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An ODE-based mixed modelling approach for B- and T-cell dynamics induced by Varicella-Zoster Virus vaccines in adults shows higher T-cell proliferation with Shingrix than with Varilrix

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Abstract

Clinical trials covering the immunogenicity of a vaccine aim to study the longitudinal dynamics of certain immune cells after vaccination. The corresponding immunogenicity datasets are mainly analyzed by the use of statistical (mixed effects) models. This paper proposes the use of mathematical ordinary differential equation (ODE) models, combined with a mixed effects approach. ODE models are capable of translating underlying immunological post vaccination processes into mathematical formulas thereby enabling a

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testable data analysis. Mixed models include both population-averaged parameters (fixed effects) and individual-specific parameters (random effects) for dealing with inter- and intra-individual variability, respectively.

This paper models B-cell and T-cell datasets of a phase I/II, open-label, randomized, parallel-group study (NCT00492648) in which the immunogenicity of a new Herpes Zoster vaccine (Shingrix) is compared with the original Varicella Zoster Virus vaccine (Varilrix).

Since few significant correlations were found between the B-cell and T-cell datasets, each dataset was modeled separately. By following a general approach to both the formulation of several different models and the procedure of selecting the most suitable model, we were able to propose a mathematical ODE mixed-effects model for each dataset. As such, the use of ODE-based mixed effects models offers a suitable framework for handling longitudinal vaccine immunogenicity data. Moreover, this approach allows testing for differences in immunological processes between vaccines or schedules. We found that the Shingrix vaccination schedule led to a more pronounced proliferation of T-cells, without a difference in T-cell decay rate compared to the Varilrix vaccination schedule.

Keywords: Mathematical, models, ordinary differential equations, ODE, mixed effects, Varicella Zoster Virus, VZV, Herpes Zoster, vaccines, B-cells, T-cells, dynamics

1 1. Introduction

Vaccines are developed in order to activate (and subsequently cause pro liferation) of B-cells and T-cells that are specifically directed against the

vaccine antigens. B-cells will (1) produce antigen-specific antibodies and (2) 4 differentiate into long-living plasma cells. Antibodies are the primary ef-5 fectors of the so-called humoral immune response in combating circulating 6 pathogens. T-cells represent the cellular immune response and consist of CD4+ T-cells and CD8+ T-cells (and some other classes not discussed in 8 this paper). CD4+ T-cells have an important role in helping other cell types 9 (such as B-cells and macrophages) combating pathogens. CD8+ T-cells have 10 a direct cytotoxic function and can target host cells that are infected by a 11 pathogen. 12

The vaccine-induced B-cells and T-cells are hypothesized to be capable of pre-13 venting or minimizing the morbidity related to the infectious disease against 14 which the vaccine is targeted. Vaccine immunogenicity trials aim to study 15 the longitudinal dynamics of the specific immune response following vacci-16 nation. These trials can range from several months to several decades. The 17 quantitative analysis of longitudinal immune response data has evolved from 18 between-group and time point comparisons to statistical regression analy-19 ses [1, 2, 3]. Current state-of-the art statistical analyses of longitudinal 20 data consist of a mixed effects model approach in which a separation is 21 made between population-averaged parameters (so called fixed effects) and 22 individual-specific parameters (so called random effects). More recently, An-23 draud et al. [4] and Le et al. [5] published the first papers in which the 24 mixed effects modeling approach was combined with the use of ordinary dif-25 ferential equations (ODE), thereby more closely resembling immune response 26 dynamics post vaccination. Whereas [4] focused on the long term dynam-27 ics following vaccination, [5] focused on the short term dynamics following

²⁹ vaccination.

ODE-based mathematical models are capable of translating the underlying immunological/biological theory into a testable data analysis. Moreover, the combination with mixed effects modeling offers a methodology capable of dealing with inter- and intra-individual variability. As such, the use of ODE-based mixed effects models offers a suitable framework for handling longitudinal vaccine immunogenicity data.

In this paper, we set out to use ODE-based mixed effects models to study B-cell and T-cell dynamics following varicella-zoster virus (VZV) vaccinations in VZV-immune adults. In particular, this framework will allow us to disentangle the immunogenic differences between two different VZV-specific vaccines.

We start by showing the immunogenicity data from two VZV vaccine 41 studies consisting of B-cells and CD4+ T-cells of participants at different time 42 points. We then present the differential equations, the ODE and the ODE-43 based mixed effects models used to describe the immune response dynamics 44 within each individual as well as the associated model selection procedures. 45 By applying the above methods, we consequently select a suitable model for 46 each dataset. Next, we compare the results of the two VZV vaccines, using 47 a group-related effect on a chosen parameter. Correlations in and between 48 the datasets are also explored. We end by reviewing our findings, discussing 40 shortcomings and adding points for future research. 50

⁵¹ 2. Materials and methods

52 2.1. Data

The phase I/II, open-label, randomized, parallel-group study EXPLO-53 CR004 (101501) investigated the safety and immunogenicity of an adjuvanted 54 recombinant glycoprotein E vaccine ("HZ/su", GSK) for VZV, by compar-55 ing it with a live attenuated Oka strain VZV vaccine ("OKA", Varilrix[©], 56 GSK). To evaluate safety prior to administration in older adults, two groups 57 of young adults (18-30 years) were vaccinated with two vaccine doses two 58 months apart. The first group (GROUP 1; sample size: $n_1 = 10$) received 59 one dose of HZ/su and one dose of OKA concomitantly at month 0 and 60 month 2 (i.e. four doses in total), whereas the second group (GROUP 2; 61 $n_2 = 10$) received a dose of HZ/su both times (i.e. two doses in total). 62

After vaccine safety was confirmed, three groups of older adults (50-70 years) were vaccinated two months apart, one group (GROUP 3; $n_3 = 45$) received twice a single dose of HZ/su, the second (GROUP 4; $n_4 = 45$) twice a single dose of OKA and the last (GROUP 5; $n_5 = 45$) twice two concomitant doses of HZ/su and OKA. So, all in all, 155 participants were divided over these 5 groups. The properties of each group are summarized in Table 1.

Safety and immunogenicity were assessed for all groups up to 12 months post-vaccination in the original study. In order to obtain long-term immunogenicity data on the newly proposed HZ/su vaccine, 23 individuals from the groups solely receiving HZ/su (i.e. GROUPS 2 and 3) were assessed up to 42 months post-vaccination in the extension studies NCT00492648. Every individual was considered a responder. Descriptive statistical tests were used to assess the difference between the two vaccines. A significant higher immune response was found in the groups receiving the HZ/su vaccine compared to
the group solely receiving the OKA vaccine. We refer to [6] for a more in
depth description of the design and results of these studies

GROUP	sample	age	vaccine	schedule	
	size				
1	10	18-30	HZ/su + OKA	1+1 dose mo. 0, $1+1$ dose mo. 2	
2	10	18-30	HZ/su	1 dose mo. 0, 1 dose mo. 2	
3	45	50-70	HZ/su	1 dose mo. 0, 1 dose mo. 2	
4	45	50-70	OKA	1 dose mo. 0, 1 dose mo. 2	
5	45	50-70	HZ/su + OKA	1+1 dose mo. 0, $1+1$ dose mo. 2	

Table 1: **Properties of the different groups in the VZV vaccine trial.** Shown are sample size, age, vaccine and vaccination schedule (mo.=month). Group 4 is defined as reference group.

79 2.1.1. B-cell data

First, we used data on the number of antigen-specific memory B-cells, 80 provided by a B-cell ELISPOT assay, at baseline, and at 1 month and 12 81 months after receiving the first vaccine dose. Two tests were performed: 82 the first used Varilrix^{\bigcirc} (1/20x) as stimulus in the B-cell ELISPOT assay, 83 the second used 100 μ l of gE (10 μ g/ml) as stimulus. This resulted in two 84 datasets comprising the frequencies of either "total" VZV-specific memory B-85 cells or gE-specific memory B-cells per million of total memory B-cells. The 86 participants were split into 5 different groups, based on age and vaccine type 87 (see Section 2.1), and their profiles relative to the total number of memory 88 B-cells are plotted in Fig. 1 for the Varilrix-specific B-cells. 89



Figure 1: Amount of VZV-specific memory B-cells. Measured by B-cell ELISPOT (Varilrix stimulus) per 10^6 total memory cells, up to 12 months. Data are shown per study group. The last panel acts as an illustration of the vaccination dynamics and shows a hypothetical, smooth function of the expected change in number of memory B-cells over time (in months), based on the observed data points per individual and considering the second vaccination at month 2.

We observe an increase in memory B-cells (further denoted as B-cells), 90 after vaccination at time t = 0 months. At time t = 2 months, the subjects 91 were re-vaccinated, but no data were collected at that time point. Fig 1 92 shows only the time points for which data were available (t = 0, 1 and 12 93 months). Since it is reasonable to expect a (higher) peak in the data after the 94 second dose at t = 2 months, we will assume a time period [0, h], h > 0 during 95 which the level of B-cells increases up to a point, h, after which it decreases. 96 The data plots of gE-specific memory B-cells show a similar pattern (see 97 Supplementary material, Fig S1). 98

99 2.1.2. T-cell data

Intracellular cytokine staining (ICS) in combination with a flow cyto-100 metric readout was performed to measure the amount of CD4+ T-cells that 101 produced at least 2 cytokines (interferon-gamma, interleukin 2, CD40 Lig-102 and, tumor necrosis factor alpha) using both Varilrix and gE as stimuli (in 103 separate experiments). The subsequent two datasets comprise the same 155 104 participants, but now with time points at baseline, and at 1, 2, 3 and 12 105 months after receiving the first vaccine dose. The total VZV-specific T-cell 106 profiles of the participants by study group are shown in Fig 2. 107

Given that T-cell data were collected at more time points than B-cell data, we now observe a second peak in the group-specific data plots, as is expected given the vaccine administrations at month 2. Therefore we will use two time periods $[0, h_1]$ and $[2, h_2]$ (with $0 < h_1 < 2 < h_2$) during which the level of T-cells first increases and then decreases. In case only one peak is observed, we will assume $h_1 = 2 < h_2$.

