Caveats on COVID-19 herd immunity threshold: the Spain case

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After a year of living with the COVID-19 pandemic and its associated consequences, hope looms on the horizon thanks to vaccines. The question is what percentage of the population needs to be immune to reach herd immunity, that is to avoid future outbreaks. The answer depends on the basic reproductive number, \( R_0 \), a key epidemiological parameter measuring the transmission capacity of a disease. In addition to the virus itself, \( R_0 \) also depends on the characteristics of the population and their environment. Additionally, the estimate of \( R_0 \) depends on the methodology used, the accuracy of data and the generation time distribution. This study aims to reflect on the difficulties surrounding \( R_0 \) estimation, and provides Spain with a threshold for herd immunity, for which we considered the different combinations of all the factors that affect the \( R_0 \) of the Spanish population. Estimates of \( R_0 \) range from 1.39 to 3.10 for the ancestral SARS-CoV-2 variant, with the largest differences produced by the method chosen to estimate \( R_0 \). With these values, the herd immunity threshold (HIT) ranges from 28.1 to 67.7%, which would have made 70% a realistic upper bound for Spain. However, the imposition of the delta variant (B.1.617.2 lineage) in late summer 2021 may have expanded the range of \( R_0 \) to 4.02–8.96 and pushed the upper bound of the HIT to 90%.

On 11 March 2020, the World Health Organization declared the COVID-19 pandemic, and by 11 March 2021, 2.63 million people had died because of it1. However, although these are the published figures, there were probably many more undocumented virus related deaths that were not recorded due to lack of tests2–4. After a year of struggling, restrictions to lessen the spread of the virus, a downturn in the economy and the cost of human lives, most people are wondering when the pandemic will end. The year 2020 ended with the hopeful approval of some vaccines5, but how many people must be vaccinated to return to pre-pandemic life? The answer is quite complicated since vaccines do not provide 100% protection against infections6,7 nor fully block the transmissibility of the virus8–10. However, it is theoretically interesting to study when the herd immunity threshold (HIT) will be reached, if possible, under the assumptions that immune population (recovered and vaccinated people) get permanent immunisation against the different mutations of the SARS-CoV-2 virus and will not transmit the virus any further. In Spain, there is a general opinion that the HIT will be reached when 70% of the population becomes immune, which is not equivalent to 70% of vaccinated population in real life. Note that there is no single definition of HIT11 and this can lead to misunderstandings. In this study, HIT will refer to the minimum proportion of the immune population that will produce a monotonic decrease of new infections, even if restrictions are lifted and society returns to a pre-pandemic level of social contact. The question is how realistic is a HIT of 70% for Spain.

The HIT is usually defined in terms of the effective reproduction number, \( R_e(t) \), which is the average number of secondary infections produced by an infected individual at time \( t \). Any outbreak starts with \( R_e > 1 \), stabilizes with \( R_e = 1 \), and declines with \( R_e < 1 \). Therefore, the HIT will be reached when \( R_e = 1 \) and \( R_e < 1 \) afterwards. Given the number of susceptible individuals, that is, those that can get infected, \( R_e(t) \) can be estimated in an unmitigated epidemic as12,13

\[
R_e(t) = R_0 \cdot \frac{S(t)}{N},
\]

where \( S(t) \) is the number of susceptible individuals at time \( t \); \( N \) is the total number of the population; and \( R_0 \) is the basic reproductive number, that is, the expected number of secondary infections produced by an infected individual in a population where all individuals are susceptible and there are no measures to reduce transmission12,14. The proportion of susceptible, \( S(t)/N \), can be written as \( 1 - q \), where \( q \) is the proportion of immune population.

