Probabilistic projections of HIV prevalence using Bayesian melding

Leontine Alkema, Adrian Raftery and Sam Clark

Department of Statistics, University of Washington, Seattle, USA

- HIV projections
- Bayesian melding

- HIV projections
- Bayesian melding
- Results for Uganda

- HIV projections
- Bayesian melding
- Results for Uganda
- Summary

- HIV projections
- Bayesian melding
- Results for Uganda
- Summary

 HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected

- HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected
- HIV/AIDS is widely spread in sub-Saharan Africa

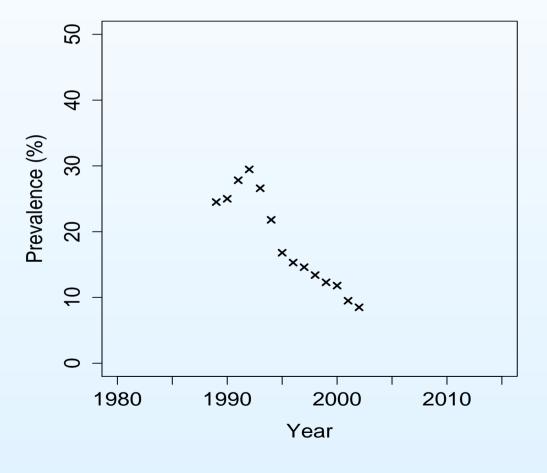
- HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected
- HIV/AIDS is widely spread in sub-Saharan Africa
- The epidemic has a huge effect on populations

- HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected
- HIV/AIDS is widely spread in sub-Saharan Africa
- The epidemic has a huge effect on populations
- Need for projections of HIV prevalence

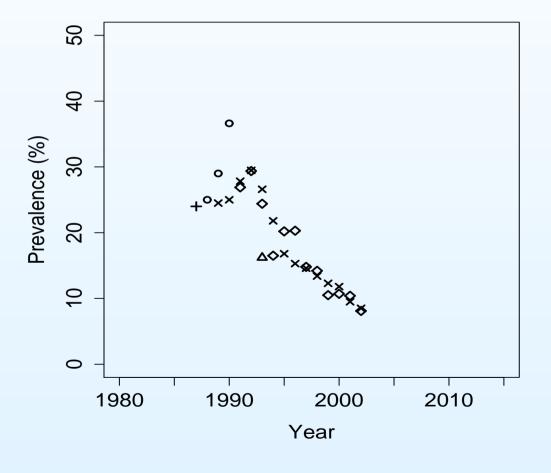
- HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected
- HIV/AIDS is widely spread in sub-Saharan Africa
- The epidemic has a huge effect on populations
- Need for projections of HIV prevalence
- United Nations program on HIV/AIDS (UNAIDS) produces estimates and projections, using the Estimation and Projection Package (EPP)

- HIV/AIDS statistics in 2005: 40 million infected, 3 million died, 5 million newly infected
- HIV/AIDS is widely spread in sub-Saharan Africa
- The epidemic has a huge effect on populations
- Need for projections of HIV prevalence
- United Nations program on HIV/AIDS (UNAIDS) produces estimates and projections, using the Estimation and Projection Package (EPP)
- EPP is designed to fit an epidemic curve to various epidemics based on little data

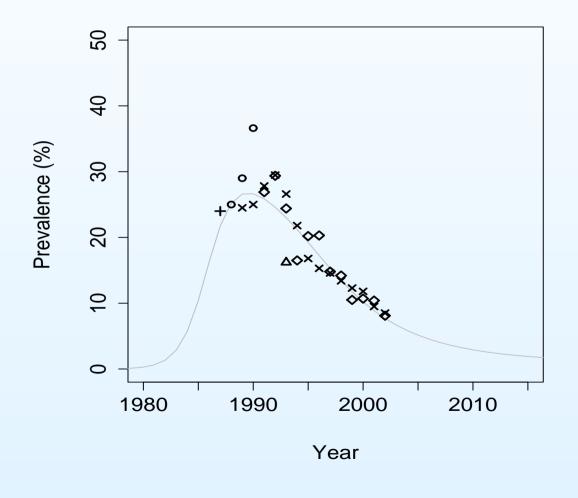
• Observed HIV prevalence in five urban antenatal clinics