As with the B-cell profiles, the gE specific T-cell profiles are shown in Fig



Figure 2: Amount of VZV-specific CD4+ T-cells, producing at least 2 immune markers. Measured by ICS per 10⁶ CD4+ T-cells, shown per group and up to 12 months. The last panel acts as an illustration of the vaccination dynamics and shows a hypothetical, smooth function of the expected change in number of CD4+ T-cells over time (in months), based on the observed data points per individual.

115 S2.

116 2.2. Mathematical methods

We used systems of (nonlinear) ODEs to model the B-cell and T-cell dynamics. We applied a systematic approach to fit and compare several models in order to obtain the models that best describe the available data, while providing sufficient biological interpretation. The detailed version of all ODEs, along with their solution, can be found in Appendix A. In the following subsections we provide the basic rationale of these ODEs for both B-cell and T-cell dynamics, respectively.

124 2.2.1. B-cell dynamics models

We describe the dynamics of the memory B-cells using the following ODE:

$$\frac{dB}{dt} = f_1(B)I_{t \le h} - f_2(B),$$
(1)

where $B_0 = B(0)$ denotes the initial number of memory B-cells at time=0 127 (months) and f_1 and f_2 are smooth functions of the number of memory B-128 cells at time t (months), describing the change in the number of B-cells due 129 to activation and decay of B-cells. We assume that the activation of B-cells 130 happens during a certain time period [0, h] and that after this time period, 131 no new B-cells are activated. The process of activation of B-cells is described 132 by the function f_1 . The decay in the number of B-cells occurs at all times 133 and is described by f_2 . In all models, the decay rate is assumed to remain 134 constant over time. 135

¹³⁶ A first distinction between models can be made through the nature of the ¹³⁷ rate at which B-cells will be activated. A schematic overview of the different choices in activation/proliferation functions is given in Fig 3. In model B1, the proliferation rate is assumed to be constant over the time period [0, h]. Another option is to assume a rate which is proportional to the number of B-cells at time t, as in model B2.

A distinction can be made between memory B-cells with a short lifespan 142 and B-cells with a longer lifespan. A similar line of reasoning is followed in 143 [7], in which a distinction is made between memory B-cells and long living 144 plasma cells. Models B3 and B4 incorporate this distinction by including 145 different equations in the ODE system for short living B-cells (SB) and long 146 living B-cells (LB). The dynamics of the SB in models B3 and B4 are similar 147 to those in model B1, but at time 0 months, no SB are present in models B3 148 and B4. LB however, are present in models B3 and B4 at time 0 months. 149

To distinguish between models B3 and B4, the dynamics of LB are considered. First, in view of their long lifespan, no decay of LB is assumed and model B3 expresses no proliferation rate either which means that the total number of LB remains constant over time. Second, in model B4, a constant proliferation rate of LB is introduced during time period [0, h] after which their number will remain constant over time. We refer to Appendix B for an overview of the parameters used in the dynamic B-cell models.

157 2.2.2. T-cell dynamic models

The design of the T-cell models follows a similar procedure as that of the B-cell models. The following ODE describes the basic dynamics of the stimulus-specific T-cell population:

$$\frac{dT}{dt} = f_1(T)I_{0 \le t \le h_1} + f_2(T)I_{2 \le t \le h_2} - f_3(T),$$
(2)



Figure 3: Schematic representation of the different proliferation functions used to describe the B-cells population.

with $T_0 = T(0)$ the number of T-cells at time 0 (months). In this equation, 161 $f_1(T)$ describes the proliferation of T-cells after the first vaccination event 162 at time 0, which will occur until a certain time point h_1 (with $0 < h_1 \le 2$). 163 Afterwards, no T-cells will be activated until the second vaccination event 2 164 months after the first, which $f_2(T)$ describes as the proliferation of T-cells 165 during the time period, $[2, h_2]$, with h_2 the time point at which the second 166 peak in T-cells is reached. The decay of T-cells will happen during the whole 167 time period, and is represented by the function $f_3(T)$. In all models, it will 168 be assumed that the decay rate of T-cells remains constant over time (cf. 169 B-cell models). Moreover, we assume that the activation of T-cells after 170 each vaccination event happens according to a constant proliferation rate. 171 It is noteworthy that a non-constant proliferation rate, proportional to the 172 number of T-cells, was part of exploratory analyses, but these explorations 173 did not result in a convergent model (see the Inference and model selection 174 section). 175

The rates after the first and second vaccination event are not necessarily equal and neither are the ranges of the time periods $[0, h_1]$ and $[2, h_2]$. Since T-cells are still present in the blood at the time of the second vaccination, we assume a different number of new T-cells will be activated.

Fig 4 summarizes the difference between all T-cell models we will consider. We start by assuming that all T-cells can be regarded as one population. With the additional assumptions that f_1 and f_2 are identical functions (and that the proliferation rates of T-cells are equal after each vaccination), we arrive at model T1. Model T2 does not presume both proliferation rates are equal.



Figure 4: Schematic representation of the difference in proliferation functions used to describe the T-cell dynamics.

Next, models are considered in which the T-cell population is divided into
short living and long living T-cell populations, represented by ST and LT,
respectively. This can be considered as a distinction between effector T-cells
(short living) and memory T-cells (long living).

The dynamics of the short living T-cells are similarly described as in models 190 T1 and T2: a constant number of short living T-cells will be activated after 191 each vaccination (not necessarily the same number), while the decay of short 192 living T-cells occurs at all times at a constant decay rate. For models T3 193 and T4, the assumption is made that the total number of long living T-194 cells remains constant over time. If we add the distinction between models 195 with equal and different functions f_1 and f_2 , we arrive at models T3 and 196 T4, respectively. Adding proliferation rates of long living T-cells after each 197 vaccination, models T3 and T4 are extended to yield models T5 and T6. 198 In order to restrict the total number of parameters, the long living T cell 199 proliferation rates are assumed to be equal. We refer to Appendix B for an 200 overview of the parameters used in the dynamic T-cell models. 201

202 2.3. Nonlinear mixed models

The dynamic models described in previous subsections can be formulated 203 as nonlinear mixed models in which the parameters are assigned distributions 204 through the specification of fixed and random effects. The fixed component 205 can be interpreted as a population parameter, i.e. an average for all individ-206 uals, while the random component accounts for individual differences. More 207 specifically, each individual parameter P_i can thus be written as $P_i = u_i \times P_{pop}$ 208 where P_{pop} is a population parameter and u_i is log-normally distributed with 209 $E(u_i) = 1.$ 210

In case of the presence of a categorical variable (e.g. different group in vac-211 cine trial study), the different groups can be compared against each other 212 by adding a component β_j to the distribution of a certain parameter. β_j de-213 scribes how for group j, this parameter deviates from the (chosen) reference 214 group. This makes it possible to test whether one group has a significant 215 higher variable (e.g. rate of cell activation) compared to the reference group. 216 The Monolix software [©]Lixoft was used for the estimation of the parameters. 217 A built in stochastic approximation of the standard expectation maximiza-218 tion algorithm (SAEM) with simulated annealing, combined with a Markov 219 Chain Monte Carlo (MCMC) procedure which replaces the simulation step 220 of the SAEM algorithm, is used to obtain population parameters estimates. 221 Loglikelihood calculation was done by importance sampling, in which a fixed 222 t-distribution is assumed with 5 degrees of freedom. For more details on the 223 algorithms used we refer to [8]. Mostly, Monolix default parameter values 224 were used in the algorithms (see Appendix C) The two-step SAEM-MCMC 225 algorithm uses $10^6 + 10^5$ iterations in order to assess convergence for estimat-226 ing the population parameters. 227

228 2.4. Inference and model selection

Although mathematical identifiability is guaranteed for the models presented in the Mathematical methods section, the complexity of these models when combining them with many random effects in view of the data limitations in terms of sampling times and sample sizes resulted in non-convergence. Therefore, simplifying assumptions needed to be made. One such simplifying assumption is presuming that the decay of B or T-cells is identical for all individuals, implying that the random effect for that decay parameter is ²³⁶ omitted from the model.

For both the B-cell and T-cell data sets, the following procedure was used 237 for comparing and selecting the most suitable biologically plausible model 238 to describe the data. In a first step, a list of models was composed, con-239 sisting of models B1 to B4 for the B-cell data and of models T1 to T6 for 240 T-cell data, together with assumptions on the parameters reflecting whether 241 or not individual variation on these parameters is present, i.e. whether or 242 not random effects were included for the different parameters. The model 243 parameters were then estimated with the Monolix software. 244

Models with poor SAEM convergence, likely because of abundant model 245 complexity, were discarded. Next, the candidate models were compared us-246 ing Akaike's Information Criterion (AIC) and the model with lowest AIC 247 value was selected as first candidate model. Subsequently, a non-parametric 248 bootstrap, using 1000 bootstrap re-samples, was performed on the candidate 240 model. Since a sequential approach based on the candidate models with the 250 lowest AIC values was used, the need to perform bootstraps for all candidate 251 models was avoided, in order to decrease the number of computations. It was 252 found that for a bootstrap, either 65%-77% of the samples had proper SAEM 253 convergence, or the proportion of bootstrap samples with proper convergence 254 was less than 15%. For this reason the criterion for good bootstrap conver-255 gence was defined as having at least 65% of bootstrap samples with proper 256 SAEM convergence. In case of poor bootstrap convergence, the candidate 257 model was rejected from the list of candidate models. 258

Next, a sensitivity analysis on the bootstrap results of the (converging) candidate model was performed by investigating whether the presence or absence

of certain profiles of individuals in the bootstrap samples, had influence on 261 its model convergence. For instance, if a single participant's profile was more 262 frequently part of non-converging datasets, a new bootstrap was performed, 263 excluding the specific participant's profile. Again, in case of poor bootstrap 264 convergence the candidate model was rejected. If convergence remained suf-265 ficiently robust, it was investigated whether it was possible to improve the 266 biological plausibility of the candidate model. This was done by examining 267 the assumptions made on the parameters and adjusting those. An example 268 of this is shown in the Model selection of T-cell datasets results section. The 269 new model then became a candidate model. 270

271 2.5. B-cell and T-cell dynamics associations

As CD4+ T-cells may directly influence the activation of B-cells, we investigated the existence of associations between B-cell and T-cell dynamics. We used a raw data complete cases analysis given that constructing a joint model based on the same concepts was not successful, likely due to data limitations (Inference and model selection section).

