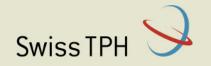


Swiss Tropical and Public Health Institute Schweizerisches Tropen- und Public Health-Institut Institut Tropical et de Santé Publique Suisse Biostatistics & Computational Sciences Dept. Epidemiology & Public Health

# malariacontrol.net: status update Nicolas Maire

# BOINC Workshop, August 31th 2010



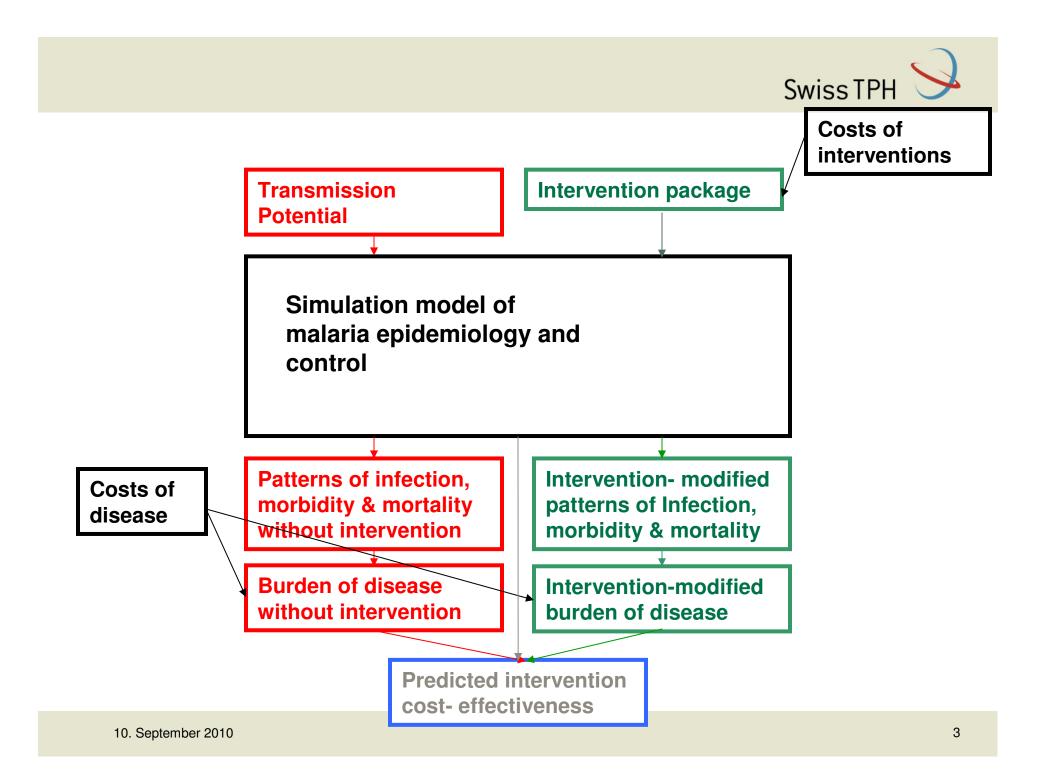
### malariacontrol.net:

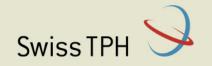
Computing resource for malaria modeling projects at the Swiss Tropical and Public Health Institute since 2005

July 2003: Mathematical modeling of the impact of malaria vaccines on the clinical epidemiology and natural history of *Plasmodium falciparum* malaria

June 2006: Simulation modeling of the epidemiological impact and cost-effectiveness of malaria interventions

March 2009: A stochastic simulation platform for predicting the effects of different malaria intervention strategies



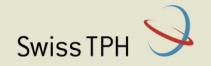


### **Development of the modeling project since 2003**

Malaria has received more attention in recent years

Diversification of research questions

- From pre-erythrocytic vaccines to integrated control programs
- From malaria control to elimination
- More emphasis on uncertainty analysis
- Taking into account new scientific findings



### **Development of the modeling project since 2003**

Model development and implementation Interdisciplinary research team Increasing number of end-users Increasing demand for computing power



#### **Current Research Team**

**Applied Mathematics** Melissa Penny (Swiss TPH)

Nakul Chitnis (Swiss TPH)

#### **Epidem./Public Health**

Allan Schapira (Swiss TPH) Blaise Genton (Swiss TPH) Don de Savigny (Swiss TPH) *Marcel Tanner (Swiss TPH)* 

