COVID–19 MORTALITY ANALYSIS FROM SOFT–DATA MULTIVARIATE CURVE REGRESSION AND MACHINE LEARNING

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Abstract

A multiple objective space–time forecasting approach is presented involving cyclical curve log–regression, and multivariate time series spatial residual correlation analysis. Specifically, the mean quadratic loss function is minimized in the framework of trigonometric regression. While, in our subsequent spatial residual correlation analysis, maximization of the likelihood allows us to compute the posterior mode in a Bayesian multivariate time series soft–data framework. The presented approach is applied to the analysis of COVID–19 mortality in the first wave affecting the Spanish Communities, since March, 8, 2020 until May, 13, 2020. An empirical comparative study with Machine Learning (ML) regression, based on random k–fold cross-validation, and bootstrapping confidence interval and probability density estimation, is carried out. This empirical analysis also investigates the performance of ML regression models in a hard– and soft–data frameworks. The results could be extrapolated to other counts, countries, and posterior COVID–19 waves.

Keywords COVID–19 analysis, Curve regression, Hard–data, Machine Learning, Multivariate time series, Soft–data.

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1 Introduction

Coronavirus disease 2019 (COVID–19) rapidly spreads around many other countries, since December 2019 when arises in China (see [50], [57], [65]). The effective allocation of medical resources requires the derivation of predictive techniques, describing the spatiotemporal dynamics of COVID-19 (see, e.g., [17], [32], [41], [45], just to mention a few). Epidemiological models can contribute to the analysis of the causes, dynamics, and spread of this pandemic (see, e.g., [24], [30], [35], and the references therein). Short-term forecasts can be obtained adopting the framework of compartmental SIR (susceptible–infectious–recovered) models, based on ordinary differential equations (see, e.g., [6], [19], [28], [31].
An extensive literature is available, including different versions of compartmental models, like SIR-susceptible (SIRS, [18]), and delay differential equation based formulations (see [8]; [38]; [49]). Spatial extensions, based on reaction-diffusion models, reflecting the infectious disease spread over a spatial region can be found, for instance, in [21] and [59]. SEIRD (susceptible, exposed, infected, recovered, deceased) models, incorporating the spatial spread of the disease with inhomogeneous diffusion terms are also analyzed (see [47] and [48]). The stochastic version of SIR-type models intends to cover several limitations detected regarding uncertainty in the observations, and the hidden dynamical epidemic process. Markov chain SIR based modelling (see [5]; [60]), and some recent stochastic formulations involving complex networks (see [64]; [56]) or drug-resistant influenza (see [13]) constitute some alternatives. A Bayesian hierarchical statistical SIRS model framework is adopted in [1]; [2]; [5]; [20] taking into account the observation error in the counts, and uncertainty in the parameter space. Beyond SIR modeling, we mention here the multivariate and survival analysis based approaches to modelling, for instance, infection, incubation and recovering random periods, affecting the containment of COVID-19 (see, e.g., [10]; [29]; [42]; [58]).

In a first stage, most of the above referred models have been adapted and applied to approximate the space/time evolution of COVID–19 incidence and mortality. That is the case, for instance, of the three models presented in [46], which were validated with outbreaks of other diseases different from COVID–19. Alternative SEIR type models, involving stochastic components, are formulated in [33]. A revised SEIR model has also been proposed in [62] (see also [23]). A $\theta$–SEIHRD model, able to estimate the number of cases, deaths, and needs of beds in hospitals, is introduced in [26], adapted to COVID–19, based on the Be-CoDiS model (see [27]). Due to the low quality of the records available, and the hidden sample information, the most remarkable feature in this research area is the balance between complexity and indentifiability of model parameters. Recently, an attempt to simplify modelling strategies, applied to COVID-19 data analysis, is presented in [44], in terms of $\theta$–SEIHQRD model. Mitigation of undersampling is proposed in [36], based on re-scaling of statistics involved in the epidemic properties analysis, like mortality analysis, useful between countries with similar levels of health care.

Nowadays ML models have established themselves as serious contenders to classical statistical models in the area of forecasting. Research started in the eighties with the development of the neural network model. Subsequently, research extended this concept to alternative models, such as support vector machines, decision trees, and others (see, e.g., [4]; [9]; [22]; [40]). In general, curve regression techniques based on a function basis, usually in the space of square integrable functions with respect to a suitable probability measure, allow short–
and long–term forecast. Thus, depending on our choice of the function basis, and the probability measure selected, particle and field views could be combined. Note that the classical stochastic diffusion models offer a particle rather than a field view (see, e.g., [37]).

Linear regression, multilayer perceptron and vector autoregression methods have been applied in [51] to predicting COVID-19 spread, and anticipating the potential patterns of COVID-19 effects (see also Section 2 of [51], on related work). Early stage location of COVID-19 is addressed in [7], applying machine learning strategies actualized on stomach Computed Tomography pictures. [15] evaluates association between meteorological factors and COVID–19 spread. They concluded that average temperature, minimum relative humidity, and precipitation were better predictors, displaying possible non–linear correlations with COVID–19 variables. These conclusions are crucial in the subsequent machine learning regression based analysis.

This paper presents a multiple objective space–time forecasting approach, where curve trigonometric log–regression is combined with multivariate time series spatial residual analysis. In our curve regression model fitting, we are interested on reflecting the cyclical behavior of COVID–19 mortality induced by the hardening or relaxation of the containment measures, adopted to mitigate the increase of infections and mortality. The trigonometric basis (sines and cosines) is then selected in our spatial heterogeneous curve log–regression model fitting. The ratio of the expected minimized empirical risk, and the corresponding expected value of the quadratic loss function at such a minimizer is considered for model selection (see, e.g., [14]). Note that this selection procedure provides an agreement between the expected minimum empirical risk, and the corresponding expected theoretical loss function value.

The penalized factor proposed in [14], applied to our choice of the truncation parameter, leads to the dimension of the subspace, where our curve regression estimator is approximated, at any spatial location. This model selection procedure is asymptotically equivalent to Akaike correction factor. A robust modification of the Akaike information criterion can be found, for example, in [3]. As an alternative, one can consider cross-validation criterion for selecting the best subset of explanatory variables (see [53], where a mixed-integer optimization approach is proposed in this context).

Beyond asymptotic analysis, model selection from finite sample sizes constitutes a challenging topic in our approach. Here, we compute a bootstrap estimator of the expected generalization error from the expected training error. Bootstrap confidence intervals are provided for the spatial mean of the curve regression predictor, and for the expected training error of the curve regression, and the multivariate time–series residual predictors. The bootstrap probability distribution of these statistics is also computed.
In our multivariate time series analysis of the regression residuals, a classical and Bayesian componentwise estimation of the spatial linear correlation is achieved. The presented multiple objective forecasting approach is applied to the spatiotemporal analysis of COVID–19 mortality in the first wave affecting the Spanish Communities, since March, 8, 2020 until May, 13, 2020. This approach takes into account the observation error in the counts, and uncertainty in the parameter space and hidden pandemic process. Our results show a remarkable qualitative agreement with the reported epidemiological data.

It is well–known that the limited availability of hard–data affects space-time analysis and, hence, the incorporation of soft–data into ML regression models can help this analysis, providing a global view of the available sample information (see, e.g., [16]). In the empirical comparative analysis carried out, involving ML regression models, and the presented approach, input hard– and soft–data are considered. This analysis is based on cross–validation, and bootstrapping confidence intervals and probability density estimation. Specifically, random $k$–fold ($k = 5, 10$) cross–validation, in terms of Symmetric Mean Absolute Percentage Errors (SMAPEs), evaluates the performance of the compared regression models from hard– and soft–data. The bootstrap confidence intervals, and the probability density estimates of the spatially averaged SMAPEs provide another view of this empirical comparative analysis, supporting the previous random $k$–fold based model classification. In the soft–data category, where our approach is compared with ML regression, short–term spatial correlations are also incorporated.

We can conclude that almost the best performance in both, hard– and soft–data categories, is displayed by Radial Basis Function Neural Network (RBF), and Gaussian Processes (GP). Both approaches are improved, when soft–data are incorporated into the regression analysis. Slightly differences are observed in the performance of Support Vector Regression (SVR) and Bayesian Neural Networks (BNN). Multilayer Perceptron (MLP) gets over GRNN, presenting better estimation results when hard–data are analyzed. Our trigonometric curve regression, and classical, based on empirical moments, multivariate time series residual analysis presents similar SMAPEs to Generalized Regression Neural Network (GRNN), in relation to random $k$–fold and bootstrapping distributional characteristics, displaying the worst performance in the soft–data category. Note that, GRNN is also favored by the soft–data category. In this category, BNN and our approach show very similar performance, when trigonometric regression is combined with Bayesian multivariate time series residual prediction. Indeed, some slightly better bootstrapping distributional characteristics of our approach respect to BNN are observed in the soft–data category.

The outline of the paper is the following. The modeling approach is introduced in Section 2. Section 3 describes the multiple objective forecasting methodology. This methodology is applied to the spatiotemporal statistical anal-
ysis of COVID–19 mortality in Spain in Section 4. The empirical comparative study with ML regression models is given in Section 5. Conclusions about our data-driven model ranking can be found in Section 6. In the Supplementary Material, a brief introduction to our implementation of ML models from hard- and soft-data is provided. Additional information about our empirical comparative study is also displayed. In particular, the observed and predicted mortality cumulative cases, and log-risk curves are displayed.

