

Region-wide synchrony and traveling waves of dengue across eight countries in Southeast Asia

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Dengue is a mosquito-transmitted virus infection that causes epidemics of febrile illness and hemorrhagic fever across the tropics and subtropics worldwide. Annual epidemics are commonly observed, but there is substantial spatiotemporal heterogeneity in intensity. A better understanding of this heterogeneity in dengue transmission could lead to improved epidemic prediction and disease control. Time series decomposition methods enable the isolation and study of temporal epidemic dynamics with a specific periodicity (e.g., annual cycles related to climatic drivers and multiannual cycles caused by dynamics in population immunity). We collected and analyzed up to 18 y of monthly dengue surveillance reports on a total of 3.5 million reported dengue cases from 273 provinces in eight countries in Southeast Asia, covering $\sim 10^7$ km². We detected strong patterns of synchronous dengue transmission across the entire region, most markedly during a period of high incidence in 1997–1998, which was followed by a period of extremely low incidence in 2001–2002. This synchrony in dengue incidence coincided with elevated temperatures throughout the region in 1997–1998 and the strongest El Niño episode of the century. Multiannual dengue cycles (2–5 y) were highly coherent with the Oceanic Niño Index, and synchrony of these cycles increased with temperature. We also detected localized traveling waves of multiannual dengue epidemic cycles in Thailand, Laos, and the Philippines that were dependent on temperature. This study reveals forcing mechanisms that drive synchronization of dengue epidemics on a continental scale across Southeast Asia.

dengue | epidemiology | surveillance data | Southeast Asia | dynamics

Dengue virus (DENV) is an arbovirus transmitted by *Aedes* mosquitoes in the tropics and subtropics of the world. The virus causes an estimated 390 million infections per year, resulting in 96 million clinically symptomatic cases (1). DENV has four serotypes (DENV-1, DENV-2, DENV-3, and DENV-4) that each circulate worldwide. The spatial propagation of dengue transmission at short distances by the mosquito vector is well-understood, but the mechanism of long-distance spread has remained unclear. Disease transmission over large geographical distances is difficult to measure directly, but epidemiological coupling of locations revealed by synchrony in population-level disease patterns has been used successfully in the past to infer mechanisms of spread

(2–4). For example, synchrony and its spatial hierarchies indicated that measles in the United Kingdom spread from urban centers to rural areas through a mechanism of fadeout and reintroduction (2). Other studies have suggested that influenza in the United States spreads through workforce commuting (3) and that dengue spreads along a major road in Cambodia (5). Studying epidemic synchrony requires data at high spatiotemporal resolution for a large sample of locations. Data limitations have restricted previous studies on disease spread and synchrony to small geographical areas within country boundaries. Given the increased (cross-border) mobility of populations, strong evidence of global warming, and potential for rapid, global spread of highly pathogenic infectious diseases, a better understanding of the mechanisms of

Significance

Persons living in the tropics and subtropics are at risk for dengue fever and dengue hemorrhagic fever, and large epidemics occur unexpectedly that can overburden healthcare systems. The spatial and temporal dynamics of dengue transmission are poorly understood, limiting disease control efforts. We compiled a large-scale dataset and analyzed continental-scale patterns of dengue in Southeast Asia. Our analysis shows that periods of elevated temperatures can drive the occurrence of synchronous dengue epidemics across the region. This multicountry collaborative study improved insight that may lead to improved prediction of dengue transmission patterns and more effective disease surveillance and control efforts.

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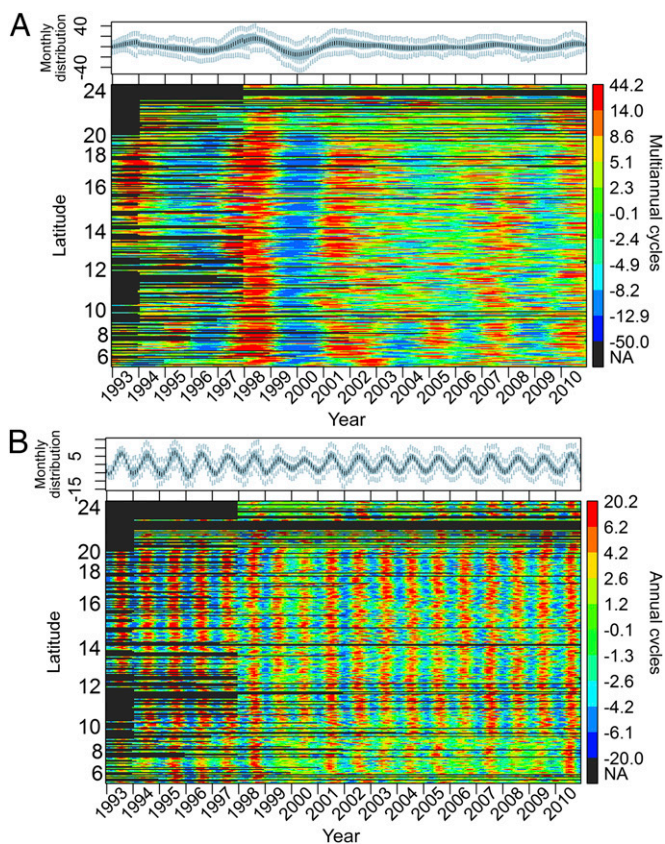