²⁷⁷ More specifics on this analysis, and its results, can be found in Appendix D.

278 3. Results

279 3.1. Model selection of B-cell datasets

We started by modeling the Varilrix-specific B-cell dataset, for which the model selection procedure outlined in the Inference and model selection section was followed. All details on the considered models and the following of the procedure can be found in Appendix E. The resulting Varilrix-specific ²⁸⁴ B-cell model differentiates between SB and LB, LB are assumed to remain ²⁸⁵ constant through time (model B3, see B-cell dynamics models section. In ²⁸⁶ time period [0, h], a constant number of SB is activated and this proliferation ²⁸⁷ rate is considered a group-specific parameter. The decay rate is assumed to ²⁸⁸ be equal for each individual.

parameter	estimate	95% CI
LB_0	1852.84	(1425.79, 2407.80)
aSB	774.17	(367.67, 1630.12)
β_1	2.14	(0.79, 3.49)
β_2	1.44	(-0.02, 2.91)
β_3	0.67	(-0.12, 1.46)
β_5	0.90	(0.02, 1.79)
uSB	0.13	(0.11, 0.16)
h	3.30	(2.05, 5.30)

The estimated population parameters of the selected B-cell model are shownin Table 2.

Table 2: Varilrix-specific B-cell results. Parameter estimates and corresponding 95% confidence intervals (CI) of final model B3b. SB(0) is assumed to be zero, $LB_0 = LB(0)$ denotes the initial number of LB. The proliferation of SB is constant in time period [0, h], at rate aSB and assumed to be group-specific. β_i (i = 1, 2, 3, 5) represents the increase of aSB, compared to the reference group 4 ($\beta_4 = 0$). Decay of SB happens at rate uSB. The number of LB remains constant through time.

The same models as with the Varilrix-specific B-cell data were used for the gE-specific B-cell data and a similar model selection procedure was followed. The outcome of the model selection was a model which does not differentiate between SB and LB. In time period [0, h], a constant number of B-cells are activated (model B1). All parameters are assumed to have random effects and the activation rate of B-cells is chosen as group-specific parameter. The parameter estimations, along with confidence interval, are shown in Table 3.

parameter	estimate	95% CI
B ₀	564.39	(429.80, 741.14)
aB	566.08	(337.69, 948.95)
β_1	2.59	(1.52, 3.66)
β_2	2.13	(1.08, 3.17)
β_3	1.27	(0.69, 1.84)
β_5	1.25	(0.59, 1.91)
uB	0.035	(0.0060, 0.21)
h	2.51	(1.78, 3.52)

Table 3: **gE-specific B-cell results.** Parameter estimates and corresponding 95% confidence intervals (CI) of final model B1a. No distinction between SB and LB is presumed. $B_0 = B(0)$ denotes the initial number of B-cells. The proliferation of B-cells is constant in time period [0, h], at rate aB and assumed to be group-specific. β_i (i = 1, 2, 3, 5) represents the increase of aB, compared to the reference group 4 ($\beta_4 = 0$). Decay of B-cells happens at rate uB.

²⁹⁸ 3.2. Model selection of T-cell datasets

²⁹⁹ By following the T-cell model selection procedure (details in Appendix ³⁰⁰ E), a model which differentiates between ST and LT, was selected as final ³⁰¹ Varilrix-specific T-cell model. This model furthermore assumes the number ³⁰² of LT remains constant through time and assumes activation of ST is constant ³⁰³ in time periods $[0, h_1]$ and $[2, h_2]$ with $a_2ST = 0.15 \times a_1ST$ (model T3, see T-cell dynamics models section). Moreover, all parameters are assumed to have random effects with the activation rate a group-specific parameter. The model parameter estimates are shown in Table 4.

parameter	estimate	95% CI
LT ₀	517.53	(422.96, 633.25)
aST	1825.20	(893.64, 3727.84)
β_1	1.50	(0.29, 2.72)
β_2	0.76	(-0.81, 2.32)
β_3	1.57	(0.90, 2.25)
β_5	1.73	(1.07, 2.39)
uST	0.40	(0.18, 0.86)
h_1	0.026	(0.0088, 0.075)
h_2	3.85	(2.57, 5.78)

Table 4: Varilrix-specific T-cell results. Parameter estimates and corresponding 95% confidence intervals (CI) of final model T3a'. ST(0) is assumed to be zero, $LT_0 = LT(0)$ denotes the initial number of LT. The proliferation of ST is constant in time period $[0, h_1]$ at rate aST and in time period $[2, h_2]$ at rate 0.15.aST. aST is assumed to be group-specific with effects β_i (i = 1, 2, 3, 5), representing the increase of aST, compared to the reference group 4 ($\beta_4 = 0$). Decay of ST happens at rate uST. The number of LT remains constant through time.

The same T-cell models were used in the model selection procedure of the gE-specific T-cell data. The parameter estimations of the final gE-specific T-cell model are shown in Table 5. This model does not differentiate between ST and LT and assumes a constant activation of T-cells in time periods $[0, h_1]$ and $[2, h_2]$ with $a_2ST = 0.66 \times a_1ST$ (model T1). All parameters were assumed to have random effects with the activation rate being a group-specific parameter. Moreover, individuals 89 and 149 were viewed as statistical outliers (with datapoints distant from other individuals) and their profiles were
left out of this dataset.

parameter	estimate	95% CI
	90.07	(45.31, 179.07)
aT	329.14	(162.70, 665.81)
β_1	2.41	(1.75, 3.32)
β_2	2.30	(1.65, 3.21)
β_3	2.53	(1.93, 3.31)
β_5	2.43	(1.83, 3.22)
uT	0.54	(0.26, 1.11)
h_1	0.21	(0.15, 0.31)
h_2	9.03	(5.61, 14.53)

Table 5: **gE-specific T-cell results.** Parameter estimates and corresponding 95% confidence intervals (CI) of final model T1a'. No distinction of ST and LT is presumed. $T_0 = T(0)$ denotes the initial number of T-cells. The proliferation of T-cells is constant in time period $[0, h_1]$ at rate aT and in time period $[2, h_2]$ at rate $0.66 \times aT$. aT is assumed to be group-specific with effects β_i (i = 1, 2, 3, 5), representing the increase of aT, compared to the reference group 4 ($\beta_4 = 0$). Decay of T-cells happens at rate uT.

316 3.3. Vaccine differences

Group-specific effects on chosen parameters make it possible to compare each group by examining the differences in these effects. This comparison focuses on different proliferations of B- and T-cells. Group-specific effects were also added on other parameters, more specifically the decay rate and time point h, which marks the end of the proliferation period after vaccination. However, models with these group-specific parameters did either not
have an increased AIC compared to a model without this effect, or did not
show SAEM convergence.

Since a group-specific component was added to the activation of B-/T-cells for each final model, it was subsequently possible to examine whether the HZ/su vaccine caused a higher increase in B- and or T-cells after vaccination, compared to the original OKA vaccine.

As a reminder, Table 1 summarizes the characteristics of the 5 different groups in the vaccine trial. Group 4 received the original OKA vaccine and was thereby defined as reference group.

Next, we calculated corresponding p-values of the group-specific parame-332 ters that were estimated in the Model selection of B-cell datasets and T-cell 333 datasets sections, shown in Table 6. In view of the sample size of groups 1 334 and 2 (and age), we were mainly interested in β_3 and β_5 . A β_i higher than 335 zero indicates a higher activation rate of cells in the groups receiving the 336 HZ/su vaccine, compared to the activation rate in the reference group which 337 received the OKA vaccine. In the case of Varilrix- and gE-specific T-cells, 338 both groups 3 and 5 showed a significant higher activation rate (p < 0.05). 339 The activation rate of gE-specific B-cells also was significantly higher com-340 pared to the reference group. Varilrix-specific B-cells also seemed to have 341 a higher proliferation rate, though in the case of groups receiving solely the 342 HZ/su vaccine, not significantly so (p > 0.05). 343

As age has an important influence on vaccine responses, it was considered to compare the young groups (groups 1 and 2) to the older groups with the same vaccination schedule (groups 3 and 5). However, we can observe from Tables 2, 3, 4 and 5 that the confidence intervals of the group-specific parameters 1-5 overlap. Therefore, no conclusions can be made in that respect. It is to be noted that the young cohorts are much smaller than the old cohorts (n=10 vs. n=45 respectively).

	Varilrix B-cells gE B-cells		Varilrix T-cells	gE T-cells	
β_1 (CI),	$2.14 \ (0.79, \ 3.49)$	2.59(1.52, 3.66)	$1.50 \ (0.29, \ 2.72)$	$2.41 \ (1.75, \ 3.32)$	
p-value	$2.8 imes 10^{-4}$	$< 10^{-5}$	$3.8 imes 10^{-4}$	$< 10^{-5}$	
β_2 (CI),	1.44 (-0.02, 2.91)	2.13 (1.08, 3.17)	0.76 (-0.81, 2.32)	$2.30\ (1.65,\ 3.21)$	
p-value	0.013	$< 10^{-5}$	0.12	$< 10^{-5}$	
β_3 (CI)	0.67 (-0.12, 1.46)	$1.27 \ (0.69, \ 1.84)$	$1.57 \ (0.90, \ 2.25)$	$2.53\ (1.93,\ 3.31)$	
p-value	0.10	10^{-5}	$< 10^{-5}$	$< 10^{-5}$	
β_5 (CI)	$0.90\ (0.02,\ 1.79)$	$1.25\ (0.59,\ 1.91)$	$1.73 \ (1.07, \ 2.39)$	2.43 (1.83, 3.22)	
p-value	0.025	3×10^{-5}	$< 10^{-5}$	$< 10^{-5}$	

Table 6: **Differences in proliferation rates per group.** Group-specific parameter estimates, corresponding 95% confidence intervals (CI) and p-values, calculated for Varilrix B-cell, gE B-cell, Varilrix T-cell and gE T-cell data.