2 Data model

Let \((\Omega, \mathcal{A}, \mathcal{P})\) be the basic probability space. Consider \(H = L^2(\mathbb{R}^d), d \geq 2\), the space of square–integrable functions on \(\mathbb{R}^d\), to be the underlying real separable Hilbert space. In the following, we denote by \(B^d\) the Borel \(\sigma\)–algebra in \(\mathbb{R}^d, d \geq 1\). Let \(X = \{X_t(z), z \in \mathbb{R}^d, t \in \mathbb{R}_+\}\) be our spatiotemporal input hard-data process on \((\Omega, \mathcal{A}, \mathcal{P})\), satisfying \(E[\|X_t(\cdot)\|_H^2] < \infty\), for any time \(t \in \mathbb{R}_+\). The input soft-data process over any spatial bounded set \(D \in B^d\) is then defined as

\[
\{X_t(h) = \int_D X_t(z)h(z)dz, h \in C^\infty_0(D), t \in \mathbb{R}_+\},
\] (1)

where \(C^\infty_0(D)\) denotes the space of infinite differentiable functions, with compact support contained in \(D\). For each bounded set \(D \in B^d\), define

\[
\Lambda = \{\Lambda_t(h) = \exp(X_t(h)), h \in C^\infty_0(D), t \in \mathbb{R}_+\}.
\]

Assume that, for any finite positive interval \(T \in B\), and bounded set \(D \in B^d\),

\[
\mathcal{I}_T(h) = \int_T \exp(X_t(h)) dt < \infty, \quad \forall h \in C^\infty_0(D),
\] (2)

almost surely (a.s.). Let \(\{N_h : (\Omega, \mathcal{A}, \mathcal{P}) \times B \rightarrow \mathbb{N}, h \in H\}\) be a family of random counting measures. Assume that, for \(h \in C^\infty_0(D)\), with \(D \in B^d\), a bounded set, given the observation \(\{x_t(h), t \in T\}\), at the finite temporal interval \(T \in B\), of the input soft-data process over the spatial \(h\)–window in \(D\), the conditional probability distribution of the number of random events \(N_h(T)\), that occur in \(T \in B\), is a Poisson probability distribution with mean \(\int_T \exp(x_t(h)) dt\). We refer to \(\mathcal{I}_T(h)\) as the generalized cumulative mortality risk random process over the interval \(T\). Hence, the input hard-data process \(X = \{X_t(z), z \in \mathbb{R}^d, t \in \mathbb{R}_+\}\) defines the spatiotemporal mortality log-risk process.
The following curve regression model is fitted from the input soft–data process, for \( p = 1, \ldots, P \),

\[
\ln (\Lambda_t (\psi_{p, \varp})) = g_t (\psi_{p, \varp}, \theta (p)) + \varepsilon_t (\psi_{p, \varp})
= \langle g_t (\cdot, \theta (p)), \psi_{p, \varp} (\cdot) \rangle_H + \langle \varepsilon_t (\cdot), \psi_{p, \varp} (\cdot) \rangle_H, \quad t \in \mathbb{R}_+,
\]

where

\[
g_t (\psi_{p, \varp}, \theta (p)) = \int_{D_p} g_t (z, \theta (p)) \psi_{p, \varp} (z) dz,
\]

\[
\langle f, g \rangle_H = \int_{\mathbb{R}^d} f (z) g (z) dz,
\]

with \( \{ \psi_{p, \varp}, \ p = 1, \ldots, P \} \subset H \) denoting a function family in \( H \), whose elements have respective compact supports \( D_p \), \( p = 1, \ldots, P \), defining the \( p \) small–areas, where the counts are aggregated, satisfying suitable regularity conditions. For each \( p = 1, \ldots, P \), the vector \( \varp \) contains the center and bandwidth parameters, defining the window selected in the analysis of the small–area \( p \). For each \( p \in \{ 1, \ldots, P \} \), \( \theta (p) = (\theta^1 (p), \ldots, \theta^q (p)) \in \Theta \) represents the unknown parameter vector to be estimated at the \( p \) region, and \( \Theta \) is the open set defining the parameter space, whose closure \( \Theta^c \) is a compact set in \( \mathbb{R}^q \). We assume that \( g_t \) is of the form (see, e.g., [25])

\[
g_t (\theta (p)) = \sum_{k=1}^N (A_k (p) \cos (\varphi_k (p) t) + B_k (p) \sin (\varphi_k (p) t)), \quad p = 1, \ldots, P, \quad t \in \mathbb{R}_+,
\]

whose spatial–dependent parameters are given by the temporal scalings \( (\varphi_1 (\cdot), \ldots, \varphi_N (\cdot)) \), and Fourier coefficients \( (A_1 (\cdot), B_1 (\cdot), \ldots, A_N (\cdot), B_N (\cdot)) \). For simplifications purposes, we will consider that the scaling parameters \( \varphi_k, \ k = 1, \ldots, N, \) are known, and fixed over the \( P \) spatial regions. Also, \( C^2_k (\cdot) = A^2_k (\cdot) + B^2_k (\cdot) > 0 \), for \( k = 1, \ldots, N \), where \( N \) denotes the truncation parameter, that will be selected according to the penalized factor proposed in [14], as we explain in more detail in Section 3. Thus,

\[
\theta (p) = (A_1 (p), B_1 (p), \ldots, A_N (p), B_N (p)), \quad p = 1, \ldots, P.
\]

To analyze the spatial correlation between regions, a multivariate autoregressive model is considered for prediction of the regression residual term at each region \( p \in \{ 1, \ldots, P \} \). Particularly, for any \( T \geq 2 \), \( \varepsilon_t \) in equation (3) is assumed to satisfy the state equation, for \( p = 1, \ldots, P \),

\[
\varepsilon_t (\psi_{p, \varp}) = \sum_{q=1}^P \rho (\psi_{q, \varp}) (\psi_{p, \varp}) \varepsilon_{t-1} (\psi_{q, \varp}) + \nu_t (\psi_{p, \varp}),
\]
where, for any \( t \in \mathbb{R}_+ \), and \( p, q = 1, \ldots, P \),
\[
\varepsilon_t(\psi_{p, \varpi_p}) = \int_{D_p} \varepsilon_t(z) \psi_{p, \varpi_p}(z) dz
\]
\[
\nu_t(\psi_{p, \varpi_p}) = \int_{D_p} \nu_t(z) \psi_{p, \varpi_p}(z) dz
\]
\[
\rho(\psi_{q, \varpi_q})(\psi_{p, \varpi_p}) = \int_{D_p \times D_p} \rho(z, y) \psi_{p, \varpi_p}(z) \psi_{q, \varpi_q}(y) dy dz.
\]
Here, \((\nu_t(\psi_{p, \varpi_p}), \; p = 1, \ldots, P) \; , \; t \in \mathbb{R}_+ \) are assumed to be independent zero-mean Gaussian \( P \)-dimensional vectors. For \( p, q \in \{1, \ldots, P\} \), the projection \( \rho(\psi_{p, \varpi_p})(\psi_{q, \varpi_q}) \) then keeps the temporal linear autocorrelation at each spatial region for \( p = q \), and the temporal linear cross-correlation between regions for \( p \neq q \) of the regression error \( \{\varepsilon_t(\cdot), \; t \in \mathbb{R}_+\} \) (see, [11]).

3 Implementation of the curve regression model and spatial residual analysis

Let \( D_1, \ldots, D_P \) be the small-areas, where the counts are aggregated, and \( \{\psi_{p, \varpi_p}, \; \varpi_p = (c_p, \rho_p), \; p = 1, \ldots, P\} \subset H \) be the functions with respective compact supports \( D_1, \ldots, D_P \). Particularly, we denote by \( c_p, \; p = 1, \ldots, P \), the centers respectively allocated at the regions \( D_1, \ldots, D_P \), and by \( \rho_1, \ldots, \rho_P \), the bandwidth parameters providing the associated window sizes.

In practice, from the observation model (3), to find \( g_t \) in (5) minimizing the expected quadratic loss function, or expected risk, we look for the minimizer \( \hat{\theta}_T(p) \) of the empirical regression risk
\[
L_T(\hat{\theta}_T(p)) = \inf_{\theta(p) \in \Theta^c} L_T(\theta(p)) = \inf_{\theta(p) \in \Theta^c} \frac{1}{T} \sum_{t=1}^{T} \| \ln (\Lambda_t) (\psi_{p, \varpi_p}) - g_t(\theta(p)) \|^2.
\]
(7)

Truncation parameter \( N \) is then selected to controlling the ratio between the expected quadratic loss function at \( \hat{\theta}_T(p) \), and the expected value of the minimized empirical risk from the identity
\[
E \left[ \ln (\Lambda_t) (\psi_{p, \varpi_p}) - g_t(\psi_{p, \varpi_p}, \hat{\theta}_T(p)) \right]^{2} = E \left[ L_T(\hat{\theta}_T(p)) \right] \left( 1 - \frac{N}{T} \right)^{-1} \left( 1 + \frac{T}{N} \sum_{i=1}^{N} 1/\lambda_i \right),
\]
(8)
where, for \( i = 1, \ldots, N \), \( 1/\lambda_i \) denotes the inverse of the \( i \)th eigenvalue of the matrix \( \Phi^T \Phi \), with \( \Phi \) being a \( T \times N \) matrix, whose elements are the values of
the $N$ trigonometric basis functions selected at the time points $t = 1, \ldots, T$. Parameter $N$ should be such that $N \ll T$. Note that, asymptotically, when $N \to \infty$, $\Phi^T \Phi$ goes to the identity matrix, and for $i = 1, \ldots, N$, $1/\lambda_i \sim 1$. For $p = 1, \ldots, P$, we have considered the minimized empirical risk

$$
L_T(\hat{\theta}_T(p)) = \frac{1}{T} \hat{\mathcal{R}}^T(p) \left( I_{T \times T} - \Phi (\Phi^T \Phi)^{-1} \Phi^T \right) \hat{\mathcal{R}}(p),
$$

with, for $p = 1, \ldots, P$,

$$
\hat{\mathcal{R}}(p) = \left( \sum_{k=N+1}^{\infty} (A_k(p) \cos(\varphi_k t) + B_k(p) \sin(\varphi_k t)) + \varepsilon_t(\psi_{p,\varpi_p}), \ t = 1, \ldots, T \right).
$$

Thus, our regression predictor is given by

$$
\hat{\ln}(\Lambda_t(\psi_{p,\varpi_p})) = g_t(\hat{\theta}_T(p)), \ p = 1, \ldots, P
$$

(see Theorem 1 in [25] about conditions for the weak–consistency of (10)).

The regression residuals

$$
Y = \left\{ Y_t(\psi_{p,\varpi_p}) = \ln(\Lambda_t(\psi_{p,\varpi_p})) - g_t(\hat{\theta}_T(p)), \ t = 1, \ldots, T, \ p = 1, \ldots, P \right\},
$$

and the empirical nuclear autocovariance and cross–covariance operators

$$
\hat{R}_0^{Y}(\psi_{p,\varpi_p})(\psi_{q,\varpi_q}) = \frac{1}{T} \sum_{t=1}^{T} Y_t(\psi_{p,\varpi_p}) Y_t(\psi_{q,\varpi_q}),
$$

$$
\hat{R}_1^{Y}(\psi_{p,\varpi_p})(\psi_{q,\varpi_q}) = \frac{1}{T-1} \sum_{t=1}^{T-1} Y_t(\psi_{q,\varpi_q}) Y_{t+1}(\psi_{p,\varpi_p}), \ p, q = 1, \ldots, P,
$$

will be considered in the estimation of the spatial linear residual correlation (see [11]). A truncation parameter $k(T)$ is also considered here to remove the ill–posed nature of this estimation problem. Particularly, $k(T)$ must satisfy $k(T) \to \infty$, $k(T)/T \to 0$, $T \to \infty$. A suitable choice of $k(T)$ also ensures strong–consistency of the estimator

$$
\hat{\rho}_{k(T)}(\psi_{p,\varpi_p})(\psi_{q,\varpi_q}) = \sum_{k,l=1}^{k(T)} \frac{\langle \psi_{p,\varpi_p}, \phi_{k,T} \rangle_H \langle \psi_{q,\varpi_q}, \phi_{l,T} \rangle_H}{\lambda_{k,T}(\hat{R}_0^{Y})} \hat{R}_1^{Y}(\phi_{k,T})(\phi_{l,T}),
$$

