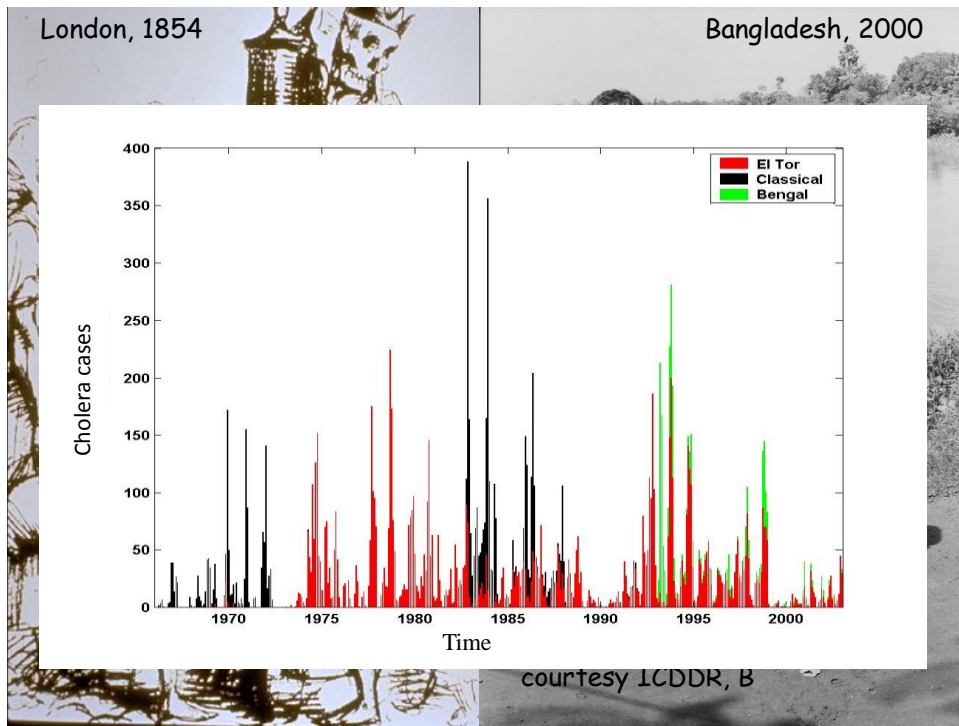
Model + statistical inference methods



Intrinsic dynamics

Extrinsic drivers

Koelle and Pascual (Am. Nat. 2004)
Koelle, Rodo, Pascual et al. (Nature 2005)



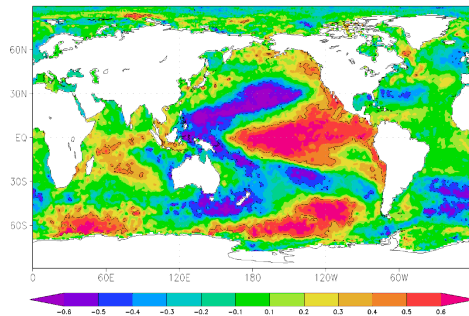


Matlab

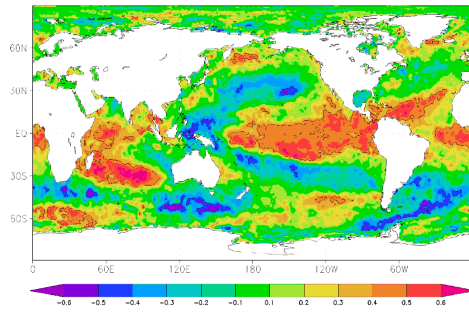
Dhaka

SST data: HadSST1:
Rayner et al. 2003

Matlab ASOND El Tor Cholera and DJF SST
Rank Correlation 1983–2009



Dhaka ASOND El Tor Cholera and DJF SST
Rank Correlation 1984–2007



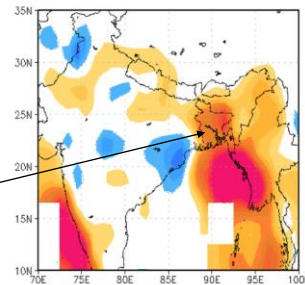
El Tor Cholera

Link between cholera and ENSO

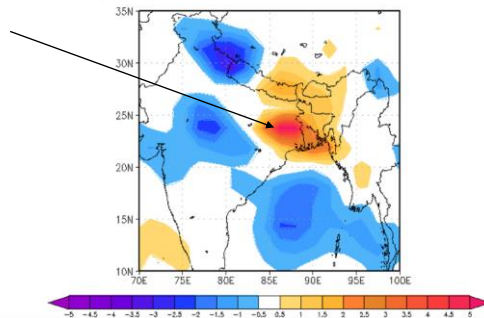
- Observed precipitation enhanced following El Niño
- Model captures much of the observed empirical signal

Cash, Rodo and Kinter ,
J. Climate 2008

(a) July–August Observed Precipitation Anomaly



(b) July–August Composite Precipitation Anomaly

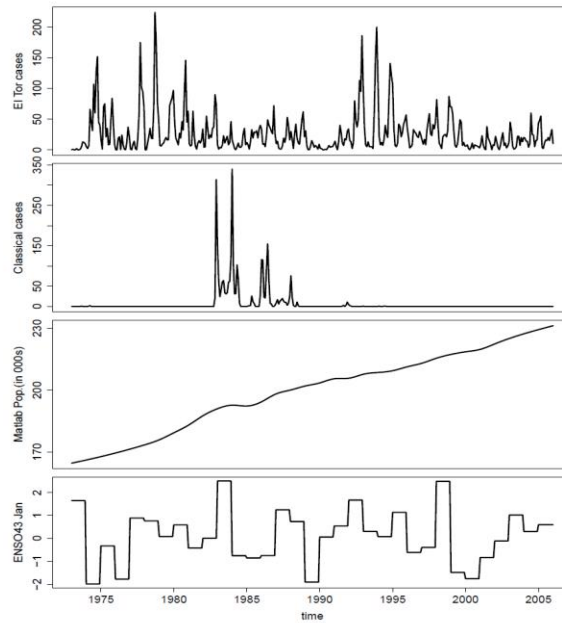


Data:

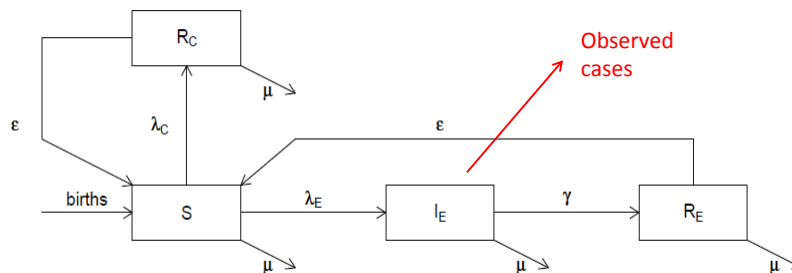
Matlab, Bangladesh, ICDDR, B

El Tor

Classical

Population
growthENSO
index
January

Transmission model



Force of infection

$$\lambda_E(t) = \underbrace{e^{-\eta(t-t_0)}}_{\text{long-term trend}} \left[\beta(t) \left[\frac{I(t)}{N(t)} \right]^\alpha + \omega \right] \frac{dW}{dt}$$