#### **Quantitative biology** Ian Hastings (LSTM) Katherine Winter (LSTM) Michael Bretscher (Swiss TPH)

#### Databases

Konstantina Boutsika (Swiss TPH)

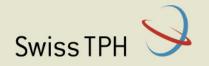
Statistics Amanda Ross (Swiss TPH) Tom Smith (Swiss TPH)

### **Computer Science**

Diggory Hardy (Swiss TPH) Aurelio di Pasquale (Swiss TPH) Guillaume Gnaegi (Swiss TPH) Nicolas Maire (Swiss TPH) Tiago Antão (LSTM) Henning Mortveit (VBI)

Health Economics Fabrizio Tediosi (Milan) Josh Yukich (Swiss TPH) Lesong Conteh (LSHTM) Valerie Crowell (Swiss TPH)

**Financial support** Bill & Melinda Gates Foundation, PATH-MACEPA, Swiss National Science Foundation



# **Recent focus (computing)**

Simulator software design and extension

Parameter estimation

Computing platform for design and analysis of simulation experiments

#### **Acute illness**

An episode of acute morbidity occurs in individual i, at time t, with probability

$$P_{m}(i,t) = \frac{Y_{\max}(i,t)}{Y^{*}(i,t) + Y_{\max}(i,t)}$$
(22)

where  $Y^*$  is the pyrogenic threshold and  $Y_{max}$  is the maximum density of five daily densities sampled during the fiveday time interval t. The pyrogenic threshold evolves over time via:

$$\frac{dY^{*}(i,t)}{dt} = \frac{\alpha Y(i,t)}{(Y_{1}^{*} + Y(i,t))(Y_{2}^{*} + Y^{*}(i,t))} - \varpi Y^{*}(i,t)$$
(23)

with the initial condition  $Y^*(i, 0) = Y_0^*$  at the birth of the host and  $\alpha$ ,  $\varpi$ ,  $Y_1^*$ , and  $Y_2^*$  are constants.

#### **Parasite densities**

Each new intection j, initiated in individual i at time  $t_0$  is assigned a duration of  $t_{max}$ , sampled from

 $\ln(\tau_{\max}(i,j)) \sim \text{Normal}(5.13,\,0.80)$ 

The log density in the absence of previous exposure at each time point,  $\tau = 0, 1, ..., \tau_{max}(i,j)$  of the infection j in host i is then normally distributed with expectation

$$\ln(y_0(i, j, \tau)) = \ln d(i) + \ln(y_G(\tau, \tau_{\max}))$$
(6)

where  $y_G(\tau, \tau_{max})$  is an empirical description of malariatherapy patients from the Georgia hospital and d(i) represents between-host variation drawn from a log-normal distribution with variance  $\sigma_i^2$ .

We measure exposure to asexual blood stages with

$$X_{y}(i,j,t) = \int_{t-a}^{t} Y(i,\tau) \, d\tau - \int_{t_{0,j}}^{t} y(i,j,\tau) \, d\tau \tag{7}$$

where  $Y(i,\tau)$  is the total parasite density of individual *i* at time  $\tau$  and  $y(i,j,\tau)$  is the density in individual *i* for infection *j* at time  $\tau$ , and

$$X_{h}(i,t) = \int_{t-a}^{t} h(i,\tau) \quad d\tau - 1.$$
 (8)

the expected log density for each concurrent infection is then

$$E(\ln(y(i, j, \tau))) = D_y D_h D_m \cdot \ln(y_0(i, j, \tau)) + \ln\left(\frac{D_x}{M(i)} + 1 - D_x\right)$$
  
where  $M(t)$  is the total multiplicity of infection and

 $D_{y} = \frac{1}{1 + \frac{X_{y}(i, j, t)}{X_{y}^{*}}} \quad ,$ (10)  $D_h = \frac{1}{1 + \frac{X_y(i,t)}{X_h^*}} \quad ,$ (11)

$$D_m = 1 - \alpha_m \exp\left(-\frac{0.693a}{a_m^*}\right) \tag{12}$$

and  $X_{y}^*$ ,  $X_{hy}^*$ ,  $D_{xy}$ ,  $a_{my}^*$  and  $\alpha_{my}$  are further constants. Variation within individual hosts is quantified by a term  $\sigma_{\nu}^{2}(i,j,\tau)$ , where

$$\sigma_{y}^{2}(i, j, \tau) = \frac{\sigma_{0}^{2}}{1 + \frac{X_{h}(i, t)}{X^{*}}}$$
(13)

and  $\sigma_0^2$  and  $X_{\nu}^*$  are constants (Table 1). The simulated densities are specified using:

 $\ln(y(i, j, \tau)) \sim \operatorname{Normal}(E(\ln(y(i, j, \tau))), \sigma_{y}^{2}(i, j, \tau))$ (14)

#### **Infection of mosquitoes**

Let

(5)

$$\Upsilon(i,t) = \beta_1 Y(i,t-2) + \beta_2 Y(i,t-3) + \beta_3 Y(i,t-4)$$
(16)

where t is in 5-day units, and

$$\ln(y_g(i,t)) \sim \operatorname{Normal}(\ln(\rho \Upsilon(i,t)), \sigma_g^2)$$

where  $\beta_1, \beta_2, \beta_3, \rho, \sigma_{\rho}^2$  are constants (Table 1). Define

$$\Pr(y_g(i,t) > y_g^*) = \Phi\left[\frac{\ln(\rho\Upsilon(i,t)) - \ln(y_g^*)}{\sigma_g}\right] = \Phi\left[\frac{\ln(\Upsilon(i,t))}{\sigma_g} + \rho^*\right]$$
(18)

where  $\Phi$  is the cumulative normal distribution,  $v_{*}^{*}$  is the density of female gametocytes necessary for infection of the mosquito, and  $\rho^* = (\ln(\rho) - \ln(y_g^*))/\sigma_g$ . Then the proportion of mosquitoes that are infected feeding on individual *i* at time *t* is

$$I_m(i,t) = [\Pr(y_g(i,t) > y_g^*)]^2$$
(19)

(17)

and the probability that a mosquito becomes infected at any feed is:

$$J_{i}(t) = \eta \frac{\sum_{i} (A(a(i,t)) I_{m}(i,t))}{\sum_{i} A(a(i,t))}$$
(20)

where  $\eta$  is a constant scale factor.

к,

Define  $\kappa_{\mu}^{(0)}(t)$  as the value of  $\kappa_{\mu}(t)$  in the simulation of an equilibrium scenario to which an intervention has been applied. Let  $E_{\max}^{(0)}(t + l_{\nu})$  be the corresponding entomologic inoculation rate.  $\kappa_{\mu}^{(1)}(t)$  and  $E_{\max}^{(1)}(t+l_{\nu})$  are the corresponding values for the intervention scenario. Then

$$E_{\max}^{(1)}(t+l_{\nu}) = \frac{E_{\max}^{(0)}(t+l_{\nu})\kappa_{u}^{(1)}(t)}{\kappa_{u}^{(0)}(t)}$$
(21)

where  $l_{\mu}$  corresponds to the duration of the sporogonic cycle in the vector, which we approximate with two time steps (10 days).  $(E_{\text{max}}^{(0)}(t + l_v)/\kappa_u^{(0)}(t)$  is the total vectorial capacity).

#### Infection of humans

 $E_a(i,t)$ , the age-adjusted entomologic inoculation rate (EIR) for individual i at time t, is given by

$$E_a(i,t) = E_{max}(t) \frac{A(a(i,t))}{A_{max}}$$
(1)

where, A(a(i, J)) is the average body surface area estimated for an individual of age a(i,t) and Amax is the average surface area of people  $\geq 20$  years of age in the same population.  $E_{max}$  (t) refers to the usual measure of the EIR computed from human bait collections. The force of infection is then

$$\lambda(i,t) = E_{a}(i,t) \left( S_{\infty} + \frac{1 - S_{\infty}}{1 + \frac{E_{a}(i,t)}{E^{*}}} \right) \left( S_{imm} + \frac{1 - S_{imm}}{1 + \left(\frac{X_{p}(i,t)}{X_{p}^{*}}\right)^{\gamma_{p}}} \right)$$
(2)

where  $S_{imm}$ ,  $X_{\rho}^*$ ,  $E^*$ ,  $\gamma_{\rho}$ ,  $S_{\infty}$  are constants (Table 1) and:

$$X_{\rho}(i,t) = \int_{t-\sigma(i,t)}^{t} E_{\sigma}(i,\tau)d\tau.$$
 (

The number of infections h(i,t) introduced in time step t, is distributed as

$$h(i,t) \sim Poisson(\lambda(i,t))$$

Severe disease

We consider two different classes of severe episodes, B, and B<sub>2</sub>.  $P_{B1}$  (*i*,*t*) is the probability that an acute episode (A) is a class B<sub>1</sub> severe episode and is specified using