(12)
for $p, q = 1, \ldots, P$ (see [11]). Here,

\[
\hat{R}_{0,T} = \sum_{k=1}^{T} \lambda_{k,T}(\hat{R}_{0,T})[\phi_{k,T} \otimes \phi_{k,T}],
\]

where $\{\lambda_{k,T}(\hat{R}_{0,T}), k = 1, \ldots, T\}$ and $\{\phi_{k,T}, k \geq 1\}$ denote the empirical eigenvalues and eigenvectors of $\hat{R}_{0,T}$, respectively. Particularly, we consider $k(T) = \ln(T)$ (see [11]). The classical plug–in predictor is then computed, for each $p = 1, \ldots, P$,

\[
\hat{Y}_{k(T)}(\psi_{p,\varpi_p}) = \sum_{q=1}^{P} \hat{\rho}_{k(T)}(\psi_{q,\varpi_q})(\psi_{p,\varpi_p})Y_{t-1}(\psi_{q,\varpi_q}), \ t \geq 1.
\]

(14)

Under the Gaussian distribution of $\nu_t$, in the Bayesian estimation of $\rho$, from (6), the likelihood function, defining the objective function, is given by, for each $p = 1, \ldots, P$,

\[
\tilde{L}_p(\epsilon_{1p}, \ldots, \epsilon_{T_p}, \epsilon_{0q}, \ldots, \epsilon_{(T-1)q}\rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}), q = 1, \ldots, P)
\]

\[
= \exp\left(-\frac{1}{2\sigma_p^2} \sum_{t=1}^{T} \left(\epsilon_t(\psi_{p,\varpi_p}) - \sum_{q=1}^{P} \epsilon_{t-1}(\psi_{q,\varpi_q})\rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p})\right)^2\right)
\]

\[
\times \prod_{q=1}^{P} \left[\rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p})\right]^{a_{pq}-1} (1 - \rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}))^{b_{pq}-1}
\]

\[
\times \frac{\mathbb{I}_{\{0 < \rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}) < 1\}}}{\mathbb{B}(a_{pq}, b_{pq})}
\]

\[
= \frac{1}{(\sigma_p \sqrt{2\pi})^T} \exp\left(-\frac{1}{2\sigma_p^2} \sum_{t=1}^{T} [\nu_t(\psi_{p,\varpi_p})]^2\right)
\]

\[
\times \prod_{q=1}^{P} \left[\rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p})\right]^{a_{pq}-1} (1 - \rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}))^{b_{pq}-1}
\]

\[
\times \frac{\mathbb{I}_{\{0 < \rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}) < 1\}}}{\mathbb{B}(a_{pq}, b_{pq})},
\]

(15)

where, for each $p = 1, \ldots, P$, the beta probability distributions with shape parameters $a_{pq}$ and $b_{pq}$, $q = 1, \ldots, P$, respectively define the prior probability distributions of the independent random variables $\{\rho(\psi_{q,\varpi_q})(\psi_{p,\varpi_p}), q = 1, \ldots, P\}$. Here, for each $p = 1, \ldots, P$, $\epsilon_{tp} = \epsilon_t(\psi_{p,\varpi_p}) = \langle \epsilon_t, \psi_{p,\varpi_p} \rangle_H$, and
\[ \sigma_p = \sqrt{E[E_t(\psi_{p,\varpi_p})]^2}, \text{ for } t = 0, \ldots, T. \] 
As before, \( \psi_{p,\varpi_p} \) weights the spatial sample information about the \( p \) small-area, for \( p = 1, \ldots, P \). As usual, \( \mathbb{I}_{0<\cdot<1} \) denotes the indicator function on the interval \( (0, 1) \), and \( \mathbb{B}(a_{pq}, b_{pq}) \) is the beta function, 
\[ \mathbb{B}(a_{pq}, b_{pq}) = \frac{\Gamma(a_{pq})\Gamma(b_{pq})}{\Gamma(a_{pq} + b_{pq})}. \]

From (15), the Bayesian predictor is obtained, for \( p = 1, \ldots, P \), as 
\[ \tilde{\varepsilon}_t(\psi_{p,\varpi_p}) = \sum_{q=1}^{P} \tilde{\rho}(\psi_{q,\varpi_q})(\psi_{p,\varpi_p})\varepsilon_{t-1}(\psi_{q,\varpi_q}), \quad t \geq 1, \quad (16) \]
with \( \tilde{\rho}(\psi_{1,\varpi_1})(\psi_{p,\varpi_p}), \ldots, \tilde{\rho}(\psi_{P,\varpi_P})(\psi_{p,\varpi_p}) \) being computed by maximizing (15), to find the posterior mode (see [12], where Bayesian estimation is introduced in an infinite-dimensional framework). We refer to (16) as the Bayesian plug-in predictor of the residual mortality log-risk process at the \( p \) small area, for \( p = 1, \ldots, P \). In practice, equation (15) is approximated from the computed values of the regression residual process.

## 4 Statistical analysis of COVID–19 mortality

Our analysis is based on the daily records of COVID–19 mortality reported by the Spanish Statistical National Institute, since March, 8 to May, 13, 2020, at the 17 Spanish Communities. Interpolation at 265 temporal nodes, and cubic B–spline smoothing have been considered in the implementation of (3)–(5). The regression predictor is computed from equation (10), applying (7)–(8). Particularly, 
\[ T(265, 12) = \left(1 - \frac{12}{265}\right)^{-1} \left(1 + \frac{\sum_{i=1}^{N} 1/\lambda_i}{T}\right) = 1.1304, \quad (17) \]
corresponds to our choice \( N = 6 \) in (5). Tables 1–2 below display the parameter estimates \( \hat{A}_k(\cdot) \) and \( \hat{B}_k(\cdot) \), \( k = 1, \ldots, 6 \), where \( \varphi_k = \frac{3\pi}{260} \) has been considered, for \( k = 1, \ldots, N = 6 \). In these tables and below, the following Spanish Community (SC) codes appear: C1 for Andalucía; C2 for Aragón; C3 for Asturias; C4 for Islas Baleares; C5 for Canarias; C6 for Cantabria; C7 for Castilla La Mancha; C8 for Castilla y León; C9 for Cataluña; C10 for Comunidad Valenciana; C11 for Extremadura; C12 for Galicia; C13 for Comunidad de Madrid; C14 for Murcia; C15 for Navarra; C16 for País Vasco, and C17 for La Rioja.

Bootstrap curve confidence intervals at confidence level \( 1 - \alpha = 0.95 \), based on 1000 bootstrap samples, are computed for the spatial mean, over the 17 Spanish Communities, of the curve regression predictors. Their construction is based
Table 1: Regression parameter estimates $\hat{A}_k(\cdot)$, $k = 1, \ldots, 6$, at the 17 Spanish Communities

| SC/PE | $\hat{A}_1(\cdot)$ | $\hat{A}_2(\cdot)$ | $\hat{A}_3(\cdot)$ | $\hat{A}_4(\cdot)$ | $\hat{A}_5(\cdot)$ | $\hat{A}_6(\cdot)$ |
|-------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| C1    | 3.6343            | -0.4814           | -0.0075           | -0.0258           | 0.0189            | 0.0193            |
| C2    | 3.4345            | -0.3923           | 0.0416            | 0.0265            | -0.0709           | -0.0572           |
| C3    | 3.2031            | -0.1364           | -0.0088           | 0.0221            | 0.0430            | 0.0289            |
| C4    | 3.1445            | -0.1118           | 0.0041            | 0.0337            | 0.0062            | 0.0072            |
| C5    | 3.1015            | -0.0693           | -0.0345           | 0.0352            | -0.0112           | 0.0003            |
| C6    | 3.1347            | -0.1397           | 0.0020            | 0.0300            | -0.0061           | -0.0002           |
| C7    | 4.0591            | -0.5487           | -0.0907           | 0.0951            | 0.0992            | 0.0842            |
| C8    | 3.8032            | -0.5500           | -0.1007           | 0.0633            | 0.0139            | 0.0277            |
| C9    | 4.5095            | -0.7435           | -0.1134           | 0.1809            | 0.2231            | 0.2026            |
| C10   | 3.6321            | -0.4685           | -0.0540           | 0.0384            | -0.0152           | 0.0011            |
| C11   | 3.2967            | -0.2274           | -0.0083           | 0.0553            | 0.0250            | 0.0240            |
| C12   | 3.3454            | -0.2122           | -0.0927           | -0.0330           | 0.0724            | 0.0679            |
| C13   | 4.8419            | -0.6790           | -0.2455           | 0.0311            | 0.0554            | 0.0667            |
| C14   | 3.0941            | -0.1037           | 0.0210            | 0.0141            | -0.0016           | 0.0041            |
| C15   | 3.2877            | -0.2598           | -0.0524           | 0.0842            | -0.0423           | -0.0348           |
| C16   | 3.6870            | -0.4302           | -0.0086           | 0.0078            | -0.0027           | -0.0017           |
| C17   | 3.2197            | -0.2071           | 0.0162            | 0.0079            | 0.0206            | 0.0110            |

on the bias corrected and accelerated percentile method ($I_1$); Normal approximated interval with bootstrapped bias and standard error ($I_2$); basic percentile method ($I_3$), and bias corrected percentile method ($I_4$) (see Figure 1 below). The minimized regression empirical risk values $L_{265}(\hat{\theta}_{265}(p))$, $p = 1, \ldots, 17$, are displayed in Table 3.

