Science Advances

Supplementary Materials for

Using digital traces to build prospective and real-time county-level early warning systems to anticipate COVID-19 outbreaks in the United States

Lucas M. Stolerman *et al.*

Corresponding author: Mauricio Santillana, m.santillana@northeastern.edu
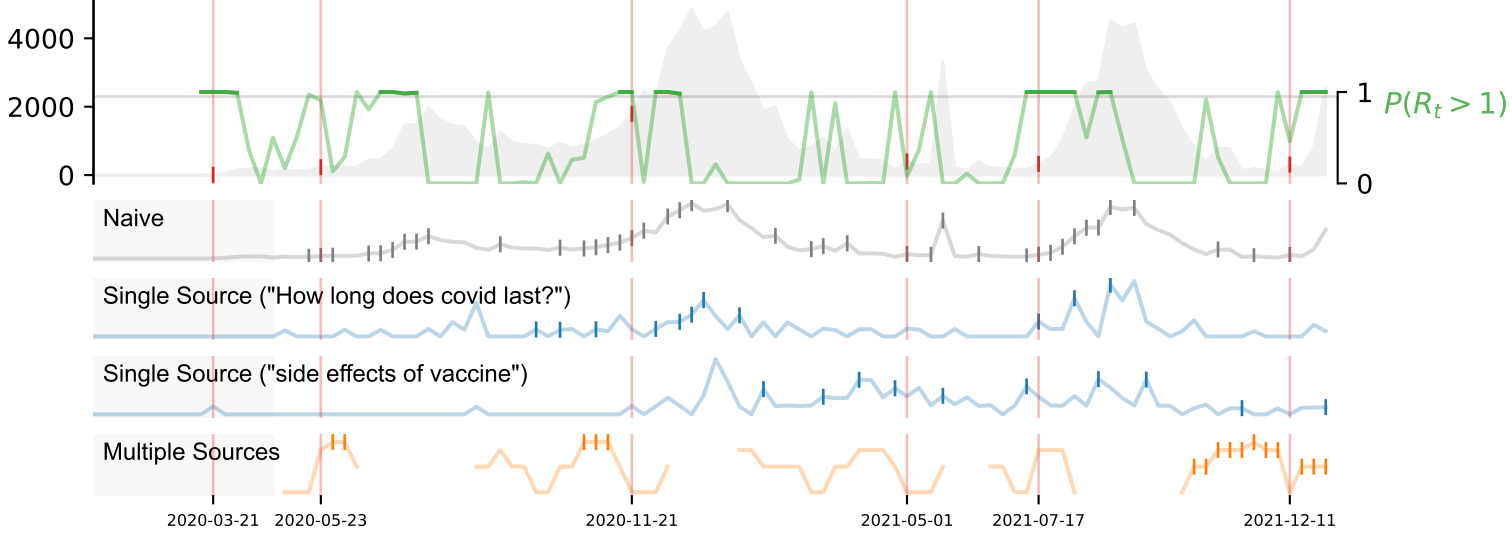
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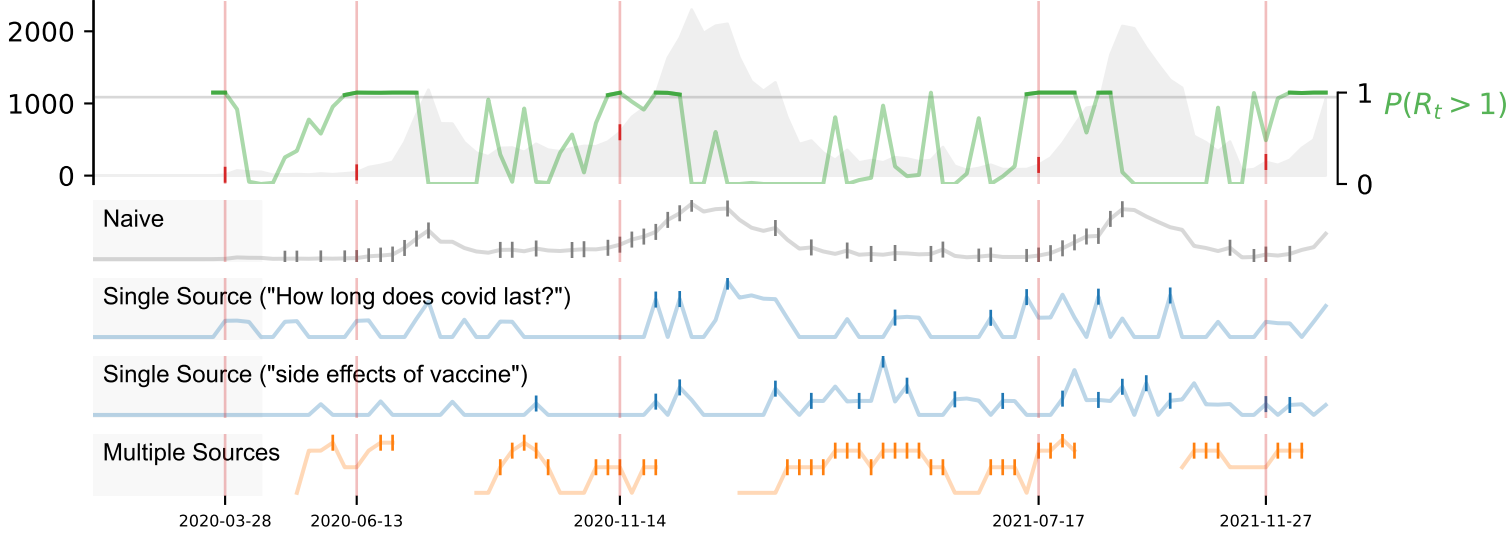
Figs. S1 to S286
Tables S1 to S9

Figures S1-S49.
The probability of resurgence P(Rt > 1) (in green) and the different events generated by the Naive (gray), Single Source (blue) and Multiple Source methods (orange) at both county and state level.

S1

S2

S3

Weekly Confirmed Cases (CA, Contra Costa)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-05-30   2020-11-14   2021-07-17   2021-12-11

Weekly Confirmed Cases (CA, Los Angeles)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-06-06   2020-10-31   2021-06-05   2021-11-13

Weekly Confirmed Cases (CA, Orange)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-20   2020-11-14   2021-07-10   2021-12-11

Legend:
Naive Method
Single Source Method
Multiple Sources Method
$P(R_t > 1)$
Gold Standard Event
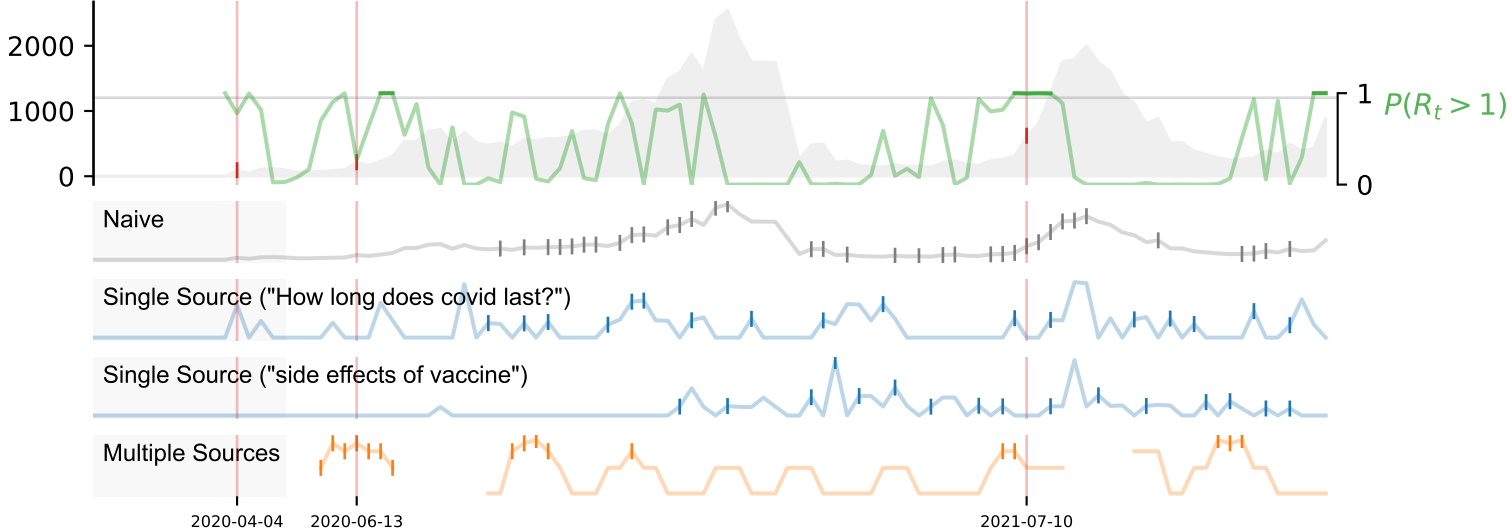Signal Event
Initial Training Period
Gold Standard (JHU Cases)

S4

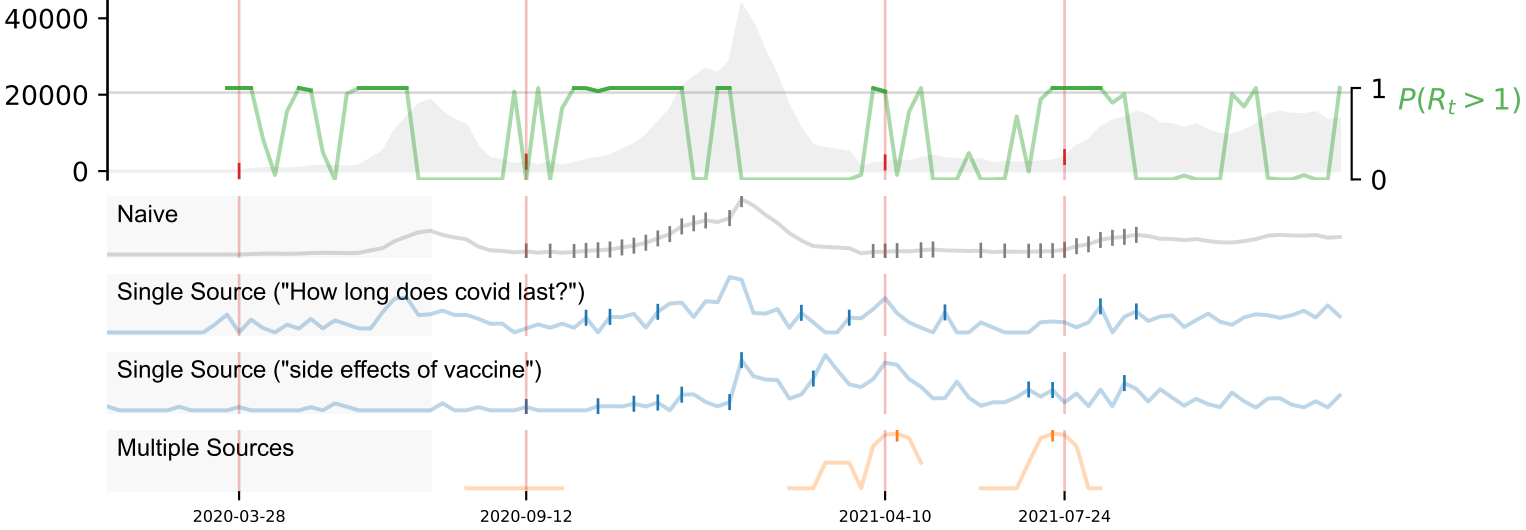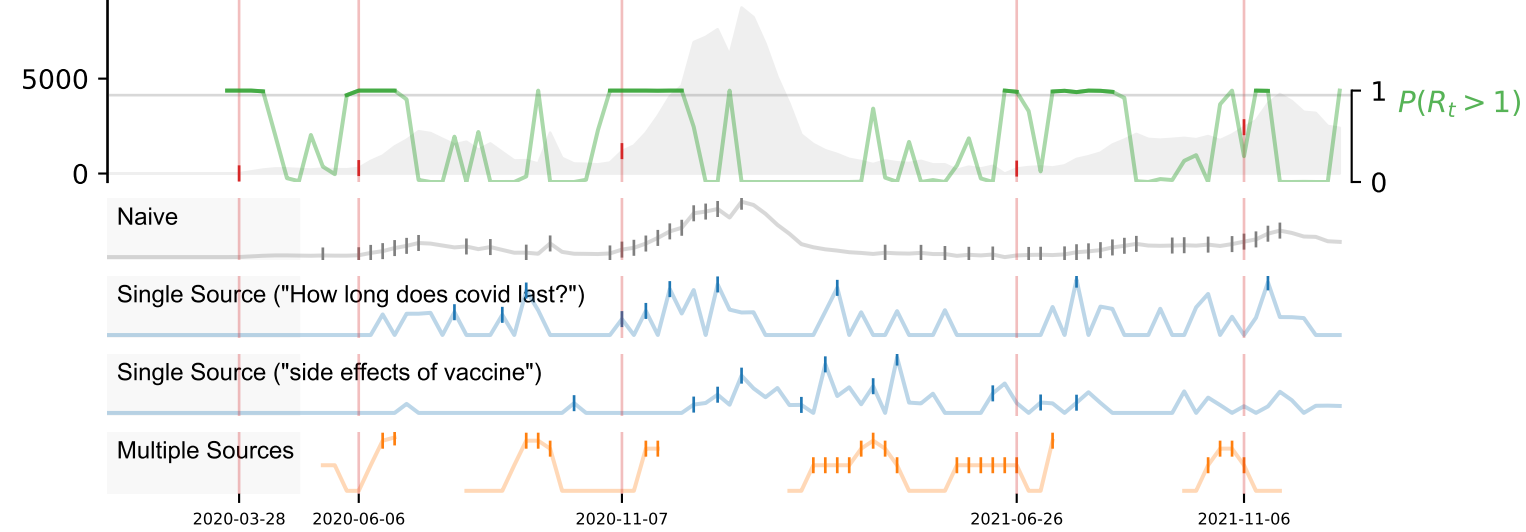Weekly Confirmed Cases (CA, Riverside)

Weekly Confirmed Cases (CA, Sacramento)

Weekly Confirmed Cases (CA, San Bernardino)

S5

Weekly Confirmed Cases (CA, San Diego)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-27   2020-11-14   2021-07-17   2021-12-11

Weekly Confirmed Cases (CA, San Francisco)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-07-04 2020-08-22   2020-11-07   2021-07-17   2021-12-11

Weekly Confirmed Cases (CA, Santa Clara)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-06-27   2020-10-31   2021-07-17   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
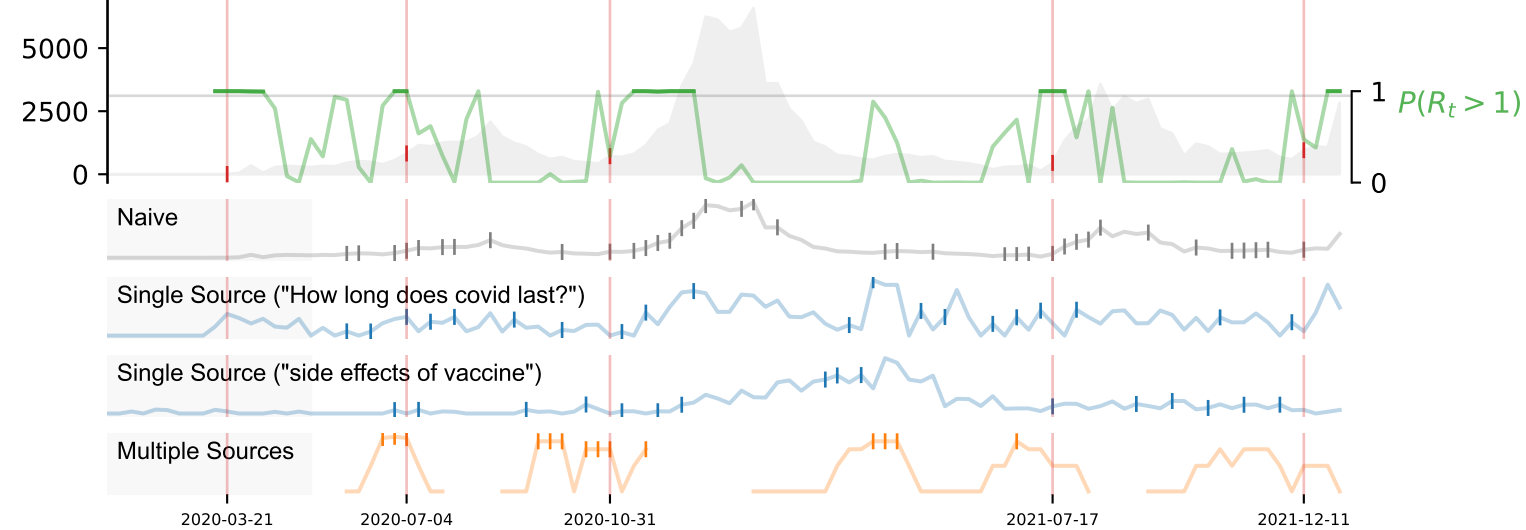- Initial Training Period
- Gold Standard (JHU Cases)

S6
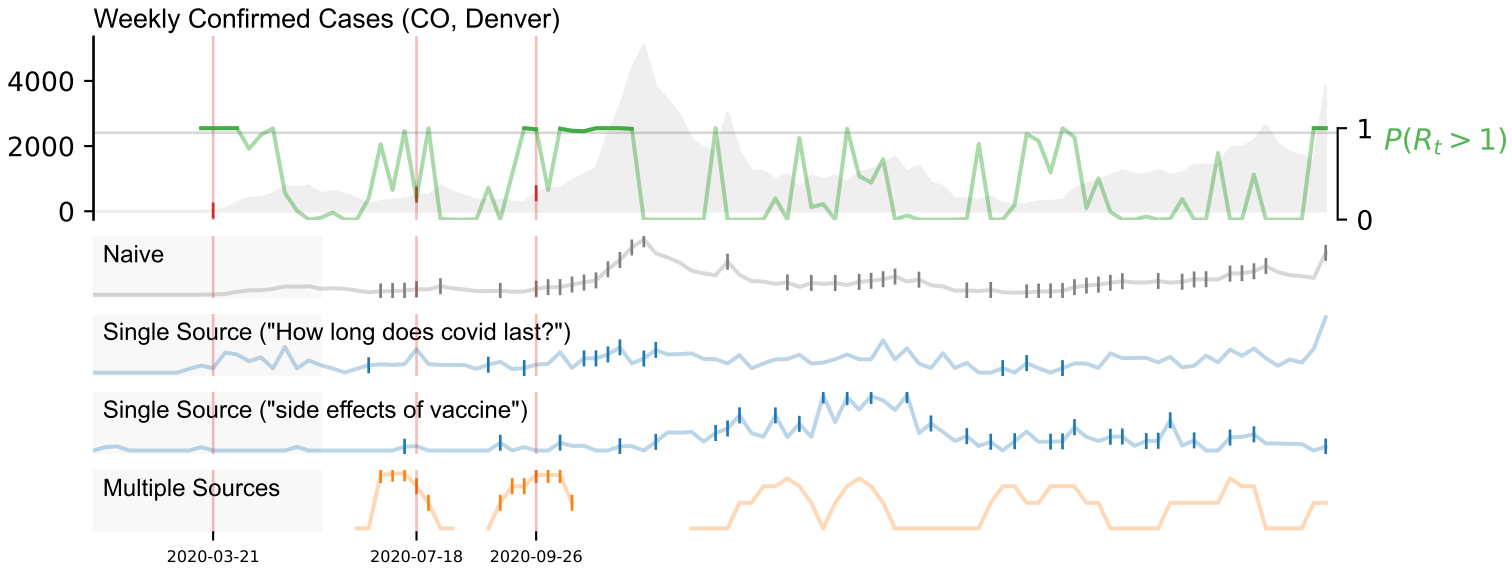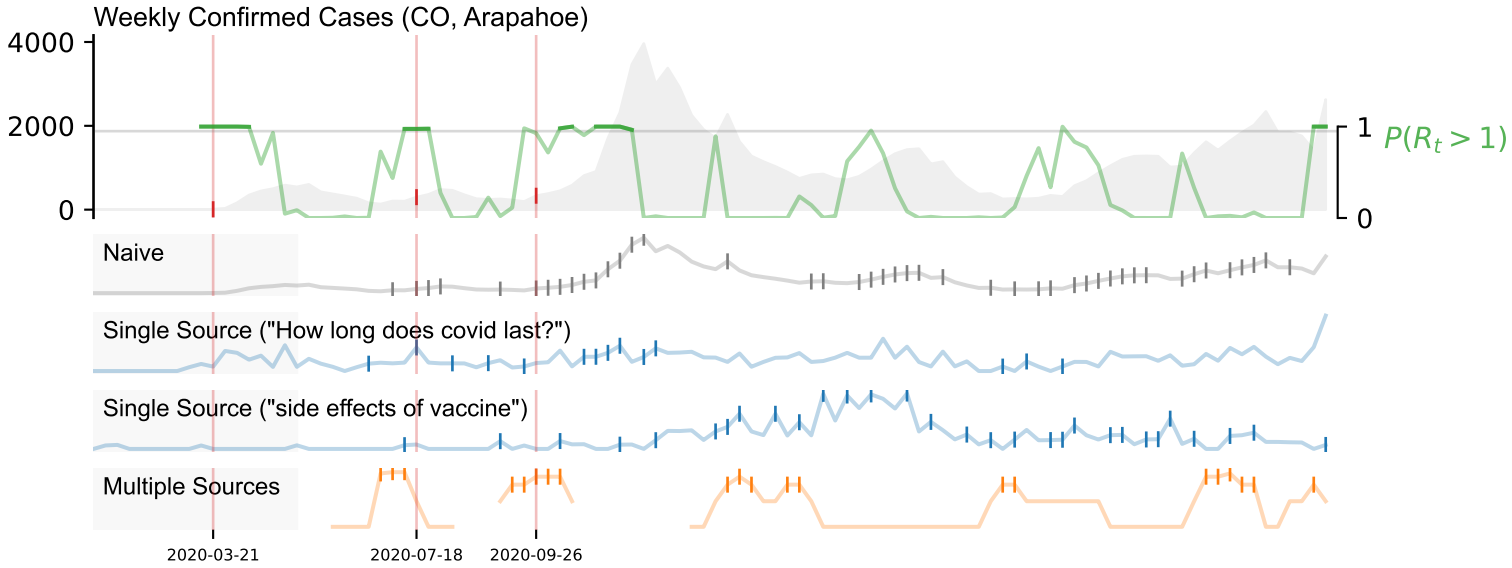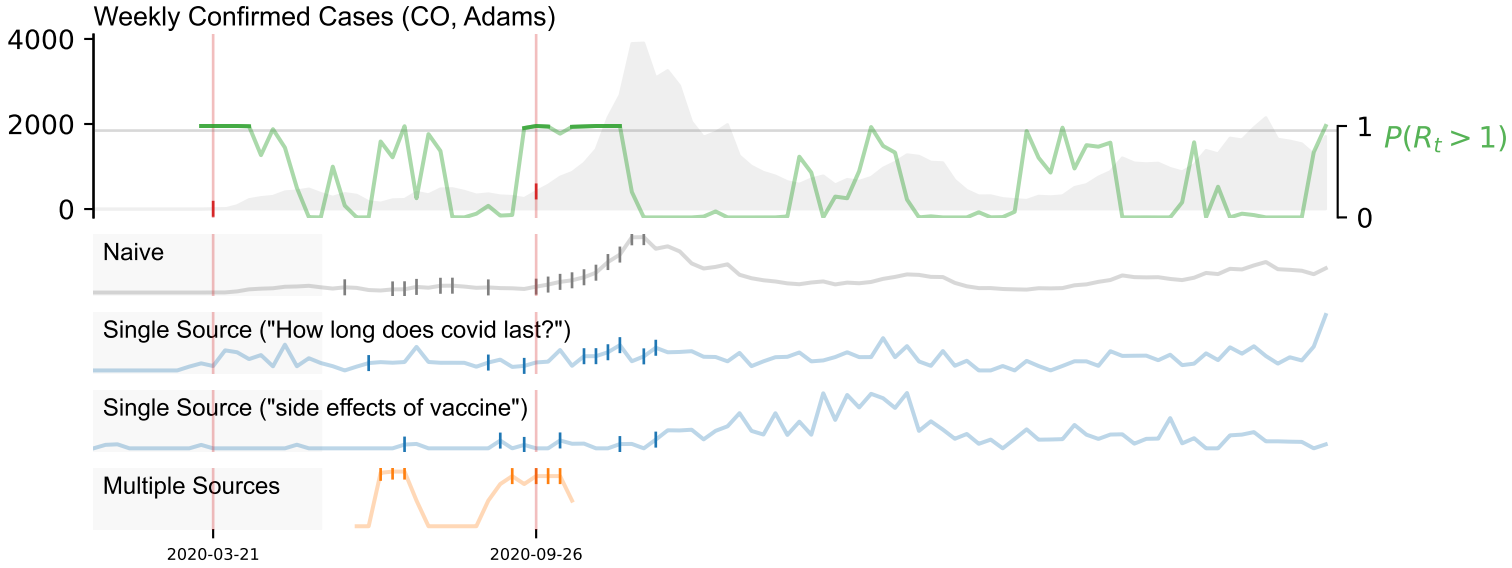
Weekly Confirmed Cases (FL, Alachua)

Weekly Confirmed Cases (FL, Broward)
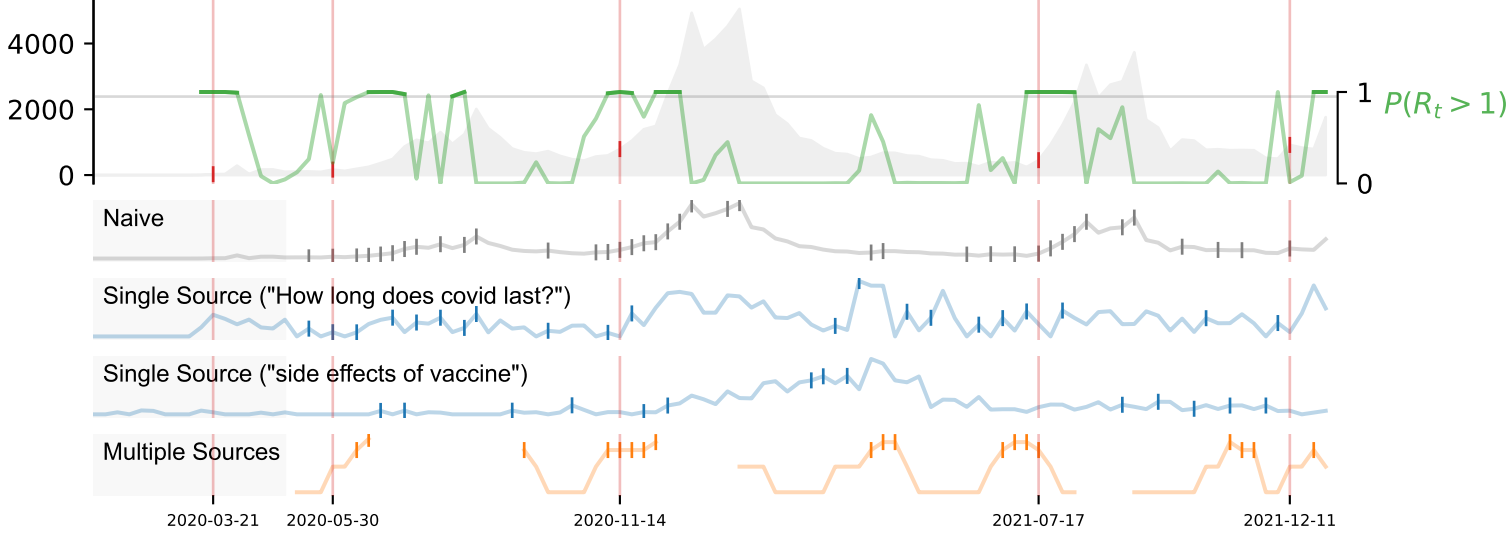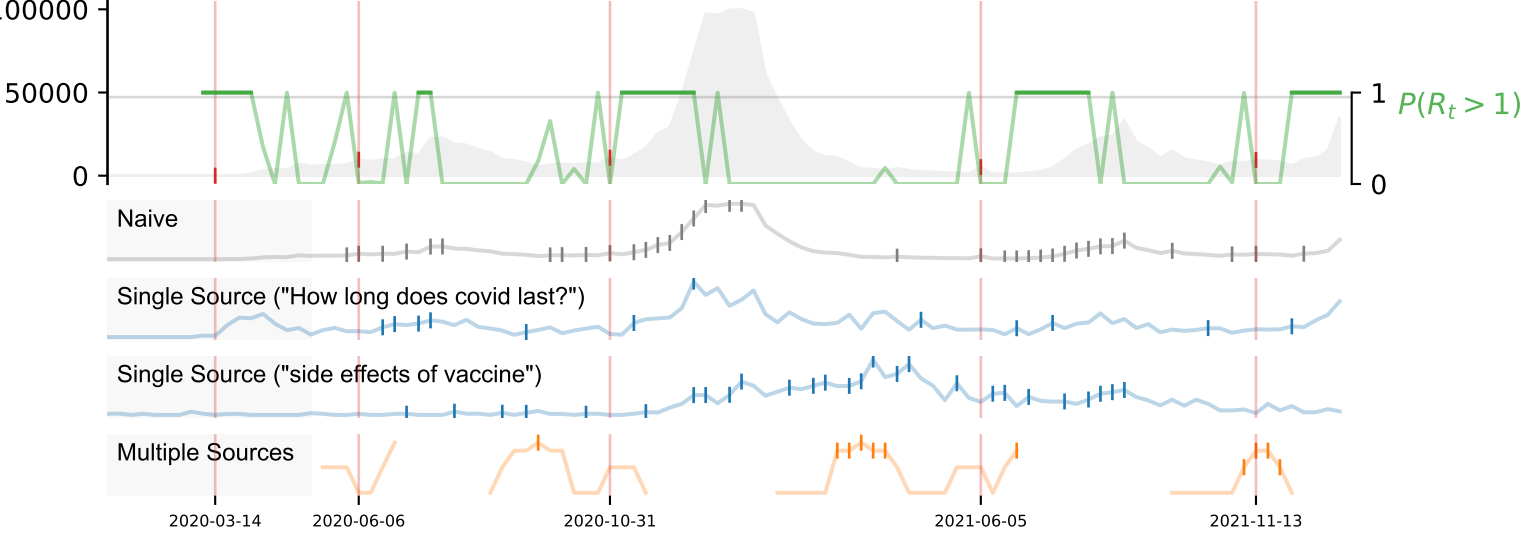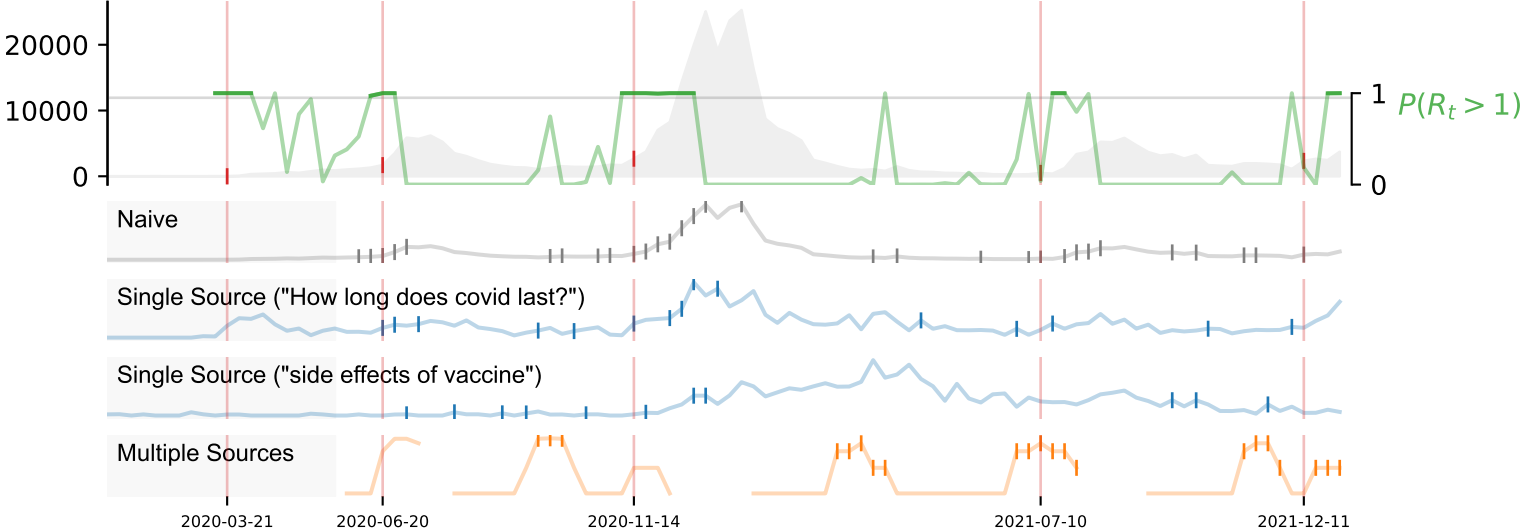
Weekly Confirmed Cases (FL, Hillsborough)

S8

Weekly Confirmed Cases (FL, Lake)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04 2020-06-13 2020-12-19 2021-07-10 2021-12-11

Weekly Confirmed Cases (FL, Marion)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04 2020-06-20 2020-11-28 2021-07-10 2021-12-11

Weekly Confirmed Cases (FL, Miami-Dade)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21 2020-06-13 2020-10-24 2021-06-19 2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
- Gold Standard (JHU Cases)

S9

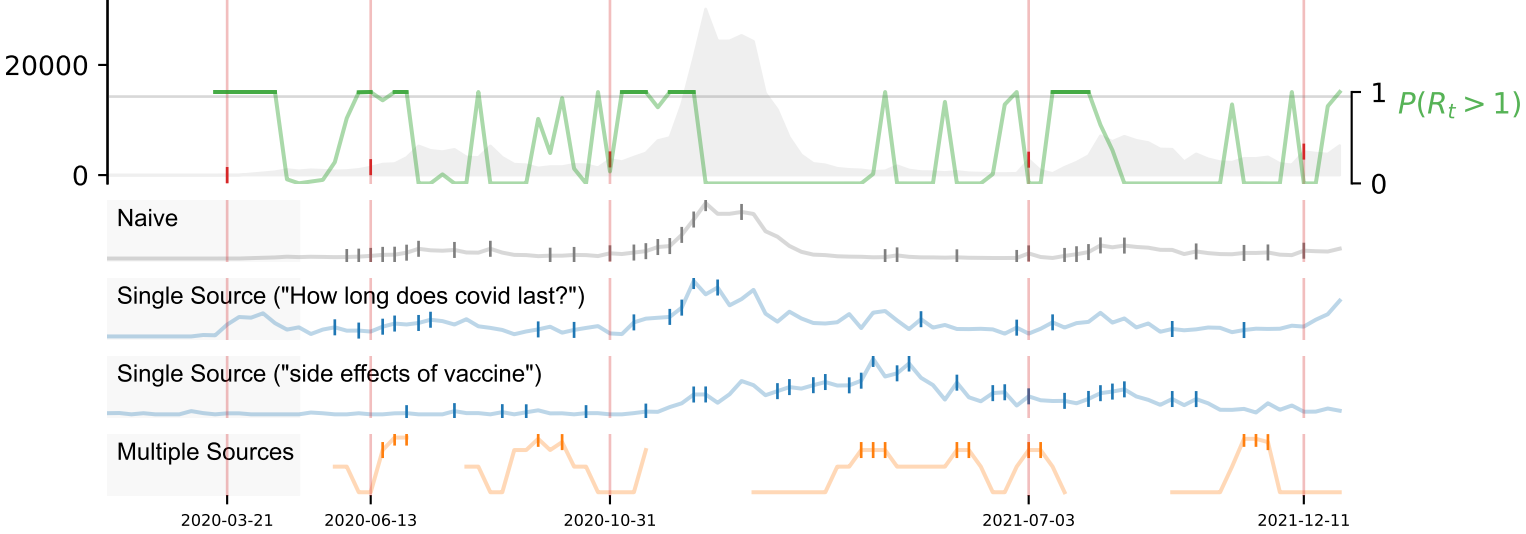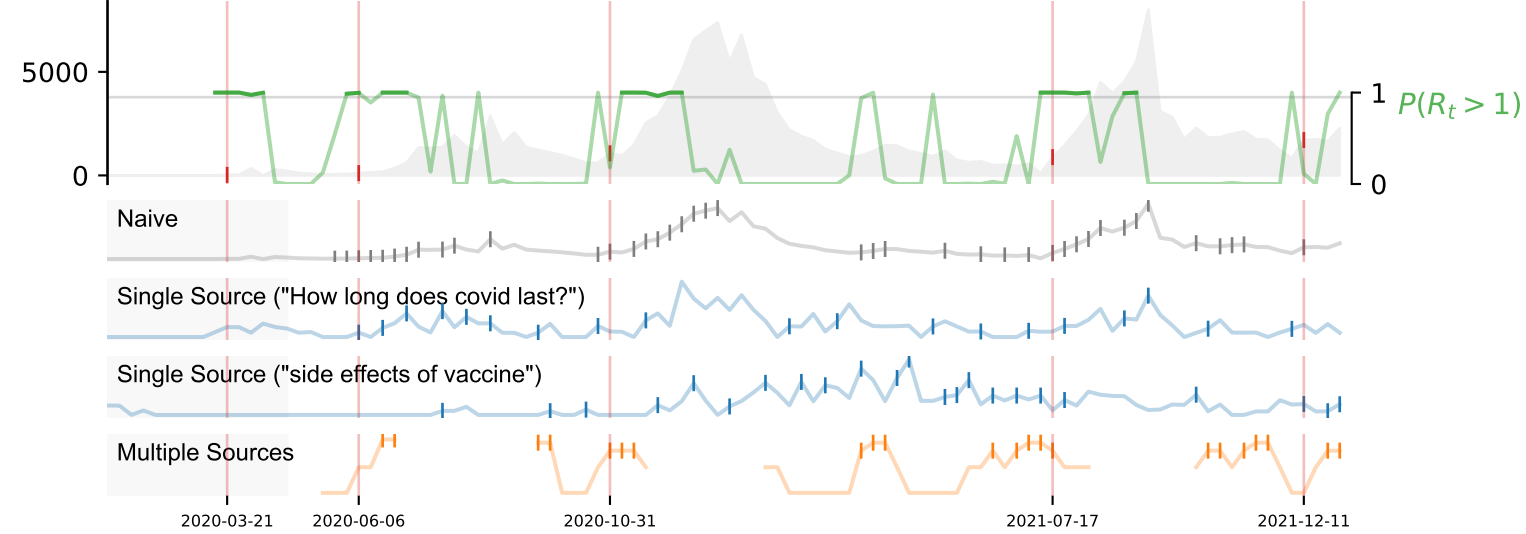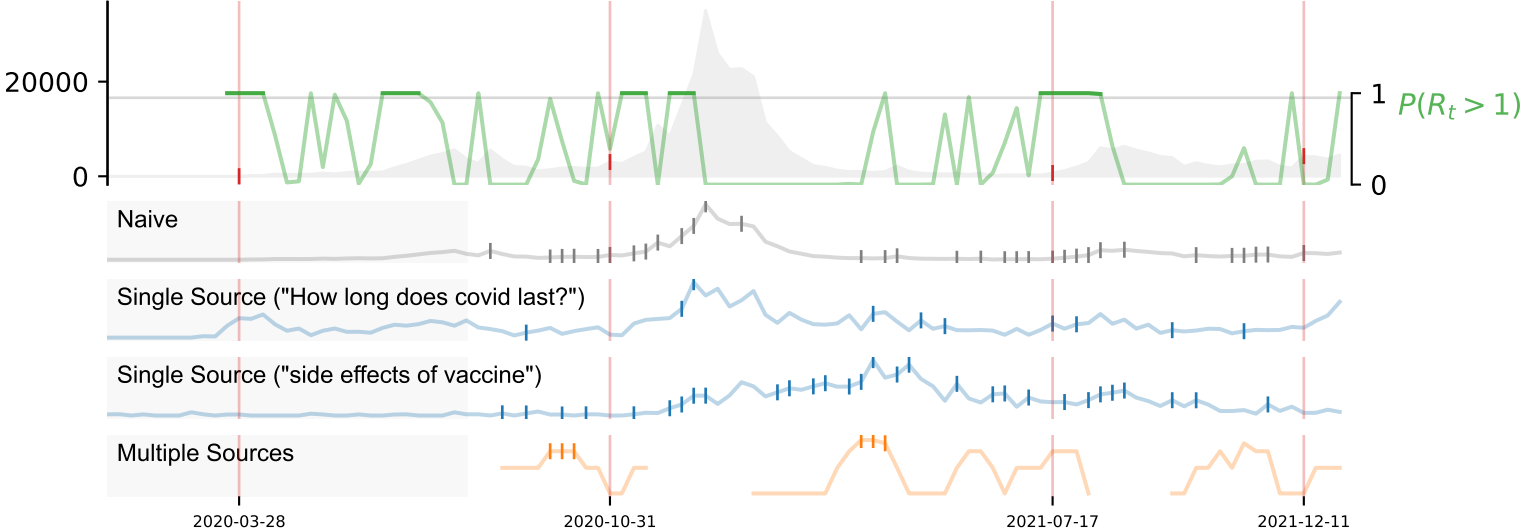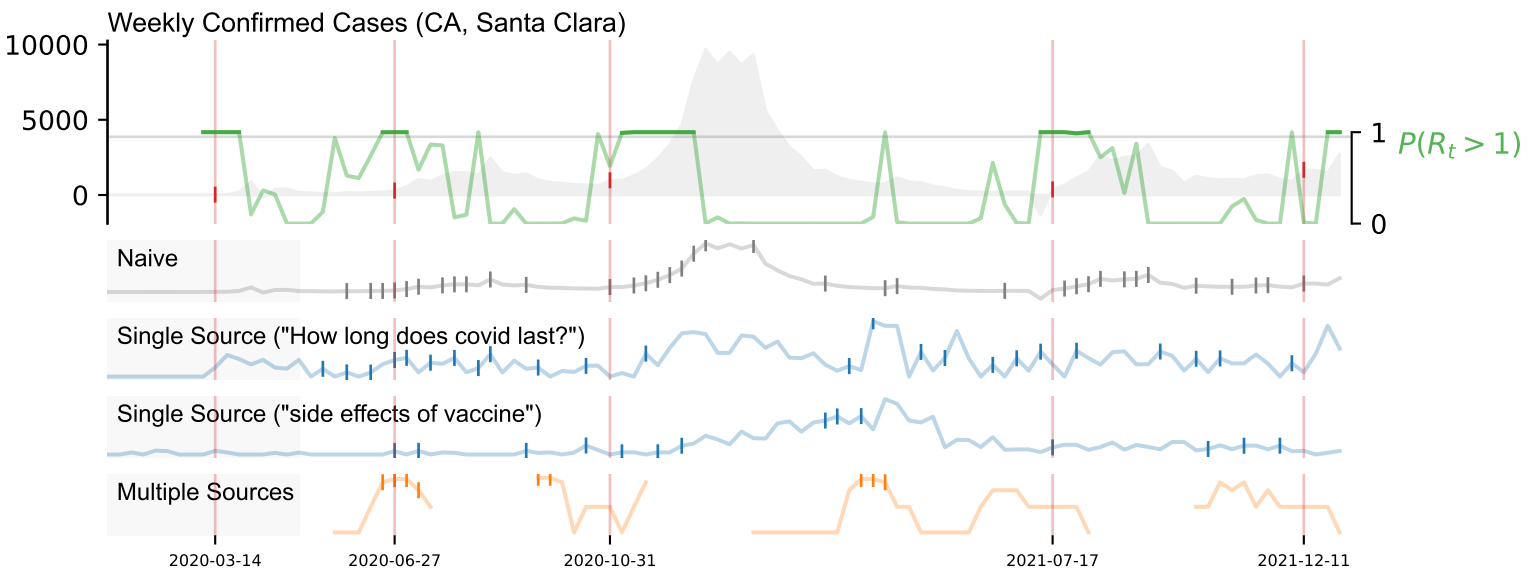Weekly Confirmed Cases (FL, Orange)

Weekly Confirmed Cases (FL, Palm Beach)

Weekly Confirmed Cases (FL, Pinellas)

S10

Weekly Confirmed Cases (FL, Sumter)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-06-27   2020-12-12   2021-07-17   2021-12-11

Weekly Confirmed Cases (GA, DeKalb)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-06   2020-11-14   2021-07-17   2021-12-25

Weekly Confirmed Cases (GA, Fulton)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-06   2020-10-17   2021-07-17   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
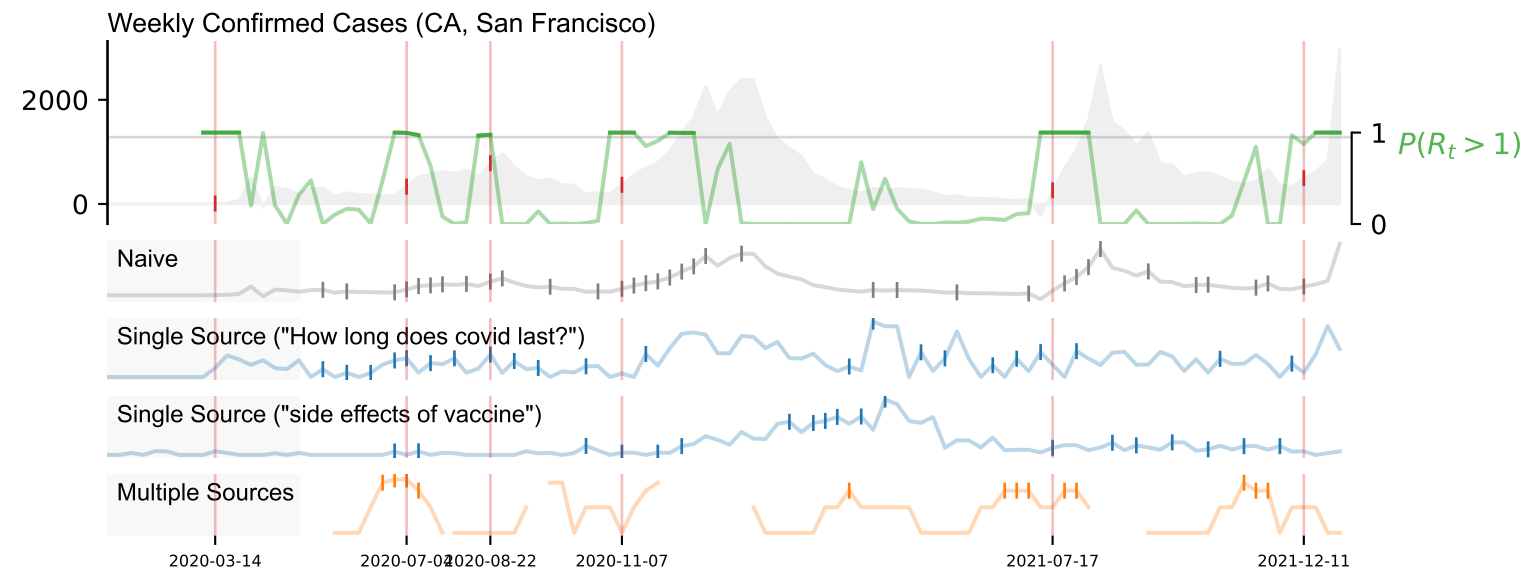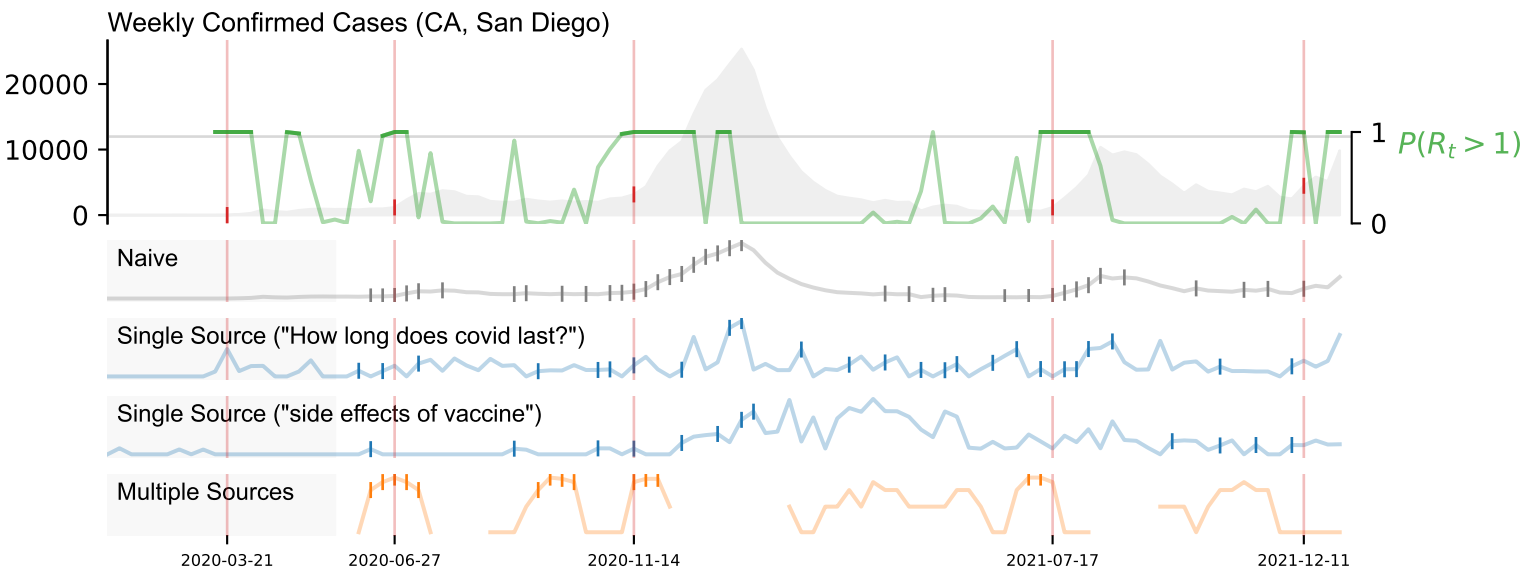- Gold Standard (JHU Cases)

S11

Weekly Confirmed Cases (IL, Cook)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-10-17   2021-03-27   2021-07-17   2021-12-11

Weekly Confirmed Cases (IL, Peoria)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-11   2020-07-18   2020-10-24   2021-03-20   2021-07-24   2021-11-20

Weekly Confirmed Cases (IN, LaPorte)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-11   2020-10-10   2021-04-03   2021-07-31   2021-12-11
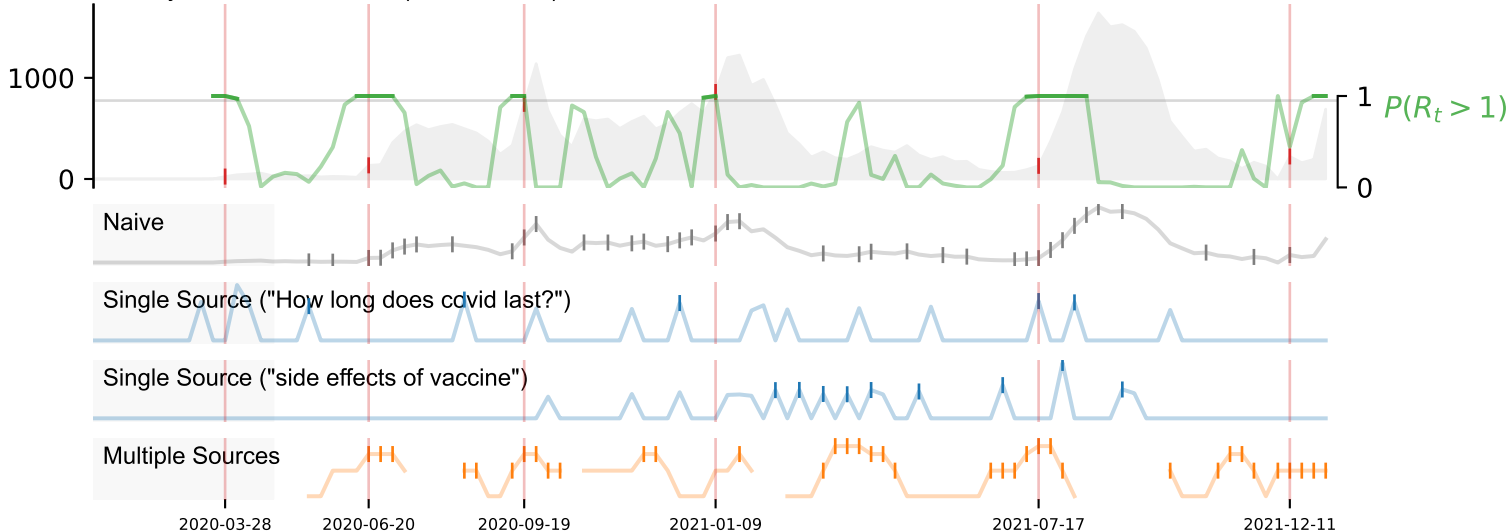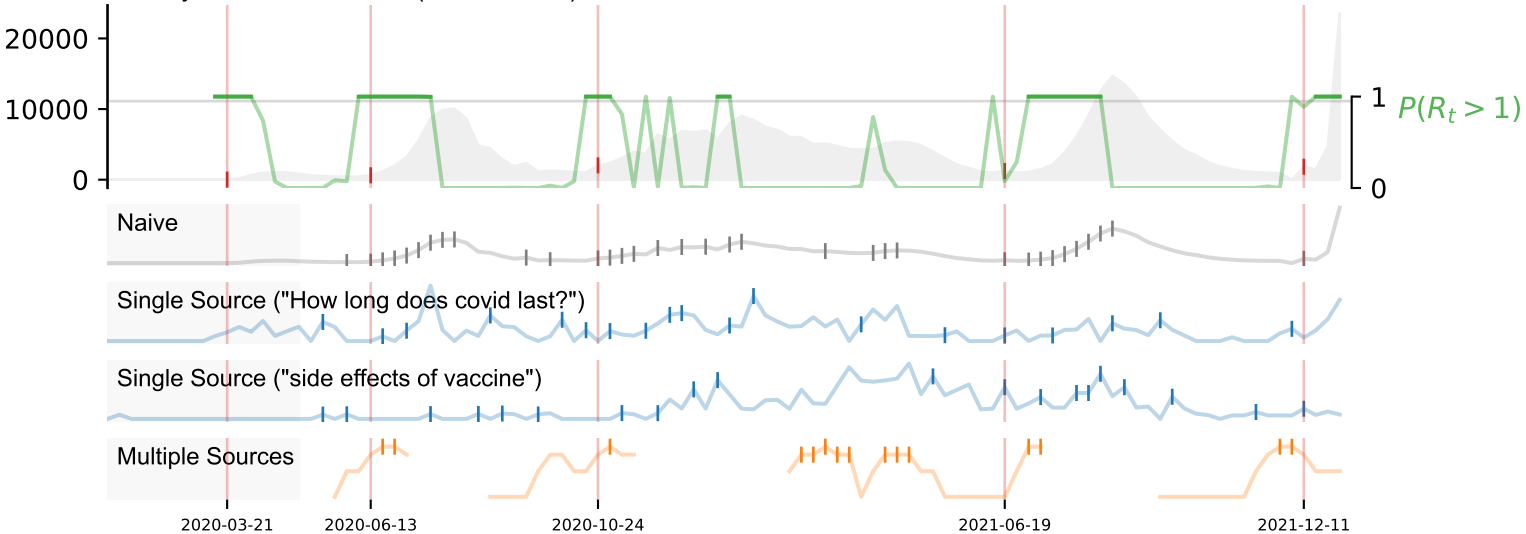
Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
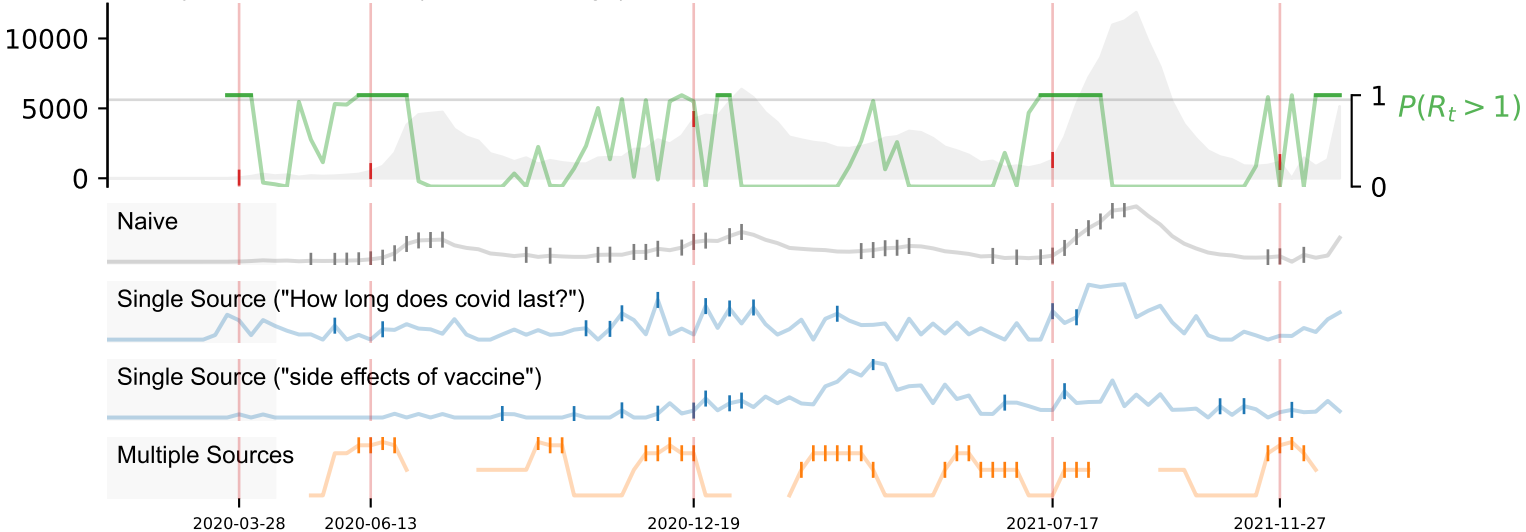- Gold Standard (JHU Cases)

S12

Weekly Confirmed Cases (IN, Lake)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-10-10   2021-08-07   2021-12-11

Weekly Confirmed Cases (IN, Porter)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-07-11   2020-10-17   2021-04-17   2021-08-07   2021-11-20

Weekly Confirmed Cases (KY, Clark)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2021-01-16   2021-07-24   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
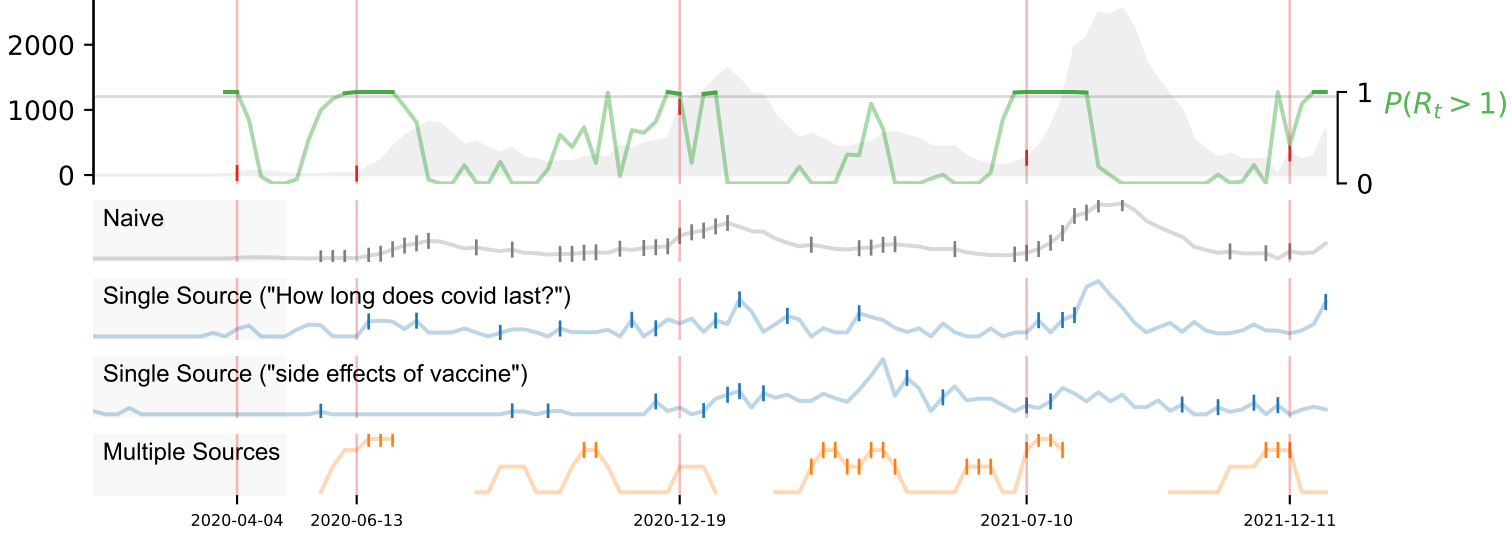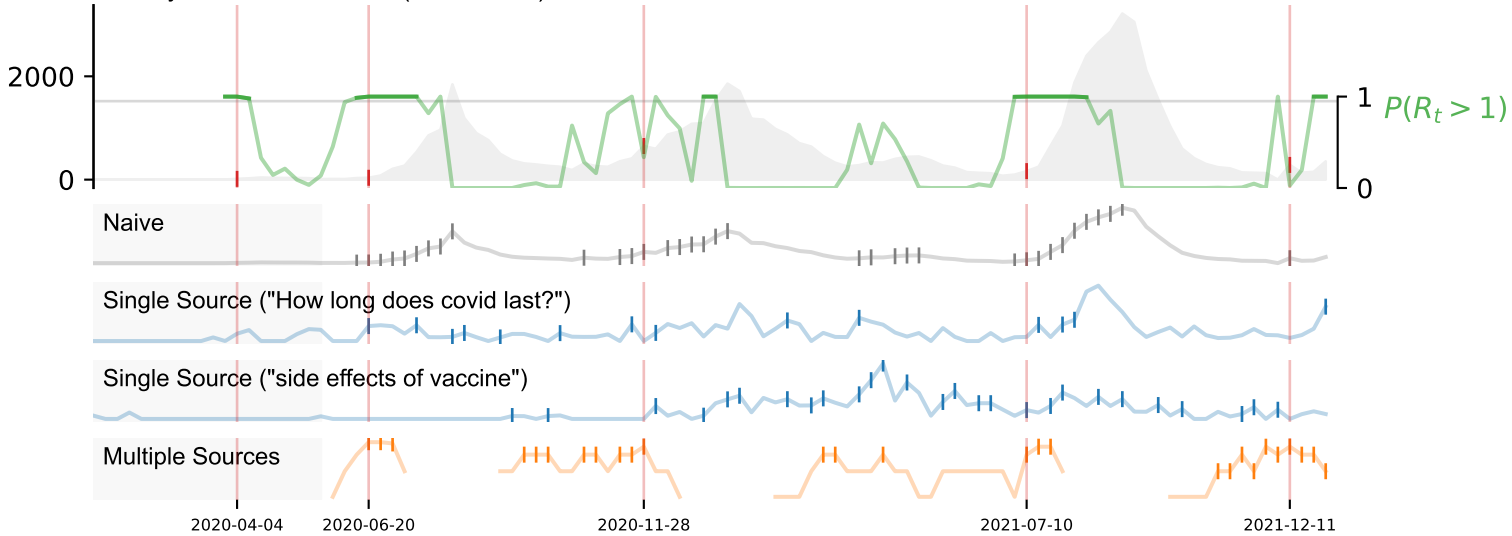- Initial Training Period
- Gold Standard (JHU Cases)

S13

S14

Weekly Confirmed Cases (MA, Middlesex)

- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
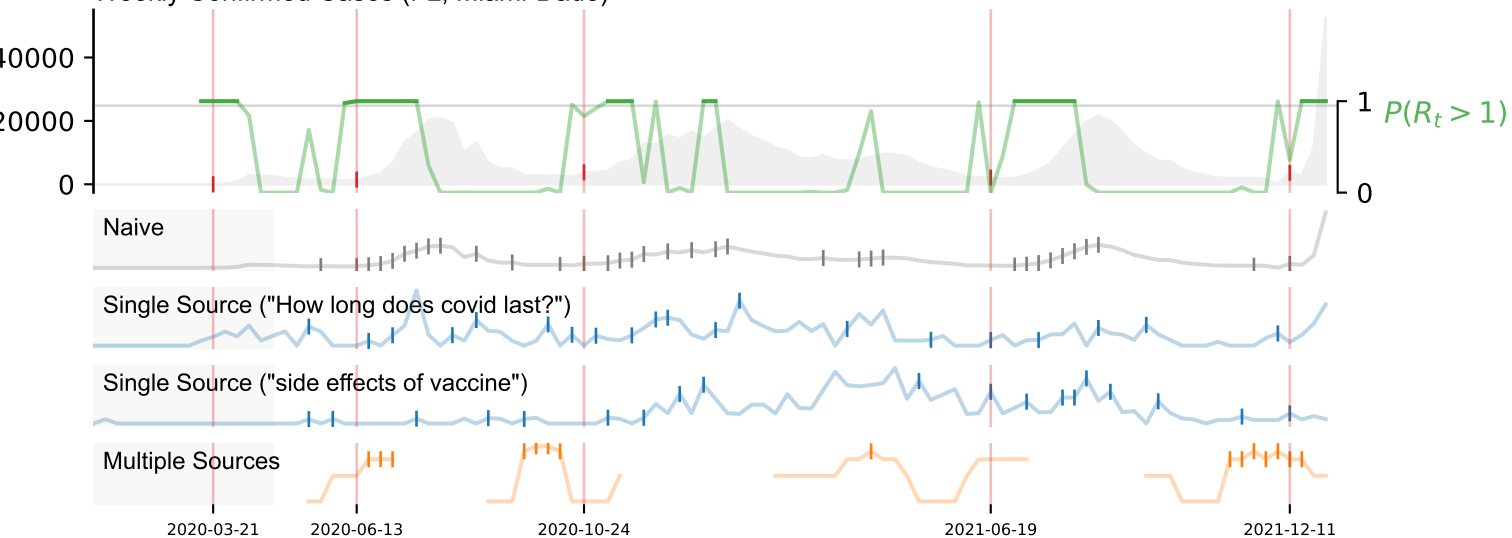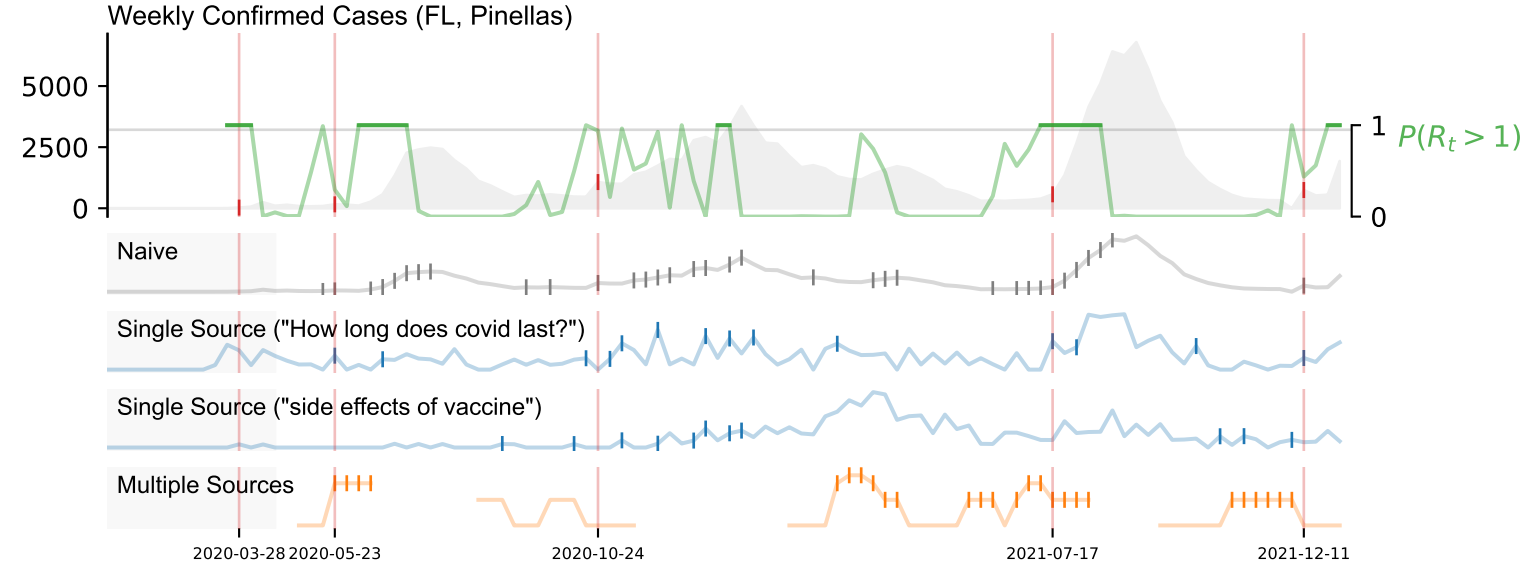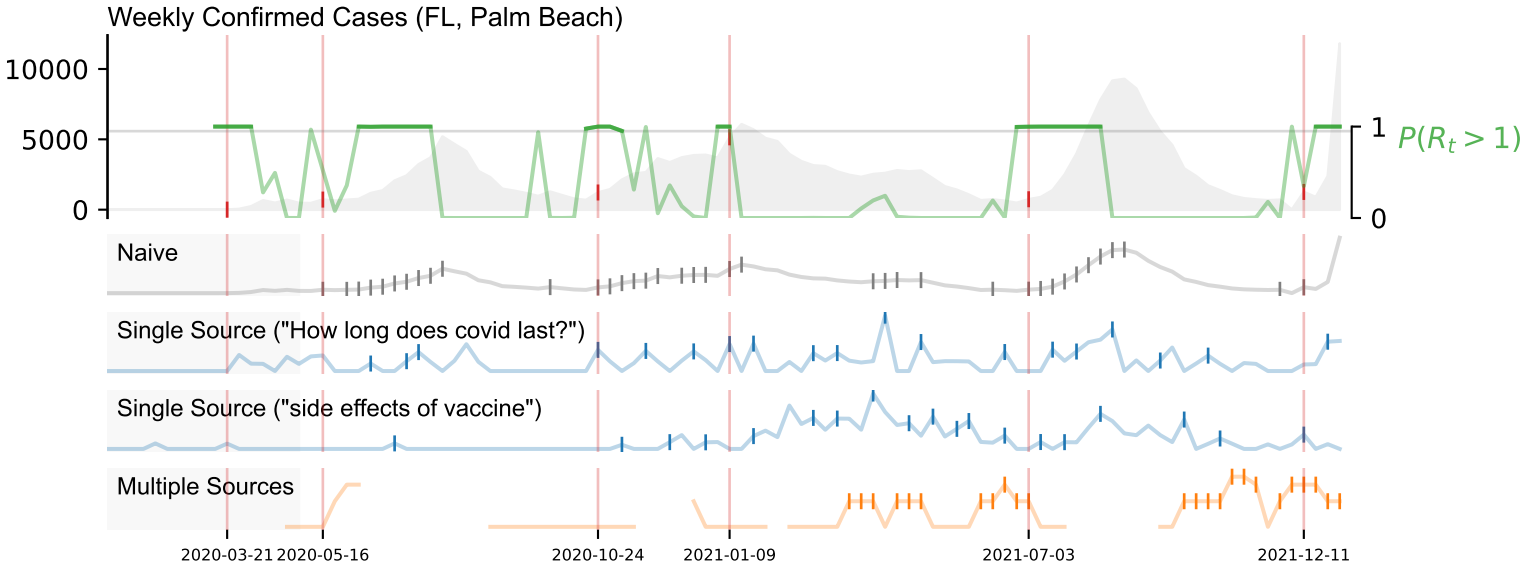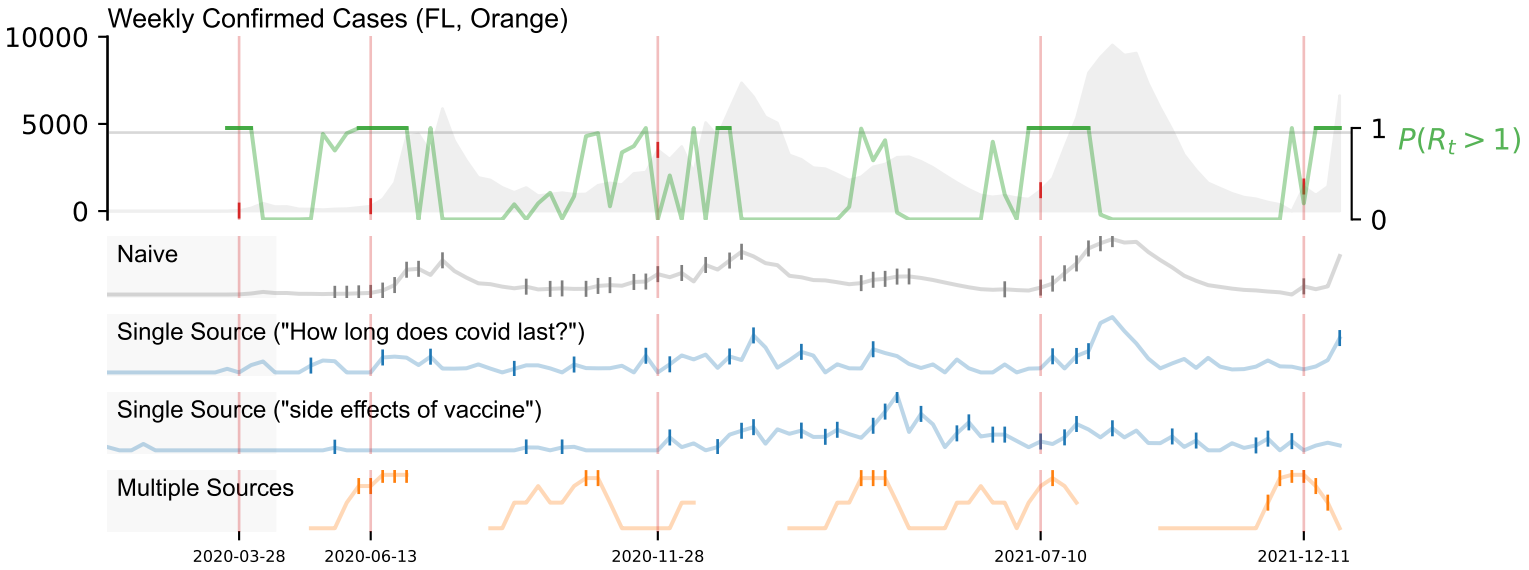- Initial Training Period
- Gold Standard (JHU Cases)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-09-19   2021-07-17   2021-11-27

Weekly Confirmed Cases (MA, Suffolk)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-10-31   2021-04-03   2021-07-24   2021-11-27

Weekly Confirmed Cases (MD, Baltimore)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-07-25   2020-11-07   2021-04-03   2021-07-24

S15

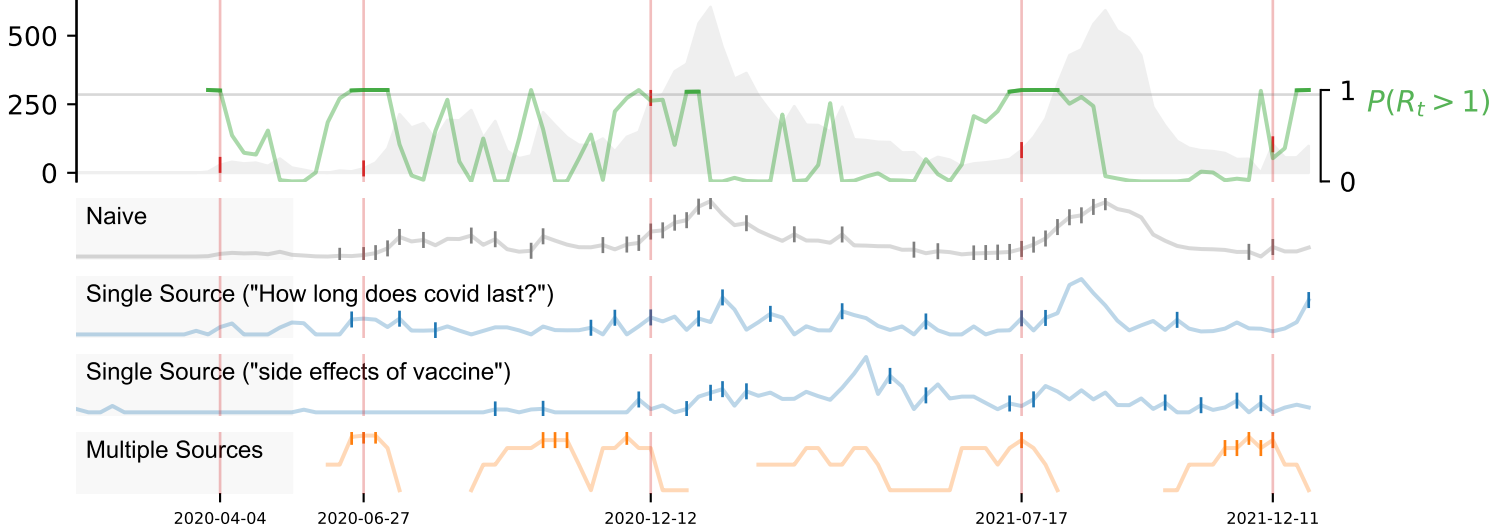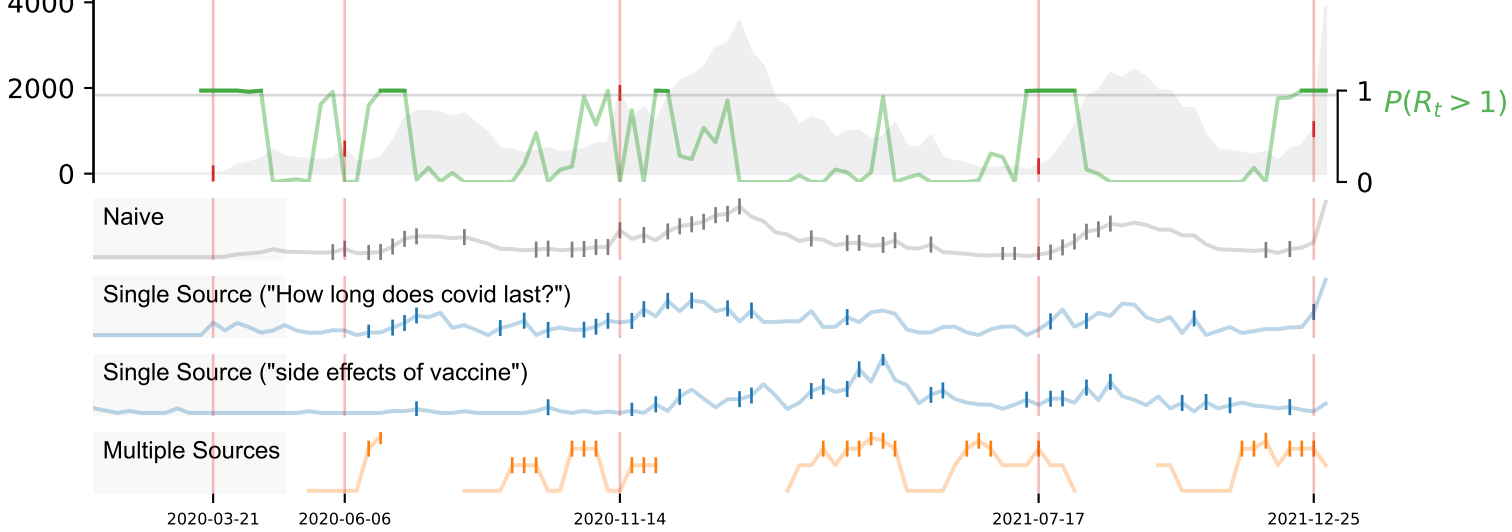**Weekly Confirmed Cases (MD, Montgomery)**

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
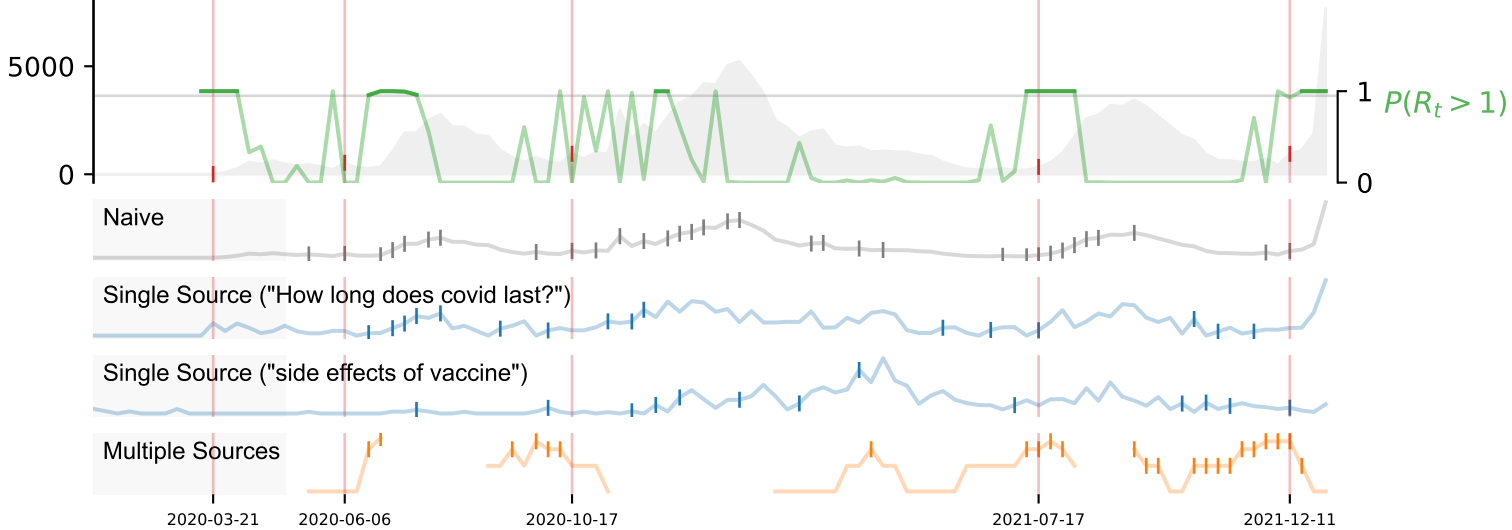- Initial Training Period
- Gold Standard (JHU Cases)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-11-07   2021-07-24

Weekly Confirmed Cases (MI, Kent)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-07-11   2020-09-05   2021-03-27   2021-08-07

Weekly Confirmed Cases (MI, Oakland)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-27   2020-10-24   2021-03-20   2021-07-17   2021-11-27

S16

S17

Weekly Confirmed Cases (MO, Clay)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-10-17   2021-03-13   2021-07-24   2021-11-20
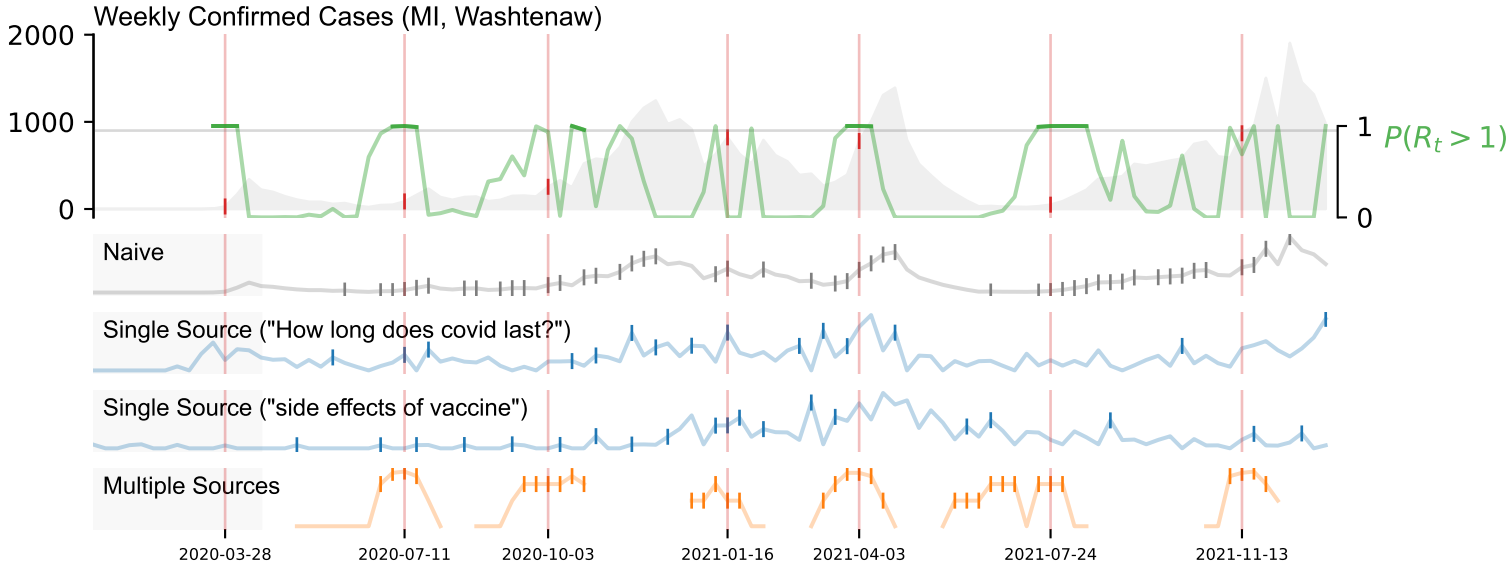
Weekly Confirmed Cases (MO, Jackson)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-06-27   2020-10-17   2021-07-17   2021-11-27

Weekly Confirmed Cases (MO, St. Louis)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-07-04   2020-10-24   2021-07-03   2021-11-20

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
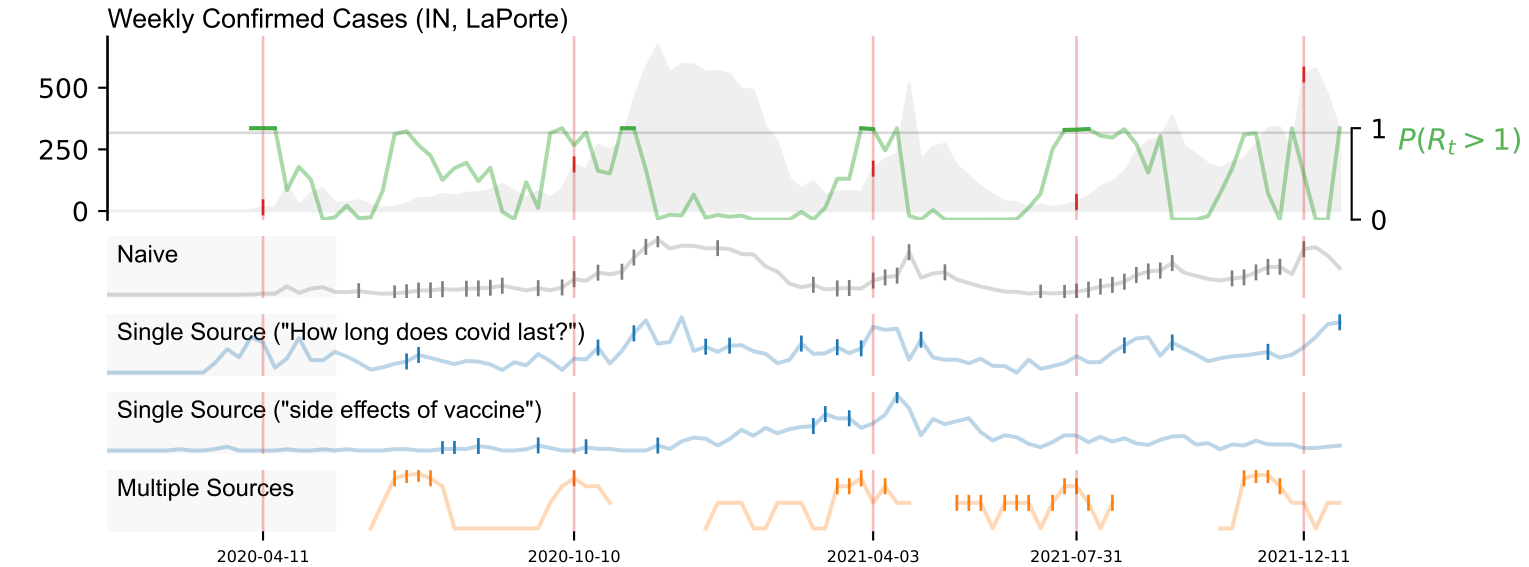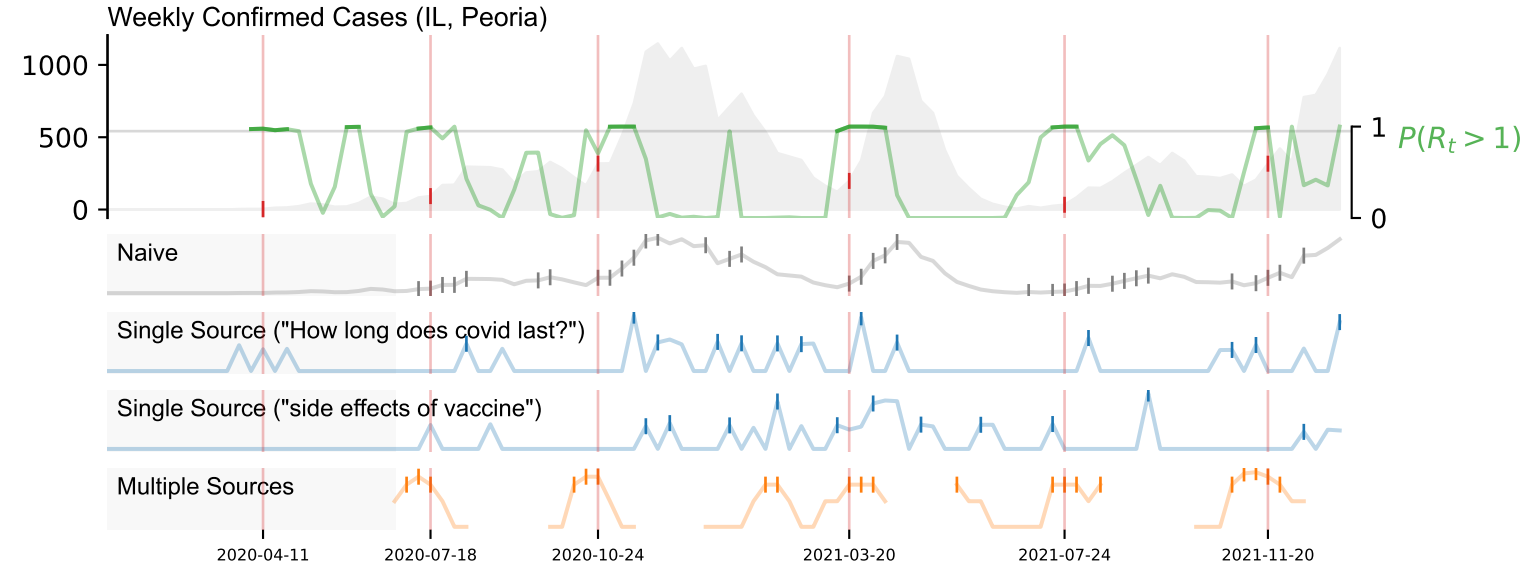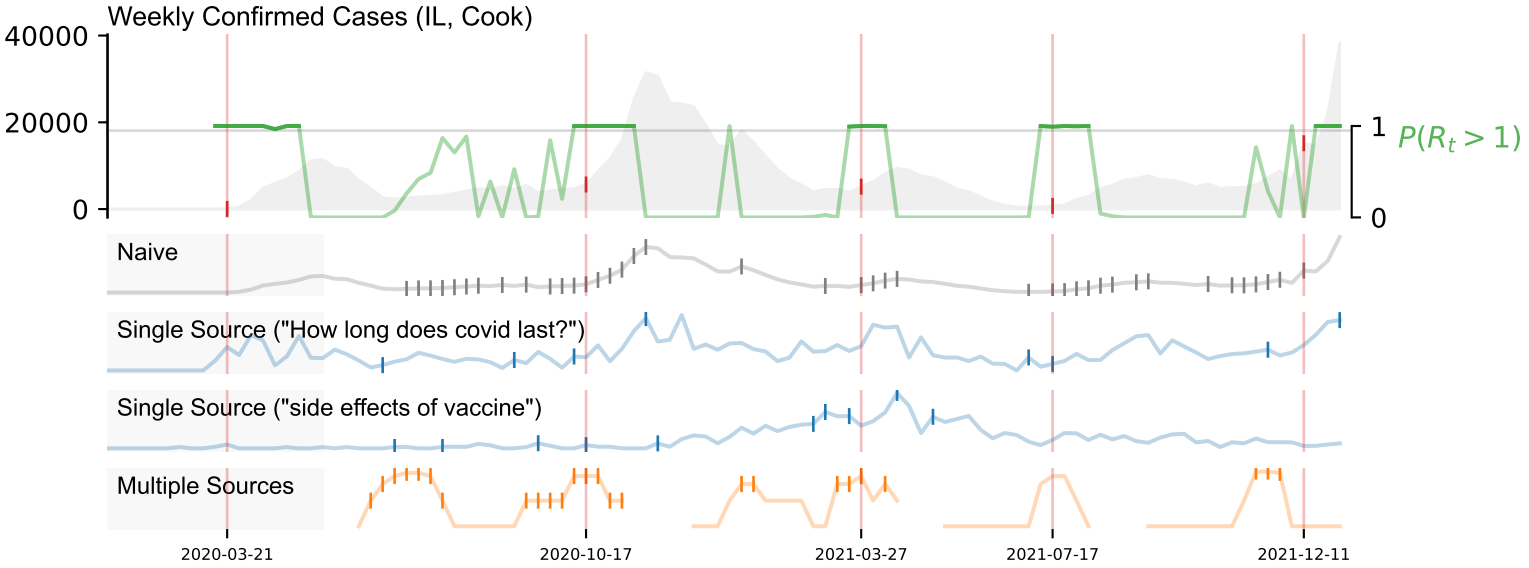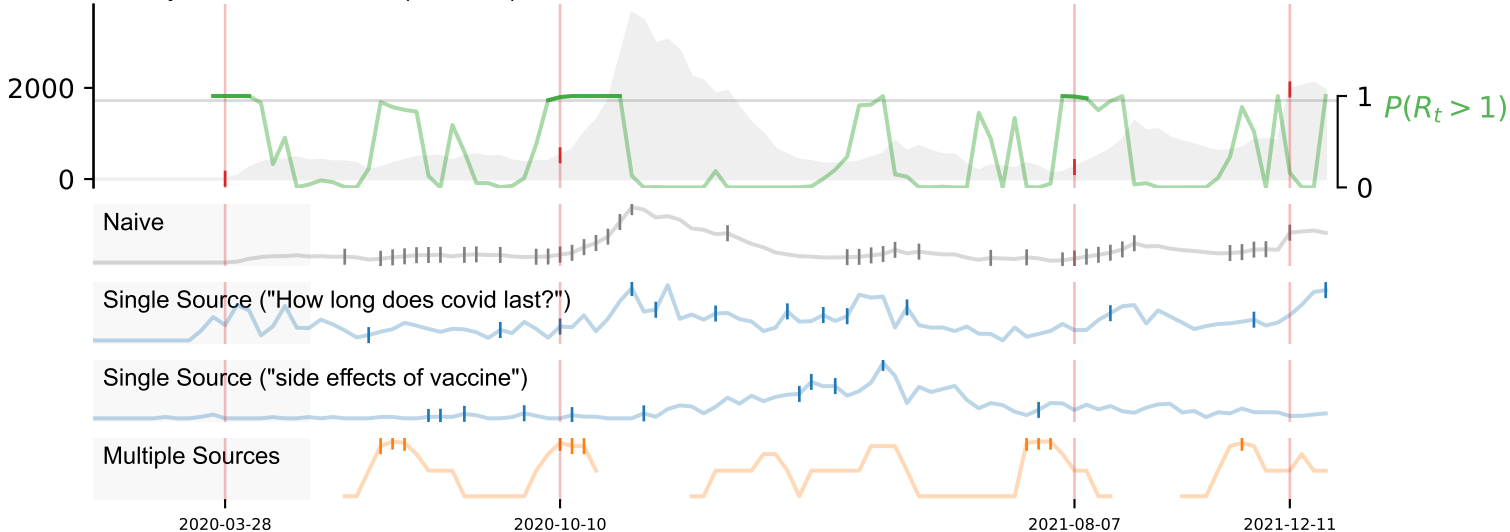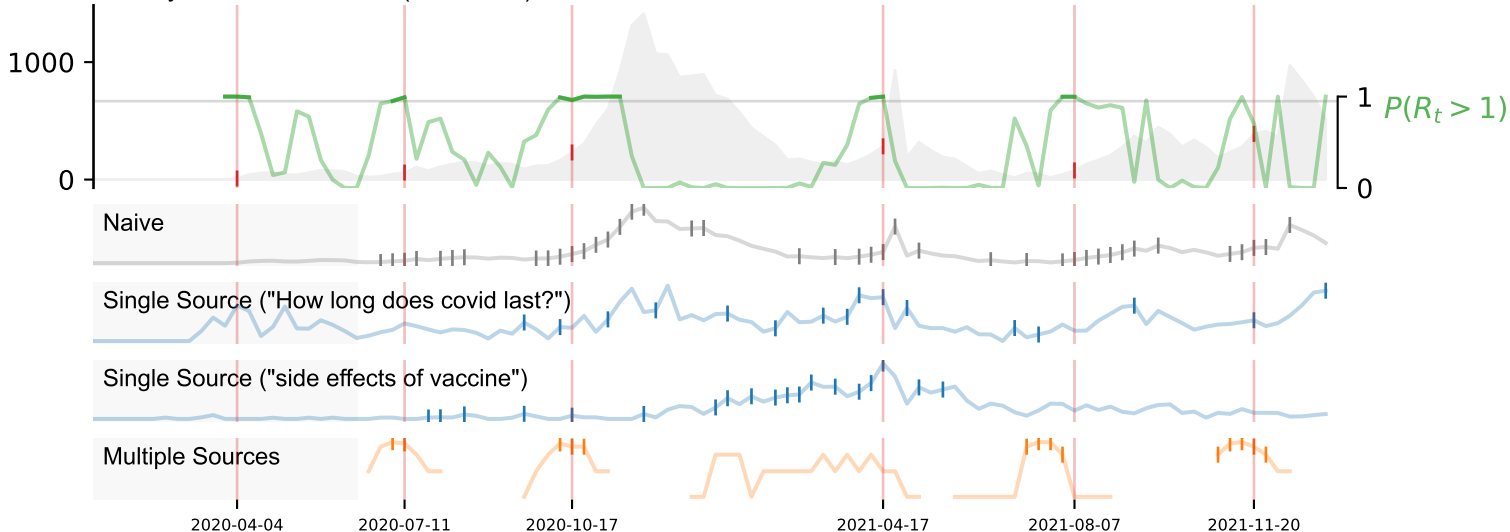- Gold Standard (JHU Cases)

S18

Weekly Confirmed Cases (MS, Hinds)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-28   2020-07-04   2020-10-24   2021-07-03   2021-12-11

Weekly Confirmed Cases (NC, Cumberland)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-04-04   2020-11-28   2021-07-17   2021-12-11

Weekly Confirmed Cases (NC, Forsyth)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-28   2020-10-17   2021-07-24   2021-11-27

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
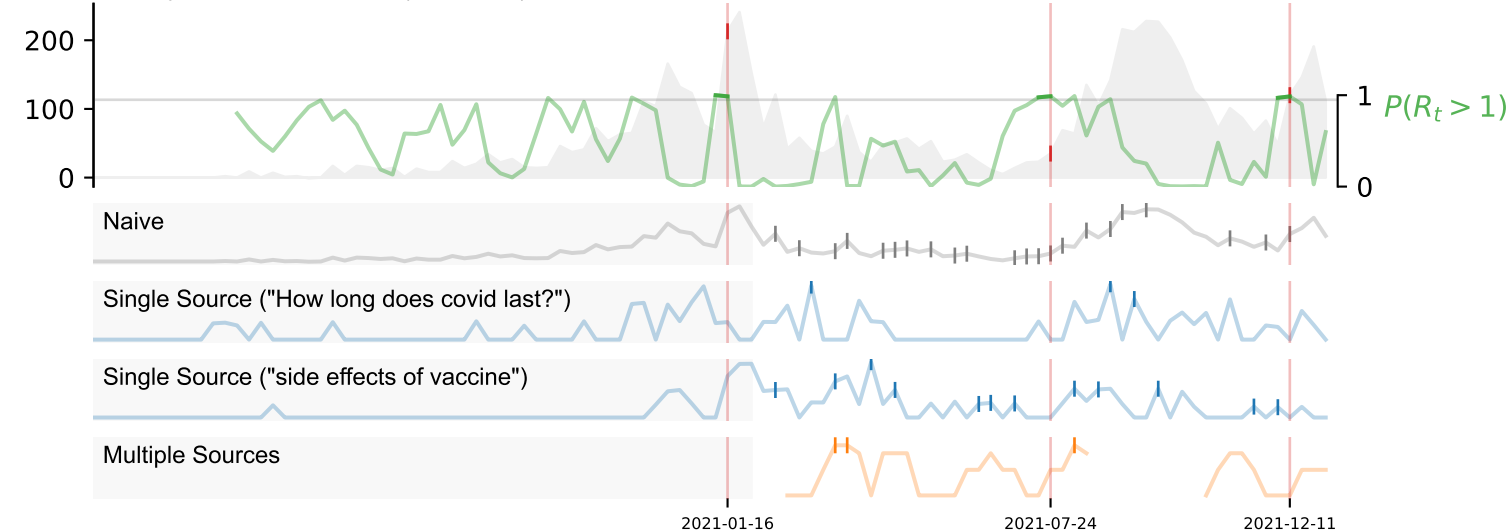- Initial Training Period
- Gold Standard (JHU Cases)

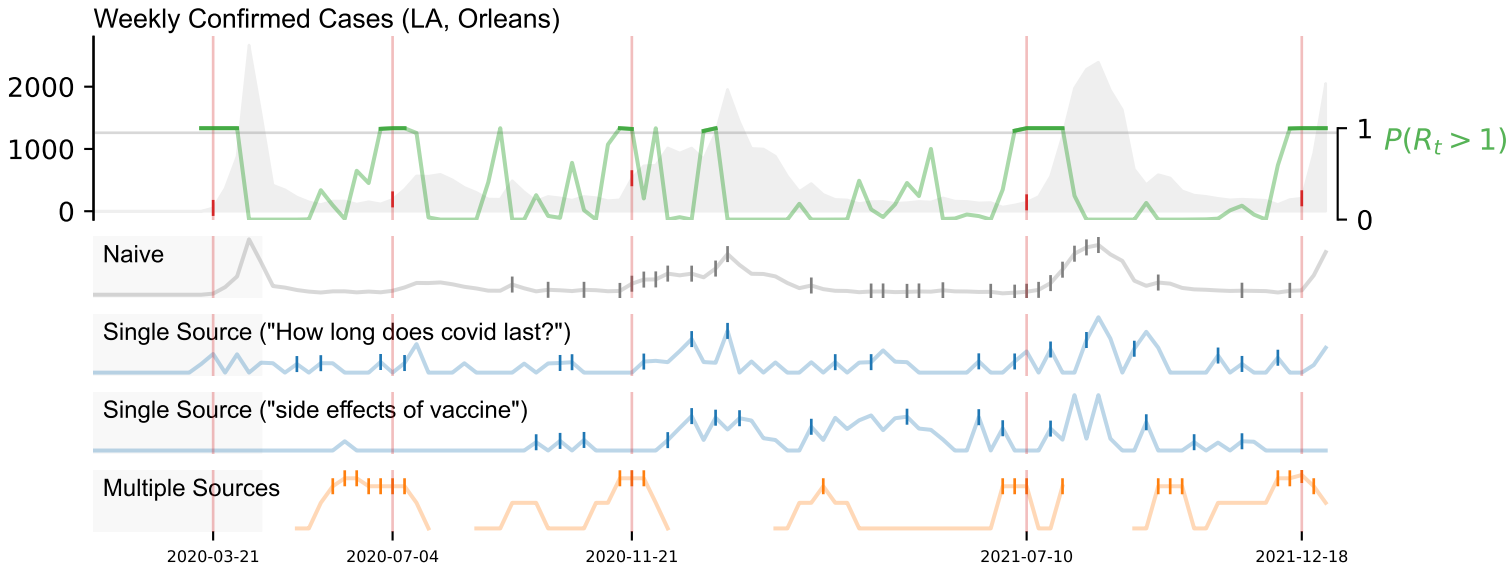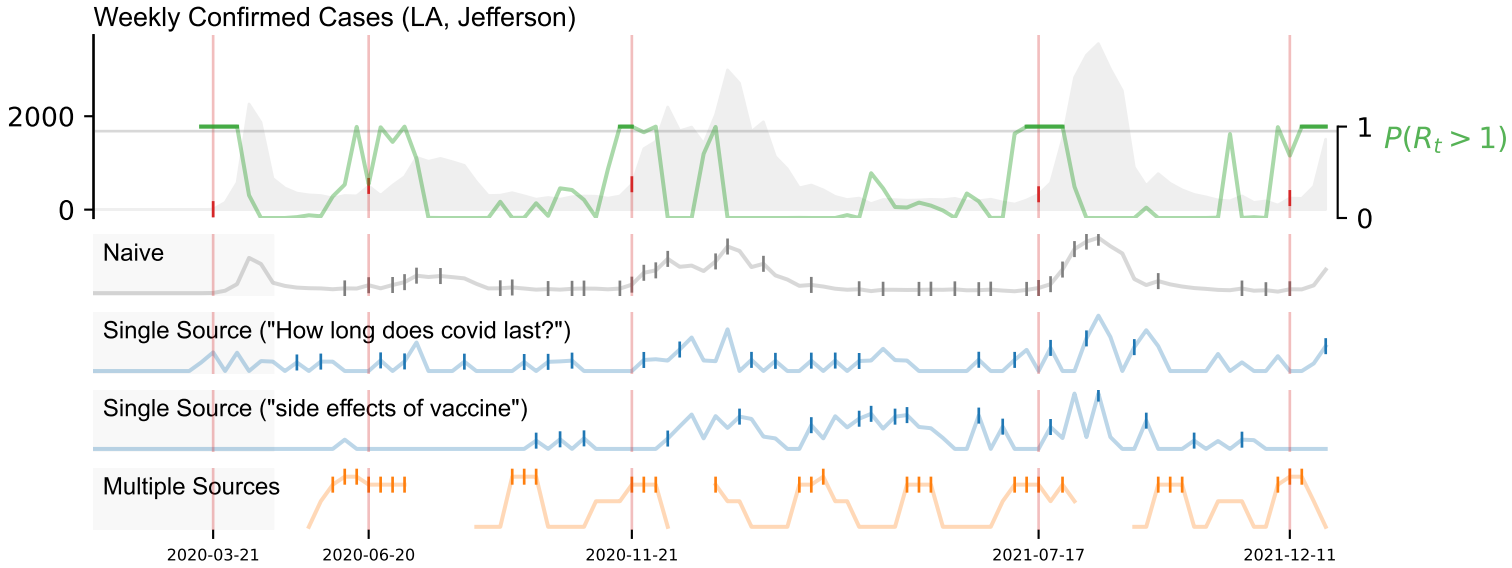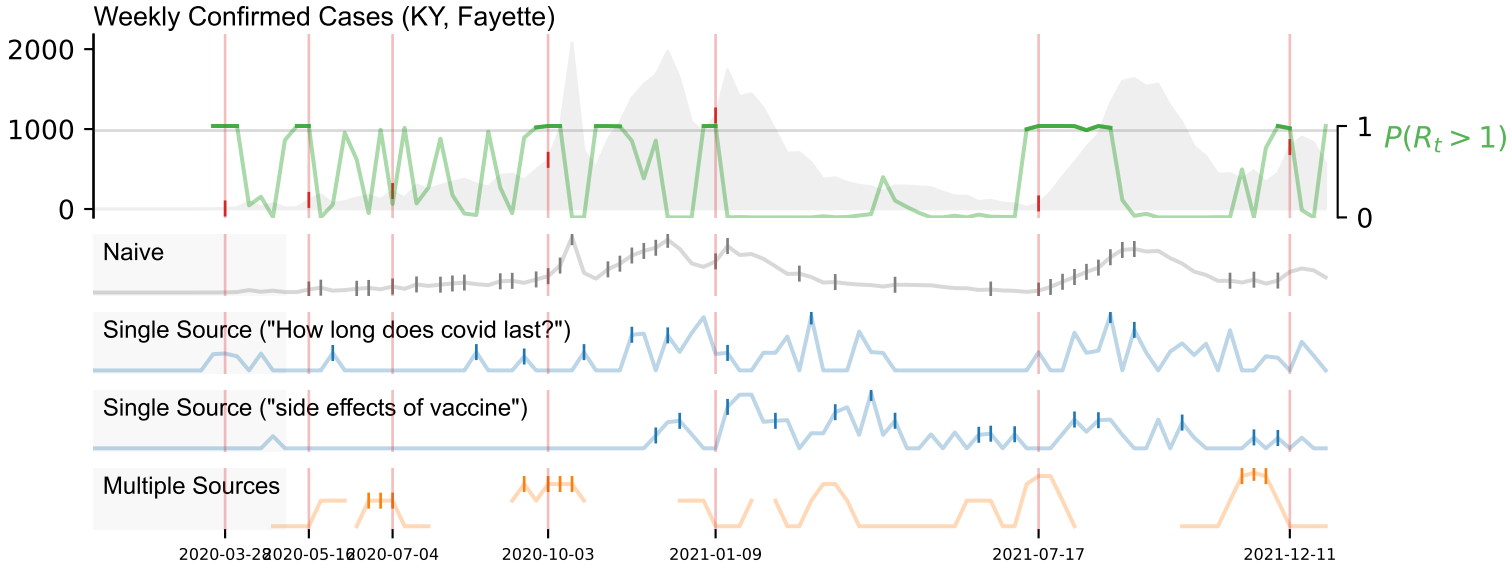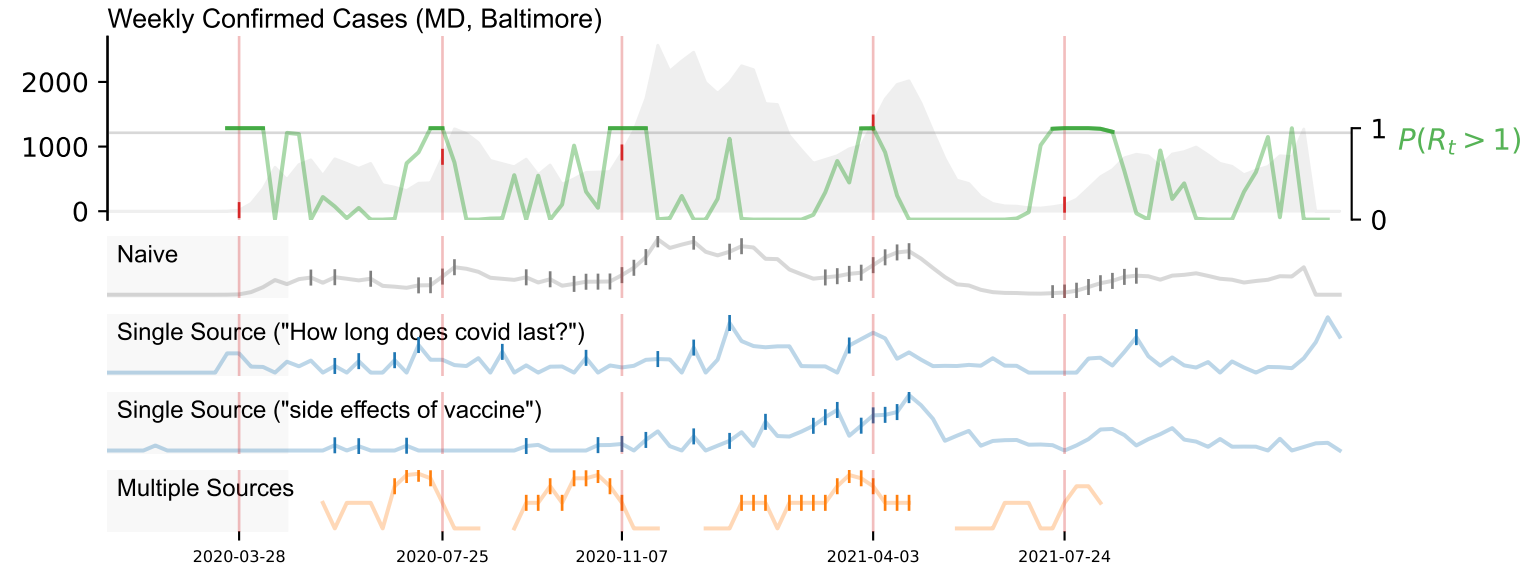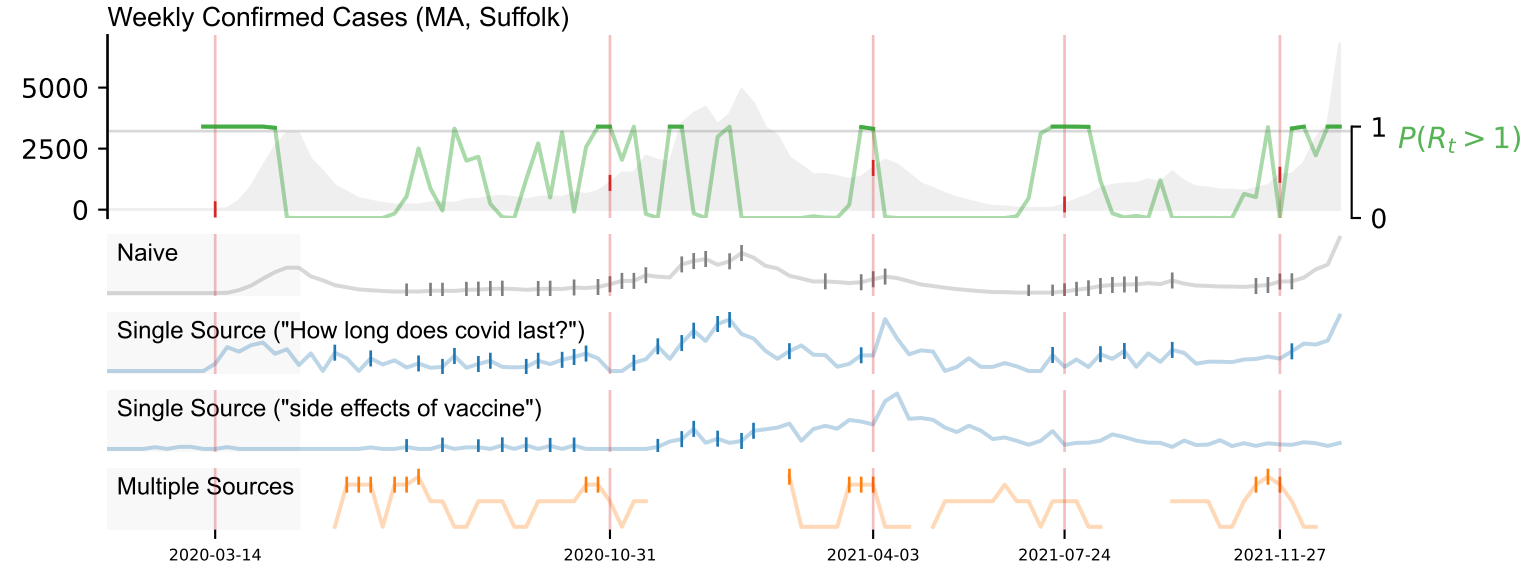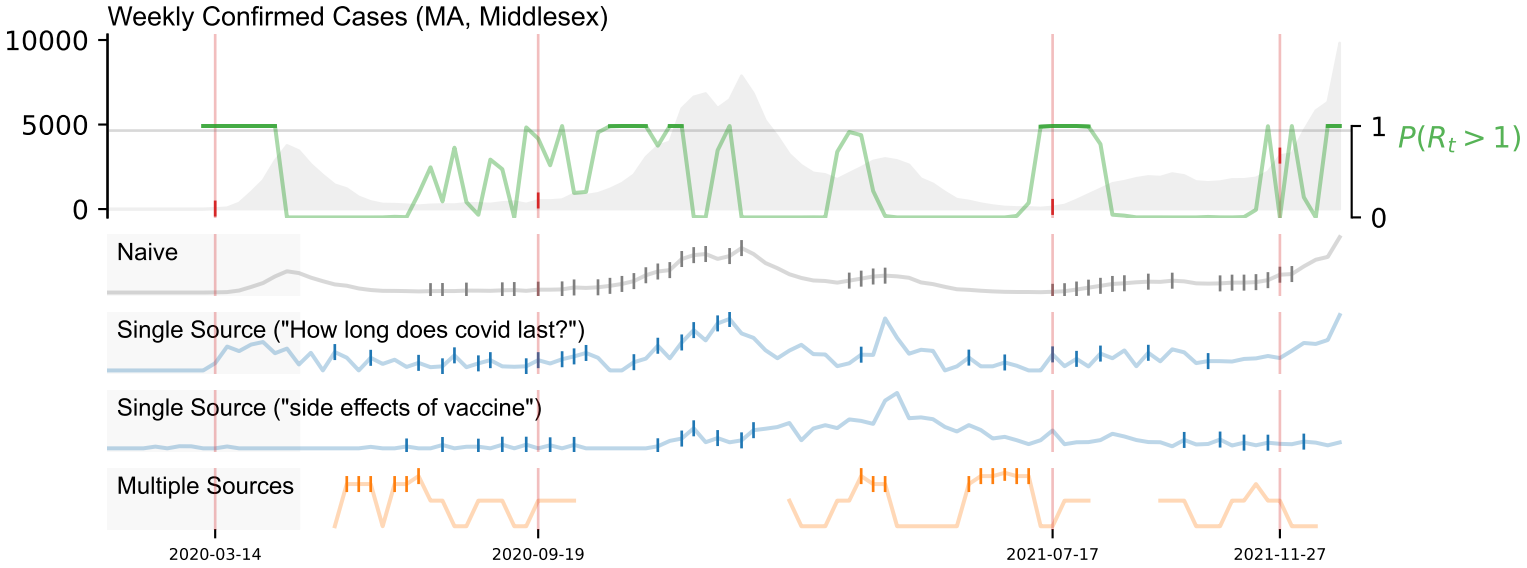S19

Weekly Confirmed Cases (NC, Hoke)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-11   2021-07-17

Weekly Confirmed Cases (NC, Johnston)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-10-17   2021-07-17   2021-12-18

Weekly Confirmed Cases (NC, Mecklenburg)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28 2020-05-16   2020-11-28   2021-07-24   2021-12-11

S20

Weekly Confirmed Cases (NC, Wake)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-08-29 2020-10-17   2021-07-17   2021-12-11

Weekly Confirmed Cases (NJ, Essex)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-10-10   2021-07-17   2021-11-06

Weekly Confirmed Cases (NJ, Middlesex)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

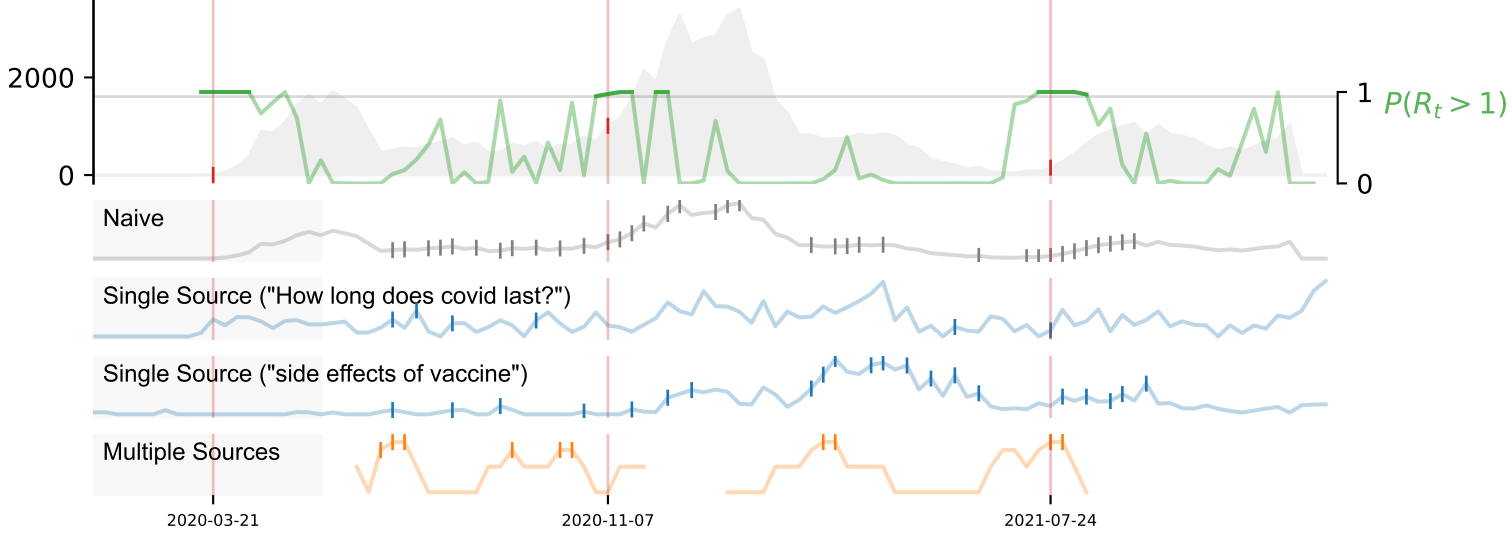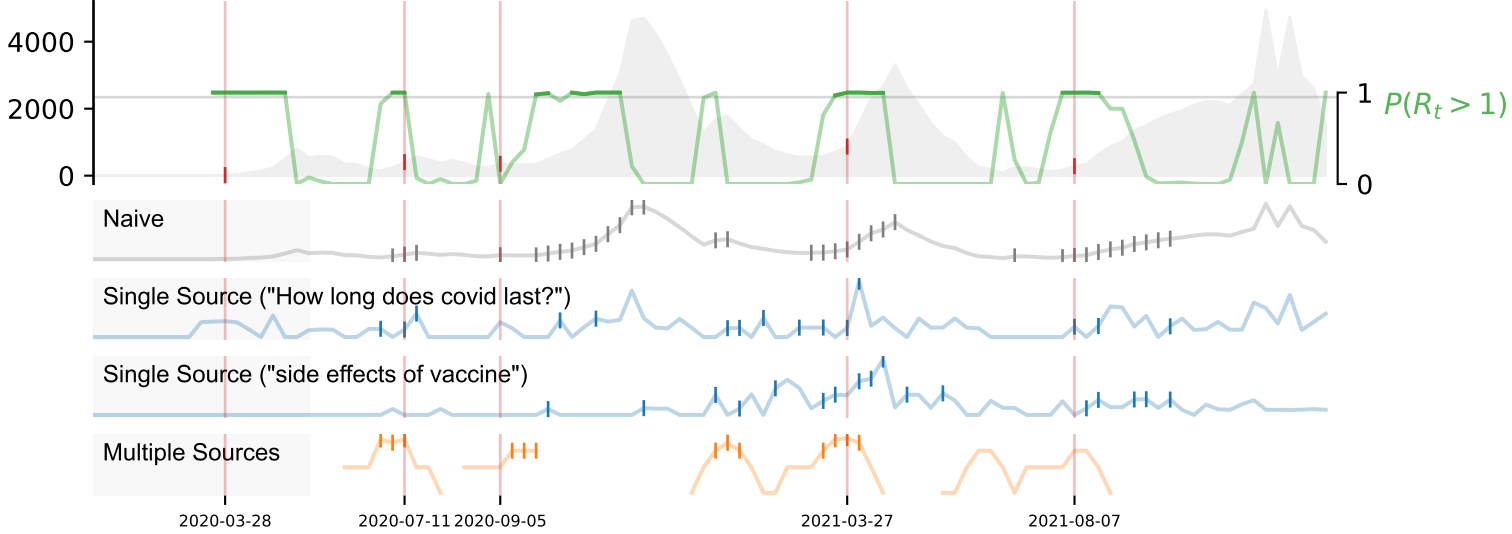2020-03-21   2020-09-19   2021-07-17   2021-11-27

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
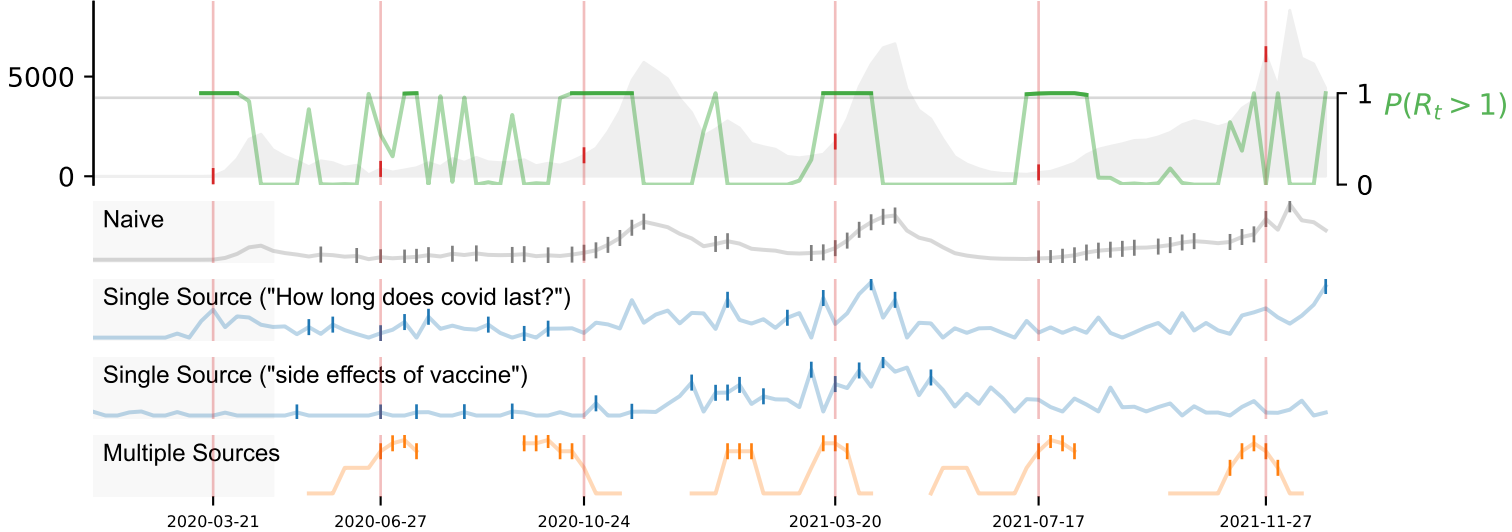- Initial Training Period
- Gold Standard (JHU Cases)

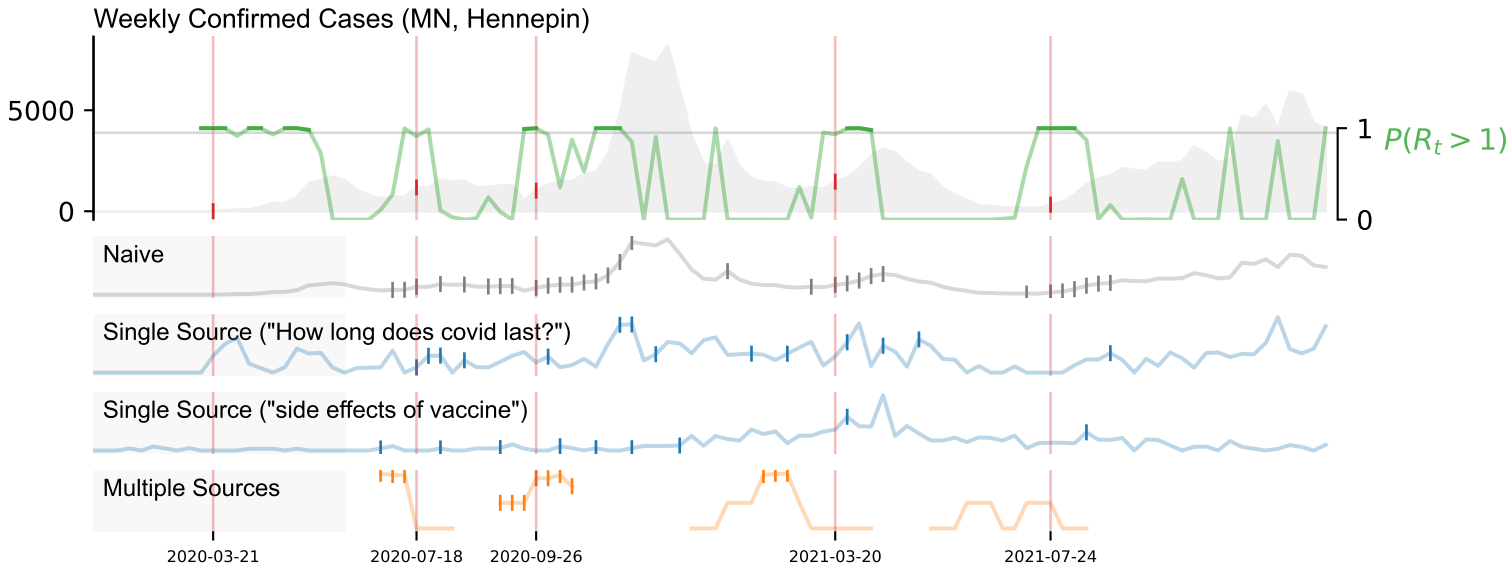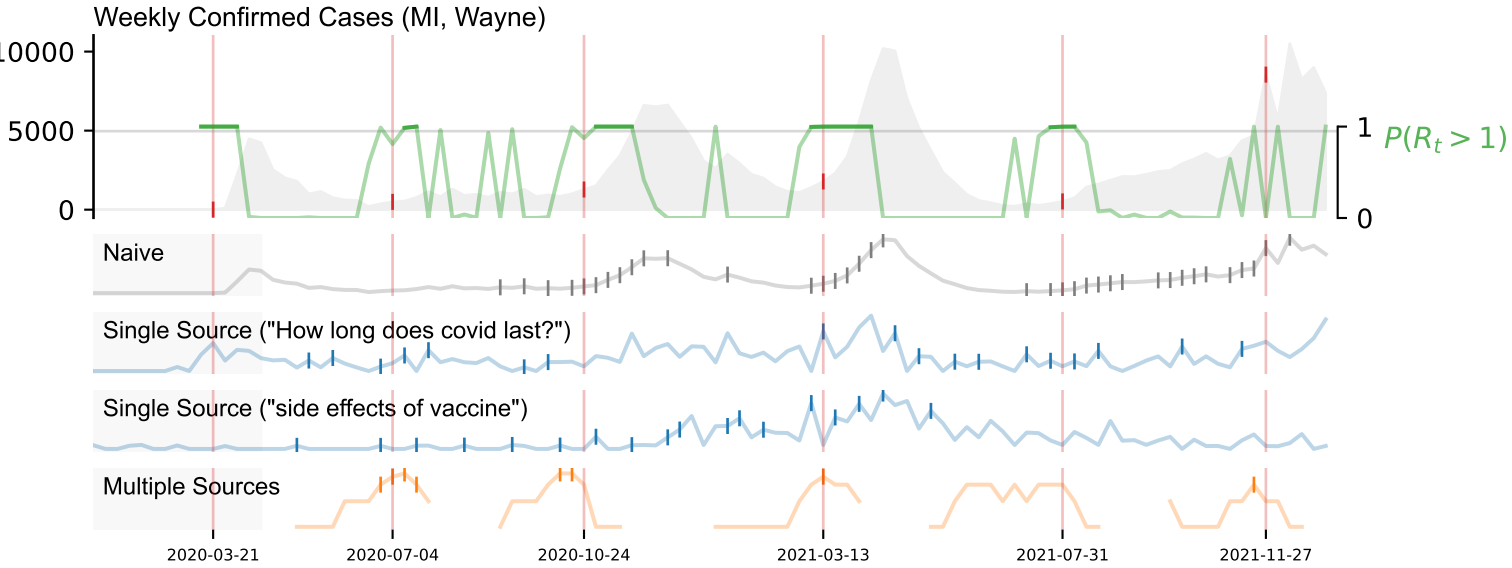$P(R_t > 1)$

S21

Weekly Confirmed Cases (NM, Bernalillo)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21 2020-07-04 2020-10-03 2021-07-17 2021-11-20

Weekly Confirmed Cases (NV, Clark)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21 2020-06-20 2020-10-03 2021-03-20 2021-07-03 2021-12-11

Weekly Confirmed Cases (NV, Washoe)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28 2020-07-04 2020-10-31 2021-07-03 2021-10-23

S22

Weekly Confirmed Cases (NY, Bronx)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-10-31   2021-07-17   2021-12-18

Weekly Confirmed Cases (NY, Kings)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-09-26   2021-07-17   2021-12-18

Weekly Confirmed Cases (NY, Monroe)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

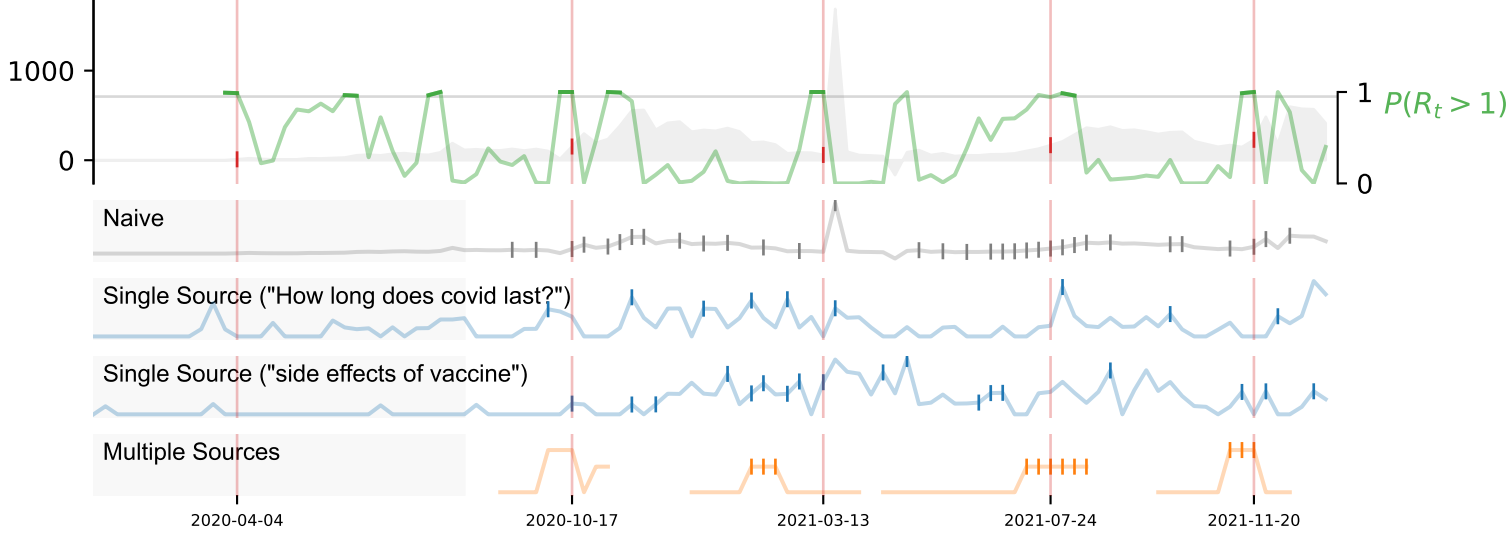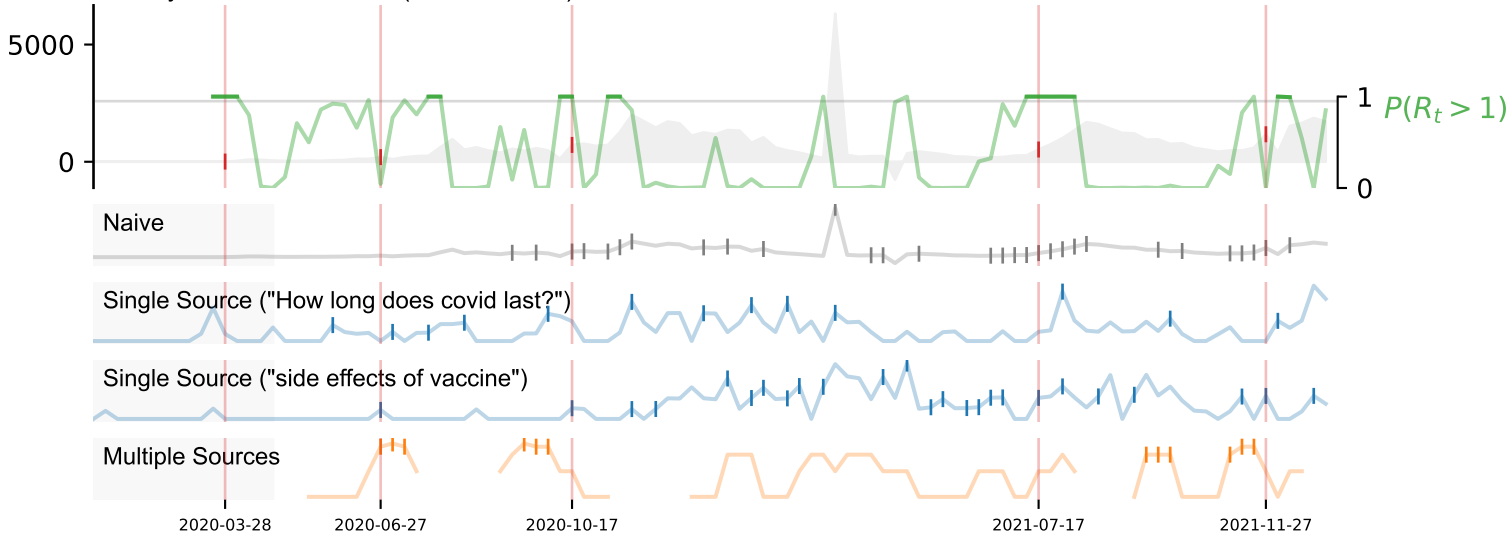2020-03-28   2020-10-24   2021-07-31   2021-11-13

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
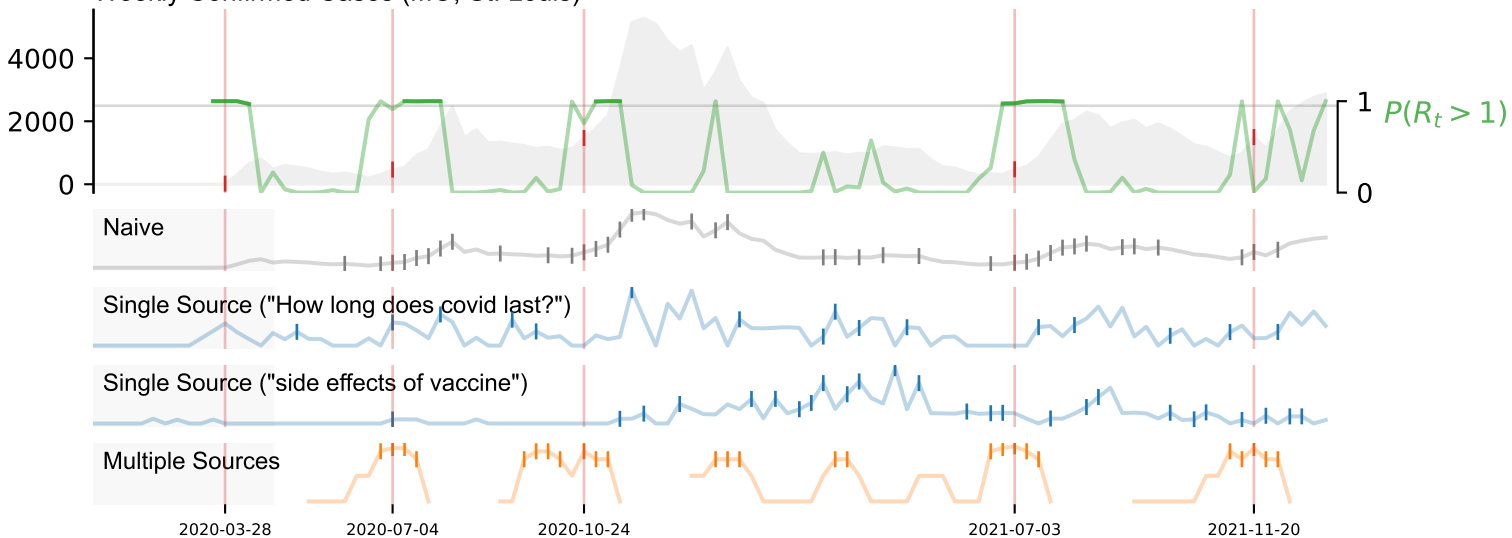- Gold Standard (JHU Cases)

S23

Weekly Confirmed Cases (NY, Nassau)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-21   2020-11-07   2021-07-17   2021-11-20

Weekly Confirmed Cases (NY, New York)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-14   2020-10-31   2021-07-17   2021-11-20

Weekly Confirmed Cases (NY, Queens)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-21   2020-10-10   2021-07-17   2021-12-18

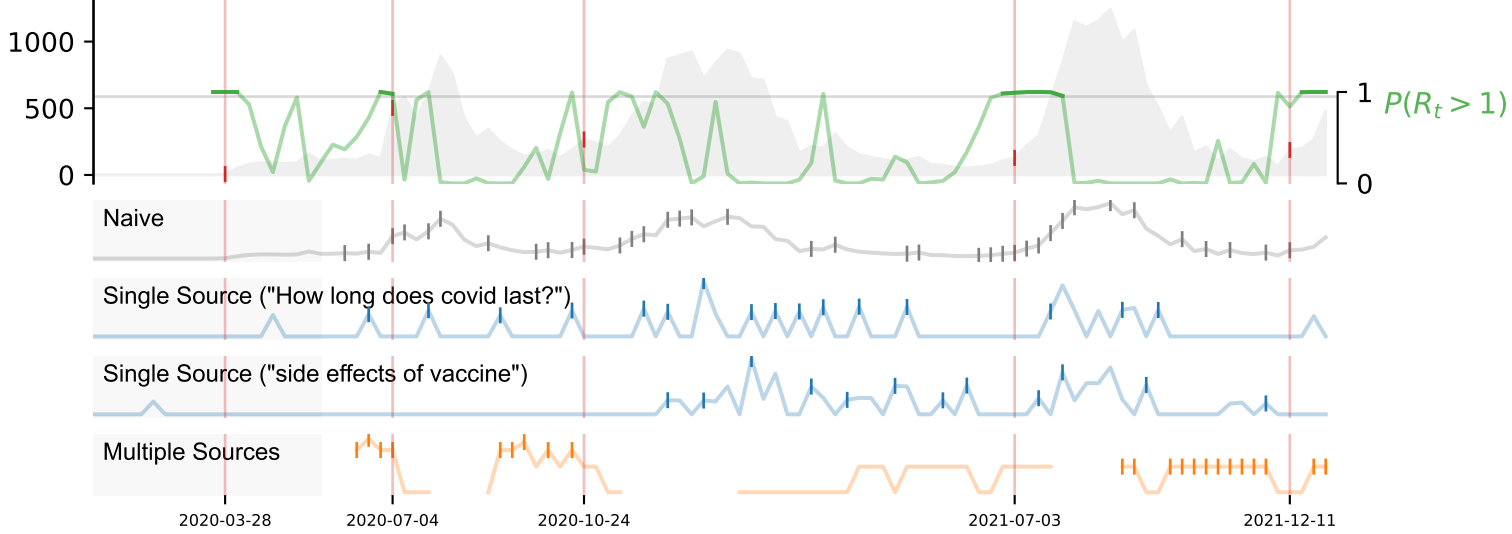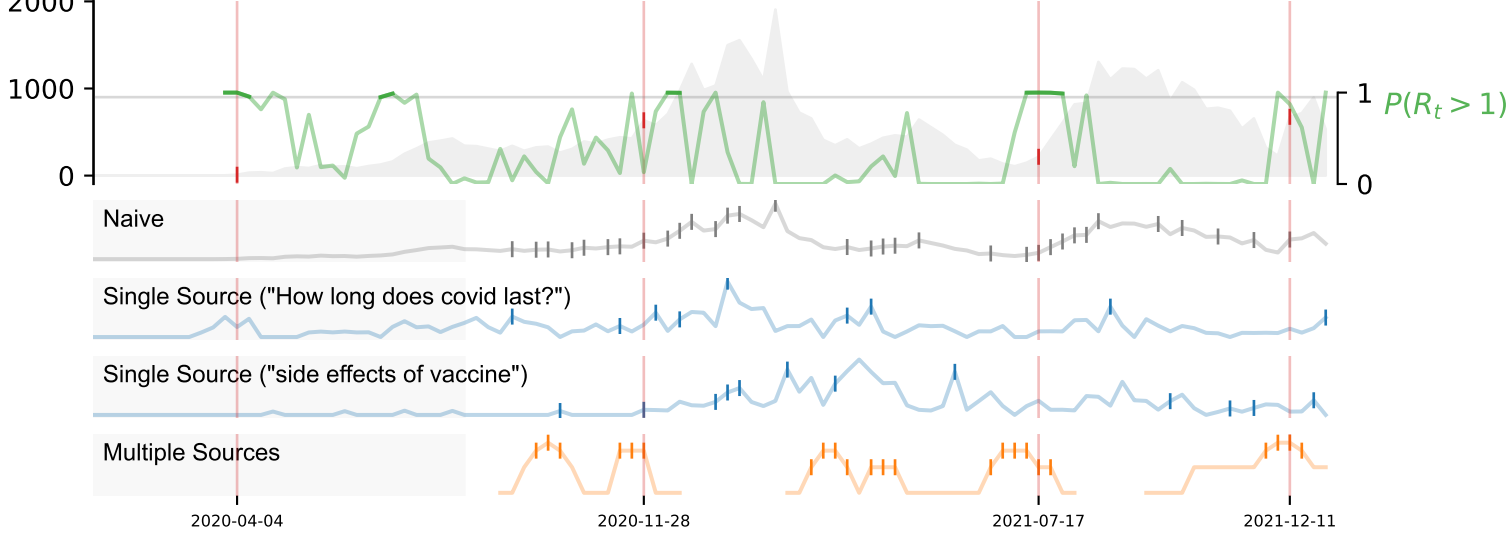Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
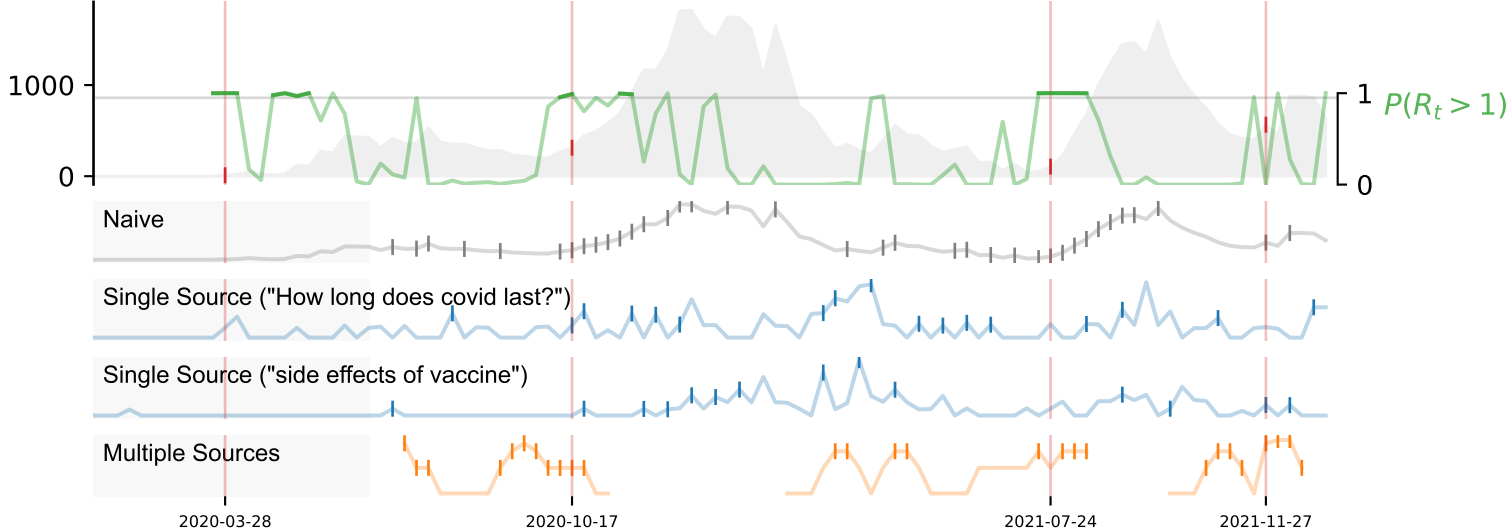- Gold Standard (JHU Cases)

S24

Weekly Confirmed Cases (NY, Suffolk)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-10-17   2021-07-24   2021-11-20

Weekly Confirmed Cases (OH, Cuyahoga)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-07-04   2020-10-24   2021-07-24   2021-11-20

Weekly Confirmed Cases (OH, Franklin)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-07-04   2020-11-07   2021-07-24   2021-11-27

