COVID-19: A Comparison of Time Series Methods to Forecast Percentage of Active Cases per Population

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Abstract: The ongoing COVID-19 pandemic has caused worldwide socioeconomic unrest, forcing governments to introduce extreme measures to reduce its spread. Being able to accurately forecast when the outbreak will hit its peak would significantly diminish the impact of the disease, as it would allow governments to alter their policy accordingly and plan ahead for the preventive steps needed such as public health messaging, raising awareness of citizens and increasing the capacity of the health system. This study investigated the accuracy of a variety of time series modeling approaches for coronavirus outbreak detection in ten different countries with the highest number of confirmed cases as of 4 May 2020. For each of these countries, six different time series approaches were developed and compared using two publicly available datasets regarding the progression of the virus in each country and the population of each country, respectively. The results demonstrate that, given data produced using actual testing for a small portion of the population, machine learning time series methods can learn and scale to accurately estimate the percentage of the total population that will become affected in the future.

Keywords: pandemic; COVID-19; coronavirus; machine learning; statistics; time-series

1. Introduction

Coronavirus disease 2019 (COVID-19), caused by the novel severe acute respiratory syndrome coronavirus 2 (SARS-CoV-2), has developed into a global pandemic that, as of 4 May 2020, is still in progress [1,2]. Since first being identified in December 2019 in Wuhan, China [3], the ongoing outbreak has caused serious global socioeconomic turmoil [4]. As of 4 May 2020, more than 3.5 million cases of COVID-19 have been recorded in a total of 187 countries and regions resulting in more than 248,000 deaths, while more than 1.13 million people have recovered [5].

In response, many countries have implemented measures such as self-isolation and social distancing in order to prevent further spread [6], consequently flattening the epidemic curve, which could prove crucial in maintaining health services to patients most in need of care either for COVID-19 or for other serious conditions [7].

The ability to identify the rate at which the disease is spreading is crucial in the fight against the pandemic. Being aware of the level of spread at any given point in time has the potential to help governments in public health planning and policy-shaping in order to address the consequences of the pandemic [7,8]. One way to achieve this is through accurate testing at a large scale. While testing methods for COVID-19 differ from country to country [9] with varying volume of people tested [10], as of 23 April 2020, no country had tested more than 13.4% of their population with the average over all affected countries being 1.3%. Meanwhile, antibody tests, although in development as of 6 April 2020, were not approved to be widely adopted [11–13]. Another way to be aware of the scale of the...
spread of the disease and therefore the timing of its peak is to be able to accurately estimate the the number of active cases at any given point in time.

In this study, the use of statistical and machine learning-inspired time series methods was proposed to estimate the percentage of active cases with respect to the total population for the ten countries with the most active cases. More specifically, six different time series approaches, namely ARIMA [14], the Holt–Winters additive model (HWAAS) [15], TBAT [16], Facebook’s Prophet [17], DeepAR [18] (as implemented in [19]) and N-Beats [20], were developed and then compared for each of the following countries: USA, UK, Italy, Spain, Russia, France, Turkey, Germany, Iran and Brazil. In terms of evaluation metrics, the root mean square error (RMSE) was employed to assess the performance of each time series model. The results indicate that, although there is not a one-size-fits-all approach when it comes to predicting active cases for different countries, ARIMA and TBAT demonstrate superior performance in seven out of ten countries, while achieving second best results in another two.

2. Related Work

In this section, scientific work related to this study is presented. Broadly, this includes: (1) older studies that employ machine learning and statistical approaches to capture the patterns and trends of a number of varying events related to infectious diseases; and (2) newer studies that use such approaches but strictly focus on predicting COVID-19 outbreak related statistics such as active cases and deaths.

Machine learning and statistical methods, which time series forecasting is a subset of, have been successfully implemented in the past in the area of infectious diseases. Examples include modeling leptospirosis and its relationship to rainfall and temperature [21] as well as temporal correlations between the monthly number of Plasmodium falciparum cases and El Niño Southern Oscillation (ENSO) [22].