Figure 2 at the top displays the 1000 bootstrap sample values

$$\bar{L}_{265}(\omega_i) = \frac{1}{P} \sum_{p=1}^{P} L_{265}(\omega_i, \hat{\theta}_{265}(p)) , \quad \omega_i \in \Omega, \ i = 1, \ldots, 1000,$$

of the spatial averaged minimized empirical quadratic risk in the trigonometric regression. Note that the sample mean of these values is $\bar{L} = 0.0262$, showing a good performance of the least-squares regression predictor, according to the value $T(265, 12) = 1.1304$ obtained. The bootstrap histogram and the
Table 2: Regression parameter estimates $\hat{B}_k(\cdot)$, $k = 1, \ldots, 6$, at the 17 Spanish Communities

| SC/PE | $\hat{B}_1(\cdot)$ | $\hat{B}_2(\cdot)$ | $\hat{B}_3(\cdot)$ | $\hat{B}_4(\cdot)$ | $\hat{B}_5(\cdot)$ | $\hat{B}_6(\cdot)$ |
|-------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| C1    | 0.0052          | -0.1330         | -0.0123         | 0.0064          | -0.0195         |                  |
| C2    | -0.0367         | -0.0998         | -0.0462         | -0.0343         | -0.0107         |                  |
| C3    | -0.0531         | -0.0074         | -0.0142         | -0.0003         | 0.0020          |                  |
| C4    | -0.0074         | -0.0284         | -0.0151         | -0.0092         | 0.0012          |                  |
| C5    | 0.0433          | -0.0438         | -0.0116         | -0.0118         | 0.0046          |                  |
| C6    | 0.0018          | -0.0174         | -0.0068         | -0.0089         | 0.0000          |                  |
| C7    | -0.0365         | -0.2451         | -0.1791         | -0.0820         | 0.0026          |                  |
| C8    | 0.0953          | -0.2389         | -0.0431         | -0.0313         | -0.0045         |                  |
| C9    | -0.1587         | -0.4054         | -0.2269         | -0.1010         | 0.0047          |                  |
| C10   | 0.1118          | -0.1579         | -0.0458         | -0.0418         | -0.0220         |                  |
| C11   | 0.0754          | -0.1138         | -0.0166         | -0.0048         | 0.0072          |                  |
| C12   | -0.1104         | -0.1338         | 0.1330          | 0.0761          | -0.0017         |                  |
| C13   | 0.4654          | -0.1302         | -0.1602         | -0.1061         | -0.0038         |                  |
| C14   | 0.0355          | -0.0560         | 0.0119          | 0.0025          | -0.0044         |                  |
| C15   | -0.0187         | -0.0021         | -0.0897         | -0.0562         | 0.0134          |                  |
| C16   | 0.0025          | -0.0707         | -0.0638         | -0.0439         | -0.0267         |                  |
| C17   | 0.0389          | -0.0270         | -0.0174         | -0.0006         | 0.0019          |                  |

Table 3: Observed values $L_{265}(\hat{\theta}_{265}(p))$, $p = 1, \ldots, 17$

| $L_{265}(\hat{\theta}_{265}(p))$ | $p = 1 \ldots 17$ |
|---------------------------------|------------------|
| 0.0155                          | 0.0259           |
| 0.0623                          | 0.1642           |
| 0.0559                          | 0.1904           |
| 0.0003                          | 0.1238           |

corresponding approximation of the probability density function, computed from $L_{265}(\omega_i)$, $i = 1, \ldots, 1000$, are also plotted at the bottom of Figure 2.

Bootstrap confidence intervals for $L_{265}$ have also been computed at level $1 - \alpha = 0.95$, from 1000 and 10000 bootstrap samples. Table 4 displays these intervals respectively based on the bias corrected and accelerated percentile method.
(I_1); Normal approximated interval with bootstrapped bias and standard error (I_2); basic percentile method (I_3); bias corrected percentile method (I_4), and Student–based confidence interval (I_5).

Table 4: Bootstrap confidence intervals for $I_{265}$ (confidence level $1-\alpha = 0.95$)

| CI/S  | 1000          | 10000         |
|-------|---------------|---------------|
| $I_1$ | [0.0593, 0.1222] | [0.0594, 0.1236] |
| $I_2$ | [0.0564, 0.1196] | [0.0567, 0.1207] |
| $I_3$ | [0.0584, 0.1215] | [0.0579, 0.1217] |
| $I_4$ | [0.0592, 0.1233] | [0.0581, 0.1208] |
| $I_5$ | [0.0484, 0.1281] | [0.0494, 0.1215] |

The classical and Bayesian plug–in predictors of the residual COVID–19 mortality log–risk process at each one of the Spanish Communities are respectively computed from equations (14) and (16) for $P = 17$.

Given the empirical spectral characteristics observed in the regularized approximation $\hat{\rho}_{k(T)}$ of $\rho$ in (12), from the singular value decomposition of the empirical operators in (11), our choice of the prior for the projections of $\rho$ has been a scaled, by factor $1/3$, Beta prior with hyper–parameters $a_{pq} = 14$, and $b_{pq} = 13$, for $p,q = 1, \ldots, 17$. The suitability of this data–driven choice, regarding localization of the mode, and the tails thickness, is illustrated in Figure 3. Specifically, at the right plot in Figure 3 both, the scaled Beta probability density, with shape parameters 14 and 13 (red–square line), and the fitted probability density (blue–square line), from the generated bootstrap samples, based on the empirical projections of $\rho$, are displayed. Note that the observed range of the empirical projections of $\rho$ is well fitted, as one can see from the left plot in Figure 3.

Bootstrap confidence intervals $I_1, \ldots, I_5$ at level $1-\alpha = 0.95$, for the expected training standard error of the multivariate time series classical and Bayesian residual COVID–19 mortality log–risk predictors, based on 1000 bootstrap samples, are displayed in Table 5.

Maps plotted in Figure 5 show the observed spatiotemporal evolution of COVID–19 mortality risk, and its prediction, from the fitted curve trigonometric regression model, and the subsequent classical and Bayesian time series analysis.
Table 5: Bootstrap confidence intervals for the expected training standard error of the classical and Bayesian residual COVID–19 mortality log–risk predictors ($1 - \alpha = 0.95$)

| CI/S | Classical       | Bayesian        |
|------|-----------------|-----------------|
| $\mathcal{I}_1$ | [0.0474, 0.0597] | [0.0173, 0.0228] |
| $\mathcal{I}_2$ | [0.0455, 0.0578] | [0.0167, 0.0220] |
| $\mathcal{I}_3$ | [0.0463, 0.0588] | [0.0169, 0.0225] |
| $\mathcal{I}_4$ | [0.0460, 0.0586] | [0.0172, 0.0226] |
| $\mathcal{I}_5$ | [0.0421, 0.0563] | [0.0158, 0.0215] |

5 An empirical comparative study

The ML regression models introduced in the Supplementary Material are applied to COVID–19 mortality analysis, and compared, via random $k$–fold cross–validation and bootstrap estimators, with the multiple objective space–time forecasting approach presented. We distinguish two categories respectively referred to the strong–sense (hard–data) and weak–sense (soft–data) definition of our data set. Random $k$–fold ($k = 5, 10$) cross–validation, in terms of Symmetric Mean Absolute Percentage Errors (SMAPEs), evaluates the performance of the compared regression models, from hard– and soft–data. Bootstrap confidence intervals, and probability density estimates of the spatially averaged SMAPEs are also computed. Section 6 provides a data–driven model classification, based on SMAPEs, in the two categories analyzed, from random $k$–fold cross–validation, and the bootstrap estimation procedures applied.

5.1 Results from random $k$–fold cross–validation

After interpolation and cubic $B$-spline smoothing of our original data set, the logarithmic transform and linear scaling are applied. We held out the first ten points and the last three, for each COVID–19 mortality log–risk curve, as an out of sample set. Our approach is implemented in the second–category from soft–data. In this implementation, we consider $N = 6$, adopting the model selection criterion given in Section 4 (see equation (8) and reference [14]). In the multivariate time series classical and Bayesian prediction, our choice of $k(T) = k(265) = 8$ provides a balance between $k(T) = [\ln(T)]^{-} = [\ln(265)]^{-} = 5$, signing an agreement with the separation and velocity decay of the empirical eigenvalues of the autocovariance operator, and the parameter value $k(T) = 9$,
controlling model complexity according to the sample size $T = 265$. The random fluctuations, observed in the empirical projections of the spatial autocorrelation operator $\rho$ for this $k(T)$ parameter value, are also well–fitted by our previous choice of the shape hyperparameters, in the prior Beta probability density.

Model fitting is evaluated in terms of the Symmetric Mean Absolute Percentage Errors (SMAPEs), given by, for $P = 17$, and $T = 265$,

$$
\frac{1}{T} \sum_{t=1}^{T} \frac{\left| \ln(\Lambda_t)(\psi_{p,\rho}) - \ln(\Lambda_t)(\psi_{p,\rho}) \right|}{\left( \ln(\Lambda_t)(\psi_{p,\rho}) + \left| \ln(\Lambda_t)(\psi_{p,\rho}) \right| \right)/2}, \quad p = 1, \ldots, P. \quad (18)
$$

We have computed the mean of the SMAPEs obtained at each one of the $k$ iterations of the random $k$–fold cross–validation procedure. This validation technique consists of random splitting the functional sample into a training and validation samples at each one of the $k$ iterations. Model fitting is performed from the training sample, and the target outputs are defined from the validation or testing sample. By running each model ten times and averaging SMAPEs, we remove the fluctuations due to the random initial weights (for MLP and BNN models), and the differences in the parameter estimation in all methods, due to the random specification of the sample splitting in the random $k$–fold cross–validation procedure.

The ten–running based random 10–fold cross–validation SMAPEs are displayed in Table 6 for the six ML techniques tested, GRNN, MLP, SVR, BNN, RBF, and GP, when hard–data are considered (see also Table 3 of the Supplementary Material on random 5–fold cross–validation results). Table 7 provides the ten–running based random 10–fold cross–validation results, from soft–data category (see also Table 4 of the Supplementary Material on random 5–fold cross validation results). The corresponding cross–validation results of the presented approach from soft–data are displayed in Table 8.

ML model hyperparameter selection has been achieved by applying random $k$–fold cross–validation ($k = 5, 10$). Our selection has been made from a suitable set of candidates. Specifically, the optimal numbers of hidden (NH) nodes in the implementation of MLP and BNN have been selected from the candidate sets $[0, 1, 3, 5, 7, 9]$ and $[1, 3, 5, 7, 9]$, respectively. The random cross–validation results in both cases, $k = 5, 10$, lead to the same choice of the NH optimal value. Namely, NH= 1 for MLP, and NH= 5 for BNN. The last one displays slight differences with respect to the values NH= 3, 7, in the random 10–fold cross–validation implementation. In the same way, we have selected the respective spread $\beta$ and bandwidth $h$ parameters in the RBF and GRNN procedures. Thus, after applying random $k$–fold cross–validation, with $k = 5, 10$, the optimal values $\beta = 2.5$, and $h = 0.05$ are obtained, from the candidate sets $[2.5, 5, 7.5, 10, 12.5, 15, 17.5, 20]$
and [0.05, 0.1, 0.2, 0.3, 0.5, 0.6, 0.7], respectively (see Supplementary Material). Better performance from hard–data is observed in linear SVR. In its implementation, automatic hyperparameter optimization from `fitrsvm` MatLab function is applied. While, from the soft–data category, the best option corresponds to the Gaussian kernel based nonlinear SVR model fitting (applying the same option of automatic hyperparameter optimization, in the argument of `fitrsvm` MatLab function). In the implementation of GP, we follow the same tuning procedure for model selection. In this case, for both categories, we have selected Bayesian cross-validation optimization (in the hyperparameter optimization argument of the `fitrgp` MatLab function).

In all the results displayed, the SMAPE–MEAN (M.) and SMAPE–TOTAL (T.) have been computed as performance measures, for comparing the ML models tested, and our approach.