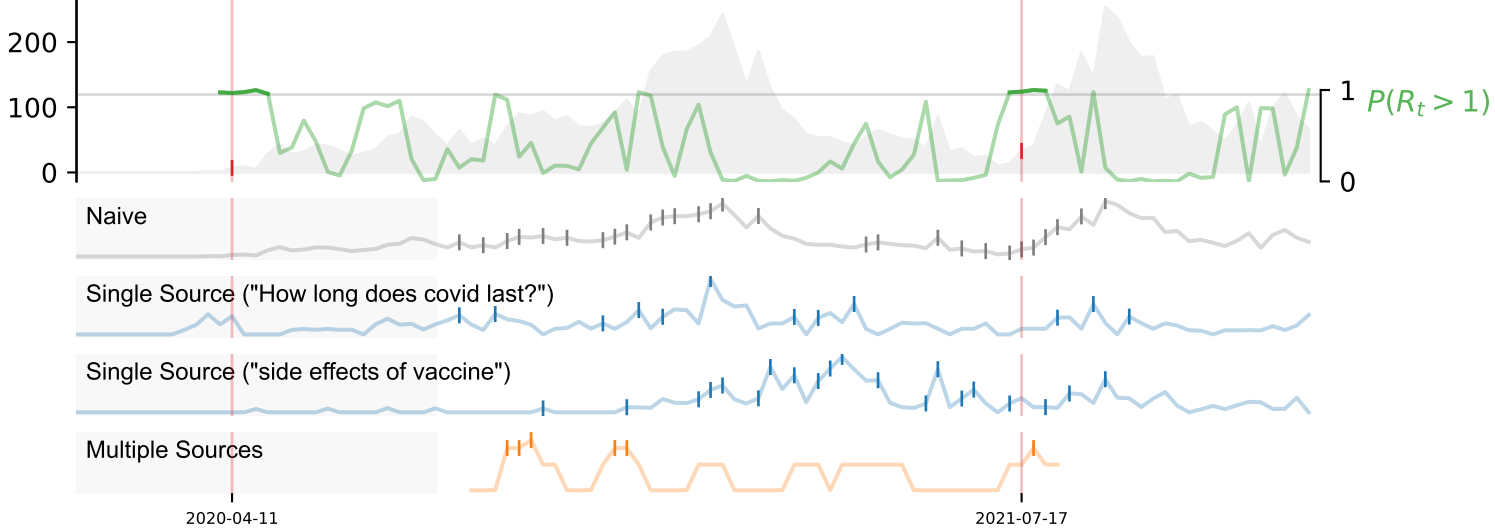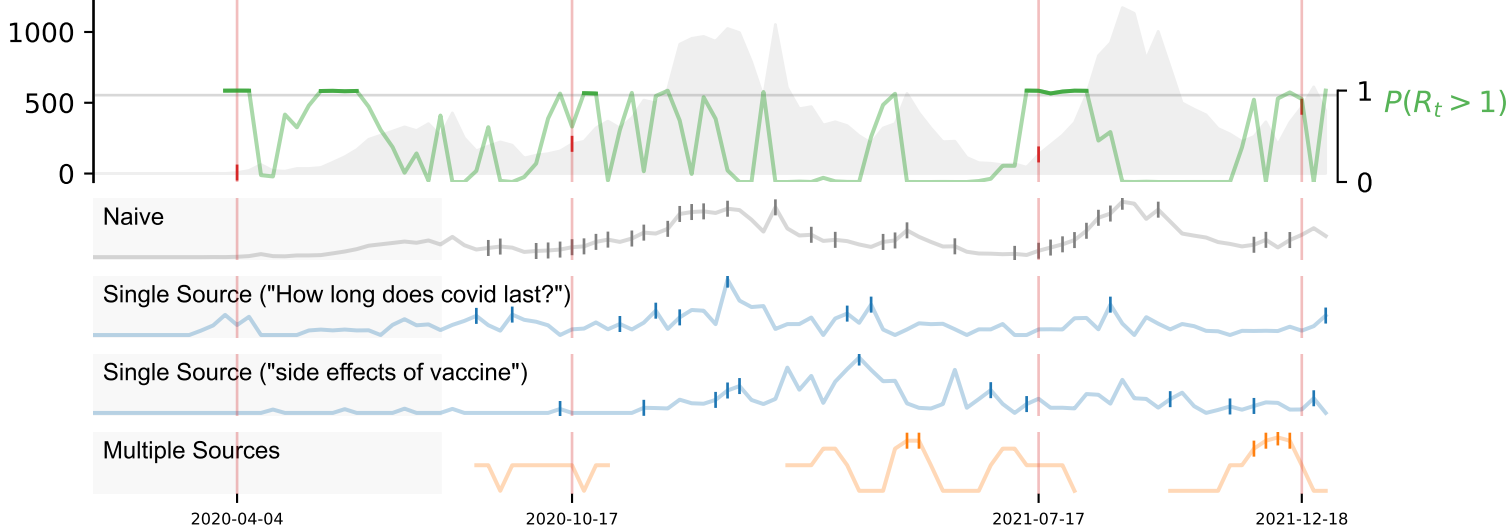Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
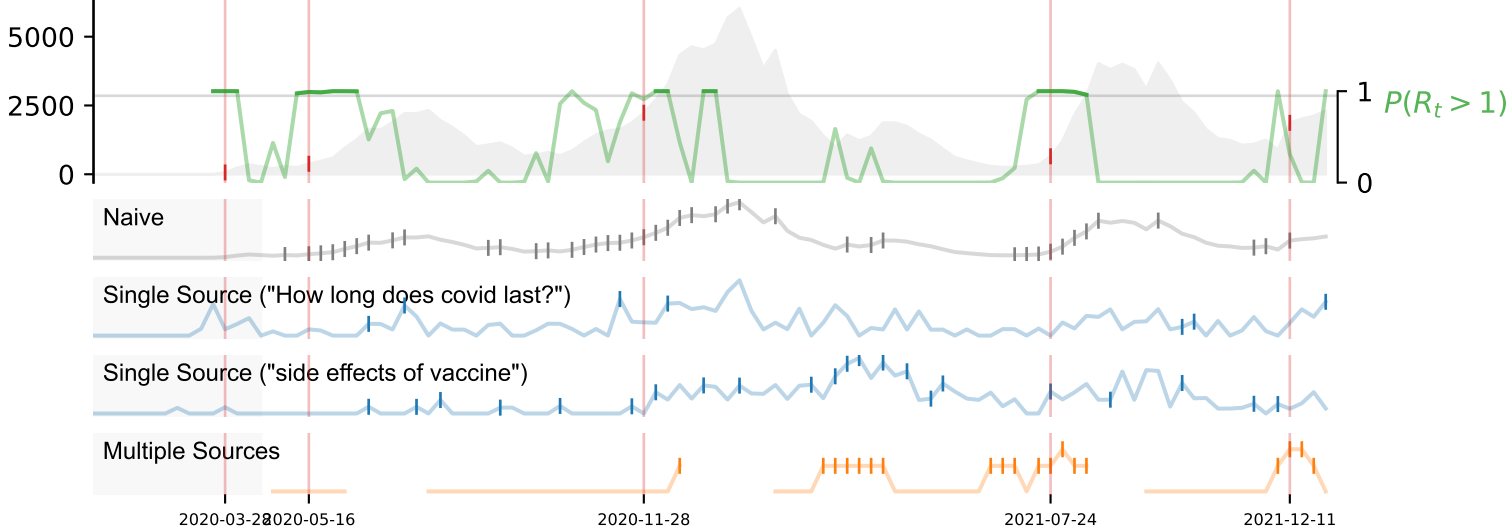- Initial Training Period
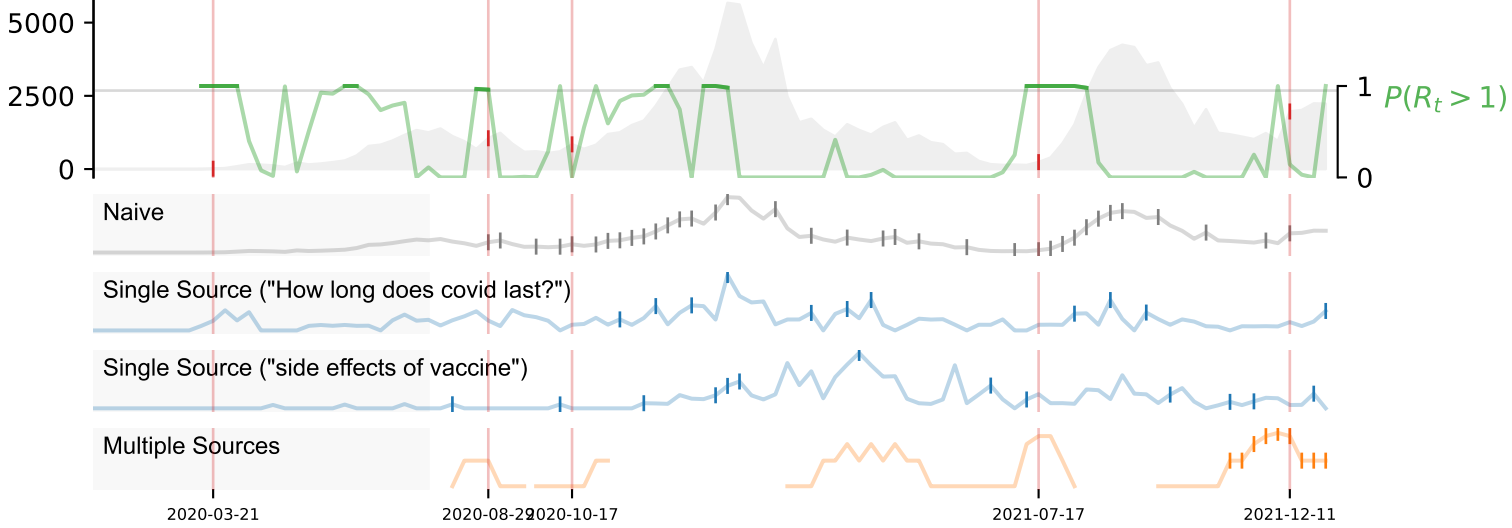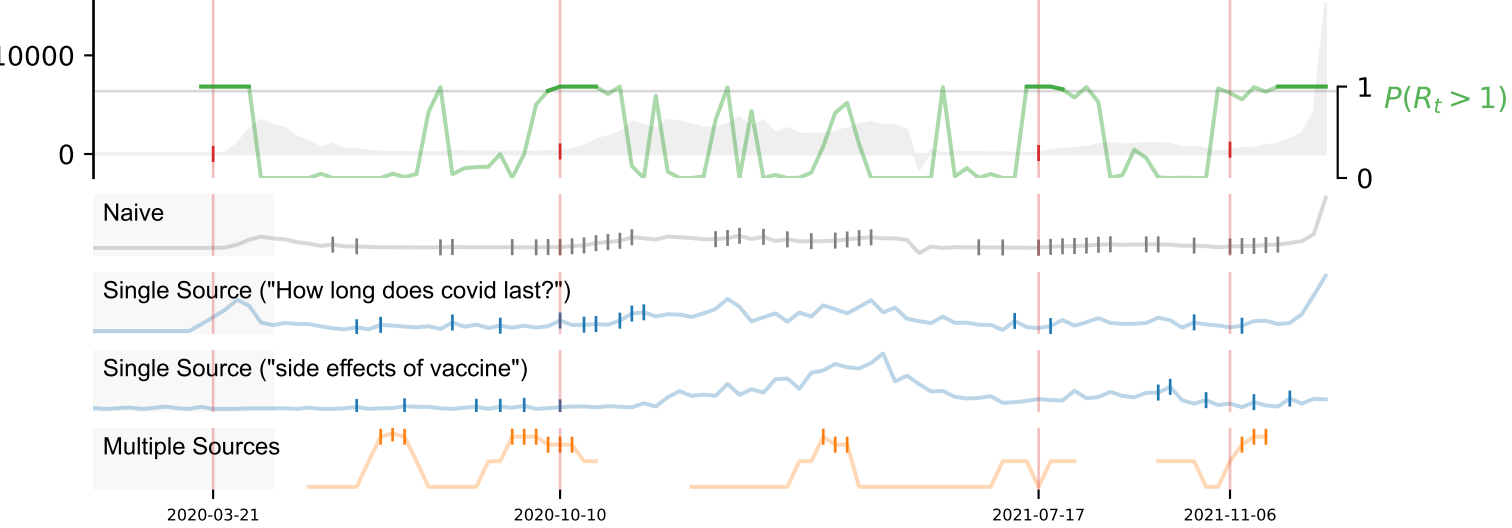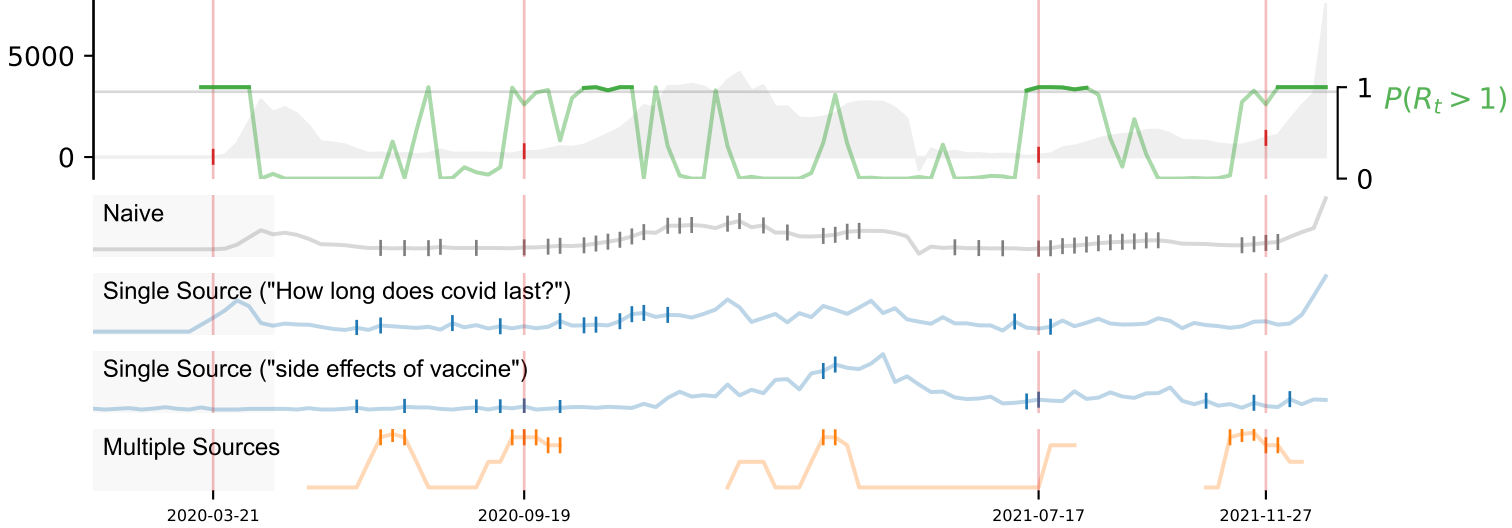- Gold Standard (JHU Cases)

S25

Weekly Confirmed Cases (OH, Hamilton)

Legend: Naive Method, Single Source Method, Multiple Sources Method, $P(R_t > 1)$, Gold Standard Event, Signal Event, Initial Training Period, Gold Standard (JHU Cases)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28 2020-06-20 2020-10-17 2021-07-17 2021-12-11

Weekly Confirmed Cases (OH, Summit)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28 2020-10-24 2021-07-24 2021-11-20

Weekly Confirmed Cases (OH, Warren)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04 2020-10-17 2021-07-24 2021-12-11

S26

Weekly Confirmed Cases (OR, Multnomah)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-28 2020-06-20 2020-11-07 2021-03-20 2021-07-24 2021-12-11
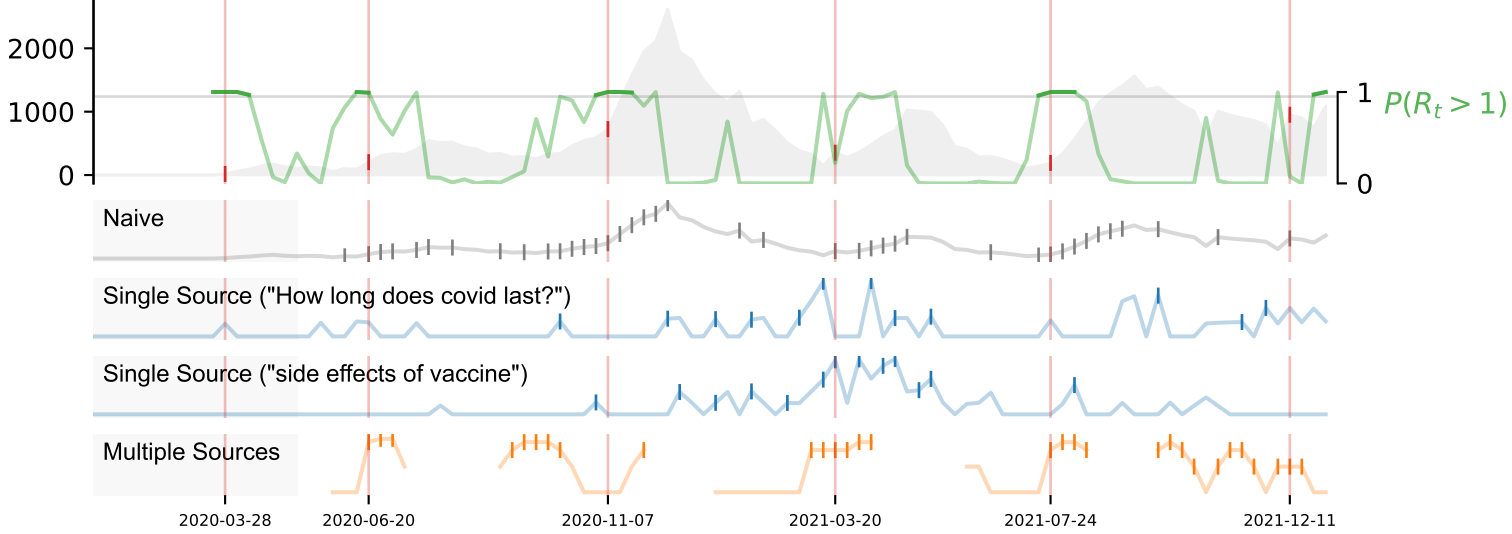
Weekly Confirmed Cases (PA, Allegheny)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-28 2020-07-04 2020-10-24 2021-04-03 2021-07-24 2021-11-20

Weekly Confirmed Cases (PA, Philadelphia)

- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources

2020-03-28 2020-09-12 2021-03-27 2021-07-24 2021-12-11
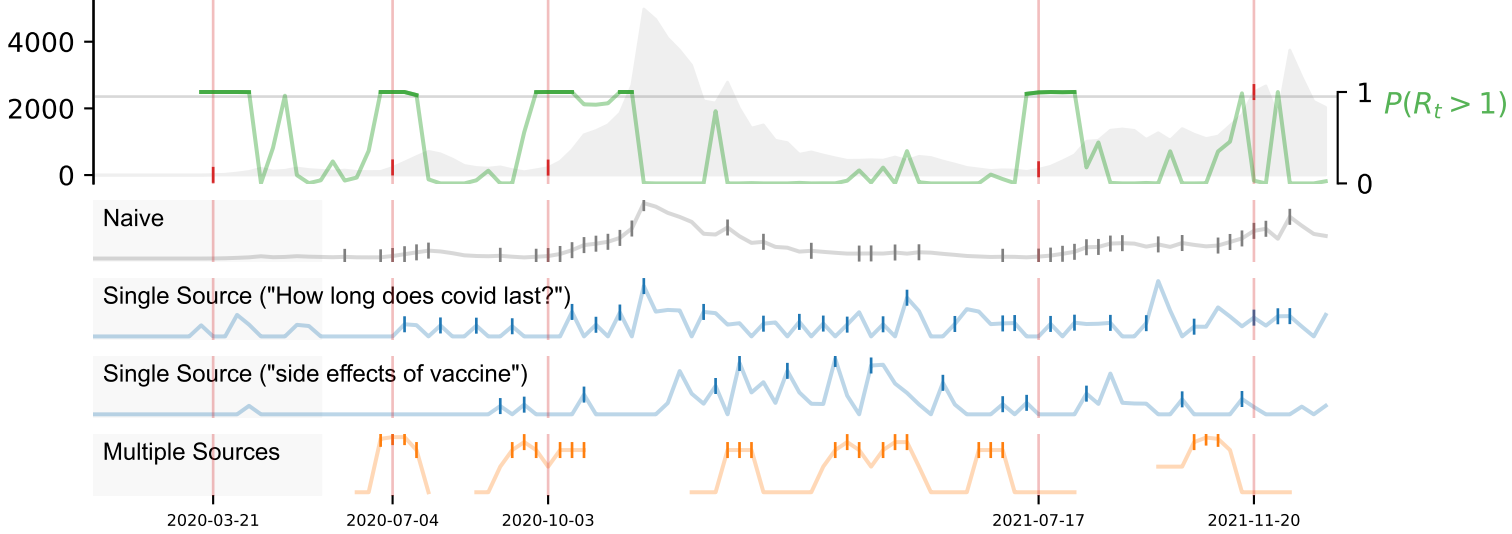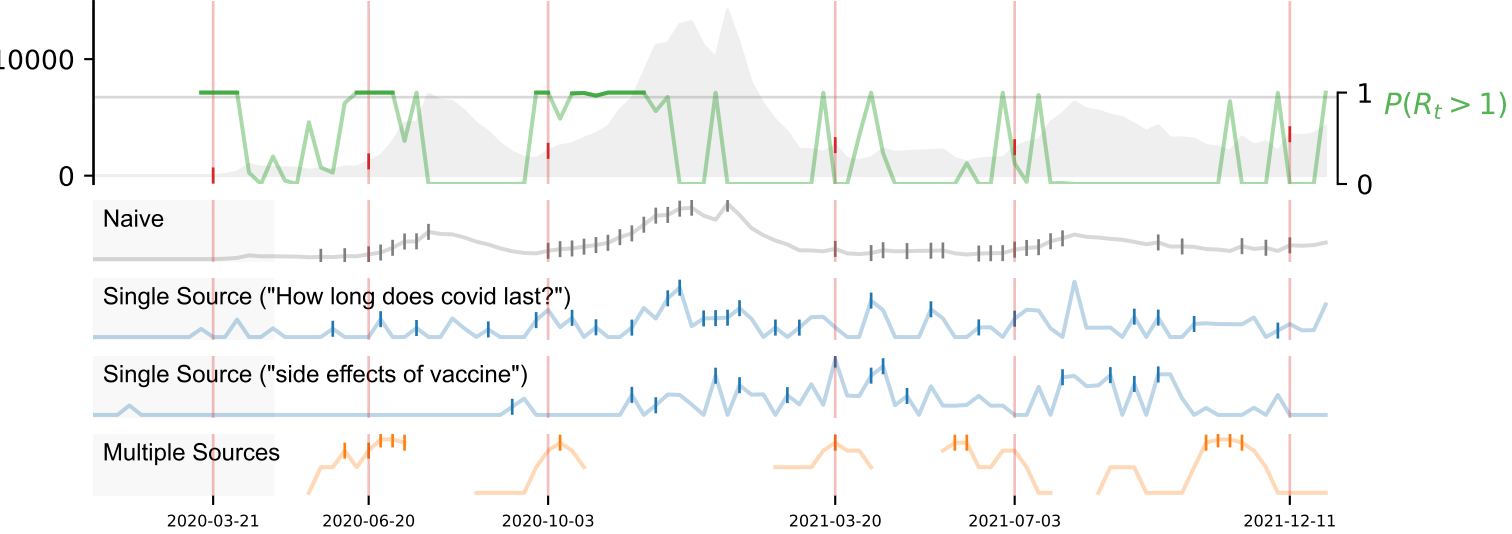
Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
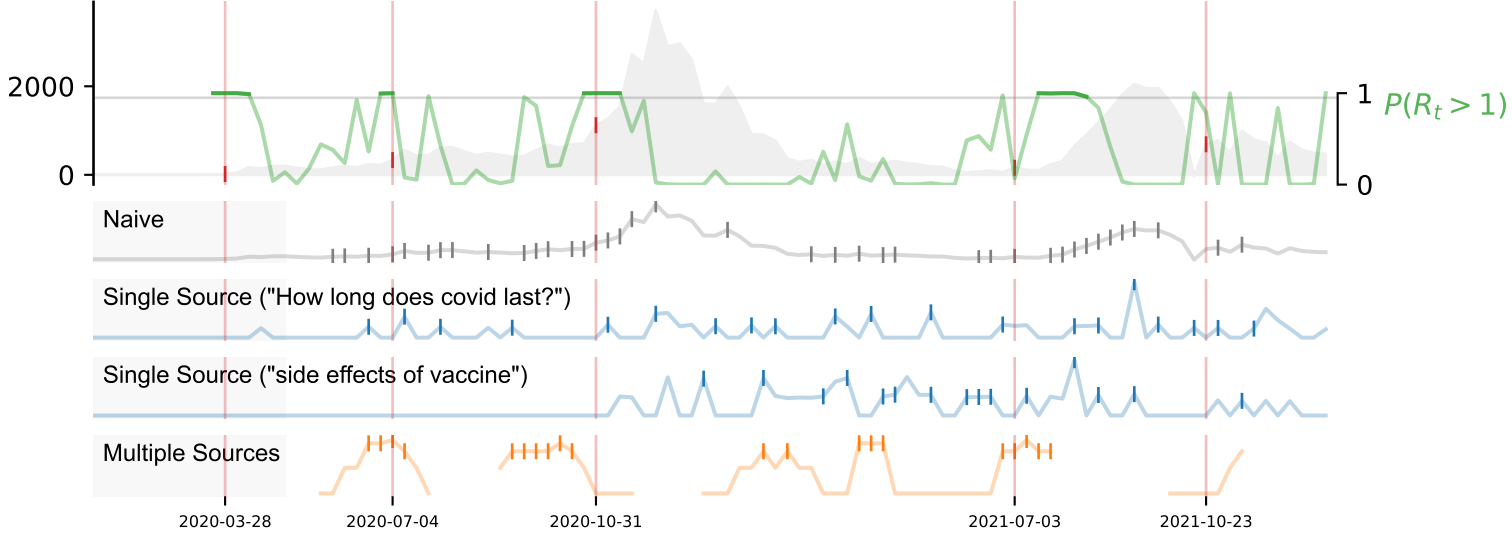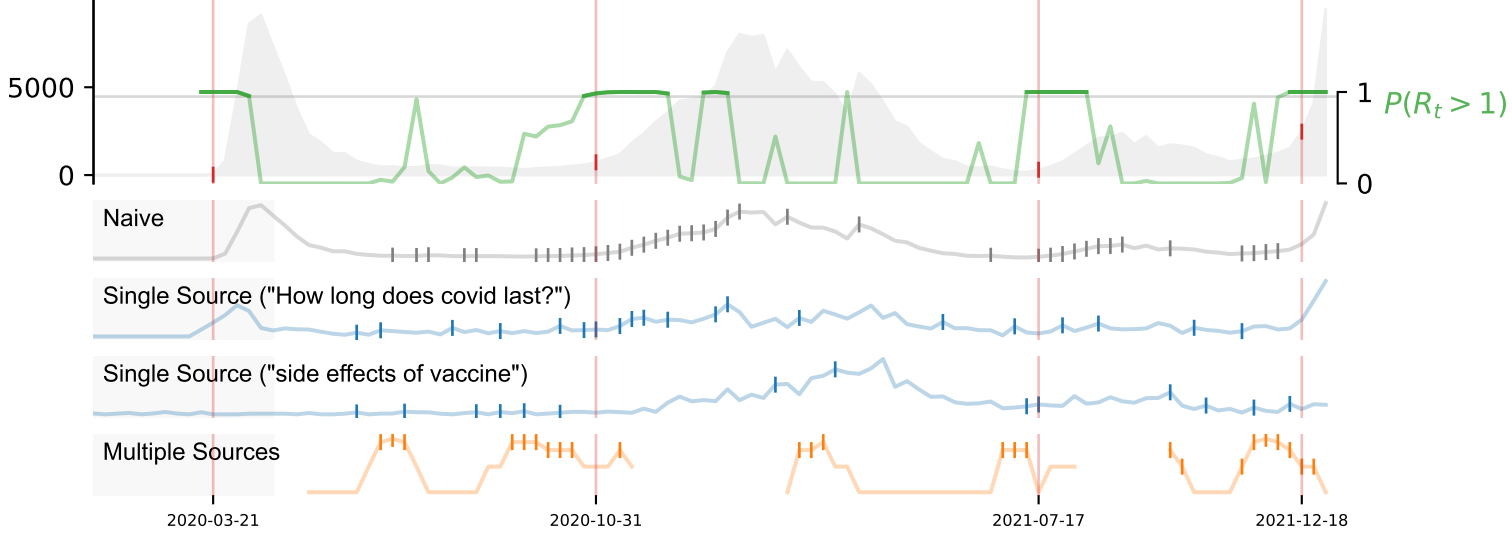- Initial Training Period
- Gold Standard (JHU Cases)

S27

Weekly Confirmed Cases (SC, Anderson)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-06-13   2021-07-17

Weekly Confirmed Cases (SC, Charleston)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28 2020-06-06   2021-01-09   2021-07-10

Weekly Confirmed Cases (SC, Richland)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-06-13 2020-09-05 2020-12-12   2021-07-03
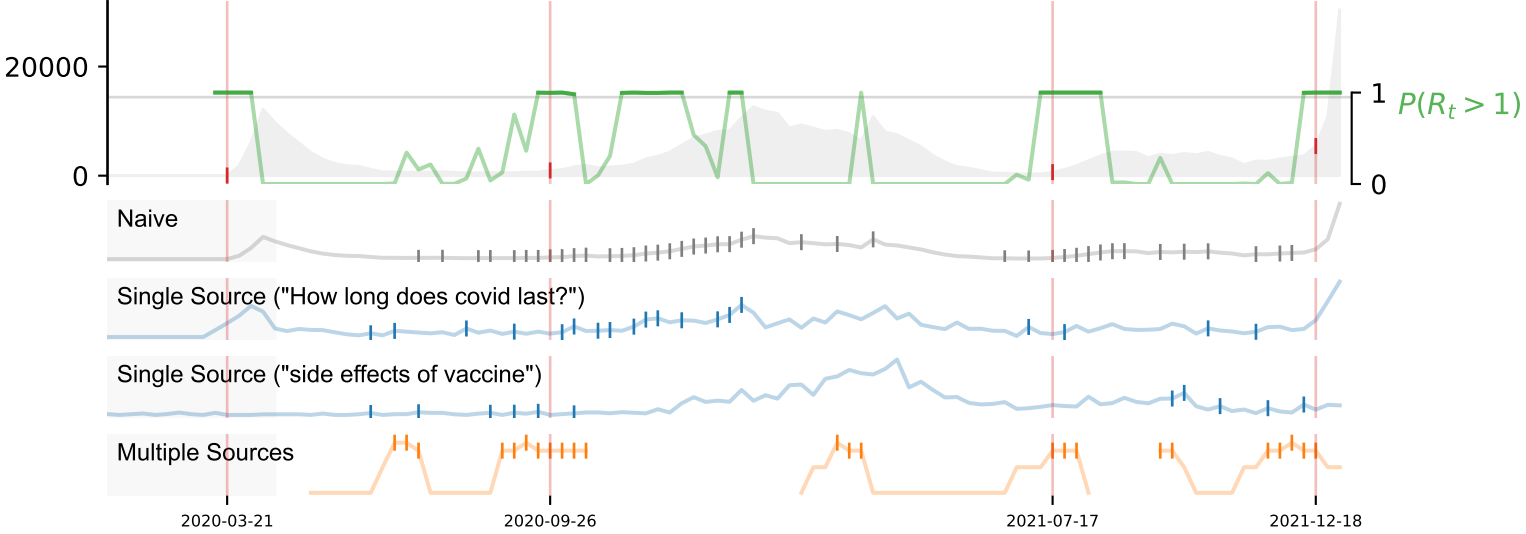
Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
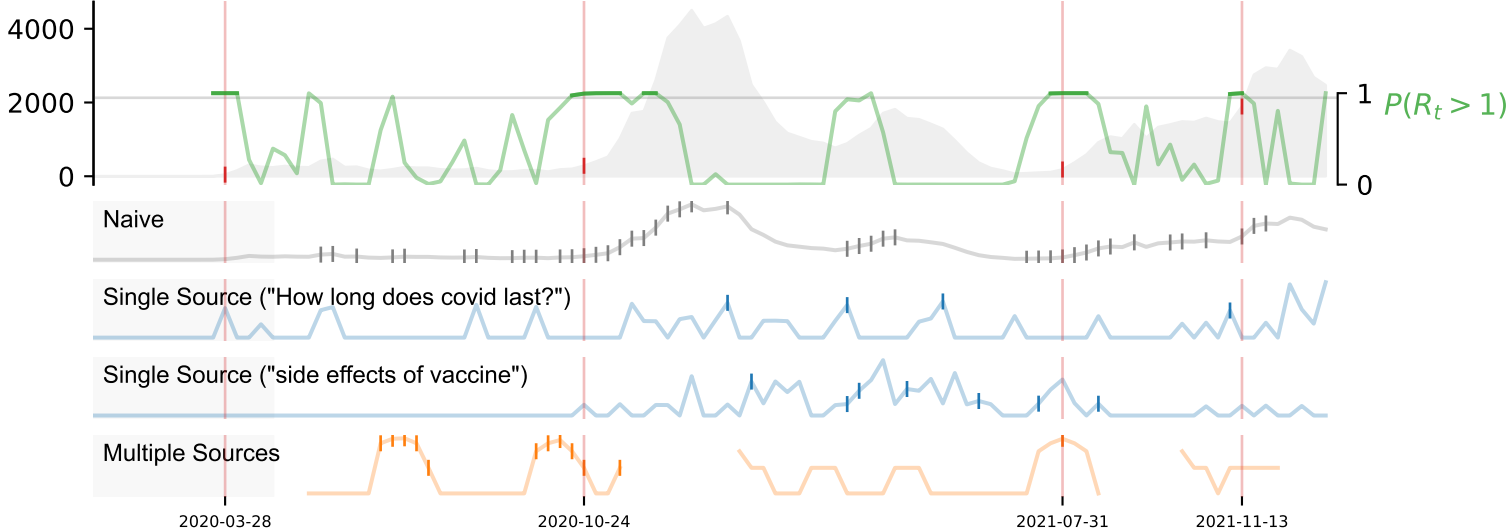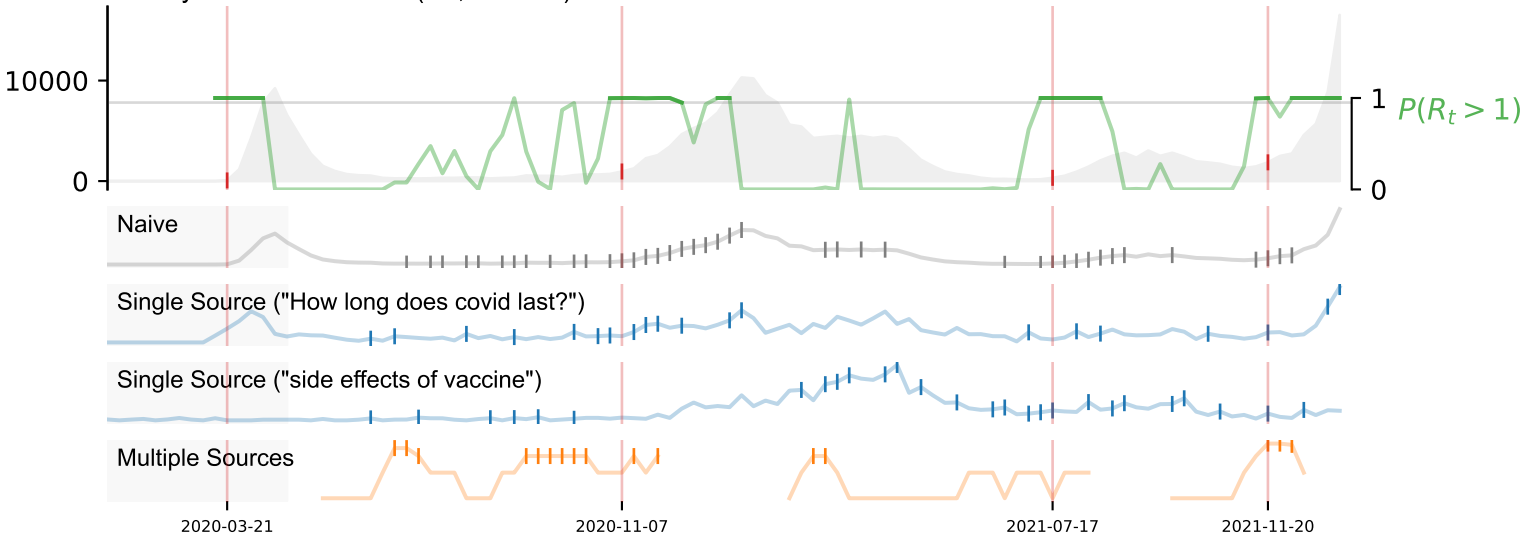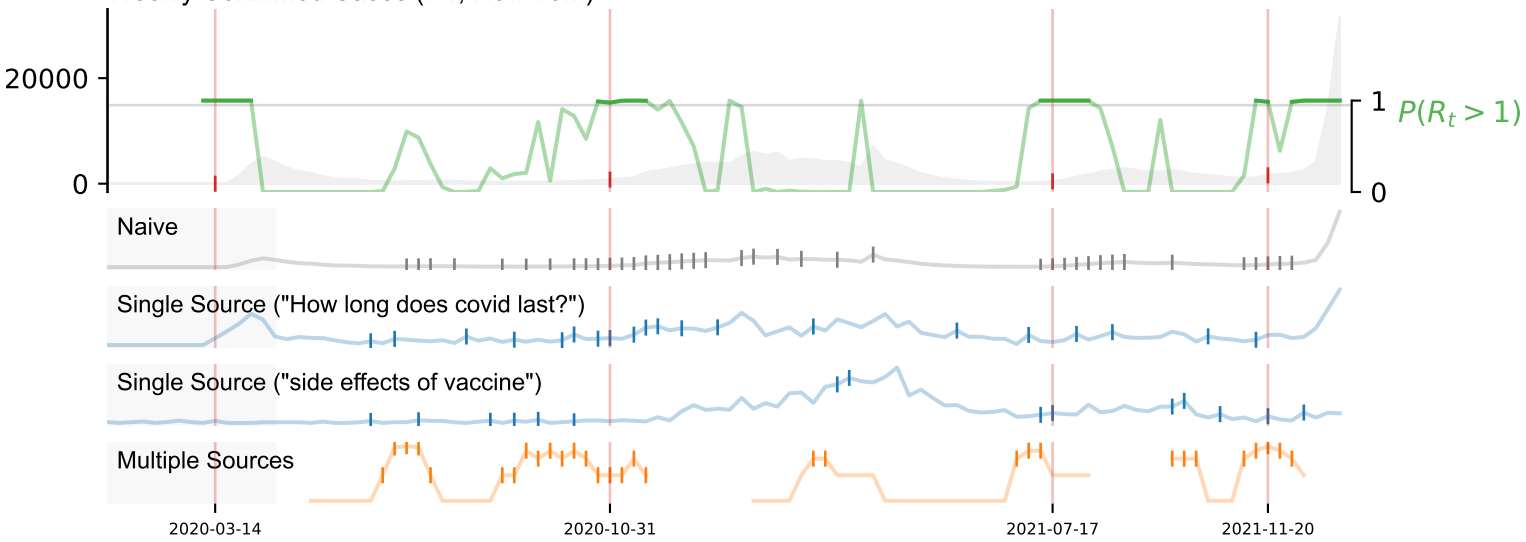- Initial Training Period
- Gold Standard (JHU Cases)

S28

Weekly Confirmed Cases (TN, Blount)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-06-27   2020-11-21   2021-04-24   2021-07-24   2021-12-11

Weekly Confirmed Cases (TN, Davidson)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-27   2020-09-19   2021-06-19   2021-12-11
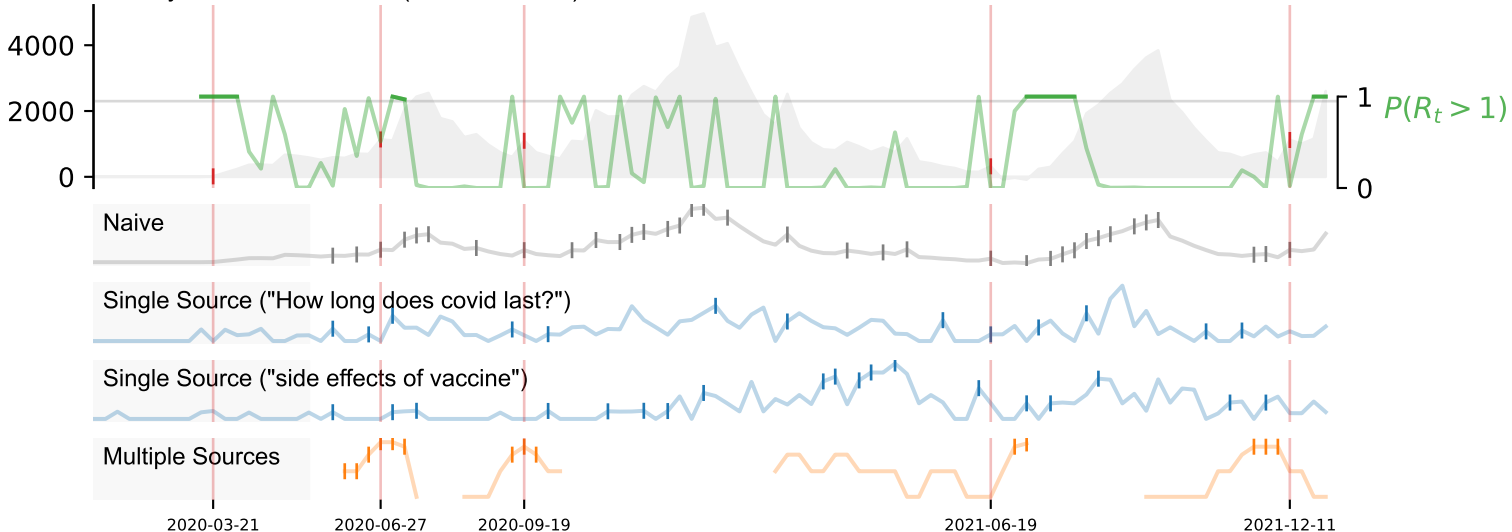
Weekly Confirmed Cases (TN, Knox)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-06-13   2020-09-12   2020-11-21   2021-07-24   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
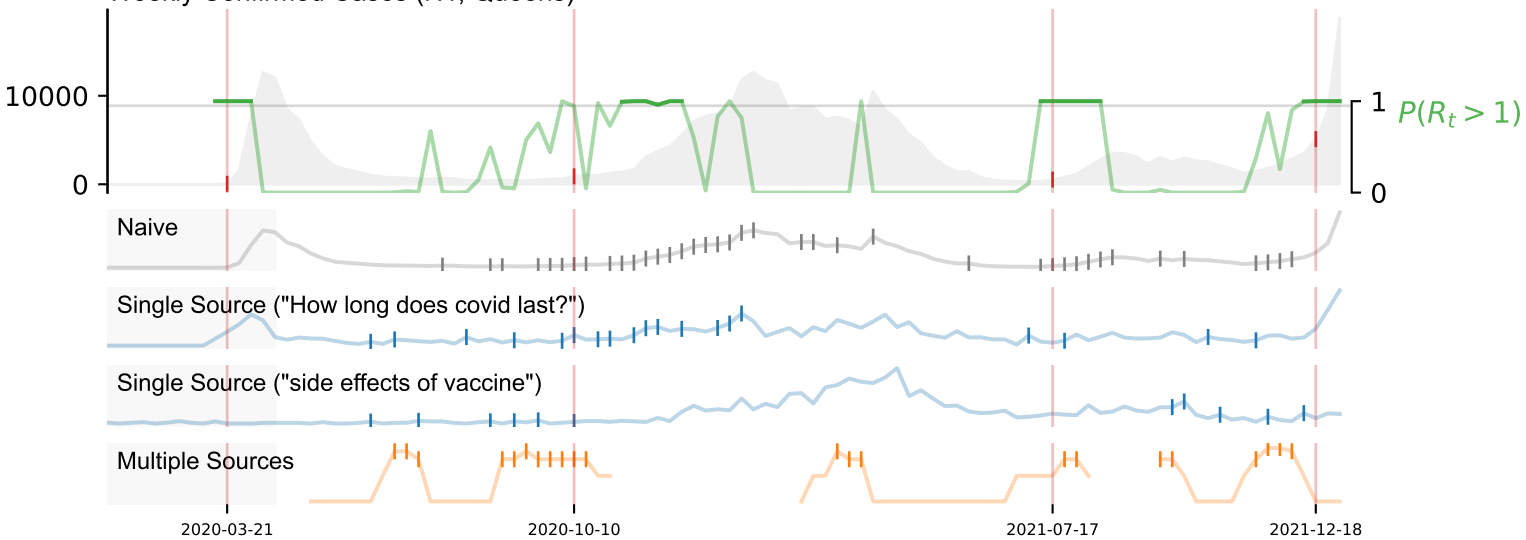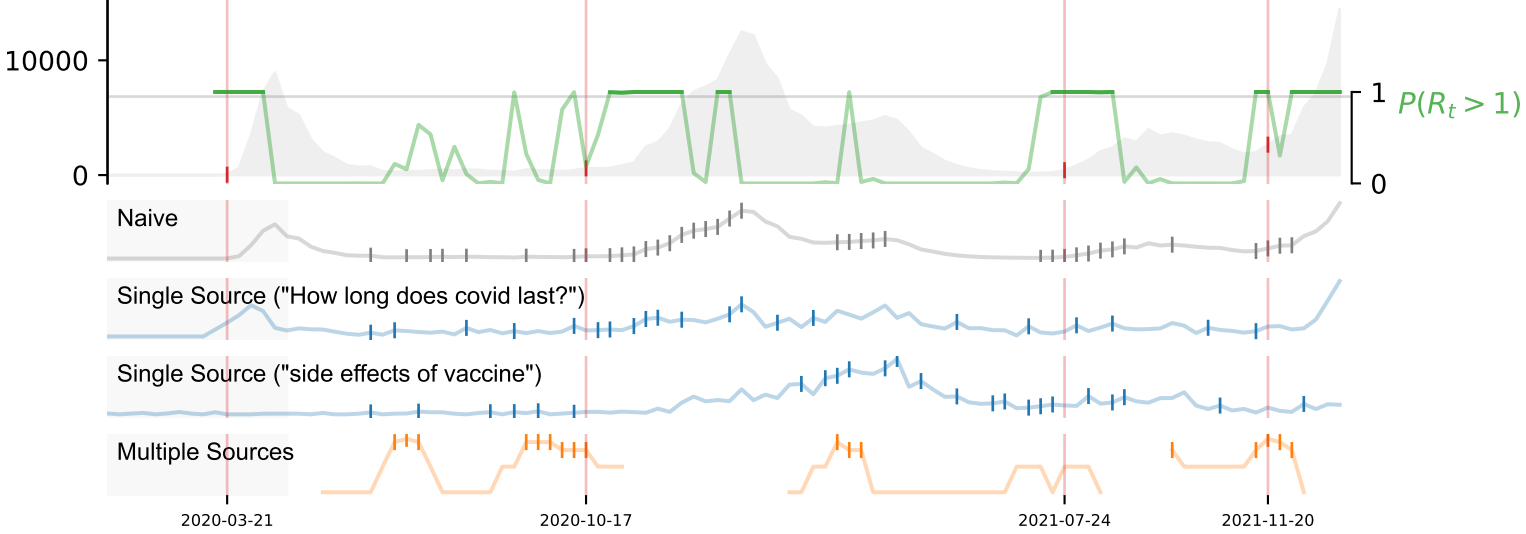- Initial Training Period
- Gold Standard (JHU Cases)

S29

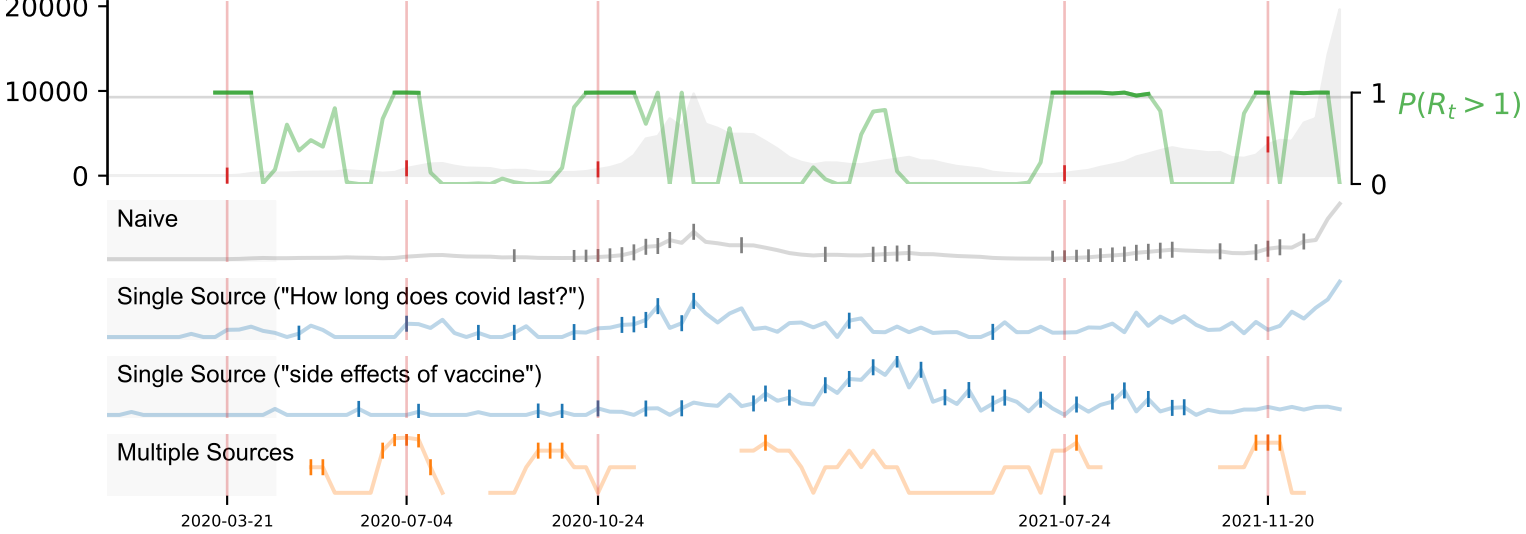**Weekly Confirmed Cases (TN, Sevier)**

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
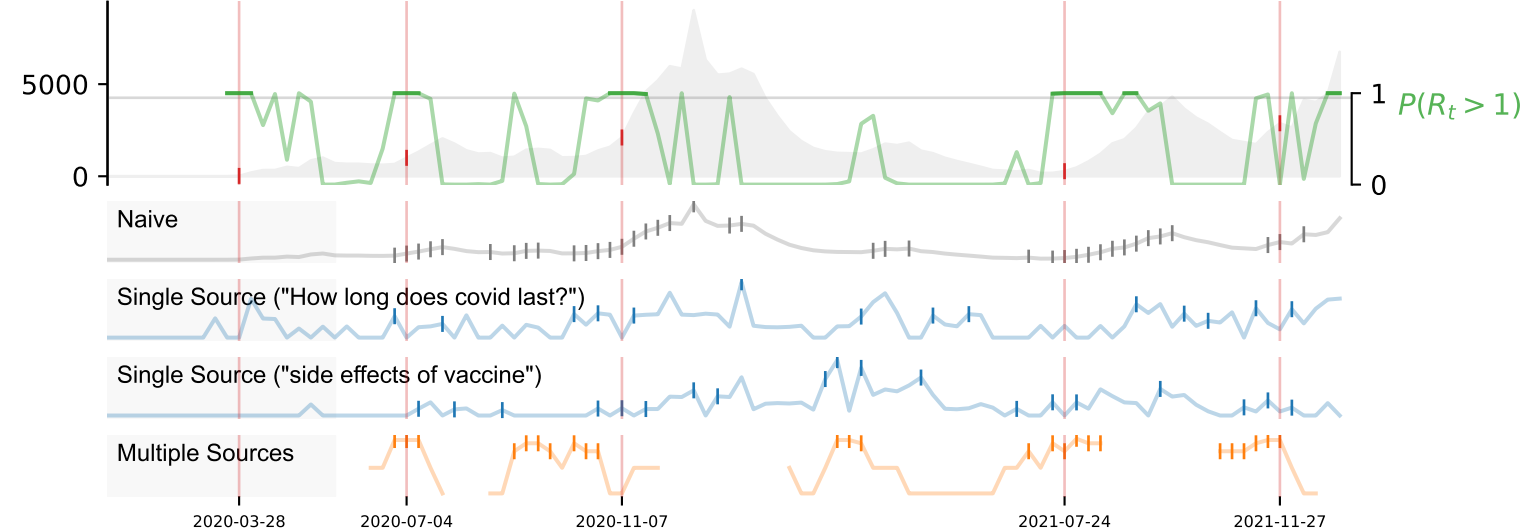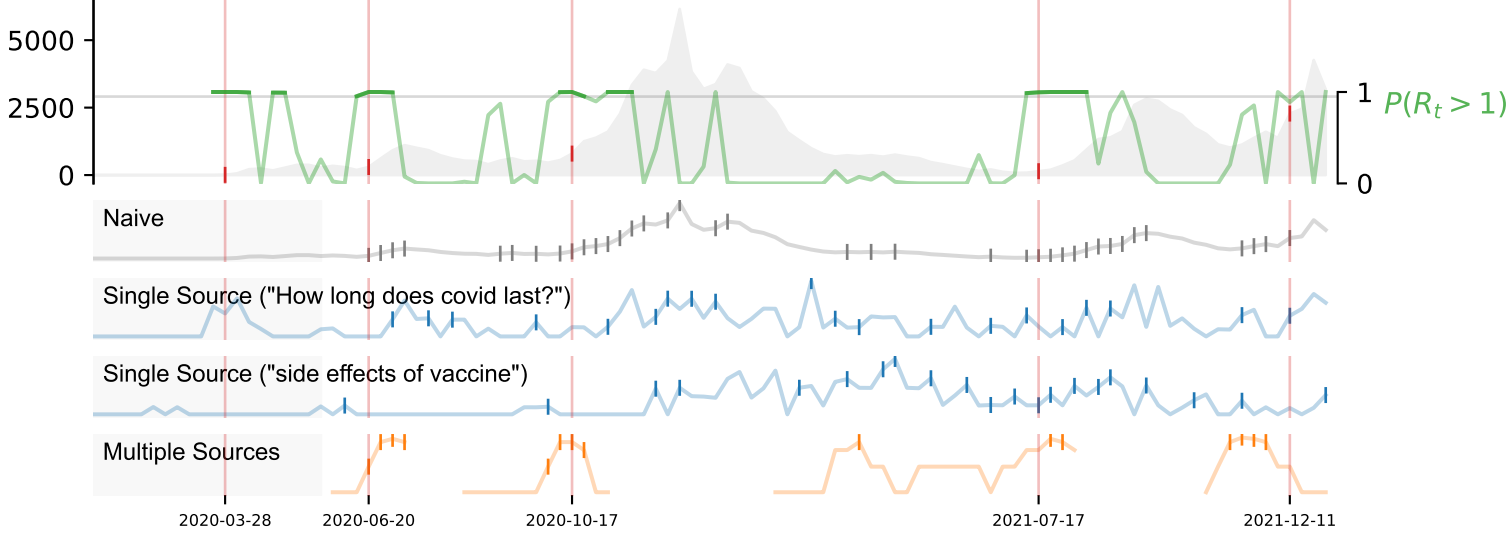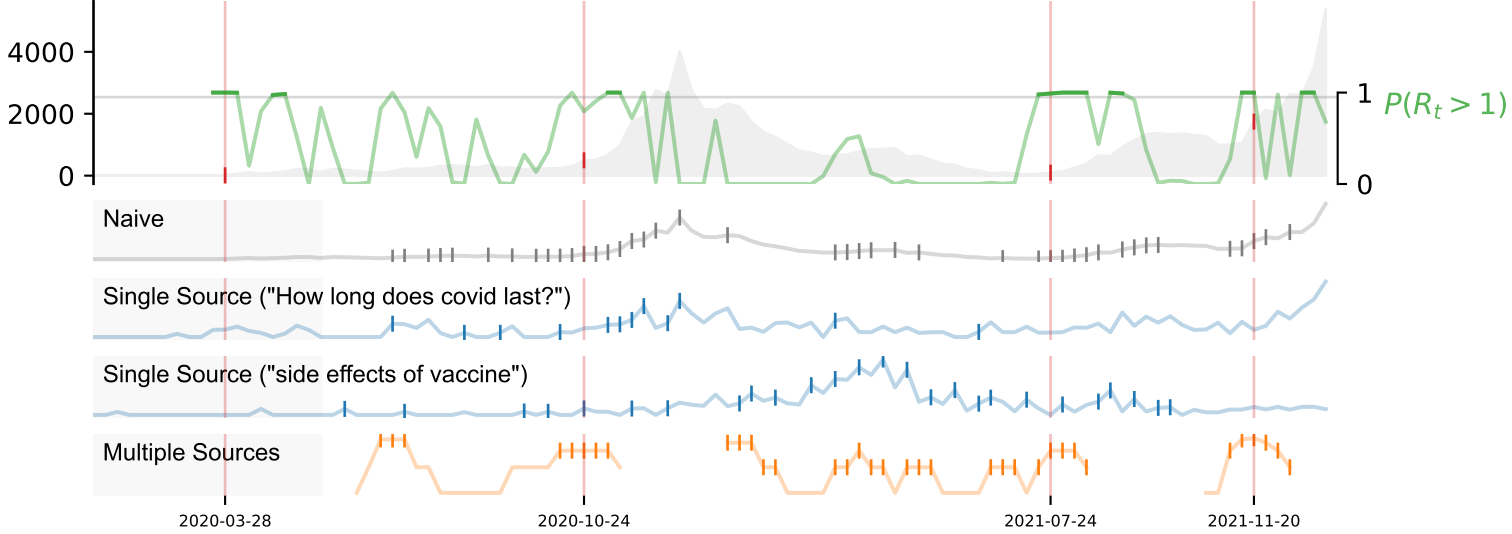- Initial Training Period
- Gold Standard (JHU Cases)

Panel 1 (TN, Sevier):
- $P(R_t > 1)$
- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources
- x-axis: 2020-06-06, 2020-11-21, 2021-07-17, 2021-12-11

Panel 2 (TN, Shelby):
Weekly Confirmed Cases (TN, Shelby)
- $P(R_t > 1)$
- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources
- x-axis: 2020-03-28, 2020-06-13, 2020-10-31, 2021-07-17, 2021-12-11

Panel 3 (TX, Bexar):
Weekly Confirmed Cases (TX, Bexar)
- $P(R_t > 1)$
- Naive
- Single Source ("How long does covid last?")
- Single Source ("side effects of vaccine")
- Multiple Sources
- x-axis: 2020-03-28, 2020-10-31, 2021-07-24, 2021-12-11

S30

Weekly Confirmed Cases (TX, Collin)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-06-27   2020-09-26   2021-06-19   2021-12-11

Weekly Confirmed Cases (TX, Dallas)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-11-07   2021-07-24   2021-12-11

Weekly Confirmed Cases (TX, Harris)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-14   2020-06-13   2020-09-26   2021-07-10   2021-12-18

Legend: Naive Method, Single Source Method, Multiple Sources Method, $P(R_t > 1)$, Gold Standard Event, Signal Event, Initial Training Period, Gold Standard (JHU Cases)
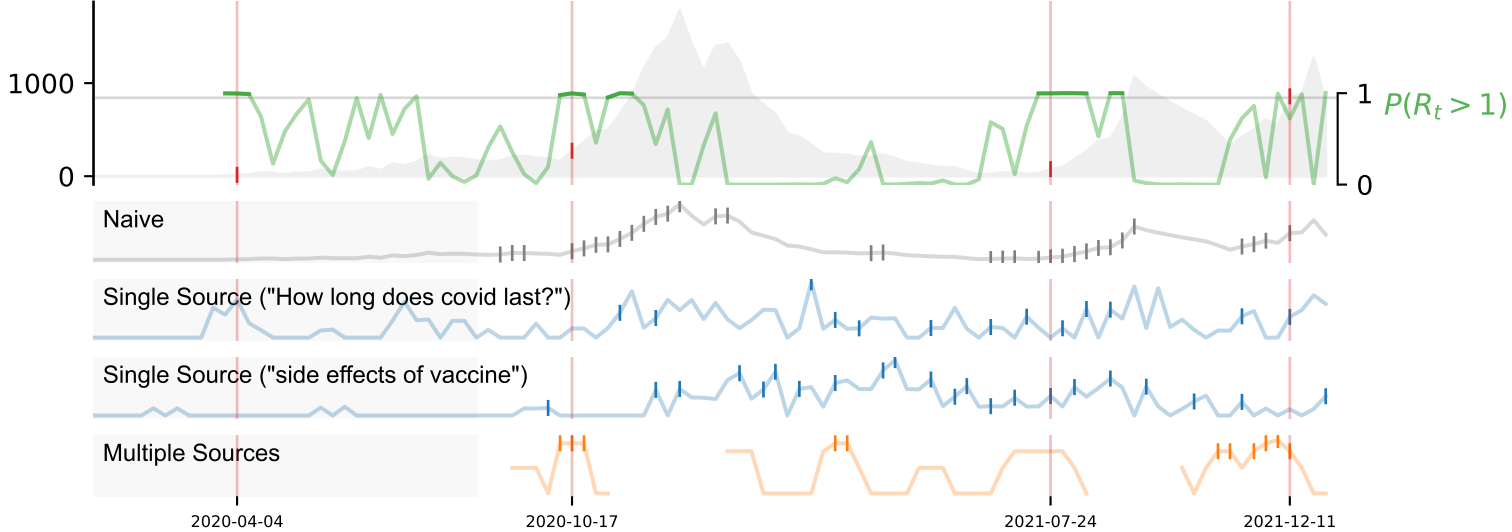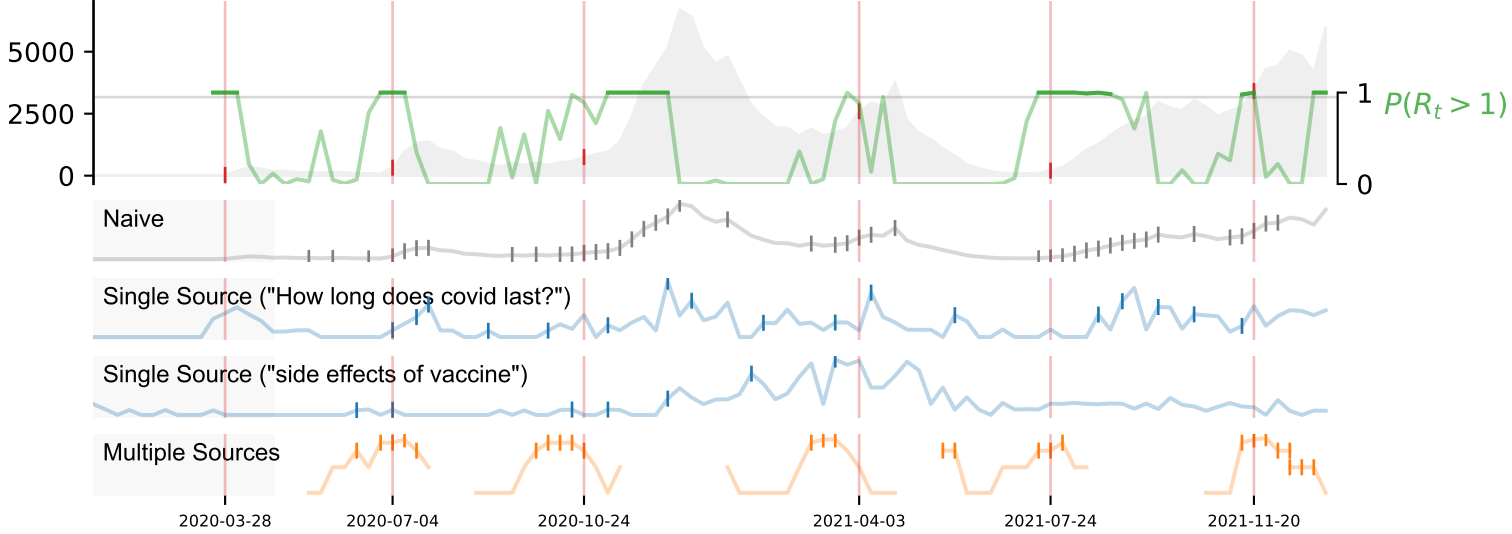
S31

Weekly Confirmed Cases (TX, Tarrant)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-06-20   2020-09-26   2021-07-24   2021-12-11

Weekly Confirmed Cases (TX, Travis)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-06-20   2020-11-14   2021-07-17   2021-12-11

Weekly Confirmed Cases (UT, Salt Lake)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-28   2020-09-26   2021-01-09

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
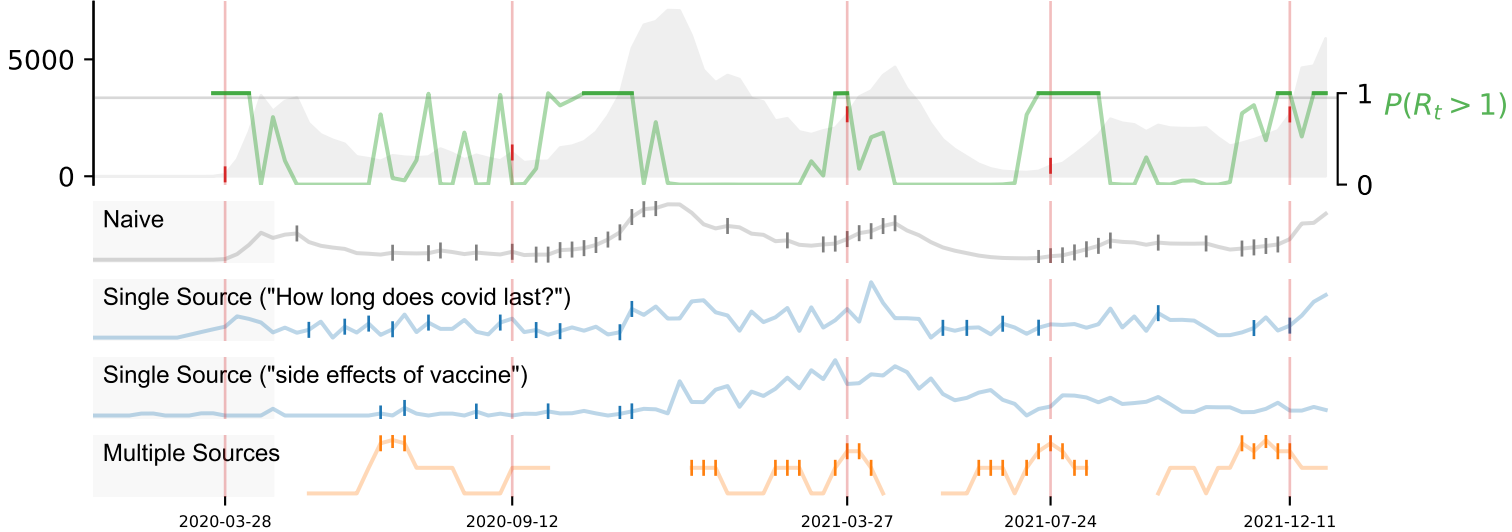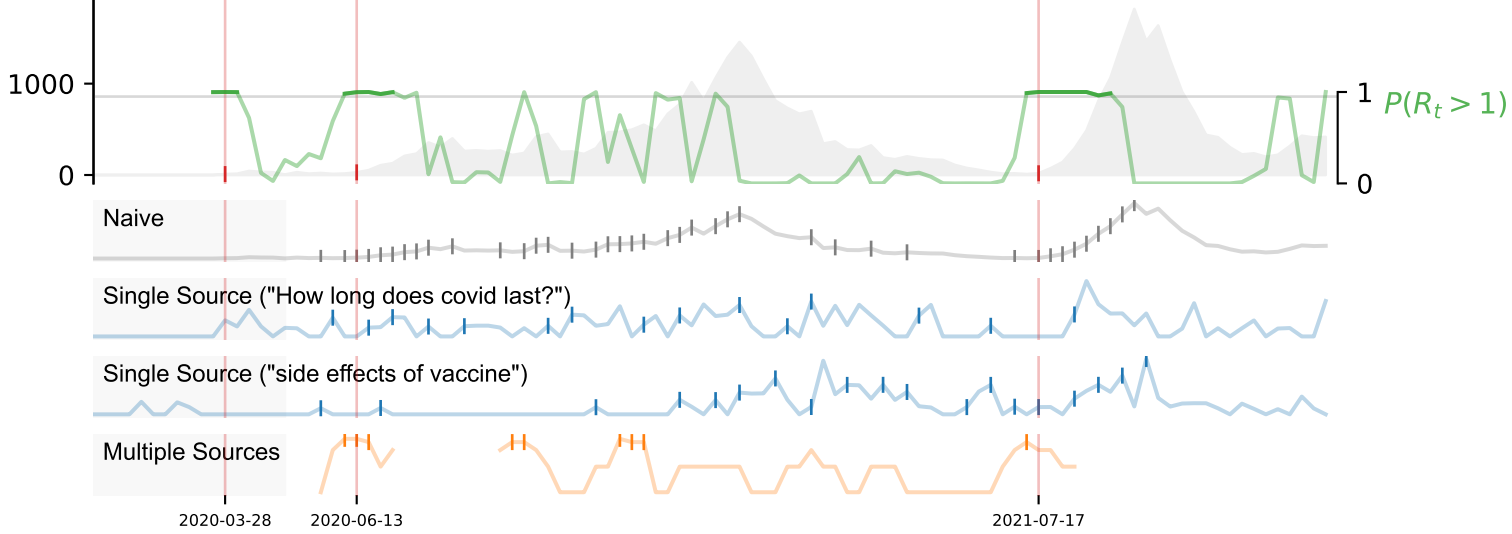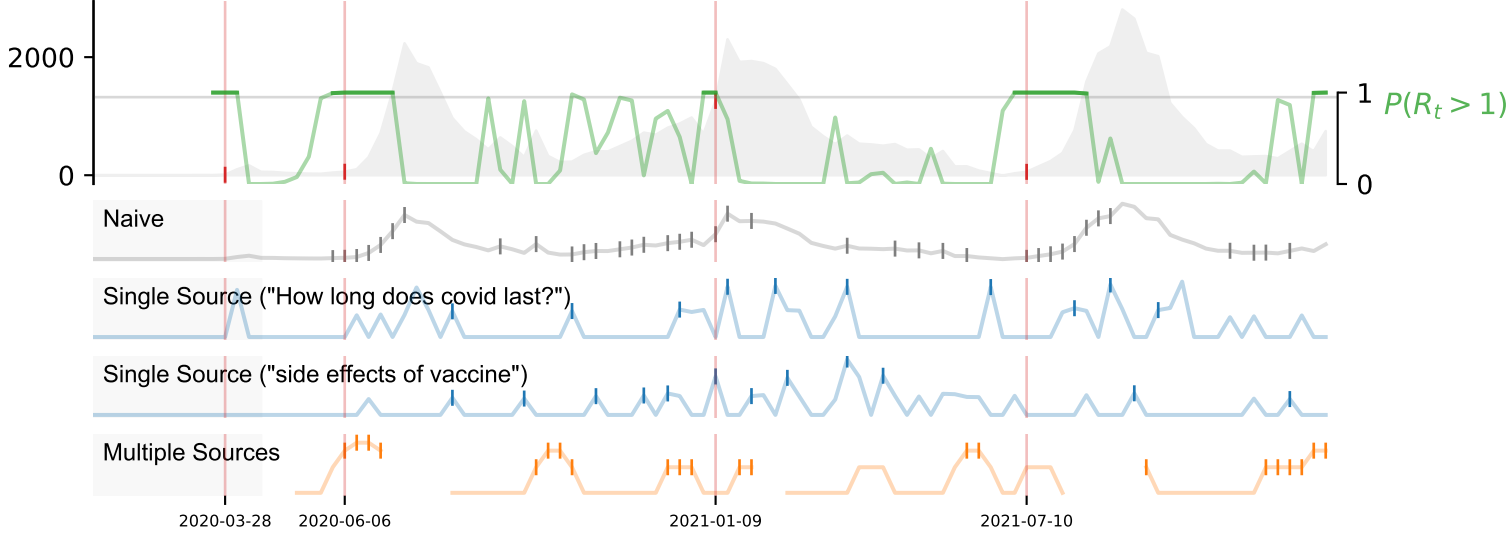- Initial Training Period
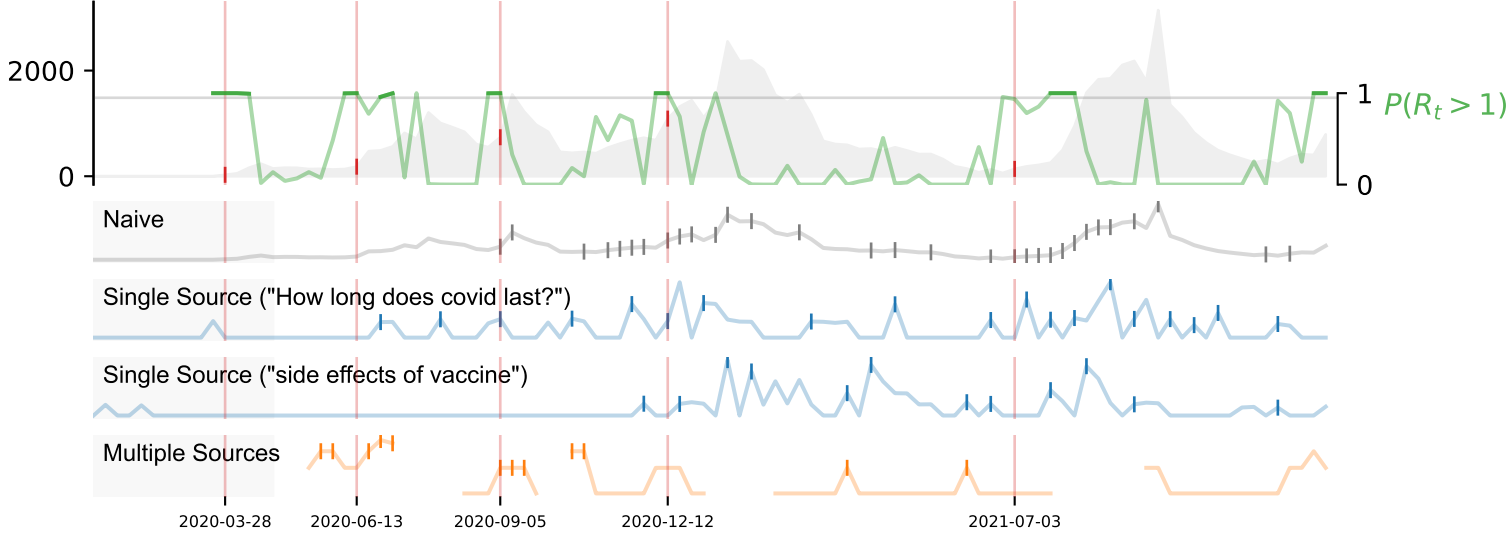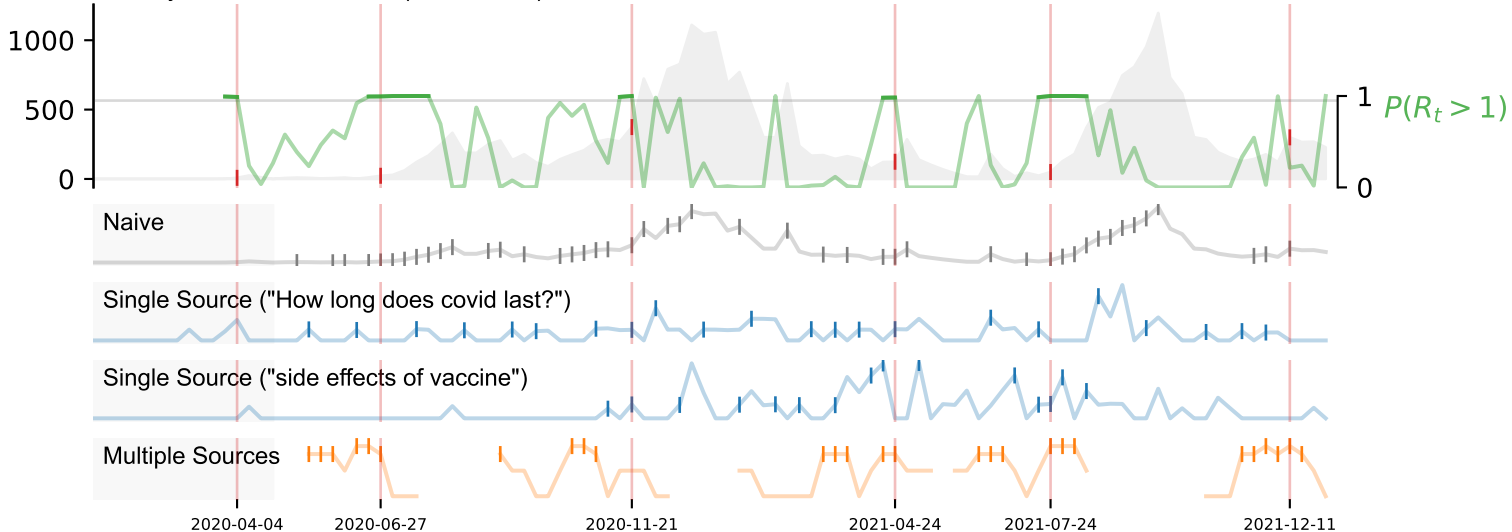- Gold Standard (JHU Cases)

S32

Weekly Confirmed Cases (VA, Albemarle)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-04-04   2020-11-28   2021-07-24

Weekly Confirmed Cases (VA, Charlottesville)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-09-05   2021-02-20   2021-09-04   2021-12-18

Weekly Confirmed Cases (VA, Fairfax)

Naive

Single Source ("How long does covid last?")

Single Source ("side effects of vaccine")

Multiple Sources

2020-03-21   2020-11-28   2021-07-03

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
- Gold Standard (JHU Cases)

Figures S1-S49.
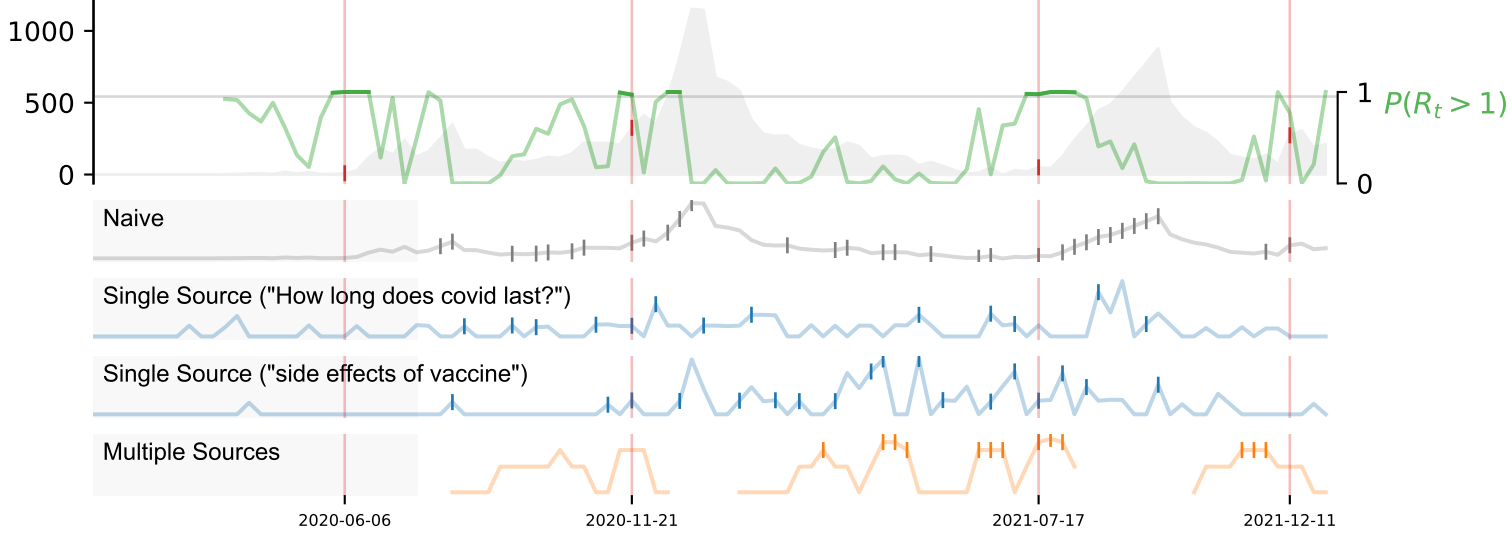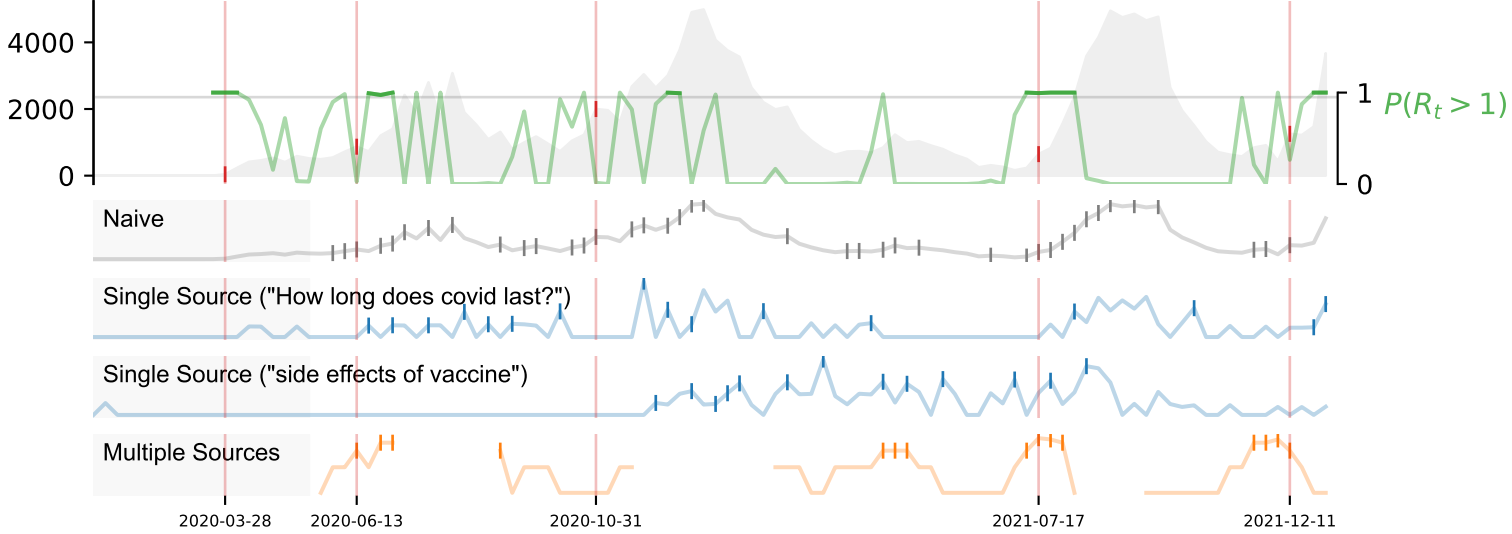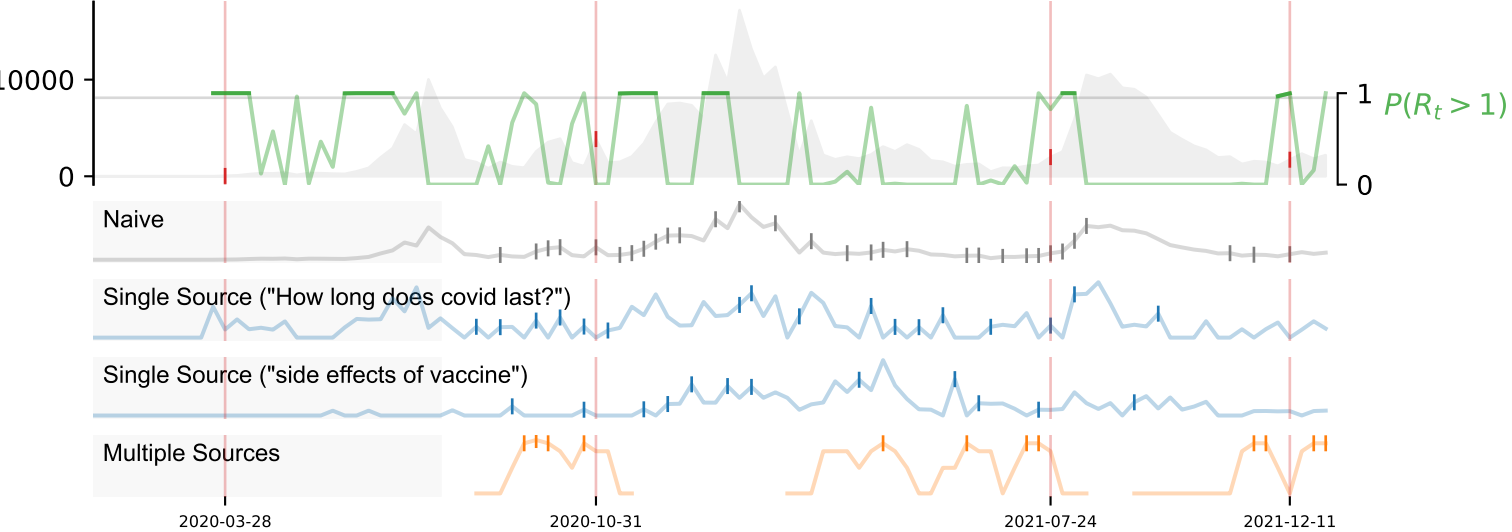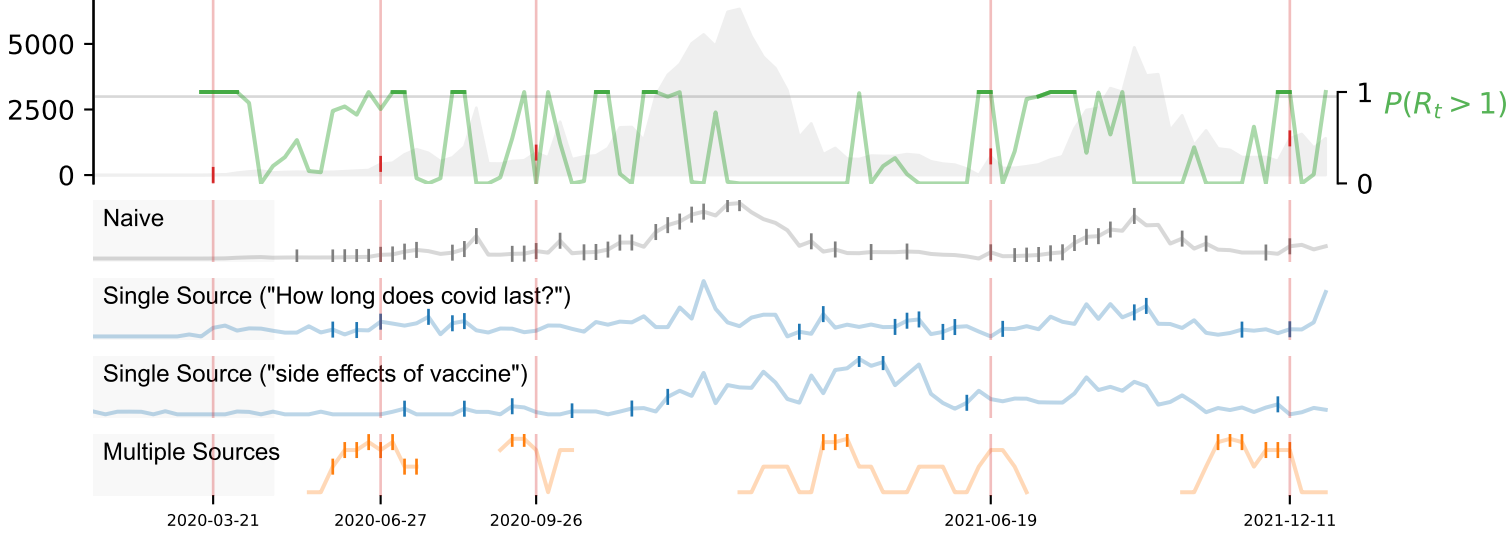The probability of resurgence P(Rt > 1) (in green) and the different events generated by the Naive (gray), Single Source (blue) and Multiple Source methods (orange) at both county and state level.

S34

S35

Weekly Confirmed Cases (Arkansas)

20000
10000
0

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-09-19 2020-10-31   2021-06-19   2021-11-27

Weekly Confirmed Cases (California)

200000
0

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-14   2020-10-31   2021-06-05   2021-12-11

Weekly Confirmed Cases (Colorado)

20000
0

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources
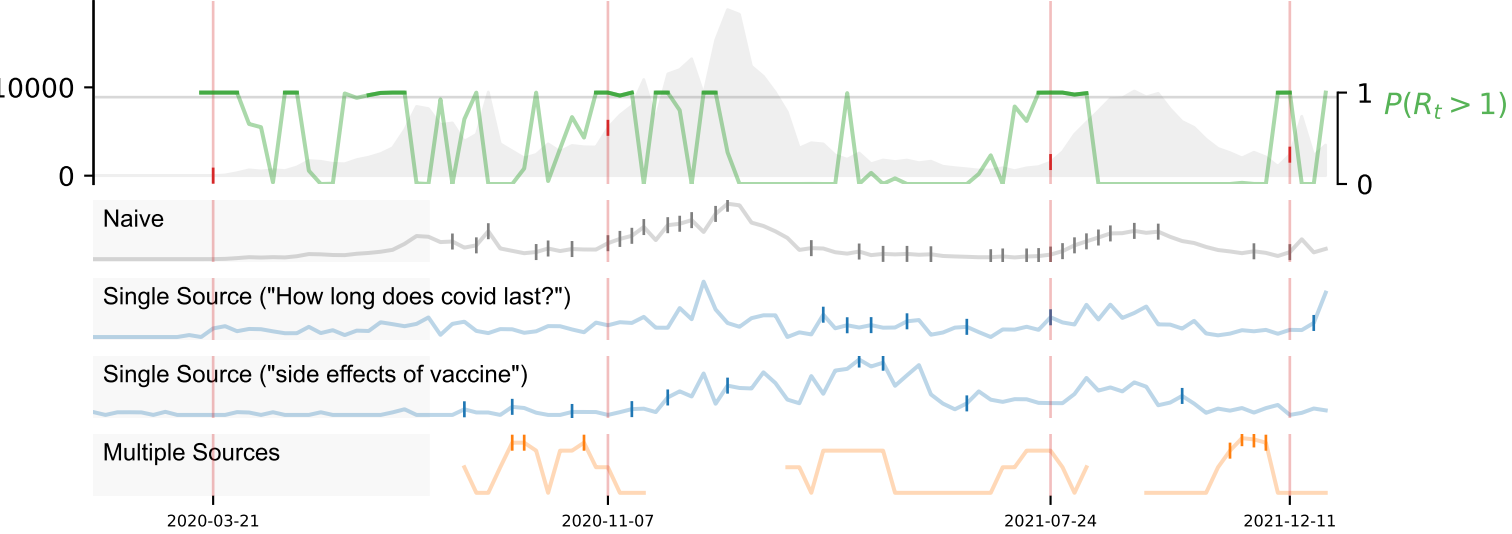
2020-03-14 2020-07-04   2020-09-26   2021-04-03   2021-07-17

Legend:
Naive Method
Single Source Method
Multiple Sources Method
$P(R_t > 1)$
Gold Standard Event
Signal Event
Initial Training Period
Gold Standard (JHU Cases)

S36

Weekly Confirmed Cases (Connecticut)

Weekly Confirmed Cases (Delaware)

Weekly Confirmed Cases (Florida)

S37

Weekly Confirmed Cases (Georgia)

50000
25000
0

$P(R_t > 1)$
1
0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-14 2020-06-20 2020-10-31 2021-07-17 2021-12-11

Weekly Confirmed Cases (Hawaii)
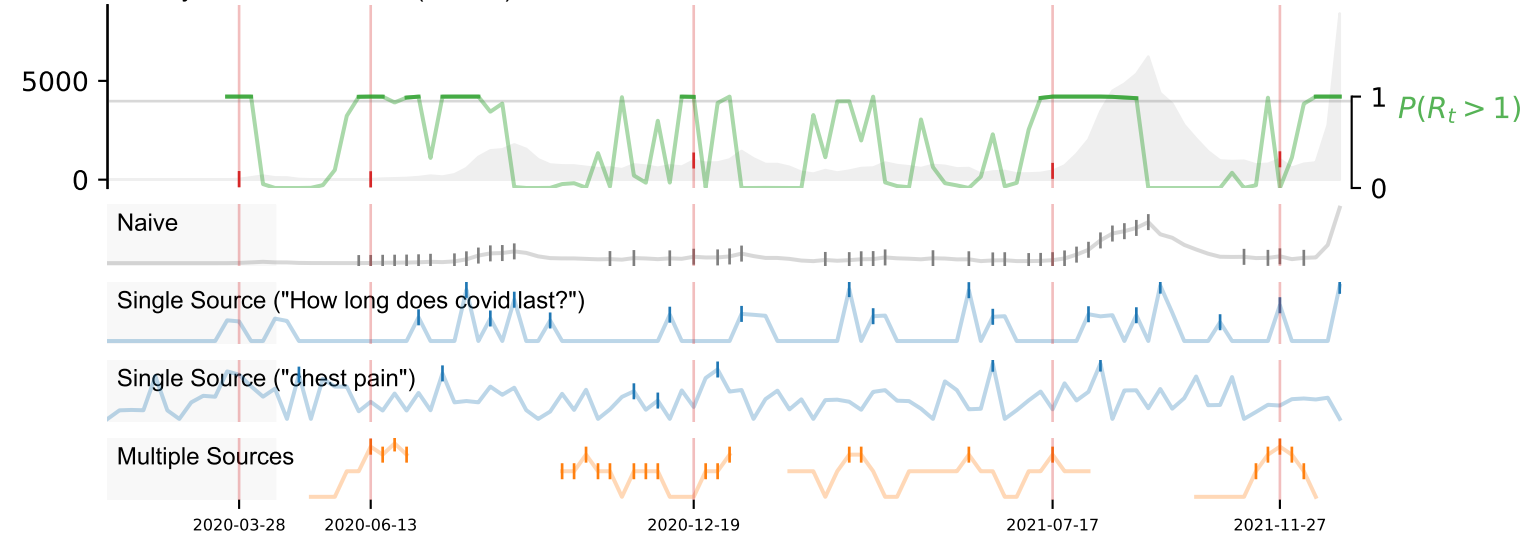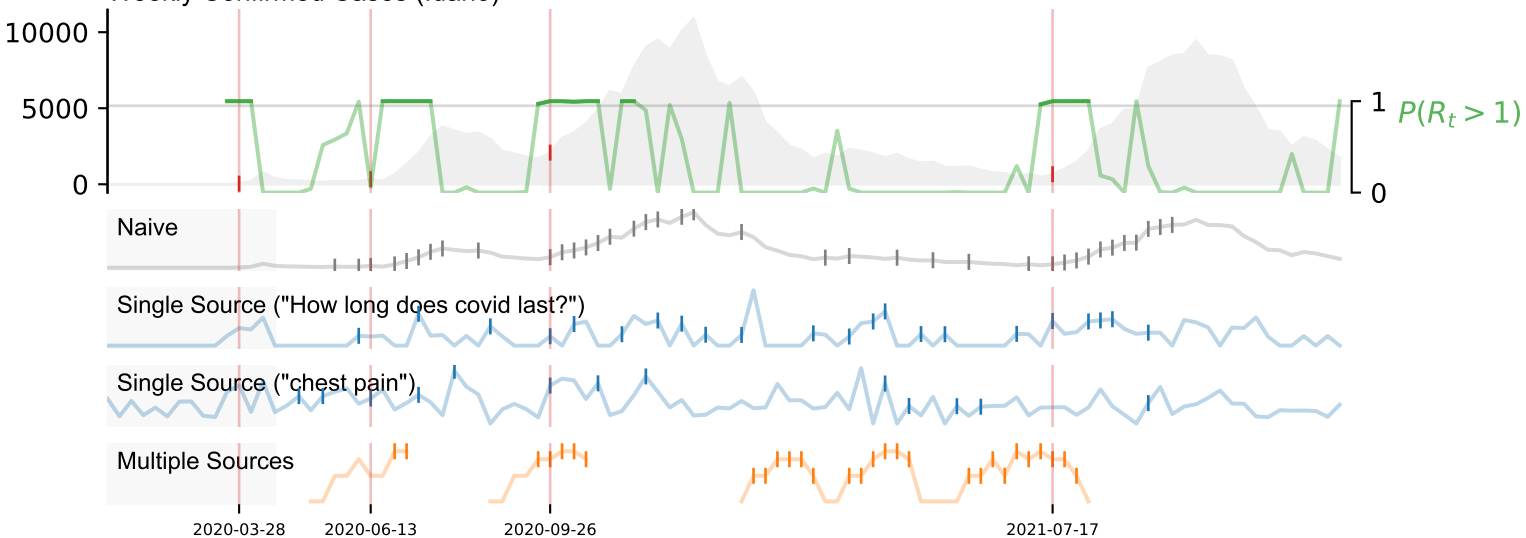
5000
0

$P(R_t > 1)$
1
0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-28 2020-06-13 2020-12-19 2021-07-17 2021-11-27

Weekly Confirmed Cases (Idaho)

10000
5000
0

$P(R_t > 1)$
1
0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-28 2020-06-13 2020-09-26 2021-07-17

Legend:
— Naive Method
— Single Source Method
— Multiple Sources Method
— $P(R_t > 1)$
| Gold Standard Event
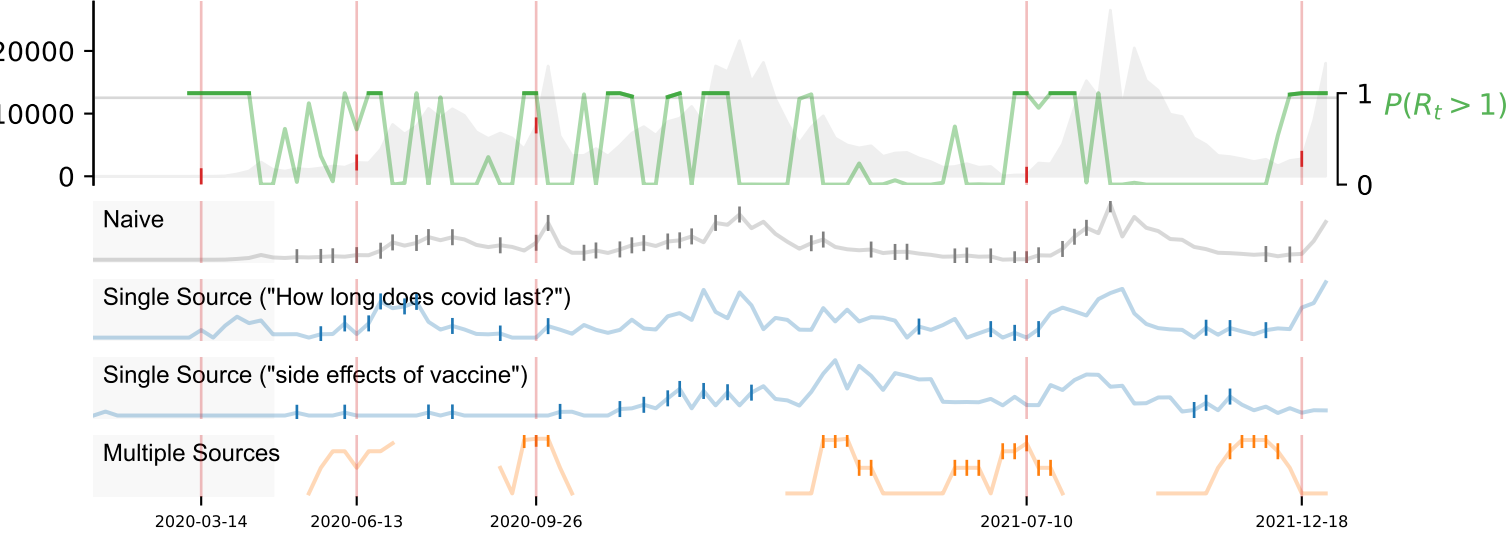| Signal Event
Initial Training Period
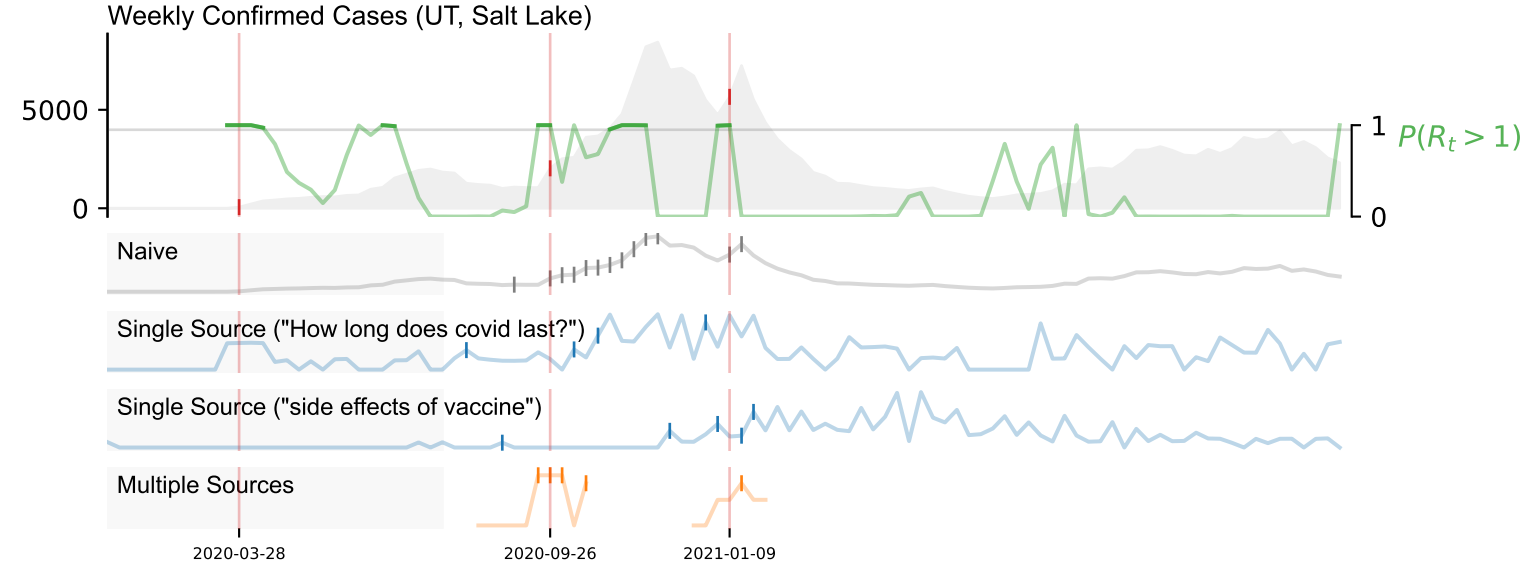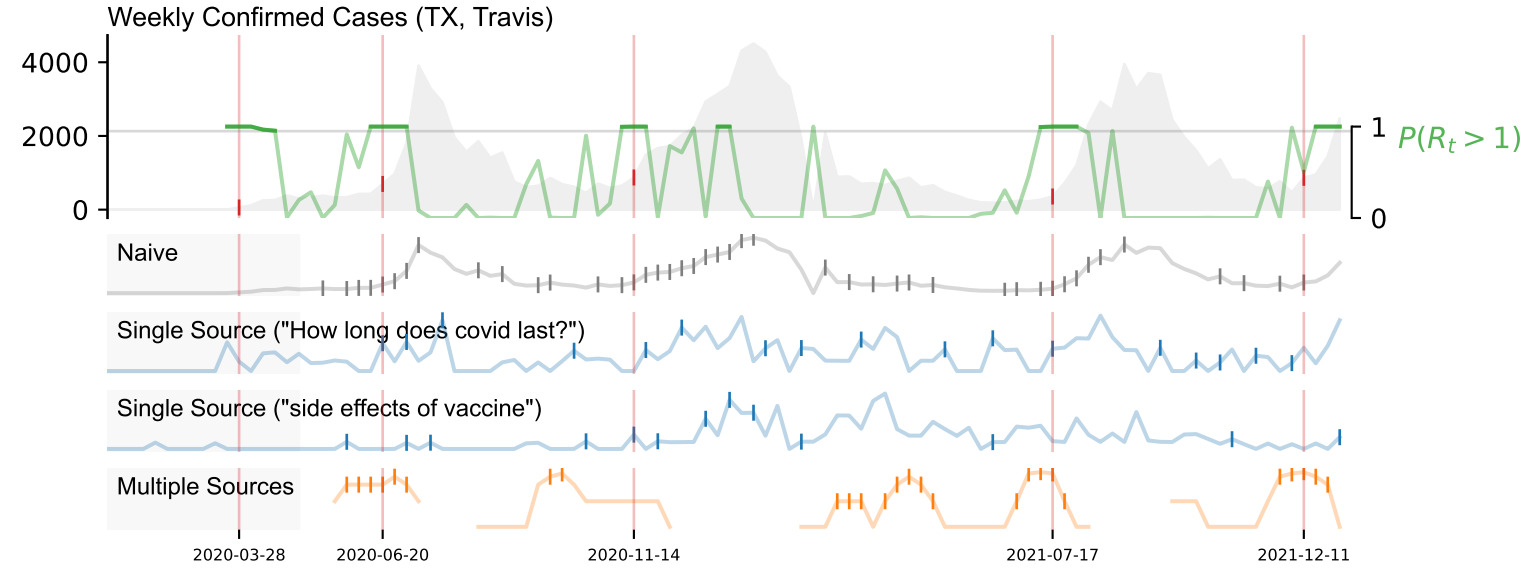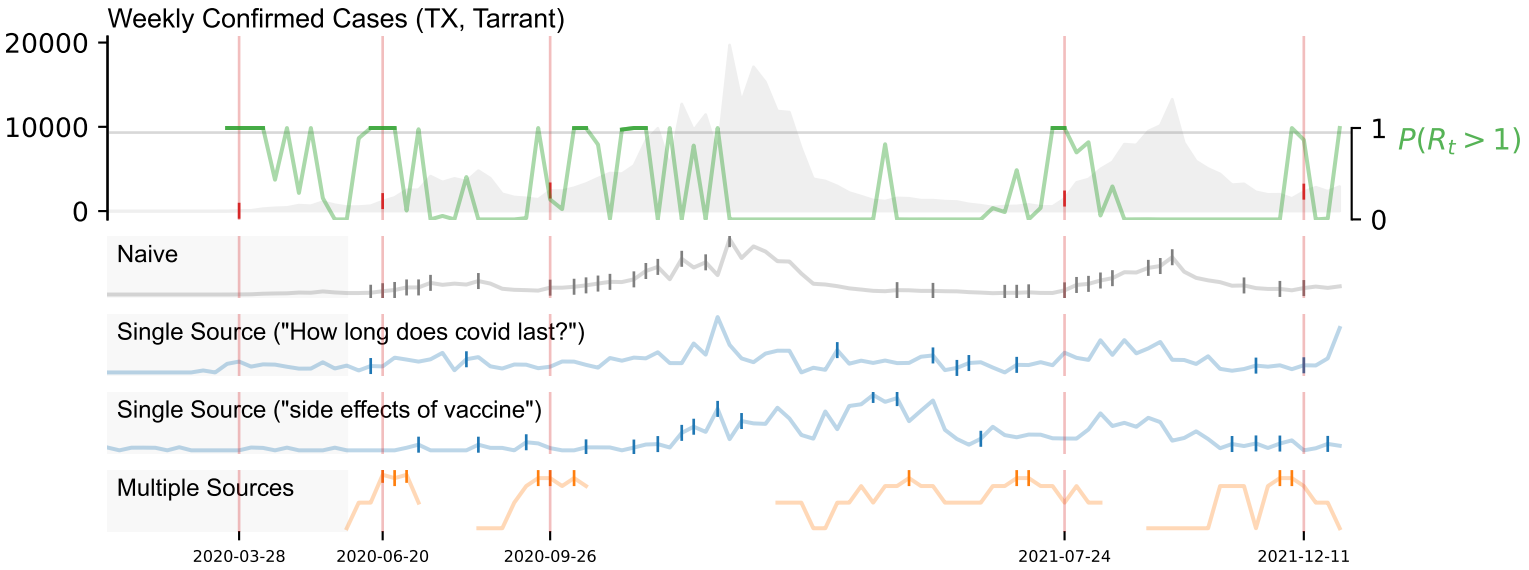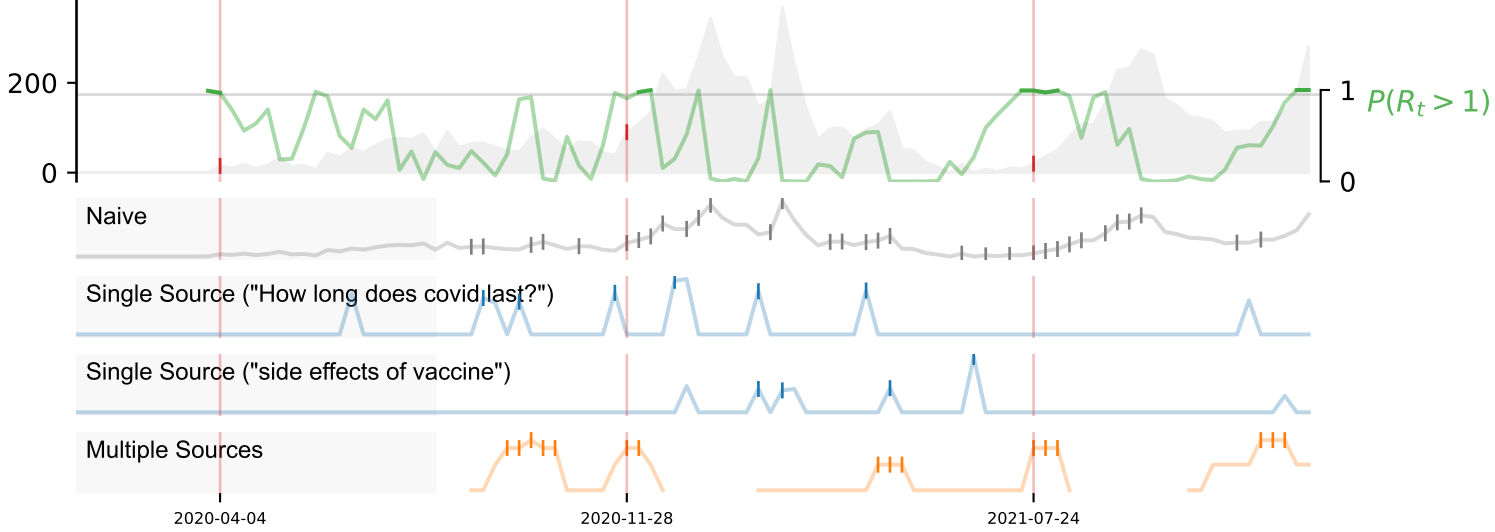Gold Standard (JHU Cases)

S38
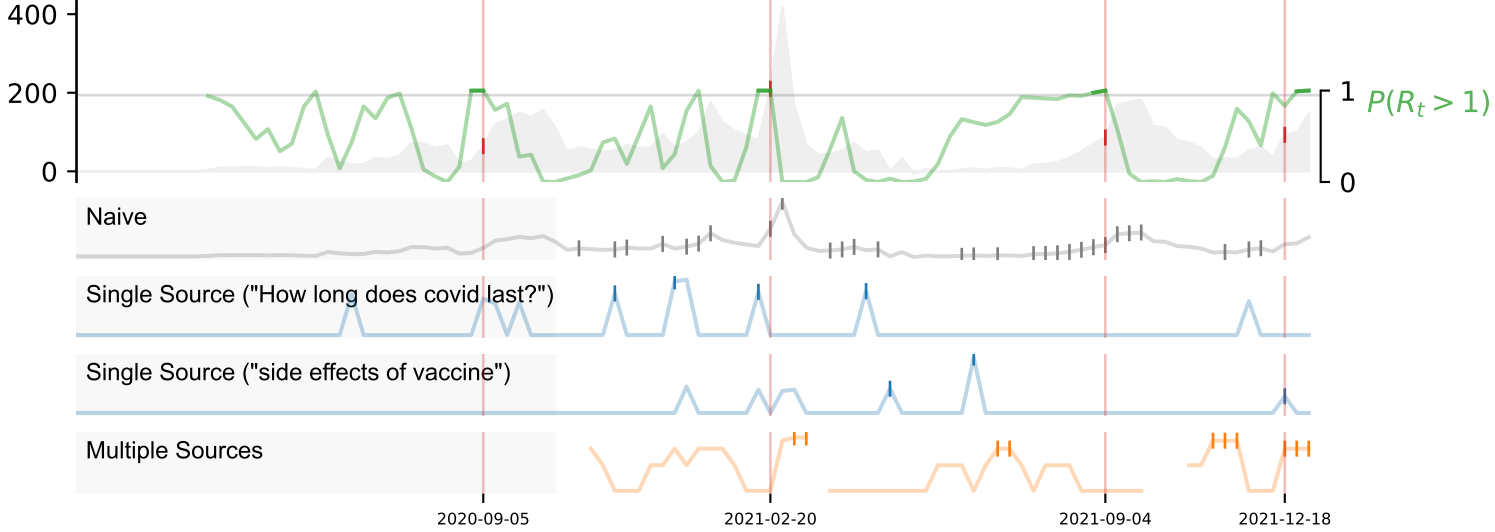
Weekly Confirmed Cases (Illinois)

Weekly Confirmed Cases (Indiana)

Weekly Confirmed Cases (Iowa)

S39

Weekly Confirmed Cases (Kansas)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-06-27 2020-08-22   2020-11-07   2021-07-10   2021-11-20

Weekly Confirmed Cases (Kentucky)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-07-18   2020-10-03   2021-07-17   2021-11-27

Weekly Confirmed Cases (Louisiana)

$P(R_t > 1)$

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-05-23   2020-11-21   2021-07-10   2021-12-11

S40

Weekly Confirmed Cases (Maine)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-28 2020-05-16 2020-11-07 2021-04-10 2021-07-24 2021-11-27

Weekly Confirmed Cases (Maryland)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-07-25 2020-09-12 2021-03-20 2021-07-17 2021-11-20

Weekly Confirmed Cases (Massachusetts)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-14 2020-09-19 2021-03-27 2021-07-17 2021-11-27

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
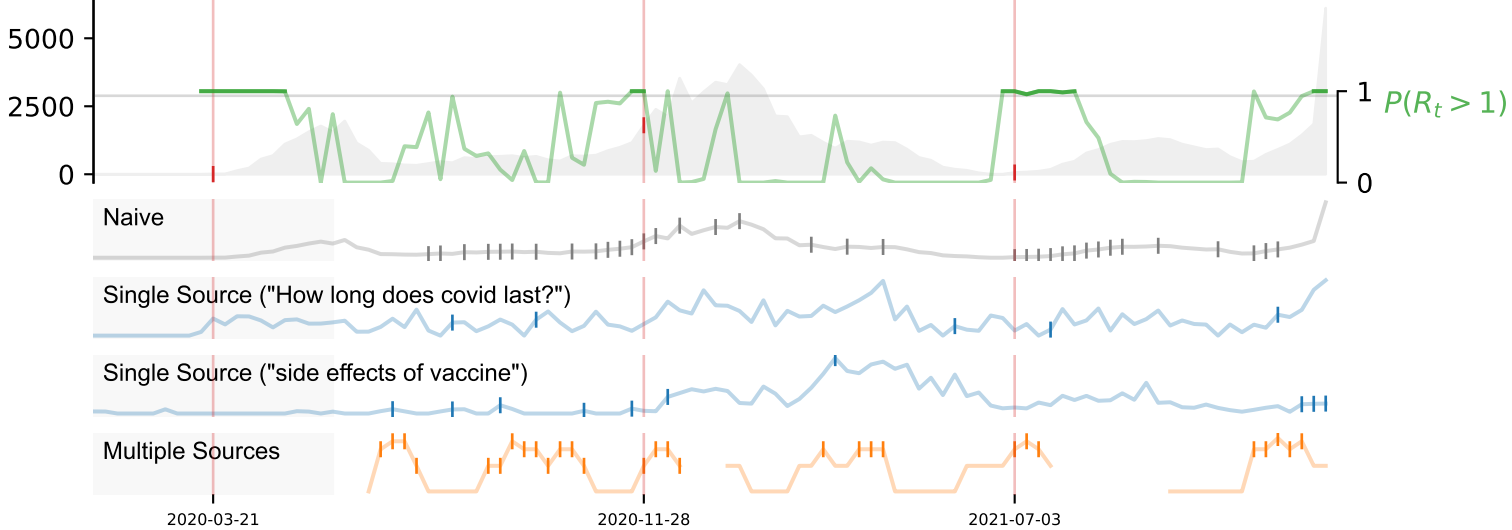- Gold Standard (JHU Cases)

S41

Weekly Confirmed Cases (Michigan)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-07-04   2021-01-09 2021-03-06   2021-07-24   2021-11-27

Weekly Confirmed Cases (Minnesota)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-07-18 2020-09-05   2021-03-20   2021-07-24

Weekly Confirmed Cases (Mississippi)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-06-06   2020-10-17   2021-07-10   2021-12-11

Legend: Naive Method — Single Source Method — Multiple Sources Method — $P(R_t > 1)$ — Gold Standard Event — Signal Event — Initial Training Period — Gold Standard (JHU Cases)
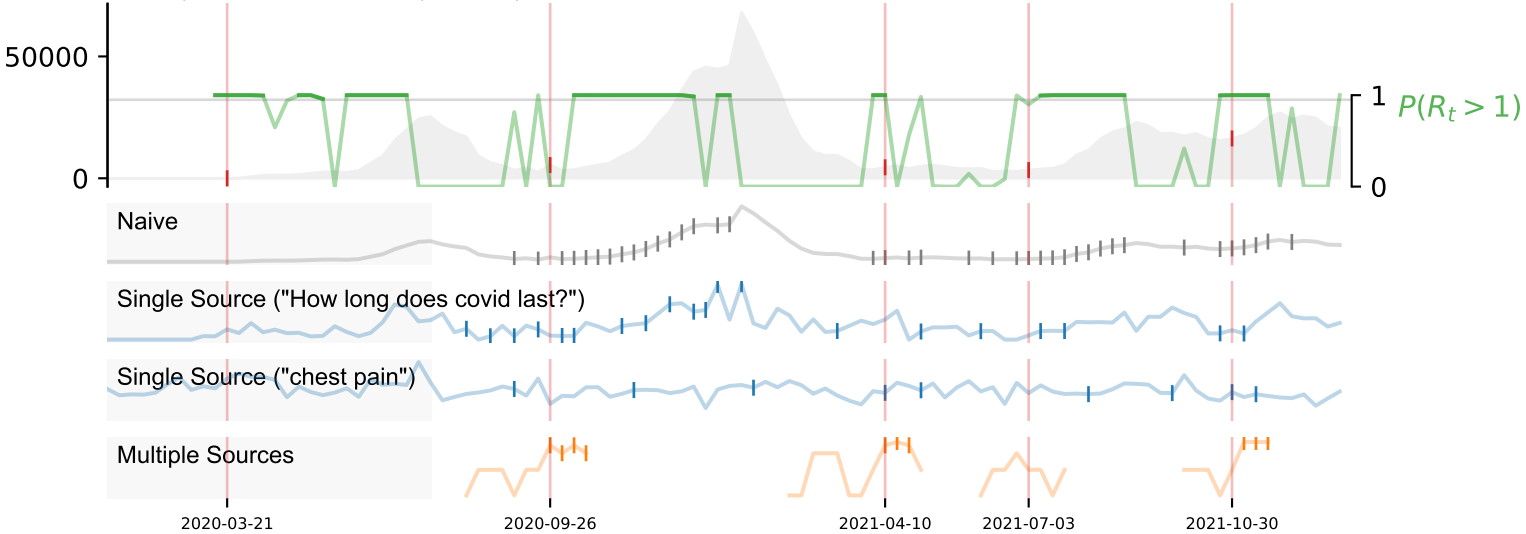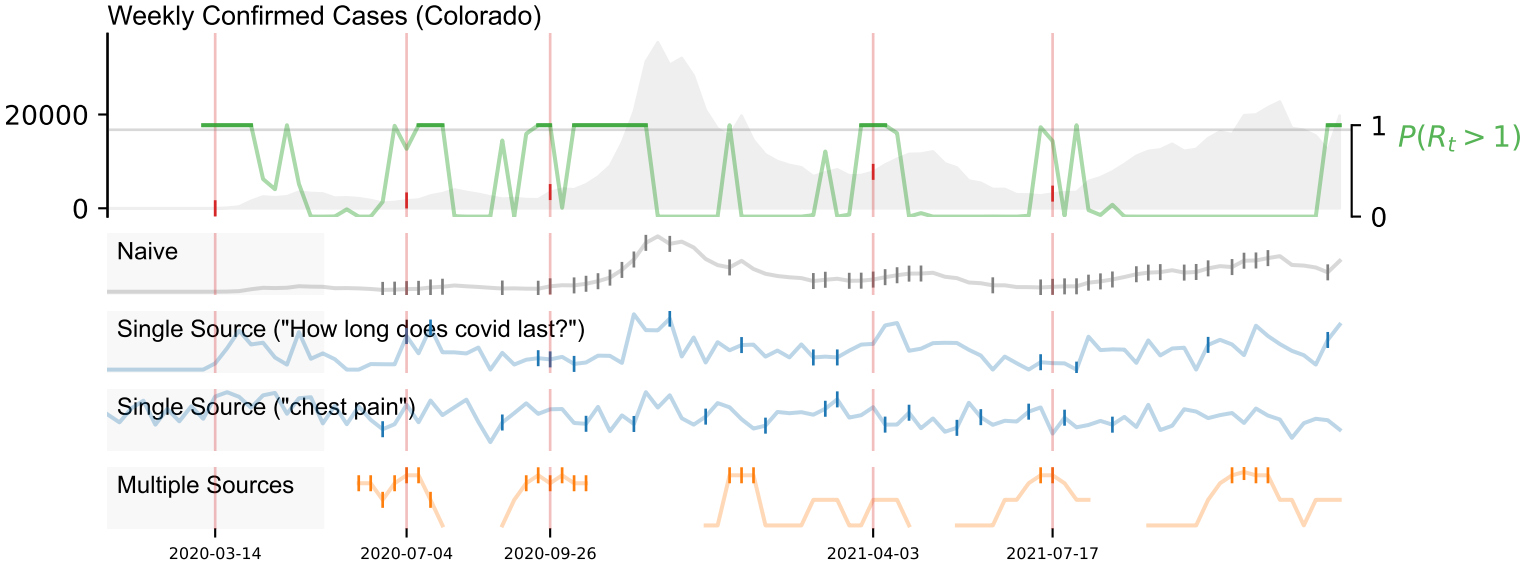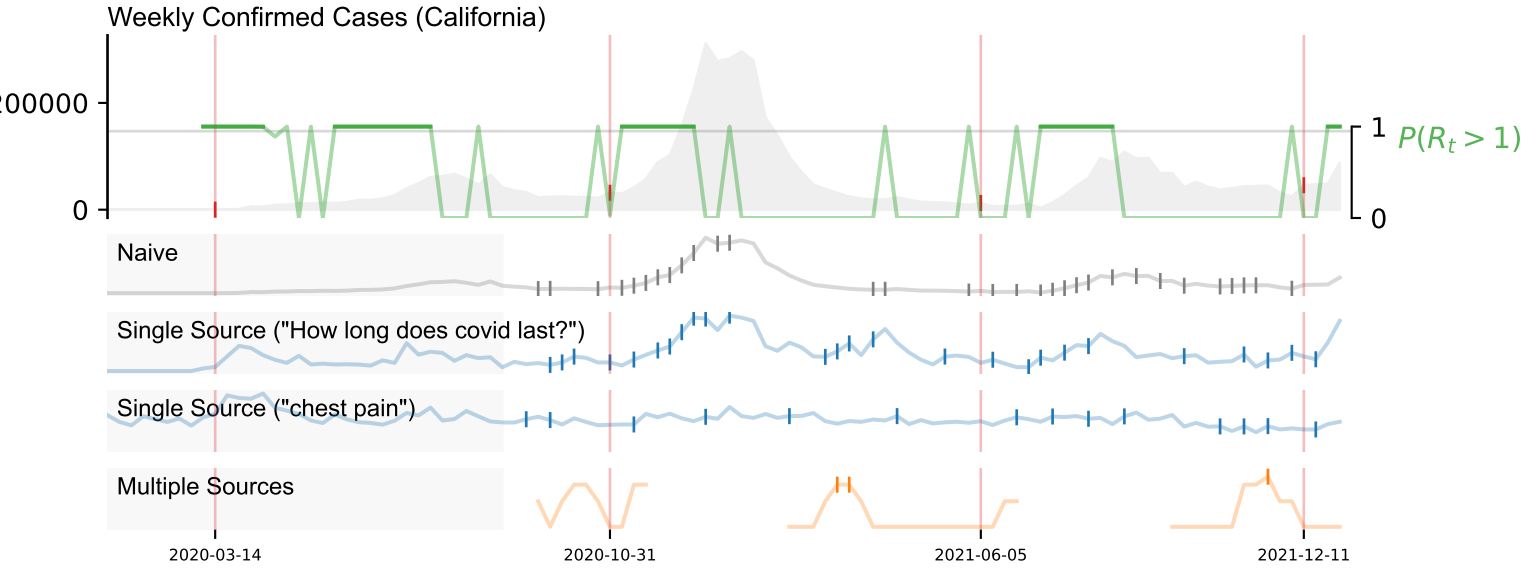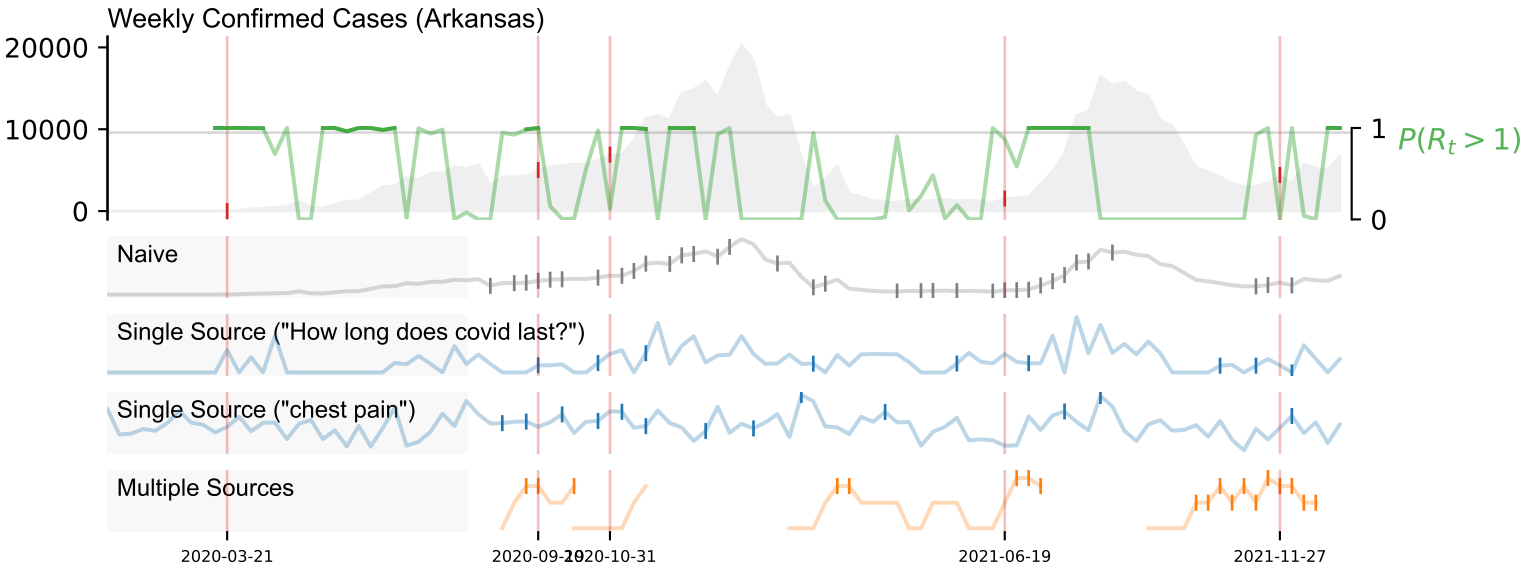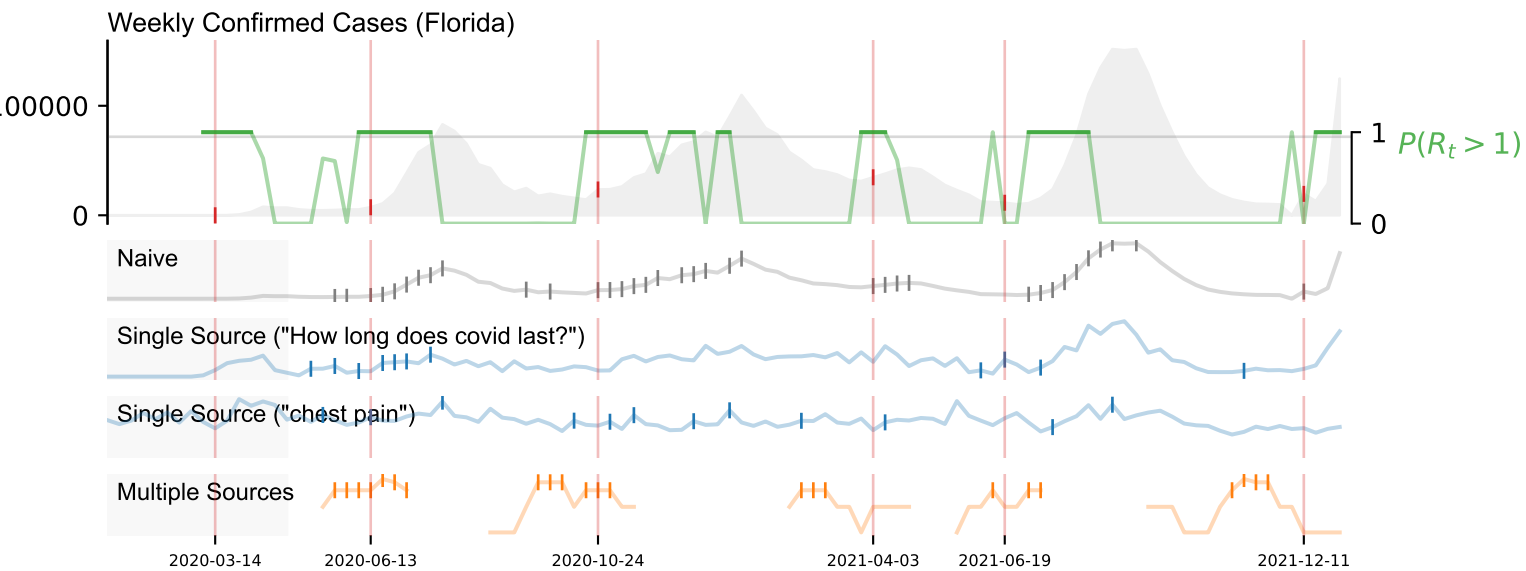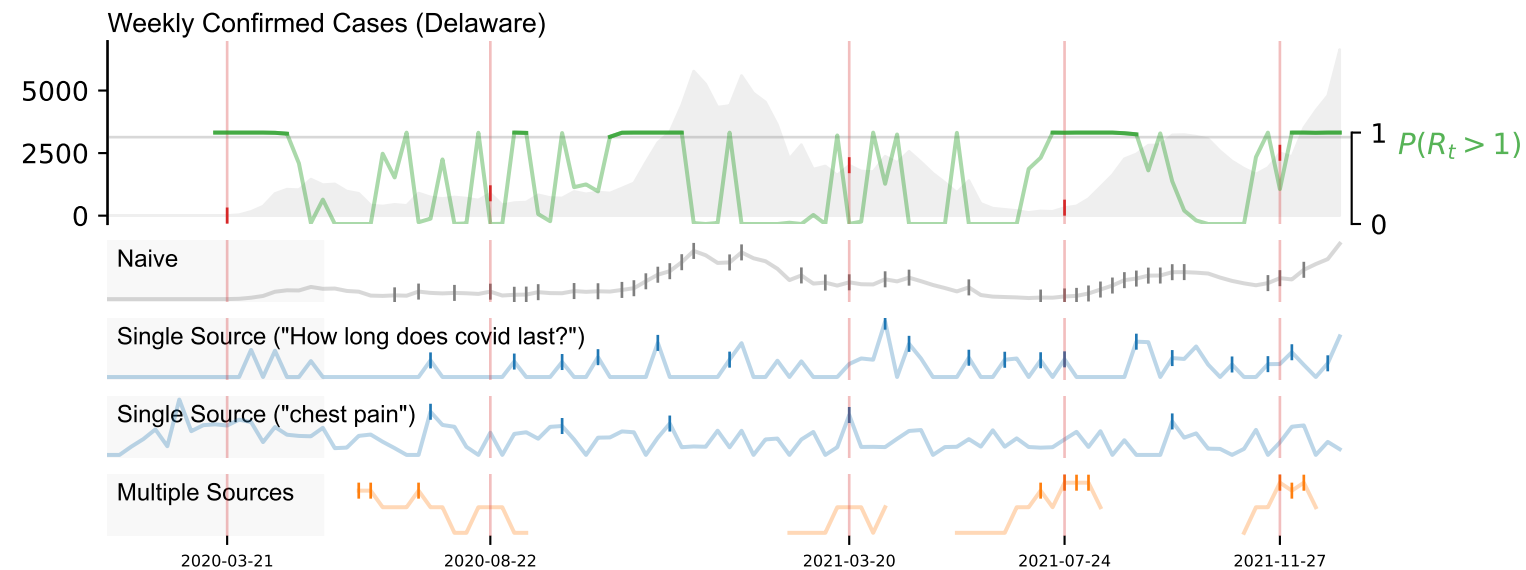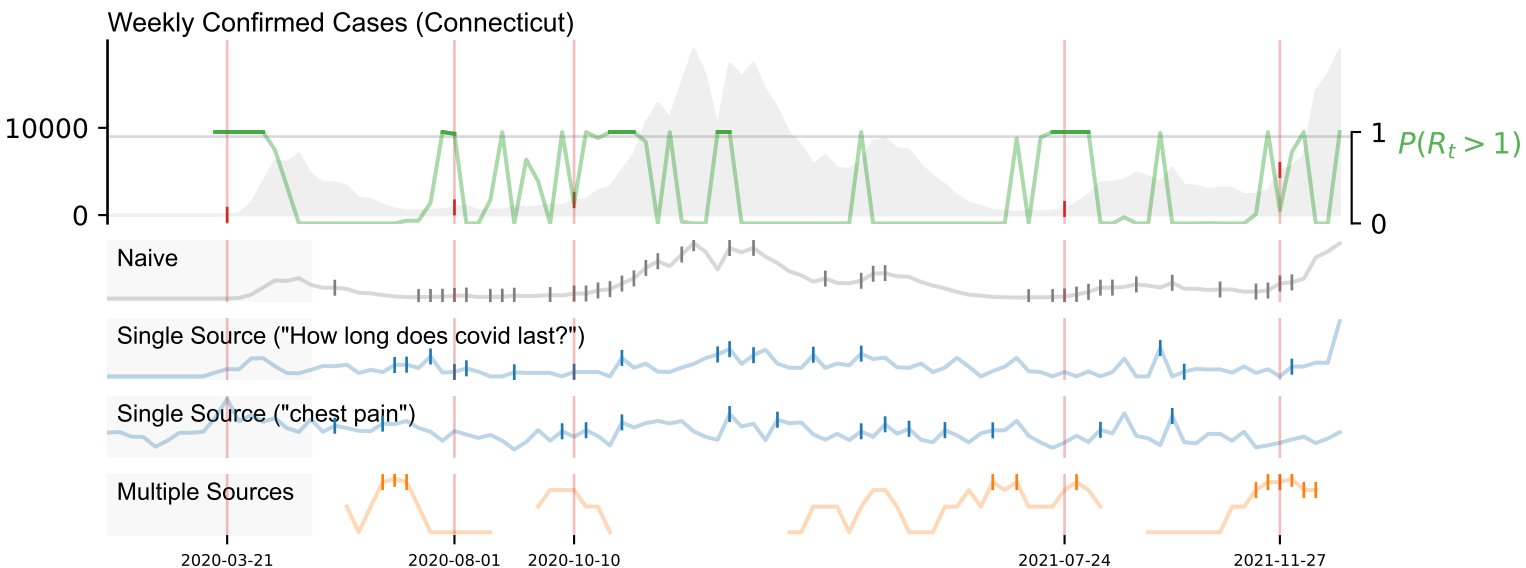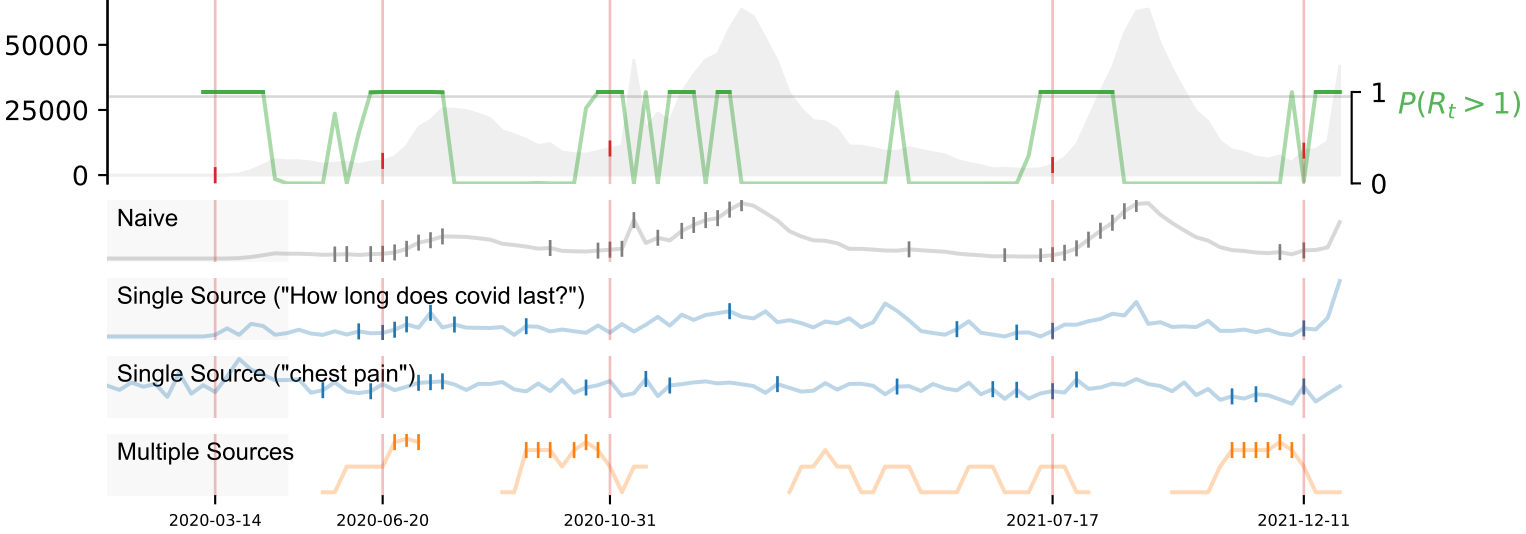
S42

Weekly Confirmed Cases (Missouri)

- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
- Gold Standard (JHU Cases)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-06-13 2020-09-12 2021-01-09 2021-03-27 2021-06-19 2021-11-20
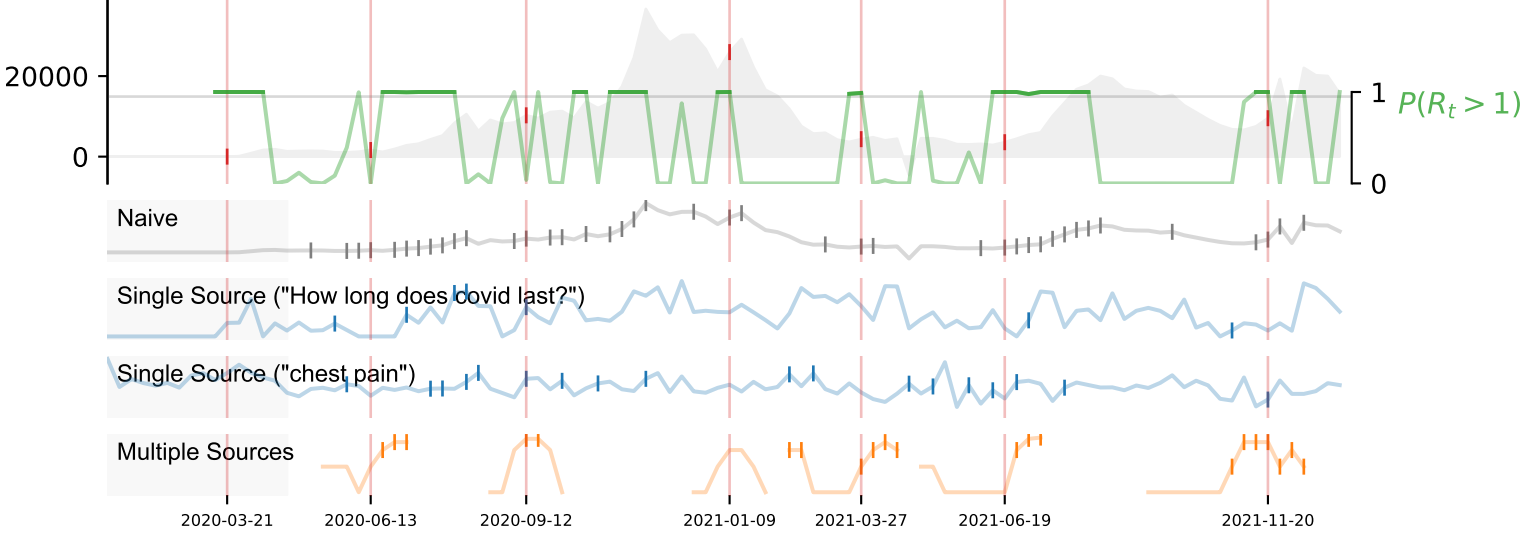
Weekly Confirmed Cases (Montana)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-06-06 2020-09-05 2021-07-31
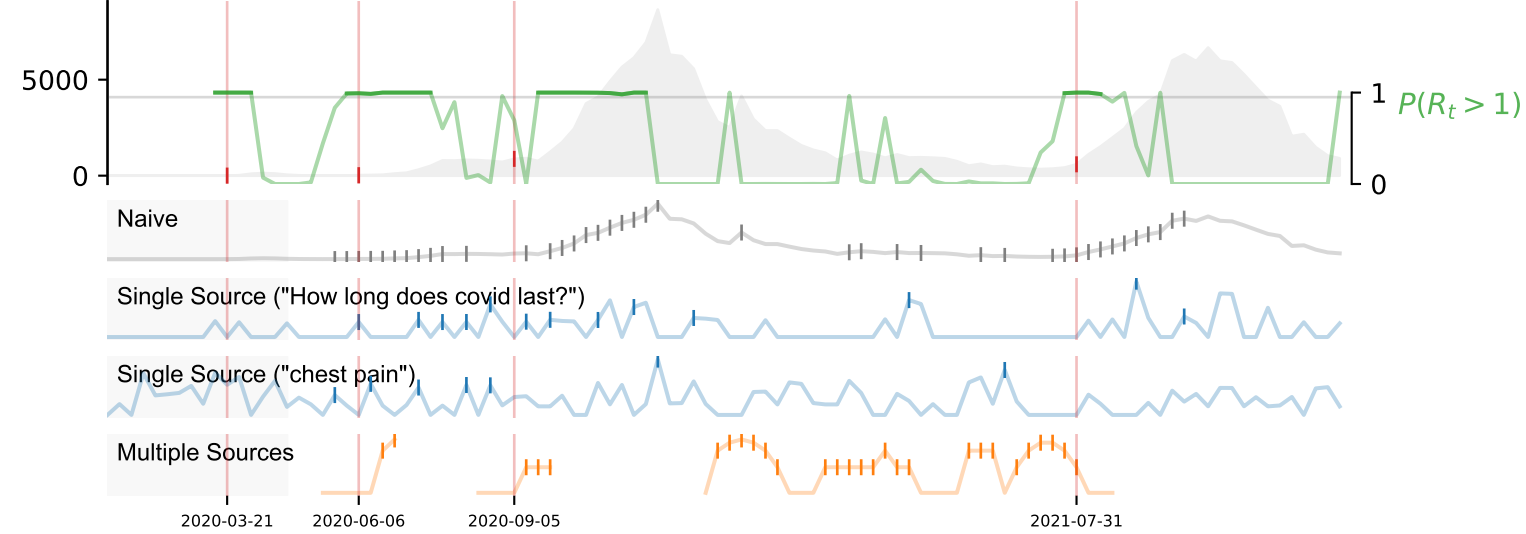
Weekly Confirmed Cases (Nebraska)
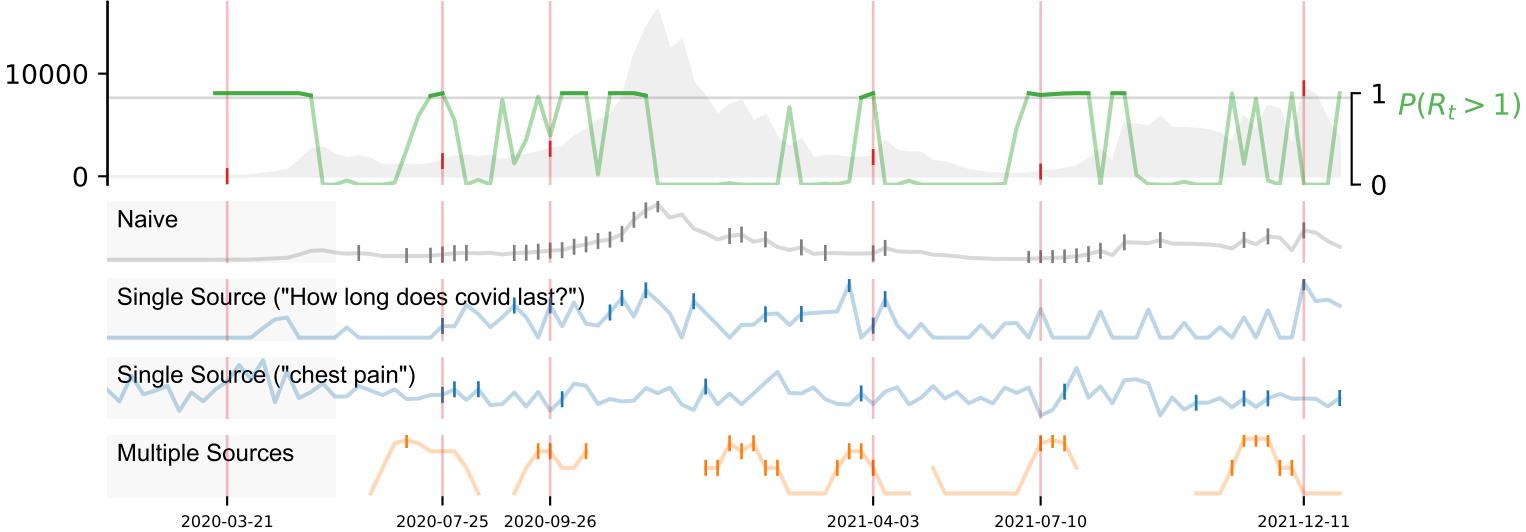
Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-07-25 2020-09-26 2021-04-03 2021-07-10 2021-12-11

