Forecasting the vaccine uptake rate: An infodemiological study in the US

Xingzuo Zhou^{a*} and Yiang Li^b

^aDepartment of Economics, University College London, London, United Kingdom ^bSocial Research Institute, University College London, London, United Kingdom *Corresponding author: E-mail: xingzuo.zhou.19@ucl.ac.uk

Abstract

A year following the initial COVID-19 outbreak in China, many countries have approved emergency vaccines. Public-health practitioners and policymakers must understand the predicted populational willingness for vaccines and implement relevant stimulation measures. This study developed a framework for predicting vaccination uptake rate based on traditional clinical data—involving an autoregressive model with autoregressive integrated moving average (ARIMA) and innovative web search queries—involving a linear regression with ordinary least squares/least absolute shrinkage and selection operator, and machine-learning with boost and random forest. For accuracy, we implemented a stacking regression for the clinical data and web search queries. The stacked regression of ARIMA (1,0,8) for clinical data and boost with support vector machine for web data formed the best model for forecasting vaccination speed in the US. The stacked regression provided a more accurate forecast. These results can help governments and policymakers predict vaccine demand and finance relevant programs. Keywords: public health; infodemiology; machine-learning; vaccine; forecast

1

Introduction

COVID-19 is an infectious disease caused by the SARS-CoV-2 virus that has infected more than 200 million individuals globally as of August 2021.¹ The main symptoms include fever, fatigue, cough, and other non-specific maladies.² Some hospitalized COVID-19 patients with severe pneumonia require care in intensive care units or invasive mechanical ventilation and some of them die, posing immense pressure on the medical system.³ Approximately one year following the initial COVID-19 outbreak in Wuhan, China, two vaccines were approved for emergency distribution in the US: Pfizer-BioNTech (BNT162b2) and Moderna (mRNA-1273).⁴ Recent real-world and clinical trials showed these vaccines as safe and effective against symptomatic infection, hospitalization, intensive care unit admission, and death even during the rising prevalence of the Delta variant.^{5,6} As there is currently no medicine against SARS-CoV-2, which might mutate during transmission, the use of vaccines is currently the only global public-health strategy stopping infection spread and appearance of potentially dangerous virus mutations.^{7,8} Therefore, public-health policymakers and practitioners must understand and predict the future progress of vaccination.

Although the US Centers for Disease Control (CDC) publishes daily statistics on vaccines administered across the US, there is usually a 1–3-week delay for veracious data;⁹ thus, traditional forecasting methods based on clinical data lack accuracy. This adverse impact on decision-making processes results in further deaths and expiration of vaccine validity. To improve the forecast, researchers developed a new method: infodemiology. Although online information is updated quickly, it is unpredictable compared with traditional statistical methods, and machine-learning is proving reliable with high predictive power, enabling the assessment of the future vaccination progress.¹⁰ It will ensure more optimal distribution while facilitating the

implementation of interventions based on infodemiological approaches to reduce vaccine hesitancy.¹¹ Furthermore, the practice of monitoring vaccinations using both clinical and nonclinical web data can result in more accurate predictions on future vaccination rates in real-time while better elucidating any infodemiological nuances germane to vaccination behaviors behind the statistics. The analysis using Google Trends search interest in anti-vaccine terms revealed a concerning trend, and the burden of COVID-19 did not dissuade much vaccine hesitancy.¹² Therefore, our study provides evidence facilitating the development of prompter and more accurate public-health policies.^{13,14} Optimized management of vaccine distribution may further assist governmental decision-making on potential allotment of predicted vaccine excess supplies, such as for developing nations, which are now facing vaccine shortages.¹⁵ Yet, to our knowledge, no prior study used both machine-learning and infodemiological approaches to investigate optimal methods of forecasting vaccination trends in the population.

The autoregressive model (AR) and autoregressive integrated moving average (ARIMA) were widely applied for infection prediction and analysis of associated vaccination uptake,¹⁶⁻¹⁸ including confirmed cases of COVID-19.¹⁹ During COVID-19 vaccination, it was applied to fully vaccinated people's clinical data to predict future global vaccination rate.²⁰ Importantly, ARIMA can also be applied to non-clinical web data, in addition to clinical data, which may contain measurement errors. Non-clinical web data are infodemiological data using information from electronic media such as statistics on online public-health-related interactions by individuals, including Tweets, comments, and search queries^{21,22} to inform public-health policymaking.^{23,24} While previous studies^{25,26} applied the practice of selecting search queries for web data based on expert judgments in Sycinska-Dziarnowska et al.,²⁷ heavy reliance on human judgment is costly and difficult to justify quantitatively. Alternatively, researchers proposed

using real-time correlations between query term frequencies and clinical reports to automatically select terms for future prediction.²⁸ Still, dynamic changes in future health events may render historically predictive terms unreliable for later contemporary predictions due to concept drift in machine learning. Müller and Salathé²⁹ showed that the use of pre-COVID-19 social media data to predict vaccine sentiments would systematically misclassify data for prediction during the pandemic. Our study developed another approach extracting query keywords based on their frequency of mention in individual Tweets related to vaccinations.

