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*Organized by the Philippine Statistical System Spearheaded by the Philippine
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ON THE BAYESIAN ZERO INFLATED SPATIO-TEMPORAL MODELING OF DENGUE HEMORRHAGIC FEVER

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Session Topic

Crowne Plaza Galleria Manila

10:00 AM-12:00NN, October 4, 2022



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Motivation

- Dengue is one of the fastest spreading vector-borne diseases in the world. There are four serotypes: DENV-1, DENV-2, DENV-3 and DENV-4. Dengue is found in more than 150 countries where more than 40 percent of the world's population live in at-risk areas.
- According to Laflamme (2015), once one is infected with one of the viruses, he/she develops immunity to that virus for a lifetime. However, this immunity will not provide protection from the other viruses/strains. Repeated exposure to the dengue virus can make it more likely that a person will develop dengue hemorrhagic fever.

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Continuation

- Mukhsar 2016
- Mukhsar 2017
- Mukhsar 2018
- Overrelaxation is widely used over the decade to improve convergence rate.
- The concept of rate of convergence is of practical importance when working with a sequence of successive approximations for an iterative method, as then typically fewer iterations are needed to yield useful approximation.

Objective of the Study

This study aims to extend and improve the existing model formulated by Mukhsar (2018) in a data with an excessive number of zeros, while accounting for over-dispersion. The modification will consider methods to improve the rates of convergence in the estimation of the model parameters.

Specifically

1. Explore some MCMC convergence diagnostics tools;
2. improve the existing BZINB S-T and BZIP S-T models by Mukhsar (2018) by applying the overrelaxation algorithm on the convergence of the models' parameter estimates;
3. using the number of iteration runs, compare the rates of convergence of the BZIP S-T and BZINB S-T model parameter estimates with and without the overrelaxation algorithm; and
4. use the improved BZINB S-T model and BZIP S-T model to predict the DHF Caraga Region, Philippines;

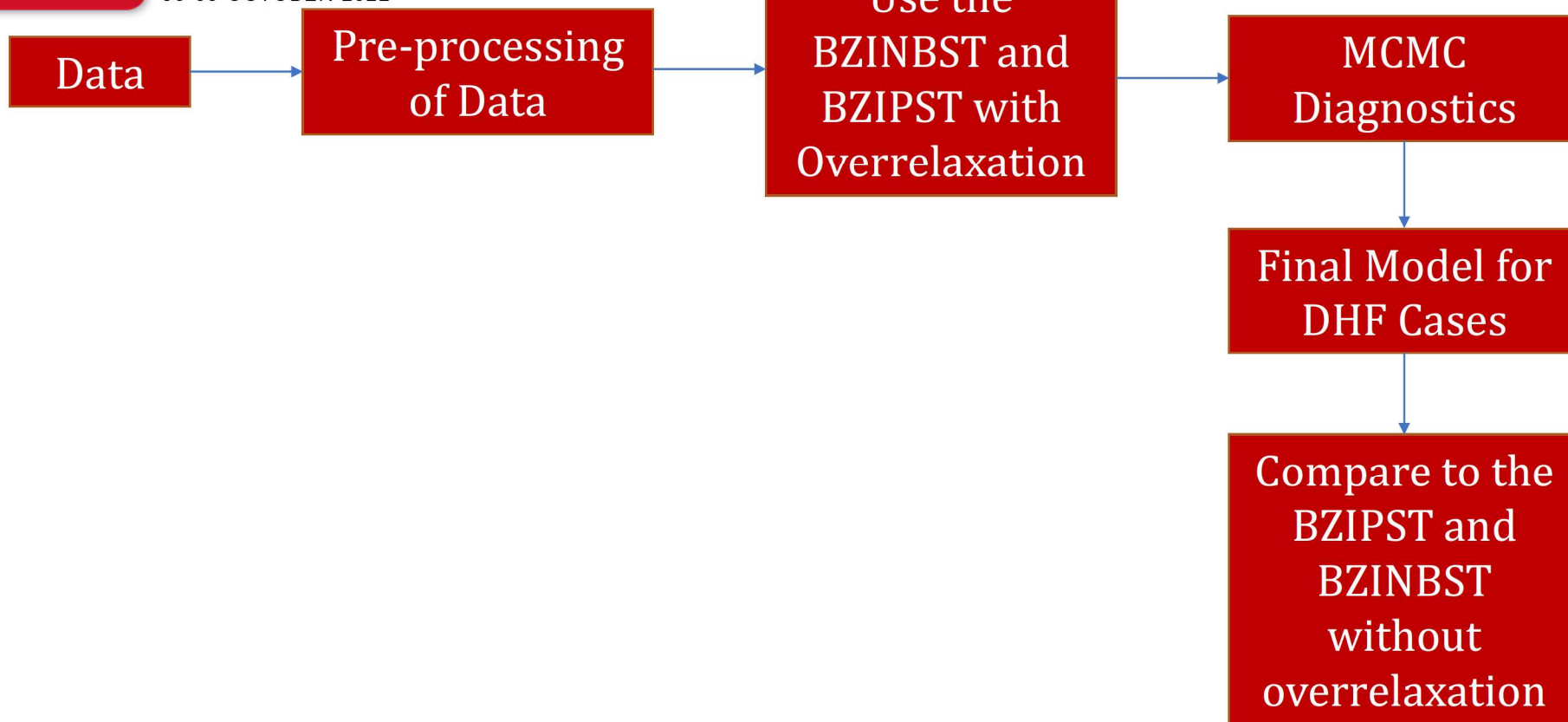


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Pre-processing the DHF Data

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About the data

- **DHF Kendari Data (2016-2018)**

The data were obtained from the Meteorological, Climatological and Geophysics Agency (BMKG) and the Central Bureau of Statistics. It contains the DHF Cases from the Different Districts, Population Density and the Rainfall.

- **DHF Caraga Data (2015-2017)**

The DHF Dengue data were obtained from the DOH Caraga.

The Rainfall data were obtained from DOST-PAGASA and the Population Density of the different cities were obtained from PSA.



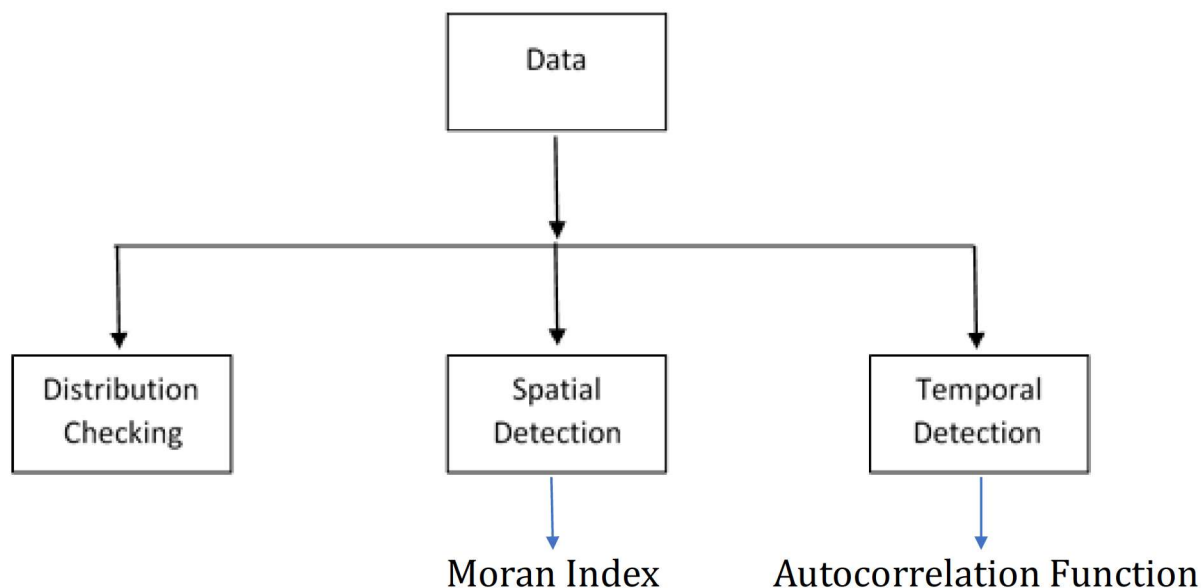
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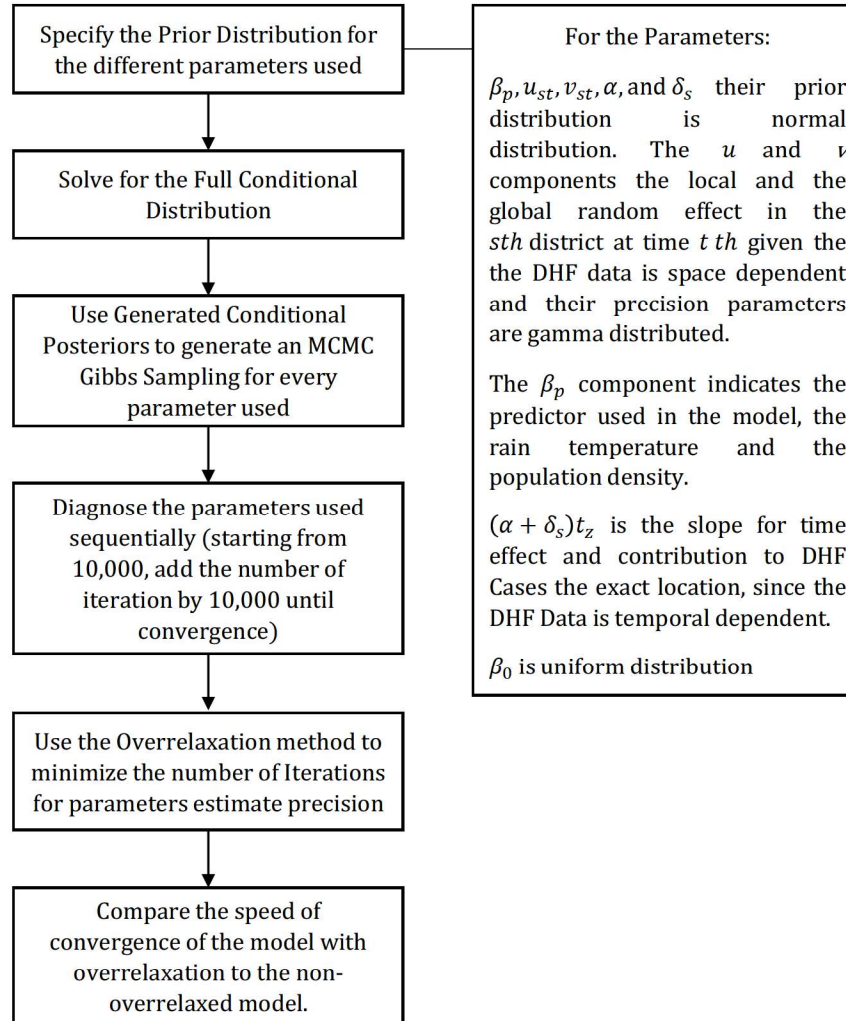
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Pre-processing the Data



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Schematic Diagram for the Bayesian Zero Inflated Spatio-Temporal Model for the DHF data