S43

S44
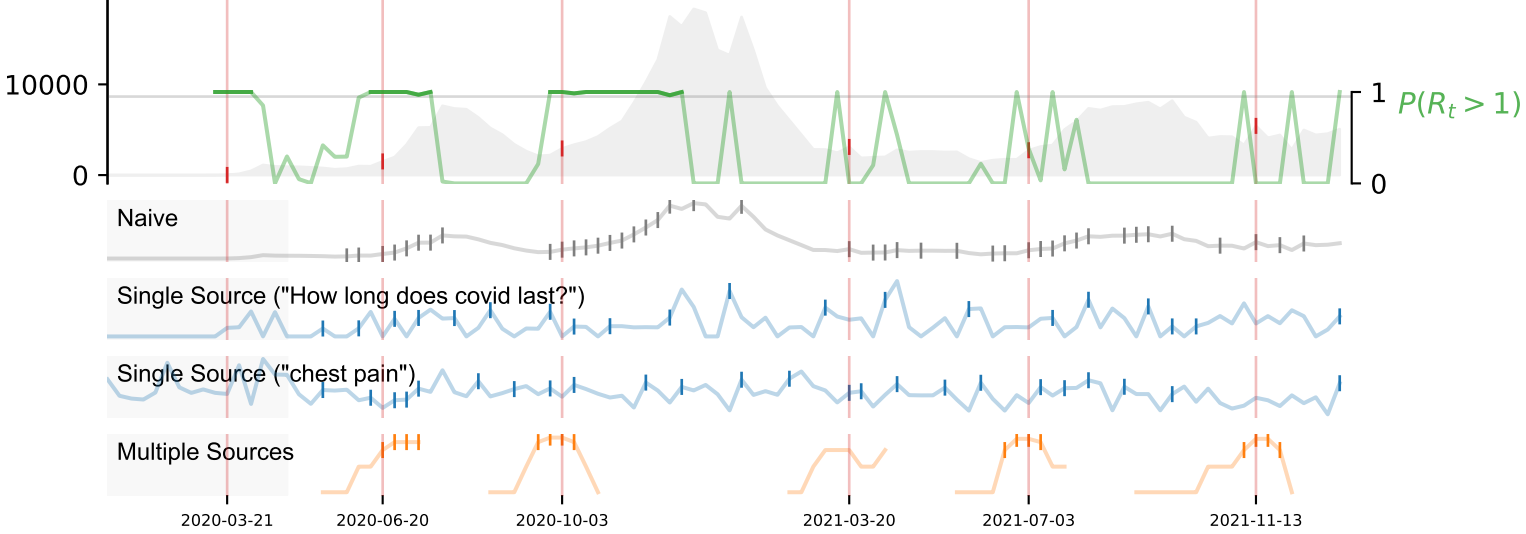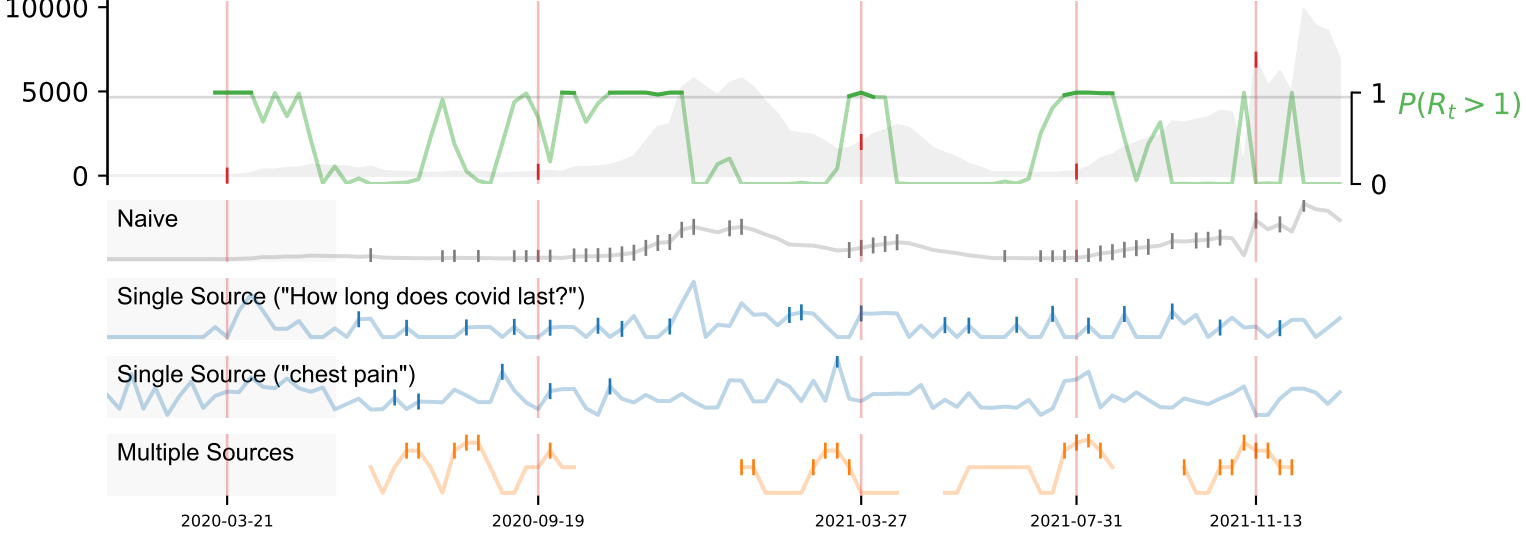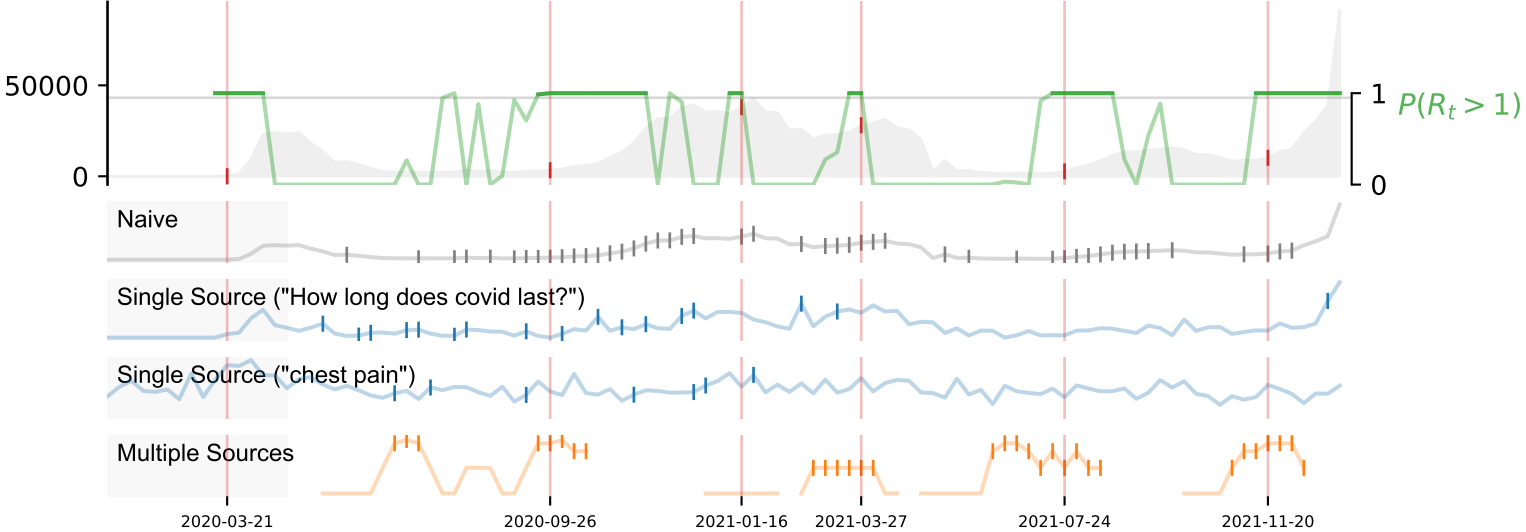
Weekly Confirmed Cases (New Mexico)

10000

0

$P(R_t > 1)$

1

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-06-13   2020-10-03   2021-07-24

Weekly Confirmed Cases (New York)

100000

0

$P(R_t > 1)$

1

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-14   2020-09-12   2021-07-17   2021-11-20
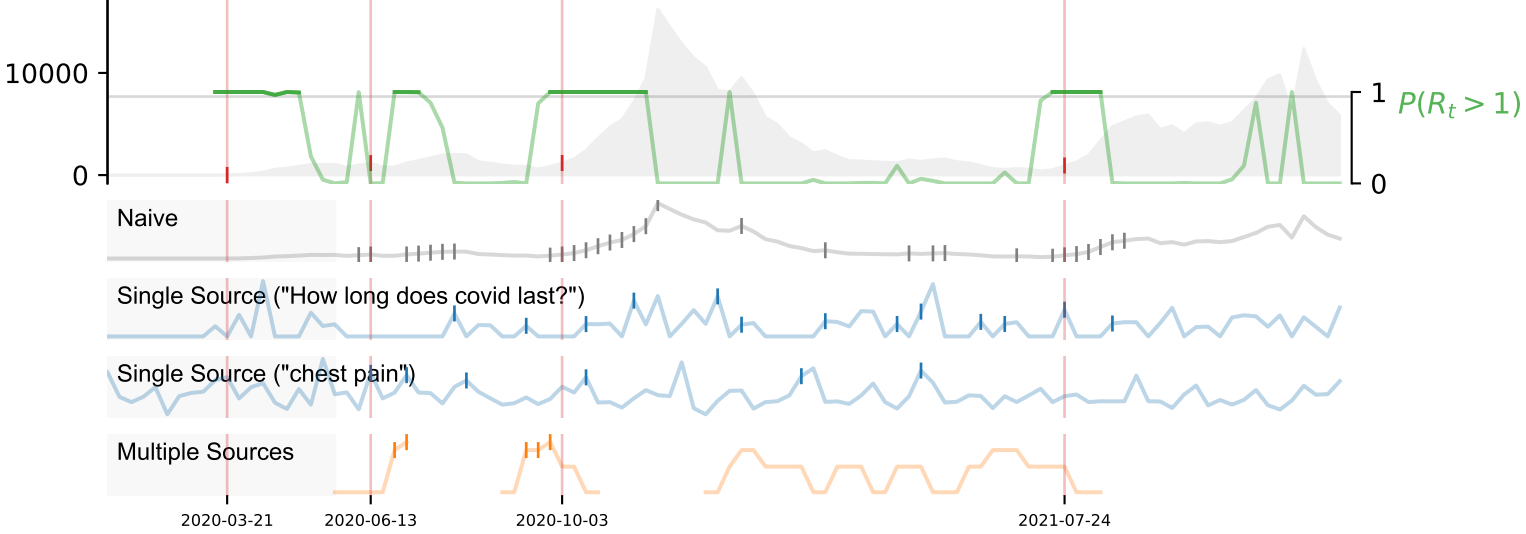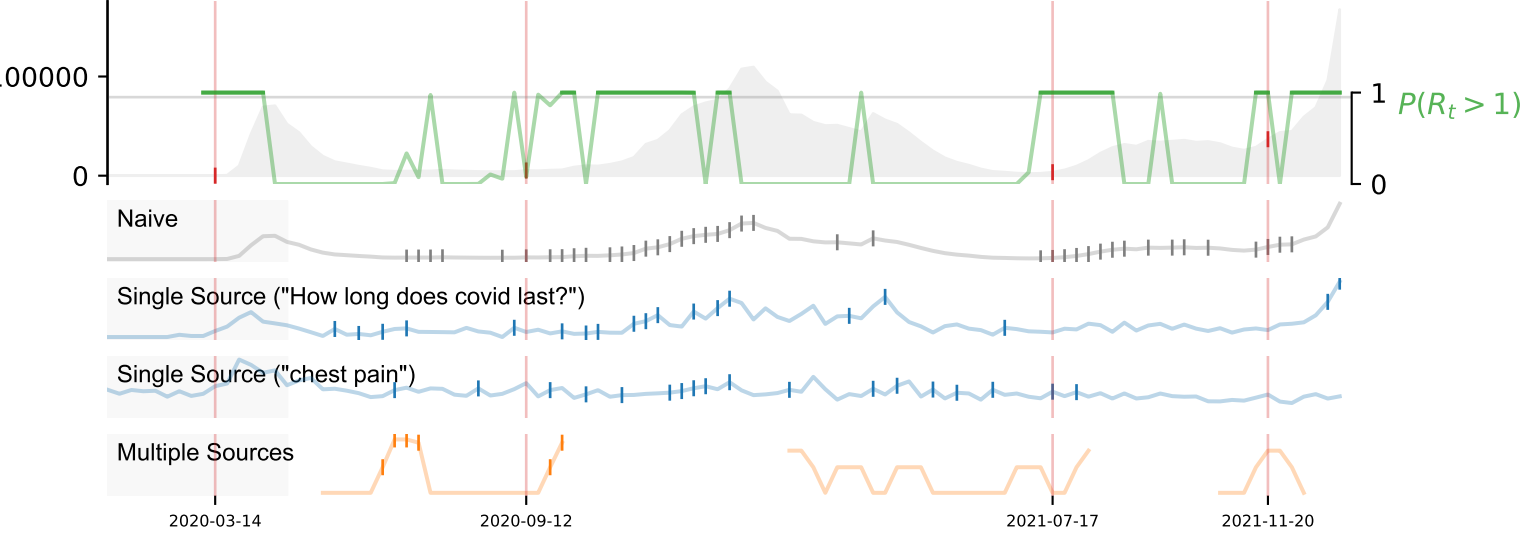
Weekly Confirmed Cases (North Carolina)
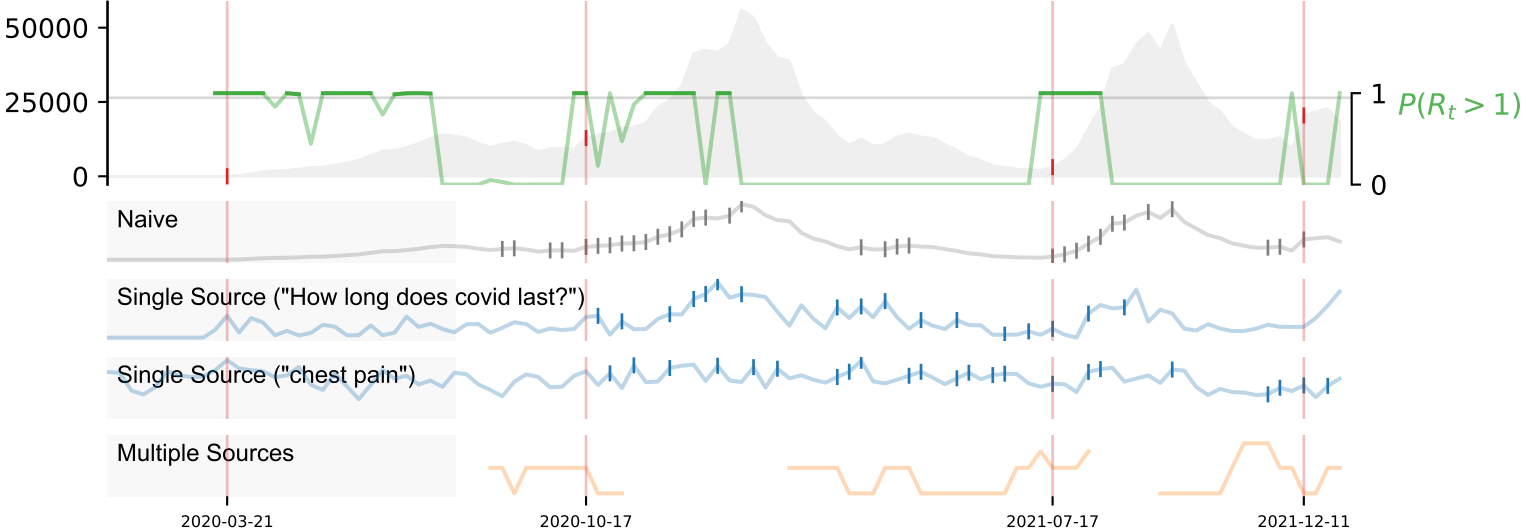
50000

25000

0

$P(R_t > 1)$

1

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-10-17   2021-07-17   2021-12-11

Weekly Confirmed Cases (North Dakota)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-28   2020-07-11   2021-04-03   2021-07-24

Weekly Confirmed Cases (Ohio)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-06-27   2020-09-12   2021-07-24   2021-11-20

Weekly Confirmed Cases (Oklahoma)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-28   2020-06-20   2020-09-12   2021-07-17   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
- Initial Training Period
- Gold Standard (JHU Cases)

S46
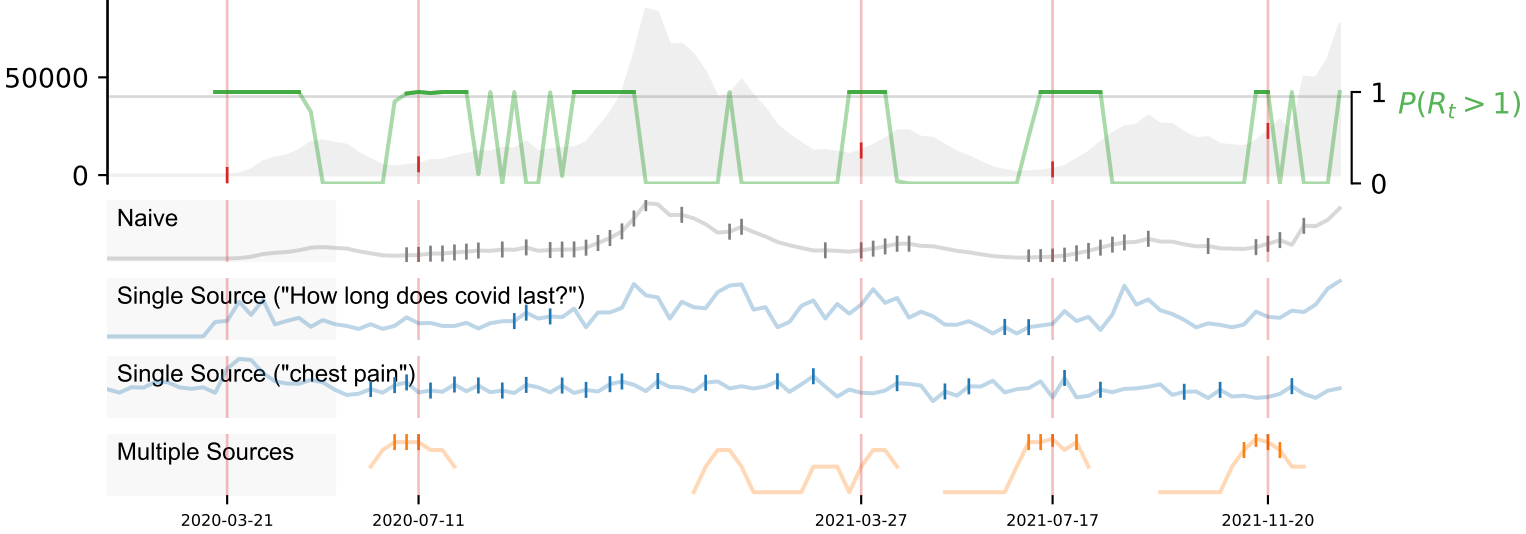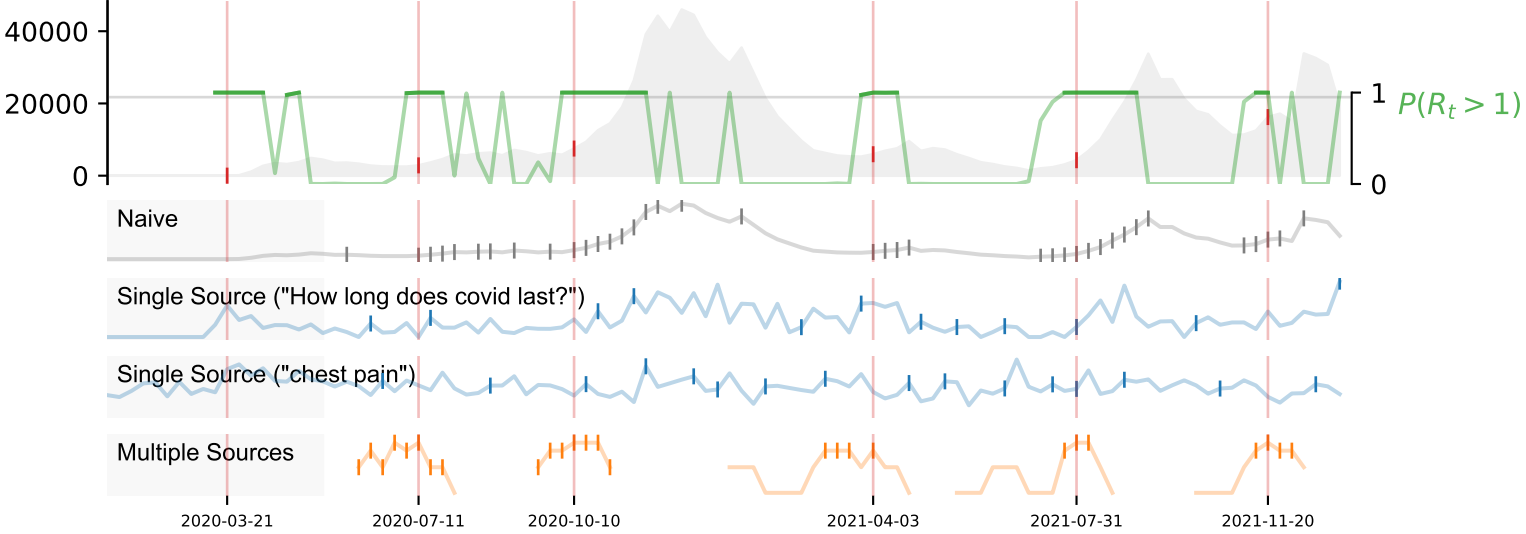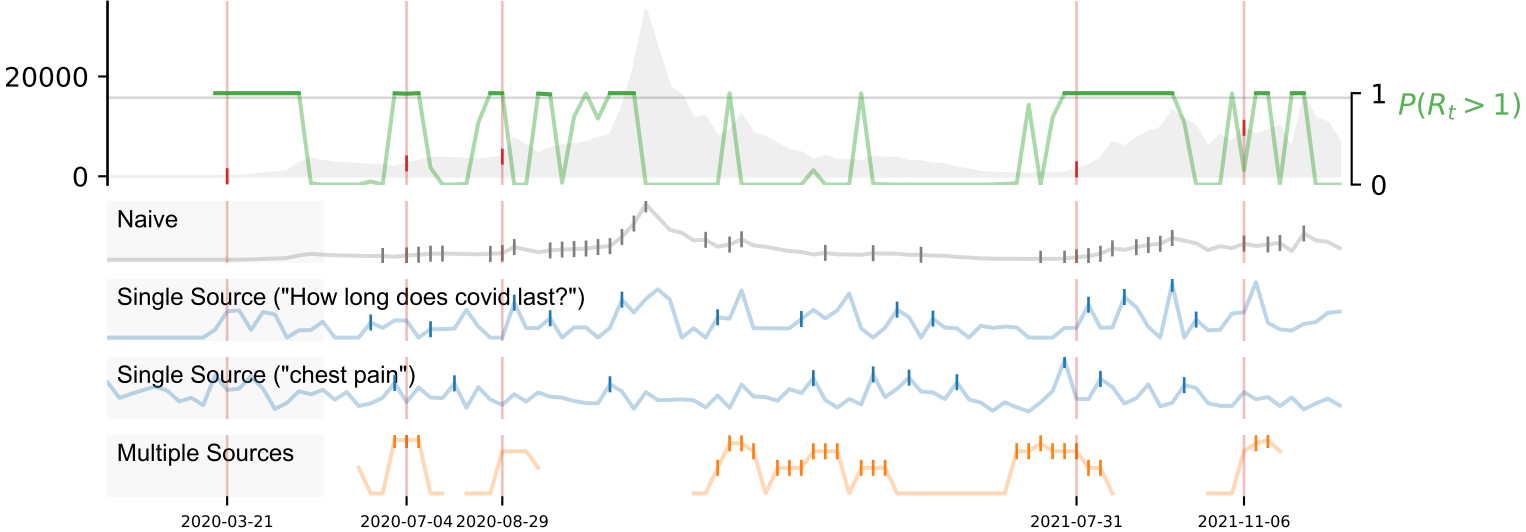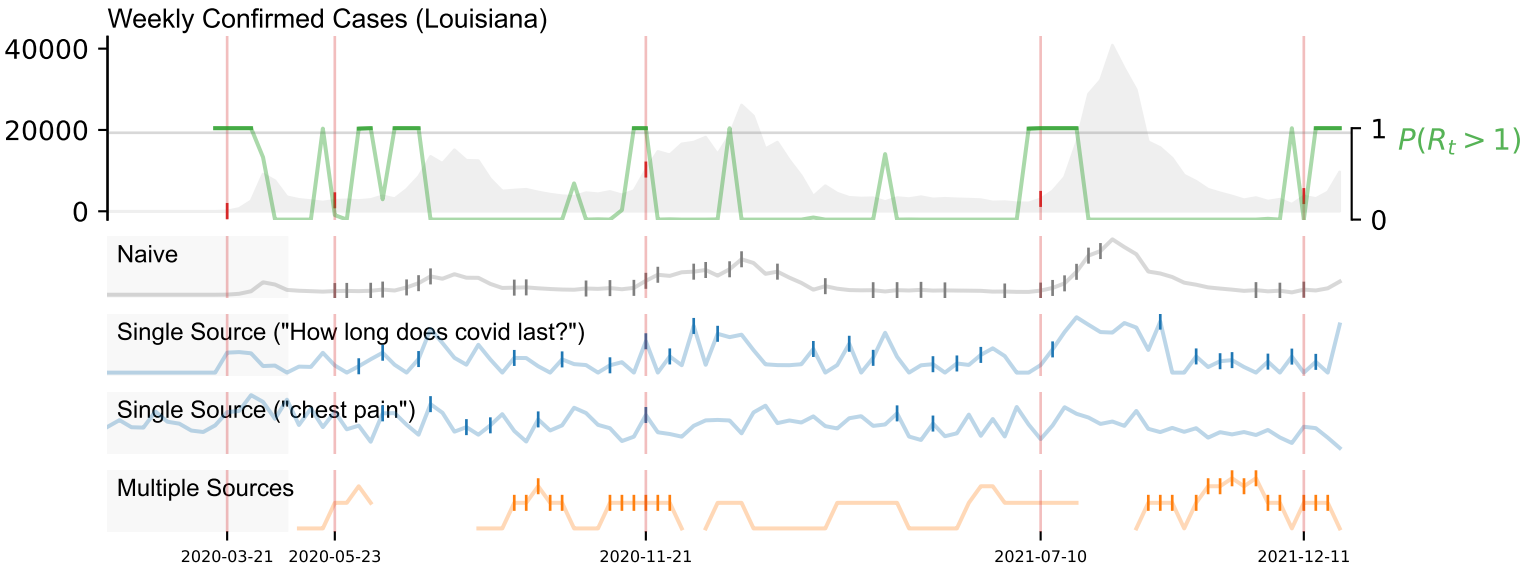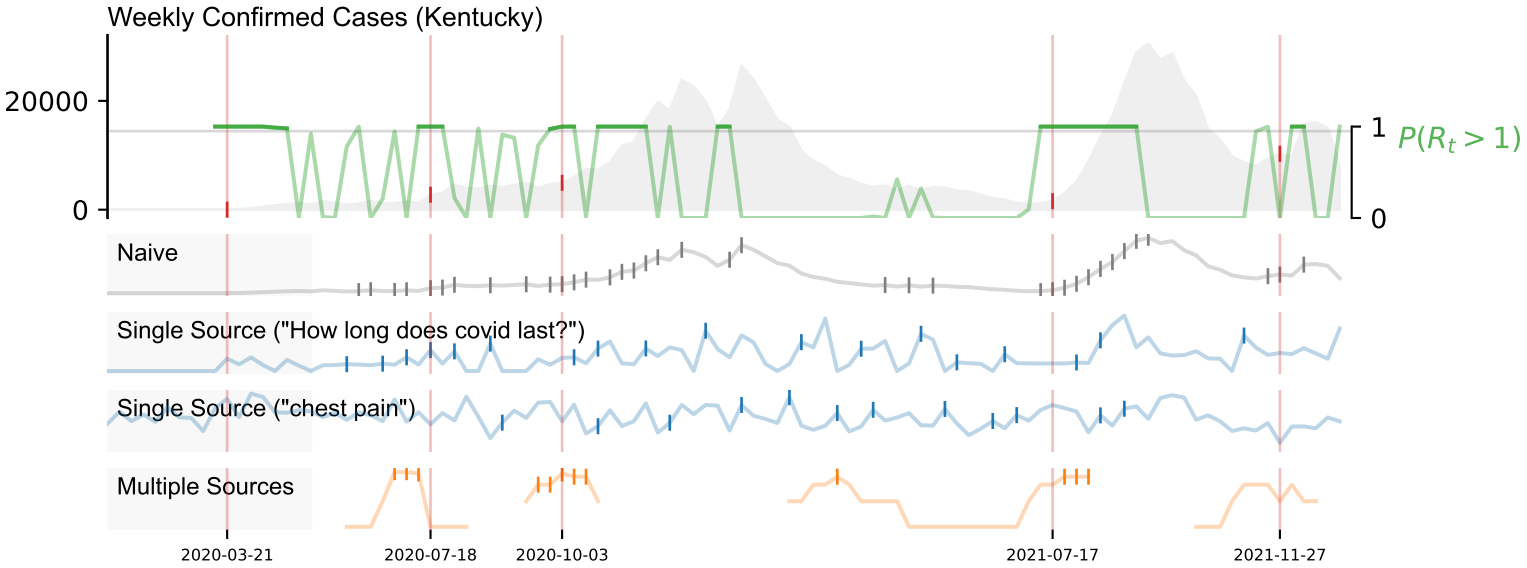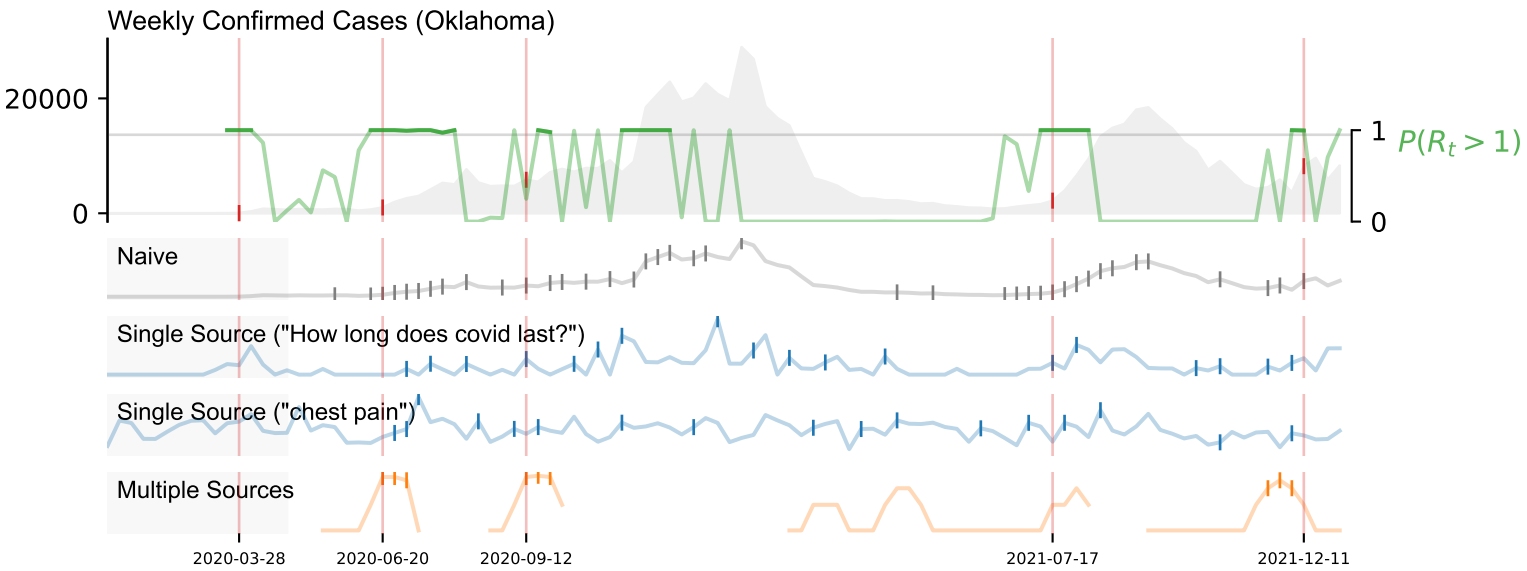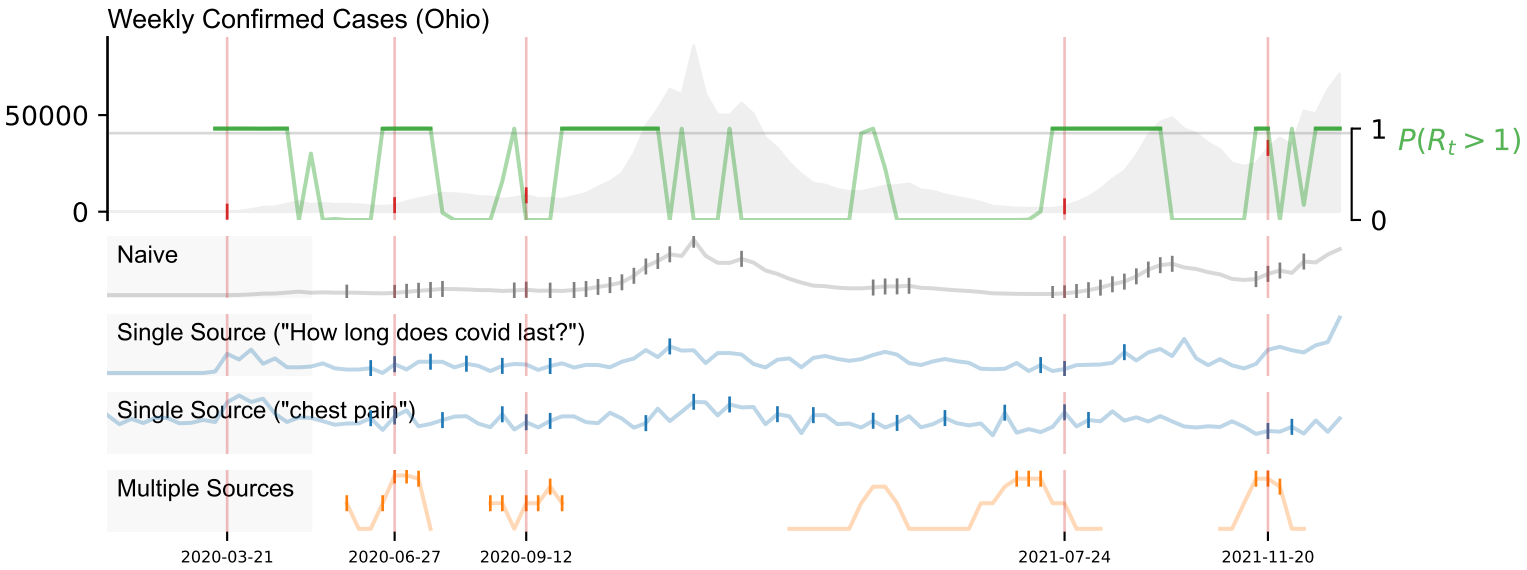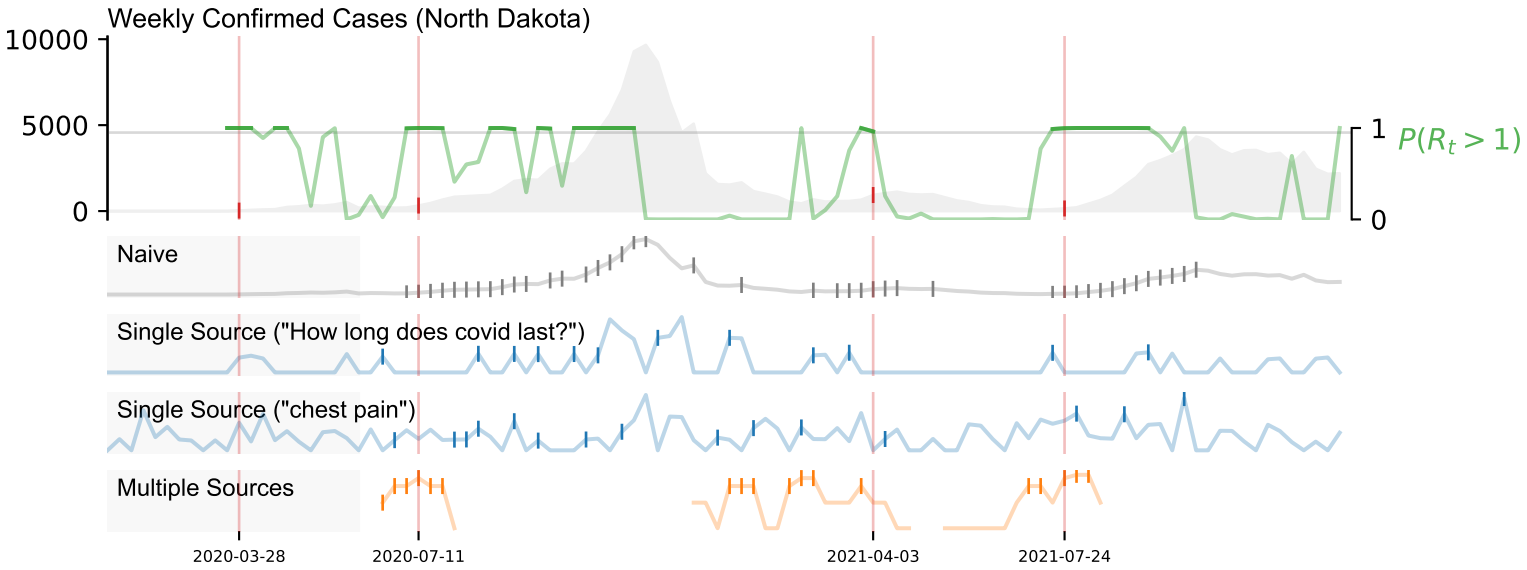
Weekly Confirmed Cases (Oregon)
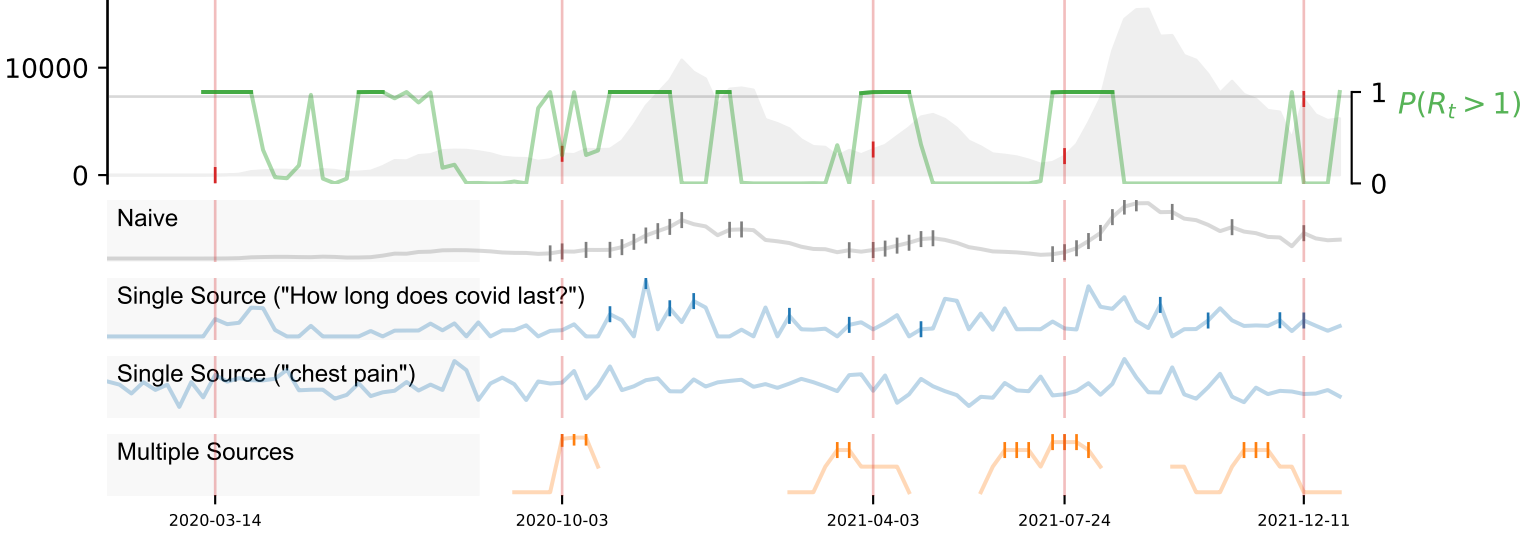
Weekly Confirmed Cases (Pennsylvania)
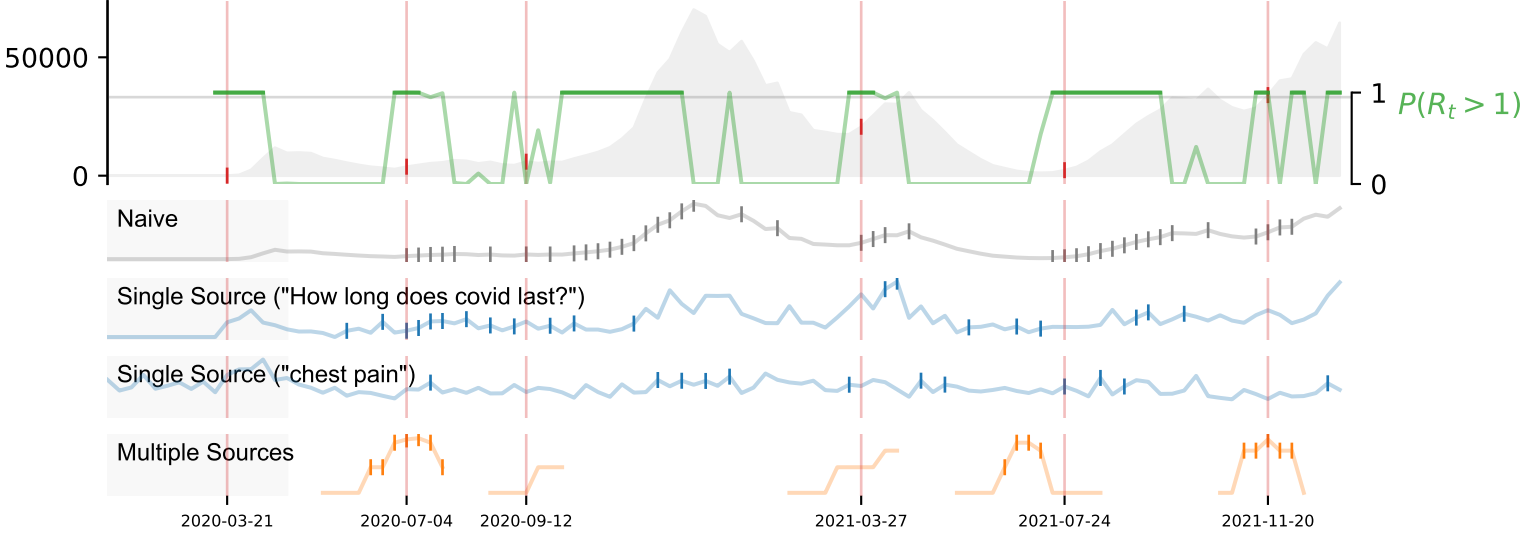
Weekly Confirmed Cases (Rhode Island)
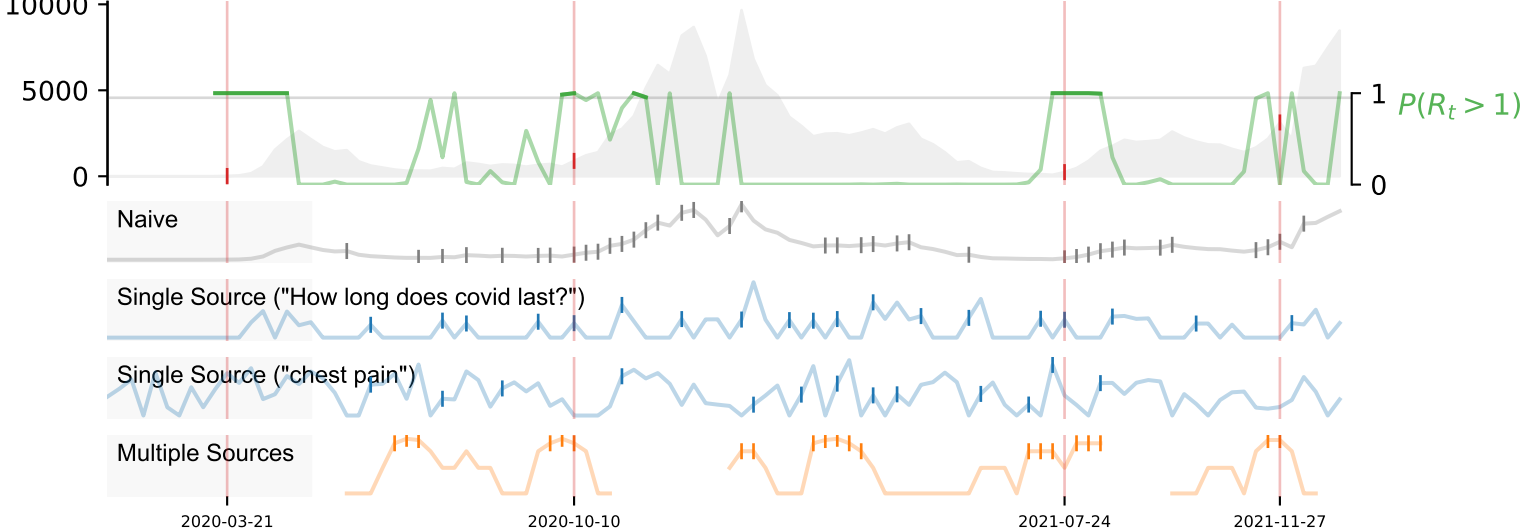
S47

Weekly Confirmed Cases (South Carolina)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-06-06   2020-09-12   2020-11-14   2021-07-10   2021-12-11

Weekly Confirmed Cases (South Dakota)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-08-08   2021-07-24   2021-12-11

Weekly Confirmed Cases (Tennessee)

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-06-13   2020-09-26   2021-07-17   2021-12-11

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
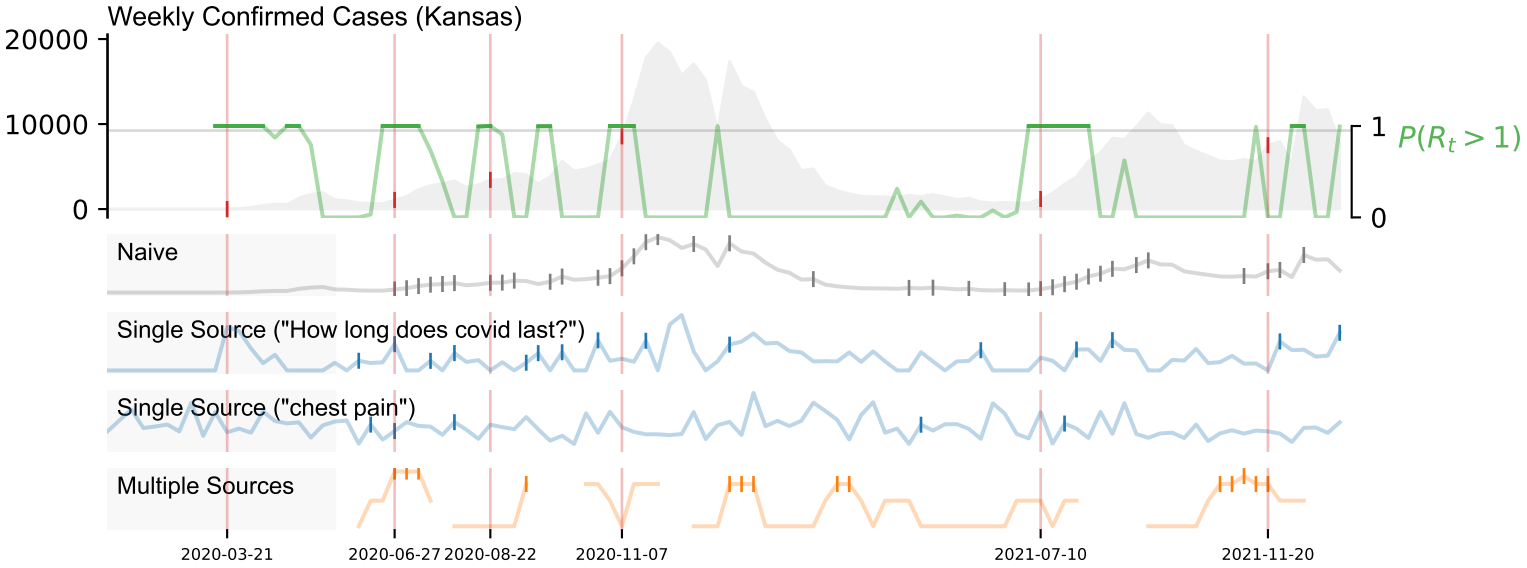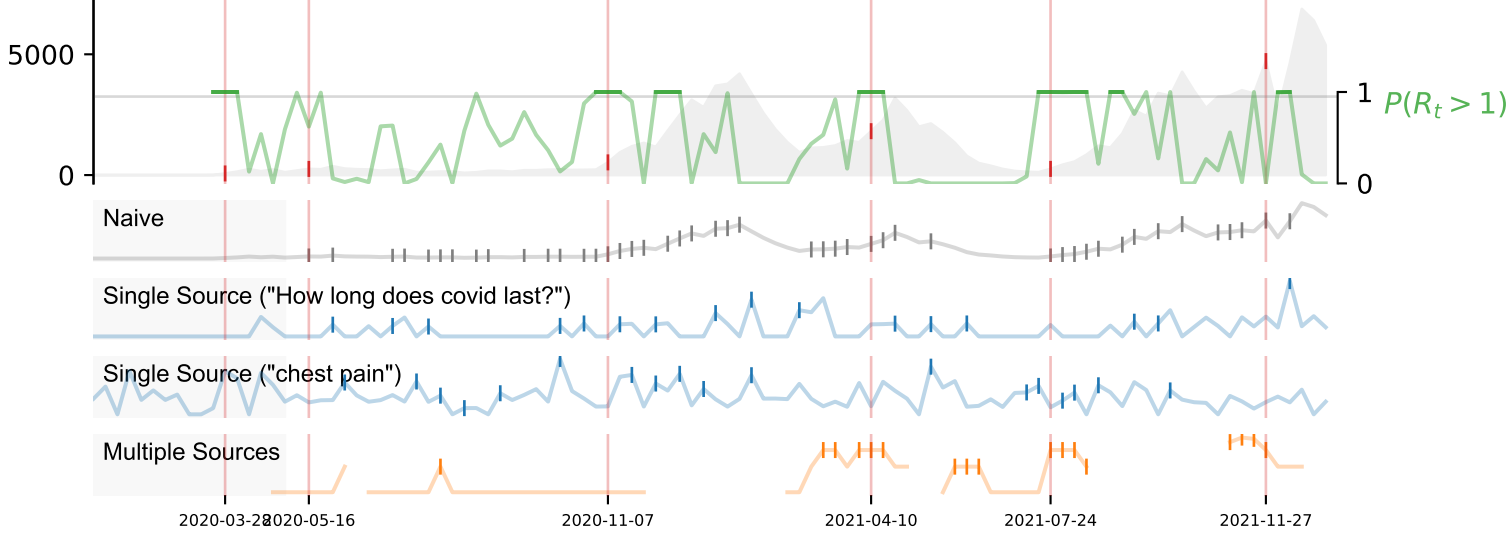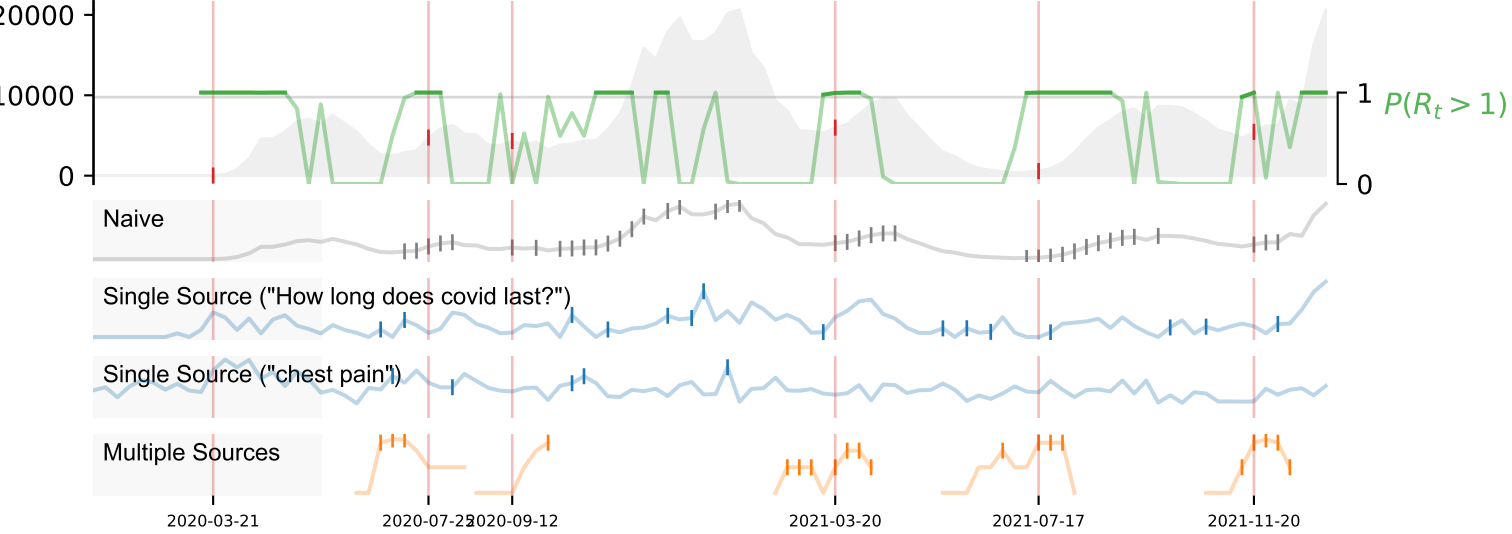- Initial Training Period
- Gold Standard (JHU Cases)

S48

Weekly Confirmed Cases (Texas)

100000

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-14   2020-10-03   2021-06-19   2021-12-11

Weekly Confirmed Cases (Utah)

20000

10000

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21 2020-06-06   2020-09-26   2021-01-09
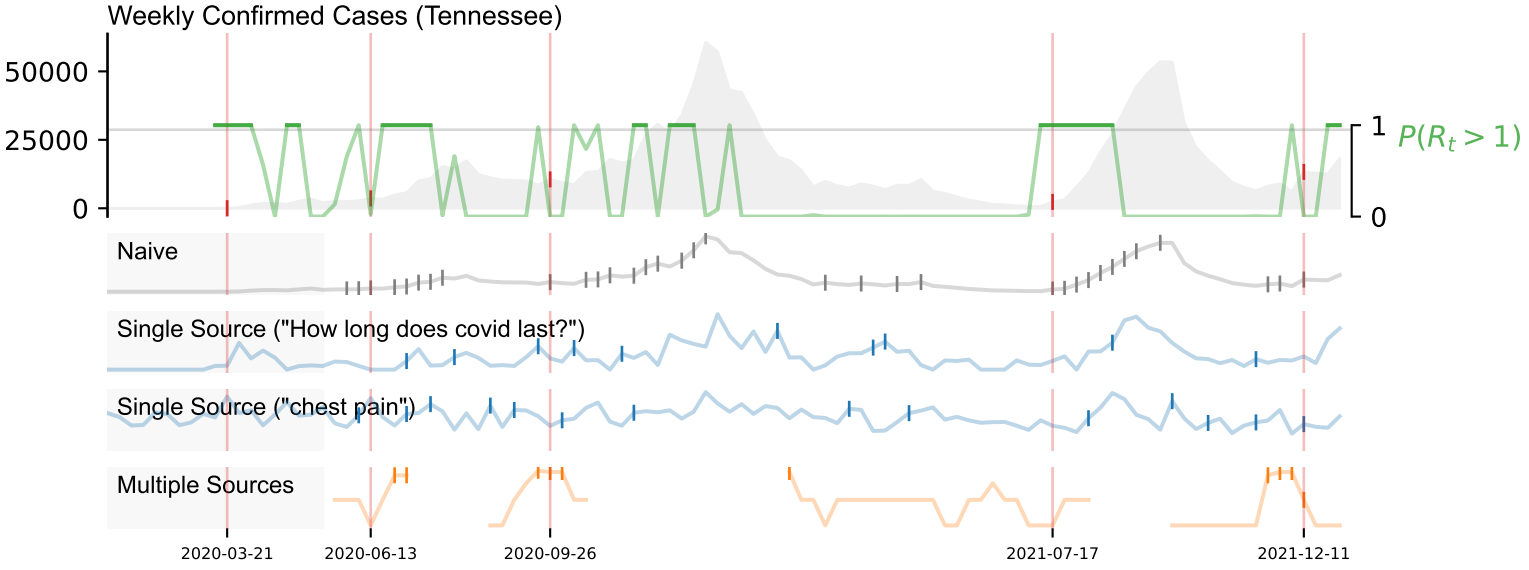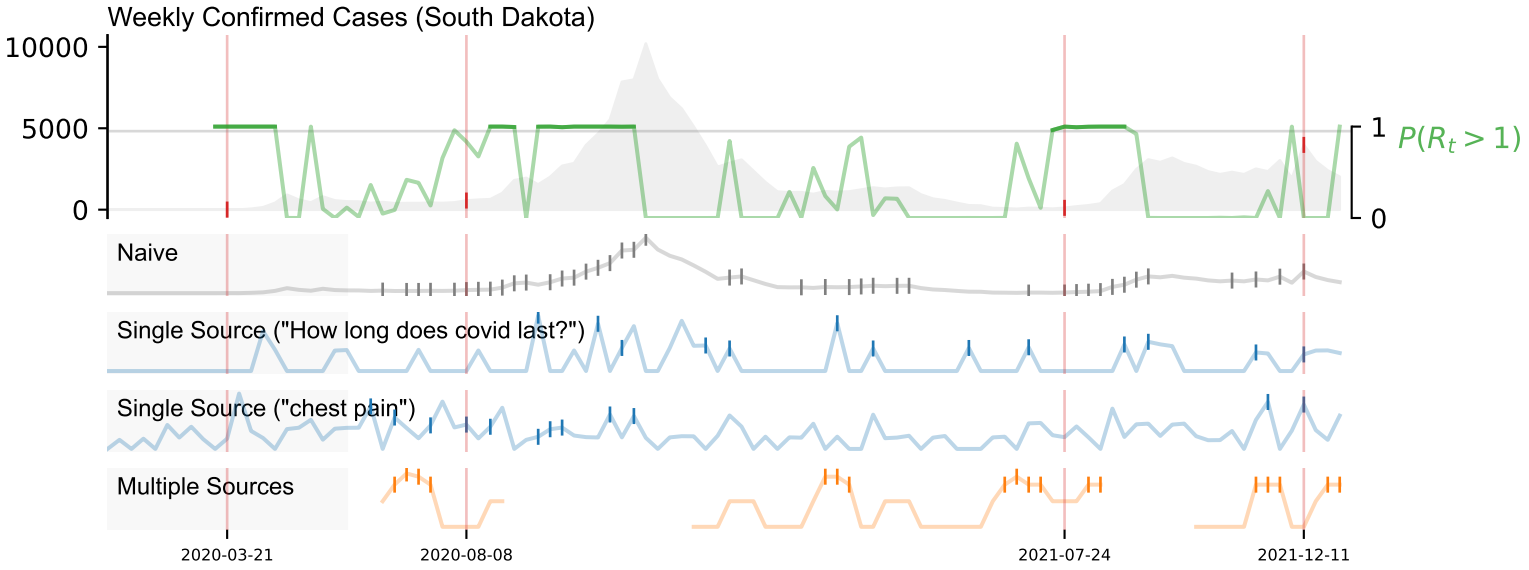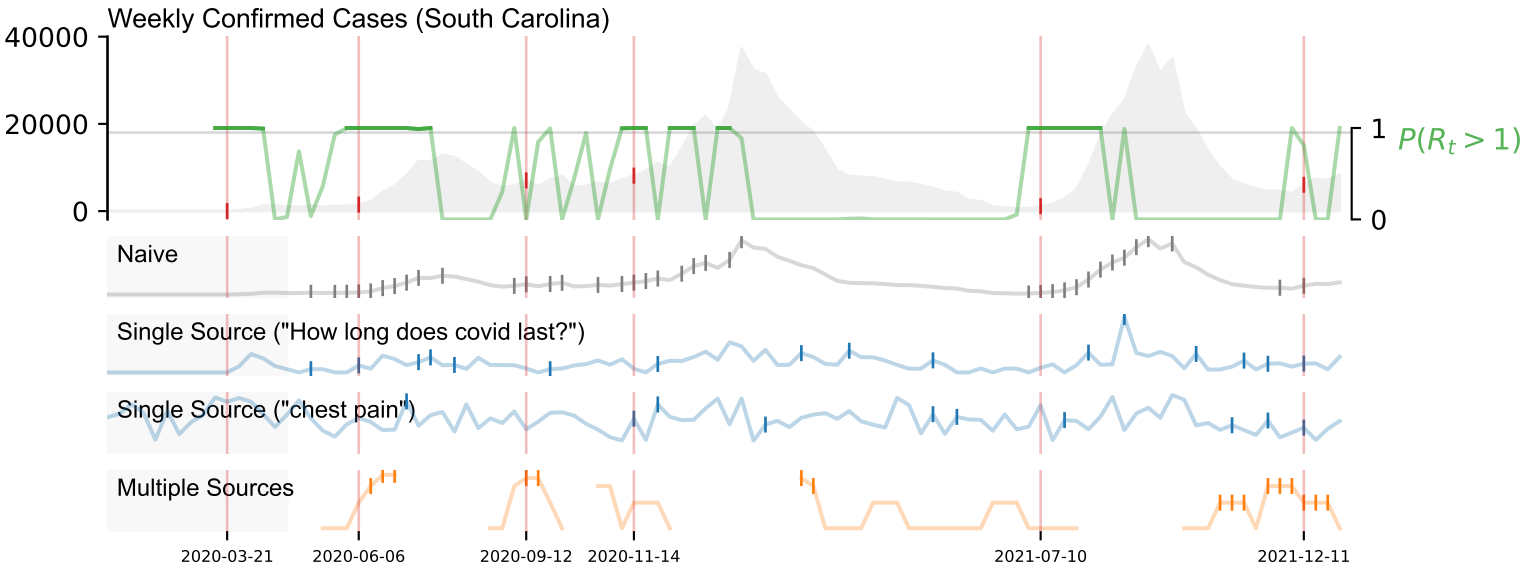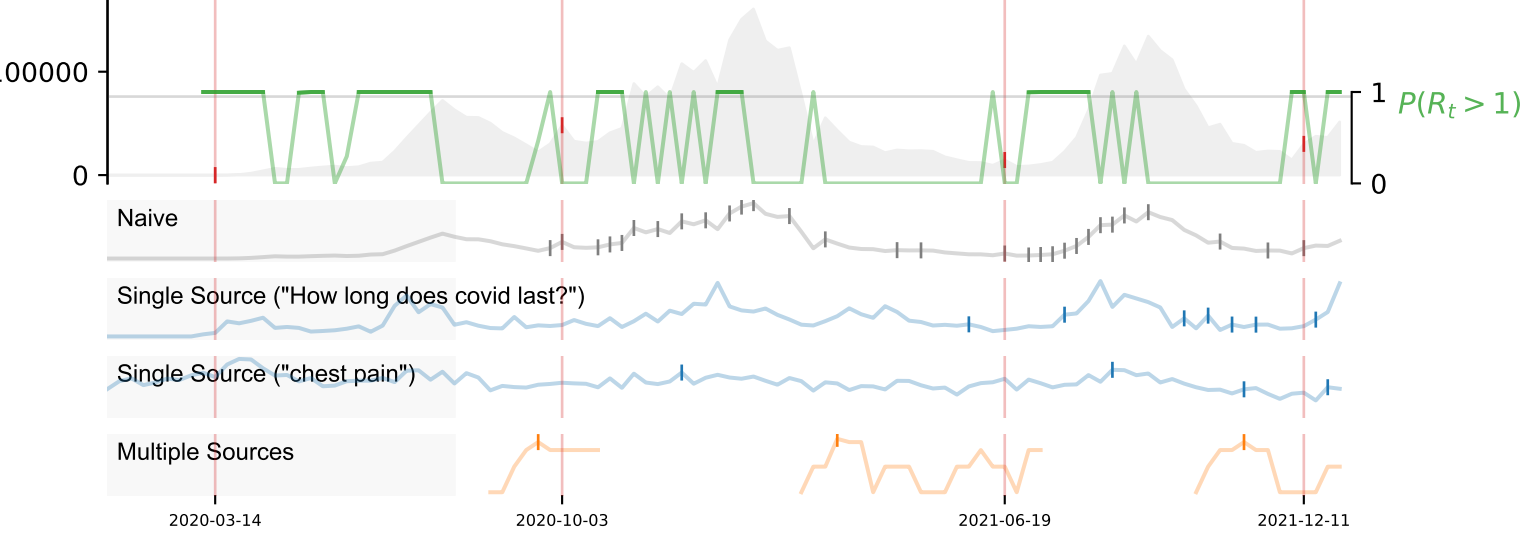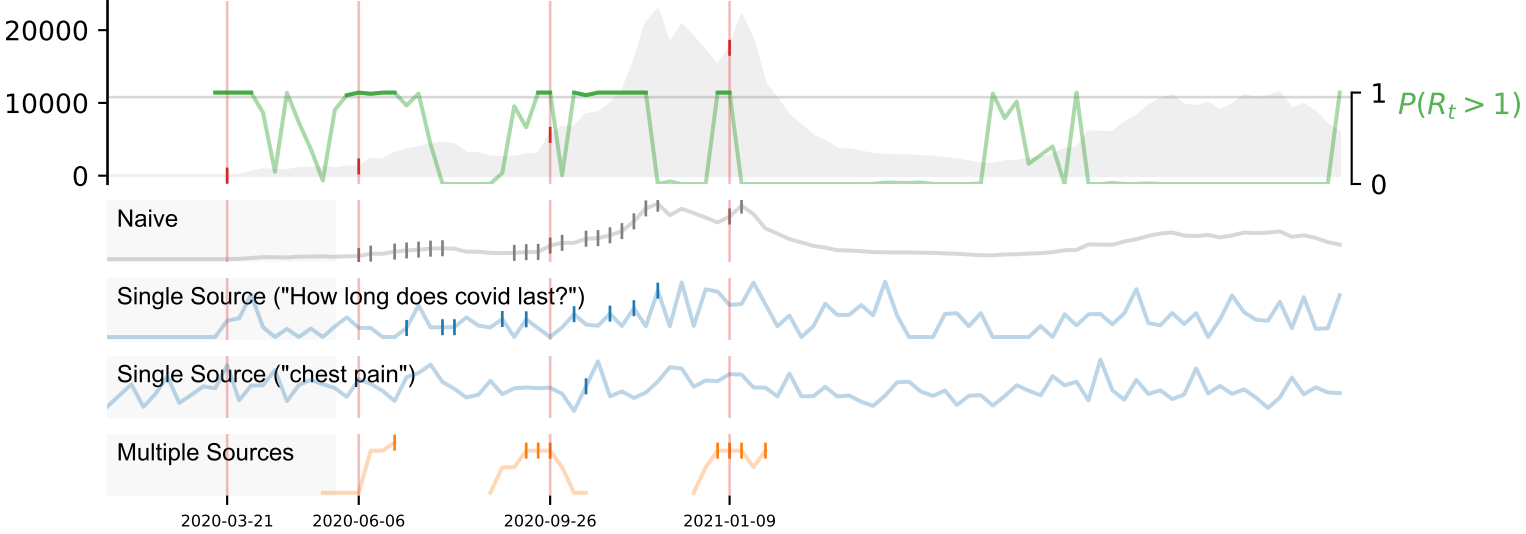
Weekly Confirmed Cases (Vermont)
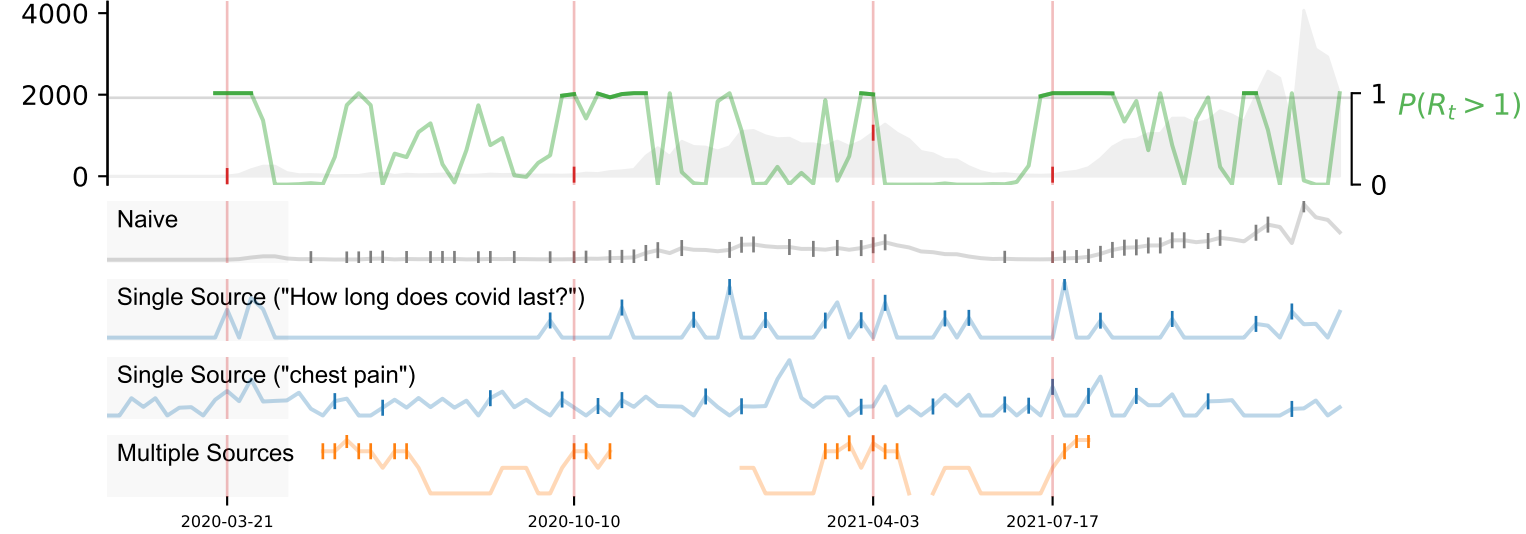
4000

2000

0

Naive

Single Source ("How long does covid last?")

Single Source ("chest pain")

Multiple Sources

2020-03-21   2020-10-10   2021-04-03   2021-07-17

Legend:
- Naive Method
- Single Source Method
- Multiple Sources Method
- $P(R_t > 1)$
- Gold Standard Event
- Signal Event
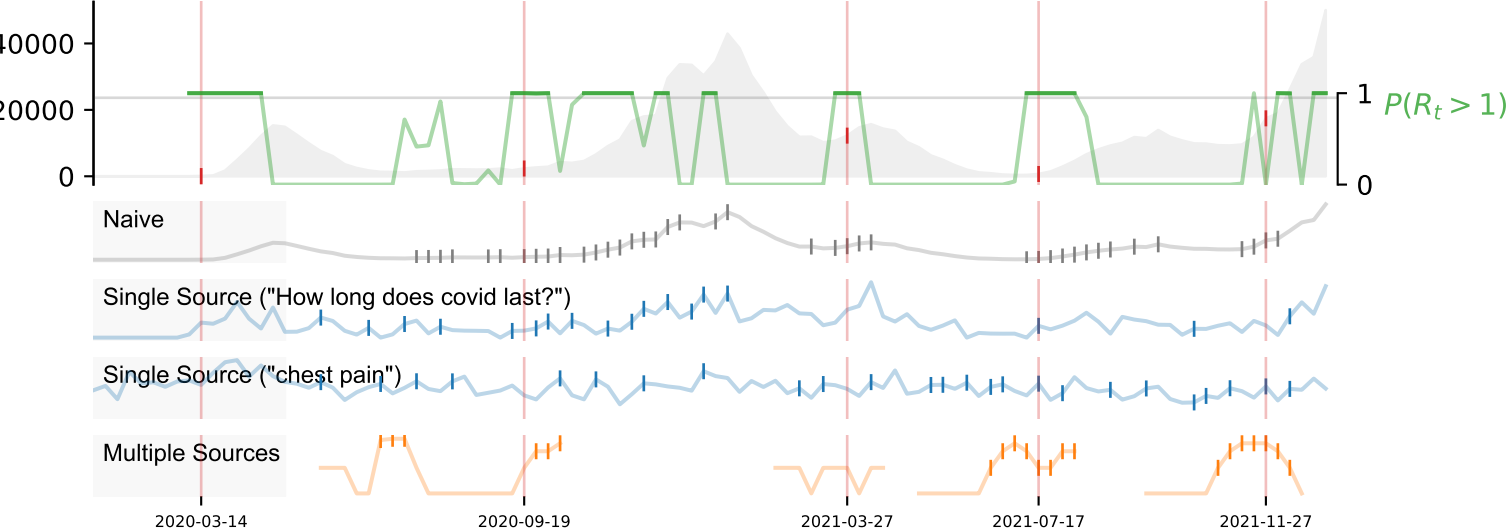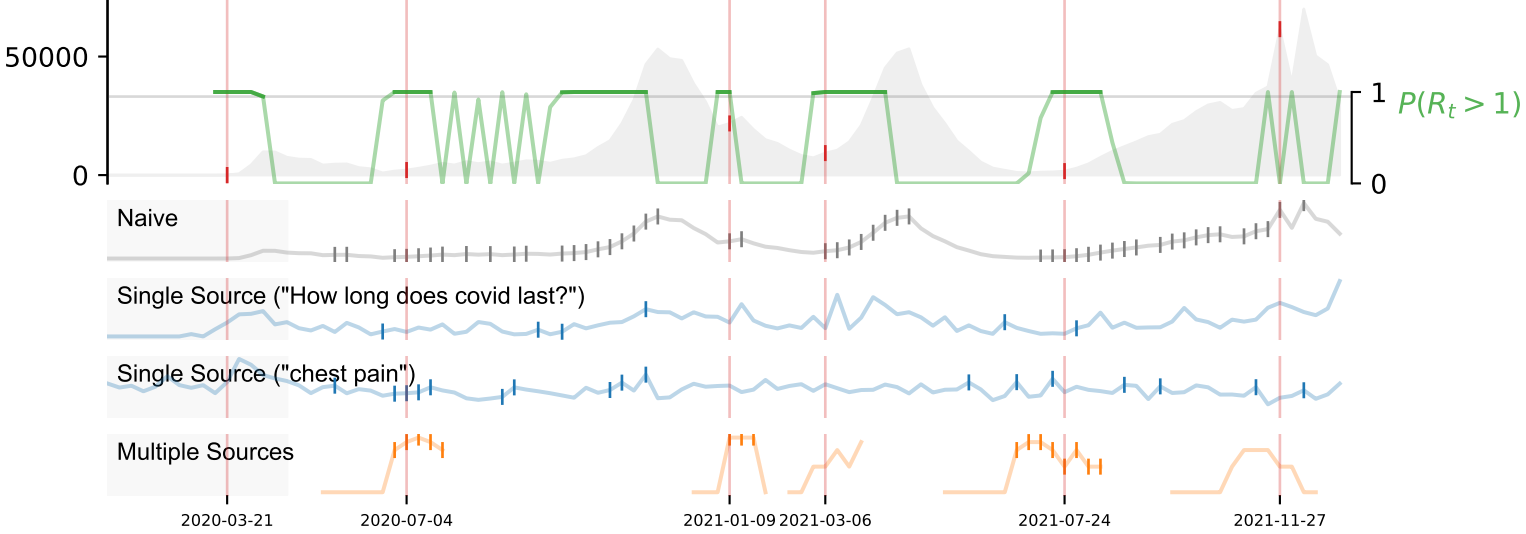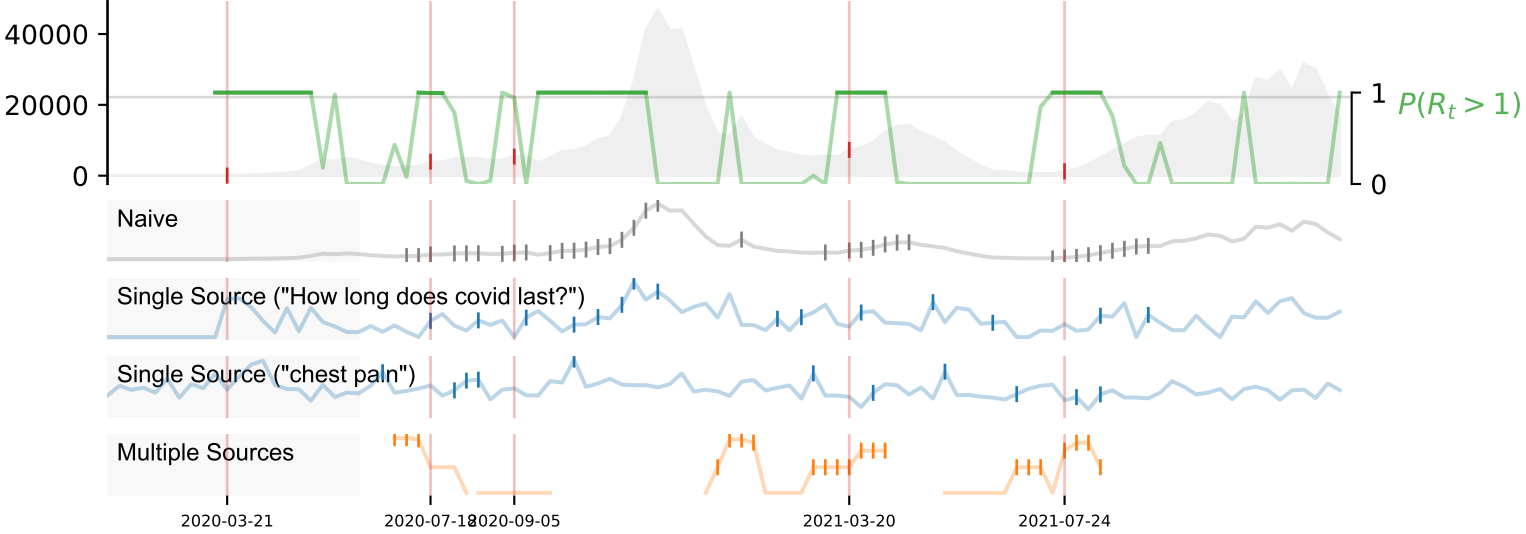- Initial Training Period
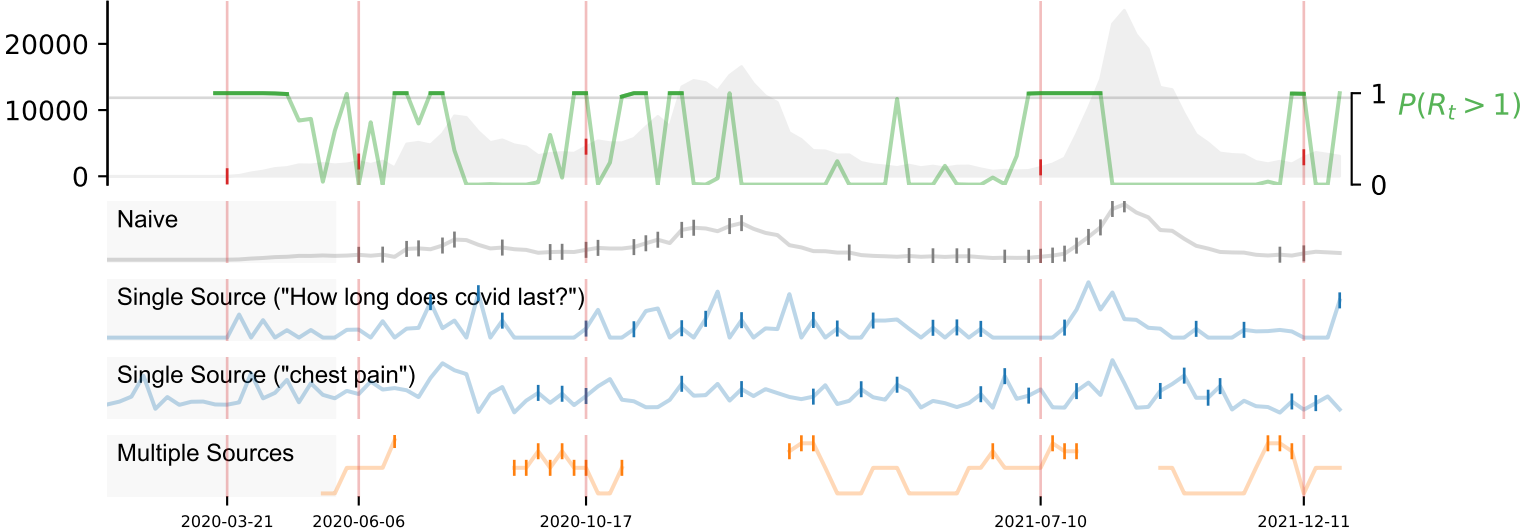- Gold Standard (JHU Cases)
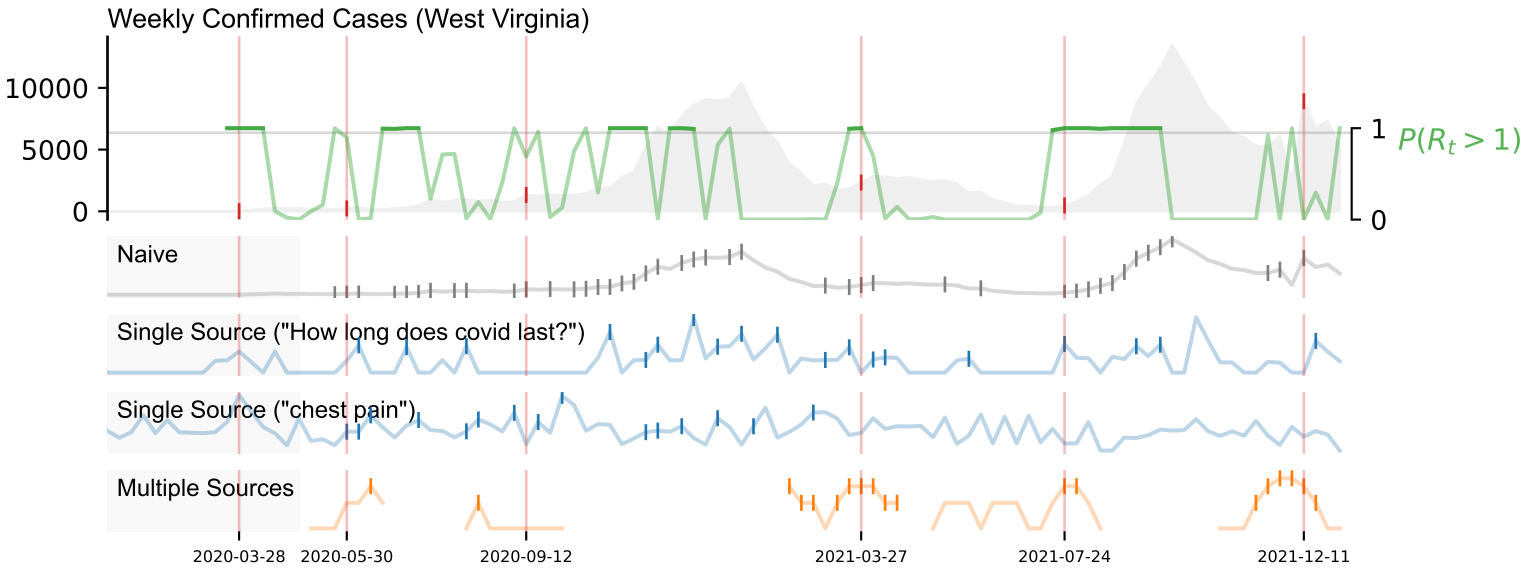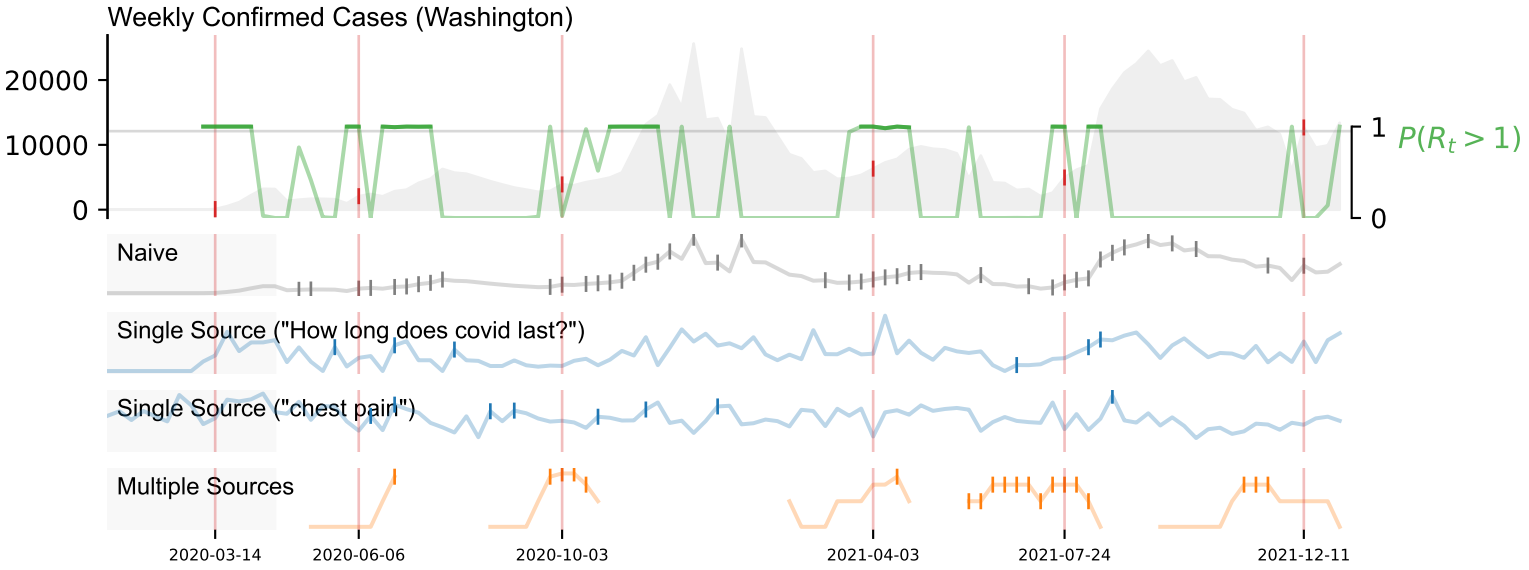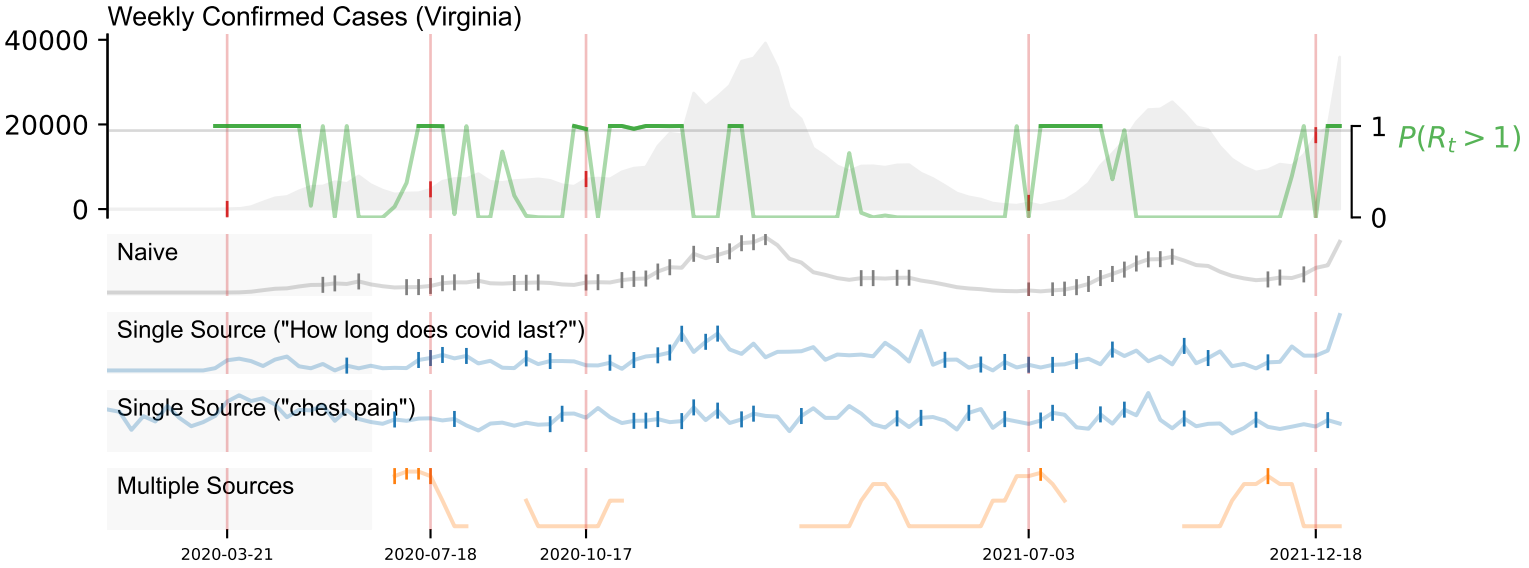
Figures S50-S139.
Visualization of the multiple sources model as a function of time. The model's output (orange) is compared against the onsets (vertical gray tick marks) of the COVID-19 reported cases (gray-filled curve). As more information becomes available, the EWS model is re-trained to select the proxies that best fit the training data available (represented by the blue shading on each Figure). A list of the selected proxies for each model, along with a performance table are also presented.

**Proxies selected by the
Multiple Sources method**

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Bronchitis
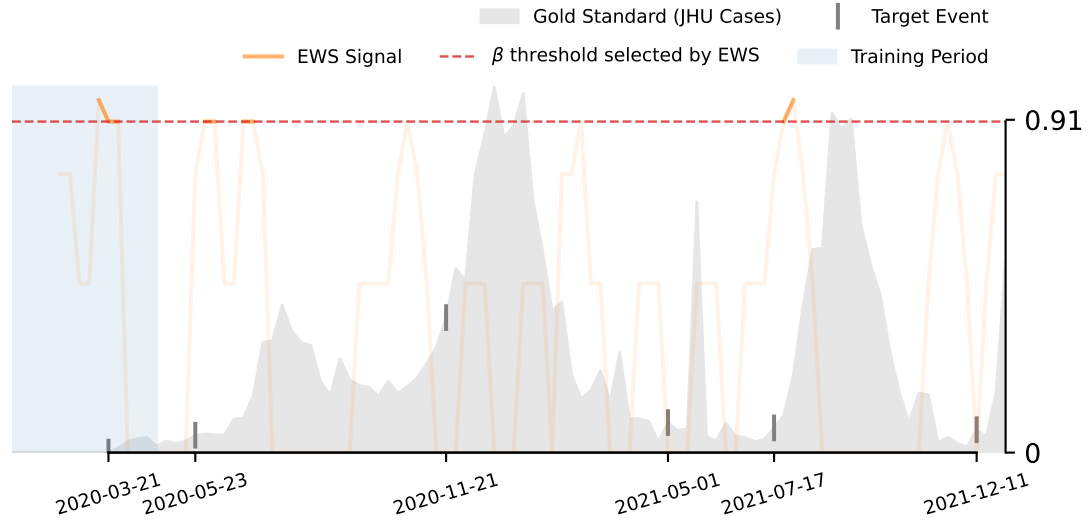
Model 2

(GT) covid
(GT) covid-19
(GT) Abdominal pain
(GT) Asphyxia
(GT) Dizziness
(GT) Vertigo
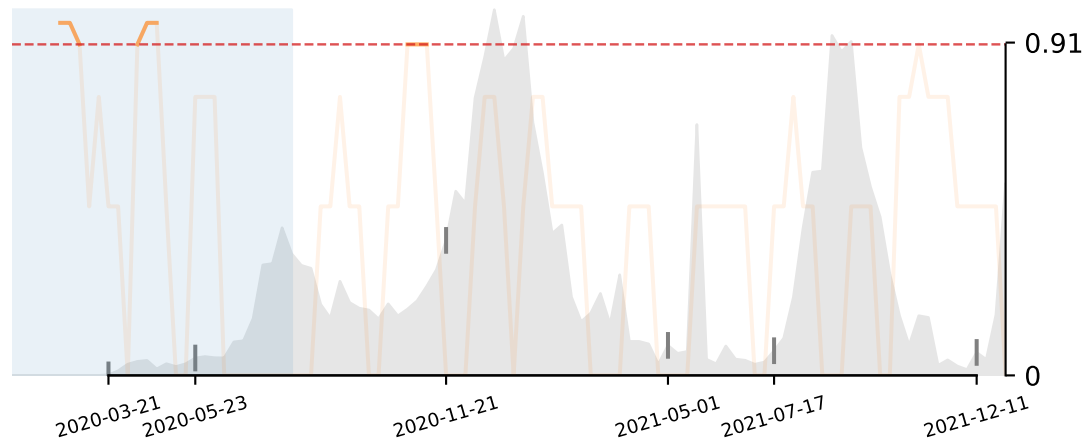
Model 3

(GT) covid
(GT) covid-19
(GT) Abdominal pain
(GT) Asphyxia
(GT) fever
(GT) covid symptoms
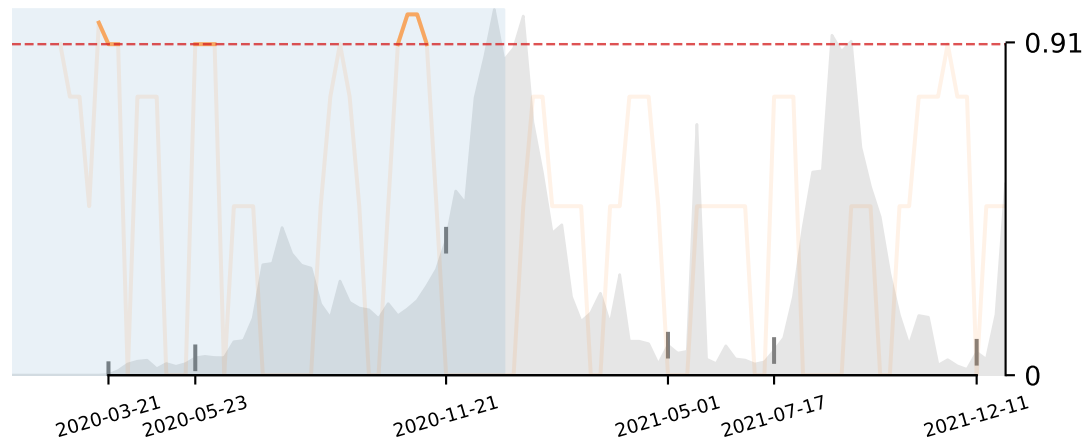
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	1	4
0.91	1	0	0	2	7	1
0.76	1	1	0	4	13	1
0.46	1	2	0	5	30	0
0.00	1	2	0	5	56	0

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	0	0	2	0	0	4
0.91	2	2	0	2	0	2
0.76	2	3	0	2	8	1
0.46	2	5	0	4	29	0
0.00	2	6	0	4	46	0

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	0	0	3
0.91	2	0	1	1	0	2
0.76	3	6	0	3	4	0
0.46	3	10	0	3	19	0
0.00	3	16	0	3	31	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Chest pain
(GT) Wheeze
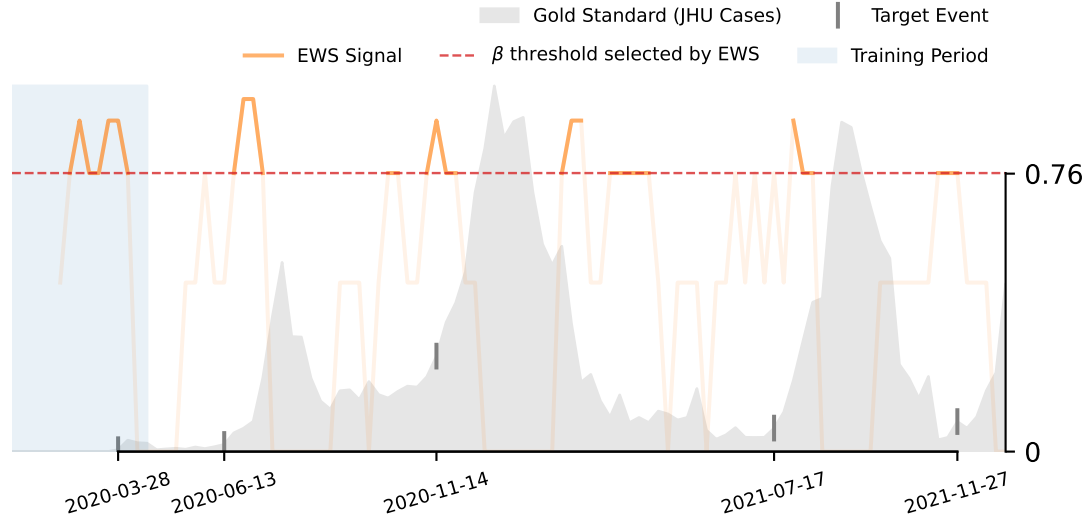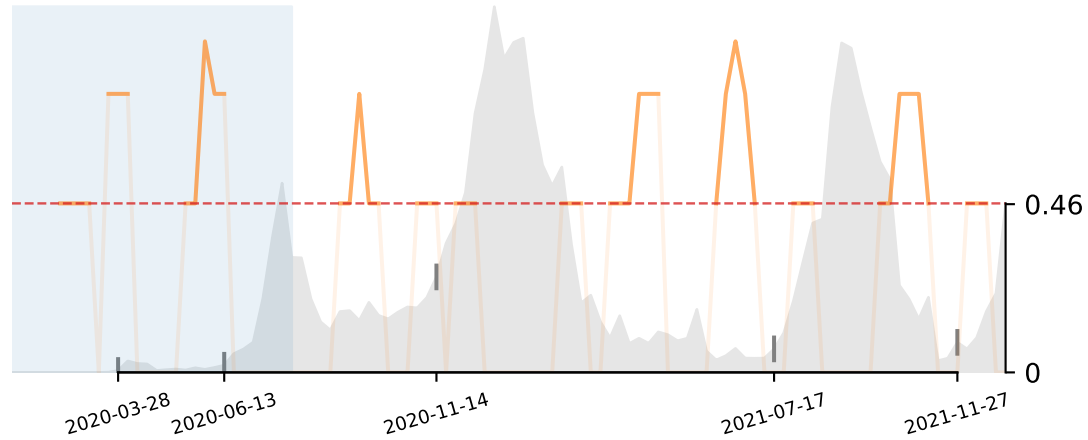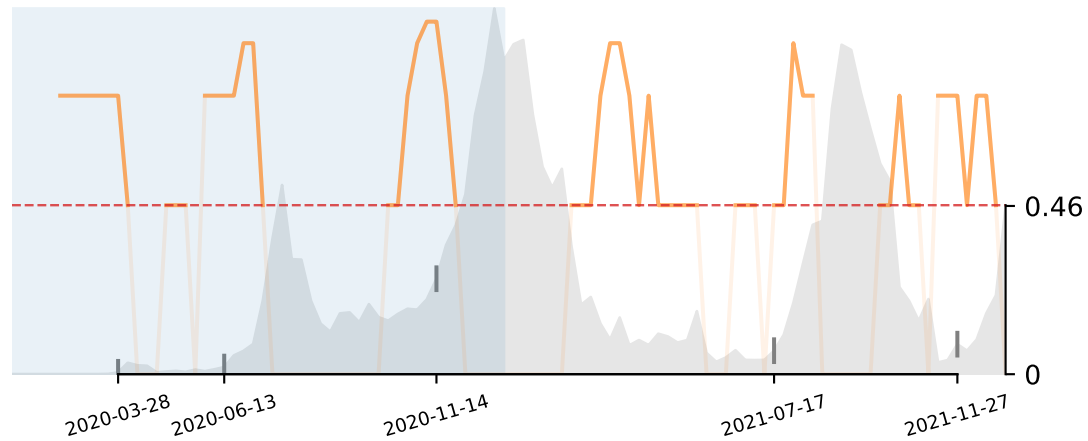
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	2	3
0.91	0	0	1	1	5	1
0.76	1	0	0	4	17	0
0.46	1	2	0	4	34	0
0.00	1	3	0	4	61	0

Model 2

(GT) chest pain
(GT) Chest pain
(GT) Chills

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	1	0	2
0.76	1	0	1	2	4	1
0.46	2	1	0	3	24	0
0.00	2	3	0	3	53	0

Model 3

(GT) chest pain
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Diarrhea
(GT) Otitis

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	0	3	1
0.76	1	2	2	1	10	0
0.46	3	6	0	2	24	0
0.00	3	12	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Anxiety

Model 2

(GT) covid
(GT) covid symptoms
(GT) fever
(GT) Anxiety
(GT) Diarrhea

Model 3

(GT) covid
(GT) covid symptoms
(GT) Nasal congestion
(GT) Anxiety
(GT) Diarrhea
(GT) fever
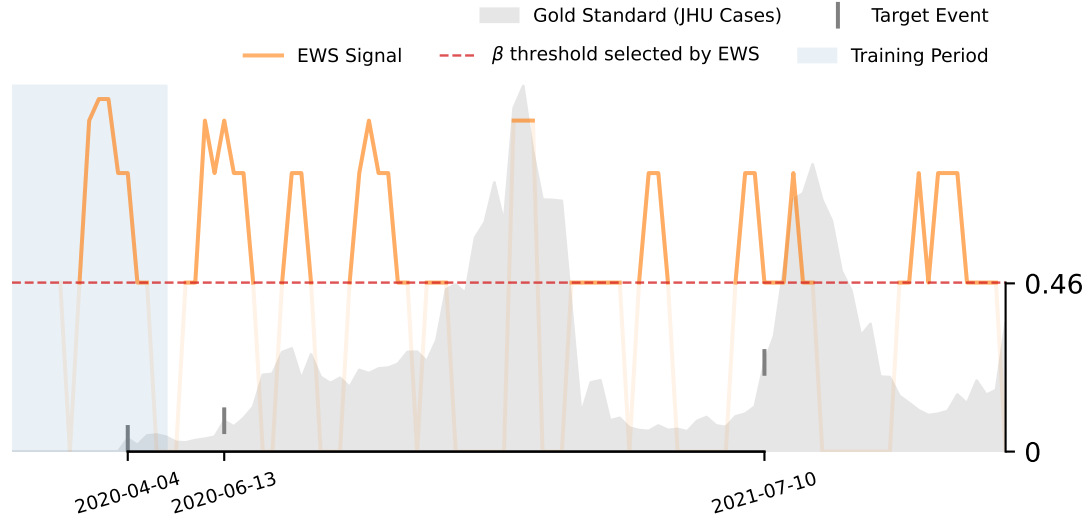
Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	2
0.99	0	0	1	0	0	2
0.96	0	0	1	0	0	2
0.91	1	0	0	1	4	1
0.76	1	0	0	2	18	0
0.46	1	0	0	2	46	0
0.00	1	4	0	2	74	0
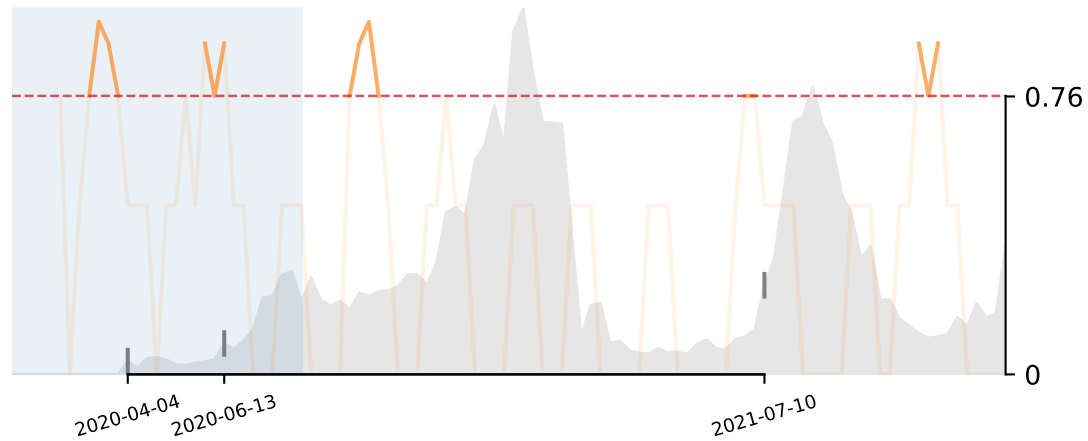
Model 2

β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	1
0.96	0	0	2	0	1	1
0.91	1	0	1	0	4	1
0.76	2	0	0	1	8	0
0.46	2	1	0	1	32	0
0.00	2	11	0	1	66	0
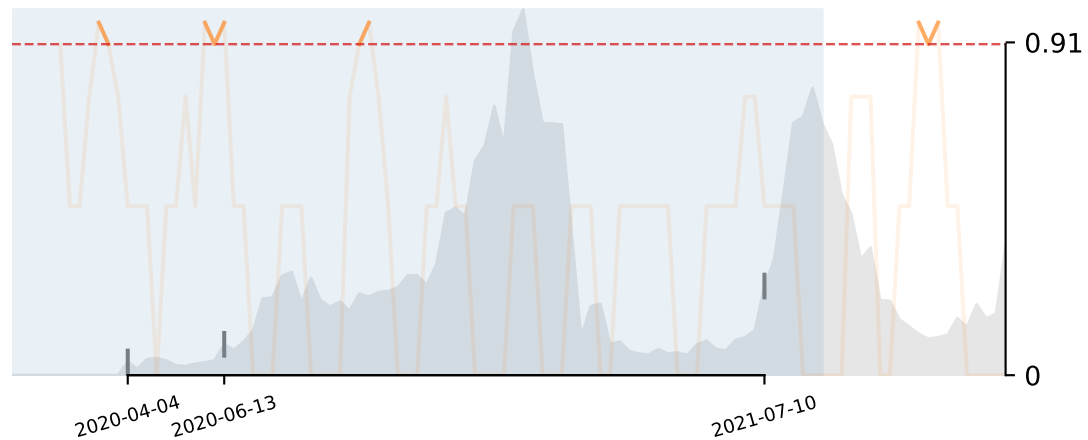
Model 3

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	0
0.99	0	0	3	0	0	0
0.96	0	0	3	0	2	0
0.91	2	1	1	0	3	0
0.76	2	3	1	0	6	0
0.46	3	6	0	0	10	0
0.00	3	39	0	0	19	0

Proxies selected by the Multiple Sources method

Model 1

(GT) loss of smell
(GT) chest tightness
(GT) covid-19 who
(GT) sars-cov-2
(GT) covid
(GT) covid-19
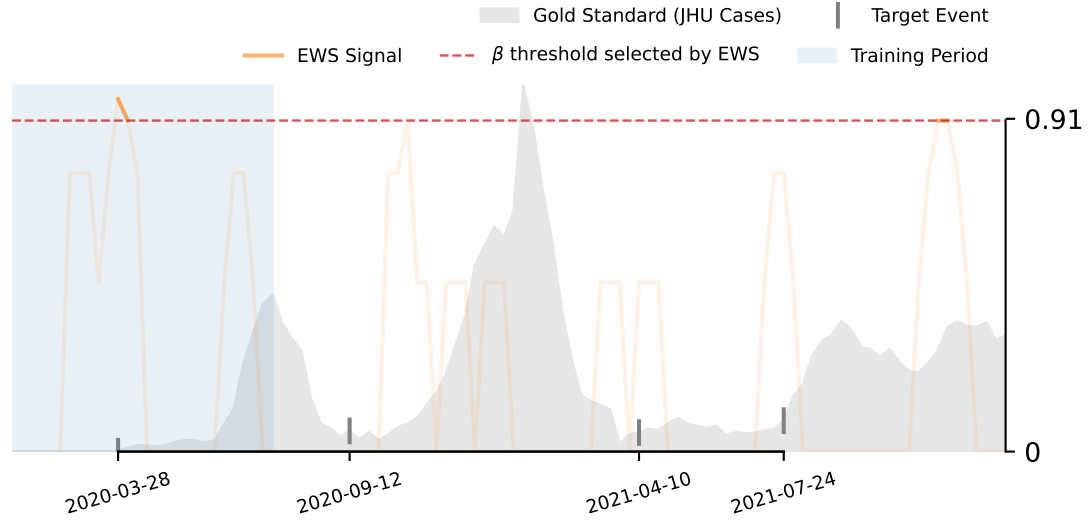
Model 2

(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Cough
(GT) Phlegm
(GT) Chest pain
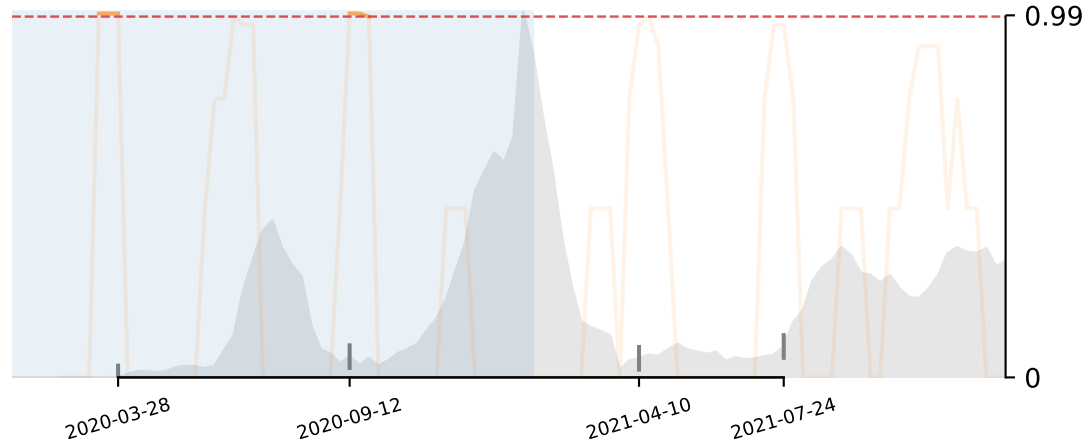
Model 3

(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Cough
(GT) Phlegm
(GT) Chills
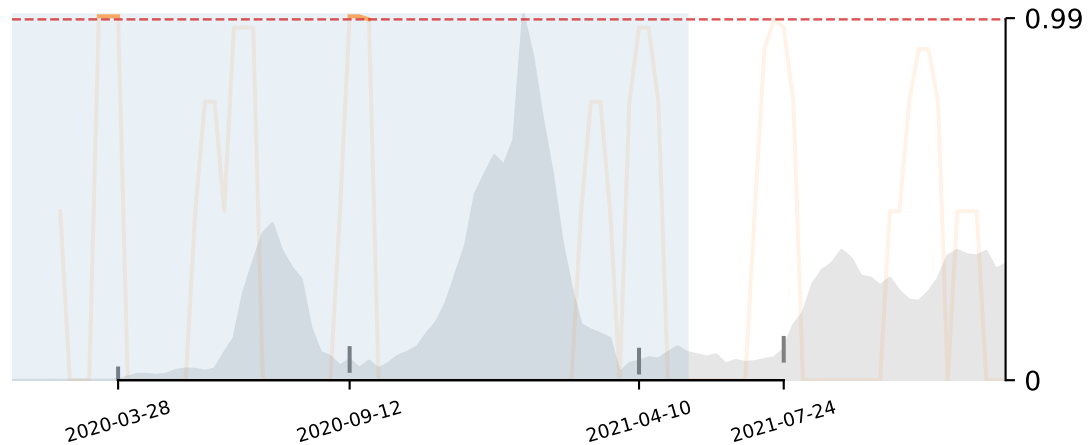
Legend:
- Gold Standard (JHU Cases)
- EWS Signal
- Target Event
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	0	3
0.91	1	0	0	0	3	3
0.76	1	1	0	1	7	2
0.46	1	5	0	2	20	1
0.00	1	7	0	3	55	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	2	1	0	0	1	1
0.96	2	3	0	2	1	0
0.91	2	5	0	2	5	0
0.76	2	5	0	2	8	0
0.46	2	7	0	2	17	0
0.00	2	11	0	2	35	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	2	1	1	1	0	0
0.96	2	2	1	1	0	0
0.91	3	6	0	1	2	0
0.76	3	6	0	1	5	0
0.46	3	10	0	1	10	0
0.00	3	14	0	1	26	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
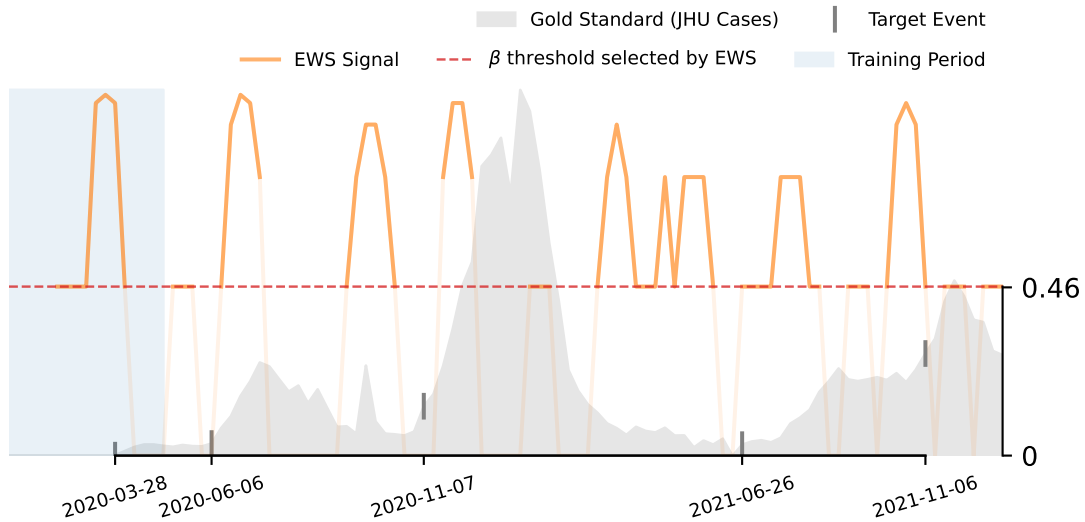
Model 2

(GT) Ageusia
(GT) Chills
(GT) Nasal congestion
Apple Mobility (driving)
Apple Mobility (transit)
(GT) covid symptoms
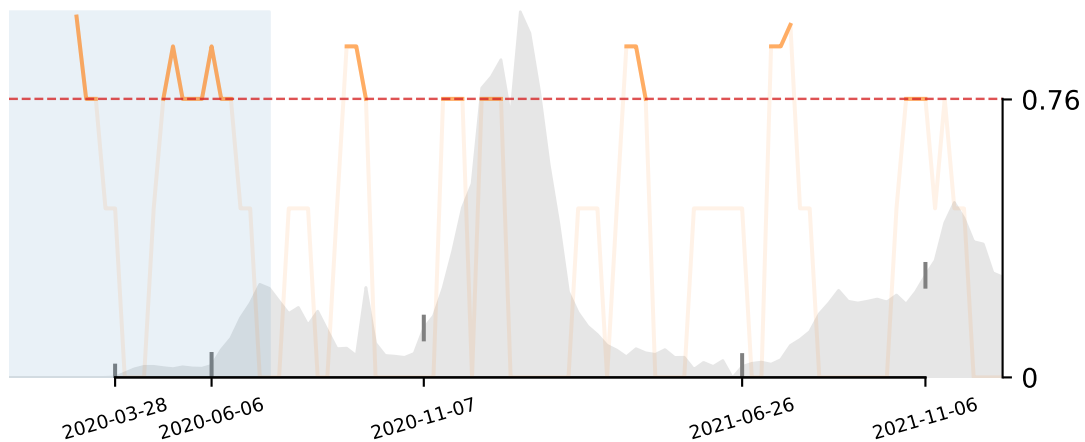
Model 3

(GT) Ageusia
(GT) Nasal congestion
Apple Mobility (driving)
up2date
(GT) covid-19
(GT) covid symptoms
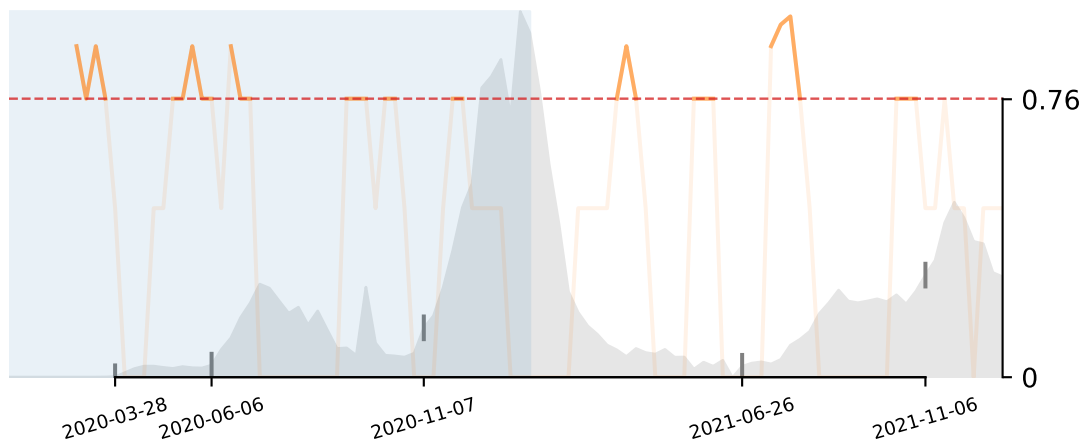
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	4
0.96	1	0	0	1	4	3
0.91	1	0	0	2	6	1
0.76	1	0	0	3	16	0
0.46	1	0	0	4	39	0
0.00	1	3	0	4	61	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	1	3
0.91	1	0	1	0	7	3
0.76	2	0	0	2	15	1
0.46	2	3	0	3	28	0
0.00	2	6	0	3	55	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	1	2
0.96	0	0	3	0	2	2
0.91	0	0	3	0	4	2
0.76	2	1	1	2	8	0
0.46	3	8	0	2	20	0
0.00	3	17	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
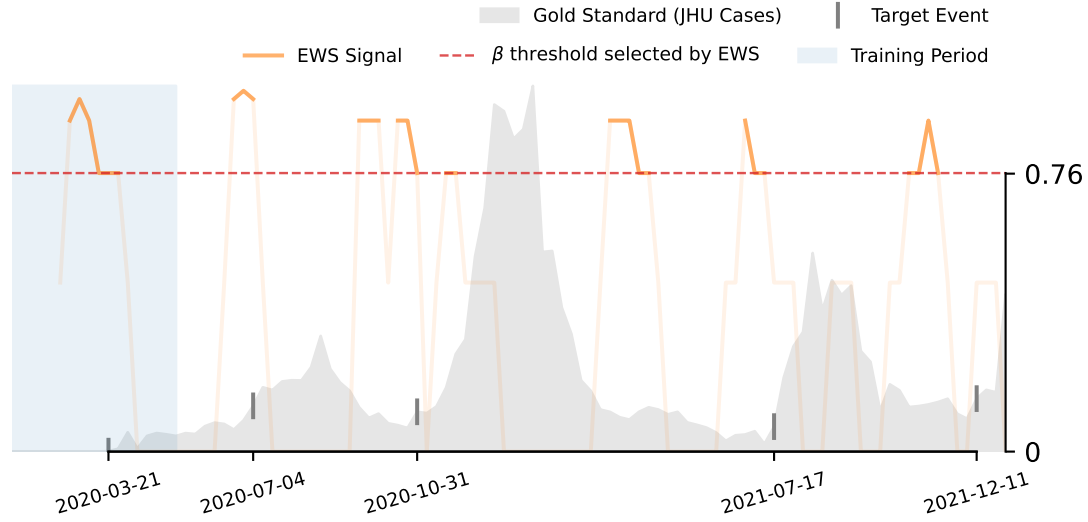
Model 2

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
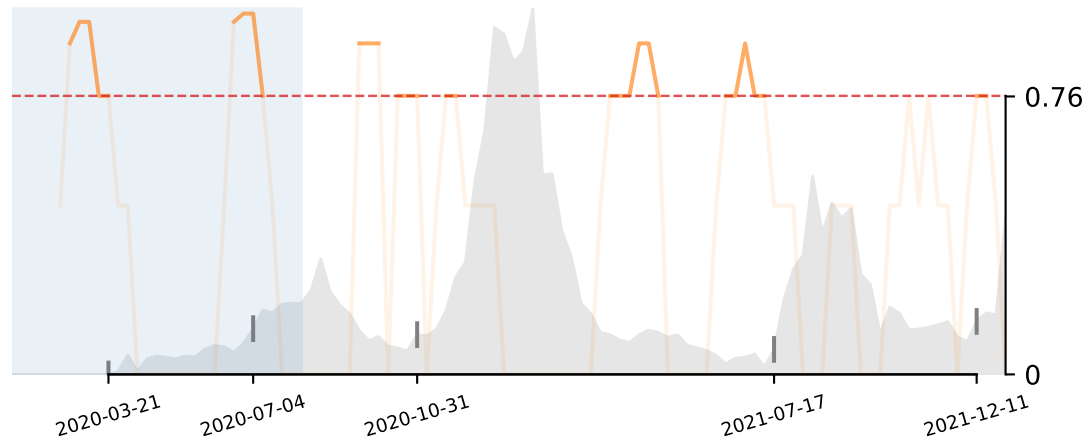
Model 3

(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Sore throat
(GT) Throat irritation
(GT) covid

Performance as a function of β

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	0	3
0.91	1	0	0	4	3	0
0.76	1	0	0	4	8	0
0.46	1	1	0	4	25	0
0.00	1	3	0	4	58	0

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	0	3
0.91	2	0	0	2	2	1
0.76	2	0	0	3	10	0
0.46	2	1	0	3	24	0
0.00	2	5	0	3	52	0

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	2	0	1	0	0	2
0.91	3	2	0	2	3	0
0.76	3	4	0	2	6	0
0.46	3	4	0	2	15	0
0.00	3	7	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) how long does covid last
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) chest tightness
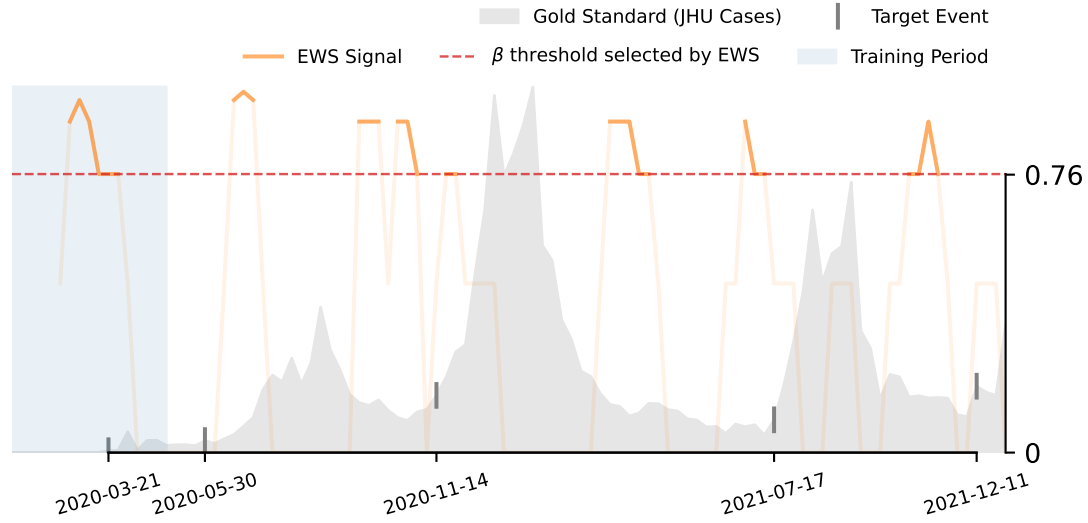
Model 2

- (GT) fever
- (GT) Ageusia
- (GT) Chronic pain
- (GT) Diarrhea
- (GT) Fatigue
- (GT) Otitis

Model 3

- (GT) Ageusia
- (GT) Asthma
- (GT) loss of smell
- (GT) chest tightness
- Apple Mobility (transit)
- (GT) chest pain

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	4
0.96	0	0	1	0	3	4
0.91	1	0	0	3	8	1
0.76	1	0	0	3	13	1
0.46	1	1	0	3	30	0
0.00	1	3	0	4	62	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	1	3
0.91	1	0	1	0	3	2
0.76	2	3	0	2	15	0
0.46	2	4	0	3	28	0
0.00	2	7	0	3	49	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	2	0	0
0.76	1	0	2	2	5	0
0.46	3	4	0	2	17	0
0.00	3	10	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) loss taste
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
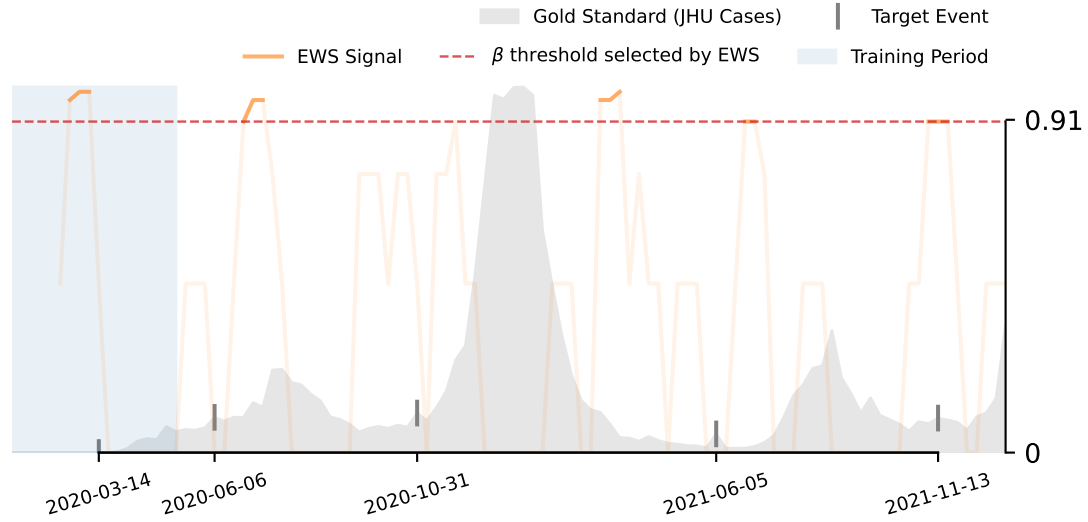
Model 2

(GT) covid symptoms
(GT) Chronic pain
(GT) Diarrhea
Apple Mobility (transit)
(GT) nose bleed
(GT) Asphyxia
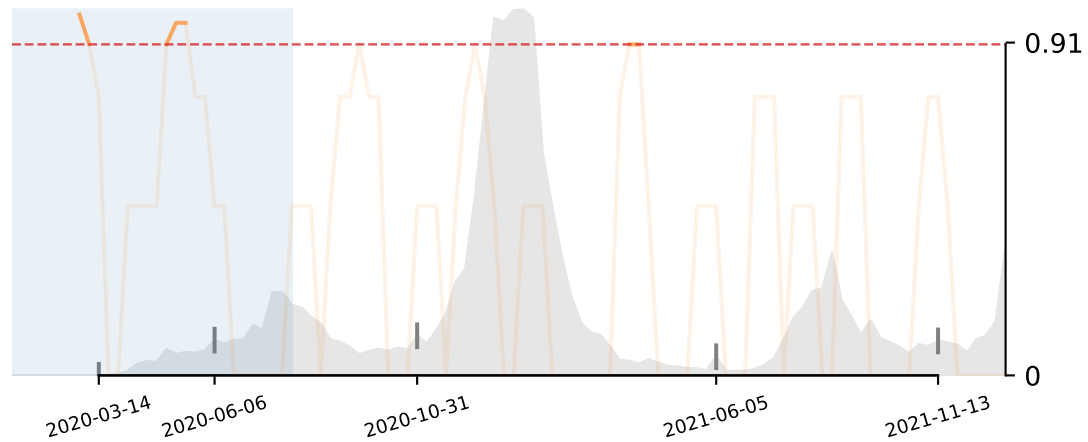
Model 3

(GT) covid symptoms
(GT) nose bleed
(GT) Asphyxia
(GT) loss of smell
(GT) covid
(GT) quarantine
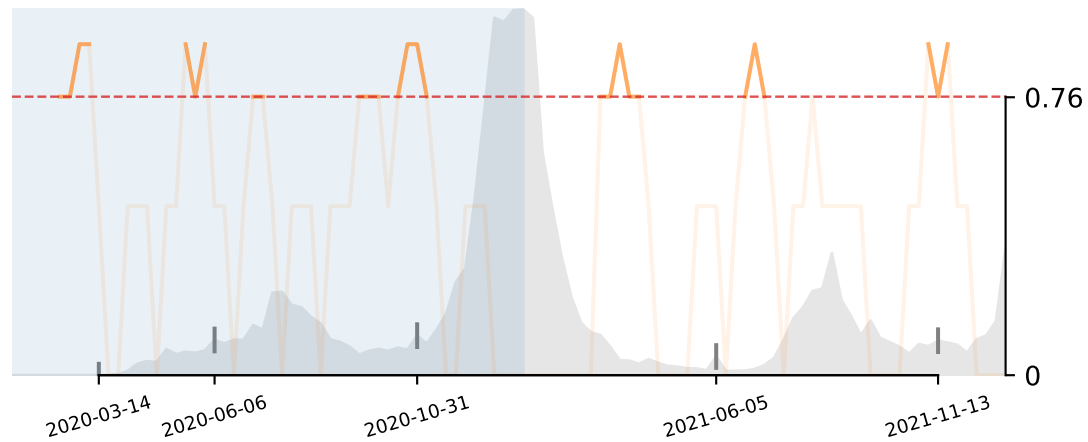
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	4
0.96	1	0	0	0	5	4
0.91	1	0	0	1	10	3
0.76	1	0	0	2	15	2
0.46	1	0	0	4	32	0
0.00	1	0	0	4	61	0

Model 2

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	0	3
0.91	2	0	0	1	3	2
0.76	2	1	0	2	14	1
0.46	2	1	0	3	29	0
0.00	2	7	0	3	53	0

Model 3

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	0	0	3	1	3	1
0.76	3	0	0	1	10	1
0.46	3	5	0	2	22	0
0.00	3	22	0	2	36	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) chest tightness
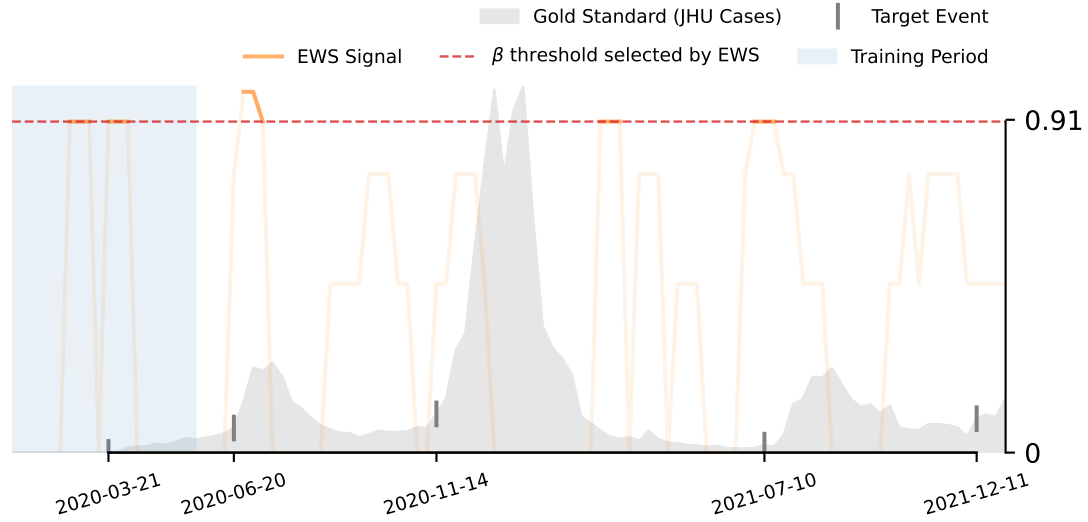
Model 2

(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia

Model 3

(GT) covid-19
(GT) loss of smell
(GT) covid
(GT) how long does covid last
(GT) covid symptoms
(GT) covid-19 who
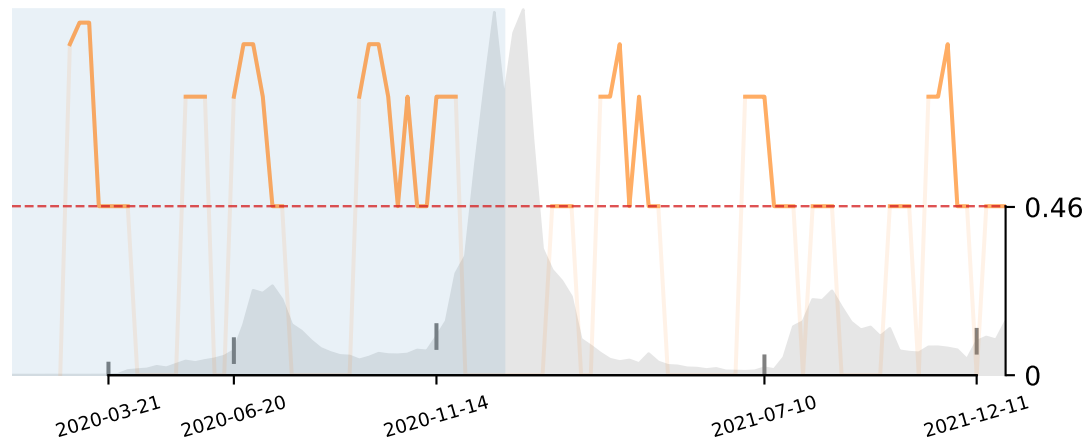
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

X-axis labels: 2020-03-21, 2020-06-20, 2020-11-14, 2021-07-10, 2021-12-11

Performance as a function of β

Model 1 (threshold 0.91)

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	2	3
0.96	0	0	1	0	2	3
0.91	0	0	1	1	7	2
0.76	1	2	0	4	17	0
0.46	1	2	0	4	34	0
0.00	1	2	0	4	59	0

Model 2 (threshold 0.76)

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	1	3
0.99	0	0	2	1	2	2
0.96	0	0	2	1	4	2
0.91	1	0	1	2	5	1
0.76	2	2	0	3	8	0
0.46	2	3	0	3	24	0
0.00	2	6	0	3	56	0

Model 3 (threshold 0.46)

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	1	1	1
0.76	1	4	2	2	4	0
0.46	3	10	0	2	22	0
0.00	3	14	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
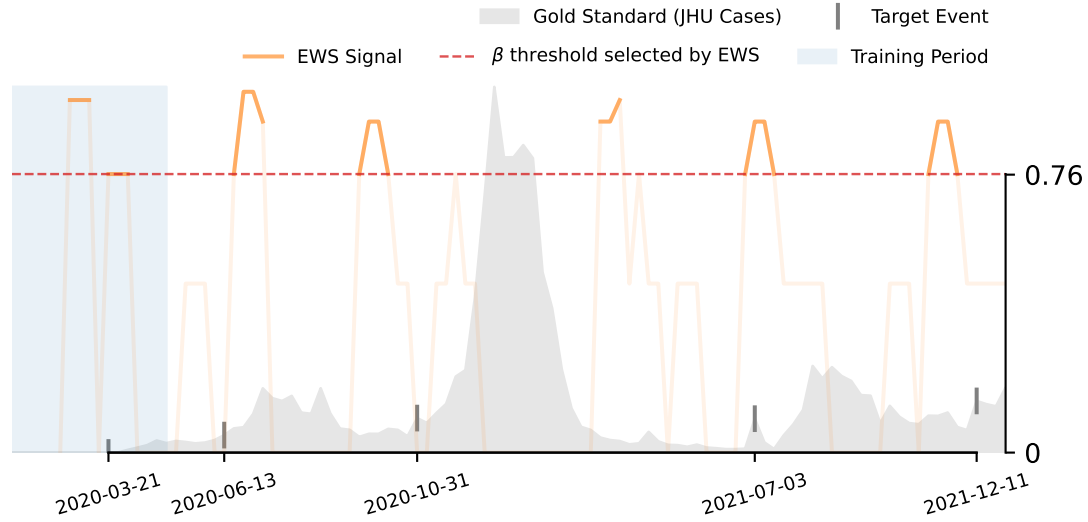
Model 2

(GT) covid symptoms
(GT) nose bleed
(GT) Ageusia
(GT) Chills
(GT) Diarrhea
(GT) Fatigue
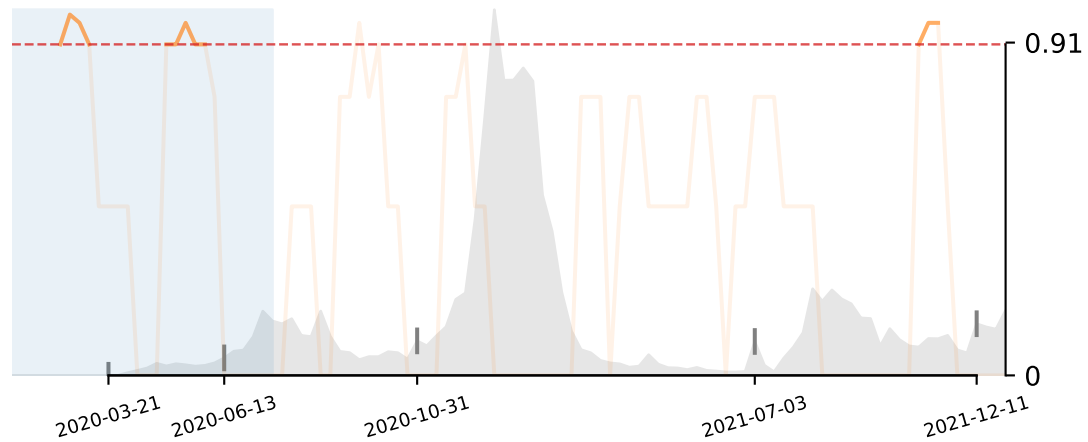
Model 3

(GT) covid symptoms
(GT) Ageusia
(GT) nose bleed
(GT) Chest pain
(GT) loss of smell
Apple Mobility (transit)
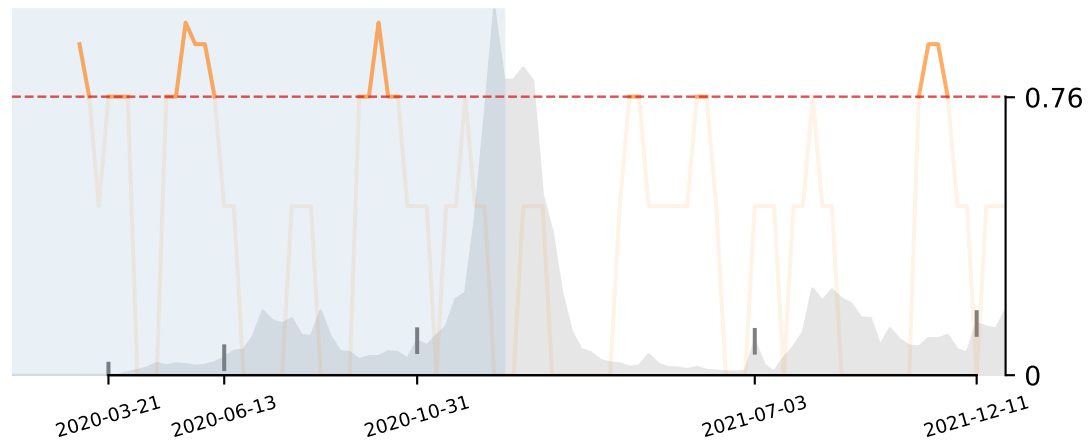
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	2	3
0.96	0	0	1	0	3	3
0.91	1	0	0	3	7	0
0.76	1	0	0	3	11	0
0.46	1	2	0	4	31	0
0.00	1	2	0	4	60	0

Model 2

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	2	0	1
0.91	2	0	0	2	1	1
0.76	2	3	0	3	12	0
0.46	2	3	0	3	27	0
0.00	2	5	0	3	55	0

Model 3

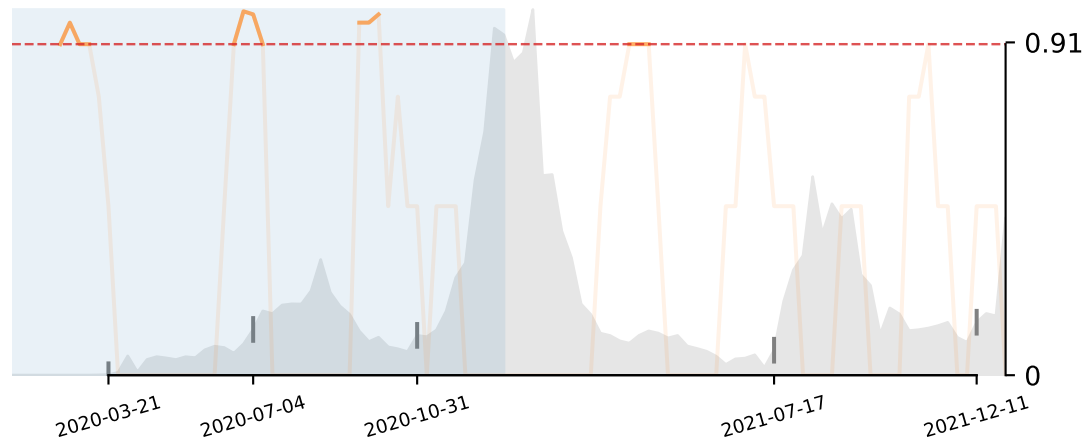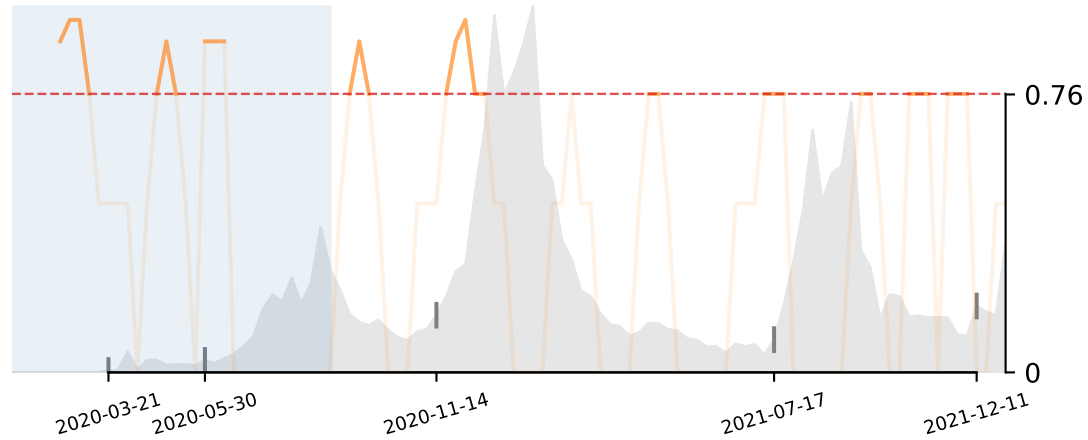| β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	0	1	1	0	1
0.76	3	0	0	2	3	0
0.46	3	7	0	2	21	0
0.00	3	16	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
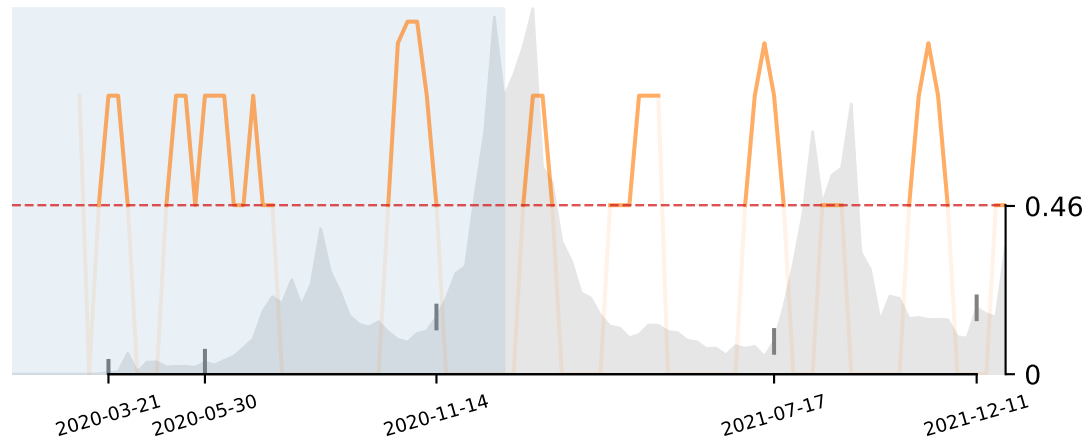(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine

Model 2

(GT) fever
(GT) Burning Chest Pain
(GT) Otitis
Apple Mobility (transit)
(GT) Nasal congestion
(GT) Wheeze

Model 3

(GT) Burning Chest Pain
Apple Mobility (transit)
(GT) covid
(GT) covid symptoms
(GT) quarantine
(GT) fever

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period
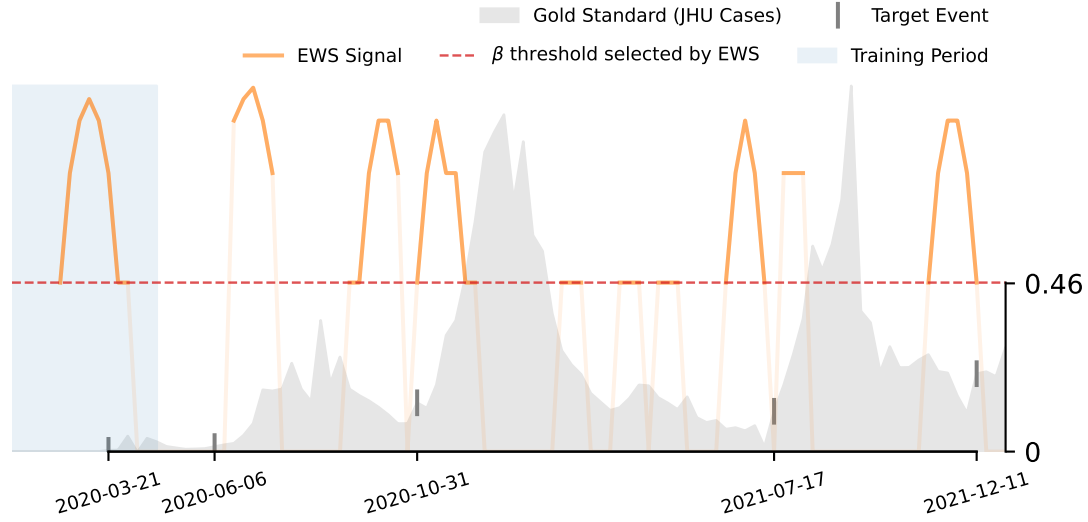
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	1	4
0.99	0	0	1	0	1	4
0.96	0	0	1	0	2	4
0.91	1	0	0	3	5	0
0.76	1	0	0	3	12	0
0.46	1	0	0	3	24	0
0.00	1	3	0	4	61	0

Model 2
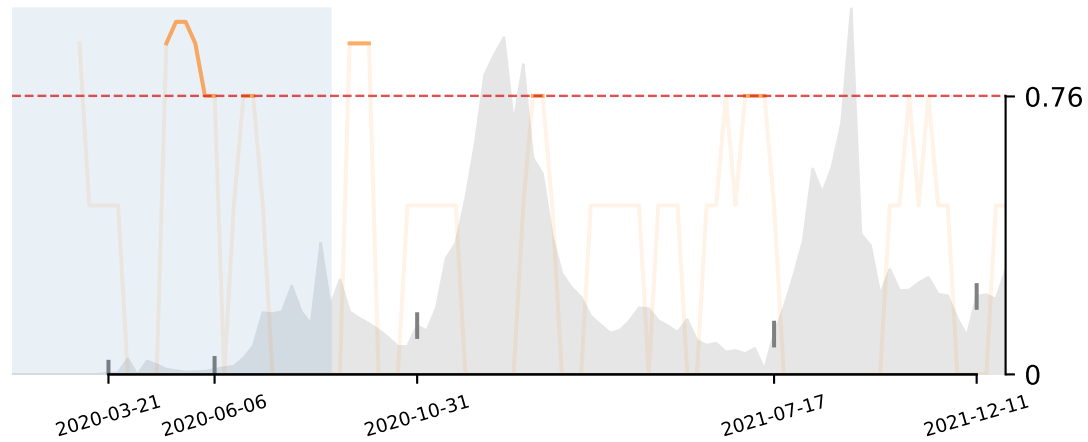
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	1	0	1	1	1	2
0.76	2	1	0	3	4	0
0.46	2	3	0	3	24	0
0.00	2	6	0	3	49	0

Model 3
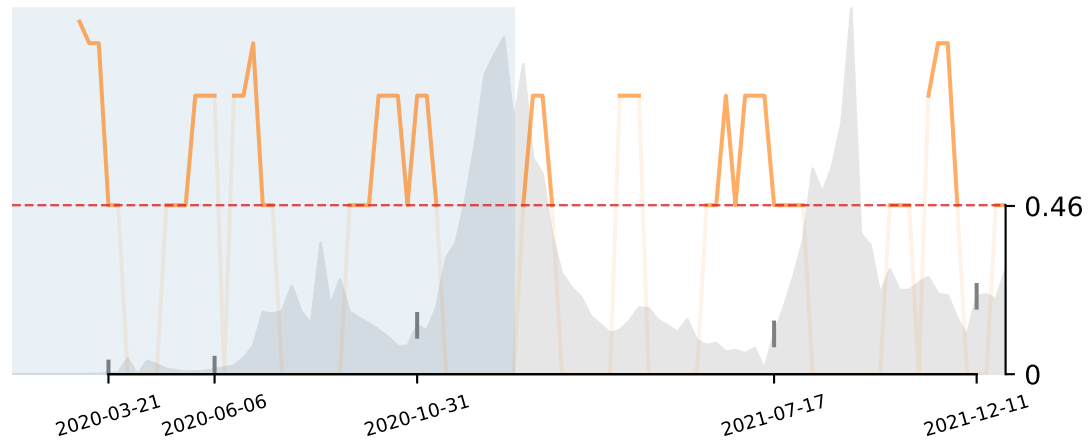
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	1	0	1
0.76	1	1	2	2	5	0
0.46	3	4	0	2	16	0
0.00	3	12	0	2	37	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) chest tightness
- (GT) covid
- (GT) how long does covid last
- (GT) covid-19
- (GT) loss taste
- (GT) chest pain
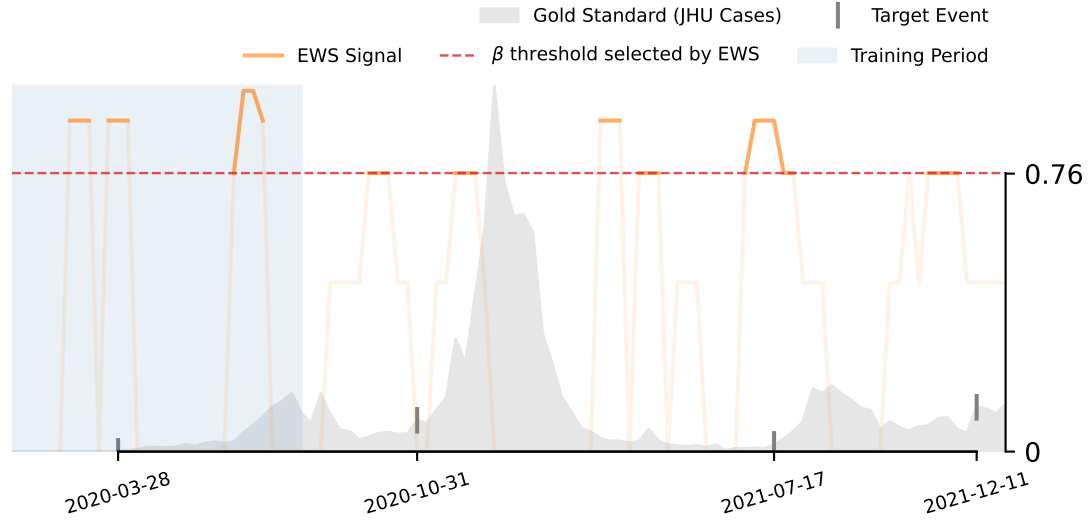
Model 2