Recently, infodemiological studies also implemented machine-learning algorithms with non-clinical data to better predict vaccinations. One study used a supervised machine-learning algorithm with multivariate ordinary least squares (OLS) regression to explore the predictive power of both non-clinical personal attitudes toward scientific information and the clinical experience of severe respiratory disease on the influenza vaccination rate; accordingly, the area under the receiver operating characteristic curve (AUC) for this mixed clinical and non-clinical prediction method was 85%.³⁰ Carrieri et al.³¹ implemented the supervised random-forest machine-learning algorithm on area-level indicators of institutional and socioeconomic backgrounds to predict the vaccine hesitancy rate for Italian local authorities, thus helping public-health practitioners run targeted awareness campaigns. Their findings suggested that nonclinical features had the highest predictive powers in the random-forest algorithm, with an AUC of 0.836. Besides these algorithms, Gothai et al.³² proposed supervised machine-learning via the Holt-Winter model to obtain a prediction that captured seasonal variations in vaccination across the year to improve accuracy. While web data had similar strong predictive powers when monitoring the Middle East respiratory syndrome outbreak in South Korea, Shin et al.³³ noted statistically significant lag correlation coefficients higher than 0.8 between non-clinical variables of Google query keywords and Tweets from Twitter. This emphasizes the importance of using pertinent and accurate non-clinical web variables in conjunction with clinical data. Building upon the use of a single model for clinical and non-clinical data, Santillana et al.'s³⁴ evolved method used ensemble methods of stacking regression that combine separate outcomes from each model of different statistical classifiers based on labeled Tweets to predict vaccinations; they achieved considerable testing accuracy of 85.71% in the 10-fold cross-validation. Besides using a clinical or non-clinical data method solely, Hansen et al.¹⁴ proposed a mixture method using two methods' predictions to attain higher prediction accuracy.

However, no relevant studies have implemented statistical and machine-learning predictions using both clinical and infodemiological web data on COVID-19 vaccinations. Importantly, public-health interventions to increase vaccination rates can be improved through a more accurate understanding of vaccination speed; this is a critical area of consideration to stop infection spread and the appearance of potentially dangerous virus mutations. Thus, we focused on finding more accurate ways of predicting COVID-19 vaccination rates by innovatively using both clinical and web information. Specifically, this study proposes to forecast COVID-19 vaccination rates using the AR/ARIMA model with clinical data and the OLS/least absolute shrinkage and selection operator (LASSO)/machine-learning methods with web data. Then stacked regressions are used to combine both to generate new predictions. This study uses the root-mean-squared error (RMSE) across all statistical and machine-learning methods to determine the best model. Eventually, more accurate predictions are anticipated to better explain vaccination behaviors.

Materials and Methods

Data sources

We obtained study data from January 2 to July 27, 2021. Regarding the outcome variable, Hansen et al.¹⁴ proposed that the vaccination-to-expectation ratio is a more accurate measurement than the simple daily vaccination rate. It is defined as

 $\frac{daily \ first-dose \ vaccination}{number \ of \ people \ expected \ to \ be \ vaccinated \ in \ hundreds}, where people \ expected \ to \ be \ vaccinated \ are$ all individuals in the US who have not received relevant vaccinations.

We treated daily records of the first COVID vaccine dose published by the CDC as clinical data, while the relative interest as searched using selected words from Google Trends was treated as web data.

We initially downloaded the "Covid Vaccine Tweets" dataset from Kaggle, then converted the Tweet texts into a corpus file to select words for the web data, which was preprocessed to remove irrelevant numbers, punctuations, symbols, and stop words. We extracted 68,409 features mentioned more than once and created a table of features ranked by their frequency of occurrence. Next, we qualitatively assessed the top 1,000 most frequent words and checked such queries' availability on Google Trends to select 12 words for each category of attitude (positive, negative, and neutral). To ensure that the added words were relevant to vaccination, we used the relative search volume of queries with the word "vaccine" before each identified keyword. Finally, to convert web searches into quantitatively analyzable "web data," we searched the relative interest in Google Trends from December 21, 2020, to July 27, 2021, in the US. As Google Trends allows up to five words per search, the reference word "Joker" was used to standardize the index of relative search volume across each search. We then added all standardized indices into three categories (Table 1).

| Attitude | Related Search Words | |
|----------|----------------------|-----------------------|
| Negative | vaccine fever | vaccine variant |
| [ng_0] | vaccine pain | vaccine restriction |
| | vaccine headache | vaccine reaction |
| | vaccine side effect | vaccine adverse |
| | vaccine death | vaccine risk |
| | vaccine cost | vaccine blood clot |
| Neutral | vaccine update | Moderna |
| [nt_0] | vaccine safety | vaccine used |
| | vaccine rate | vaccine information |
| | vaccine last | vaccine impact |
| | current vaccination | vaccine feeling |
| | Pfizer | vaccine effectiveness |
| Positive | vaccine available | vaccine cdc |
| [pt_0] | vaccine near me | vaccinate child |
| | vaccine registration | vaccine doses |
| | vaccine appointment | second dose |
| | vaccine booking | first dose |
| | vaccine location | vaccinated |

Table 1. Web data (search categories and related words)

The outcome variable is represented as *Daily_0*, and the altitude variables (positive, neutral, and negative) are represented as pt_0 , nt_0 , ng_0 (Table 2).

| Variable | Obs | Mean | Std.Dev. | Min | Max |
|----------|-----|----------|----------|----------|----------|
| Day | 219 | 22,379 | 63.36403 | 22,270 | 22,488 |
| daily_0 | 219 | 1.501081 | 1.036814 | .0034924 | 4.534625 |
| ng_0 | 219 | 1.398338 | .5264653 | .4320988 | 3.76 |
| nt_0 | 219 | 9.035692 | 4.044199 | 2.837719 | 22.61224 |
| pt_0 | 219 | 8.836565 | 5.366234 | 1.356429 | 55.42065 |

Table 2. Summary of raw data

Forecast with clinical data

AR/ARIMA models are widely applied to forecast future vaccine uptake rates solely using clinical data, and the reliability of applying AR/ARIMA on clinical data had been proven in history. This requires stationarity of time-series data; a given sequence is stationary if the joint probability distribution remains constant over time. The Dickey-Fuller (dfuller) and unit-root tests can be applied to confirm stationarity, and the dfuller test's null hypothesis is the existence of a unit root. If the null hypothesis is rejected, stationarity is satisfied.