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Table 1 Relationship between cities in Caraga Region, Philippines and Distribution Fitting

City	Adjacency Matrix	Kolmogorov- Smirnov	P-value	Distribution
Tandag	3,4,8,10	0.1342	0.236	Poisson
Bayugan	3,5,6,8	0.1317	0.314	Poisson
Surigao del Norte	1,2,4,5	0.0620	0.063	Poisson
Agusan del Norte	1,3,5,8	0.0800	0.059	Poisson
Agusan del Sur	2,3,4,8	0.0400	0.074	Poisson
Butuan	2,7,8	0.0047	0.541	Poisson
Surigao	6	0.0511	0.521	Poisson
Cabadbaran	1,2,4,5,6	0.1811	0.665	Poisson
Bislig	10	0.0578	0.085	Poisson
Surigao del Sur	1,9	0.0298	0.081	Poisson

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Table 2 and 3 Moran Index and Correlation Matrix of the Districts in Caraga Region in terms of DHF Cases

City	TAN	CAB	BAY	SDS	ADS	SDN	BUT	BIS	ADN	SUR
Tandag	1	.695*	.267	.550*	.304	.751*	.078	.221	.625*	.213
Cabadbaran	.695*	1	.443*	.214	.460*	.171	.503*	.082	.575*	.182
Bayugan	.267	.443*	1	.113	.434*	.674*	.491*	.078	.291	.044
Surigao del Sur	.550*	.214	.113	1	.014	.284	.247	.749*	.092	.265
Agusan del Sur	.304	.460*	.443*	.014	1	.682*	.096	.013	.575*	.285
Surigao del Norte	.751*	.171	.674*	.284	.682*	1	.302	.161	.853*	.086
Butuan	.078	.503*	.491*	.247	.096	.302	1	.104	.269	.898*
Bislig	.221	.082	.078	.749*	.013	.161	.104	1	.278	.051
Agusan del Norte	.625*	.575*	.291	.092	.575*	.853*	.269	.278	1	.023
Surigao	.213	.182	.044	.265	.285	.086	.898*	.051	.023	1

Observed	Expected	Standard Deviation	P-value
.1891087	0.2185515	0.004447555	0.0002882172

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Table 5. Monthly Average Rainfall (mm) in the Caraga Region, Philippines from January 2015-December 2017

Month	Rainfall (mm/hr)		
	2015	2016	2017
January	11.1	11.8	18.7
February	3	2.9	14.2
March	1.4	0.1	10.8
April	1.0	1.1	6
May	2.5	5.7	8.2
June	7.2	11.9	7.6
July	4.3	8.7	7.1
August	2	1.8	2.4
September	5.2	8	6.4
October	4.3	7	8.1
November	9.8	10.1	8.1
December	8.1	5.4	8.9
Average Yearly Rainfall	5.6	6.8	6.8

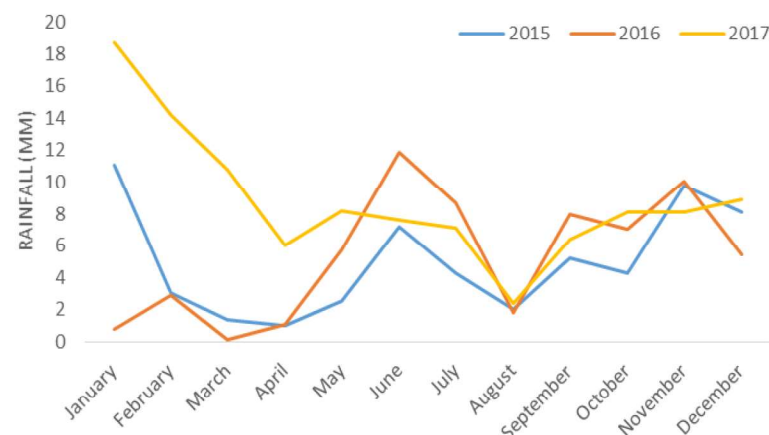


Figure 1. Monthly Average Rainfall (mm) in the Caraga Region, Philippines from January 2015-December 2017



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Monthly Average Rainfall (mm) in the Caraga Region, Philippines from January 2015-December 2017

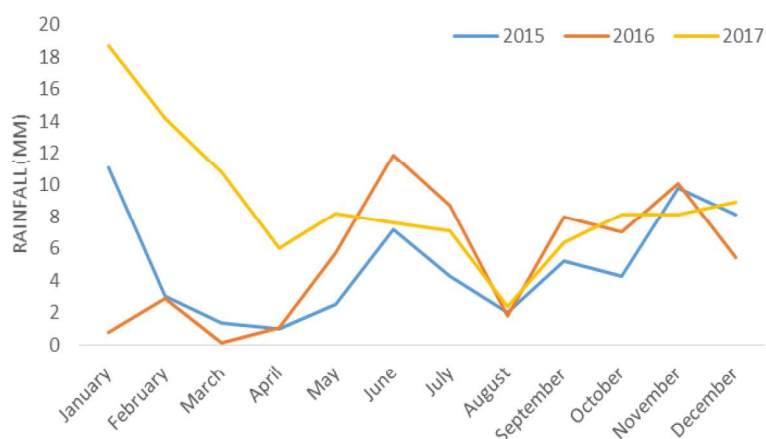


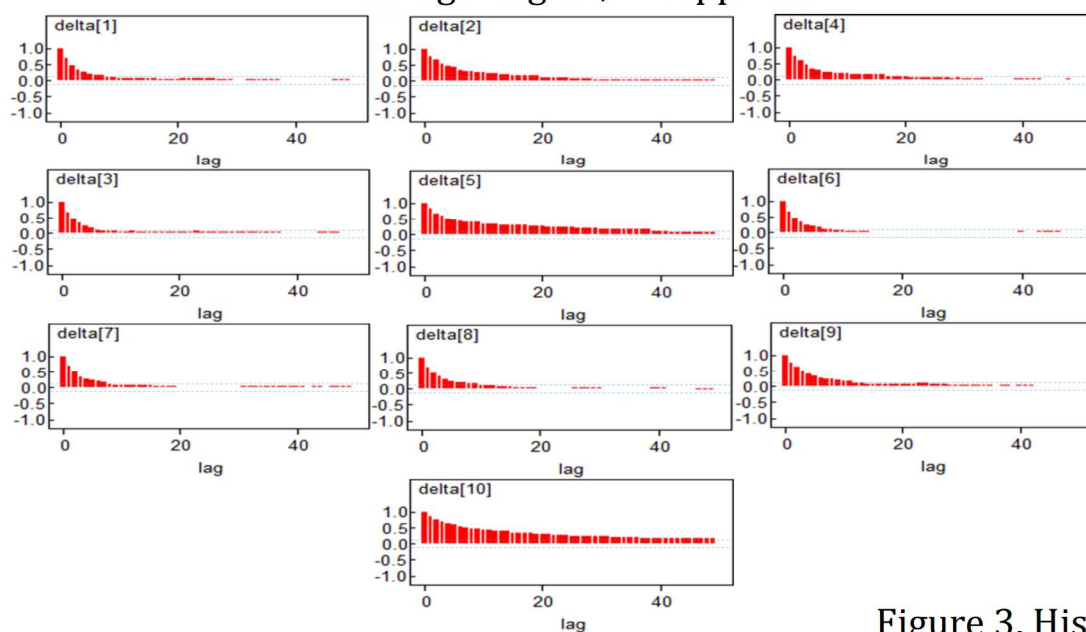
Figure 1. Monthly Average Rainfall (mm) in the Caraga Region, Philippines from January 2015-December 2017

In 2015: heavy rainfall in the months of January, November and December, moderate rains in February, May, June, July, September and October and light rains in March, April, August.

In 2016, the said region experienced heavy rains in the months of January, June July, September and December, moderate rains in February, May and October and light rains in March, April and August.

In 2017, the said region experienced heavy rainfall in the months of January, February, March, May, October, November and December, moderate rains in April, June, July and light rains in August.

Figure 2. Autocorrelation Function of the Monthly DHF Data in
Caraga Region, Philippines



Histogram of DHF

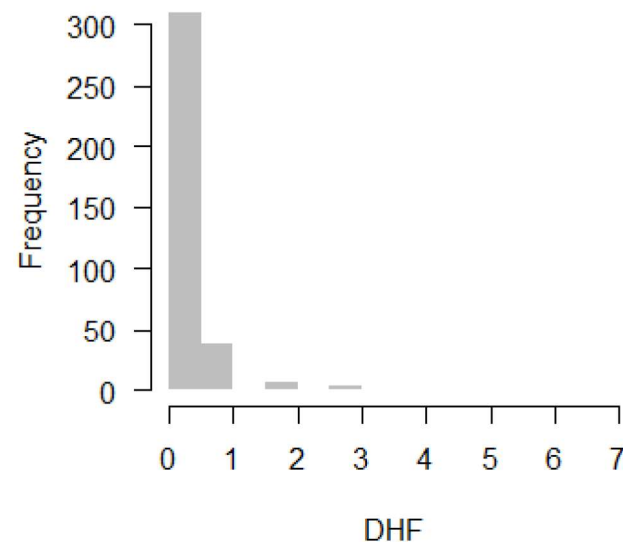


Figure 3. Histogram of DHF Cases in the Caraga Region from 2015-
2017



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Table 6. Summary of the Generalized Linear Model For the Zero Inflated Poisson Distribution

Deviance Residuals				
Min	Q1	Median	Q3	Max
-1.5502	-0.6528	-0.4895	-0.3574	4.7211
Coefficients	Estimate	Std. Error	Z-value	P-value
Population Density	0.002887	0.000611	4.726	2.29e-06 ***
Rainfall (mm)	0.161838	0.035506	4.558	5.16e-06 ***
AIC	378.68	Deviance	314.30	

Table 7. Over-dispersion test of the Zero Inflated Poisson Distribution

Z-value	P-value	Dispersion
1.8474	0.03234	1.360809

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Table 8. Summary of the Generalized Linear Model For Zero Inflated Negative Binomial Distribution

Deviance Residuals				
Min	Q1	Median	Q3	Max
-1.0800	-0.5858	-0.4624	-0.3474	2.3773
Coefficients	Estimate	Std. Error	Z-value	P-value
Population Density	0.0030514	0.3585573	3.657	0.000255 ***
Rainfall (mm)	0.1512118	0.0432328	3.498	0.000469 ***
AIC	361.68	Deviance	191.61	

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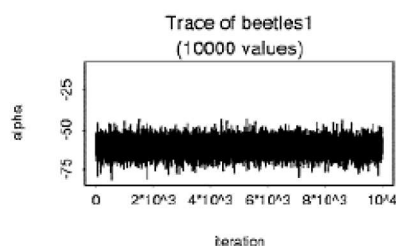


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Convergence Diagnostics

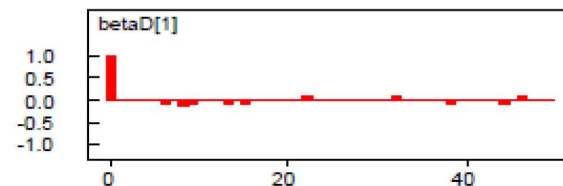
TRACE PLOTS

- No patterns or irregularities are observed, and therefore convergence can be assumed.
- If the model has converged, the trace plot will move around the mean of the distribution.
- A clear sign of non-convergence with a trace plot occurs when we observe some trending in the sample space.