Fig. 2. Wavelet transforms. Reconstructed periodic cycles of monthly dengue IRs for provinces ranked by latitude. *Upper* shows monthly distributions across provinces. NA, not available. (A) Reconstructed multiannual cycles. (B) Reconstructed annual cycles.

Climate Forcing of Synchrony. The strong synchronization of multiannual dengue cycles in 1997–2001 coincided with high temperatures across most latitudes (Fig. 1C) but not with an anomaly in precipitation (Fig. 1D). High temperatures in these years were related to the strongest El Niño episode of the past century (14, 15). We measured a strong wavelet coherency (>0.8) between multiannual dengue cycles and the Oceanic Niño Index (ONI) during 1993–2002 and during 2009–2010 for almost all provinces (Fig. 4). Wavelet coherency for the latter period should be interpreted with caution, because it is at the end of the time series and subject to edge effects. Synchrony of multiannual dengue cycles in the 1997–2001 time window was reduced in a corridor running from Laos to eastern Cambodia (Fig. 3B and Fig. S44). This area is characterized by high altitude and low temperatures and includes the Annamite Mountain Range (Fig. S4). When studying synchrony between each of 12 major cities in the region and all other provinces, we found two clusters of cities: one cluster consisting of Bangkok, Singapore, Zamboanga (the Philippines), Davao, Cebu, and Taipei, that was synchronous with the Annamite corridor, and a second cluster consisting of Phnom Penh, Vientiane, Hanoi, and Kuala Lumpur, that was synchronous with the Annamite corridor (Fig. S4). These clusters of different synchrony suggest at least two separate networks of epidemiologically connected areas in this region, possibly determined by temperature. Indeed, using a linear regression, we found that synchrony of multiannual cycles was stronger at higher temperatures: synchrony increased with 0.029 for each 1 °C increase in temperature (95% CI = 0.026–0.031) (Table S1). For annual cycles, this coefficient was much lower at 0.004 (95% CI = 0.002–0.005). These results suggest that temperature plays a significant role in the spread of

major dengue epidemics. Interestingly, we also found a negative association between population density and synchrony for both annual ($\beta = -0.088/\log_{10}$ population density per km²) and multiannual ($\beta = -0.037/\log_{10}$ population density per km²) cycles. This association suggests that more densely populated areas may be able to determine their own nonsynchronous dynamics as independent “pacemakers” instead of phase-locking dynamics with other areas.

Traveling Waves of Multiannual Cycles. We detected traveling waves of multiannual dengue cycles in various parts of the region. We used the phase difference θ to determine the difference (in months) in epidemic timing between provinces. A province could have either a positive- or negative θ compared with another province. A positive θ indicated that a province was timed earlier (leading ahead) vs. the other, and a negative θ indicated that a province was timed later (lagging behind). Outgoing traveling waves can emerge from a province with epidemic dynamics timed ahead of others. In contrast, a province with epidemics lagging behind others could experience an incoming traveling wave. For each province separately, we tested for the presence of local incoming or outgoing traveling waves. For provinces that were lagging behind ($\theta < 0$), we defined an incoming traveling wave as a decreasing lag time with decreasing distance. For provinces that were leading ahead ($\theta > 0$), we defined an outgoing traveling wave as an increasing lag time with increasing distance; 28 provinces had statistically significant incoming traveling waves of multiannual dengue cycles, and 33 had outgoing traveling waves (Fig. 5). Provinces with outgoing traveling waves were located in west Thailand and the Bangkok area, central Laos (Savannakhét and Khammouan), and southern Philippines (Bohol). We found fewer incoming traveling waves for annual cycles concentrated in the northern Philippines ($n = 8$) and central-eastern Thailand ($n = 21$). The presence of multiannual waves but not annual waves was statistically significantly associated with temperature and precipitation. Provinces with outgoing multiannual waves had an average of 1.5 °C higher temperature (95% CI = 1.0–2.1 °C) and 53.1 mm (95% CI = 39.7–66.6 mm) lower precipitation compared to provinces without waves. Provinces with incoming multiannual waves had an average of 39.5 mm (95% CI = 22.4–56.5 mm) lower precipitation, but no significant temperature difference compared to other provinces.