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Then, if $R_0(t) = 1$ (and $R_0(t) < 1$ afterwards), HIT equals $q$ by definition. Replacing these equalities in Eq. (1) and operating, we get:

$$HIT = 1 - \frac{1}{R_0}.$$  (2)

Note the direct relationship: the larger the $R_0$, the larger the HIT; and that Eq. (2) makes sense only when $R_0 > 1$, since for values $R_0 < 1$ the disease will disappear naturally and the concept of HIT loses its sense. In Eq. (2) it is intrinsically assumed that recovered individuals cannot become susceptible again, that is, they cannot get re-infected nor transmit the virus after recovery. $R_0$ is used to quantify the transmissibility of the virus, which depends on the virus itself and the characteristics of the population that is being infected. Regarding other infectious diseases, typical values of $R_0$ are 0.9–2.1 for seasonal flu and 1.4–2.8 for the 1918 flu\(^\text{1,2}\), <3 for SARS-CoV-1\(^\text{4,8}\) and <0.8 for MERS\(^\text{19}\). For COVID-19 in 2020, a systematic review of 21 studies, mainly in China, found $R_0$ ranging from 1.9 to 6.5\(^\text{20}\), which leads to HIT values between 47% and 84%\(^\text{20}\). However, in 62% of these studies, the $R_0$ was between 2 and 3 (HIT between 50 and 67%). In Western Europe in 2020, an average $R_0$ was estimated at 2.2 (95% CI = [1.9, 2.6])\(^\text{21}\), with a HIT value of 55% (95% CI = [47, 62]). Therefore, 70% is an upper bound of HIT in 2020 in most of the cited cases, but not in all.

Theoretically, $R_0$ can only be observed at the very beginning of the pandemic, while the whole population are susceptible and no control measures are in force (e.g., social distancing, the use of masks, etc.). This is the case in the above-mentioned studies\(^\text{20,21}\). However, during the COVID-19 pandemic the virus has mutated into more transmissible variants, with a higher $R_0$. In consequence, the HIT has been increasing during the course of the pandemic, but its estimated value cannot be directly updated because the new variants did not exist at the beginning of the pandemic when the $R_0$ should have been observed.

This study encompasses a detailed analysis of the HIT of the ancestral variant, that was the dominant variant at the beginning of the pandemic, from different approaches and quantifies the influence of three key factors: (1) source/quality of data; (2) infectiousness evolution over time; and (3) methodology to estimate $R_0$. Finally, we indirectly estimate the $R_0$ of the current dominant variants using Eq. (1) and comparisons between $R_0$ values of several variants. The HIT values derived from these new $R_0$ estimates are discussed in the last section.

**Data**

Three COVID-19 daily infection datasets for Spain were used, from 1 January to 29 November 2020: (1) official infections published by the Instituto de Salud Carlos III (ISCIII),\(^\text{22}\); and Infections estimated with the REMEDID algorithm\(^\text{23}\) from (2) official COVID-19 deaths\(^\text{22}\), and (3) excess of all-causes deaths (ED) from European Mortality Monitoring surveillance system (MoMo)\(^\text{24}\). The REMEDID-derived infection data are more realistic than official infection data since they assimilate seroprevalence studies\(^\text{25}\) and known dynamics of COVID-19 (see\(^\text{23}\) for further discussion). As the last national longitudinal seroprevalence study in Spain finished on 29 November 2021, our REMEDID time series has been estimated up to that date. This is not a limitation for this study since only data up to March 2020 will be used (see next section).

**Intrinsic growth rate**

At the beginning of an outbreak the infections, $I(t)$, increase exponentially\(^\text{2,16}\) and can be fitted to the model

$$I(t) = ae^{rt} + \varepsilon(t),$$  (3)

where $\varepsilon(t)$ accounts for errors in the fitting; $t$ is time; $a$ is a positive number determining the point where the function crosses the ordinate axis, and then depends on where the origin of time has been set; and $r$ is a positive number called intrinsic growth rate or Malthusian number, that defines the increasing rate of the exponential growth. $r$ is usually the first property that epidemiologists estimate in an outbreak. The higher the $r$, the higher the speed in the increase of cases. When comparing diseases, $r$ is an indicator of contagiousness, as is $R_0$. In fact, when enough information about the latent and infectious periods, $r$ (1 units) can be used to estimate $R_0$ (dimensionless), although the relationship is not simple\(^\text{26}\). In the latent period (exposed in a Susceptible-Exposed-Recovered (SEIR) model), an infected individual cannot produce a secondary infection, unlike in the infectious period, where secondary infections may be produced.