AUTOCORRELATION DIAGNOSTIC

- Autocorrelation refers to a pattern of serial correlation in the chain, where sequential draws of a parameter, say β_1 , from the conditional distribution are correlated.
- The cause of autocorrelation is that the parameters in our model may be highly correlated, so the Gibbs Sampler will be slow to explore the entire posterior distribution..
- The reason why autocorrelation is important is that it will take a very long time to explore the entire posterior distribution.



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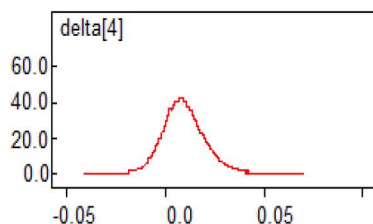
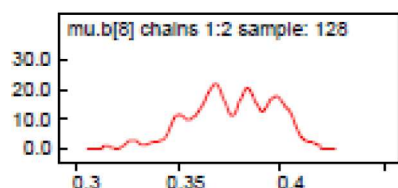


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Convergence Diagnostics

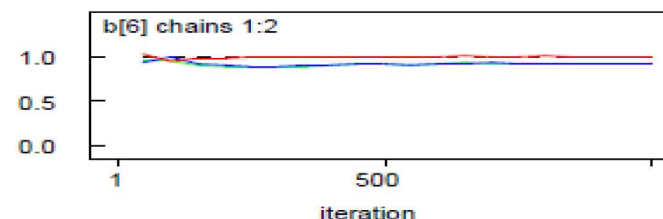
DENSITY PLOTS

- The density plot provides a graphical representation of the posterior density estimate for each node.
- Sometimes non-convergence is reflected in multimodal distributions. This is especially true if the density plot is not just multi-modal, but lumpy.
- Often, doing this will allow you to get a much more reasonable summary of the posterior.



GELMAN-RUBIN CONVERGENCE DIAGNOSTIC

- The Gelman-Rubin convergence diagnostic or the BGR plots the evolution of the pooled posterior variance (the green color), the average within sample variance (in blue) and the their ratio (The red). The dash line denotes the reference value of one.
- If the M chains have converged to the target posterior distribution, then PSRF should be close to 1.
- For most, values less than 1.2 or 1.1 are acceptable, but if higher level of accuracy is required one might want values even closer to 1



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BZINB S-T Model with Over Relaxation Method (Kedari's DHF Cases)

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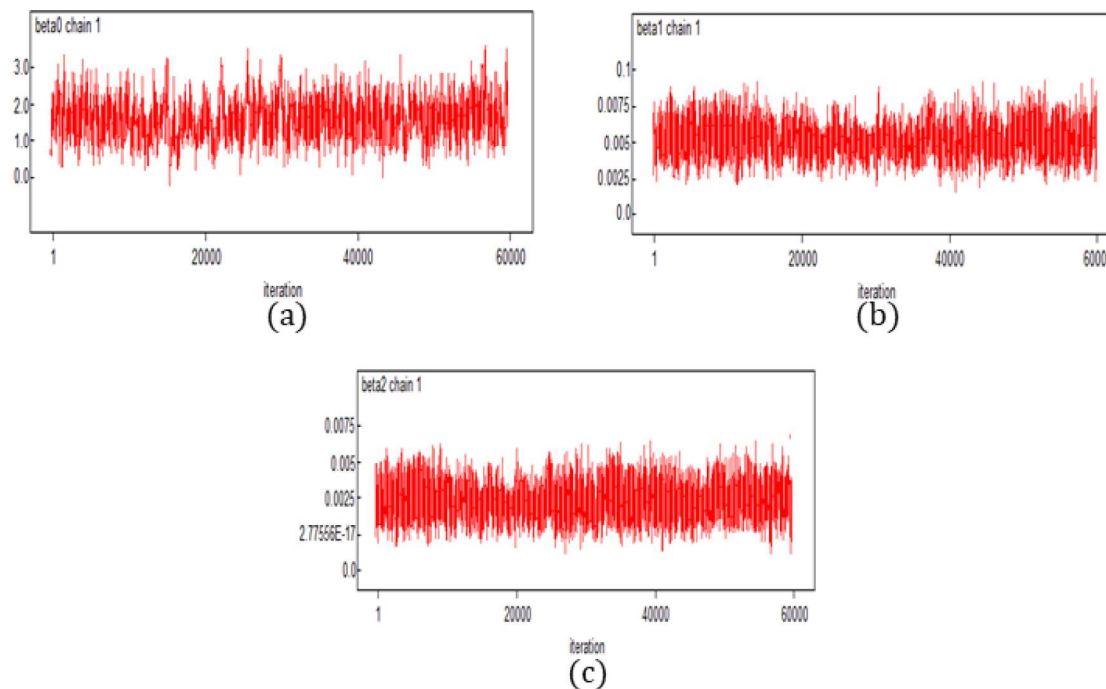
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Figure 4 Trace plots for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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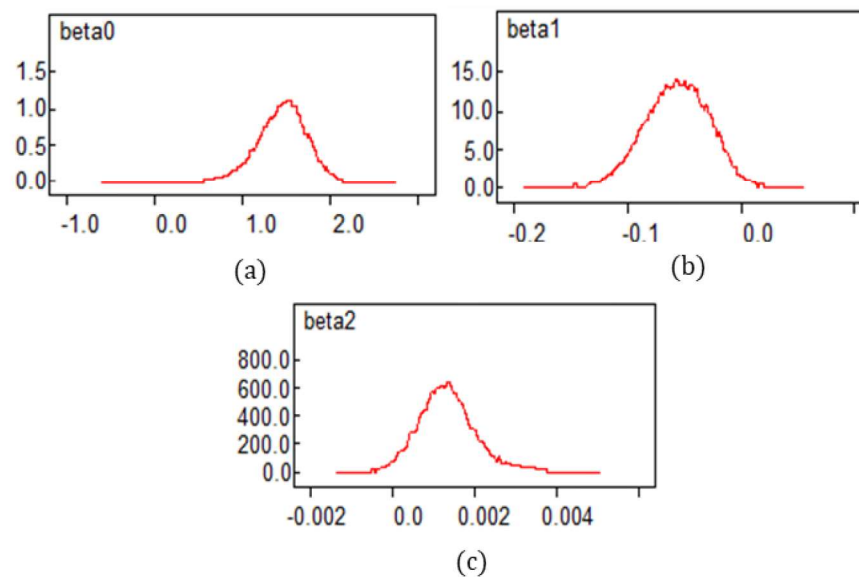
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Figure 5 Density plots for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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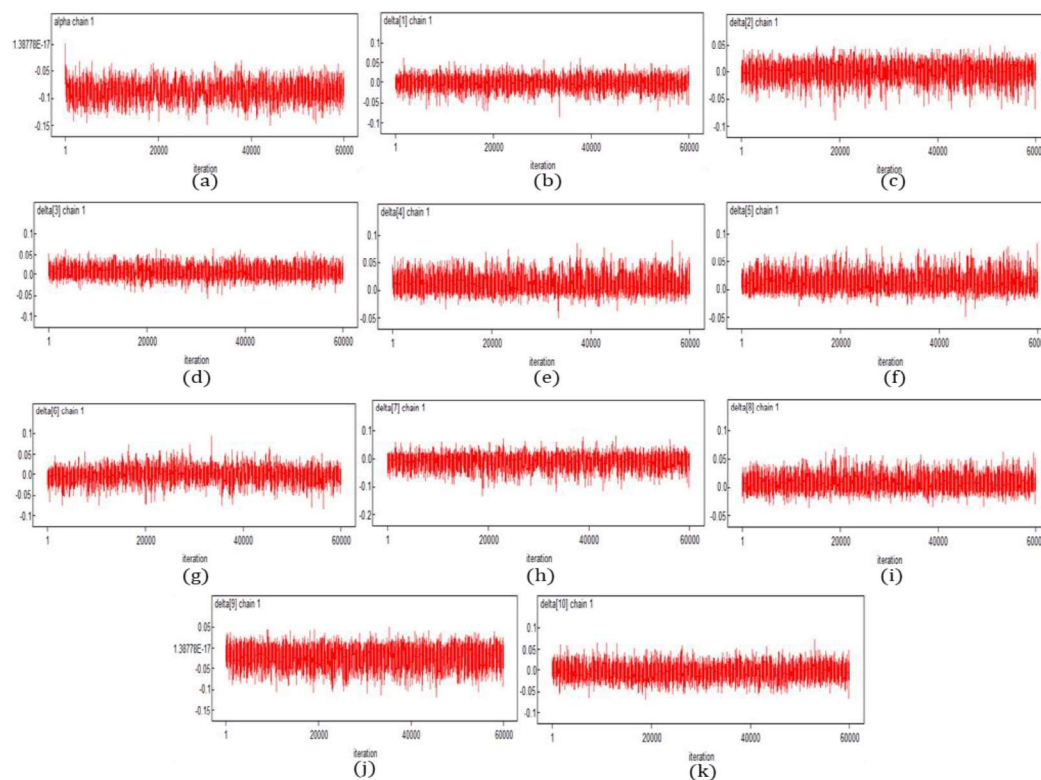
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Figure 6 Trace plots (Iteration vs generated values) for (a) α , and (b-k) δ_s with 60,000 iterations



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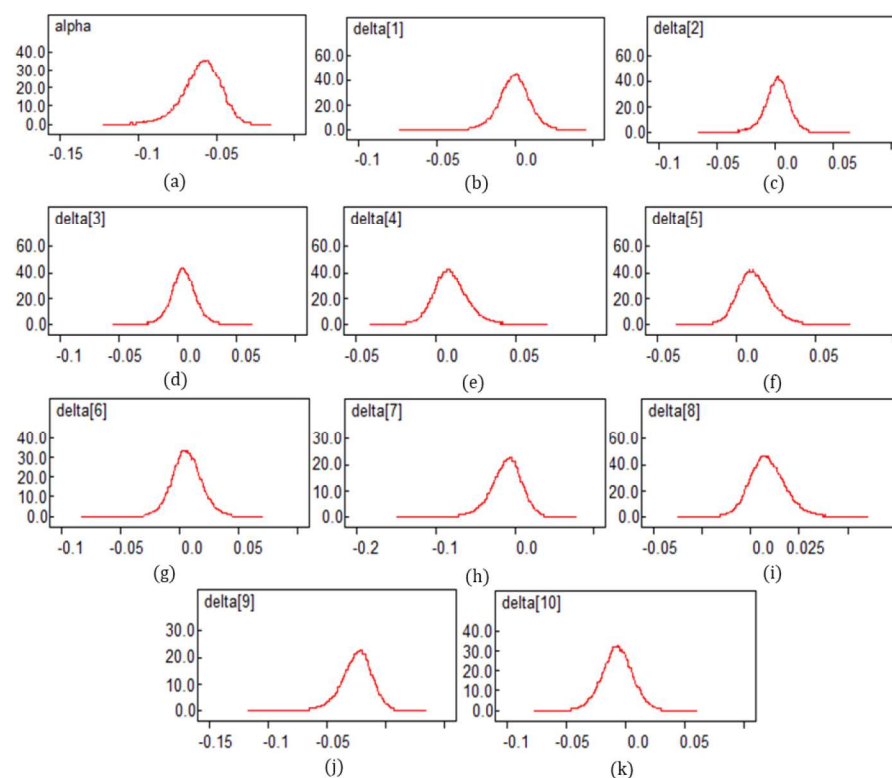
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Figure 7 Density plots for (a) α , and (b-k) δ_s with 60,000 iterations