$$P_{B_{1}}(i,t) = \Pr(\mathbf{H}(i,t) \in \mathbf{B}_{1}|\mathbf{H}(i,t) \in A) = \frac{Y_{\max}(i,t)}{Y_{B_{1}}^{*} + Y_{\max}(i,t)}$$
(24)

where  $Y_{B_1}^*$  is a constant and H(i,t) is the clinical status. The second subset of severe malaria episodes (B2) occur when an otherwise uncomplicated malaria episode happens to coincide with some other insult, which occurs with risk

$$F(a(i,t)) = \frac{F_0}{1 + \left(\frac{a(i,t)}{a_F^*}\right)}$$
(25)

where  $F_0$  is the limiting value of F(a(i,t)) at birth, and  $a_F^*$  is the age at which it is halved.

The probability that an episode belonging to class B2 occurs at time t, conditional on there being a clinical episode at that time is  $P_{B2}$  (*i*,*t*) where

$$B_2(i,t) = \Pr(H(i,t) \in B_2 | H(i,t) \in A) = F(a(i,t))$$
 (26)

The age and time specific risk of severe malaria morbidity conditional on a clinical episode is then given by

$$P_B(i,t) = P_{B_1}(i,t) + P_{B_2}(i,t) - P_{B_1}(i,t)P_{B_2}(i,t),$$
(27)

#### **Mortality**

Malaria deaths in hospital are a random sample of those severe malaria cases deemed to be admitted, with agedependent sampling fraction  $Q_h(a)$ , the hospital case fatality rate, derived from the data of Reyburn and others.86

We estimate the severe malaria case fatality in the community,  $Q_c(a)$  for age group a with

$$Q_{c}(a) = \frac{Q_{h}(a)\varphi_{1}}{1 - Q_{h}(a) + Q_{h}(a)\varphi_{1}},$$
(28)

where  $\varphi_{1}$ , the estimated odds ratio for death in the community compared to death in in-patients, is an age-independent constant and  $Q_{h}(a)$  is the hospital case fatality rate. Malaria mortality is the sum of the hospital and community malaria deaths.

The risk of neonatal mortality attributable to malaria (death in class D<sub>1</sub>) in first pregnancies is set equal to  $0.3\mu_{PG}$ where  $\mu_{PG}$  is given by

$$\mu_{PG} = \mu_{\max} \left[ 1 - \exp\left(-\frac{x_{PG}}{x_{PG}^*}\right) \right], \tag{29}$$

where  $x_{PG}$  is related to  $x_{MG}$ , the prevalence in simulated individuals 20-24 years of age via

$$x_{PG} = 1 - \frac{1}{1 + \left(\frac{x_{MG}}{x_{MG}^*}\right)} \tag{30}$$

and  $x_{MG}^*$  and  $x_{PG}^*$  are constants (Table 1).

An indirect death in class D<sub>2</sub> is provoked at time t, conditional on there being a clinical episode at that time, with obability  $P_{D2}$  (*i*,*t*) where

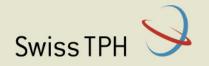
 $P_{D_2}(i,t) = \Pr(H(i,t) \in D_2 | H(i,t) \in A)$  and

$$P_{D_2}(i,t) = \frac{Q_D}{1 + \left(\frac{a(i,t)}{a^{\frac{\alpha}{2}}}\right)} \tag{31}$$

where  $Q_D$  is limiting value of  $P_{D2}$  (i.d) at birth and  $a_F^*$  is a constant. Deaths in class  $D_2$  occur 30 days (six time steps) after the provoking episodes.

$$i_i \tau ) d\tau$$
. (3) pro-

(4)



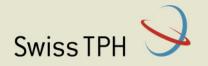
# **Model uncertainty**

How wrong is this model

Does it matter?