Similar approaches have also been followed to model diseases that occur in cyclic or repeating patterns, such as the seasonal influenza, for which a number of studies that use time-series modeling to predict future outbreaks have been published. In [23], an ARIMA [24] model is developed to predict the monthly incidence of influenza in China for 2012, while, in [25], a time-series prediction model (Tempel) is proposed for the mutation prediction of influenza A viruses. More examples include the works of Lee et al. [26], who built a time-series model using weekly time-series flu-related tweet counts and applied it to provide real-time assessment of influenza spread, and Zhang et al. [27], who constructed a SARIMA [24] model using Australian influenza surveillance and local Internet search query data to predict seasonal influenza epidemics in the northern hemisphere, more specifically in the USA, UK and China. In [28], time-series modeling is used to investigate the role of climate factors on the epidemiology of influenza transmission in two warm-climate regions, Hong Kong and Maricopa County (Arizona U.S), whereas Domínguez et al. [29], using another time-series approach, aimed to examine the behavior of two indicators of influenza activity in the area of Barcelona in order to improve the its detection rate.

Regarding COVID-19 forecasting, there has been a surge in scientific work published during the last few months. The majority of these studies focus on predicting coronavirus-related metrics such as active cases and deaths in China, where the disease originally appeared.

In [30], real-time forecasts regarding the cumulative number of reported cases in China provinces are produced using three different phenomenological models, previously utilized to forecast infectious diseases such as SARS, Ebola, pandemic influenza and dengue. In a related study, Yang et al. [31] integrated population migration data and epidemiological data to train a Susceptible–Exposed–Infectious–Removed (SEIR) model and combined it with artificial intelligence models trained on the 2003 SARS data to predict the epidemic curve in China. In [32], the daily and total number of infections and deaths as well as the corresponding turning points of the pandemic in China are modeled using a symmetrical function. A modified stacked auto-encoder is developed in [33] to model the transmission dynamics of the epidemic and forecast the number of confirmed
COVID-19 cases across China, while Al-qaness et al. [34] proposed a combination of an adaptive neuro-fuzzy inference system (ANFIS) and a salp-swarm-algorithm-enhanced (SSA) flower pollination algorithm (FPA) in order to predict the confirmed cases of COVID-19 in the next ten days.

In [35], a study including China but also two European countries, Italy and France, simple mean-field models were employed to predict the spread of the pandemic and most notably the height and timing of its peak in each of these countries.

The basic reproductive number (R0) was estimated in three different studies: Wu et al. [36] used Markov Chain Monte Carlo (MCMC) methods; Anastassopoulou et al. [37] proposed a Susceptible–Infectious–Recovered–Dead (SIDR) model; and Zhang et al. [38], in a study very specific to the Diamond Princess cruise ship, fit statistical distributions to estimate the R0 in the early stage of COVID-19 outbreak. It is worth noting that daily infection mortality and recovery rates as well as the evolution of the outbreak in the following three weeks are also predicted in [37] by calibrating the parameters of the SIRD model.

Statistical modeling was at the heart of the approach followed by IHME COVID-19 health service utilization forecasting team [39], who predicted the strain that would be caused by the pandemic in United States health system by estimating the numbers of hospital beds, ICU beds and ventilators that would be needed in the next four months as well as the number of deaths.

Finally, in another work closely related to this study, Petropoulos and Makridakis [40] adopted simple time series forecasting approaches, using models from the exponential smoothing family, to predict the number of confirmed COVID-19 cases on a global scale.

### 3. Description of Time Series Models

Time series forecasting is forecasting area that focuses on analyzing past observations of a random variable to develop a model that best captures the underlying relationship and its patterns. The model is then used to predict the future values of that random variable. This approach is particularly useful in two cases: when there is little or no knowledge available on the underlying data-generating distribution/process or when there is no explanatory model that is able to adequately relate the prediction variable to other explanatory variables. Over the past several decades, a lot of effort and research output has been produced towards the development and improvement of time series forecasting models.

In this section, six different forecasting methods are presented and briefly analyzed: ARIMA [14], the Holt–Winters additive model (HWAS) [15], TBAT [16], Facebook’s Prophet [17], DeepAR (as implemented in [19]) [18] and N-Beats [20].

#### 3.1. ARIMA: Auto-Regressive Integrated Moving Average

One of the most well-known and widely used families of time-series models includes the auto-regressive integrated moving average (ARIMA) models—originally developed for economics applications [14,41]. Their statistical properties, the implementation of the well-known Box–Jenkins methodology during model training process [42] and their ability to implement various exponential smoothing models have all contributed to their popularity and widespread adoption [41,43].

ARIMA models assume a linear correlation between the time-series values and attempt to exploit these linear dependencies in observations, in order to extract local patterns, while removing high-frequency noise from the data [24].