Discussion

This analysis of large-scale surveillance data revealed strong region-wide synchrony in multiannual dengue cycles. We used a “synoptic epidemiology” approach that spans a large geographical scale but includes granular detail, providing an instantaneous picture of region-wide and local disease dynamics. Synchrony of multiannual cycles changed over time, with a maximal region-wide synchronization occurring during 1997–2001, whereas synchrony of the annual cycles was consistent over time. Synchrony of multiannual dengue cycles during this period coincided with the highest temperatures of the study period across most latitudes and the strongest El Niño event of the century (14, 15). We measured strong wavelet coherency between multiannual dengue cycles and the ONI across most provinces during 1993–2002, but this coherency decreased afterward. A previous study found identical nonstationary wavelet coherency during this period between multiannual dengue cycles and El Niño Southern Oscillation indices for one province in Vietnam (Binh Thuan) (9). The transient nature of this association over time suggests a threshold effect, where the spread of major DENV epidemics may be facilitated by abnormally high temperatures or high temperatures for an abnormally long period. Indeed, we found that synchrony of multiannual cycles increased as temperature increased. Throughout 1997 and 1998, high temperatures across the region could have sustained high levels of dengue transmission, leading to a depletion of susceptibles and low transmission in the following years (Fig. 1A). This hypothesis is consistent

Wavelet Transforms. We used wavelet methods to decompose reported dengue IRs into multiannual and annual cycles as described previously (2, 8, 9, 30, 31). Wavelet transforms are appropriate to characterize nonstationary signals with multiple periodicities, such as dengue IRs (6). We used a Morlet wavelet with a nondimensional frequency $\omega_0 = 6$ as used previously (8, 30). This wavelet is complex, enabling the extraction of phase angles to study epidemic timing. We explored the influence of the selected value of ω_0 on synchrony in a sensitivity analysis and found that only extreme values influenced study results (Fig. S6). We found that most provinces had statistically significant annual cycles with a periodicity of 6–18 mo and statistically significant multiannual cycles with a periodicity of 19–60 mo (Fig. S7). We analyzed reconstructions of these cycles for provinces with statistically significant cycles in the annual or multiannual periodicity range.

Synchrony. We used pairwise Pearson correlation coefficients of multiannual and annual dengue cycles and unfiltered IRs between provinces to measure synchrony ρ . Pearson correlation indicates similarity in both timing and amplitude of epidemic cycles. We computed the average ρ for a province as the average across all province pairs that included that province weighted by the number of pairs with non-missing data. We computed this average using the entire time series of dengue cycles but also, for moving, overlapping 5-y time windows. We also computed the average wavelet coherency between province pairs in the annual and multiannual periodicity bands as described previously (7, 32) using parameter values for the wavelet transforms as described. Wavelet coherency (ranging from zero to one) describes the phase relationship between two time series localized in a time-periodicity spectrum. For strong wavelet coherency, statistically significant cycles of a specific periodicity need to be phase-locked (positively or negatively). We also used wavelet coherency to assess the association between multiannual dengue cycles and the ONI. The ONI identifies El Niño and La Niña events in the tropical Pacific based on sea surface temperature in the Niño 3.4 Region. To measure the dependency of synchrony on the average level of population density, temperature, and precipitation of province pairs, we used a multivariate linear regression with synchrony as the dependent variable and these covariates as independent variables.

Phase Angles. We used phase angle transforms of multiannual and annual cycles to study epidemic timing as described previously (2, 7, 31, 32). We expressed the pairwise phase difference θ between province pairs in months by assuming a 12-mo periodicity for annual cycles and 39-mo periodicity for multiannual cycles. We defined a traveling wave for a province as a

statistically significantly linear association between θ and geographical distances for that province vs. all others (Fig. S8). A negative θ indicated that a province epidemic cycle was timed later vs. others and that this province could have an incoming traveling wave. A positive θ indicated that a province was timed earlier and could have an outgoing wave. For each province, we tested the presence of “local” incoming traveling waves (decreasing θ with decreasing distance for $\theta < 0$) and local outgoing traveling waves (increasing θ with increasing distance for $\theta > 0$) using a linear regression model:

$$\theta_{p,q} = \begin{cases} C - \beta_p d_{p,q} & \text{for } \theta < 0, \text{ incoming waves} \\ C + \beta_p d_{p,q} & \text{for } \theta > 0, \text{ outgoing waves} \end{cases}$$

where $\theta_{p,q}$ is the lag time between provinces p and q for annual or multiannual cycles, and $d_{p,q}$ is the distance in kilometers between provinces. We inverted the sign of distance for negative lag times for more intuitive displays of incoming waves. We defined local as distances $\leq 1,000$ km (multiannual cycles) or $\leq 1,500$ km (annual cycles). Using a linear model of θ vs. distance including all province pairs, we found that, after these distances, θ did not continue to statistically significantly change with distance. We defined a statistically significant traveling wave as a positive β_p using a Bonferroni-corrected significance level of $2e-4$ for each province, resulting in a combined level of 0.05 across all provinces. We used a logistic regression to estimate the role of population size, temperature, and precipitation (independent variables) on the occurrence of traveling waves (dependent binary variable).

The entire analysis was conducted in the R Statistical Package, version 3.2.1.

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Supporting Information

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SI Materials and Methods

1.1. Data Collection. We collected monthly dengue surveillance data at the provincial level for Thailand, Cambodia, Laos, Vietnam, Malaysia, Singapore, the Philippines, and Taiwan. Data for Thailand were provided by the Thai Ministry of Public Health Bureau of Epidemiology (1968–2010). Data for Cambodia were provided by the Cambodia Ministry of Health (MOH) National Dengue Control Program (1998–2009) and supplemented with data from the WHO DengueNet Database (1998–2010) and the WHO Western Pacific Regional Office (1998–2001) where needed. Data for Laos were provided by the Lao People's Democratic Republic MOH National Center for Laboratory and Epidemiology (1998–2010) and supplemented with data from the WHO DengueNet Database (1998–2007) and the WHO Western Pacific Regional Office (1998–2001) where needed. Data for Vietnam were provided by the National Institute of Hygiene and Epidemiology (1994–2010). Data for Malaysia were provided by the Malaysia MOH Disease Control Division (1988–2010). Data for Singapore were provided by the Singapore National Environment Agency (1993–2010). Data for the Philippines were provided by the Philippines MOH National Epidemiology Center (1993–2010), and data for Taiwan were provided by the Taiwan Centers for Disease Control (1998–2010). Dengue surveillance systems were similar across countries and mostly passive, except for the Philippines and Cambodia (sentinel system). In most countries, dengue is predominantly reported among children. Cambodia was the only country for which dengue surveillance was explicitly restricted to children <15 y old. Despite these slight differences, population-level disease patterns were comparable across all countries. For each country, data were collected at the provincial level. We defined a province as the smallest geographical area for which data were available (the first or second administrative level). Where needed, surveillance reports for dengue fever and dengue hemorrhagic fever were combined into the total number of dengue cases. Population counts were obtained for provinces by year for each country. Population counts for Thailand were provided by the Thai Ministry of Public Health Bureau of Epidemiology (1968–2010); population counts for Cambodia were provided by the National Institute of Statistics (1998) and the MOH National Dengue Control Program (2002–2010). Population counts for Laos were obtained from the Laos Statistics Bureau (1995 and 2000–2010). Population counts for Vietnam were provided by the General Statistics Office of Vietnam (1995–2010). Population counts for Malaysia were provided by the Department of Statistics (2000 and 2003–2010). Population counts for Singapore were obtained from the US Census Bureau International Database (25). Population counts for the Philippines were obtained from the Philippines Census Bureau (2000, 2005, and 2010), and population counts for Taiwan were provided by the Taiwan Centers for Disease Control (1998–2010). Administrative boundary files were obtained from the Global Administrative Areas (GADM) Database (29). Monthly gridded ($0.5^\circ \times 0.5^\circ$) average air temperature (26) and total precipitation (27) data from 1993 to 2010 were obtained from the National Oceanic and Atmospheric Administration Earth System Research Laboratory Physical Sciences Division for latitudes between 0° and 26.8° and longitudes between 96.2° and 127.7° . Gridded (2.5×2.5 km) data on population density (per kilometer²) for the year 2000 were obtained from the Center for International Earth Science Information Network at Columbia University (28). Finally, we obtained monthly data on the Oceanic Niño Index

(ONI) from the National Oceanic and Atmospheric Administration Center for Weather and Climate Prediction (www.cpc.ncep.noaa.gov/data/indices). The ONI indicates the strength of the El Niño climate variation based on sea surface temperature in the Niño 3.4 region.