↑ 'secondary' transmission
 ↑ 'primary' transmission
 ↑ noise

Inference method:

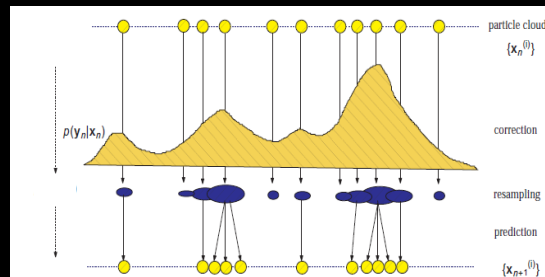
Ionides *et al.* (PNAS 2006); King *et al.* Nature 2008

Likelihood maximization by iterated filtering (based on sequential Monte Carlo methods -- particle filters)

can accommodate:

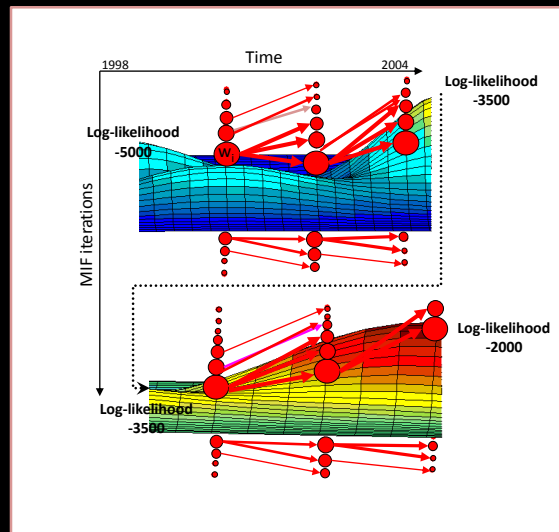
- flexible model formulations ; continuous time
- unobserved variables (e.g. susceptibles)
- stochasticity , trends
- measurement error (under-reporting)

See Laneri *et al.* (PloS Comp. Biol.)
for inclusion of covariates
and
pseudo-code
in a malaria example



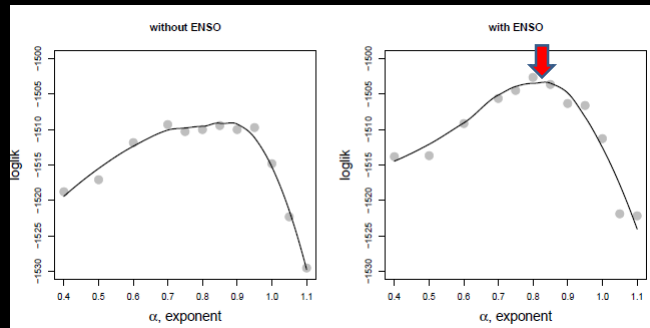
From Z. Chen 2009

Inference method:



Likelihood maximization by iterated filtering (based on sequential Monte Carlo methods -- particle filter ; Ionides and King PNAS 2006)

ENSO and 'self-limiting' effect



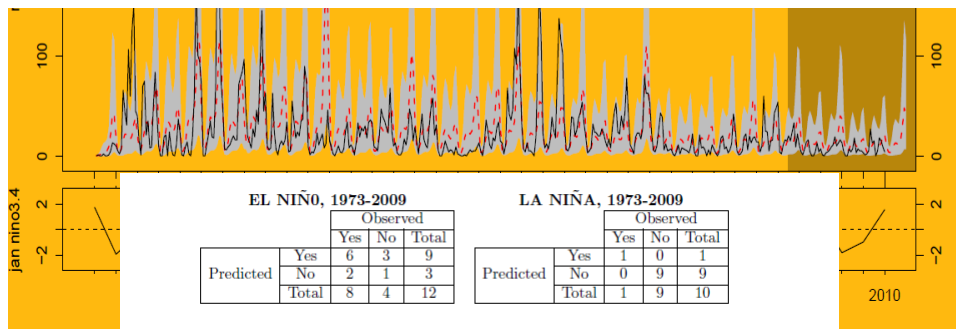
- The model that includes ENSO in the force of infection better fits the data
- Also a 'self-limiting' effect: without it, the epidemics are too explosive and lead to too much extinction of the disease → a feedback mechanism curtailing this explosiveness:
a rapid 'depletion' of susceptibles? (short immunity); 'behavioral immunity'?; phages?

Shrestha *et al.*, *in prep.*

1975 1980 1985 1990 1995 2000 2005 2010

TABLE 1. Contingency Table of epidemic forecasts for 37 years (1973-2009). The epidemics are defined as fall months with more than 150 reported cases.

		Observed		
		Yes	No	Total
Predicted	Yes	11	6	17
	No	4	16	20
	Total	15	22	37





Highly localized sensitivity to climate forcing drives endemic cholera in a megacity

Robert C. Reiner, Jr.,^{a,1} Aaron A. King^{a,b}, Michael Emch^c, Mohammad Yunus^d, A. S. G. Faruque^d, and Mercedes Pascual^a

^aUniversity of Michigan, Ann Arbor, MI; ^bFogarty International Center, National Institutes of Health, Bethesda, MD 20892; ^cUniversity of North Carolina Chapel Hill, NC; and ^dInternational Centre for Diarrheal Disease Research, Dhaka 1000, Bangladesh



Image courtesy of <http://news.bbc.co.uk>

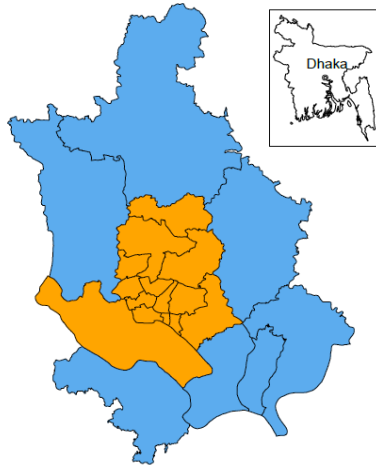


Image courtesy of <http://www.purefilteredwater.com/>

Motivation

- Spatial effects have not been considered before in the response of cholera to climate variability. We may expect global climate drivers such as ENSO to operate at regional scales.
- We still have a poor understanding of proximal mechanisms that mediate the effect of global climate drivers in urban environments
- Statistical models in the literature cannot be used effectively for prediction because of their short lead times (ranging from 0 to 1 months)

