Stochastic Variation in Network Epidemic Models: Implications for the Design of Community Level HIV Prevention Trials

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Stochastic variation in network epidemic models: implications for the design of community level HIV prevention trials

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Important sources of variation in the spread of HIV in communities arise from overlapping sexual networks and heterogeneity in biological and behavioral risk factors in populations. These sources of variation are not routinely accounted for in the design of HIV prevention trials. In this paper, we use agent-based models to account for these sources of variation. We illustrate the approach with an agent-based model for the spread of HIV infection among men who have sex with men in South Africa. We find that traditional sample size approaches that rely on binomial (or Poisson) models are inadequate and can lead to underpowered studies. We develop sample size and power formulas for community randomized trials that incorporate estimates of variation determined from agent-based models. We conclude that agent-based models offer a useful tool in the design of HIV prevention trials. Copyright © 2014 John Wiley & Sons, Ltd.

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1. Introduction

There have been significant advances in HIV prevention interventions in recent years [1, 2]. Trials have identified effective interventions to prevent acquisition of HIV infection including circumcision, antiretroviral therapy (ART) for HIV-infected persons, and pre-exposure prophylaxis (PREP) for high risk uninfected persons [3, 4]. These recent successes were preceded by a number of earlier HIV prevention trials that failed to detect benefits of various interventions [5, 6]. In some instances, the failures of earlier trials to detect significant effects were attributed to underpowered trials with inadequate sample sizes [7].

Sample size and power calculations for HIV prevention trials rely on critical assumptions about HIV incidence, effect sizes of interventions, and participant attrition rates. Sample size and power calculations also rely on assumptions about the stochastic variation in numbers of incident infections. While binomial or Poisson models for the variance are often used, the assumptions that justify those models do not automatically apply in epidemic settings for several reasons. First, there is variation in both behavioral (e.g., numbers and types of sexual contacts) and biological (e.g., circumcision) risk factors that are not accounted for by these models. Second, infections are not independent events. A person is more likely to become infected if he or she is in the same sexual network as another infected person. Epidemics may spread through a community rapidly if infections are introduced into large inter-connected sexual networks, or alternatively, slowly if infections are introduced into small more
isolated networks. The objective of this paper is to understand and quantify sources of variation in the spread of HIV in communities induced by the complexities of overlapping sexual networks, and biological or behavioral heterogeneities in populations. Our approach utilizes agent-based models. We show how the approach can help design of community (or cluster) randomized HIV prevention trials [8, 9].

Sample size and design considerations of community randomized trials have received considerable attention in the literature [10–13]. Hayes and Bennet derived sample size formula for the numbers of clusters and individuals per cluster in two arm trials [14]. Those formulas are expressed in terms of the between-cluster coefficient of variation (i.e., the standard deviation of the incidence rates between clusters divided by the mean incidence rate averaged over communities). However, as noted by Hayes and Bennet, a critical problem is that adequate information on between community variations is seldom available at the design stage of trials. The lack of information on between community variation is an especially acute problem in HIV prevention trials because of the challenges in obtaining reliable estimates of HIV incidence rates. While data on HIV prevalence rates are more readily available than incidence (especially among men who have sex with men (MSM) populations), variation in current prevalence between communities is not a reliable surrogate for the variation in future HIV incidence rates between communities.

In this paper, we use agent-based models to assess variation in incidence rates between communities. We show how agent-based models can help inform sample size and power considerations in the design of community randomized HIV prevention trials. Wang, Goyal, Lei, Essex, and DeGruttola [15] discussed the use of agent-based models to determine sample sizes for matched community trials of combination HIV prevention. These authors used the agent-based models to estimate the coefficient of variation that is then used in sample size formula based on an underlying random effects model. Their work is applied to the design of HIV prevention study of mainly heterosexual transmission in Botswana. The approach we take in this paper is to jointly model the variance and mean of incidence using a database of simulation results from an agent-based model of HIV transmission. In our work, we do not assume that the coefficient of variation is the same for all combinations of HIV interventions. Rather, we find models that describe how the mean and variance of incidence depend on the components of combination HIV prevention intervention. We then use those models for the mean and variance to determine sample sizes.