As Table 3 shows, stationarity holds so that AR/ARIMA can be implemented without further differencing. Autocorrelation and partial correlation are necessary to identify our AR/ARIMA model. To estimate AR(p), we needed to choose the number of AR lags (p) as follows:

$$\hat{E}_{c}(t) = \mu + \sum_{i=1}^{p} \beta_{i} E(t-i).$$
(1)

In clinical data analysis, $\hat{E}_c(t)$ is the expected value of daily vaccination-to-expectation

ratio on day t, μ is the intercept, E(t - i) is the value of daily vaccination-to-expectation ratio on day (*t*-*i*), and β_i is the weight of the *i*th lag term. According to the principle of parsimony, we chose lags 1, 3, 5, 6, and 7 due to their positive partial autocorrelation out of the 95% confidence interval (Nau, 2020; Figure 1). The ARIMA model is required to further ensure accurate predictions. A non-seasonal ARIMA model is presented as ARIMA(p,d,q), where p represents AR lags, d represents differencing (I) lags, and q represents moving average (MA) lags. The first two symbols are identified as ARIMA(p,0,q), as stationarity holds without differencing, and AR(p) is identified earlier. Autocorrelation is required to identify MA lags.

| Variable | Degree of Integration | Test Statistic |
|----------|--------------------------|----------------|
| daily_0 | I(0) | -4.541*** |

Table 3. Dickey-Fuller test

* p < .10 ** p < .05 *** p < .01

According to the principle of parsimony, we chose lags 8, 15, 21, and 28 due to their autocorrelation out of the 95% confidence interval (Figure 2).³⁵ Therefore, ARIMA (p,0,q) estimates

$$\hat{E}_{c}(t) = \mu + \sum_{i=1}^{p} \beta_{i} E(t-i) + \sum_{k=1}^{q} \lambda_{k} e_{t-k},$$
(2)

where e_{t-k} is the forecast error on day (*t-k*) and λ_k is the weight of the forecast error. Further, ARIMA(p,0,q) uses q MA lags to smooth the data. Hence, ARIMA(1,0,8), ARIMA(1,0,15), ARIMA(1,0,21), ARIMA(1,0,28), ARIMA(3,0,8), ARIMA(3,0,15), ARIMA(3,0,21), ARIMA(3,0,28), ARIMA(5,0,8), ARIMA(5,0,15), ARIMA(5,0,21), and ARIMA(5,0,28) have been identified. The Akaike information criterion (AIC) and Bayesian information criterion (BIC) can be applied to determine the best-fit parameters of p and q.

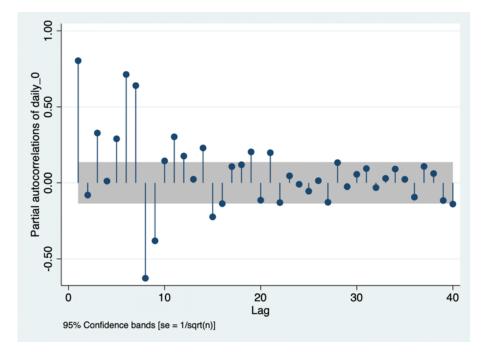


Figure 1. Partial autocorrelation plots.

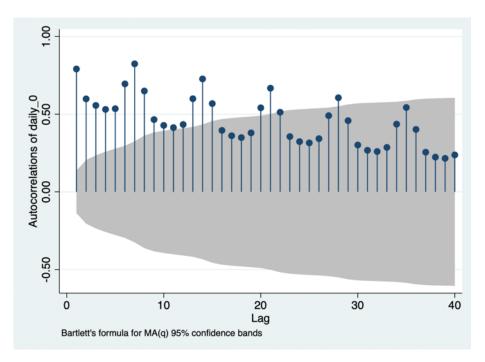


Figure 2. Autocorrelation plots. MA(q): moving average model of order q.

As Table 4 shows, ARIMA(7,0,28) had the smallest AIC, while ARIMA(7,0,8) had the smallest BIC and second smallest AIC. As the AIC of ARIMA(7,0,8) showed a very small difference compared with ARIMA(7,0,28) (according to the principle of parsimony), ARIMA(7,0,8) was identified as the best fit to our ARIMA model. Therefore, ARIMA(7,0,8) estimates

$$\hat{E}_{c}(t) = \mu + \sum_{i=1}^{7} \beta_{i} E(t-i) + \sum_{k=1}^{8} \lambda_{k} e_{t-k}.$$
(3)

Briefly, the forecast for vaccination-to-expectation ratio on day t involves the weighted sum of vaccination-to-expectation ratios for the last seven days and the weighted sum of the forecast errors for the last eight days.

Forecast with web data

We applied linear regressions with OLS/LASSO, and machine-learning with boost and the random-forest algorithm to analyze comparably unpredictable web data. Machine-learning methods were implemented due to irregularity of search frequencies.