351 4. Discussion

In this study we used a nonlinear mixed modeling approach using ordinary differential equations (ODE) to describe B-cell and T-cell dynamics in adults following a 2-dose vaccination against VZV by means of the novel subunit VZV gE vaccine (Shingrix, GSK) and the live-attenuated VZV vaccine (Varilrix, GSK).

³⁵⁷ Whereas the latter vaccine was not intended to be used in a similar manner ³⁵⁸ as Shingrix to augment protection against herpes zoster (HZ), we did use

the data available from the clinical trial performed by Leroux-Roels et al 359 (Leroux-Roels2012). In this trial, Shingrix and Varilrix were compared in 360 regard to safety and immunogenicity in adults. Using comparative group-361 wise statistical tests, they found that gE-specific CD4+ T-cell levels were 362 much higher in the groups receiving Shingrix than those receiving Varilrix 363 alone from 3 until 42 months after vaccination. Additionally, they showed 364 that the addition of Varilrix to Shingrix did not significantly increase the 365 immunogenicity. 366

Our study was motivated by the difficulties in attributing differences between vaccines and vaccination schedules to underlying immunological processes when using the "classical" group-wise comparative statistical techniques that do not take into account underlying immunological processes.

Recently, [4] and [5] showed that nonlinear ODE mixed modeling was able to produce (plausible) estimates on several biological parameters in the setting of vaccinations.

In our study, we assessed Varilrix and VZV gE-specific B-cell and T-cell re-374 sponses elicited by the 2-dose vaccination schedule for three different sched-375 ules (Shingrix only, Varilrix only and the combination of Shingrix and Varilrix 376 on both vaccination moments). We developed and used a suitable method-377 ological framework to obtain for each setting (immune response and vaccina-378 tion schedule) the most optimal ODE model, informed by immunological the-379 ory while acknowledging data sparseness by adjusting the inferential method 380 using a nonparametric bootstrap approach. Using this robust approach we 381 were able to conclude that the best models did not have an overly complex 382 structure. Models with constant proliferation rates (after each vaccination, 383

in time periods [0, h] (B-cells) and $[0, h_1]$ and $[2, h_2]$ (T-cells)) had lower AIC 384 compared to models with proportional proliferation rates. Restricting the 385 number of parameters, either by not making a distinction between short and 386 long living B-/T-cells, or by assuming the number of long living B-/T-cells 387 remains constant through time, resulted in models that were preferable com-388 pared to the other considered model structures. Although some of these 389 other models may have had a more intuitively logical biological interpreta-390 tion, they often did not have SAEM or bootstrap convergence. 391

Importantly, this way of modeling allowed us to directly compare specific 392 parameters between several vaccination schedules. We found that the Shin-393 grix vaccination schedules led to a more pronounced proliferation of T-cells, 394 however without a difference in T-cell decay rate between Shingrix and Var-395 ilrix vaccination schedules. This novel result underscores the benefit of using 396 mathematical mixed models that are based on the underlying immunological 397 processes instead of performing standard group-wise comparisons. Indeed, in 398 the latter case it is possible to prove significant differences between vaccines, 390 however, it is impossible to determine what drives these differences. That is, 400 the standard group-wise comparisons cannot show whether higher response 401 levels are the result of either a higher proliferation of cells, a lower decay 402 (mainly in the case of a restricted number of data points), or a longer time 403 period [0, h] in which cells are activated. 404

We note that the adjuvant used for the Shingrix vaccine has been reported to be a very potent adjuvant [10] and our modeling approach thus confirms the increased proliferation of T-cells for the Shingrix vaccine.

⁴⁰⁸ We also assessed whether a correlation existed between the B-cell and T-cell

counts, but we did not find a significant association between the two immune response types. This confirms previous findings concerning the glycoprotein-E adjuvant, part of the $AS01_B$ Adjuvant System family, in which it has been shown that this family has been reported to show the lowest correlations between B-cells and T-cells of all families [11].

⁴¹⁴ During our modeling analyses we encountered several limitations. First, we ⁴¹⁵ noted that given the limited sample size only models with moderate complex-⁴¹⁶ ity could be analysed. Second, the sparseness of time points for the B-cell ⁴¹⁷ responses posed a significant limitation on the complexity of the B-cell mod-⁴¹⁸ els. Future work should focus on estimating an optimal sampling schedule ⁴¹⁹ for subsequent modeling.

In this study, we wanted to focus on the advantages and possibilities of ODE modeling combined with a mixed effect approach in the analysis of vaccine trial immunogenicity data, rather than group-wise or time point-wise comparisons using standard comparative statistics between different vaccination schedules. The techniques underlying this work can now be applied on novel datasets to answer fundamental questions on the understanding of immune responses.

⁴²⁷ We conclude that nonlinear mixed modeling by means of ODE shows that ⁴²⁸ Shingrix vaccination causes a significantly higher proliferation of T-cells com-⁴²⁹ pared to Varilrix vaccination in VZV-immune adults.

430 Appendix A. Detailed ODE models and solutions

⁴³¹ Appendix A.1. Antibody secreting cell models

The dynamics of the memory B-cell population is described using the following ODE:

$$\frac{dB}{dt} = f_1(B)I_{t \le h} - f_2(B),$$
(A.1)

where $B_0 = B(0)$ denotes the initial number of memory B-cells at time = 434 0 (months) and f_1 and f_2 are smooth functions of the number of B-cells at 435 time t (months) and describe the change in the number of B-cells due to 436 activation and decay of B-celms. We assume that the activation of B-cells 437 happens during a certain time period [0, h] and that after this time period, 438 no new B-cells are activated. The process of activation of B-cells is thereby 439 described by the function f_1 . The decay of B-cells happens at all times and is 440 described by f_2 . In all models, the decay rate is assumed to remain constant 441 over time and the decay of B-cells is thereby proportional to the number of 442 B-cells. 443

In model B1, the activation of B-cells is assumed to be constant in time, with aB the rate of activation. This means functions f_1 and f_2 can be expressed as

$$\begin{cases} f_1(B) = aB\\ f_2(B) = -uB \cdot B \end{cases}$$
(A.2a)

⁴⁴⁷ The solution of this differential equation leads to the following equation

$$\begin{cases} B(t) = \frac{aB}{uB} + e^{-uB \cdot t} \left(B_0 - \frac{aB}{uB} \right) & t \le h \\ B(t) = \left(\frac{aB}{uB} + e^{-uB \cdot h} \left(B_0 - \frac{aB}{uB} \right) \right) e^{-uB(t-h)} & t > h \end{cases}$$
(A.2b)

In model B2, the proliferation of B-cells is assumed to be proportional to the number of B-cells, so the activation is now equal to $pB \times B$ with pB the activation rate. This yields equations

$$\begin{cases} f_1(B) = pB \cdot B \\ f_2(B) = -uB \cdot B \end{cases}$$
(A.3a)

451 with solution

$$\begin{cases} B(t) = B_0 e^{(pB - uB)t} & t \le h \\ B(t) = B_0 e^{pB \cdot h - uB \cdot t} & t > h \end{cases}$$
(A.3b)

⁴⁵² Previous two models can be combined in the following model, where the⁴⁵³ activation has both a constant and a proportional component:

$$\begin{cases} f_1(B) = aB + pB \cdot B \\ f_2(B) = -uB \cdot B \end{cases}$$
(A.4a)

454 with solution

$$\begin{cases} B(t) = -\frac{aB}{paSC-uB} + \left(B_0 + \frac{aB}{pB-uB}\right)e^{(pB-uB)t} & t \le h \\ B(t) = \left(-\frac{aB}{pB-uB} + \left(B_0 + \frac{aB}{pB-uB}\right)e^{(pB-uB)h}\right) \cdot & (A.4b) \\ e^{-uB(t-h)} & t > h \end{cases}$$

455 Since this model did not yield converging results, it was thereby omitted from456 the paper.

In a next step we distinguish the short-living B-cells SB(t) from the B-cells with long lifespan LB(t). The total number of B-cells is then equal to the sum of these two. We assume that, at baseline, only long-living and thus no ⁴⁶⁰ short-living B-cells are present. This model can be described as

$$\begin{cases} \frac{dSB}{dt} = f_1(SB)I_{t \le h} + f_2(SB) \\ \frac{dLB}{dt} = g_1(LB)I_{t \le h} + g_2(LB) \\ B(t) = SB(t) + LB(t) \end{cases}$$
(A.5)

with $LB_0 = LB(0)$ denoting the initial number of LB and SB(0) = 0. First, in model B3 we assume a constant proliferation rate, equal to aSB. Furthermore, due to their long lifespan, we assume the decay rate of LBto be equal to zero and that no new long living B-cells are activated. This means the number of LB will remain constant over time. We can summarize this as

$$\begin{cases} f_1(SB) = aSBS\\ f_2(SB) = -uSB \cdot SB\\ g_1(LB) = g_2(LB) = 0 \end{cases}$$
(A.6a)

⁴⁶⁷ The solution of the ODE of model B3 is given by

1

$$\begin{cases} B(t) = -\frac{aSB}{uSB} \left(e^{-uSB \cdot t} - 1 \right) + LB_0 & t \le h \\ B(t) = -\frac{aSB}{uSB} \left(1 - e^{uSB \cdot h} \right) e^{-uSB \cdot t} + LB_0 & t > h \end{cases}$$
(A.6b)

Instead of a constant number of LB, we now assume in model B4 that LB will proliferate as well, according to a constant proliferation rate aLB during time period h. Their decay will still be neglected due to their long lifespan.

$$\begin{cases} f_1(SB) = aSB\\ f_2(SB) = -uSB \cdot SB\\ g_1(LB) = aLB\\ g_2(LB) = 0 \end{cases}$$
(A.7a)

471 with solution

$$\begin{cases} B(t) = -\frac{aSB}{uSB} \left(e^{-uSB \cdot t} - 1 \right) + LB_0 + aLB \cdot t & t \le h \\ B(t) = -\frac{aSB}{uSB} \left(1 - e^{uSB \cdot h} \right) e^{-uSB \cdot t} + \\ LB_0 + aLB \cdot h & t > h \end{cases}$$
(A.7b)