Table 6: **Hard–data category.** Averaged SMAPEs, based on 10 running of random 10–fold cross–validation

| SC(×10^-2) | GRNN  | MLP   | SVR   | BNN   | RBF   | GP    |
|------------|-------|-------|-------|-------|-------|-------|
| C1         | 0.1957| 0.0777| 0.0700| 0.0594| 0.0543| 0.0554|
| C2         | 0.6132| 0.1490| 0.0663| 0.0738| 0.0680| 0.0654|
| C3         | 0.1556| 0.0473| 0.0350| 0.0303| 0.0331| 0.0304|
| C4         | 0.0971| 0.0342| 0.0135| 0.0200| 0.0182| 0.0211|
| C5         | 0.2049| 0.0457| 0.0318| 0.0370| 0.0369| 0.0372|
| C6         | 0.1572| 0.0368| 0.0177| 0.0234| 0.0233| 0.0247|
| C7         | 0.4898| 0.0698| 0.0644| 0.0590| 0.0616| 0.0588|
| C8         | 0.0804| 0.0340| 0.0171| 0.0191| 0.0211| 0.0177|
| C9         | 0.7258| 0.1976| 0.0979| 0.0812| 0.0326| 0.0437|
| C10        | 0.2191| 0.0704| 0.0556| 0.0482| 0.0471| 0.0463|
| C11        | 0.1262| 0.0530| 0.0310| 0.0395| 0.0375| 0.0355|
| C12        | 0.5228| 0.1578| 0.1341| 0.1282| 0.0940| 0.0993|
| C13        | 0.3594| 0.0647| 0.0576| 0.0579| 0.0533| 0.0458|
| C14        | 0.1345| 0.0366| 0.0209| 0.0204| 0.0194| 0.0207|
| C15        | 0.6080| 0.1523| 0.1411| 0.1141| 0.0982| 0.1039|
| C16        | 0.2464| 0.0889| 0.0709| 0.0622| 0.0568| 0.0594|
| C17        | 0.0660| 0.0370| 0.0148| 0.0222| 0.0203| 0.0227|
| M.         | 0.2942| 0.0796| 0.0553| 0.0527| 0.0456| 0.0463|
| T.         | 5.0022| 1.3528| 0.9397| 0.8959| 0.7757| 0.7879|
Table 7: Soft–data category. Averaged SMAPEs, based on 10 running of random 10–fold cross–validation

| SC(x10⁻²) | GRNN  | MLP   | SVR   | BNN   | RBF   | GP   |
|-----------|-------|-------|-------|-------|-------|------|
| C1        | 0.1545| 0.0983| 0.0666| 0.0573| 0.0234| 0.0312|
| C2        | 0.1844| 0.1192| 0.0481| 0.0452| 0.0273| 0.0274|
| C3        | 0.0432| 0.0286| 0.0165| 0.0158| 0.0124| 0.0123|
| C4        | 0.0610| 0.0476| 0.0258| 0.0248| 0.0144| 0.0149|
| C5        | 0.0260| 0.0217| 0.0133| 0.0140| 0.0124| 0.0125|
| C6        | 0.3750| 0.2026| 0.1095| 0.0924| 0.0307| 0.0399|
| C7        | 0.0764| 0.0482| 0.0305| 0.0300| 0.0262| 0.0187|
| C8        | 0.4894| 0.3198| 0.1753| 0.1212| 0.0229| 0.0372|
| C9        | 0.1680| 0.0815| 0.0521| 0.0462| 0.0252| 0.0290|
| C10       | 0.1537| 0.0839| 0.0436| 0.0397| 0.0199| 0.0219|
| C11       | 0.3689| 0.2558| 0.1505| 0.1249| 0.0401| 0.0490|
| C12       | 0.2848| 0.1582| 0.0968| 0.0792| 0.0240| 0.0320|
| C13       | 0.0367| 0.0226| 0.0120| 0.0143| 0.0106| 0.0104|
| C14       | 0.3618| 0.2264| 0.1201| 0.1227| 0.0317| 0.0522|
| C15       | 0.1773| 0.0835| 0.0651| 0.0545| 0.0264| 0.0318|
| C16       | 0.0884| 0.0623| 0.0210| 0.0231| 0.0125| 0.0136|
| C17       | 0.1854| 0.1196| 0.0655| 0.0577| 0.0228| 0.0273|
| M.        | 3.1524| 2.0333| 1.1129| 0.9801| 0.3877| 0.4642|
| T.        |       |       |       |       |       |      |

5.2 Bootstrap based classification results

For the ML regression models tested, in the hard– and soft–data categories, bootstrap confidence intervals (1 − α = 0.95 confidence level) for the spatially averaged SMAPEs, based on 1000 bootstrap samples, are constructed. Our approach requires the soft–data information to be incorporated. As before, the computed bootstrap confidence intervals \( I_i \), \( i = 1, \ldots, 5 \), are respectively based on the bias corrected and accelerated percentile method (\( I_1 \)); Normal approximated interval with bootstrapped bias and standard error (\( I_2 \)); basic percentile method (\( I_3 \)); bias corrected percentile method (\( I_4 \)), and Student–based confidence interval (\( I_5 \)) (see Tables 9 and 10). The bootstrap histogram, and probability density of the spatially averaged SMAPEs are displayed in Figures 5 and 6, for the hard–data category, and in Figures 7, 8, and 9, for the soft–data category. The data–driven performance–based model classification results obtained are discussed in Section 6.
Table 8: *Our approach*. Averaged SMAPEs, based on 10 running of random 10–fold cross–validation of the tested Classical (C.) and Bayesian (B.) residual analysis

| SC | C. k10 | B. k10       |
|----|--------|--------------|
| C1 | 0.0024 | 7.106(10)^{-3} |
| C2 | 0.0019 | 4.003(10)^{-3} |
| C3 | 0.0016 | 6.797(10)^{-3} |
| C4 | 0.0017 | 4.367(10)^{-3} |
| C5 | 0.0023 | 6.530(10)^{-3} |
| C6 | 0.0018 | 5.854(10)^{-3} |
| C7 | 0.0017 | 6.341(10)^{-3} |
| C8 | 0.0016 | 6.593(10)^{-3} |
| C9 | 0.0013 | 5.979(10)^{-3} |
| C10| 0.0019 | 6.954(10)^{-3} |
| C11| 0.0017 | 5.444(10)^{-3} |
| C12| 0.0016 | 5.016(10)^{-3} |
| C13| 0.0020 | 4.832(10)^{-3} |
| C14| 0.0026 | 6.544(10)^{-3} |
| C15| 0.0023 | 6.616(10)^{-3} |
| C16| 0.0015 | 7.134(10)^{-3} |
| C17| 0.0022 | 6.781(10)^{-3} |
| M. | 0.0019 | 6.0524(10)^{-3} |
| T. | 0.0321 | 0.0103 |
Figure 1: At the top, COVID–19 mortality mean cumulative curve in Spain, since March, 8, 2020 to May, 13, 2020 (continuous red line, 265 temporal nodes), and bootstrap curve confidence intervals, at the left–hand–side, $I_1$ (dashed blue lines) and $I_2$ (dashed magenta lines), and at the right–hand–side, $I_3$ (dashed green lines) and $I_4$ (dashed yellow lines). Plots at the center and bottom reflect the same information respectively referred to the mean intensity (spatial averaged COVID–19 mortality risk curve), and log–intensity (spatial averaged COVID–19 mortality log–risk curve) curves in Spain. All the confidence bootstrap intervals are computed at confidence level $1 – \alpha = 0.95$, from 1000 bootstrap samples.
Figure 2: At the top, sample values of the spatial mean of the minimized empirical risk in the trigonometric regression. Bootstrap histogram (left–hand side–bottom), and bootstrap probability density (right–hand–side–bottom) of the spatial mean of the minimized regression empirical risk, based on 1000 bootstrap samples.
Figure 3: At the left-hand side, empirical projections of the autocorrelation operator $\rho$, reflecting temporal autocorrelation and cross-correlation between the 17 Spanish Communities analyzed. At the right-hand side, the considered prior probability density (red squares) of a scaled, by factor $1/3$, Beta distributed random variable with shape parameters 14 and 13 is compared with the bootstrap fitting of an empirical prior (blue squares).
Figure 4: COVID–19 mortality risk maps, since March, 8 to May, 13, 2020. Observed (left–hand–side) and estimated (right–hand side) maps, computed from trigonometric regression, combined with classical (first line) and Bayesian (second line) residual predictors.
Table 9: **Hard-data category.** Bootstrap confidence intervals \((1 - \alpha = 0.95)\) for the spatially averaged SMAPEs from 1000 bootstrap samples \((T = 265, \ P = 17)\)

| CI/ML | GRNN | MLP |
|-------|------|-----|
| \(I_1\) | \([2.1(10)^{-3}, 4.1(10)^{-3}]\) | \([0.5(10)^{-3}, 1(10)^{-3}]\) |
| \(I_2\) | \([2(10)^{-3}, 3.9(10)^{-3}]\) | \([0.4776(10)^{-3}, 0.9483(10)^{-3}]\) |
| \(I_3\) | \([2(10)^{-3}, 4(10)^{-3}]\) | \([0.4746(10)^{-3}, 0.9713(10)^{-3}]\) |
| \(I_4\) | \([2(10)^{-3}, 4(10)^{-3}]\) | \([0.5118(10)^{-3}, 0.9878(10)^{-3}]\) |
| \(I_5\) | \([1.7(10)^{-3}, 3.9(10)^{-3}]\) | \([0.2780(10)^{-3}, 0.9244(10)^{-3}]\) |

| CI/ML | SVR | BNN |
|-------|-----|-----|
| \(I_1\) | \([0.3682(10)^{-3}, 0.7219(10)^{-3}]\) | \([0.3720(10)^{-3}, 0.6659(10)^{-3}]\) |
| \(I_2\) | \([0.3516(10)^{-3}, 0.6763(10)^{-3}]\) | \([0.3587(10)^{-3}, 0.6379(10)^{-3}]\) |
| \(I_3\) | \([0.3493(10)^{-3}, 0.6770(10)^{-3}]\) | \([0.3668(10)^{-3}, 0.6509(10)^{-3}]\) |
| \(I_4\) | \([0.3508(10)^{-3}, 0.6865(10)^{-3}]\) | \([0.3654(10)^{-3}, 0.6379(10)^{-3}]\) |
| \(I_5\) | \([0.3050(10)^{-3}, 0.6661(10)^{-3}]\) | \([0.3099(10)^{-3}, 0.6335(10)^{-3}]\) |

| CI/ML | RBF | GP |
|-------|-----|----|
| \(I_1\) | \([0.3260(10)^{-3}, 0.5310(10)^{-3}]\) | \([0.3243(10)^{-3}, 0.5350(10)^{-3}]\) |
| \(I_2\) | \([0.3155(10)^{-3}, 0.5159(10)^{-3}]\) | \([0.3065(10)^{-3}, 0.5126(10)^{-3}]\) |
| \(I_3\) | \([0.3140(10)^{-3}, 0.5270(10)^{-3}]\) | \([0.3095(10)^{-3}, 0.5188(10)^{-3}]\) |
| \(I_4\) | \([0.3247(10)^{-3}, 0.5338(10)^{-3}]\) | \([0.3152(10)^{-3}, 0.5222(10)^{-3}]\) |
| \(I_5\) | \([0.2677(10)^{-3}, 0.5141(10)^{-3}]\) | \([0.2505(10)^{-3}, 0.5046(10)^{-3}]\) |
Table 10: **Soft–data category.** Bootstrap confidence intervals \((1 - \alpha = 0.95)\) for the spatially averaged SMAPEs from 1000 bootstrap samples \((T = 265, P = 17)\)