Such an approach comes with two clear benefits. Firstly, it offers a high level of interpretability, as, based on the assumptions of the model, the relationship between the independent variables and the dependent variables are well-understood and therefore easily explained. This enables researchers to gain a deep understanding not only of the relationship between the current state as a function of the past states (endogenous variables), but also of any influence inputs outside the state of the series might have (exogenous variables). The second benefit concerns model selection, which for ARIMA models can be performed in an automated way to maximize prediction accuracy [44].
Another benefit of ARIMA models is their ability to accommodate systems governed by dynamics that change over time by updating the model based on recent events to predict the future state of the system [44].

However, since the ARIMA models cannot deal with nonlinear patterns or relationships, their approximation of complex real-world problems and dynamics is not always satisfactory [45].

3.2. Holt–Winters Additive Model (HWAAS): Exponential Smoothing with Additive Trend and Additive Seasonality

The Holt–Winters additive model is an extension of Holt’s exponential smoothing, a time series forecasting method for univariate data. It is extended so that it adds the seasonality factor to the trended forecast, being to model data with a systematic trend or seasonal component. It is a simple yet powerful and widely used forecasting method which, as mentioned, can cope with trend and seasonal variation and may be used as an alternative to the popular Box–Jenkins ARIMA family of methods. However, empirical studies have tended to show that the method is not as accurate on average as the more complicated Box–Jenkins procedure [15].

Exponential smoothing is the procedure of continuously revising a prediction after taking into account the more recent observations. In practice, this is achieved by exponentially diminishing the older observations’ importance for forecasting by decreasing their weights. In other words, when it comes to predicting a new value, more recent observations matter more than older ones [46].

The Holt–Winters additive model is best for data with trend and seasonality that do not increase over time and results in a curved forecast that shows the seasonal changes in the data. Practical issues in implementing the method include the choice of initial values, their sensitivity to unusual events or outliers, the choice of smoothing parameters and the normalization of seasonal indices [47,48].

3.3. TBAT

The identifier TBAT is an acronym for the four fundamental components of the method: Trigonometric seasonal formulation [49], Box–Cox transformation [50], ARMA errors [24] and trend component. The method relies on trigonometric functions to model non-integer seasonal frequencies and Box–Cox transformations to transform non-normal dependent variables into a normal shape and allow certain types of nonlinearity. As demonstrated through three empirical studies [16], the method can be applied to a wide range of time-series problems.

In addition to being computationally effective for maximum likelihood estimators, its proposed trigonometric formulation allows the decomposition of complex seasonal time series. This decomposition has been shown to often enable the identification and extraction of seasonal elements which would not be visible in the time series plot [16].

Other key advantages of the TBAT modeling framework include a large parameter space with the possibility of better forecasts [51], handling of the nonlinear features typically seen in real-world time series data, consideration of any auto-correlation in the residuals and a simple yet efficient estimation procedure overall [16].

3.4. Prophet: Automatic Forecasting Procedure

Prophet is a time series forecasting model developed by Facebook and was originally designed to handle business time series problems. Although there is a wide diversity of methods for predicting business-related outcomes, many business problems share the same pool of common features such as seasonal effects [17].

The method uses an easily decomposable time-series model [52] consisting of three main components: trend, seasonality and holidays. In its core, it is regression model with interpretable parameters that often work well with their default values, while also allowing the user to intuitively choose the components that concern their forecasting problem and effortlessly apply the necessary adjustments [17].
To forecast trend, prophet employs two models: a saturating growth model and a piece-wise linear model. For growth predictions, a model similar to population growth models in natural ecosystems [53] is used, where there is nonlinear growth that reaches a saturation point at a carrying capacity. For forecasting problems where this saturating point is never reached, a piece-wise model of constant growth-rate provides an efficient and often useful solution. To capture seasonality, prophet relies on Fourier series to provide a flexible model of periodic effects [54], while, to account for holidays, a predefined list of past and future holiday events is required. Holiday effects are assumed to be independent and therefore incorporating them to the model becomes a trivial task [17].

3.5. DeepAR: Probabilistic Forecasting with Auto-Regressive Recurrent Networks

DeepAR is a forecasting method based on autoregressive recurrent neural networks for probabilistic forecasting. The method approaches the forecasting problem by incorporating appropriate likelihoods and combining them with nonlinear data transformation techniques, as learned by a (deep) neural network [18].

The method utilizes a long short-term memory based recurrent neural network architecture, as described in [55], while also building on top of previous work on deep learning for time series data [56–58] to address the probabilistic forecasting problem. Deeper networks, as described in [59], allow for more abstract data representations through more complex transformations and therefore are often preferable to shallow and wide neural networks.