472 Appendix A.2. T-cell models

The design of the T-cell models follows a similar procedure as with the Bcell models. The following differential equation describes the basic dynamics of the stimulus-specific T-cell population:

$$\frac{dT}{dt} = f_1(T)I_{0 \le t \le h_1} + f_2(T)I_{2 \le t \le h_2} + f_3(T)$$
(A.8)

with $T_0 = T(0)$ the number of T-cells at time 0 (months). In this equation, 476 $f_1(T)$ describes the proliferation of T-cells after the first vaccination event 477 at time 0, which will occur until a certain time point h_1 (with $0 < h_1 \le 2$). 478 Afterwards, no T-cells will be activated until the second vaccination event 2 479 months after the first vaccine, which $f_2(T)$ describes as the proliferation of 480 T-cells during the time period $[2, h_2]$, with h_2 the time point at which the 481 second peak in T-cells is reached. The decay of T-cells will happen during the 482 whole time period, and is represented by the function $f_3(T)$. In all models, 483 it will be assumed that the decay rate of T-cells remains constant over time 484 (cfr. B-cell models). Moreover, we assume that the activation of T-cells after 485 each vaccination event happens according to a constant proliferation rate. 486

Assuming an equal activation rate of T cells after each vaccination leads to model T1. Functions f_i (i = 1, 2, 3) can now be written as

$$\begin{cases} f_1(T) = f_2(T) = aT \\ f_3(T) = -uT \cdot T \end{cases}$$
(A.9a)

The solution of the ODE is now given by

$$\begin{cases} T(t) = \frac{aT}{uT} + e^{-uT \cdot t} \left(T_0 - \frac{aT}{uT} \right) & t \le h_1 \\ T(t) = \left(\frac{aT}{uT} + e^{-uT \cdot h_1} \left(T_0 - \frac{aT}{uT} \right) \right) e^{-uT(t-h_1)} & h_1 < t < 2 \\ T(t) = \frac{aT}{uT} + \left(T_0 - \frac{aT}{uT} + \frac{aT}{uT} e^{uT \cdot h_1} - \frac{aT}{uT} e^{uT \cdot 2} \right) e^{-uT \cdot t} & 2 \le t \le h_2 \\ T(t) = \left(\frac{aT}{uT} + \left(T_0 - \frac{aT}{uT} + \frac{aT}{uT} e^{uT \cdot h_1} - \frac{aT}{uT} e^{uT \cdot 2} \right) e^{-uT \cdot h_2} \right) \cdot \\ e^{-uT(t-h_2)} & t > h_2 \end{cases}$$
(A.9b)

Model T2 does not possess the assumption of an equal proliferation rate after each vaccination. Moreover, it is plausible to assume a changed rate after the second vaccination due to a memory response. In this case functions f_i are written as

$$\begin{cases} f_1(T) = a_1 T \\ f_2(T) = a_2 T \\ f_3(T) = -uT \cdot T \end{cases}$$
(A.10a)

⁴⁹³ with solution

$$\begin{cases} T(t) = \frac{a_{1}T}{uT} + \left(T_{0} + \frac{a_{1}T}{-uT}\right)e^{-uT \cdot t} & t \leq h_{1} \\ T(t) = \left(\frac{a_{1}T}{uT} + \left(T_{0} + \frac{a_{1}T}{-uT}\right)e^{-uT \cdot h_{1}}\right)e^{-uT(t-h_{1})} & h_{1} < t < 2 \\ T(t) = \frac{a_{2}T}{uT} + \left(\left(\frac{a_{1}T}{uT} + \left(T_{0} - \frac{a_{1}T}{uT}\right)e^{-uT \cdot h_{1}}\right)e^{-uT(2-h_{1})} - \frac{a_{2}T}{uT}\right) \cdot \\ e^{-uT(t-2)} & 2 \leq t \leq h_{2} \\ T(t) = \left(\frac{a_{2}T}{uT} + \left(\left(\frac{a_{1}T}{uT} + \left(T_{0} - \frac{a_{1}T}{uT}\right)e^{-uT \cdot h_{1}}\right)e^{-uT(2-h_{1})} - \frac{a_{2}T}{uT}\right) \cdot \\ e^{-uT(t-2)} & t > h_{2} \\ (A.10b) \end{cases}$$

Again, in the next step we differentiate between the short living (ST) and long living (LT) T-cells. We express this with equations f_i, g_i (i = 1 : 3):

$$\begin{cases} \frac{dST}{dt} = f_1(ST)I_{0 < t \le h_1} + f_2(ST)I_{2 < t \le h_2} + f_3(ST) \\ \frac{LST}{dt} = g_1(LT)I_{0 < t \le h_1} + g_2(LT)I_{2 < t \le h_2} + g_3(LT) \\ T(t) = ST(t) + LT(t) \end{cases}$$
(A.11)

with $LT_0 = LT(0)$ the initial number of long living T-cells and ST(0) = 0. As in previous models, we will assume constant proliferation rates a_1ST and a_2ST of ST, no decay of LT and at first a constant number of LT. Model T3 assumes as well that activation rates of ST after both vaccinations are equal. Functions f_i and g_i are thereby written as

$$\begin{cases} f_1(ST) = f_2(ST) = aST \\ f_3(ST) = -uST \cdot ST \\ g_1(LT) = g_2(LT) = 0 \\ g_3(LT) = 0 \end{cases}$$
(A.12a)

⁵⁰¹ Its solution is given by

$$\begin{cases} T(t) = LT_0 - \frac{aST}{uST} \left(e^{-uST \cdot t} - 1 \right) & t \le h_1 \\ T(t) = LT_0 - \frac{aST}{uST} \left(e^{-uST \cdot h_1} - 1 \right) e^{-uST(t-h_1)} & h_1 < t < 2 \\ T(t) = LT_0 - \frac{aST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot t} + \\ \frac{aST}{uST} \left(1 - e^{-uST(t-2)} \right) & 2 \le t \le h_2 \\ T(t) = LT_0 + \left(-\frac{aST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot h_2} + \\ \frac{aST}{uST} \left(1 - e^{-uST(h_2-2)} \right) \right) e^{-uST(h_2-t)} & t > h_2 \end{cases}$$
(A.12b)

Model T4 does not make the assumption of equal ST activation rates, which
leads to equations

$$\begin{cases} f_1(ST) = a_1 ST \\ f_2(ST) = a_2 ST \\ f_3(ST) = -u ST \cdot ST \\ g_1(LT) = g_2(LT) = 0 \\ g_3(LT) = 0 \end{cases}$$
(A.13a)

504 with solution

$$\begin{cases} T(t) = LT_0 - \frac{a_1ST}{uST} \left(e^{-uST \cdot t} - 1 \right) & t \le h_1 \\ T(t) = LT_0 - \frac{a_1ST}{uST} \left(e^{-uST \cdot h_1} - 1 \right) e^{-uST(t-h_1)} & h_1 < t < 2 \\ T(t) = LT_0 - \frac{a_1ST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot t} + \\ \frac{a_2ST}{uST} \left(1 - e^{-uST(t-2)} \right) & 2 \le t \le h_2 \\ T(t) = LT_0 + \left(-\frac{a_1ST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot h_2} + \\ \frac{a_2ST}{uST} \left(1 - e^{-uST(h_2-2)} \right) \right) e^{-uST(h_2-t)} & t > h_2 \end{cases}$$
(A.13b)

Next, we add a constant proliferation rate aLT of long-living T-cells after each vaccination (A.15a). Model T5 assumes equal activation rates of ST, with following equations:

$$\begin{cases} f_1(ST) = f_2(ST) = aST \\ f_3(ST) = -uST \cdot ST \\ g_1(LT) = g_2(LT) = aLT \\ g_3(LT) = 0 \end{cases}$$
(A.14a)

508 and solution:

$$\begin{cases} T(t) = -\frac{aST}{uST} \left(e^{-uST \cdot t} - 1 \right) + LT_0 + aLT \cdot t & t \le h_1 \\ T(t) = -\frac{aST}{uST} \left(e^{-uST \cdot h_1} - 1 \right) e^{-uST(t-h_1)} + \\ LT_0 + aLT \cdot h_1 & h_1 < t < 2 \\ T(t) = -\frac{aST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot t} + \\ \frac{aST}{uST} \left(1 - e^{-uST(t-2)} \right) + \\ LT_0 + aLT \cdot \left(h_1 + t - 2 \right) & 2 \le t \le h_2 \\ T(t) = \left(-\frac{aST}{uST} \left(1 - e^{uST \cdot h_1} \right) e^{-uST \cdot h_2} + \\ \frac{aST}{uST} \left(1 - e^{-uST(h_2-2)} \right) \right) e^{-uST(h_2-t)} + \\ LT_0 + aLT \left(h_1 + h_2 - 2 \right) & t > h_2 \end{cases}$$

We conclude the T-cell models with model T6, in which different activation rates of ST after each vaccination are assumed. Equations f_i and g_i are written as

$$\begin{cases} f_1(ST) = a_1ST \\ f_2(ST) = a_2ST \\ f_3(ST) = -uST \cdot ST \\ g_1(LT) = g_2(LT) = aLT \\ g_3(LT) = 0 \end{cases}$$
(A.15a)

$_{\tt 512}$ $\,$ The solution of the resulting ODE is given by

$$\begin{cases} T(t) = -\frac{a_1 ST}{u ST} \left(e^{-u ST \cdot t} - 1 \right) + LT_0 + aLT \cdot t & t \le h_1 \\ T(t) = -\frac{a_1 ST}{u ST} \left(e^{-u ST \cdot h_1} - 1 \right) e^{-u ST(t-h_1)} + \\ LT_0 + aLT \cdot h_1 & h_1 < t < 2 \\ T(t) = -\frac{aST}{u ST} \left(1 - e^{u ST \cdot h_1} \right) e^{-u ST \cdot t} + \\ \frac{a_2 ST}{u ST} \left(1 - e^{-u ST(t-2)} \right) + \\ LT_0 + aLT \cdot \left(h_1 + t - 2 \right) & 2 \le t \le h_2 \\ T(t) = \left(-\frac{a_1 ST}{u ST} \left(1 - e^{u ST \cdot h_1} \right) e^{-u ST \cdot h_2} + \\ \frac{a_2 ST}{u ST} \left(1 - e^{-u ST(h_2 - 2)} \right) \right) e^{-u ST(h_2 - t)} + \\ LT_0 + aLT \left(h_1 + h_2 - 2 \right) & t > h_2 \end{cases}$$

Appendix B. Overview of the different parameters used in the B cell and T-cell dynamic models

Table B.7 summarizes the parameters used in the functions of the different B-cell models. Table B.8 summarizes the parameters used in the functions of the different T-cell models.