- (GT) covid
- (GT) how long does covid last
- (GT) covid symptoms
- (GT) Ageusia
- (GT) Anosmia
- (GT) Bronchitis
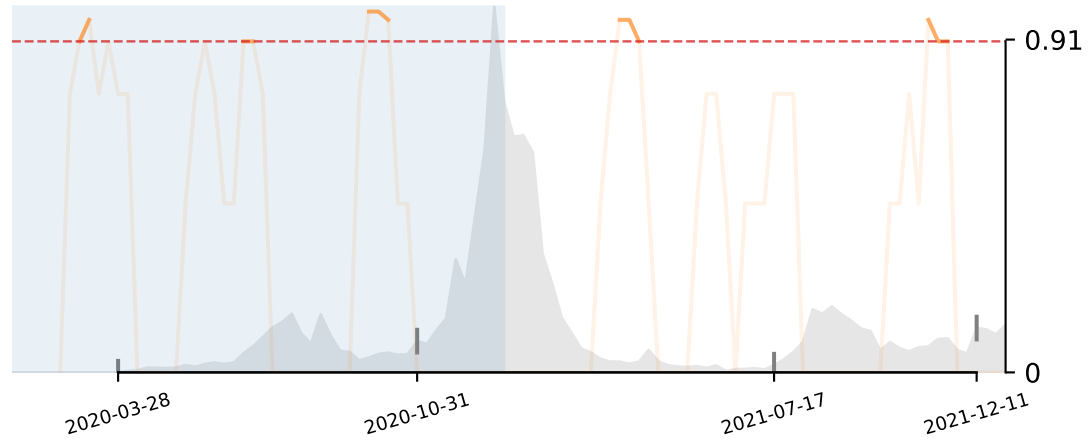
Model 3

- (GT) how long does covid last
- (GT) covid
- (GT) sars-cov-2
- (GT) Fever
- (GT) covid-19
- (GT) Anosmia
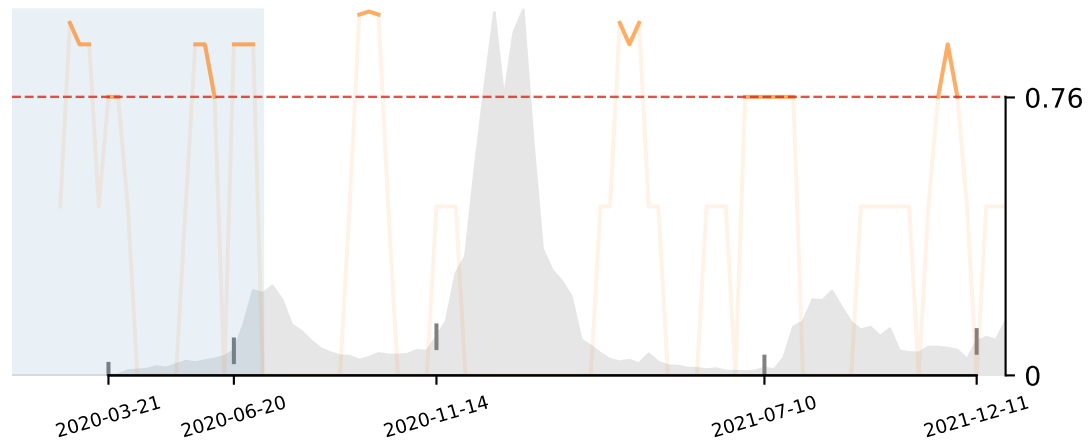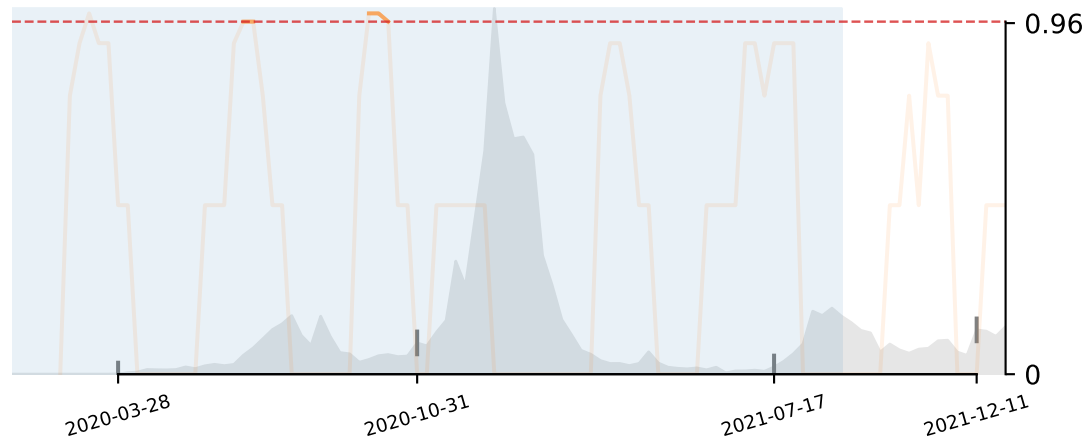

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	2	1	0	0	3
0.91	0	2	1	1	3	2
0.76	1	5	0	3	12	0
0.46	1	6	0	3	29	0
0.00	1	6	0	3	52	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	1	1	1	2	1
0.91	2	1	0	1	3	1
0.76	2	4	0	2	8	0
0.46	2	10	0	2	13	0
0.00	2	13	0	2	38	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	2	1	1	0	0	1
0.91	2	3	1	1	0	0
0.76	3	8	0	1	1	0
0.46	3	13	0	1	6	0
0.00	3	30	0	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
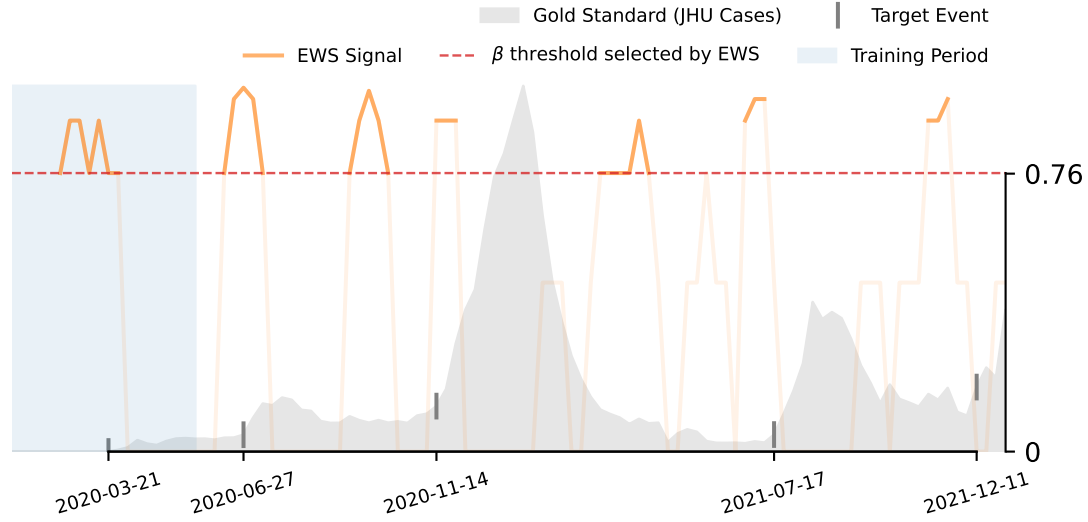
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) sars-cov-2
(GT) Acute bronchitis
(GT) Ageusia
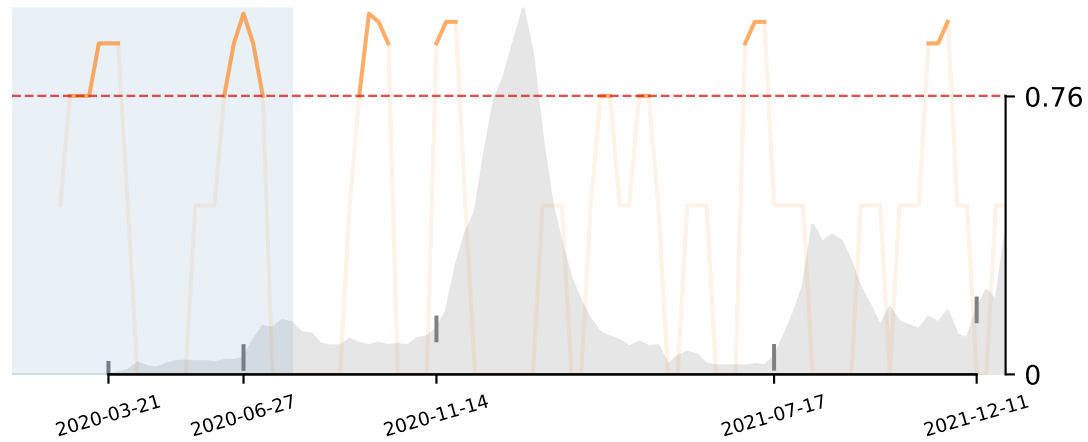
Model 3

(GT) covid-19
(GT) covid
(GT) covid symptoms
(GT) Fever
(GT) Wheeze
(GT) Asphyxia

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1
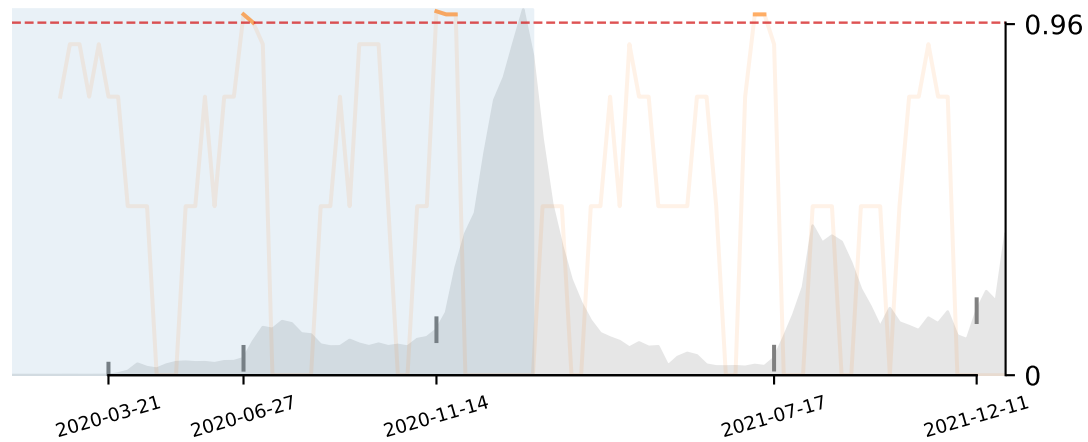
β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	0	3
0.99	0	0	1	1	1	3
0.96	0	0	1	3	2	1
0.91	0	0	1	4	6	0
0.76	1	0	0	4	14	0
0.46	1	2	0	4	28	0
0.00	1	2	0	4	58	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	1	3
0.96	1	0	1	3	3	0
0.91	1	0	1	3	3	0
0.76	2	2	0	3	8	0
0.46	2	3	0	3	30	0
0.00	2	6	0	3	53	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	1	0	1
0.96	2	2	1	1	0	1
0.91	2	3	1	2	1	0
0.76	3	7	0	2	7	0
0.46	3	10	0	2	24	0
0.00	3	19	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
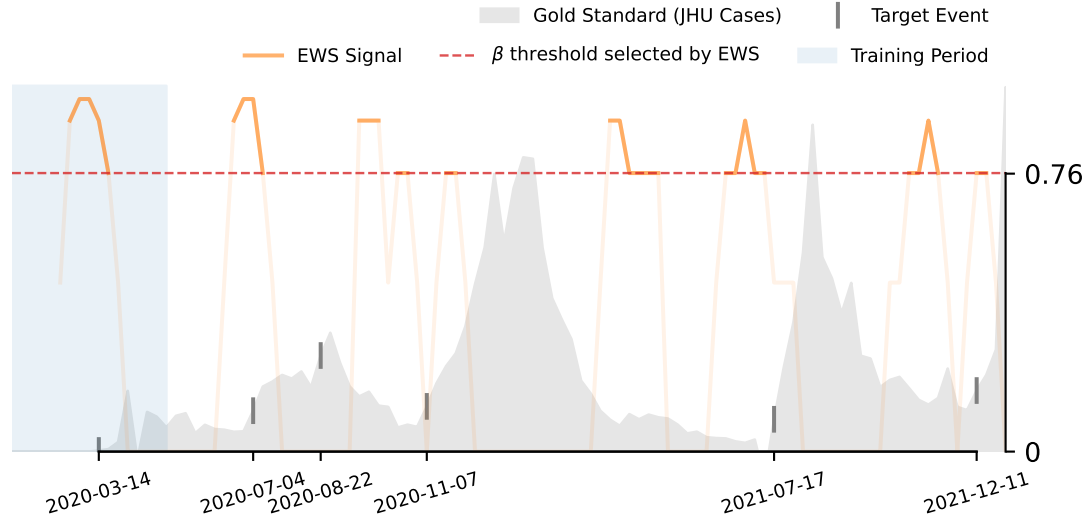
Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
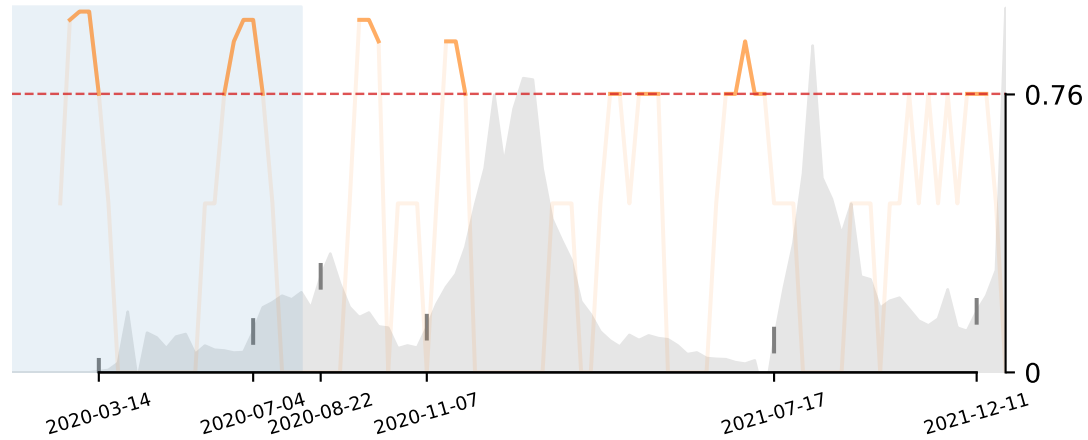
Model 3

(GT) Asthma
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
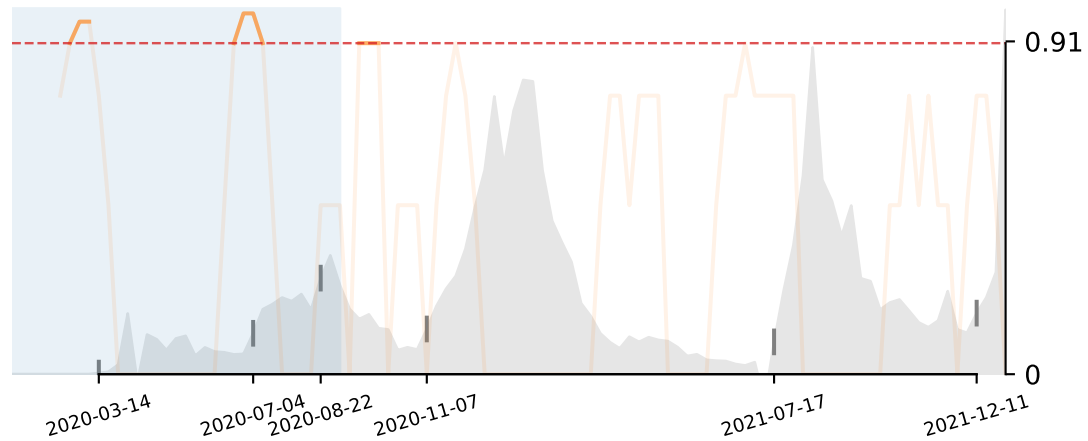
Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	1	0	4
0.91	1	0	0	4	3	1
0.76	1	0	0	5	11	0
0.46	1	1	0	5	19	0
0.00	1	2	0	5	52	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	1	0	1	1	1	3
0.91	2	0	0	2	3	2
0.76	2	0	0	3	11	1
0.46	2	1	0	3	26	1
0.00	2	4	0	4	50	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	0	0	3
0.91	2	0	1	2	2	1
0.76	2	1	1	3	13	0
0.46	2	1	1	3	20	0
0.00	3	5	0	3	48	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) chest tightness
- (GT) quarantine
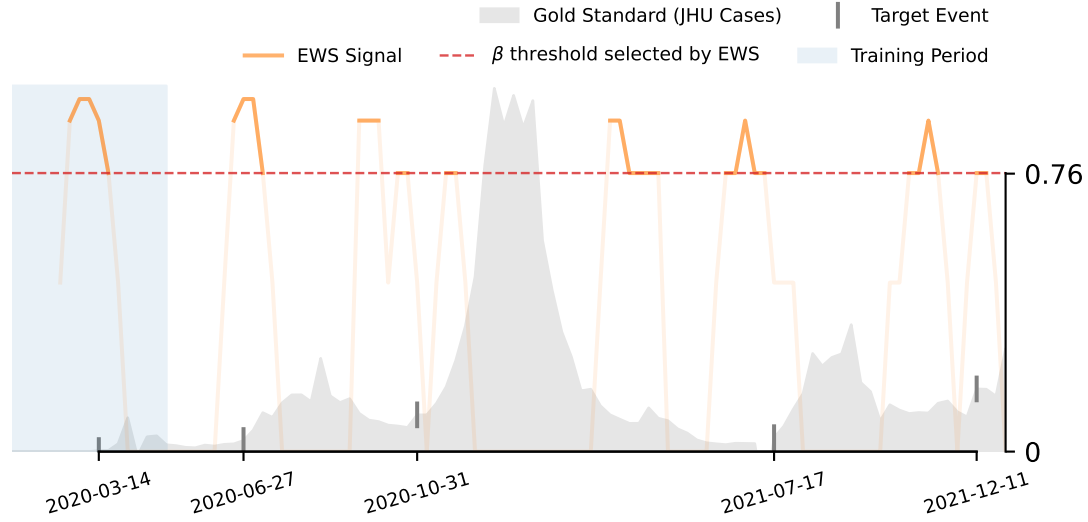
Model 2

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) fever
- (GT) Acute bronchitis
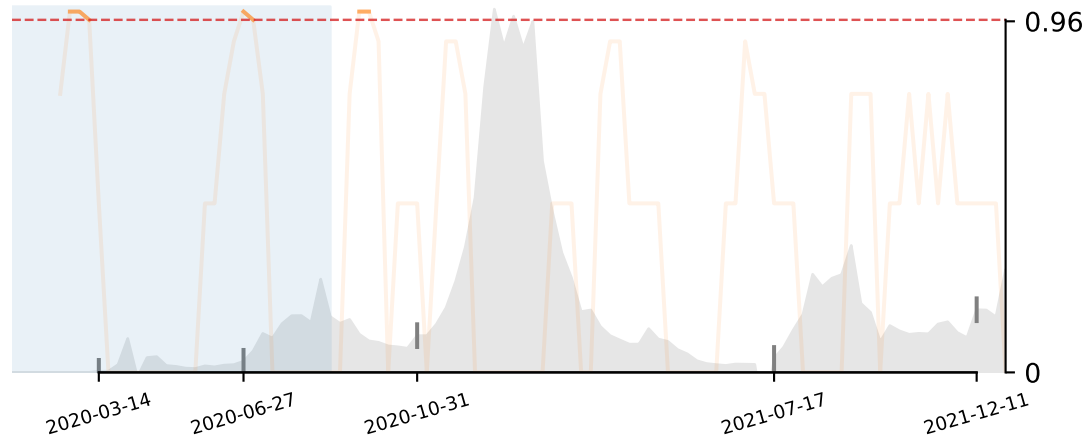
Model 3

- (GT) chest pain
- (GT) covid symptoms
- (GT) Anosmia
- (GT) Fever
- (GT) Otitis
- up2date
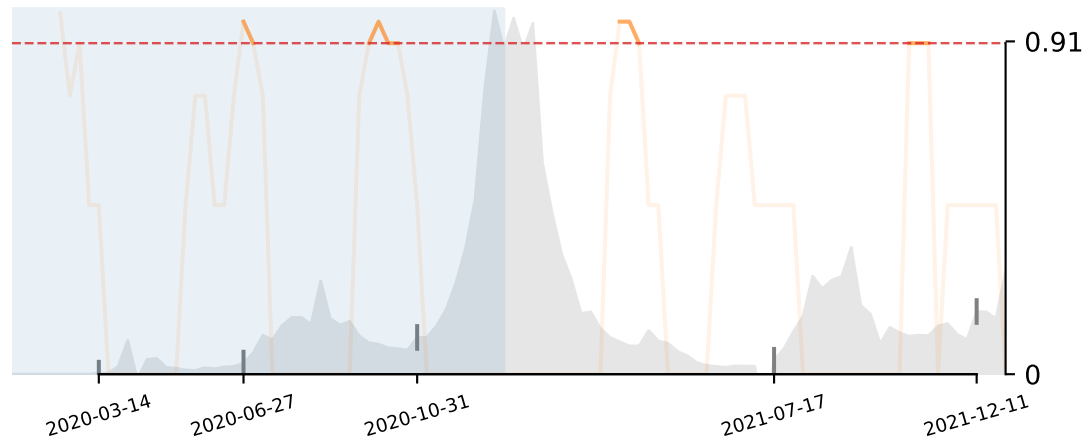
Performance as a function of β

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	1	3
0.91	1	0	0	4	3	0
0.76	1	0	0	4	12	0
0.46	1	1	0	4	21	0
0.00	1	2	0	4	59	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	1	0	2
0.96	2	0	0	1	0	2
0.91	2	1	0	2	4	1
0.76	2	1	0	3	11	0
0.46	2	2	0	3	25	0
0.00	2	2	0	3	49	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	0	2	2
0.91	3	0	0	1	4	1
0.76	3	2	0	2	5	0
0.46	3	5	0	2	11	0
0.00	3	6	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) sars-cov-2

Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	2
0.99	0	0	1	1	0	1
0.96	0	0	1	1	1	1
0.91	1	0	0	2	3	0
0.76	1	1	0	2	18	0
0.46	1	1	0	2	38	0
0.00	1	2	0	2	72	0

Model 2

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	1
0.99	1	0	1	0	0	1
0.96	1	0	1	0	1	1
0.91	1	0	1	1	6	0
0.76	2	0	0	1	19	0
0.46	2	2	0	1	37	0
0.00	2	3	0	1	66	0
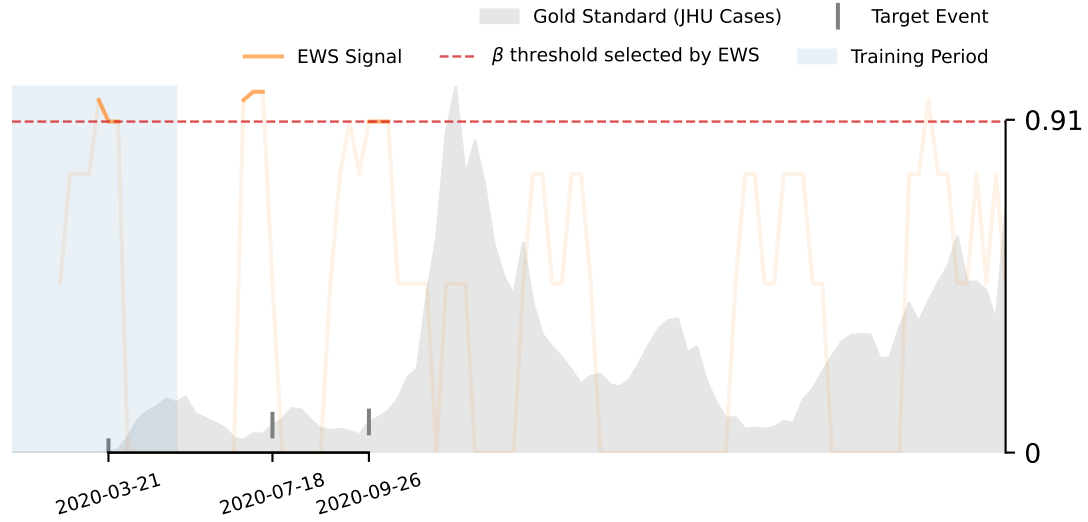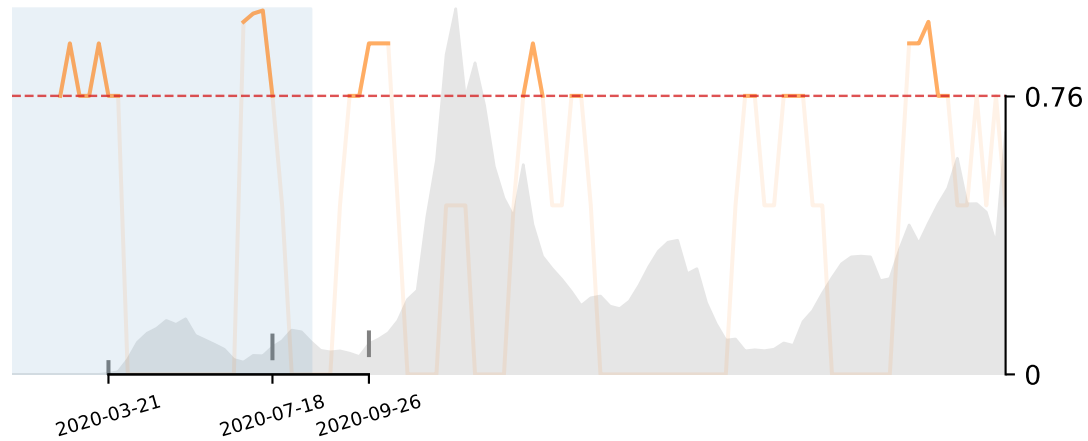
Model 3

(GT) covid
(GT) how long does covid last
(GT) covid symptoms
(GT) Bronchitis
(GT) quarantine
(GT) Acute bronchitis

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	0
0.99	1	0	2	0	0	0
0.96	1	0	2	0	1	0
0.91	2	0	1	0	4	0
0.76	3	1	0	0	13	0
0.46	3	4	0	0	29	0
0.00	3	8	0	0	56	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) sars-cov-2

Model 2

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis

Model 3

(GT) covid
(GT) how long does covid last
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	2
0.99	0	0	1	1	0	1
0.96	0	0	1	1	1	1
0.91	1	0	0	2	3	0
0.76	1	1	0	2	18	0
0.46	1	1	0	2	38	0
0.00	1	2	0	2	70	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	1
0.99	1	0	1	0	0	1
0.96	1	0	1	1	2	0
0.91	2	0	0	1	4	0
0.76	2	0	0	1	20	0
0.46	2	1	0	1	41	0
0.00	2	3	0	1	66	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	0
0.99	1	0	2	0	0	0
0.96	3	0	0	0	0	0
0.91	3	2	0	0	5	0
0.76	3	2	0	0	18	0
0.46	3	3	0	0	33	0
0.00	3	5	0	0	56	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) quarantine
(GT) Wheeze
(GT) Anxiety
(GT) Cough
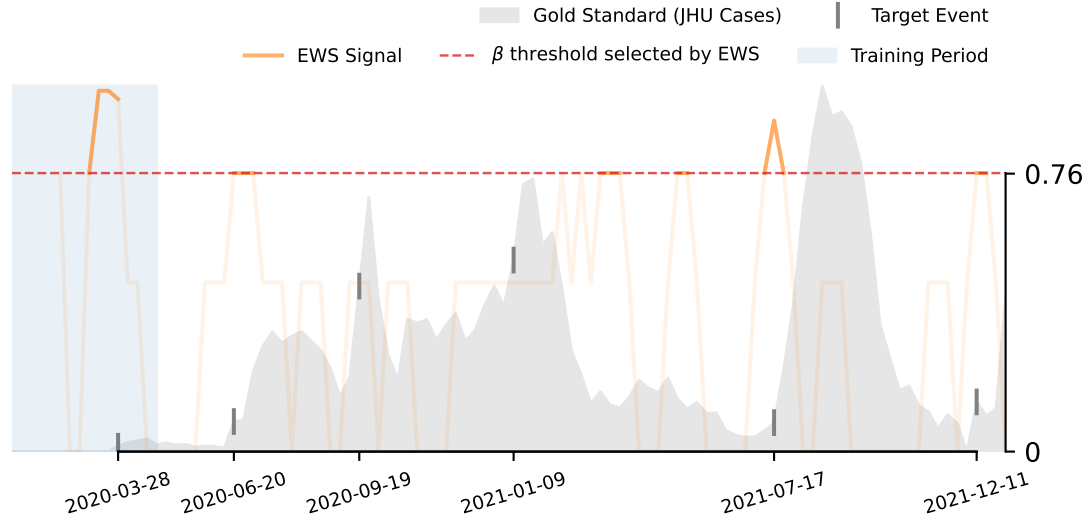
Model 2

(GT) covid
(GT) covid-19
(GT) Cough
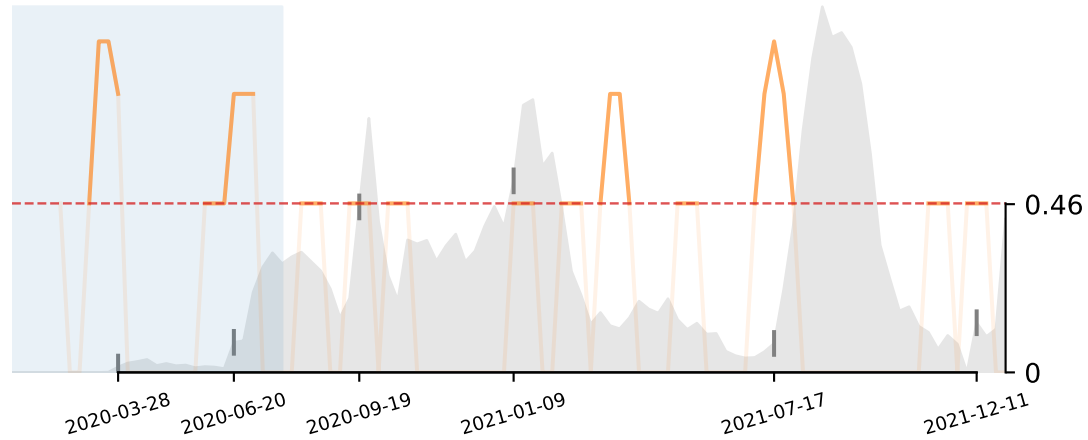
Model 3

(GT) covid-19
(GT) Cough
(GT) covid
(GT) covid symptoms
(GT) Chest pain
(GT) Fever
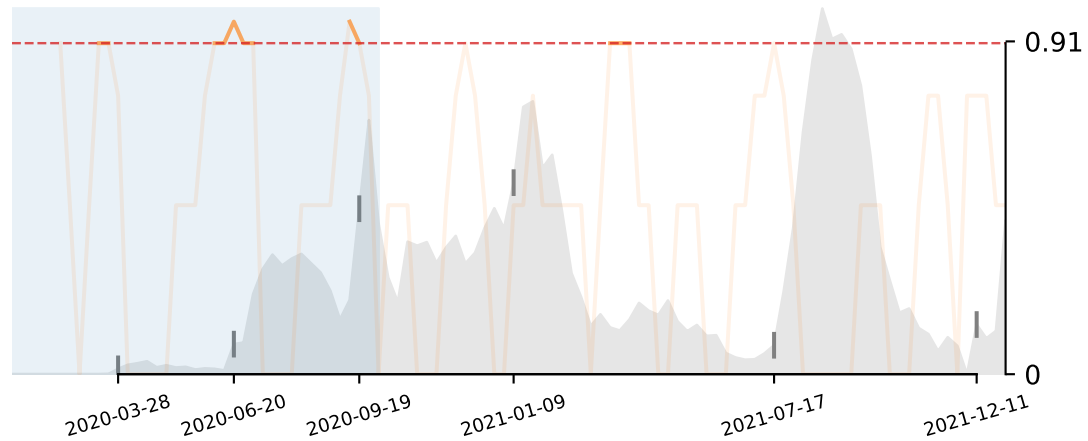
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	0	0	5
0.91	1	0	0	1	0	4
0.76	1	0	0	3	11	2
0.46	1	1	0	5	32	0
0.00	1	3	0	5	53	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	1	0	3
0.76	1	0	1	1	3	3
0.46	2	2	0	4	19	0
0.00	2	3	0	4	47	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	2	0	1	2	3	1
0.76	3	3	0	3	6	0
0.46	3	4	0	3	28	0
0.00	3	9	0	3	44	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness

Model 2

(GT) covid symptoms
(GT) covid-19 who
(GT) Ageusia
(GT) Diarrhea
(GT) Otitis

Model 3

(GT) covid symptoms
(GT) Ageusia
(GT) covid-19 who
(GT) chest pain
(GT) covid
(GT) covid-19

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	2	3
0.91	0	0	1	1	6	2
0.76	1	1	0	2	16	0
0.46	1	2	0	4	32	0
0.00	1	3	0	4	60	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	1	0	1	0	0	3
0.76	2	2	0	2	6	0
0.46	2	3	0	2	27	0
0.00	2	5	0	3	53	0

Model 3
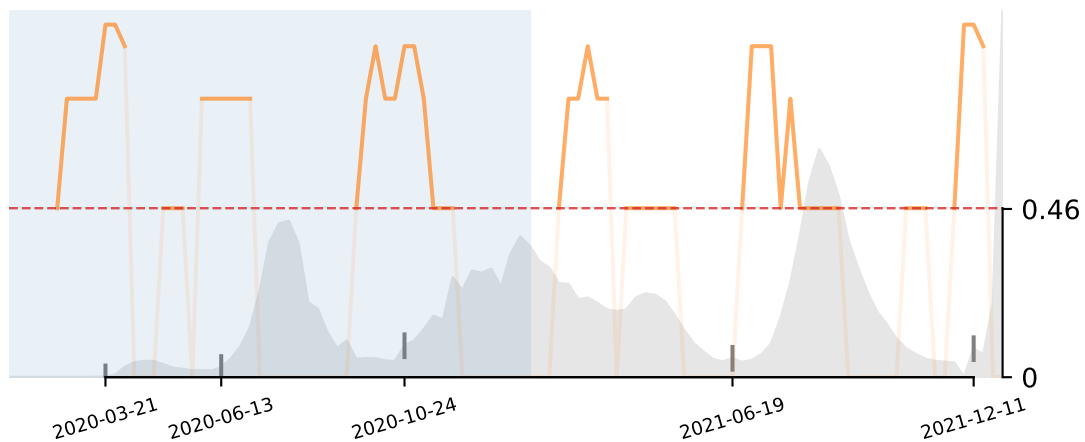
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	1	0	1
0.91	1	1	2	1	5	0
0.76	2	3	1	1	10	0
0.46	3	7	0	2	24	0
0.00	3	14	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia

Model 2

(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Asphyxia

Model 3

(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Asphyxia
(GT) nose bleed
(GT) loss taste

Legend: Gold Standard (JHU Cases) | Target Event | EWS Signal | β threshold selected by EWS | Training Period
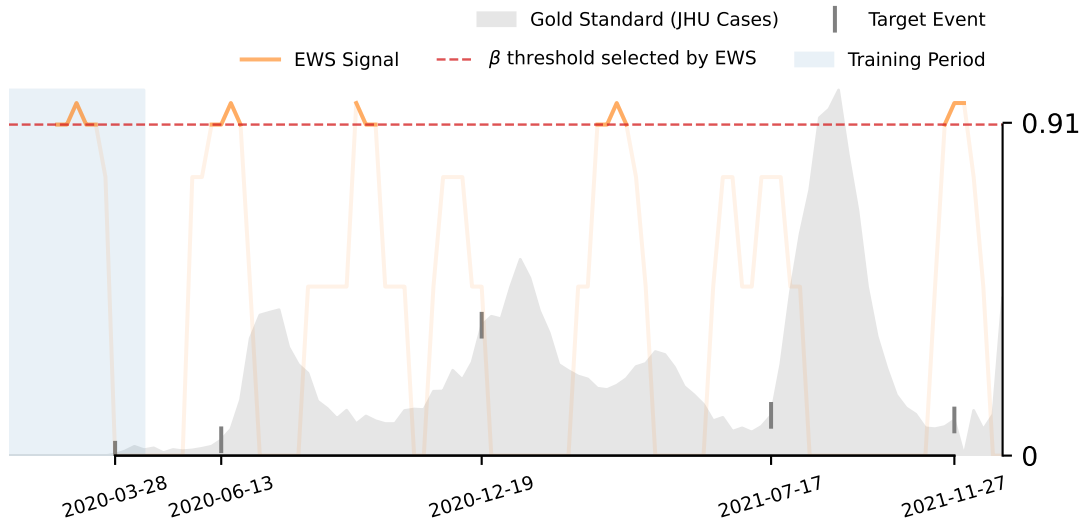
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	4	2
0.91	1	0	0	2	10	2
0.76	1	2	0	4	13	0
0.46	1	2	0	4	28	0
0.00	1	2	0	4	61	0

Model 2
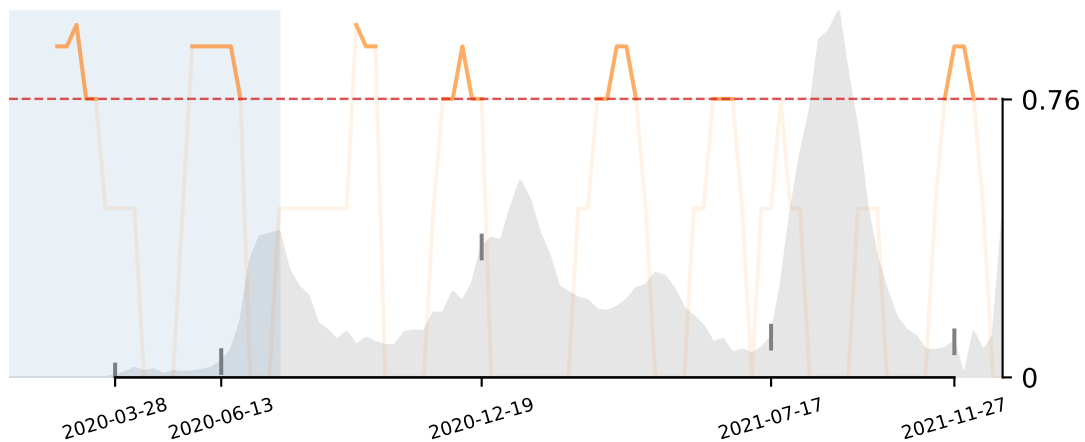
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	1	3
0.91	1	0	1	2	6	1
0.76	2	3	0	3	11	0
0.46	2	4	0	3	29	0
0.00	2	7	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	1	0	1
0.76	2	2	1	1	8	1
0.46	3	6	0	2	21	0
0.00	3	20	0	2	35	0

Axis labels (x-axis): 2020-03-28, 2020-06-13, 2020-12-19, 2021-07-17, 2021-11-27

Model 1 threshold: 0.91
Model 2 threshold: 0.76
Model 3 threshold: 0.46

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who

Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	3	2
0.91	1	0	0	2	6	0
0.76	1	1	0	2	16	0
0.46	1	2	0	4	34	0
0.00	1	2	0	4	60	0

Model 2

(GT) chest pain
(GT) covid-19 who
(GT) Cardiac arrest

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	0	0	3
0.76	1	0	1	1	0	2
0.46	2	0	0	3	20	0
0.00	2	7	0	3	53	0

Model 3

(GT) Cardiac arrest
(GT) how long does covid last
(GT) covid
(GT) covid-19 who
(GT) covid-19
(GT) chest pain

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	0	0	3	0	2	1
0.76	1	3	2	2	6	0
0.46	3	8	0	2	19	0
0.00	3	21	0	2	35	0

FL, Marion

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) quarantine
- (GT) nose bleed
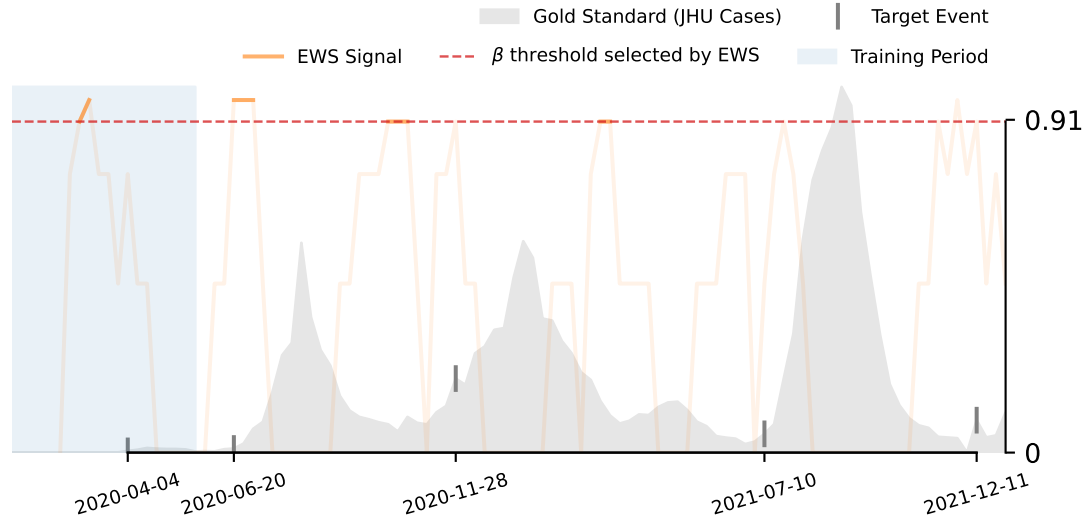
Model 2

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) covid-19 who
- (GT) Dizziness
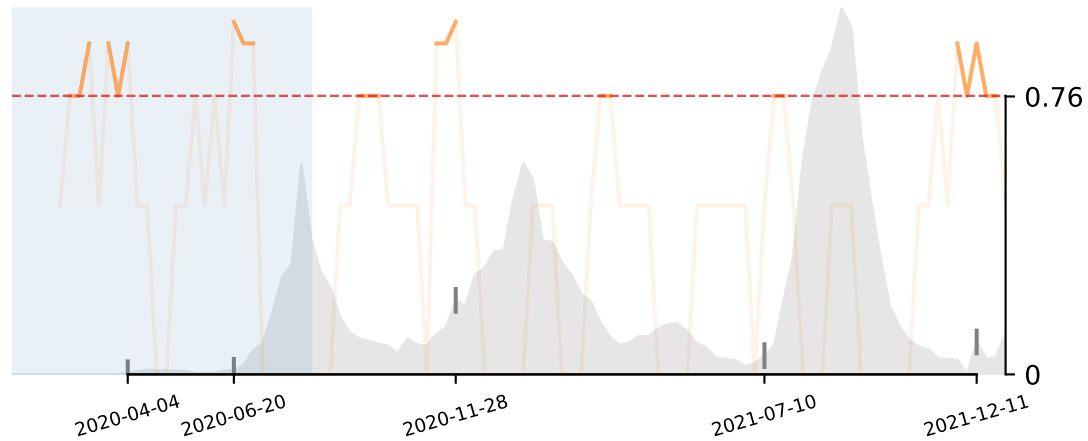
Model 3

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) Dizziness
- (GT) covid-19 who

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	2	2	2
0.91	1	0	0	3	6	0
0.76	1	1	0	4	13	0
0.46	1	2	0	4	29	0
0.00	1	4	0	4	59	0

Model 2:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	1	0	2
0.91	1	0	1	2	0	1
0.76	2	2	0	2	9	0
0.46	2	4	0	3	28	0
0.00	2	9	0	3	51	0

Model 3:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	0	1	1	0	1
0.76	3	2	0	1	6	0
0.46	3	7	0	2	19	0
0.00	3	20	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
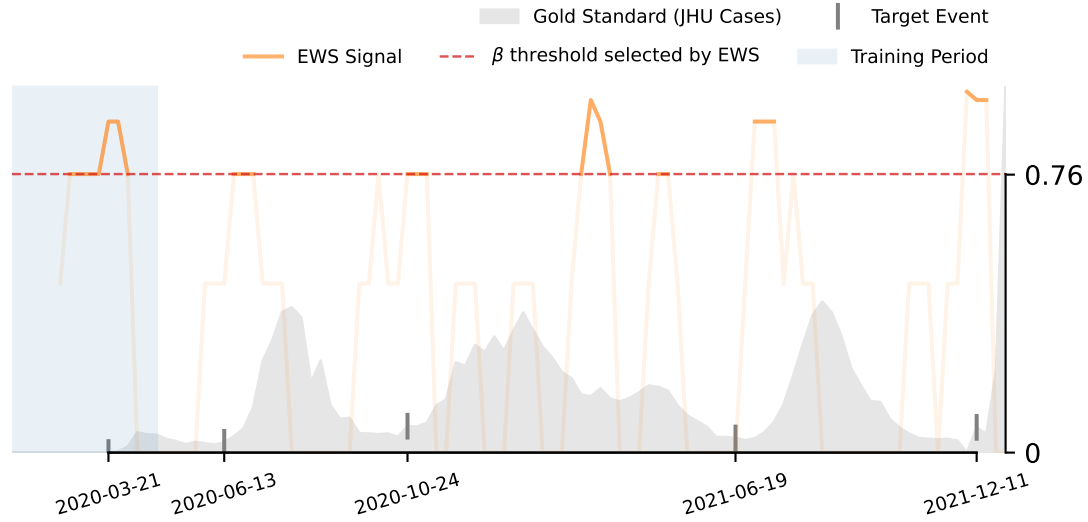
Model 2

(GT) covid symptoms
(GT) covid-19 who
(GT) Ageusia
(GT) Anosmia
(GT) Chest pain
(GT) Fatigue
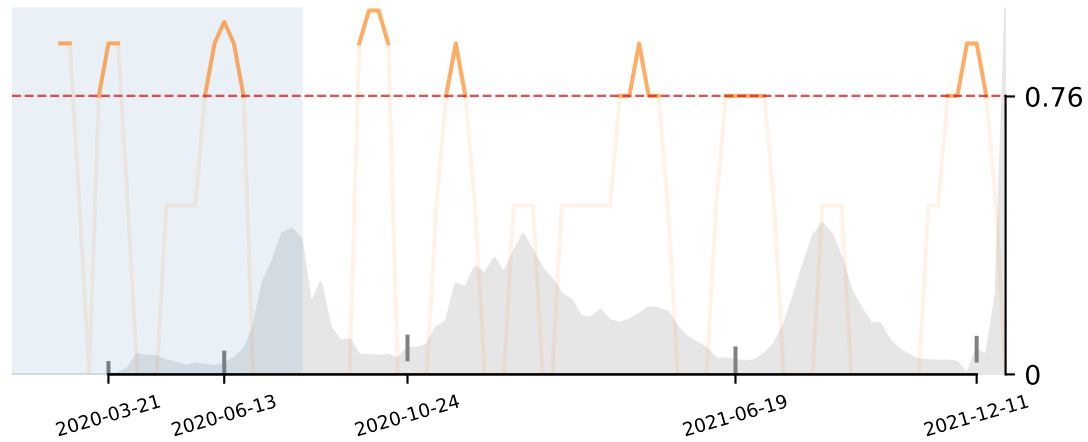
Model 3

(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) covid-19 who
(GT) Chest pain
(GT) Fatigue

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	2	3
0.91	0	0	1	1	6	2
0.76	1	1	0	2	16	0
0.46	1	2	0	4	32	0
0.00	1	3	0	4	60	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	1	0	2
0.99	0	0	2	1	0	2
0.96	0	0	2	1	0	2
0.91	1	0	1	2	2	1
0.76	2	3	0	3	12	0
0.46	2	4	0	3	29	0
0.00	2	7	0	3	52	0

Model 3

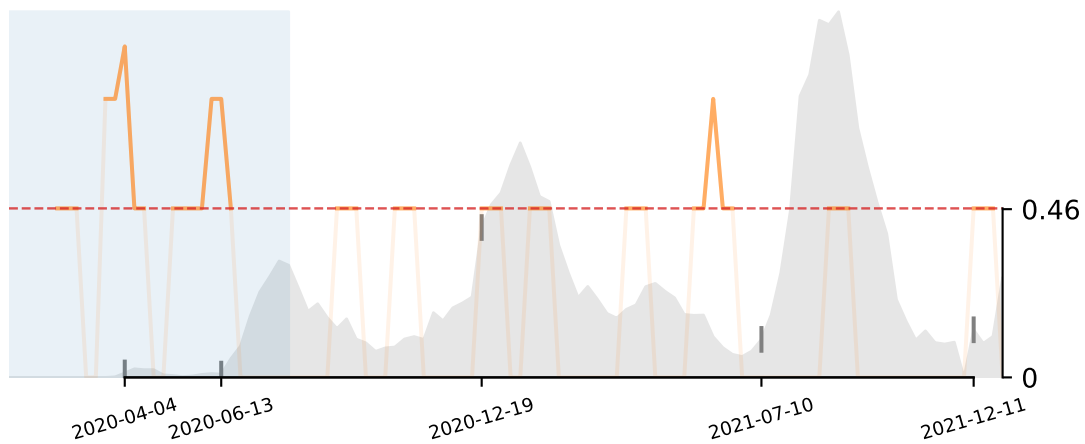|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	1	0	2	0	0	2
0.91	2	0	1	1	1	1
0.76	3	5	0	2	9	0
0.46	3	8	0	2	21	0
0.00	3	16	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
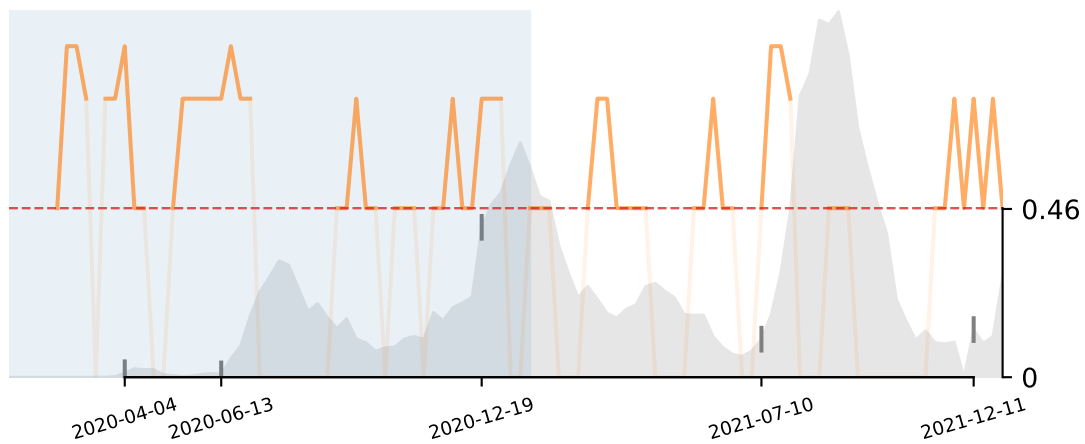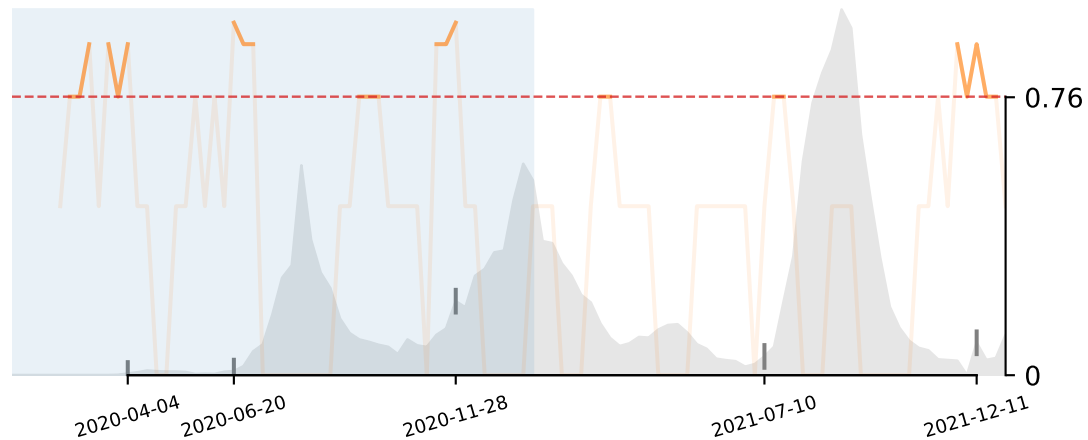(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who

Model 2

(GT) chest pain
(GT) covid-19 who
(GT) Ageusia
(GT) Anosmia
(GT) Hyperventilation

Model 3

(GT) chest pain
(GT) covid
(GT) covid-19 who
(GT) Ageusia
(GT) Anosmia
(GT) covid-19

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	3	2
0.91	1	0	0	2	6	0
0.76	1	0	0	2	14	0
0.46	1	2	0	4	33	0
0.00	1	2	0	4	61	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	2	1	0	1	0	2
0.76	2	2	0	3	9	0
0.46	2	2	0	3	23	0
0.00	2	6	0	3	53	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	1	3	0	0	2
0.91	0	1	3	1	2	0
0.76	2	5	1	2	8	0
0.46	3	10	0	2	17	0
0.00	3	18	0	2	35	0

FL, Palm Beach

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine

Model 2

(GT) fever
(GT) Chronic pain
(GT) Fatigue
Apple Mobility (driving)
Apple Mobility (walking)
Apple Mobility (transit)
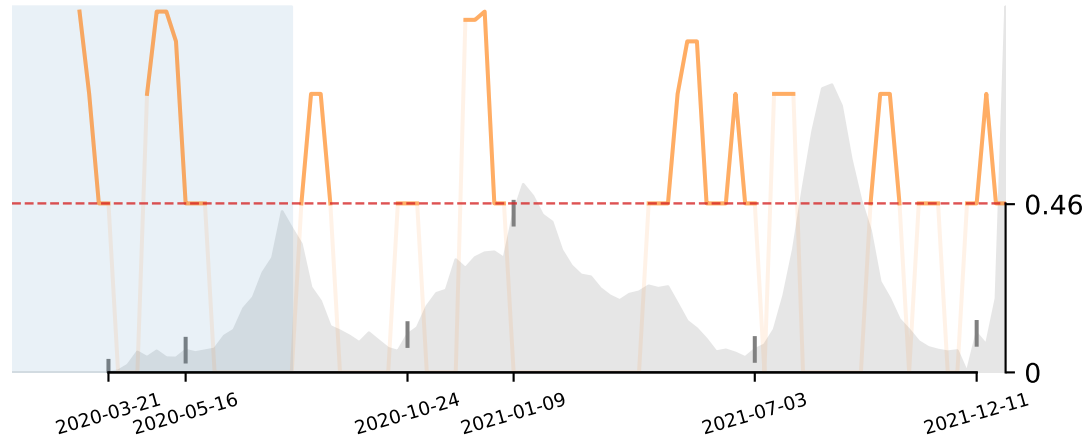
Model 3

Apple Mobility (walking)
(GT) covid-19
(GT) fever
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
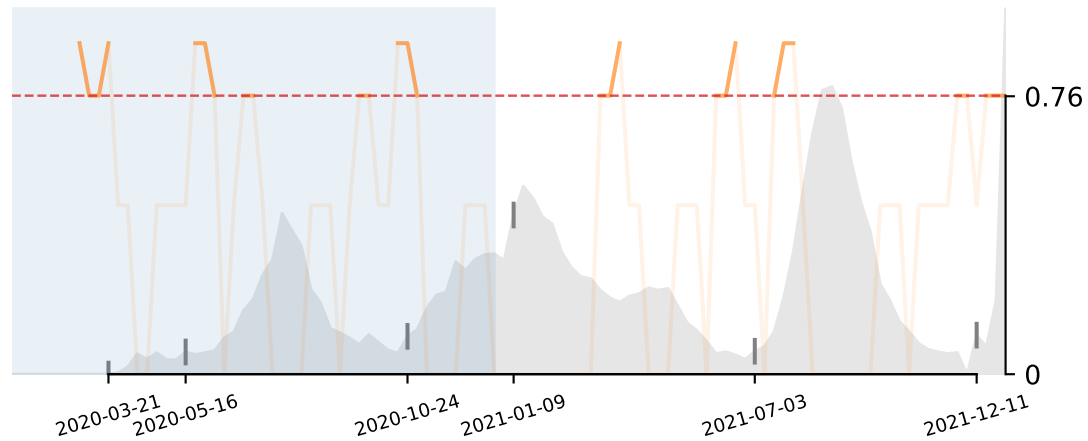
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	0	1	5
0.91	1	0	0	0	9	5
0.76	1	1	0	3	19	0
0.46	1	1	0	4	36	0
0.00	1	2	0	5	57	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	1	0	3
0.96	2	0	0	1	0	3
0.91	2	0	0	2	1	2
0.76	2	0	0	2	10	1
0.46	2	0	0	4	20	0
0.00	2	2	0	4	46	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	0	0	3	1	3	2
0.76	2	2	1	2	9	1
0.46	2	7	1	2	17	1
0.00	3	18	0	3	37	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
(GT) Anosmia

Model 2

(GT) fever
Apple Mobility (driving)
Apple Mobility (walking)
Apple Mobility (transit)
(GT) Otitis
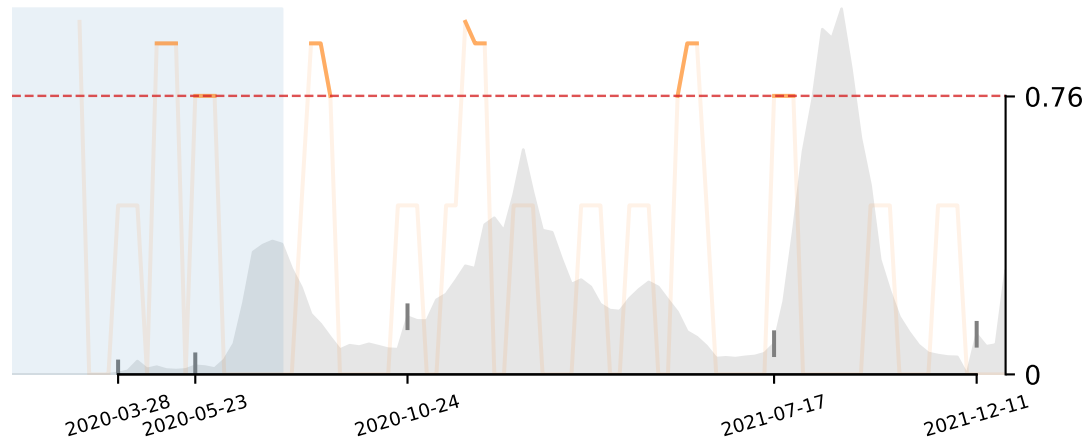
Model 3

Apple Mobility (walking)
(GT) covid
(GT) Anosmia
(GT) Dizziness
(GT) Vertigo
Apple Mobility (driving)

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	3	4
0.96	0	0	1	0	4	4
0.91	1	0	0	2	7	2
0.76	1	2	0	3	12	1
0.46	1	2	0	4	27	0
0.00	1	2	0	4	63	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	3
0.96	0	0	2	0	1	3
0.91	1	0	1	0	7	3
0.76	2	0	0	1	11	2
0.46	2	2	0	3	28	0
0.00	2	4	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	0	0	2
0.76	3	0	0	2	5	0
0.46	3	6	0	2	17	0
0.00	3	14	0	2	35	0

Legend: Gold Standard (JHU Cases) · Target Event · EWS Signal · β threshold selected by EWS · Training Period

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) nose bleed

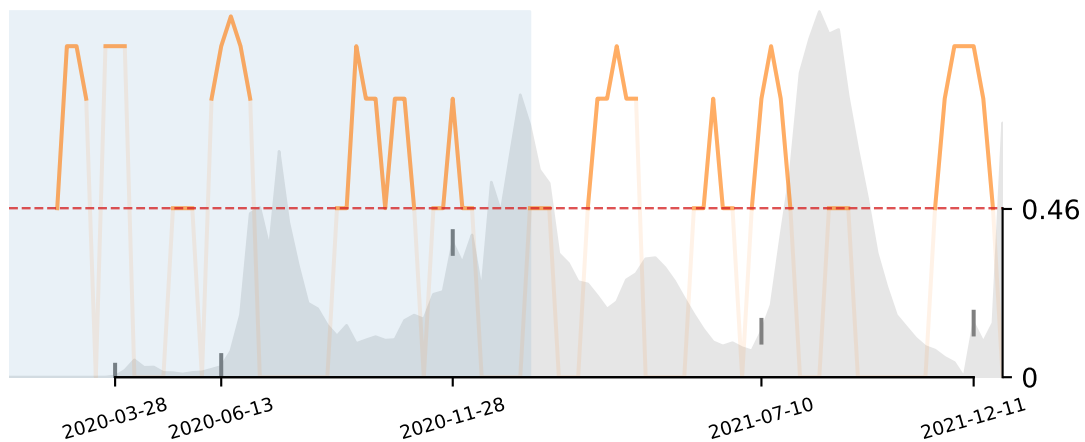**Performance as a function of β**

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	2	1	2
0.91	1	0	0	3	7	0
0.76	1	1	0	4	13	0
0.46	1	2	0	4	28	0
0.00	1	4	0	4	58	0

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) Otitis

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	1	0	2
0.91	2	1	0	2	3	0
0.76	2	2	0	3	14	0
0.46	2	3	0	3	33	0
0.00	2	5	0	3	52	0

Model 3

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Otitis
(GT) Pneumonia
(GT) quarantine

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	1	0	1
0.96	1	0	2	1	0	1
0.91	2	2	1	1	3	0
0.76	3	3	0	2	7	0
0.46	3	6	0	2	19	0
0.00	3	17	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) covid-19 who

Model 2

(GT) Ageusia
(GT) Chills
(GT) Otitis
Apple Mobility (transit)
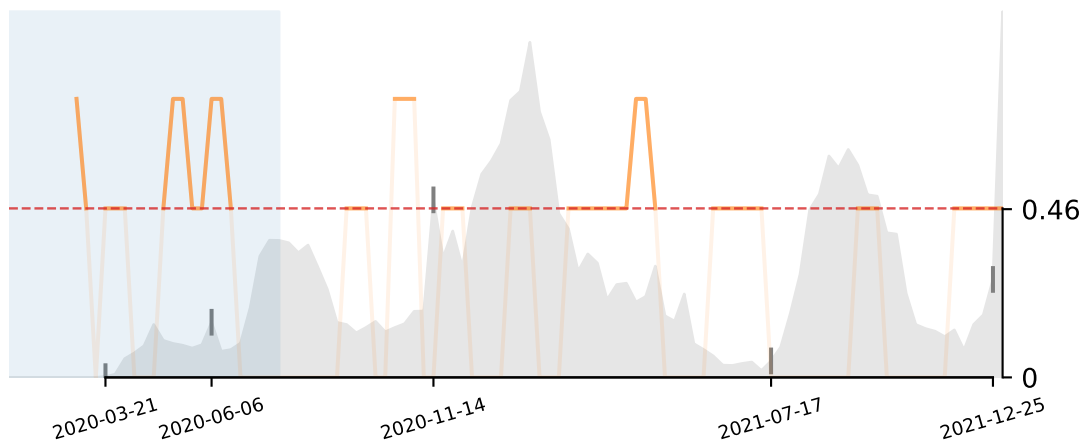
Model 3

(GT) Ageusia
(GT) Otitis
(GT) how long does covid last
Apple Mobility (transit)
(GT) covid
(GT) covid-19

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	1	3
0.99	0	0	1	1	2	3
0.96	0	0	1	1	3	3
0.91	1	0	0	2	3	2
0.76	1	0	0	3	14	0
0.46	1	1	0	3	30	0
0.00	1	2	0	4	61	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	3
0.91	0	0	2	0	0	3
0.76	0	0	2	1	2	2
0.46	2	1	0	3	23	0
0.00	2	5	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	1	2
0.91	1	0	2	2	2	0
0.76	2	1	1	2	8	0
0.46	3	5	0	2	17	0
0.00	3	13	0	2	34	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) covid-19 who

Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	1	3
0.99	0	0	1	1	2	3
0.96	0	0	1	1	3	3
0.91	1	0	0	2	3	2
0.76	1	0	0	3	13	0
0.46	1	1	0	3	28	0
0.00	1	2	0	4	61	0

Model 2

(GT) Ageusia
(GT) Anosmia
(GT) Diarrhea
(GT) Fatigue
(GT) Otitis
Apple Mobility (transit)

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	2	0	0	2	0	1
0.76	2	0	0	3	4	0
0.46	2	3	0	3	24	0
0.00	2	3	0	3	52	0
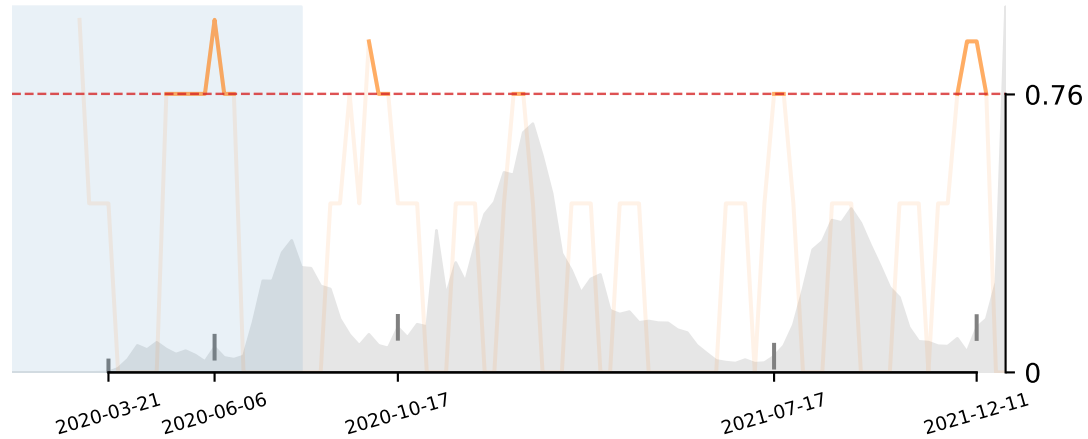
Model 3

(GT) Ageusia
(GT) Anosmia
(GT) Diarrhea
(GT) Otitis
(GT) Hyperventilation
Apple Mobility (transit)

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	0	1	1
0.76	3	0	0	2	3	0
0.46	3	2	0	2	17	0
0.00	3	14	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness

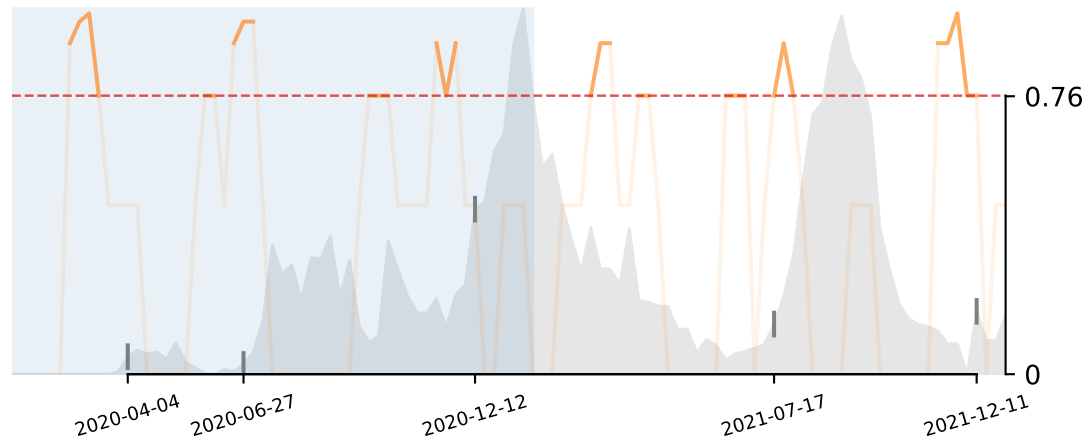## Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis

Model 3

(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) Bronchitis
(GT) Cough

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	1	3
0.91	1	0	0	4	5	0
0.76	1	0	0	4	13	0
0.46	1	2	0	4	24	0
0.00	1	3	0	4	57	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	1	2	2	1	1
0.91	2	3	0	3	1	0
0.76	2	3	0	3	4	0
0.46	2	8	0	3	17	0
0.00	2	11	0	3	36	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	2	0	1	0	0	2
0.96	2	3	1	0	0	2
0.91	2	3	1	2	1	0
0.76	3	6	0	2	1	0
0.46	3	7	0	2	5	0
0.00	3	13	0	2	22	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid-19
(GT) covid symptoms
(GT) Abdominal pain
(GT) covid
(GT) Vertigo
(GT) Anxiety
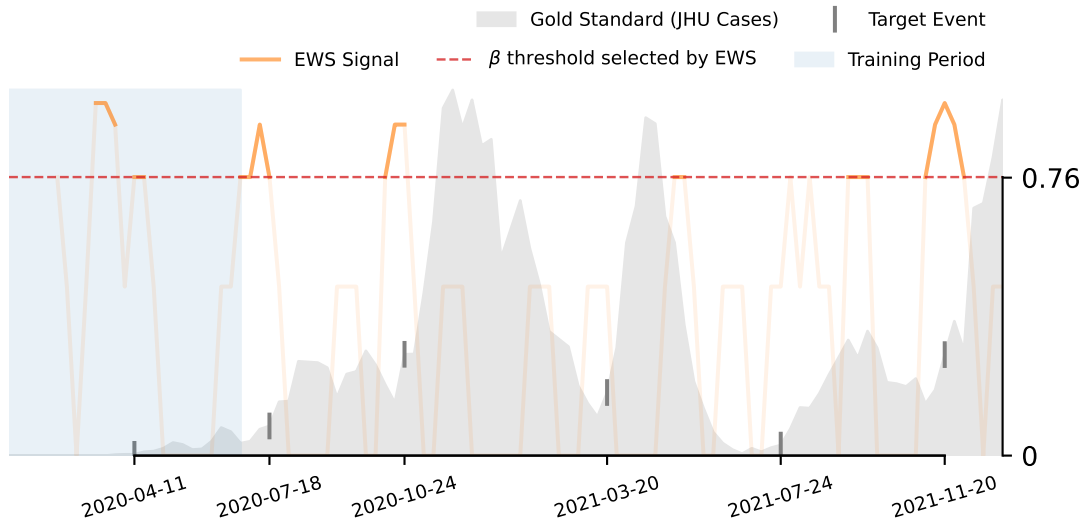
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Anxiety
(GT) Chronic pain

Model 3

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Anxiety
(GT) Cough
(GT) Phlegm

Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	1	0	4
0.91	1	0	0	3	1	2
0.76	1	0	0	3	9	1
0.46	1	3	0	5	25	0
0.00	1	8	0	5	48	0
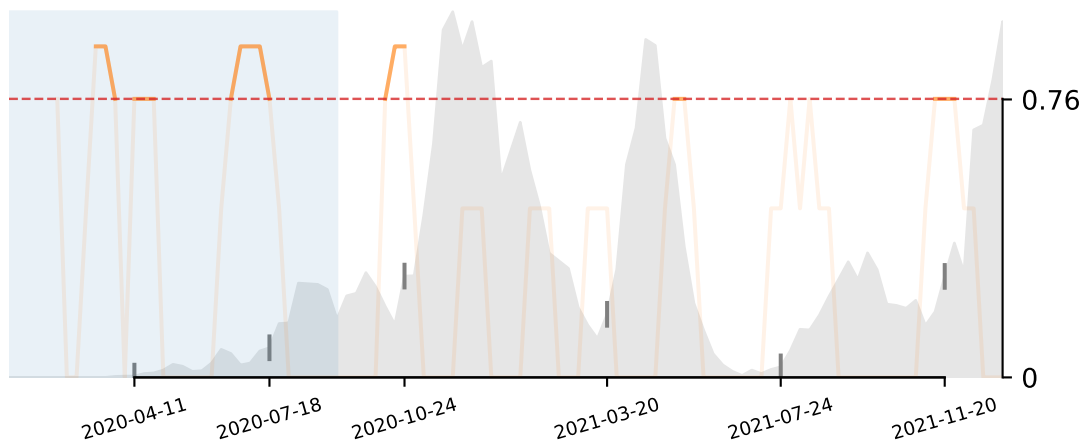
Model 2

β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	4
0.96	0	0	2	0	0	4
0.91	0	0	2	1	0	3
0.76	2	0	0	2	5	1
0.46	2	3	0	4	18	0
0.00	2	6	0	4	41	0
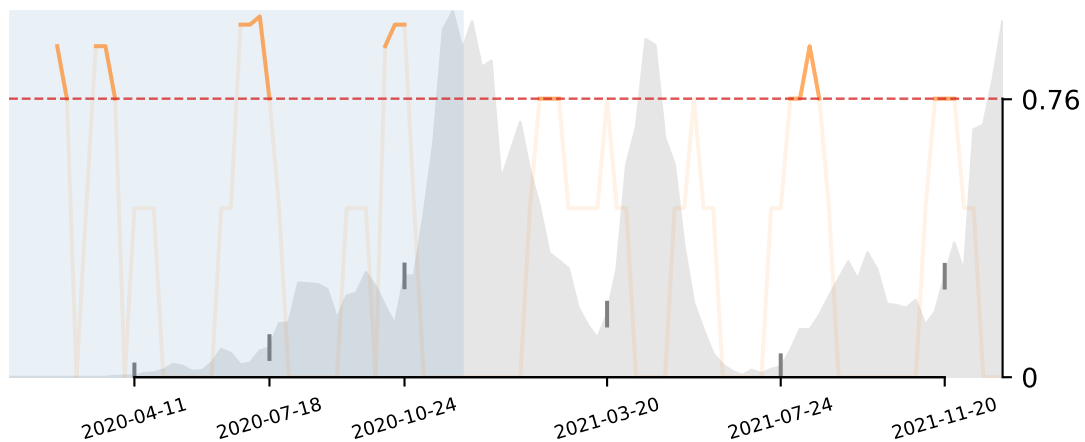
Model 3

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	0	0	3
0.91	2	0	1	0	1	3
0.76	3	1	0	2	7	0
0.46	3	2	0	3	17	0
0.00	3	10	0	3	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) quarantine
(GT) covid-19 who
(GT) fever
(GT) Chronic pain
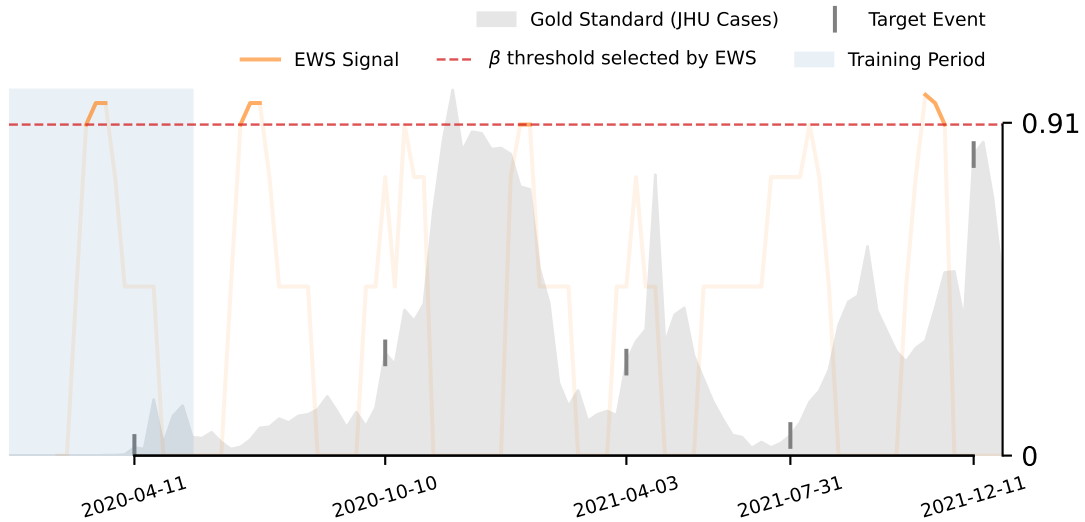
Model 2

(GT) covid
(GT) quarantine
(GT) Otitis
(GT) chest pain
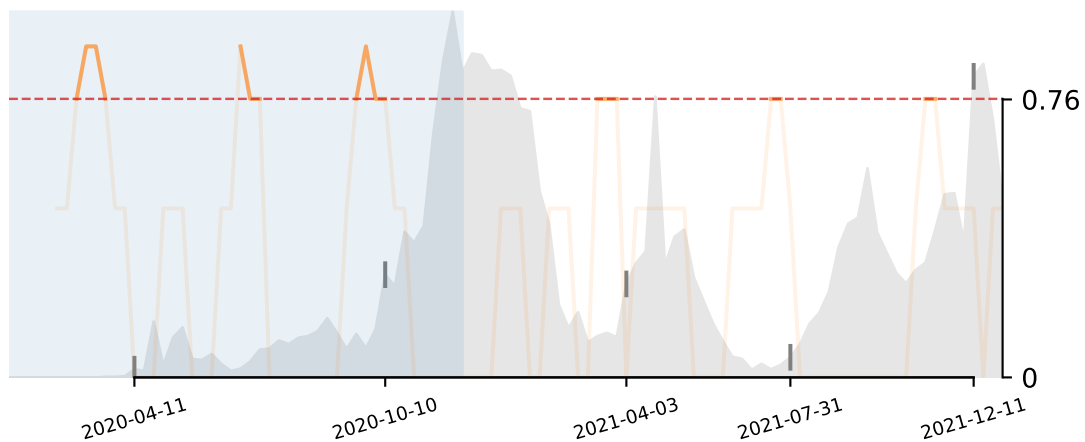
Model 3

(GT) chest pain
(GT) Otitis
(GT) covid
(GT) loss smell
(GT) loss of smell
(GT) covid symptoms
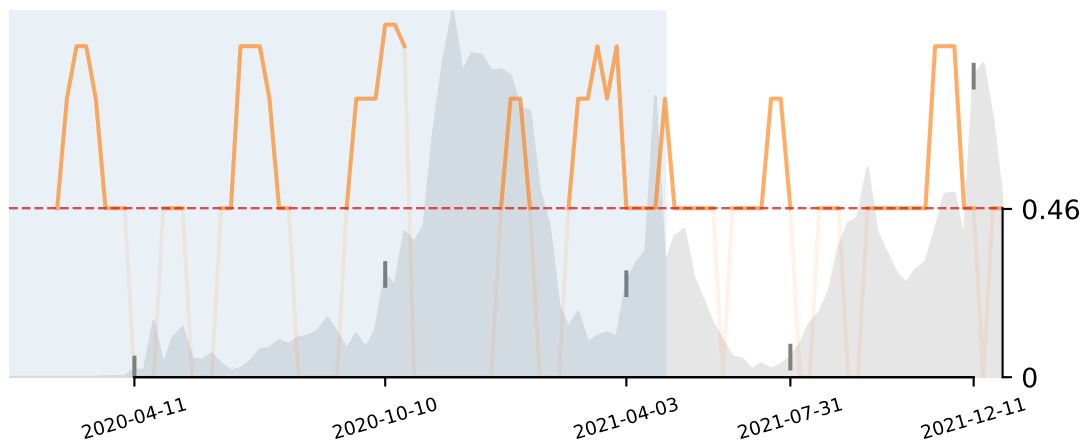
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	2	3
0.91	1	0	0	1	7	1
0.76	1	1	0	3	14	0
0.46	1	1	0	4	30	0
0.00	1	4	0	4	56	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	3
0.91	0	0	2	0	0	3
0.76	2	2	0	3	0	0
0.46	2	5	0	3	13	0
0.00	2	14	0	3	35	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	1	2	1	0	1
0.76	2	7	1	2	0	0
0.46	3	13	0	2	15	0
0.00	3	27	0	2	21	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
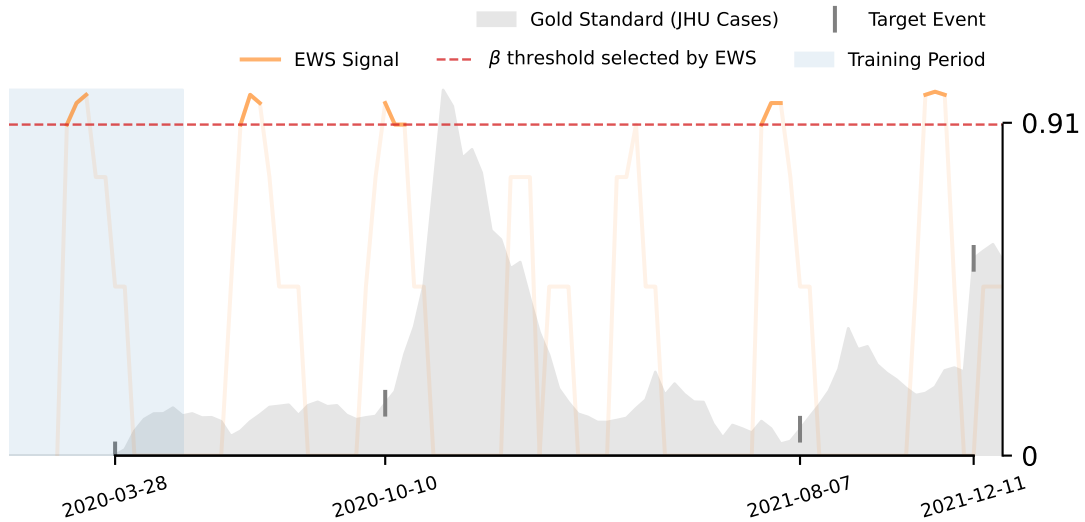
Model 2
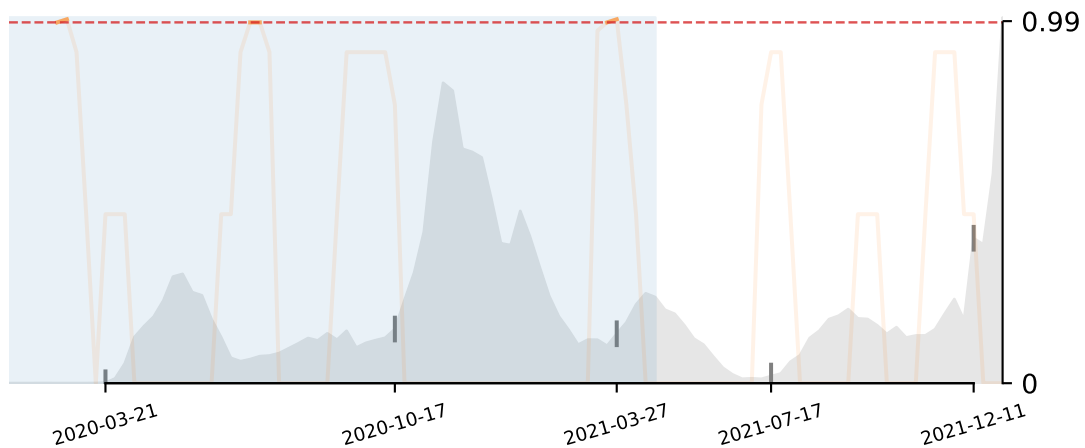
(GT) Wheeze
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis

Model 3

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Wheeze
(GT) quarantine
(GT) Acute bronchitis

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1 (β threshold = 0.91)

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	0	2
0.99	0	0	1	1	1	2
0.96	1	0	0	3	2	0
0.91	1	0	0	3	6	0
0.76	1	1	0	3	12	0
0.46	1	1	0	3	27	0
0.00	1	2	0	3	64	0

Model 2 (β threshold = 0.96)

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	1	0	1
0.96	2	1	0	2	0	0
0.91	2	5	0	2	3	0
0.76	2	5	0	2	6	0
0.46	2	7	0	2	20	0
0.00	2	9	0	2	42	0

Model 3 (β threshold = 0.96)

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	3	1	0	1	0	0
0.91	3	5	0	1	0	0
0.76	3	8	0	1	1	0
0.46	3	12	0	1	3	0
0.00	3	26	0	1	8	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine

Model 2

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who

Model 3

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) chest pain
(GT) loss smell

Performance as a function of β

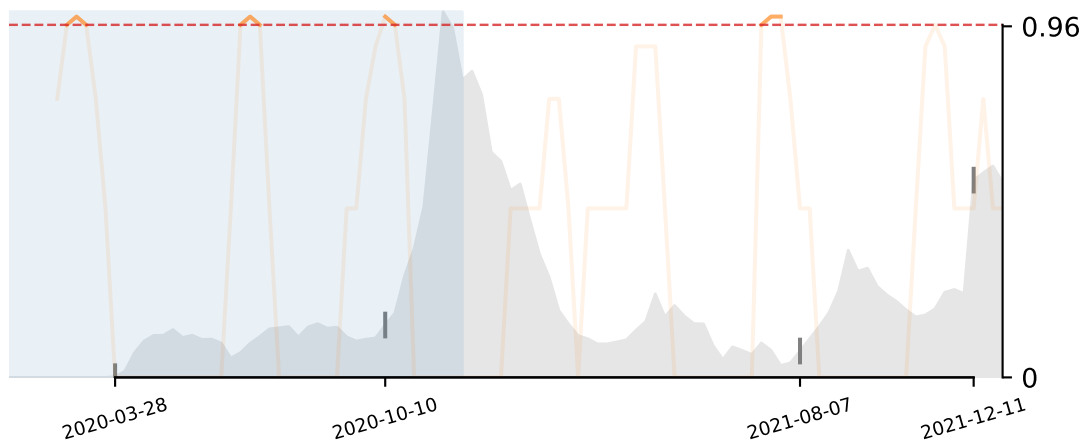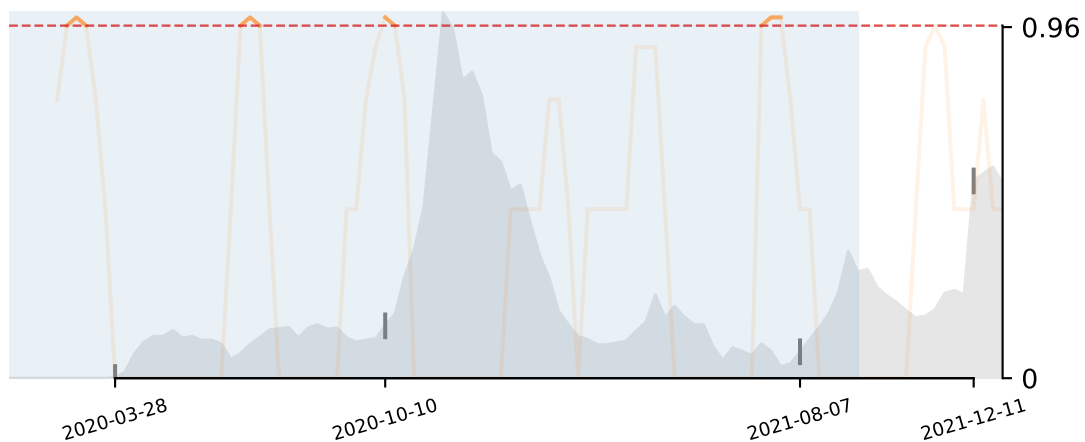|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	0	4
0.99	0	0	1	2	0	3
0.96	1	0	0	4	0	1
0.91	1	1	0	5	1	0
0.76	1	2	0	5	5	0
0.46	1	2	0	5	19	0
0.00	1	2	0	5	49	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	1	0	1	1	0	3
0.96	1	0	1	3	0	1
0.91	2	0	0	4	1	0
0.76	2	1	0	4	5	0
0.46	2	3	0	4	16	0
0.00	2	3	0	4	42	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	1	0	2
0.96	2	0	1	2	0	1
0.91	3	0	0	2	1	1
0.76	3	3	0	3	4	0
0.46	3	3	0	3	19	0
0.00	3	6	0	3	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) nose bleed
(GT) fever

Model 2

(GT) fever
(GT) Abdominal pain
Apple Mobility (driving)
Apple Mobility (walking)
Apple Mobility (transit)

Model 3

(GT) Abdominal pain
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
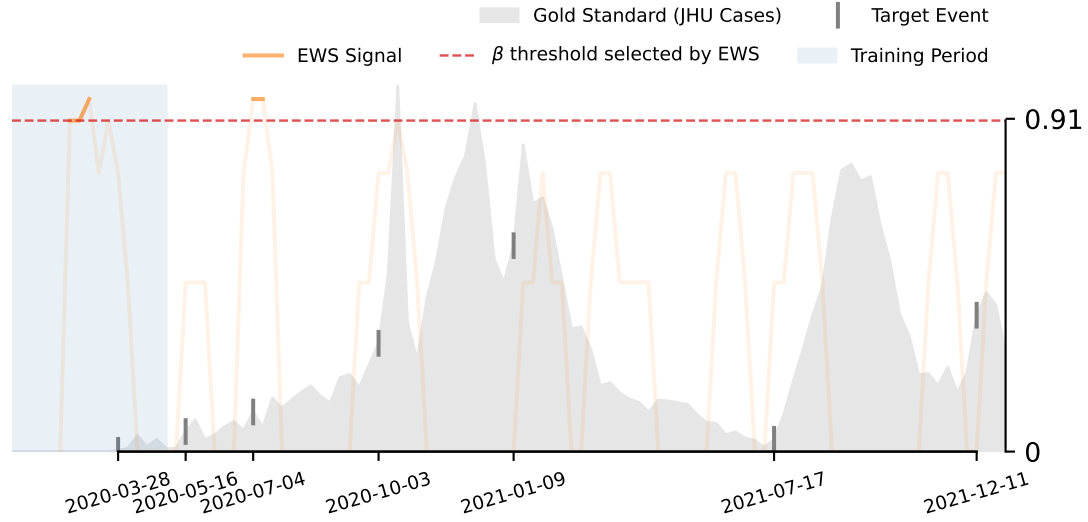
Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	6
0.99	0	0	1	0	0	6
0.96	0	0	1	1	1	5
0.91	1	0	0	1	2	4
0.76	1	1	0	4	13	2
0.46	1	1	0	5	26	0
0.00	1	2	0	6	50	0
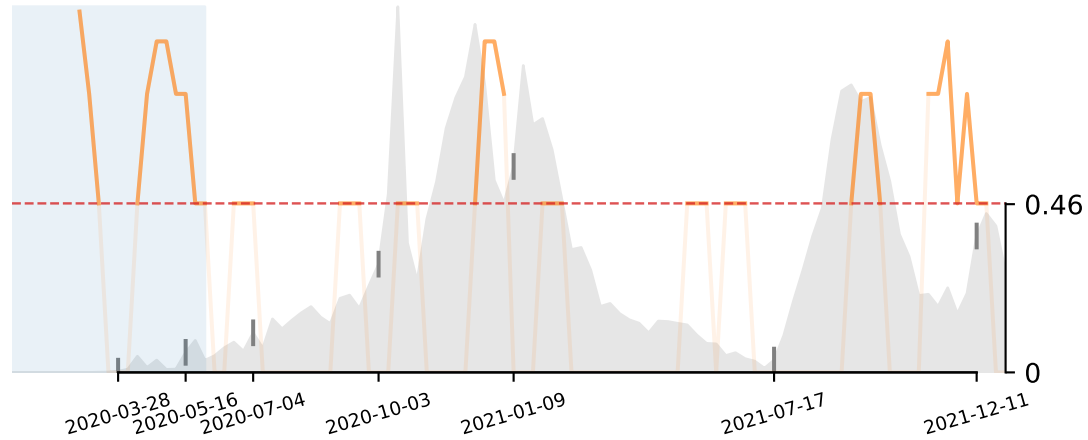
Model 2

β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	5
0.96	1	0	1	0	0	5
0.91	1	0	1	2	0	3
0.76	2	0	0	2	2	3
0.46	2	0	0	5	14	0
0.00	2	3	0	5	50	0

Model 3
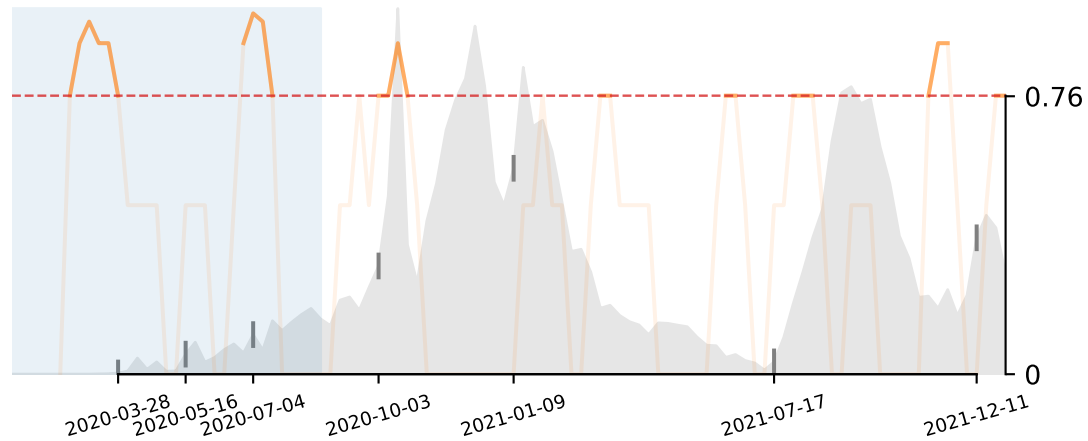
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	4
0.99	0	0	3	0	0	4
0.96	1	0	2	0	0	4
0.91	2	1	1	1	1	2
0.76	2	1	1	3	11	1
0.46	2	3	1	3	27	0
0.00	3	7	0	4	44	0

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
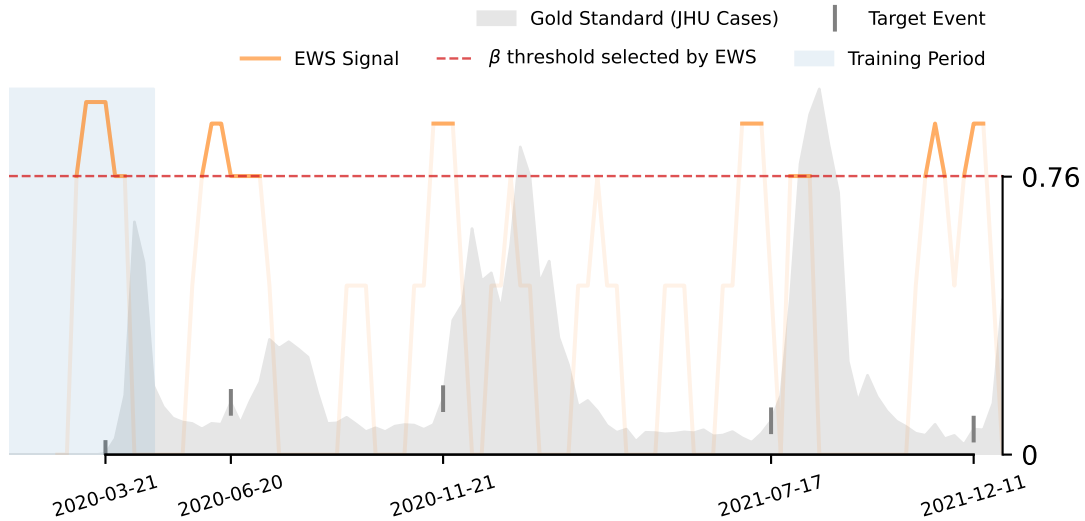
Model 2

(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Diarrhea
(GT) Otitis

Model 3

(GT) covid-19
(GT) fever
(GT) Otitis
(GT) Chills
(GT) chest pain
(GT) covid
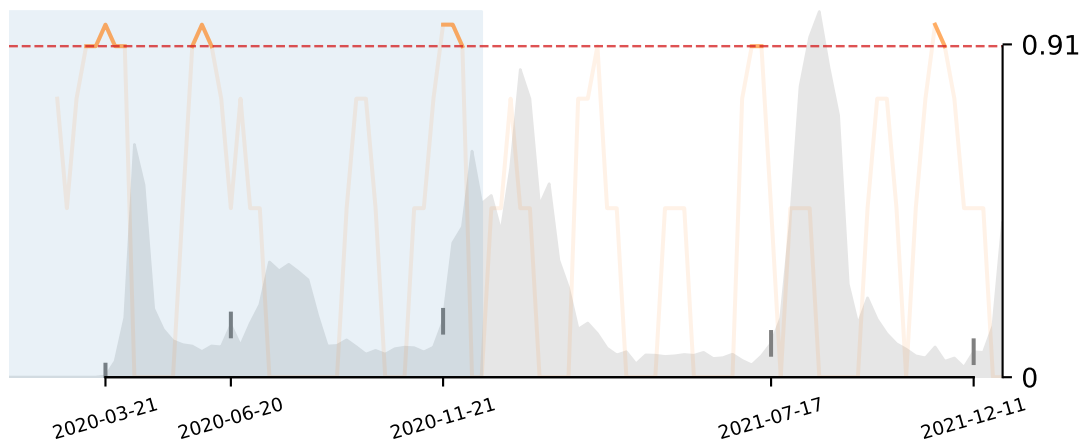
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	1	0	0	4	2	0
0.76	1	0	0	4	10	0
0.46	1	2	0	4	27	0
0.00	1	2	0	4	60	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	1	0	1	1	3	2
0.76	2	2	0	3	10	0
0.46	2	3	0	3	25	0
0.00	2	5	0	3	53	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	1	0	1
0.91	3	1	0	2	1	0
0.76	3	4	0	2	6	0
0.46	3	8	0	2	21	0
0.00	3	13	0	2	40	0

Legend: Gold Standard (JHU Cases), Target Event, EWS Signal, β threshold selected by EWS, Training Period

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) quarantine
- (GT) fever
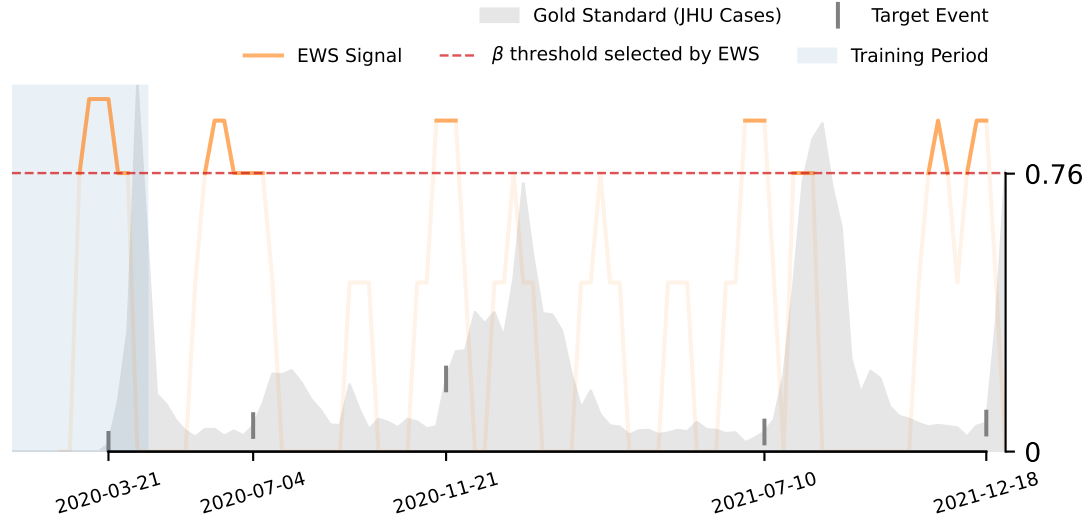
Model 2

- (GT) covid
- (GT) covid-19
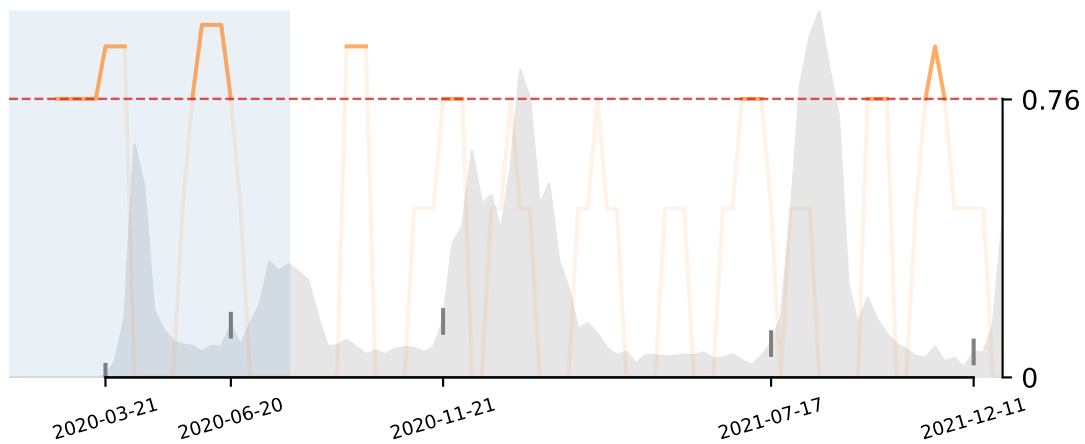- (GT) chest pain
- (GT) covid symptoms
- (GT) quarantine
- (GT) fever

Model 3

- (GT) covid
- (GT) covid-19
- (GT) quarantine
- (GT) fever
- (GT) Abdominal pain
- (GT) Diarrhea

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	1	0	0	4	1	0
0.76	1	0	0	4	7	0
0.46	1	2	0	4	26	0
0.00	1	2	0	4	61	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	1	0	1	3	1	0
0.76	2	0	0	3	6	0
0.46	2	4	0	3	24	0
0.00	2	6	0	3	53	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	0	1	1	0	1
0.76	3	2	0	2	8	0
0.46	3	4	0	2	14	0
0.00	3	17	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
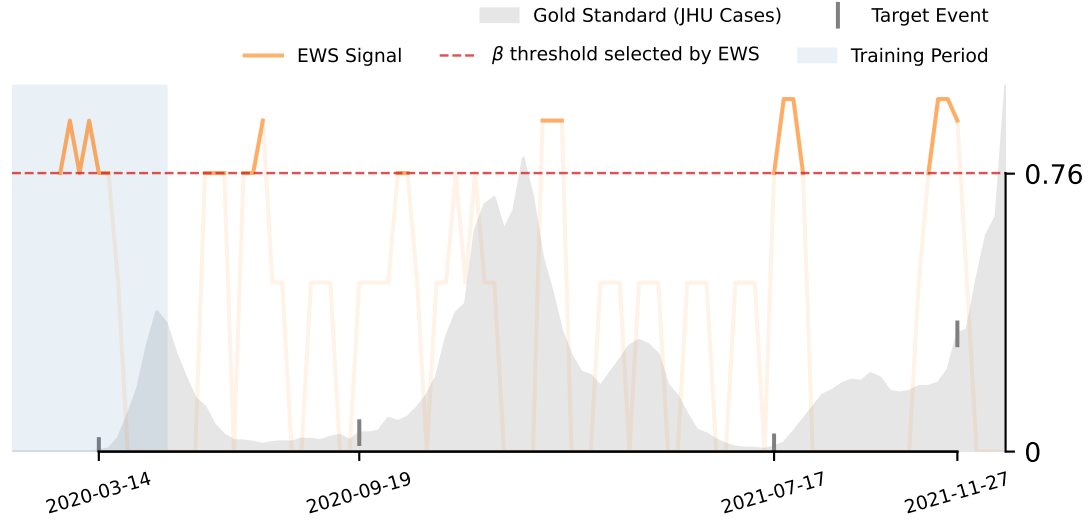
Model 2

(GT) Viral pneumonia
(GT) covid-19
(GT) Anosmia
(GT) Burning Chest Pain
(GT) Cardiac arrest
(GT) Hyperventilation
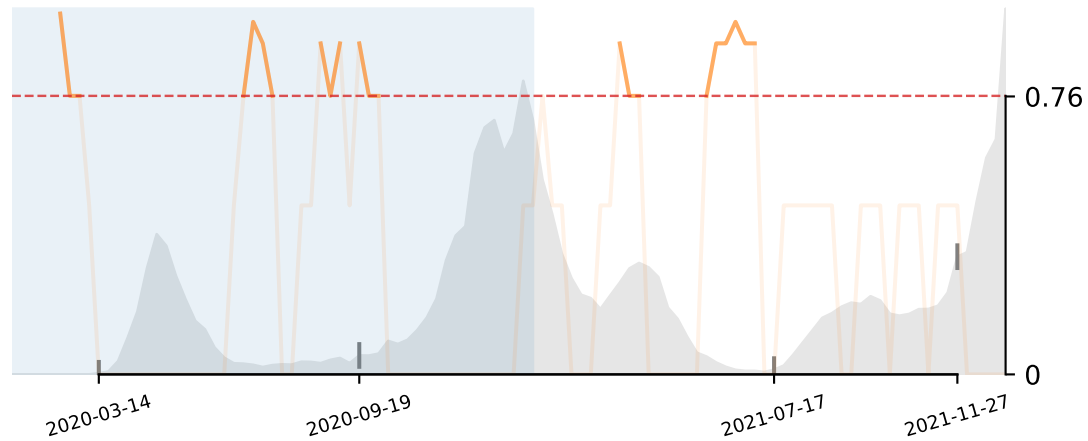
Model 3

(GT) Burning Chest Pain
(GT) Viral pneumonia
(GT) covid-19
(GT) Asphyxia
(GT) Hyperventilation
(GT) chest pain

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	2	1
0.91	0	0	1	1	6	1
0.76	1	0	0	2	16	1
0.46	1	1	0	3	37	0
0.00	1	2	0	3	66	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	0	1	1	0	1
0.91	1	1	1	1	1	1
0.76	2	2	0	1	5	1
0.46	2	6	0	2	18	0
0.00	2	11	0	2	35	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	2	0	1	0	0	1
0.91	3	0	0	0	0	1
0.76	3	1	0	1	0	0
0.46	3	6	0	1	3	0
0.00	3	34	0	1	11	0

Proxies selected by the Multiple Sources method
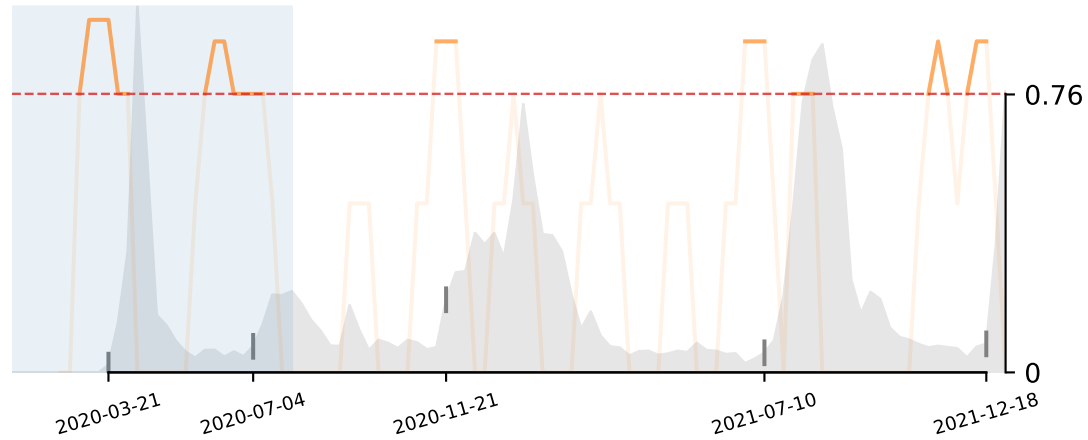
Model 1

- (GT) covid
- (GT) covid-19
- (GT) chest pain
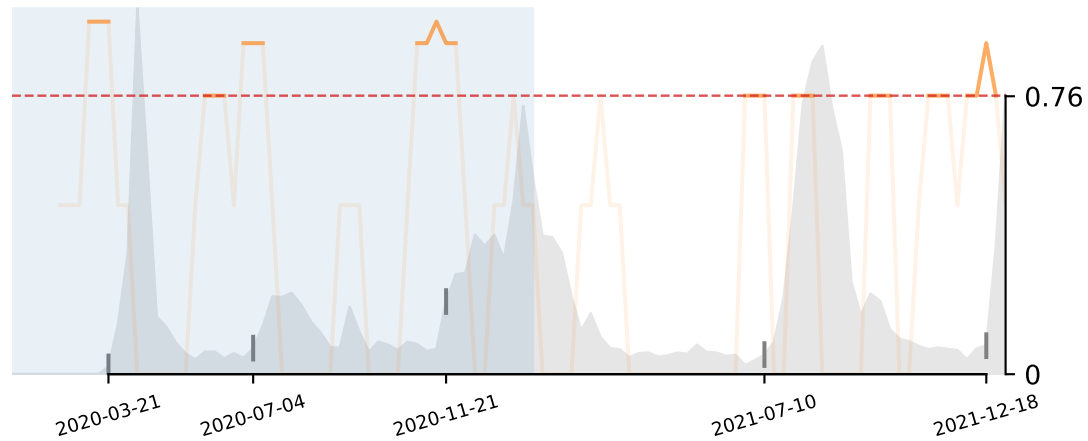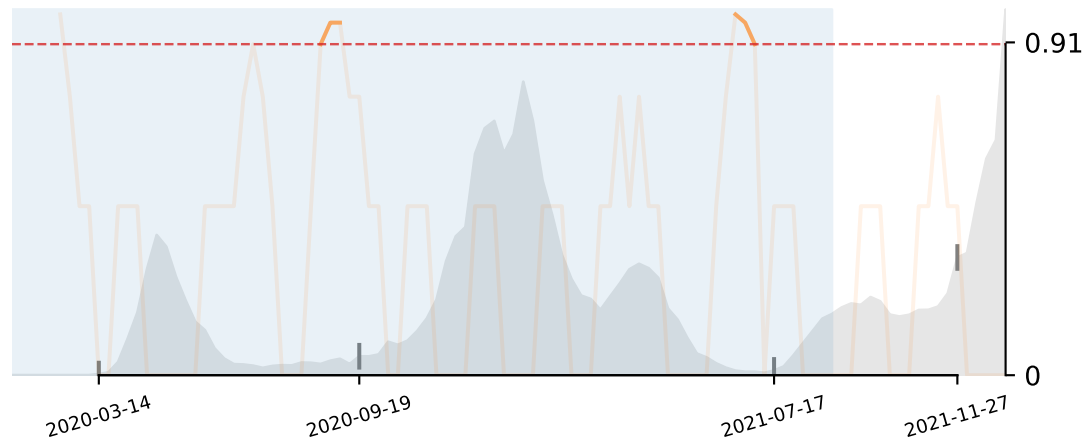- (GT) covid symptoms
- (GT) quarantine
- (GT) covid-19 who
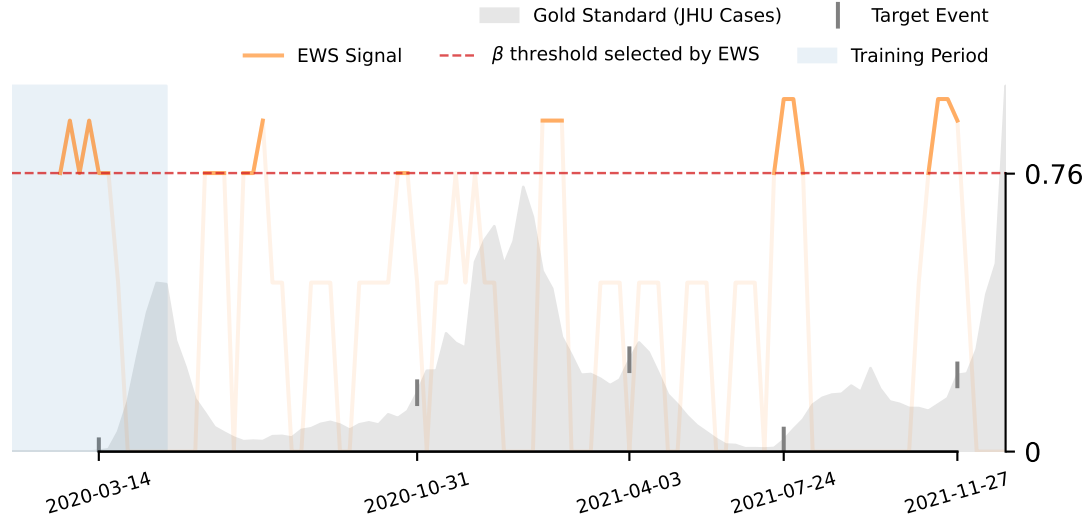
Model 2

- (GT) covid
- (GT) covid-19
- (GT) quarantine
- (GT) Abdominal pain
- (GT) Ageusia
- (GT) Anosmia
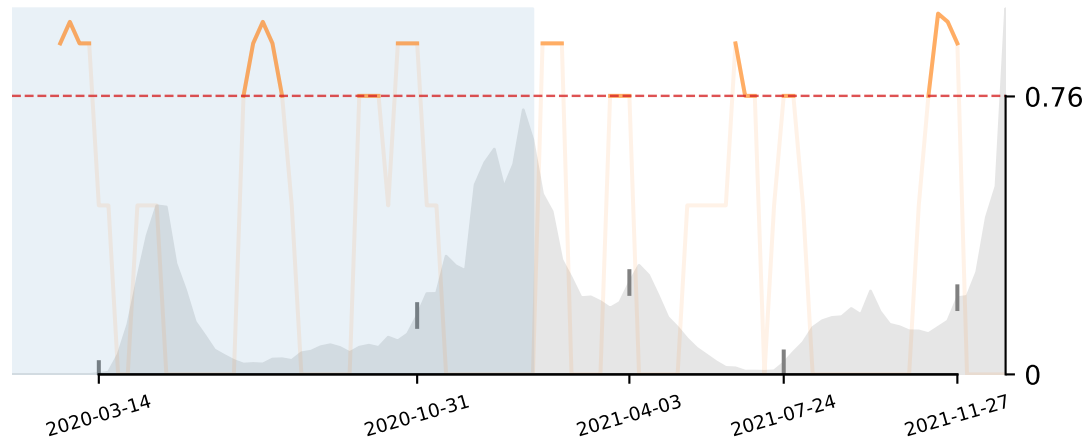
Model 3

- (GT) Ageusia
- (GT) Anosmia
- (GT) Fever
- (GT) Vertigo
- (GT) loss smell
- (GT) loss of smell

Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	2	1	2
0.91	0	0	1	2	5	2
0.76	1	0	0	3	13	1
0.46	1	1	0	4	30	0
0.00	1	2	0	4	59	0

Model 2

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	1	0	2
0.96	0	0	2	1	0	2
0.91	1	1	1	2	3	1
0.76	2	3	0	3	4	0
0.46	2	7	0	3	9	0
0.00	2	14	0	3	28	0

Model 3

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	0	0	2
0.91	2	0	1	1	0	1
0.76	3	4	0	2	2	0
0.46	3	9	0	2	12	0
0.00	3	24	0	2	23	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who

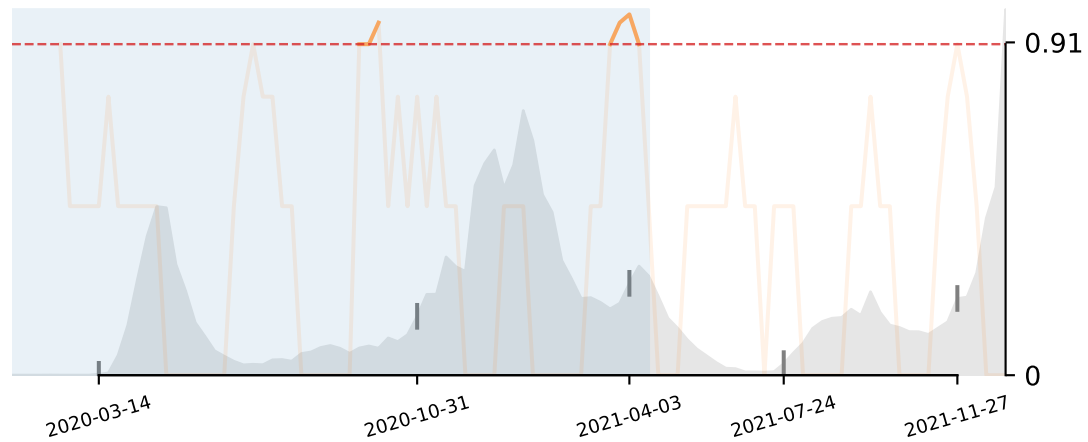**Performance as a function of β**

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	0	3
0.91	1	0	0	3	3	1
0.76	1	0	0	4	7	0
0.46	1	1	0	4	35	0
0.00	1	3	0	4	60	0

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) Acute bronchitis
(GT) Ageusia
(GT) Bronchitis
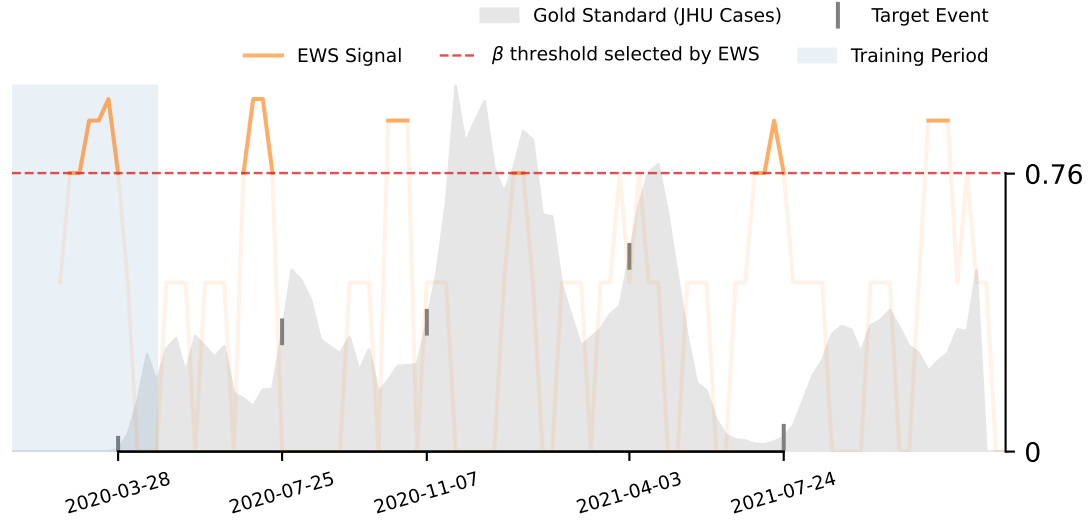
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	2	0	0	0	0	3
0.91	2	0	0	3	0	0
0.76	2	0	0	3	9	0
0.46	2	1	0	3	25	0
0.00	2	3	0	3	51	0

Model 3

(GT) covid
(GT) chest pain
(GT) Acute bronchitis
(GT) Ageusia
(GT) Phlegm
(GT) quarantine

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	3	0	0	0	0	2
0.91	3	0	0	1	0	1
0.76	3	0	0	2	9	0
0.46	3	1	0	2	21	0
0.00	3	8	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
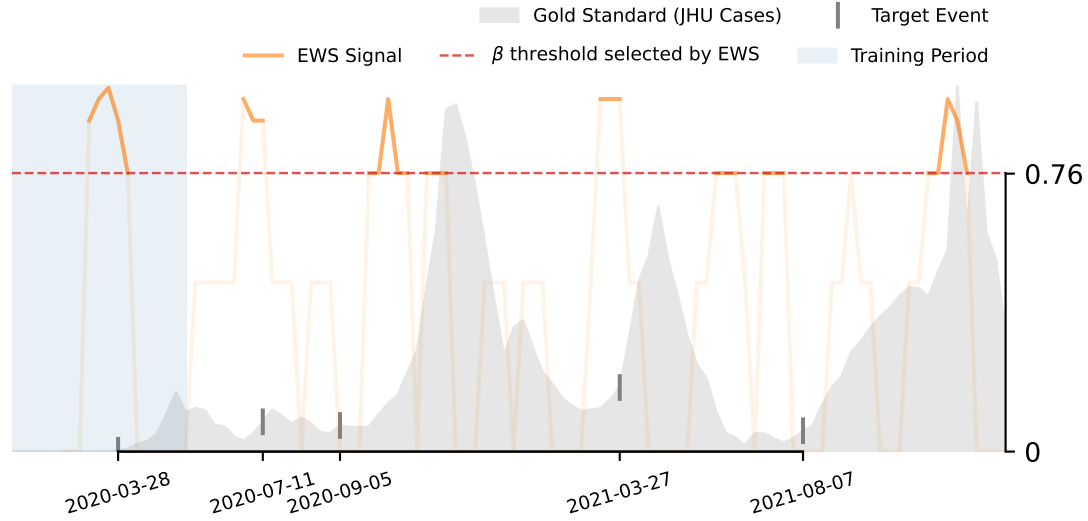
Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Anosmia
(GT) Asthma
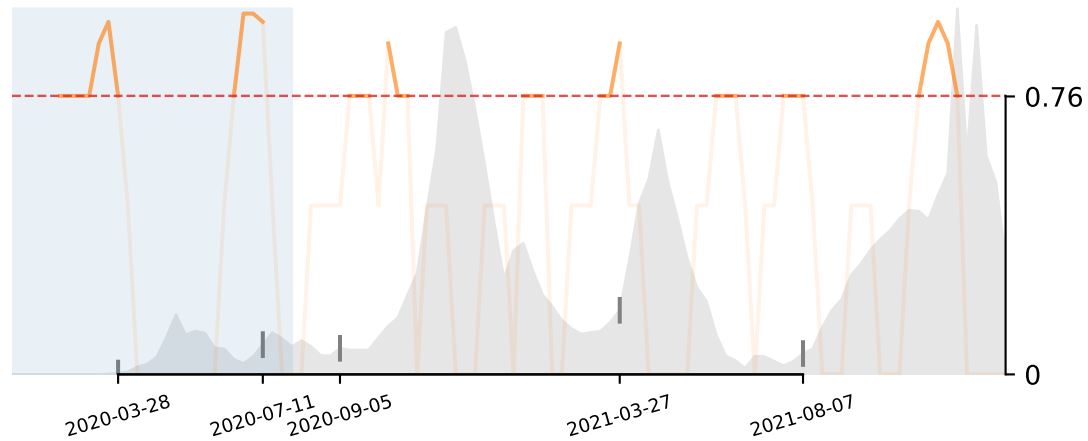
Model 3

(GT) Anosmia
(GT) chest pain
(GT) Nasal congestion
(GT) Wheeze
(GT) covid
(GT) covid-19
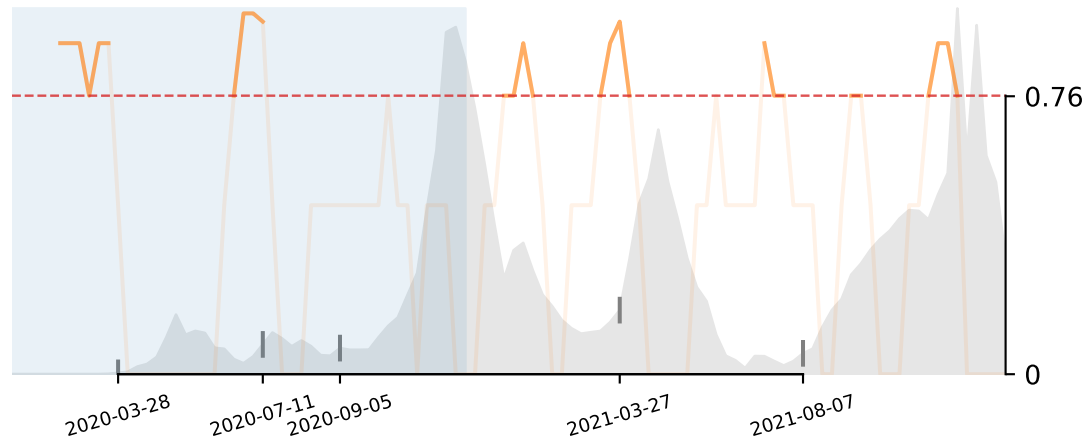
Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	1	0	0	0	0	4
0.96	1	0	0	2	2	2
0.91	1	0	0	2	3	2
0.76	1	0	0	3	17	1
0.46	1	1	0	4	35	0
0.00	1	1	0	4	57	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	1	3
0.91	2	0	0	1	4	2
0.76	2	0	0	2	17	0
0.46	2	2	0	3	33	0
0.00	2	4	0	3	55	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	1	0	1
0.91	1	0	2	2	3	0
0.76	2	2	1	2	12	0
0.46	2	3	1	2	25	0
0.00	3	13	0	2	42	0

Proxies selected by the Multiple Sources method
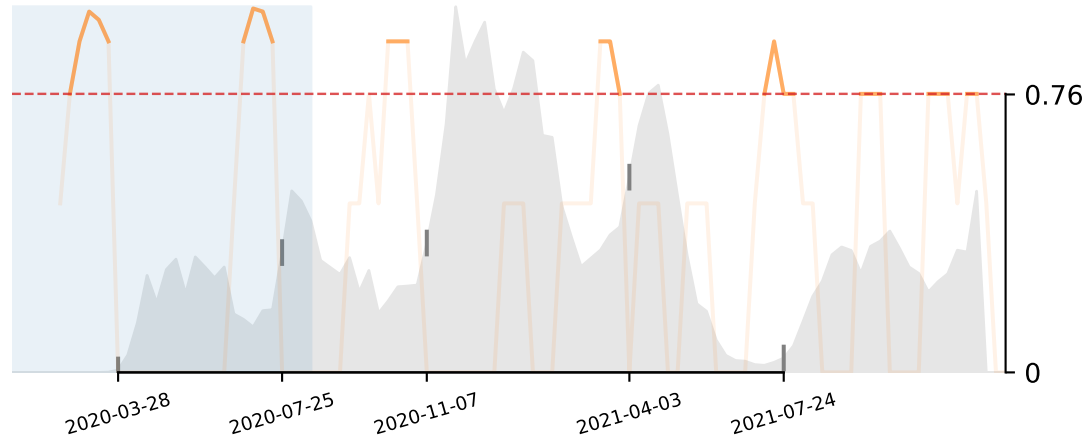
Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
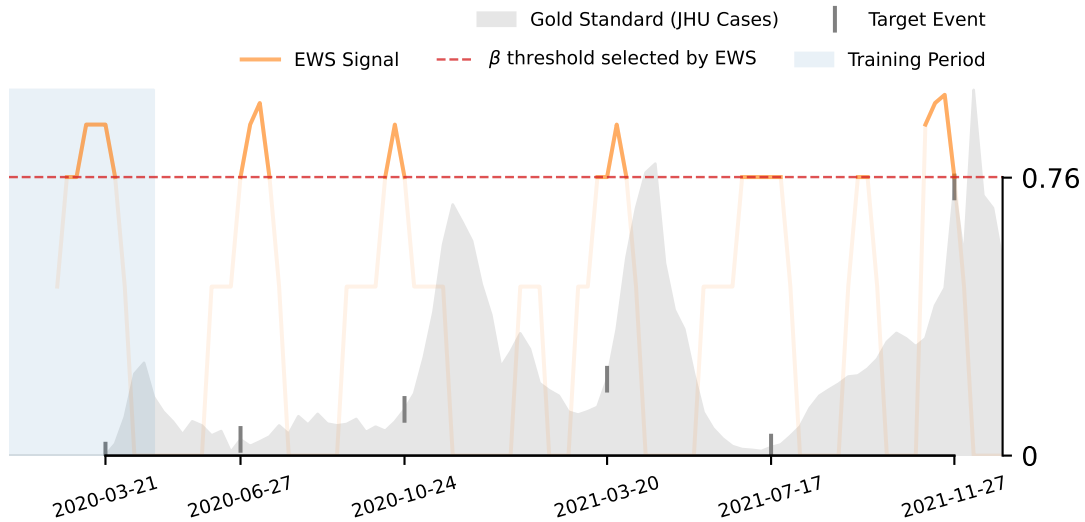
Model 2
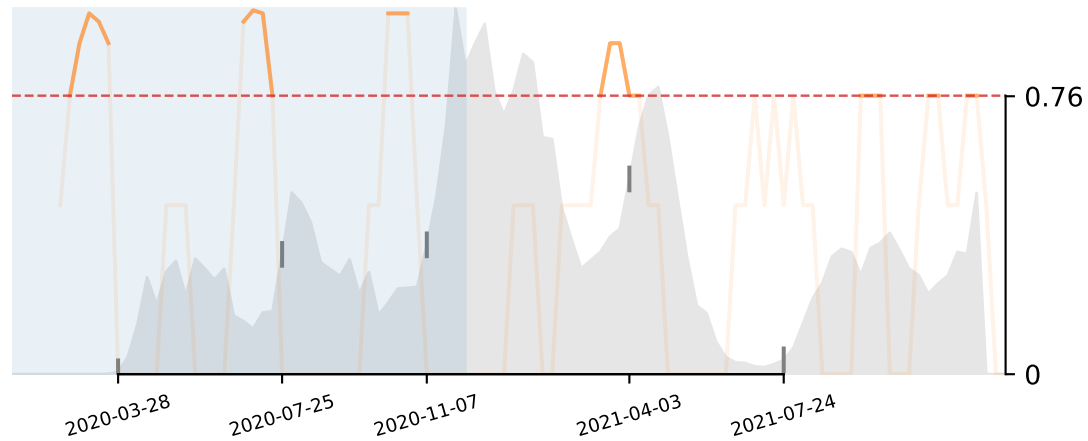
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) Ageusia
(GT) Anosmia
(GT) Asthma
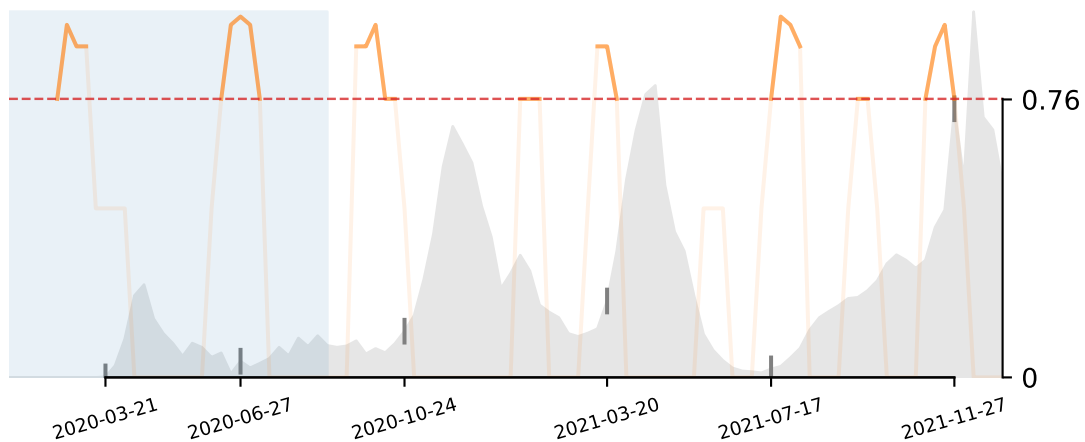
Model 3

(GT) covid
(GT) covid-19
(GT) Ageusia
(GT) Anosmia
(GT) Asthma
(GT) Chills
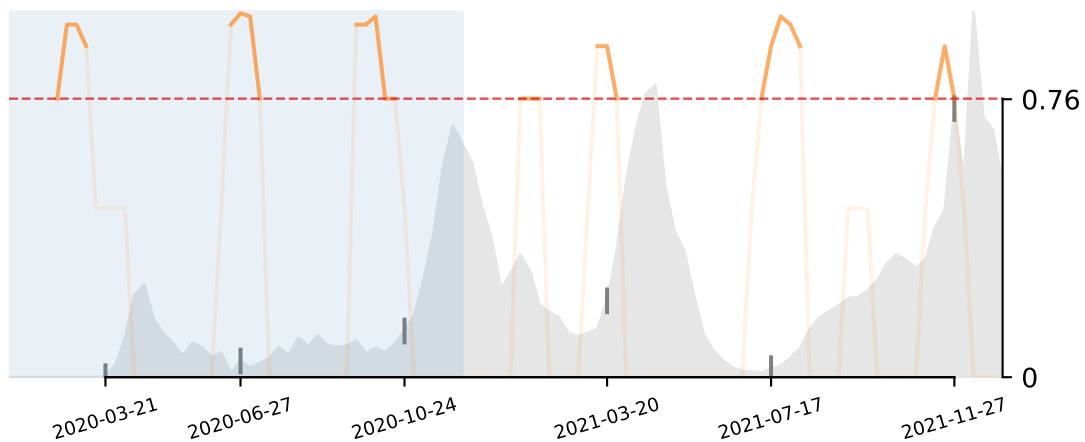
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	1	0	4
0.96	0	0	1	1	1	3
0.91	0	0	1	2	3	1
0.76	1	0	0	5	8	0
0.46	1	1	0	5	22	0
0.00	1	3	0	5	53	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	1	3
0.96	1	0	1	2	2	1
0.91	2	1	0	3	3	0
0.76	2	1	0	4	9	0
0.46	2	3	0	4	13	0
0.00	2	5	0	4	42	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	1	0	2	0	1	2
0.96	2	1	1	0	2	2
0.91	3	2	0	3	3	0
0.76	3	2	0	3	7	0
0.46	3	4	0	3	11	0
0.00	3	6	0	3	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
(GT) Nasal congestion
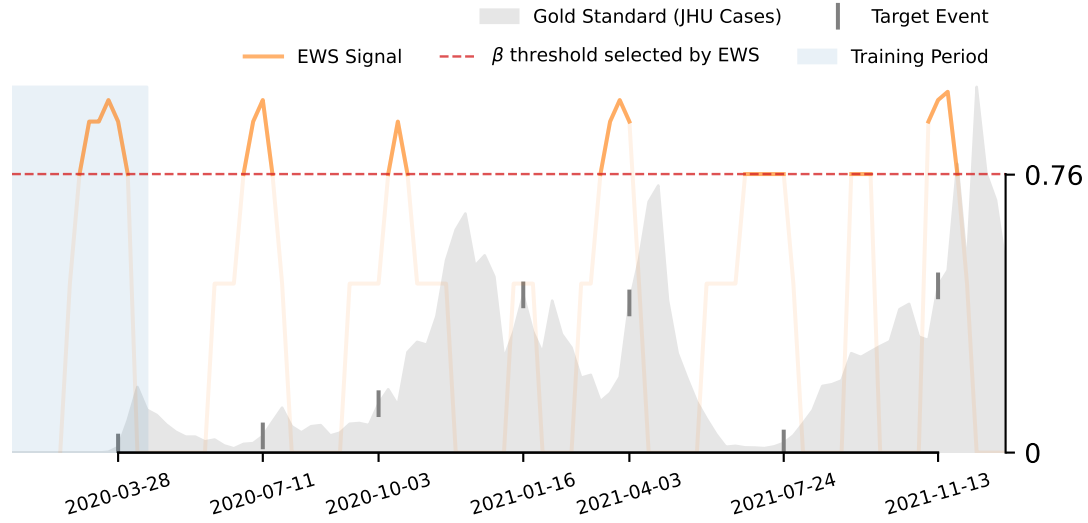
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Nasal congestion
(GT) Phlegm
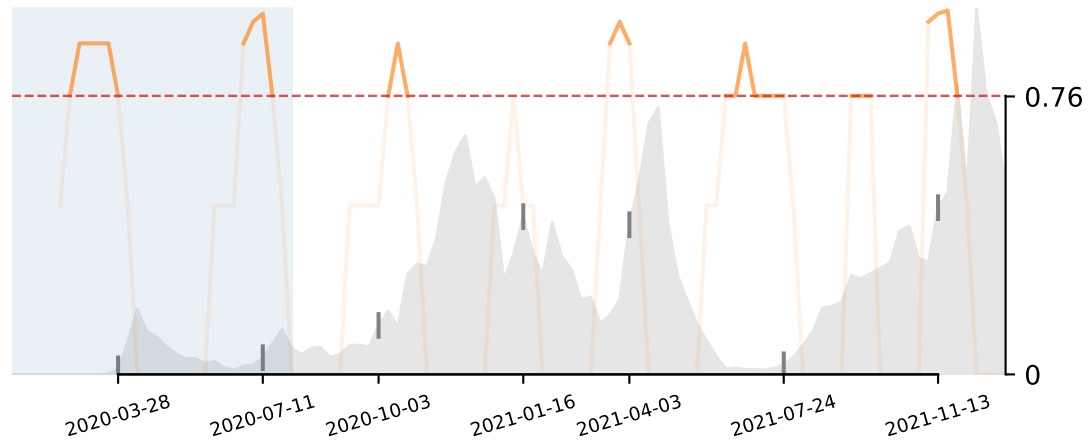
Model 3

(GT) covid-19
(GT) covid symptoms
(GT) loss smell
(GT) Nasal congestion
(GT) Phlegm
(GT) covid
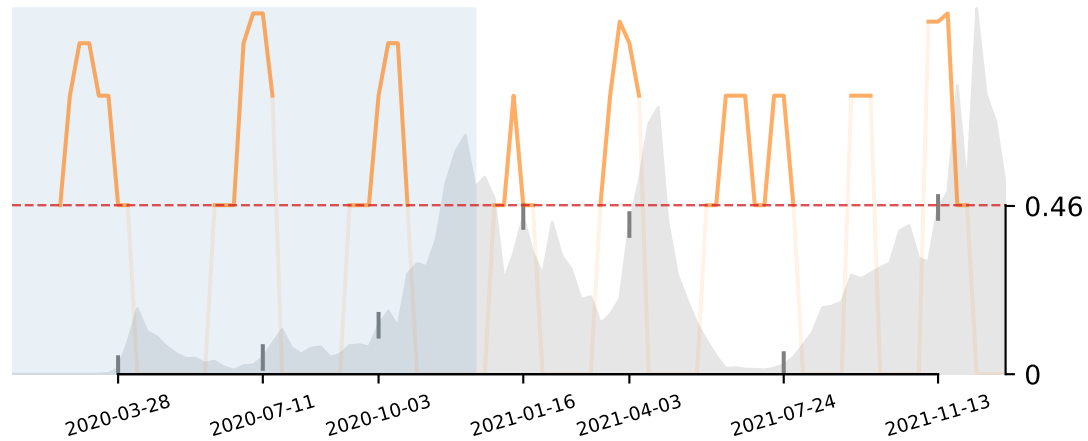
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	6
0.99	0	0	1	0	1	5
0.96	0	0	1	3	1	3
0.91	1	0	0	3	2	2
0.76	1	0	0	4	9	1
0.46	1	1	0	6	20	0
0.00	1	2	0	6	47	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	1	4
0.99	0	0	2	1	1	4
0.96	1	0	1	2	1	3
0.91	1	0	1	3	2	1
0.76	2	0	0	4	8	0
0.46	2	2	0	5	15	0
0.00	2	6	0	5	39	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	4
0.99	0	0	3	0	1	3
0.96	1	0	2	2	1	2
0.91	1	0	2	2	1	2
0.76	2	2	1	4	5	0
0.46	3	4	0	4	11	0
0.00	3	8	0	4	29	0

**Proxies selected by the Multiple Sources method**

Model 1

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) quarantine
- (GT) covid-19 who

Model 2

- (GT) covid
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) Ageusia
- (GT) Anosmia

Model 3

- (GT) covid
- (GT) covid-19
- (GT) covid symptoms
- (GT) Ageusia
- (GT) Anosmia
- (GT) Asthma

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

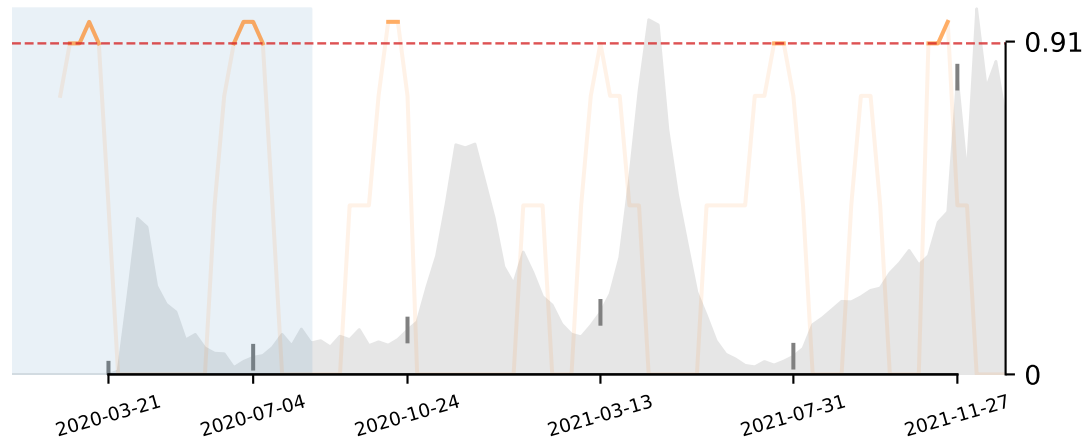| β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	1	0	4
0.96	0	0	1	1	1	3
0.91	0	0	1	3	2	1
0.76	1	0	0	5	7	0
0.46	1	1	0	5	21	0
0.00	1	3	0	5	54	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	0	0	2	2	0	2
0.91	2	0	0	4	0	0
0.76	2	1	0	4	4	0
0.46	2	2	0	4	15	0
0.00	2	3	0	4	44	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	2	0	1
0.91	3	0	0	3	0	0
0.76	3	1	0	3	3	0
0.46	3	4	0	3	11	0
0.00	3	5	0	3	33	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) covid-19
- (GT) covid symptoms
- (GT) chest tightness
- (GT) fever
- (GT) Acute bronchitis
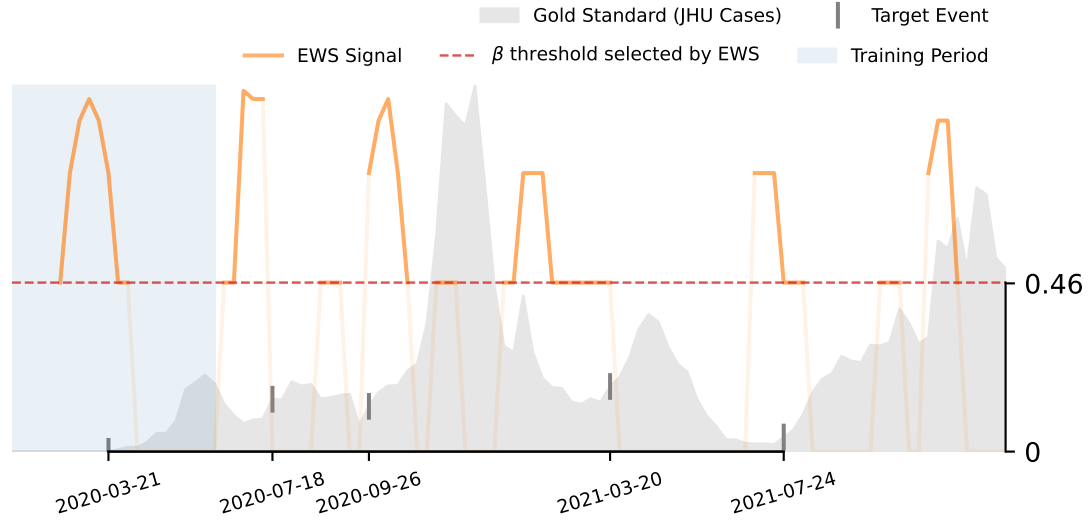
Model 2

- (GT) covid
- (GT) covid-19
- (GT) covid symptoms
- (GT) fever
- (GT) Acute bronchitis
- (GT) Anosmia

Model 3

- (GT) covid symptoms
- (GT) Acute bronchitis
- (GT) Anosmia
- (GT) Bronchitis
- (GT) Cough
- (GT) Phlegm

Performance as a function of β

Model 1

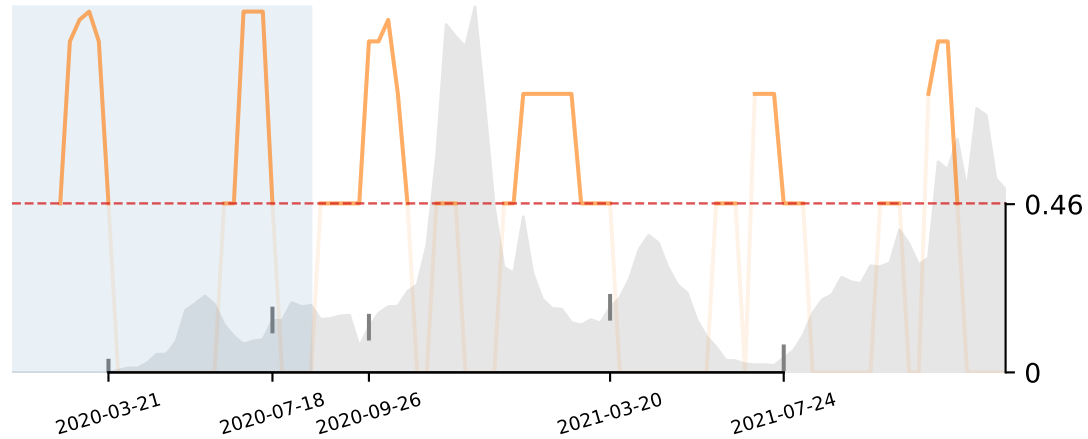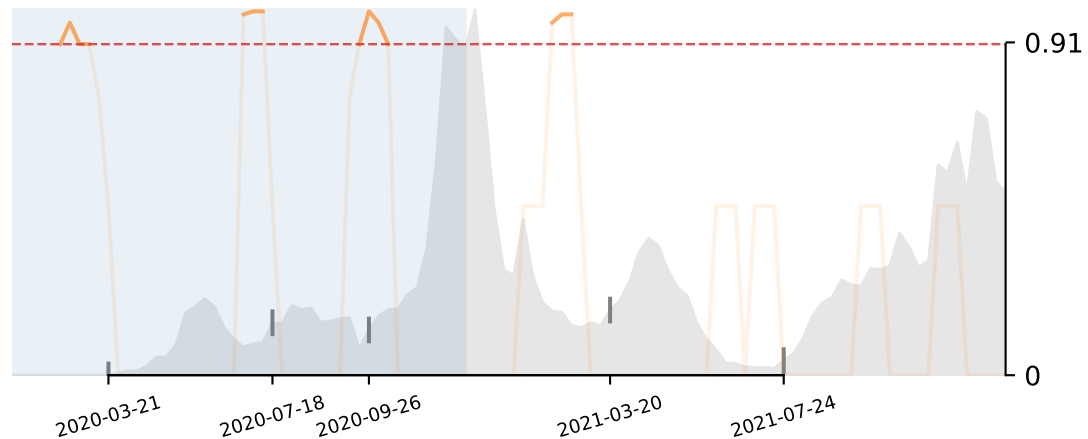| β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	1	4	2
0.76	1	0	0	3	9	1
0.46	1	0	0	4	21	0
0.00	1	3	0	4	55	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	2	0	0	0	1	2
0.91	2	0	0	1	4	2
0.76	2	0	0	3	9	0
0.46	2	0	0	3	22	0
0.00	2	2	0	3	52	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	2	0	1	1	0	1
0.96	2	0	1	1	0	1
0.91	3	1	0	1	0	1
0.76	3	3	0	1	0	1
0.46	3	3	0	2	10	0
0.00	3	3	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid-19 who
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Bronchitis
(GT) Cardiac arrest
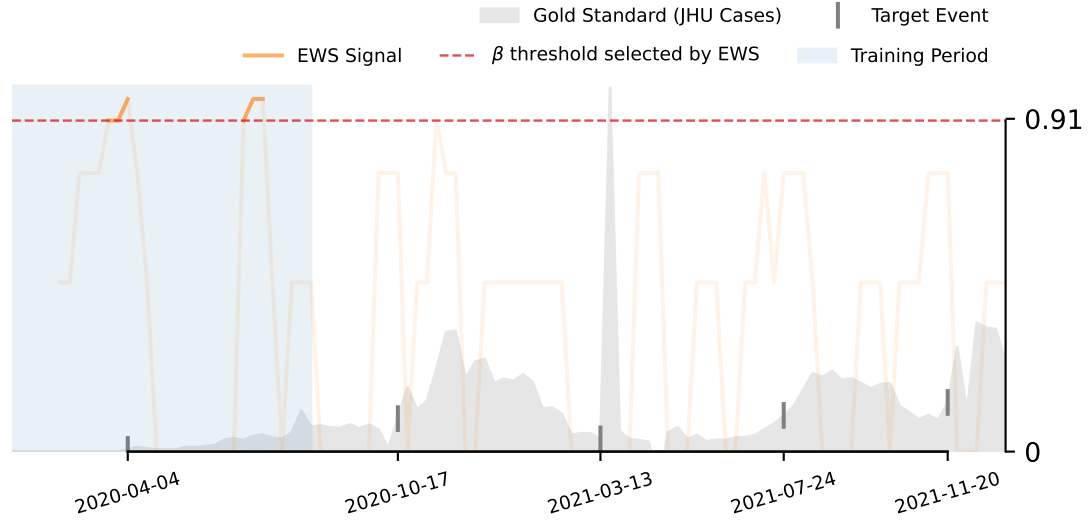
Model 2