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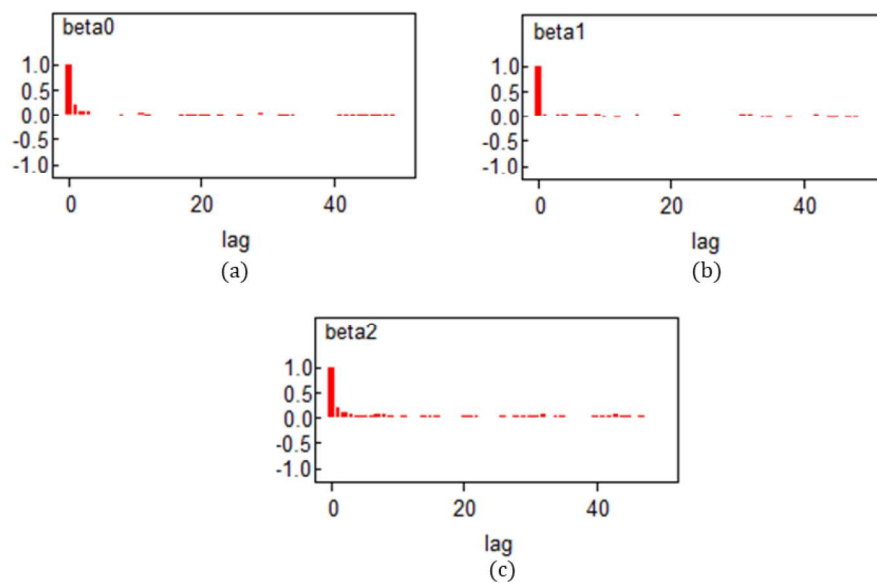
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Figure 8 Autocorrelation plots for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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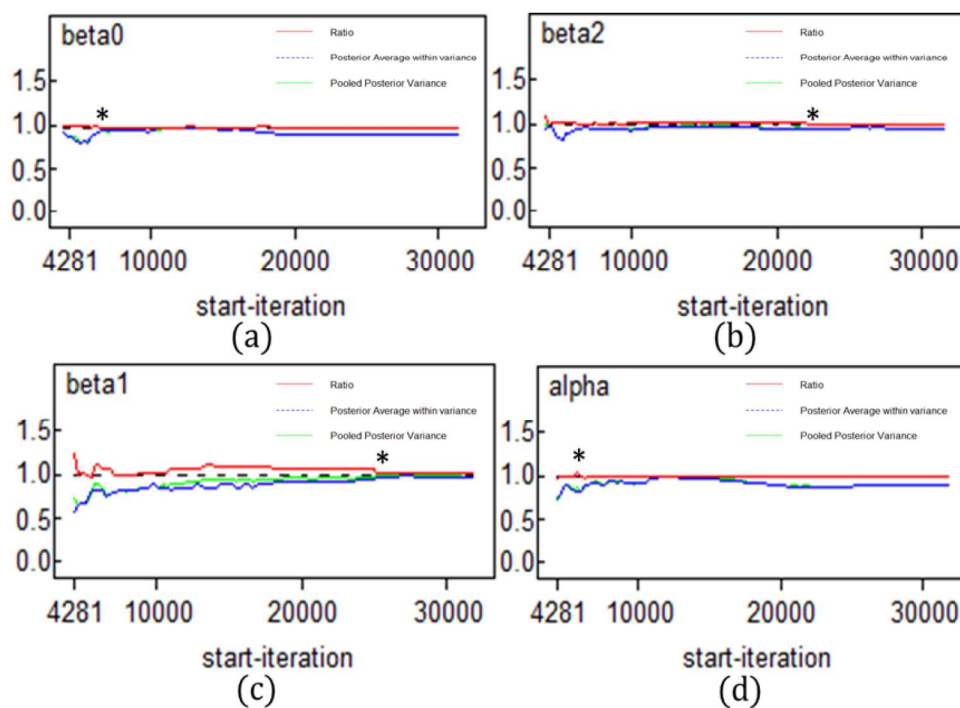
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Figure 9 BGR Diagnostic Plots



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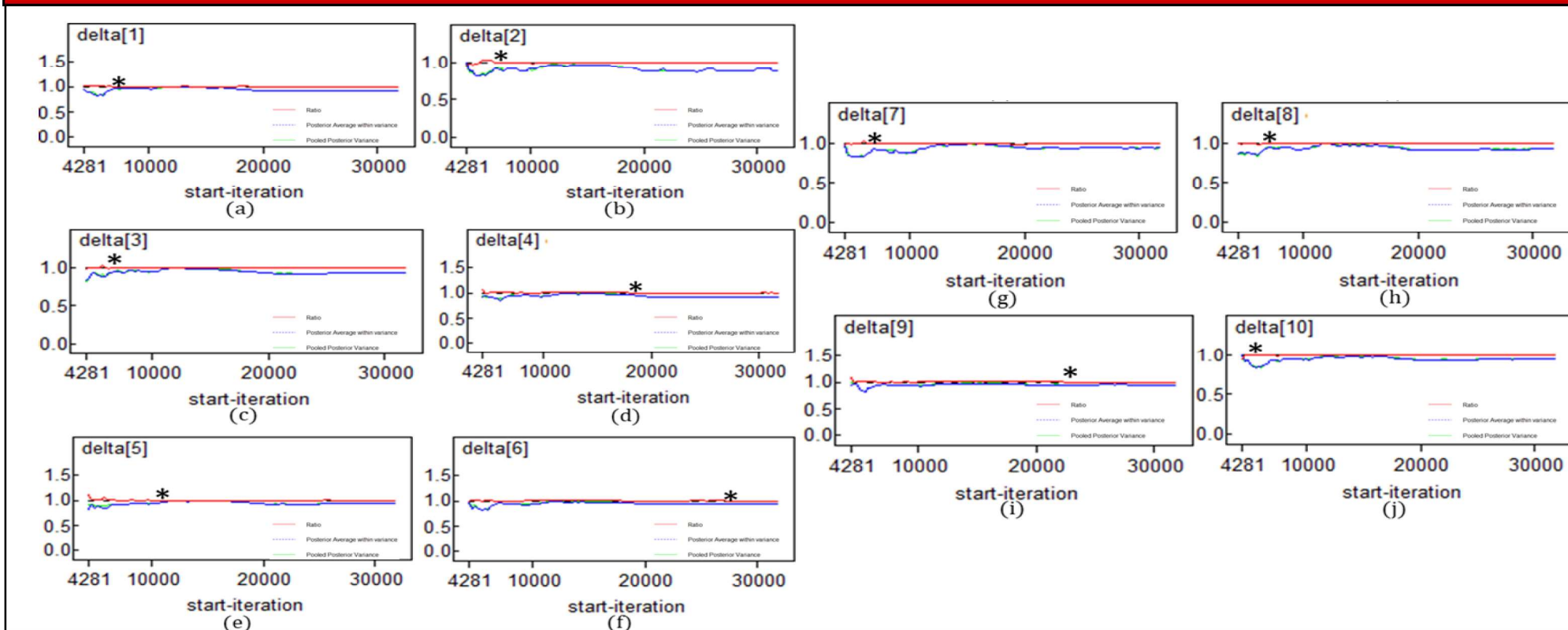
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Figure 10 BGR Diagnostic Plots



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Table 9 Summary Statistics of the BZIP S-T model after the 60,000 Iterations

parameter	mean	sd	MC error	2.50%	median	97.50%
α	-0.08776	0.01562	2.22E-04	-0.1194	-0.08742	-0.05779
β_0	1.031	0.4686	0.009352	0.1582	1.012	1.989
β_1	0.03882	0.03574	8.17E-04	0.1189	0.03144	0.009181
β_2	0.002425	0.001093	1.54E-05	3.94E-04	0.002381	0.00468
δ_1	-6.50E-04	0.01031	7.18E-05	-0.02388	-1.91E-04	0.01949
δ_2	-3.74E-04	0.01076	8.39E-05	-0.02556	4.50E-04	0.01947
δ_3	0.00678	0.01037	9.28E-05	-0.01136	0.005455	0.03072
δ_4	0.009779	0.0117	1.38E-04	-0.00809	0.007604	0.0382
δ_5	0.01065	0.01187	1.40E-04	-0.00699	0.008414	0.03948
δ_6	-0.00155	0.01279	1.53E-04	-0.02941	-9.75E-04	0.02383
δ_7	-0.0096	0.01883	2.29E-04	-0.0525	-0.00745	0.02352
δ_8	0.006194	0.009508	8.89E-05	-0.00972	0.004798	0.02883
δ_9	-0.01815	0.01864	1.93E-04	-0.06006	-0.01595	0.0128
δ_{10}	-0.00309	0.01293	1.29E-04	-0.02883	-0.00313	0.02403
deviance	801.5					

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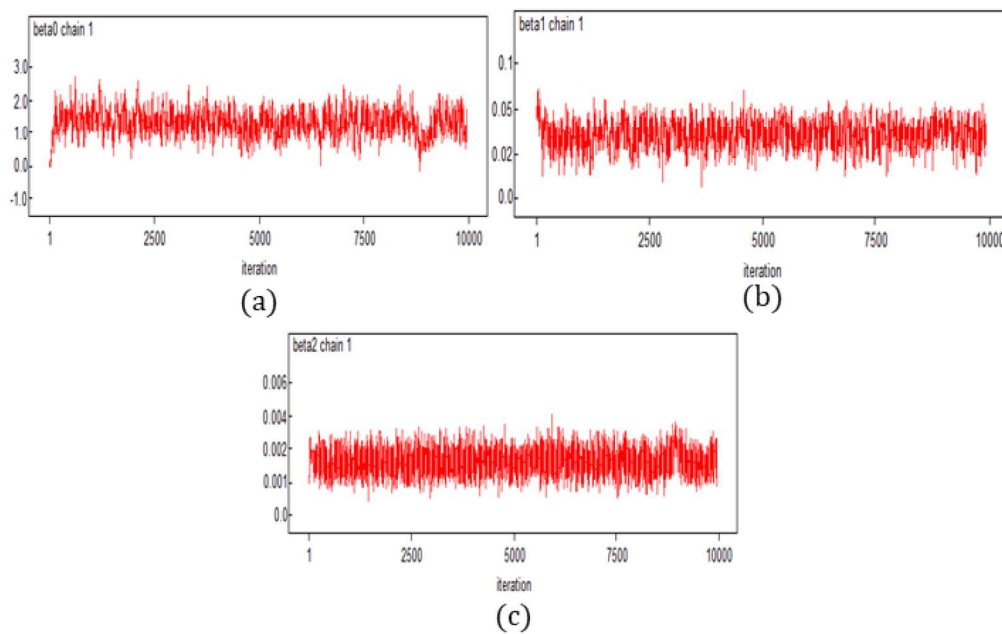
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Figure 11 Trace plots for (a) β_0 , (b) β_1 , and (c) β_2 with 10,000 Iterations