Plug-in model components based on different assumptions

Towards model ensembles



# **Original implementation**

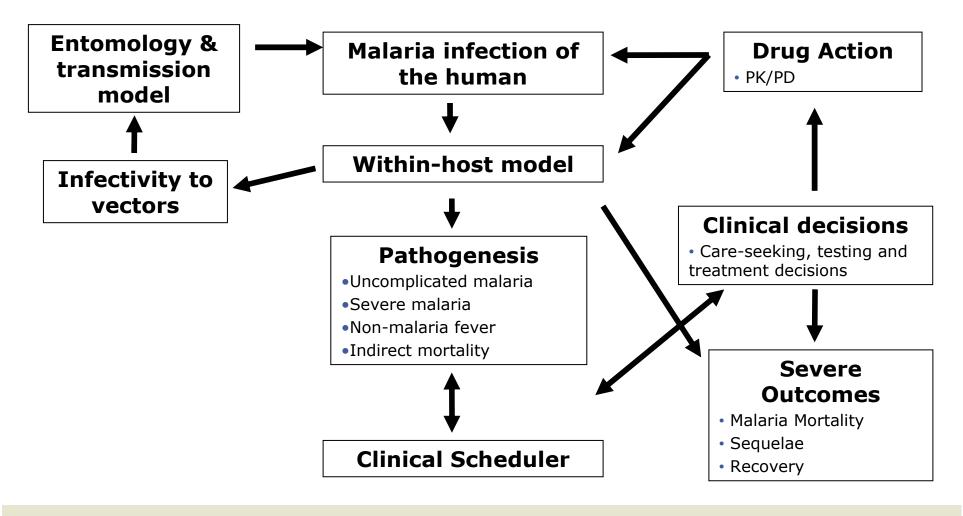
Core model in Fortran Somewhat modular implementation of sub-models Increasingly difficult to extend and maintain

Port to C++

Definition of clean interfaces between modules Extension with alternative model components



### **Module overview of simulator**





such modeling was applied. However, there is still an urgent need for new models that can compare the potential impact of a comprehensive range of malaria interventions. To address this need we have developed a platform for stochastic simulations of malaria infections, nested within simulations of individuals in human populations.

The simulations of malaria infections are linked to models of interventions and health systems, epidemiology to predict the impacts of interventions on infection, morbidity, mortality, health services use and costs. We use numerous field datasets to optimise parameter estimates. By using a volunteer computing system we obtain the enormous computational power required for model fitting, sensitivity analysis, and exploration of many different intervention strategies.

The project provides a general platform for comparing, fitting, and evaluating different model structures, and for quantitative prediction of effects of different interventions and integrated control programs.

.

#### Activity: High

Code license: GNU General Public License v2

Labels: malaria, epidemiology, cpp

Feeds: Project feeds

Groups: General discussion

Owners: tiagoantao, nicolas.maire, diggory.hardy, Guillaume.Gnaegi

#### Committers:

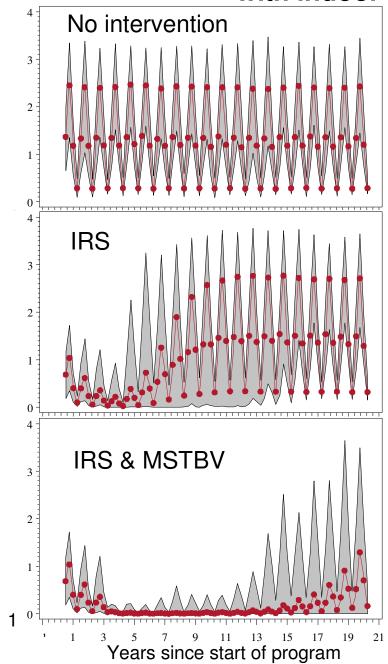
amanda.ross114, nakul7, thomas-A.Smith@unibas.ch, melissa.code, vccrowell, hastings@liverpool.ac.uk, kwinter@liverpool.ac.uk, Henning Mortveit, aurdipas

Contributors: erin.stuckey

People details »

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# Combination of mosquito stage transmission blocking vaccines with indoor residual spraying