When estimating r, it must be kept in mind that $I(n)$ (Fig. 1a), where $n$ denotes time discretized in days, increases exponentially during a short period of time. Consequently, the first problem is to figure out the latest day, $n_0$, before $I(n)$ will abandon the strictly exponential growth because of the diminishing of the number of susceptible individuals. To estimate $n_0$, we use the property that during the exponential growth $I(n)$ is not only rising, but is accelerating with an increasing acceleration. Then, $n_0$ is the day where the first maximum of $I'(n)$, the second (discrete) derivative of $I(n)$, is reached. For REMEDID $I(n)$, from both official and MoMo data, $n_0$ is 23 February 2020 (Fig. 1c). Figure 2 shows the least-squares best fit of Eq. (3) to REMEDID $I(n)$ truncated at $n_0$, whose parameters are:

1. $a = 11.86$ (95% CI = [11.01, 12.70]) and $r = 0.1592$ (95% CI = [0.1576, 0.1609]), when MoMo ED are used;
2. $a = 10.11$ (95% CI = [9.25, 10.96]) and $r = 0.1591$ (95% CI = [0.1571, 0.1610]), when official deaths are used.

Considering the Bonferroni correction, the difference between the two estimates of $r$ has a CI = [−0.0034, 0.0038], which has at least a 90% of confidence level. Since the CI includes the value 0, there is no evidence that these two parameters are different. Besides, a linearization of the model allows to perform a contrast of hypothesis
Figure 1. (a) Daily new infections: black thin line reflects official data, and thick black line is its 7-days moving average; red and blue lines are infections inferred from REMEDI methodology applied to MoMo excess of dead and to official COVID-19 deaths, respectively. (b) and (c) are the first and second discrete derivative of time series shown in (a). Official $I'(n)$ ($I''(n)$) is estimated from the 7-days running mean of official $I(n)$ ($I'(n)$). Panels (b) and (c) show the smoothed versions of $I'(n)$ and $I''(n)$, respectively.
on $r$, that confirms that there is no significant discrepancy between the two estimates of $r$. Then, REMEDID $I(n)$ will be estimated from MoMo ED hereafter. Applying the same hypothesis for contrast, it can be observed that the $a$ parameters are significatively different. However, since $a$ value is not relevant to determine the growth rate, which is our aim here, we will not discuss its estimated values. If the same analysis were carried out with official $I(n)$, which were not reliable at the beginning of the pandemic, we would get $r = 0.2322$ (95% CI = [0.2266, 0.2377]) and the end of the exponential growth on 5 March 2020. This value is significantly different, at least at 90% confidence level after Bonferroni correction, from the $r$ estimated from any REMEDID $I(n)$ since the CI of their differences do not include the 0. A contrast of hypothesis confirms this discrepancy. Note that despite the larger value of $r$ from official $I(n)$ the fitted exponential is smaller than those estimated from REMEDID $I(n)$ (Fig. 2) because of the horizontal shift due to differences in the $a$ parameter. The end of the exponential growth has been estimated from 7-days running averaged versions of $I(n)$, $I'(n)$, and $I''(n)$ (Fig. 1a–c respectively). It has to be said that at the beginning of the outbreak, the official data underestimated the number of infections due to the low sampling capability.