• Observed HIV prevalence in five urban antenatal clinics



- Observed HIV prevalence in five urban antenatal clinics
- The EPP model fits an epidemic curve



UNAIDS EPP model

• The population 15-49 is divided into three groups: Not at risk of getting infected, at risk, infected

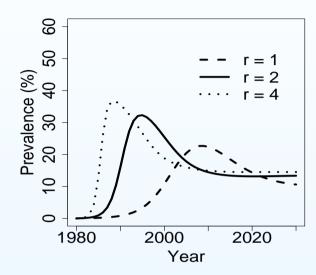
UNAIDS EPP model

- The population 15-49 is divided into three groups: Not at risk of getting infected, at risk, infected
- Three differential equations describe the changes in those groups over time, thus in prevalence over time

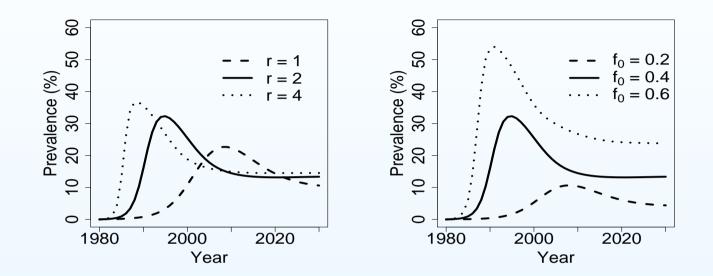
UNAIDS EPP model

- The population 15-49 is divided into three groups: Not at risk of getting infected, at risk, infected
- Three differential equations describe the changes in those groups over time, thus in prevalence over time
- Four parameters determine the shape of the epidemic curve:
 - \circ *r* = Growth rate of the epidemic
 - \circ f_0 = Fraction of population initially at risk
 - $\circ t_0$ = Start time epidemic
 - $\circ \phi$ = Behavioral response

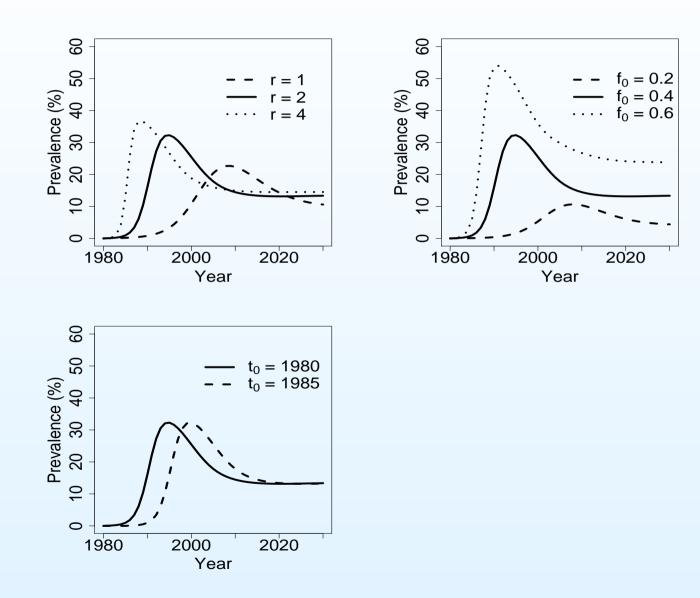
Input parameters (Solid curve: $r = 2, f_0 = 0.4, t_0 = 1980, \phi = 0$)



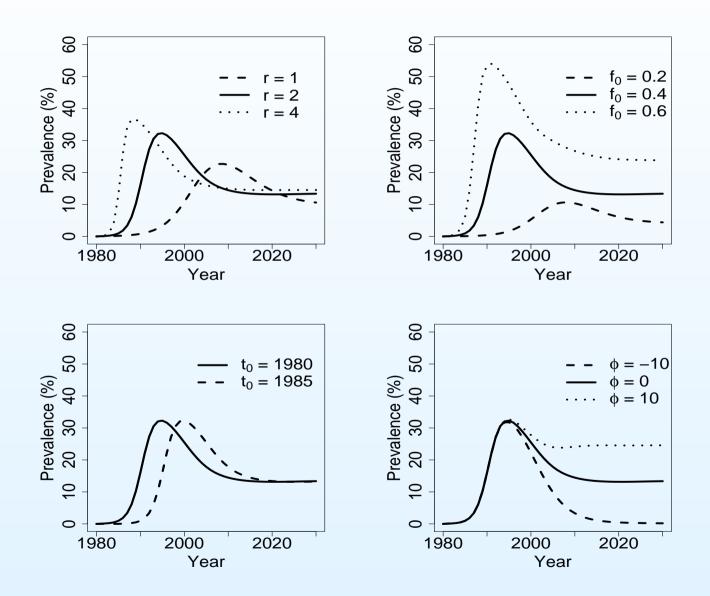
Input parameters (Solid curve: $r = 2, f_0 = 0.4, t_0 = 1980, \phi = 0$)