| CI/ML  | GRNN          | MLP           |
|--------|---------------|---------------|
| \(I_1\) | \([1.3(10)^{-3}, 2.6(10)^{-3}]\) | \([0.6(10)^{-3}, 1.3(10)^{-3}]\) |
| \(I_2\) | \([1.3(10)^{-3}, 2.6(10)^{-3}]\) | \([0.6(10)^{-3}, 1.3(10)^{-3}]\) |
| \(I_3\) | \([1.3(10)^{-3}, 2.7(10)^{-3}]\) | \([0.6(10)^{-3}, 1.3(10)^{-3}]\) |
| \(I_4\) | \([1.3(10)^{-3}, 2.6(10)^{-3}]\) | \([0.7(10)^{-3}, 1.3(10)^{-3}]\) |
| \(I_5\) | \([1(10)^{-3}, 2.7(10)^{-3}]\) | \([0.5(10)^{-3}, 1.3(10)^{-3}]\) |

| CI/ML  | SVR           | BNN           |
|--------|---------------|---------------|
| \(I_1\) | \([0.4096(10)^{-3}, 0.8221(10)^{-3}]\) | \([0.3588(10)^{-3}, 0.6177(10)^{-3}]\) |
| \(I_2\) | \([0.3764(10)^{-3}, 0.7763(10)^{-3}]\) | \([0.3433(10)^{-3}, 0.6053(10)^{-3}]\) |
| \(I_3\) | \([0.3900(10)^{-3}, 0.7889(10)^{-3}]\) | \([0.3454(10)^{-3}, 0.6037(10)^{-3}]\) |
| \(I_4\) | \([0.4108(10)^{-3}, 0.7805(10)^{-3}]\) | \([0.3559(10)^{-3}, 0.5988(10)^{-3}]\) |
| \(I_5\) | \([0.3105(10)^{-3}, 0.7818(10)^{-3}]\) | \([0.3003(10)^{-3}, 0.6129(10)^{-3}]\) |

| CI/ML  | SVR           | GP            |
|--------|---------------|---------------|
| \(I_1\) | \([0.1794(10)^{-3}, 0.2478(10)^{-3}]\) | \([0.2095(10)^{-3}, 0.3248(10)^{-3}]\) |
| \(I_2\) | \([0.1754(10)^{-3}, 0.2474(10)^{-3}]\) | \([0.2065(10)^{-3}, 0.3215(10)^{-3}]\) |
| \(I_3\) | \([0.1785(10)^{-3}, 0.2485(10)^{-3}]\) | \([0.2079(10)^{-3}, 0.3262(10)^{-3}]\) |
| \(I_4\) | \([0.1743(10)^{-3}, 0.2494(10)^{-3}]\) | \([0.2091(10)^{-3}, 0.3258(10)^{-3}]\) |
| \(I_5\) | \([0.1616(10)^{-3}, 0.2542(10)^{-3}]\) | \([0.1941(10)^{-3}, 0.3232(10)^{-3}]\) |

| CI/OA  | Classical     | Bayesian       |
|--------|---------------|---------------|
| \(I_1\) | \([2.2(10)^{-3}, 3.7(10)^{-3}]\) | \([0.2943(10)^{-3}, 0.5177(10)^{-3}]\) |
| \(I_2\) | \([2.1(10)^{-3}, 3.3(10)^{-3}]\) | \([0.2802(10)^{-3}, 0.4854(10)^{-3}]\) |
| \(I_3\) | \([2.1(10)^{-3}, 3.3(10)^{-3}]\) | \([0.2833(10)^{-3}, 0.4884(10)^{-3}]\) |
| \(I_4\) | \([2.2(10)^{-3}, 3.4(10)^{-3}]\) | \([0.2900(10)^{-3}, 0.5124(10)^{-3}]\) |
| \(I_5\) | \([1.8(10)^{-3}, 3.2(10)^{-3}]\) | \([0.2418(10)^{-3}, 0.4664(10)^{-3}]\) |
Figure 5: **Hard-data category.** From 1000 bootstrap samples, spatially averaged SMAPEs histograms and probability densities are plotted, for GRNN (top), MLP (center), and linear SVR (bottom).
Figure 6: **Hard-data category.** From 1000 bootstrap samples, spatially averaged SMAPEs histograms and probability densities are plotted, for BNN (top), RBF (center), and GP (bottom)
Figure 7: Soft–data category. From 1000 bootstrap samples, spatially averaged SMAPEs histograms and probability densities are plotted, for GRNN (top), MLP (center) and non–linear SVR (bottom)
Figure 8: **Soft–data category.** From 1000 bootstrap samples, spatially averaged SMAPEs histograms and probability densities are plotted, for BNN (top), RBF (center) and GP (bottom)
Figure 9: **Soft-data category.** From 1000 bootstrap samples, spatially averaged SMAPEs histograms and probability densities are plotted, for trigonometric regression, combined with empirical–moment based classical (top), and Bayesian (bottom) residual prediction.
6 Final comments

One can observe the agreement between the respective performance–based model classification results, obtained from random $k$–fold cross–validation, and bootstrap estimation in Sections 5.1 and 5.2. In the hard–data category, the best performance is displayed by RBF and GP. Similar bootstrapping characteristics are observed for BNN and SVR, with slightly larger values of spatially averaged SMAPEs, reflected in the location of the mode, in the histograms and probability densities displayed in Figures 5 and 6. These four regression methodologies show a similar degree of variability, regarding the spatially averaged SMAPEs sample values. A higher variability than RBF, GP, BNN and SVR is displayed by MLP spatially averaged SMAPEs bootstrap sample values. MLP bootstrapped mode is also slightly shifted to the right. The worst performance corresponds to GRNN (see also Table 6). In the soft–data category, where our approach is incorporated to the empirical comparative study, almost the same empirical ML model ranking holds. Some differences are found in the bootstrap confidence intervals, and histogram and probability densities computed. For instance, GRNN seems to be favored by soft–data category, while MLP displays worse performance in this category. Hence, smaller differences between GRNN and MPL are displayed in the soft–data category. A slightly improvement, in the soft–data category, of BNN relative to SVR is observed, preserving almost the same performance. RBF and GP display better performance in the soft–data category, being RFB a bit superior to GP in this category (see Table 10 and Figure 8). The trigonometric regression and classical multivariate time series residual prediction approach, based on the empirical moments, displays similar results to GRNN, with slightly better performance of GRNN, observed in the bootstrap intervals and histogram/probability density (see Figures 7 and 9). However, as given in Figures 8 and 9 the trigonometric regression and Bayesian residual prediction presents almost the same performance as BNN, with some slightly better probability distribution features of our approach respect to BNN (see also bootstrap intervals). Our approach is less affected by the random splitting of the sample, in the implementation of the random $k$–fold cross validation procedure, since a dynamical spatial residual model is fitted in a second (objective) step. Thus, the proposed multivariate time series classical and Bayesian regression residual modeling fits the short–term spatial linear correlations displayed by the soft–data category. However, the price we pay for increasing model complexity is reflected in the resulting SMAPEs based random $k$–fold and bootstrap model classification results obtained.

The spatial component effect is reflected in Tables 6 (hard–data), where spatial heterogeneities displayed by random 10–fold cross–validation SMAPEs errors are observed (see also Table 3 in the Supplementary Material).
While Table 7 (see also Table 4 in the Supplementary Material) reveals the benefits obtained in some of the ML regression models tested from soft–data information. Particularly, in this category, possible spatial linear correlations are incorporated to the analysis, in terms of soft–data, defined by the curve data projections onto the empirical eigenvectors, diagonalizing the spatial linear correlation structure.

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7 Appendix. Hard– and soft–data implementation of ML models

We briefly describe the implementation of ML models in the hard– and soft–data categories.

Multilayer Perceptron (MLP)

MLP shares the philosophy of nonlinear regression, in terms of a link function $g$, the hidden node output, defining the following approximation of the response:

$$\hat{y} = \eta_0 + \sum_{k=1}^{NH} \eta_k g(\beta_k^T x),$$

from the input vector $x^T = (1, x)$ augmented with 1, and the weight vector $\beta_k$ associated with the $k$th hidden node, $k = 1, \ldots, NH$, defining $\beta = (\beta_1^T, \ldots, \beta_N^T)^T$. Usually, the logistic function $g(u) = \frac{1}{1+\exp(-u)}$ is considered. The hidden node outputs are also weighted by the components of the vector $(\eta_0, \ldots, \eta_{NH})$. In this context, $\hat{y}$ is usually referred as the network output. MLP allows the approximation of any given continuous function on a compact set,
from a given network with a finite number of hidden nodes. Optimization algorithms are applied to obtain the weights from the least–squares loss function. From (19), our implementation of MLP from soft–data is given by

\[ \hat{y}_m = \hat{y}(x_m) = \ln (\lambda_{t+1}) (\phi_m) = \eta_0 + \sum_{k=1}^{NH} \eta_k g(\beta_k^T x_m), \] (20)

where, for \( m = 1, \ldots, M(T) \),

\[ x_m = (\ln (\lambda_{t+1}) (\phi_m), \ldots, \ln (\lambda_{t+1-j_0}) (\phi_m))^T. \] (21)

Parameter \( j_0 \) refers to the number of temporal lags incorporated in the prediction. The truncation parameter \( M(T) \) plays a similar role to parameter \( k(T) \) in the paper. Here, \( T \) denotes the number of temporal training nodes.

**Radial Basis Function Neural Network (RBF)**

RBF works with node functions, depending on a center and scale parameters, fitting the local smoothness of the response. Specifically, from an initial blank network, the nodes are sequentially added, around the training pattern, until an acceptable error is reached. All the output layer weights are then recomputed using the least squares formula. Gaussian functions have been widely selected as node functions. Particularly, in this case, our implementation from soft–data has been achieved from the formula: For \( m = 1, \ldots, M(T) \),

\[ \hat{y}_{t+1}(x_m) = \ln (\lambda_{t+1}) (\phi_m) = \sum_{j=1}^{NH} \eta_j \exp \left( \frac{\|x_m - c_j\|^2}{\beta^2} \right) \] (22)

where, as usual, the weight parameters \( \eta_j, j = 1, \ldots, NH \), define the linear combination of radial basis functions. Here, the scalar spread parameter \( \beta \), and the vector parameters \( c_j, j = 1, \ldots, NH \), respectively provide the width, and the centers of the node functions. The input vectors are defined as in (21).