**Estimates of $R_0$**

**Generation time.** During the infectious period, an infected individual may produce a secondary infection. However, the individual's infectiousness is not constant during the infectious period, but it can be approximated by the probability distribution of the generation time (GT), which accounts for the time between the infection of a primary case and the infection of a secondary case. Unfortunately, such distribution is not as easy to estimate as that of the serial interval, which accounts for the time between the onset of symptoms in a primary case to the onset of symptoms of a secondary case. This is because the time of infection is more difficult to detect than the time of symptoms onset. Ganyani et al.27 developed a methodology to estimate the distribution of the GT from the distributions of the incubation period and the serial interval. Assuming an incubation period following a gamma distribution with a mean of 5.2 days and a standard deviation (SD) of 2.8 days, they estimated the serial interval from 91 and 135 pairs of documented infector-infectee in Singapore and Tianjin (China). Then, they found that the GT followed a gamma distribution with mean = 5.20 (95% CI = [3.78, 6.78]) days and SD = 1.72 (95% CI = [0.91, 3.93]) for Singapore (hereafter $GT_1$), and with mean = 3.95 (95% CI = [3.01, 4.91]) days and SD = 1.51 (95% CI = [0.74, 2.97]) for Tianjin (hereafter $GT_2$). Ng et al.28 applied the same methodology to 209 pairs of infector-infectee in Singapore and determined a gamma distribution with mean $= 3.44$ (95% CI = [2.79, 4.11]) days and SD $= 2.39$ (95% CI = [1.27, 3.45]; hereafter $GT_3$). Figure 3 shows the probability density functions (PDF) of such distributions, $f_{GT}$. The differences between them are remarkable. For example, the 54.5%, 81.0%, and 80.7% of the contagions are produced in a pre-symptomatic stage (in the first 5.2 days after primary infection) assuming $GT_1$, $GT_2$, and $GT_3$, respectively.

Theoretically, assuming that the incubation periods of two individuals are independent and identically distributed, which is quite plausible, the expected/mean values of the GT and the serial interval should be equal.29,30 The mean of the serial interval is easier to estimate than that of the GT. For that reason, we assume a mean serial interval as estimated from a meta-analysis of 13 studies involving a total of 964 pairs of infector-infectee, which is 4.99 days (95% CI = [4.17, 5.82])31, is more reliable than the aforementioned means of the GT. This value is within the error estimates of the means of $GT_1$ and $GT_2$, but not for $GT_3$. Then, we construct a theoretical distribution for the GT that follows a gamma distribution (hereafter $GT_{th}$) with mean = 4.99 days and SD = 1.88 days.

![Figure 2](https://example.com/figure2.png)

**Figure 2.** Daily new infections from official data (black dots) for a period of time of 65 days (1 January to 5 March 2020) and inferred from REMEDID applied to MoMo excess of dead (red dots) and official COVID-19 deaths (blue dots) for a period of time of 46 days (January 9 to February 23). Solid lines are the exponential fitting (Eq. 1) to them.
This theoretical distribution can be seen in Fig. 3 and approximates the average PDF of three gamma distributions with mean = 4.99 and the SD of $GT_1$, $GT_2$, and $GT_3$. We assume a conservative CI = [1.51, 2.39] for the theoretical SD, defined with the minimum and maximum SD values of $GT_1$, $GT_2$, and $GT_3$. $GT_{th}$ shows 63.1% of pre-symptomatic contagions.

$R_0$ from $r$. In theory, the basic reproduction number $R_0$ can be estimated as far as the intrinsic growth rate $r$, and the distributions of both the latent and infectious periods are known. The latent period accounts for the period during which an infected individual cannot infect other individuals. It is observed in diseases for which the infectious period starts around the end of the incubation period, as happened with influenza and SARS. However, from Fig. 3 it is inferred that COVID-19 is transmissible from the moment of infection, and we will assume a null latent period. Then, if the GT follows a gamma distribution, $R_0$ can be estimated from the formulation of Anderson and Watson, which was adapted to null latent periods by Yan as

$$R_0 = \frac{\text{mean}_{GT}}{1 - \left(1 + \frac{\text{mean}_{GT} \cdot r}{\text{shape}_{GT}}\right)^{-\text{shape}_{GT}} \cdot r},$$

where $\text{mean}_{GT}$ is the mean GT and $\text{shape}_{GT}$ is one of the two parameters defining the gamma distribution, which can be estimated as

$$\text{shape}_{GT} = \frac{(\text{mean}_{GT})^2}{(\text{SD}_{GT})^2}.\quad (5)$$