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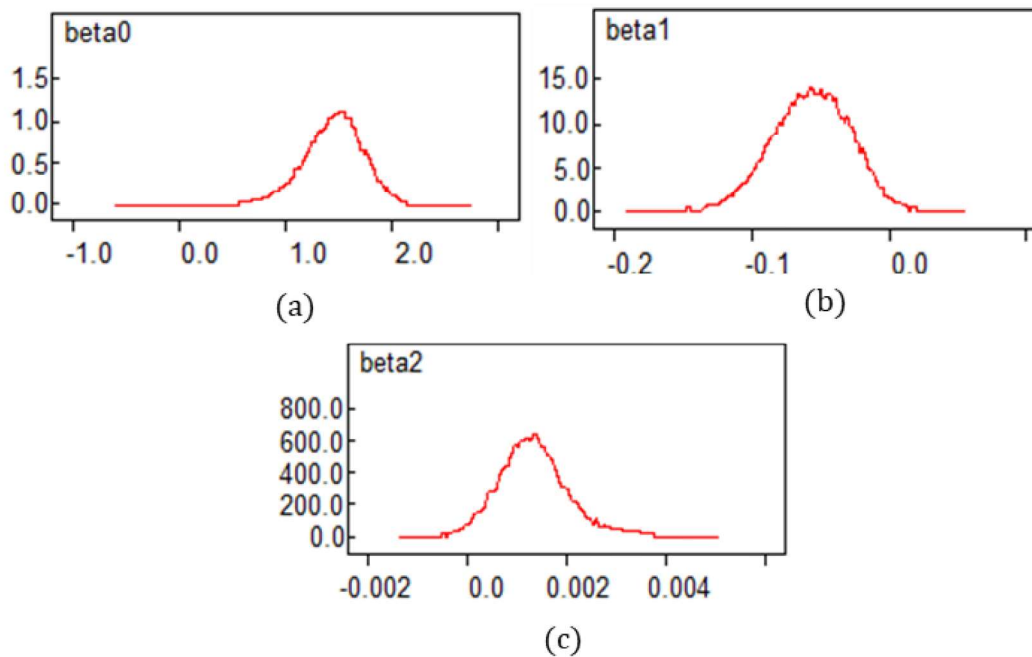
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Figure 12 Density plots for (a) β_0 , (b) β_1 , and (c) β_2 with 10,000 iterations



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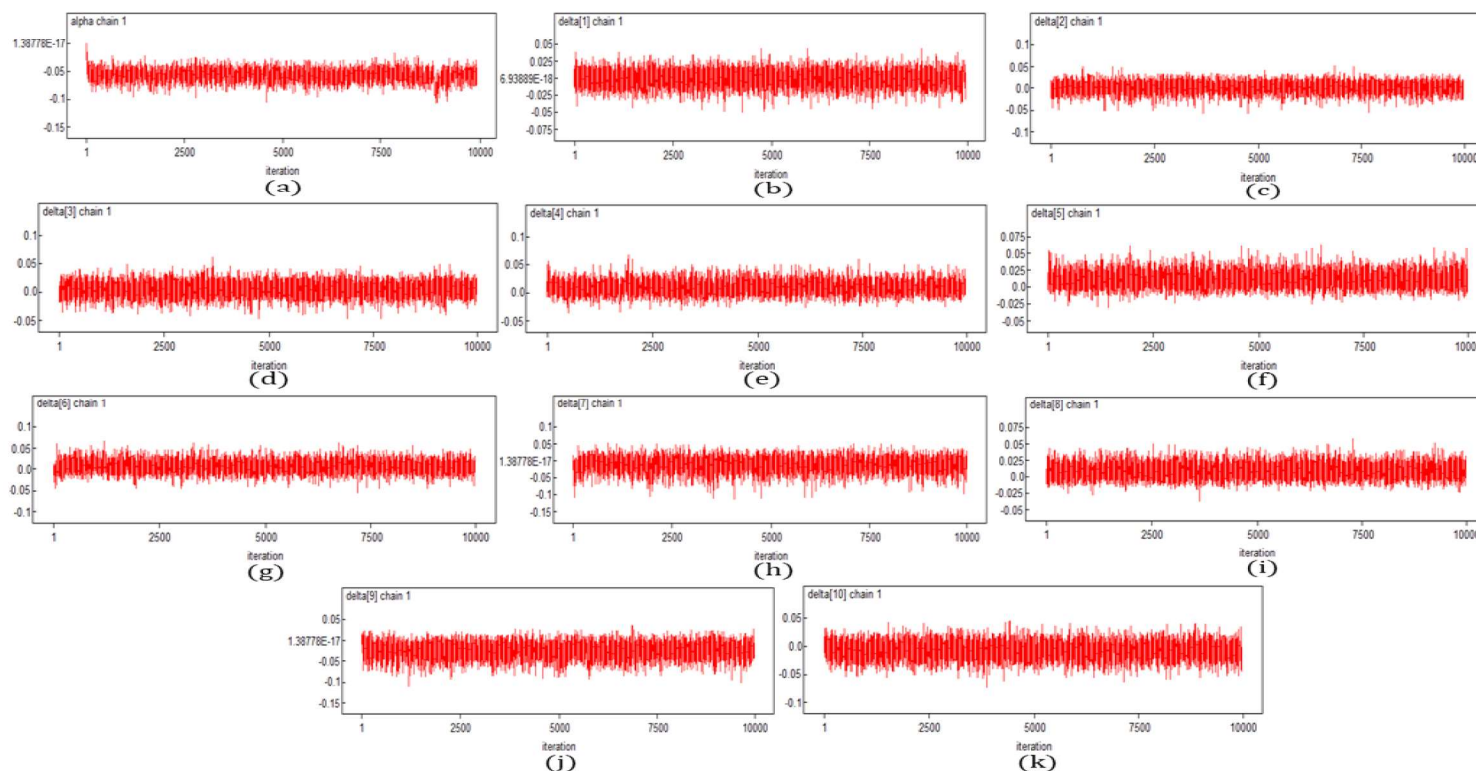
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Figure 13 Trace plots (Iteration vs generated values) for (a) α , and (b-k) δ_s with 10,000 iterations



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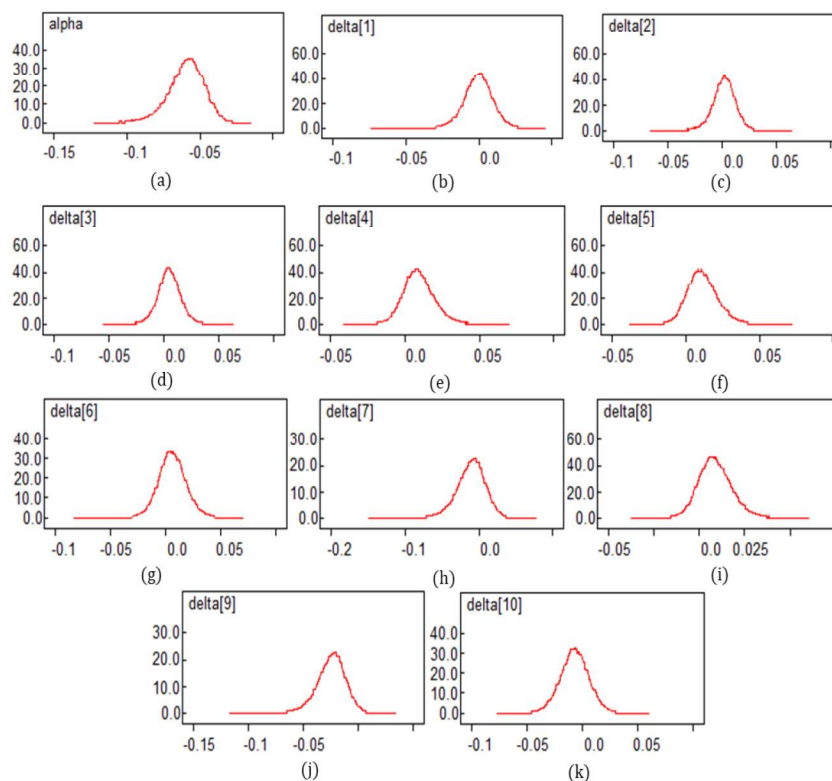
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Figure 14 Density plots for (a) α , and (b-k) δ_s with 10,000 iterations



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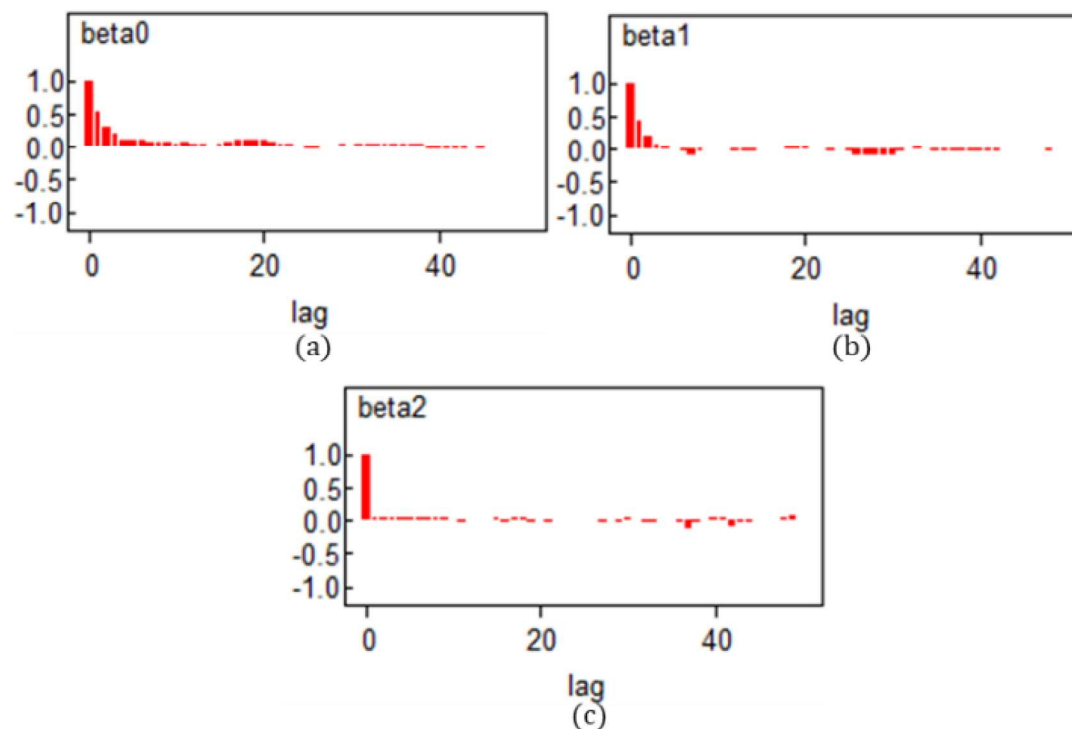
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Figure 15 Autocorrelation plots for (a) β_0 , (b) β_1 , and (c) β_2 with 10,000 iterations