Our methodological work grew out of the Sibanye Health Project, which is an HIV prevention project to develop and test combination HIV prevention interventions among MSM in Southern Africa. The project is part of the National Institute of Health Methods for Prevention Packages Program. An aspect of the work is to use modeling to identify optimal combinations of interventions, with a goal to using the modeling results to aid in the design of a prevention trial to formally assess the effectiveness of combination HIV prevention intervention.

In Section 2, we outline a framework for decomposing sources of variation in incidence rates among communities and discuss how agent-based models can be used to estimate those sources of variation. In Section 3, we describe an agent-based model for combination HIV prevention packages among MSM in South Africa. In Section 4, we present the results about sources of variation from simulations of the agent-based models. We show how those results can inform sample size and power considerations for community randomized HIV prevention trials. The results are discussed in Section 5.

2. Framework for assessing sources of variation in incidence of infection

In this section, we develop a framework for assessing the sources of variation in incidence of infection between communities in randomized community prevention trials. Suppose a prevention trial consists of two arms. Each arm includes $k$ communities, and each community consists of $N$ uninfected persons and $M$ infected persons. Random samples of $n$ persons from the $N$ uninfected persons in each community are enrolled in the study and followed for a fixed duration. In the following development, we assume for simplicity that $N$, $M$, and $n$ are the same across clusters, but it is straightforward to generalize the results. We observe the number of incident infections that occur over the follow-up period, $x_i$, and the proportion who become infected, $\hat{p}_i = \frac{x_i}{n}$, among the enrolled samples of $n$ uninfected persons in the $i^{th}$ community. The number and proportion that become infected in the entire $i^{th}$ community of $N$ uninfected persons are $X_i$ and $\hat{P}_i = \frac{X_i}{N}$, respectively. While $x_i$ and $\hat{p}_i$ are observed, $X_i$ and $\hat{P}_i$ are not observed.
We decompose the variance of $\hat{p}$ into three sources. To simplify notation, we will drop the subscript $i$ indexing the community in the following development. The first source of variance arises from differences in community attributes that are associated with HIV incidence rates. These attributes may include distributions of numbers of sexual partners, circumcision rates, condom usage rates, availability of HIV counseling, and frequencies of HIV testing in the community. We call the vector of these community attributes that affect HIV incidence $\theta$.

The second source of variance arises from the *stochasticity of epidemics*. By this term, we are referring to the notion that $X$ and $\hat{P}$ in the community (and not just the study sample of $n$ enrolled persons) will vary between communities even if all the attributes ($\theta$) are the same for each community. The conditional variance of $\hat{P}$ given $\theta$, $\text{var}(\hat{P}|\theta)$, quantifies this source of variation. A challenge is how to determine this variance. Naïve models, such as the binomial Poisson (i.e., \[ \text{var}(\hat{P}|\theta) = E(\hat{P}|\theta) \text{ var}(\hat{P}|\theta) \] where $E(\hat{P}|\theta)$ is the expected value), do not automatically apply because the underlying assumptions required to justify these models do not hold in complex epidemic settings where the virus is spread through sexual networks of heterogeneous populations. For example, some epidemics may be more explosive than others; if by chance, the virus is introduced into a large, highly inter-connected sexual network as opposed to an isolated network. Further, the individuals in the community are not identical but rather are heterogeneous with respect to risks for acquisition of HIV infection. As such, the conditional variance $\text{var}(\hat{P}|\theta)$ depends on a multitude of factors such as the size and overlap of sexual networks and variation among individuals in risks for HIV acquisition. We will use agent-based models to aid in assessing $\text{var}(\hat{P}|\theta)$.

The third source of variation of $\hat{p}$ results from the random sampling of $n$ study participants from among $N$ persons in the community. We only know the infection status on the $n$ study participants and not the infection status of all $N$ persons. The random sampling of $n$ persons out of $N$ introduces an additional variation source of variation into $\hat{p}$.