Parameter	Description
B_0	initial number of B-cells
aB	constant proliferation rate of B-cells
aSB	constant proliferation rate of SB (in case of a distinction)
aLB	constant proliferation rate of LB (in case of a distinction)
pB	proportional proliferation rate of B-cells
uB	decay of (short living, in case of a distinction) B-cells
h	time point after which no new B-cells are activated

 Table B.7:
 An overview of the different parameters in the B-cell dynamic models

Parameter	Description
T ₀	initial number of T-cells
a_T	constant proliferation rate of T-cells after the i th vaccination
$a_S T$	constant proliferation rate of short living T-cells (in case of a
	distinction) after i th vaccination
aLT	constant proliferation rate of long living T-cells (in case of a
	distinction)
uT	decay of (short living, in case of a distinction) T-cells
h_i	time point after which no new T-cells are activated after the i th
	vaccination

Table B.8:An overview of the different parameters in the T-cell dynamicmodels

518 Appendix C. Algorithm parameter values used in Monolix

The following list shows a summary of the values used in the SAEM-MCMC algorithm and loglikelihood estimation in Monolix:

Population parameters	SAEM	$K_0 = 100$
		$K_1 = 10^6$
		$K_2 = 10^5$
		$a_1 = 0$
		$a_2 = 1$
	MCMC	$m_1 = 2$
		$m_2 = 0$
		$m_3 = 2$
		$m_4 = 2$
		$\rho = 0.3$
	Simulated annealing	$\tau_1 = 0.95$
		$ au_2 = 0.95$
Individual parameters	MCMC	$m_1 = 2$
		$m_2 = 0$
		$m_3 = 2$
		$m_4 = 2$
		$\rho = 0.3$
	Stopping rule	$L_{mcmc} = 1000$
		$r_{mcmc} = 0.01$
Loglikelihood	Importance sampling	Monte-Carlo size = 10^7

⁵²¹ Appendix D. B-cell and T-cell dynamics associations and dataset ⁵²² correlations

⁵²³ Appendix D.1. B-cell and T-cell dynamics associations

Since the process of B-cell activation is dependent on certain cytokine-524 expressing T-cells (such as CD40L), the hypothesis is investigated whether 525 the increase in B-cells is proportional to the increase in T-cells. In order 526 to examine this, we define T01 := T(1) - T(0) and B01 := B(1) - B(0)527 and use the minerva package in R to calculate the maximal information 528 coefficient (MIC). This is a way to detect linear and non-linear relations 529 between variables, and can thereby be used to indicate whether a linear 530 relation is feasible by comparing it with the R-squared value. In addition we 531 compute the Spearman correlation. 532

We started by examining the Varilrix-specific B-cell and T-cell datasets. The datasets were restricted to individuals without missing values of B-cell or T-cell data at time points 0 and 1 month, 96 individuals in total. First, the hypothesis was made that an increase in T-cells was proportional to an increase in B-cells. We express the expected proportionality factor by m:

$$m = E\left(\frac{B(1) - B(0)}{T(1) - T(0)}\right).$$
 (D.1)

Fig 5 shows a scatterplot of $T_{01} := T(1) - T(0)$ plotted against $B_{01} := B(1) - B(0)$. At first sight, a linear relation between T_{01} and B_{01} might not seem a reasonable assumption.

To further examine this, we calculated the Spearman correlation and the maximal information coefficient (MIC) as a way to assess and measure (non)linear relationships between datasets.



Figure D.5: Scatterplot of the increase in Varilrix-specific T-cells (T_{01}) , plotted against the increase in Varilrix-specific B-cells (B_{01}) .

The Spearman correlation between Varilrix-specific T_{01} and B_{01} was -0.0274 (p = 0.7914), which rejected the hypothesis that increases in Varilrixspecific T-cells were associated to increases in Varilrix-specific B-cells. A non-significant MIC of 0.2161 (5% significance level) confirmed this result. We also assessed MIC and Spearman correlations on the same datasets per subgroup, reaching the same conclusion (Table D.9).

group	MIC	p-value	Spearman	p-value	
3	0.2854	> 0.05	0.2096	0.2663	
4	0.1673	> 0.05	-0.2192	0.2271	
5	0.2611	> 0.05	0.1009	0.6380	

Table D.9: Correlations between B-cells and T-cells (Varilrix stimulus). MIC coefficients, Spearman correlation and corresponding p-values between increase in Varilrix-specific B-cells (B_{01}) and increase in Varilrix-specific T-cells (T_{01}), calculated for groups 3, 4 and 5. As the sample sizes of groups 1 and 2 were too small ($n_1 = 4$ and $n_2 = 6$), those groups were omitted from the analysis.

Potential associations between increases in gE-specific T-cells and B-cells 550 were investigated. The scatterplot of T_{01} plotted against B_{01} is shown in 551 Figure D.6. As before, we also studied the relations between T_{01} and B_{01} 552 per subgroup (see Table D.10). The Spearman p-values showed that only in 553 group 3 the Spearman correlation could be considered significant, together 554 with MIC, implying a nonlinear relationship. The Spearman correlation of 555 $0.3833 \ (p = 1.0647 e^{-04})$ suggested there was indeed an association. The MIC 556 score was calculated as 0.4107, which was significant (p < 0.001). In case of 557 a linear relation, the R-square is expected to be close to this MIC score. As 558 the R-square was equal to 0.05593, we could exclude a linear relationship. 559



Figure D.6: Scatterplot of the increase in gE-specific T-cells (T_{01}) , plotted against the increase in gE-specific B-cells (B_{01}) .

group	$\begin{tabular}{ c c c c } \mathbf{MIC} & \mathbf{p-value} & \mathbf{MIC}\text{-}R^2 \end{tabular} \end{tabular}$		Spearman	p-value	
3	0.4734	0.01007	0.4665	0.4725	0.0084
4	0.3052	> 0.05		-0.2300	0.2053
5	0.3149	> 0.05		0.3138	0.1266

Table D.10: Correlations between B-cells and T-cells (gE stimulus). MIC coefficients, Spearman correlation and corresponding p-values between increase in gE-specific B-cells (B_{01}) and increase in gE-specific T-cells (T_{01}), calculated for groups 3, 4 and 5. As the sample sizes of groups 1 and 2 were too small ($n_1 = 4$ and $n_2 = 6$), those groups were omitted from the analysis.

⁵⁶⁰ Appendix D.2. Correlations between B-cell and T-cell datasets

Instead of solely examining the increase in B-cells and T-cells, we also looked at the correlation between the specific values of B- and T-cells at time points 0 and 1; Spearman correlations for all individuals were calculated between the data points B(0), B(1), T(0) and T(1).

⁵⁶⁵ Correlations between the initial number of B-cells B(0), the initial number ⁵⁶⁶ of T-cells T(0), the number of B-cells at month 1 B(1) and the number of ⁵⁶⁷ T-cells at month 1 T(1) have also been investigated.

We started with the Varilrix-specific B-cell and T-cell data. Again, we only 568 included individuals for whom we had data points B(0), B(1), T(0) and T(1). 569 Spearman correlations for all individuals were calculated between these data 570 points, and the results are shown in Fig D.7. This figure also shows the 571 Spearman correlations when we separated the individuals by group. When 572 looking at the correlations of all individuals, we noticed correlations between 573 B(0) and B(1), and T(0) and T(1), but no significant correlations between 574 B- and T-cells. Examining the correlations by group, it seemed those differ 575

greatly depending on the group. However, it has to be noted that group 1 and 2 contain a very small number of individuals (4 and 6 individuals respectively). For groups 3 to 5, the results were similar to the results of the correlation between all individuals, and we therefore found no convincing evidence for an association between Varilrix specific B-cells and T-cells.

The correlation between data points at time 0 and 1 of gE-specific B-cells 581 and T-cells was examined next. Fig D.8 shows the Spearman correlations, 582 first for all individuals and then split by group. We observed that some corre-583 lations seemed to be higher compared to the Varilrix-specific data, however, 584 when examining the Spearman matrices by group, the values between the 585 different groups seemed to vary widely. For this reason, we did not find de-586 cisive evidence to include the number of gE-specific T-cells into the B-cell 587 models or vice versa. 588

Appendix D.3. Influence of the initial number of B-cells to the remaining B-cell data

Apart from associations between the B-cell and T-cell datasets, it was 591 investigated as well whether the initial number of B-cells (B(0)) had an 592 influence on the short term number of B-cells (B(1)), the long term number 593 (B(12)) and the decay of B-cells (B(12) - B(1)). This was achieved by 594 plotting for each individual B(0) first against B(1), then against B(12) and 595 lastly against B(12) - B(1). If B(0) had influence on either one of these 596 values, a linear relation should be clear from the plot. We started with the 597 Varilrix-specific B-cell data. As can be perceived from Fig D.9, no clear linear 598 relation was found. The same values were plotted afterwards, but now on a 599 logarithmic scale. An evident linear relation could not be detected either. 600

					_					
G1	в0	в1	то	т1		G2	в0	в1	т0	т1
в0						в0				
в1						в1				
т0						тО				
т1						т1				
					_					
G3	в0	в1	то	т1		G4	в0	в1	т0	т1
в0						в0				
в1						в1				
т0						тО				
т1						т1				
G5	в0	в1	тО	т1		all	в0	в1	тО	т1
в0						в0				
в1]	в1				
т0						тО				
т1						т1				

Spearman correlations
high: [0.5, 1[
moderate: [0.3, 0.5]
low: [0.1, 0.3[
no:]-0.1, 0.1[
low:]-0.3,-0.1]
moderate:]-0.5, -0.3]
high:]-1, -0.5]
<pre>significant: p < 0.05</pre>

Figure D.7: Spearman correlation between Varilrix-specific data points B(0), B(1), T(0) and T(1), shown for all individuals and per group. Significant correlations are indicated.