(GT) covid-19
(GT) covid

Model 3

(GT) covid-19
(GT) covid
(GT) Cough
(GT) Fever
(GT) Otitis
(GT) Sore throat

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

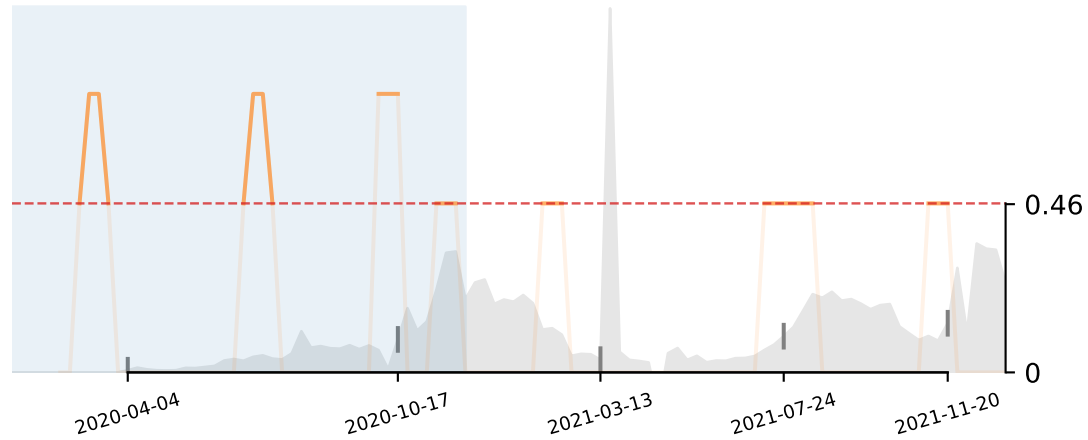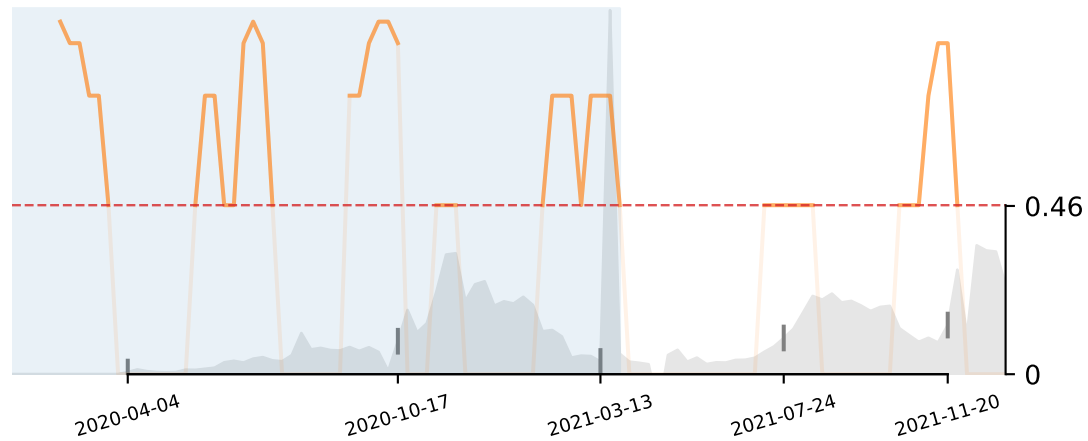|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	1	2	0	0	1	4
0.76	1	3	0	3	8	1
0.46	1	5	0	4	26	0
0.00	1	12	0	4	44	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.76	0	0	2	0	0	3
0.46	2	2	0	3	3	0
0.00	2	8	0	3	35	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	2	2	1	0	1
0.76	1	6	2	1	0	1
0.46	3	11	0	2	4	0
0.00	3	20	0	2	26	0

MO, Jackson   96

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who
(GT) Acute bronchitis
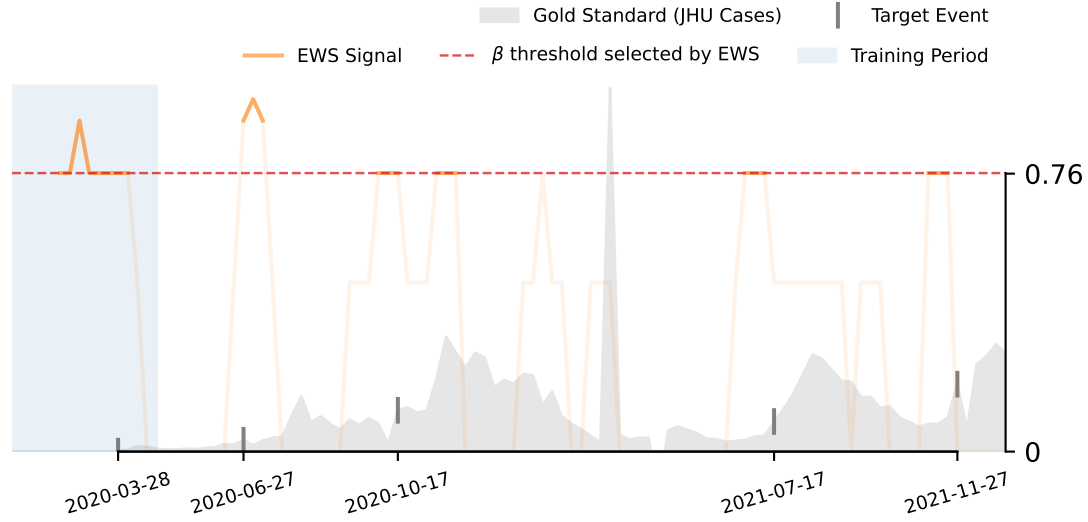
Model 2

(GT) covid
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Asthma
(GT) Bronchitis
(GT) Chest pain

Model 3

(GT) Acute bronchitis
(GT) Asthma
(GT) Bronchitis
(GT) Chest pain
(GT) Cough
(GT) Phlegm
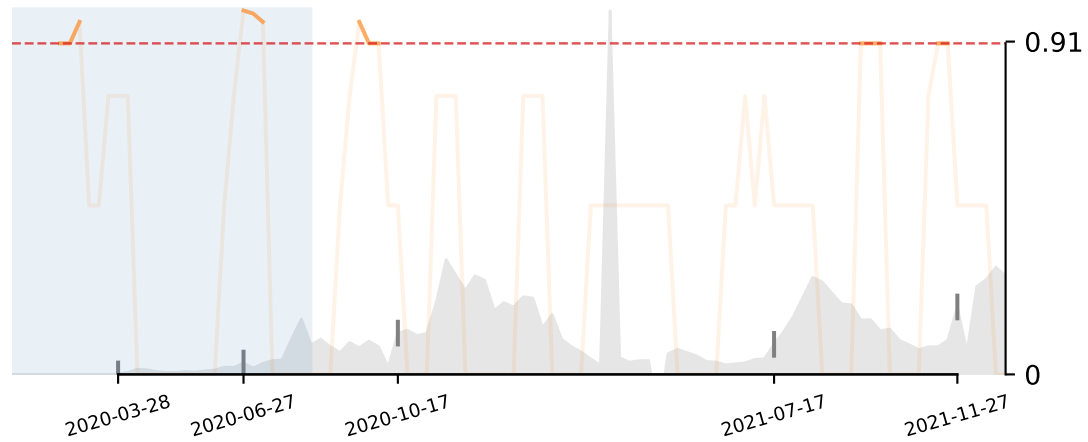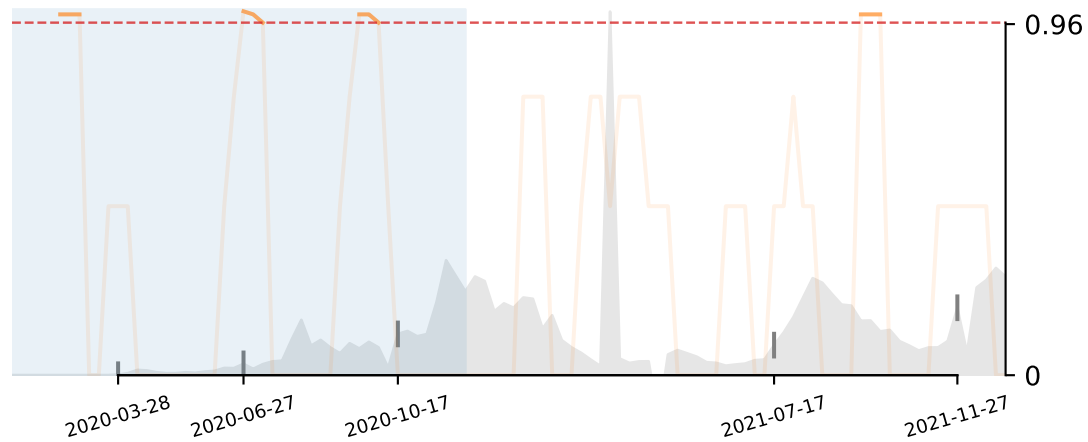

Performance as a function of β

Model 1

	Training tp	fp	fn	Out of sample tp	fp	fn
β						
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	1	3
0.91	0	0	1	1	2	3
0.76	1	0	0	4	6	0
0.46	1	3	0	4	27	0
0.00	1	4	0	4	60	0

Model 2

	Training tp	fp	fn	Out of sample tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	1	1	1	1	0	2
0.91	2	2	0	2	3	1
0.76	2	4	0	3	9	0
0.46	2	5	0	3	25	0
0.00	2	5	0	3	51	0

Model 3

	Training tp	fp	fn	Out of sample tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	1	0	2	0	3	2
0.96	3	3	0	0	3	2
0.91	3	4	0	0	3	2
0.76	3	4	0	0	12	1
0.46	3	5	0	2	23	0
0.00	3	7	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Ageusia

Model 2
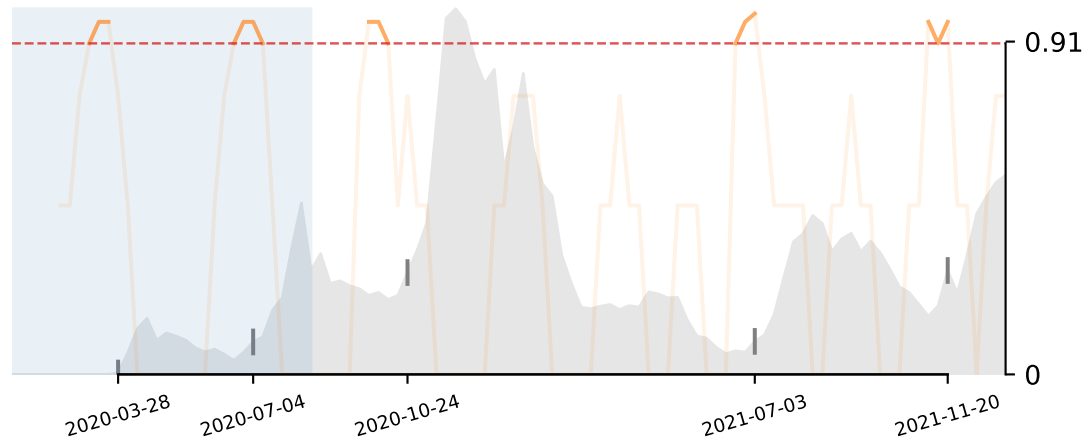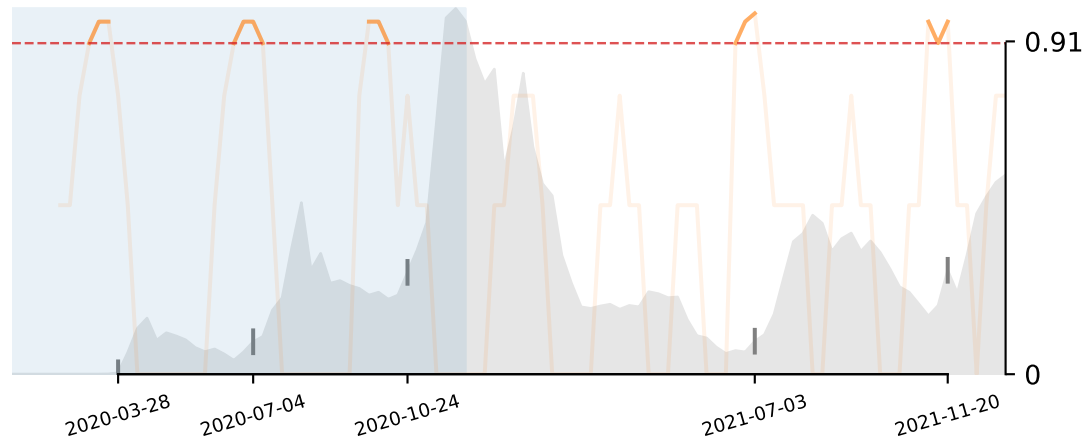
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Phlegm

Model 3

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Phlegm

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	1	0	0	2	0	2
0.91	1	0	0	4	1	0
0.76	1	0	0	4	8	0
0.46	1	1	0	4	31	0
0.00	1	1	0	4	60	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	1	0	2
0.96	0	0	2	3	0	0
0.91	2	0	0	3	0	0
0.76	2	1	0	3	8	0
0.46	2	1	0	3	30	0
0.00	2	5	0	3	51	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	1	0	1
0.96	0	0	3	2	0	0
0.91	3	0	0	2	0	0
0.76	3	1	0	2	8	0
0.46	3	2	0	2	28	0
0.00	3	8	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Chest pain
(GT) Dizziness
(GT) Fatigue
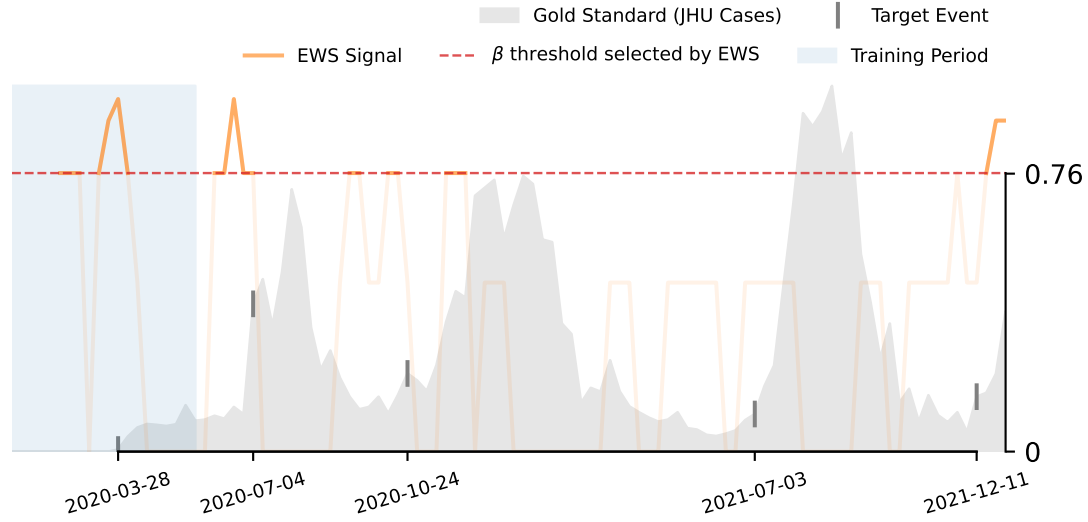
Model 2

(GT) covid-19
(GT) covid symptoms
(GT) Abdominal pain
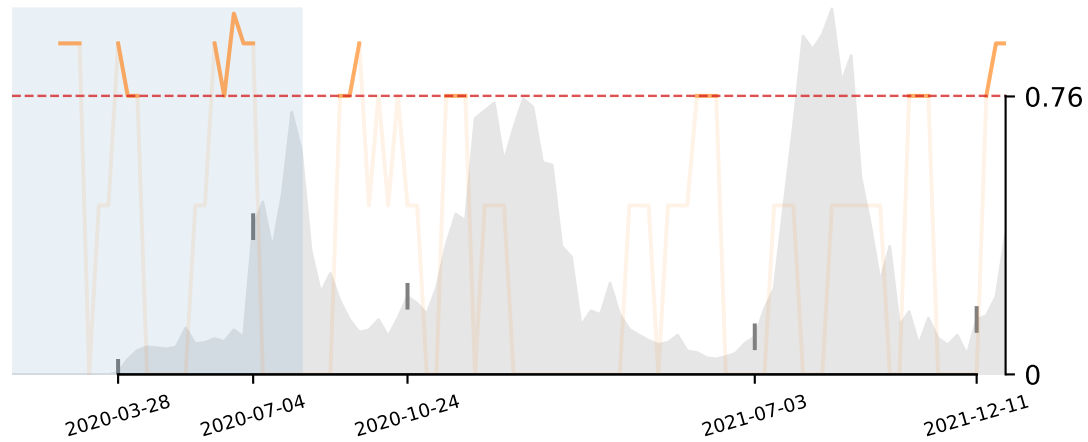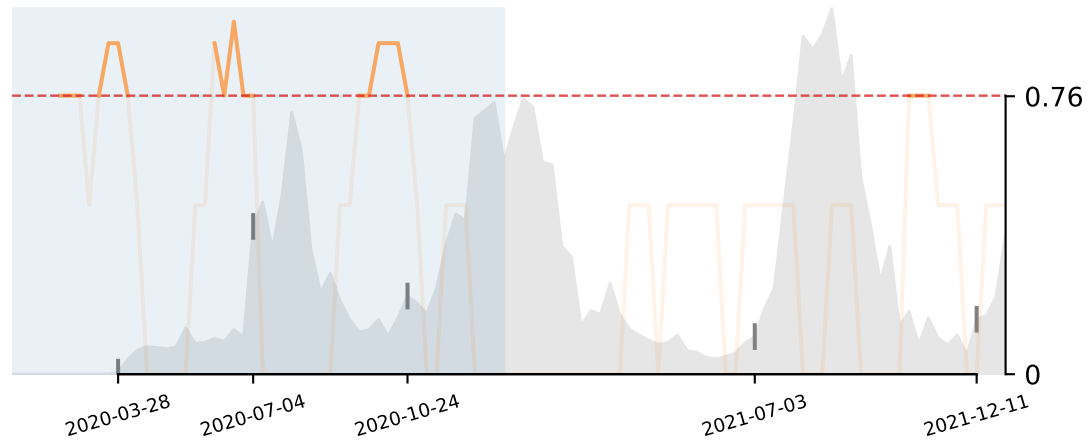(GT) Chest pain
(GT) Fatigue
(GT) Pneumonia

Model 3

(GT) Pneumonia
up2date
(GT) covid-19
(GT) Abdominal pain
(GT) covid
(GT) Chest pain

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	0	3
0.91	1	0	0	1	2	2
0.76	1	0	0	3	6	1
0.46	1	3	0	4	24	0
0.00	1	4	0	4	57	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	0	3
0.91	1	0	1	1	2	1
0.76	2	2	0	3	8	0
0.46	2	4	0	3	27	0
0.00	2	6	0	3	52	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	0	0	2
0.76	3	0	0	1	1	1
0.46	3	4	0	2	17	0
0.00	3	13	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) chest tightness
(GT) covid-19 who
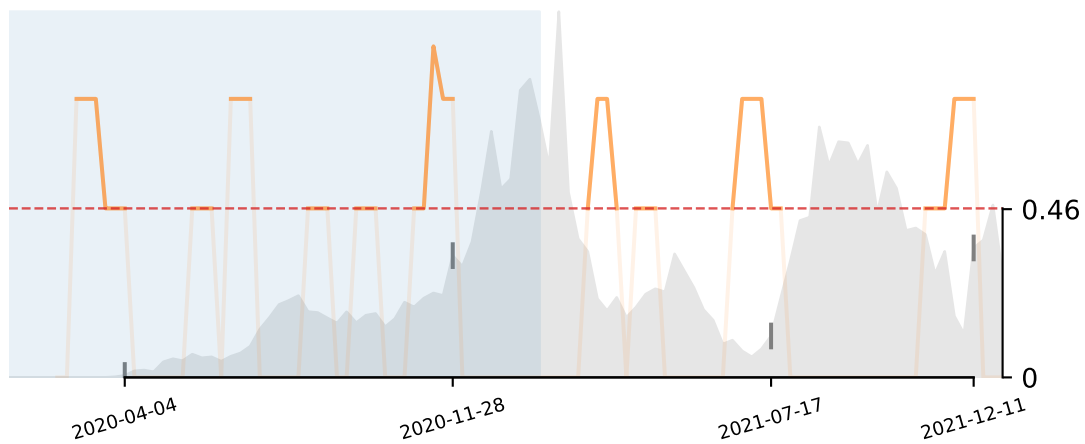(GT) covid
(GT) loss smell
(GT) covid-19
(GT) covid symptoms
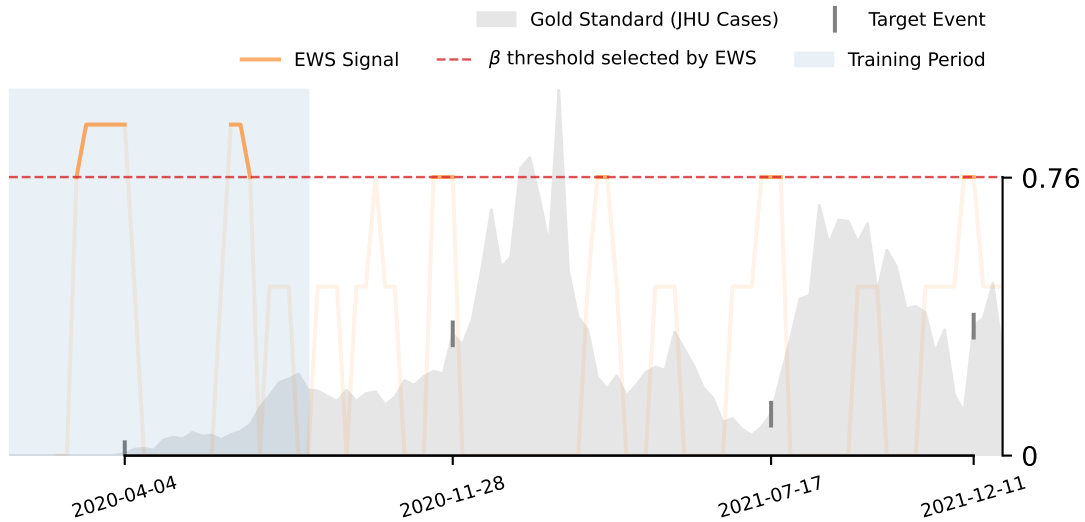
Model 2
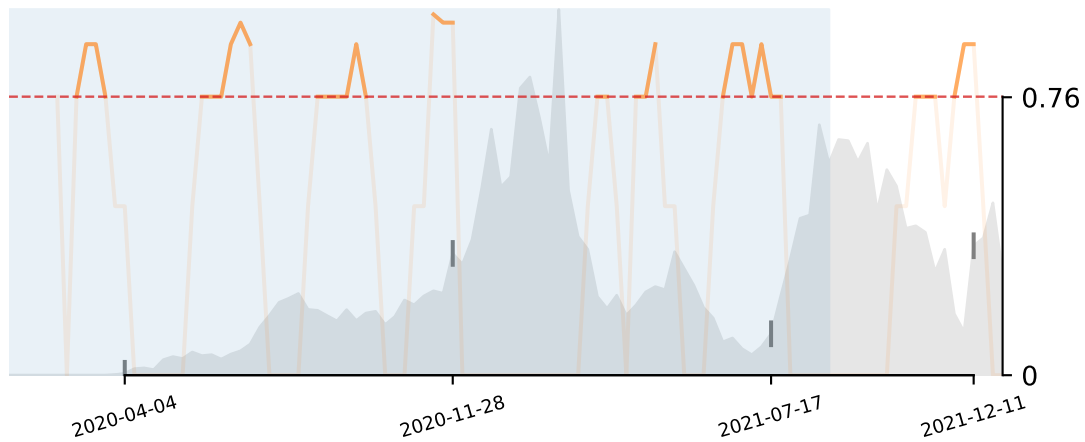
(GT) covid
(GT) how long does covid last
(GT) covid-19

Model 3

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) Vomiting
(GT) Fever

Legend: Gold Standard (JHU Cases), Target Event, EWS Signal, β threshold selected by EWS, Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	0	3
0.91	0	0	1	0	0	3
0.76	1	2	0	3	4	0
0.46	1	4	0	3	21	0
0.00	1	9	0	3	51	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	0	0	2
0.76	1	0	1	2	2	0
0.46	2	4	0	2	8	0
0.00	2	13	0	2	34	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	0	2	0	0	1
0.91	1	1	2	1	0	0
0.76	3	5	0	1	0	0
0.46	3	21	0	1	3	0
0.00	3	30	0	1	11	0

Proxies selected by the Multiple Sources method

Performance as a function of β

Model 1

(GT) covid
(GT) Bronchitis
(GT) Throat irritation
(GT) Wheeze
(GT) covid-19
(GT) covid symptoms
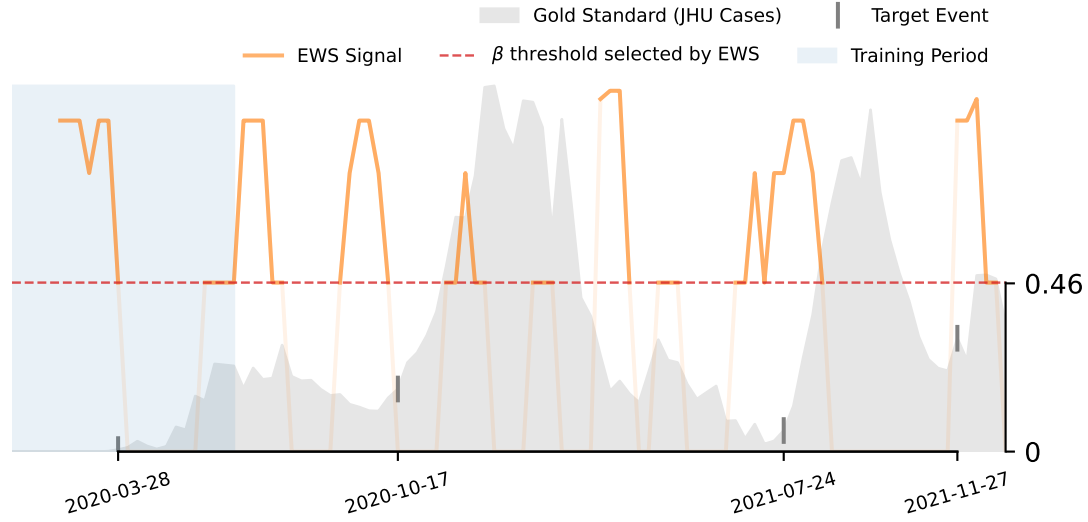
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	2	3
0.96	0	0	1	0	4	2
0.91	0	0	1	2	10	0
0.76	1	2	0	3	12	0
0.46	1	2	0	3	28	0
0.00	1	6	0	3	59	0

Model 2

(GT) Throat irritation
(GT) covid
(GT) covid symptoms
(GT) Abdominal pain
(GT) Asthma
(GT) Dizziness
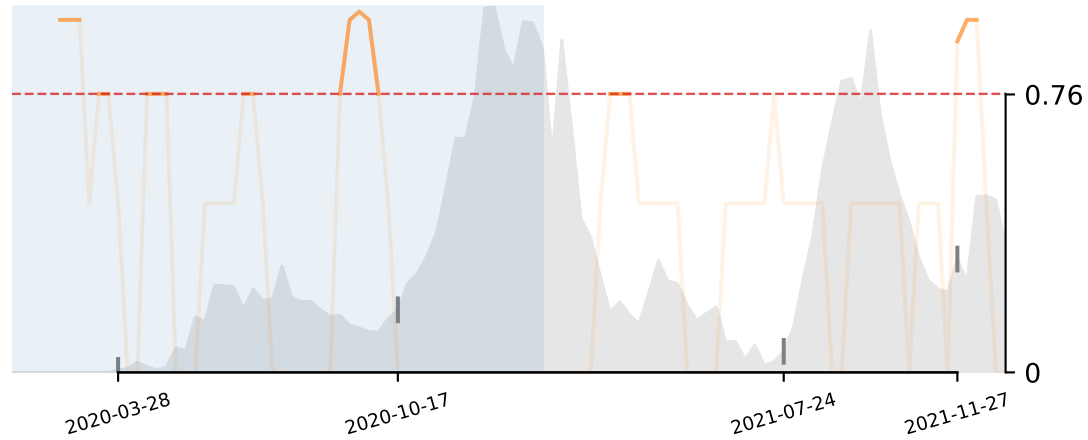
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	0	1	0	2	1
0.91	2	3	0	1	2	1
0.76	2	3	0	2	5	0
0.46	2	9	0	2	21	0
0.00	2	14	0	2	34	0

Model 3

(GT) Asthma
(GT) covid
(GT) covid symptoms
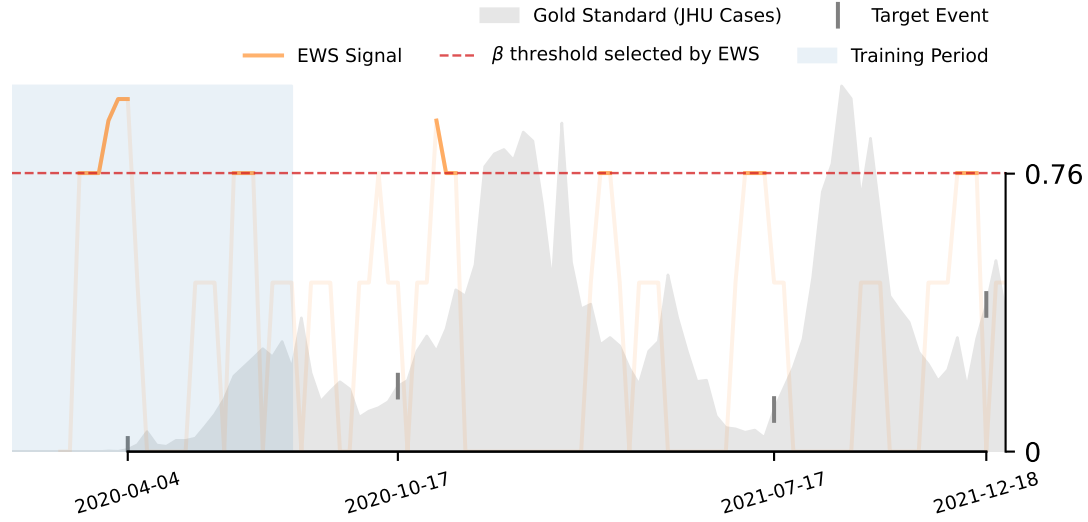(GT) quarantine
(GT) Abdominal pain
(GT) Dizziness
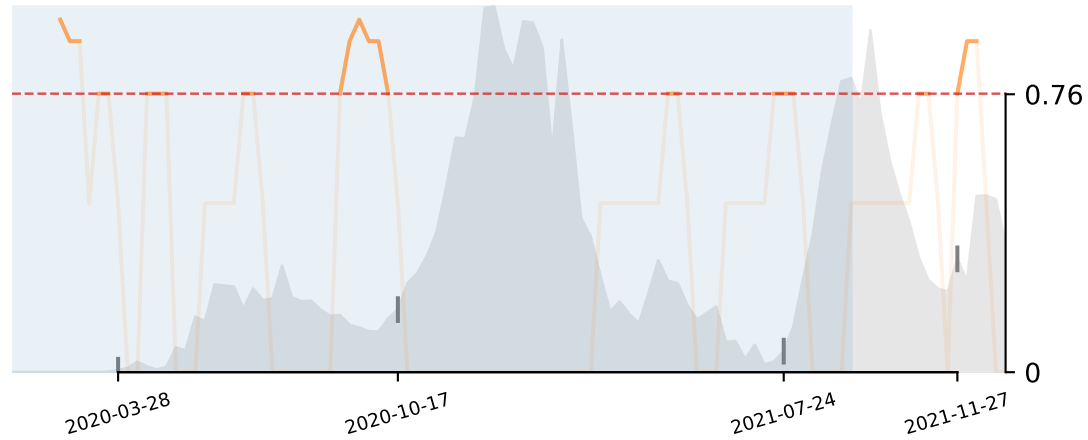
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	1	1	2	0	2	0
0.76	2	3	1	1	2	0
0.46	3	12	0	1	7	0
0.00	3	29	0	1	9	0

Proxies selected by the Multiple Sources method

Model 1

(GT) chest tightness
(GT) covid-19 who
(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19

Model 2

(GT) covid-19 who
(GT) covid-19
(GT) fever
(GT) Diarrhea
(GT) Chest pain

Model 3

(GT) covid-19
(GT) fever
(GT) covid-19 who
(GT) Shortness of breath
(GT) covid
(GT) covid symptoms

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	0	3
0.91	1	0	0	0	1	3
0.76	1	0	0	3	5	0
0.46	1	4	0	3	21	0
0.00	1	11	0	3	53	0

Model 2
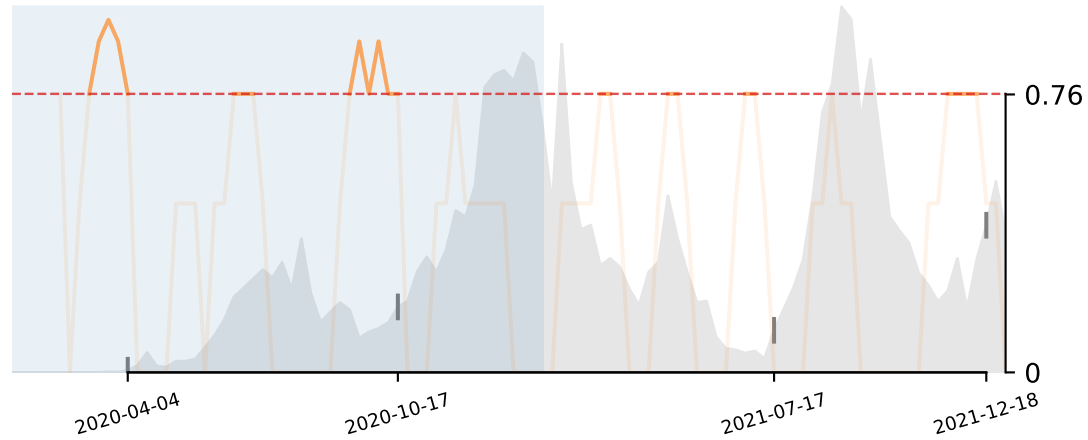
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	2
0.96	0	0	2	0	0	2
0.91	1	0	1	0	0	2
0.76	2	0	0	2	5	0
0.46	2	6	0	2	17	0
0.00	2	21	0	2	34	0

Model 3
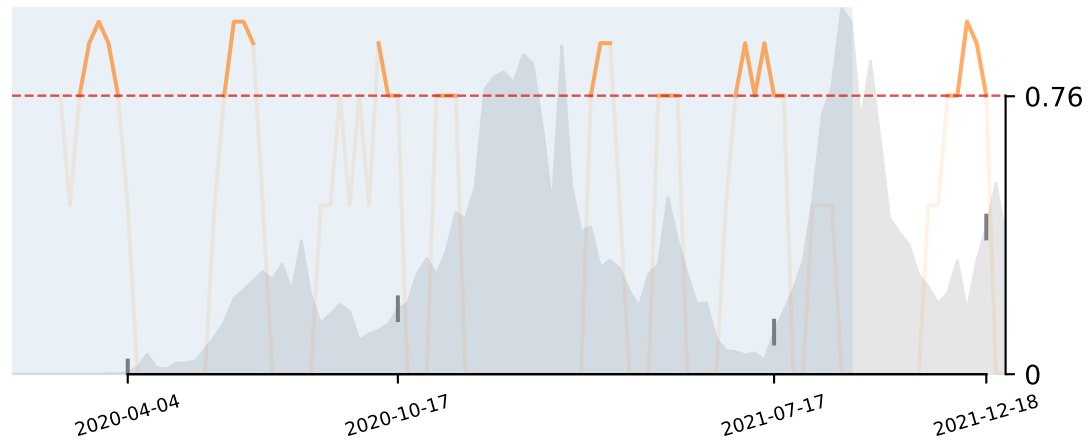
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	1	0	0
0.91	1	2	2	1	0	0
0.76	3	5	0	1	0	0
0.46	3	17	0	1	0	0
0.00	3	28	0	1	9	0

Gold Standard (JHU Cases) | Target Event

EWS Signal | β threshold selected by EWS | Training Period

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
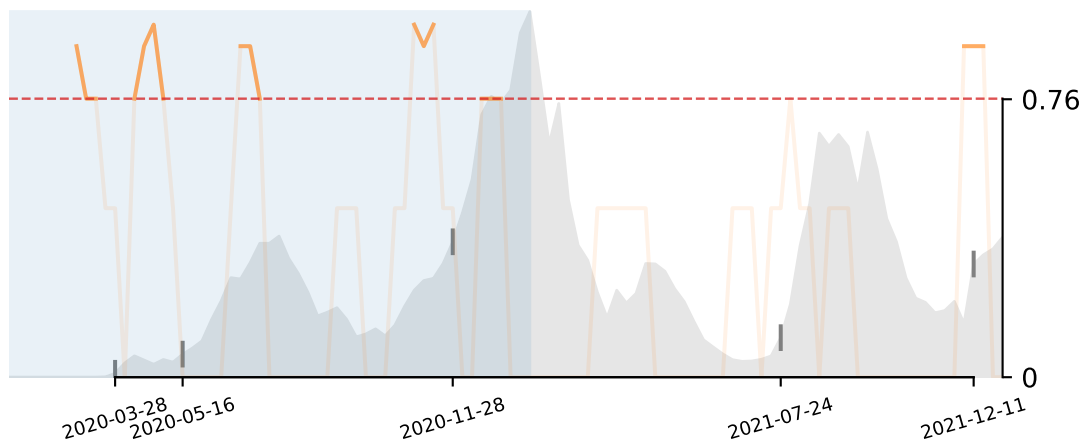(GT) quarantine
(GT) Burning Chest Pain
(GT) Chronic pain

Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	1	3
0.91	1	0	0	2	8	2
0.76	1	0	0	3	15	1
0.46	1	0	0	4	29	0
0.00	1	2	0	4	64	0
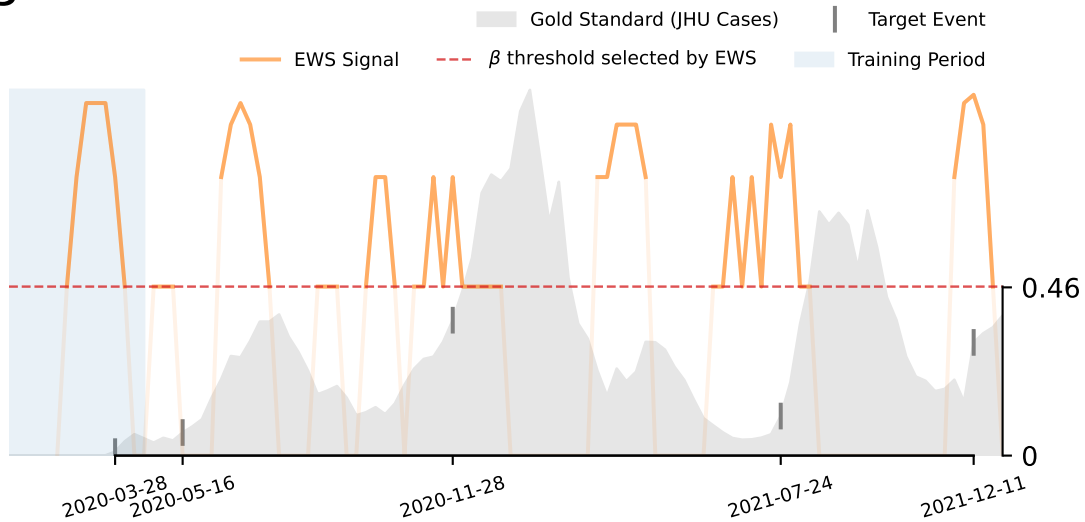
Model 2

(GT) Chronic pain
Apple Mobility (driving)
Apple Mobility (walking)
Apple Mobility (transit)

β	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	3
0.91	2	0	0	0	3	3
0.76	2	0	0	0	6	3
0.46	2	0	0	2	12	1
0.00	2	0	0	3	55	0
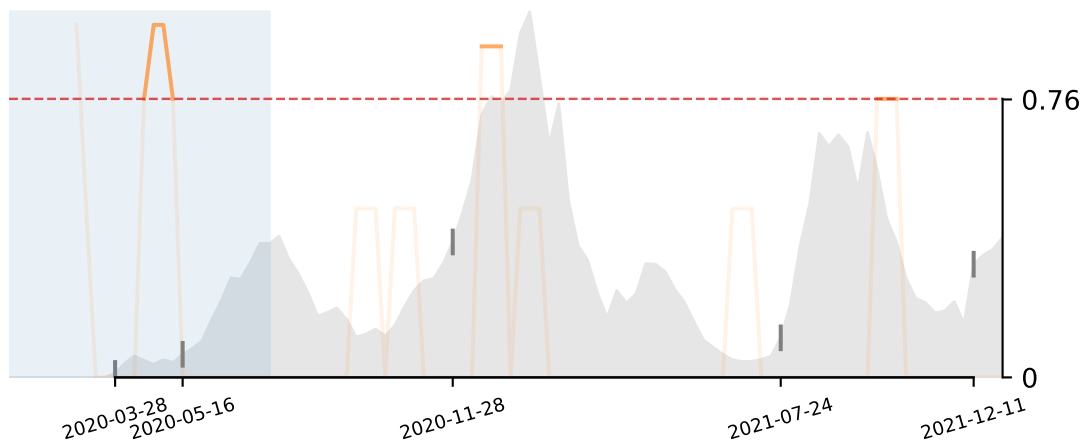
Model 3

Apple Mobility (walking)
(GT) covid
(GT) loss smell
(GT) quarantine
(GT) Abdominal pain
(GT) Chronic pain

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	0	1	1	1	1
0.76	3	2	0	1	2	0
0.46	3	7	0	2	13	0
0.00	3	13	0	2	35	0

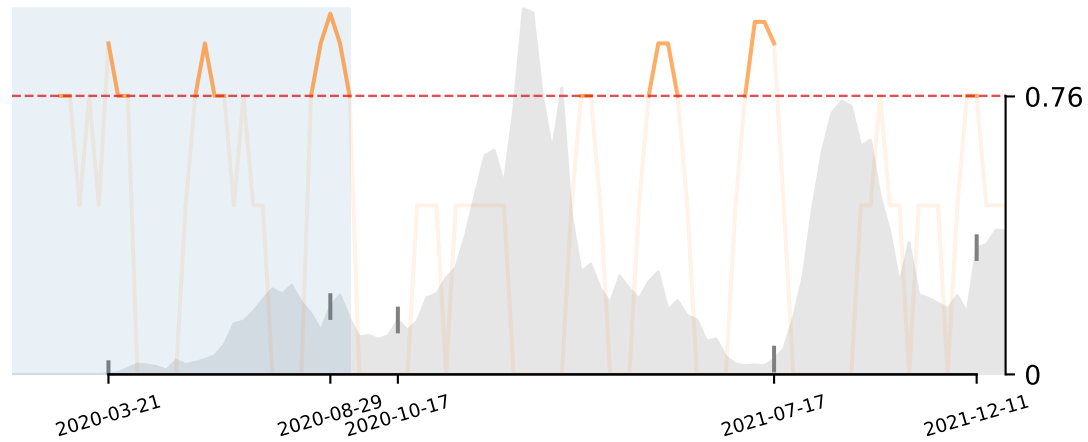**Proxies selected by the Multiple Sources method**

Model 1

- (GT) chest tightness
- (GT) covid-19 who
- (GT) Hyperventilation
- (GT) covid
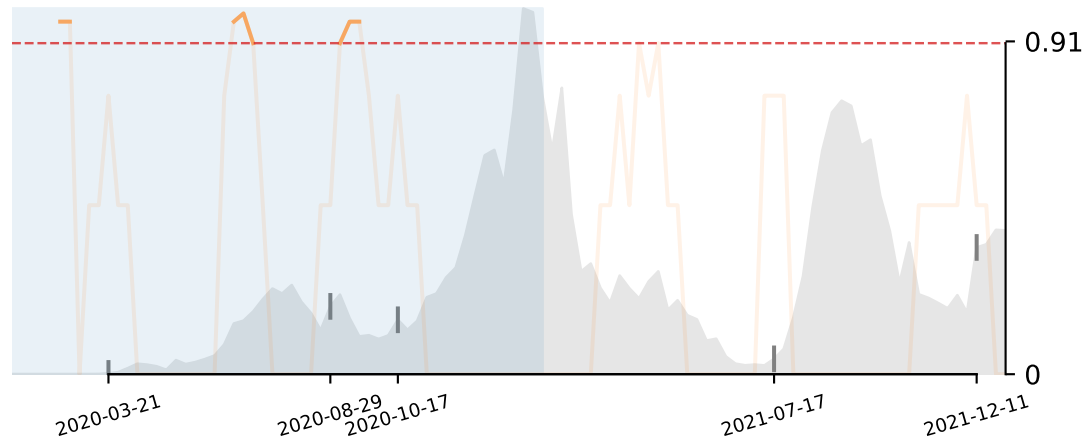- (GT) how long does covid last
- (GT) covid-19
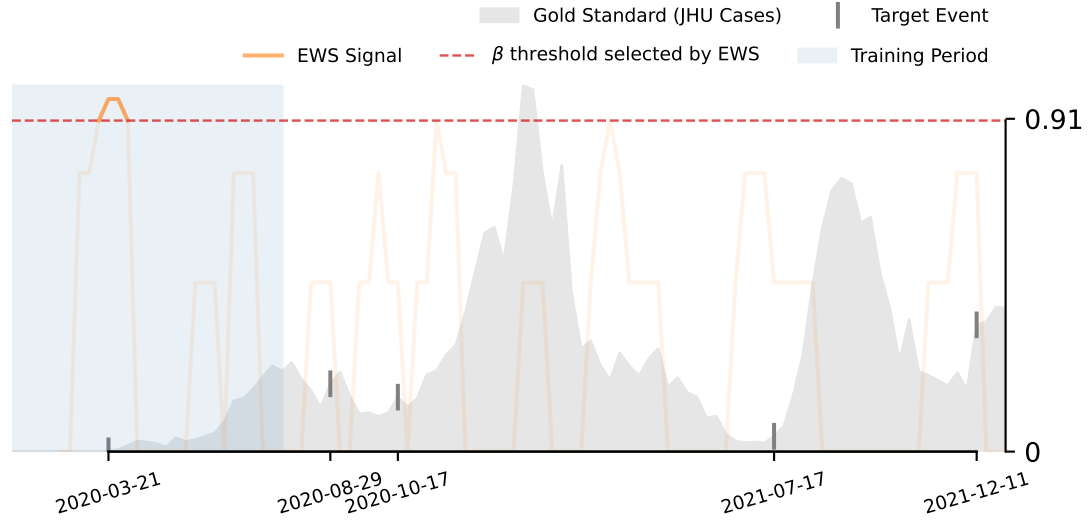
Model 2

- (GT) how long does covid last
- (GT) chest pain
- (GT) covid symptoms
- (GT) Burning Chest Pain
- (GT) Chills

Model 3

- (GT) covid-19 who
- (GT) covid symptoms
- (GT) Acute bronchitis
- (GT) Ageusia
- (GT) Nasal congestion
- (GT) Phlegm

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period.

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	1	1	0	0	2	4
0.76	1	2	0	3	6	1
0.46	1	5	0	4	20	0
0.00	1	8	0	4	49	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	3
0.96	1	0	1	1	0	2
0.91	1	0	1	1	2	2
0.76	2	2	0	2	7	1
0.46	2	10	0	2	28	0
0.00	2	14	0	3	49	0

Model 3

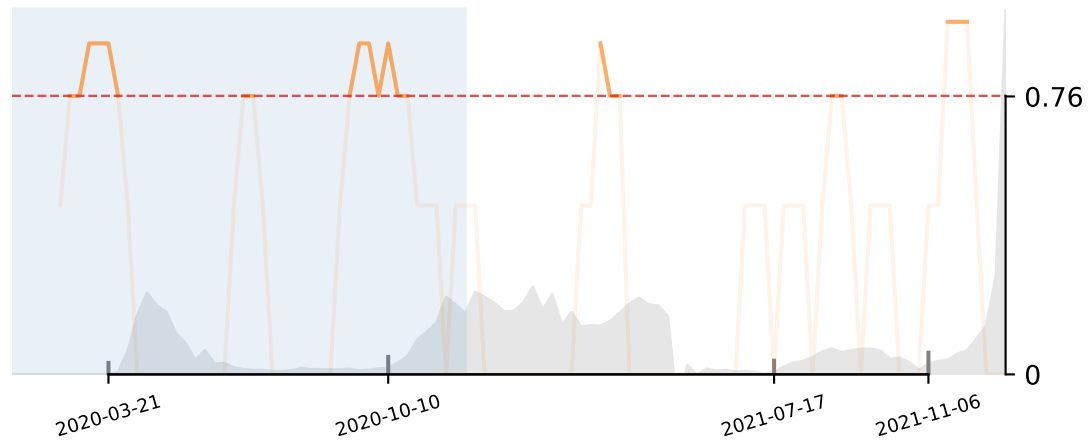|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	1	3	0	0	2
0.91	2	4	1	0	2	2
0.76	2	6	1	2	5	0
0.46	2	7	1	2	11	0
0.00	3	12	0	2	34	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain

Model 2
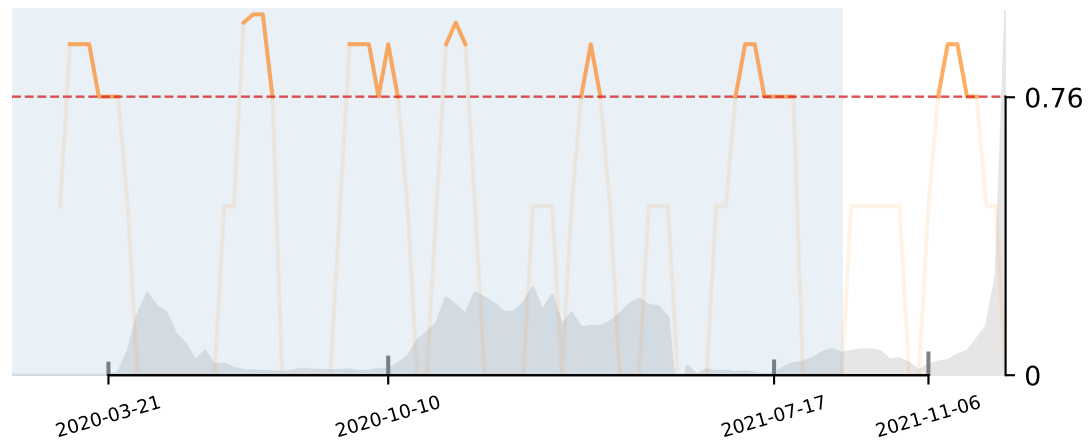
(GT) how long does covid last
(GT) nose bleed
(GT) loss smell
(GT) covid-19
(GT) covid symptoms
(GT) sars-cov-2

Model 3

(GT) covid
(GT) covid symptoms
(GT) Ageusia
(GT) chest pain
(GT) Chest pain
(GT) Hyperventilation

Legend: Gold Standard (JHU Cases), Target Event, EWS Signal, β threshold selected by EWS, Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	3	2
0.91	1	0	0	1	8	1
0.76	1	0	0	2	22	0
0.46	1	2	0	3	33	0
0.00	1	3	0	3	67	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	0	3	1
0.91	0	0	2	0	4	1
0.76	2	0	0	0	8	1
0.46	2	5	0	2	18	0
0.00	2	15	0	2	42	0

Model 3:

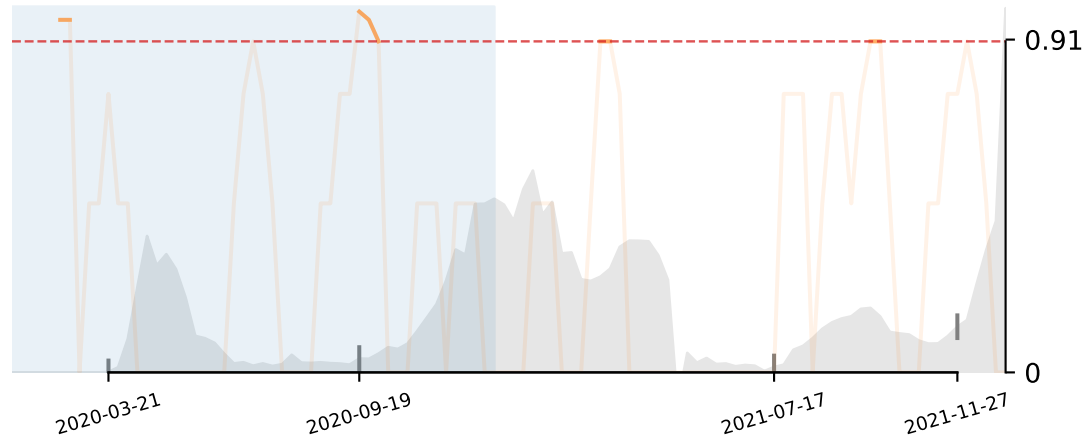| β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	2	3	0	0	1
0.91	0	4	3	0	2	0
0.76	3	7	0	0	5	0
0.46	3	14	0	1	9	0
0.00	3	32	0	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain
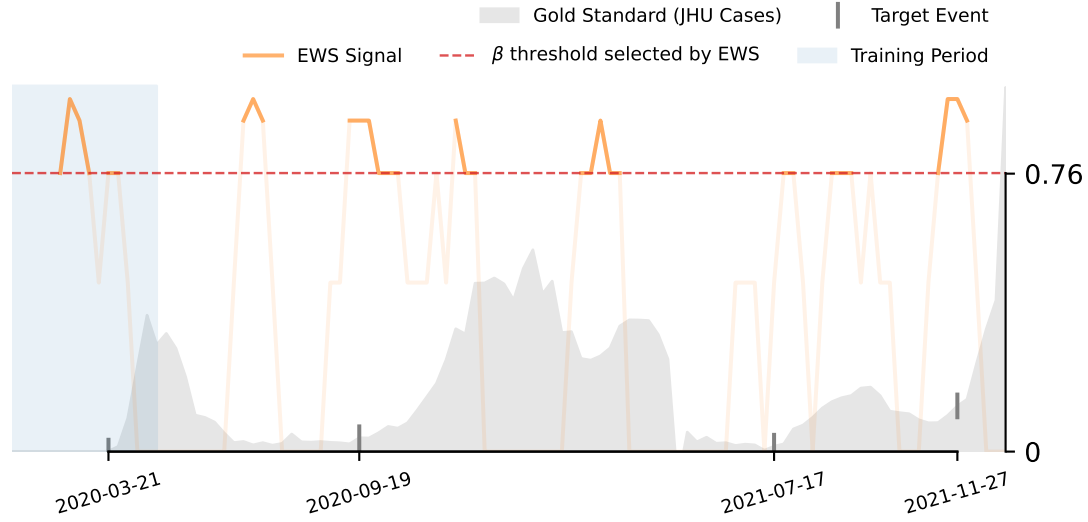
Model 2
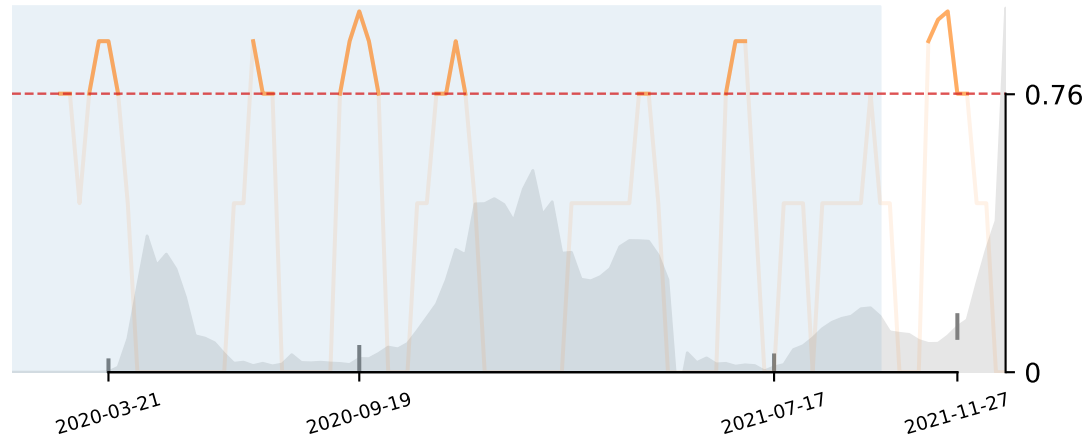
(GT) how long does covid last
(GT) loss smell
(GT) sars-cov-2
(GT) Asthma
(GT) Cough
(GT) Wheeze

Model 3

(GT) Chest pain
(GT) chest pain
(GT) how long does covid last
(GT) covid-19 who
(GT) sars-cov-2
(GT) Asthma

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	2	7	1
0.76	1	0	0	2	23	0
0.46	1	2	0	3	36	0
0.00	1	3	0	3	67	0

Model 2:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	0	1	0	0	2
0.91	2	2	0	0	5	1
0.76	2	4	0	1	13	0
0.46	2	6	0	1	21	0
0.00	2	16	0	2	39	0

Model 3:

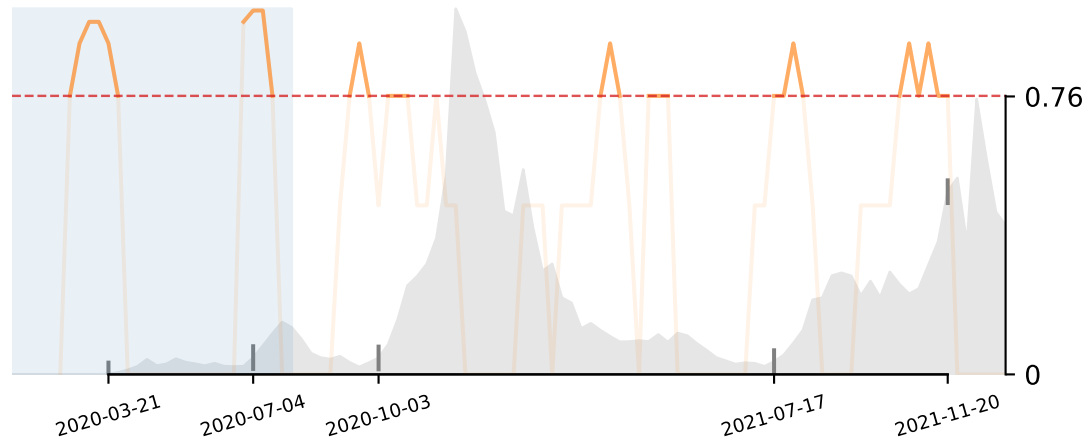|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	1	0	0
0.96	1	0	2	1	0	0
0.91	1	0	2	1	0	0
0.76	3	3	0	1	1	0
0.46	3	15	0	1	4	0
0.00	3	38	0	1	6	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Bronchitis

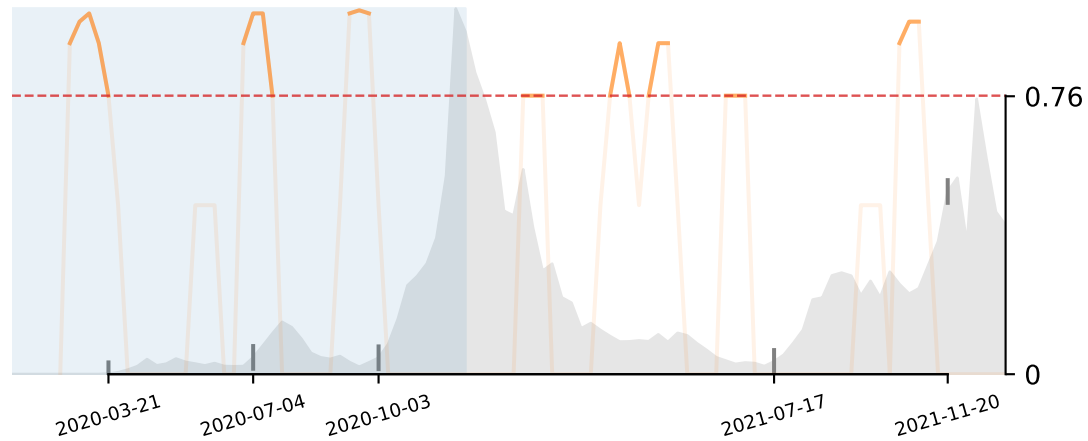## Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Bronchitis

Model 3

(GT) Acute bronchitis
(GT) Bronchitis
(GT) Chills
(GT) Cough
(GT) Phlegm
(GT) Pneumonia

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	1	3
0.99	0	0	1	1	1	3
0.96	0	0	1	1	1	3
0.91	1	0	0	3	3	0
0.76	1	0	0	4	15	0
0.46	1	1	0	4	31	0
0.00	1	1	0	4	57	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	1	1	0	0	3
0.96	1	1	1	0	0	3
0.91	2	1	0	2	2	0
0.76	2	1	0	3	13	0
0.46	2	3	0	3	29	0
0.00	2	3	0	3	53	0

Model 3

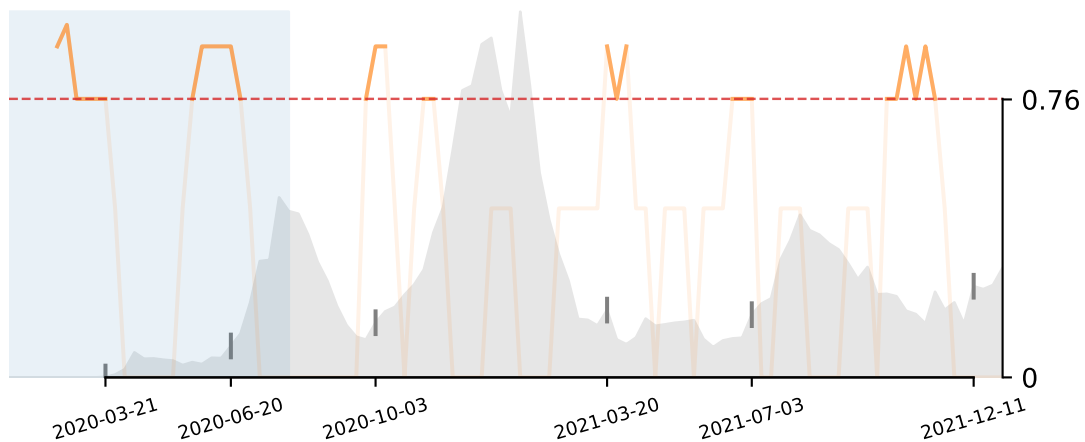|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	3	1	0	1	0	1
0.91	3	1	0	1	3	1
0.76	3	1	0	2	9	0
0.46	3	2	0	2	15	0
0.00	3	5	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
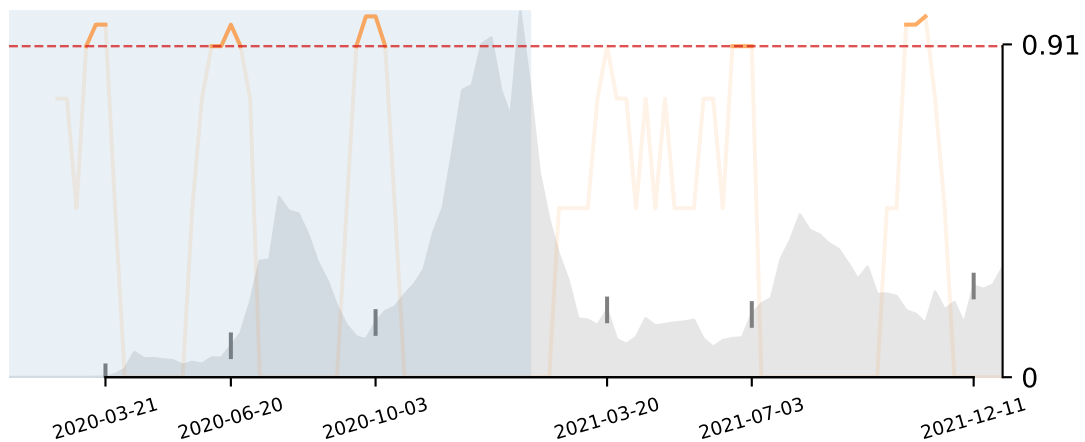(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
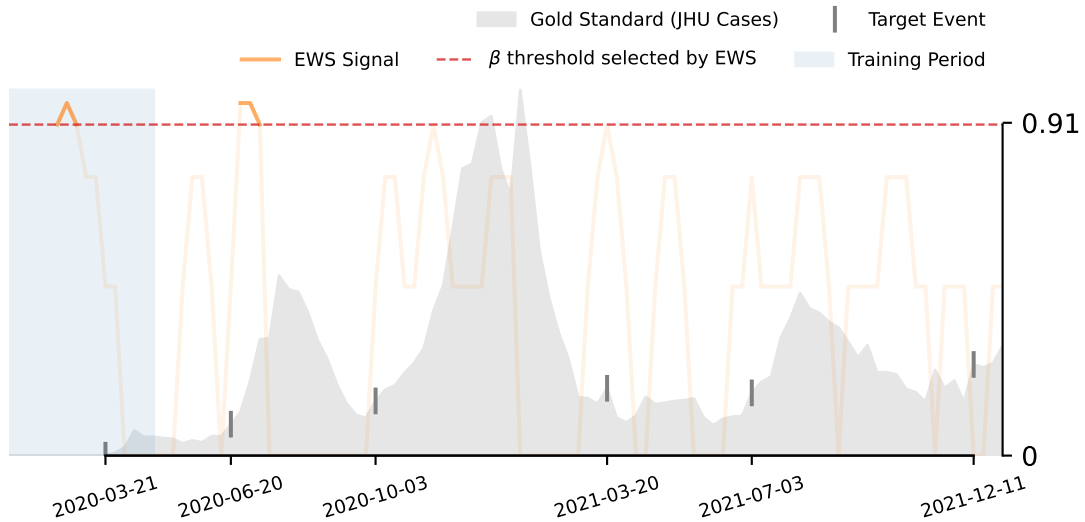
Model 2

(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Burning Chest Pain

Model 3

(GT) Ageusia
(GT) Anosmia
(GT) Burning Chest Pain
(GT) Chills
(GT) Fever
(GT) Phlegm

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	2	4
0.91	1	0	0	1	4	3
0.76	1	1	0	3	20	1
0.46	1	1	0	5	40	0
0.00	1	2	0	5	53	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	0	0	2	0	0	4
0.91	1	0	1	3	3	1
0.76	2	1	0	4	8	0
0.46	2	2	0	4	25	0
0.00	2	5	0	4	46	0

Model 3:

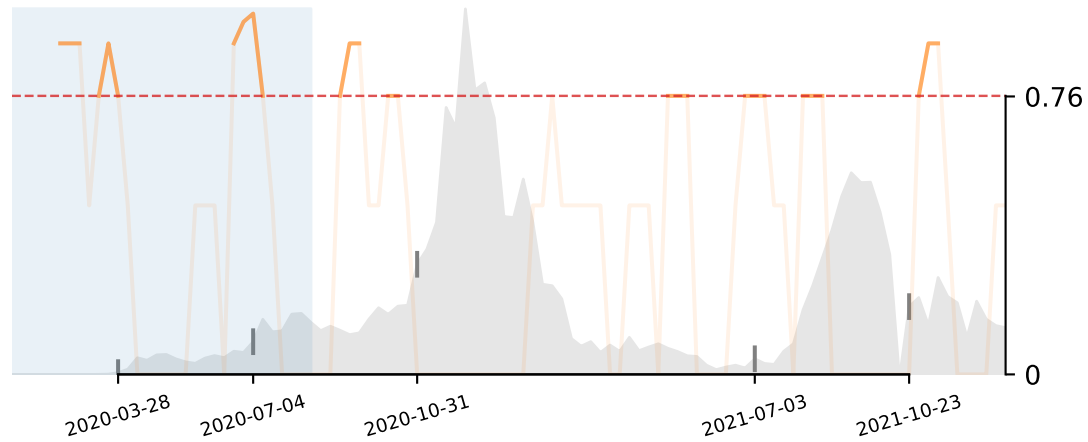| β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	1	0	2
0.96	1	0	2	1	1	2
0.91	3	0	0	3	1	0
0.76	3	2	0	3	5	0
0.46	3	4	0	3	11	0
0.00	3	6	0	3	28	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
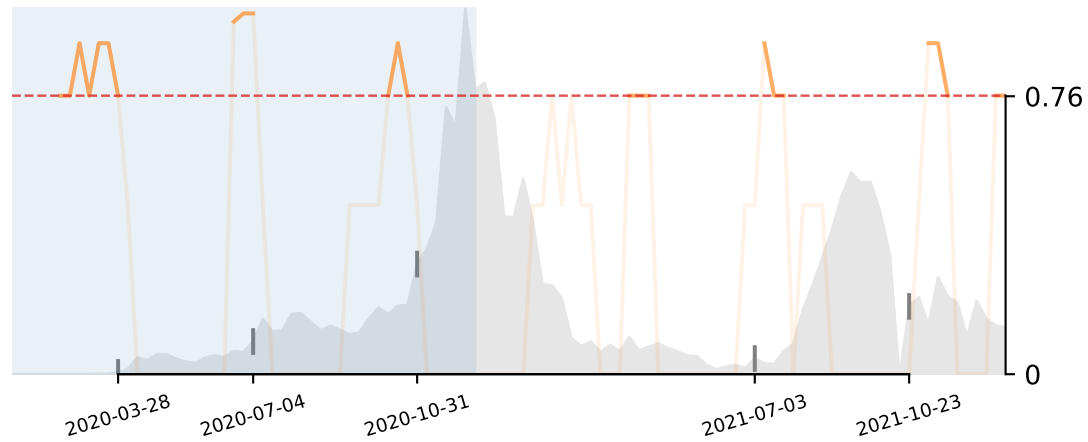(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
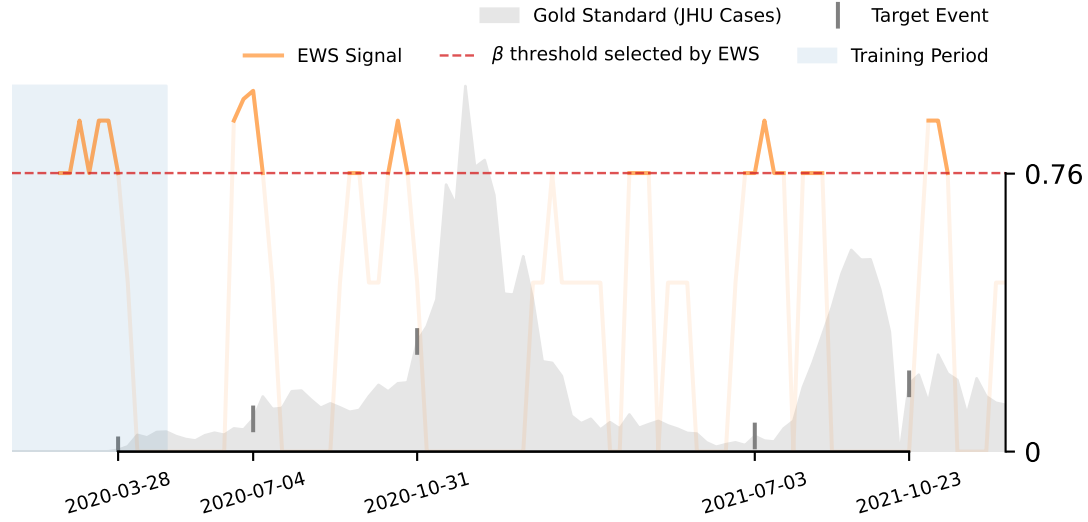
Model 2

(GT) covid
(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Chills

Model 3

(GT) covid
(GT) chest pain
(GT) covid-19
(GT) Bronchitis
(GT) Sore throat
(GT) covid symptoms

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	1	0	3
0.91	0	0	1	2	3	0
0.76	1	0	0	3	15	0
0.46	1	2	0	3	30	0
0.00	1	3	0	4	59	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	0	3
0.91	1	0	1	1	3	1
0.76	2	2	0	2	13	0
0.46	2	3	0	2	28	0
0.00	2	7	0	3	51	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	0	0	2
0.91	1	0	2	0	3	0
0.76	3	0	0	0	13	0
0.46	3	2	0	1	22	0
0.00	3	7	0	2	41	0

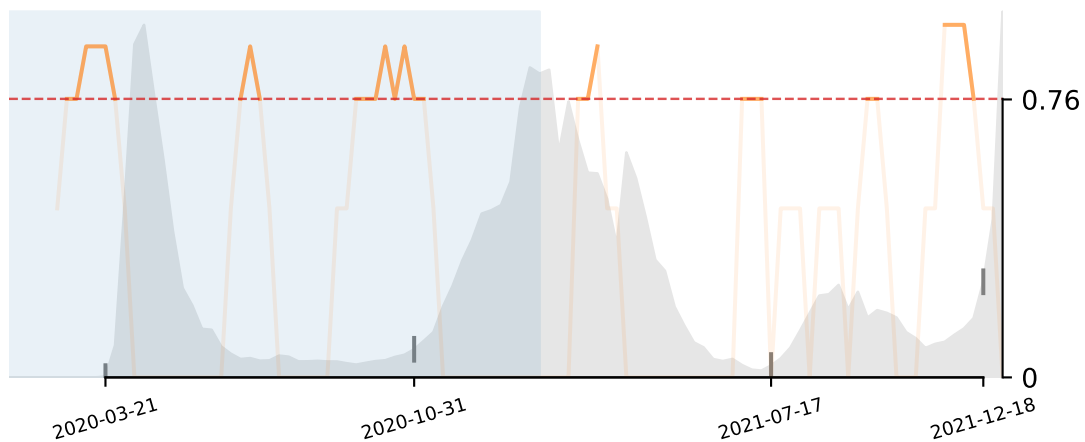**Proxies selected by the Multiple Sources method**

Model 1

- (GT) covid
- (GT) how long does covid last
- (GT) loss smell
- (GT) covid-19
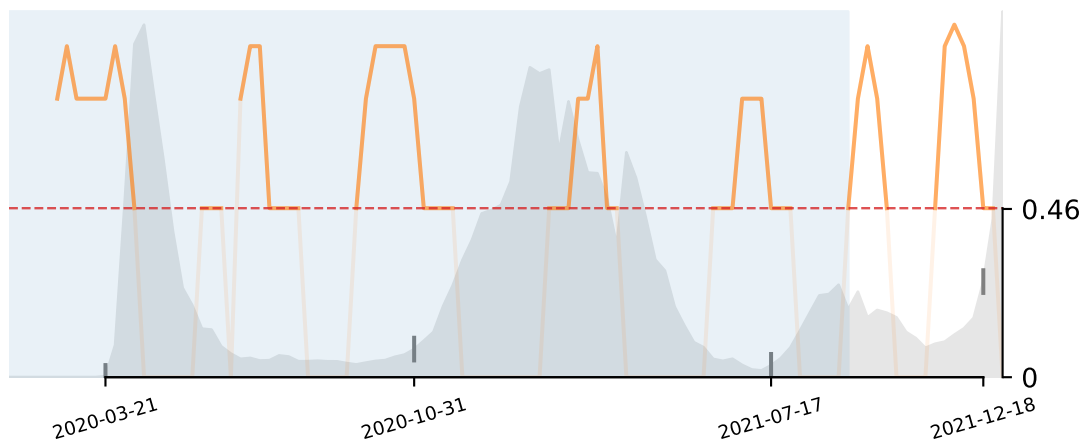- (GT) loss taste
- (GT) chest pain
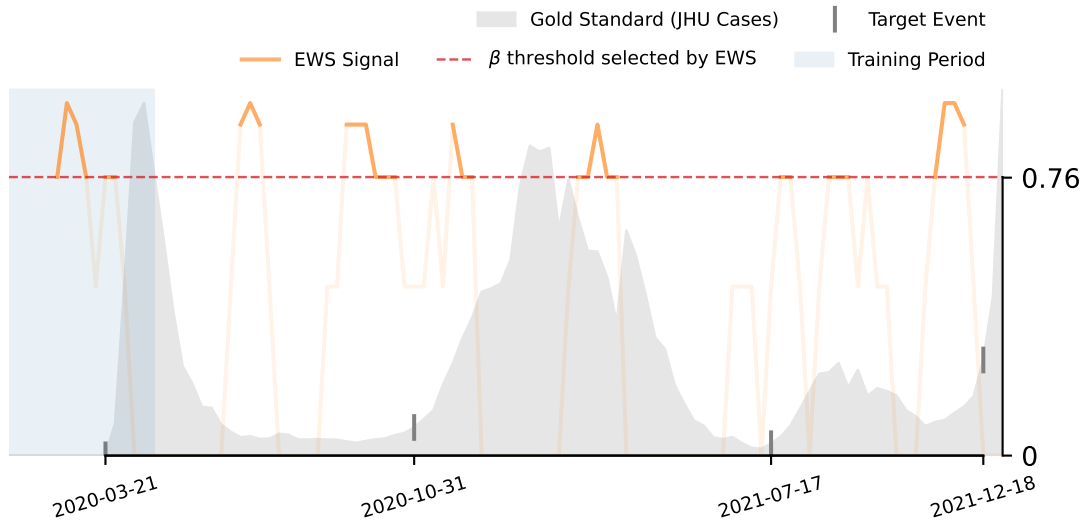
Model 2

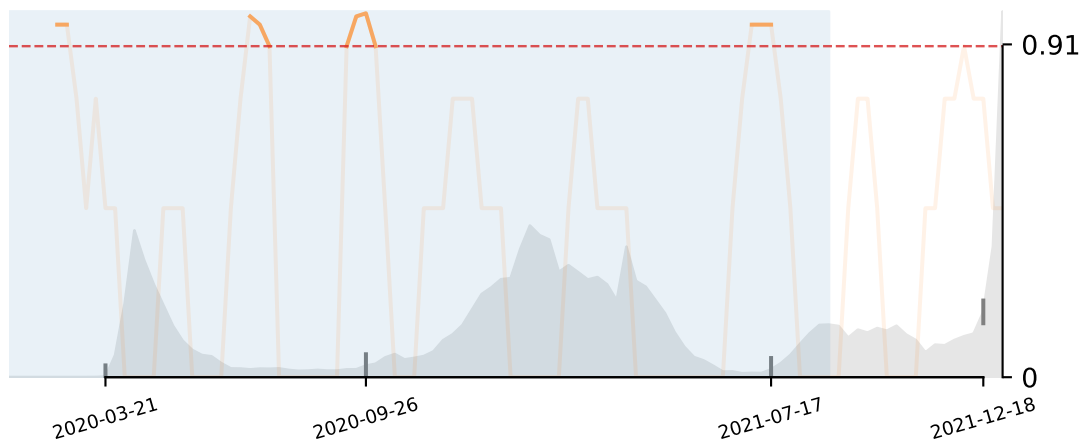- (GT) how long does covid last
- (GT) nose bleed
- (GT) covid-19
- (GT) covid symptoms
- (GT) sars-cov-2
- (GT) Throat irritation

Model 3

- (GT) covid
- (GT) covid symptoms
- (GT) Throat irritation
- (GT) Asphyxia
- (GT) nose bleed
- (GT) how long does covid last

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	2	6	1
0.76	1	0	0	2	19	0
0.46	1	2	0	3	31	0
0.00	1	3	0	3	67	0

Model 2

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	1	0	1
0.91	0	0	2	1	1	1
0.76	2	1	0	2	5	0
0.46	2	7	0	2	16	0
0.00	2	14	0	2	34	0

Model 3

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	1	0	0
0.91	0	0	3	1	1	0
0.76	2	4	1	1	3	0
0.46	3	10	0	1	5	0
0.00	3	33	0	1	9	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain
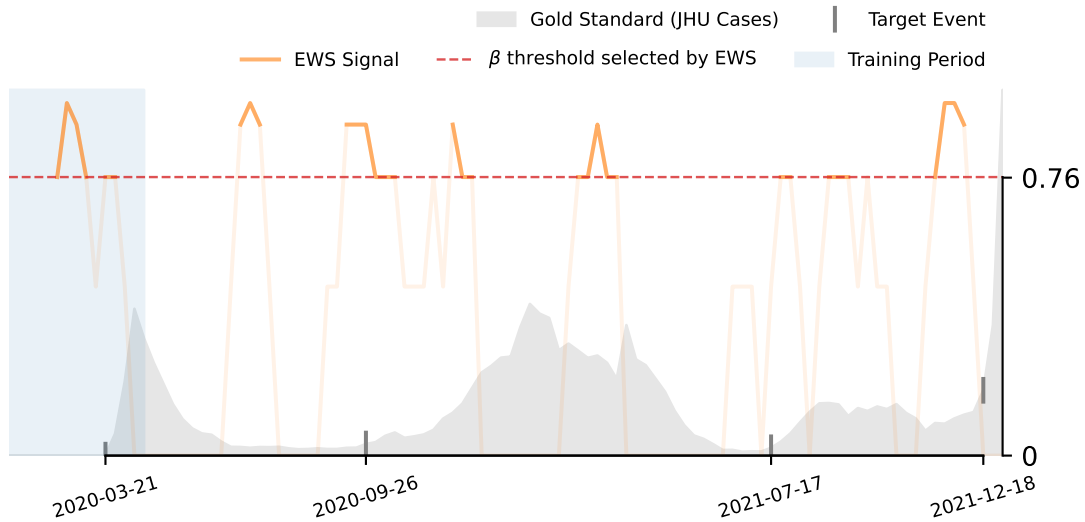
Model 2

(GT) how long does covid last
(GT) loss smell
(GT) covid symptoms
(GT) sars-cov-2
(GT) Asthma
(GT) Sore throat
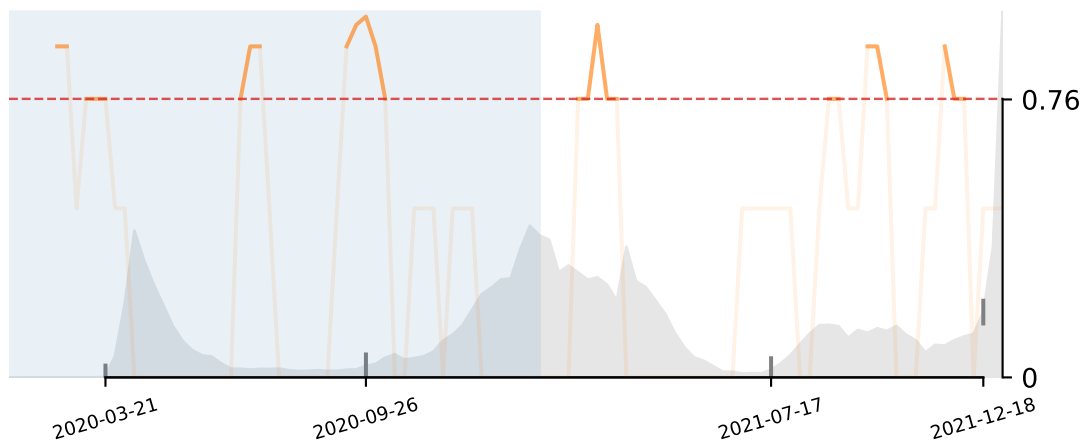
Model 3

(GT) Asthma
(GT) covid symptoms
(GT) Chronic pain
(GT) Shortness of breath
(GT) chest pain
(GT) Ageusia

Gold Standard (JHU Cases) | Target Event
EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	2	5	1
0.76	1	0	0	2	21	0
0.46	1	2	0	3	33	0
0.00	1	3	0	3	68	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	0	1	0	1	2
0.91	1	0	1	1	3	1
0.76	2	4	0	1	10	1
0.46	2	6	0	2	17	0
0.00	2	15	0	2	34	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	1	0	2	0	0	1
0.96	1	1	2	0	0	1
0.91	3	3	0	1	0	0
0.76	3	5	0	1	2	0
0.46	3	12	0	1	6	0
0.00	3	30	0	1	11	0

Model 1 x-axis: 2020-03-21, 2020-09-26, 2021-07-17, 2021-12-18 — y threshold 0.76
Model 2 x-axis: 2020-03-21, 2020-09-26, 2021-07-17, 2021-12-18 — y threshold 0.76
Model 3 x-axis: 2020-03-21, 2020-09-26, 2021-07-17, 2021-12-18 — y threshold 0.91

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
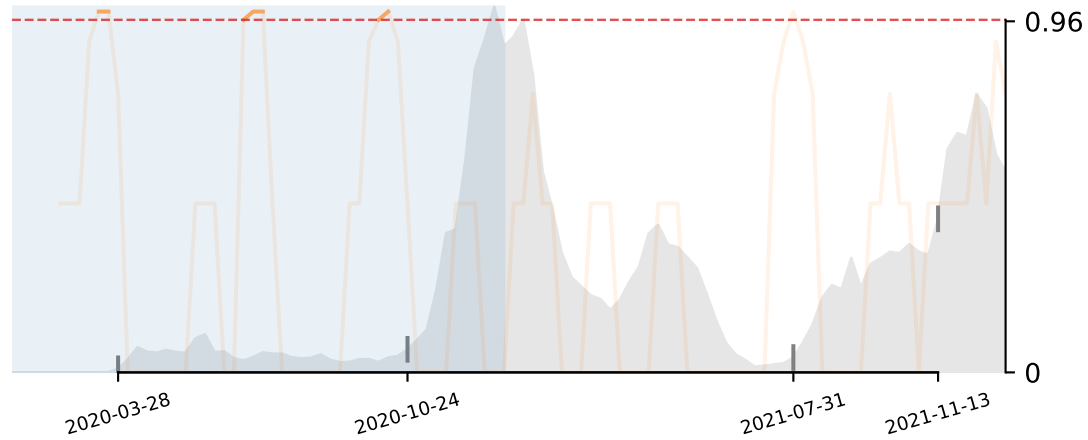(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Ageusia
(GT) Diarrhea
(GT) quarantine

Model 3

(GT) covid
(GT) covid-19
(GT) covid symptoms
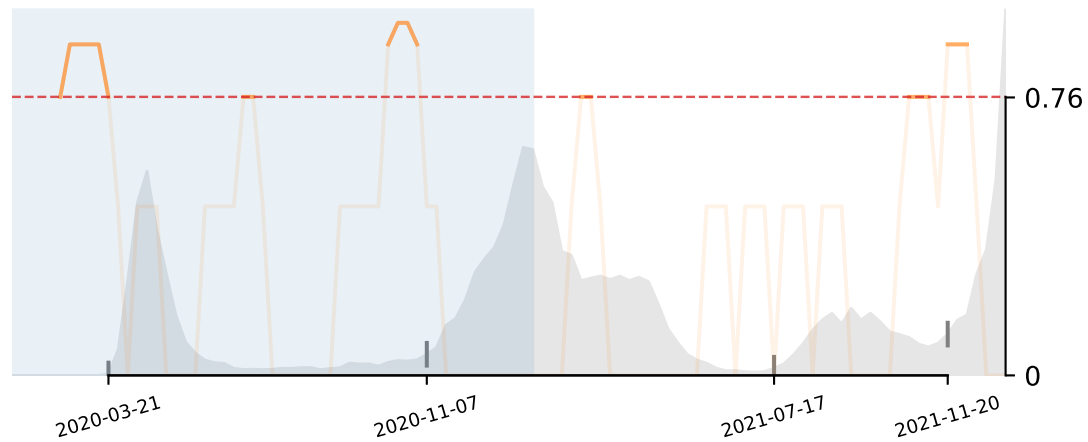(GT) quarantine
(GT) Ageusia
(GT) Hyperventilation

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period
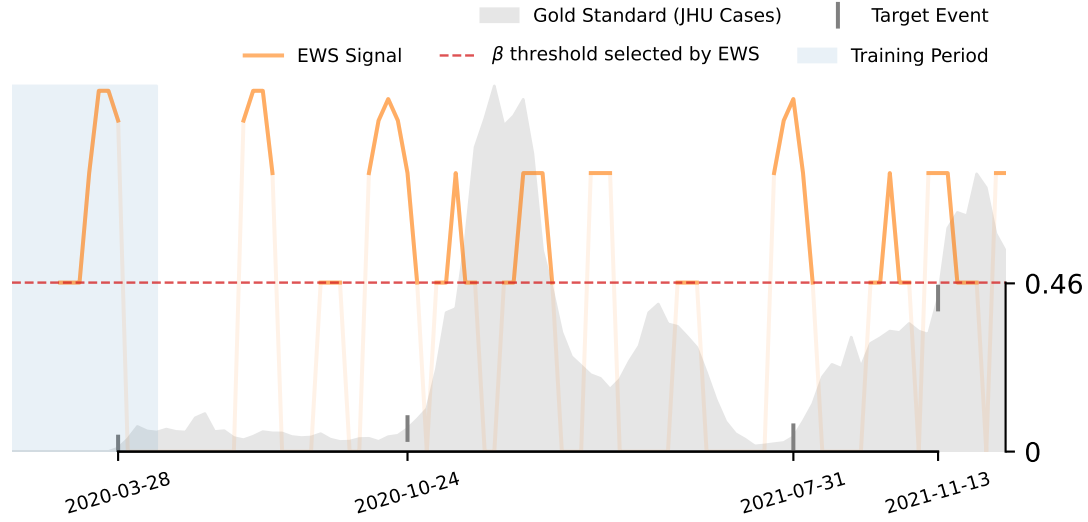
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	2	3
0.96	1	0	0	2	2	1
0.91	1	0	0	2	3	1
0.76	1	0	0	3	15	0
0.46	1	0	0	3	34	0
0.00	1	2	0	3	67	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	1	0	1
0.96	2	2	0	1	0	1
0.91	2	3	0	1	2	1
0.76	2	3	0	2	6	0
0.46	2	3	0	2	21	0
0.00	2	14	0	2	38	0
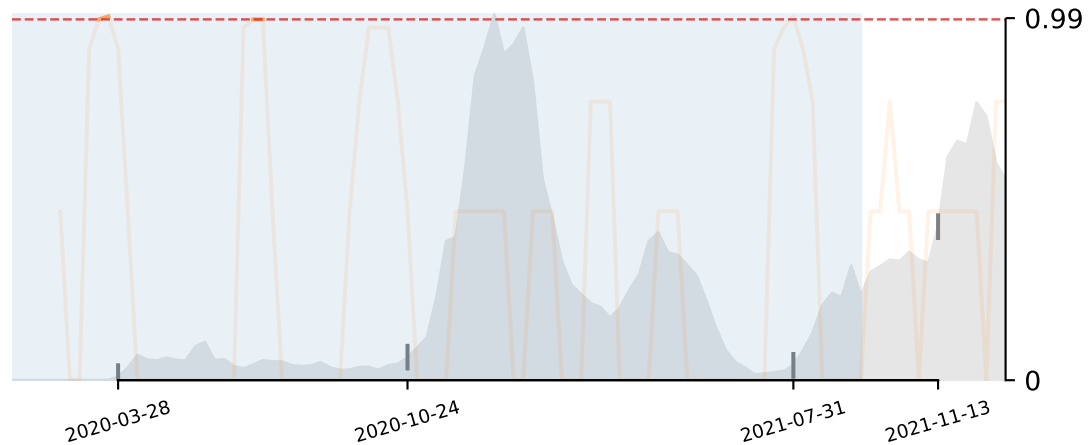
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	2	0	1	0	0	1
0.96	2	2	1	0	0	1
0.91	3	3	0	0	0	1
0.76	3	4	0	1	2	0
0.46	3	9	0	1	7	0
0.00	3	25	0	1	8	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
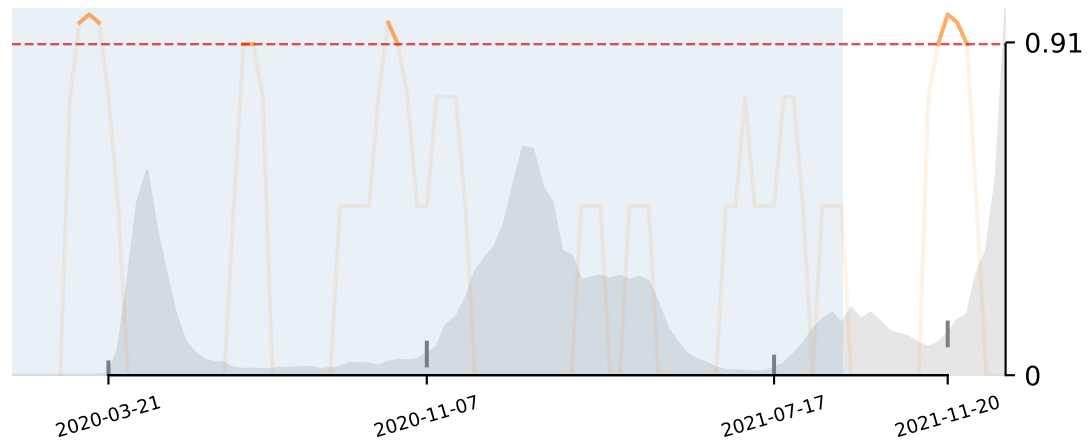(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain
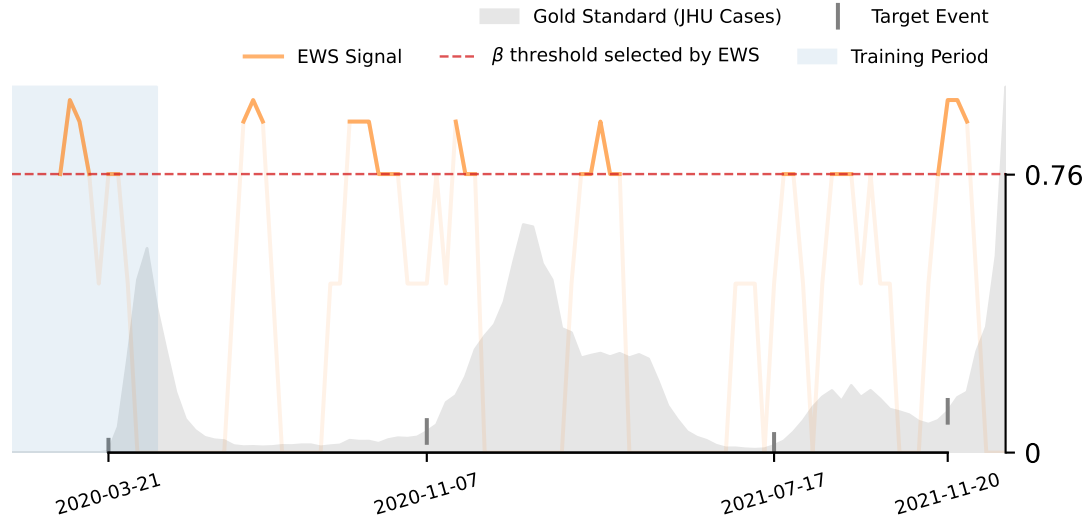
Model 2

(GT) nose bleed
(GT) covid-19
(GT) covid symptoms
(GT) sars-cov-2
(GT) Abdominal pain
(GT) Otitis

Model 3

(GT) covid
(GT) covid symptoms
(GT) nose bleed
(GT) covid-19
(GT) covid-19 who
(GT) sars-cov-2

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

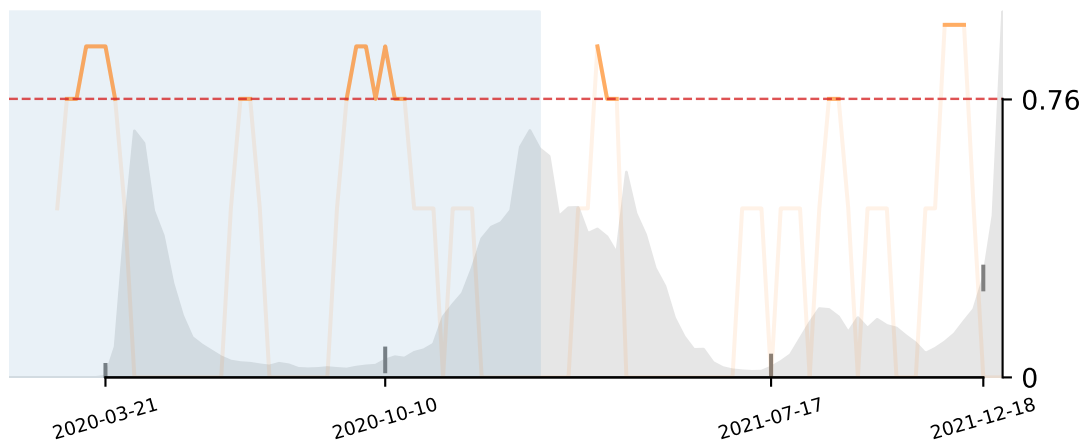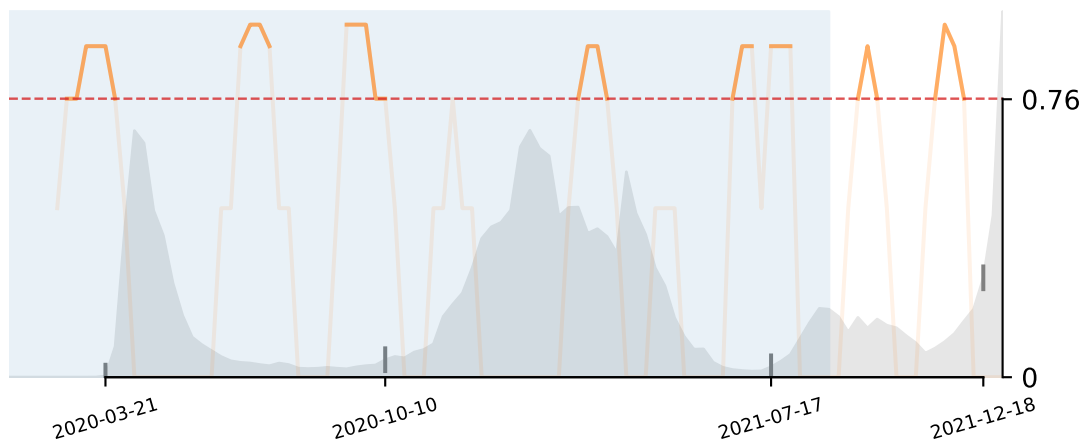| β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	2	2
0.91	1	0	0	2	9	1
0.76	1	0	0	2	22	0
0.46	1	2	0	3	33	0
0.00	1	3	0	3	67	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	0	0	2
0.91	1	0	1	1	2	1
0.76	2	0	0	1	4	1
0.46	2	3	0	2	14	0
0.00	2	18	0	2	35	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	1	0	0
0.96	1	0	2	1	1	0
0.91	2	0	1	1	2	0
0.76	2	2	1	1	2	0
0.46	3	9	0	1	3	0
0.00	3	27	0	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
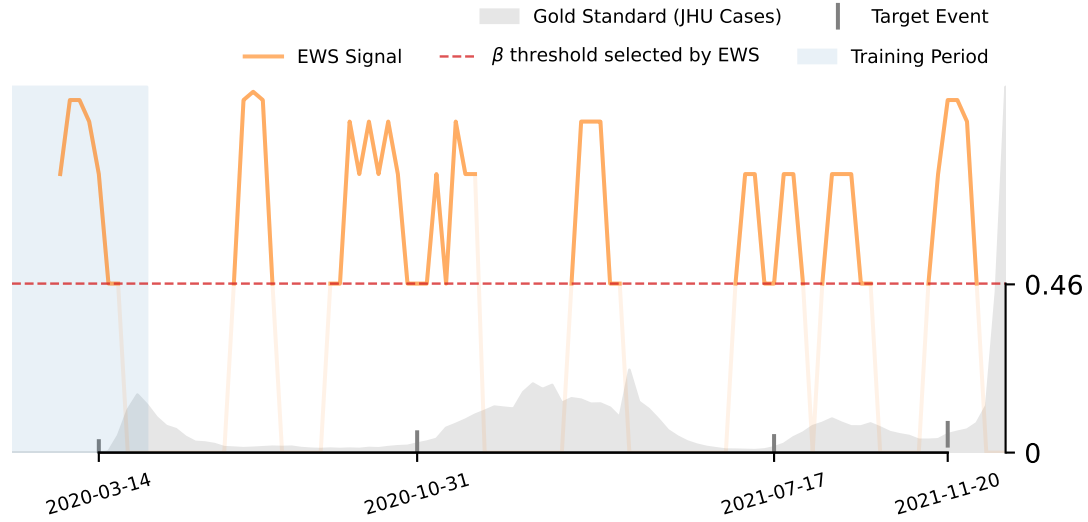
Model 2

(GT) nose bleed
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) sars-cov-2
(GT) Ageusia
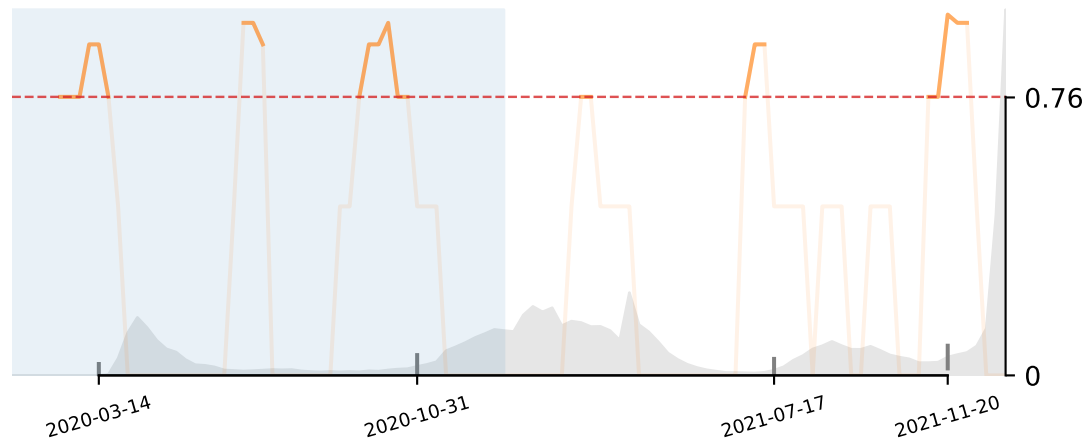
Model 3

(GT) Shortness of breath
Twitter (state level signal)
(GT) covid
(GT) covid symptoms
(GT) quarantine
(GT) Ageusia
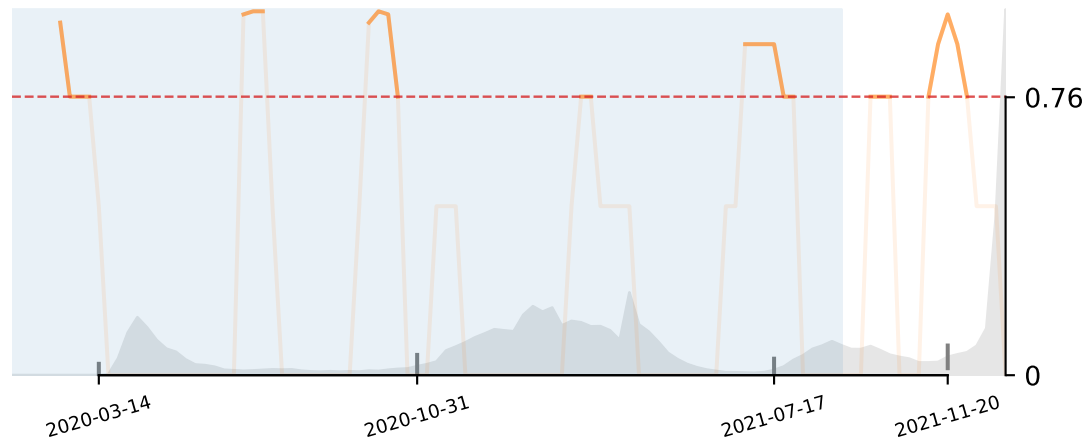
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	1	3
0.96	0	0	1	1	4	2
0.91	1	0	0	2	10	1
0.76	1	0	0	3	18	0
0.46	1	0	0	3	32	0
0.00	1	2	0	3	68	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	1	0	1
0.96	0	0	2	1	2	1
0.91	1	2	1	2	2	0
0.76	2	4	0	2	4	0
0.46	2	6	0	2	18	0
0.00	2	12	0	2	38	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	1	2	2	1	0	0
0.96	1	3	2	1	0	0
0.91	2	4	1	1	1	0
0.76	3	4	0	1	4	0
0.46	3	8	0	1	7	0
0.00	3	19	0	1	10	0

Proxies selected by the Multiple Sources method

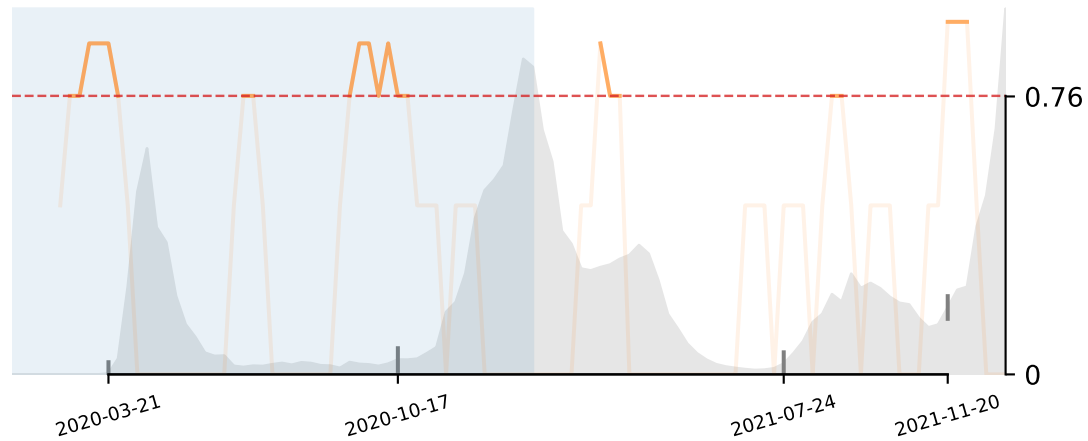Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain

Model 2

(GT) how long does covid last
(GT) nose bleed
(GT) loss smell
(GT) covid-19
(GT) covid symptoms
(GT) sars-cov-2

Model 3

(GT) Asthma
(GT) covid
(GT) covid symptoms
(GT) Ageusia
(GT) chest pain
(GT) Bronchitis

Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	2	5	1
0.76	1	0	0	2	19	0
0.46	1	2	0	3	31	0
0.00	1	3	0	3	68	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	1	0	1
0.91	0	0	2	1	1	1
0.76	2	0	0	1	5	1
0.46	2	5	0	2	15	0
0.00	2	16	0	2	34	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	1	0	0
0.91	1	2	2	1	1	0
0.76	3	8	0	1	3	0
0.46	3	12	0	1	5	0
0.00	3	29	0	1	11	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain
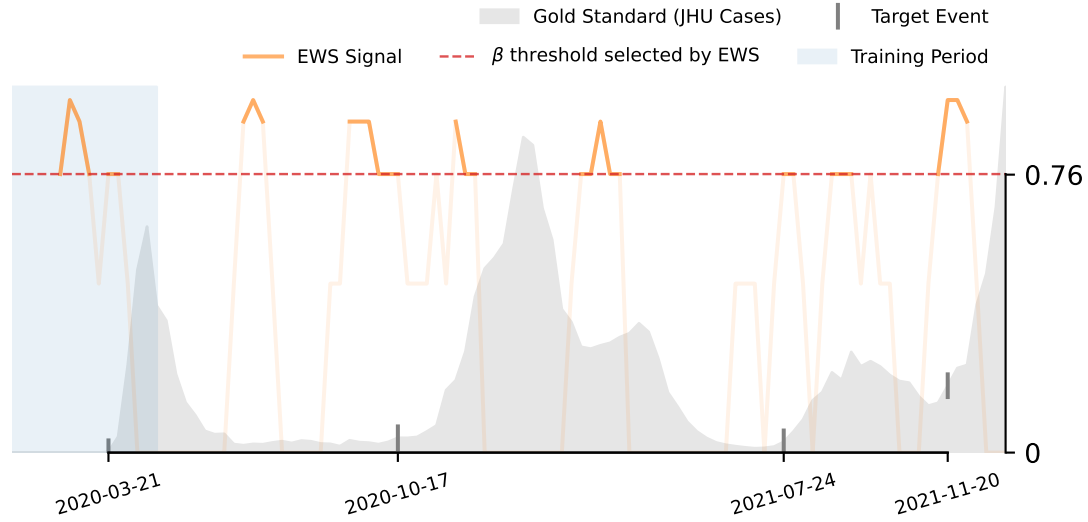
Model 2

(GT) how long does covid last
(GT) nose bleed
(GT) loss smell
(GT) covid-19
(GT) covid symptoms
(GT) sars-cov-2

Model 3

(GT) covid-19
(GT) covid
(GT) covid symptoms
(GT) Anosmia
(GT) chest pain
(GT) Viral pneumonia
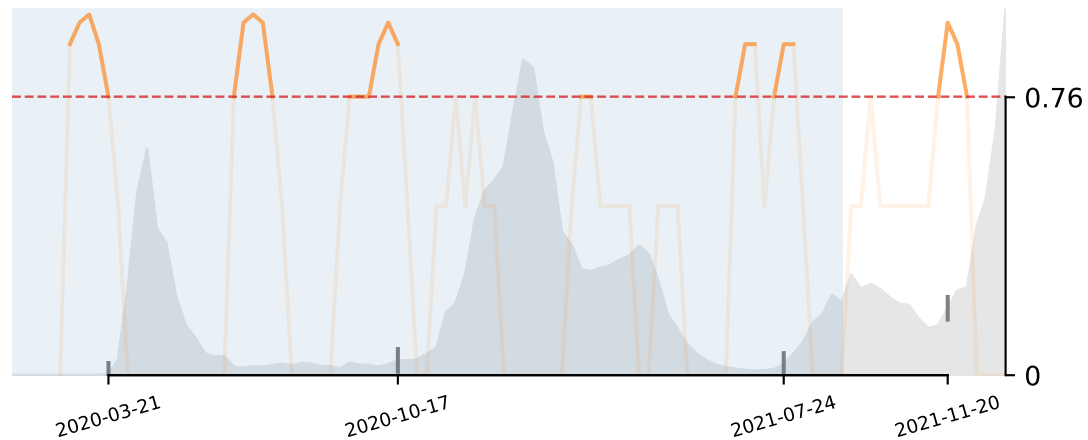
Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	2	2
0.91	1	0	0	2	7	1
0.76	1	0	0	3	19	0
0.46	1	2	0	3	32	0
0.00	1	3	0	3	67	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	1	2	1
0.91	0	0	2	1	3	1
0.76	2	0	0	1	7	1
0.46	2	5	0	2	16	0
0.00	2	16	0	2	35	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	1	2	1	0	0
0.91	2	3	1	1	1	0
0.76	3	4	0	1	3	0
0.46	3	12	0	1	6	0
0.00	3	30	0	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
(GT) Abdominal pain
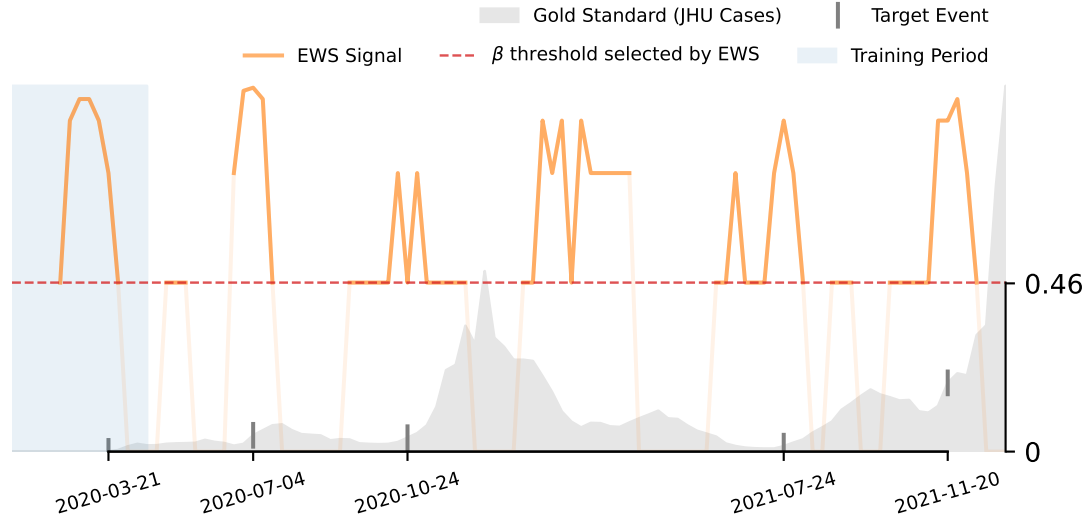
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
(GT) Acute bronchitis
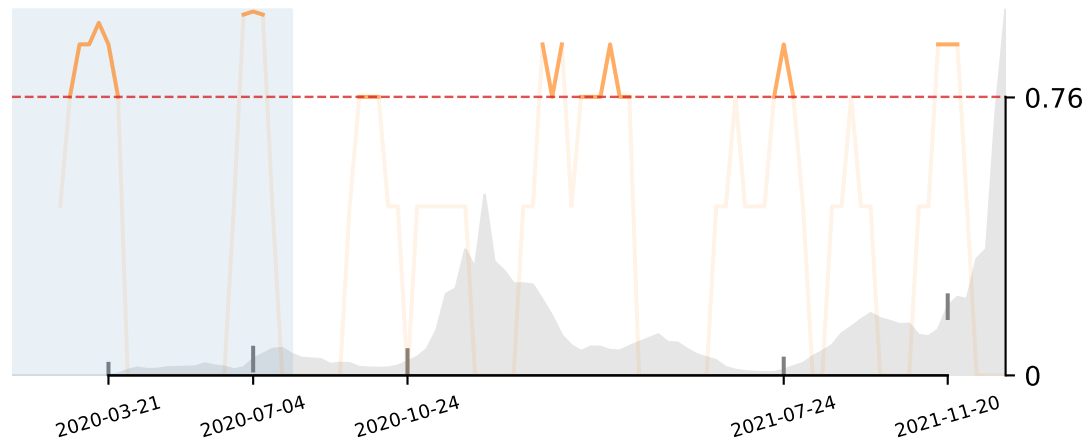
Model 3

(GT) covid
(GT) covid symptoms
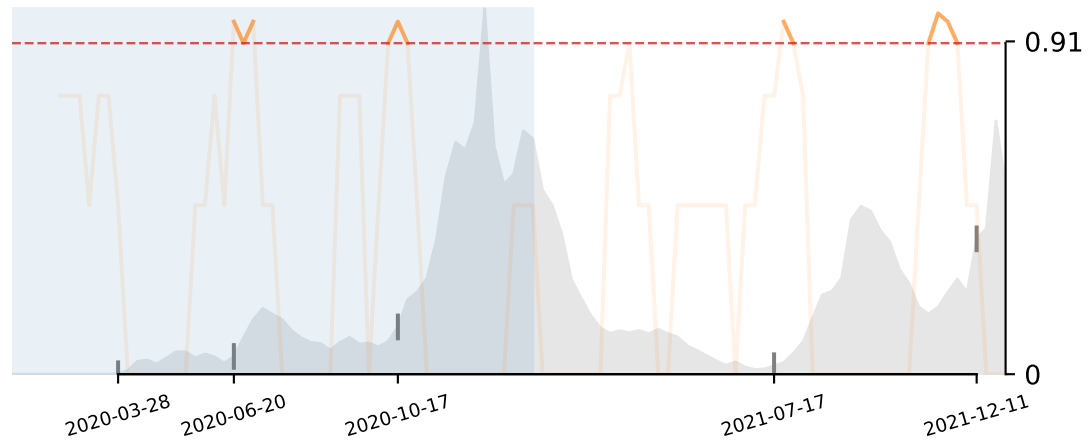(GT) Acute bronchitis
(GT) Anosmia
(GT) Asthma
(GT) Bronchitis
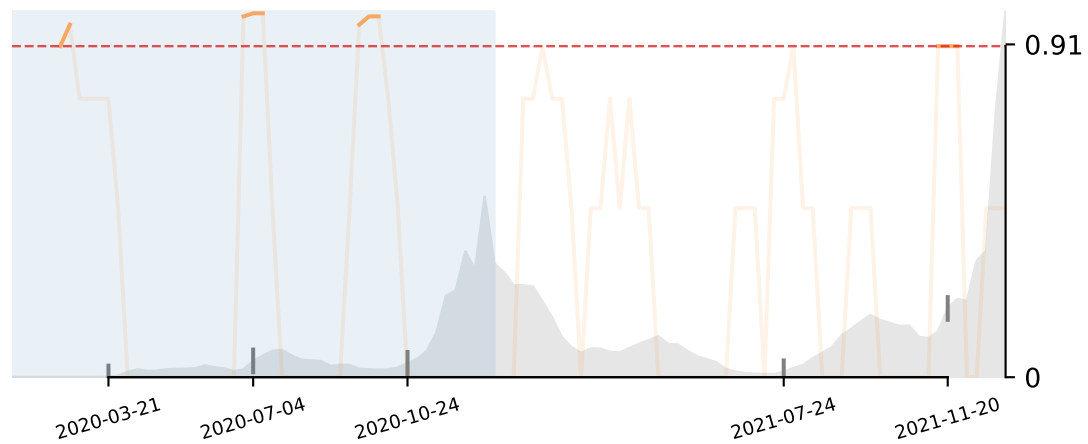
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	0	3
0.99	0	0	1	1	0	3
0.96	0	0	1	1	2	2
0.91	1	0	0	3	5	1
0.76	1	0	0	4	14	0
0.46	1	0	0	4	32	0
0.00	1	2	0	4	61	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	1	1	1	0	0	3
0.91	2	1	0	2	4	1
0.76	2	1	0	3	12	0
0.46	2	2	0	3	28	0
0.00	2	4	0	3	53	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	1	2	0	0	2
0.96	2	1	1	0	0	2
0.91	3	2	0	1	3	0
0.76	3	3	0	2	9	0
0.46	3	3	0	2	23	0
0.00	3	6	0	2	39	0

OH, Franklin

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) chest tightness
(GT) Burning Chest Pain
(GT) Hyperventilation
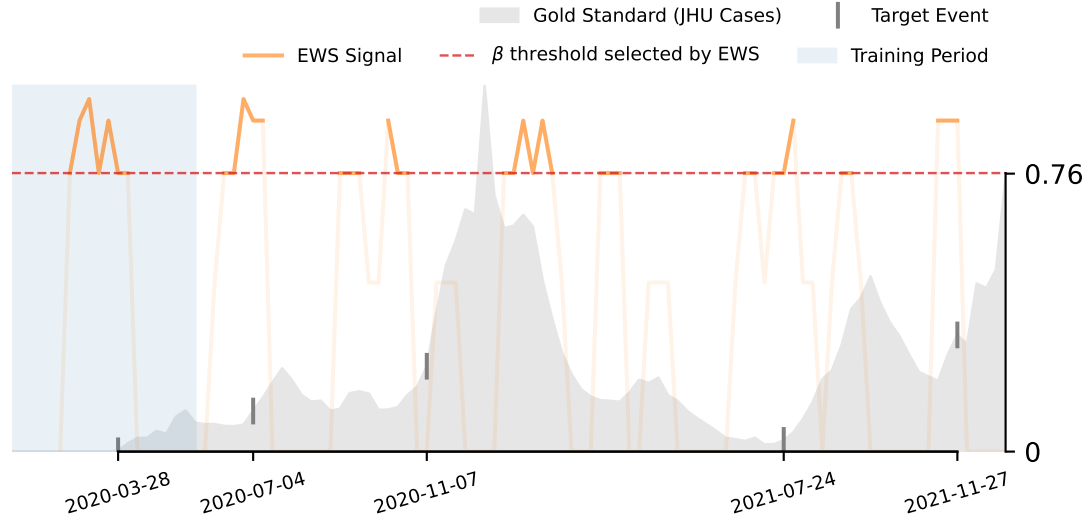
Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) Burning Chest Pain
(GT) Hyperventilation
(GT) Chest pain
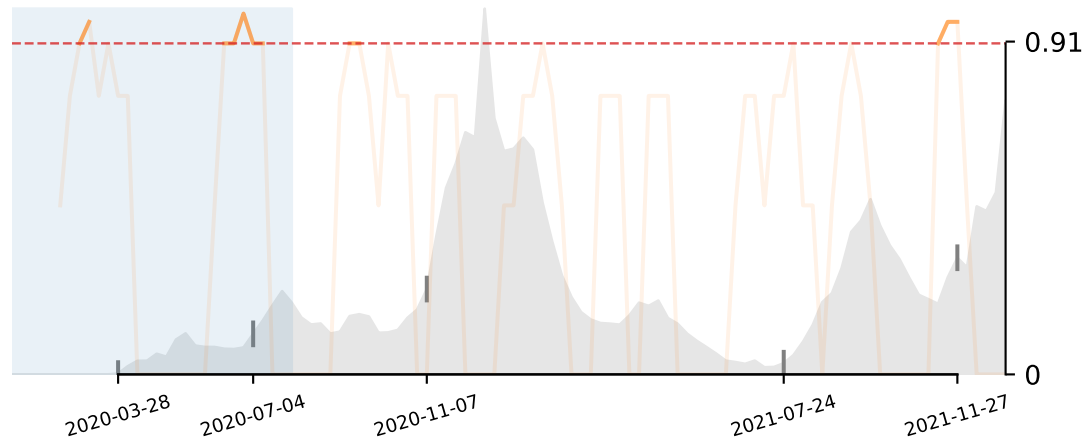
Model 3

(GT) covid-19
(GT) chest pain
(GT) covid
(GT) quarantine
(GT) Chills
(GT) Diarrhea
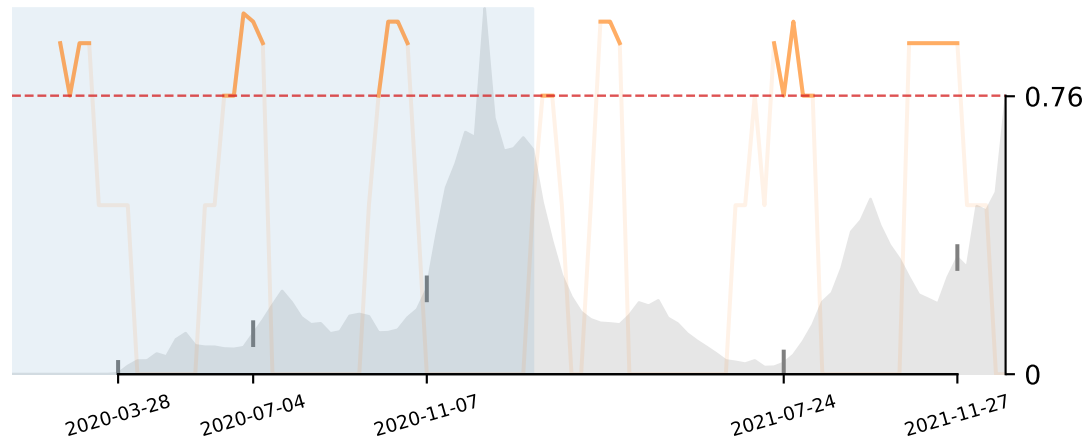
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	0	3
0.91	1	0	0	3	4	0
0.76	1	0	0	4	16	0
0.46	1	2	0	4	27	0
0.00	1	2	0	4	57	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	1	0	2
0.91	2	0	0	2	5	0
0.76	2	1	0	3	20	0
0.46	2	3	0	3	28	0
0.00	2	4	0	3	53	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	0	3	1
0.91	2	0	1	2	4	0
0.76	3	2	0	2	8	0
0.46	3	4	0	2	13	0
0.00	3	8	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
(GT) sars-cov-2

Model 2

(GT) covid symptoms
(GT) Otitis
(GT) Phlegm

Model 3

(GT) covid symptoms
(GT) Otitis
(GT) Phlegm
(GT) Ageusia
(GT) Anosmia
(GT) quarantine

Legend:
- Gold Standard (JHU Cases)
- EWS Signal
- Target Event
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	1	0	0	1	2	2
0.91	1	0	0	1	6	2
0.76	1	0	0	2	12	0
0.46	1	0	0	4	28	0
0.00	1	1	0	4	59	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	2	0	1
0.76	0	0	2	2	1	1
0.46	2	4	0	3	10	0
0.00	2	4	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	1	0	1
0.96	0	0	3	1	1	0
0.91	2	1	1	1	3	0
0.76	2	3	1	2	6	0
0.46	3	7	0	2	12	0
0.00	3	13	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine

Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	3
0.99	0	0	1	0	1	3
0.96	0	0	1	0	4	3
0.91	0	0	1	2	6	1
0.76	1	0	0	2	18	0
0.46	1	1	0	3	35	0
0.00	1	4	0	3	63	0

Model 2

(GT) how long does covid last
(GT) covid
(GT) covid symptoms
(GT) Otitis

	tp	fp	fn	tp	fp	fn
β						
0.96	0	0	2	0	0	2
0.91	0	0	2	0	3	2
0.76	0	0	2	1	4	1
0.46	2	5	0	2	20	0
0.00	2	17	0	2	39	0
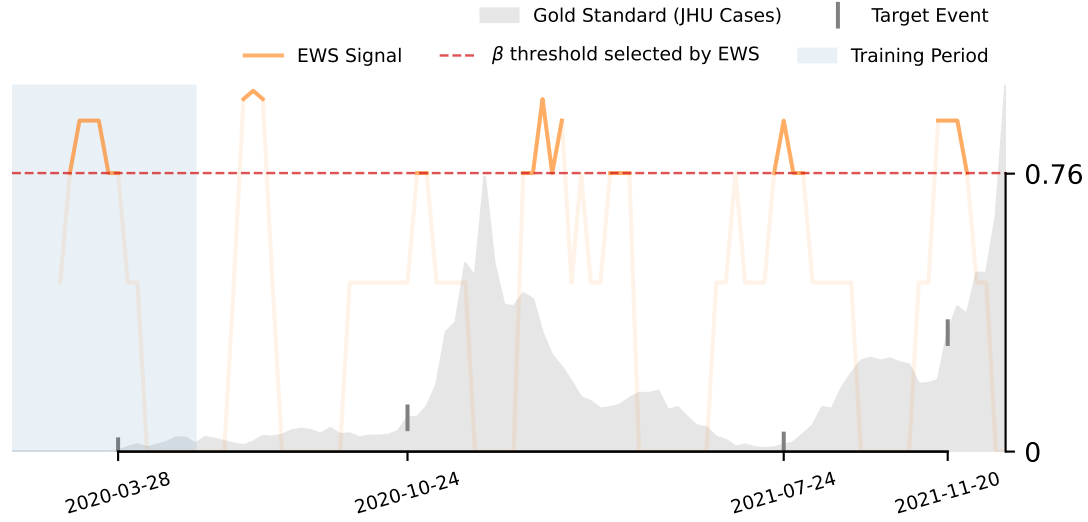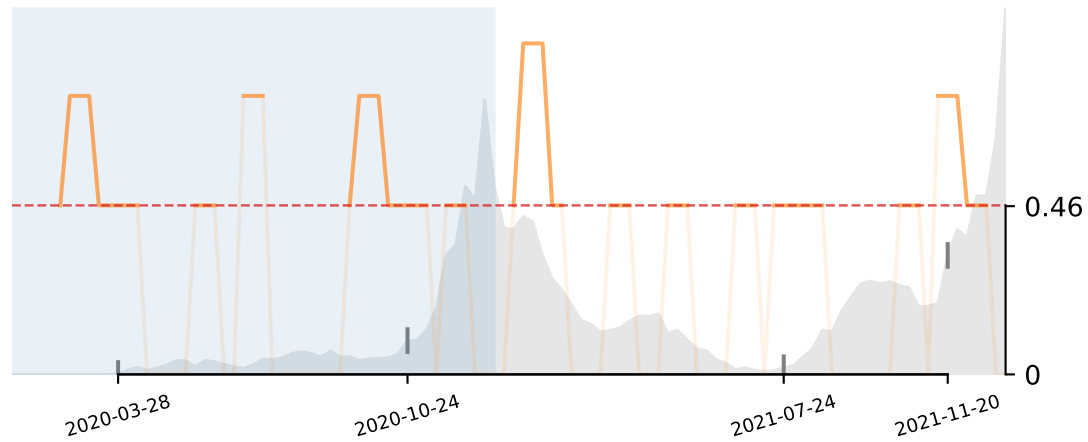
Model 3

(GT) covid
(GT) covid symptoms
(GT) how long does covid last
(GT) Asthma
(GT) Nasal congestion
Twitter (state level signal)

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	1
0.99	0	0	3	1	0	0
0.96	0	0	3	1	0	0
0.91	1	1	2	1	1	0
0.76	2	8	1	1	2	0
0.46	3	16	0	1	4	0
0.00	3	33	0	1	6	0

Legend: Gold Standard (JHU Cases), Target Event, EWS Signal, β threshold selected by EWS, Training Period

Proxies selected by the Multiple Sources method

Model 1

(GT) chest tightness
(GT) covid-19 who
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
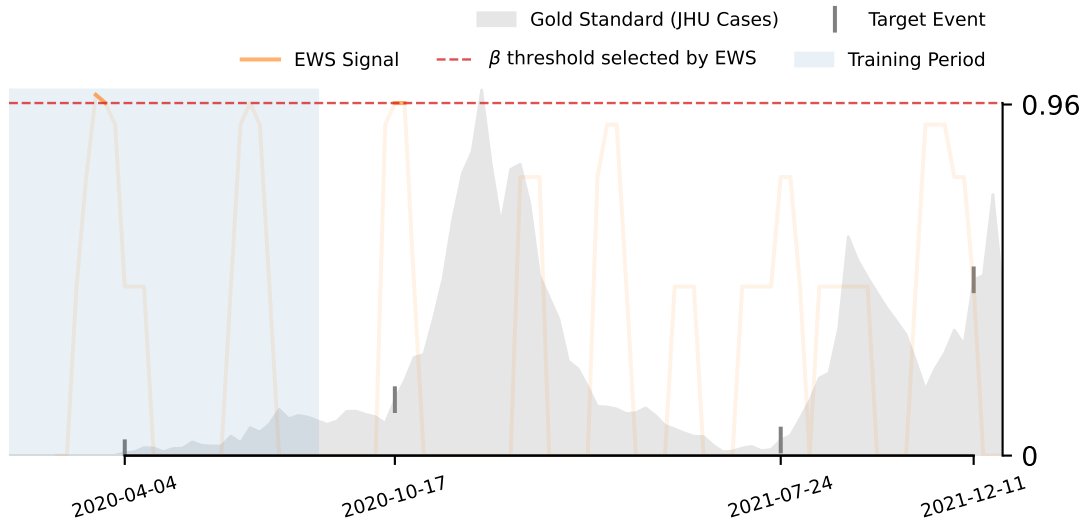
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
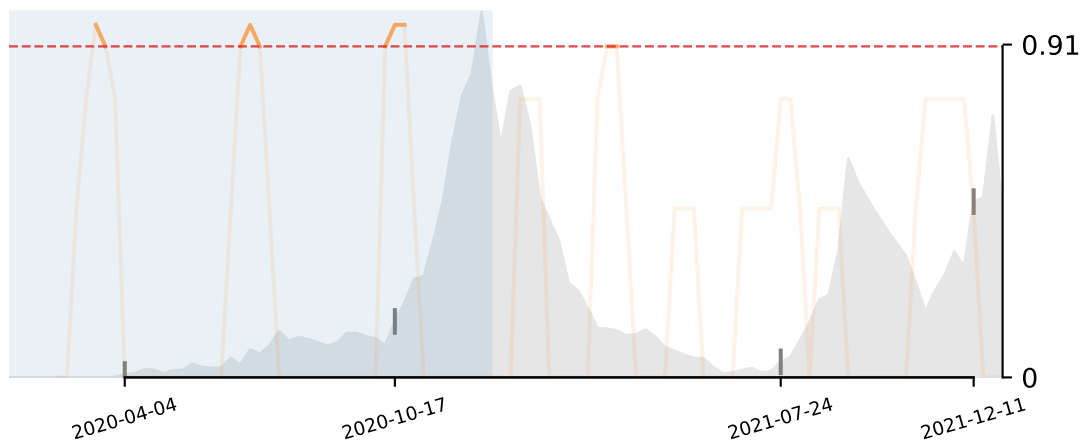
Model 3

(GT) covid symptoms
(GT) quarantine
(GT) covid
(GT) fever
(GT) Fatigue
(GT) Sore throat
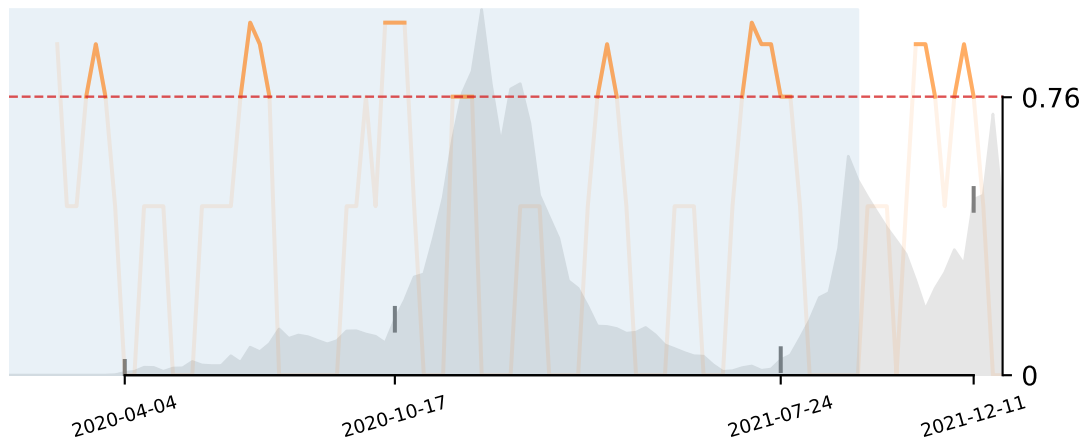
Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	1	0	0	1	1	2
0.91	1	1	0	2	3	1
0.76	1	3	0	3	8	0
0.46	1	3	0	3	20	0
0.00	1	8	0	3	50	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	2
0.91	2	2	0	0	2	2
0.76	2	4	0	2	7	0
0.46	2	4	0	2	15	0
0.00	2	8	0	2	39	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	2	2	1	1	0	0
0.76	3	5	0	1	0	0
0.46	3	13	0	1	5	0
0.00	3	34	0	1	8	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Anosmia
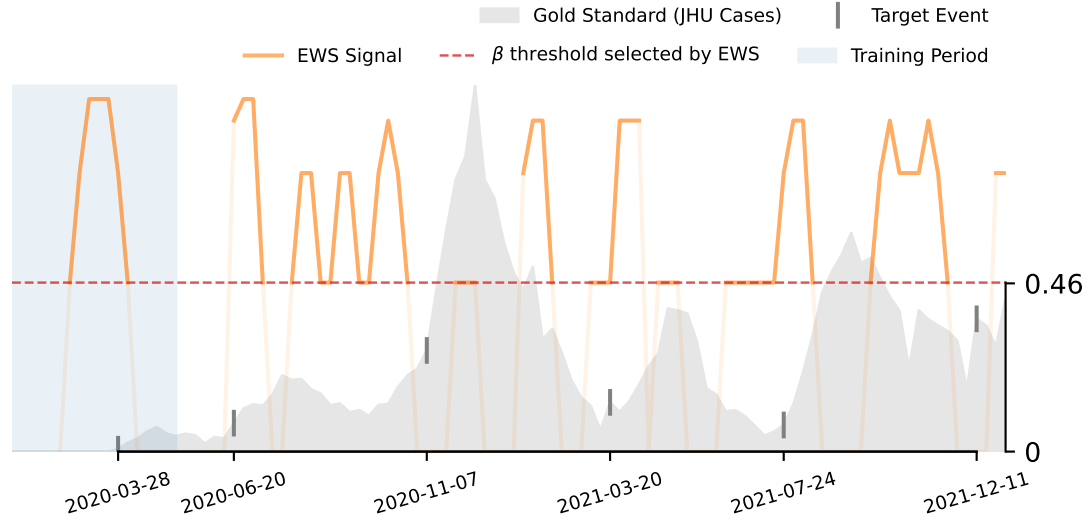
Model 2

(GT) covid symptoms
(GT) Anosmia
(GT) Asthma
(GT) Cough
(GT) Nasal congestion
(GT) Throat irritation
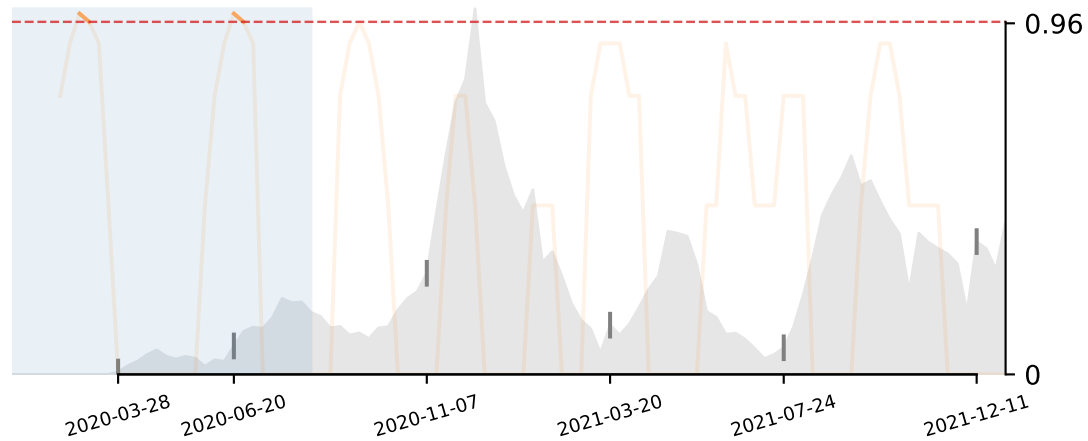
Model 3

(GT) Anosmia
(GT) Wheeze
(GT) Nasal congestion
(GT) covid
(GT) covid-19
(GT) quarantine
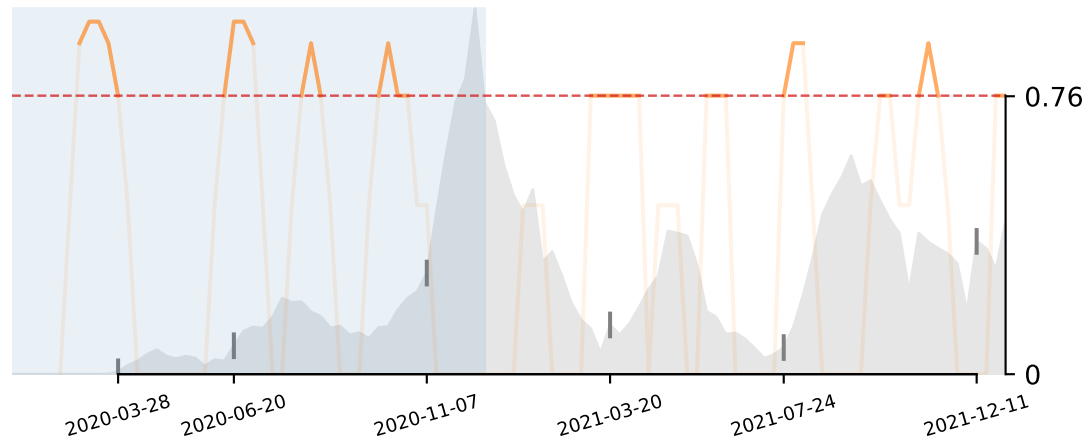
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	2	4
0.91	1	0	0	3	10	0
0.76	1	0	0	4	20	0
0.46	1	0	0	5	33	0
0.00	1	2	0	5	52	0

Model 2:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	2	0	0	0	1	4
0.91	2	1	0	3	5	1
0.76	2	3	0	3	14	1
0.46	2	4	0	4	22	0
0.00	2	4	0	4	44	0

Model 3:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	2	1	1	1	2	1
0.76	3	3	0	3	11	0
0.46	3	6	0	3	21	0
0.00	3	12	0	3	33	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine

Model 3

(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) quarantine
(GT) Anosmia
(GT) Burning Chest Pain
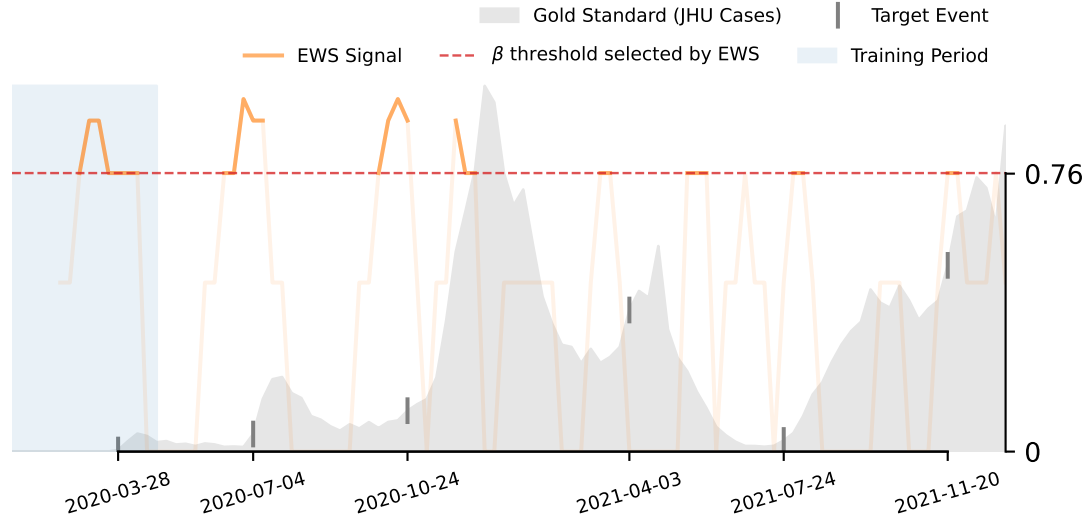
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	2	0	3
0.91	0	0	1	2	2	3
0.76	1	0	0	5	11	0
0.46	1	2	0	5	28	0
0.00	1	4	0	5	53	0

Model 2
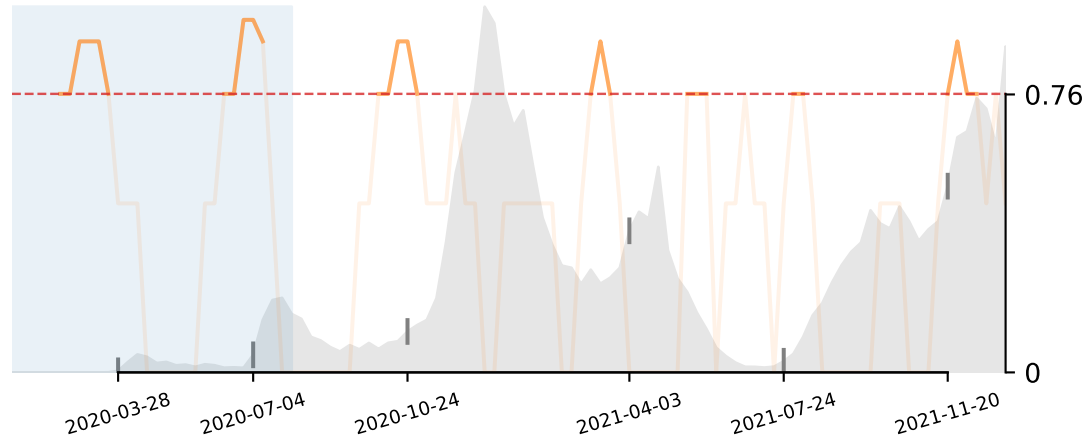
		tp	fp	fn		tp	fp	fn
β								
1.00		0	0	2		0	0	4
0.99		0	0	2		0	0	4
0.96		0	0	2		0	0	4
0.91		1	0	1		2	1	1
0.76		2	1	0		4	11	0
0.46		2	3	0		4	26	0
0.00		2	7	0		4	46	0
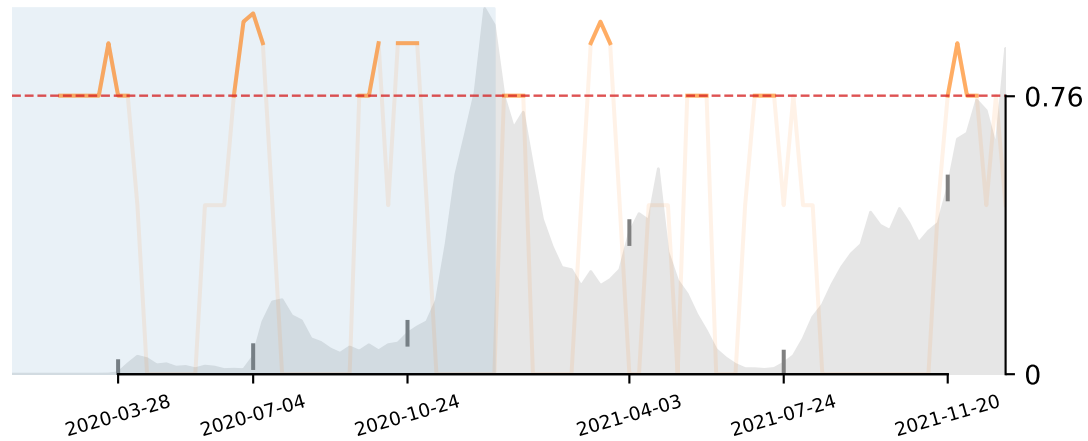
Model 3

		tp	fp	fn		tp	fp	fn
β								
1.00		0	0	3		0	0	3
0.99		0	0	3		0	0	3
0.96		1	0	2		1	0	2
0.91		1	0	2		1	1	1
0.76		3	2	0		3	11	0
0.46		3	6	0		3	18	0
0.00		3	10	0		3	32	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) covid-19 who
(GT) sars-cov-2
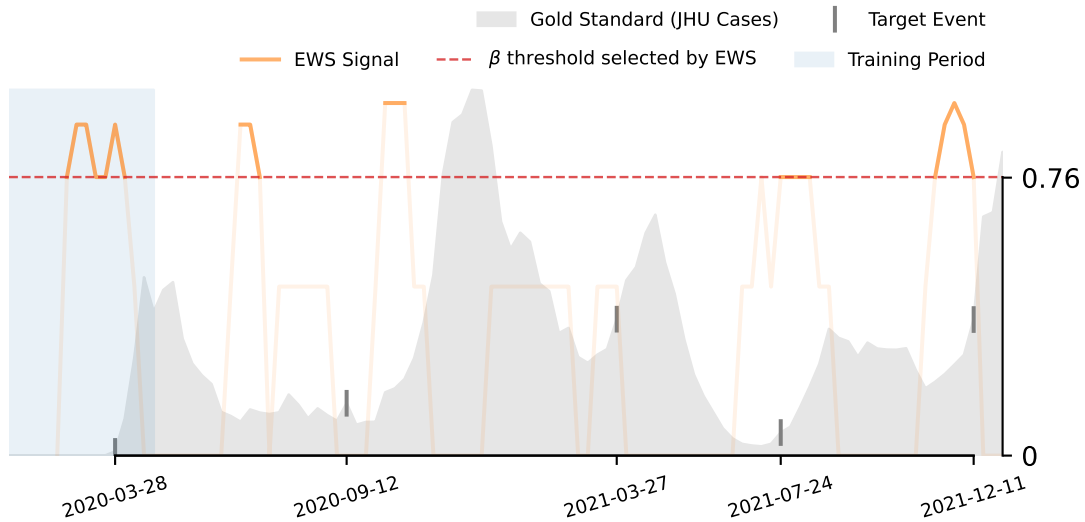
Model 2

(GT) sars-cov-2
(GT) Burning Chest Pain
(GT) Ageusia
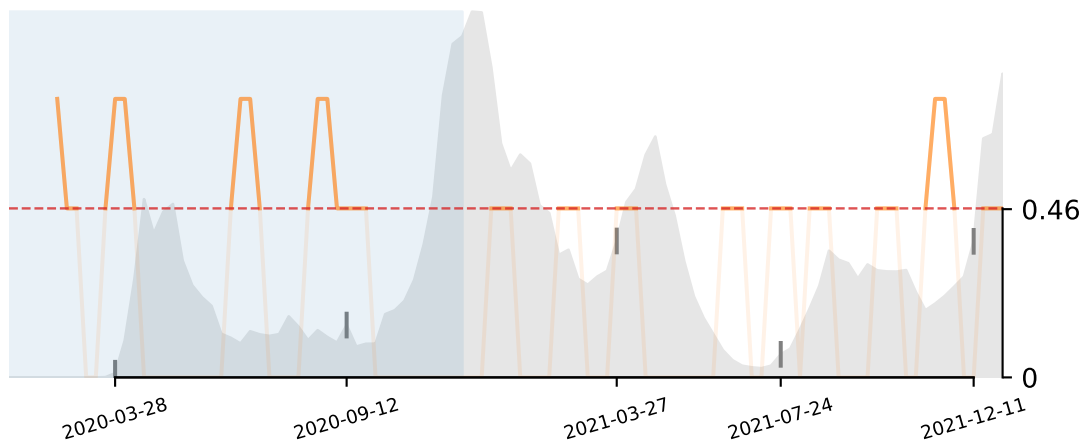
Model 3