**Support Vector Regression (SVR)**

SVR implementation involves a loss function leading to a balance between model complexity and precision (accurate prediction). A bias parameter \( b \) is also considered in its formulation as reflected in the following equation:

\[ y = f(x) = \beta^T x + b \] (23)
where the loss function

\[ \mathcal{L} = \frac{1}{2} \| \beta \|^2 + C \sum_{m=1}^{M} |y_m - f(x_m)|_\epsilon, \tag{24} \]

is considered. Here, \( x_m \) and \( y_m \) respectively denote the \( m \)th training input vector and the target output, for \( m = 1, \ldots, M \), and

\[ |y_m - f(x_m)|_\epsilon = \max \{ 0, |y_m - f(x_m)| - \epsilon \}. \]

Thus, the errors below \( \epsilon \) are not penalized. The solution to the optimization problem associated with the loss function \( \mathcal{L} \) is obtained from the corresponding gradient of the Lagrangian function, involving Lagrange multipliers, that determine the optimal weights from the training data points.

From equation (23), in the soft–data category, we solve the constrained optimization problem:

\[
y_{t+1}(x_m) = f(x_m) = \beta^T x_m + b \\
\mathcal{L} = \frac{1}{2} \beta^T \beta + C \sum_{m=1}^{M(T)} \left| \ln (\lambda_{t+1}) \phi_m - \sum_{j=1}^{j_0} \ln(\lambda_{t+1-j}) \phi_j \beta_j - b \right|_\epsilon \\
= \frac{1}{2} \beta^T \beta + C \sum_{m=1}^{M(T)} |y_m - f(x_m)|_\epsilon, \tag{25} \]

where, for \( m = 1, \ldots, M(T) \), the input vector \( x_m \) is defined as in (21).

**Bayesian Neural Network (BNN)**

The design of BNN involves Bayesian estimation, and the concept of regularization. The network parameters or weights are considered random variables, following a prior probability distribution. Smooth fits are usually favored in the selection of the prior probability of the weights to reduce model complexity. The posterior probability distribution of the weights is obtained after data are observed. The network prediction is then computed. Specifically, the optimal prediction is obtained by minimizing the following expression:

\[ J = \nu E_O + (1 - \nu) E_W, \tag{26} \]

where \( E_O \) is the sum of the square errors in the network output, based on the posterior distribution of the parameters, \( E_W \) represents the sum of the squares of the weights or the network parameters, and \( \nu \in (0, 1) \) denotes the regularization.
parameter. Let $L$ be the number of parameters. An $L$–dimensional Gaussian prior probability distribution is usually assumed for the network parameters with zero–mean and variance–covariance matrix $\frac{1}{2(1-\nu)}I_{L\times L}$, with $I_{L\times L}$ denoting the $L \times L$ identity matrix. Thus,

$$p(w) = \left[\frac{1 - \nu}{\pi}\right]^{L/2} \exp \left(-\frac{(1 - \nu)E_W(w)}{2}\right).$$  \hspace{1cm} (27)

This prior puts more weight onto small network parameter values close to zero. The posterior probability density, given the observed data $O = o$, and the value $\nu$ of the regularization parameter, is defined as

$$p(w/o, \nu) = \frac{p(o/w, \nu)p(w/\nu)}{p(o/\nu)}.$$ \hspace{1cm} (28)

Considering that the errors are also Gaussian distributed, the conditional probability of the data $O$ given the parameters $\nu$ and $w$, is obtained as

$$p(o/w, \nu) = \left(\frac{\nu}{\pi}\right)^{M/2} \exp \left(-\nu E_O(o)\right),$$ \hspace{1cm} (29)

where $M$ denotes the number of training data points. From equations (27)–(29),

$$p(w/o, \nu) = c \exp \left(-J(w, o, \nu)\right),$$ \hspace{1cm} (30)

where $c$ denotes the normalizing constant. The conditional probability of the parameter $\nu$ given de observed data $O = o$ is also computed under a Bayesian framework as

$$p(\nu/o) = \frac{P(o/\nu)p(\nu)}{p(o)}.$$ \hspace{1cm} (31)

Equations (30) and (31) are maximized to obtain the optimal weights and the regularization parameter $\nu$, respectively.

In our soft–data implementation from (21), the corresponding optimization problem is formulated by conditioning to the empirical spatial projections. Note that, in the selected Gaussian prior probability framework, the error projections are also Gaussian, and our choice of the function basis, diagonalizing the empirical autocovariance operator of the errors, leads to a projected error vector with independent Gaussian components, suitable normalized by the empirical eigenvalues. Hence, optimization from equations (30) and (31) can be implemented in a similar way to hard–data BNN.
Generalized Regression Neural Network (GRNN)

GRNN is based on kernel regression. The kernel estimator is computed from the weighted sum of the observed responses, or target outputs associated with the training data points in a neighborhood of the objective data point \( x \), where prediction must be computed. Thus, the training data points are selected in the vicinity of the given objective point \( x \). Specifically, the following formula is applied in the approximation of the response value at the point \( x \):

\[
\hat{y}(x) = \sum_{j=1}^{T} \frac{K\left(\frac{\|x-x_j\|}{h}\right)}{\sum_{l=1}^{T} K\left(\frac{\|x-x_l\|}{h}\right)} y_j,
\]

(32)

where \( y_j \) is the target output for training data point \( x_j \), for \( j = 1, \ldots, T \), and \( K \) is the kernel function. Usually an isotropic rapidly decreasing kernel function is considered, e.g., the Gaussian kernel \( K(u) = \exp(-u^2/2) / \sqrt{2\pi} \) constitutes a common choice. The bandwidth parameter \( h \) defines the smoothness of the fit. Thus, \( h \) controls the size of the smoothing region. Hence, large values of \( h \) correspond to a stronger smoothing than the smallest values allowing a larger degree of local variation. In our soft–data implementation of (32), denote by \( \Phi_{M(T)}(H) \), the subspace of \( H \) obtained by projection of functions in \( H \) onto \( \{\phi_1, \ldots, \phi_{M(T)}\} \), and \( y_t = (\ln(\lambda_t)(\phi_1), \ldots, \ln(\lambda_t)(\phi_{M(T)}))^T \), \( t \geq 1 \), then,

\[
\hat{y}_{t+1} = \sum_{j=1}^{j_0-1} \frac{K\left(\frac{\|y_t-y_{t-j}\|_{\Phi_{M(T)}(H)}}{h}\right)}{\sum_{l=1}^{j_0-1} K\left(\frac{\|y_t-y_{t-l}\|_{\Phi_{M(T)}(H)}}{h}\right)} y_{t-j+1},
\]

(33)

where, as before, parameter \( j_0 \) refers to the number of temporal lags incorporated in the prediction.

Gaussian Processes (GP)

A good performance is usually observed in the implementation of GP regression, based on the multivariate normal probability distribution assumption, characterizing the observed responses at the different training data points. Specifically, we consider the observation model

\[
Y = Z + \epsilon,
\]

(34)

where the additive noise vector \( \epsilon \) is independent of \( Z \), and has independent and identically distributed zero–mean Gaussian components with variance \( \sigma^2_{f\epsilon} \).
A multivariate normal distribution of the random vector $Z \sim N(0, \Sigma)$, with covariance matrix $\Sigma_Z(X, X)$ is assumed. This matrix provides the variances and covariances between the function values $Z(x_i)$, and $Z(x_j)$, $i, j = 1, \ldots, N$, at the training data points $X = (x_1, \ldots, x_N)$. The conditional Gaussian distribution of $Z$, given $Y$, leads to the solution to the inverse estimation problem (34). Thus, the estimation of $Z$, for a given input vector $x_\star$, is obtained as

$$\hat{Z}_{x_\star} = E[Z/y, x_\star, X] = \Sigma_Z(x_\star, X) \left[ \Sigma_Z(X, X) + \sigma^2 I \right]^{-1} y.$$  \hspace{1cm} (35)

In the soft–data category, an alternative multivariate implementation is achieved in terms of projection $\Phi_M(T)$ onto $\{\phi_1, \ldots, \phi_M(T)\}$. Hence, $\Sigma_Z$ is replaced by the matrix covariance operator

$$R^{X,X}_Z = \begin{pmatrix}
\Phi^*_M(T) R_{1,1} \Phi_M(T) & \cdots & \Phi^*_M(T) R_{1,T} \Phi_M(T) \\
\Phi^*_M(T) R_{2,1} \Phi_M(T) & \cdots & \Phi^*_M(T) R_{2,T} \Phi_M(T) \\
\vdots & \cdots & \vdots \\
\Phi^*_M(T) R_{T,1} \Phi_M(T) & \cdots & \Phi^*_M(T) R_{T,T} \Phi_M(T)
\end{pmatrix},$$

associated with the $T$ temporal training nodes considered, and the projection operator $\Phi_M(T)$ onto $\{\phi_1, \ldots, \phi_M(T)\}$, involved in the definition of our training soft–data points $X$. Here, $R_{i,j} = E[[\ln(\Lambda_i) - E[\ln(\Lambda_i)]] \otimes [\ln(\Lambda_j) - E[\ln(\Lambda_j)]]]$, $i, j = 1, \ldots, T$, define the autocovariance and cross-covariance operators of the functional values at the training data points. In this case, $\sigma^2 I$ becomes the diagonal matrix autocovariance operator $\text{diag}(R_{0,e})$ of the $H^T$–valued innovation process $e = (\epsilon_1, \ldots, \epsilon_T)$. That is,

$$\hat{Z}_{x_\star} = E[Z/y, x_\star, X, \Phi_M(T)] = R^{X,X}_Z \left[ R^{X,X}_Z + \Phi^*_M(T) \text{diag}(R_{0,e}) \Phi_M(T) \right]^{-1} \Phi_M(T)(y).$$