1.2. Data Exclusions. Province names were standardized based on the administrative level one or two divisions in the GADM Database as of 2013 (29). Provinces that could not be located were excluded (e.g., because of a split after the last update of the boundary definition files in the GADM Database). The study period was determined separately for each province. No data before 1993 were included because of lack of data for most countries. For each province, the first and last years of a study period were defined by the first and last years with at least six monthly observations. Provinces were excluded if 12 or more consecutive monthly observations were missing, two-thirds or more of all observations were missing, or if the study period was less than 4 y (2.5 cycles of the smallest multiannual period of 19 mo). These in- and exclusions resulted in a total of 273 of 289 provinces included (94%).

1.3. Data Management. For multiple countries, the numbers and names of provinces changed over time because of merging or splitting events. We used province boundaries as in the GADM Database as of 2013; we merged data for provinces that merged and only used data after a splitting event for provinces that had split. Geographical distances between all province pairs were computed using latitude/longitude of province centroids according to the World Geodetic System 1984 Revision Coordinate System. We computed the average air temperature and precipitation per latitude for each month. We centered and reduced the time series for each latitude to z scores around the latitude mean. We also extracted the average value of air temperature, precipitation, and population density for province polygons from the gridded data. Population estimates were not available for the entire study period of each province. We applied country-specific, nationwide annual population growth rates obtained from the US Census Bureau International Database (25) to estimate the provincial-level population for missing years. The growth rate $r_{c,y}$ in country c and year y was computed as

$$r_{c,y} = \frac{N_{c,y}}{N_{c,y-1}}, \quad [S1]$$

where $N_{c,y}$ is the population size in country c in year y . The population size in province p of country c in year y was then computed from

$$N_{p,c,y} = r_{c,y} \times N_{p,c,y-1}. \quad [S2]$$

We used dengue case data and population estimates to compute monthly IRs per 100,000 people for each province.

1.4. Data Transformation. IRs were log-transformed as

$$\log_{10} \left(10^5 \times \frac{I+1}{N} \right), \quad [S3]$$

where I is the incidence (i.e., number of cases), and N is the population size. The log-transformed IRs were then detrended

by subtracting fitted values of a linear model from the observed values. The fitted linear model reads

$$\widehat{IR}_{p,m} = C + \beta_p \times m, \quad [S4]$$

where β_p is the linear regression coefficient, and m is the study month. The detrended IRs for each province (p) and month (m) are thus

$$\widetilde{IR}_{p,m} = IR_{p,m} - \widehat{IR}_{p,m}, \quad [S5]$$

where m refers to the month and $IR_{p,m}$ refers to the reported IRs for each province and month. After detrending, missing IRs were imputed separately for each province by randomly selecting an observation for the same month but from a different year. Finally, IRs were centered (discounted the mean) and reduced (divided by the SD) to z scores to increase cross-province comparability.

1.5. Reconstructing Annual and Multiannual Cycles. We used wavelet analysis to isolate cycles with multiannual and annual periodicities from the reported IRs. Wavelet analysis is well-suited to characterize epidemiological time series containing cyclical variability with periodicities that change over time (nonstationarity). Wavelet analysis has been used previously to study a wide range of infectious diseases, such as measles, pertussis, and dengue (2, 5, 8, 9, 11, 13). Detailed methods for wavelet analysis have been described previously (30, 31). We computed Morlet wave transforms for each province using a nondimensional frequency $\omega_0 = 6$ and a periodicity step size δj of 0.25 on a linear scale. The Morlet wavelet enables a high resolution of the periodicity scale and is complex, which makes it possible to extract phase angles to represent epidemic timing (7, 30). The Morlet wavelet has been widely used previously for the study of infectious disease IRs (2, 8, 9, 13). The value for ω_0 of 6 has been used previously (8, 30), and a δj of 0.25 gives a detailed resolution of the periodicity scale (1-mo intervals). We conducted a sensitivity analysis to assess the effect of alternative values for ω_0 and δj on the wavelet transforms and resulting synchrony between province pairs. Only extreme values of ω_0 reduced synchrony, and changes in δj had no noticeable effect (Fig. S6).

For each scale s and time interval δt , the continuous wavelet transform of a time series x_k is defined as in the work by Torrence and Campo (30):

$$W_n(s) = \sum_{k=0}^{N-1} x_k \psi^* \left(\frac{(k-n)\delta t}{s} \right) \quad [S6]$$

where ψ represents the Morlet wavelet function and $*$ the complex conjugate. n represents the time index, ranging from zero to the total number of time points N . We computed wavelet transforms for periodicities (or scales) ranging from 2 to 60 mo. This range contains all periodic cycles previously observed for dengue IRs. Statistical significance of wavelet transforms was tested by comparing the wave signal with a red noise background signal (30, 31).