Linear regression with OLS

Linear regression with OLS simply estimates

$$\hat{E}_w(t) = \alpha + \sum_{i=1}^6 \beta_i x_i \,. \tag{4}$$

In non-clinical web data analysis, x_i represents the altitude, and its weight is given by β_i . Our independent variables were three altitudes and their one-period lags in the web data, so there were six independent variables. The one-period lag was decided because of a strong partial correlation between the two periods.

| Models | AIC | BIC | Degrees of Freedom |
|---------------|------------------|-----------------|-----------------------|
| ARIMA(1,0,8) | 208.5404 | 245.4628 | 11 |
| ARIMA(1,0,15) | 128.1185 | 188.537 | 18 |
| ARIMA(1,0,21) | 105.6378 | 182.8393 | 23 |
| ARIMA(1,0,28) | 72.20644 | 166.1909 | 28 |
| ARIMA(3,0,8) | 193.7227 | 234.0017 | 12 |
| ARIMA(3,0,15) | 132.6614 | 193.0799 | 18 |
| ARIMA(3,0,21) | 59.20707 | 139.7651 | 24 |
| ARIMA(3,0,28) | 39.18046 | 139.878 | 30 |
| ARIMA(5,0,8) | .437416 | 50.78621 | 15 |
| ARIMA(5,0,15) | 5987349 | 73.24616 | 22 |
| ARIMA(5,0,21) | -1.744196 | 85.52705 | 26 |
| ARIMA(5,0,28) | 37.42017 | 141.4743 | 31 |
| ARIMA(6,0,8) | 2.424118 | 56.1295 | 16 |
| ARIMA(6,0,15) | 1.519492 | 78.72098 | 23 |
| ARIMA(6,0,21) | 3.681404 | 101.0224 | 29 |
| ARIMA(6,0,28) | -6.415284 | 114.4218 | 36 |
| ARIMA(7,0,8) | -23.78244 | <u>33.27953</u> | 17 |
| ARIMA(7,0,15) | -17.77218 | 62.78589 | 24 |
| ARIMA(7,0,21) | -18.72024 | 81.97735 | 30 |
| ARIMA(7,0,28) | <u>-23.18934</u> | 94.29118 | 35 |

Table 4. Results of Akaike information criterion (AIC) and Bayesian information criterion (BIC)

Note: ARIMA: autoregressive integrated moving average.

LASSO regression

The LASSO regression is very similar to linear regression but is more accurate for predictions. It aims to fit the best-fitting model of least bias by minimising the squared errors whilst avoids overfitting irrelevant features by selecting a reduced set of known covariates and reducing the size of coefficients. In this study, we combined clinical and web data to make predictions via

LASSO.

Boost classification

Machine-learning was used to further ensure accurate prediction. In this process, we implemented the STATA module r_ml_STATA .³⁶ For all classifications, we used 10-fold cross-validation as the rule of thumb. We also used the first 212 days as training data and the last 7 days as testing data for all methods. The boost classification is an ensemble method that reduces errors by introducing a strong classifier from several weak classifiers, which is done by building an initial model for training data and then building models to minimize variance. Each model is based on former small models. The final prediction is a weighted sum of sequenced models known as weak classifiers.

Random-forest classification

Similarly, random-forest classification is also a machine-learning algorithm. It is another ensemble method referred to as the bagging algorithm together with featured randomness. It reduces the variance of individual classification trees by randomly selecting from the dataset. Averaging these uncorrelated predictors produces a final prediction using this algorithm.

Forecast with mixed clinical and non-clinical web data model

To combine clinical and non-clinical web data models, we use stacking regression. Specifically, we regress the actual vaccination-to-expectation ratio on predictions from the AR/ARIMA clinical model and predictions from one of four non-clinical web data models. Since there are two clinical models and four non-clinical web data models, eight combinations are available for each stacking method.

Stacking with linear regression

Linear regression is first used to "stack" predictions from the clinical data analysis $\widehat{E_c}(t)$ and web data analysis $\widehat{E_w}(t)$. The model estimates

$$\widehat{E}(t) = \mu + \beta_c \,\widehat{E_c}(t) + \beta_w \,\widehat{E_w}(t). \tag{5}$$

 $\hat{E}(t)$ is the expected value of daily vaccination-to-expectation ratio in day t, μ is the constant term, and β_c and β_w are weights of predictions based on clinical and non-clinical web data, respectively. Then, we used OLS to minimize the residual:

$$\sum_{t}^{n} (E(t) - \mu - \beta_c \, \widehat{E_c}(t) - \beta_w \, \widehat{E_w}(t))^2, \tag{6}$$

where E(t) is the actual value of daily vaccination-to-expectation ratio on day *t*. We minimize differences between the actual and predicted daily vaccination-to-expectation ratios on day *t*.

Stacking with support vector regression (SVR)

We continued to "stack" predictions from clinical data analysis $\widehat{E_c}(t)$ and web data analysis $\widehat{E_w}(t)$, but with a different regression: SVR. SVR classification is a supervised machine-learning model that splits the dataset into two categories. We applied it to the continuous variable here using SVR, which generates a regression similar to the linear regression model. In contrast with the OLS method, we find the coefficients of SVR by minimizing the coefficient vector's norm:

$$\min_{\mu,\beta_c,\beta_w} \sum_t^n V\left(E(t) - \mu - \beta_c \widehat{E_c}(t) - \beta_w \widehat{E_w}(t)\right) + \frac{\lambda}{2}(\mu^2 + \beta_c^2 + \beta_w^2), \quad (7)$$

where λ controls the penalty for large weights of clinical and non-clinical web data predictions. We defined $V(r) = |r| - \epsilon$, where $E(t) - \mu - \beta_c \widehat{E_c}(t) - \beta_w \widehat{E_w}(t)$ is represented by r, and ϵ is a hyperparameter that controls the maximum error of predictions allowed. Both ϵ and λ allow us to define the tolerance level of error in our model. Unless $|r| < \epsilon$, V(r)=0. To find the model with the least prediction error, RMSE is used to compare among traditional clinical, innovative infodemiological, and stacked models by calculating differences between predictions \hat{y}_i and actual values y_i :

$$RMSE = \sqrt{\frac{(\hat{y}_i - y_i)^2}{N}}.$$
(8)

A model with smaller RMSE has less prediction error and higher accuracy.