DeepAR offers three distinct benefits: Firstly, it produces probabilistic predictions in the form of Monte Carlo samples that can be utilized to calculate consistent quantile estimates for all sub-ranges in the forecasting scope. Secondly, by not assuming Gaussian noise, the method can support a broad range of likelihood functions, thus allowing the user to pick the one that best fits the statistical properties of the data. Lastly, as a deep-learning based method, it is capable of learning seasonal behaviors and complex dependencies with minimal manual intervention [18].

3.6. N-Beats: Neural Basis Expansion Analysis for Interpretable Time Series Forecasting

N-Beats is a times series forecasting model that employs a deep neural architecture consisting of forward and backward residual links along with a deep stack of fully-connected layers [20]. Generally, the model operates in the same way as traditional decomposition techniques, such as the seasonality-trend-level approach [60].

More specifically, the architecture is comprised of two stacks: the trend stack, followed by the seasonality stack—each consisting of several blocks connected using residual connections. Combined with the forecast/backcast principle, this dual residual stacking results in the trend component being detached from the input window before it is passed into the seasonality stack. Therefore, the partial forecasts of trend and seasonality are decoupled from one another, becoming available as separate output, which brings a much-desirable layer of interpretability to the model [20].

In addition to interpretability and accuracy benefits, as measured on several well-known datasets, the model is very fast to train and can be applied with few, if any, adjustments to a wide array of target domains [20].

4. COVID-19 Data: Deaths, Confirmed, Recovered

As a result of the outbreak, many organizations and individuals have created publicly available datasets regarding COVID-19 data for analysis and research. One of the most popular attempts is the White House in collaboration leading research groups, in order to provide a dataset of over 51,000 scholarly articles, including over 40,000 with full text, about COVID-19, SARS-CoV-2 and related coronaviruses.

In this study, two publicly available datasets, accessible on kaggle.com, were used for model development and analysis purposes: the “Novel Corona Virus 2019 Dataset” [61] and the population-by-country dataset [62]. For access to both datasets see Appendix A.
The former is comprised of time-series information concerning the progression of the virus in each country, while the latter was used to extract, model and forecast the active virus cases as a percentage of the total population for each country. This was accomplished by diving each time-series value by the total population during training, evaluation and testing, allowing for a more clear picture to be formed as well for more fair comparison to be drawn between the spread rate of the disease among the different countries.

The “Novel Corona Virus 2019 Dataset” contains daily information regarding:

1. The number of confirmed COVID-19 cases
2. The number of recovered COVID-19 patients
3. The death toll due to COVID-19

The number of active cases in each country for each day was calculated by subtracting both the recovered patients and the number of deaths from the confirmed cases.

The distribution of total confirmed cases per country as of 4 May 2020 is displayed in Figure 1, while Figure 2 shows the number of active cases, also as of 4 May 2020, ar using logarithmic scale.

Based on the statistics presented in Figure 1, the 10 countries with the greatest number of total confirmed cases were kept, accounting, as of 4 May 2020, for more than 70% of all confirmed cases worldwide. These countries, being the most affected by the virus and probably in later stages of the pandemic could act as a reference point and a paradigm for newly-infected countries.

Figure 1. Distribution of cumulative confirmed COVID-19 cases per country as of 4 May 2020.
Lastly, the percentage of active cases with respect to the total population per country is shown for each country in Figures 3 and 4. In the former, the spread of the pandemic is shown for each country throughout the whole period since January, while, in the latter, the first confirmed case in each country is used as moment zero. This alignment between the different time series data could help form a better picture and gain a deeper understanding of the spread of the pandemic in each of these ten countries as well as better knowledge of the stage of the pandemic in each country.

**Figure 2.** Number of active cases per country using logarithmic scale.

**Figure 3.** Percentage of active cases with respect to the total population per country using linear scale.
Figure 4. Percentage of active cases with respect to the total population per country. For each country, moment zero is the first confirmed case in that country.

5. Experiments and Results

In this section, the development and evaluation procedures for all six approaches, namely ARIMA [14], the Holt–Winters additive model (HWAAS) [15], TBAT [16], Facebook’s Prophet [17], DeepAR [18] (as implemented in [19]) and N-Beats [20], are described in detail, while also the final results are presented and discussed. For the source code regarding the implementation see Appendix A.