For each province, we computed the average of wavelet transforms for each periodic intervals over all time points n (global wavelet spectrum) according to the work by Torrence and Campo (30):

$$\overline{W}^2(s) = \frac{1}{N} \sum_{n=0}^N |W_n(s)|^2, \quad [S7]$$

where N represents the number of observations per province. For each province, we only explored periodicity s below the maximum periodicity $s_{max,p}$, to reduce edge effects. We determined the maximum periodicity for each province p , $s_{max,p}$, as the number of monthly observations divided by 2.5.

Similarly, for each province, we also computed the average of statistically significant wavelet transforms per time interval δt across periodicities in the annual (6–18 mo) and multiannual (19–60 mo) band using the scale-averaged wavelet power according to Torrence and Campo (30):

$$\overline{W}_n^2 = \frac{\delta j \delta t}{C_\delta} \sum_{j=j_1}^{j_2} \frac{|W_n(s_j)|^2}{s_j}, \quad [S8]$$

where s represents the periodicity included, δj represents the scale interval size, and C_δ is a constant for the Morlet wavelet (0.776). We only explored periodicities below the maximum $s_{max,p}$ supported by the length of province time series. We used j ranging from 6 to 18 mo for the average for annual cycles and from 19 to 60 mo for the average for multiannual cycles.

We reconstructed annual epidemic cycles defined as the average of 6–18 mo periodic cycles and multiannual cycles defined as the average of 19–60 mo periodic cycles. We reconstructed these cycles using the filter described in the work by Torrence and Campo (30):

$$x'_n = \frac{\delta j \sqrt{\delta t}}{C_\delta \Psi_0} \sum_{j=j_1}^{j_2} \frac{\Re\{W_n(s_j)\}}{\sqrt{s_j}}, \quad [S9]$$

where δj was 0.25, C_δ was 0.776 as previously used (30), and values for j_1 and j_2 were 6 and 18 mo, respectively, to reconstruct annual cycles and 19 and 60 mo, respectively, for multiannual cycles. We only reconstructed waves for provinces that had statistically significant wavelet transforms for at least 50 time points within the annual or multiannual periodicity bands.

1.6. Estimating Synchrony. We defined synchrony between provinces as the pairwise Pearson correlation coefficient, taking into account both timing and amplitude of the signals. We computed synchrony for both annual and multiannual cycles. To assess the association between synchrony and geographical distance between provinces, we used a previously described nonparametric covariance function that estimates the underlying correlation without assuming any particular shape (2, 33). It uses a smoothing spline (bandwidth of 300 data points) to estimate the curve and bootstrapping ($n = 1,000$) to estimate confidence limits:

$$\tilde{\rho}(\delta) = \frac{\sum_{i=1}^n \sum_{i=1}^n K\left(\frac{\delta_{ij}}{h}\right) (\hat{\rho}_{ij})}{\sum_{i=1}^n \sum_{i=1}^n K\left(\frac{\delta_{ij}}{h}\right)}, \quad [S10]$$

where K is a kernel function, h is the bandwidth, and $\hat{\rho}_{ij}$ is the autocorrelation matrix.

We measured changes in synchrony over time by computing synchrony separately for parts of the time series within moving and overlapping 5-y time windows. For each time window, we computed the average synchrony per province weighted by the number of province pairs included. We did this for annual and multiannual cycles and the unfiltered IRs (Fig. 3). We used a linear model to estimate the association between synchrony and the pairwise average \log_{10} population density, precipitation and temperature for province pairs, adjusted for geographical distance between pairs:

$$\hat{\rho}_p = C + \beta_1 d_p + \beta_2 \bar{t}_p + \beta_3 \bar{\kappa}_p + \beta_4 \overline{\log_{10}(\lambda)}_p, \quad [S11]$$

where ρ is the synchrony of multiannual or annual cycles or the unfiltered IRs between unique province pair p , d is geographical distance in kilometers, t is temperature in degrees Celsius, κ is precipitation in millimeters, and λ is population density per kilometer².