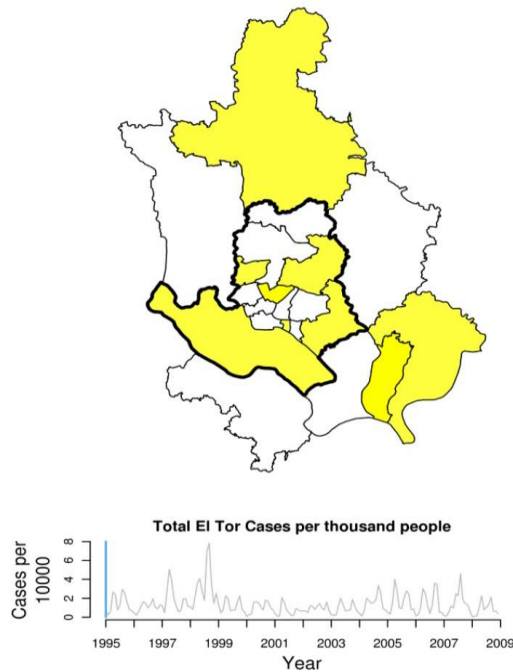
Data Description

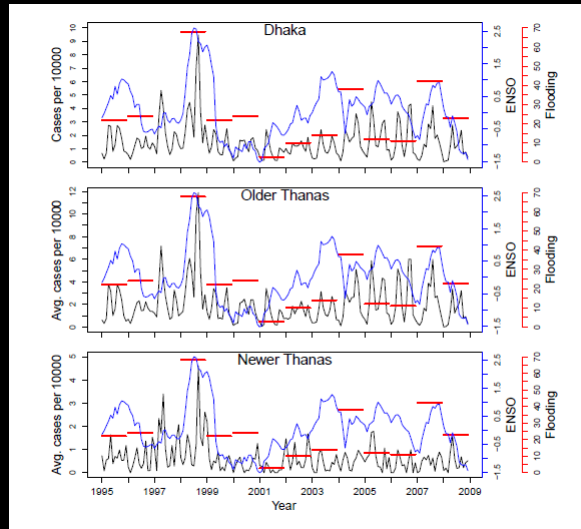


- Dhaka, the capital of Bangladesh, contains more than 14 million people (almost tripled in last 25 years, projected to double in next 25).

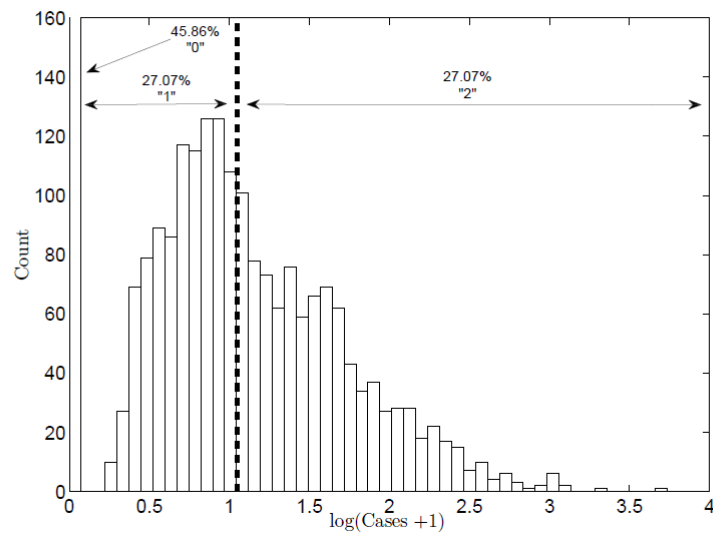
- The data we analyze is the number of cases of cholera of the O1 El Tor bio-type over 14 years (1995-2008), broken down by thana (i.e. administrative region).

[Movie](#)

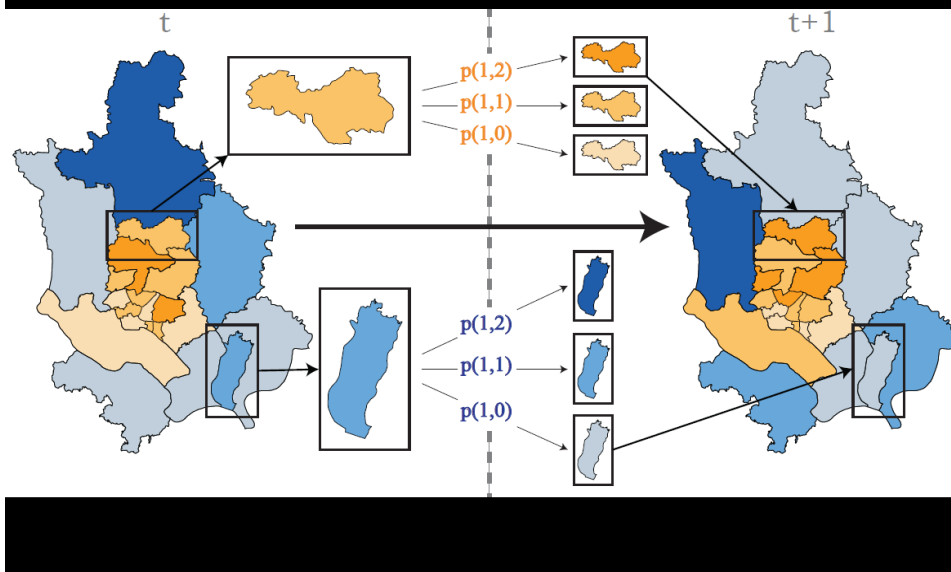




Data Transformation



Probabilistic model (discrete state Markov chain model): probabilities a function of group , season, neighbors' states, and climate covariates.



Model Description

Markov Chain Model

	0	1	2
0	$p(0,0)$	$p(0,1)$	$p(0,2)$
1	$p(1,0)$	$p(1,1)$	$p(1,2)$
2	$p(2,0)$	$p(2,1)$	$p(2,2)$

- We start with a simple Markov Chain model to describe the data.
- This model assumes the only difference between any two observations is what the value of the thanas were the month before.