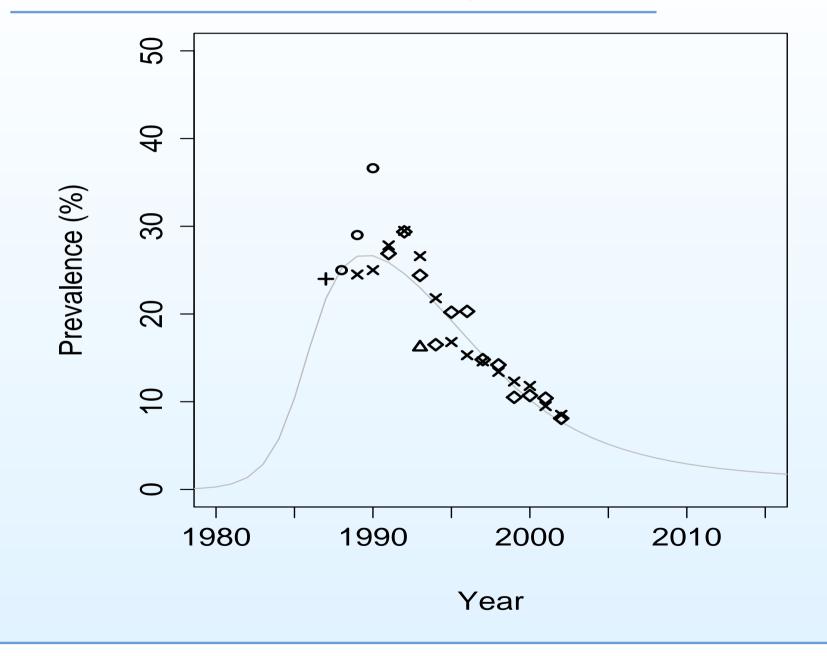


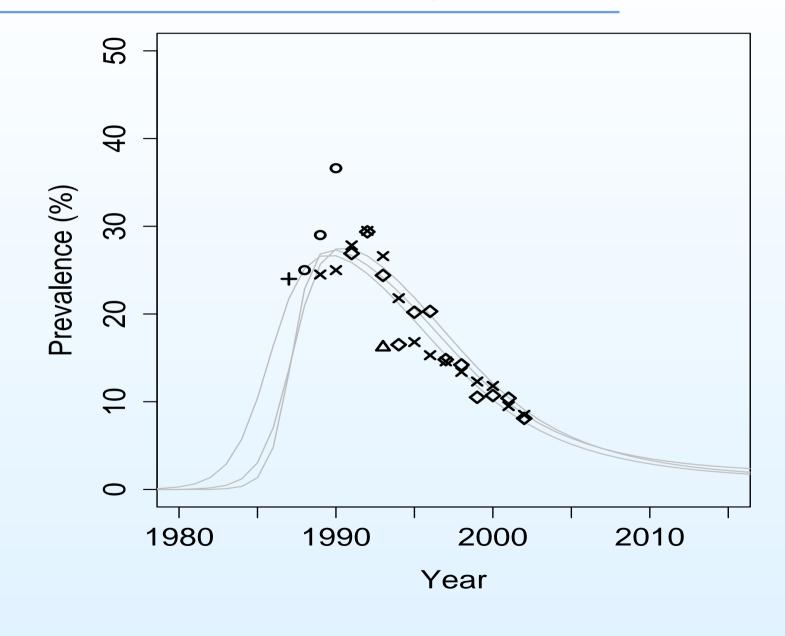
Input parameters (Solid curve: $r = 2, f_0 = 0.4, t_0 = 1980, \phi = 0$)