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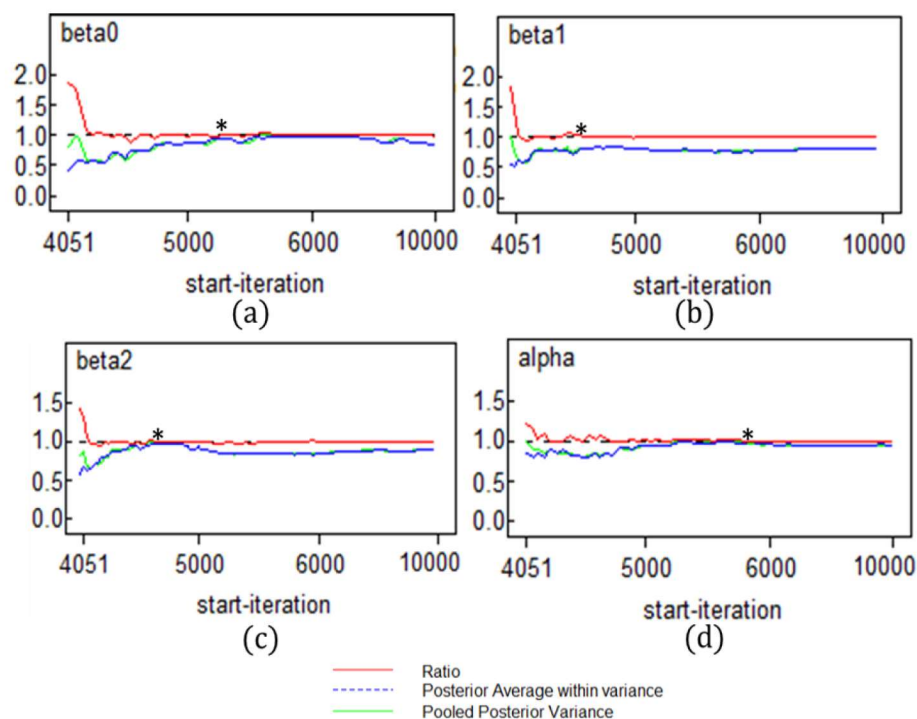
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Figure 16. BGR Diagnostic Plots with 10,000 iterations



The * indicates where the posterior average within variance and the pooled variance become equal.



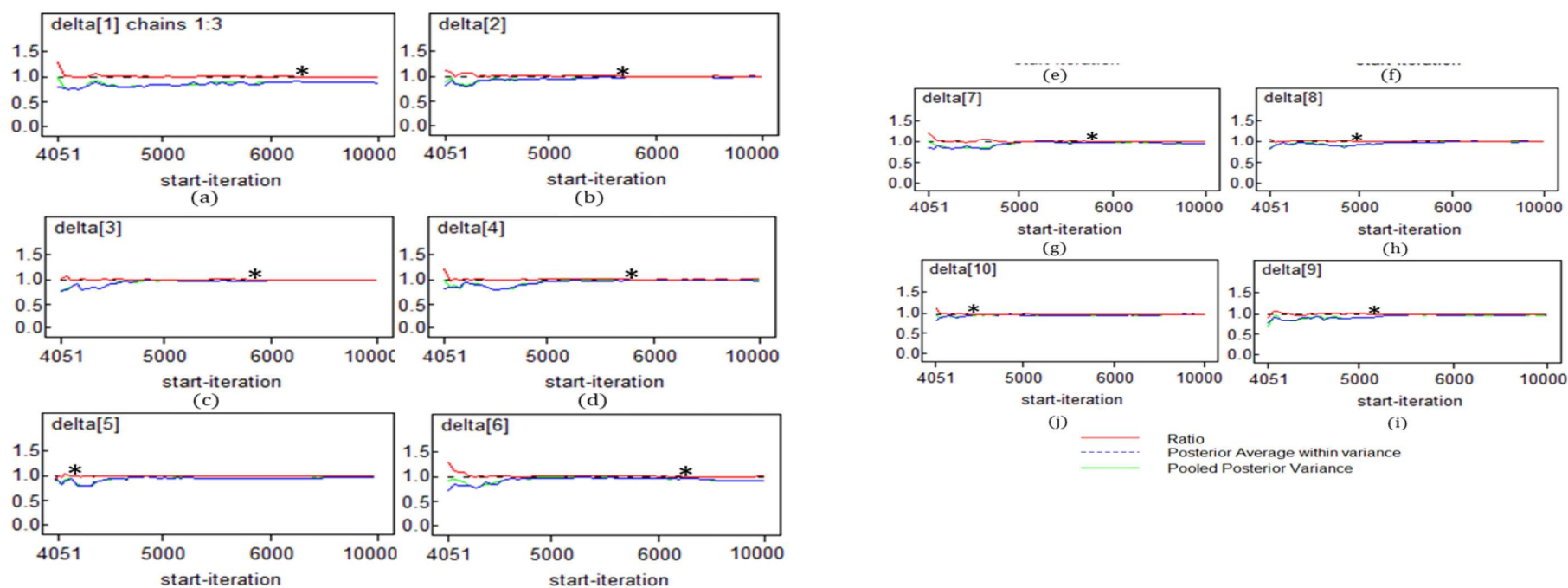
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Figure17. BGR Diagnostic Plots with 10,000 iterations



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Table 10. BZIP S-T Model (With Overrelaxation Method) Summary Statistics after 10,000 Iterations

parameter	mean	sd	MC error	2.50%	median	97.50%
α	-0.05736	0.01085	3.31E-04	-0.07942	-0.05696	-0.03733
β_0	1.304	0.3499	0.01636	0.6204	1.31	1.986
β_1	0.05597	0.02665	0.001084	0.01091	0.05573	0.0765
β_2	0.001255	6.33E-04	1.75E-05	4.48E-05	0.001245	0.002571
δ_1	-2.77E-04	0.009478	1.30E-04	-0.0199	-6.24E-05	0.01803
δ_2	0.001884	0.01044	1.78E-04	-0.02033	0.002302	0.02145
δ_3	0.004288	0.01019	1.37E-04	-0.01667	0.004245	0.02431
δ_4	0.009257	0.01012	2.07E-04	-0.00932	0.008594	0.03095
δ_5	0.01141	0.01006	1.89E-04	-0.00683	0.01086	0.03252
δ_6	0.006366	0.01222	2.42E-04	-0.01688	0.006031	0.03175
δ_7	-0.01055	0.01858	3.88E-04	-0.05029	-0.00932	0.02341
δ_8	0.008869	0.00903	1.23E-04	-0.00751	0.008333	0.02834
δ_9	-0.02379	0.01622	3.08E-04	-0.0583	-0.02301	0.005959
δ_{10}	-0.00746	0.01277	2.20E-04	-0.03333	-0.00731	0.0174
deviance	826.6					

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Final Model with Overrelaxation

BZIP S-T Model with Overrelaxation

DHF Cases

$$= \log(e_{st}) + (1.304 + 0.05597 \times x_{rain(st)} + 0.001255 x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z).$$

BZINB S-T Model with Overrelaxation

DHF Cases

$$= \log(e_{st}) + (1.357 + 0.05546 \times x_{rain(st)} + 0.001222 \times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$$



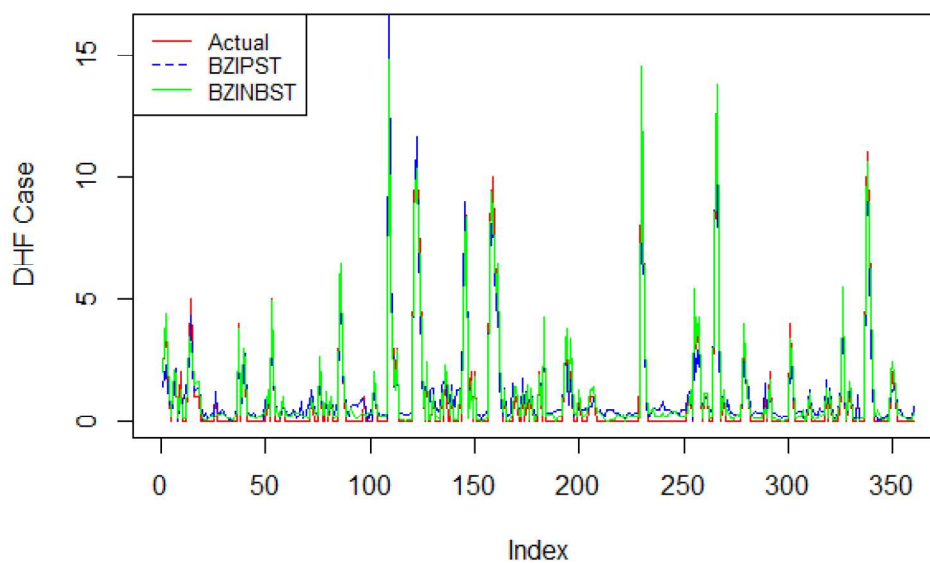
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Figure 18 DHF Actual Values VS BZIP S-T Model VS BZINB S-T Model (Predicted Values)



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Zero Inflated Negative Binomial Spatio- Temporal Model for DHF in Caraga Region