Model Description

Multiple Markov Chain Model

	0	1	2
0	$p(0,0)$	$p(0,1)$	$p(0,2)$
1	$p(1,0)$	$p(1,1)$	$p(1,2)$
2	$p(2,0)$	$p(2,1)$	$p(2,2)$

	0	1	2
0	$p(0,0)$	$p(0,1)$	$p(0,2)$
1	$p(1,0)$	$p(1,1)$	$p(1,2)$
2	$p(2,0)$	$p(2,1)$	$p(2,2)$

- We add complexity by allowing the transition matrices to be different depending on the area of the city where the thana is located.
 - There are several ways to identify which thana should be in which area, but eyeballing the timeseries worked well for this problem.
-

Model Description

$$N=0$$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

Multi-Dimensional Markov Chain Model

$$N=1$$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

- To account for local spatial effects, we expand the model to allow for a different transition matrix depending on the maximum state of the nearest neighbors of that thana.

$$N=2$$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

	0	1	2
0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$

- All thanas must now be simultaneously tracked, hence we now have a multi-dimensional model (21 dimensions, one for each thana).
-

Model Description

Spring							Summer												
NN=2	Older				Newer			NN=0	Older				Newer						
	0	1	2		0	1	2		0	1	2		0	1	2				
	0	$p_{0,0}$	$p_{0,1}$		$p_{0,2}$	0	$p_{0,0}$		$p_{0,1}$	$p_{0,2}$	0		$p_{0,0}$	$p_{0,1}$	$p_{0,2}$	0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
	1	$p_{1,0}$	$p_{1,1}$		$p_{1,2}$	1	$p_{1,0}$		$p_{1,1}$	$p_{1,2}$	1		$p_{1,0}$	$p_{1,1}$	$p_{1,2}$	1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$				

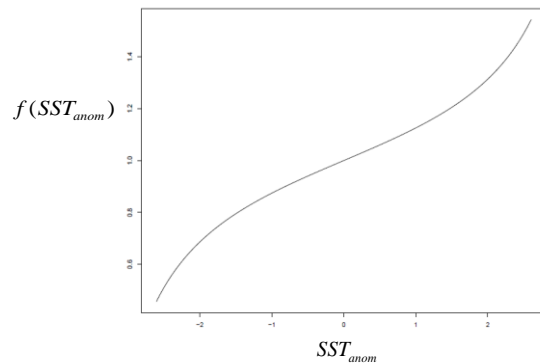
NN=2	Older				Newer			NN=0	Older				Newer						
	0	1	2		0	1	2		0	1	2		0	1	2				
	0	$p_{0,0}$	$p_{0,1}$		$p_{0,2}$	0	$p_{0,0}$		$p_{0,1}$	$p_{0,2}$	0		$p_{0,0}$	$p_{0,1}$	$p_{0,2}$	0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
	1	$p_{1,0}$	$p_{1,1}$		$p_{1,2}$	1	$p_{1,0}$		$p_{1,1}$	$p_{1,2}$	1		$p_{1,0}$	$p_{1,1}$	$p_{1,2}$	1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$				

NN=2	Older				Newer			NN=0	Older				Newer						
	0	1	2		0	1	2		0	1	2		0	1	2				
	0	$p_{0,0}$	$p_{0,1}$		$p_{0,2}$	0	$p_{0,0}$		$p_{0,1}$	$p_{0,2}$	0		$p_{0,0}$	$p_{0,1}$	$p_{0,2}$	0	$p_{0,0}$	$p_{0,1}$	$p_{0,2}$
	1	$p_{1,0}$	$p_{1,1}$		$p_{1,2}$	1	$p_{1,0}$		$p_{1,1}$	$p_{1,2}$	1		$p_{1,0}$	$p_{1,1}$	$p_{1,2}$	1	$p_{1,0}$	$p_{1,1}$	$p_{1,2}$
2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$	2	$p_{2,0}$	$p_{2,1}$	$p_{2,2}$				

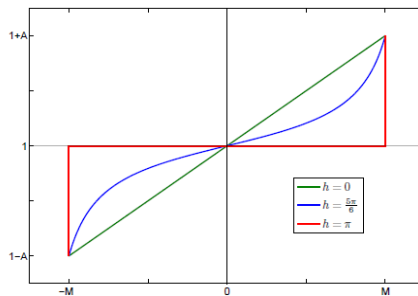
Multi-Dimensional Inhomogeneous Markov Chain (MDIMC) Model

- Allowing the transitions to vary by season, our model is no longer temporally homogeneous, but allows for the known two-peak-per-year dynamics to emerge. Unfortunately there are way too many variables in this model. Only Spring and Summer are shown here in a four season model. One could imagine a different set of matrices for each month.

$$P_{ENSO}(i, j) = P(i, j) * [1 + f(SST_{anom})]$$



$$\begin{aligned}
 P\left(X_{k,t} = j | X_{k,t-1} = i, \max_{l \in \mathcal{N}(k)} X_{l,t-1} = v, ENSO = s\right) = \\
 = \mathbb{P}_{i,j,\mathcal{D}(k)} \times \text{Neigh}(i, j, v, \mathcal{D}(k)) \times \text{Seas}(i, j, t, \mathcal{D}(k)) \times \text{Nino}(j, s, \mathcal{D}(k))
 \end{aligned}$$



$$p'_{i,2,k,t} = f\left(p_{i,2,k,t} \times \text{Nino}(t-1, \mathcal{D}(k))\right),$$

where the El Niño function has the sigmoidal form

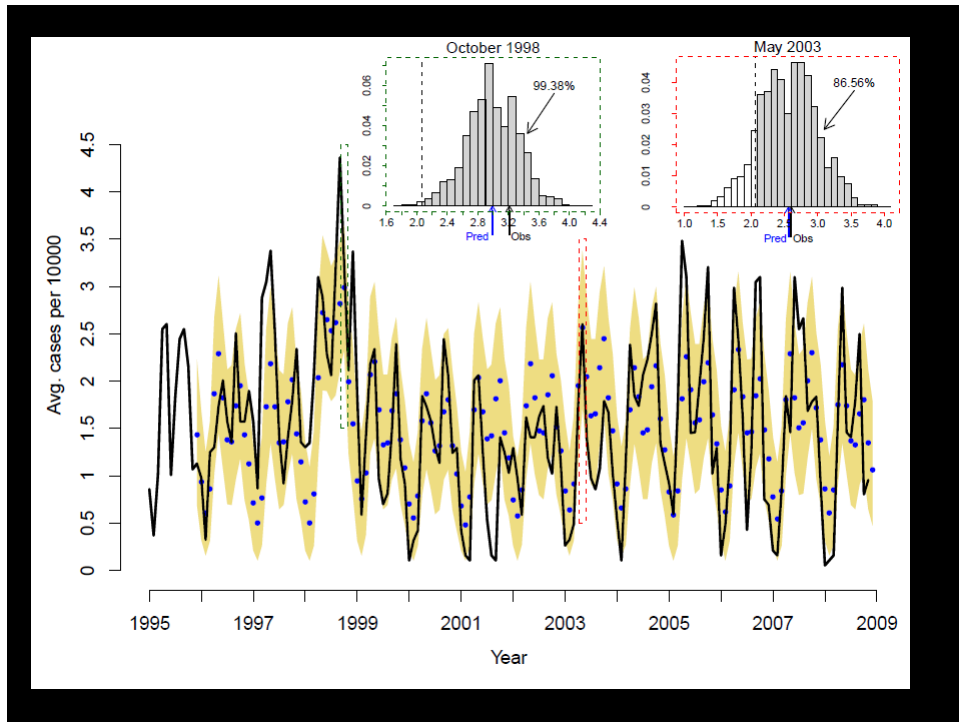
$$\text{Nino}(t, d) = 1 + A_d \frac{\tan\left(\frac{h_d}{2} \cdot \frac{\text{ENSO}(t-10)}{M_d}\right)}{\tan\left(\frac{h_d}{2}\right)}$$

$$p'_{i,0,k,t} = (1 - p'_{i,2,k,t}) \frac{p_{i,0,k,t}}{p_{i,0,k,t} + p_{i,1,k,t}}$$