(GT) Burning Chest Pain
(GT) Ageusia
(GT) sars-cov-2
(GT) Nasal congestion
(GT) covid symptoms
(GT) nose bleed
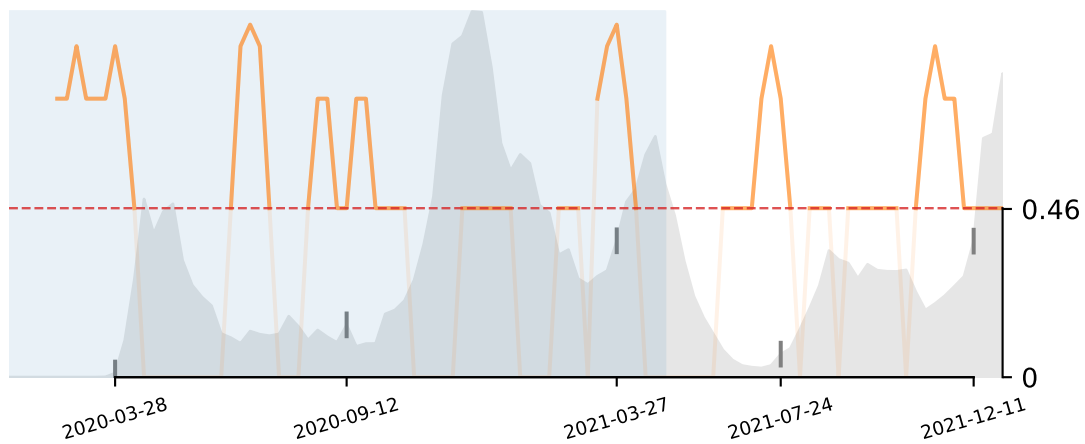
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	3	3
0.91	0	0	1	1	5	3
0.76	1	0	0	2	9	2
0.46	1	2	0	4	23	0
0.00	1	3	0	4	60	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	0	0	3
0.76	0	0	2	1	0	2
0.46	2	4	0	3	15	0
0.00	2	10	0	3	35	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	1	2	2	0	0
0.76	2	3	1	2	0	0
0.46	3	9	0	2	13	0
0.00	3	25	0	2	21	0

SC, Charleston

124

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
up2date
(GT) Chest pain
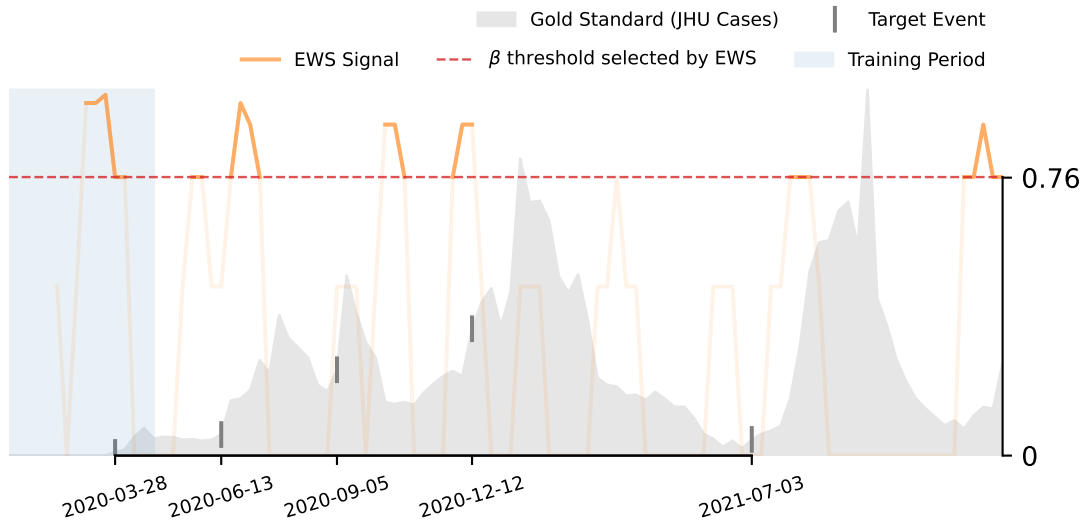
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	1	0	0	0	1	3
0.91	1	0	0	1	5	2
0.76	1	0	0	2	16	2
0.46	1	1	0	4	30	0
0.00	1	2	0	4	60	0

Model 2

(GT) covid
(GT) covid symptoms
(GT) Chest pain
(GT) Chronic pain

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
0.96	0	0	2	0	0	3
0.91	0	0	2	0	0	3
0.76	1	0	1	1	8	2
0.46	2	3	0	3	24	0
0.00	2	8	0	3	55	0
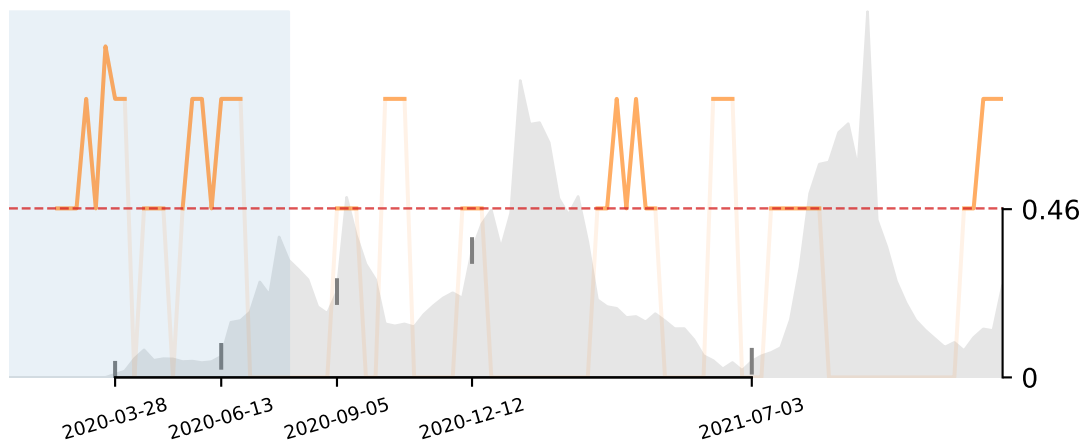
Model 3

(GT) Chest pain
(GT) covid
(GT) covid symptoms
(GT) Chills
(GT) Chronic pain
(GT) Fatigue

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	0	0	3	0	2	2
0.76	3	1	0	1	11	1
0.46	3	7	0	2	28	0
0.00	3	11	0	2	52	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) covid-19 who
(GT) fever
(GT) Diarrhea
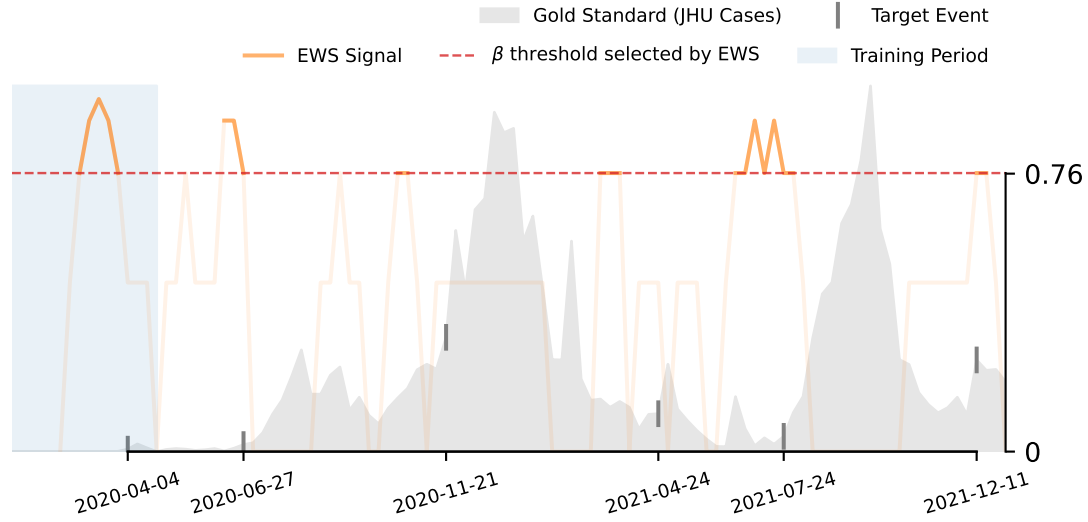
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	0	5
0.91	1	0	0	2	0	3
0.76	1	0	0	5	3	0
0.46	1	1	0	5	25	0
0.00	1	4	0	5	53	0

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever

	tp	fp	fn	tp	fp	fn
β						
0.96	0	0	2	0	0	4
0.91	0	0	2	0	0	4
0.76	2	0	0	4	3	0
0.46	2	1	0	4	19	0
0.00	2	4	0	4	44	0
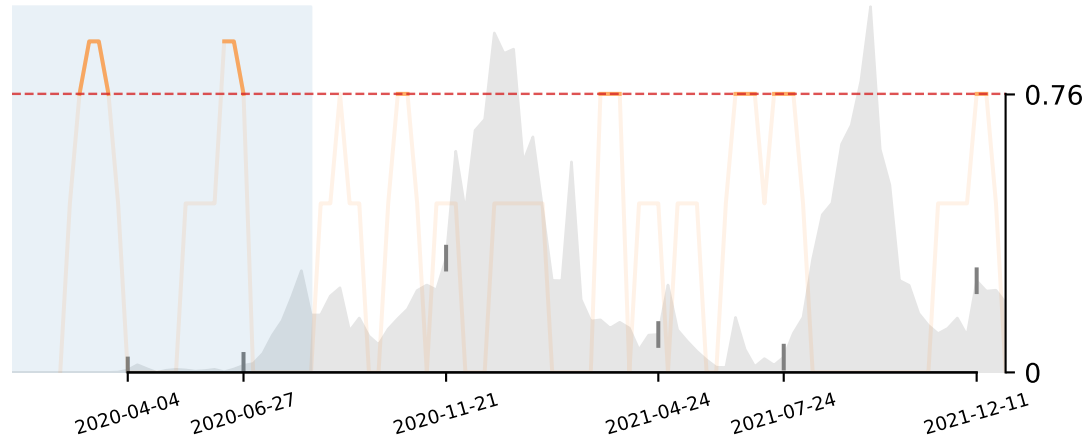
Model 3

(GT) covid
(GT) covid symptoms
(GT) fever
(GT) covid-19
(GT) Abdominal pain
(GT) Fever

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	2	0	1	2	0	1
0.76	3	1	0	3	2	0
0.46	3	7	0	3	17	0
0.00	3	20	0	3	31	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Chest pain

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) Acute bronchitis
(GT) Bronchitis

Model 3

(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Cough
(GT) Nasal congestion
(GT) Pneumonia
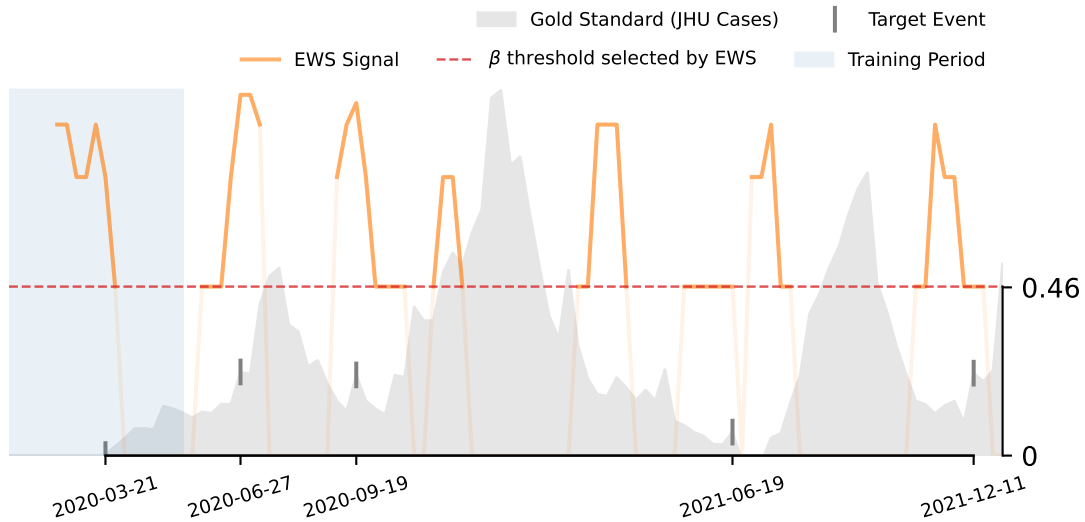
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	1	3
0.96	0	0	1	2	1	2
0.91	0	0	1	3	6	1
0.76	1	1	0	3	11	0
0.46	1	1	0	4	23	0
0.00	1	2	0	4	58	0

Model 2
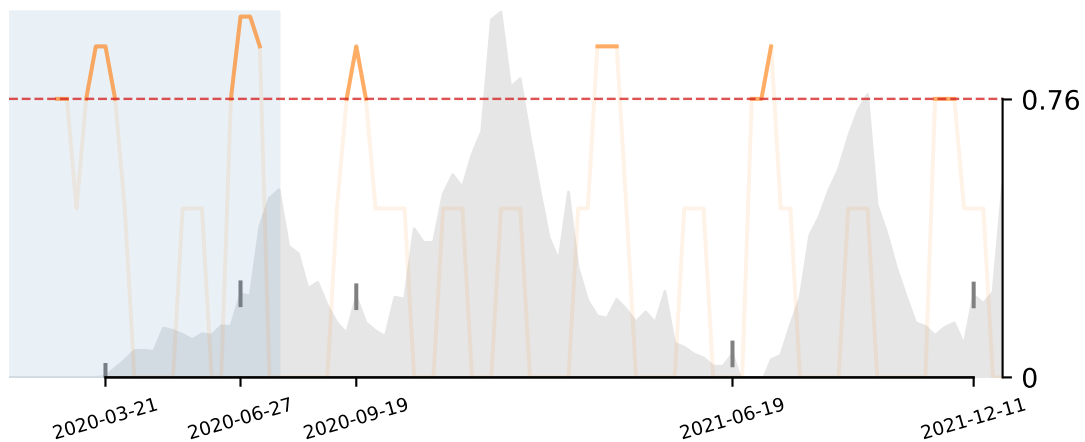
β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	1	1	0	0	3
0.91	1	1	1	1	4	2
0.76	2	2	0	2	7	0
0.46	2	4	0	3	26	0
0.00	2	7	0	3	54	0

Model 3
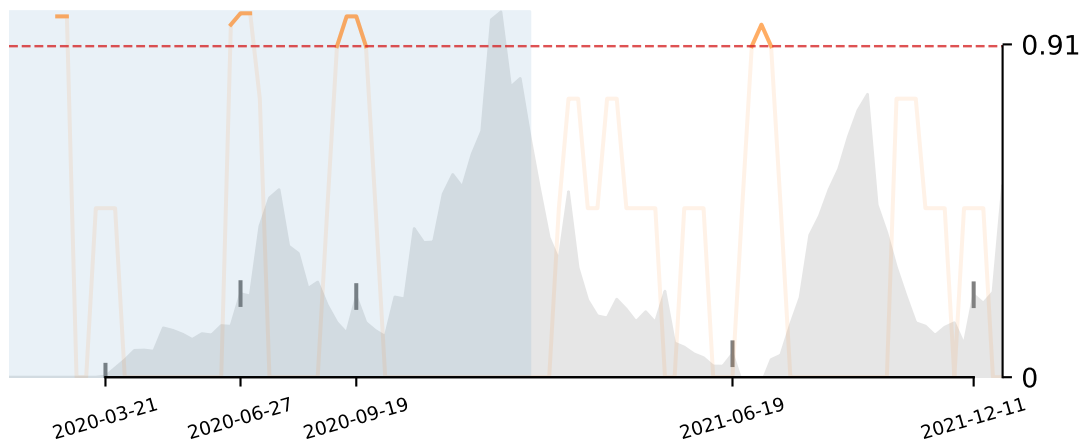
β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	1	2	0	0	2
0.96	3	2	0	0	1	2
0.91	3	2	0	0	3	1
0.76	3	3	0	1	9	0
0.46	3	4	0	2	19	0
0.00	3	6	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) covid-19 who
(GT) fever
(GT) Chills
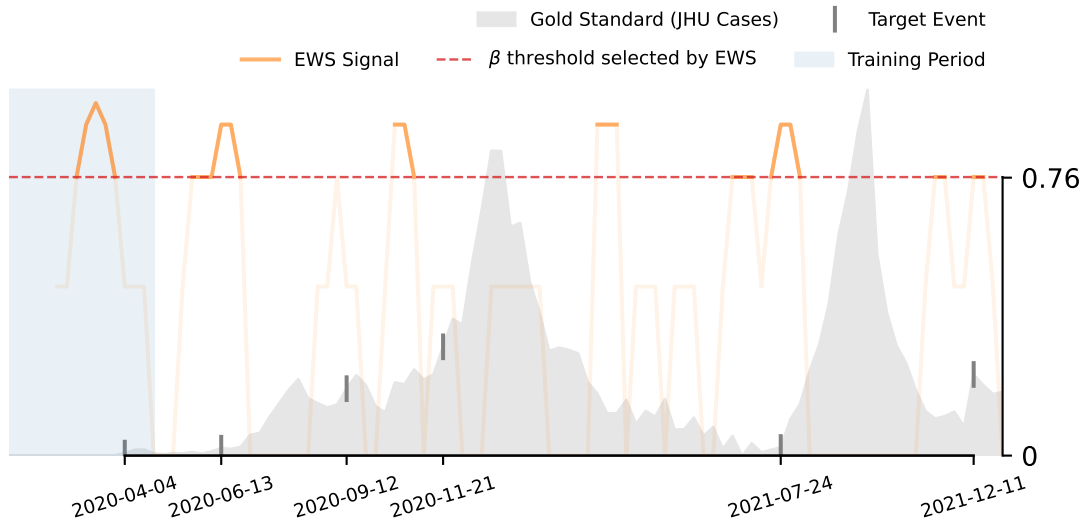
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	0	5
0.91	1	0	0	3	5	2
0.76	1	0	0	5	8	0
0.46	1	1	0	5	23	0
0.00	1	5	0	5	53	0

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Chills
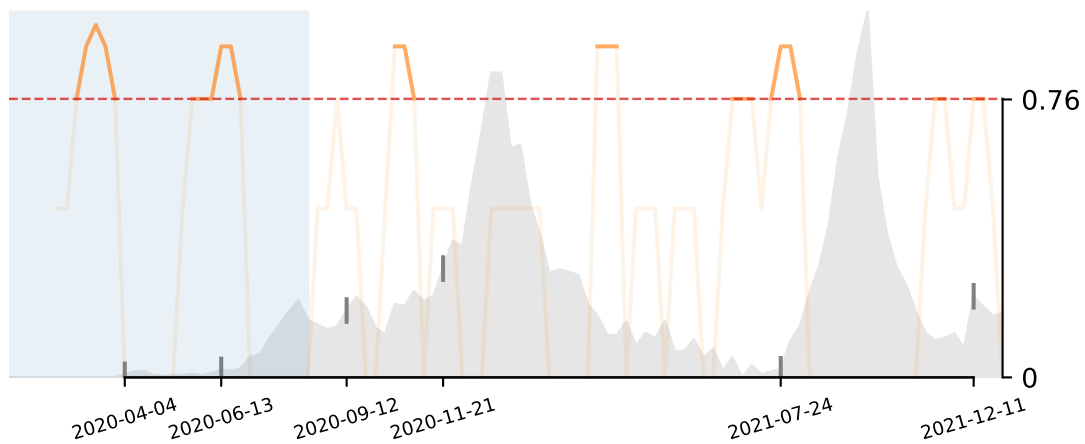
		tp	fp	fn	tp	fp	fn
β							
0.99		0	0	2	0	0	4
0.96		0	0	2	0	0	4
0.91		1	0	1	2	4	2
0.76		2	1	0	4	6	0
0.46		2	3	0	4	21	0
0.00		2	5	0	4	47	0

Model 3

(GT) covid symptoms
(GT) fever
(GT) covid-19
(GT) Diarrhea
(GT) covid
(GT) chest pain
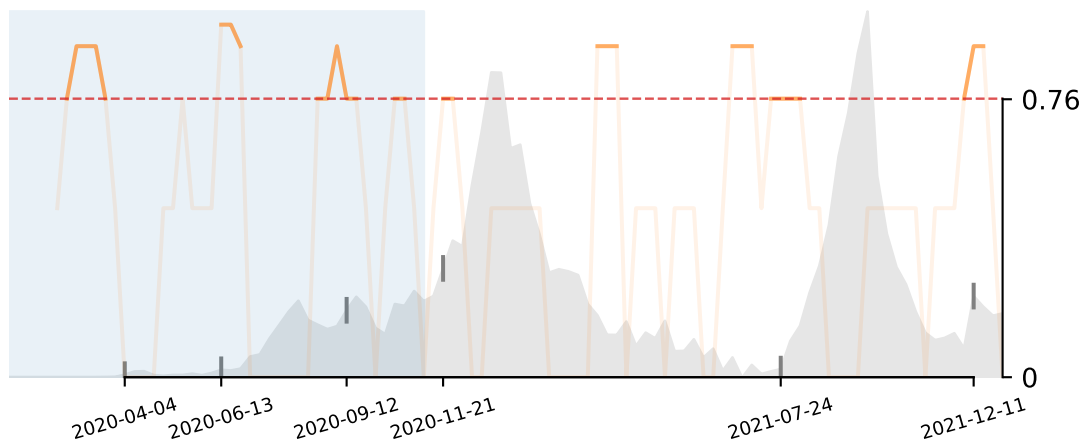
		tp	fp	fn	tp	fp	fn
β							
1.00		0	0	3	0	0	3
0.99		0	0	3	0	0	3
0.96		0	0	3	0	0	3
0.91		1	1	2	2	4	1
0.76		3	3	0	3	7	0
0.46		3	7	0	3	28	0
0.00		3	13	0	3	44	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) covid symptoms
- (GT) Diarrhea
- (GT) Dizziness
- (GT) Fatigue
- (GT) Nasal congestion
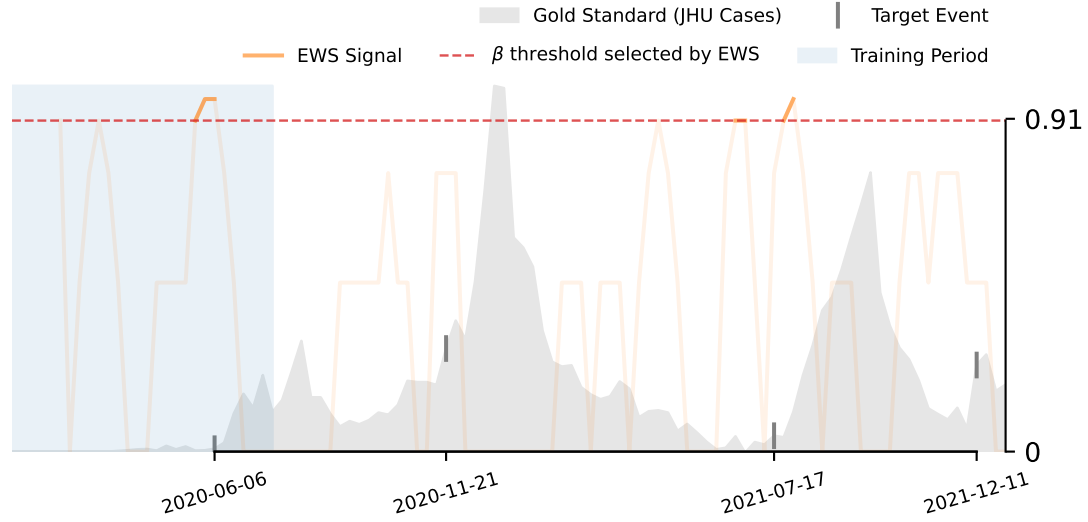
Model 2

- (GT) covid
- (GT) Vomiting
- (GT) covid symptoms
- (GT) Abdominal pain
- (GT) Fatigue
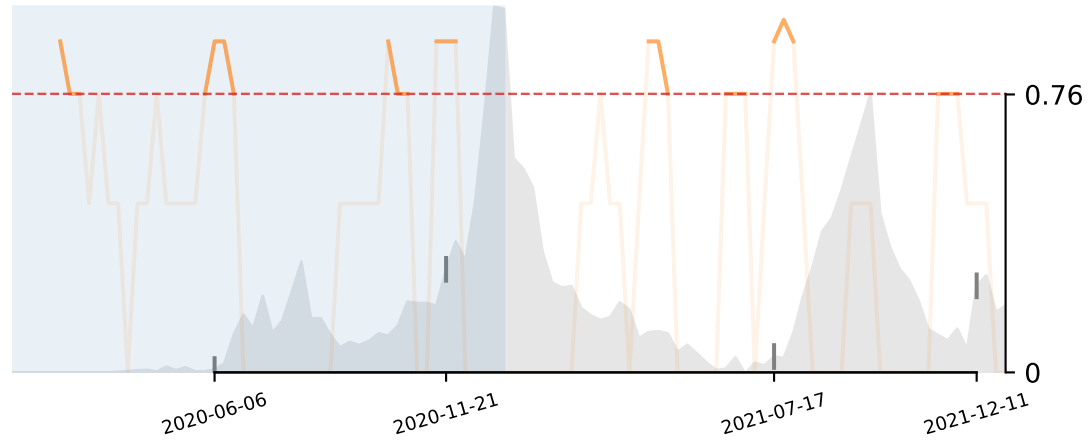
Model 3

- (GT) covid
- (GT) Abdominal pain
- (GT) Fatigue
- (GT) Vomiting
- (GT) covid symptoms
- (GT) Diarrhea
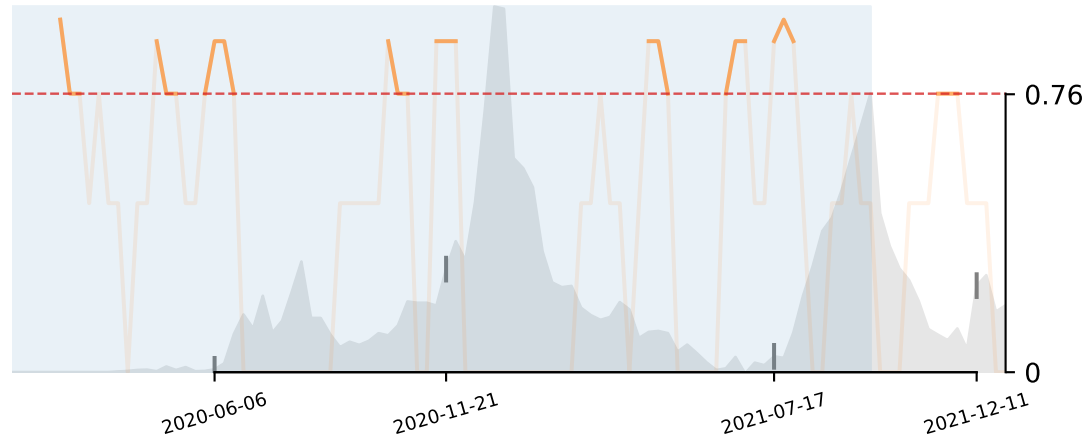
Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	1	2
0.91	1	0	0	1	3	2
0.76	1	2	0	3	8	0
0.46	1	5	0	3	27	0
0.00	1	10	0	3	55	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
0.99	0	0	2	0	0	2
0.96	0	0	2	0	1	1
0.91	0	0	2	1	4	1
0.76	2	4	0	2	6	0
0.46	2	10	0	2	16	0
0.00	2	21	0	2	38	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	0	2	3	0	0	1
0.76	3	9	0	1	0	0
0.46	3	19	0	1	2	0
0.00	3	39	0	1	7	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
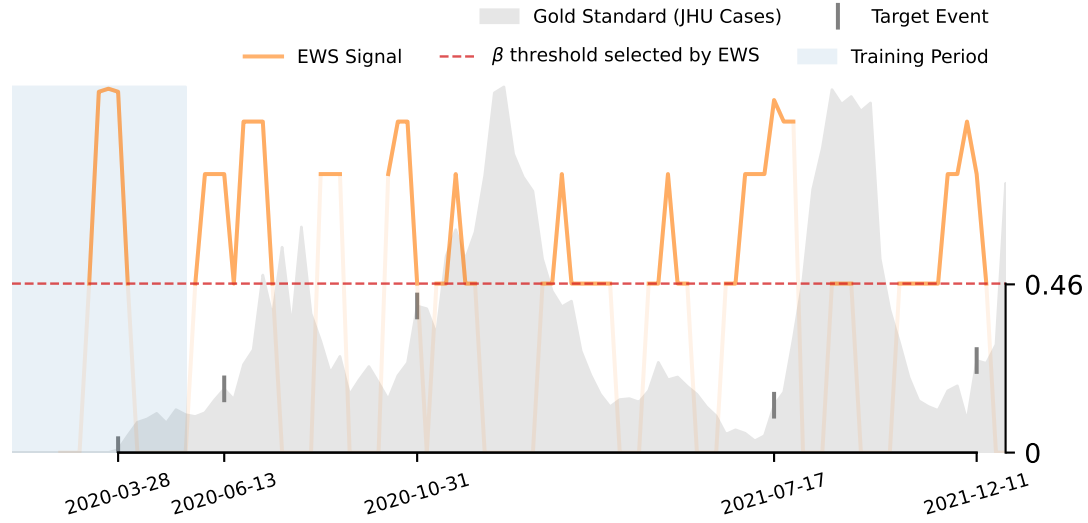
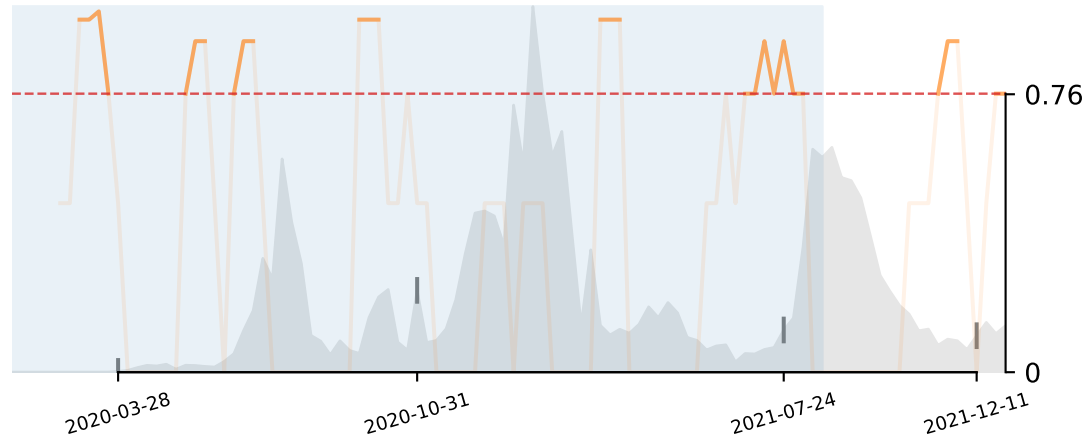**Performance as a function of β**

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	1	0	0	0	0	4
0.96	1	0	0	1	0	3
0.91	1	0	0	3	5	0
0.76	1	0	0	4	11	0
0.46	1	0	0	4	34	0
0.00	1	1	0	4	60	0

Model 2

(GT) covid-19
(GT) chest pain
(GT) fever
(GT) Ageusia
(GT) Diarrhea
(GT) Fatigue
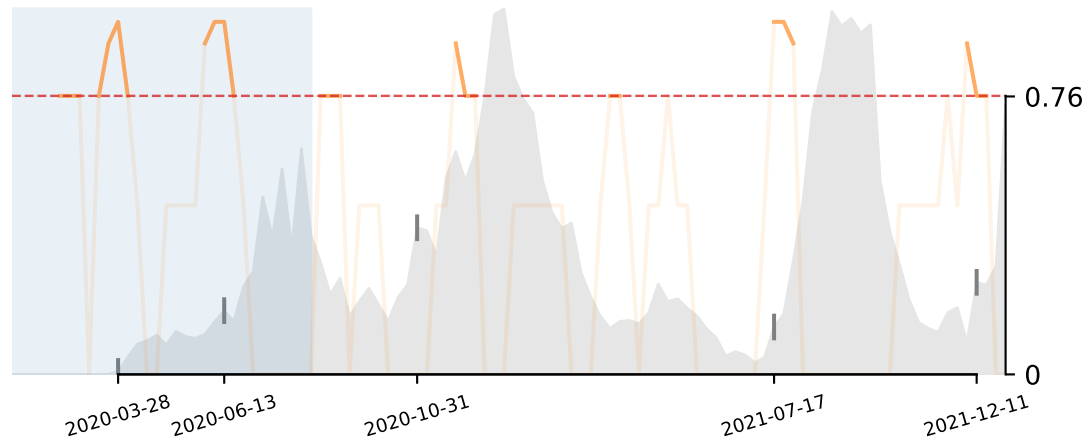
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	1	1	2
0.91	2	0	0	2	3	1
0.76	2	0	0	2	12	1
0.46	2	4	0	3	28	0
0.00	2	8	0	3	51	0

Model 3

(GT) Ageusia
(GT) Otitis
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) quarantine
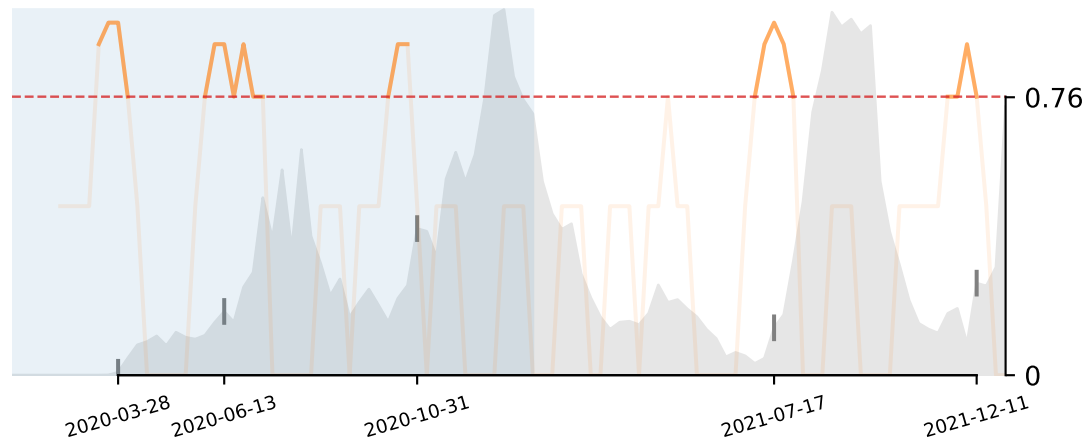
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	1	0	1
0.91	1	0	2	2	1	0
0.76	3	1	0	2	3	0
0.46	3	5	0	2	19	0
0.00	3	19	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
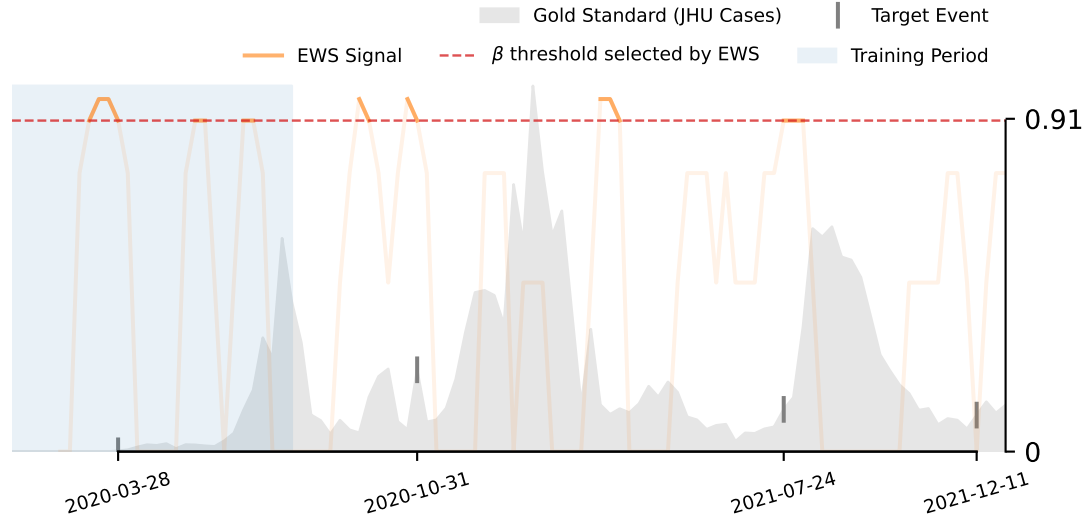
Model 2

(GT) covid
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) Asphyxia
(GT) Asthma
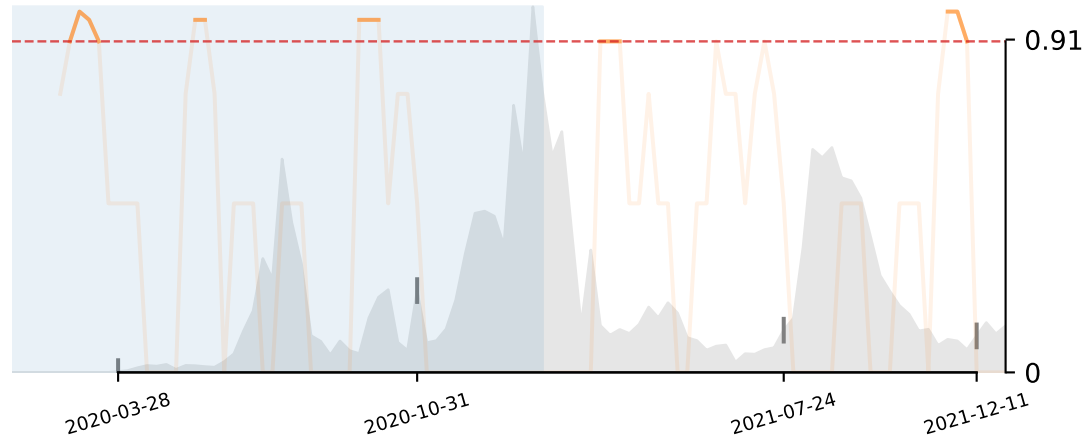
Model 3

(GT) covid
(GT) covid symptoms
(GT) quarantine
(GT) Asthma
(GT) covid-19
(GT) Otitis

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	2	2
0.91	1	0	0	2	5	1
0.76	1	4	0	3	15	0
0.46	1	7	0	3	25	0
0.00	1	9	0	3	53	0

Model 2

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	2
0.99	0	0	2	1	0	1
0.96	1	0	1	1	0	1
0.91	2	4	0	2	4	0
0.76	2	5	0	2	5	0
0.46	2	8	0	2	16	0
0.00	2	16	0	2	34	0

Model 3

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	0	2	0	0	1
0.91	2	5	1	1	0	0
0.76	3	9	0	1	2	0
0.46	3	14	0	1	4	0
0.00	3	28	0	1	12	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
(GT) sars-cov-2

Model 2

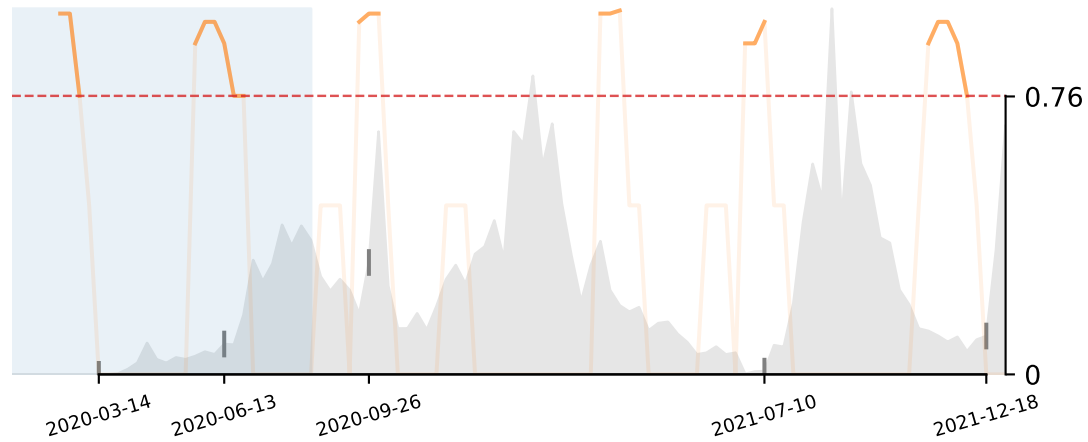(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Anosmia

Model 3

(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Anosmia
(GT) Bronchitis
(GT) Chills

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period
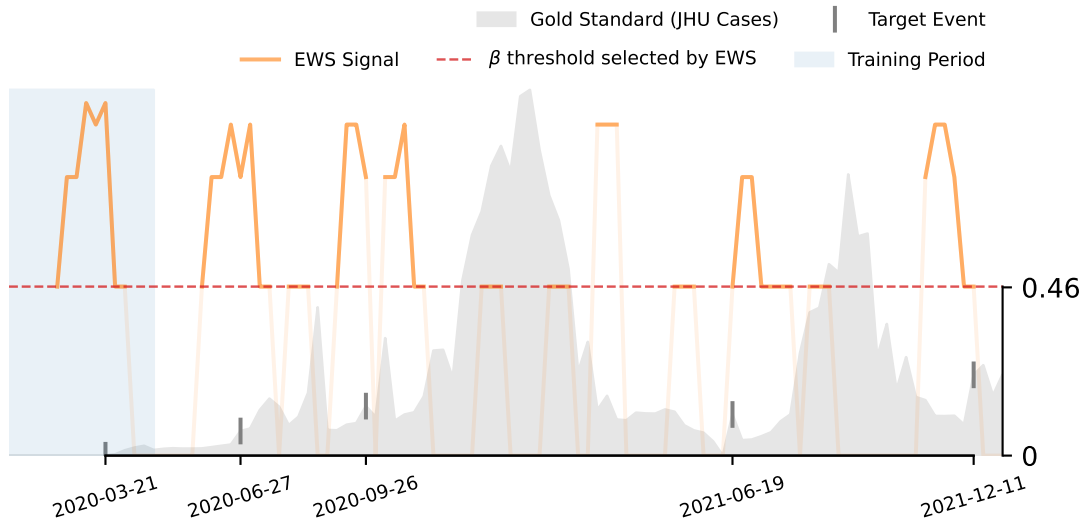
Performance as a function of β

Model 1

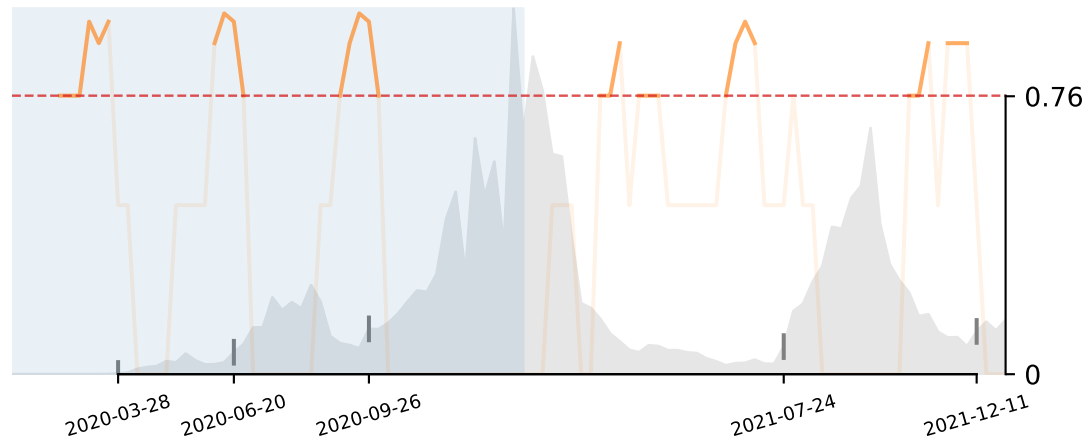|	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	1	0	0	3	5	1
0.76	1	0	0	3	9	0
0.46	1	0	0	4	28	0
0.00	1	3	0	4	60	0

Model 2
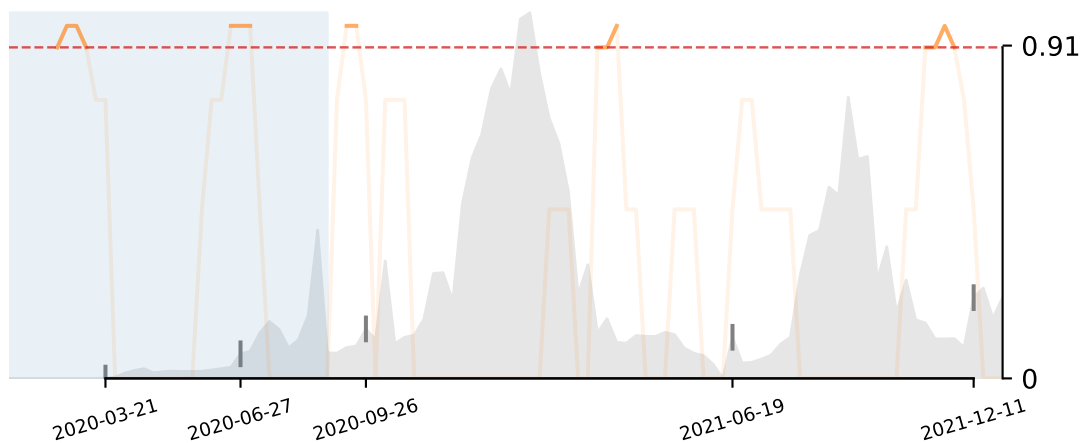
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	2	1	1
0.91	2	1	0	2	3	1
0.76	2	2	0	2	8	0
0.46	2	2	0	3	18	0
0.00	2	3	0	3	52	0

Model 3
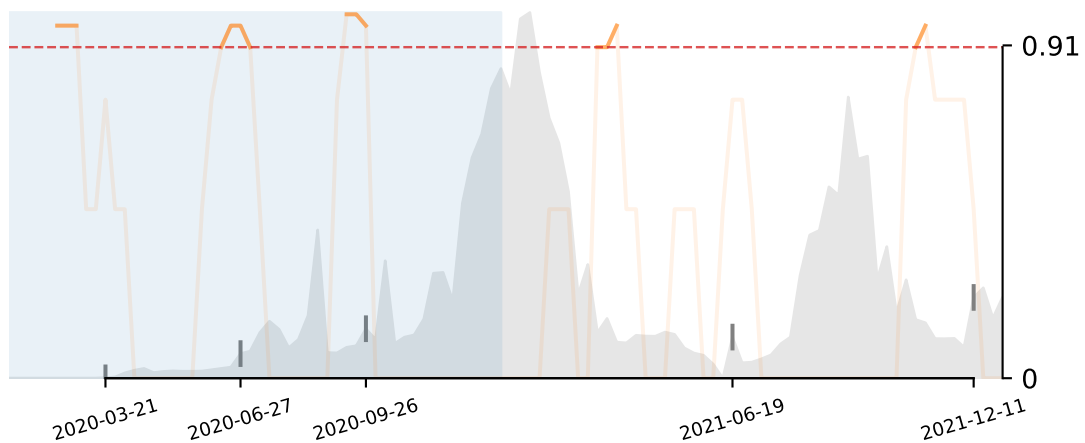
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	1	0	2	1	1	1
0.91	3	1	0	1	3	1
0.76	3	2	0	2	5	0
0.46	3	2	0	2	11	0
0.00	3	5	0	2	38	0

Proxies selected by the Multiple Sources method

Model 1

(GT) sars-cov-2
(GT) Hyperventilation
(GT) covid
(GT) covid-19
(GT) loss taste
(GT) chest pain
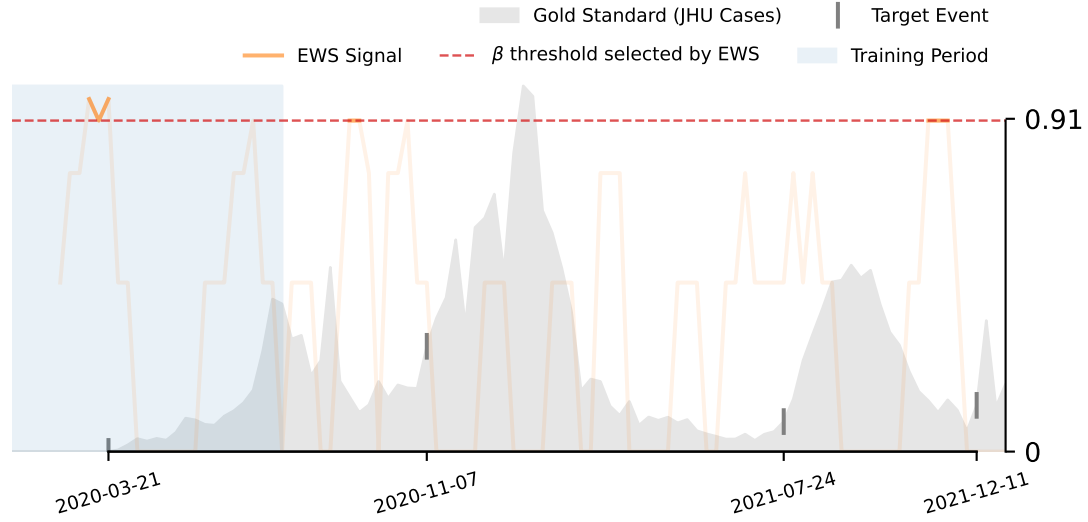
Model 2

(GT) covid
(GT) covid-19
(GT) Viral pneumonia
(GT) loss taste
(GT) Burning Chest Pain
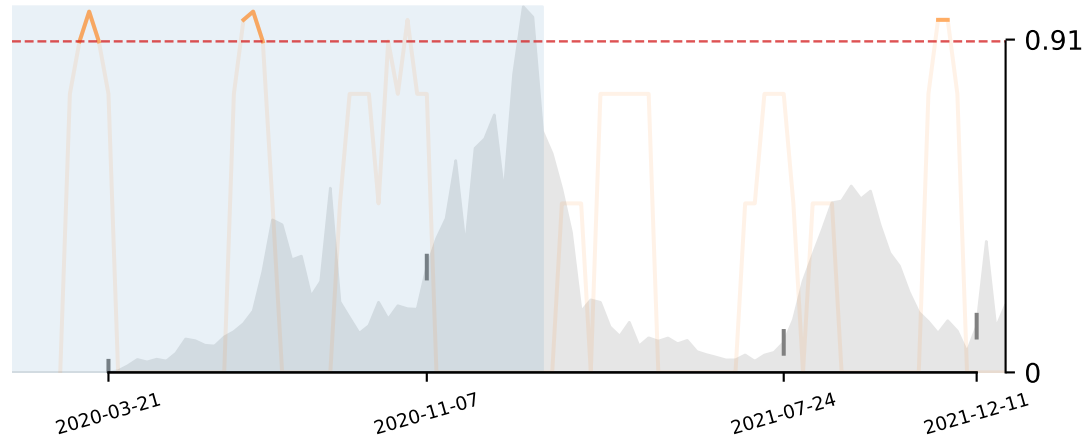
Model 3

(GT) covid
(GT) covid-19
(GT) Burning Chest Pain
(GT) loss smell
(GT) loss of smell
(GT) Hyperventilation
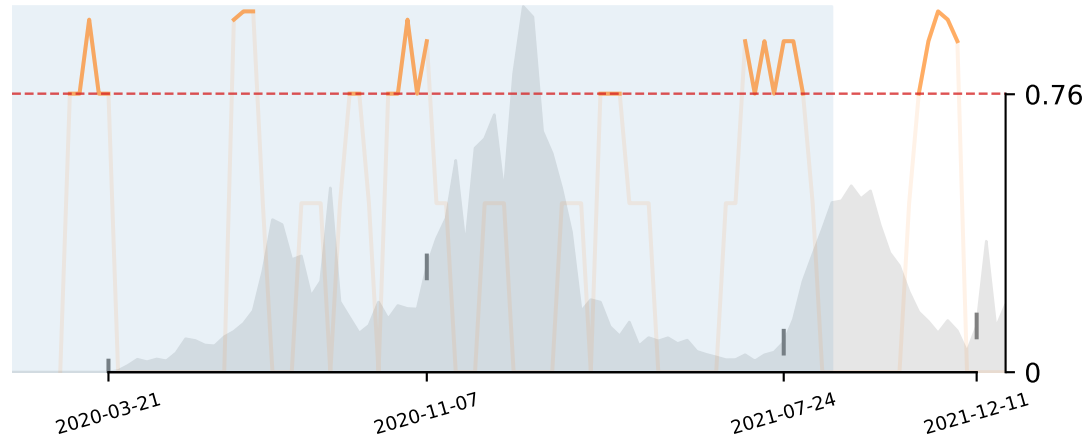
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	0	3
0.91	1	0	0	2	2	1
0.76	1	1	0	3	7	0
0.46	1	3	0	3	24	0
0.00	1	11	0	3	54	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	2
0.96	1	1	1	1	0	1
0.91	2	2	0	1	0	1
0.76	2	3	0	2	6	0
0.46	2	7	0	2	13	0
0.00	2	10	0	2	34	0

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	1	0	0
0.96	0	2	3	1	0	0
0.91	2	3	1	1	0	0
0.76	3	4	0	1	0	0
0.46	3	10	0	1	1	0
0.00	3	30	0	1	11	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
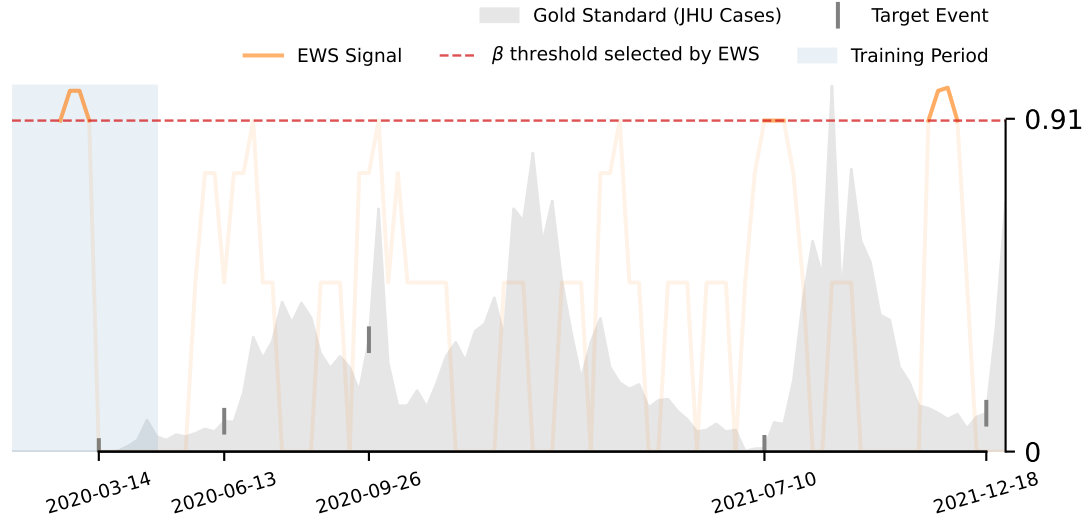
Model 2

(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Chills
(GT) Cough

Model 3

(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Cough
(GT) Diarrhea
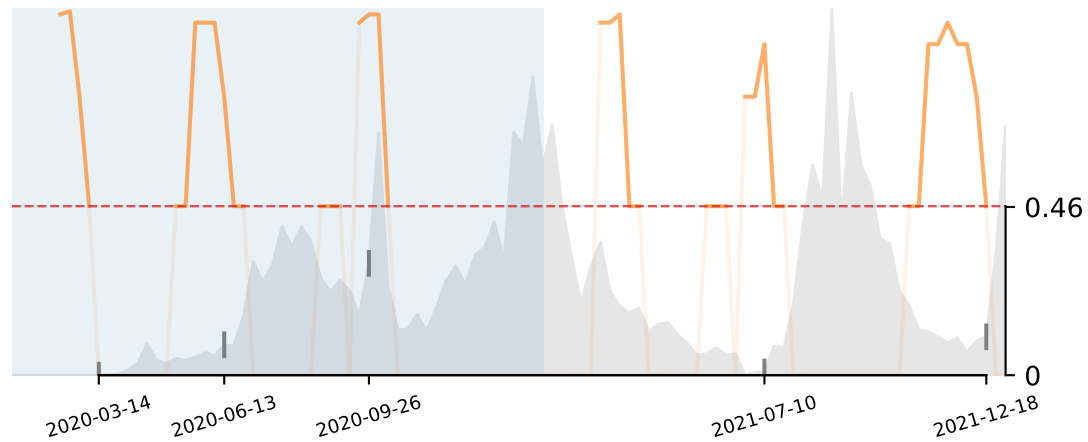
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	1	0	3
0.99	0	0	1	1	0	3
0.96	1	0	0	1	0	3
0.91	1	0	0	2	5	1
0.76	1	0	0	4	11	0
0.46	1	0	0	4	34	0
0.00	1	0	0	4	60	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	1	3
0.99	0	0	2	1	4	2
0.96	1	0	1	3	4	0
0.91	2	0	0	3	4	0
0.76	2	0	0	3	4	0
0.46	2	2	0	3	13	0
0.00	2	2	0	3	52	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	1	0	2	0	1	2
0.96	2	1	1	1	3	1
0.91	3	1	0	2	3	0
0.76	3	1	0	2	3	0
0.46	3	1	0	2	9	0
0.00	3	6	0	2	34	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) loss taste
(GT) covid symptoms
(GT) sars-cov-2
(GT) Anosmia
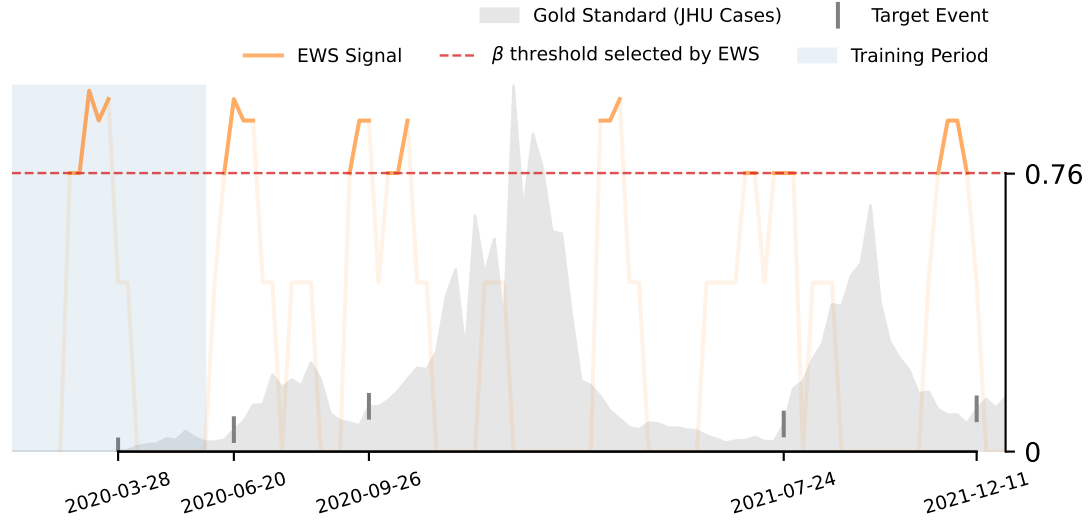
Model 2
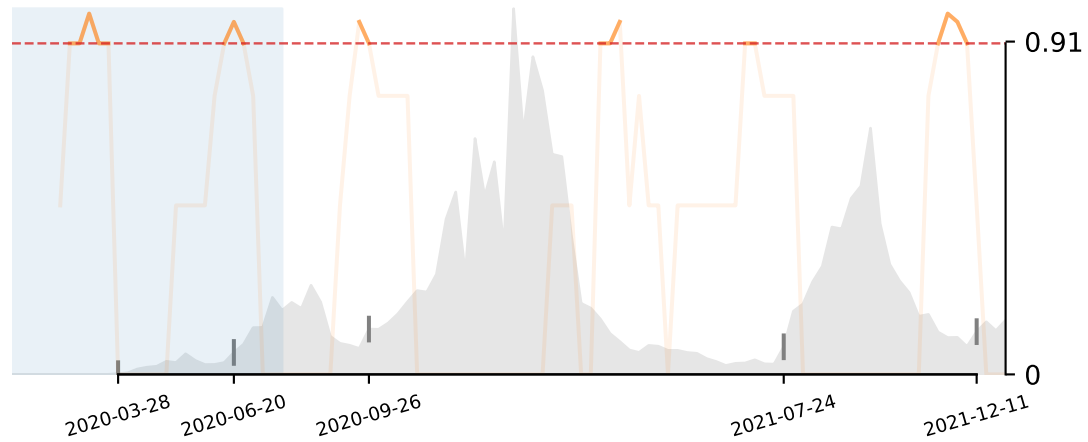
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia

Model 3

(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) Hyperventilation
(GT) Chills

Legend: Gold Standard (JHU Cases) | Target Event | EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	1	0	0	1	1	3
0.91	1	0	0	3	6	1
0.76	1	0	0	4	9	0
0.46	1	1	0	4	26	0
0.00	1	2	0	4	59	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	1	0	2
0.96	1	0	1	2	1	1
0.91	2	0	0	3	3	0
0.76	2	2	0	3	9	0
0.46	2	3	0	3	20	0
0.00	2	6	0	3	54	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	2	0	1	1	0	1
0.91	3	0	0	2	1	0
0.76	3	0	0	2	8	0
0.46	3	4	0	2	20	0
0.00	3	8	0	2	36	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
(GT) fever

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) covid-19 who
(GT) Acute bronchitis
(GT) Anosmia
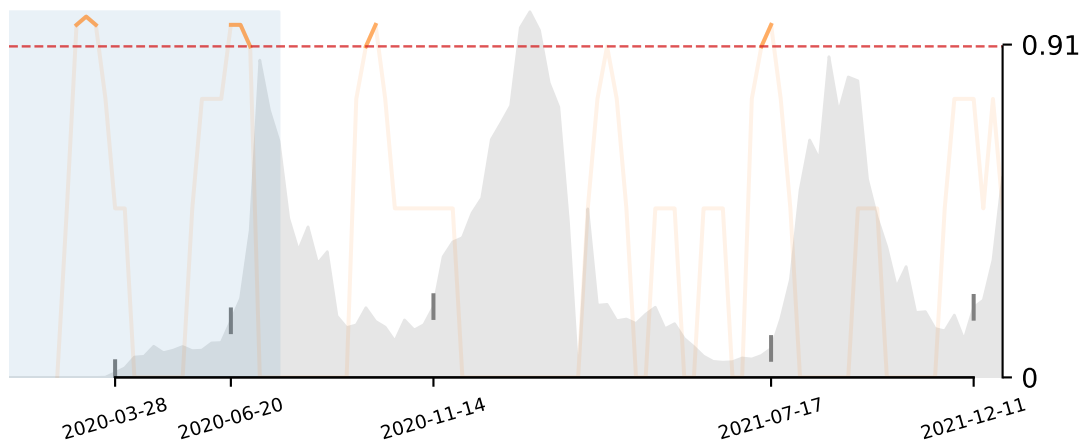
Model 3

(GT) covid
(GT) covid-19
(GT) covid-19 who
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
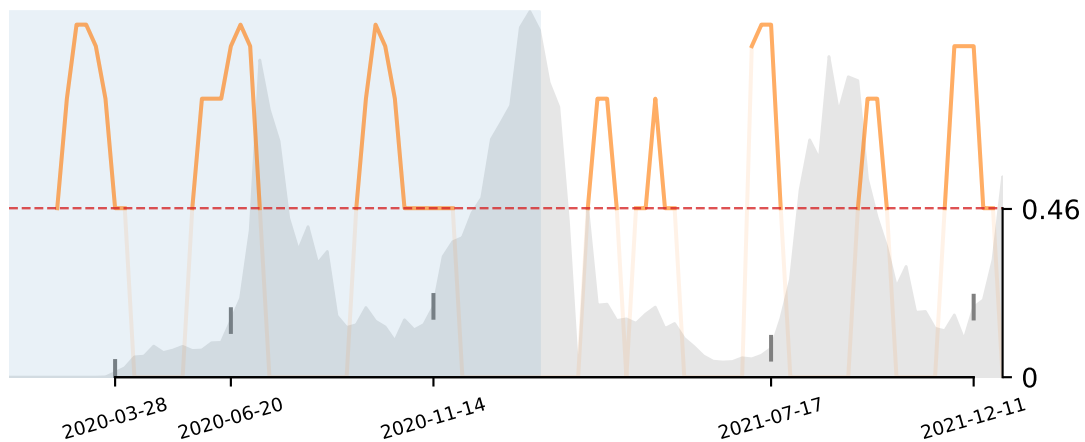
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	3	1	0
0.91	1	0	0	3	2	0
0.76	1	0	0	4	6	0
0.46	1	2	0	4	27	0
0.00	1	3	0	4	59	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	2	0	1
0.91	2	1	0	2	2	1
0.76	2	2	0	3	7	0
0.46	2	2	0	3	21	0
0.00	2	4	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	1	0	1
0.91	1	2	2	2	0	0
0.76	2	4	1	2	5	0
0.46	3	6	0	2	16	0
0.00	3	12	0	2	34	0

Proxies selected by the Multiple Sources method

Model 1

(GT) Abdominal pain
(GT) Chest pain
(GT) Nasal congestion
(GT) Vertigo
(GT) Cough
(GT) Diarrhea
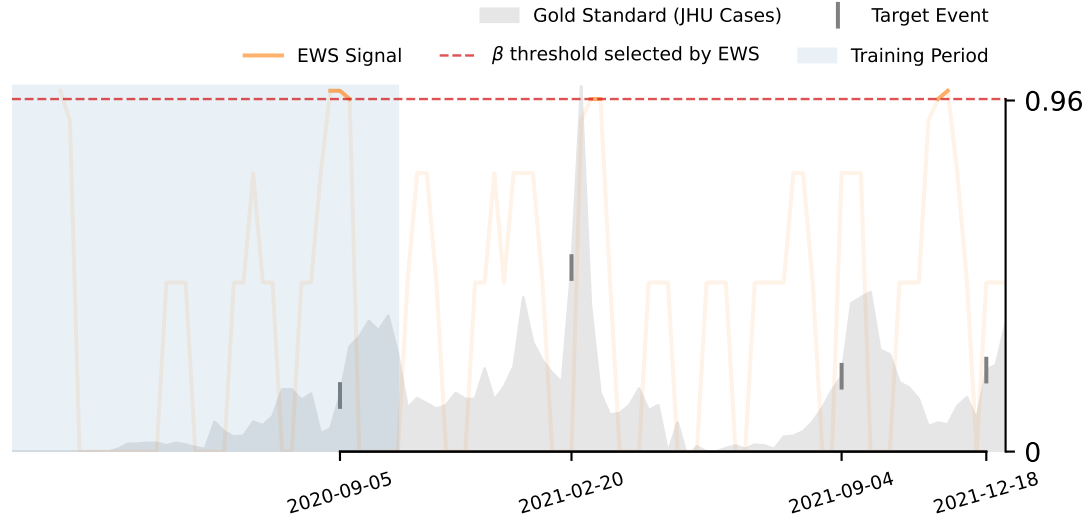
Model 2

(GT) Cough
(GT) Otitis
Apple Mobility (transit)
(GT) Diarrhea
(GT) Vomiting

Model 3

(GT) Cough
Apple Mobility (transit)
(GT) Chest pain
(GT) Otitis
(GT) Pneumonia
(GT) Sore throat

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	1	0	2
0.96	1	1	0	1	2	1
0.91	1	2	0	1	3	1
0.76	1	3	0	3	8	0
0.46	1	4	0	3	28	0
0.00	1	11	0	3	42	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
0.99	0	0	2	0	0	2
0.96	0	0	2	0	0	2
0.91	1	1	1	0	0	2
0.76	2	5	0	1	3	1
0.46	2	12	0	2	12	0
0.00	2	21	0	2	29	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	0	2	3	1	0	0
0.76	2	4	1	1	0	0
0.46	3	10	0	1	2	0
0.00	3	34	0	1	6	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid-19 who
(GT) sars-cov-2
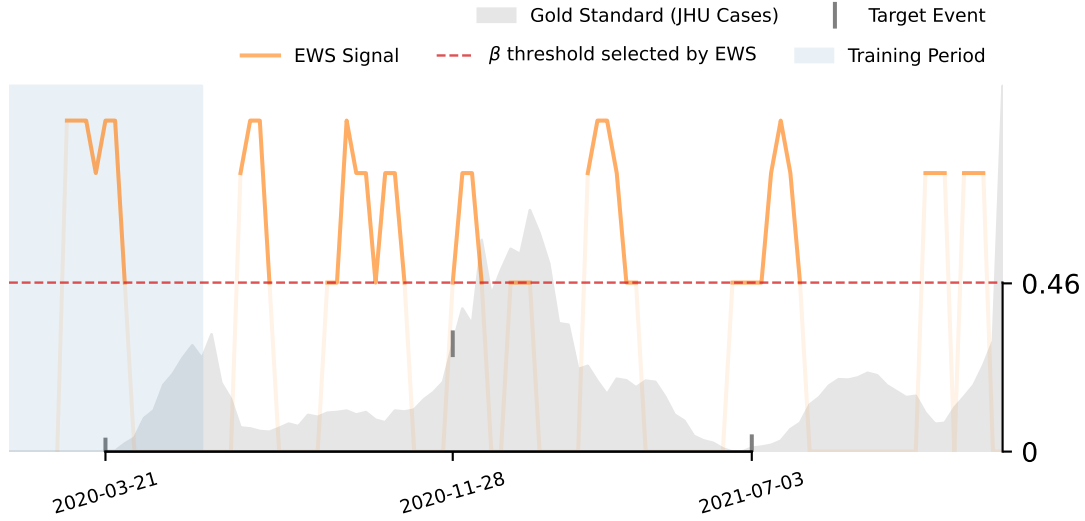
Model 2

(GT) covid symptoms
(GT) sars-cov-2
(GT) Chest pain
(GT) Ageusia
(GT) Otitis

Model 3

(GT) covid symptoms
(GT) Ageusia
(GT) Chest pain
(GT) loss of smell
(GT) sars-cov-2
(GT) Fatigue

Legend: Gold Standard (JHU Cases) | Target Event | EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	2
0.99	0	0	1	0	0	2
0.96	0	0	1	0	0	2
0.91	0	0	1	0	6	2
0.76	1	1	0	1	22	0
0.46	1	1	0	2	34	0
0.00	1	2	0	2	69	0

Model 2
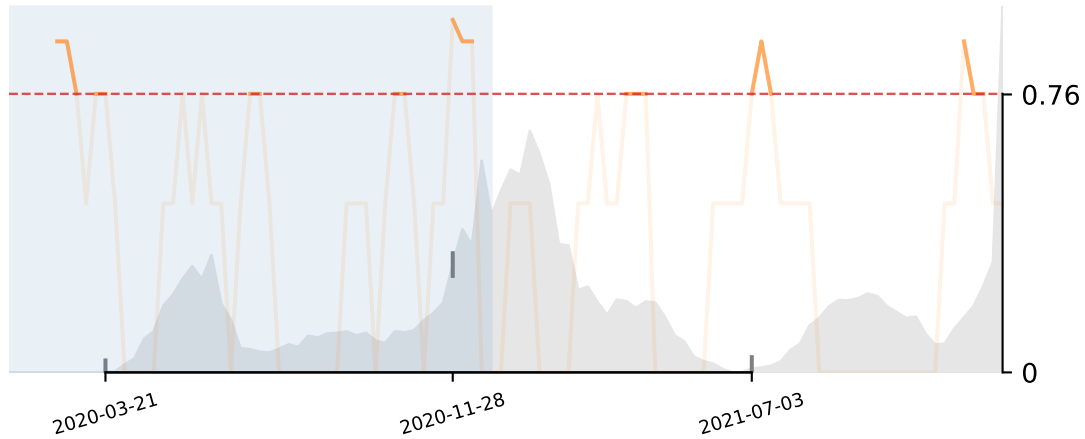
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	1
0.96	0	0	2	0	0	1
0.91	1	0	1	0	2	0
0.76	2	3	0	1	9	0
0.46	2	9	0	1	24	0
0.00	2	21	0	1	46	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	0
0.99	0	0	3	0	0	0
0.96	0	0	3	0	1	0
0.91	2	1	1	0	2	0
0.76	3	3	0	0	5	0
0.46	3	15	0	0	7	0
0.00	3	38	0	0	16	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
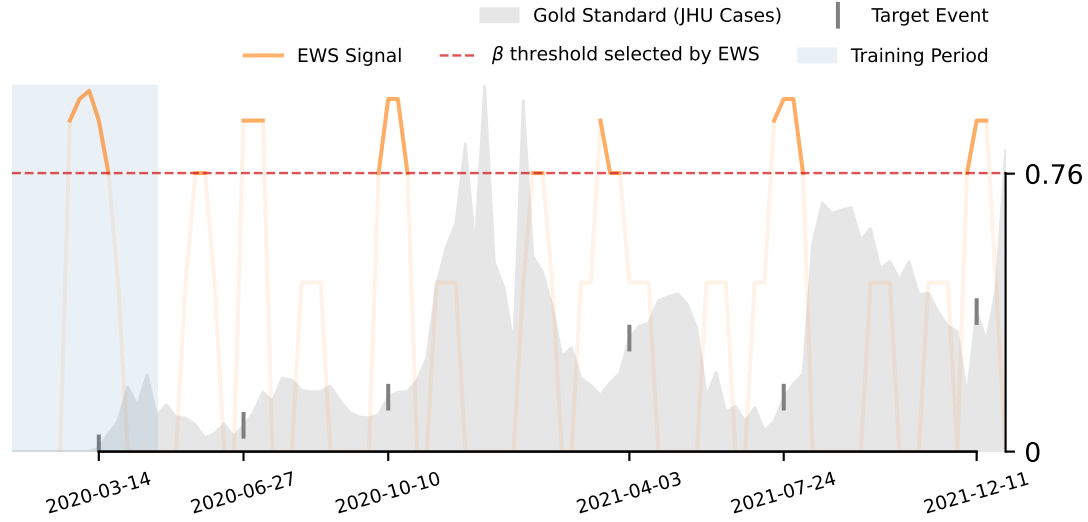
Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Ageusia
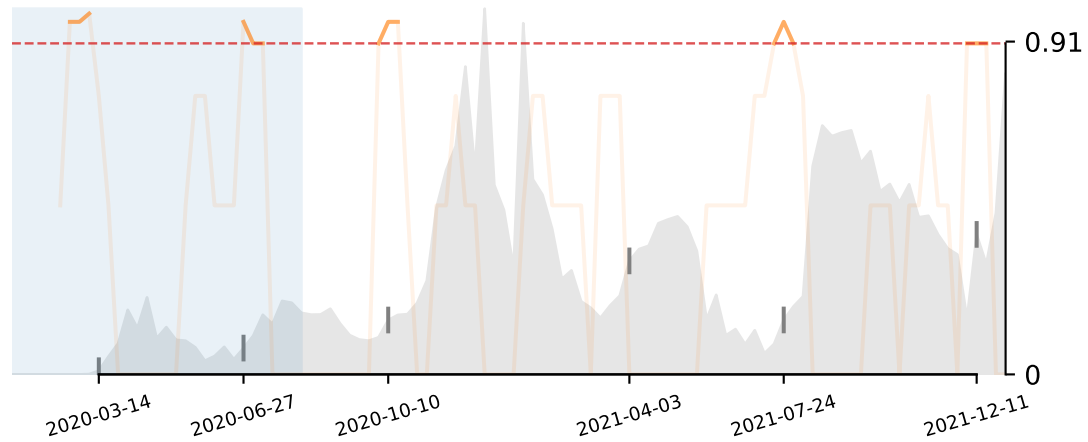
Model 3

(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) Throat irritation
up2date
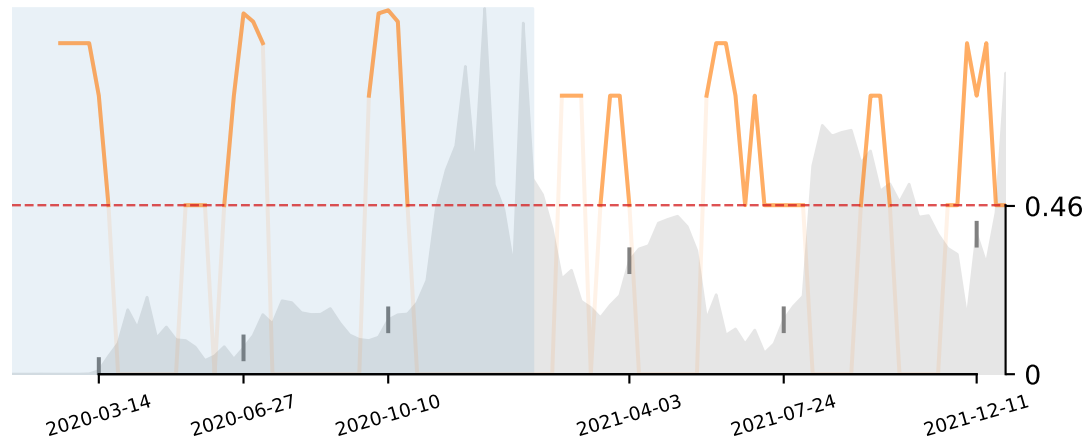
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	2	2	3
0.91	1	0	0	5	5	0
0.76	1	0	0	5	9	0
0.46	1	1	0	5	25	0
0.00	1	2	0	5	53	0

Model 2:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	1	0	1	2	1	2
0.91	2	0	0	3	3	1
0.76	2	2	0	4	7	0
0.46	2	3	0	4	21	0
0.00	2	5	0	4	45	0

Model 3:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	1	0	2	0	0	3
0.96	2	0	1	0	0	3
0.91	2	2	1	2	2	1
0.76	3	3	0	3	6	0
0.46	3	3	0	3	12	0
0.00	3	7	0	3	28	0

Figures S140-S187.
Visualization of the multiple sources model as a function of time. The model's output (orange) is compared against the onsets (vertical gray tick marks) of the COVID-19 reported cases (gray-filled curve). As more information becomes available, the EWS model is re-trained to select the proxies that best fit the training data available (represented by the blue shading on each Figure). A list of the selected proxies for each model, along with a performance table are also presented.

Proxies selected by the Multiple Sources method

Model 1

(GT) chest tightness
(GT) sars-cov-2
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
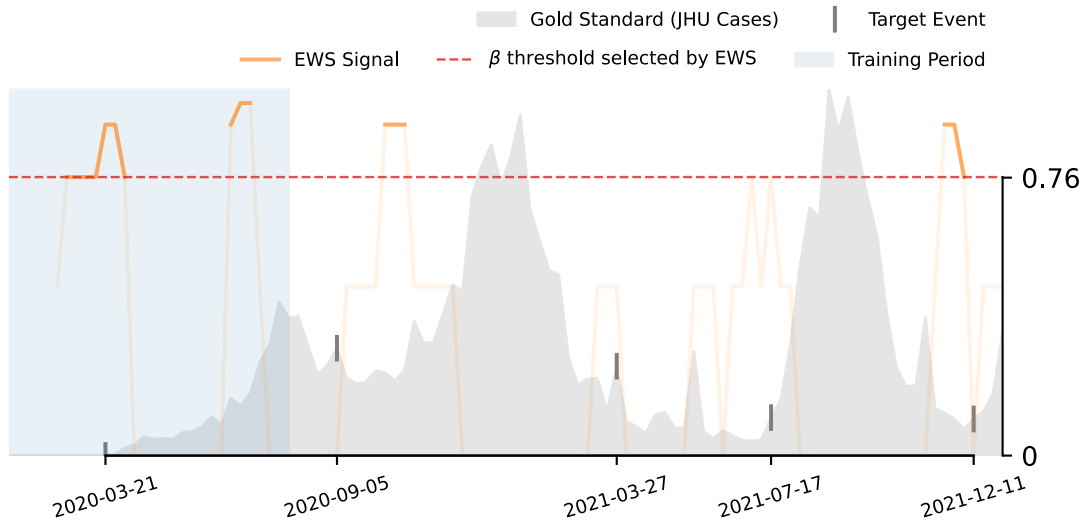
Model 2

(GT) Acute bronchitis
(GT) Nasal congestion
(GT) Wheeze
(GT) Ageusia
(GT) Burning Chest Pain
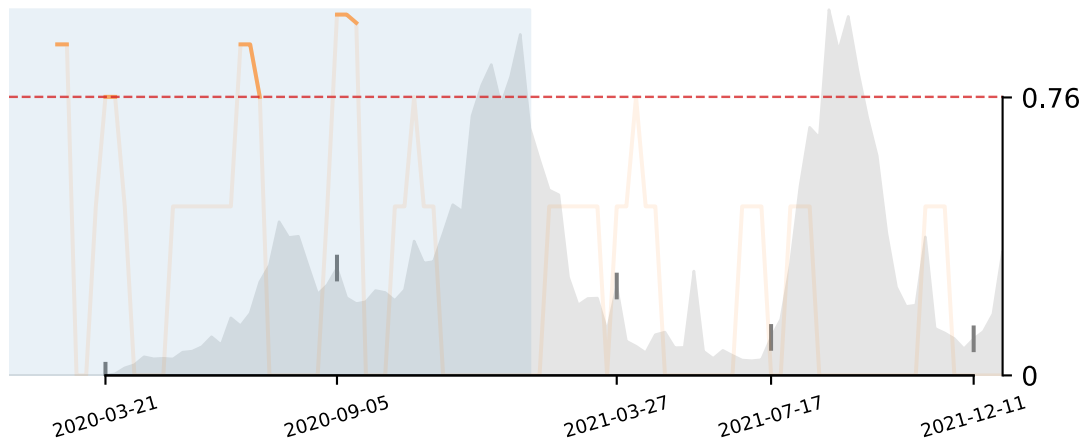
Model 3

(GT) Acute bronchitis
(GT) Nasal congestion
(GT) loss taste
(GT) Ageusia
(GT) Bronchitis
(GT) Burning Chest Pain
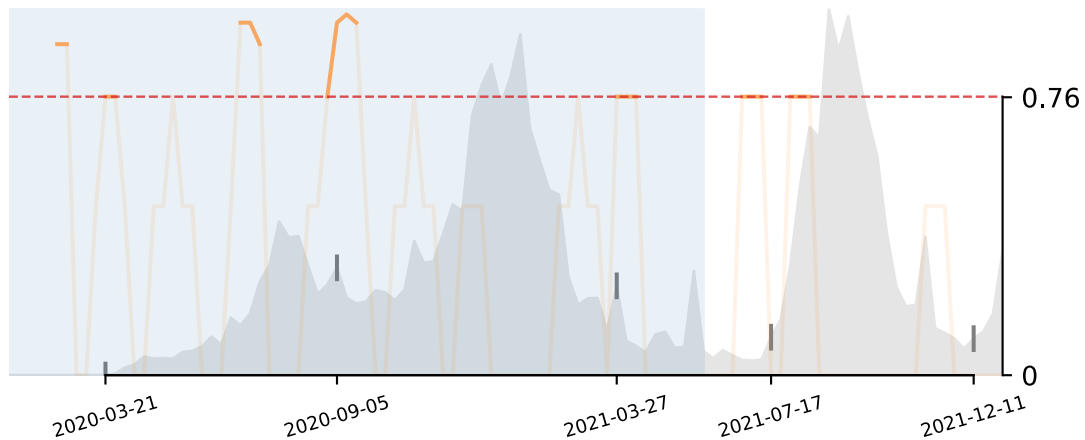
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	0	2	1	1	3	3
0.76	1	4	0	2	3	2
0.46	1	5	0	3	19	0
0.00	1	7	0	4	48	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	3
0.96	1	1	1	0	0	3
0.91	1	2	1	0	0	3
0.76	2	5	0	0	1	2
0.46	2	8	0	3	8	0
0.00	2	20	0	3	28	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	1	3	0	0	2
0.91	1	4	2	0	0	2
0.76	2	6	1	1	3	1
0.46	3	11	0	2	3	0
0.00	3	27	0	2	17	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
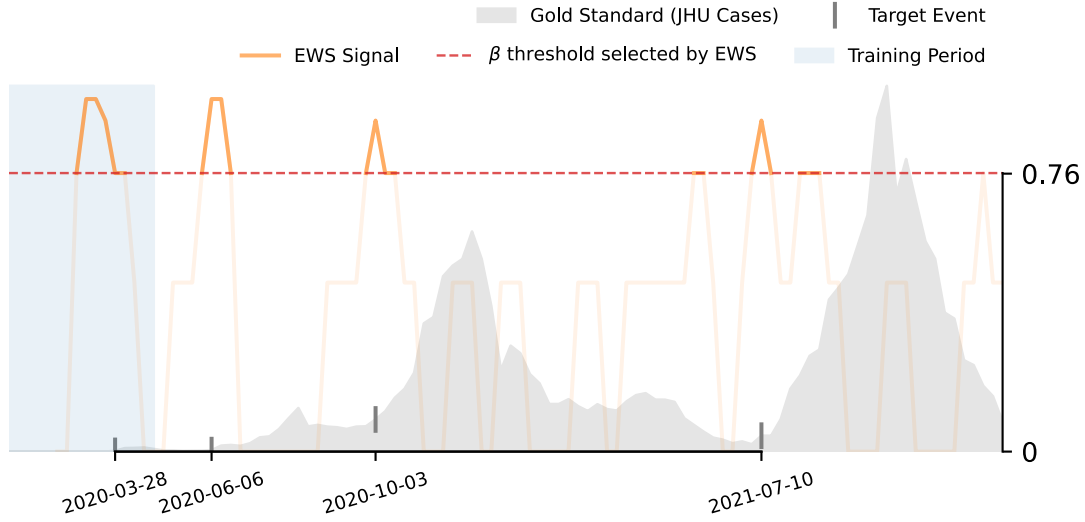
Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Cardiac arrest
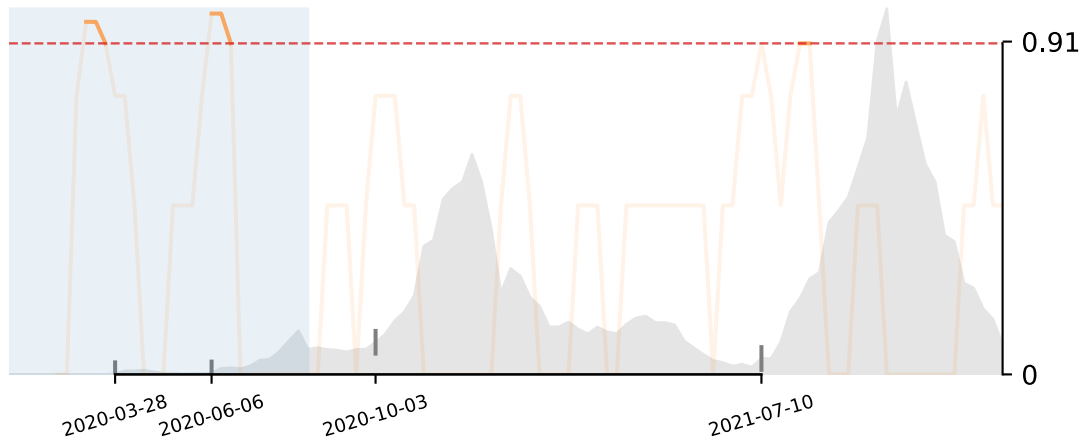
Model 3

(JHU) cases
(GT) covid
(GT) covid symptoms
(GT) Asthma
(GT) fever
(GT) Cardiac arrest
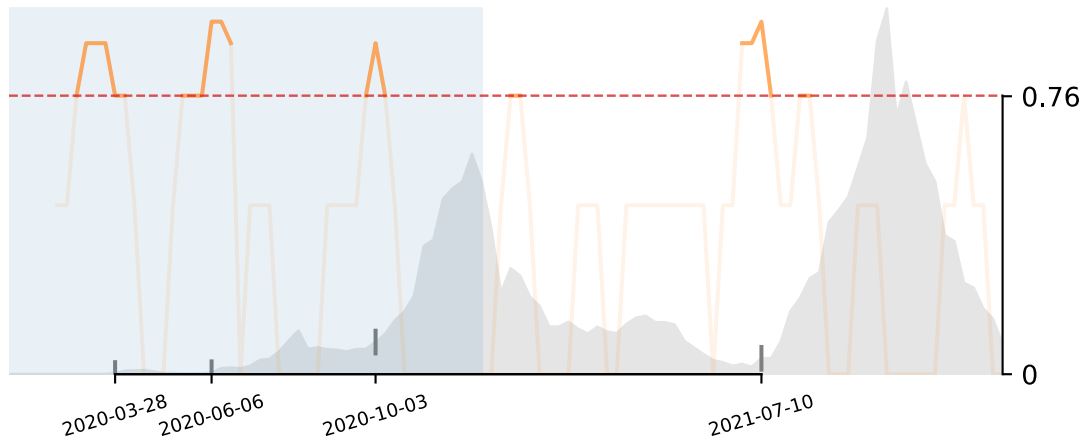
Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	2
0.91	1	0	0	3	1	0
0.76	1	0	0	3	10	0
0.46	1	1	0	3	39	0
0.00	1	2	0	3	68	0

Model 2

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	1	1	0	0	2
0.91	2	1	0	1	2	1
0.76	2	2	0	2	9	0
0.46	2	3	0	2	33	0
0.00	2	4	0	2	58	0

Model 3

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	1	0	0
0.91	1	1	2	1	0	0
0.76	3	2	0	1	6	0
0.46	3	4	0	1	29	0
0.00	3	12	0	1	47	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
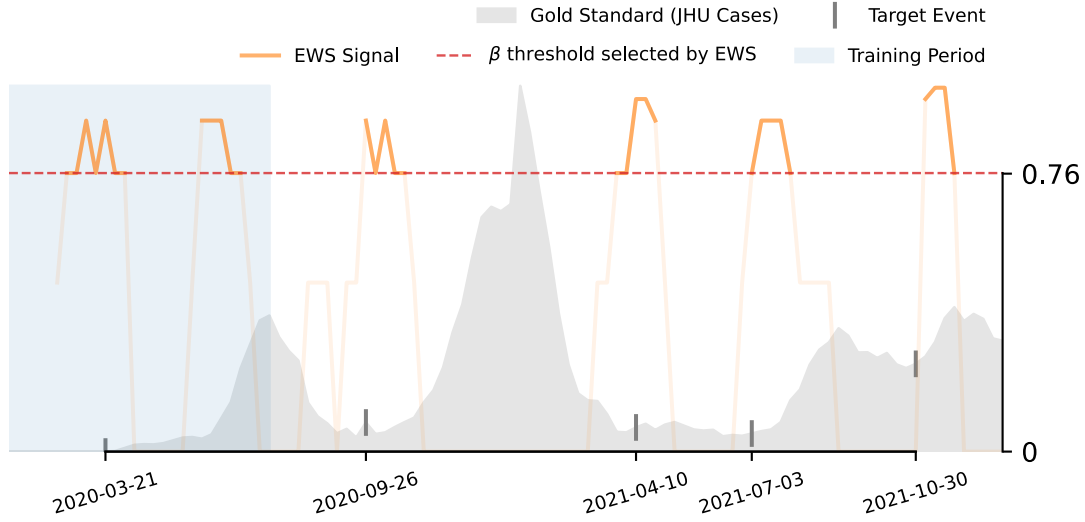
Model 2

(JHU) cases
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
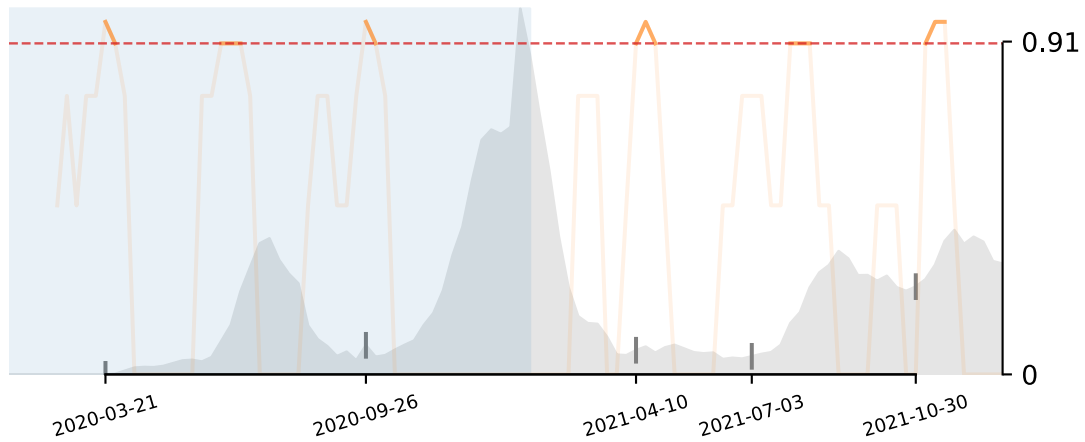
Model 3

(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
(GT) Chills
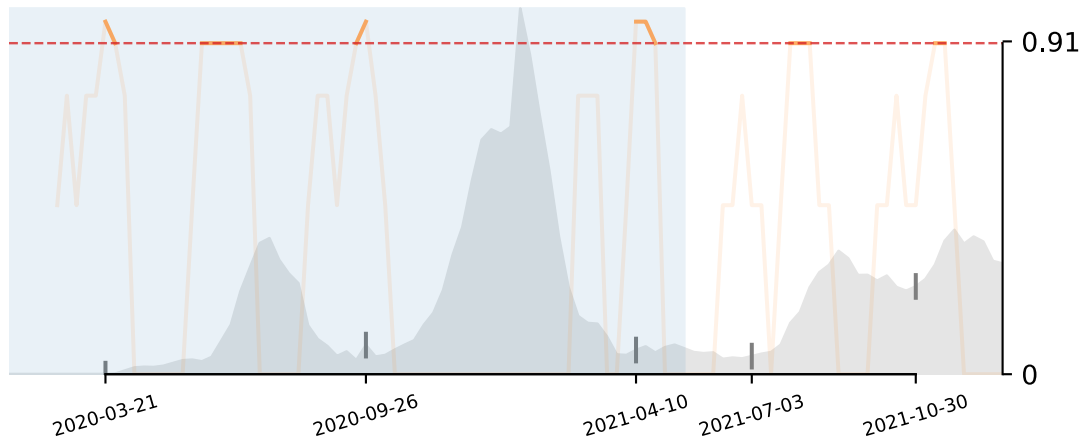
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	2	3
0.99	0	0	1	0	2	3
0.96	0	0	1	1	4	2
0.91	0	0	1	2	9	0
0.76	1	3	0	3	14	0
0.46	1	7	0	3	20	0
0.00	1	10	0	4	48	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	3	1
0.91	2	0	0	1	8	1
0.76	2	5	0	2	9	0
0.46	2	11	0	3	15	0
0.00	2	13	0	3	28	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	3	1	0	0	5	1
0.76	3	8	0	2	6	0
0.46	3	14	0	2	11	0
0.00	3	18	0	2	19	0

Proxies selected by the Multiple Sources method

Model 1

(GT) chest tightness
(GT) Viral pneumonia
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
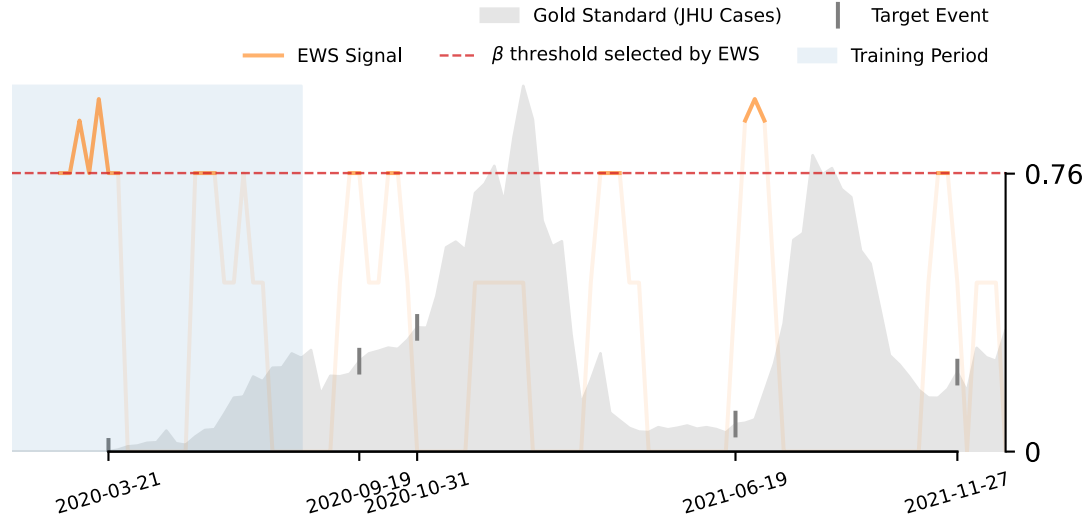
Model 2

(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Abdominal pain
(GT) Acute bronchitis
(GT) Asthma
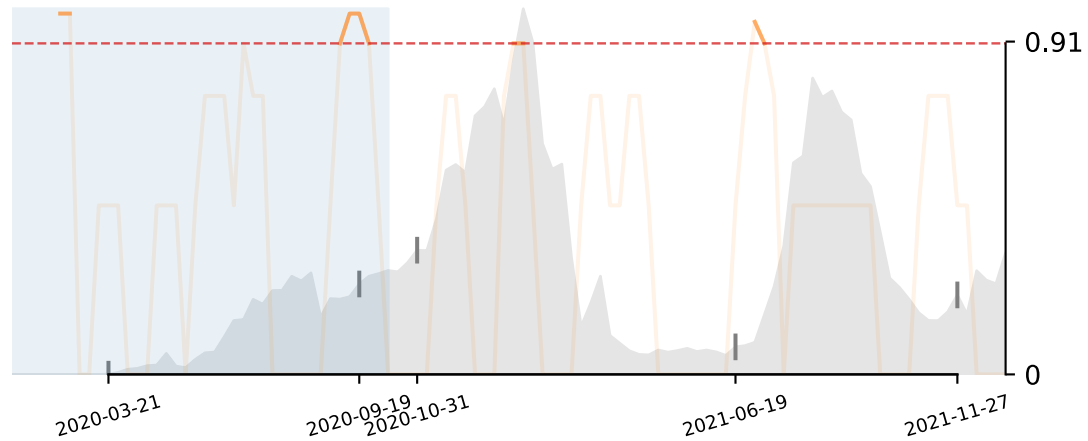
Model 3

(GT) Burning Chest Pain
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Abdominal pain
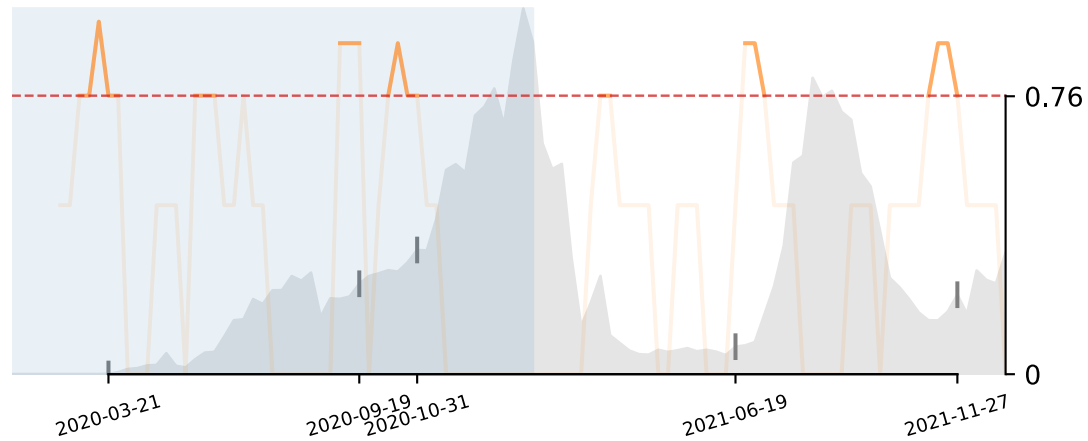
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	1	3
0.91	1	0	0	0	3	3
0.76	1	0	0	3	6	0
0.46	1	6	0	4	19	0
0.00	1	10	0	4	47	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	2	1	0	0	1	2
0.91	2	1	0	0	4	2
0.76	2	3	0	1	13	1
0.46	2	8	0	2	30	0
0.00	2	15	0	3	47	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	1	2	0
0.76	3	0	0	1	5	0
0.46	3	5	0	2	21	0
0.00	3	15	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) Anxiety
(GT) covid
(GT) covid-19
(GT) loss taste
(GT) loss of smell
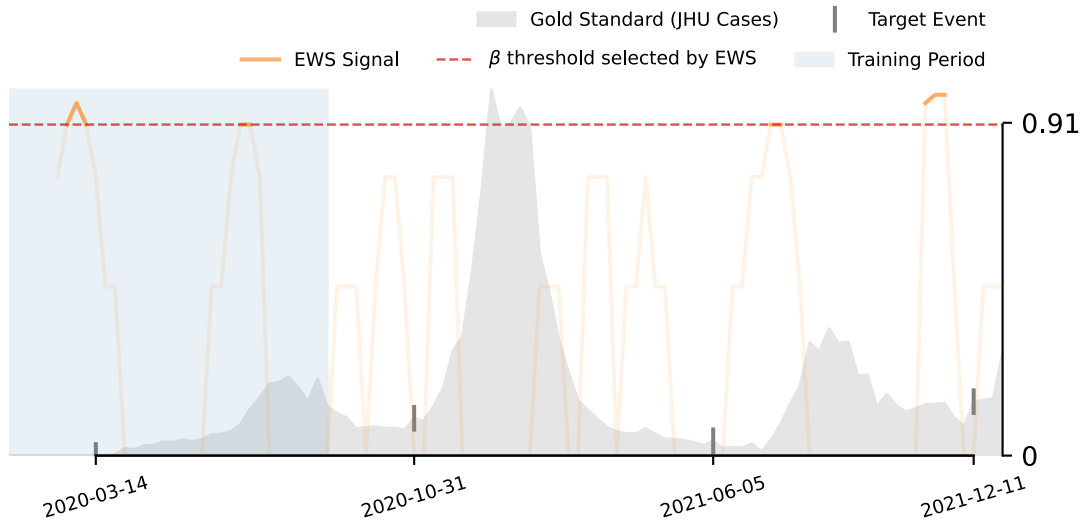
Model 2

(JHU) cases
(GT) loss of smell
(GT) chest tightness
(GT) quarantine
(GT) sars-cov-2
(GT) Ageusia
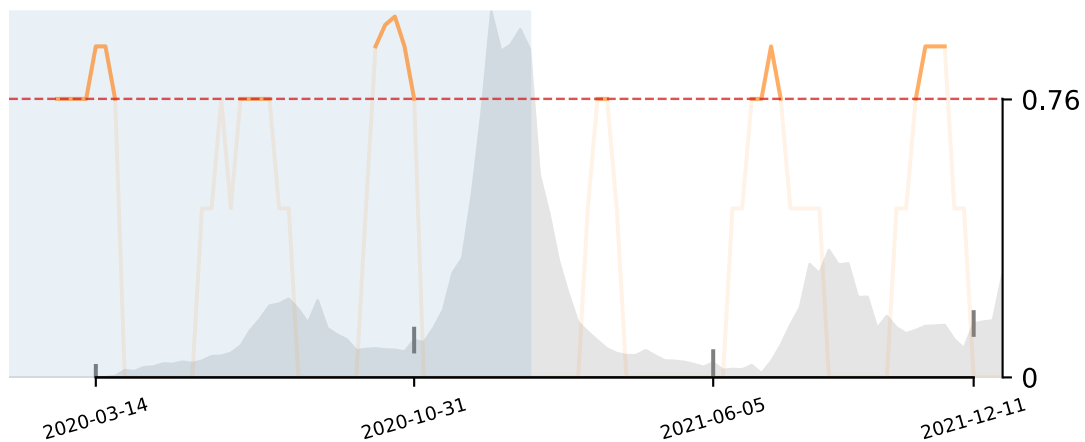
Model 3

(JHU) cases
(GT) Ageusia
(GT) Anosmia
(GT) Viral pneumonia
(GT) loss of smell
(GT) quarantine
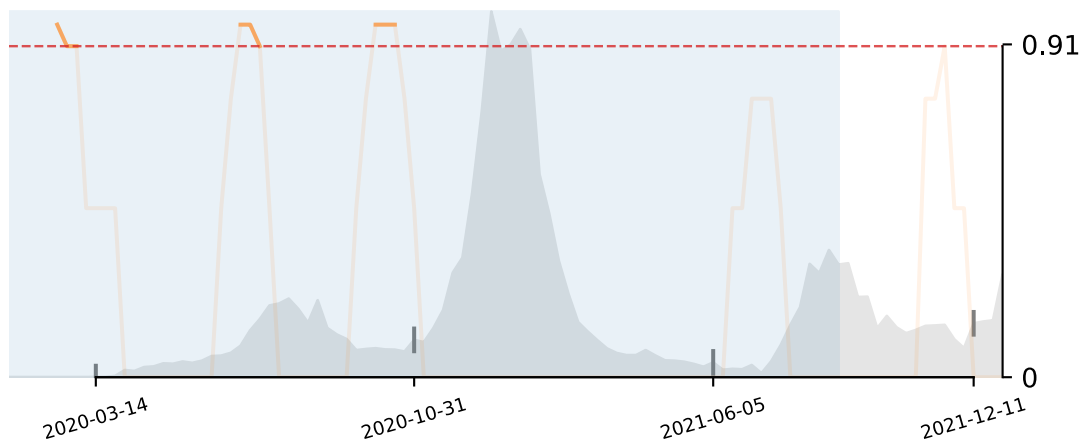
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	1	0	2
0.96	0	0	1	1	0	2
0.91	1	0	0	1	2	2
0.76	1	2	0	2	12	1
0.46	1	4	0	3	25	0
0.00	1	8	0	3	49	0

Model 2

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	0	1	0	0	2
0.91	1	0	1	1	1	1
0.76	2	1	0	1	6	1
0.46	2	7	0	1	16	0
0.00	2	13	0	2	35	0

Model 3

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	2	2	1	1	0	0
0.76	2	3	1	1	0	0
0.46	2	8	1	1	0	0
0.00	2	16	1	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) nose bleed
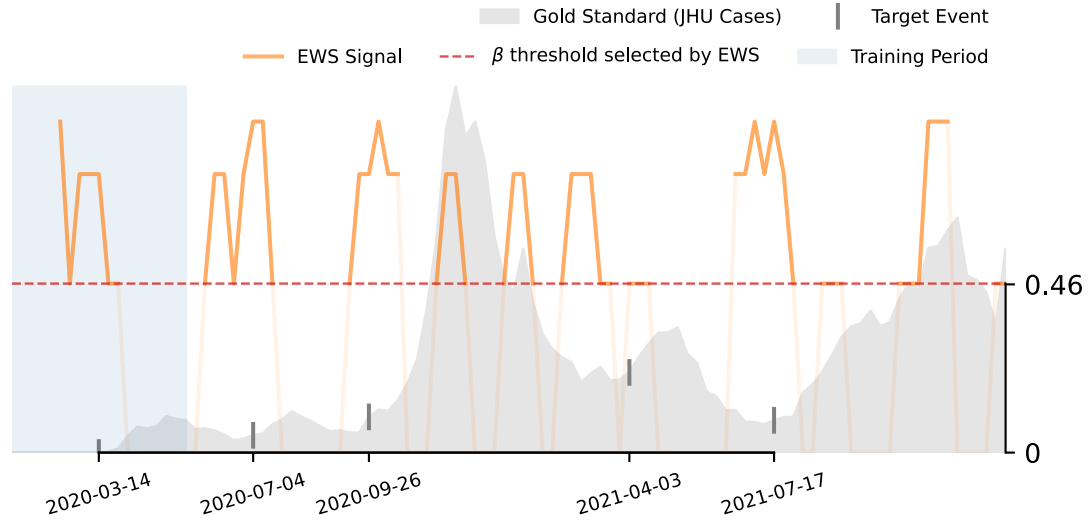
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	0	0	1	2	5	1
0.76	1	0	0	4	12	0
0.46	1	0	0	4	29	0
0.00	1	2	0	4	57	0

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	1	1	1	3	4	0
0.76	2	1	0	3	13	0
0.46	2	2	0	3	28	0
0.00	2	5	0	3	52	0

Model 3

(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
(GT) Asthma
(GT) Bronchitis

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	2	0	1	0	0	2
0.91	3	0	0	1	3	1
0.76	3	1	0	1	4	1
0.46	3	3	0	2	14	0
0.00	3	6	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) Acute bronchitis
(GT) Ageusia
(GT) Bronchitis

Model 3

(GT) covid
(GT) Asthma
(GT) covid-19
(GT) chest pain
(GT) Chest pain
(GT) Shortness of breath
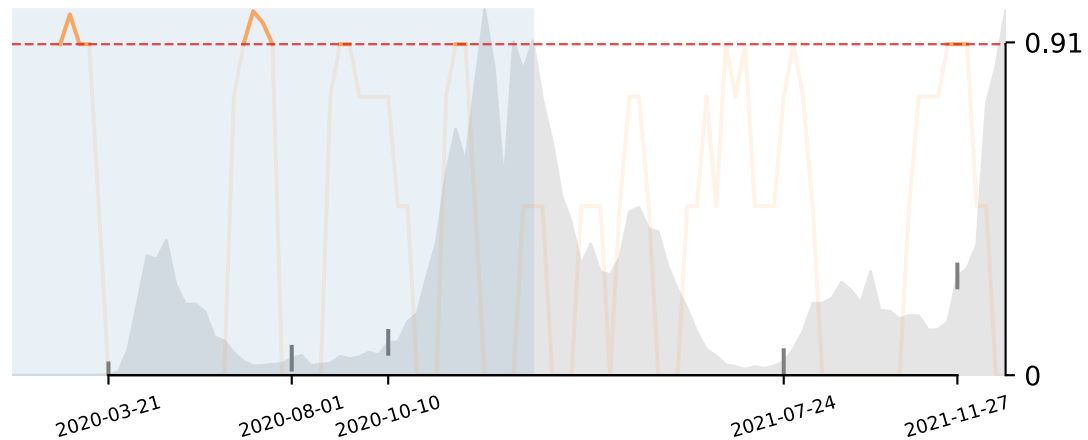
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	1	2
0.91	1	0	0	2	2	2
0.76	1	0	0	4	9	0
0.46	1	1	0	4	35	0
0.00	1	2	0	4	58	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	2	0	0	0	1	2
0.91	2	1	0	0	2	2
0.76	2	1	0	3	8	0
0.46	2	3	0	3	24	0
0.00	2	5	0	3	50	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	2	0	1	0	0	2
0.91	2	0	1	2	2	0
0.76	3	5	0	2	6	0
0.46	3	8	0	2	18	0
0.00	3	13	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
(GT) Acute bronchitis
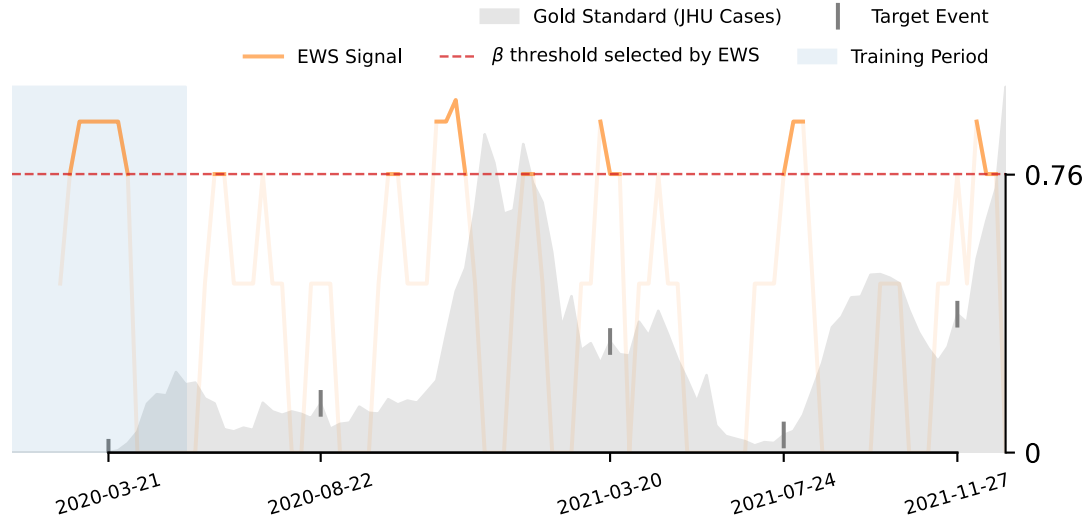
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	1	4
0.91	0	0	1	1	6	1
0.76	1	1	0	4	17	0
0.46	1	2	0	4	37	0
0.00	1	3	0	4	57	0

Model 2

(GT) quarantine
(GT) Throat irritation
(GT) Bronchitis
(GT) Wheeze
(GT) covid symptoms
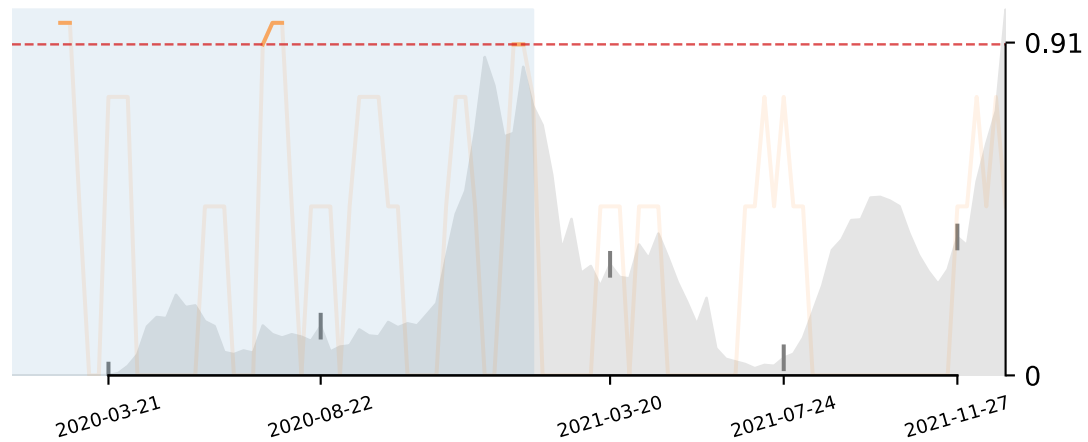
	tp	fp	fn	tp	fp	fn
β						
0.99	0	0	2	0	0	3
0.96	0	0	2	0	0	3
0.91	2	2	0	0	0	3
0.76	2	5	0	1	2	1
0.46	2	13	0	3	11	0
0.00	2	23	0	3	28	0

Model 3

(GT) quarantine
(JHU) cases
(GT) Throat irritation
(GT) covid
(GT) Acute bronchitis
(GT) Bronchitis
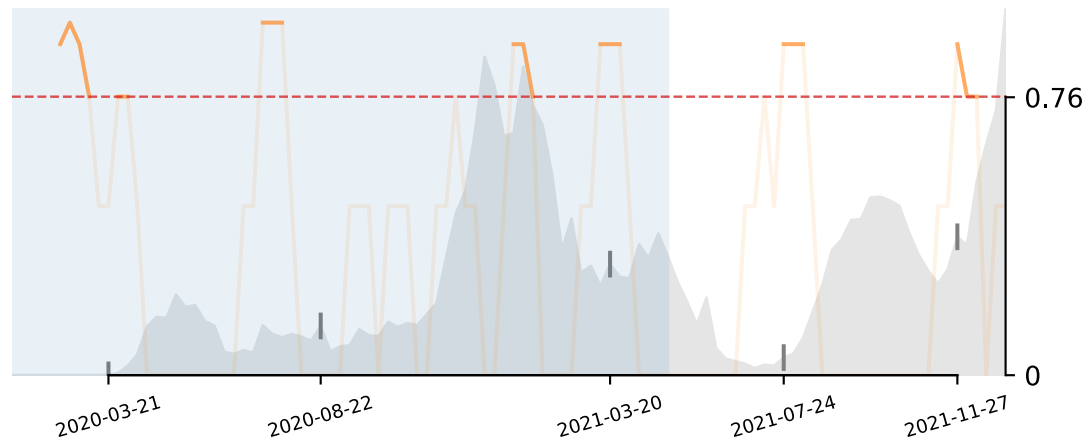
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	2	1	2	2	0
0.76	3	6	0	2	4	0
0.46	3	10	0	2	7	0
0.00	3	25	0	2	21	0

Legend: Gold Standard (JHU Cases) · Target Event · EWS Signal · β threshold selected by EWS · Training Period

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
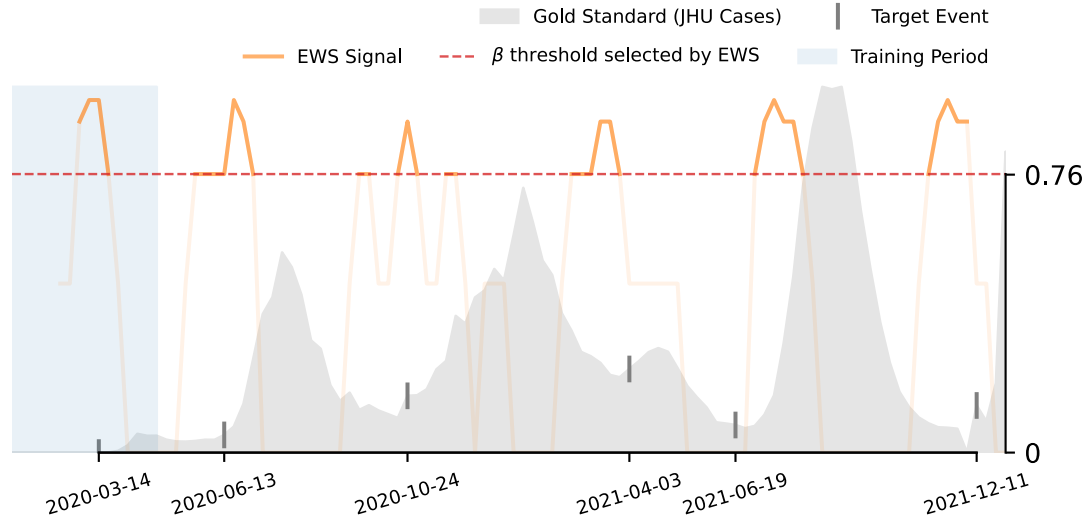
Model 2

(GT) how long does covid last
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) Ageusia
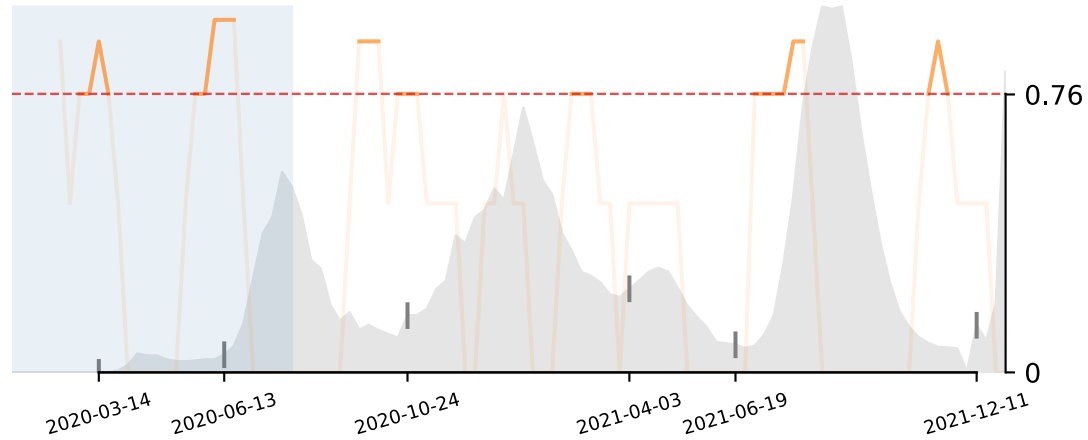
Model 3

(GT) how long does covid last
(GT) loss taste
(GT) Ageusia
(GT) Shortness of breath
(GT) chest pain
(GT) covid symptoms
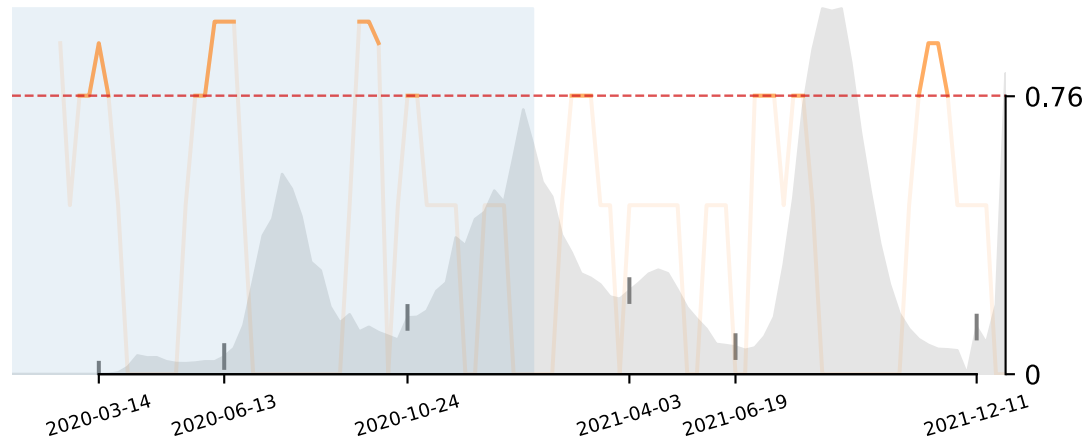
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	1	2	3
0.91	1	0	0	3	6	1
0.76	1	0	0	4	12	0
0.46	1	1	0	5	25	0
0.00	1	2	0	5	53	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	0	0	2	0	0	4
0.91	1	1	1	2	2	2
0.76	2	1	0	3	8	0
0.46	2	2	0	4	23	0
0.00	2	4	0	4	46	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	2	2	1	1	0	2
0.76	3	2	0	2	5	0
0.46	3	4	0	3	14	0
0.00	3	14	0	3	28	0

Georgia

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
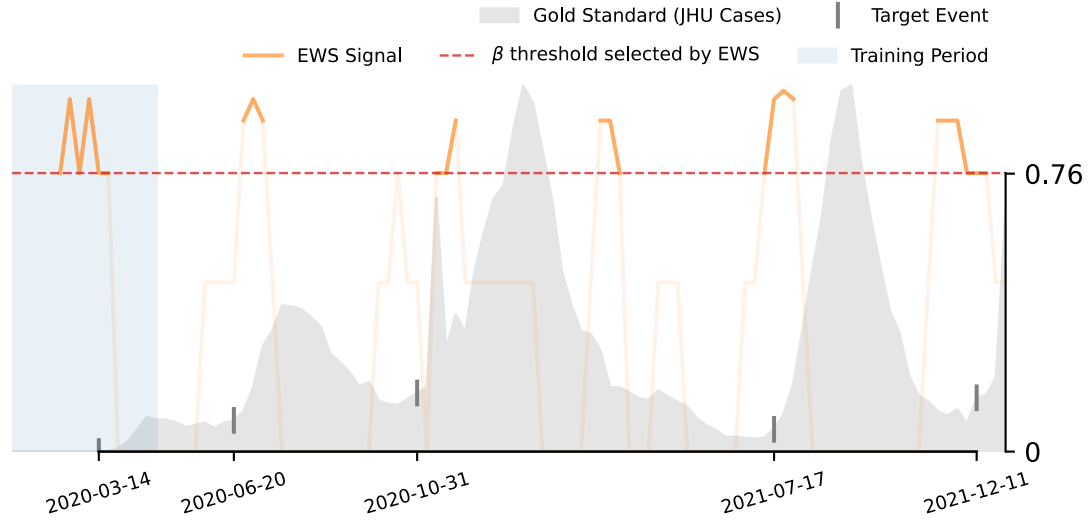
Model 2

(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Asthma
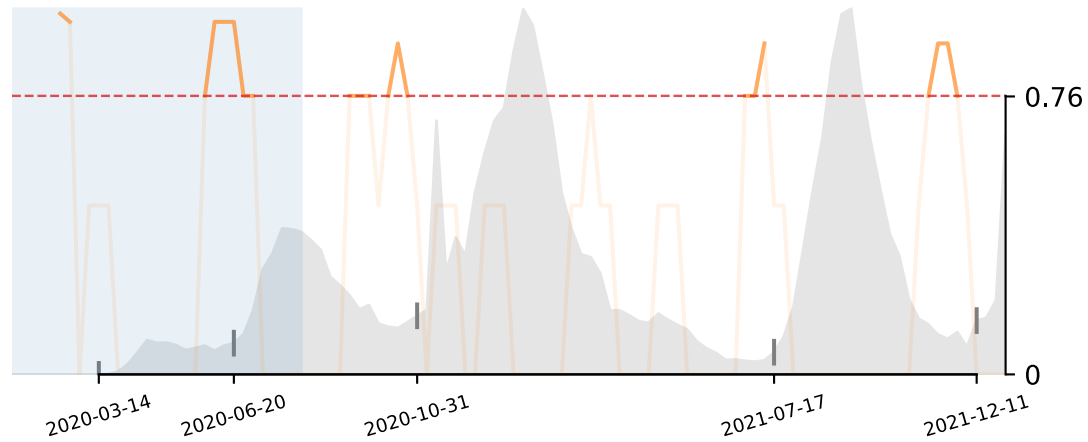
Model 3

(GT) fever
(GT) Ageusia
(GT) Chills
(GT) Shortness of breath
(GT) chest pain
(GT) Burning Chest Pain
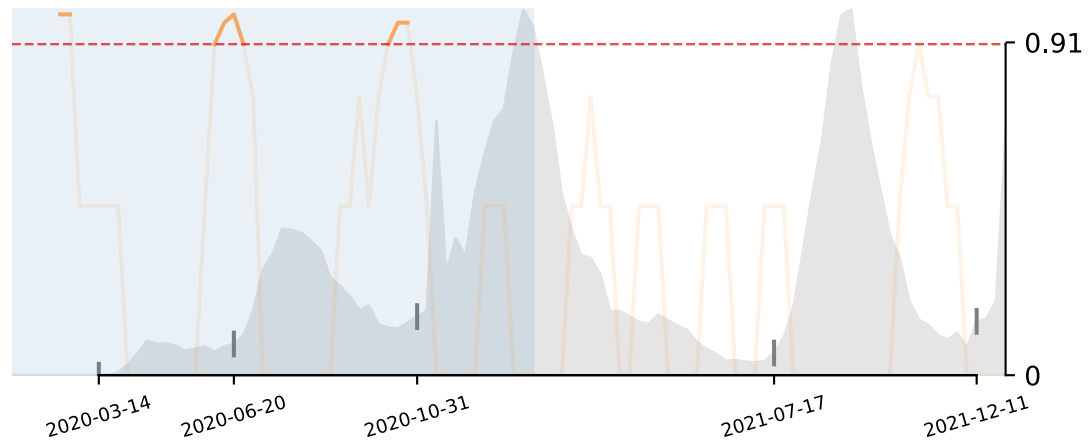
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	3
0.96	0	0	1	1	3	2
0.91	1	0	0	2	8	1
0.76	1	0	0	3	12	0
0.46	1	1	0	4	28	0
0.00	1	1	0	4	60	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	0	0	3
0.91	2	0	0	3	0	0
0.76	2	0	0	3	2	0
0.46	2	2	0	3	16	0
0.00	2	3	0	3	52	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	2	0	1	0	0	2
0.91	3	0	0	1	0	1
0.76	3	1	0	1	2	1
0.46	3	3	0	2	12	0
0.00	3	12	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Otitis
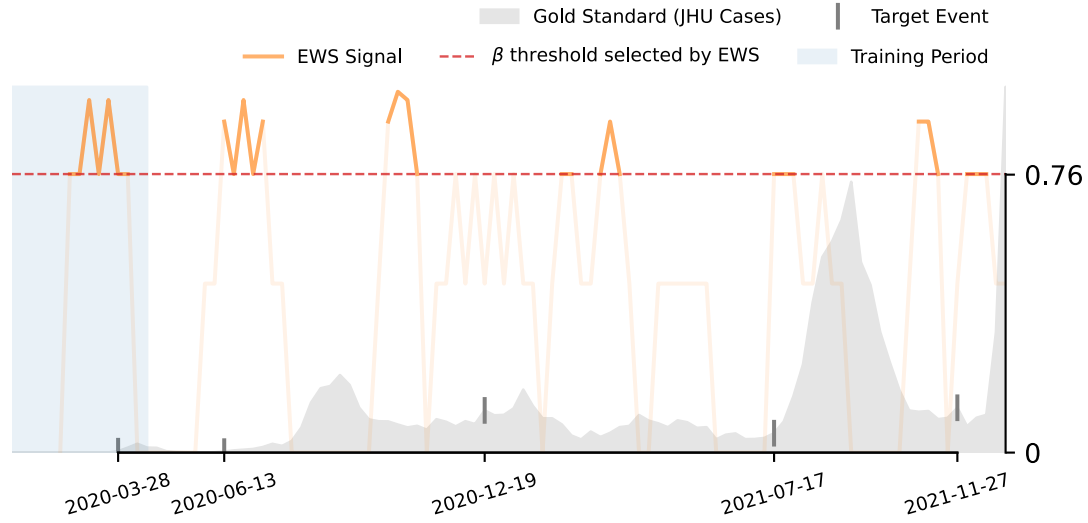
Model 2

(JHU) cases
(GT) covid symptoms
(GT) Otitis
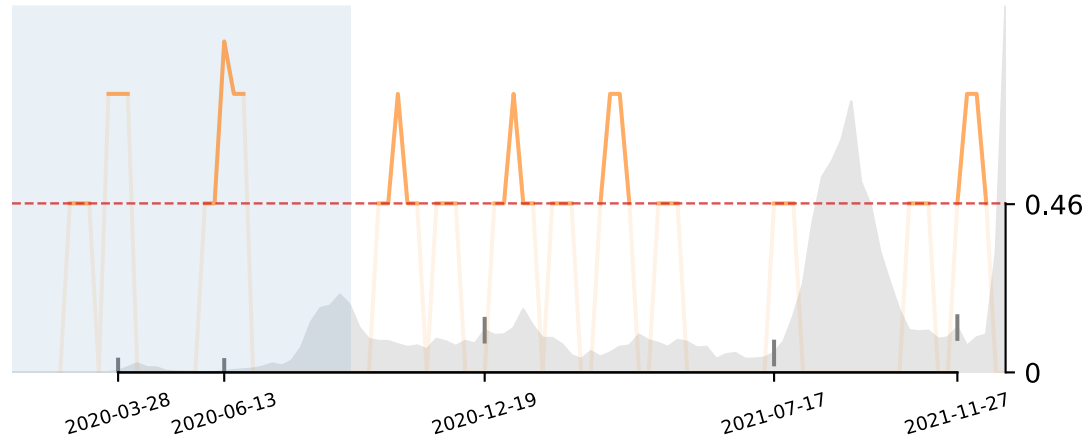
Model 3

(JHU) cases
(GT) Vomiting
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
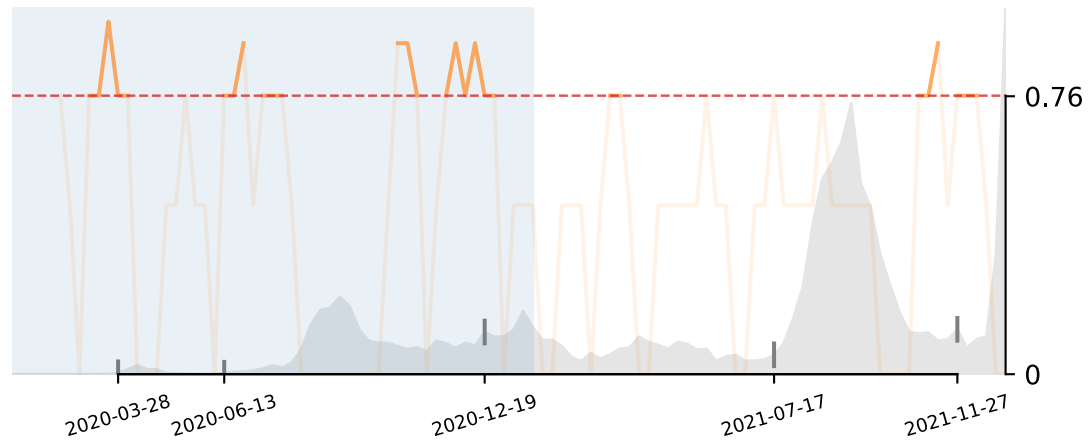
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	4
0.96	0	0	1	0	3	3
0.91	1	0	0	2	6	2
0.76	1	0	0	4	21	0
0.46	1	2	0	4	43	0
0.00	1	2	0	4	61	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	0	0	3
0.76	1	0	1	0	6	2
0.46	2	3	0	3	25	0
0.00	2	4	0	3	47	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	0	2	1	0	1
0.76	2	3	1	2	6	0
0.46	3	11	0	2	26	0
0.00	3	21	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) quarantine
(GT) fever
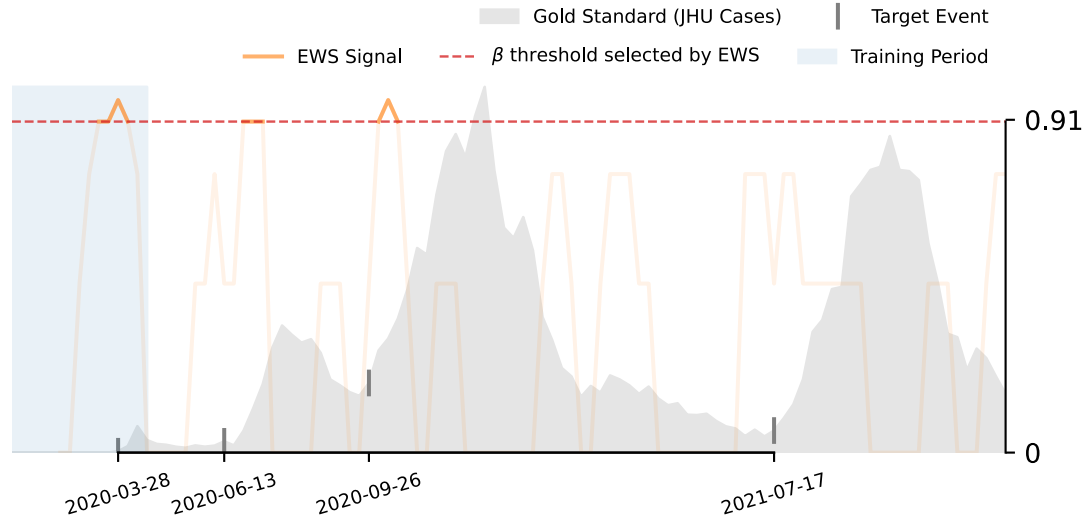
Model 2

(JHU) cases
(GT) covid-19
(GT) Chest pain
(GT) Chills
(GT) Otitis

Model 3

(JHU) cases
(GT) Chest pain
(GT) Chills
(GT) covid-19
(GT) covid symptoms
(GT) fever

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	1	2
0.91	1	0	0	0	6	1
0.76	1	1	0	2	15	0
0.46	1	2	0	3	36	0
0.00	1	2	0	3	68	0

Model 2
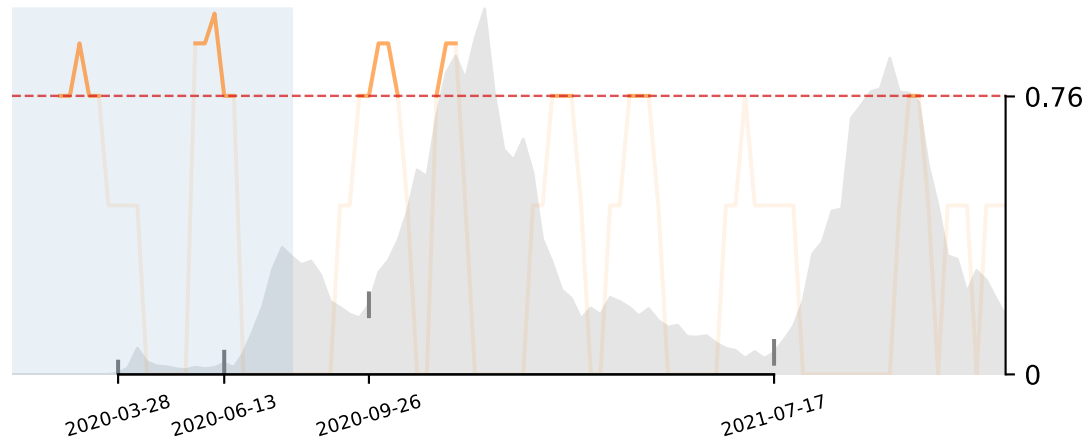
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	2
0.96	1	0	1	0	0	2
0.91	1	0	1	0	4	1
0.76	2	0	0	2	14	0
0.46	2	3	0	2	32	0
0.00	2	5	0	2	60	0

Model 3
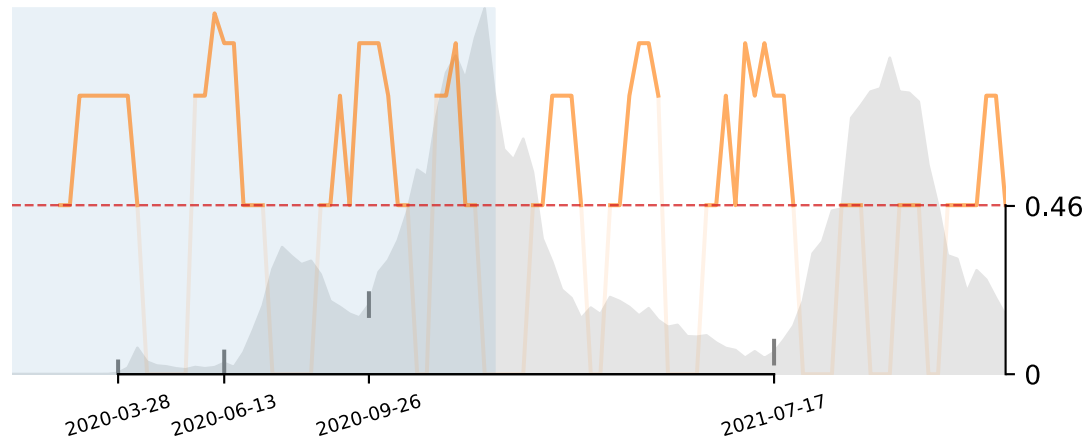
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	0	2	0	0	1
0.91	1	0	2	1	2	0
0.76	2	3	1	1	10	0
0.46	3	7	0	1	28	0
0.00	3	18	0	1	46	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
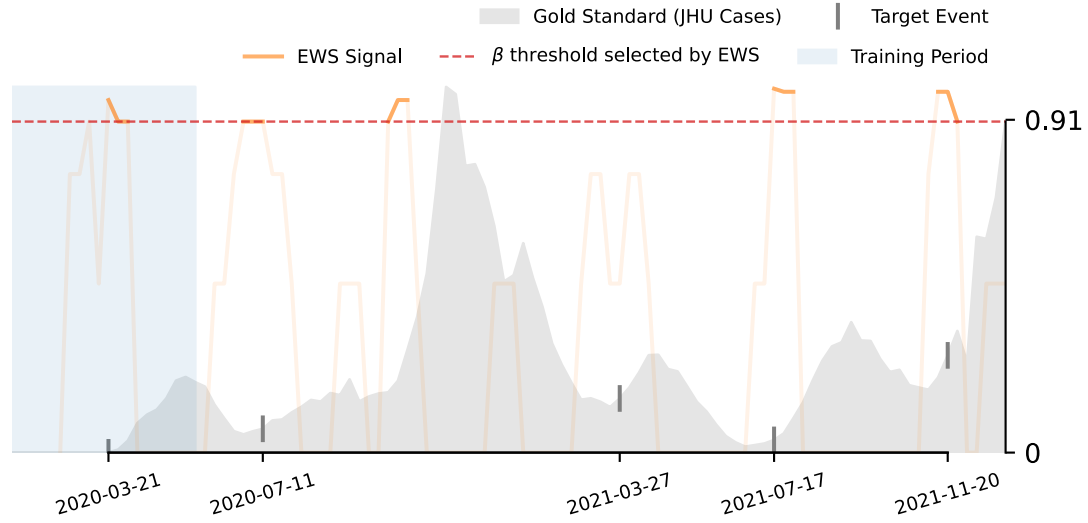
Model 2

(JHU) cases
(GT) Anosmia
(GT) Nasal congestion
(GT) Viral pneumonia
(GT) covid
(GT) how long does covid last
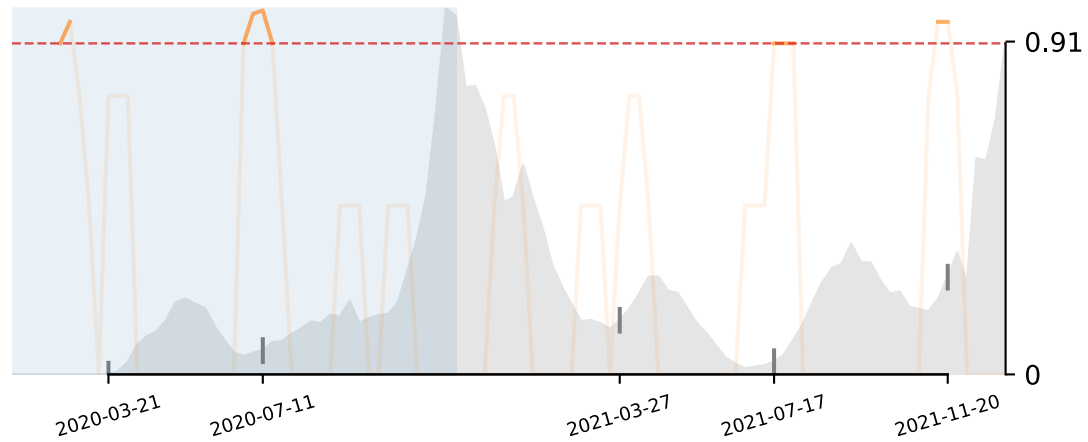
Model 3

(GT) how long does covid last
(GT) covid symptoms
(GT) Hyperventilation
(GT) Nasal congestion
(GT) Acute bronchitis
(GT) Cough
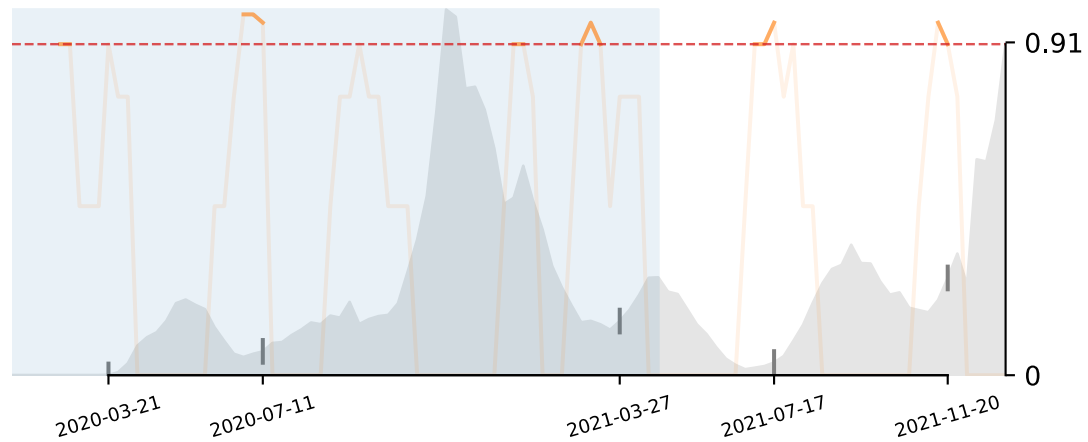
Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	1	0	3
0.99	0	0	1	2	2	2
0.96	0	0	1	2	4	2
0.91	1	0	0	3	6	1
0.76	1	2	0	4	10	0
0.46	1	2	0	4	22	0
0.00	1	2	0	4	56	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	1	0	1	1	0	2
0.91	2	0	0	2	2	1
0.76	2	2	0	2	7	0
0.46	2	4	0	3	10	0
0.00	2	11	0	3	36	0

β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	2	0	0
0.91	2	0	1	2	1	0
0.76	3	4	0	2	3	0
0.46	3	13	0	2	5	0
0.00	3	20	0	2	22	0

Proxies selected by the Multiple Sources method
Model 1

(JHU) cases
(GT) covid
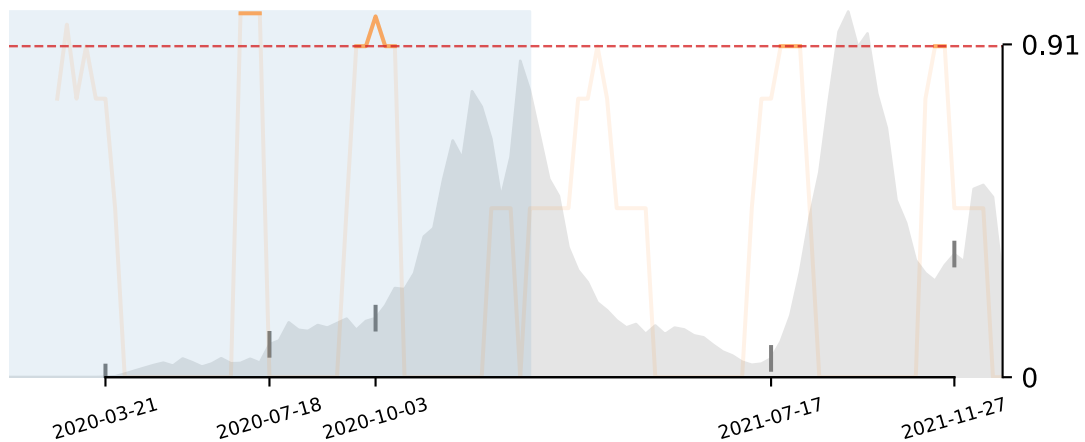(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) covid-19 who
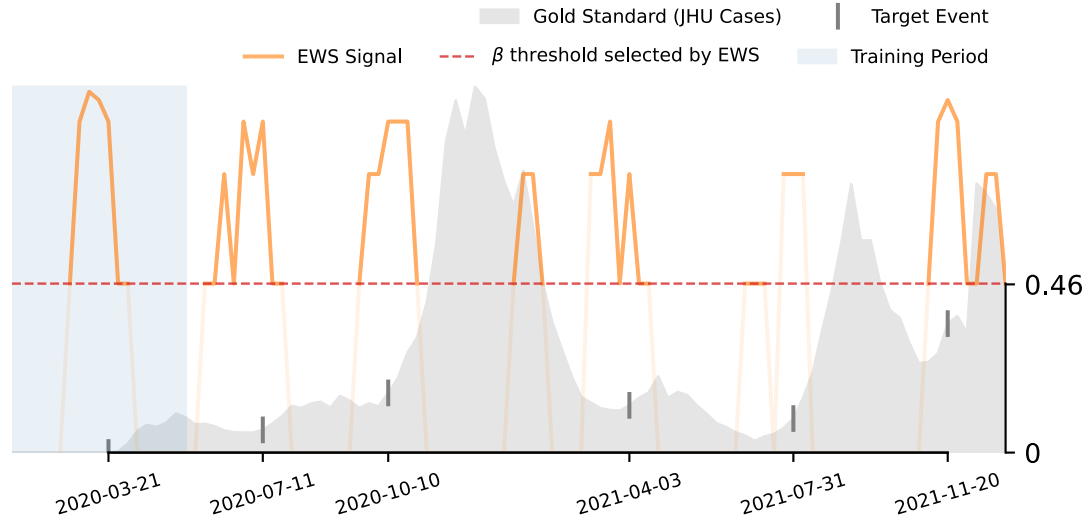
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	1	0	4
0.91	1	0	0	4	3	1
0.76	1	0	0	5	8	0
0.46	1	0	0	5	18	0
0.00	1	2	0	5	50	0

Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) fever
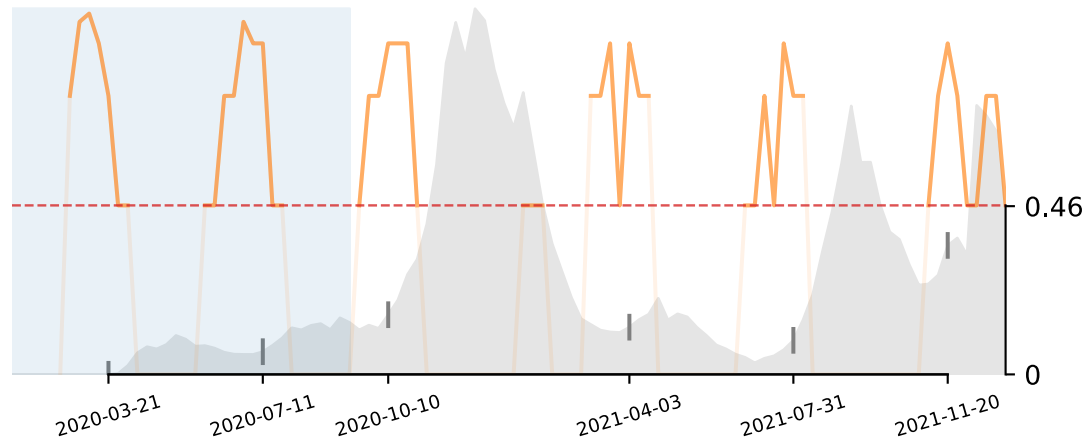
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	1	0	1	0	0	4
0.91	2	0	0	4	2	0
0.76	2	0	0	4	8	0
0.46	2	0	0	4	15	0
0.00	2	6	0	4	43	0