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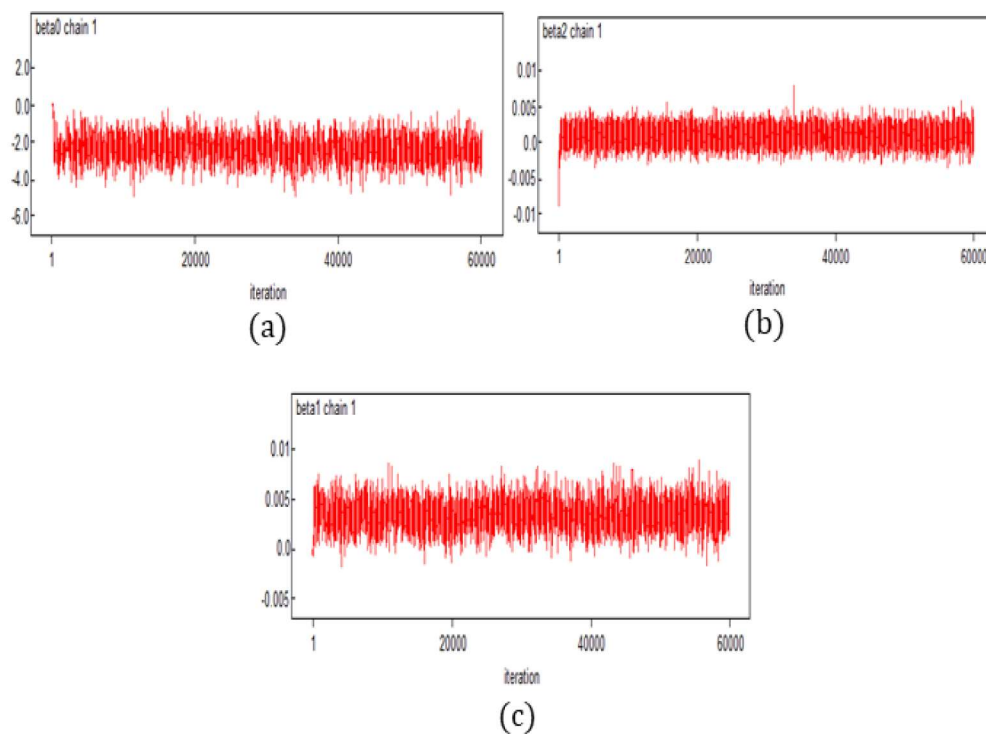
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Figure 19 Trace plots (Iteration vs generated values) for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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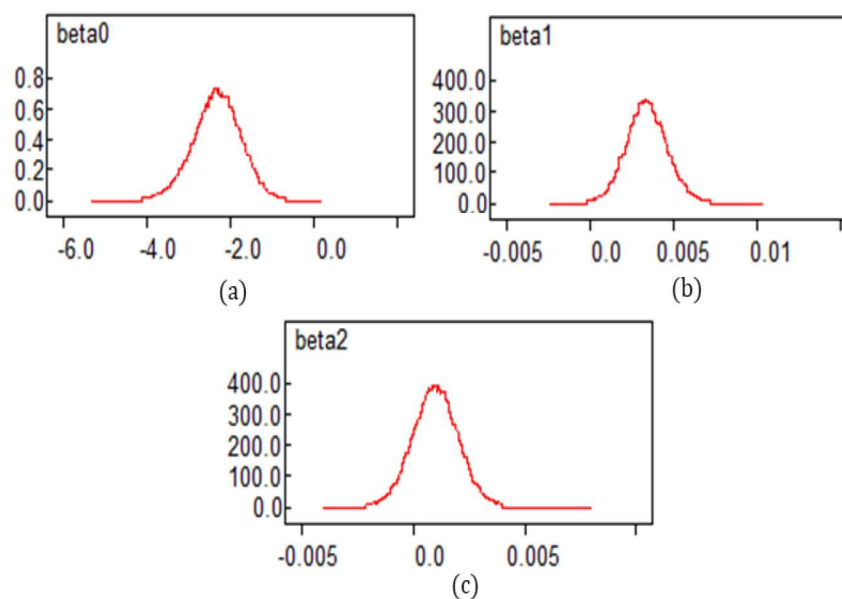
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Figure 20 Density plots for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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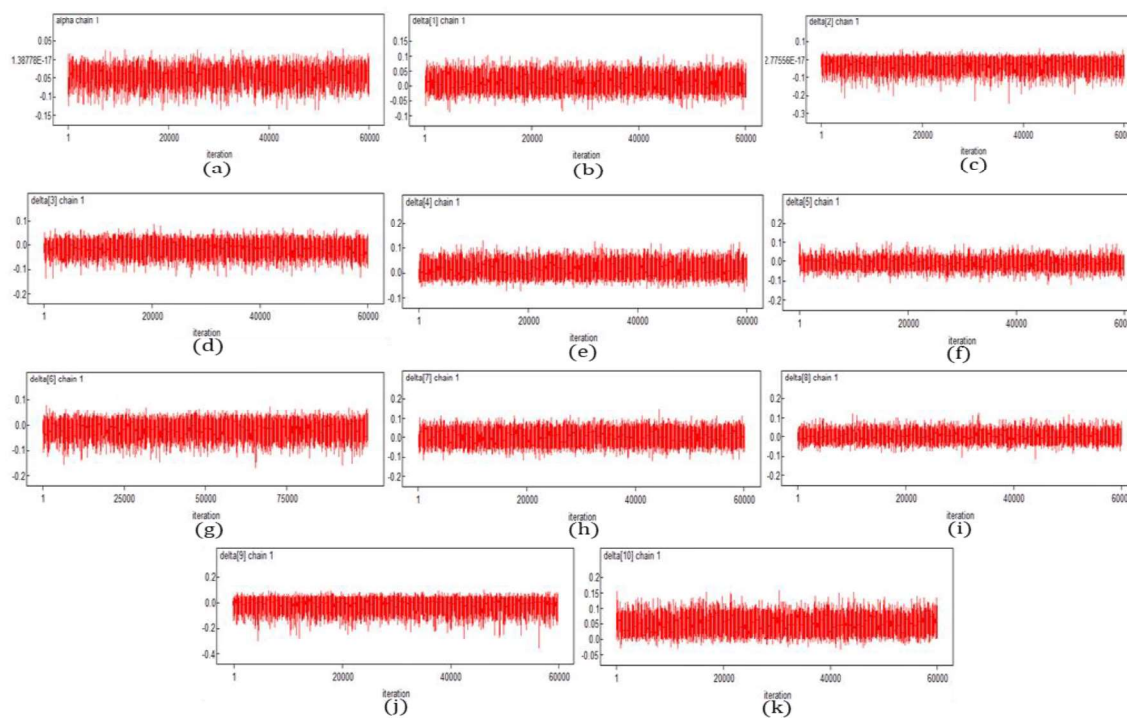
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Figure 21 Trace plots (Iteration vs generated values) for (a) α , and (b-k) δ_s with 60,000 iterations



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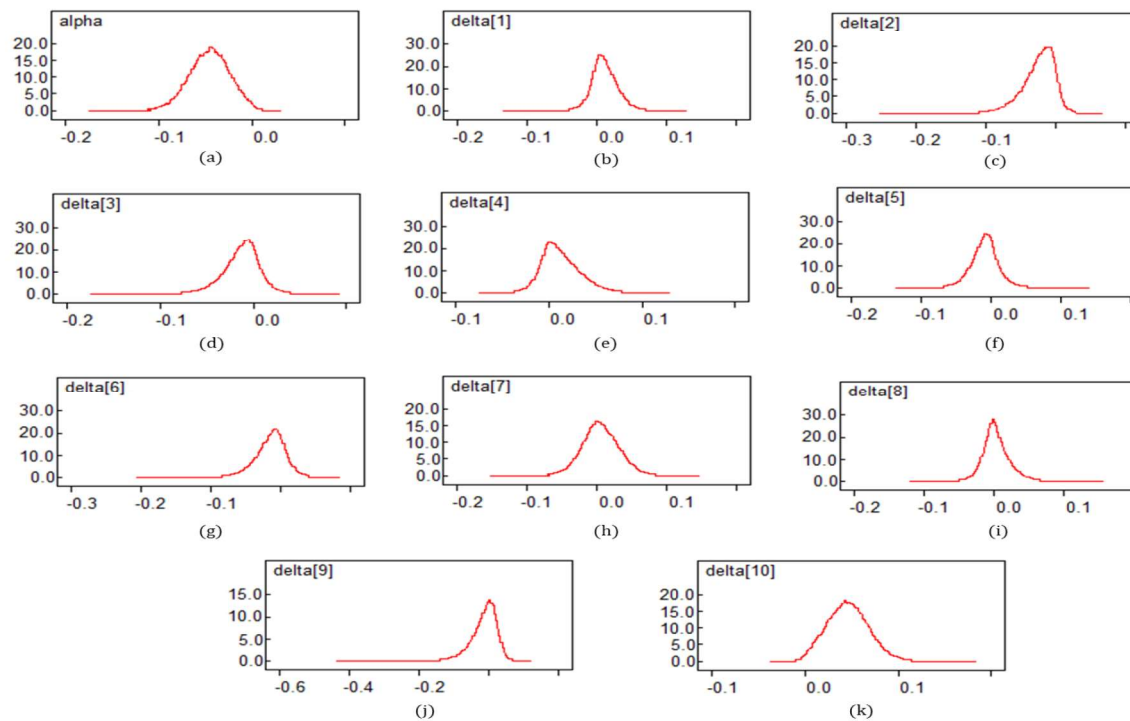
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Figure 22 Density plots for (a) α , and (b-k) δ_s with 60,000 iterations



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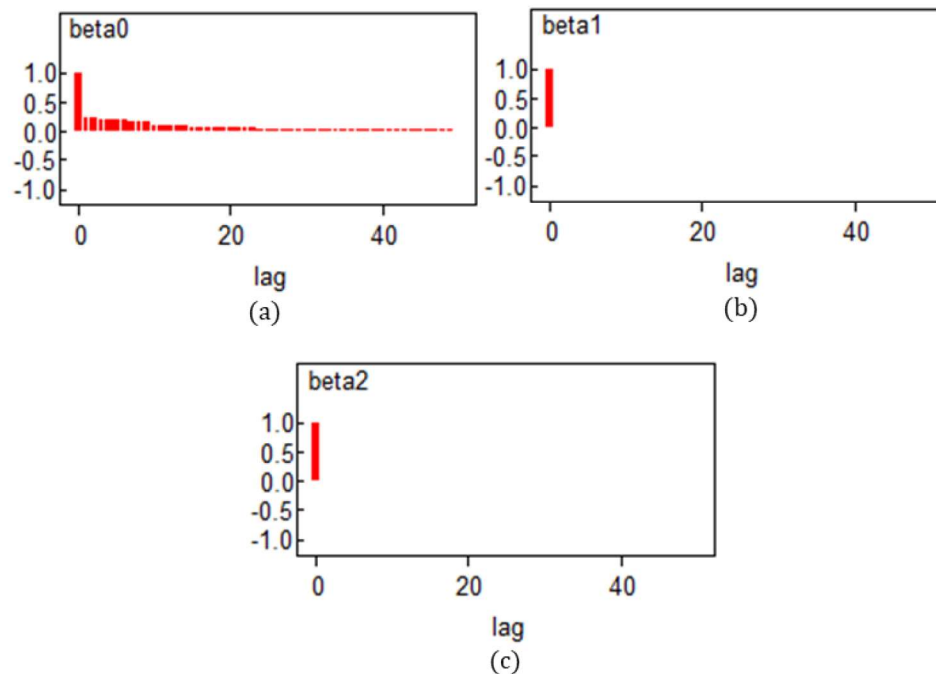
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Figure 23 Autocorrelation plots for (a) β_0 , (b) β_1 , and (c) β_2 with 60,000 iterations