1.7. Wavelet Coherency. As an alternative metric for synchrony over time and for comparison with the wave correlation analysis, we measured wavelet coherency between province pairs. As previously described, wavelet coherency uses wave transforms of two time series to indicate their localized phase relationship in a time–frequency spectrum (7, 32). Wavelet coherency ranges from zero to one, and high wavelet coherency requires that statistically significant cycles of a particular periodicity are detected in both time series and that these cycles are phase-dependent (positively or negatively):

$$R_n^2(s) = \frac{|S(s^{-1}W_n^{XY}(s))|^2}{S(s^{-1}|W_n^X(s)|^2) \times S(s^{-1}|W_n^Y(s)|^2)}, \quad [\text{S12}]$$

where S is a smoothing operator. Statistical significance of wavelet coherency was tested using Monte Carlo methods ($n = 600$) (32). For the wavelet transform in the wave coherency function, we used the same parameters as specified for the wave correlation analysis (i.e., a value for $\omega_0 = 6$ and a δj resulting in a periodicity step size of 1 mo along a linear scale). We only measured wavelet coherency for periodicities below the maximum for each province $s_{max,p}$.

We studied changes over time in wavelet coherency for each province by computing the percentages of other provinces that were statistically significantly coherent with this province at each time point (Fig. S1 C and D). In addition, we used wavelet coherency to estimate the association between the ONI and the multiannual dengue cycle for each province. For each province, we averaged all statistically significant values of this wavelet coherency matrix within the multiannual periodicity band (19–60 mo).

1.8. Phase Differences. As previously described, we computed phase angles for annual and multiannual cycles as indicators of epidemic timing (2, 30, 31). For each province and for annual and multiannual periodicities separately,

$$\phi_n(s) = \tan^{-1} \left(\frac{\Im \{W_n^{XY}(s)\}}{\Re \{W_n^{XY}(s)\}} \right). \quad [\text{S13}]$$

We computed the average phase angle ϕ_n for annual and multiannual cycles as the circular average of periodicity-specific phase angle $\phi_n(s)$ across the annual or multiannual periodicity bandwidth (6–18 and 19–60 mo, respectively) as described previously (32). Because we only reconstructed annual and multiannual cycles for provinces with statistically significant cycles in these bandwidths, we only computed phase angles for provinces with statistically significant cycles.

We used these phase angles to compute the phase angle difference θ between provinces for annual and multiannual cycles. The phase angle difference θ was constrained between $-\pi$ and π . We expressed θ in months and assumed a cycle length of 12 mo for annual and 39 mo for multiannual cycles. We used a linear model with a linear spline to measure the relation between θ and geographical distance. We used unique absolute values of θ to only include unique province pairs and included a linear spline to detect the distance after which the relation between θ and distance, d_p , would become nonsignificant:

$$|\hat{\theta}_p| = C + \beta_1 d_p + \beta_{p,s=500}^S ((d_p = s) \times (d_p - s)), \quad [\text{S14}]$$

where we varied s with increments of 100 km from a minimum of 500 km up to a maximum S of 2,500 km and selected the best fitting model based on Akaike's Information Criterion. The association between θ and distance was only statistically significant before the spline point s . We used the spline point of the best fitting model as the distance radius within which we detected local

traveling waves. For multiannual cycles, the s of the best fitting model was at 1,000 km, and for annual cycles, it was at 1,500 km.

1.9. Traveling Waves. We defined a local traveling wave for a province as a statistically significant positive linear association between θ and geographical distances between that province and the other provinces. A province could have a negative or positive θ with other provinces. A negative θ (lag time) indicated that a province was timed later compared to the other province (lagging behind), and a positive θ (lead time) indicated that the province was timed earlier compared to the other province (leading ahead). Outgoing traveling waves can emerge from provinces that are timed ahead of others. Incoming traveling waves can occur for provinces that are timed behind others. For provinces that were lagging behind (negative θ), we defined an incoming traveling wave as a decreasing θ with decreasing distance. For provinces that were leading ahead (positive θ), we defined an outgoing traveling wave as an increasing θ with increasing distance. For each province and separately for annual and multiannual cycles, we used a linear model to detect traveling waves:

$$\theta_{p,q} = \begin{cases} C - \beta_p d_{p,q} & \theta_{p,q} < 0; \text{ incoming waves for province } p \\ C + \beta_p d_{p,q} & \theta_{p,q} > 0; \text{ outgoing waves for province } p \end{cases} \quad [\text{S15}]$$

where p is a province, and q indicates all other provinces. We only included values of d below 1,000 (multiannual cycles) or 1,500 km (annual cycles). We inverted the sign of distance $d_{p,q}$ for $\theta_{p,q}$ values below zero for more intuitive displays of incoming waves (Fig. 5). We tested statistical significance of β_p for incoming and outgoing waves separately for each province. We used Bonferroni-corrected significance levels of 0.0002 per province for a combined significance level of 0.05 for each group of tests: incoming waves of multiannual cycles, outgoing waves of multiannual cycles, incoming waves of annual cycles, and outgoing waves of annual cycles. We measured the association of having multiannual or annual traveling waves (binary variable) for provinces with their average population size, temperature, and precipitation using a logistic regression model. For incoming and outgoing waves of annual and multiannual cycles separately:

$$\tau_p = C + \beta_1 s_p + \beta_2 t_p + \beta_3 \kappa_p, \quad [\text{S16}]$$

where τ_p is a binary variable specifying the presence or not of a traveling wave for a province, s_p is the average population size of a province across study years, t_p is the average monthly temperature in degrees Celsius for a province, and κ_p is the average monthly precipitation in millimeters. Given that we used this model separately for four different waves, we used a Bonferroni-corrected significance level for a combined level of 0.05.