5.1. Modeling Process

The aim of the study was to compare time series methods in regard to predicting the percentage of active COVID-19 cases with respect to the total population.

To this end, the ten countries with the greatest number of total confirmed cases were selected to experiment with and draw comparisons from, as they account for more than 70% of the confirmed cases globally.

Each time series model was trained, evaluated and tested using time series representing percentages of active cases with regards to the total population of each of the ten countries.

For each country, 104 instances were created, each representing the percentage of active coronavirus cases as a fraction of the total population for a single day in the corresponding country. The number of active cases in each country for each day was calculated by subtracting both the recovered patients and the number of deaths from the confirmed cases, while the percentage of the total population that these active correspond to was calculated by dividing each day’s active-cases value by the population of the respective country.

For training and validation purposes, 97 of these instances were used (72 for training and 25 for validation), while a window of seven days was kept aside to evaluate the performance of the predictive models described in Section 3. In terms of the evaluation metric, the root mean squared error (RMSE) was used to assess the predictive power of each of the approaches.

5.2. Model Performance

Performance results of each model for each country are presented in Table 1, indicating that, in terms of RMSE, there is no one-size-fits-all approach for predicting the percentage of active cases with respect to the total population for different countries.
Table 1. Model performance in terms of RMSE for ten countries with the most confirmed COVID-19 cases as of 4 May 2020.

| Country      | US     | Spain  | Italy  | UK     | France |
|--------------|--------|--------|--------|--------|--------|
| ARIMA        | 0.007421 | 0.080094 | 0.005628 | 0.005484 | 0.060824 |
| Prophet      | 0.013877 | 0.065433 | 0.019217 | 0.007634 | 0.044482 |
| HWAAS        | 0.172957 | 0.031497 | 0.006616 | 0.004366 | 0.011007 |
| NBEATS       | 0.036958 | 0.050492 | 0.008645 | 0.037623 | 0.004220 |
| Gluonts     | 0.044805 | 0.108842 | 0.043551 | 0.046134 | 0.010549 |
| TBAT         | 0.009873 | 0.029295 | 0.005810 | 0.004310 | 0.007003 |

| Country      | Germany | Russia | Turkey | Brazil | Iran |
|--------------|---------|--------|--------|--------|------|
| ARIMA        | 0.006431 | 0.001536 | 0.004442 | 0.004194 | 0.002628 |
| Prophet      | 0.037139 | 0.014681 | 0.044595 | 0.009279 | 0.016281 |
| HWAAS        | 0.004586 | 0.002295 | 0.000887 | 0.005717 | 0.001046 |
| NBEATS       | 0.013192 | 0.027078 | 0.018265 | 0.010870 | 0.003745 |
| Gluonts     | 0.057523 | 0.034479 | 0.093839 | 0.002836 | 0.002277 |
| TBAT         | 0.003389 | 0.002193 | 0.001946 | 0.005621 | 0.000425 |

Moreover, in terms of statistical testing, the Friedman non-parametric multiple groups test [63] with a significance level of $\alpha = 0.02$ was applied to produce the corresponding ranking between the algorithms, as shown in Table 2.

Table 2. Friedman statistical test ranking (significance level of $\alpha = 0.02$).

| Rank | Algorithm |
|------|-----------|
| 1.70000 | TBAT      |
| 2.90000 | ARIMA     |
| 2.90000 | HWAAS     |
| 4.10000 | NBEATS    |
| 4.60000 | Prophet   |
| 4.80000 | Gluonts   |

Overall, as demonstrated both by RMSE-measured performance (Table 1) and by the statistical ranking (Table 2), statistical approaches such as ARIMA, TBAT and HWAAS outperform the deep learning methods such as N-BEATS and DeepAR (GluonTS), which is probably a result of the lack of high volumes of data that deep-learning algorithms need to thrive.

It is also worth noting that Facebook’s Prophet did not achieve superior performance in any of the countries, which did not come as a big surprise, given that the method was fundamentally developed to deal with business problems.

That said, firstly TBAT and secondly ARIMA seem to be the best performing methods overall, providing, in terms of RMSE, the best predictions in a combined seven countries, while also achieving second best results in another two. More specifically, ARIMA provided superior performance in terms of RMSE in the USA, Italy and Russia (Figure 5), while TBAT achieved the best results in Spain, the UK (Figure 6), Germany and Iran.

Delving deeper into TBAT, in nine out of ten cases, it made it into the top two, with the exception of Brazil where it achieved third-best performance, behind Gluonts and ARIMA.