We formalize the three sources of variation discussed earlier as follows. First, we consider the variance of $\hat{P}$ conditional on the community attributes $\theta$. In what follows, the expected proportion $E(\hat{P}|\theta)$ that becomes infected in a community with attributes $\theta$ is called $P(\theta)$ (for notational simplicity). Then,

$$\text{var}(\hat{p}|\theta) = E \text{var}(\hat{p}|\hat{P}, \theta) + \text{var}(\hat{p}|\hat{P}, \theta) \tag{1}$$

If the $n$ study participants are a random sample of the $N$ persons in the community, then it follows from results in survey sampling (see Theorem 3.2 in [16], for example) that

$$\text{var}(\hat{p}|\hat{P}, \theta) = f_1 \frac{\hat{P}(1-\hat{P})}{n} \tag{2}$$

where $f_1 = \left( \frac{N-n}{N-1} \right)$ is a finite population correction factor. From Equations 1 and 2 and $E(\hat{p}|\hat{P}, \theta) = \hat{p}$ (see [16], for example), it follows that

$$\text{var}(\hat{p}|\theta) = f_1 \frac{P(\theta)(1-P(\theta))}{n} + f_2 \text{var}(\hat{P}|\theta) \tag{3}$$

where $f_2 = \frac{N(n-1)}{n(N-1)}$ and where the notation $P(\theta)$ refers to $E(\hat{P}|\theta)$, that is, the expected proportion that becomes infected in a community with attributes $\theta$. Equation 3 decomposes the variance of $\hat{p}$ conditional on $\theta$ into two components. The first component on the right side of Equation 3 accounts for variation from random sampling and the second component accounts for variation from the stochasticity of epidemics. If $n = N$, then $f_1 = 0$ and Equation 3 reduces to $\text{var}(\hat{p}|\theta) = \text{var}(\hat{P}|\theta)$. If $N$ is large and
The aforementioned equation together with Equation 3 gives

\[
\text{var} (\hat{p}) = E \text{var} (\hat{p} | \theta) + \text{var} (E (\hat{p} | \theta))
\]

The aforementioned equation together with Equation 3 gives

\[
\text{var} (\hat{p}) = f_1 \frac{P (1 - P)}{n} + f_2 \text{var}_\theta (\hat{P} | \theta) + f_2 \text{var}_\theta (P(\theta))
\]  

(4)

where \( P = E_\theta (P(\theta)) \) and \( \text{var}_\theta \) refers to the expectation and variance over the distribution among communities of the key baseline attributes. Equation 4 decomposes the variance into three components: the first component on the right side of Equation 4 accounts for variation from random sampling; the second component accounts for the stochasticity of epidemics; and the third component accounts for variation between communities in key baseline attributes. Using the fact that

\[
\text{var} (\hat{P}) = \text{var}_\theta (P(\theta)) + E_\theta \text{var} (\hat{P} | \theta).
\]

Equation 4 can also be expressed as

\[
\text{var} (\hat{p}) = f_1 \frac{P (1 - P)}{n} + f_2 \text{var} (\hat{p})
\]

(5)

Agent-based models can be used to estimate the term \( \text{var} (\hat{P}) \) in Equation 5. The first step is to sample the community attributes from the probability distribution of \( \theta \) over communities. The second step is to run the agent-based model with the sampled community attributes to estimate \( \hat{P} \). The two steps are repeated over many simulations. The variance of \( \hat{P} \), \( \text{var} (\hat{P}) \), is estimated by the empirical variance of the simulated values of \( \hat{P} \). The estimate of \( \text{var} (\hat{P}) \) is inserted into Equation 5. The resulting value for \( \text{var} (\hat{p}) \) accounts for the variation in community attributes among the communities.

3. Agent-based modeling

Agent-based models are micro-simulations of interacting agents (e.g., individuals), who may alter their behavior in response to other agents or changes in the environment [17]. Agent-based modeling has been applied to various fields including the social sciences [18], spatial patterns of health [19], and the spread and control of infectious diseases such as smallpox [20, 21] and pandemic influenza [22]. Agent-based models for the spread of infectious diseases depend on assumptions about the networks of contacts between persons [23].