**Observed hard– and soft–data ML SMAPE sample values**

The Symmetric Mean Absolute Percentage Errors (SMAPEs) associated with ML estimation results, based on the overall functional sample, from hard– and soft–data, are respectively displayed in Tables 11 and 12. See also Figures 10–13 below, where the observed and estimated COVID–19 mortality log–risk and cumulative cases curves are respectively displayed.
Figure 10: **Hard-data category.** Observed and estimated COVID–19 mortality log–risk curves, from the implementation of Generalized Regression Neural Network (GRNN), Multilayer Perceptron (MLP), Support Vector Regression (SVR), Bayesian Neural Network (BNN), Radial Basis Function Neural Network (RBF), and Gaussian Processes (GP)
Figure 11: **Hard–data category**. Observed and estimated COVID–19 mortality cumulative cases curves from the implementation of Generalized Regression Neural Network (GRNN), Multilayer Perceptron (MLP), Support Vector Regression (SVR), Bayesian Neural Network (BNN), Radial Basis Function Neural Network (RBF), and Gaussian Processes (GP)
Table 11: **Hard-data.** As indicated, displayed values must be multiplied by $10^{-2}$

| SC ($x10^{-2}$) | GRNN  | MLP   | SVR   | BNN   | RBF   | GP    |
|-----------------|-------|-------|-------|-------|-------|-------|
| C1              | 0.1964| 0.0611| 0.0665| 0.0535| 0.0483| 0.0490|
| C2              | 0.6117| 0.1172| 0.0588| 0.0678| 0.0609| 0.0567|
| C3              | 0.1565| 0.0375| 0.0328| 0.0284| 0.0300| 0.0273|
| C4              | 0.0969| 0.0314| 0.0129| 0.0191| 0.0167| 0.0185|
| C5              | 0.2044| 0.0427| 0.0290| 0.0356| 0.0334| 0.0328|
| C6              | 0.1571| 0.0319| 0.0161| 0.0230| 0.0217| 0.0218|
| C7              | 0.4889| 0.0545| 0.0619| 0.0583| 0.0569| 0.0503|
| C8              | 0.0808| 0.0273| 0.0161| 0.0180| 0.0189| 0.0153|
| C9              | 0.7231| 0.1976| 0.0850| 0.1102| 0.0318| 0.0352|
| C10             | 0.2185| 0.0526| 0.0532| 0.0446| 0.0428| 0.0415|
| C11             | 0.1255| 0.0487| 0.0298| 0.0350| 0.0338| 0.0316|
| C12             | 0.5216| 0.1666| 0.1210| 0.1022| 0.0870| 0.0887|
| C13             | 0.3584| 0.0592| 0.0548| 0.0613| 0.0490| 0.0412|
| C14             | 0.1342| 0.0286| 0.0201| 0.0202| 0.0182| 0.0180|
| C15             | 0.6064| 0.1470| 0.1307| 0.0931| 0.0864| 0.0927|
| C16             | 0.2456| 0.0681| 0.0674| 0.0573| 0.0514| 0.0532|
| C17             | 0.0655| 0.0356| 0.0147| 0.0207| 0.0181| 0.0200|
| M.              | 0.2936| 0.0710| 0.0512| 0.0499| 0.0415| 0.0408|
| T.              | 4.9916| 1.2078| 0.8707| 0.8480| 0.7053| 0.6936|

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Table 12: **Soft-data.** As indicated, displayed values must be multiplied by $10^{-2}$.

| SC (x10^{-2}) | GRNN | MLP | SVR  | BNN  | RBF  | GP   |
|---------------|------|-----|------|------|------|------|
| C1            | 0.1526 | 0.0857 | 0.0592 | 0.0501 | 0.0223 | 0.0305 |
| C2            | 0.1831 | 0.1393 | 0.0619 | 0.0606 | 0.0248 | 0.0285 |
| C3            | 0.1024 | 0.0804 | 0.0457 | 0.0374 | 0.0268 | 0.0278 |
| C4            | 0.0431 | 0.0212 | 0.0157 | 0.0154 | 0.0117 | 0.0120 |
| C5            | 0.0610 | 0.0362 | 0.0242 | 0.0240 | 0.0133 | 0.0138 |
| C6            | 0.0260 | 0.0167 | 0.0125 | 0.0135 | 0.0118 | 0.0121 |
| C7            | 0.3734 | 0.1301 | 0.0914 | 0.0737 | 0.0298 | 0.0398 |
| C8            | 0.0762 | 0.0435 | 0.0290 | 0.0238 | 0.0244 | 0.0180 |
| C9            | 0.4850 | 0.2467 | 0.1470 | 0.0818 | 0.0199 | 0.0360 |
| C10           | 0.1663 | 0.0607 | 0.0460 | 0.0421 | 0.0236 | 0.0276 |
| C11           | 0.1533 | 0.0540 | 0.0394 | 0.0383 | 0.0180 | 0.0209 |
| C12           | 0.3641 | 0.2325 | 0.1320 | 0.0887 | 0.0369 | 0.0480 |
| C13           | 0.2827 | 0.1350 | 0.0707 | 0.0699 | 0.0215 | 0.0304 |
| C14           | 0.0361 | 0.0197 | 0.0117 | 0.0121 | 0.0102 | 0.0104 |
| C15           | 0.3590 | 0.1843 | 0.1226 | 0.1049 | 0.0290 | 0.0506 |
| C16           | 0.1759 | 0.0754 | 0.0566 | 0.0489 | 0.0243 | 0.0302 |
| C17           | 0.0878 | 0.0352 | 0.0190 | 0.0219 | 0.0122 | 0.0134 |

| N. | 0.1840 | 0.0939 | 0.0579 | 0.0475 | 0.0212 | 0.0265 |
| T. | 3.1282 | 1.5966 | 0.9845 | 0.8070 | 0.3605 | 0.4497 |
Figure 12: **Soft-data category.** Observed and estimated COVID–19 mortality log–risk curves, from the implementation of Generalized Regression Neural Network (GRNN), Multilayer Perceptron (MLP), Support Vector Regression (SVR), Bayesian Neural Network (BNN), Radial Basis Function Neural Network (RBF), Gaussian Processes (GP), and trigonometric regression combined with classical and Bayesian residual prediction.
Figure 13: **Soft–data category.** Observed and estimated COVID–19 mortality cumulative cases curves, from the implementation of Generalized Regression Neural Network (GRNN), Multilayer Perceptron (MLP), Support Vector Regression (SVR), Bayesian Neural Network (BNN), Radial Basis Function Neural Network (RBF), Gaussian Processes (GP), and trigonometric regression combined with classical and Bayesian residual prediction.
Randon 5–fold cross–validation

The random 5–fold cross–validation SMAPEs obtained from implementation of the six ML regression models tested are displayed in Table 13, for hard–data category, and in Table 14, for soft–data category.

Table 13: **Hard–data category**. Averaged SMAPEs for 10 running of random 5–fold cross–validation. (As indicated, displayed values must be multiplied by $10^{-2}$)

| SC($x10^{-2}$) | GRNN | MLP | SVR | BNN | RBF | GP |
|----------------|------|-----|-----|-----|-----|----|
| C1             | 0.1962 | 0.0845 | 0.0890 | 0.0709 | 0.0635 | 0.0592 |
| C2             | 0.6150 | 0.1531 | 0.0711 | 0.0805 | 0.0782 | 0.0710 |
| C3             | 0.1541 | 0.0479 | 0.0438 | 0.0338 | 0.0371 | 0.0325 |
| C4             | 0.0984 | 0.0388 | 0.0190 | 0.0226 | 0.0214 | 0.0226 |
| C5             | 0.2065 | 0.0555 | 0.0378 | 0.0414 | 0.0429 | 0.0397 |
| C6             | 0.1585 | 0.0423 | 0.0227 | 0.0257 | 0.0266 | 0.0263 |
| C7             | 0.4957 | 0.0786 | 0.0711 | 0.0707 | 0.0712 | 0.0587 |
| C8             | 0.0804 | 0.0352 | 0.0226 | 0.0215 | 0.0247 | 0.0189 |
| C9             | 0.7280 | 0.2170 | 0.1061 | 0.0866 | 0.0421 | 0.0475 |
| C10            | 0.2208 | 0.0724 | 0.0751 | 0.0577 | 0.0541 | 0.0494 |
| C11            | 0.1273 | 0.0618 | 0.0373 | 0.0460 | 0.0451 | 0.0385 |
| C12            | 0.5237 | 0.1706 | 0.1441 | 0.1449 | 0.1126 | 0.1065 |
| C13            | 0.3637 | 0.0717 | 0.0701 | 0.0671 | 0.0605 | 0.0480 |
| C14            | 0.1359 | 0.0388 | 0.0307 | 0.0325 | 0.0220 | 0.0213 |
| C15            | 0.6105 | 0.1705 | 0.1592 | 0.1228 | 0.1101 | 0.1121 |
| C16            | 0.2479 | 0.0931 | 0.0926 | 0.0753 | 0.0665 | 0.0632 |
| C17            | 0.0667 | 0.0414 | 0.0195 | 0.0255 | 0.0241 | 0.0246 |
| M.             | 0.2958 | 0.0867 | 0.0657 | 0.0598 | 0.0531 | 0.0494 |
| T.             | 5.0293 | 1.4731 | 1.1177 | 1.0166 | 0.9026 | 0.8400 |

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Table 14: **Soft–data category.** Averaged SMAPEs, based on 10 running of random 5–fold cross–validation. (As indicated, displayed values must be multiplied by $10^{-2}$)

| SC($x10^{-2}$) | GRNN | MLP | SVR | BNN | RBF | GP |
|----------------|------|-----|-----|-----|-----|----|
| C1             | 0.1569 | 0.0958 | 0.0695 | 0.0604 | 0.0240 | 0.0337 |
| C2             | 0.1836 | 0.1835 | 0.0697 | 0.0880 | 0.0286 | 0.0329 |
| C3             | 0.1029 | 0.1309 | 0.0474 | 0.0491 | 0.0273 | 0.0284 |
| C4             | 0.0433 | 0.0299 | 0.0171 | 0.0181 | 0.0133 | 0.0130 |
| C5             | 0.0609 | 0.0524 | 0.0282 | 0.0264 | 0.0153 | 0.0159 |
| C6             | 0.0259 | 0.0239 | 0.0133 | 0.0148 | 0.0130 | 0.0129 |
| C7             | 0.3783 | 0.2136 | 0.1018 | 0.0963 | 0.0309 | 0.0439 |
| C8             | 0.0774 | 0.0467 | 0.0315 | 0.0320 | 0.0292 | 0.0207 |
| C9             | 0.4968 | 0.2926 | 0.1458 | 0.1329 | 0.0254 | 0.0417 |
| C10            | 0.1710 | 0.0935 | 0.0541 | 0.0489 | 0.0277 | 0.0316 |
| C11            | 0.1556 | 0.0914 | 0.0456 | 0.0441 | 0.0221 | 0.0247 |
| C12            | 0.3759 | 0.2235 | 0.1509 | 0.1396 | 0.0402 | 0.0560 |
| C13            | 0.2894 | 0.1599 | 0.0903 | 0.0775 | 0.0259 | 0.0368 |
| C14            | 0.0375 | 0.0250 | 0.0124 | 0.0153 | 0.0114 | 0.0109 |
| C15            | 0.3646 | 0.2410 | 0.1378 | 0.1297 | 0.0334 | 0.0573 |
| C16            | 0.1792 | 0.0828 | 0.0677 | 0.0578 | 0.0292 | 0.0344 |
| C17            | 0.0900 | 0.0724 | 0.0216 | 0.0256 | 0.0129 | 0.0144 |
| M.             | 0.1876 | 0.1211 | 0.0650 | 0.0622 | 0.0241 | 0.0299 |
| T.             | 3.1893 | 2.0589 | 1.1047 | 1.0567 | 0.4100 | 0.5090 |

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