					_					
G1	в0	в1	тО	т1		G2	в0	в1	т0	т1
в0						в0				
в1						в1				
т0						т0				
т1						т1				
					_					
G3	в0	в1	то	т1		G4	в0	в1	т0	т1
в0						в0				
в1						в1				
т0						то				
т1						т1				
					_					
G5	в0	в1	то	т1		all	в0	в1	т0	т1
в0						в0				
в1						в1				
т0						тО				
т1						т1				

Spearman correlations
high: [0.5, 1[
moderate: [0.3, 0.5]
low: [0.1, 0.3[
no:]-0.1, 0.1[
low:]-0.3,-0.1]
moderate:]-0.5, -0.3]
high:]-1, -0.5]
significant:p < 0.05

Figure D.8: Spearman correlation between gE-specific data points B(0), B(1), T(0) and T(1), shown for all individuals and per group. Significant correlations are indicated.



Figure D.9: Associations between Varilrix-specifix B-cell data points. Above: Scatterplots of Varilrix-specific(B(0), B(1)), (B(0),B(12)), (B(0),B(12)-B(1)). Under: Scatterplots of (B(0), B(1)), (B(0),B(12)), (B(0),B(12)-B(1)), on logarithmic scale

Fig D.10 examines the influence of the initial gE-specific B-cell value on the number of short term B-cells, long term and decay of B-cells. There seemed to be even less evidence to assume a linear relation between B-cell values compared to the Varilrix-specific B-cells, on logarithmic scale neither. We can conclude the initial value of B-cells has no definite influence on following B-cell values.



Figure D.10: Associations between gE-specifix B-cell data points. Above: Scatterplots of gE-specific(B(0), B(1)), (B(0), B(12)), (B(0), B(12)-B(1)) Under: Scatterplots of (B(0), B(1)), (B(0), B(12)), (B(0), B(12)-B(1)), on logarithmic scale

607 Appendix E. Detailed model selection procedures

608 Appendix E.1. Model selection of B-cell datasets

We started by modeling the Varilrix-specific B-cell dataset. The upper part of Table E.11 summarizes the differences between all models that were tested.

model	fixed population	group-specific	convergence-
	parameter	parameter	AIC
B1a	-	aB	6559
B1b	uB	aB	6595
B1c	h	aB	no
B2	-	paB	6603
B3a	-	aSB	no
B3b	uB	aSB	6541
B3c	h	aSB	no
B4a(i/ii)	-	aSB / aLB	no / no
B4b(i/ii)	uB	aSB / aLB	no / no
B4c	actL	aSB	no
B4d(i/ii)	h	aSB / aLB	no / no
B4e(i/ii)	uB, h	aSB / aLB	no / no
B4f	aLB, h	aSB	no
B4g	aLB, uB	aSB	6524
candidate	bootstrap	deviating	bootstrap
model	convergence	IDs	w/o ID
B4g	no		

B3b	65%	ID54	73%
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Table E.11: **ODE Model formulations considered for Varilrix-specific B-cell data and model selection procedure.** Upper part: Overview of the different models used to model the Varilrix-specific B-cell data. First column: model identifier. Second column: parameters selected as fixed population parameter. Third column: parameter which is chosen to be group-specific. Fourth column: AIC value of each model, in case of convergence.

Lower part: Overview of the considered candidate models (first column) used in the Varilrix-specific B-cell data model selection procedure. Second column: convergence results of the performed bootstraps. Third column: the results of possible IDs with deviating presence in the converging bootstrap samples. Fourth column: results of a bootstrap performed on the Varilrix-specific B-cell dataset, in case IDs are found.

For model B1, we distinguished between the following scenarios: a scenario with random effects for all parameters (model B1a), a scenario in which the decay of B-cells (uB) was assumed having a fixed population parameter (model B1b), and a scenario in which the time period where B-cells were activated (h) was fixed (model B1c). SAEM convergence was obtained for models B1a and B1b, with an AIC value of 6559 and 6595, respectively. Model B1c did not converge within $10^6 + 10^5$ iterations and was therefore not considered any further.

Next, a proportional proliferation rate was explored in model B2. Model 620 B2 assumed a group specific proliferation parameter paB and all parameters 621 having random effects. For this model, an AIC value of 6603 was obtained. 622 Consequently, we looked at models in which a distinction between SB and 623 LB was made. Model B3a assumed all parameters had random effects. In 624 models B3b and B3c, uB and h, respectively, were set as fixed population 625 parameter. Model B3b was the only model that showed convergence, with 626 an AIC value of 6541. 627

The last model examined was model B4, in which a proliferation rate for 628 LB was added. Many assumptions on the parameters were made; the decay 629 rate of B-cells (uB), proliferation rate of LB (aLB) and activation period 630 (h) were set as fixed parameters in models B4b, B4c and B4d, respectively. 631 Combinations of these fixed parameters were considered as well in models 632 B4f, B4g and B4h. Apart from this, we also looked at different group spe-633 cific parameters, not only the proliferation rate of SB (aSB) was considered, 634 but the proliferation rate of long living B-cells (aLB) as well. Model B4g 635 was the only model that accounted for aSB and aLB and still converged. In 636 this model, both aLB and uB were set as fixed population parameters, and 637 aSB was considered to be a group specific parameter. This model had the 638 lowest AIC value of 6524 among all aforementioned models, and was selected 639 as first candidate model. 640

⁶⁴¹ The bootstrap that subsequently was performed did not converge for model

⁶⁴² B4g, and it was therefore in the end rejected.

Model B3b was selected as next-candidate model. The converging of its 643 bootstrap was successful, with 65% of bootstrap samples showing proper 644 SAEM convergence. An analysis was done to explore whether the presence 645 (or absence) of certain individuals was responsible for the convergence of 646 the datasets. When examining percentages of presence, ID54 showed de-647 viant behavior: the profile was absent from a significant number of the non-648 converging datasets. It was therefore removed from the B-cell dataset, after 649 which a new bootstrap with the candidate model was performed. Bootstrap 650 convergence remained well (73 % of bootstrap samples showed SAEM conver-651 gence) and model B3b was therefore selected as final Varilrix-specific B-cell 652 model. Model B3b differentiates between SB and LB, LB are assumed to 653 remain constant through time. In time period (0, h), a constant number of 654 SB is activated and this proliferation rate is considered a group-specific pa-655 rameter. The decay rate is assumed to be equal for each individual. 656

This model selection procedure is summarized in the lower part of Table E.11. 657 In the upper part of Table E.12, models and convergence results are 658 shown. Model B3a proved to be the model with lowest AIC value that 659 still provided sufficient bootstrap convergence (68% of all datasets had good 660 SAEM convergence, see lower part of Table E.12). Next, it was investigated 661 whether the convergence for the bootstrap samples was influenced by the 662 presence or absence of certain individual profiles. Indeed, it was discovered 663 that 73% of the bootstrap samples resulting in non-converge, included ID48 664 in their dataset. For this reason, a new bootstrap was performed with model 665 B3a, but now on the gE-specific B-cell dataset, excluding ID48. Bootstrap 666

⁶⁶⁷ convergence was no longer reached and model B3a was discarded. Model
⁶⁶⁸ B1a, which also showed sufficient bootstrap convergence (68% of bootstrap
⁶⁶⁹ samples converged) was considered thereafter. As with previous model, we
⁶⁷⁰ investigated the relation between the bootstrap convergence and presence or
⁶⁷¹ absence of individual profiles. No deviant occurrence was found and model
⁶⁷² B1a was thereby selected as final gE-specific B-cell model.

model	fixed population	group-specific	convergence-
	parameter	parameter	AIC
B1a	-	aB	6233
B1b	uB	aB	6267
B1c	h	aB	6306
B2	-	paB	6304
B3a	-	aSB	6227
B3b	uB	aSB	6231
B3c	h	aSB	no
B4a(i/ii)	-	aSB / aLB	6222 / 6207
B4b(i/ii)	uB	aSB / aLB	no / no
B4c	actL	aSB	no
B4d(i/ii)	h	aSB / aLB	no / 6257
B4e(i/ii)	uB, h	aSB / aLB	6267 / 6246
B4f	aLB, h	aSB	no
B4g	aLB, uB	aSB	6222

candidate	bootstrap	deviating	bootstrap
model	convergence	IDs	w/o ID
B4a(ii)	no		
B4a(i)	no		
B4g	no		
B3a	68%	ID48	no
B3b	no		
B1a	68%	no	

Table E.12: **ODE Model formulations considered** for gE-specific B-cell data and model selection procedure. Upper part: Overview of the different models used to model the gE-specific B-cell data. First column: model identifier. Second column: parameters selected as fixed population parameter. Third column: parameter which is chosen to be group-specific. Fourth column: AIC value of each model, in case of convergence. Lower part: Overview of the considered candidate models (first column) used in the gE-specific B-cell data model selection procedure. Second column: convergence results of the performed bootstraps. Third column: the results of possible IDs with deviating presence in the converging bootstrap samples. Fourth column: results of a bootstrap performed on the gE-specific B-cell dataset, in case IDs are found.

673 Appendix E.2. Model selection of T-cell datasets

Just like with the B-cell models, the most simplistic T-cell model T1 was considered first, in which $a_1T = a_2T = aT$. Model T1a assumed all parameters had random effects, and the activation of T-cells (aT) had a group-specific effect. An AIC value of 11,664 was obtained.

When assuming $a_1T \neq a_2T$, we arrived at model T2. First, the assumption was made that all parameters had random effects, and both a_1T and a_2T had a group-specific effect in model T2a. This model converged, with an AIC value of 11,658. When assuming only a_2T had a group-specific effect (model T2b), a slightly lower AIC value was obtained at 11,655.