Input parameters (Solid curve: $r = 2, f_0 = 0.4, t_0 = 1980, \phi = 0$)







- HIV projections
- Bayesian melding
- Results for Uganda
- Summary

- Model M with inputs θ and output ρ ; $M(\theta) = \rho$
 - Input $\theta = (r, f_0, t_0, \phi)$
 - \circ Output ρ = Population prevalence

- Model *M* with inputs θ and output ρ ; $M(\theta) = \rho$
 - Input $\theta = (r, f_0, t_0, \phi)$
 - Output ρ = Population prevalence
- Combine information on θ and ρ
 - $^{\circ}~$ Expert knowledge gives prior $q(\theta)$ for inputs
 - $^{\circ}~$ Observed prevalence gives likelihood $L(\rho)$ for output

- Model *M* with inputs θ and output ρ ; $M(\theta) = \rho$
 - Input $\theta = (r, f_0, t_0, \phi)$
 - Output ρ = Population prevalence
- Combine information on θ and ρ
 - $^{\circ}~$ Expert knowledge gives prior $q(\theta)$ for inputs
 - $^{\circ}$ Observed prevalence gives likelihood $L(\rho)$ for output
- Input posterior $\pi(\theta)$:

$$\pi(\theta) \propto q(\theta)L(\theta) = q(\theta)L(M(\theta))$$

- Model M with inputs θ and output ρ ; $M(\theta) = \rho$
 - Input $\theta = (r, f_0, t_0, \phi)$
 - Output ρ = Population prevalence
- Combine information on θ and ρ
 - $^{\circ}~$ Expert knowledge gives prior $q(\theta)$ for inputs
 - $^{\circ}$ Observed prevalence gives likelihood $L(\rho)$ for output
- Input posterior $\pi(\theta)$:

 $\pi(\theta) \propto q(\theta)L(\theta) = q(\theta)L(M(\theta))$

• Output posterior $\pi(\rho)$:

 $\pi(\rho) \propto q^*(\rho)L(\rho)$

with $q^*(\rho)$ the induced prior on the outputs

• Sample $\{\theta_1, ..., \theta_n\}$ from the input prior $q(\theta)$ on (r, f_0, t_0, ϕ)

- Sample $\{\theta_1, ..., \theta_n\}$ from the input prior $q(\theta)$ on (r, f_0, t_0, ϕ)
- For each θ_i , determine the prevalence rates $\rho_i = M(\theta_i)$, by running the model. This gives a sample of the induced prior $q^*(\rho)$ on the outputs

- Sample $\{\theta_1, ..., \theta_n\}$ from the input prior $q(\theta)$ on (r, f_0, t_0, ϕ)
- For each θ_i, determine the prevalence rates ρ_i = M(θ_i), by running the model. This gives a sample of the induced prior q^{*}(ρ) on the outputs
- Form the sampling importance weights for each ρ_i , and thus for each θ_i :

$$w_i = \frac{L(\rho_i)}{\sum_{i=1}^n L(\rho_i)}$$

- Sample $\{\theta_1, ..., \theta_n\}$ from the input prior $q(\theta)$ on (r, f_0, t_0, ϕ)
- For each θ_i, determine the prevalence rates ρ_i = M(θ_i), by running the model. This gives a sample of the induced prior q^{*}(ρ) on the outputs
- Form the sampling importance weights for each ρ_i , and thus for each θ_i :

$$w_i = \frac{L(\rho_i)}{\sum_{i=1}^n L(\rho_i)}$$

• Sample from the discrete distribution of $\{\theta_1, ..., \theta_n\}$ with probabilities w_i to get the posterior distribution for the inputs, same for the outputs

- HIV projections
- Bayesian melding
- Results for Uganda
- Summary

Bayesian melding results for Uganda

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$

Bayesian melding results for Uganda

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data
- Resample inputs and curves by likelihood weights

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data
- Resample inputs and curves by likelihood weights
- Sample sizes:

- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data
- Resample inputs and curves by likelihood weights
- Sample sizes:
 - 200,000 initial sets of inputs