Results

As Table 5 shows, both clinical models have smaller RMSE than non-clinical models. Besides, ARIMA(7,0,8) had a smaller RMSE than AR(7). So, ARIMA(7,0,8) performed better than AR(7), and models with only clinical data performed better than models with only web data. Further, linear regression with OLS performed best across all web data methods.

| | Clinical Data | Web Data |
|--------------|---------------|----------|
| AR(7) | .3480 | |
| ARIMA(7,0,8) | .2524 | |
| OLS | | .9069 |
| LASSO | | .9253 |
| boost | | 1.024 |
| randomforest | | .9485 |

Table 5. Root-mean-square error of forecast models based on single clinical or web data

Note: **Boldfaced** numbers: better than other models with same data; <u>underlined</u> numbers: better than all other models; AR: autoregressive; ARIMA: autoregressive integrated moving average; OLS: ordinary east squares; LASSO: least absolute shrinkage and selection operator.

As Table 6 shows, under stacking with both OLS and SVR, the combination of ARIMA(7,0,8) and boost performed the best, and stacking with SVR outperformed stacking with OLS. Further, the regression using SVR to stack ARIMA(7,0,8) and boost together has smaller RMSE than the traditional clinical data model ARIMA(7,0,8). So, stacked regression improves prediction accuracy.

| | OLS | SVR |
|----------------------|-------|--------------|
| AR + OLS | .3195 | .3506 |
| ARIMA + OLS | .2441 | .3019 |
| AR + LASSO | .3180 | .3322 |
| ARIMA + LASSO | .2438 | .2369 |
| AR + Boost | .3292 | .3478 |
| ARIMA + Boost | .2405 | <u>.2294</u> |
| AR + Randomforest | .3197 | .2929 |
| ARIMA + Randomforest | .2425 | .3387 |

Table 6. Root-mean-square error of forecast models based on ensemble models

Note: **Boldfaced** numbers: better than other models with same data; <u>underlined</u> numbers: better than all other models; AR: autoregressive; ARIMA: autoregressive integrated moving average; OLS: ordinary east squares; SVR: support vector regression; LASSO: least absolute shrinkage and selection operator.

Table 7 shows 7-day predictions of the vaccination-to-expectation ratio. During the forecasting process, we removed actual vaccination-to-expectation ratios from July 21 to 27, 2021, so that this 1-week forecast was the "out-sample."

| Day | daily_0 (Actual) | ARIMA (Clinical) | SVR [ARIMA + |
|------------|------------------|------------------|--------------|
| | | | Boost] |
| 2021-07-21 | 3.4929 | 3.2058 | 3.1999 |
| 2021-07-22 | 3.8026 | 3.2589 | 3.2807 |
| 2021-07-23 | 4.5346 | 3.5598 | 3.4643 |
| 2021-07-24 | 2.9873 | 2.4667 | 2.5136 |
| 2021-07-25 | 1.7189 | 1.5900 | 1.6573 |
| 2021-07-26 | 3.9796 | 2.9922 | 2.9534 |
| 2021-07-27 | 2.5781 | 3.4296 | 3.4175 |

Table 7. Seven-day forecast of the best model compared with the actual data and traditional clinical model.

Note: Best model: SVR [ARIMA + boost]; actual model: daily_0; traditional clinical model: ARIMA. SVR: support vector regression: ARIMA: autoregressive integrated moving average.

Figure 3 shows the forecast for the last 40 days. Prior to July 21, 2021, predictions were made based on all available data; beginning with July 21, 2021, actual data of the daily vaccination-to-expectation ratio were removed when forecasting.

Discussion

Using web data, this study produced more accurate forecasts, as reflected by RMSE, proving the function of online networks in predicting populational willingness to receive vaccinations. Figure 4 shows the vaccination uptake rate from December 21, 2020, to April 5, 2021. Over this period, the vaccination rate steadily increased, likely attributed to both the initial supply shortages and growing efficiency in vaccination facilities as rollout progressed. As Figure 5 shows, the vaccination-to-expectation ratio remained steady at approximately 2.2 from April 6, 2021, to

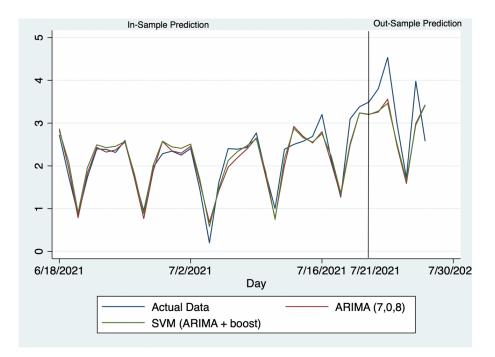


Figure 3. Actual data and predictions. SVR: support vector regression: ARIMA: autoregressive integrated moving average.

June 30, 2021, likely attributed to two factors. First, on April 26, 2021, US President Joseph Biden announced that the US would begin donating vaccines to other countries.³⁷ This implied that the US had sufficient vaccines for its whole population. Two, the number of new COVID-19 cases steadily declined over this period,³⁸ which alleviated populational concerns over the possibility of a more serious pandemic. As Figure 6 shows, the vaccination-to-expectation rate rose slowly and steadily from July 2 to 30, 2021. In this regard, the number of new COVID-19 infections rose sharply on July 1, 2021, which increased concerns that the pandemic would worsen. As such, populational willingness to receive vaccinations increased. As Table 8 shows, these trends are also mathematically evident through Kendall's τ . In sum, policymakers must understand daily vaccine demands in relation to vaccine supply and other factors when making relevant decisions.