For $GT_{th}$, we get $R_0 = 1.50$ (CI = [1.41, 1.61]) for REMEDID $I(n)$ and $R_0 = 1.76$ (CI = [1.60, 1.94]) for official $I(n)$. For the other three GT distributions, $R_0$ ranges from 1.39 (CI = [1.27, 1.58]) to 1.51 (CI = [1.34, 1.80]) for REMEDID $I(n)$ and from 1.59 (CI = [1.40, 1.88]) to 1.78 (CI = [1.51, 2.23]) for official $I(n)$ (Table 1). In all cases, $R_0$ from $GT_{th}$ are within those from the three known GT distributions and indistinguishable from them within the error estimates. The lower (upper) bound of the CI is estimated as the minimum (maximum) $R_0$ obtained from all the possible combinations of 100 evenly spaced values covering the CI of $r$, $\text{mean}_{GT}$ and $\text{SD}_{GT}$. Then, following the Bonferroni correction, the reported CI present at least a 85% of confidence level for $GT_{th}$ since the CI of its SD is unknown. In general, all these $R_0$ estimates are lower than those summarised by Park et al.

Alternatively, $R_0$ can be estimated by applying the Euler–Lotka equation,

$$R_0 = \frac{1}{\int_0^\infty e^{-rt} \cdot f_{GT}(t) \, dt},$$

In this case, we get values closer to previous estimates. In particular, for $GT_{th}$ we get $R_0 = 2.12$ (CI = [1.81, 2.48]) for REMEDID $I(n)$ and $R_0 = 2.92$ (CI = [2.28, 3.75]) for official $I(n)$. For the other three GT distributions, $R_0$ ranges from 1.63 (CI = [1.43, 1.90]) to 2.21 (CI = [1.59, 2.95]) for REMEDID $I(n)$ and from 1.97 (CI = [1.59, 2.54]) to 3.11 (CI = [1.84, 4.90]) for official $I(n)$ (Table 1). The CI are estimated as in Eq. (4).
Exposed-Infected-Recovered (SEIR) model. Births, deaths, immigration and emigration are ignored, which as stocks that accounts for the infectiousness of the infectors. Such a model is a generalisation of the Susceptible-Exposed-Recovered (SEIR) model.\(^\text{37}\). \( R_0 \) from a dynamical model. We designed a dynamic model with Susceptible-Infected-Recovered (SIR) as stocks that accounts for the infectiousness of the infectors. Such a model is a generalisation of the Susceptible-Exposed-Recovered (SEIR) model.\(^\text{37}\). Births, deaths, immigration and emigration are ignored, which seems reasonable since the timescale of the outbreak is too short to produce significant demographic changes. For the sake of simplicity, the recovered stock includes recoveries and fatalities, and it is denoted as \( R_0 \). Time is discretized in days, so the real time variable \( t \) is replaced by the integer variable \( n \). A random mixing population is assumed, that is a population where contacts between any two people are equally probable. Table 1. \( R_0 \) and HIT values of the ancestral SARS-CoV-2 variant estimated from GT\(_1\), GT\(_2\), GT\(_3\), and REMEDID and official infections. For date\(_{\text{in}}\), "Dec." means December 2019, and "Jan." means January 2020. Lower (higher) bound of any \( R_0 \) confidence interval (CI) is estimated conservatively as the minimum (maximum) of the \( R_0 \) estimated from all the combinations of 100 evenly spaced values covering the CI of each of the involved parameters. \( R_0 \) estimates for alpha and delta variants are obtained increasing these \( R_0 \) values on 70% and 189%, respectively. The associated HIT values are obtained from the new \( R_0 \) values through Eq. (1).
infections \( n \) days later, where \( \tilde{R}_c(n) \) is the discretized version of \( R_c(t) \). From this expression, it is obvious that values of \( \tilde{R}_c(n) < 1 \) will produce a decline of infections. Conversely, infections at day \( n_0 \) are produced by all individuals infected during the previous 20 days as