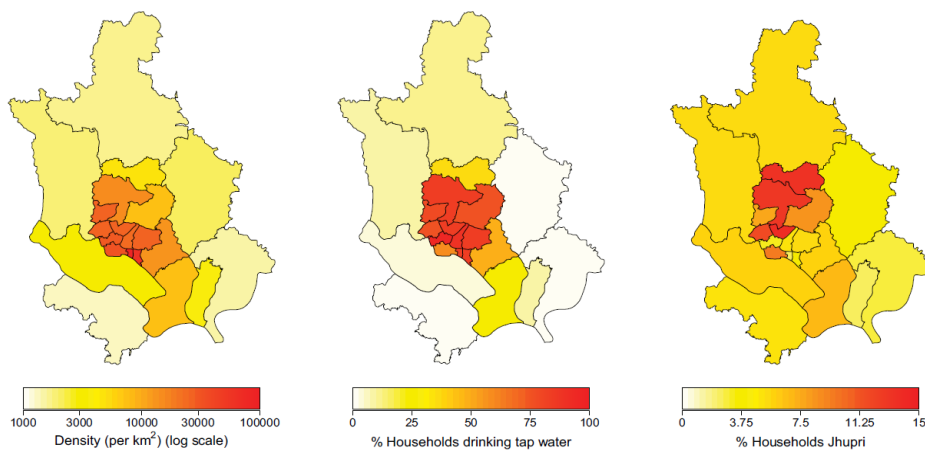
$$p'_{i,1,k,t} = (1 - p'_{i,2,k,t}) \frac{p_{i,1,k,t}}{p_{i,0,k,t} + p_{i,1,k,t}}$$

- Spatial heterogeneity: the dynamics between groups are significantly different (p-value=0.0001)
- Local effect: the state of neighboring districts matters (p-value =0.01) but a weaker effect
- Interaction between spatial structure and climate forcing: the parameters governing the effect of ENSO are significantly different between the groups (p-value= 0.03); and similarly for flooding (p-value= 0.015)
 - > ENSO is a significant covariate (p-value < 0.0001); lag of 11 months for the spring months and 9 months for the fall ones.
 - > Flooding is also significant (p-value < 0.0001)
 - > Flooding still significant when tested in the presence of ENSO (p-value = 0.008) and vice-versa (p-value < 0.0001)

Reiner *et al.* (PNAS 2012)



Socio-economic conditions



Summary so far:

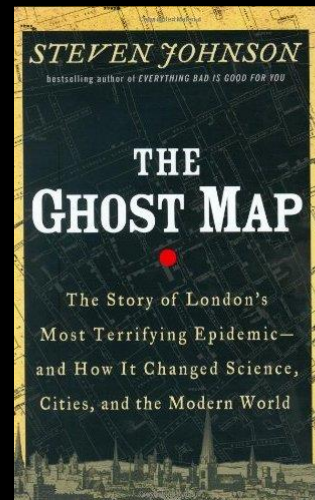
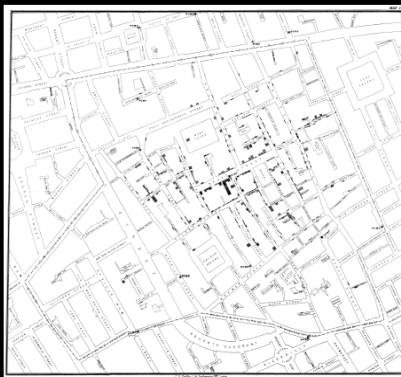
➤ Cholera outbreaks in Dhaka (and Bangladesh) are strongly driven by climate variability (ENSO and flooding). The effect of El Niño is partly through precipitation and associated flooding.

Climate change
El Niño / floods
frequency and
intensity?

➤ Population susceptibility shows pronounced geographic variation within Dhaka, with a part of the city acting as a susceptible core, in a way that highlights the key role of sanitary and associated socio-economic conditions.

Urban population growth:
access to clean
water and sanitation

In 1864, Dr John Snow became the first to link cholera to drinking water, when he plotted the proximity of victims' homes to drinking wells in London



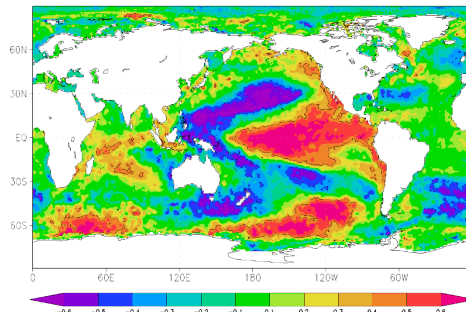
John Snow 'revisited' but in the context of climate forcing and a megacity of the developing world.

Different
diarrheal
diseases:

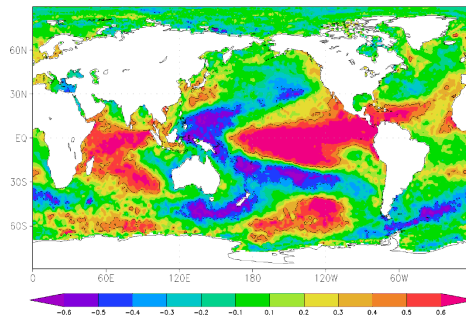
Similar
responses to
forcing
but
different
epidemiology?

SST data: HadSST1:
Rayner et al. 2003

Matlab ASOND El Tor Cholera and DJF SST
Rank Correlation 1983–2009



Matlab ASOND Flex. Shigellosis and DJF SST
Rank Correlation 1983–2009



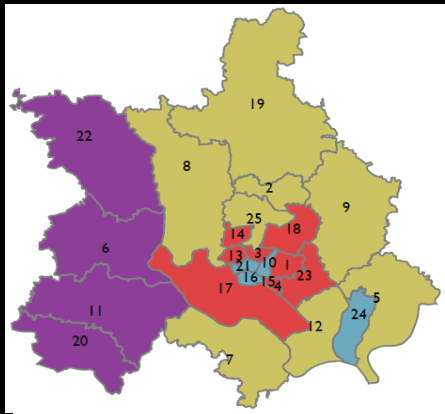
Matlab

El Tor Cholera

Shigellosis
(*S. flexneri*)

(Cash *et al.*, in prep.)