The drivers of the HIV epidemic among MSM populations have been reviewed [24]. We developed an agent-based model for the spread of HIV infection among MSM in peri-urban South Africa. Here, we use the models to study stochastic variation in network epidemic settings. We describe in broad terms the main features of the model. Supporting information is provided with further details of the model and key input parameters. Each simulated run of the agent-based model consists of 1000 persons (agents) whose interactions and infection status are simulated over 5 years. The model assumed that an expected \( N = 745 \) persons were initially uninfected because the prevalence of HIV infection among MSM in South Africa has been estimated to be approximately 25.5% [25]. Each person is randomly assigned covariates on the basis of distributions of the covariates from the South African setting [25]. For example, each person is assigned a level of sexual activity on the basis of the distribution of reported numbers of partners in 6 months among South African MSM; predominant type of sexual activity, for example, primarily the receptive or insertive partner in anal intercourse (the risk of transmission depends on the sexual role [26]); and frequency of HIV antibody test screening. Persons are assigned into networks of regular sexual partners; one of those regular partners may also be assigned to be the person’s main sexual
partner (46% of MSM in South Africa are estimated to be in main partnerships [25]). Partners who are not in each others’ network of regular partners are ‘casual’ partners. The probability of sexual contact on any day between two persons depends on whether the partnership is between main partners (most likely), regular partners (somewhat less likely), or casual partners (least likely). We formed networks of regular sexual partners using a network structure of independent dyads [27]. Specifically, the probability persons \( i \) and \( j \) are regular sexual partners, \( r_{ij} \), is

\[
\text{logit}(r_{ij}) = \alpha_i + \alpha_1 X_{ij1} + \alpha_2 X_{ij2}
\]

where \( X_{ij1} \) is the sum of sexual activity levels for persons \( i \) and \( j \), and \( X_{ij2} \) indicates whether the infection status of the two partners are the same or not at baseline. This model allows for overlapping networks of variable size and a degree of assortative mixing because persons with the same infection status (sero-concordant) are assigned a higher probability of being regular partners than sero-discordant persons.

A daily network for sexual contacts occurring is constructed as follows. The probability that persons \( i \) and \( j \) have sexual contact on a given day, \( c_{ij} \), is determined by

\[
\text{logit}(c_{ij}) = \gamma_0 + \gamma_1 T_{ij}
\]

where \( T_{ij} \) is a vector of covariates that include indicators for the type of partnership (main, regular, or casual, which is determined from Equation 6) and for monogamous partnerships.

The agent-based simulation proceeds day by day. On each day, an uninfected person who has sexual contact with an infected person has a transmission probability of becoming infected, and Bernoulli trials with the transmission probability simulate whether or not infection occurs. The transmission probability is determined by the type of sexual contact and the presence of any prevention interventions, such as antiretrovirals treatments, which would modify the transmission probabilities. We considered four prevention interventions and combinations of those interventions. The first intervention was treatment of HIV-infected persons with ART. HIV-infected persons with a CD4 \(< 350 \) who had an HIV test within the preceding 6 months were eligible to receive ART. We considered various values for the proportion \((\lambda_1)\) of eligible persons who actually receive ART \((\lambda_1 = \{0.05, 0.25, 0.5, 0.75, \text{ and } 0.95\})\).