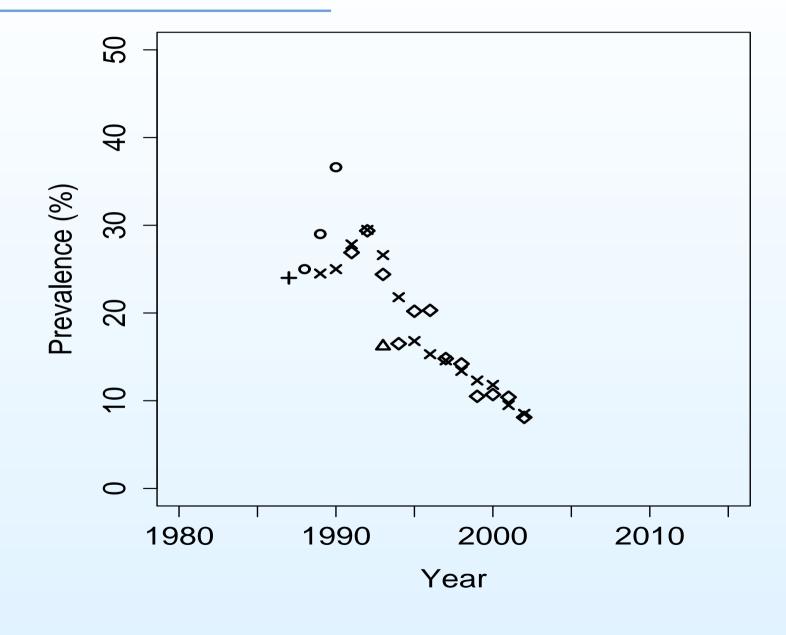
- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data
- Resample inputs and curves by likelihood weights
- Sample sizes:
 - 200,000 initial sets of inputs
 - resampling 3,000 sets

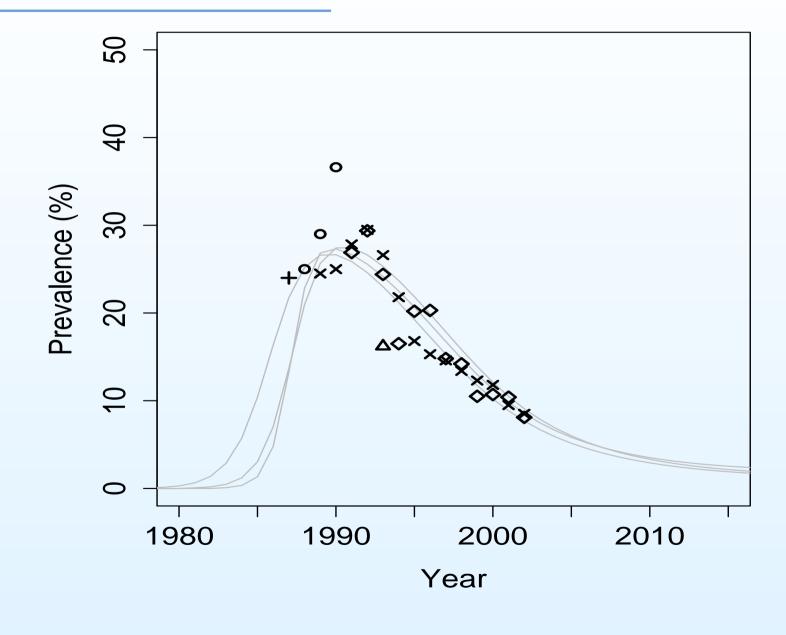
- Sample inputs from input prior

 - $\begin{cases} r & \sim U[0, 15] \\ f_0 & \sim U[0, 1] \\ t_0 & \sim \mathsf{DiscreteU}(1970, 1990) \\ \phi & \sim \mathsf{Logistic}(0, 10) \end{cases}$
- Predict prevalence with EPP model
- Calculate the likelihood for each prevalence curve based on antenatal clinic data
- Resample inputs and curves by likelihood weights
- Sample sizes:
 - 200,000 initial sets of inputs
 - resampling 3,000 sets
 - 508 unique combinations