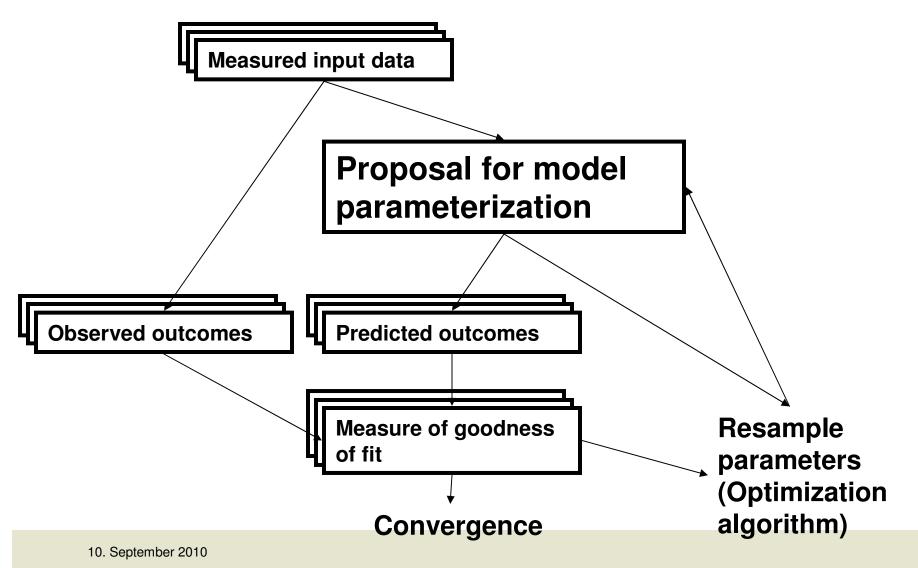


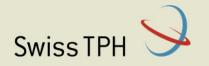
Clinical episodes per person per annum

- Simulated population of 1000 people
  - 15
    - models/parameterisations
  - 10 seeds for each
- IRS,
  - 95% coverage,
  - 1 round each of 1st 3 years
- MSTBV,
  - 90% efficacy,
  - 10 year half-life of effect,
  - 95% coverage,
  - 1 dose at year 3.
- Imported infections:
  - 2.9/1000 hosts per annum
  - evenly spread over the year



### **Estimating model parameters** from field data

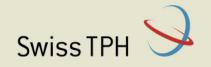




### Challenge of fitting these models

- Objective functions non-differentiable
- Loss function values are not reproducible because of stochasticity
- High-dimensional parameter space
- Computationally expensive

Takes a long time



### Potential to reduce time-to-convergence (wall time)?

Characteristics of the volunteer computing platform

Latency/Unpredictability/Validation overhead

Return on in investment in scale-up

Choice of optimization algorithm

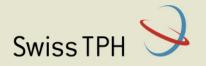
Recently more interest in massively parallel asynchronous optimization



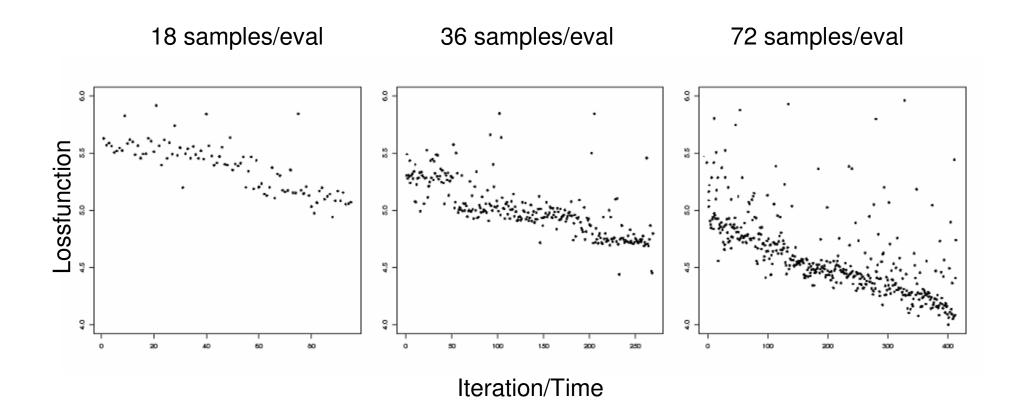
# **BOINC scheduler improvements**

Reliable host scheduling Significantly reduces latency

Adaptive replication for validation Significantly increases throughput



## **Convergence rate (wall time) by investement**





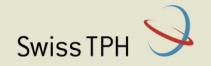
# **Active recruitment of volunteers**

### Progress Through Processors

Facebook application developed by gridrepublic.org, sponsored by Intel

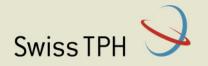
15'000 new users





# Alternative optimization algorithms

Travis Desell et al., milkyway@home: Asynchronous Global Optimization for Massive-Scale Computing. PhD thesis, Rensselaer Polytechnic Institute, December 2009



# Outlook

Performance optimiziation Memory GPUs/Multicore Computing platform/User interface