The second intervention was prophylactic antiviral treatment of high-risk HIV-uninfected persons to reduce risk of acquisition of HIV infection (PREP). HIV-uninfected persons who had an HIV test within the preceding 6 months and were at high risk (defined as either \( > 12 \) acts of unprotected anal intercourse (UAI) in the preceding 6 months or having a main partner who is HIV infected) were eligible to receive PREP. We considered various values for the proportion \((\lambda_2)\) of eligible persons who are offered and accepted PREP \((\lambda_2 = \{0.05, 0.25, 0.5, 0.75, \text{ and } 0.95\})\). The efficacy of PREP is heavily dependent on adherence [28]; persons on PREP were classified as either a low or high adherer. The third intervention was a counseling and condom promotion program to reduce unprotected sexual contacts. We considered the impact of an intervention that could reduce the percentage of sexual contacts that are UAI. Some studies have suggested that behavioral interventions could reduce UAI by 15% [29]. We performed simulations for six different values of the percentage reduction \((u)\) in sexual contacts that are UAI. In our statistical regression modeling of the agent-based results described in Section 4, we used a transformation of that percentage, \( \lambda_3 = \left[100 - 10 (100 - u)^{0.5}\right]\) (see Supporting information for further discussion of this transformation). The fourth intervention was a program to increase HIV antibody testing. We considered an intervention that decreases by one half the proportions of persons who never receive an HIV antibody test, from 1/3 to 1/6. We indicate this intervention by the indicator \( \lambda_4 = 1 \).

We ran simulations of the agent-based model for most combinations of these four interventions over a 5-year period, including all combinations of interventions with ART coverage \((\lambda_1)\), PREP coverage \((\lambda_2)\), and UAI reduction \((\lambda_3)\), yielding 162 distinct combinations. We performed multiple replications for each combination. The mean number of replicates performed for each combination was 13 with a minimum of five replicates always performed. We performed 60 replicates for the control setting of no intervention. These simulations produced a data set of 2157 runs of the agent-based models corresponding to the 162 distinct combinations of the prevention interventions.
4. Results

4.1. Analysis of agent-based model simulations

We analyzed the data set of the results from 2157 simulation runs of our agent-based model. The goal was to determine a model for $\text{var}(\hat{P}(\theta))$, the variance of the proportion who became infected over 5 years where the vector $\theta = (\lambda_1, \lambda_2, \lambda_3, \lambda_4)$ defines the prevention interventions that are in place. We fit a generalized linear model for the mean of structure $E[\hat{P}(\theta)] = P(\theta)$ and ultimately decided, after model fitting and regression diagnostics, on a logistic link of the form

$$\text{logit}(P(\theta)) = \beta_0 + \beta_1 \lambda_1 + \beta_2 \lambda_2 + \beta_3 \lambda_3 + \beta_4 \lambda_3^2 + \beta_5 \lambda_3^3 + \beta_6 \lambda_2 \lambda_4$$

We modeled the variance $\text{var}(\hat{P}(\theta))$ using the empirical sample variances of $\hat{P}$ as the observed dependent variable. After model fitting and regression diagnostics, we ultimately decided that it was adequate to model the variance as a function only of $P(\theta)$ using a cubic polynomial model,

$$\text{var}(\hat{P}(\theta)) = \beta_1 P(\theta) + \beta_2 P(\theta)^2 + \beta_3 P(\theta)^3$$

To estimate the parameters in Equations 8 and 9, we used iteratively reweighted least squares, whereby updated estimates of the parameters were obtained from fitting Equation 8 by weighting by the inverse variances obtained from Equation 9 at the previous step [30]. The parameter estimates from Equation 9 were determined by least squares weighted by the inverse of the current estimate of $P(\theta)$. Equation 8 shows how the expected proportions infected after 5 years depend on the intervention components of the combination HIV prevention package, while Equation 9 is a model for the variance of the proportion infected in a cluster.

Figure 1 shows the empirical sample variances of $\hat{P}$. Each data point is the result of simulated replications of the agent-based model for a specific combination of interventions. We have plotted the empirical sample variance versus the fitted values of $P(\theta)$ obtained from fitting of Equation 8. We found a small but significant decreasing trend in the coefficient of variation with increasing $\hat{P}$ ranging between 0.196 and the fitted curve for $\text{var}(\hat{P}(\theta))$ obtained from fitting Equation 9 along with the naïve binomial variance, $\frac{P(\theta)(1-P(\theta))}{N}$. The figure illustrates that the naïve binomial variance significantly underestimates the variance induced by the agent-based model by at least 50%.