\[
I(n_0) = \tilde{R}_c(n_0) \cdot \left( \sum_{n=1}^{20} I(n_0 - n) \cdot \tilde{f}_{GT}(n) \right),
\]

whose continuous version has been reported in previous studies\(^{29,38}\). The expression in brackets is called total infectiousness of infected individuals at day \( n_0 \)\(^9\). According to Eq. (1), Eq. (10) can be expressed in terms of \( R_0 \) as

\[
I(n_0) = R_0 \cdot \tilde{S}(n_0) \cdot \left( \sum_{n=1}^{20} I(n_0 - n) \cdot \tilde{f}_{GT}(n) \right).
\]

As we want a dynamic model capable of providing \( I(n_0) \) from the stocks at time step \( n_0 - 1 \), we replaced \( \tilde{S}(n_0) \) by \( \tilde{S}(n_0 - 1) \) in Eq. (11). This assumption makes sense in a discrete domain since the infections at time \( n_0 \) take place in the susceptible population at time \( n_0 - 1 \). Then, assuming that all stocks are set to zero for negative integers, our dynamic model can be expressed in terms of Eq. (7) and the following differential equations:

\[
\delta I(n_0) = R_0 \cdot \tilde{S}(n_0 - 1) \cdot \left( \sum_{n=1}^{20} I(n_0 - n) \cdot \tilde{f}_{GT}(n) \right) - I(n_0 - 1),
\]

\[
\delta S(n_0) = -I(n_0),
\]

\[
\delta R(n_0) = I(n_0 - 21),
\]

where \( \delta I, \delta S, \) and \( \delta R \) are the (discrete) derivatives of \( I, S, \) and \( R \), respectively. Applying the initial conditions \( \tilde{S}(0) = N - 1, \tilde{I}(0) = 1, \) and \( \tilde{R}(0) = 0 \), it is assumed that the outbreak was produced by only one infector. The latter is not true in Spain, since several independent introductions of SARS-CoV-2 were detected\(^9\). However, for modelling purposes it is equivalent to introducing a single infection at day 0 or \( M \) infections produced by the single infection \( n \) days later. Then, the date of the initial time \( n = 0 \) is accounted as a parameter \( date_{ep} \) which is optimised, as well as \( R_0 \) to minimise the root-mean square of the residual between the model simulated \( I(n) \) and the REMEDID and official \( I(n) \) for the period from \( date_{ep} \) to \( n_0 \).

The model was implemented in Stella Architect software v2.1.1 (www.iseesystems.com) and exported to R software v4.1.1 with the help of desolve(v1.28) and stats(v4.1.1) packages, and the Brent optimisation algorithm was implemented. For REMEDID \( I(n) \) and \( GT_{in} \), we obtained \( date_{ep} = 13 \) December 2019 and \( R_0 = 2.71 \) (CI = [2.33, 3.15]). Optimal solutions combine lower/higher \( R_0 \) and earlier/later \( date_{ep} \) (Fig. 4), which highlights the importance of providing an accurate first infection date to estimate \( R_0 \). When the other three GT distributions were considered, we obtained similar \( date_{ep} \) ranging from 12 to 17 December 2019, and \( R_0 \) values ranging from 2.08...
Herd immunity threshold and discussion

HIT of the ancestral variant was estimated from $R_o$ via Eq. (2) and values are shown in Table 1, which range between 28.7 (CI = [21.3, 36.7]) and 64.9% (CI = [51.2, 69.2]) for REMEDID $I(n)$ (hereafter $HIT_o$), and between 37.0 (CI = [28.4, 46.7]) and 67.8% (CI = [55.7, 79.6]) for official $I(n)$ (Hereafter $HIT_o$). The differences between the estimations are determined by three key factors: (1) source/quality of data; (2) GT distribution; and (3) methodology to estimate $R_o$.