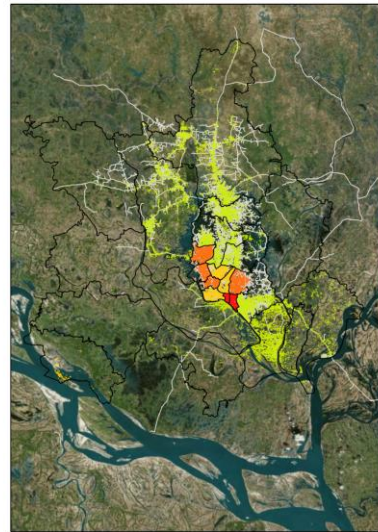
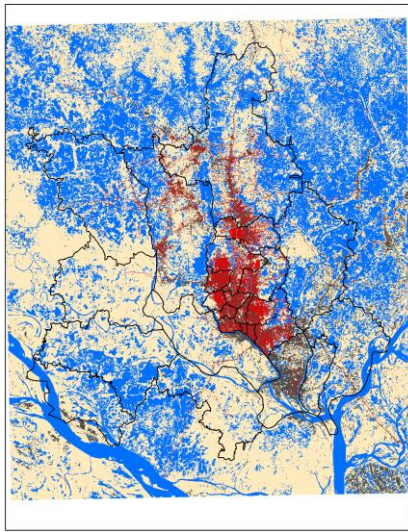
Search algorithms to identify 'groups' of locations with similar dynamics ...



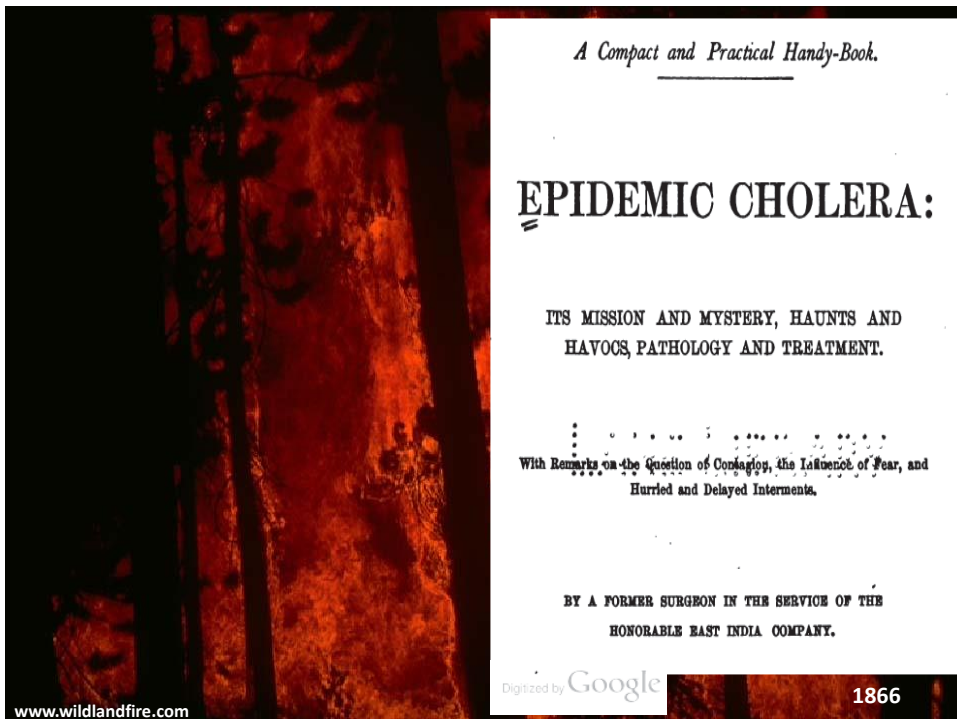
There are $\mathcal{S}_{25}^{(2)} = 16,777,215$ distinct groupings.

Bayesian approach to classify
districts based on a dynamical
model and time series data:

Baskerville et al. 2011. Spatial Guilds in the
Serengeti Food Web Revealed by a Bayesian
Group Model. PloS Computational Biology 7(12)



With Francisco Javier Perez , E. Bertuzzo, A. Rinaldi (EPFL)



Epidemics and Critical Phenomena (1)

letters to nature

Nature **381**, 600 - 602 (13 June 1996); doi:10.1038/381600a0

Power laws governing epidemics in isolated populations

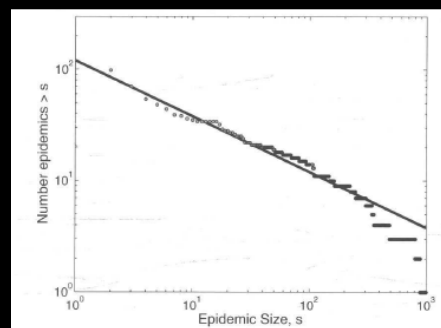
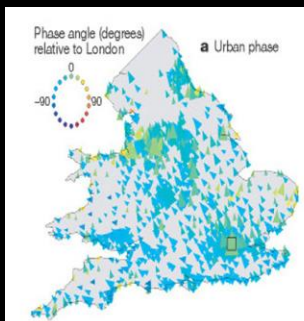
C. J. RHODES & R. M. ANDERSON

Centre for the Epidemiology of Infectious Disease, Department of Zoology, University of Oxford, South Parks Road, Oxford OX1 3PS, UK

TEMPORAL changes in the incidence of measles virus infection within large urban communities in the developed world have been the focus of much discussion in the context of the identification and analysis of nonlinear and chaotic patterns in biological time series¹⁻¹¹. In contrast, the measles records for small isolated island populations are highly irregular, because of frequent fade-outs of infection¹²⁻¹⁴, and traditional analysis¹⁵ does not yield useful insight. Here we use measurements of the distribution of epidemic sizes and duration to show that regularities in the dynamics of such systems do become

Epidemic Dynamics and Critical Phenomena (2)

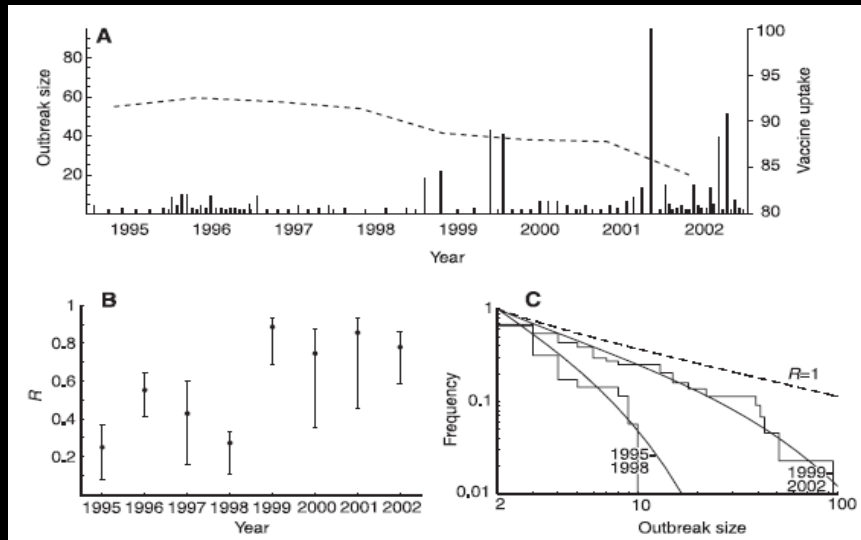
Measles cases 'in a small fairly isolated population in East Anglia, UK' 1944-1968