Model 3

(JHU) cases
(GT) covid
(GT) covid symptoms
(GT) chest tightness
(GT) Acute bronchitis
(GT) Ageusia
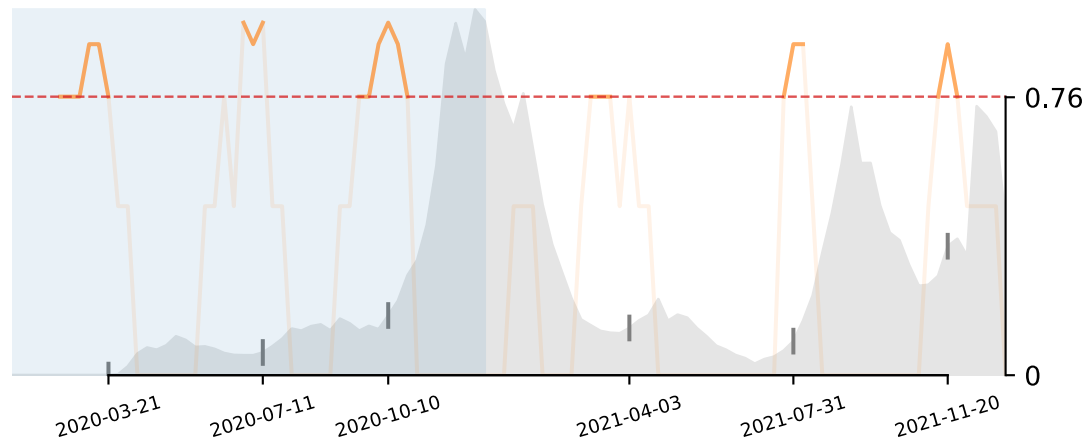
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	2	0	1	2	1	1
0.76	3	1	0	3	2	0
0.46	3	3	0	3	12	0
0.00	3	10	0	3	33	0

Iowa

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
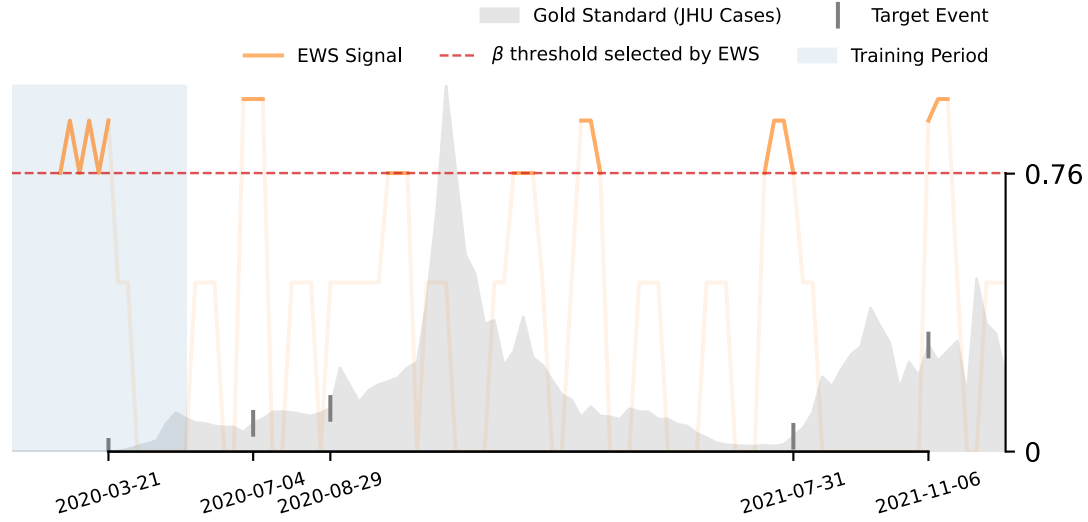
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
(GT) Asthma
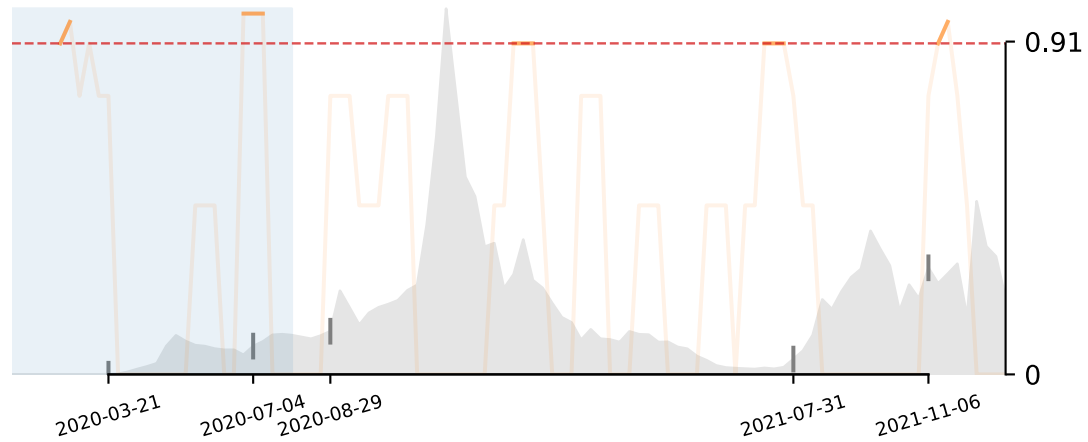
Model 3

(GT) covid symptoms
(GT) Asthma
Twitter (state level signal)
(GT) Acute bronchitis
(GT) Anosmia
(GT) Nasal congestion
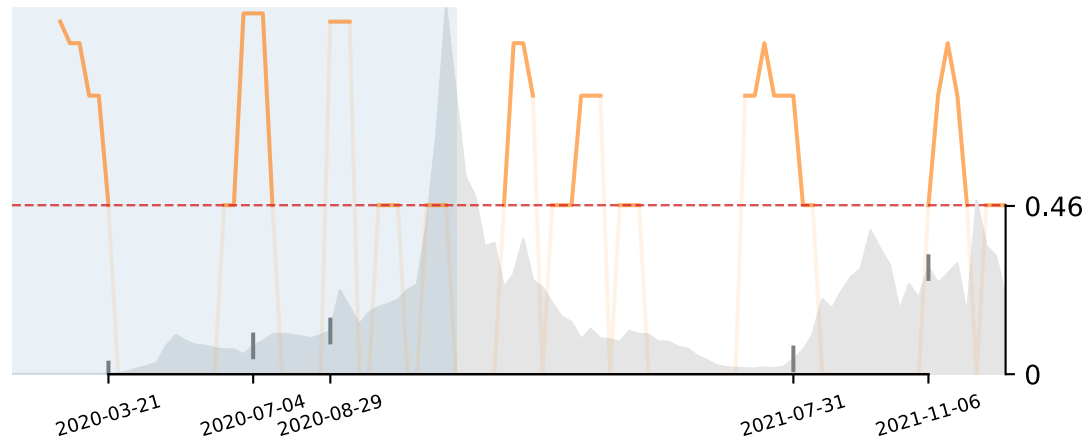
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	3	2
0.91	0	0	1	3	5	1
0.76	1	0	0	3	12	1
0.46	1	1	0	4	36	0
0.00	1	3	0	4	57	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	1	1	0	1	2
0.91	2	1	0	1	5	1
0.76	2	2	0	3	14	0
0.46	2	2	0	3	29	0
0.00	2	4	0	3	56	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	1	2	0	0	2
0.91	2	4	1	1	3	0
0.76	3	4	0	1	9	0
0.46	3	4	0	2	22	0
0.00	3	11	0	2	43	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Bronchitis

Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Chest pain

Model 3

(GT) Wheeze
(GT) covid-19
(GT) quarantine
(GT) Chest pain
(GT) Nasal congestion
(GT) covid

Performance as a function of β

Model 1
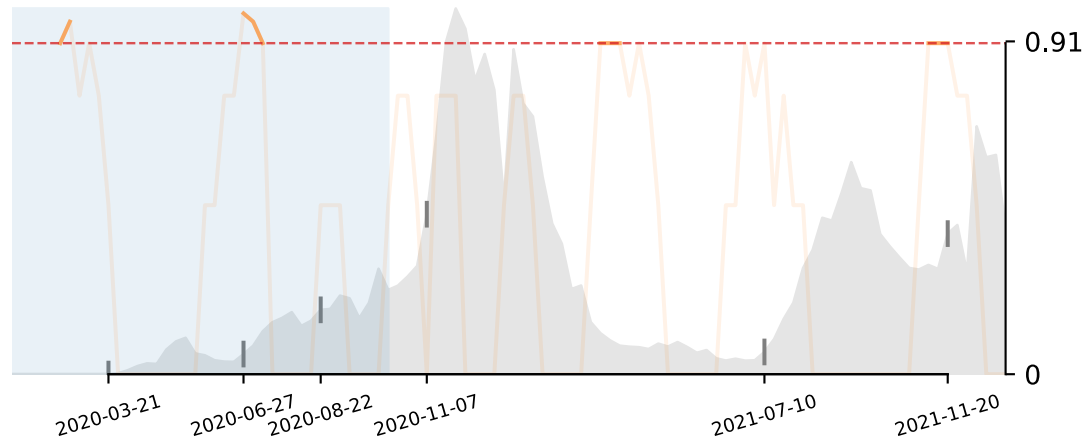
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	2	1	3
0.96	0	0	1	2	2	3
0.91	1	0	0	4	5	1
0.76	1	0	0	5	13	0
0.46	1	1	0	5	26	0
0.00	1	2	0	5	51	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	1	0	1	0	1	4
0.91	1	2	1	2	2	2
0.76	2	2	0	3	15	1
0.46	2	3	0	3	26	1
0.00	2	4	0	4	50	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	0	0	3
0.91	2	1	1	2	4	1
0.76	2	3	1	3	14	0
0.46	2	3	1	3	22	0
0.00	3	6	0	3	46	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
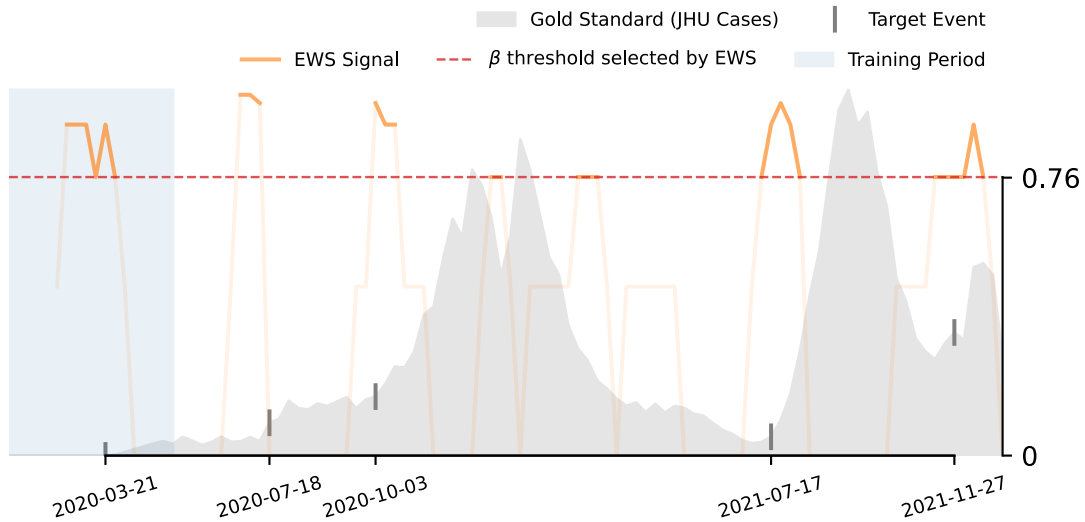
Model 2

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
(GT) Acute bronchitis
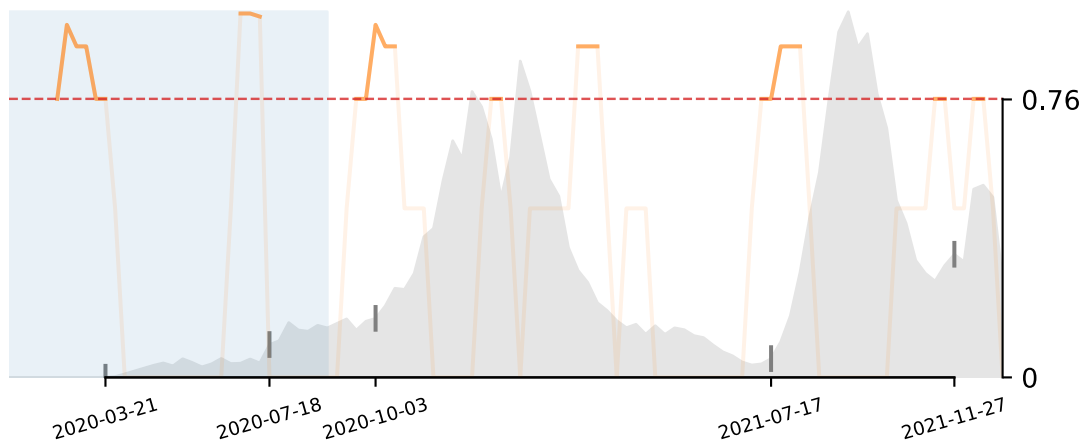
Model 3

(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Pneumonia
(GT) covid
(GT) covid-19

Legend: Gold Standard (JHU Cases) | Target Event | EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	0	0	1	2	1	1
0.91	0	0	1	3	5	0
0.76	1	0	0	4	13	0
0.46	1	1	0	4	31	0
0.00	1	3	0	4	58	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	1	0	1	1	0	2
0.91	2	0	0	1	8	1
0.76	2	0	0	3	12	0
0.46	2	1	0	3	29	0
0.00	2	2	0	3	51	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	2	0	1	0	0	2
0.91	3	0	0	1	4	0
0.76	3	2	0	2	7	0
0.46	3	3	0	2	19	0
0.00	3	8	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who
(GT) Abdominal pain
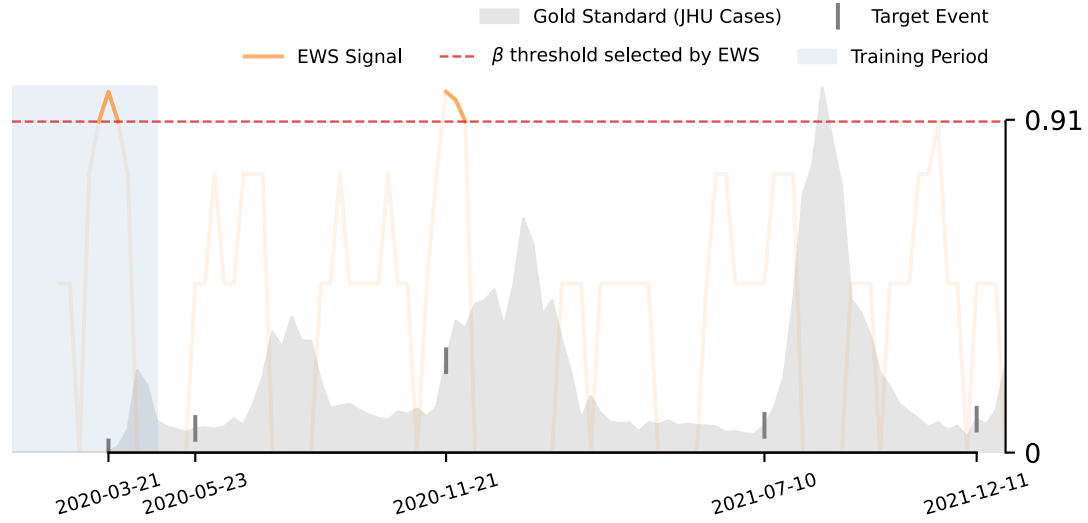
Model 2

(GT) Abdominal pain
(GT) Diarrhea
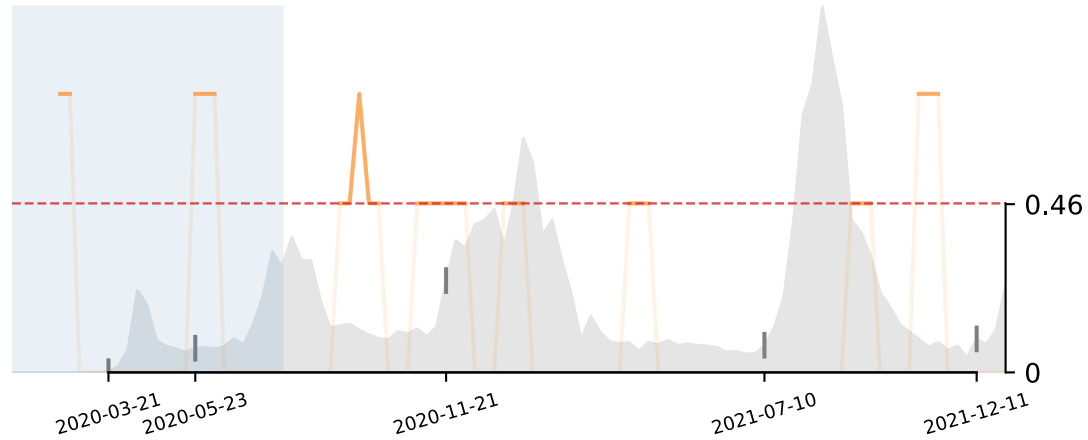
Model 3

(GT) Abdominal pain
(GT) Diarrhea
(GT) covid
(GT) chest pain
(GT) covid symptoms
(GT) Ageusia
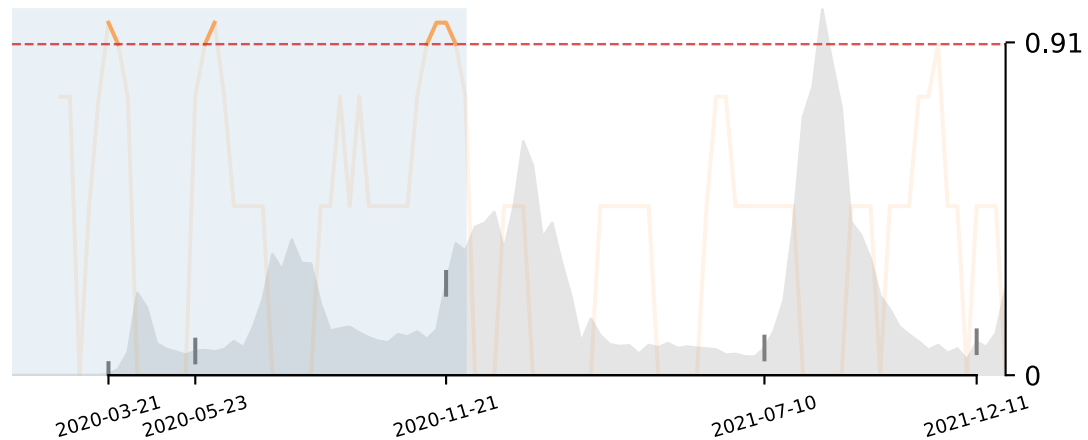
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	1	0	0	1	1	3
0.91	1	0	0	2	2	2
0.76	1	1	0	3	10	0
0.46	1	2	0	4	36	0
0.00	1	3	0	4	63	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.76	0	0	2	1	1	2
0.46	2	3	0	2	16	1
0.00	2	3	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	2	1	1	1	0	1
0.76	2	4	1	2	0	0
0.46	3	10	0	2	20	0
0.00	3	21	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
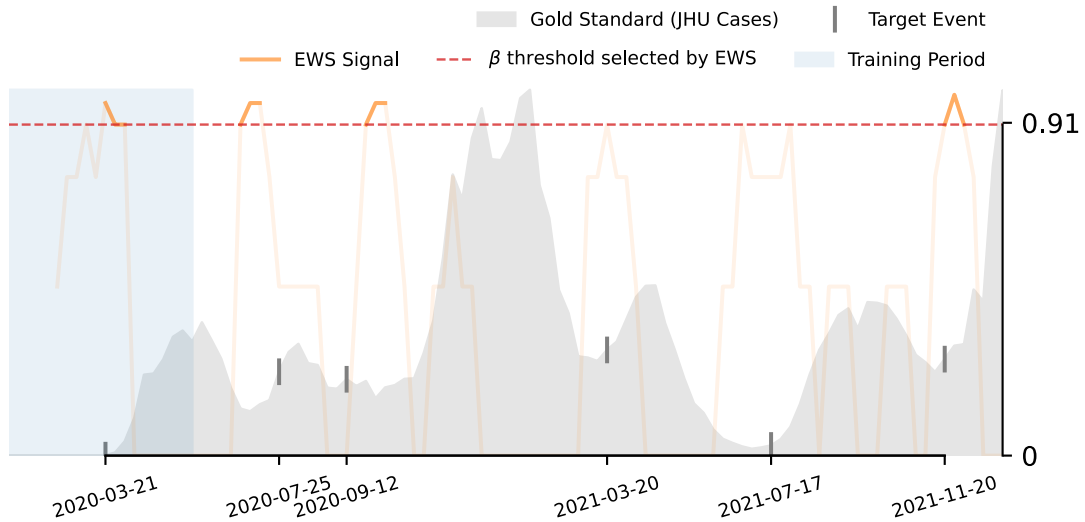
Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
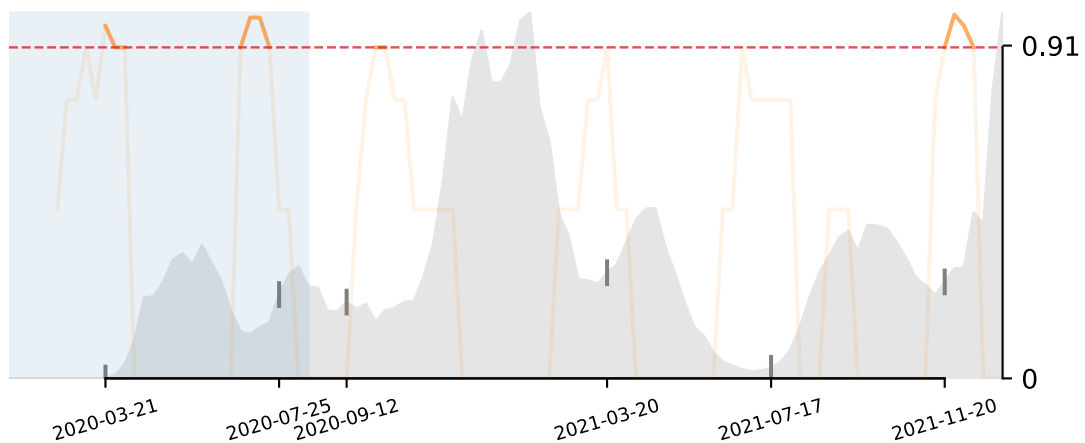
Model 3

(GT) Bronchitis
(GT) Asthma
(GT) covid-19 who
(GT) Hyperventilation
(GT) Nasal congestion
(JHU) cases
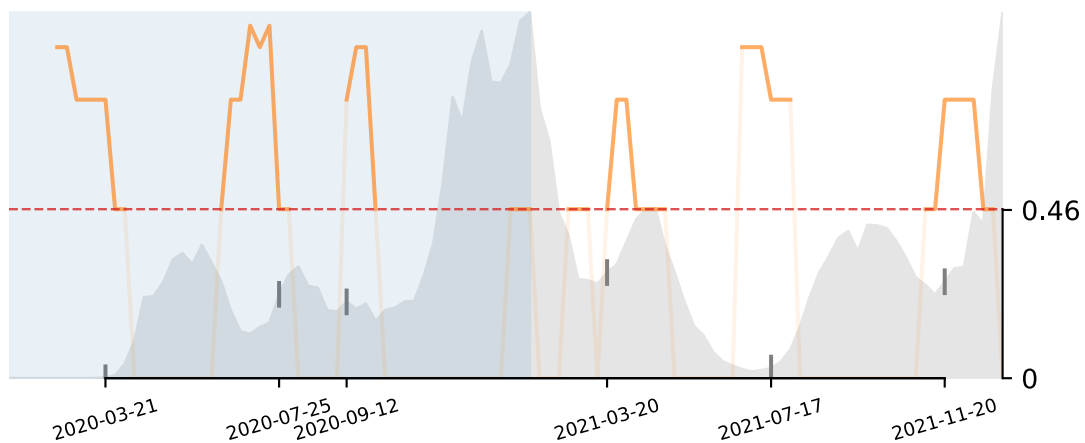
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	1	4
0.96	0	0	1	1	3	3
0.91	1	0	0	4	6	0
0.76	1	2	0	4	12	0
0.46	1	2	0	5	24	0
0.00	1	3	0	5	49	0

Model 2:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	1	3
0.99	0	0	2	0	1	3
0.96	1	0	1	0	2	3
0.91	2	0	0	3	5	1
0.76	2	2	0	3	10	0
0.46	2	2	0	3	21	0
0.00	2	4	0	4	47	0

Model 3:

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	0	3	0	0	3
0.91	1	0	2	1	0	2
0.76	2	3	1	2	7	0
0.46	3	4	0	3	13	0
0.00	3	12	0	3	28	0

Plot x-axis labels: 2020-03-21, 2020-07-25, 2020-09-12, 2021-03-20, 2021-07-17, 2021-11-20

Model 1 and Model 2 threshold: 0.91; Model 3 threshold: 0.46

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
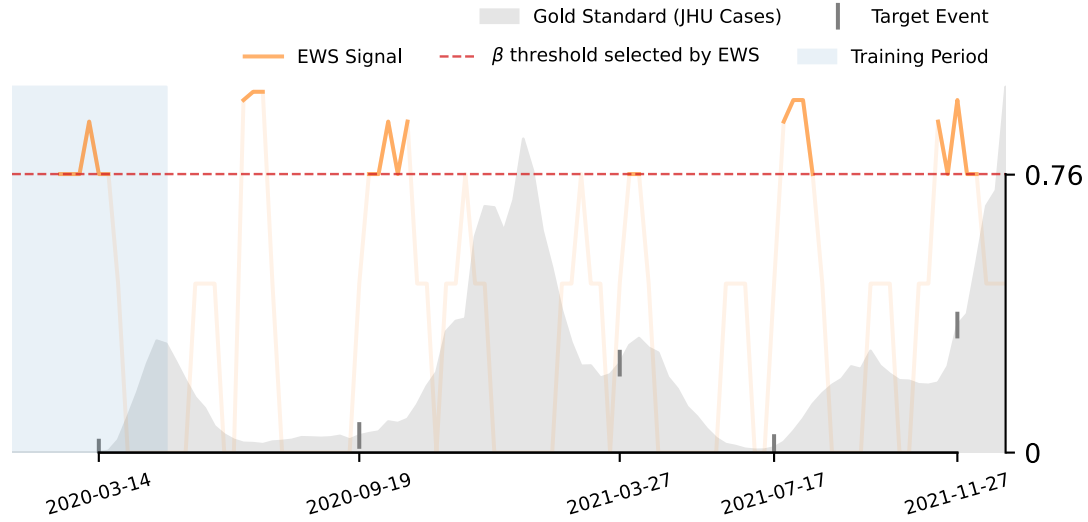
Model 2

(GT) covid-19
(GT) Ageusia
(GT) Asthma
(GT) Wheeze
(GT) Anosmia
(GT) Fever
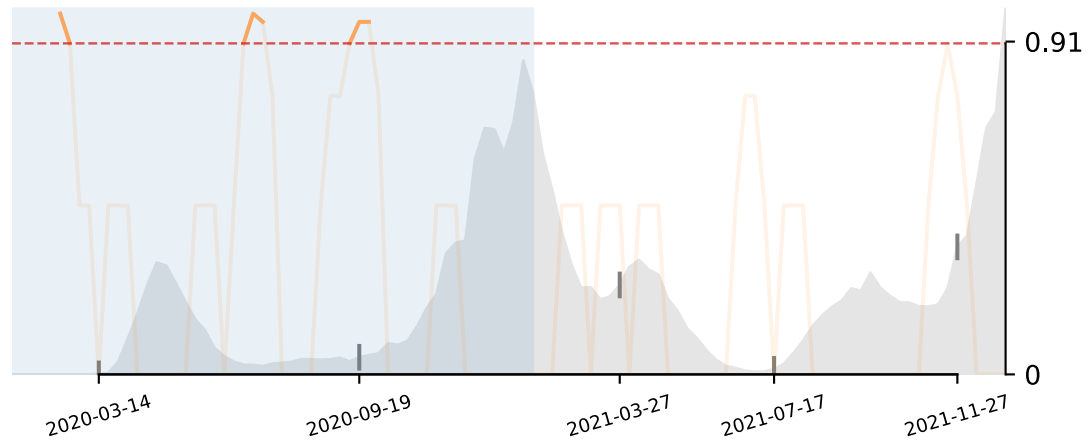
Model 3

(GT) covid-19
(GT) Fever
(GT) Acute bronchitis
(GT) Ageusia
(GT) Asthma
(GT) Cough

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1
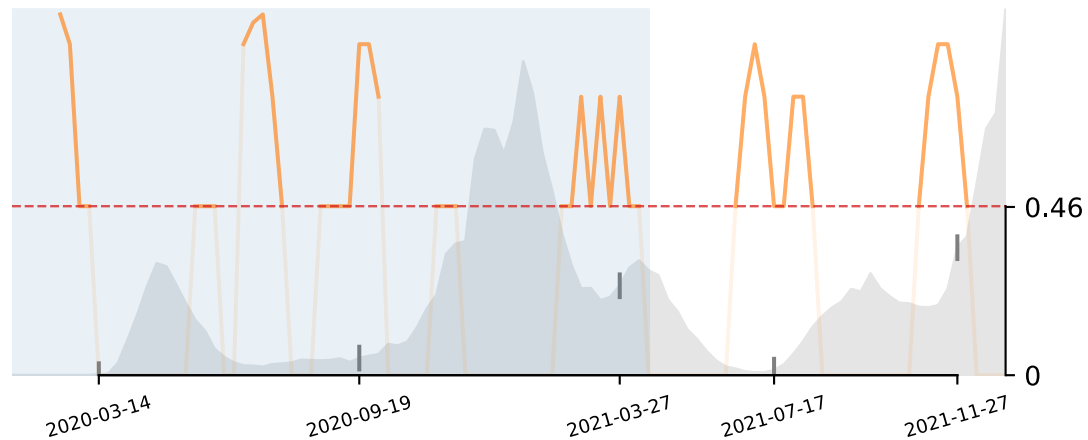
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	2	4
0.96	0	0	1	1	5	2
0.91	0	0	1	1	8	2
0.76	1	0	0	2	17	0
0.46	1	1	0	4	35	0
0.00	1	2	0	4	59	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	1	1	0	0	3
0.91	2	3	0	1	0	2
0.76	2	4	0	2	0	1
0.46	2	6	0	3	7	0
0.00	2	16	0	3	28	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	1	2	0	0	2
0.91	1	2	2	2	0	0
0.76	2	4	1	2	2	0
0.46	3	6	0	2	5	0
0.00	3	17	0	2	23	0

Proxies selected by the Multiple Sources method

Model 1

- (GT) covid
- (GT) how long does covid last
- (GT) covid-19
- (GT) chest pain
- (GT) covid symptoms
- (GT) chest tightness

Model 2

- (GT) covid-19 who
- (GT) Acute bronchitis
- (GT) Bronchitis
- (GT) Cough
- (GT) Nasal congestion
- (GT) Pneumonia

Model 3

- (GT) Acute bronchitis
- (GT) Bronchitis
- (GT) Cough
- (GT) Nasal congestion
- (GT) Pneumonia
- (GT) Asthma
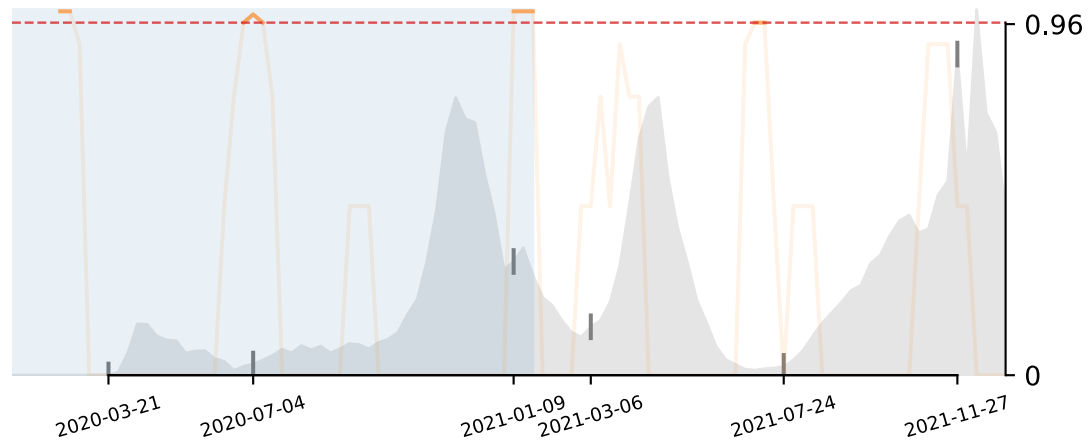
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	1	4
0.96	0	0	1	1	1	3
0.91	1	0	0	3	5	1
0.76	1	0	0	3	19	1
0.46	1	1	0	4	31	0
0.00	1	3	0	5	53	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	2	1	2
0.96	1	1	1	2	1	2
0.91	2	2	0	4	2	0
0.76	2	2	0	4	5	0
0.46	2	3	0	4	9	0
0.00	2	5	0	4	30	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	2	3	1	0	0	3
0.96	3	3	0	1	0	2
0.91	3	4	0	2	1	1
0.76	3	4	0	2	4	0
0.46	3	5	0	3	9	0
0.00	3	8	0	3	29	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) fever
(GT) Acute bronchitis
(GT) Asthma
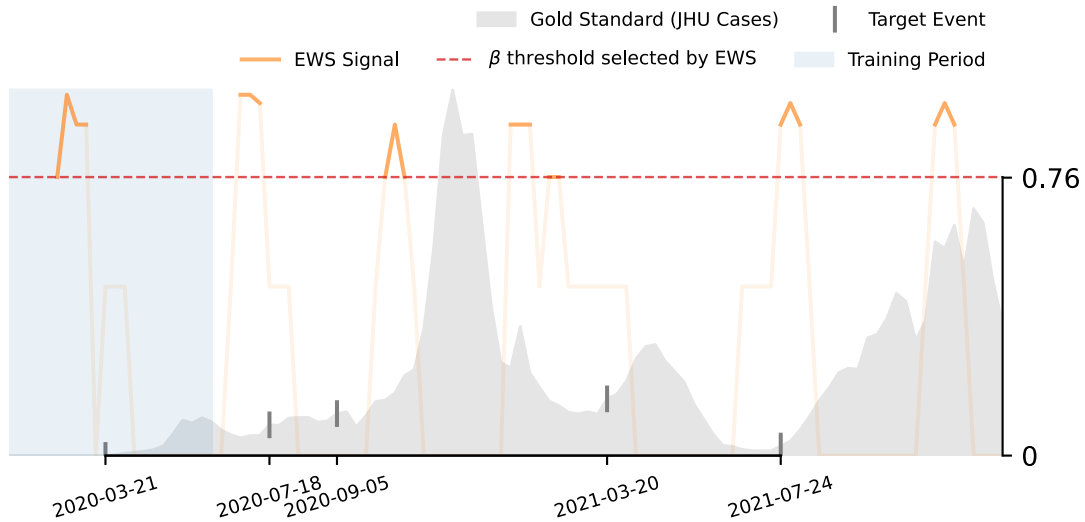
Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) fever
(GT) Acute bronchitis
(GT) Asthma
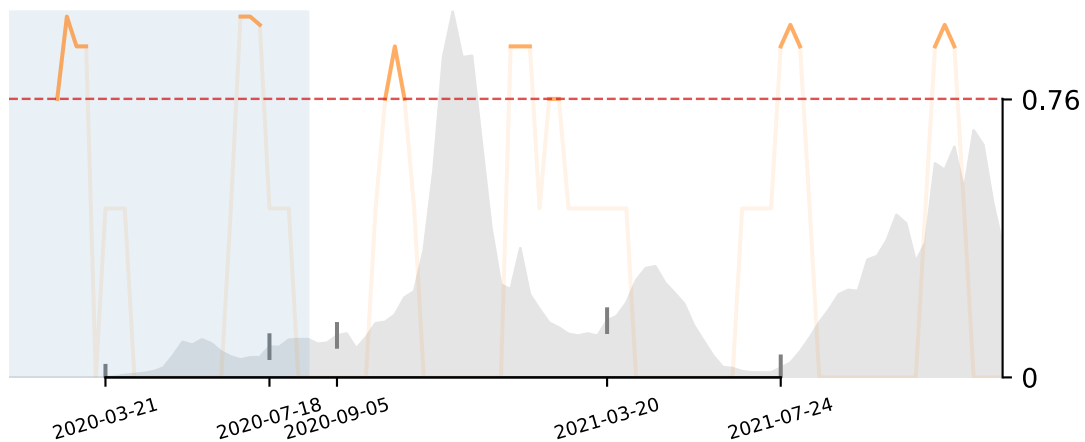
Model 3

(GT) Nasal congestion
(GT) Ageusia
(JHU) cases
(GT) Acute bronchitis
(GT) Asthma
(GT) Wheeze
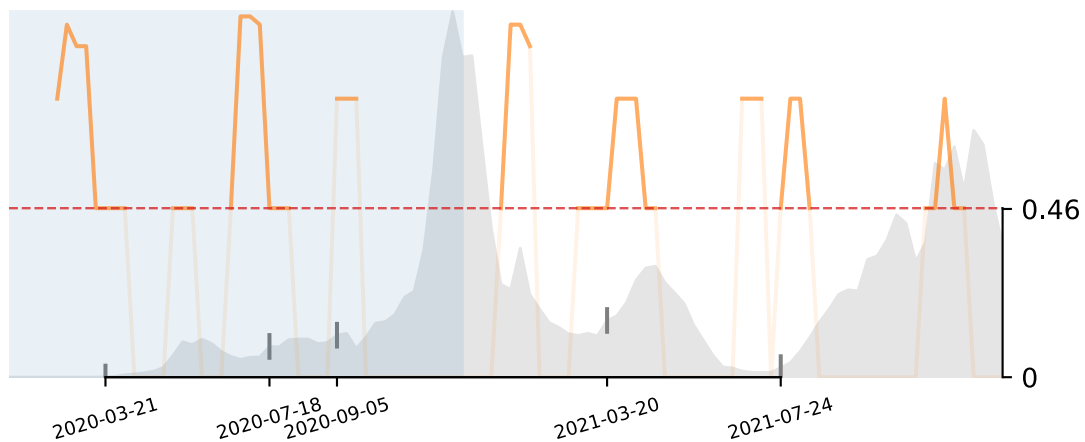
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	0	3
0.96	1	0	0	1	2	2
0.91	1	0	0	2	9	2
0.76	1	0	0	3	11	1
0.46	1	1	0	4	19	0
0.00	1	3	0	4	55	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	2	0	0	0	2	2
0.91	2	0	0	1	9	2
0.76	2	0	0	2	11	1
0.46	2	1	0	2	19	1
0.00	2	5	0	3	55	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	0	2	0	2	2
0.91	2	0	1	0	3	2
0.76	2	0	1	1	9	0
0.46	3	3	0	2	17	0
0.00	3	10	0	2	42	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Bronchitis
(GT) Burning Chest Pain
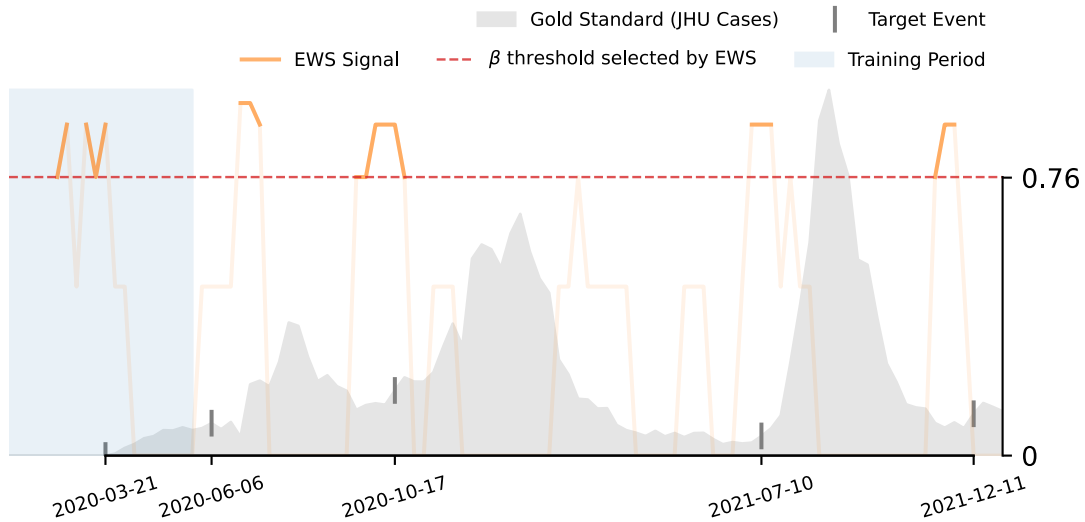
Model 2

(GT) covid symptoms
(GT) fever
(GT) Chest pain
(GT) Hyperventilation
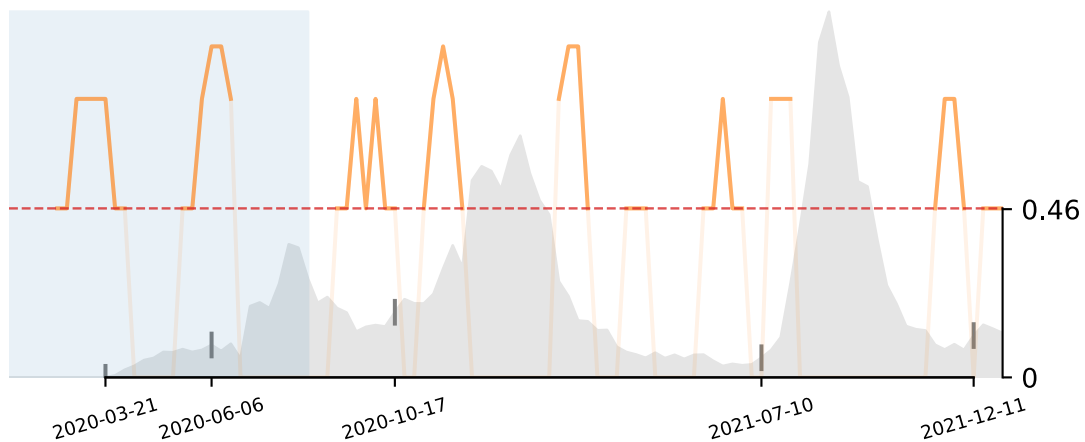
Model 3

(GT) covid symptoms
(GT) Chest pain
(GT) Hyperventilation
(GT) fever
(GT) Anosmia
(GT) covid
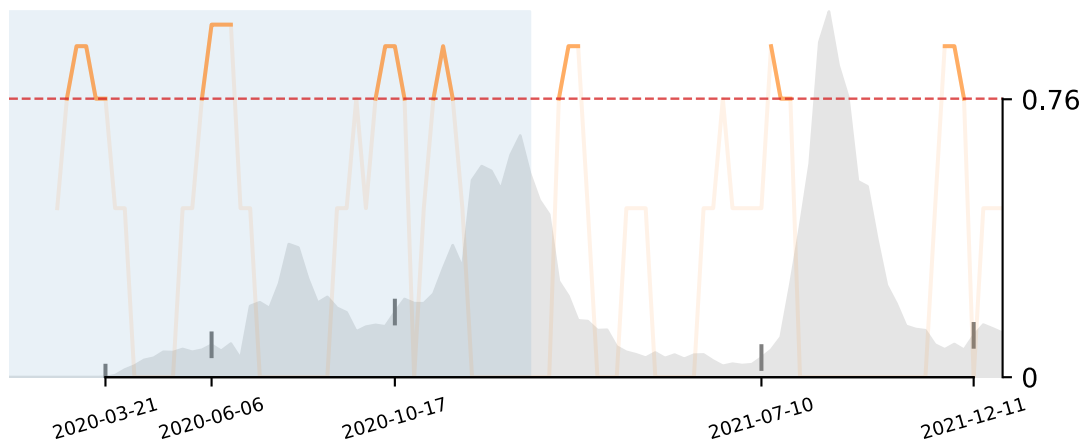
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	2	4
0.91	0	0	1	3	4	1
0.76	1	0	0	3	7	1
0.46	1	1	0	4	24	0
0.00	1	3	0	4	61	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	3
0.91	0	0	2	0	3	3
0.76	1	1	1	3	9	0
0.46	2	2	0	3	18	0
0.00	2	5	0	3	51	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	2	2	1	3	0
0.76	3	3	0	2	6	0
0.46	3	6	0	2	13	0
0.00	3	15	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who

Model 2

(GT) chest pain
(GT) covid symptoms
(GT) Chest pain
(GT) Nasal congestion
(GT) Otitis
(GT) Sore throat

Model 3

(GT) covid symptoms
(GT) Nasal congestion
(GT) Sore throat
(GT) Throat irritation
(GT) Chest pain
(GT) chest pain
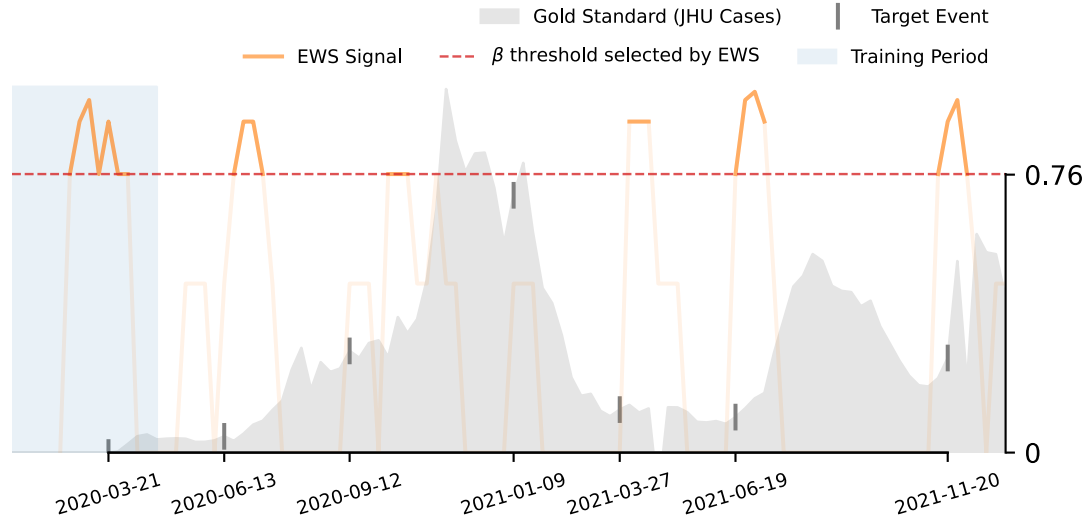
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	6
0.99	0	0	1	0	1	5
0.96	0	0	1	0	3	4
0.91	1	0	0	1	9	2
0.76	1	0	0	2	16	2
0.46	1	2	0	5	30	0
0.00	1	2	0	6	46	0

Model 2
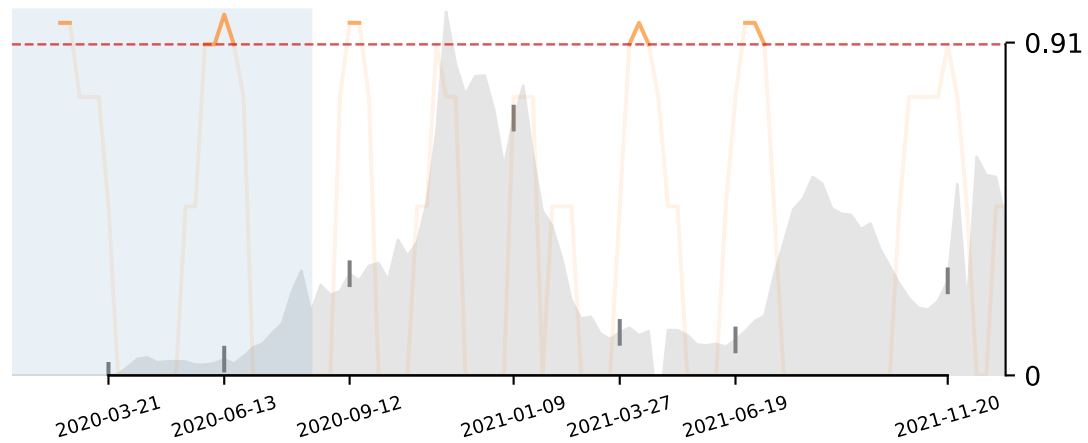
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	5
0.99	0	0	2	0	0	5
0.96	1	0	1	1	4	2
0.91	2	1	0	2	8	1
0.76	2	2	0	4	14	0
0.46	2	3	0	5	22	0
0.00	2	3	0	5	40	0

Model 3
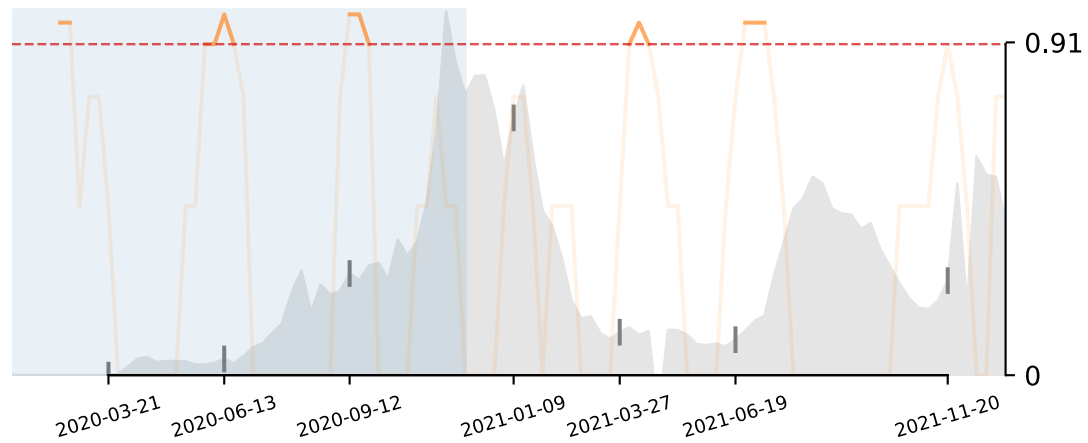
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	4
0.99	0	0	3	0	0	4
0.96	2	1	1	0	4	2
0.91	3	2	0	1	6	1
0.76	3	4	0	3	12	0
0.46	3	6	0	4	17	0
0.00	3	10	0	4	30	0

Montana

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever
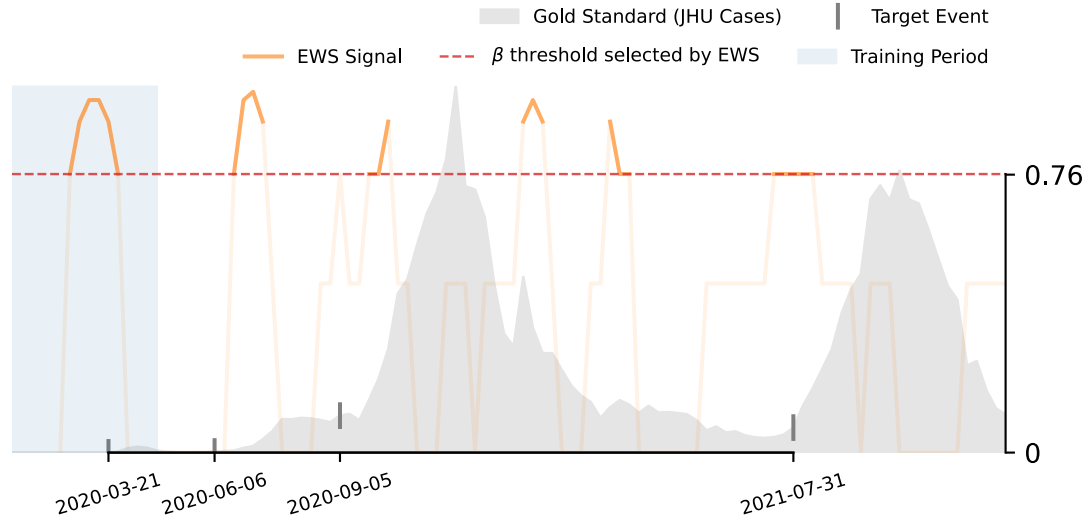
Model 2

(GT) Diarrhea
(GT) Phlegm
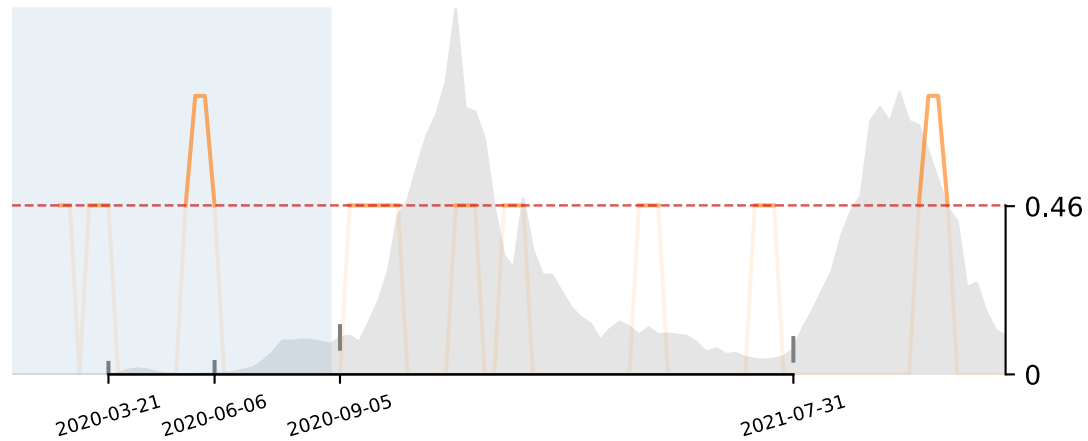
Model 3

(GT) Vomiting
(GT) covid
(GT) Nasal congestion
(GT) Phlegm
(GT) Shortness of breath
(GT) fever
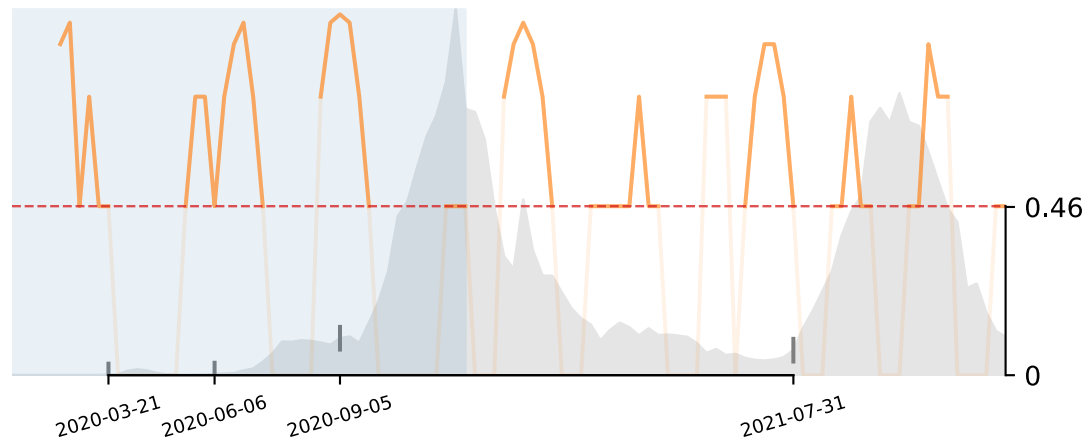
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	1	3
0.96	0	0	1	0	3	3
0.91	1	0	0	0	8	3
0.76	1	0	0	2	15	0
0.46	1	1	0	2	45	0
0.00	1	1	0	3	68	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.76	0	0	2	0	2	2
0.46	1	0	1	1	19	0
0.00	2	1	0	2	62	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	0	2	0	1	1
0.91	2	2	1	1	4	0
0.76	2	4	1	1	13	0
0.46	3	7	0	1	29	0
0.00	3	12	0	1	49	0

Nebraska

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) quarantine
(GT) fever
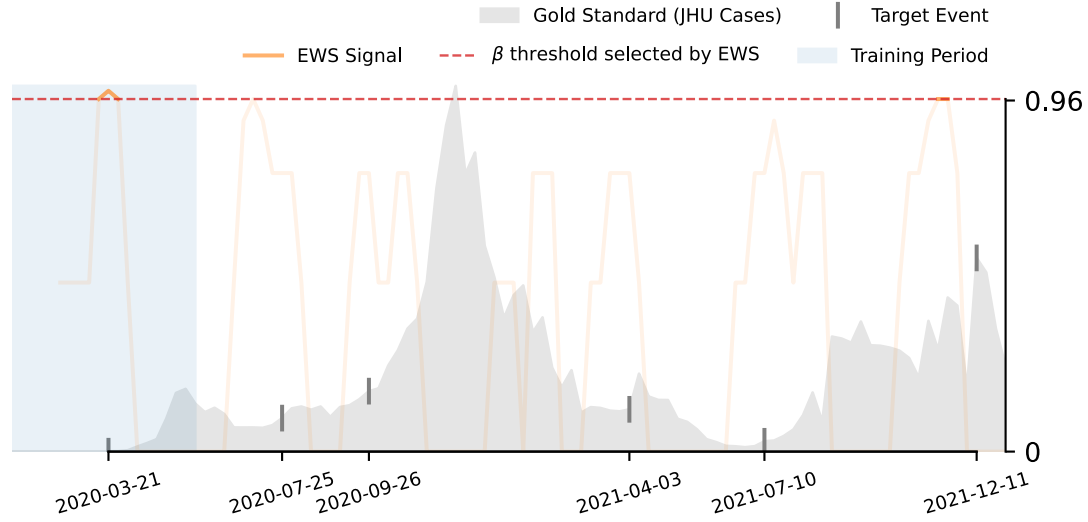
Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) quarantine
(GT) fever
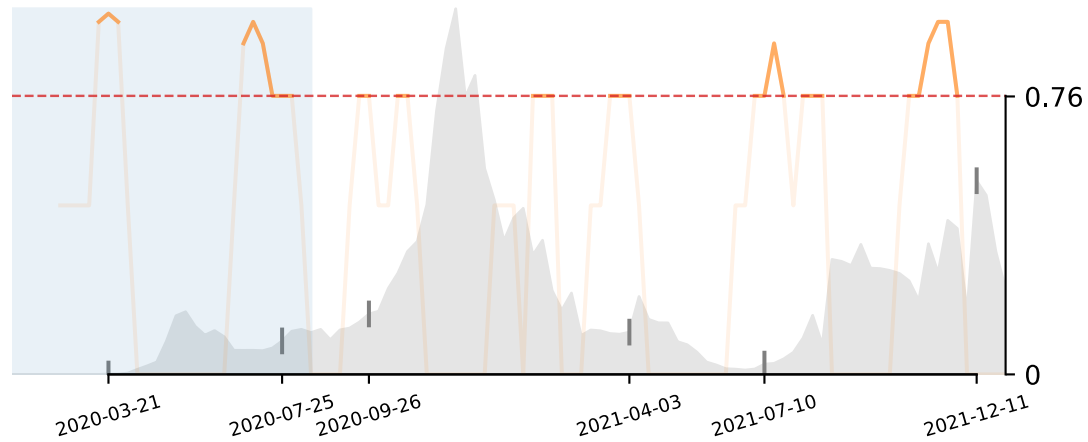
Model 3

(GT) covid-19
(GT) fever
(GT) Asthma
(GT) Pneumonia
(JHU) cases
(GT) quarantine
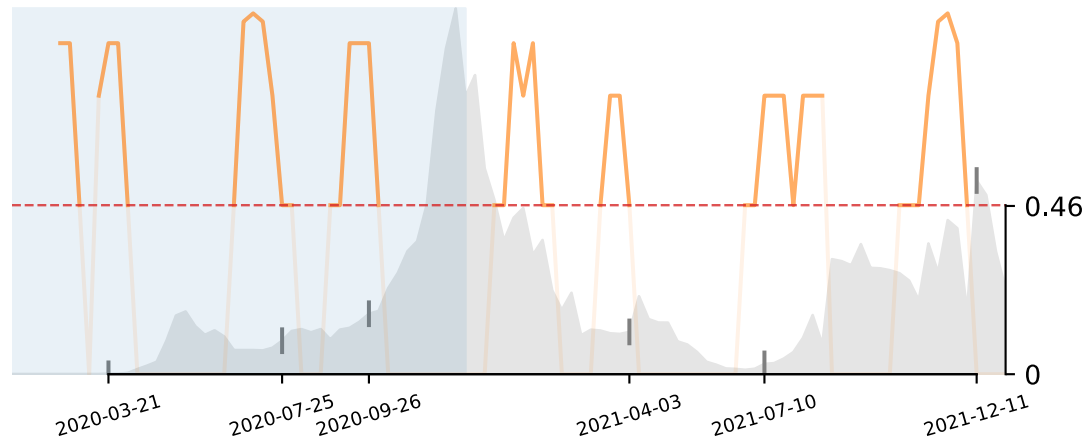
Legend: Gold Standard (JHU Cases) | Target Event | EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1:

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	2	0	3
0.91	1	1	0	2	1	2
0.76	1	1	0	5	12	0
0.46	1	1	0	5	22	0
0.00	1	3	0	5	49	0

Model 2:

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	1	0	1	1	0	3
0.91	2	1	0	1	1	2
0.76	2	1	0	4	11	0
0.46	2	2	0	4	20	0
0.00	2	6	0	4	45	0

Model 3:

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	3
0.99	0	0	3	1	0	2
0.96	1	0	2	1	0	2
0.91	1	0	2	1	2	2
0.76	3	2	0	3	8	0
0.46	3	2	0	3	15	0
0.00	3	6	0	3	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
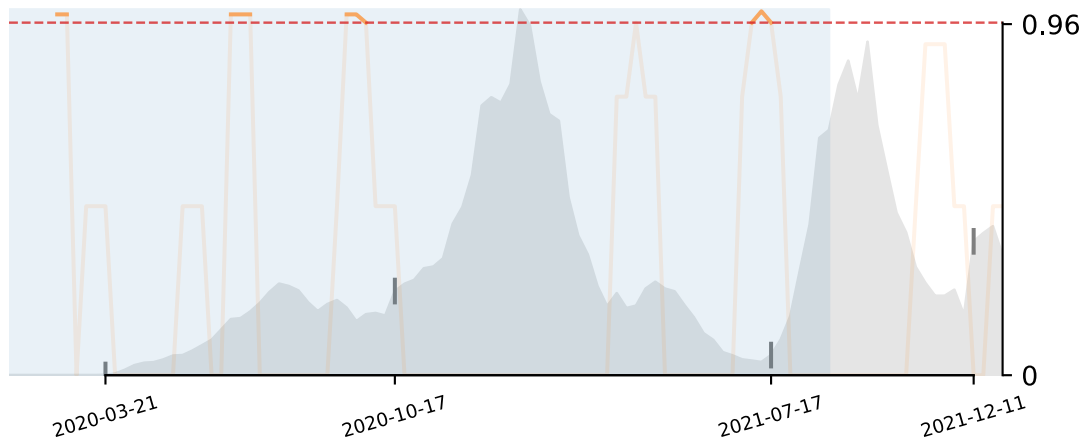(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who

Model 2

(JHU) cases
(GT) covid-19
(GT) fever
(GT) Anosmia
(GT) Chest pain
(GT) Chills

Model 3

(JHU) cases
(GT) covid-19
(GT) fever
(GT) Anosmia
(GT) Chills
(GT) Phlegm
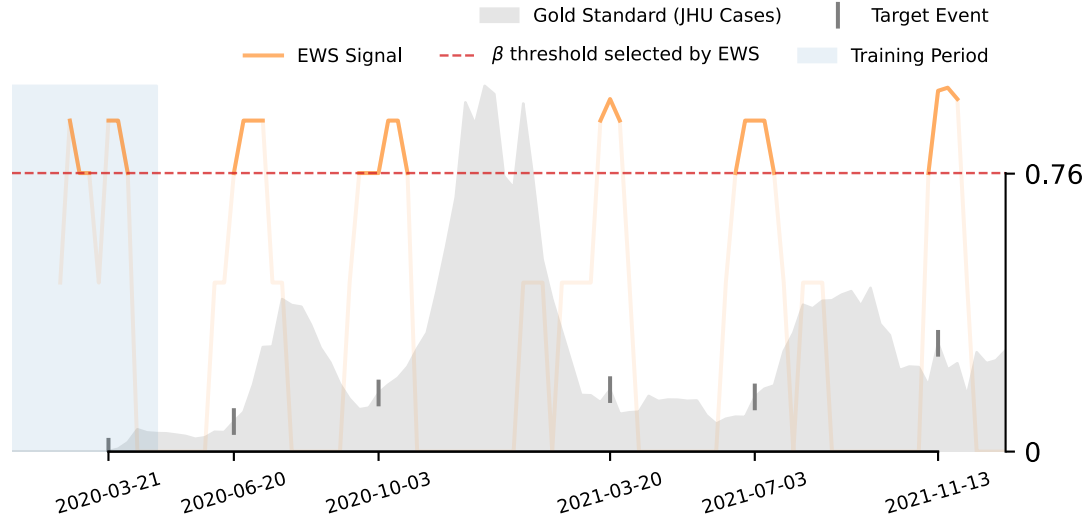
Performance as a function of β

Model 1:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	1	4
0.99	0	0	1	1	1	4
0.96	0	0	1	2	2	3
0.91	0	0	1	3	9	0
0.76	1	1	0	5	11	0
0.46	1	2	0	5	22	0
0.00	1	3	0	5	53	0

Model 2:
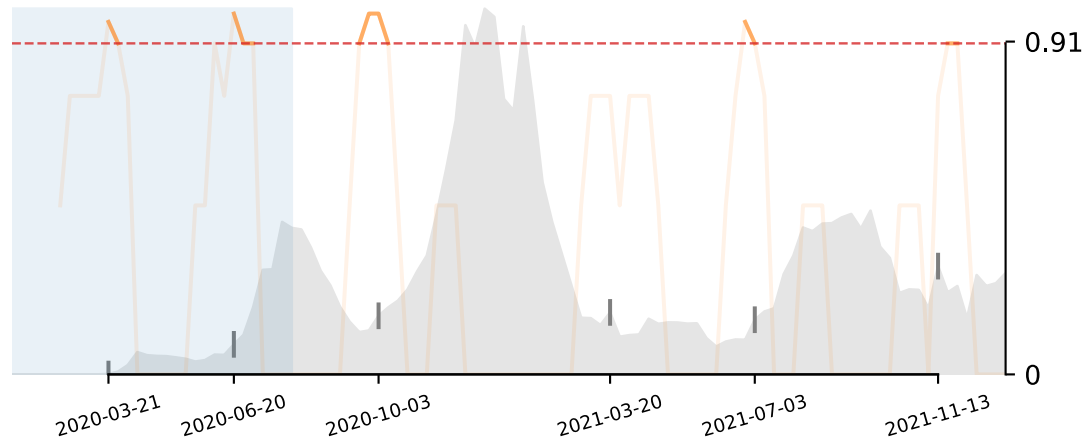
β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	1	0	3
0.96	1	0	1	2	0	2
0.91	2	0	0	2	3	1
0.76	2	3	0	4	7	0
0.46	2	4	0	4	17	0
0.00	2	5	0	4	46	0

Model 3:
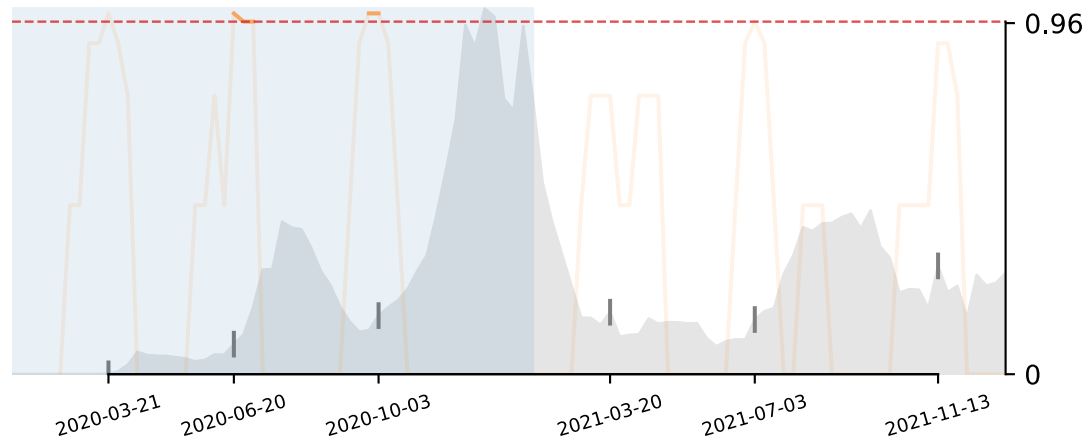
β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	3	0	0	1	0	2
0.91	3	2	0	2	2	1
0.76	3	4	0	3	6	0
0.46	3	5	0	3	12	0
0.00	3	6	0	3	28	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
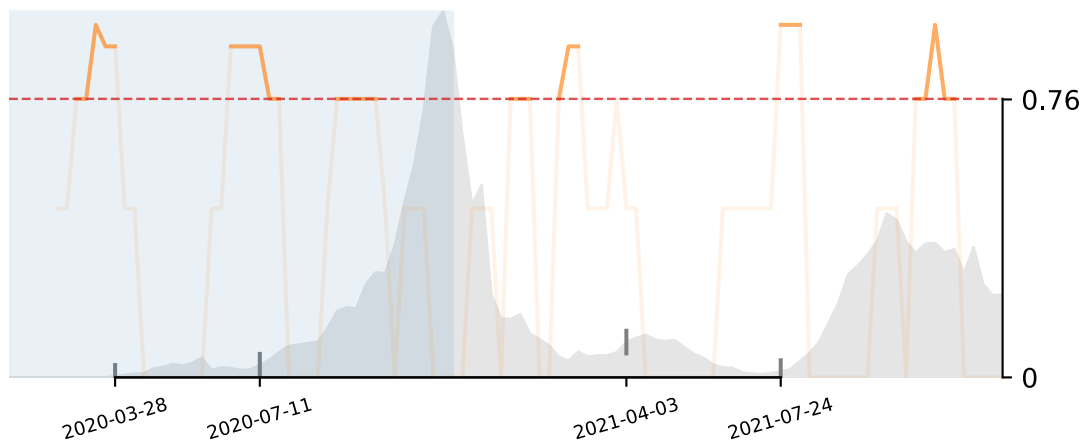(GT) quarantine
(GT) Acute bronchitis

Model 2

(GT) Acute bronchitis
(GT) covid
(GT) Shortness of breath

Model 3

(GT) Acute bronchitis
(GT) covid
(GT) covid symptoms
(GT) quarantine
(GT) Shortness of breath
(GT) Fever

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period
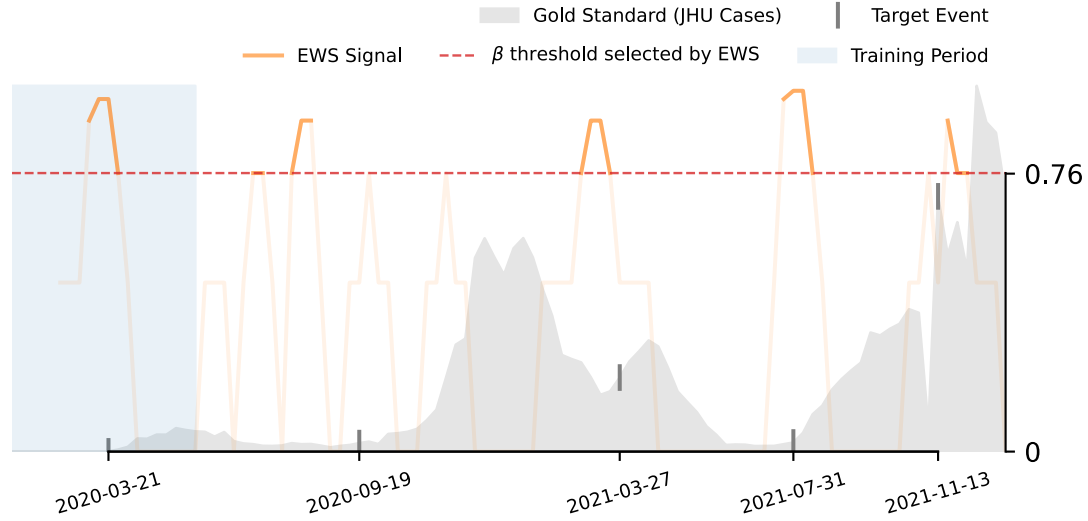
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	1	3
0.96	0	0	1	1	1	3
0.91	1	0	0	3	2	0
0.76	1	0	0	4	10	0
0.46	1	1	0	4	30	0
0.00	1	3	0	4	56	0

Model 2
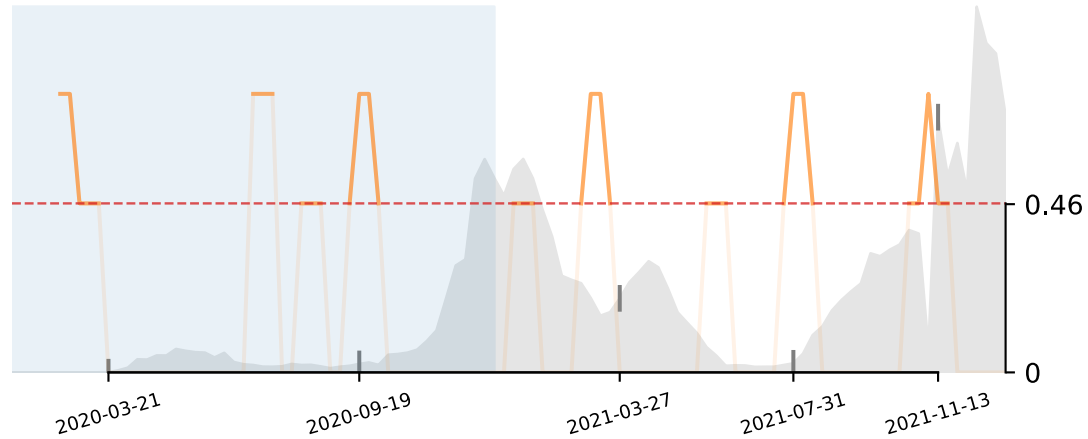
β	Training tp	fp	fn	Out of sample tp	fp	fn
0.91	0	0	2	0	0	3
0.76	0	0	2	3	1	0
0.46	2	5	0	3	9	0
0.00	2	8	0	3	32	0

Model 3
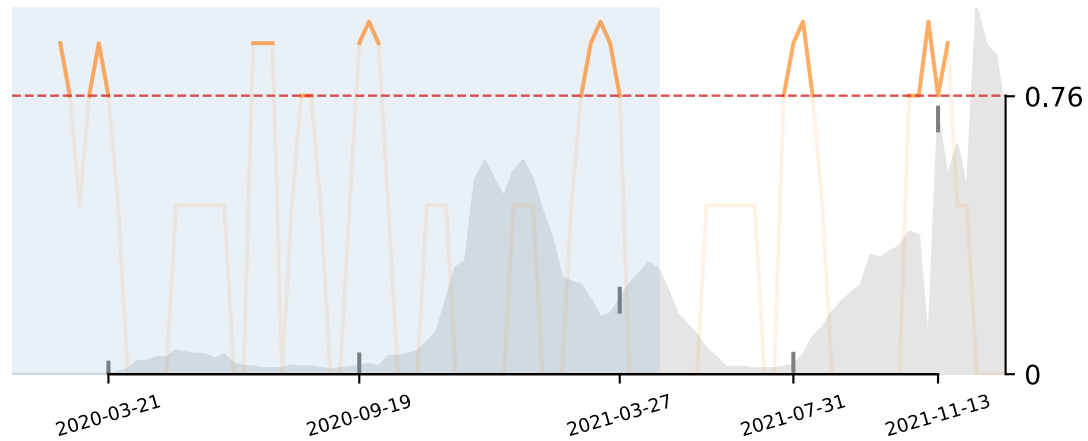
β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	1	1	0
0.91	1	1	2	2	2	0
0.76	3	6	0	2	3	0
0.46	3	8	0	2	9	0
0.00	3	24	0	2	22	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) chest tightness
(GT) fever
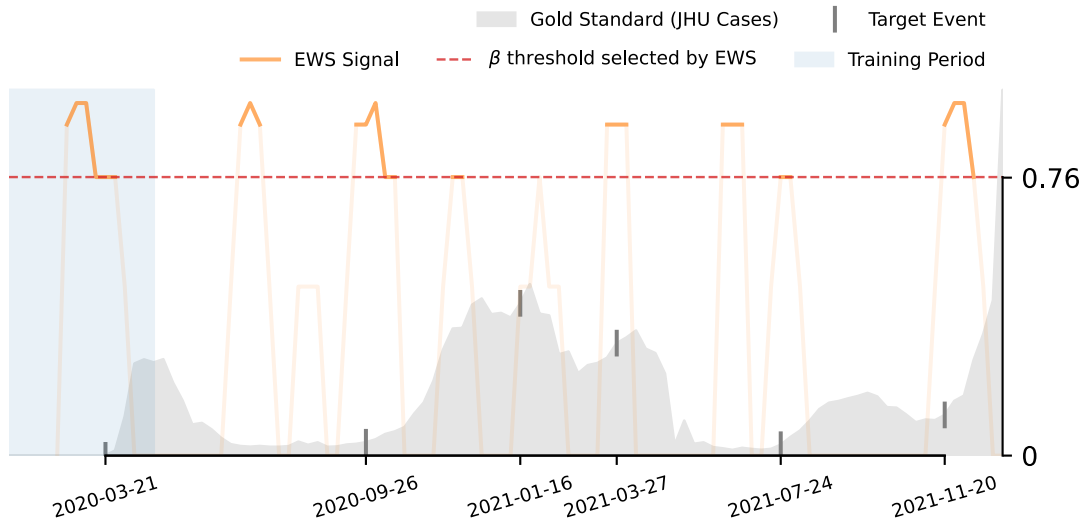
Model 2

(GT) chest tightness
(GT) covid symptoms
(GT) Ageusia
(GT) Anosmia
(GT) Asthma
(GT) Burning Chest Pain
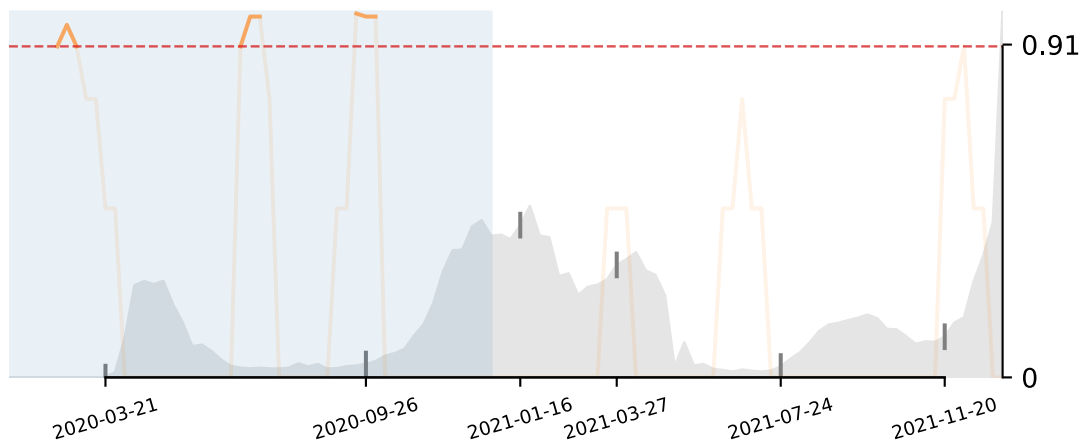
Model 3

(GT) chest tightness
(GT) covid symptoms
(GT) nose bleed
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
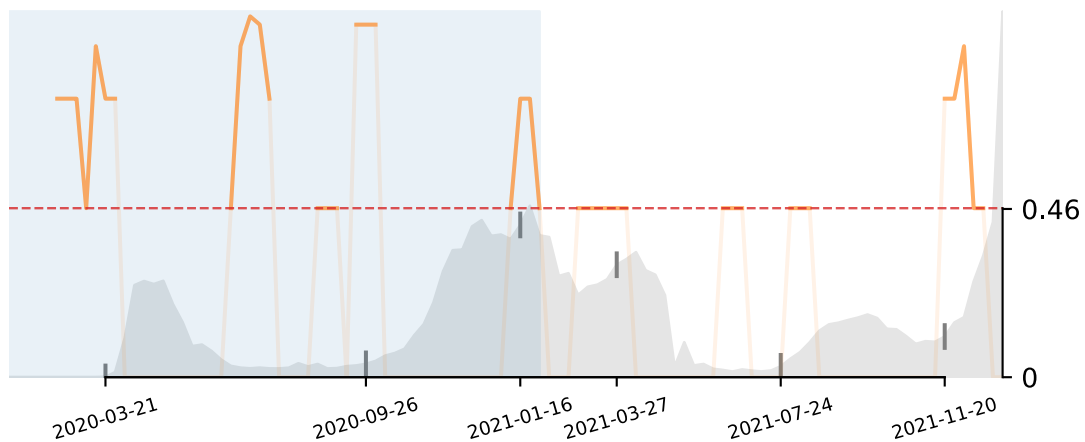
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	0	0	1	0	4	3
0.91	1	0	0	4	7	1
0.76	1	0	0	5	13	0
0.46	1	1	0	5	21	0
0.00	1	2	0	5	53	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	4
0.99	1	0	1	0	0	4
0.96	1	3	1	0	0	4
0.91	2	3	0	0	1	3
0.76	2	5	0	2	2	2
0.46	2	6	0	3	5	1
0.00	2	7	0	4	29	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	0	1	3	0	0	3
0.91	1	3	2	0	1	2
0.76	2	4	1	1	2	2
0.46	3	8	0	3	8	0
0.00	3	11	0	3	27	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) quarantine
(GT) sars-cov-2
(GT) Acute bronchitis
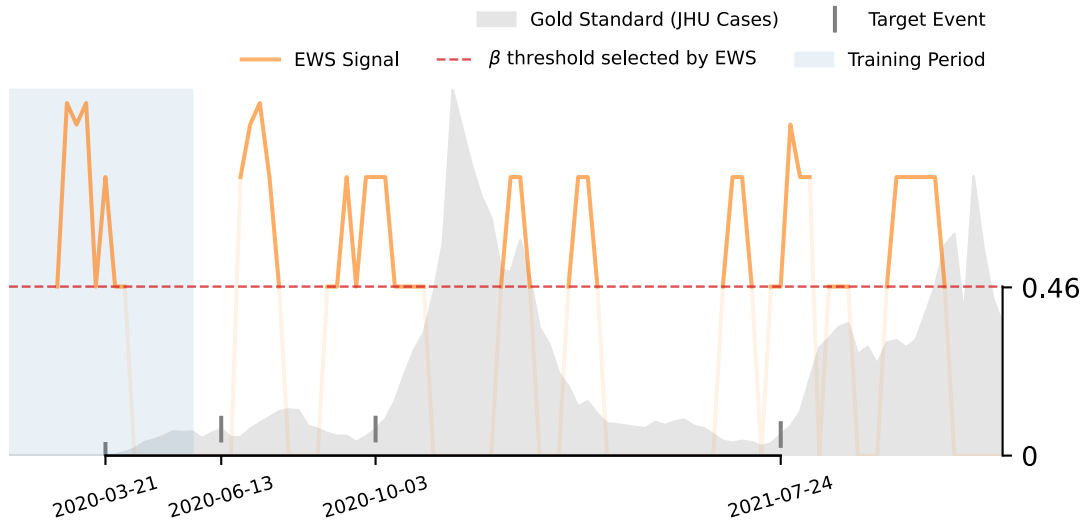
Model 2

(GT) Otitis
(GT) covid symptoms
(GT) Chest pain
(GT) Fever
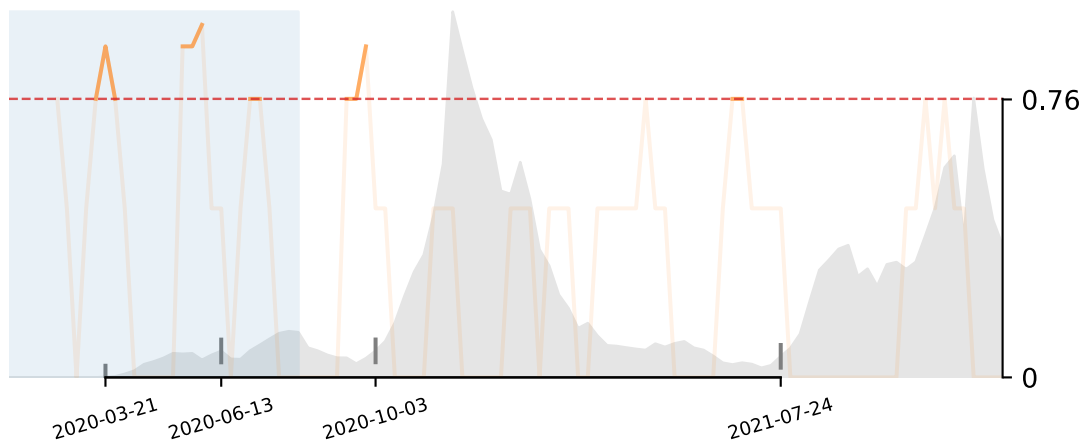
Model 3

(GT) Otitis
(GT) covid symptoms
(GT) Fever
(GT) chest pain
(GT) Asphyxia
(GT) Vomiting

Gold Standard (JHU Cases) | Target Event
EWS Signal | β threshold selected by EWS | Training Period

Performance as a function of β

Model 1

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	1	3
0.91	1	0	0	0	3	2
0.76	1	0	0	2	17	0
0.46	1	0	0	2	31	0
0.00	1	3	0	3	67	0

Model 2

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
0.96	0	0	2	0	0	2
0.91	1	0	1	1	0	1
0.76	2	0	0	2	3	0
0.46	2	4	0	2	25	0
0.00	2	7	0	2	59	0

Model 3

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	2	0	1	0	1	1
0.76	2	1	1	1	7	0
0.46	3	4	0	1	27	0
0.00	3	12	0	1	49	0

Model 1 axis labels: 0.46, 0
Model 2 axis labels: 0.76, 0
Model 3 axis labels: 0.91, 0

X-axis (Model 1): 2020-03-21, 2020-06-13, 2020-10-03, 2021-07-24
X-axis (Model 2): 2020-03-21, 2020-06-13, 2020-10-03, 2021-07-24
X-axis (Model 3): 2020-03-21, 2020-06-13, 2020-10-03, 2021-07-24

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) loss smell
(GT) covid-19
(GT) loss taste
(GT) chest pain

Model 2

(GT) nose bleed
(GT) sars-cov-2
(GT) Anosmia
(GT) Asthma
(GT) Burning Chest Pain
(GT) Pneumonia

Model 3

(GT) Asthma
(GT) covid symptoms
(GT) covid-19 who
(GT) Anosmia
(GT) Bronchitis
(GT) Burning Chest Pain

Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	1	1	2
0.96	0	0	1	1	4	2
0.91	1	0	0	1	14	1
0.76	1	0	0	1	22	1
0.46	1	0	0	2	37	0
0.00	1	2	0	3	67	0

Model 2
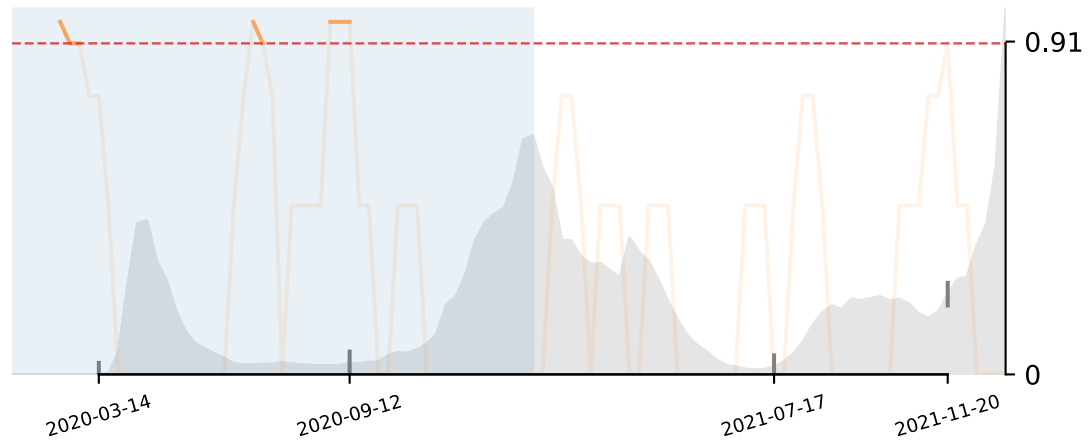
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	0	0	2
0.91	2	1	0	1	0	1
0.76	2	2	0	1	4	1
0.46	2	4	0	2	16	0
0.00	2	13	0	2	35	0

Model 3
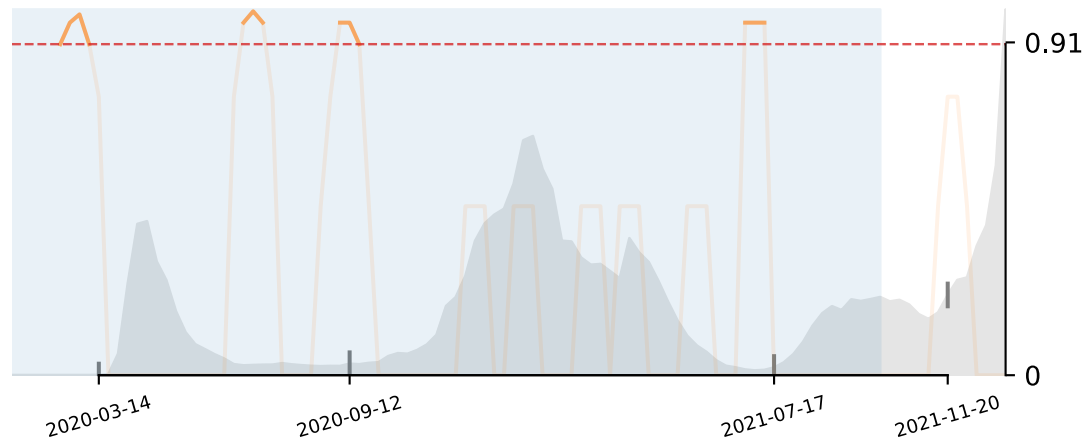
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	1	3	0	0	1
0.96	1	1	2	0	0	1
0.91	3	3	0	0	0	1
0.76	3	4	0	1	1	0
0.46	3	6	0	1	2	0
0.00	3	22	0	1	6	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) sars-cov-2
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
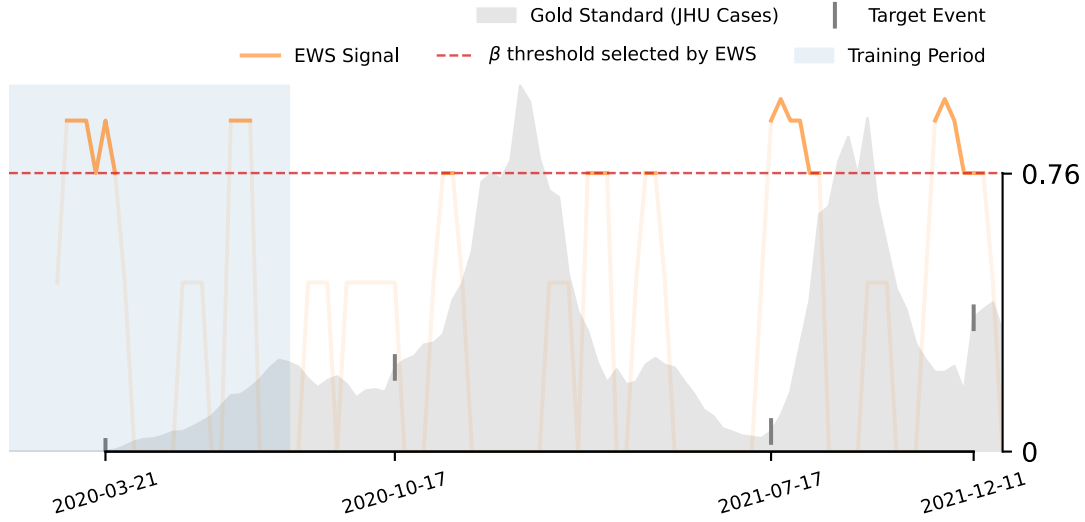
Model 2

(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
(GT) Bronchitis
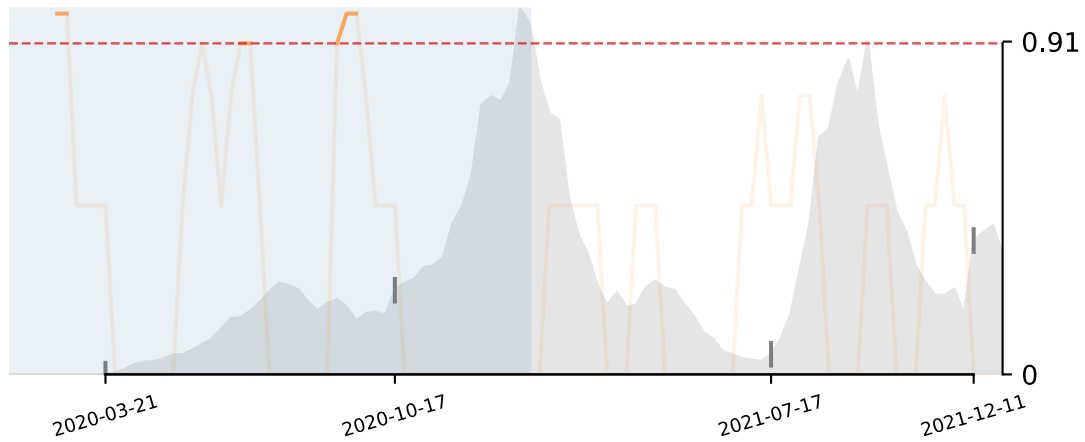
Model 3

(GT) Bronchitis
(GT) Throat irritation
(GT) covid symptoms
(GT) Cough
(GT) Nasal congestion
(GT) Phlegm

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	1	1
0.91	0	0	1	2	3	1
0.76	1	3	0	2	13	1
0.46	1	4	0	3	27	0
0.00	1	9	0	3	53	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	2	2	0	0	0	2
0.91	2	2	0	0	0	2
0.76	2	6	0	2	2	0
0.46	2	9	0	2	17	0
0.00	2	12	0	2	35	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	1	0	2	0	0	1
0.96	3	5	0	0	0	1
0.91	3	6	0	1	0	0
0.76	3	6	0	1	0	0
0.46	3	11	0	1	2	0
0.00	3	15	0	1	11	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) quarantine
(GT) Acute bronchitis
(GT) Chills

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	1	2	1
0.91	1	0	0	3	4	0
0.76	1	0	0	3	13	0
0.46	1	0	0	3	32	0
0.00	1	4	0	3	63	0

Model 2

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) Cough

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	0	0	2	1	3	1
0.91	1	0	1	2	3	0
0.76	2	0	0	2	11	0
0.46	2	7	0	2	18	0
0.00	2	17	0	2	43	0

Model 3

(JHU) cases
(GT) quarantine
(GT) Cough
(GT) Nasal congestion
(GT) Acute bronchitis
(GT) covid
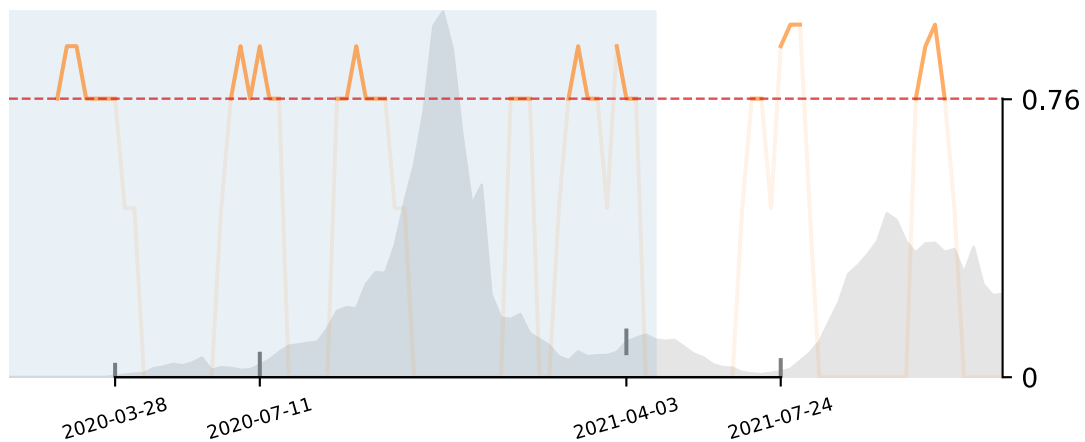
β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	3	0
0.91	0	0	3	1	4	0
0.76	3	3	0	1	6	0
0.46	3	16	0	1	8	0
0.00	3	21	0	1	29	0

Performance as a function of β

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Ohio

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness

Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) chest tightness
(GT) covid-19 who

Model 3

(GT) covid symptoms
(GT) Burning Chest Pain
(GT) Nasal congestion
(GT) chest tightness
(GT) Bronchitis
(GT) Throat irritation
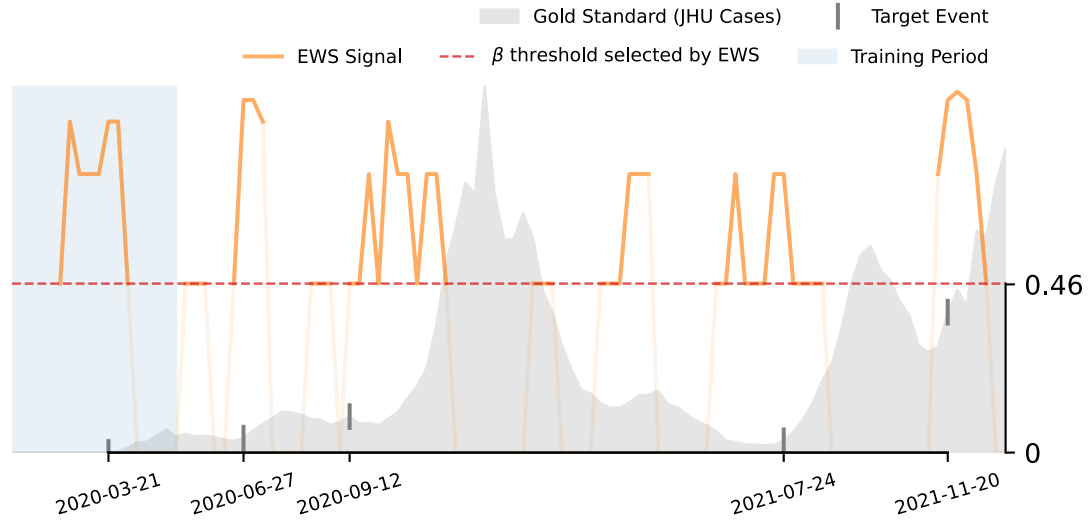
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	1	3
0.96	0	0	1	2	3	2
0.91	0	0	1	2	5	2
0.76	1	1	0	3	14	0
0.46	1	1	0	4	30	0
0.00	1	3	0	4	58	0

Model 2
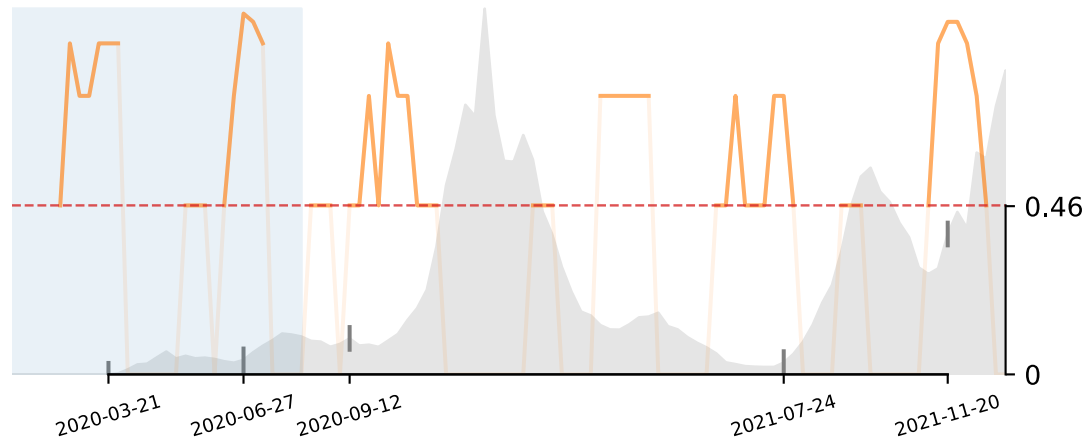
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	0	1	1	1	2
0.91	1	1	1	1	3	2
0.76	2	3	0	2	13	0
0.46	2	3	0	3	27	0
0.00	2	6	0	3	54	0

Model 3
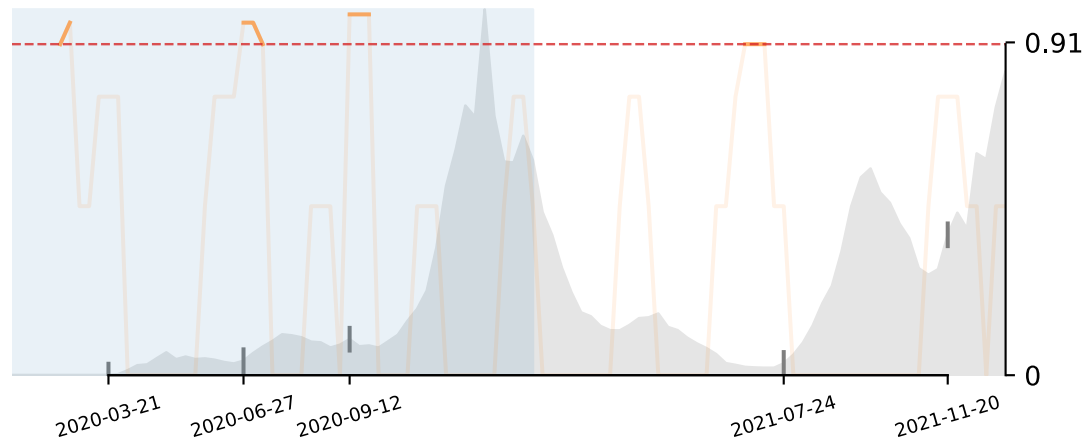
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	1	2	2	0	0	2
0.91	3	3	0	1	0	1
0.76	3	5	0	2	3	0
0.46	3	8	0	2	10	0
0.00	3	13	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
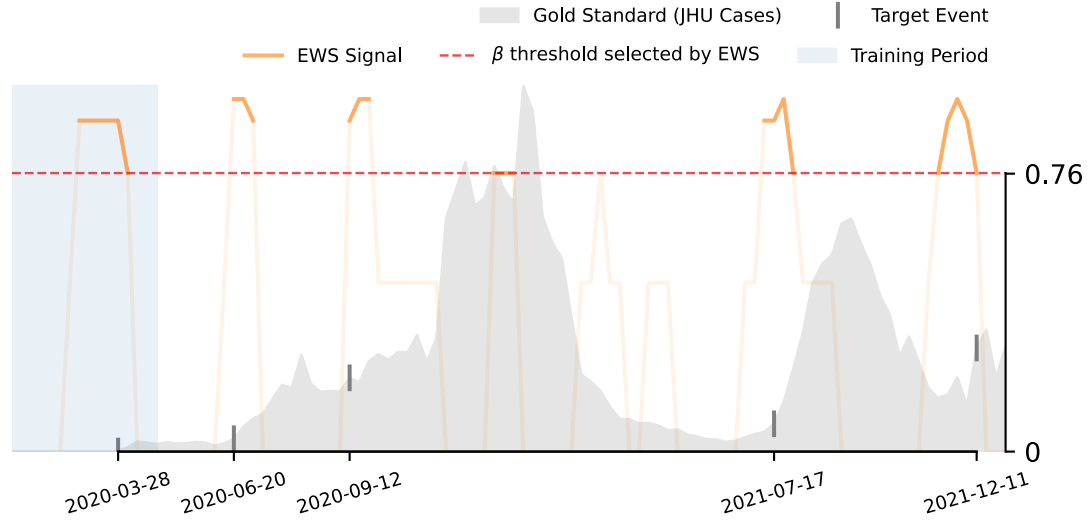
Model 2

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) Acute bronchitis
(GT) Ageusia
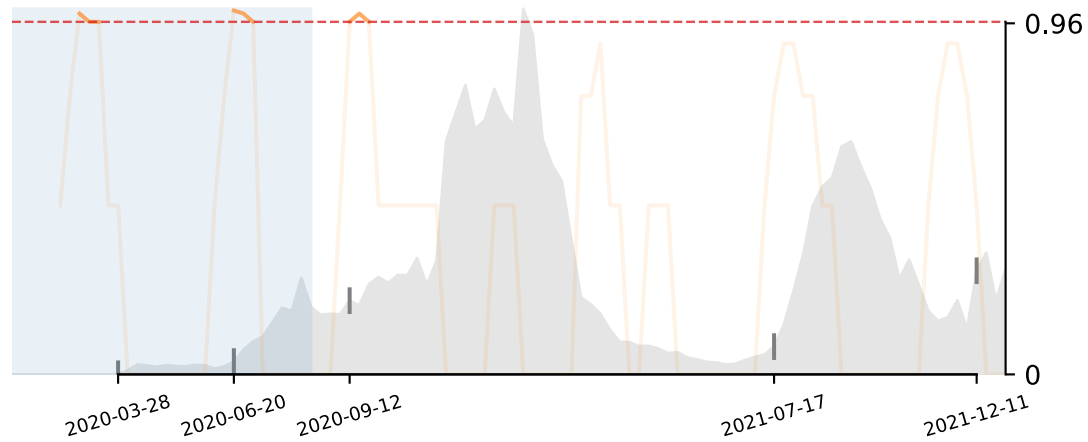
Model 3

(GT) Acute bronchitis
(GT) Ageusia
(GT) Anosmia
(GT) chest pain
(GT) covid symptoms
(GT) Chills
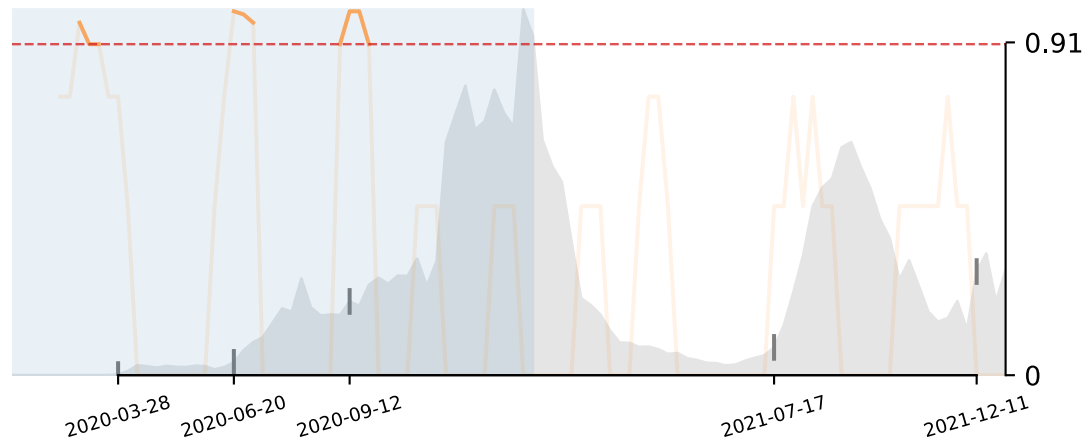
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	2	4	0
0.91	0	0	1	4	5	0
0.76	1	0	0	4	10	0
0.46	1	1	0	4	28	0
0.00	1	2	0	4	60	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	1	0	1	0	1	2
0.96	2	1	0	1	2	2
0.91	2	2	0	2	5	0
0.76	2	2	0	3	9	0
0.46	2	3	0	3	26	0
0.00	2	4	0	3	54	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	2	1	1	0	0	2
0.96	2	2	1	0	0	2
0.91	3	3	0	0	0	2
0.76	3	4	0	1	4	0
0.46	3	6	0	2	15	0
0.00	3	13	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid-19 who
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
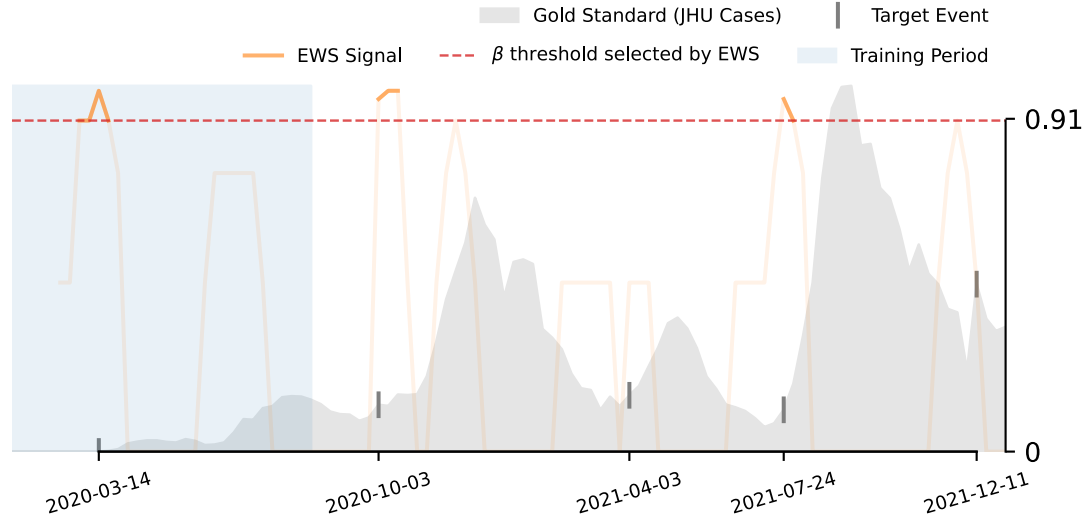
Model 2

(JHU) cases
(GT) covid symptoms
(GT) quarantine
(GT) covid-19 who
(GT) fever
(GT) Anosmia

Model 3

(JHU) cases
(GT) covid symptoms
(GT) fever
(GT) Cough
(GT) Fever
(GT) Hyperventilation

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	2	3
0.96	1	0	0	2	2	2
0.91	1	0	0	3	4	1
0.76	1	1	0	3	7	1
0.46	1	7	0	4	13	0
0.00	1	9	0	4	44	0

Model 2
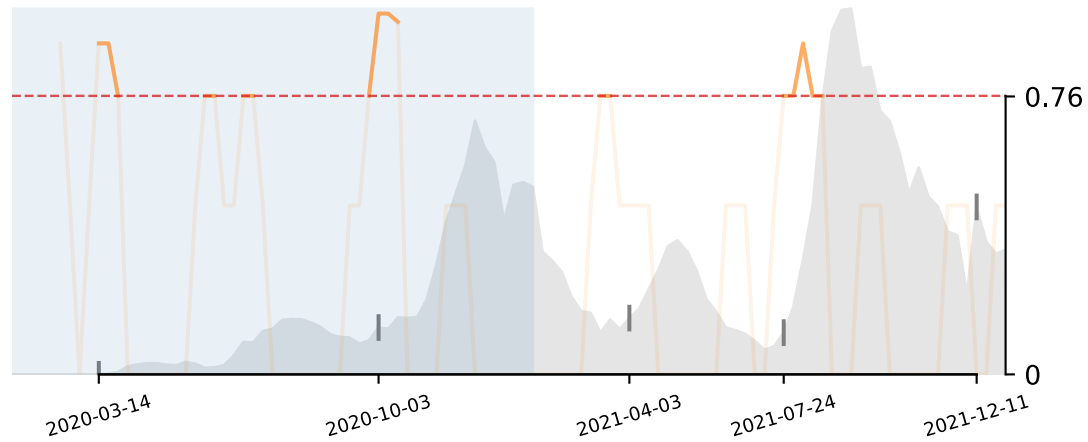
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	0	3
0.96	1	1	1	0	0	3
0.91	1	2	1	0	1	2
0.76	2	3	0	2	4	1
0.46	2	8	0	3	11	0
0.00	2	15	0	3	28	0

Model 3
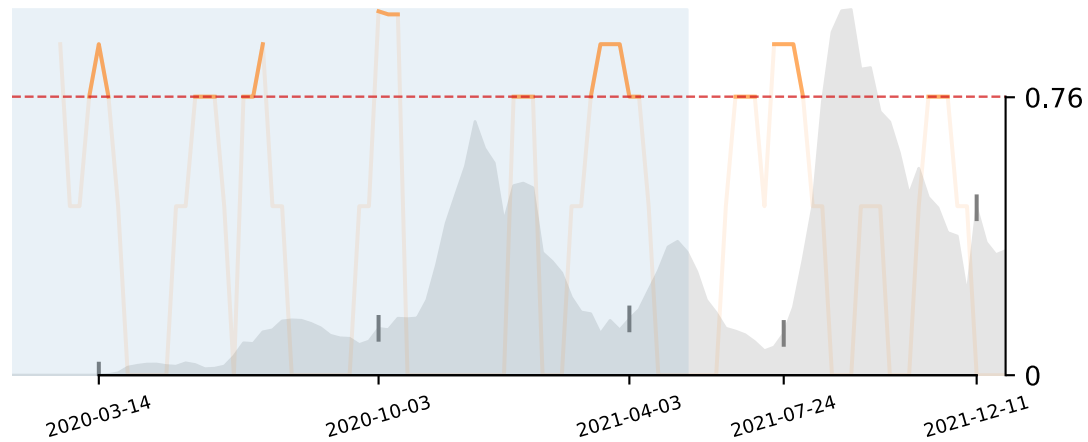
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	1	2	2	0	0	2
0.91	1	2	2	1	1	1
0.76	3	3	0	2	2	0
0.46	3	13	0	2	7	0
0.00	3	22	0	2	19	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms

Model 2

(GT) covid
(GT) covid-19
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
(GT) covid-19 who

Model 3

(GT) Anosmia
(GT) Pneumonia
(GT) Viral pneumonia
(GT) Asthma
(GT) Chest pain
(GT) Wheeze
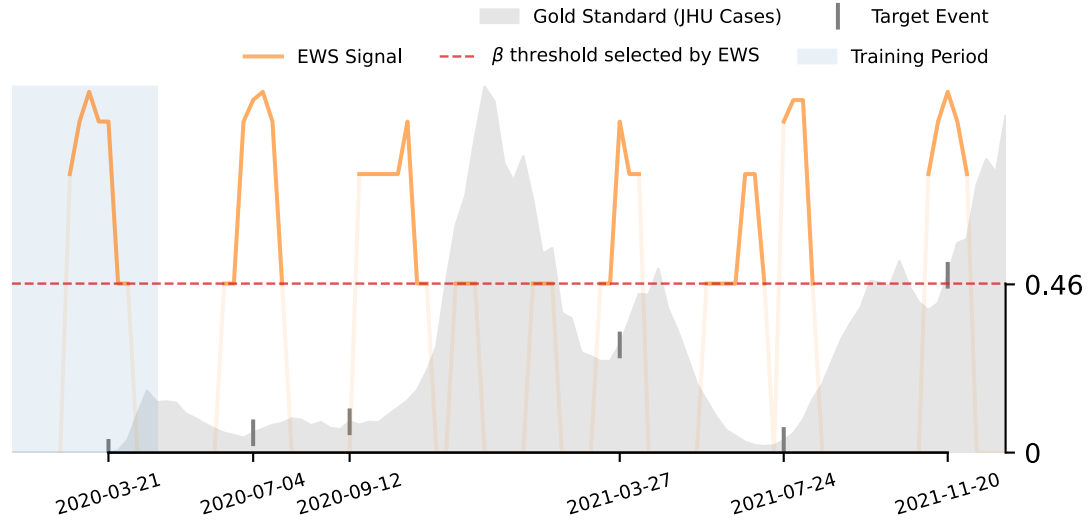
Performance as a function of β

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	1	1	3
0.96	1	0	0	2	3	2
0.91	1	0	0	4	6	1
0.76	1	0	0	4	14	0
0.46	1	0	0	4	26	0
0.00	1	2	0	5	53	0
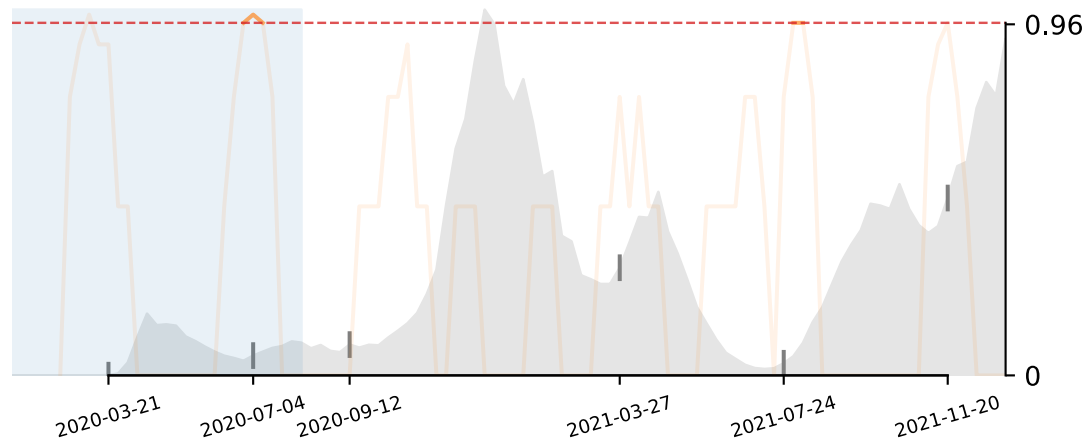
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	4
0.99	0	0	2	0	0	4
0.96	2	0	0	1	2	2
0.91	2	1	0	1	3	2
0.76	2	1	0	3	8	1
0.46	2	2	0	3	25	0
0.00	2	4	0	4	47	0
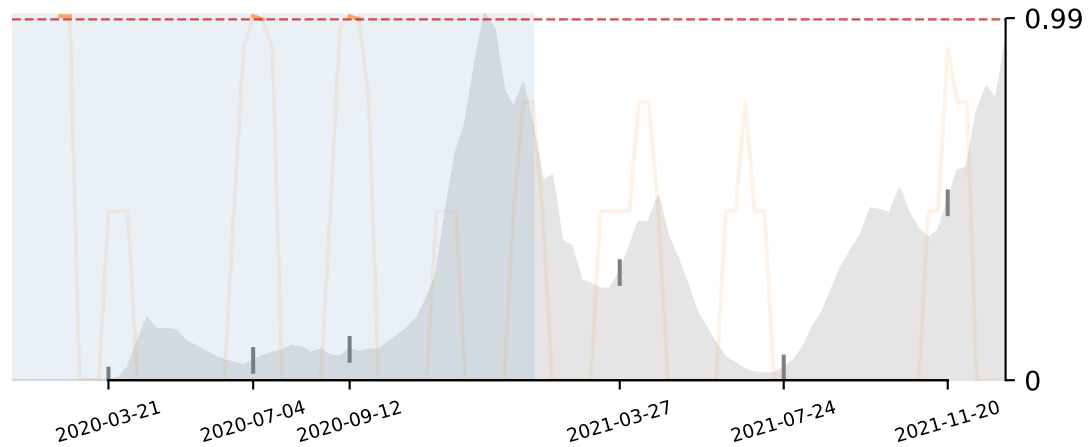
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	3
0.99	3	1	0	0	0	3
0.96	3	3	0	0	0	3
0.91	3	3	0	1	0	2
0.76	3	4	0	2	4	0
0.46	3	7	0	3	7	0
0.00	3	13	0	3	28	0

Rhode Island

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
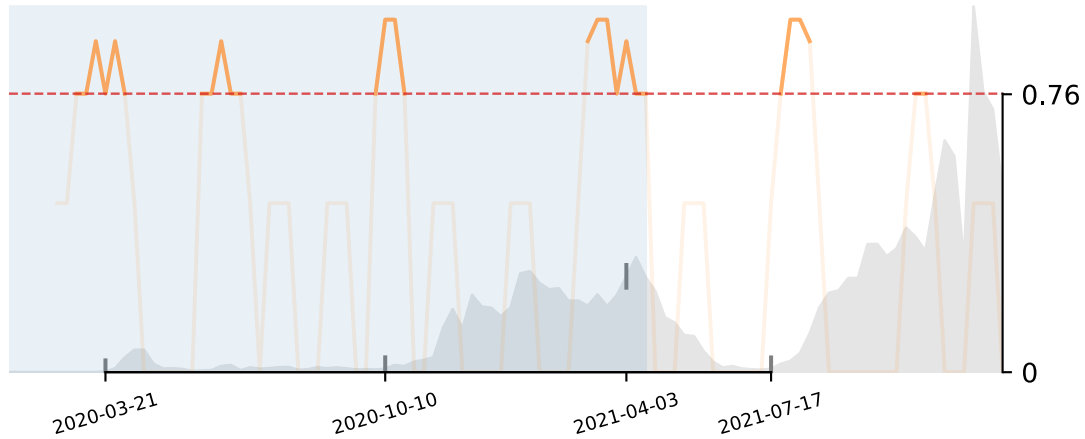(GT) chest pain
(GT) covid symptoms
(GT) quarantine
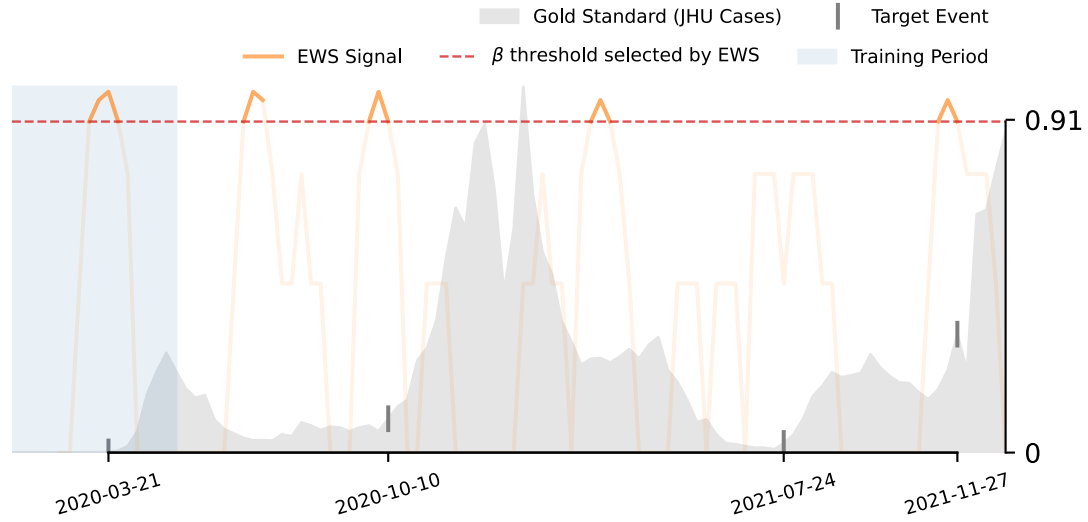
Model 2

(GT) Acute bronchitis
(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
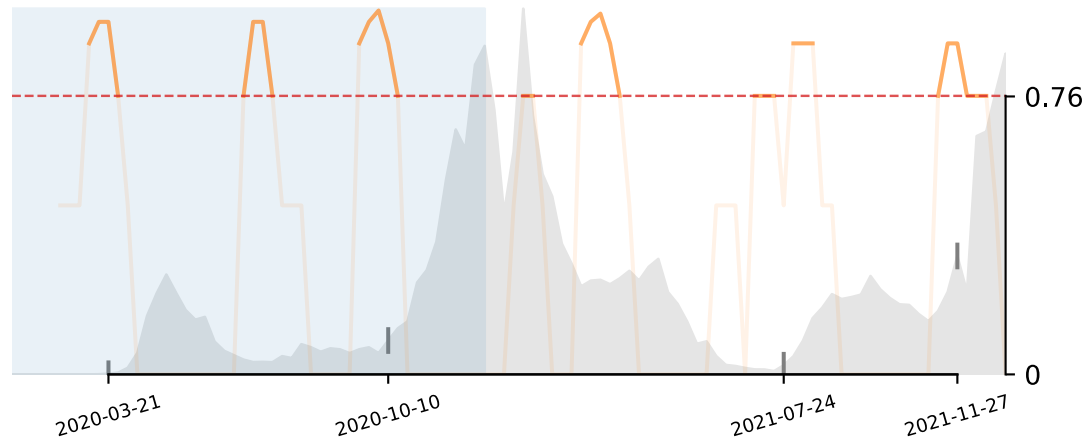
Model 3

(GT) Throat irritation
(JHU) cases
(GT) covid
(GT) Asthma
(GT) Sore throat
(GT) covid symptoms
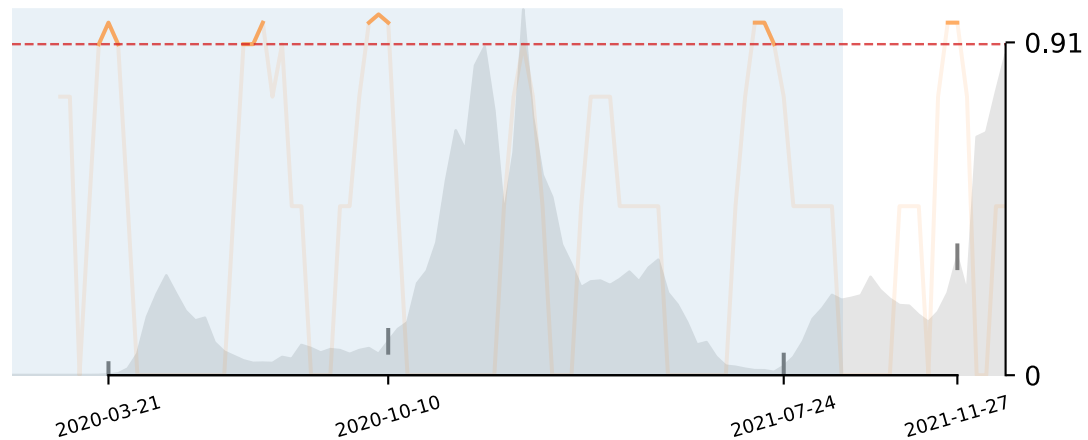
Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	1	1	2
0.96	1	0	0	2	3	1
0.91	1	0	0	2	6	1
0.76	1	1	0	3	18	0
0.46	1	2	0	3	38	0
0.00	1	2	0	3	65	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	1	0	1	0	1	2
0.96	1	0	1	0	2	2
0.91	2	2	0	1	7	0
0.76	2	2	0	2	13	0
0.46	2	6	0	2	20	0
0.00	2	11	0	2	40	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	1	0	2	1	0	0
0.91	3	1	0	1	0	0
0.76	3	6	0	1	1	0
0.46	3	13	0	1	3	0
0.00	3	33	0	1	10	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
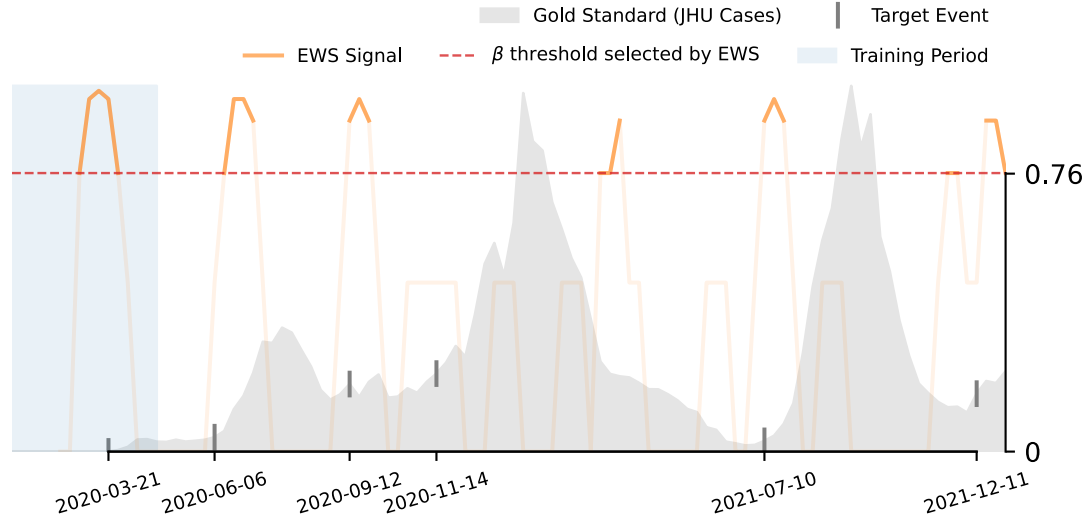
Model 2

(GT) chest pain
(GT) Ageusia
(GT) Anosmia
(GT) Chest pain
(GT) Otitis
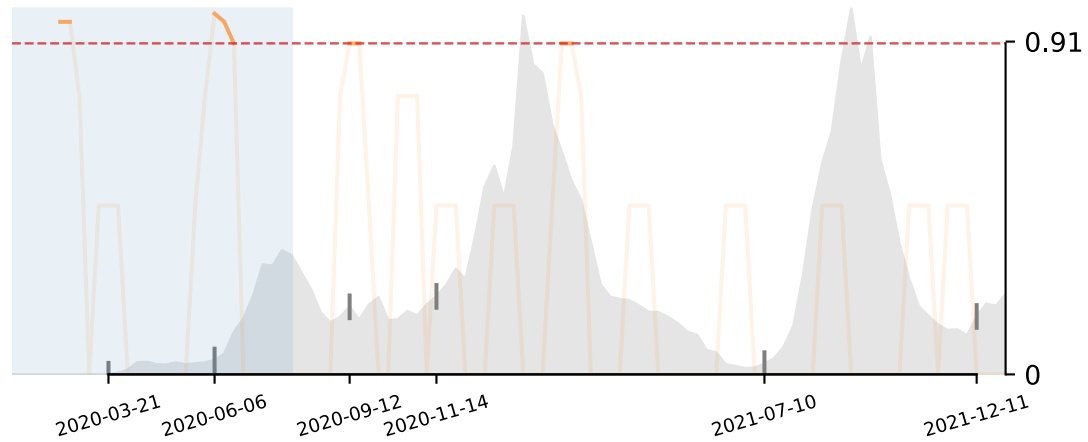
Model 3

(GT) chest pain
(GT) Anosmia
(GT) Chest pain
(JHU) cases
(GT) Ageusia
(GT) Otitis
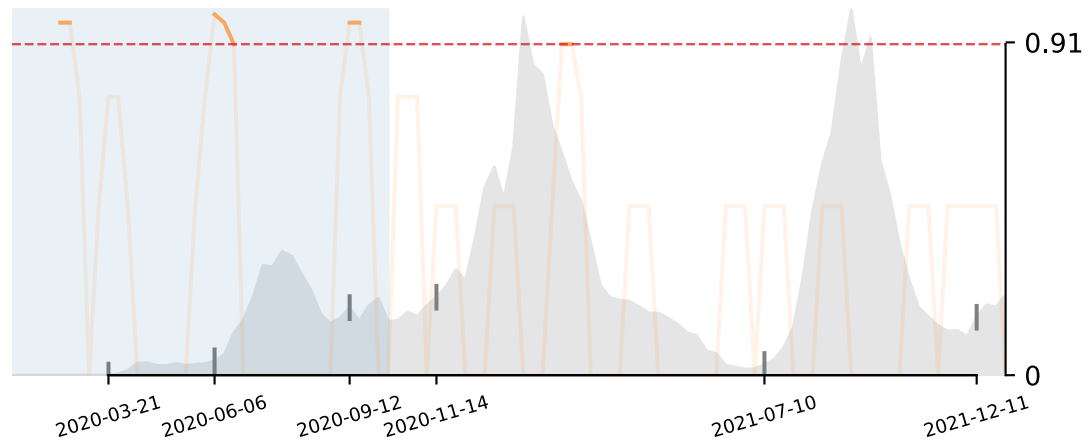
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	5
0.99	0	0	1	0	0	5
0.96	1	0	0	0	4	2
0.91	1	0	0	2	10	1
0.76	1	0	0	3	14	1
0.46	1	1	0	5	29	0
0.00	1	2	0	5	54	0

Model 2

β	Training tp	fp	fn	Out of sample tp	fp	fn
0.99	0	0	2	0	0	4
0.96	1	0	1	0	0	4
0.91	2	2	0	1	3	3
0.76	2	3	0	2	4	2
0.46	2	3	0	4	18	0
0.00	2	4	0	4	47	0

Model 3

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	1	0	2	0	0	3
0.91	3	3	0	0	2	3
0.76	3	4	0	1	3	2
0.46	3	6	0	3	20	0
0.00	3	7	0	3	45	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid symptoms
(GT) quarantine
(GT) Acute bronchitis
(GT) Asthma
(GT) Bronchitis
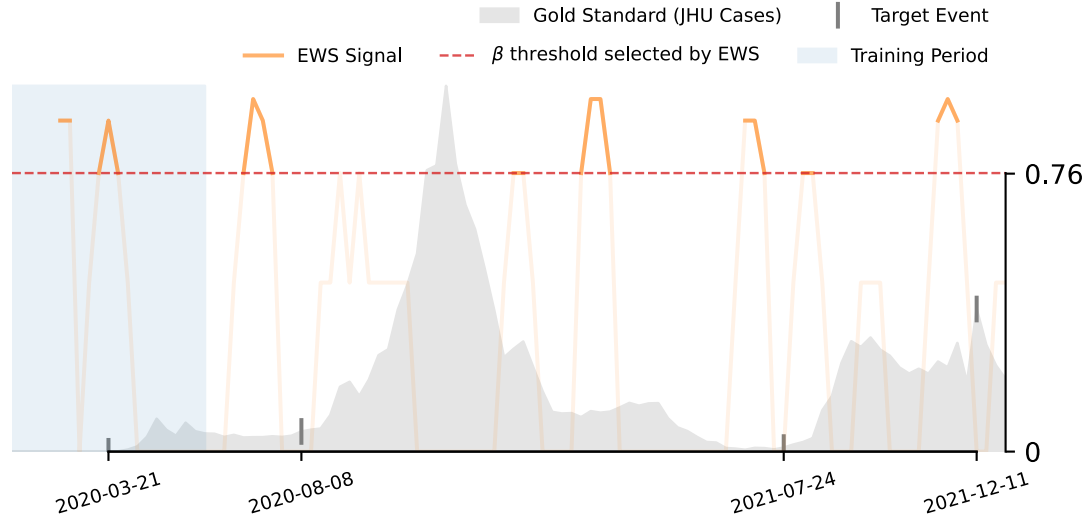
Model 2

(GT) covid
(GT) covid symptoms
(GT) Bronchitis
(GT) Cardiac arrest
(GT) Wheeze
Twitter (state level signal)
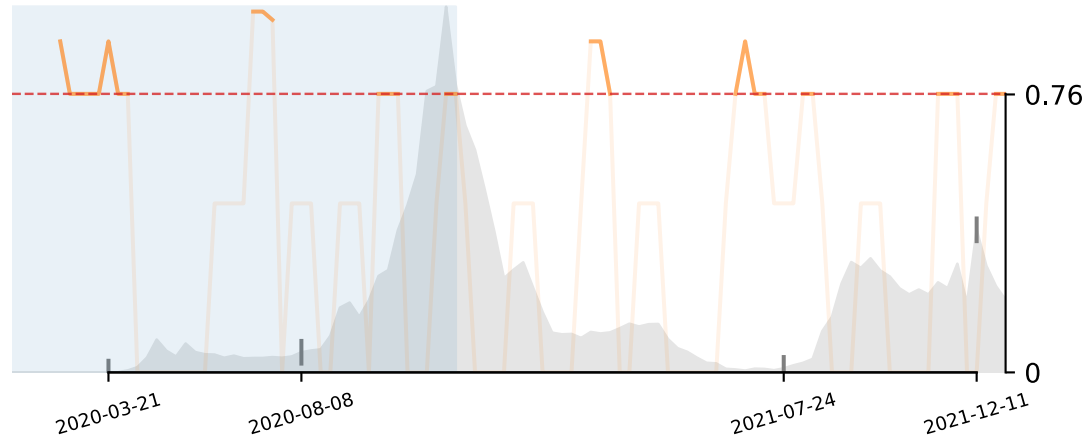
Model 3

(GT) Bronchitis
(GT) covid
(GT) Cardiac arrest
Twitter (state level signal)
(GT) covid symptoms
(GT) covid-19
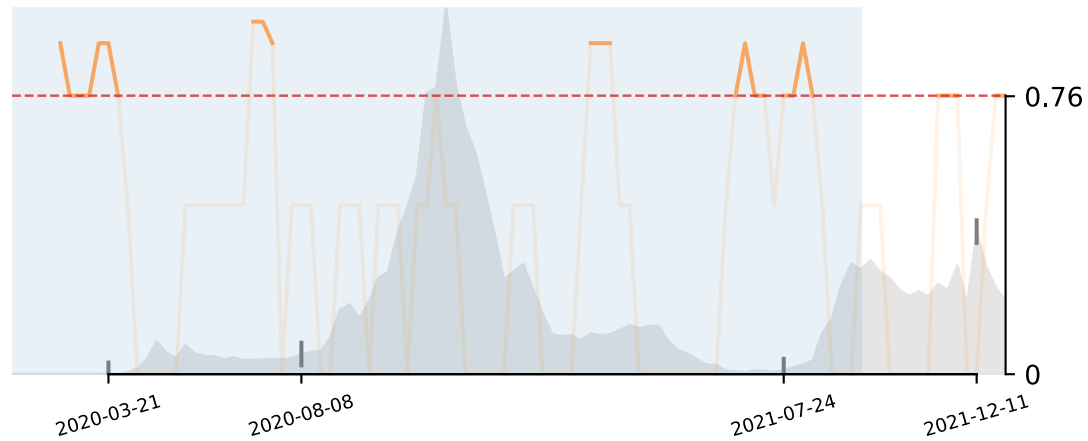
Legend:
- Gold Standard (JHU Cases)
- Target Event
- EWS Signal
- β threshold selected by EWS
- Training Period

Performance as a function of β

Model 1:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	2	2	1
0.91	0	0	1	3	2	0
0.76	1	1	0	3	10	0
0.46	1	2	0	3	28	0
0.00	1	3	0	3	62	0

Model 2:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	1	1	1	0	0	2
0.91	1	1	1	1	2	1
0.76	2	2	0	2	7	0
0.46	2	9	0	2	21	0
0.00	2	18	0	2	43	0

Model 3:

β	Training tp	fp	fn	Out of sample tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	1	1	2	0	0	1
0.76	3	6	0	1	2	0
0.46	3	11	0	1	5	0
0.00	3	39	0	1	8	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest tightness
(GT) covid-19 who
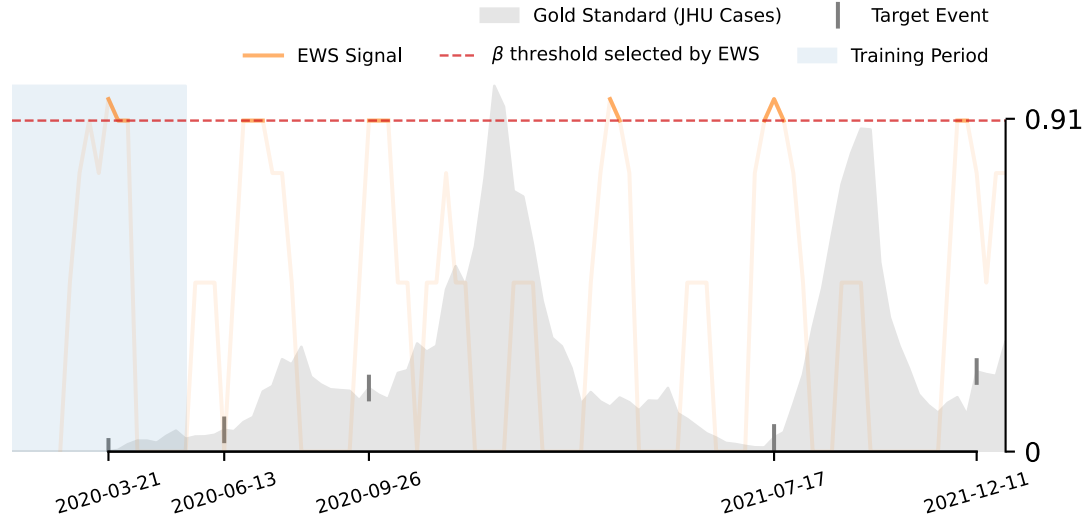
Model 2

(GT) covid symptoms
(GT) fever
(GT) Ageusia
(GT) Anosmia
(GT) Chest pain
(GT) Diarrhea
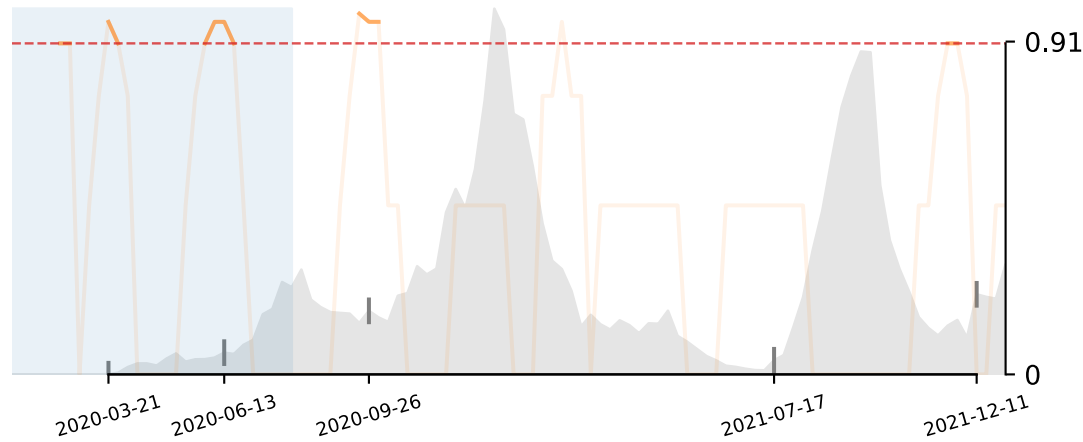
Model 3

(GT) Ageusia
(GT) Anosmia
(GT) Chest pain
(GT) fever
(GT) Diarrhea
(GT) Shortness of breath
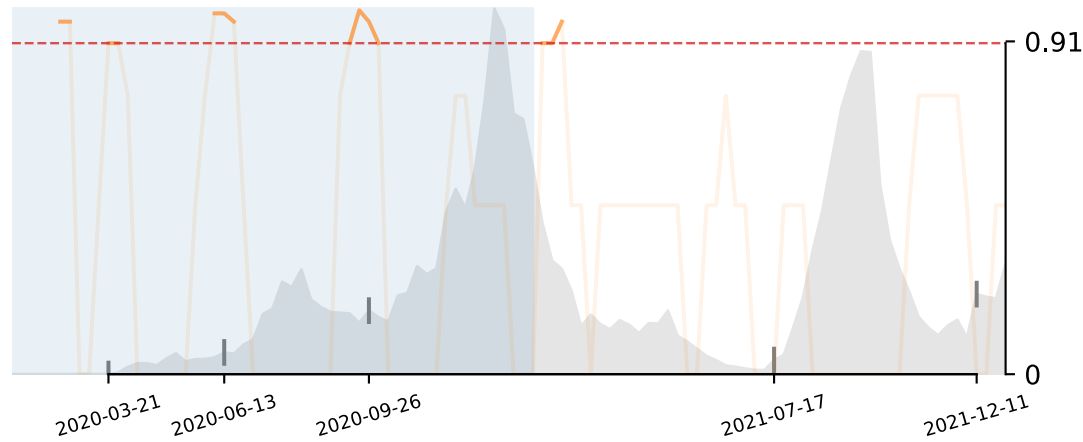
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	1	1	3
0.91	1	0	0	3	8	0
0.76	1	2	0	3	16	0
0.46	1	2	0	4	36	0
0.00	1	2	0	4	60	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	0	0	2	1	0	2
0.96	0	0	2	1	2	2
0.91	2	0	0	2	2	1
0.76	2	3	0	2	6	1
0.46	2	4	0	3	28	0
0.00	2	5	0	3	53	0

	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	1	0	2	0	0	2
0.96	2	0	1	0	1	2
0.91	3	2	0	0	3	2
0.76	3	4	0	2	3	0
0.46	3	7	0	2	21	0
0.00	3	13	0	2	35	0

Proxies selected by the Multiple Sources method

Model 1

(GT) side effects of vaccine
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) loss taste
(GT) chest pain
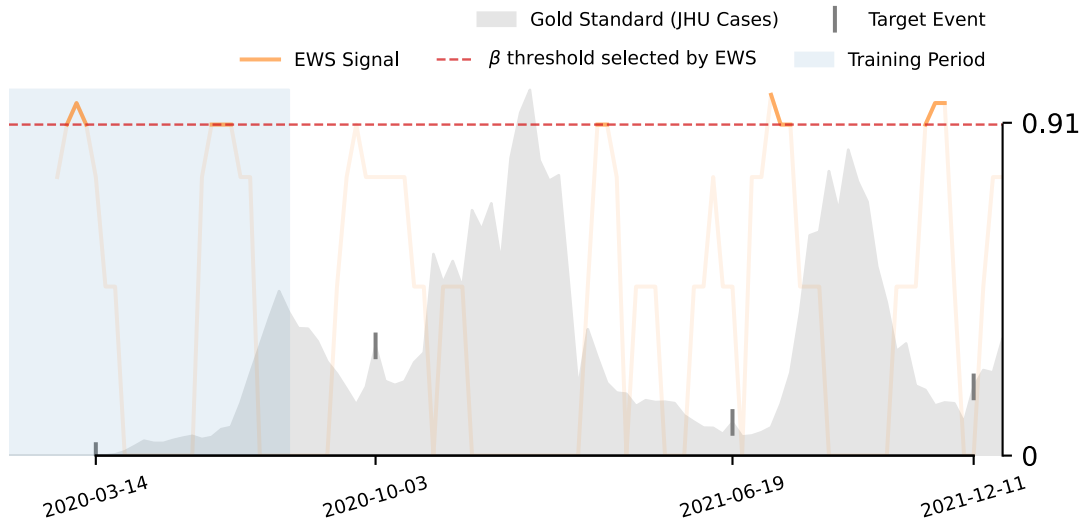
Model 2

(GT) covid
(GT) loss taste
(GT) chest pain
(GT) covid symptoms
(GT) fever
(GT) Acute bronchitis
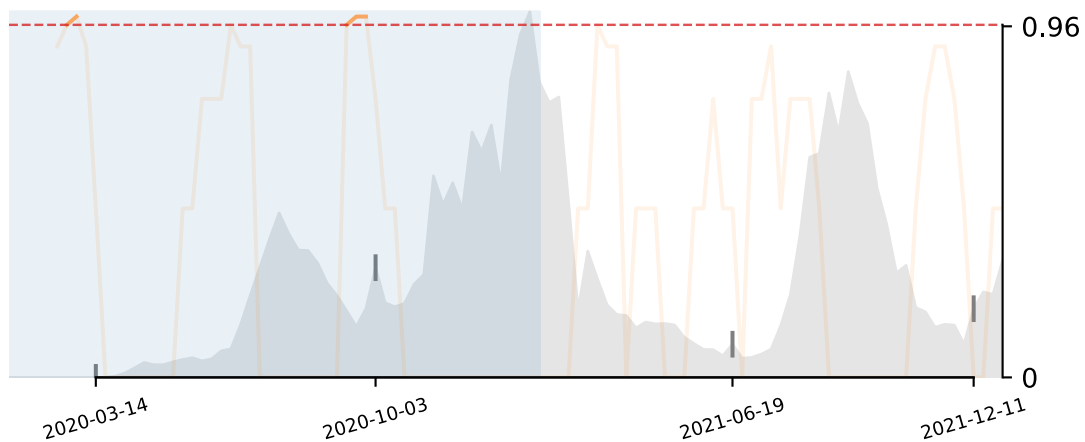
Model 3

(GT) loss taste
(GT) Fever
(GT) Shortness of breath
(GT) Vomiting
(GT) chest pain
(GT) Sore throat
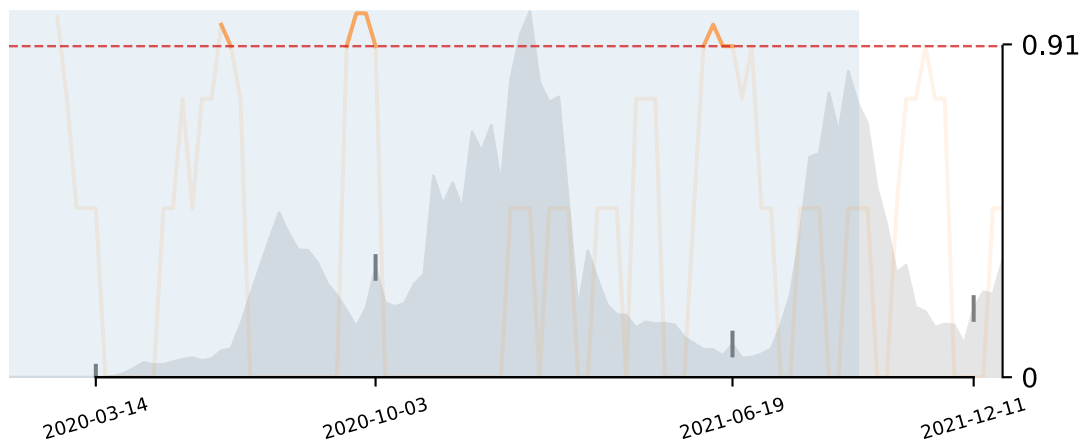
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	1	3
0.96	0	0	1	1	1	2
0.91	1	0	0	2	5	1
0.76	1	3	0	3	13	0
0.46	1	6	0	3	28	0
0.00	1	8	0	3	53	0

Model 2:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	2
0.99	0	0	2	0	0	2
0.96	2	0	0	0	1	2
0.91	2	1	0	1	4	1
0.76	2	3	0	2	9	0
0.46	2	6	0	2	18	0
0.00	2	10	0	2	34	0

Model 3:

β	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	1	0	2	0	0	1
0.96	2	0	1	0	0	1
0.91	3	1	0	1	0	0
0.76	3	3	0	1	1	0
0.46	3	11	0	1	5	0
0.00	3	30	0	1	8	0

Proxies selected by the Multiple Sources method

Model 1

    (JHU) cases
    (GT) covid
    (GT) covid-19
    (GT) chest pain
    (GT) covid-19 who
    (GT) Acute bronchitis