In general, official infection data are of poor quality, but if death records and seroprevalence studies were available, the REMEDID algorithm would provide more reliable infections time series. The maximum difference between $HIT_a$ and $HIT_o$ is 13.1 percentage points, corresponding to the Eq. (6) estimate, although such difference is not significant within the errors estimates. Moreover, official data vary depending on the date of publication. For example, the maximum $HIT_o$ is 67.7%. From data available in February 2021, and 80.1% from data available a year before, in March 2020. The latter is similar to the 80.7% published by Kwo et al. in March 2020, which was obviously based on data available at that time. The February 2021 version of the data is more realistic than the March 2020 one, and the REMEDID-derived infections are more realistic than both of them.

In consequence, results based on REMEDID data should be more reliable.

The most influential factor for estimating the HIT is the methodology to estimate $R_o$, which may produce differences of ~30 percentage points for $HIT_a$, and ~20 points for $HIT_o$, for the same dataset and GT distribution. Such differences are significant within the error estimates for all GT in $HIT_a$ and only for $GT_a$ in $HIT_o$. For each GT, the lowest HIT values were obtained from Eq. (4), but the largest $HIT_a$ and $HIT_o$ are obtained from the dynamic model and Eq. (6), respectively. The CI from Eq. (6) and the dynamic model are longer than those from Eq. (4), meaning that the former are more sensitive to errors in the involved parameters. Moreover, the largest errors are obtained from Eq. (6) for both $HIT_a$ and $HIT_o$, although they are larger for $HIT_o$. It means that Eq. (6) is the methodology most sensitive to parameters and data quality. In general, results from Eq. (6) are reconciliable with the other two within the error estimates, but Eq. (4) and the dynamic model are only reconciliable for official data (Table 1).

The selection of a GT produces HIT differences up to 6 percentage points when $R_o$ is estimated from Eq. (4); 18.7 from Eq. (6); and 13.7 from the dynamic model, although in no case are significantly different within the error estimates. It is more difficult to estimate the GT than the serial interval. For that reason, many studies approximate the GT by a serial interval (e.g.). However, though GT and serial interval have the same mean, error estimates. It is more difficult to estimate the GT than the serial interval. For that reason, many studies approximate the GT by a serial interval (e.g.). However, though GT and serial interval have the same mean, serial interval presents a larger variance, which will underestimate $R_o$ when using Eq. (6). HIT values from Eq. (4) for any GT are included in the CI obtained for the other GT. On the contrary, although all the CI estimated from Eq. (6) overlap among them, only some HIT values are included in the CI estimated for other GT. This is also the situation for the HIT estimated from the dynamic model.

The influential factors should be kept in mind when interpreting $R_o$ estimates. For example, Locatelli et al. estimated an average $R_o$ of 2.2 (CI = [1.9, 2.6]) for Western Europe by using official data available in September 2020, a theoretical approximation of GT, and Eq. (6). For any GT in Table 1 it can be observed that: (1) official data produces the highest $R_o$ values for Eq. (6) with respect to Eq. (4), and the dynamic model; and that (2) the more realistic REMEDID data also produces lower $R_o$ values when Eq. (6) is used. Then, it could be conjectured that the $R_o$ reported by Locatelli et al. is in the upper bound of all the possible $R_o$ estimates for Western Europe.