Furthermore, in terms of statistical testing, when Holm’s post-hoc statistical analysis [64] was applied on top of Friedman’s test, it proved that, by using significance level of $\alpha = 0.02$, TBAT is significantly better than Prophet, DeepAR (GluonTS) and N-BEATS, as illustrated in Table 3.

Further into statistical time series methods, regarding ARIMA and HWAAS, while the former performed better overall than the latter, both achieved top-three performance in seven out of ten cases with the Holt-Winters additive model producing the best results in Turkey.
Lastly, as far as deep learning methods are concerned, although N-BEATS and DeepAR (Gluonts) offered poor performance overall, they achieved superior results in France (Figure 7) and Brazil, respectively.

Table 3. TBAT vs All: Holm’s post-hoc statistical analysis was applied on top of Friedman’s test (significance level of $\alpha = 0.02$).

| Comparison       | Statistic | Adjusted $p$-Value | Result         |
|------------------|-----------|--------------------|----------------|
| TBAT vs Gluonts  | 3.70521   | 0.00106            | H0 is rejected |
| TBAT vs Prophet  | 3.46616   | 0.00211            | H0 is rejected |
| TBAT vs NBEATS   | 2.86855   | 0.01237            | H0 is rejected |
| TBAT vs ARIMA    | 1.43427   | 0.30299            | H0 is accepted |
| TBAT vs HWAAS    | 1.43427   | 0.30299            | H0 is accepted |

Figure 5. Predictions for Russia.

Figure 6. Predictions for the UK.
5.3. Cross-Country Comparison

It is hard to pinpoint the exact reasons certain algorithms perform better than others in one country but not in others. Among the factors that should be noted are the following:

1. Country-specific climatic and geographical characteristics
2. Different population-related attributes such as population density among the different countries
3. Discrepancies in testing and measuring procedures and therefore data collection among the different countries
4. Diversity in terms of quarantine and other social distancing measures implemented in the different countries as well as the timing, duration and severity of such measures

6. Conclusions

Knowledge of the percentage of COVID-19-infected population in a country and therefore of when the outbreak will peak has the potential to substantially reduce the impact of the pandemic, as it would enable governments to modify their social- and health-related policies ahead of time.

In this study, six different statistical and machine learning-inspired time series methods were developed to estimate the percentage of active cases with respect to the total population, looking seven days ahead, for the ten countries with the highest number of confirmed cases as of 4 May 2020.

Using the root mean square error (RMSE) to assess the performance of each time series model, this work compares the different approaches; results indicate that, although a one-size-fits-all approach does not exist, traditional statistical methods such as such ARIMA and TBAT overall prevail over deep learning counterparts such as DeepAR and N-BEATS—an outcome which, due to the lack of large amounts of data, did not come as a surprise. More specifically, the former two approaches produced the best overall performance, showing superior predictive power in seven out of ten cases and achieving a close second in two. In terms of statistical analysis, Friedman’s test was applied to produce the relative ranking of the algorithms, while Holm’s post-hoc statistical analysis proved that, by using significance level of $\alpha = 0.02$, TBAT is significantly better than Prophet, DeepAR (Gluonts) and N-BEATS.

![Figure 7. Predictions for France.](image)
Cross-country performance was hard to explain and interpret; however, important factors that should be noted include discrepancies among the different countries in terms of climatic and geographical characteristics; in terms of population-related characteristics such as density; in terms of COVID-19 measuring and testing procedures; and in terms of timing, duration and severity of any social distancing measures (if any) that were implemented.

Finally, future modifications to further improve the predictive accuracy of the models include the creation of ensembles of the presented models that would combine the best of many worlds in order to reduce the overall error as well as the adoption multivariate time series modeling that take into account other factors that are either directly or indirectly related to the spread of the pandemic. Such data could be related to the overall country or population characteristics that change very slowly over time, such as density or geographical attributes, but could also be time-series data such as temperature or humidity changes during the period of the pandemic, or data quantifying the timing, severity and duration of social distance measures, an example being air quality data in the different countries or regions over time. Another future ambition would be to use some form of transfer learning in order to bring learnings from one country to another.

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**Appendix A**

All datasets [61,62] as well as the necessary code used in this study to parse the data; develop, train, optimize and evaluate the models; and draw the graphs can be found at the following public GitHub repository: https://github.com/ML-Upatras/COVID-19-A-comparison-of-time-series-methods-for-active-cases-forecasting.

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