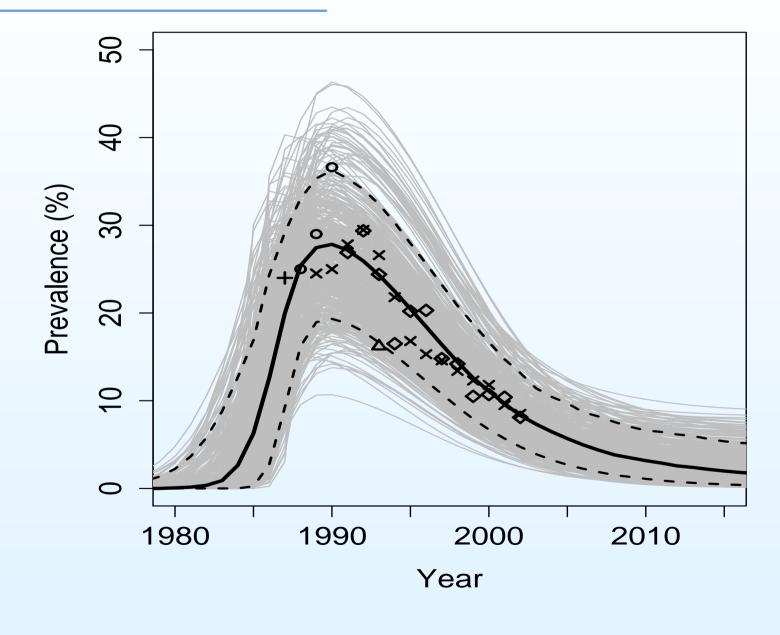
HIV prevalence Uganda



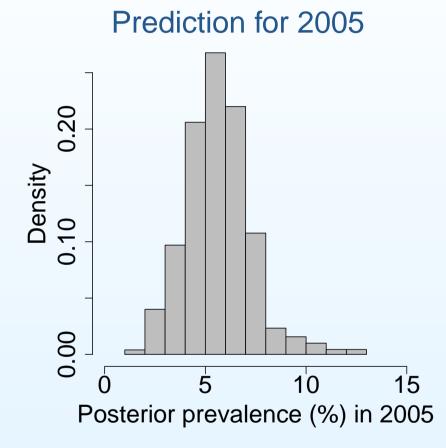
HIV prevalence Uganda



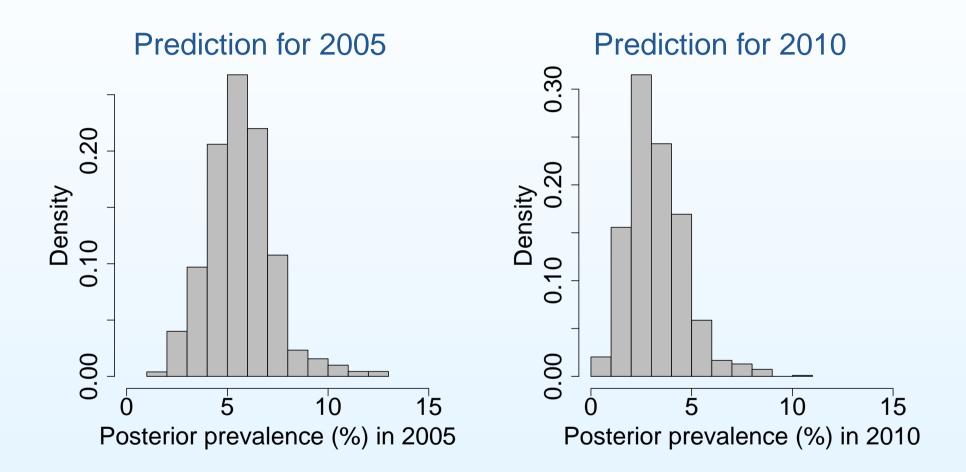
HIV prevalence Uganda



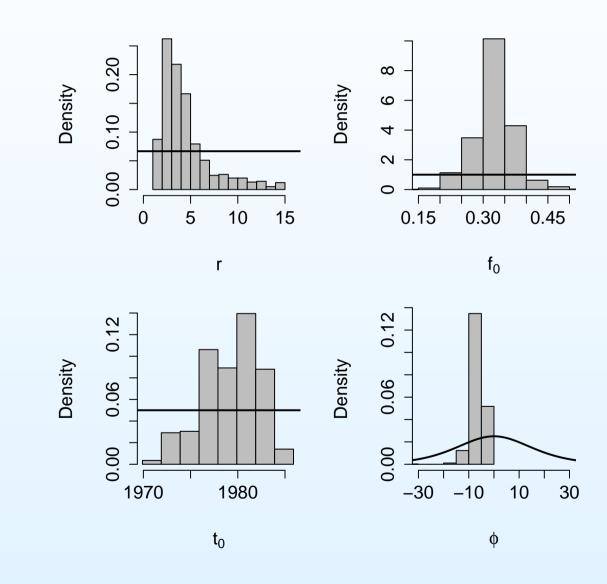