Next, a distinction between short and long living T-cells (ST and LT, respectively) was considered. In model T3a, all parameters had random effects and aST (= $a_1ST = a_2ST$) had a group-related effect resulting in an AIC value of 11,637. Model T3b, in which uT was a fixed parameter, did not reach convergence.

Model T4 assumed different activation rates of T-cells after each vaccina-688 tion. When all parameters had random effects, and both a_1T and a_2T were 689 group specific, SAEM convergence was not reached (model T4a). When only 690 a group specific effect on a_2T was assumed (model T4b), convergence was 691 achieved resulting in an AIC value of 11,615. Subsequently, uT was set as 692 fixed parameter in models T4c and T4d, again with group specific effects 693 on both activation rates (T4c) and on a_2T only (T4d), respectively. Both 694 models showed SAEM convergence with an AIC value of 11,646 and a lower 695 AIC value of 11,626, respectively. 696

⁶⁹⁷ When assuming LT activation according to a constant proliferation rate

(equal after each vaccination in order to limit the number of parameters 698 to be estimated), models T5 and T6 were reached. In models T5, the activa-699 tion rates of ST were presumed equal after each vaccination. Together with 700 the assumption that all parameters were random, and aST was a group spe-701 cific parameter, this leaded to model T5a, where an AIC value of 11,631 was 702 found. We note that setting aLT as a group specific parameter was tested as 703 well, but none of these models (including the following) showed convergence 704 and thus were omitted from Table E.13. 705

model	fixed population	group-specific	convergence-
	parameter	parameter	AIC
T1a	-	aT	11664
T2a	-	a_1T, a_2T	11658
T2b	-	a_2T	11655
T3a	-	aST	11637
T3b	uT	aST	no
T4a	-	a_1ST, a_2ST	no
T4b	-	a_2ST	11615
T4c	uT	a_1ST, a_2ST	11646
T4d	uT	a_2ST	11626
T5a	-	aST	11631
T5b	uT	aST	11637
T5c	aLT	aST	11640
T5d	aLT, uT	aST	11667
T6a	-	a_1ST, a_2ST	no

T6b	-	a_2ST	no
T6c	uT	a_1ST, a_2ST	no
T6d	uT	a_2ST	11630
T6e	aLT	a_1ST, a_2ST	no
T6f	aLT	a_2ST	11624
T6g	aLT, uT	a_2ST	no
candidate	bootstrap	deviating	bootstrap
model	convergence	IDs	w/o ID
T4b	no		
T4b T6f	no no		
T4b T6f T4d	no no no		
T4b T6f T4d T6d	no no no		
T4b T6f T4d T6d T5a	no no no no		
T4b T6f T4d T6d T5a T5b	no no no no no		
T4b T6f T4d T6d T5a T5b T3a	no no no no no no no 66 %	no	

Table E.13: ODE Model formulations considered for Varilrix-specific T-cell data and model selection procedure. Above: Overview of the different models used to model the Varilrix-specific T-cell data. First column: model identifier. Second column: parameters selected as fixed population parameter. Third column: parameter which is chosen to be group-specific. Fourth column: AIC value of each model, in case of convergence. Under: Overview of the considered candidate models (first column) used in the Varilrix-specific T-cell data model selection procedure. Second column: convergence results of the performed bootstraps. Third column: the results of possible IDs with deviating presence in the converging bootstrap samples. Fourth column: results of a bootstrap performed on the Varilrix-specific T-cell dataset, in case IDs are found.

In Models T5b and T5c, respectively, uT and aLT were assumed to be fixed population parameters. They showed SAEM convergence, with AIC values of 11,637 and 11,640, respectively. Setting both uT and aLT fixed in model T5d did not improve the model (AIC: 11,667).

Finally, model T6 was considered, with different activation rates after each vaccination event. Assuming all parameters were random and either both a_1ST and a_2ST (T6a), or only a_2ST (T6b), were group specific, did not lead

to convergence within $10^6 + 10^5$ iterations. For this reason, fixed parameters 713 uT and/or aLT were considered. When uT was fixed, and both activation 714 rates were group specific, convergence was not reached (model T6c). With 715 a_2ST being group specific (model T6d), convergence was obtained with an 716 AIC value of 11,630. In case of setting aLT as a fixed parameter, similar 717 results were found; assuming both activation rates to be group specific did 718 not lead to convergence, but assuming only a_2ST was group specific, did, 719 with a slightly lower AIC value equal to 11,624. The last scenario assumed 720 both aLT and uT were fixed population parameters, though no convergence 721 was obtained. 722

723

Since model T4b was the model with lowest AIC (11,615), it was selected 724 as first candidate model. However, model T4b was subsequently rejected as 725 a 1000 sample bootstrap failed to converge. Likewise models T6f, T4d, T6d, 726 T5a and T5b did not have proper bootstrap convergence. Next, model T3a 727 was selected as candidate model and showed bootstrap convergence; 66% of 728 the bootstrap samples reached SAEM convergence. As before, a search for 729 frequently deviant profiles in the converging and non-converging bootstrap 730 datasets was performed, but no such profile was identified. 731

Taking into account that the assumption that $a_1ST = a_2ST = aST$ might not be a realistic assumption in a model that described a real life cellular process, a difference in proliferation rates after each vaccination was inserted, assuming a_2ST was proportional to a_1ST : $a_2ST = k \times a_1ST$. Adding this parameter to the pool of parameters to be estimated in the SAEM algorithm, did not yield a converging model. In order to limit the number of parameters

to be estimated by the SAEM-algorithm, different values of k ware set fixed 738 and for each subsequent model, AIC values were compared. A model with 739 k = 0.15 showed the lowest AIC value (11,623), which we named model T3a', 740 and a bootstrap with 100 bootstrap samples was performed on this model. 741 From this bootstrap, 67% of samples resulted in SAEM convergence and 742 a search for disproportionate presence of deviant profile(s) did not identify 743 such profiles. Therefore, model T3a', a model which differentiates between 744 ST and LT, was selected as final Varilrix-specific T-cell model. 745

Table E.14 summarizes the models used in the selection procedure of gE-specific T-cells. One individual (ID149), with deviating T-cell data, has been left off from the model selection procedure since all models of the dataset including this individual did not converge. Model T1a was the singular model with a converging SAEM algorithm and was thereby selected as candidate model. The bootstrap that was performed afterwards converged as well.

However, it was found that ID89 heavily influenced the converging value of one of the parameters (h). For this reason, ID89 was omitted from the gE T-cell dataset. Without this parameter, the bootstrap convergence of model T1a remained.

In the next step, we included parameter a_2T in the model, with $a_2T = k \times a_T$. k was estimated as 0.66 by comparing AIC-values for models with various values of k. The resulting model, T1a', showed bootstrap convergence and the bootstrap samples did not possess deviating presence of certain IDs. For this reason, model T1a' was selected as final gE-specific T-cell model.

model	fixed population	group-specific	convergence-
	parameter	parameter	AIC

T1a	-	aT	11658
T2a	-	a_1T, a_2T	no
T2b	-	a_2T	no
T3a	-	aST	no
T3b	uT	aST	no
T4a	-	a_1ST, a_2ST	no
T4b	-	a_2ST	no
T4c	uT	a_1ST, a_2ST	no
T4d	uT	a_2ST	no
T5a	-	aST	no
T5b	uT	aST	no
T5c	aLT	aST	no
T5d	aLT, uT	aST	no
T6a	-	a_1ST, a_2ST	no
T6b	-	a_2ST	no
T6c	uT	a_1ST, a_2ST	no
T6d	uT	a_2ST	no
T6e	aLT	a_1ST, a_2ST	no
T6f	aLT	a_2ST	no
T6g	aLT, uT	a_2ST	no
candidate	bootstrap	deviating	bootstrap
model	convergence	IDs	w/o ID
T1a	yes	ID89	yes
T1a'	yes	no	

Table E.14: **ODE Model formulations considered for gE-specific T-cell data and model selection procedure.** Above: Overview of the different models used to model the gE-specific T-cell data. First column: model identifier. Second column: parameters selected as fixed population parameter. Third column: parameter which is chosen to be group-specific. Fourth column: AIC value of each model, in case of convergence.

Under: Overview of the considered candidate models (first column) used in the gE-specific T-cell data model selection procedure. Second column: convergence results of the performed bootstraps. Third column: the results of possible IDs with deviating presence in the converging bootstrap samples. Fourth column: results of a bootstrap performed on the gE-specific T-cell dataset, in case IDs are found.

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All authors attest they meet the ICMJE criteria for authorship.

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⁸¹⁸ Supplementary material

Fig S1. Amount of VZV IgG-secreting cells. Measured by Bcell ELISPOT (gE stimulus) per 10⁶ IgG-secreting cells, up to 12 months. Data are shown per study group. The last panel acts as an illustration of the vaccination dynamics and shows a hypothetical, smooth function of the expected change in number of memory B-cells over time (in months), based on the observed data points per individual and considering the second vaccination at month 2.

Fig S2. Amount of gE-specific CD4+ T-cells, producing at least 2 immune markers. Measured by ICS per 10⁶ CD4+ T-cells, shown per group and up to 12 months. The last panel acts as an illustration of the vaccination dynamics and shows a hypothetical, smooth function of the expected change in number of CD4+ T-cells over time (in months), based on the observed data points per individual.

Dataset 1. Varilrix-specific memory B-cells. Amount of VZVspecific memory B-cells. Measured by B-cell ELISPOT (Varilrix stimulus)
per 10⁶ total memory cells, up to 12 months.

Dataset 2. gE-specific memory B-cells. Amount of VZV-specific
memory B-cells. Measured by B-cell ELISPOT (gE stimulus) per 10⁶ total
memory cells, up to 12 months.

Dataset 3. Varilrix-specific CD4+ T-cells. Amount of VZV-specific
CD4+ T-cells (Varilrix stimulus) producing at least 2 immune markers. Measured by ICS per 10⁶ CD4+ T-cells up to 12 months.

Dataset 4. gE-specific CD4+ T-cells. Amount of VZV-specific
 ⁸⁴² CD4+ T-cells (gE stimulus) producing at least 2 immune markers. Mea-

 $_{\tt 843}$ sured by ICS per 10⁶ CD4+ T-cells up to 12 months.