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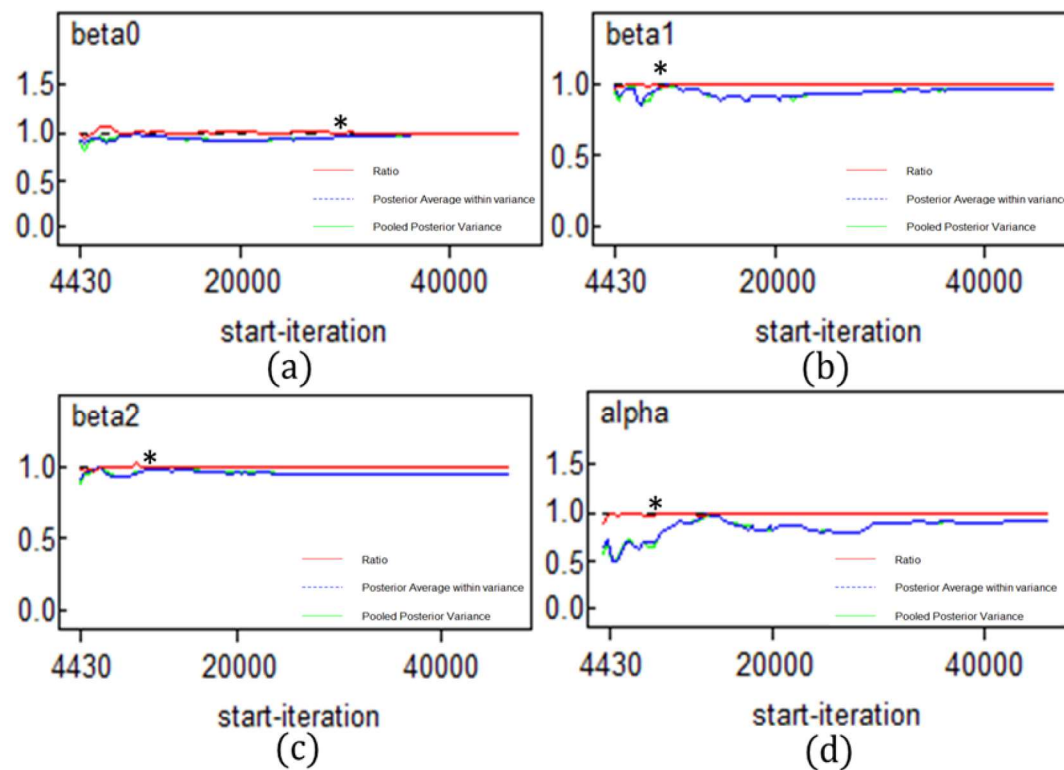
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Figure 24 BGR Plots with 60,000 iterations



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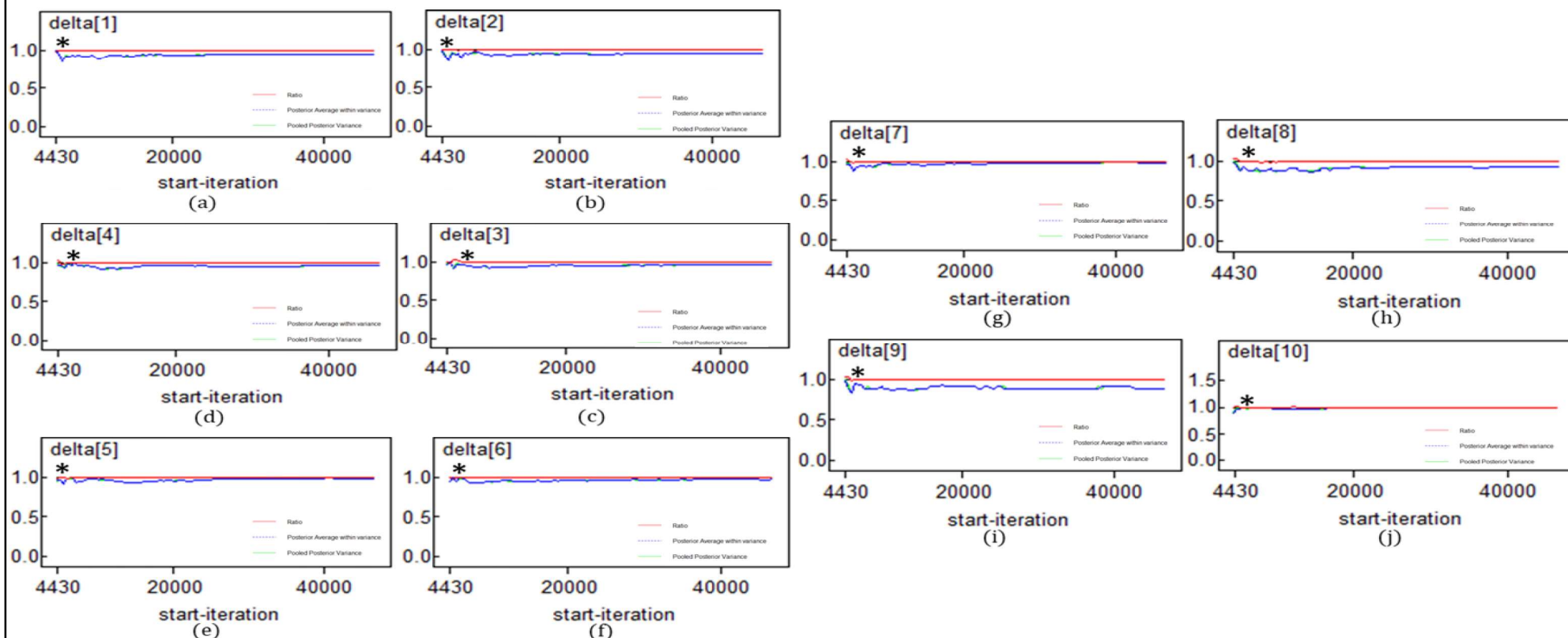
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Figure 25 BGR Plots after 60 iterations



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Table 11. BZINB S-T Model with 60,000 iterations

Parameter	Mean	SD	MC Error	2.5%	Median	97.5%
α	0.04581	0.02183	3.655E-4	-0.09118	0.04512	0.05176
β_0	2.323	0.5786	0.01201	0.532	2.307	2.524
β_1	0.003376	0.001255	2.347E-5	9.375E-4	0.003351	0.005951
β_2	0.001	0.00105	1.448E-5	0.001069	0.00107	0.003067
δ_1	0.01129	0.01872	1.392E-4	-0.02377	0.009757	0.0519
δ_2	-0.02587	0.02466	2.509E-4	-0.08492	-0.02161	0.0107
δ_3	-0.01291	0.0197	1.558E-4	-0.05718	-0.01088	0.02239
δ_4	0.01291	0.02065	1.883E-4	-0.02168	0.01002	0.05949
δ_5	0.01291	0.02065	1.883E-4	-0.02168	0.01002	0.05949
δ_6	-0.01527	0.02222	1.687E-4	-0.06522	-0.01295	0.02414
δ_7	0.005205	0.02661	2.37E-4	-0.04691	0.004522	0.05918
δ_8	0.00282	0.01942	1.522E-4	-0.03307	9.592E-4	0.0466
δ_9	-0.0149	0.03709	3.398E-4	-0.1043	-0.008742	0.04187
δ_{10}	0.04629	0.02252	3.112E-4	0.005043	0.04566	0.09256
deviance	326.7					

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BZINB S-T Model

Based on the parameter estimation in Table 5.12, the model for the DHS cases using the BZINB S-T model is given by

$$\text{DHF Cases} = \log(e_{st}) + (2.323 + 0.003376 \times x_{rain(st)} + 0.08608 \times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$$

Observing all parameters, we can infer that the effect of both explanatory variables, the rainfall (β_1) and population density (β_2) have an important contribution to the prediction of DHF in Caraga Region.



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BZINB S-T Model

To give an actual estimation of DHF Cases, suppose that the rainfall is 11.1 mm., the population density is 190 (these are actual values of rainfall and population density in Caraga Region), with $\alpha = 0.04581$, $\beta_1 = 0.0003145$, $\beta_2 = 0.08608$, $\beta_0 = 2.323$, $u_{11} = -0.0046$, $v_{11} = 0.0068$, $\delta_1 = 0.01129$ and $\log(e_{11}) = 0.0028$.

Given these information, the expected count of the DHF cases in Tandag, Caraga Region is 0.07 or round off to 0, which quite similar to the actual data collected from Caraga Region.



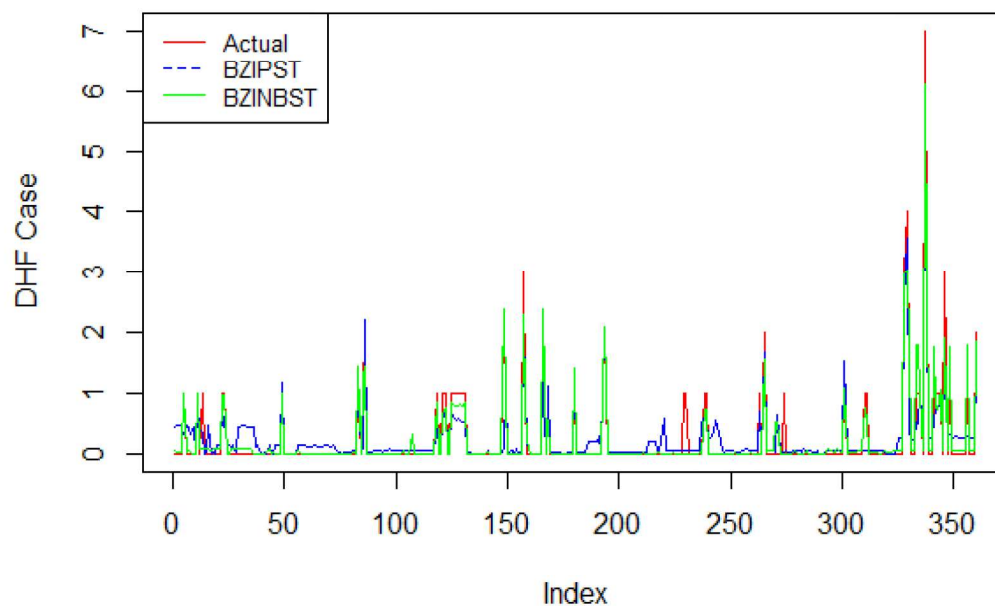
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Figure 26 DHF Actual Values VS BZIP S-T Model VS BZINB S-T Model (Predicted Values)



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Summary and Conclusion

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Summary of the Effect of the Overrelaxation Algorithm on the Rate of Convergence of the Model Parameter Estimates

Model	Number of Iterations
BZINBST (DHF Kendari) DHF Cases $= \log(e_{st})$ $+ (1.357 + 0.05546 \times x_{rain(st)} + 0.001222$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	100,000 Iterations
BZINBST(with Overrelaxation) DHF Cases $= \log(e_{st})$ $+ (1.304 + 0.05597 \times x_{rain(st)} + 0.001255$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	60,000 Iterations

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Summary of the Effect of the Overrelaxation Algorithm on the Rate of Convergence of the Model Parameter Estimates

Model	Number of Iterations
BZINBST with Overrelaxation (DHF Caraga) DHF Cases $= \log(e_{st})$ $+ (2.323 + 0.003376 \times x_{rain(st)} + 0.08608$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	60,000 Iterations
BZIPST with Overrelaxation (DHF Caraga) DHF Cases $= \log(e_{st})$ $+ (1.499 + 0.003145 \times x_{rain(st)} + 0.08608$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	10,000 Iterations

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Summary of the Effect of the Overrelaxation Algorithm on the Rate of Convergence of the Model Parameter Estimates

Model	Number of Iterations
BZIPST DHF Cases $= \log(e_{st})$ $+ (1.104 + 0.04351 \times x_{rain(st)} + 0.002325$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	30,000 Iterations
BZIPST(with Overrelaxtion) DHF Cases $= \log(e_{st})$ $+ (1.031 + 0.03882 \times x_{rain(st)} + 0.002425$ $\times x_{pop.density(st)} + u_{st} + v_{st} + (\alpha + \delta_s)t_z)$	10,000 Iterations

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