Posterior Predictive Distributions



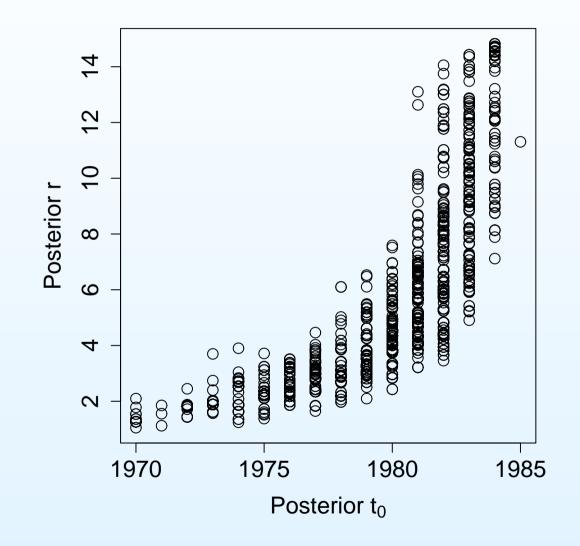
Posterior Predictive Distributions



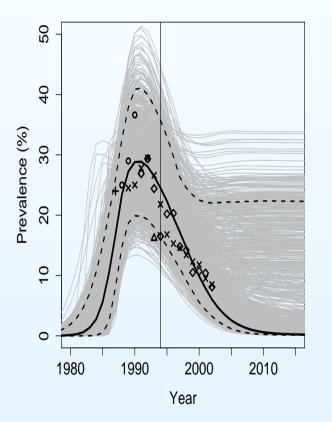
Prior and posterior distribution of inputs