M. Keeling 2005

Grenfell *et al.* *Nature* 2001

Epidemic Dynamics and Critical Phenomena (3)



8 AUGUST 2003 VOL 301 SCIENCE

Epidemics and Critical Phenomena (4): Forest Fire Model (Drossel Schwabl) SOC

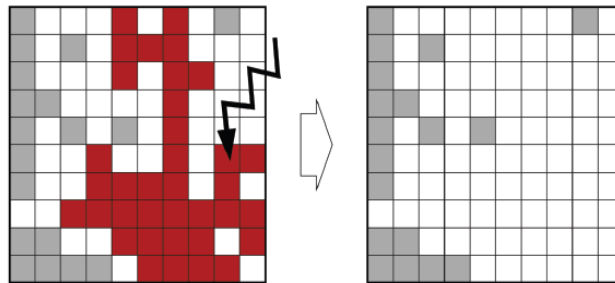
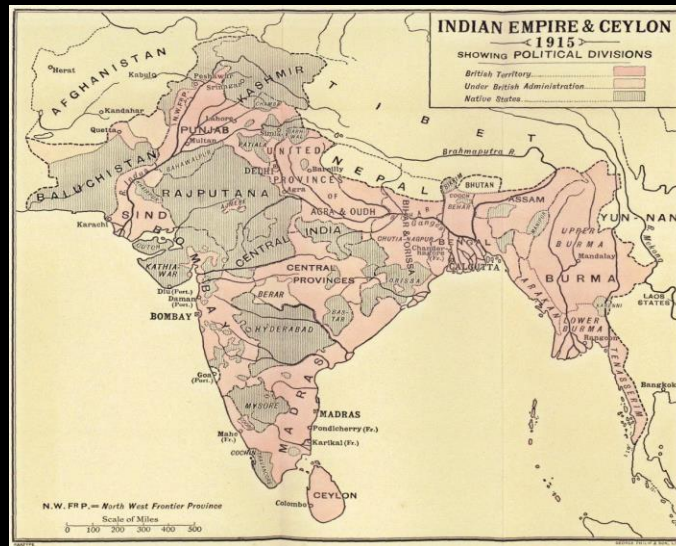


Figure 16. Lightning strikes at random positions in the forest fire model, starting fires that wipe out the entire cluster to which a struck tree belongs.

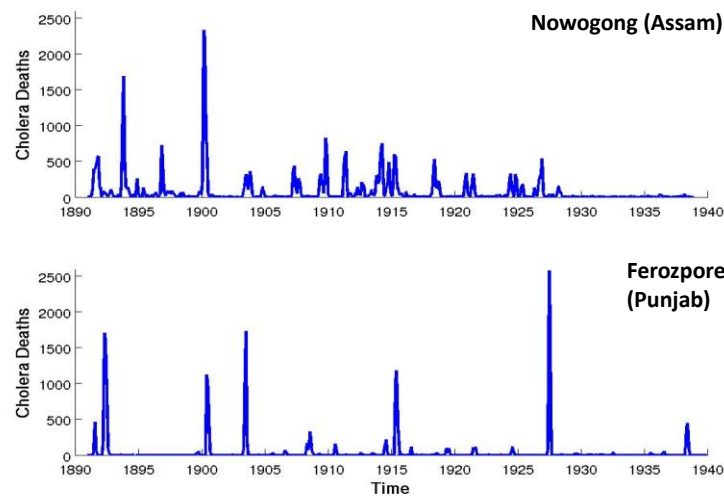
From M. Newman
Contemporary Physics 2005

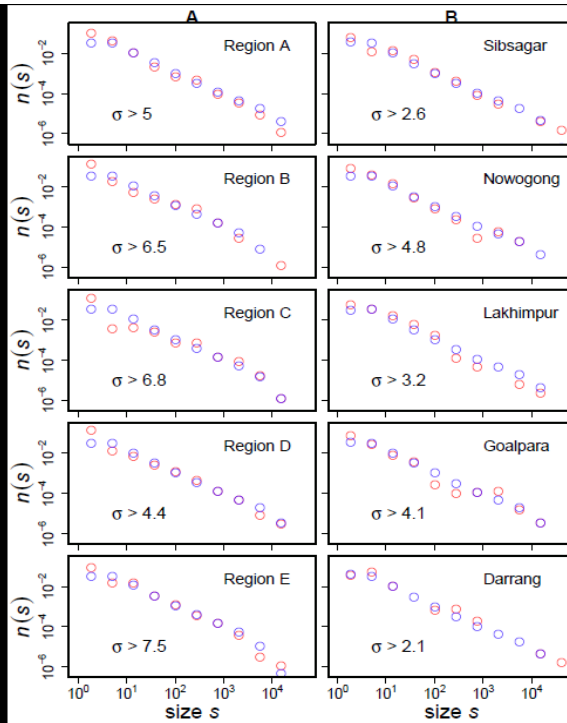
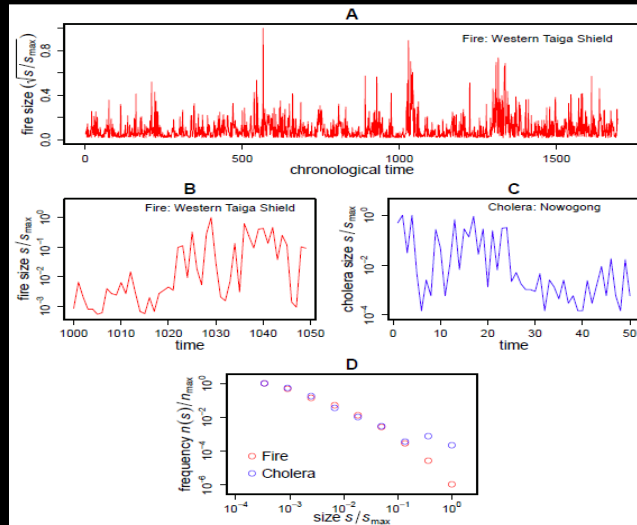
But model generates only one value of the
power-law exponent in the fire size distribution!