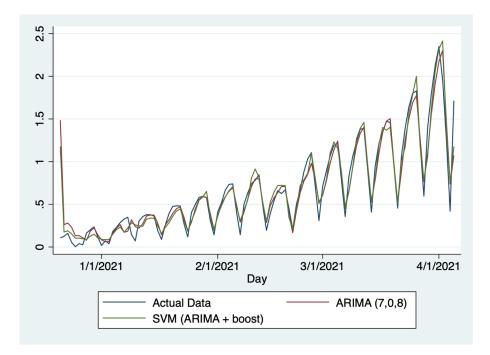


Figure 4. Actual data and predictions from December 21, 2020, to April 5, 2021. SVR: support vector regression: ARIMA: autoregressive integrated moving average.

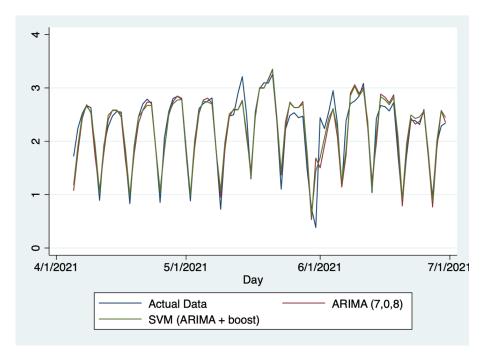


Figure 5. Actual data and predictions from April 6, 2021, to June 30, 2021. SVR: support vector regression: ARIMA: autoregressive integrated moving average.

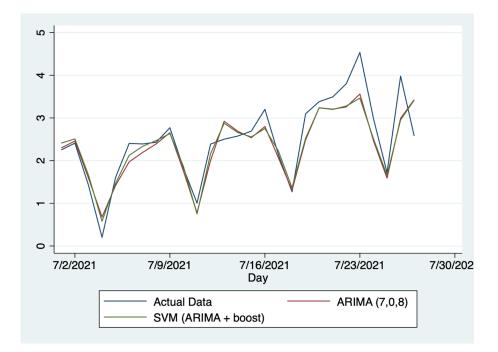


Figure 6. Actual data and predictions from July 1, 2020, to July 27, 2021. SVR: support vector regression: ARIMA: autoregressive integrated moving average.

| Period | Kendall's $	au$ | Conclusion |
|-----------------------|-----------------|------------|
| | | |
| 2020-12-21-2021-04-05 | 0.6960 | Rising |
| | | |
| 2021-04-06-2021-06-30 | -0.0326 | Steady |
| | | |
| 2021-07-01-2021-07-27 | 0.4530 | Rising |
| | | |

Table 8. Kendall's τ

On July 27, 2021 (the last day considered in this study), it initially seemed that forecasts of the vaccination-to-expectation ratio were quite different from actual data in numbers and trends. Thus, forecasts appeared to overestimate this day and were higher than those from the previous day, whereas actual data showed a decline here. Despite this seemingly large error, forecasts may have provided some information based on potentially existing measurement errors

by the CDC. In this regard, data gathered by the CDC are rarely of sufficient accuracy in the daily real-time context. Many such organizations and agencies globally implement the standard protocol of checking and adjusting data on later dates. The authors initially began this research in June but repeated the procedures multiple times until July 27, 2021. As the data provided by the CDC were adjusted several times over this period, the increased predictions from July 27, 2021, may signify that the CDC made positive measurement errors. This point may also help publichealth practitioners and policymakers improve the accuracy of their policies.

Unfortunately, this research had a few unavoidable limitations. First, the US provides vaccinations to all individuals living in the country, regardless of citizenship status or permanent residency. Thus, temporary residents such as students also expected vaccinations. As these data were not available, adjustment based on the US population was made according to the Migration Policy Institute;³⁹ foreign nationals on temporary visas comprise around 7.1% of the total population, including citizens and permanent residents. Second, there was a slight error in the collected web data. As the relative interests of a few variables for a few days were too small to be illustrated, they were censored as "<1." To fix this, we simply adjusted them to 0.5, owing to the assumption of probability distribution. However, this adjustment should not have significantly impacted the forecasts, as the relative interests were very small and only affected a few days.

Despite unavoidable errors of no consequence, the forecasts in this study should help public-health practitioners and policymakers better foresee vaccine uptake behaviors and therefore develop more appropriate policies. Further, relevant forecast models can also be applied to other countries and epidemic events in future settings. As coronaviruses are potentially weaker in the summer months,⁴⁰ vaccine willingness may concomitantly change. Currently, there is less than one year of history on the COVID-19 vaccine, which hinders the ability to observe seasonal factors to date. Given additional data, in the future, we aim to improve the current model by implementing the Holt-Winters method, which considers seasonal factors.

Acknowledgements: We appreciate Dennis Kristensen, Dylan Kneale and editors from Taylor and Francis Editing for providing helpful suggestions.

Funding: No funding was used.

Conflict of interest: No conflict of interest is declared.

Data availability: Data that support the findings of this study are openly available in Covid Vaccine Tweets at https://www.kaggle.com/kaushiksuresh147/covidvaccine-tweets.