1.10. Sensitivity Analysis. We conducted a sensitivity analysis on the effect of the value for the wavelet parameters ω_0 and δj on synchrony. We computed wavelet transforms as described above for annual and multiannual cycles while varying the value of ω_0 from 2 to 10. For each value of ω_0 , we computed the average synchrony between each province and all of the other provinces weighted by the number of pairwise observations (Fig. S6 A and B). We did the same for values of δj ranging from 0.05 to 0.5 (Fig. S6 C and D).

1.11. Computing Environment. All analyses were conducted using the R System, version 3.2.1. We used the package `dplr` for the wavelet analysis with a modified Morlet function with a linear periodicity scale. We used the package `biwavelet` for wavelet coherency with modified `wtc` and `wt` functions with a linear periodicity scale. We used the function `Snfc` for the nonparametric analysis of the correlation between synchrony and geographical distance.

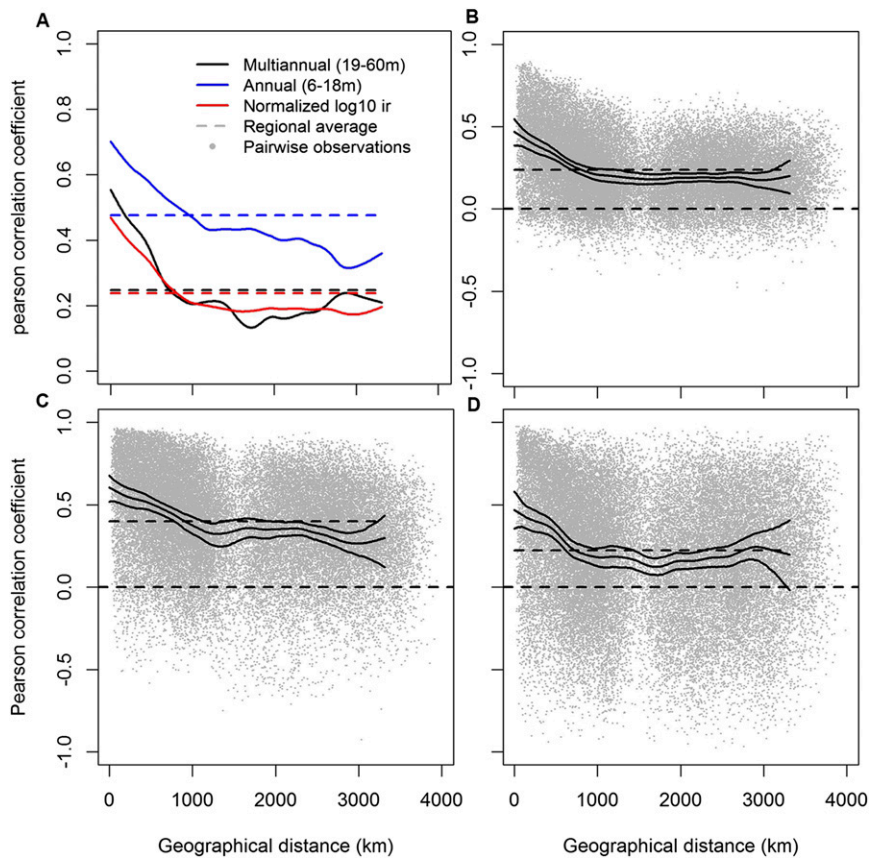


Fig. S2. Cross-correlation function of geographical distance vs. pairwise Pearson correlation. (A) Average cross-correlation functions (solid lines) and regional averages (dashed lines) of annual and multiannual cycles and log₁₀ IRs centered and reduced to z scores. (B) Average cross-correlations and 95% CIs (solid lines) and the regional averages (dashed lines) for log₁₀ IRs centered and reduced to z scores. (C) The same as B but for annual dengue cycles (6–18 mo). (D) The same as B but for multiannual dengue cycles (19–60 mo).