Figure 1. Empirical variances of proportions infected in 5 years ($\hat{P}$) for a given $\theta$ versus fitted proportions (from Equation 8). The figure shows 162 data points where each data point refers to a different combination of HIV prevention interventions. The empirical variances were based on replicate runs for each of those combinations (the figure is based on 2157 runs of the agent-based model). Also shown is the fitted variance function from Equation 9 ($\text{var}(\hat{P}(\theta)) = 0.05205 P(\theta) - 0.1127 P(\theta)^3$) and the naïve binomial variance. The fitted proportions are based on Equation 8 with $\beta_0 = -1.086, \beta_1 = -0.000936, \beta_2 = -0.00266, \beta_3 = -0.04137, \beta_4 = 0.00642, \beta_5 = -0.0000087, \beta_6 = -0.00119$. 

Figure 2 shows the decomposition of the variance \( \text{var}(\hat{p} | \theta) \) (from Equation 3) into random sampling component and the stochastic epidemic component with sample sizes \( n = 50, 100, \) and \( 200. \) The figure illustrates that the stochastic epidemic component (\( \text{var}(\hat{P} | \theta) \)) can be an important source of the total variance of \( \text{var}(\hat{p} | \theta). \)

4.2. Implications for the design of community randomized trials

In this section, we consider the implications of our results for the design of community randomized trials. We consider testing the null hypothesis that the expected proportions infected in the control and intervention arms, called \( P_1 \) and \( P_2, \) respectively, are equal. The test statistic is based on the mean proportions infected among the \( k \) communities in each arm. We calculated the power under the alternative hypothesis that \( \frac{(P_1 - P_2)}{P_1} = \epsilon, \) where \( \epsilon \) can be interpreted as the proportion of infections prevented by the intervention. We find (for a two-sided test with type 1 error \( \alpha) \)

\[
\text{Power} = P \left( Z > \frac{Z_{1-\frac{\alpha}{2}} \sqrt{\frac{2V_1}{k}} - (P_1 \hat{\epsilon})}{\sqrt{\frac{1}{k} (V_1 + V_2)}} \right) \tag{10}
\]

where \( V_1 = \text{var}(p^{\mu}_1) \) for the control arm and \( V_2 = \text{var}(p^{\mu}_2) \) for the intervention arm; these variances are obtained by substituting \( \text{var}(\hat{P} | \theta) \) from Equation 9 into Equation 3. When we solve for the number of clusters per arm necessary to obtain a power of \( 1-\beta, \) we obtain

\[
k = 1 + \left( \frac{Z_{1-\frac{\alpha}{2}} \sqrt{2V_1} + Z_{1-\beta} \sqrt{V_1 + V_2}}{P_1 \hat{\epsilon}} \right)^2 \tag{11}
\]

Equation 11 reduces to Equation 4 in reference [14] in the special case when the coefficients of variation for the intervention and control groups are equal and the finite population corrections can be ignored (i.e., when \( f_1 \approx 1 \) and \( f_2 \approx 1). \)

Figure 3 illustrates the relationship of power to \( \epsilon, k, \) and sample size \( n \) based on Equation 10. Here, again \( n \) refers to the size of the random sample of uninfected persons from each cluster that are followed in order to estimate the proportions that become infected. For example, the power to detect a significant effect with a 5-year cumulative incidence of \( P_1 = 0.264 \) in the control arm (suggested by the agent-based model), a true effect size \( \epsilon = 0.35, \) sample size \( n = 200, \) and \( \alpha = 0.05 \) are 0.87 and 0.99 for \( k = 5 \) and 10, respectively. Figure 4 shows the numbers of communities per arm \( (k) \) versus sample size \( (n) \) to detect various effect sizes with power of 0.90; for example, assuming a 5-year cumulative incidence of \( P_1 = 0.264 \) in the

![Figure 2](image-url)
Figure 3. Power versus the effect size (percent of infections prevented \( \frac{100(\hat{P}_1 - \hat{P}_2)}{\hat{P}_1} \times 100 \)) with \( \alpha = 0.05 \), \( \hat{P}_1 = 0.264 \), sample size \( n = 50, 100, \) and \( 200 \) for \( k = 5 \) clusters (panel A) and \( k = 10 \) clusters (panel B) in each arm.