In summary, accurately estimating HIT is quite complicated. In any case, assuming that REMEDID-derived infection data are more accurate than official data, 70% seems to be a good upper bound of HIT for the ancestral variant. However, the upper bound increases to 80% (accounting for the CI) if we rely on official data. Besides, the most important impediment to determine the value of the HIT is that it is variable in time. The more transmissible new SARS-CoV-2 variants present higher $R_o$, and in consequence a higher (theoretical) associated $R_o$ and higher HIT values. For example, the B.1.1.7 lineage (also known as alpha variant), which was first detected in England in September 2020, and thereafter rapidly spread around the world. In Spain, at the beginning of January 2021, the alpha variant was ~30% of the circulating SARS-CoV-2 variants, but it was over 80% from March to May 2021. On the other hand, the B.1.617.2 lineage (also known as delta variant), first detected in India in December 2020, has represented over 95% of the SARS-CoV-2 variants in Spain from late July to at least up to October 2021. Both alpha and delta displaced the previous variants because of their higher transmissibility. Although the $R_o$ cannot be directly estimated for these variants since they appeared in the middle of the pandemic, the $R_o$ can. It has been estimated that the $R_o$ of the alpha variant is ~70% higher than in previous existing variants. On the other hand, the $R_o$ of the delta variant is also ~70% higher than in alpha variant. Following Eq. (1) and assuming that the variations of $R_o$ from one variant to another are not produced by changes in the control measures, it can be inferred that the $R_o$ of the alpha and delta variants are 70% and 189% higher than the ancestral variant, respectively. Therefore, if we take the highest estimate of $R_o$ in Table 1 ($R_o = 3.11$, CI = [1.84, 4.90]; for $GT_a$, Eq. (6), official data) as an upper bound of the $R_o$ of the ancestral variant, we get that 8.99 (CI = [5.32, 14.16]) is an upper bound estimate of the delta variant $R_o$. In that case, we can conclude that an upper bound of the $HIT$ at present in Spain is 88.9% (CI = [81.2, 92.9%]). For a more realistic upper bound, we could alternatively take the maximum of $R_o$ for REMEDID data in Table 1 ($R_o = 2.85$, CI = [2.05, 3.25]; for $GT_a$, dynamic model) as an upper bound, which would produce $HIT = 88.9%$ (CI = [83.1, 89.4%]) as upper bound for the delta variant, in agreement with previous estimates. Then, a HIT of 90% seems to be realistic for Spain with a predominant delta variant as in October 2021.

The presented results are valid for a randomly mixing population with a spread dynamic similar to Spain as a whole. However, even Spanish regions show different dynamics between themselves, which may lead to...
specific HIT values for each region. It should be kept in mind that none of the three vaccines administered in Spain are able to completely prevent the transmission of the virus. Then, even with a 90% of the population vaccinated, the HIT will probably not be reached. However, it is true that the risk of infection is significantly reduced for vaccinated susceptible individuals56,7, which directly reduces the \( R_0 \). Besides, in case of infection, the transmission of the virus is also reduced10, which modifies the associated GT, and reduces the \( R_0 \) and the HIT of a vaccinated population. So, even if transmission is not completely prevented by vaccines, the greater the proportion of the vaccinated population, the lower the HIT. Therefore, it is expected that the HIT of a highly vaccinated population will be below the estimated 90% upper bound. However, all this may change with the emergence and spread of new variants with re-infection capacity47. In any case, even if the HIT is reached, it will not be the panacea. First, if HIT is reached in most places in a country but there are some specific regions or population subgroups in a region with a percentage of immune individuals below HIT, local outbreaks will be possible for those regions or subgroups. Second, the final size of an epidemic in a randomly mixing population with \( R_0 \) = 70% and 90% is reached at 95.9% and 99.9% of infections, respectively15,37. This means that if the ancestral variant would have not been replaced, the decreasing rate of infections after reaching a HIT of 70% may still produce a non-negligible 25.9% of infections, that is 12.2 million infections in Spain. Third, interpretation of HIT values must be done carefully and overoptimistic messages should be avoided as has been learnt from Manaus in the Brazilian state of Amazonas. In October 2020, it was thought that Manaus had reached the HIT with 76% of infected population48, which led to a relaxation of the control measures. However, either because the percentage of infected population was not accurately estimated or because the new SARS-CoV-2 P.1 variant was capable of re-infecting, Manaus had a second wave in January 2021 with a higher mortality rate than in the first one49. Therefore, health authorities should strictly ensure an adaptive and proactive management of the new situation after theoretical herd immunity is reached.

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**Author contributions**

D.G.-G. and C.B. designed the study, and D.G.-G. wrote the first version of the manuscript. D.G.-G., I.V. and E.M. performed the mathematical analysis. All authors reviewed the last version of the manuscript.

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**Competing interests**

The authors declare no competing interests.

**Additional information**

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