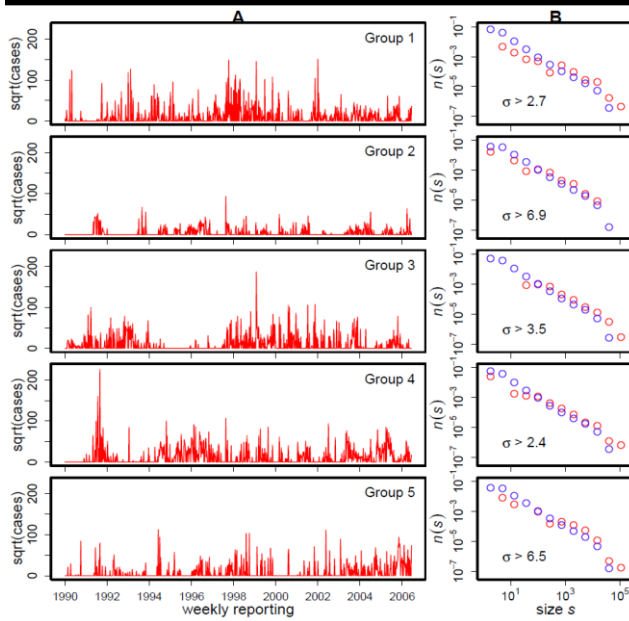
Vincent Smith's – India in the British Period, Oxford, Clarendon Press, 1920

Historical cholera: epidemic dynamics

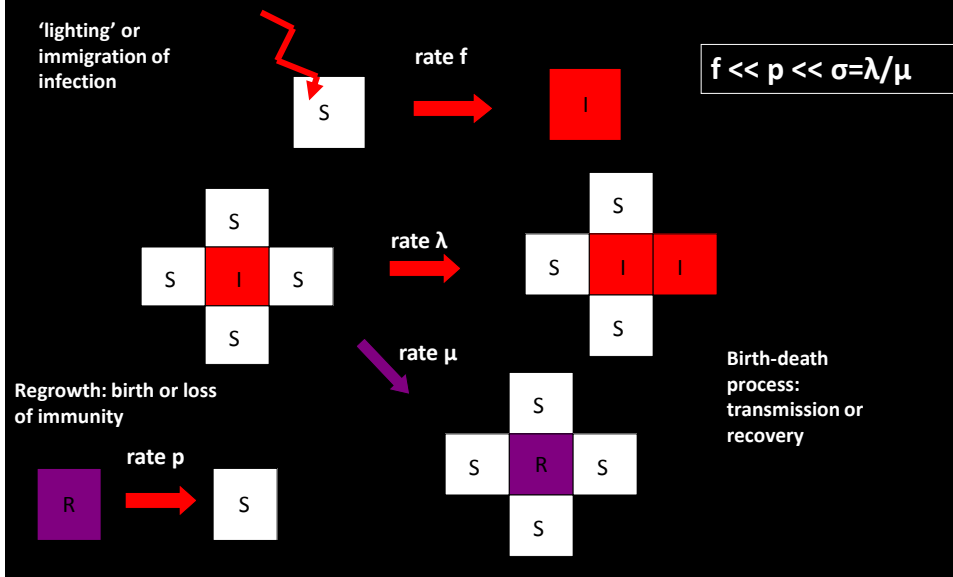




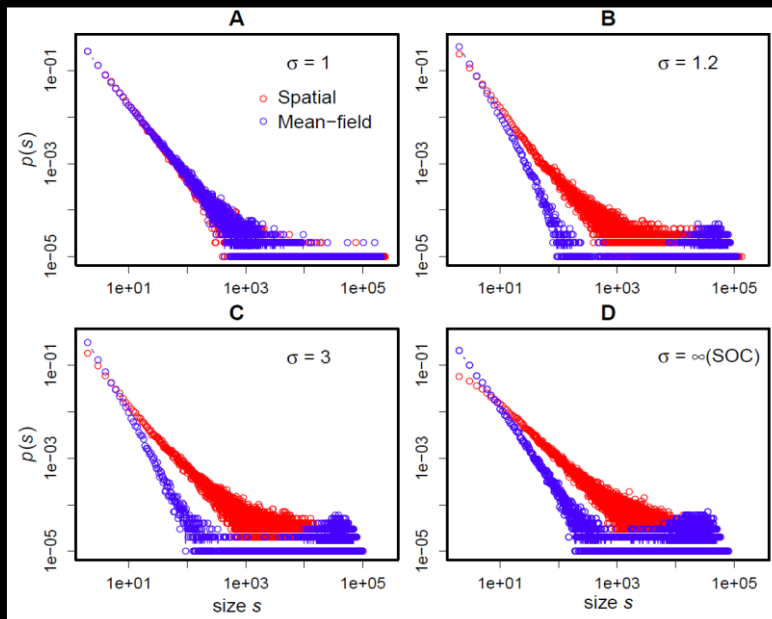
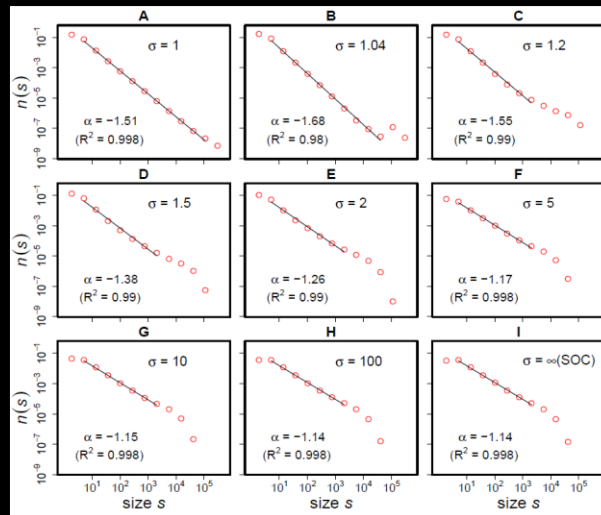
Cholera in Africa: WHO weekly reports 1990-2006



Forest-Fire Model: Richard Zinck *et al.* (Am. Nat. 2011)



Predicted size distributions for different 'R0s' > 1



Conclusions and Implications

- Heavy-tailed distributions in epidemic size distributions are a more general pattern than previously appreciated
- A simple, generic, forest-fire model can explain the observed patterns
- We can classify epidemic dynamics into subcritical and supercritical behavior; this indicates which mechanism controls epidemic dynamics:
a poor propagation or the local depletion of susceptibles
- The model can also be used to estimate a lower bound for the local R_0

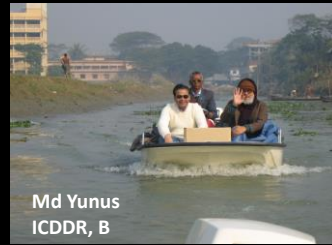
Conclusions and Implications

- Cholera epidemics appear primarily limited by the local depletion of susceptibles
- Explicit 'space' matters (the dynamics are distributed in space or in a network)
- **Stochasticity (demographic noise) might be essential to the epidemic dynamics of infectious diseases, beyond the recognized effect of small population size on extinction.**

Gracias



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