Figure 4. Number of clusters per arm \( (k) \) needed to obtain 90% power to detect effect sizes (percent infections prevented, \( \epsilon \times 100 \)) of 25%, 35%, and 50%, with \( \alpha = 0.05 \) and \( \hat{P}_1 = 0.264 \) versus sample size \( n \).

ccontrol arm, then the number of clusters per arm needed to detect effect sizes of \( \epsilon = 0.35 \) and \( \epsilon = 0.50 \) are 9 and 5, respectively. Larger sample sizes and more clusters would be required for smaller values of \( \hat{P}_1 \) to achieve the same power for a given effect size.
5. Discussion

An objective of this paper was to assess the stochastic variation of epidemics induced by sexual networks and heterogeneities in populations. Our approach was based on simulations of agent-based models. We created a database of simulation results and used the simulated data to jointly model the mean and variance of the incidence of infection. We show how those results can be used to inform sample size and power calculations for community randomized HIV prevention trials. Failure to account for variation induced by risk factor heterogeneities and sexual networks in populations can lead to underpowered trials.

Our numerical results are specific to the setting of HIV transmission among MSM in South Africa. However, it is encouraging to note that another study in Botswana (reference [15]) obtained coefficients of variation on the same order of magnitude as we find in South Africa. The Botswana model estimated a coefficient of variation of about 0.24 for cumulative infections. We found a significant decreasing trend in the coefficient of variation from 0.20 when $P(\theta) = 0.05$ to 0.16 when $P(\theta) = 0.25$. It is surprising that the results are roughly consistent because the models were for different settings (MSM in South Africa and heterosexual transmission in Botswana) and relied on different assumptions and input parameters. This similarity of the findings provides a tantalizing suggestion that perhaps some results might be transferable to other settings with regard to sample size adjustment factors for cluster randomized trials. If true, it could be of great value because of the effort and computational burden required to develop and implement agent-based models, but that is an open question.

Our numerical results did not account for additional variation in baseline community attributes, which is potentially an important additional source of variation. While matched designs where communities are matched on key attributes could help minimize that source of variation, it is very unlikely that perfect community matches could be achieved across all key baseline community attributes. This source of variation can be accounted for by sampling each community attribute from distributions prior to each run of the agent-based simulation as discussed in Section 2 and Equation 5. Sampling multiple attributes from prior distributions would necessitate some consideration of the correlations between the attributes. Our results also did not account for sexual mixing or migration between clusters as we assumed that the clusters were geographically separated. Agent-based modeling could also be used to account for such effects [15].

Our results incorporated variation arising from the stochasticity of epidemics and from the random sampling of populations. Random sampling some populations at risk for HIV infection, such as MSM, people who inject drugs, and sex workers, may present enormous challenges because the sampling frame for these populations cannot be definitively enumerated. Respondent-driven sampling is an alternative to random sampling for such hard to reach hidden populations [31]. However, the variability induced by respondent-driven sampling is generally considerably greater than that from random sampling [32]. Agent-based modeling may also be a useful approach for assessing the additional variability resulting from respondent-driven sampling.

The computation requirements for running large-scale agent-based models can be enormous. In our model, because every individual had the potential for contact with every other individual, $N^2 = 1,000,000$ Bernoulli trials were performed each day for over 5 years. As such, about $1.825 \times 10^9$ Bernoulli trials were simulated for each of the 2157 simulation runs of the agent-based model. We implemented our agent-based models in R with full usage of the multi-threading package ‘snowfall’ to aid in the heavy computational burden. Nevertheless, agent-based computational modeling offers a valuable approach for assessing variation arising from complex phenomena, such as sexual networks, which could not be assessed from more traditional approaches: analytic variance calculations are intractable and, empirical variance estimates of incidence rates are not routinely available. Agent-based modeling also provides assessments of effect sizes of combination prevention interventions. We conclude that agent-based modeling can be a useful tool in the design of large scale HIV prevention trials.

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Supporting information

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