References

- World Health Organization, WHO Health Emergency Dashboard. WHO Coronavirus (COVID-19) Dashboard. Geneva: World Health Organization; 2021 [accessed 2021 Aug 25]. https://covid19.who.int
- Li T, Lu H, Zhang W. Clinical observation and management of COVID-19 patients. Emerg Microbes Infect. 2020;9(1):687–690. doi:10.1080/22221751.2020.1741327. PMID: 32208840.
- Olivas-Martínez A, Cárdenas-Fragoso JL, Jiménez JV, Lozano-Cruz OA, Ortiz-Brizuela E, Tovar-Méndez VH, Medrano-Borromeo C, Martínez-Valenzuela A, Román-Montes CM, Martínez-Guerra B, et al. In-hospital mortality from severe COVID-19 in a tertiary care center in Mexico City; causes of death, risk factors and the impact of hospital saturation. PLoS One. 2021;16(2):e0245772. doi:10.1371/journal.pone.0245772. PMID: 33534813

- Mahase E. Covid-19: Pfizer and BioNTech submit vaccine for US authorisation. BMJ.
 2020;371:m4552. doi:10.1136/bmj.m4552. PMID: 33219049
- Puranik A, Lenehan PJ, Silvert E, Niesen MJM, Corchado-Garcia J, O'Horo JC, Virk A, Swift MD, Halamka J, Badley AD, et al. (2021). Comparison of two highly-effective mRNA vaccines for COVID-19 during periods of Alpha and Delta variant prevalence. medRxiv. 2021 Aug 21. [accessed 2021 Aug 25]: [34 p.]. doi:10.1101/2021.08.06.21261707. PMID: 34401884.
- Thompson MG, Burgess JL, Naleway AL, Tyner H, Yoon SK, Meece J, Olsho LEW, Caban-Martinez AJ, Fowlkes AL, Lutrick K, et al. (2021). Prevention and attenuation of COVID-19 by BNT162b2 and mRNA-1273 vaccines. N Engl J Med. 2021;385(4): 320– 329. doi: 10.1056/NEJMoa2107058. PMID: 34192428.
- Calina D, Docea AO, Petrakis D, Egorov AM, Ishmukhametov AA, Gabibov AG, Shtilman MI, Kostoff R, Carvalho F, Vinceti M, et al. Towards effective COVID-19 vaccines: Updates, perspectives and challenges. Int J Mol Med. 2020;46(1):3–16. doi:10.3892/ijmm.2020.4596. PMID: 32377694
- Koff WC, Berkley SF. A universal coronavirus vaccine. Science. 2021;371(6531):759. doi:10.1126/science.abh0447. PMID: 33602830.
- Yang S, Santillana M, Kou SC. Accurate estimation of influenza epidemics using Google search data via ARGO. Proc Natl Acad Sci USA. 2015;112(47):14473–14478. doi:10.1073/pnas.1515373112. PMID: 26553980.
- Xue J, Chen J, Hu R, Chen C, Zheng C, Su Y, Zhu T. Twitter discussions and emotions about the COVID-19 pandemic: machine learning approach. J Med Internet Res. 2020;22(11):e20550. doi:10.2196/20550. PMID: 33119535.

- Ashrafian H, Darzi A. Transforming health policy through machine learning. PLoS Med.
 2018;15(11):e1002692. doi:10.1371/journal.pmed.1002692. PMID: 30422977.
- Pullan S, Dey M. Vaccine hesitancy and anti-vaccination in the time of COVID-19: a Google Trends analysis. Vaccine. 2021;39(14):1877–1881. doi:10.1016/j.vaccine.2021.03.019. PMID: 33715904.
- Finney Rutten LJ, Zhu X, Leppin AL, Ridgeway JL, Swift MD, Griffin JM, St Sauver JL, Virk A, Jacobson RM. Evidence-based strategies for clinical organizations to address COVID-19 vaccine hesitancy. Mayo Clin Proc. 2021;96(3):699–707. doi:10.1016/j.mayocp.2020.12.024. PMID: 33673921.
- Hansen ND, Lioma C, Mølbak K. (2016). Ensemble learned vaccination uptake prediction using web search queries. In: CKIM '16; Proceedings of the 25th ACM International on Conference on Information and Knowledge Management; 2016 Oct 24–26; Indianapolis (IN): Association for Computing Machinery, 2016. p. 1953–1956. doi:10.1145/2983323.2983882.
- Mahase E. Covid-19: freedom won't last if UK doesn't share excess vaccine doses, aid agencies warn. BMJ. 2021;373:n1444. doi:10.1136/bmj.n1444. PMID: 34088730.
- Bragazzi NL, Barberis I, Rosselli R, Gianfredi V, Nucci D, Moretti M, Salvatori T, Martucci G, Martini M. How often people Google for vaccination: qualitative and quantitative insights from a systematic search of the web-based activities using Google Trends. Hum Vaccin Immunother. 2017;13(2):464–469. doi:10.1080/21645515.2017.1264742. PMID: 27983896.

- He Z, Tao H. Epidemiology and ARIMA model of positive-rate of influenza viruses among children in Wuhan, China: a nine-year retrospective study. Int J Infect Dis. 2018;74:61–70. doi:10.1016/j.ijid.2018.07.003. PMID: 29990540.
- Sahisnu JS, Natalia F, Ferdinand FV, Sudirman S, Ko CS. Vaccine prediction system using ARIMA method. ICIC Express Letters, Part B: Applications. 2020;11(6):567–575. doi:10.24507/icicelb.11.06.567.
- Kim M. Prediction of COVID-19 confirmed cases after vaccination: based on statistical and deep learning models. SciMedicine Journal. 2021;3(2):153–165. doi:10.28991/SciMedJ-2021-0302-7.
- Cihan P. Forecasting fully vaccinated people against COVID-19 and examining future vaccination rate for herd immunity in the US, Asia, Europe, Africa, South America, and the world. Appl Soft Comput. 2021;111:107708. doi:10.1016/j.asoc.2021.107708. PMID: 34305491.
- Çimke S, Yıldırım Gürkan D. Determination of interest in vitamin use during COVID-19 pandemic using Google Trends data: infodemiology study. Nutrition. 2021;85:111138. doi:10.1016/j.nut.2020.111138. PMID: 33578243.
- 22. Tangherlini TR, Roychowdhury V, Glenn B, Crespi CM, Bandari R, Wadia A, Falahi M, Ebrahimzadeh E, Bastani R. "Mommy blogs" and the vaccination exemption narrative: results from a machine-learning approach for story aggregation on parenting social media sites. JMIR Public Health Surveill. 2016;2(2):e166. doi:10.2196/publichealth.6586. PMID: 27876690.