Joint posterior of input parameters r and t_0

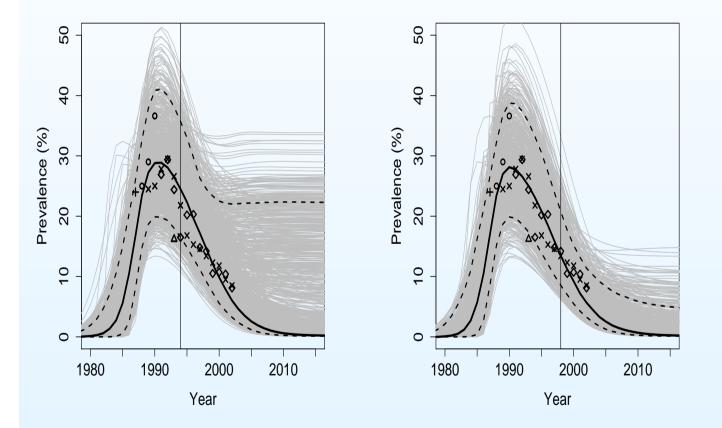


Changes in predictions over time



Changes in predictions over time

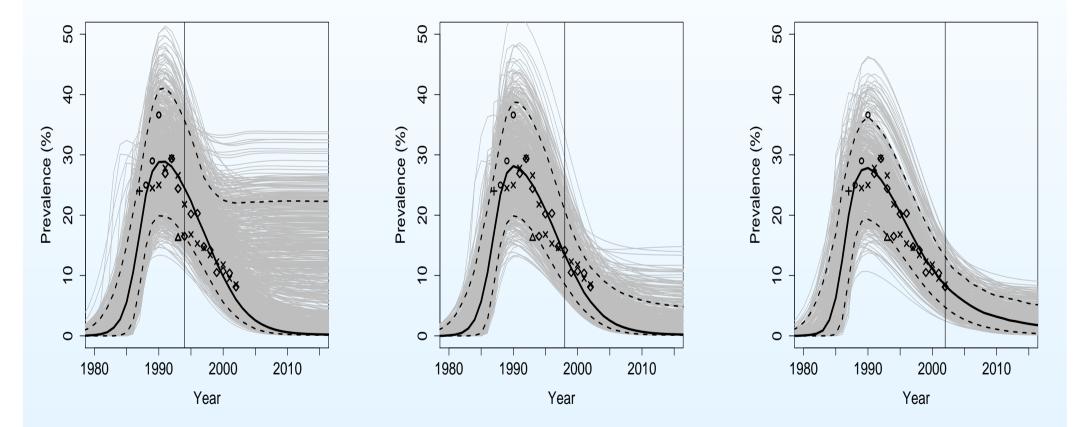
Data through 1994



Changes in predictions over time

Data through 1994

Data through 1998

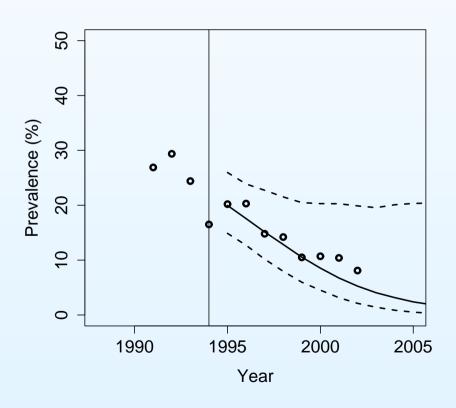


Predictive performance of EPP

• Compare predicted clinic prevalence to observed clinic prev.

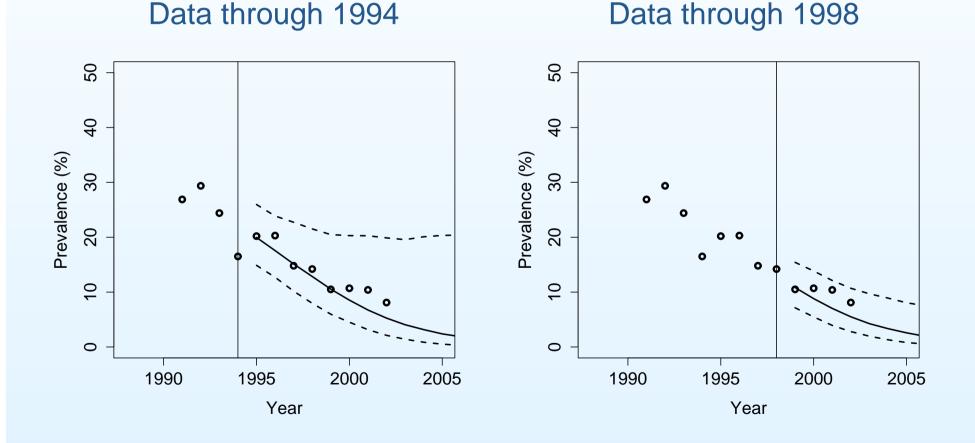
Predictive performance of EPP

- Compare predicted clinic prevalence to observed clinic prev.
- Prediction intervals for one clinic in Uganda:



Predictive performance of EPP

- Compare predicted clinic prevalence to observed clinic prev.
- Prediction intervals for one clinic in Uganda:



Outline

- HIV projections
- Bayesian melding
- Results for Uganda
- Summary

• Projections of HIV prevalence

Projections of HIV prevalence
 UNAIDS EPP model

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model
 - Combines prior information and data

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model
 - Combines prior information and data
- Combining EPP and Bayesian melding

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model
 - Combines prior information and data
- Combining EPP and Bayesian melding
 - Probabilistic projections of HIV prevalence

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model
 - Combines prior information and data
- Combining EPP and Bayesian melding
 - Probabilistic projections of HIV prevalence
 - Predictive distributions for clinic prevalence

- Projections of HIV prevalence
 - UNAIDS EPP model
 - Simple but flexible model, fits various epidemics based on little data
- Bayesian melding
 - Uncertainty assessment
 of inputs and outputs in a deterministic model
 - Combines prior information and data
- Combining EPP and Bayesian melding
 - Probabilistic projections of HIV prevalence
 - Predictive distributions for clinic prevalence
- Bayesian melding will be available in EPP 2007