- 23. Eysenbach G. Infodemiology and infoveillance: framework for an emerging set of public health informatics methods to analyze search, communication and publication behavior on the Internet. J Med Internet Res. 2009;11(1):e11. doi:10.2196/jmir.1157. PMID: 19329408.
- Mavragani A, Ochoa G. Google Trends in infodemiology and infoveillance: methodology framework. JMIR Public Health Surveill. 2019;5(2):e13439. doi:10.2196/13439. PMID: 31144671.
- Suppli CH, Hansen ND, Rasmussen M, Valentiner-Branth P, Krause TG, Mølbak K. Decline in HPV-vaccination uptake in Denmark—The association between HPV-related media coverage and HPV-vaccination. BMC Public Health. 2018;18(1):1360. doi:10.1186/s12889-018-6268-x. PMID: 30526589.
- Yuan Q, Nsoesie EO, Lv B, Peng G, Chunara R, Brownstein JS. Monitoring influenza epidemics in China with search query from Baidu. PLoS One. 2013;8(5):e64323. doi:10.1371/journal.pone.0064323. PMID: 23750192.
- Sycinska-Dziarnowska M, Paradowska-Stankiewicz I, Woźniak K. The global interest in vaccines and its prediction and perspectives in the era of COVID-19. Real-time surveillance using Google Trends. Int J Environ Res Public Health. 2021;18(15):7841. doi:10.3390/ijerph18157841. PMID: 34360134.
- Santillana M, Zhang DW, Althouse BM, Ayers JW. What can digital disease detection learn from (an external revision to) Google flu trends? Am J Prev Med. 2014;47(3):341– 347. doi:10.1016/j.amepre.2014.05.020. PMID: 24997572.
- Müller M, Salathé M. Addressing machine learning concept drift reveals declining vaccine sentiment during the COVID-19 pandemic. arXiv.org. 2020 Dec 7. [accessed 2021 Aug 25]: [12 p.]. arXiv: 2012.02197

- Keske Ş, Mutters NT, Tsioutis C, Ergönül Ö. Influenza vaccination among infection control teams: A EUCIC survey prior to COVID-19 pandemic. Vaccine.
 2020;38(52):8357–8361. doi:10.1016/j.vaccine.2020.11.003. PMID: 33183855.
- 31. Carrieri V, Lagravinese R, Resce G. Predicting vaccine hesitancy from area-level indicators: a machine learning approach. medRxiv. 2021 Mar 09. [accessed 2021 Aug 25]:
 [11 p.]. doi:10.1101/2021.03.08.21253109.
- Gothai E, Thamilselvan R, Rajalaxmi RR, Sadana RM, Ragavi A, Sakthivel R. Prediction of COVID-19 growth and trend using machine learning approach. Mater Today Proc. 2021 Apr 15. [accessed 2021 Aug 25]: [6 p.]. doi:10.1016/j.matpr.2021.04.051. PMID: 33880331.
- Shin S-Y, Seo D-W, An J, Kwak H, Kim S-H, Gwack J, Jo M-W. High correlation of Middle East respiratory syndrome spread with Google search and Twitter trends in Korea. Sci Rep. 2016;6:32930. doi:10.1038/srep32920. PMID: 27595921.
- Santillana M, Nguyen AT, Dredze M, Paul MJ, Nsoesie EO, Brownstein JS. Combining search, social media, and traditional data sources to improve influenza surveillance. PLOS Comput Biol. 2015;11(10):e1004513. doi:10.1371/journal.pcbi.1004513. PMID: 26513245.
- 35. Nau R. Identifying the numbers of AR or MA terms in an ARIMA mode. Statistical Forecasting: Notes on Regression and Time Series Analysis. Durham (NC): Fuqua School of Business, Duke University; 2020 Aug 18 [accessed 2021 Aug 25]. https://people.duke.edu/~rnau/411arim3.htm
- Cerulli G. Machine Learning using Stata/Python. arXiv.org. 2021 Mar 3. [accessed 2021 Aug 25]: [22 p.]. arXiv: 2103.03122

- 37. Widakuswara P. Biden says US will donate 500 million COVID vaccines to world. Voice of America. 2021 Jun 10. [accessed 2021 Aug 25]. https://www.voanews.com/usa/bidensays-us-will-donate-500-million-covid-vaccines-world
- 38. Centers for Disease Control and Prevention, COVID Data Tracker. Trends in number of COVID-19 cases and deaths in the US reported to CDC, by state/territory Atlanta (GA): Centers for Disease Control and Prevention, US Department of Health and Human Services. 2021 [accessed 2021 Jul 28]. https://covid.cdc.gov/covid-datatracker/#trends_dailytrendscases
- Batalova J, Hanna M, Levesque C. Frequently requested statistics on immigrants and immigration in the United States. Washington (DC): Migration Policy Institute. 2021 Feb 11 [accessed 2021 Aug 25]. https://www.migrationpolicy.org/article/frequently-requestedstatistics-immigrants-and-immigration-united-states-2020
- 40. Bhattacharjee S. Statistical investigation of relationship between spread of coronavirus disease (COVID-19) and environmental factors based on study of four mostly affected places of China and five mostly affected places of Italy. arXiv.org. 2020 Mar 25. [accessed 2020 Aug 25]: [23 p.]. arXiv: 2003.11277