Model 2

    (GT) covid symptoms
    (GT) fever
    (GT) Chest pain
    (GT) Throat irritation
    (GT) Chills

Model 3

    (GT) fever
    (GT) Chest pain
    (GT) Chills
    (JHU) cases
    (GT) covid symptoms
    (GT) Ageusia

Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period
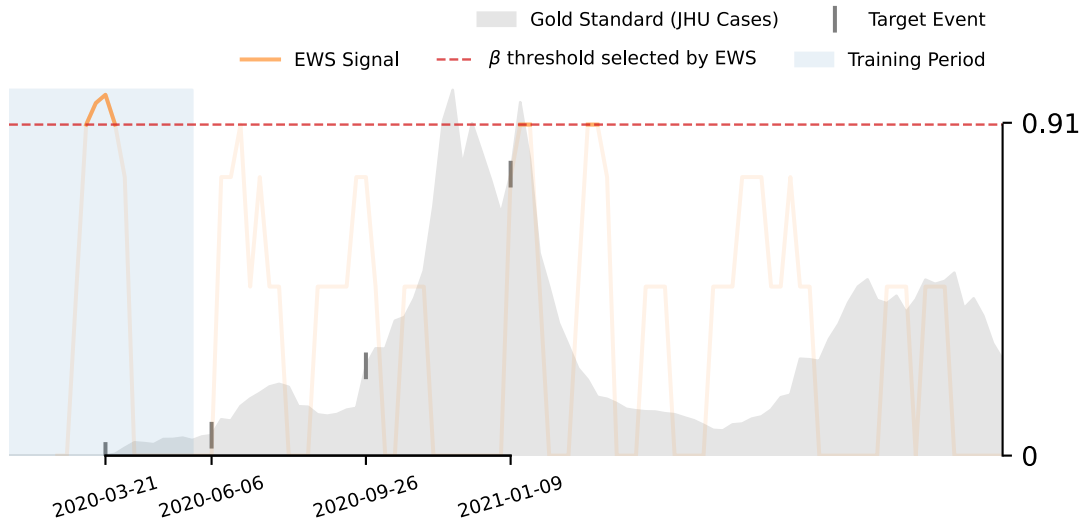
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	1	0	0	0	0	3
0.91	1	0	0	0	5	2
0.76	1	1	0	2	13	0
0.46	1	2	0	2	38	0
0.00	1	2	0	3	68	0

Model 2
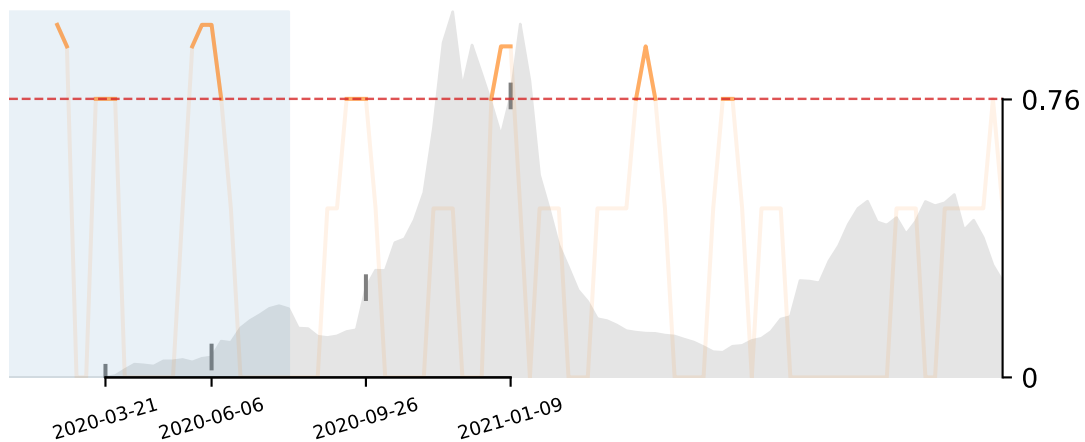
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	2	0	0	2
0.96	0	0	2	0	0	2
0.91	1	1	1	1	1	1
0.76	2	1	0	2	6	0
0.46	2	3	0	2	32	0
0.00	2	4	0	2	60	0

Model 3
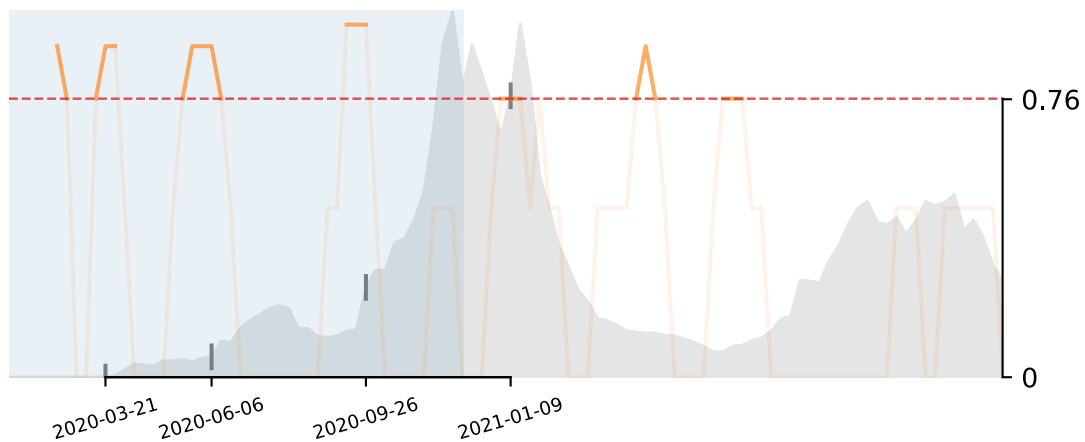
	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	1
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	1	0	2	0	1	1
0.76	3	2	0	1	8	0
0.46	3	3	0	1	28	0
0.00	3	9	0	1	51	0

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) covid-19
(GT) chest pain
(GT) covid symptoms
(GT) quarantine
(GT) fever

	Training				Out of sample		
β	tp	fp	fn		tp	fp	fn
1.00	0	0	1		0	0	3
0.99	0	0	1		0	0	3
0.96	1	1	0		0	2	3
0.91	1	1	0		1	5	2
0.76	1	1	0		3	20	0
0.46	1	2	0		3	42	0
0.00	1	2	0		3	67	0
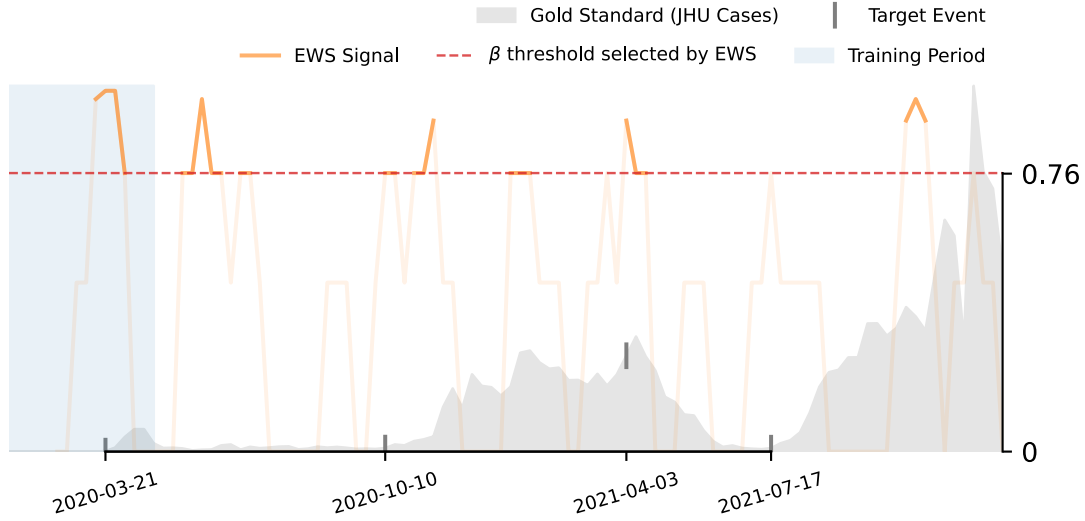
Model 2

(GT) covid-19
(GT) fever
Twitter (state level signal)
(GT) covid

		tp	fp	fn		tp	fp	fn
β								
0.96		0	0	2		0	0	2
0.91		0	0	2		1	0	1
0.76		2	1	0		1	7	0
0.46		2	5	0		2	20	0
0.00		2	18	0		2	39	0
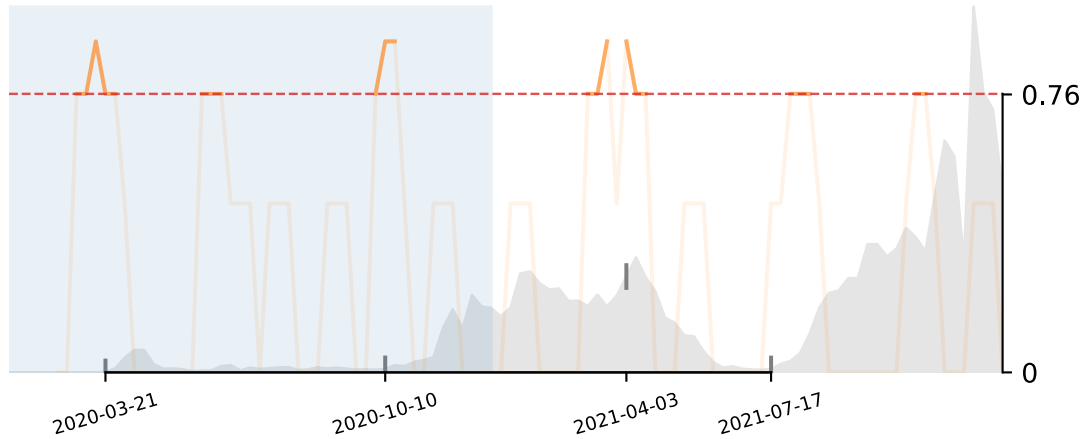
Model 3

(GT) covid-19
Twitter (state level signal)
(GT) covid
(GT) fever
(GT) Acute bronchitis
(JHU) cases

		tp	fp	fn		tp	fp	fn
β								
1.00		0	0	3		0	0	1
0.99		0	0	3		0	0	1
0.96		0	0	3		0	2	0
0.91		2	1	1		0	3	0
0.76		3	3	0		0	6	0
0.46		3	11	0		1	15	0
0.00		3	26	0		1	30	0

Performance as a function of β

Proxies selected by the Multiple Sources method

Model 1

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) nose bleed
(GT) Acute bronchitis
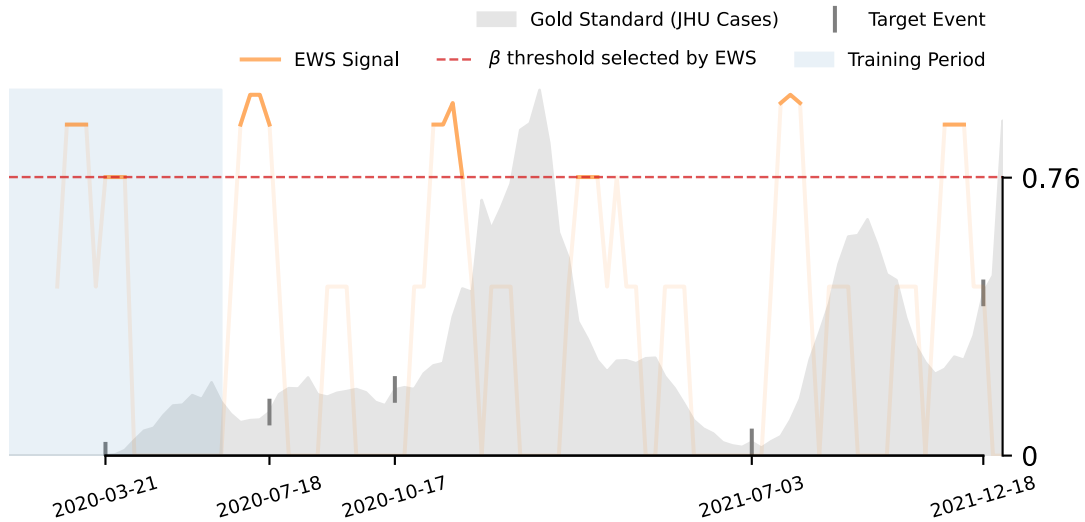
Model 2

(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain
(GT) nose bleed
(GT) Acute bronchitis
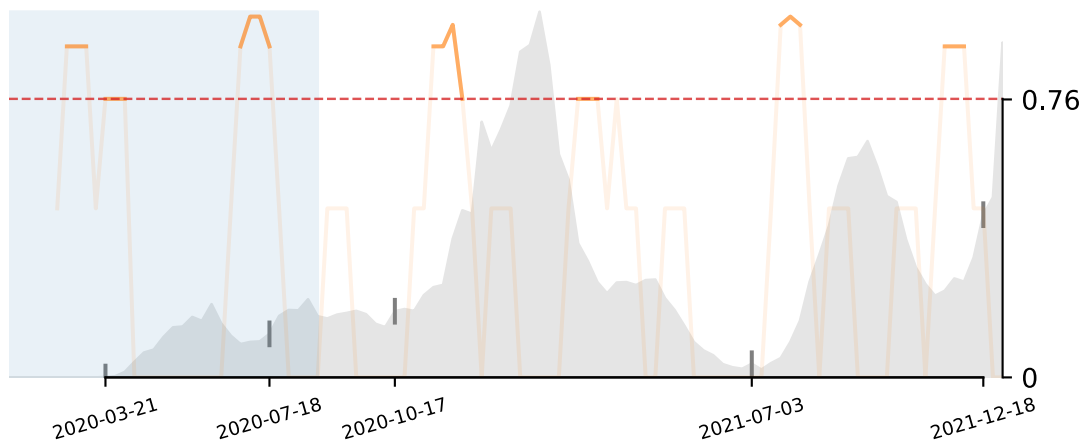
Model 3

(GT) Anosmia
(GT) Asthma
(GT) Bronchitis
(GT) Cough
(GT) Throat irritation
(GT) Chest pain
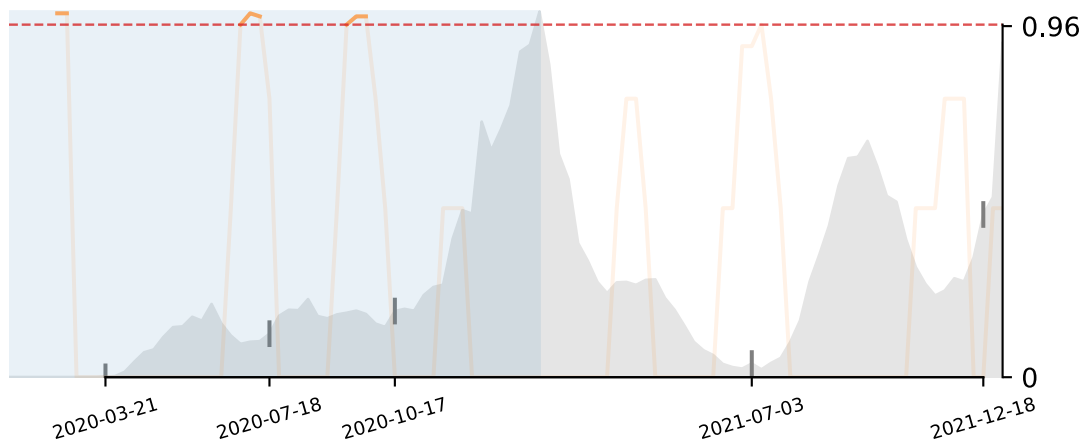
Legend: Gold Standard (JHU Cases); Target Event; EWS Signal; β threshold selected by EWS; Training Period

Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	1	1	3
0.96	0	0	1	1	4	3
0.91	0	0	1	2	6	2
0.76	1	0	0	2	11	2
0.46	1	2	0	3	34	0
0.00	1	3	0	4	55	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	2	0	0	3
0.99	0	0	2	0	1	3
0.96	1	0	1	0	4	3
0.91	1	0	1	1	6	2
0.76	2	0	0	1	11	2
0.46	2	2	0	2	33	0
0.00	2	4	0	3	50	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	3	0	0	2
0.99	2	1	1	0	0	2
0.96	3	1	0	0	1	1
0.91	3	2	0	1	1	1
0.76	3	2	0	2	4	0
0.46	3	2	0	2	10	0
0.00	3	6	0	2	34	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(JHU) deaths
(GT) covid
(GT) how long does covid last
(GT) covid-19
(GT) chest pain

Model 2

(GT) Anxiety
(GT) Chest pain
(GT) Diarrhea
(GT) Vomiting
(GT) Fever
(GT) Otitis

Model 3

(GT) Chest pain
(GT) Vomiting
(GT) Fever
(GT) Otitis
(JHU) cases
(GT) Anxiety
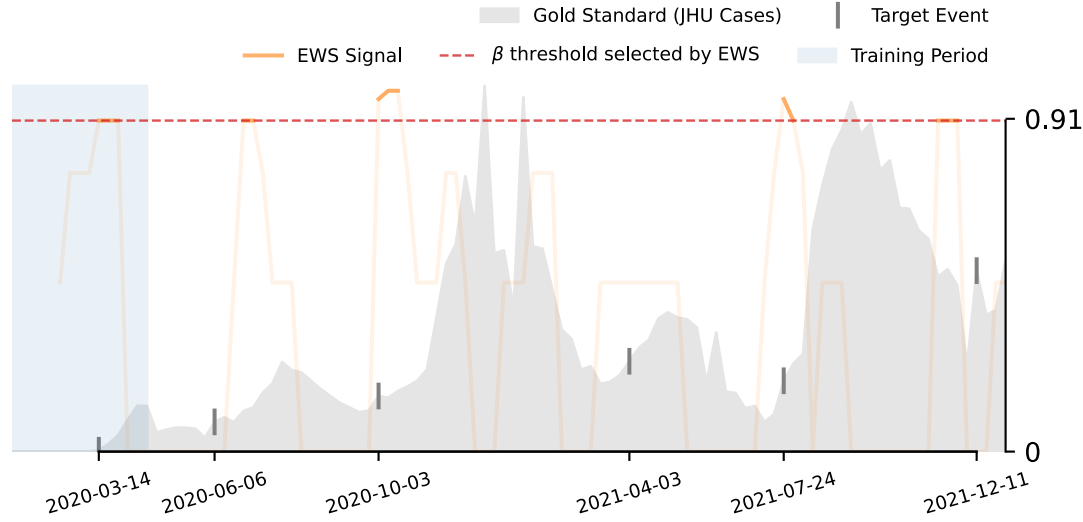
Performance as a function of β

	Training			Out of sample		
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	1	0	0	5
0.99	0	0	1	0	2	4
0.96	0	0	1	2	2	3
0.91	0	0	1	3	5	2
0.76	1	2	0	3	13	2
0.46	1	2	0	4	34	0
0.00	1	2	0	5	54	0
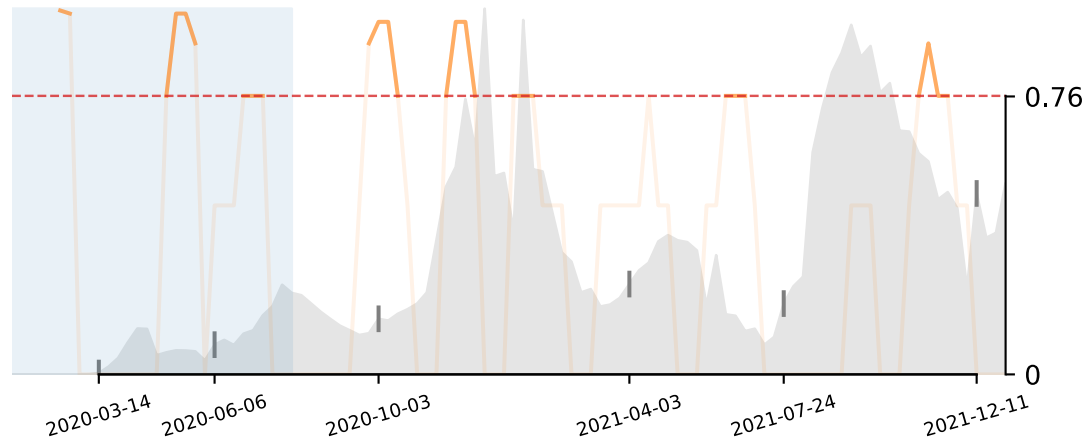
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	4
0.99	1	0	1	0	0	4
0.96	2	0	0	1	3	3
0.91	2	0	0	2	3	2
0.76	2	0	0	3	10	0
0.46	2	4	0	4	23	0
0.00	2	6	0	4	46	0
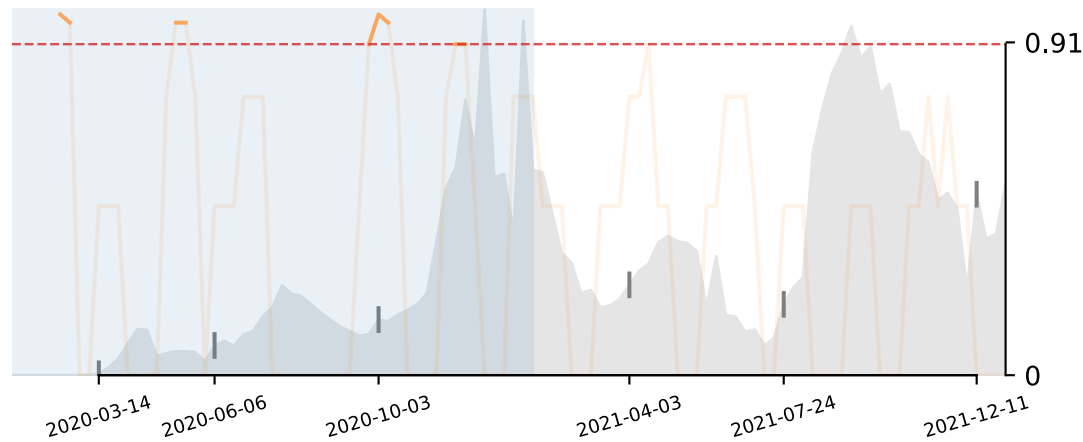
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	3
0.99	0	0	3	0	0	3
0.96	2	0	1	0	0	3
0.91	3	1	0	0	1	2
0.76	3	3	0	3	2	0
0.46	3	12	0	3	15	0
0.00	3	17	0	3	28	0

Proxies selected by the Multiple Sources method

Model 1

(GT) how long does covid last
(GT) chest pain
(GT) chest tightness
(GT) covid-19 who
(GT) covid
(GT) covid-19
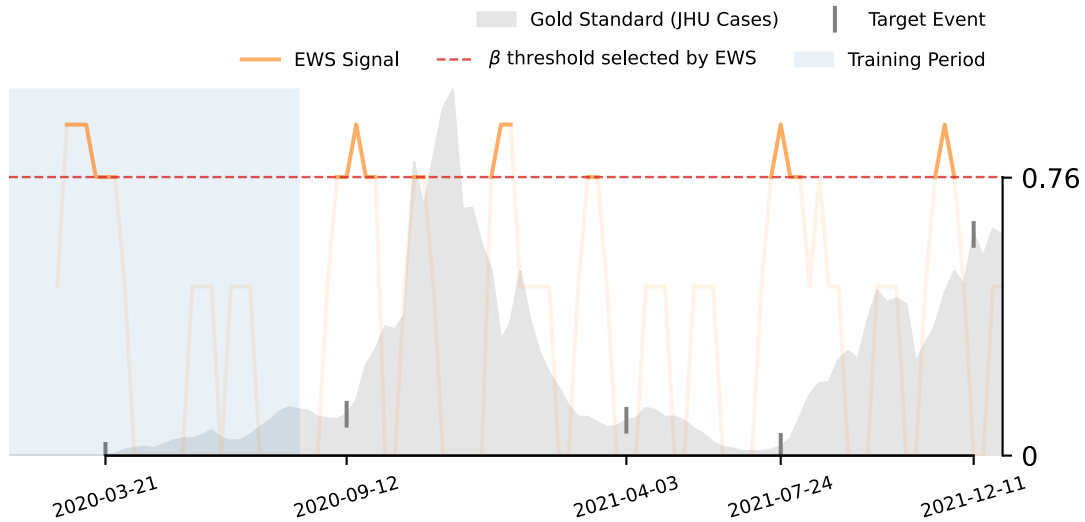
Model 2

(GT) chest pain
(GT) how long does covid last
(GT) quarantine
(GT) Ageusia
(GT) Anosmia
(GT) Bronchitis

Model 3

(GT) how long does covid last
(GT) Hyperventilation
(GT) Cough
(GT) Nasal congestion
(GT) side effects of vaccine
(GT) Ageusia

Performance as a function of β

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	4
0.99	0	0	1	0	0	4
0.96	0	0	1	0	0	4
0.91	0	0	1	2	3	1
0.76	1	0	0	4	11	0
0.46	1	1	0	4	31	0
0.00	1	9	0	4	47	0
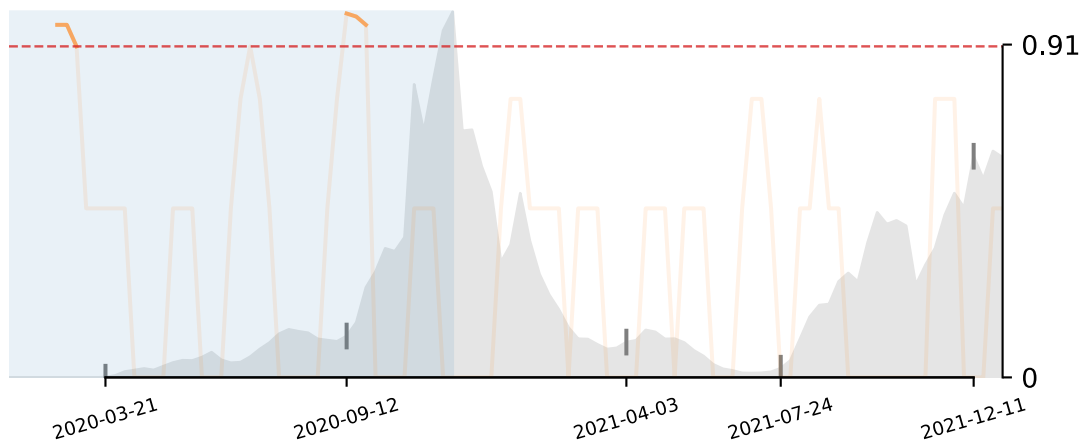
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	2	0	0	3
0.99	1	0	1	0	0	3
0.96	1	1	1	0	0	3
0.91	2	3	0	0	0	3
0.76	2	4	0	2	3	1
0.46	2	6	0	3	20	0
0.00	2	16	0	3	36	0
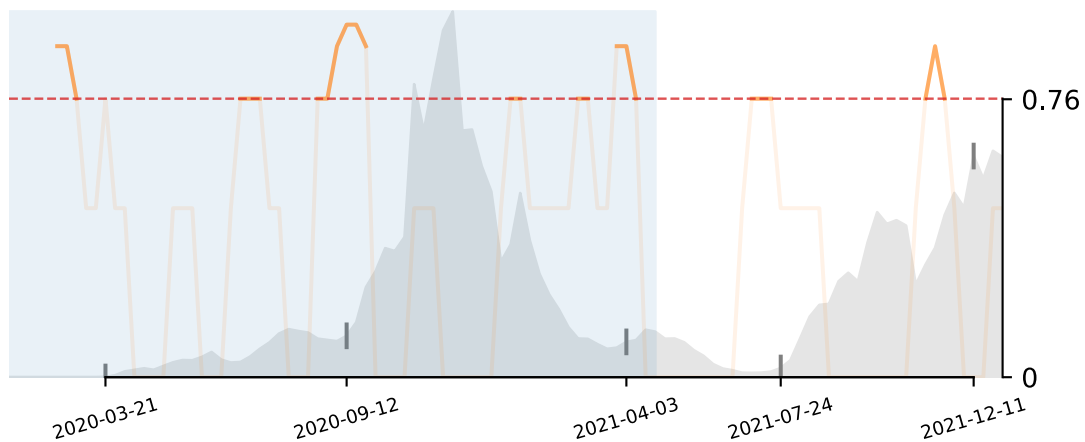
	tp	fp	fn	tp	fp	fn
β						
1.00	0	0	3	0	0	2
0.99	0	0	3	0	0	2
0.96	0	0	3	0	0	2
0.91	1	1	2	1	0	1
0.76	3	3	0	2	0	0
0.46	3	10	0	2	6	0
0.00	3	27	0	2	22	0

Proxies selected by the Multiple Sources method

Model 1

(JHU) cases
(GT) covid
(GT) covid-19
(GT) covid symptoms
(GT) quarantine
(GT) fever
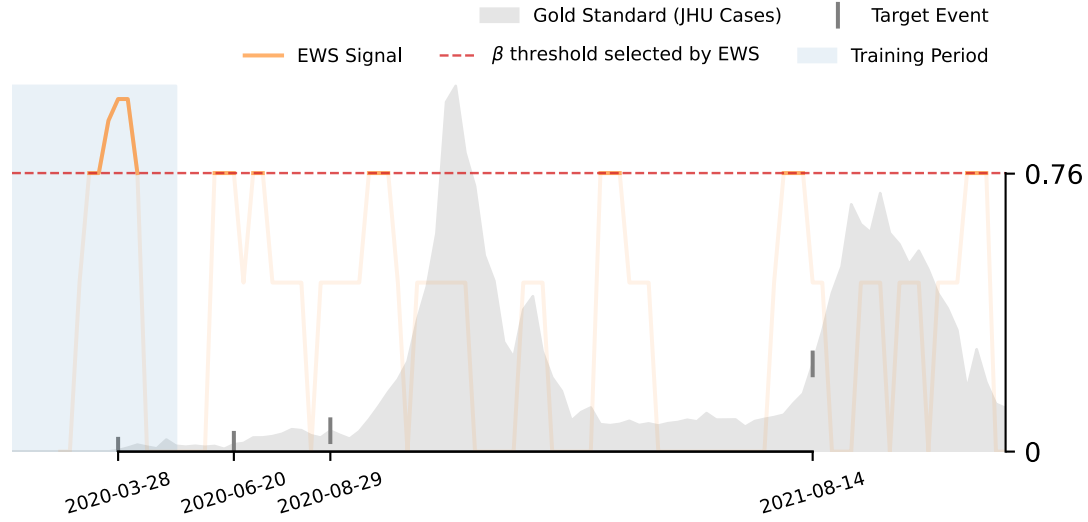
Model 2

(JHU) cases
(GT) Nasal congestion
(GT) fever
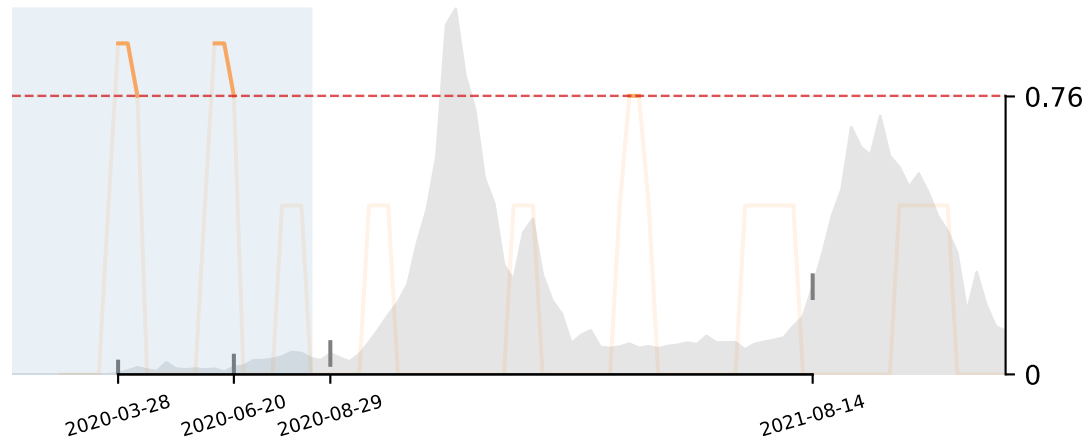
Model 3

(GT) fever
(GT) covid symptoms
(GT) Nasal congestion
(JHU) cases
(GT) Cardiac arrest
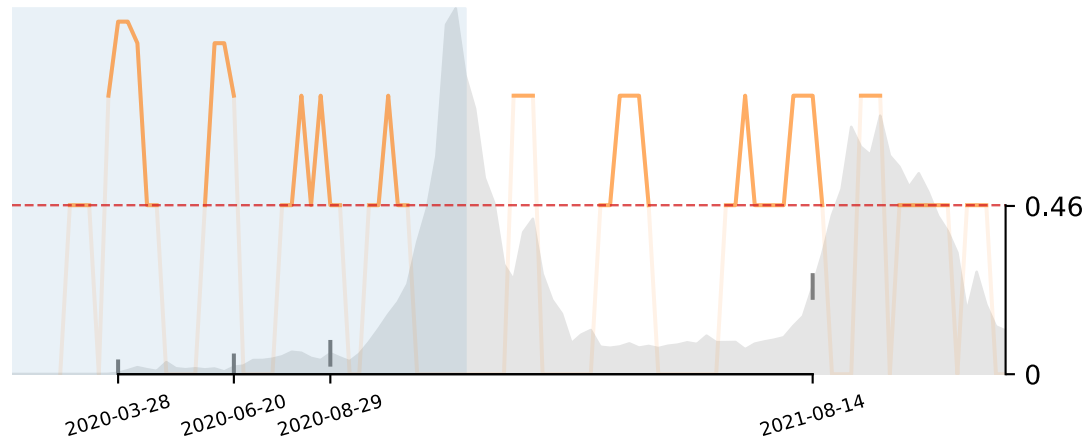
Performance as a function of β

Model 1

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
1.00	0	0	1	0	0	3
0.99	0	0	1	0	0	3
0.96	0	0	1	0	0	3
0.91	1	1	0	0	0	3
0.76	1	1	0	2	11	1
0.46	1	2	0	3	38	0
0.00	1	2	0	3	66	0

Model 2

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.91	0	0	2	0	0	2
0.76	2	1	0	0	2	2
0.46	2	2	0	1	17	1
0.00	2	5	0	2	63	0

Model 3

	Training			Out of sample		
β	tp	fp	fn	tp	fp	fn
0.99	0	0	3	0	0	1
0.96	0	0	3	0	0	1
0.91	1	1	2	0	0	1
0.76	2	2	1	1	10	0
0.46	3	3	0	1	25	0
0.00	3	12	0	1	49	0

Figures S188-S189.
Comparative analysis between the outbreak onset dates as created by using Parag's method against the CDC's daily transmission levels. (A) represents a histogram on the number of 'associated events' between both sources (associated events occur in time within a time difference of at most 6 weeks). (B) Represents the timing (in weeks) between associated events over all counties. (C) The number of non-associated onsets within the CDC's data. Panels (D) and (E) show a count of the number of events expected to see within a county.
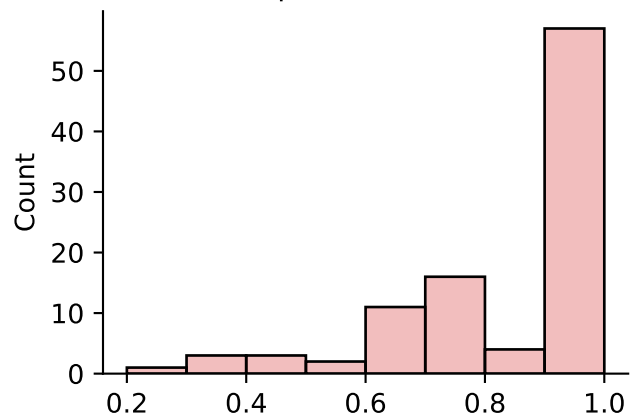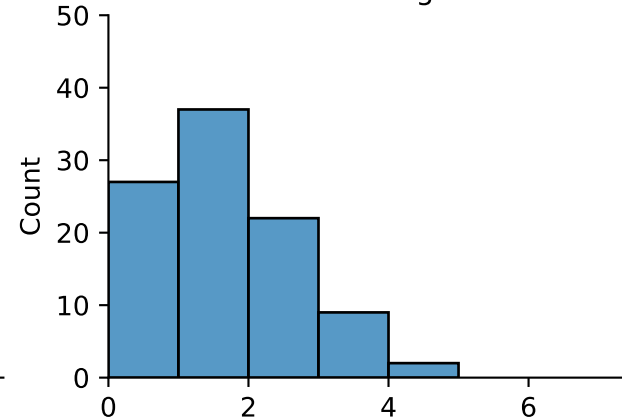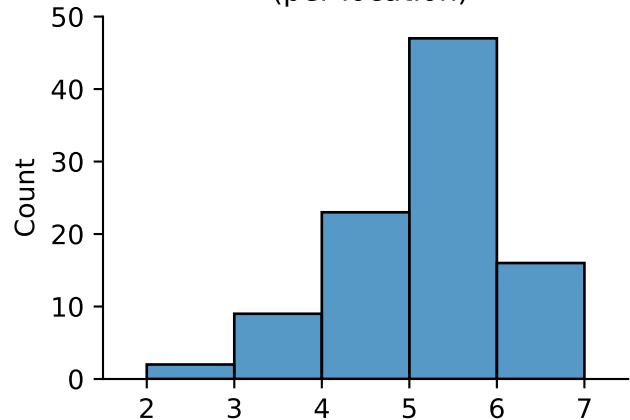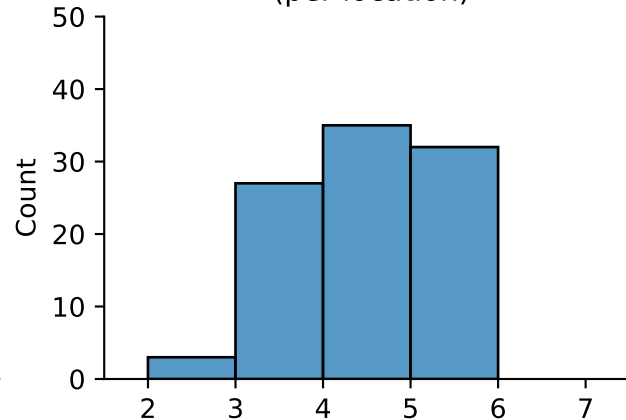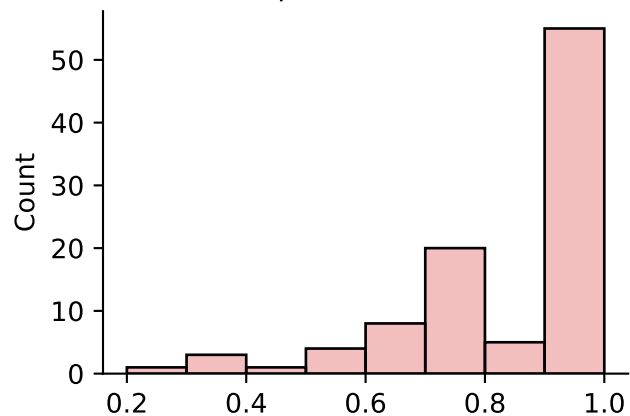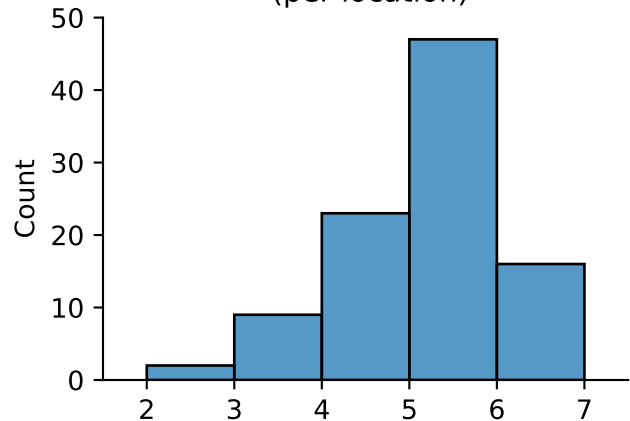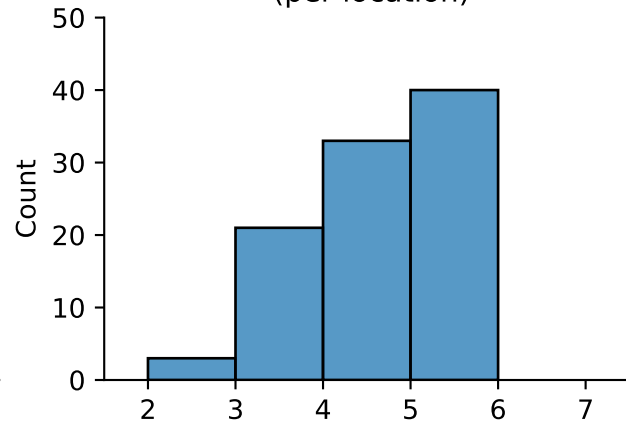
Figures S190-S286.
Visual comparison (per county) of the probability of resurgence (timeseries in green, onsets as vertical dotted red lines),against the onsets generated using CDC's COVID-19 transmission-level data (timeseries in blue, onsets as vertical blue tick marks).
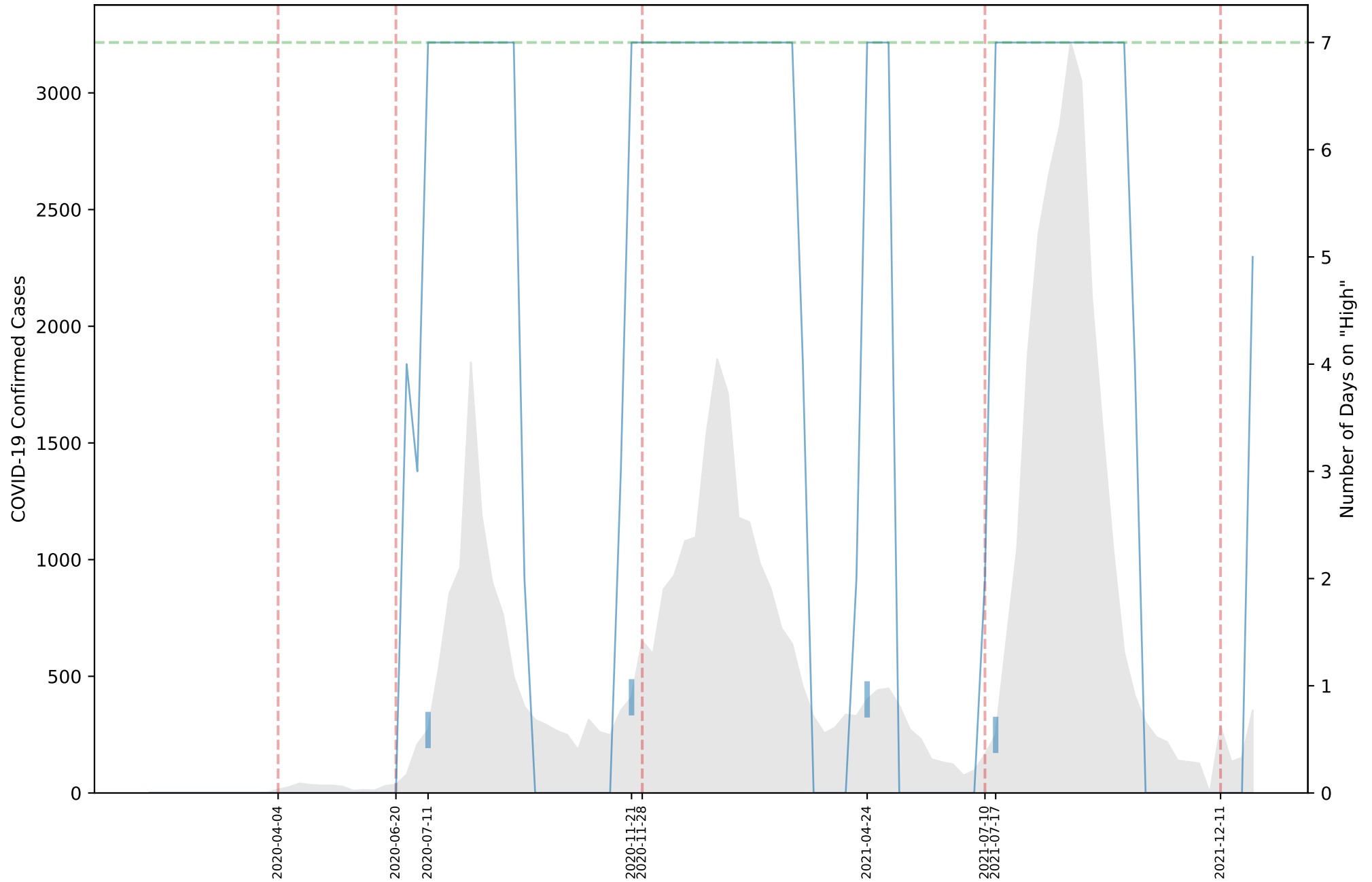
AL, Jefferson

S190

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
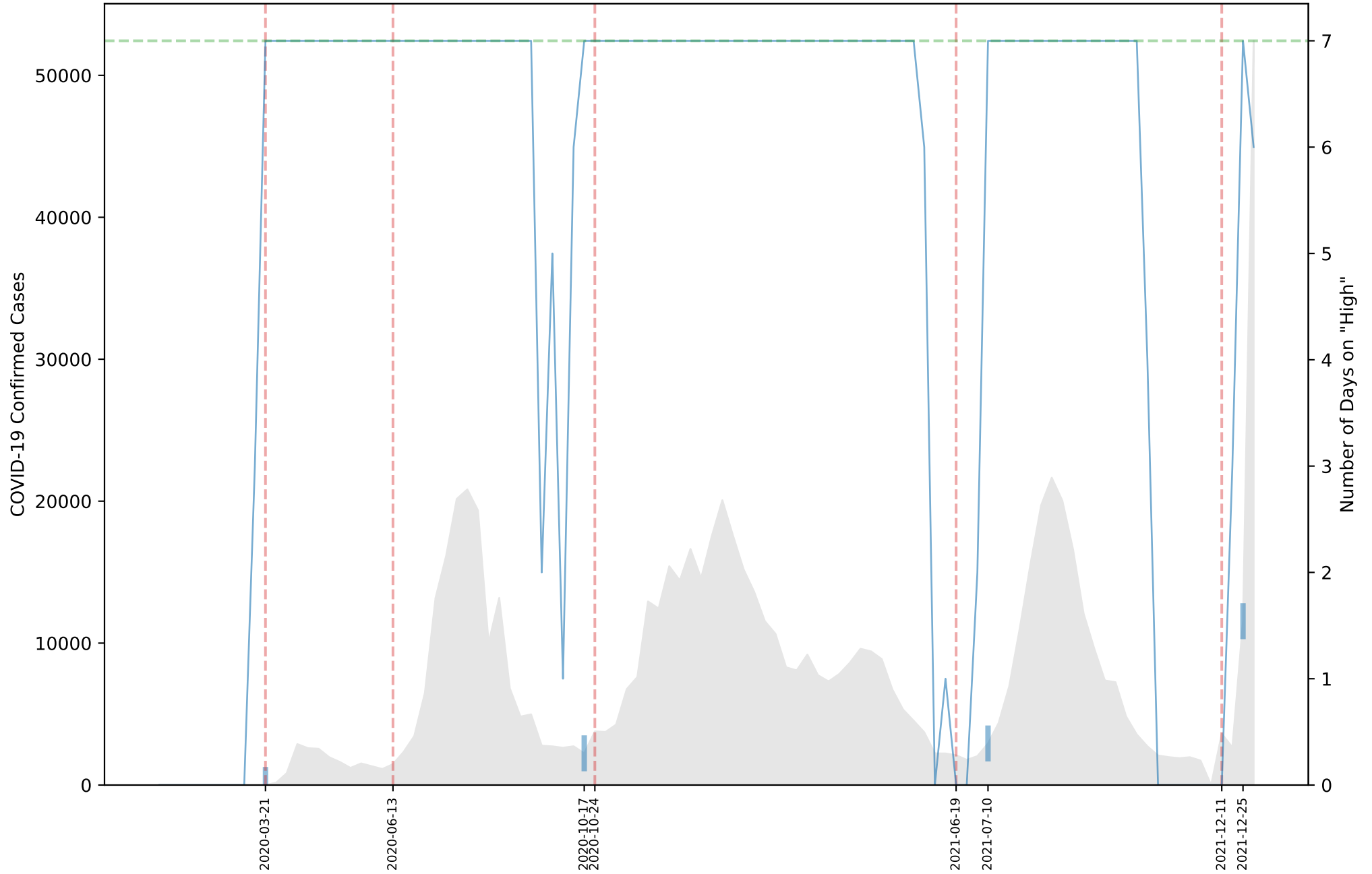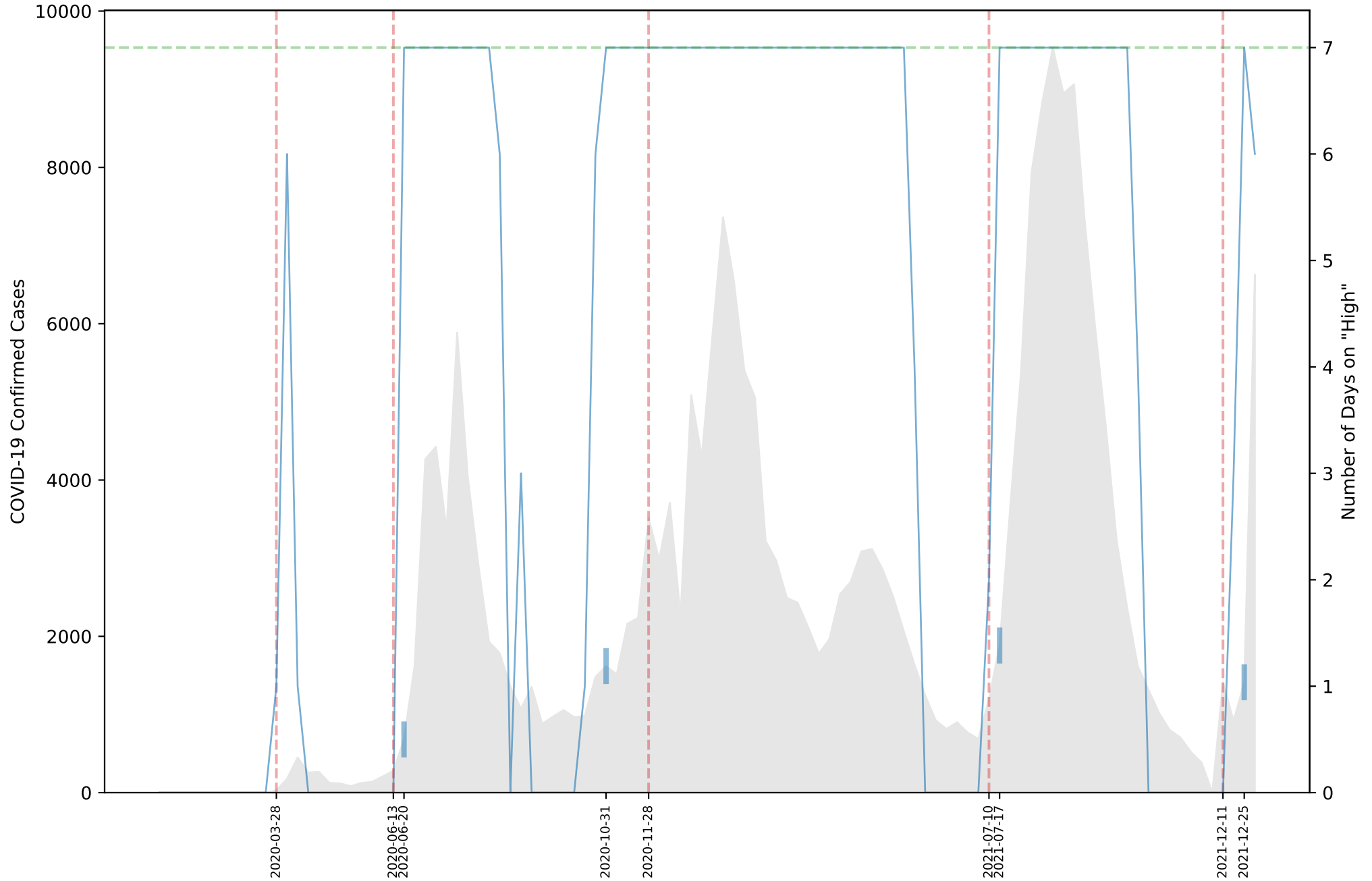- CDC beginning of events
- r_o (Parag's method)

X-axis labels: 2020-03-21, 2020-04-04, 2020-05-23, 2020-07-04, 2020-11-21, 2021-05-01, 2021-07-17, 2021-07-24, 2021-12-11, 2021-12-25

Left Y-axis: COVID-19 Confirmed Cases (0, 1000, 2000, 3000, 4000, 5000)

Right Y-axis: Number of Days on "High" (0, 1, 2, 3, 4, 5, 6, 7)
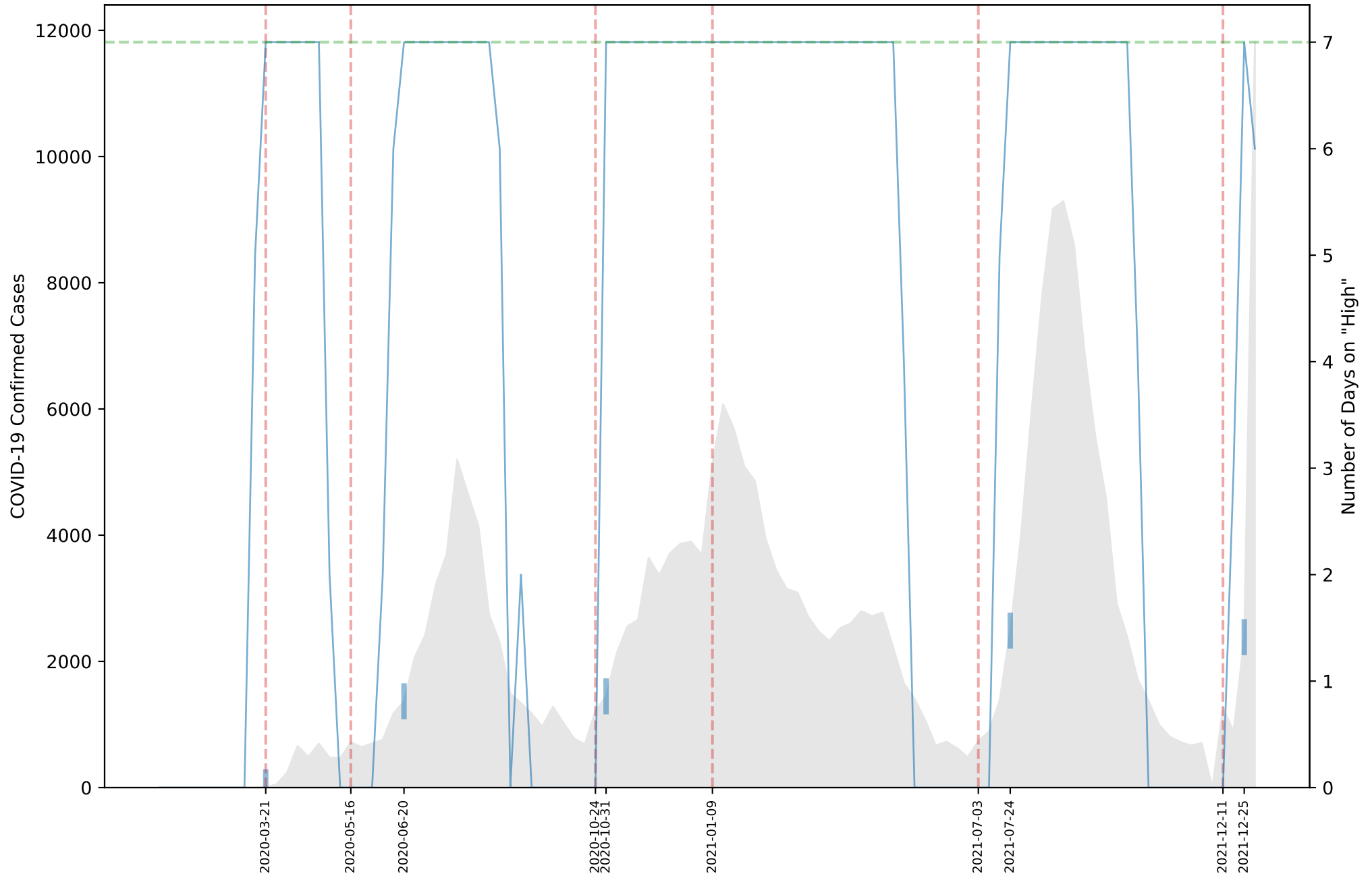
AL, Madison

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

AZ, Maricopa

S193

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
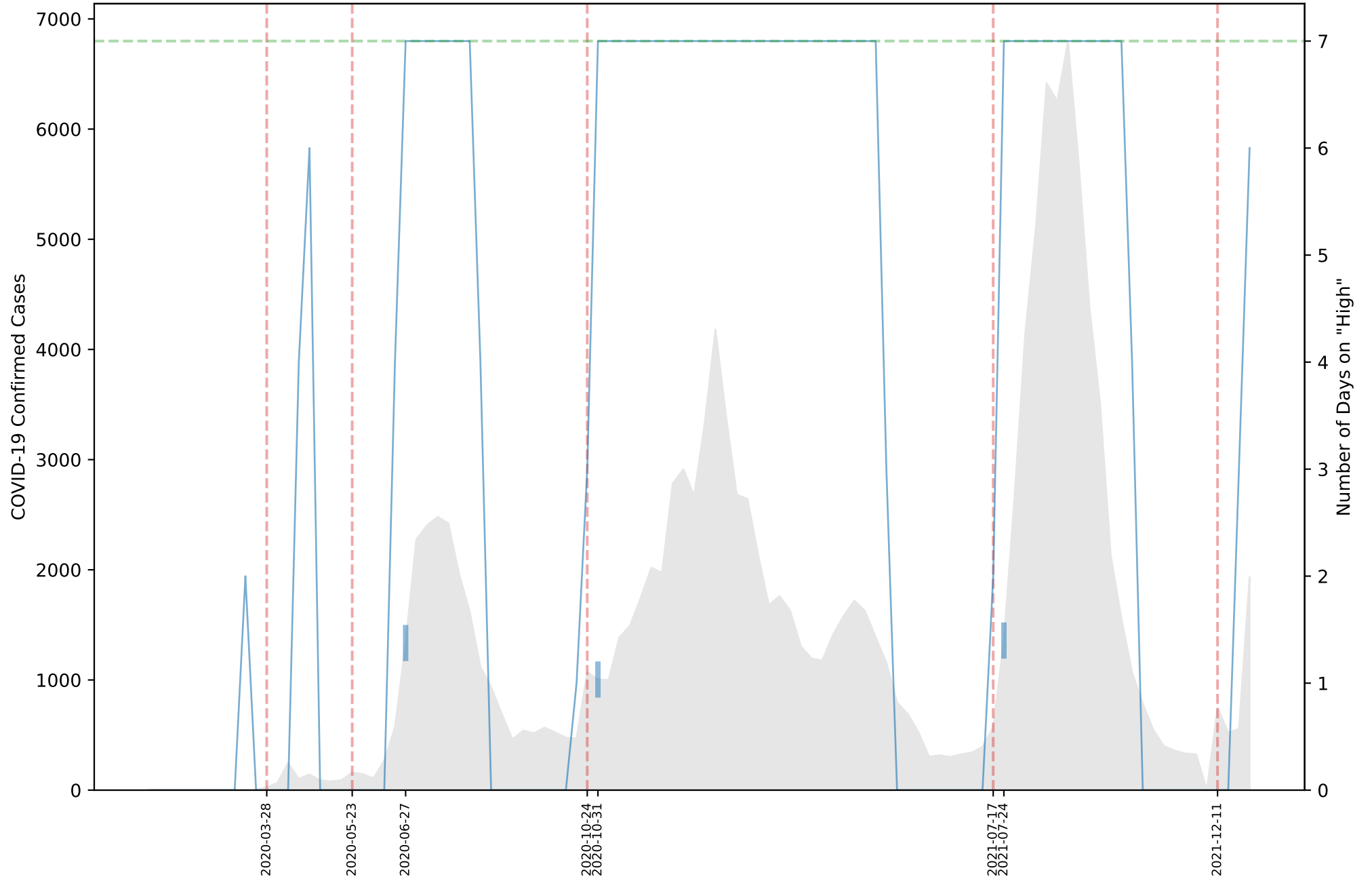- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases

Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-28, 2020-06-13, 2020-09-12, 2020-11-07, 2021-04-10, 2021-07-24
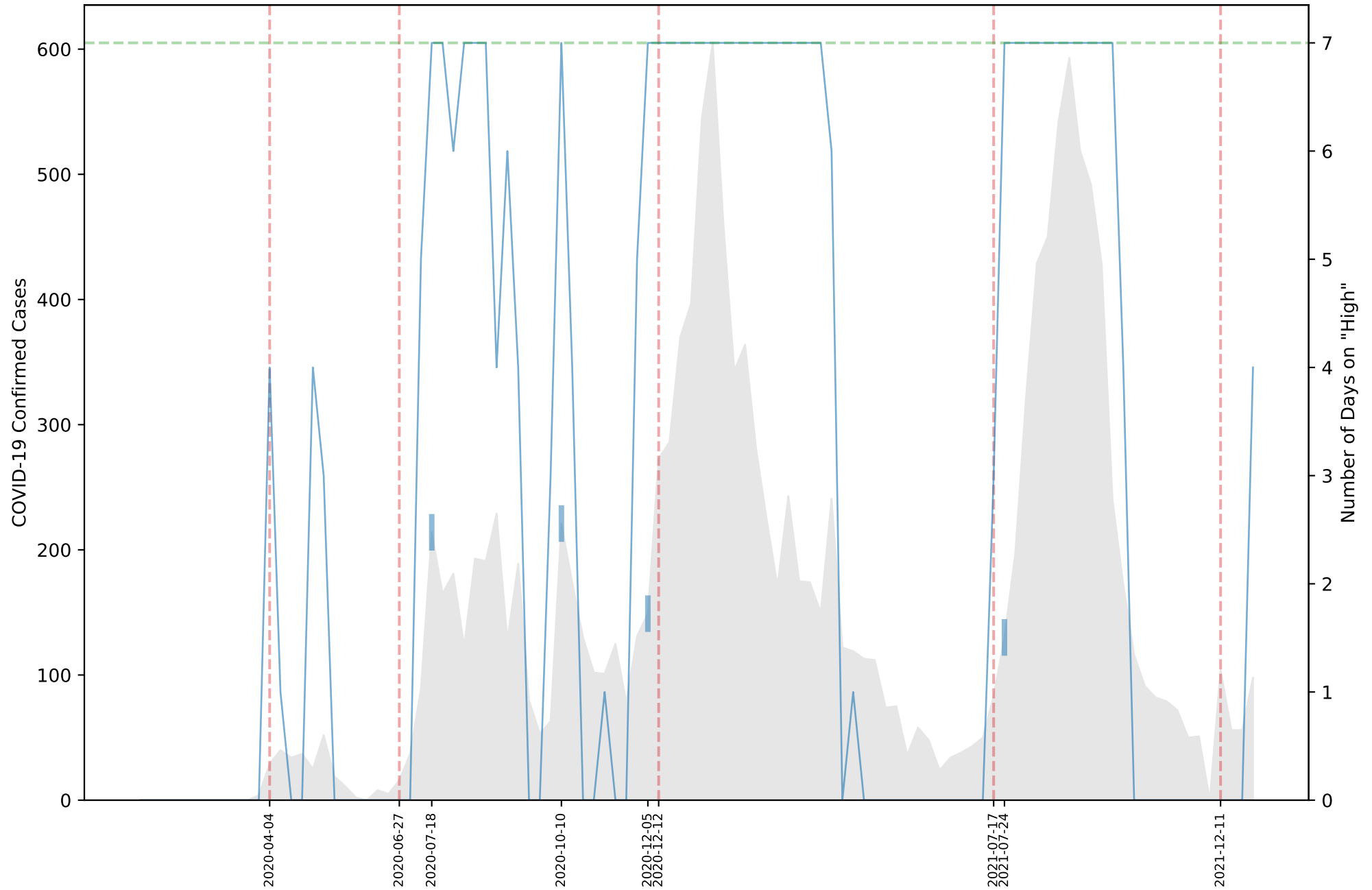
AZ, Pima   S194

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CA, Alameda   S195

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
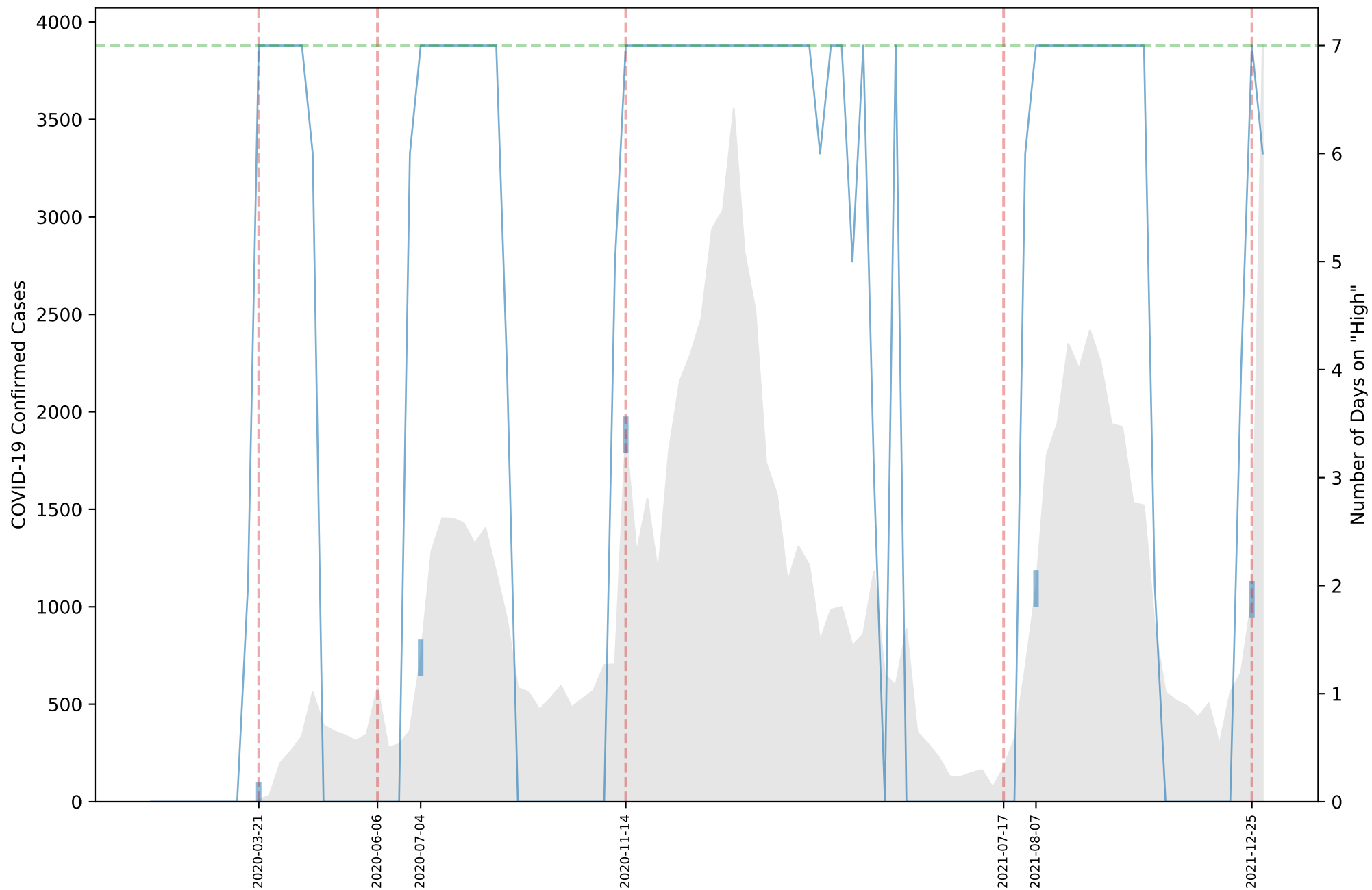- CDC beginning of events
- r_o (Parag's method)

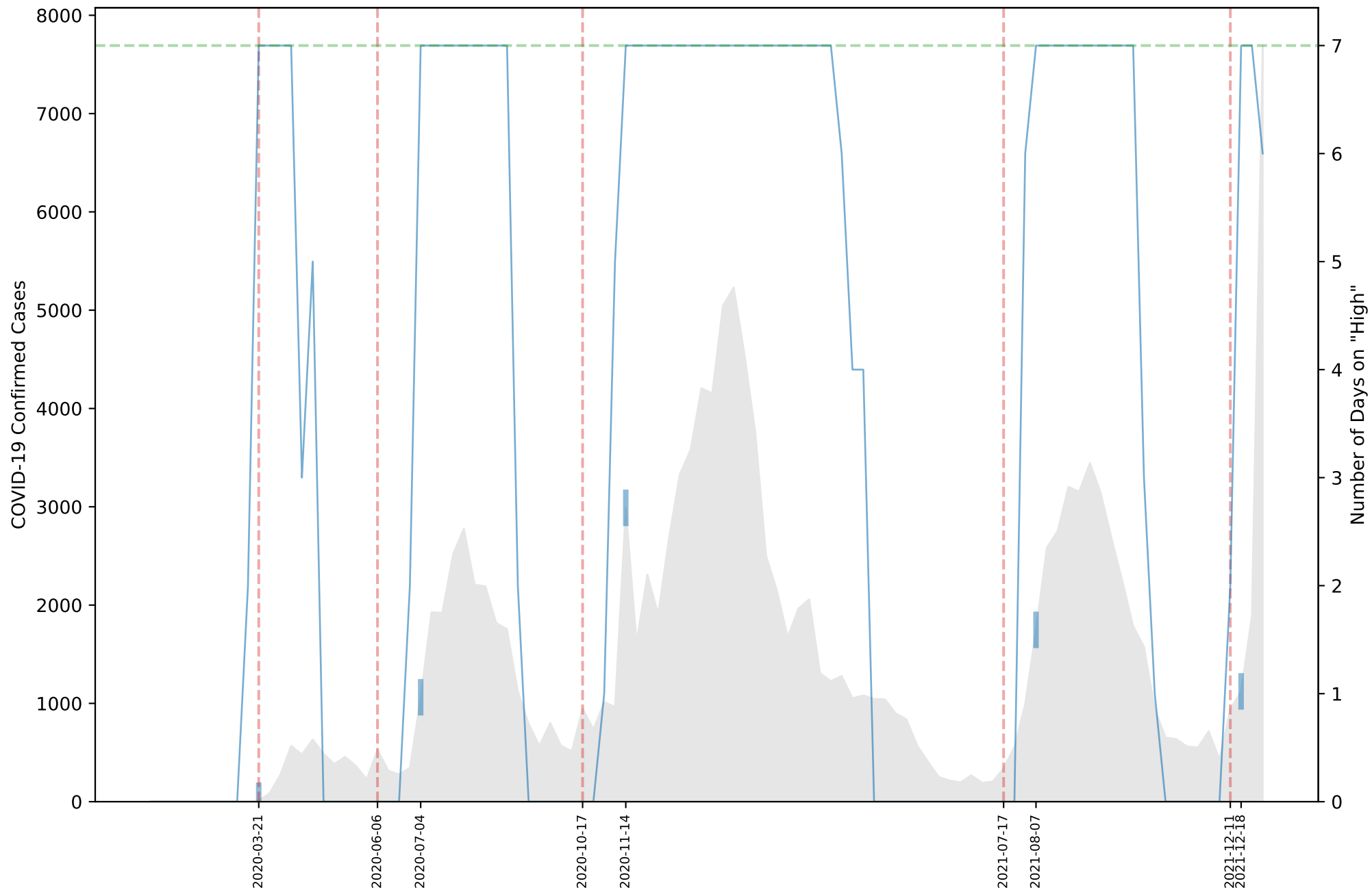CA, Contra Costa   S196

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CA, Los Angeles   S197

Legend:
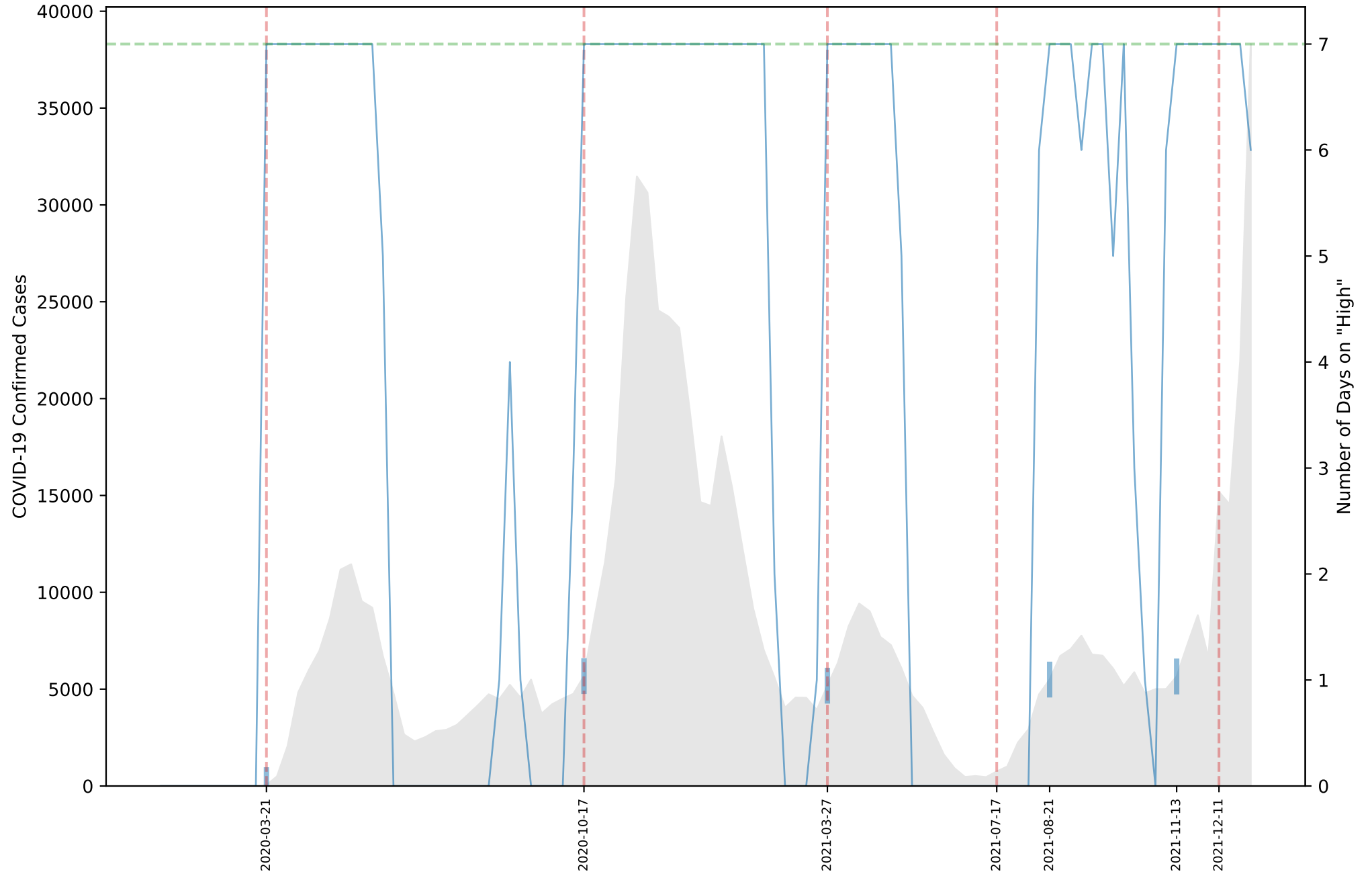- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

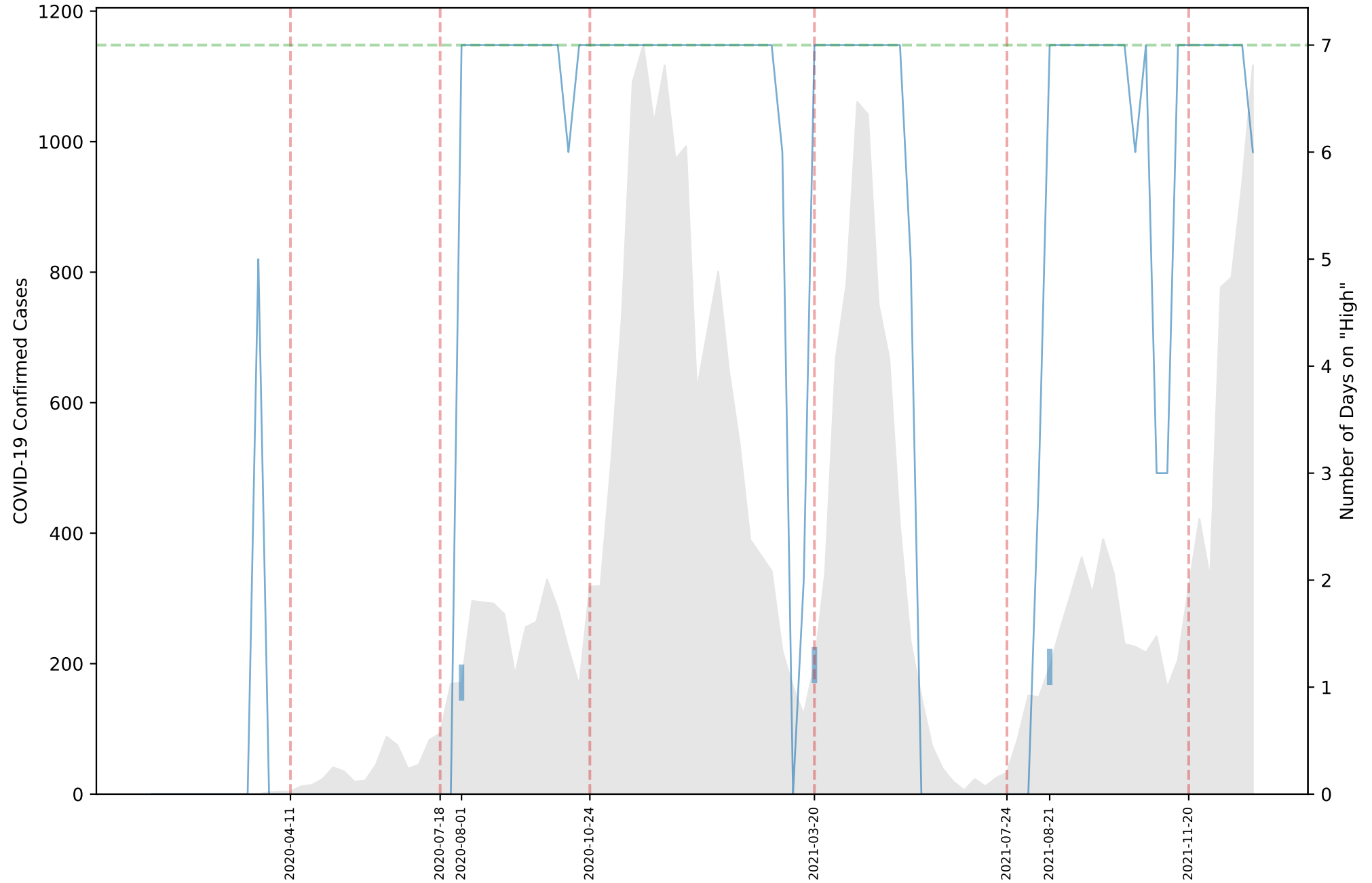CA, Orange   S198

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CA, Riverside   S199

Legend:
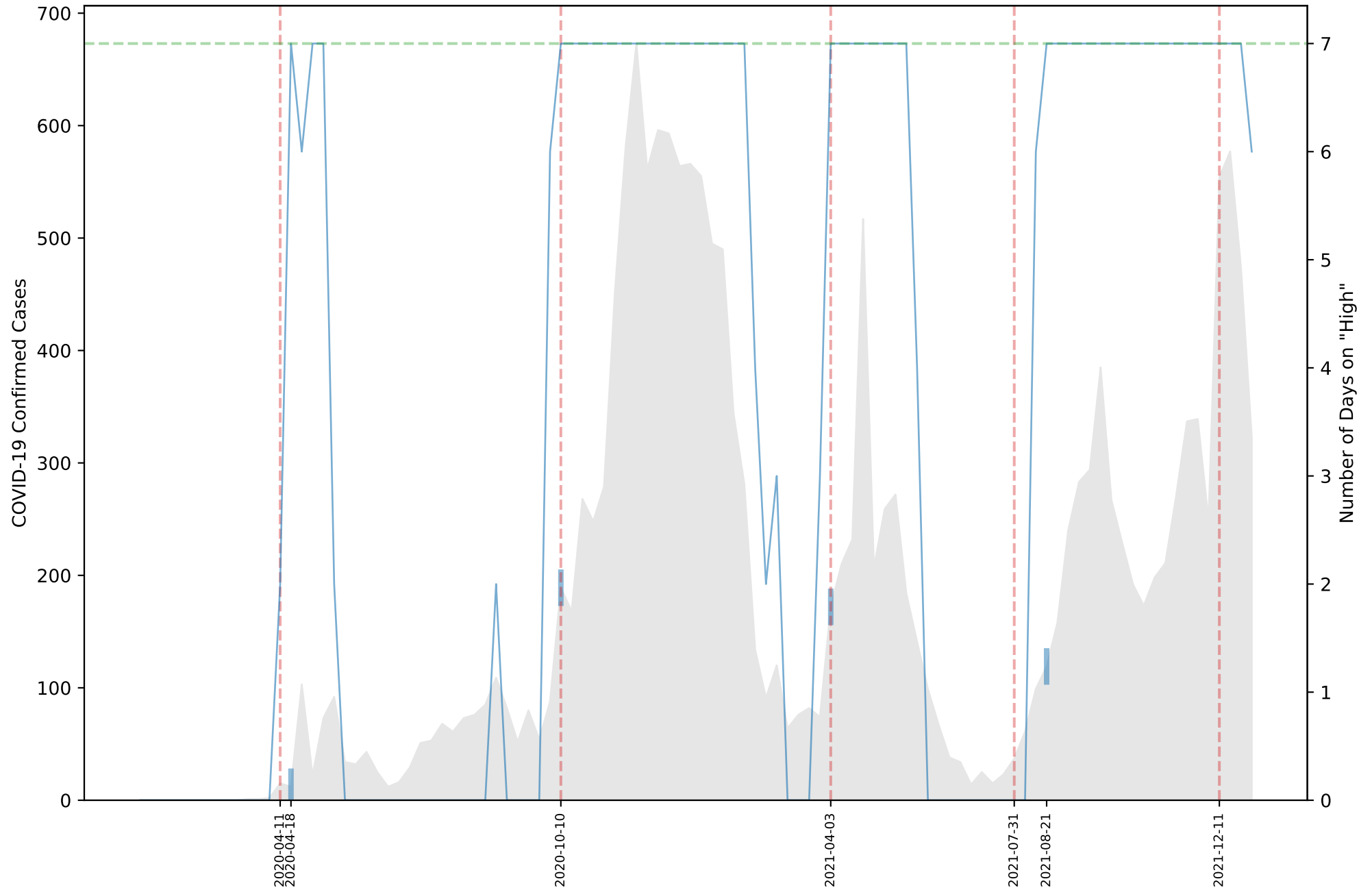- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CA, Sacramento   S200

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CA, San Bernardino   S201
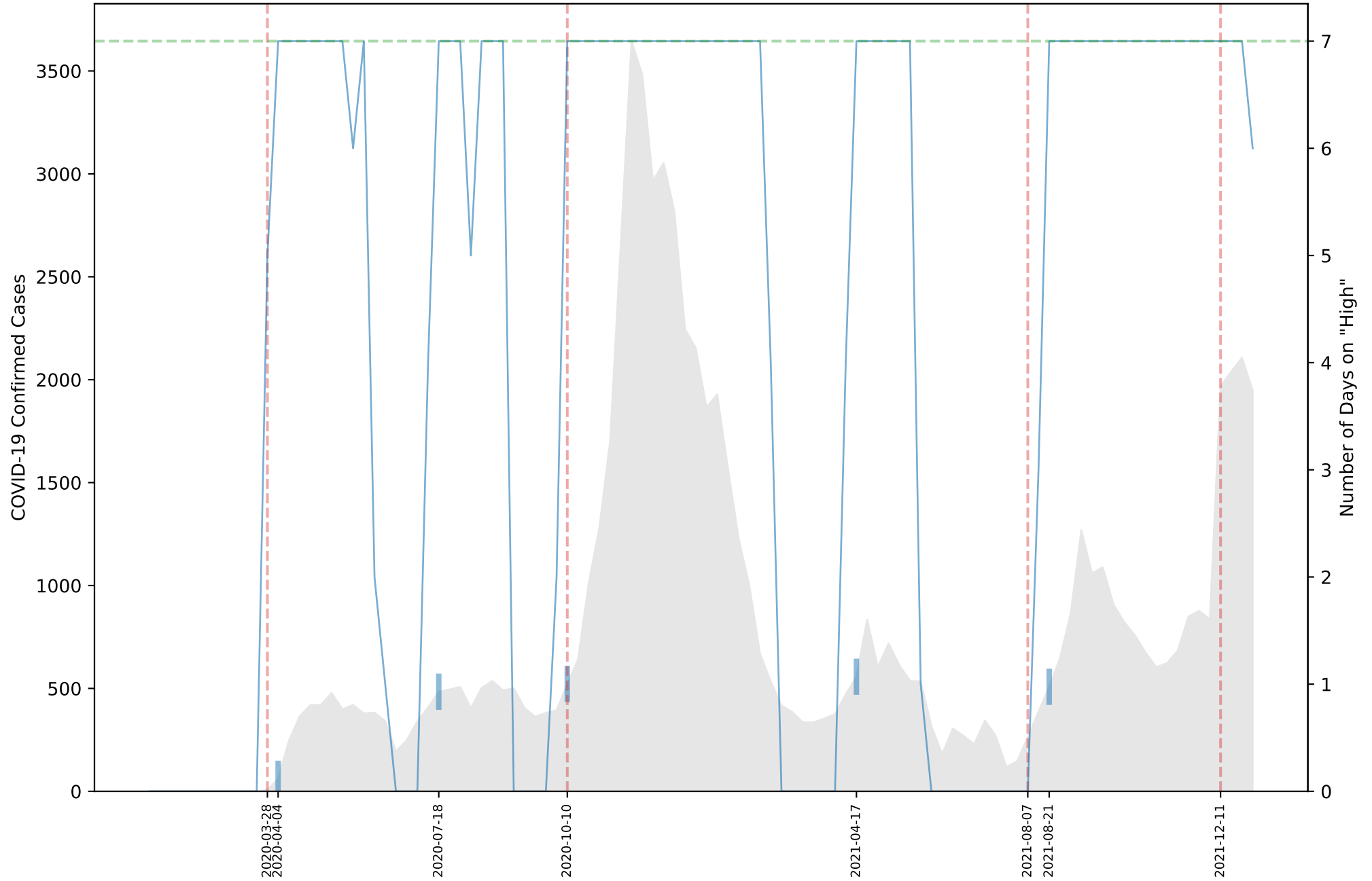
Legend:
— Number of days on 'High' transmission per week
- - Threshold to mark the beginning of epidemic event for CDC signal
| CDC beginning of events
- - r_o (Parag's method)

CA, Santa Clara

S204

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
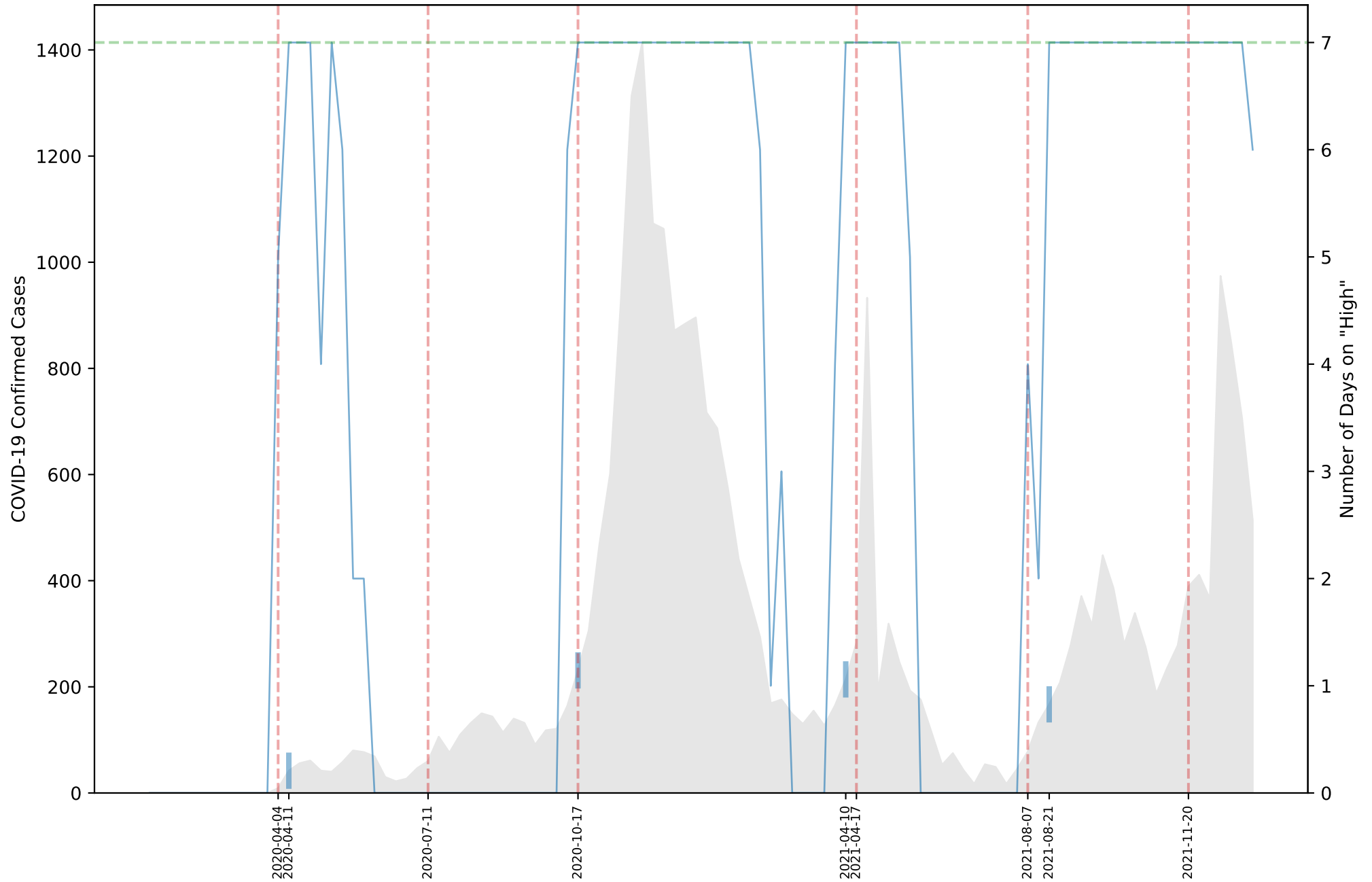- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis: 2020-03-14, 2020-06-27, 2020-10-31, 2020-11-28, 2021-07-17, 2021-08-14, 2021-12-11

CO, Adams   S205

Legend:
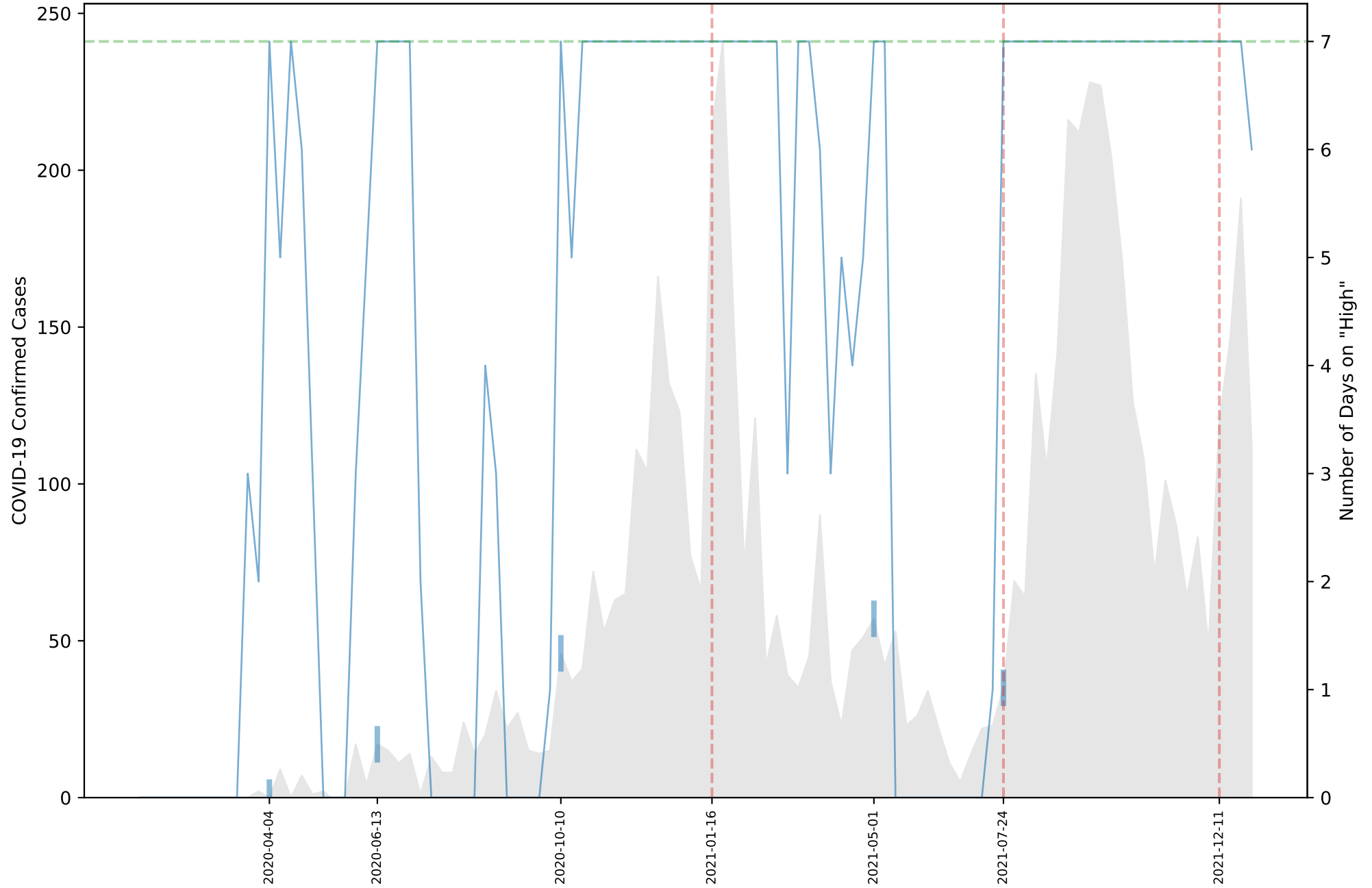- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

CO, Arapahoe   S206

Legend:
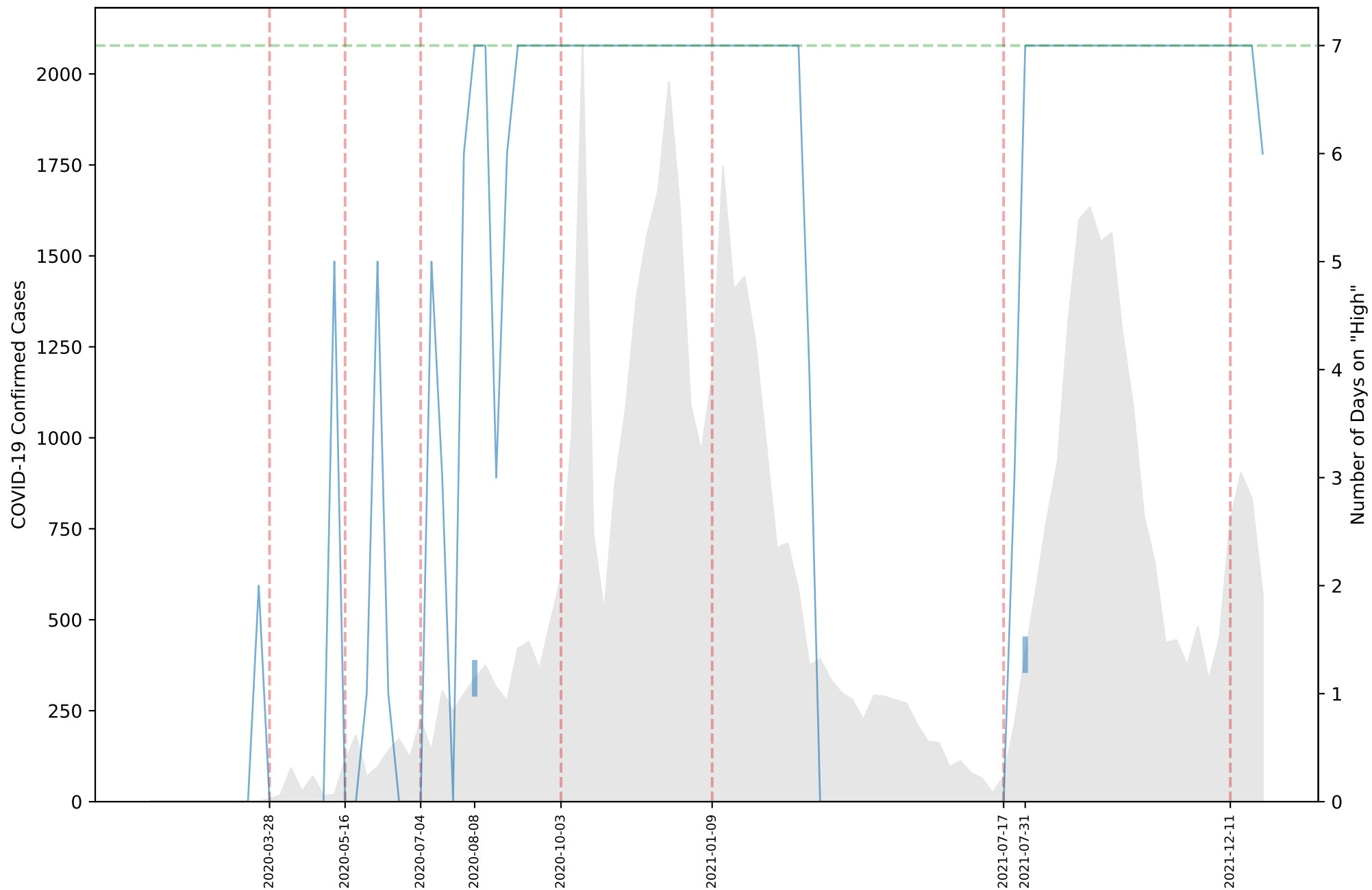— Number of days on 'High' transmission per week
--- Threshold to mark the beginning of epidemic event for CDC signal
▌ CDC beginning of events
--- r_o (Parag's method)
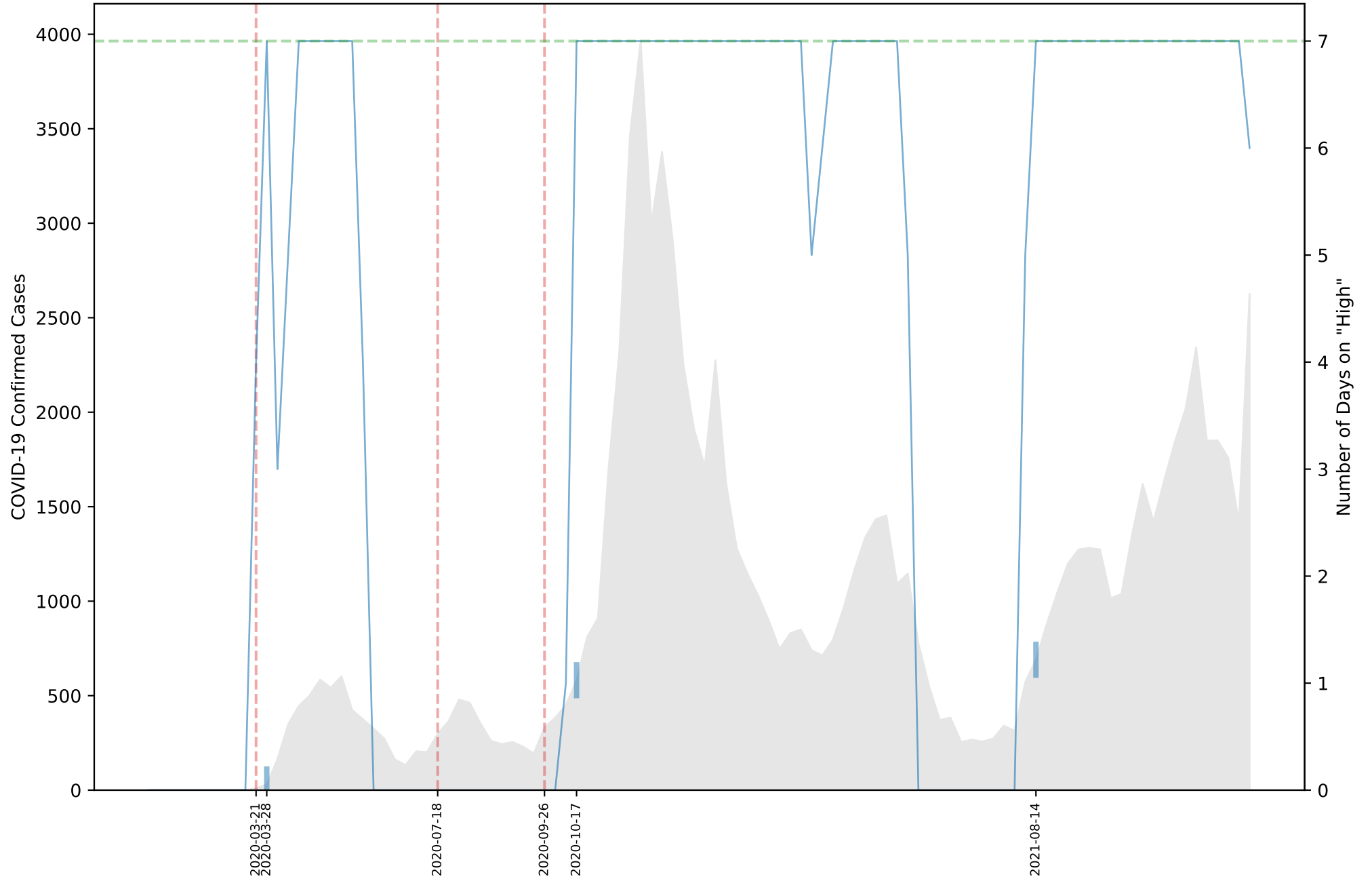
CO, Denver   S207
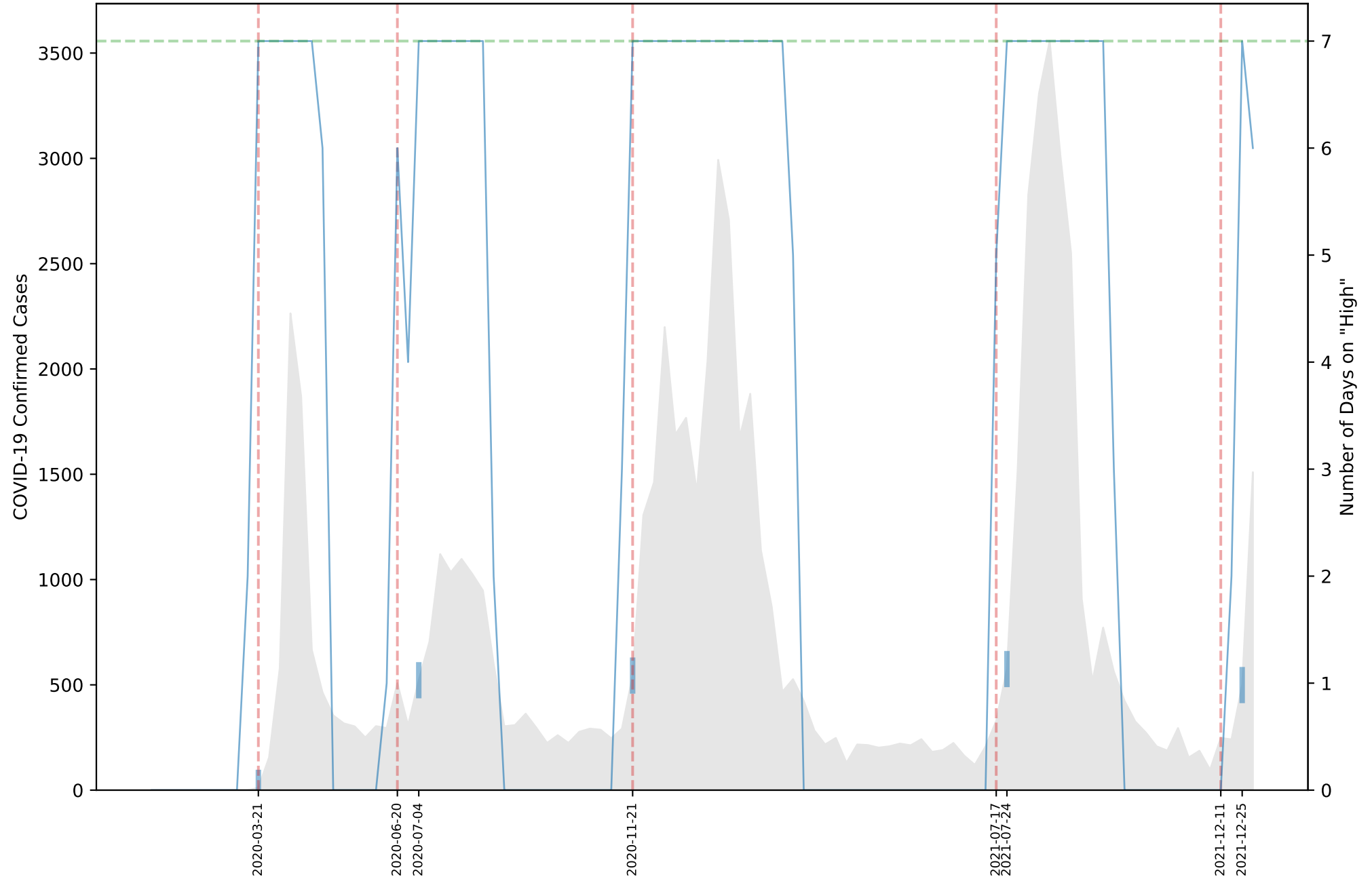
— Number of days on 'High' transmission per week
-- Threshold to mark the beginning of epidemic event for CDC signal
▮ CDC beginning of events   -- r_o (Parag's method)

FL, Alachua　　　　　　　　　　　　　　　　　　　　S208

Number of days on 'High' transmission per week
Threshold to mark the beginning of epidemic event for CDC signal
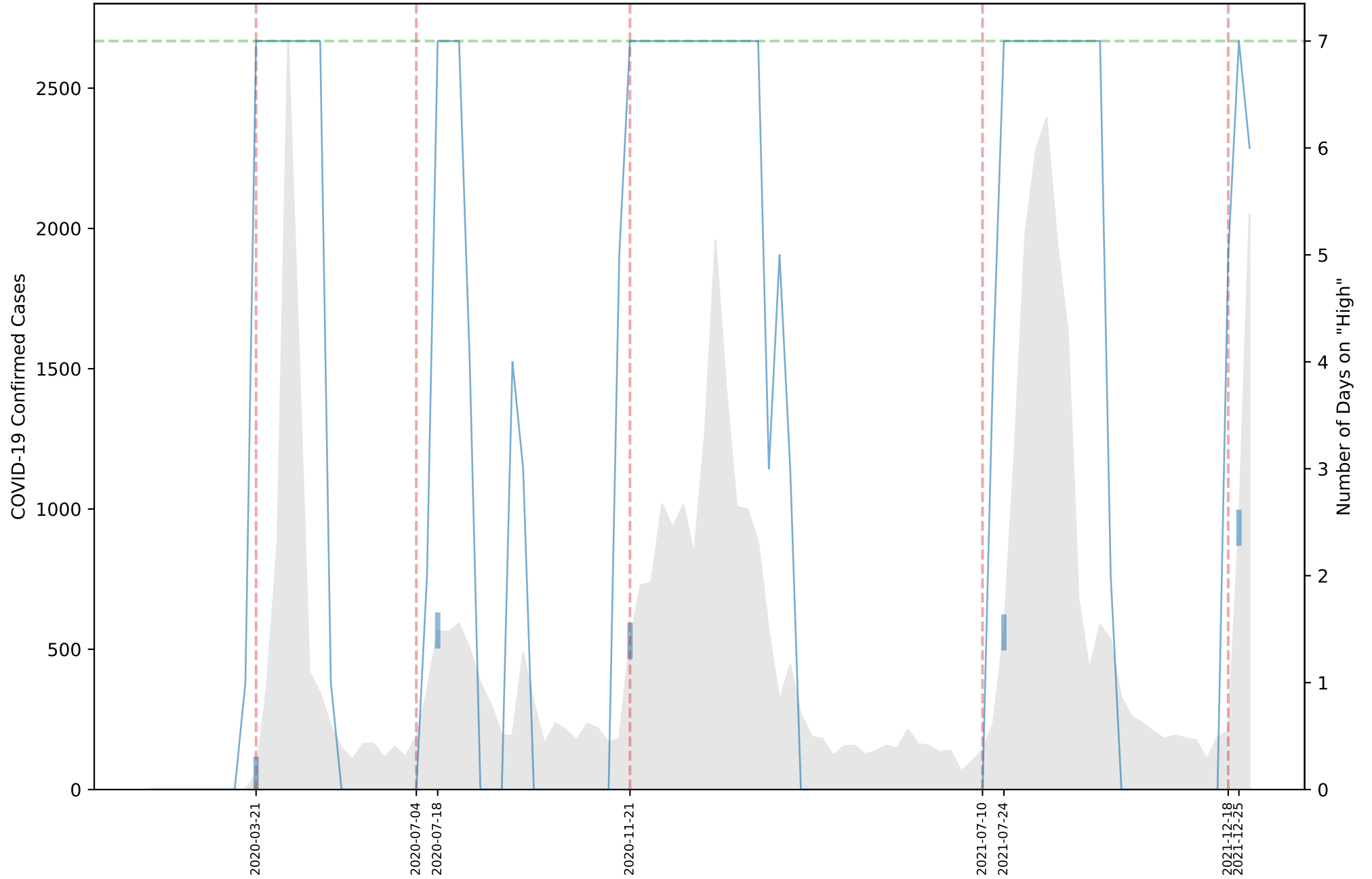CDC beginning of events　　　　r_o (Parag's method)

FL, Broward

S209

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-21, 2020-03-28, 2020-06-13, 2020-06-27, 2020-10-24, 2020-10-31, 2021-06-19, 2021-07-17, 2021-12-11, 2021-12-25

FL, Lake

S211

- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
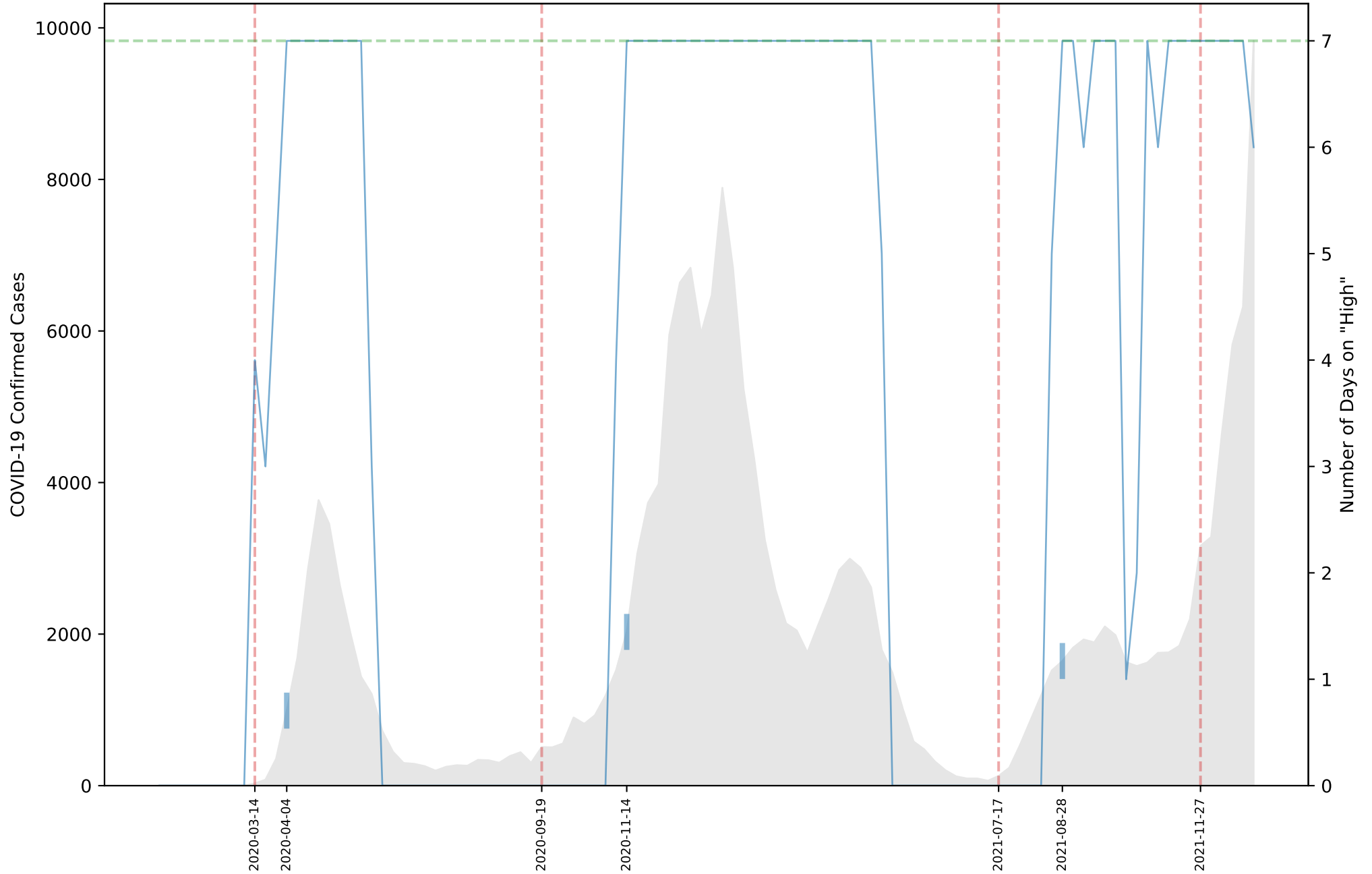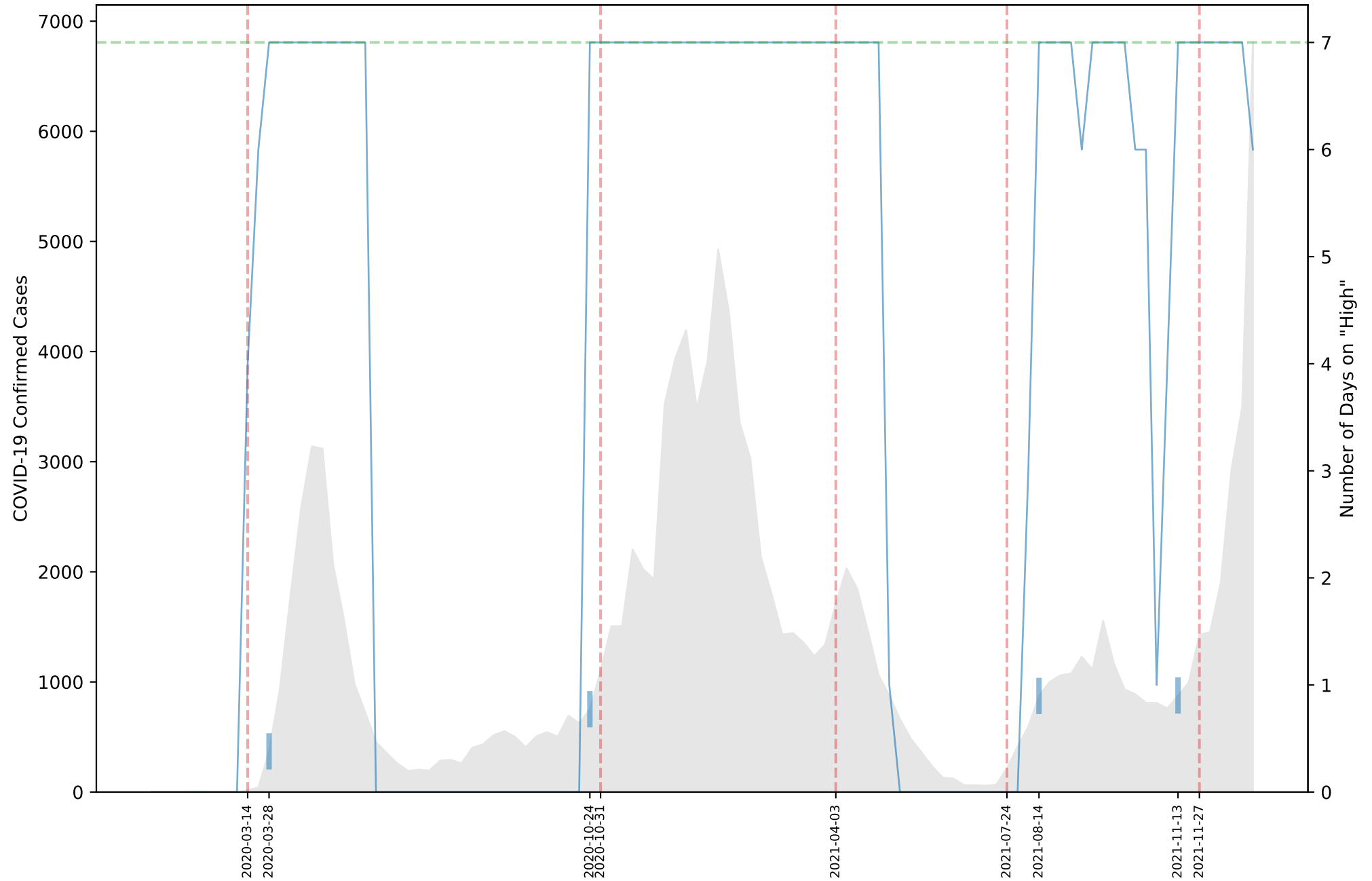- r_o (Parag's method)

FL, Marion

S212

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-04-04, 2020-06-20, 2020-07-11, 2020-11-21, 2020-11-28, 2021-04-24, 2021-07-10, 2021-07-17, 2021-12-11

FL, Miami-Dade

S213

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-21, 2020-06-13, 2020-10-17, 2020-10-24, 2021-06-19, 2021-07-10, 2021-12-11, 2021-12-25

FL, Pinellas   S216
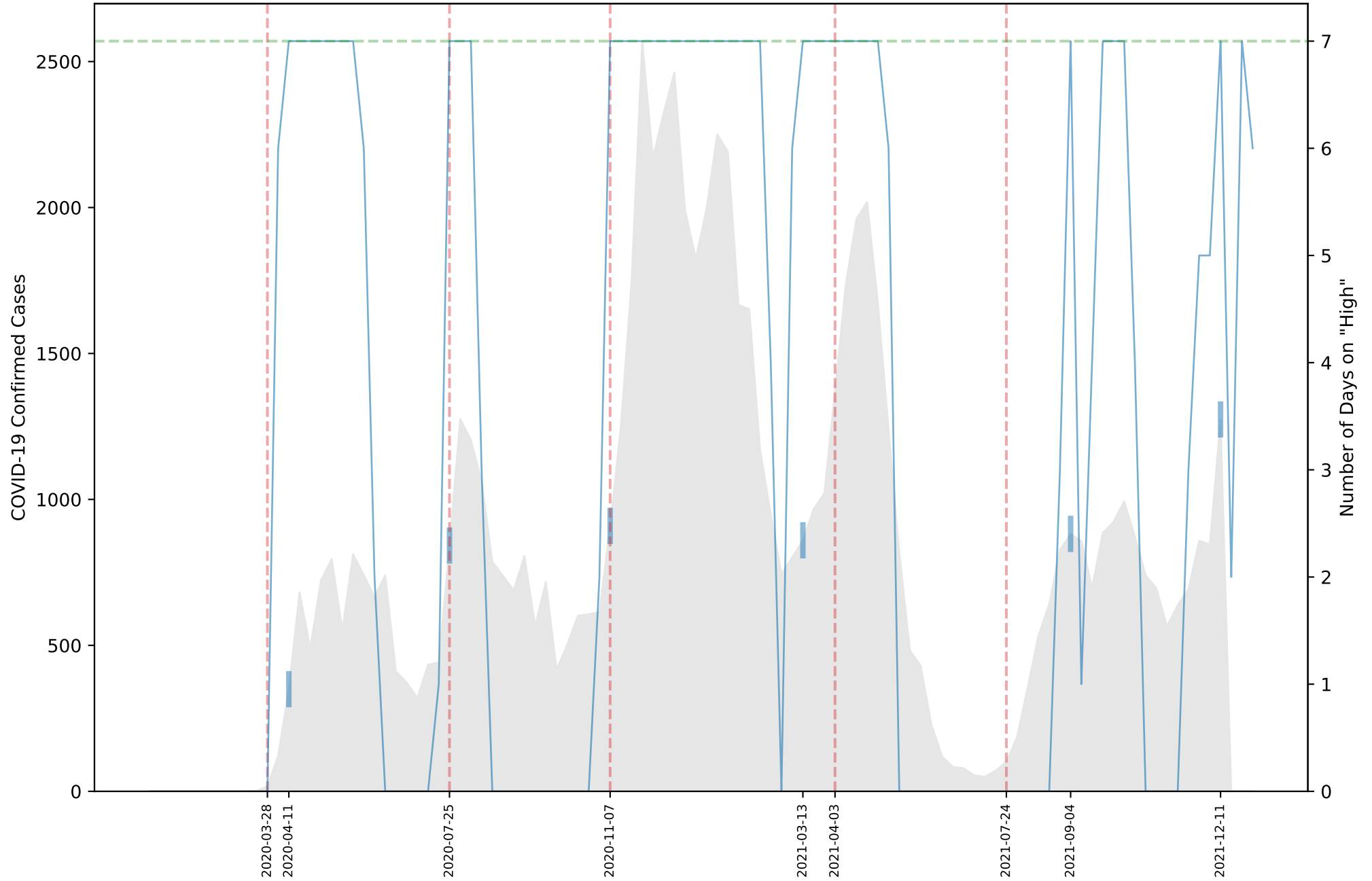
Legend:
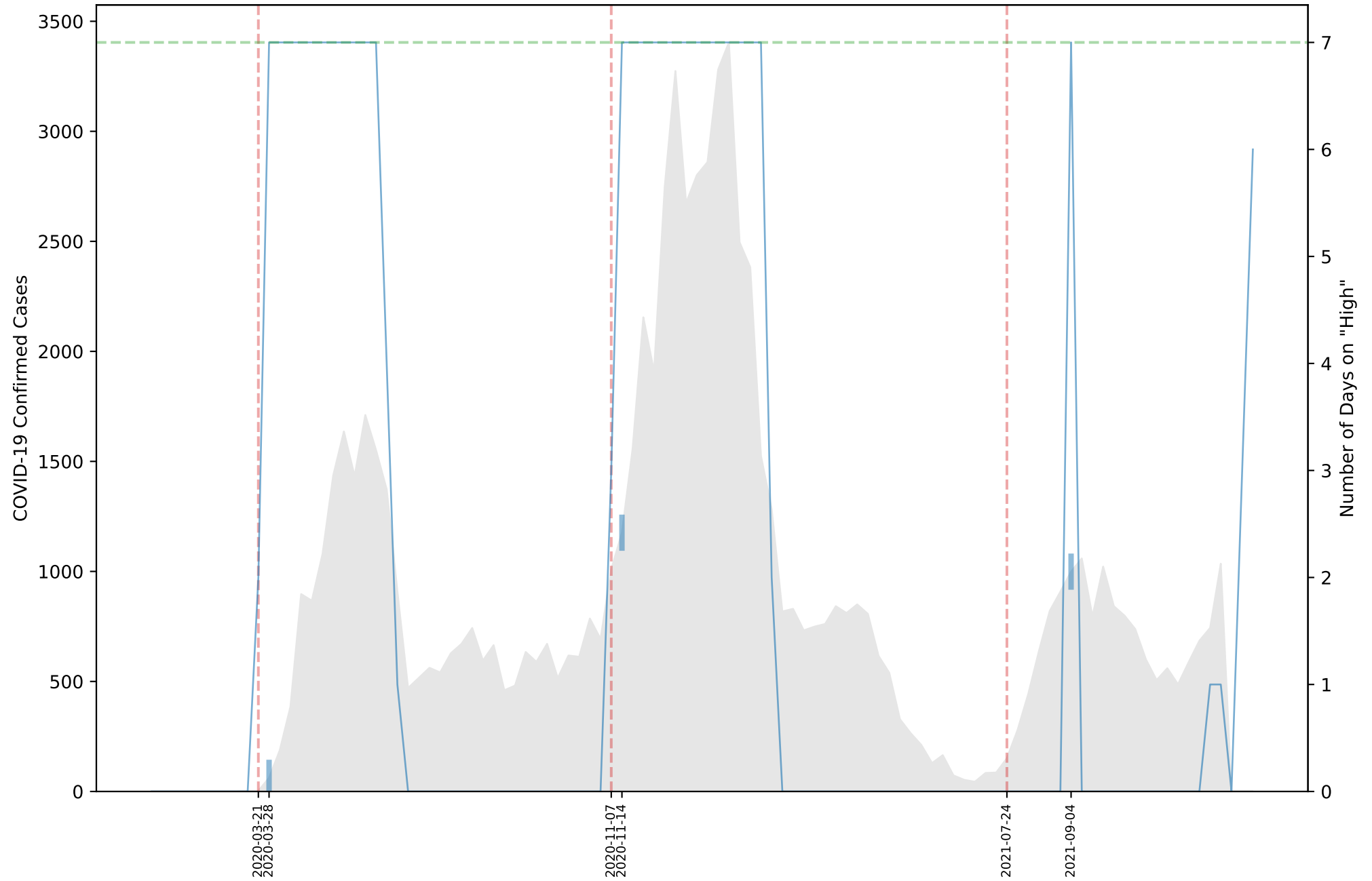- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

FL, Sumter   S217

- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

GA, DeKalb

S218

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
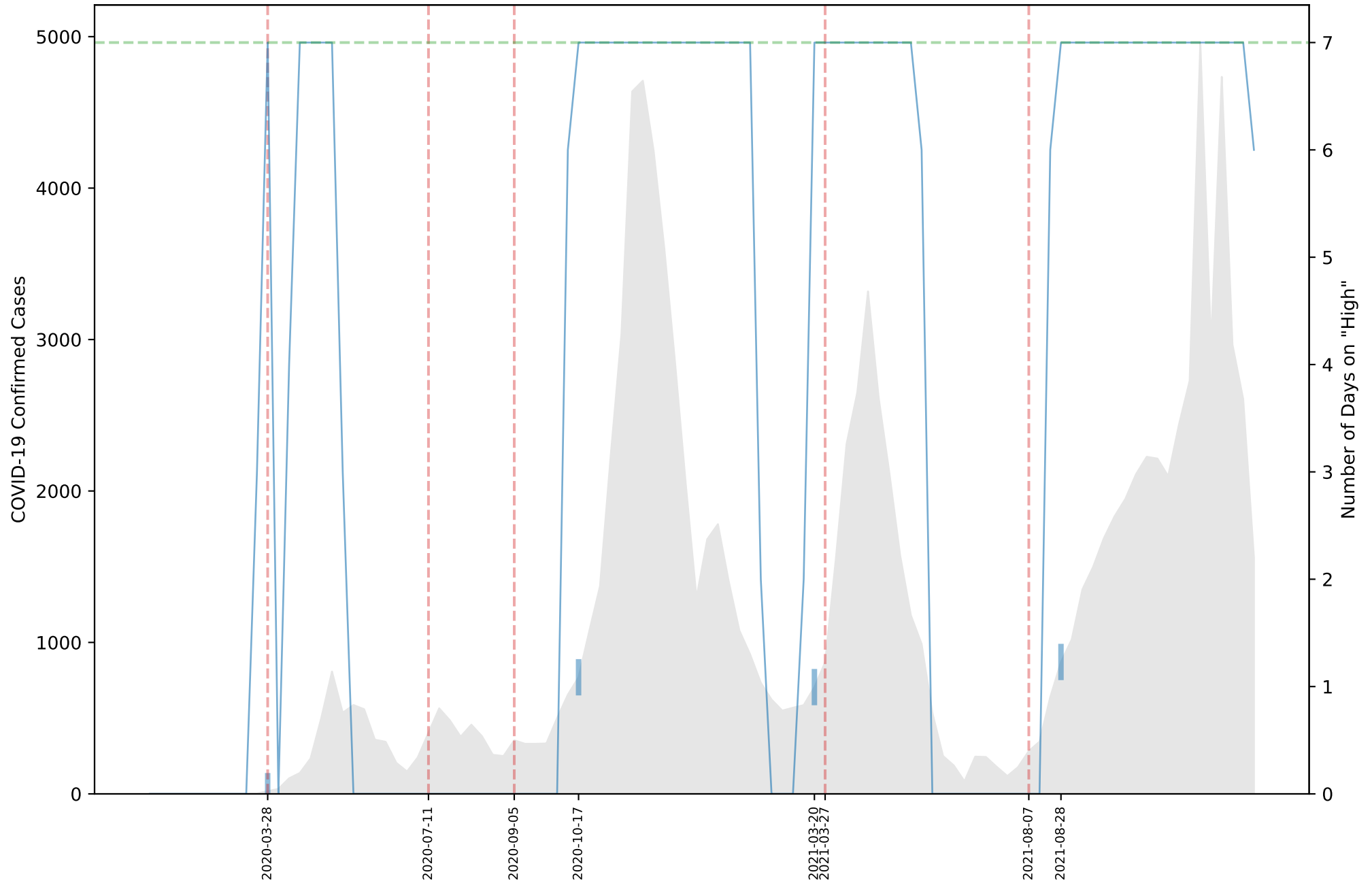- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-21, 2020-06-06, 2020-07-04, 2020-11-14, 2021-07-17, 2021-08-07, 2021-12-25

GA, Fulton — S219

Legend:
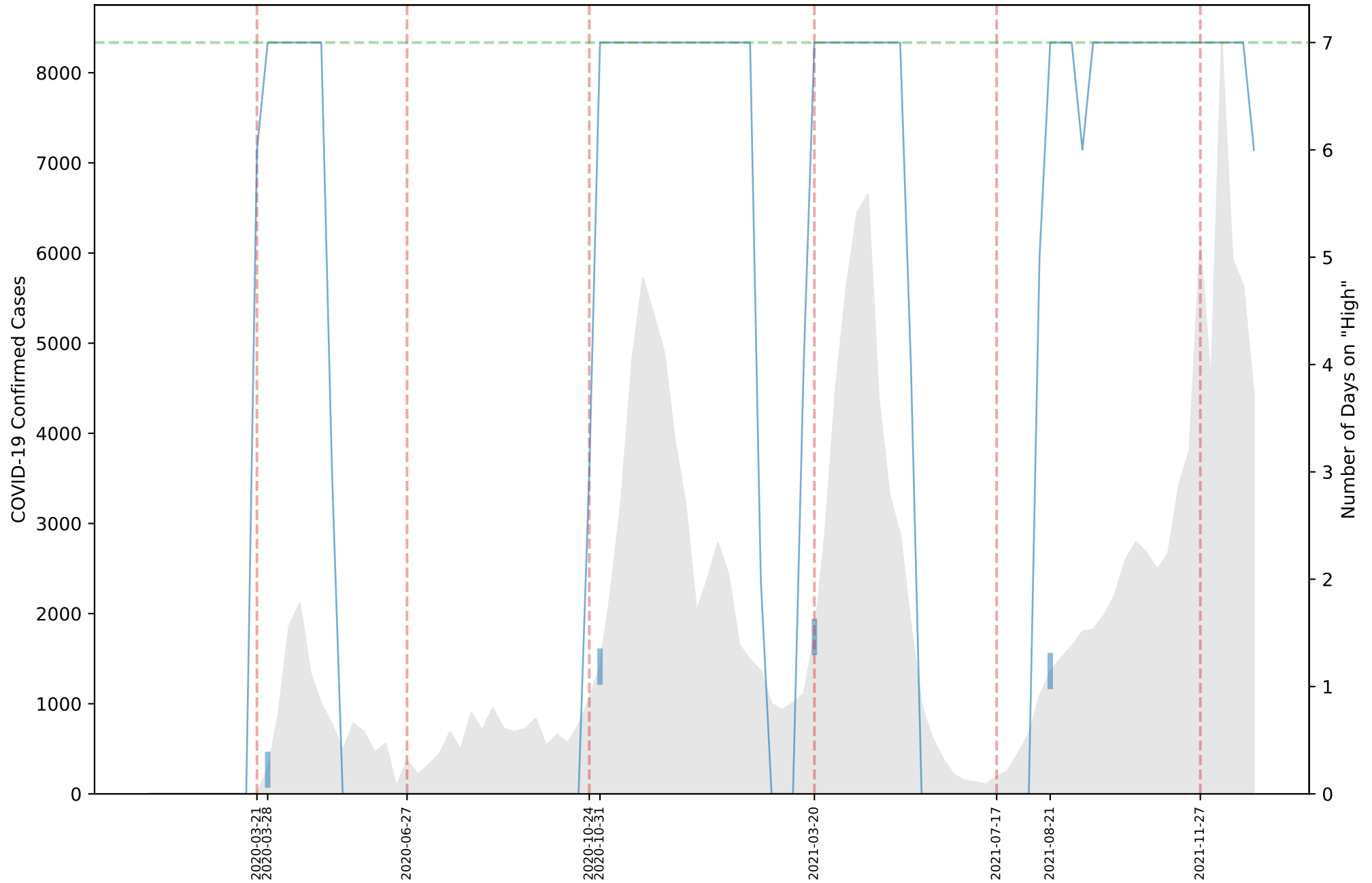- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

IL, Peoria   S221

Legend:
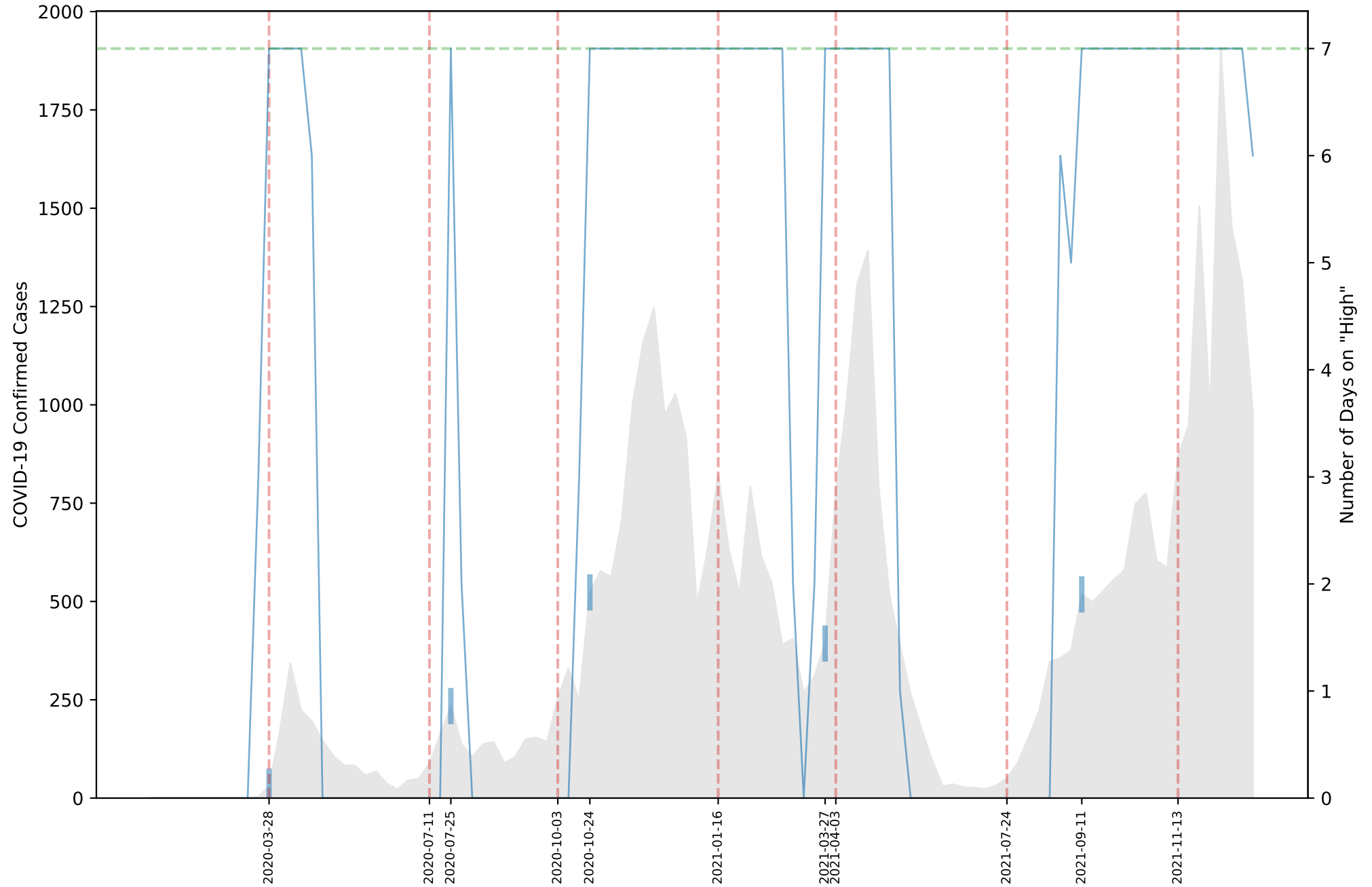- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
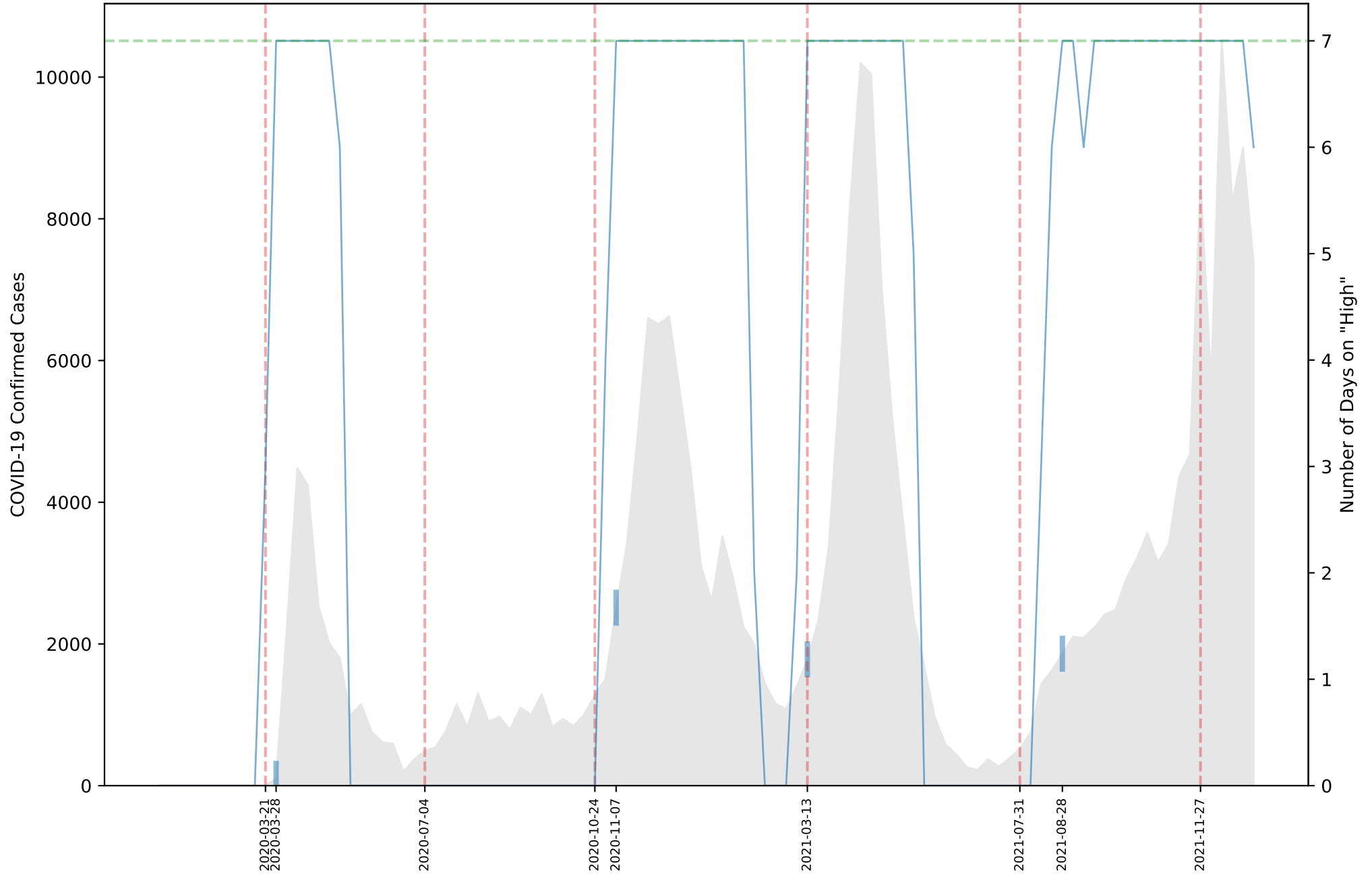- r_o (Parag's method)

IN, LaPorte

S222

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
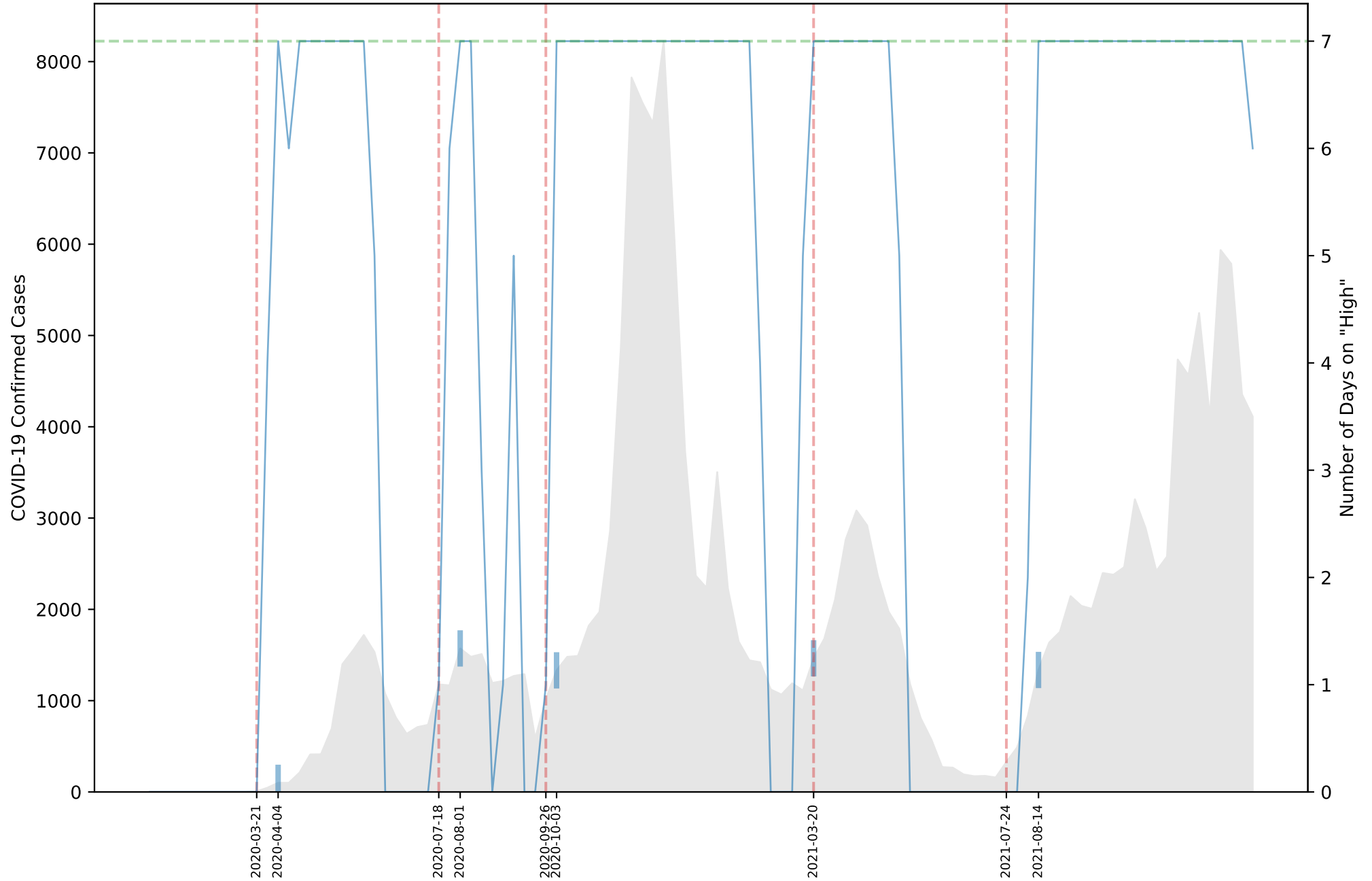- r_o (Parag's method)

IN, Lake

S223

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-28, 2020-04-04, 2020-07-18, 2020-10-10, 2021-04-17, 2021-08-07, 2021-08-21, 2021-12-11
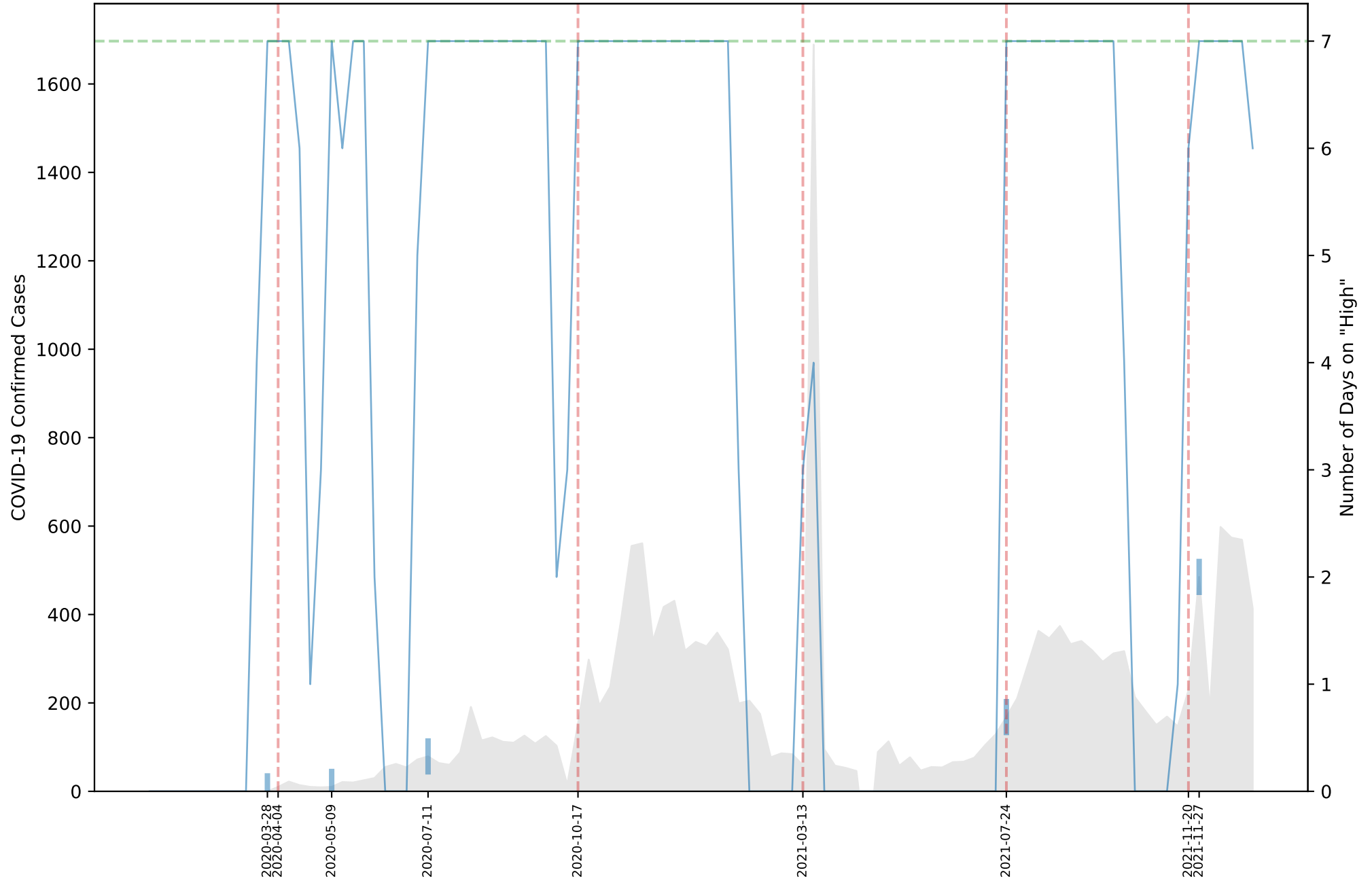
IN, Porter   S224

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

KY, Clark

S225

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
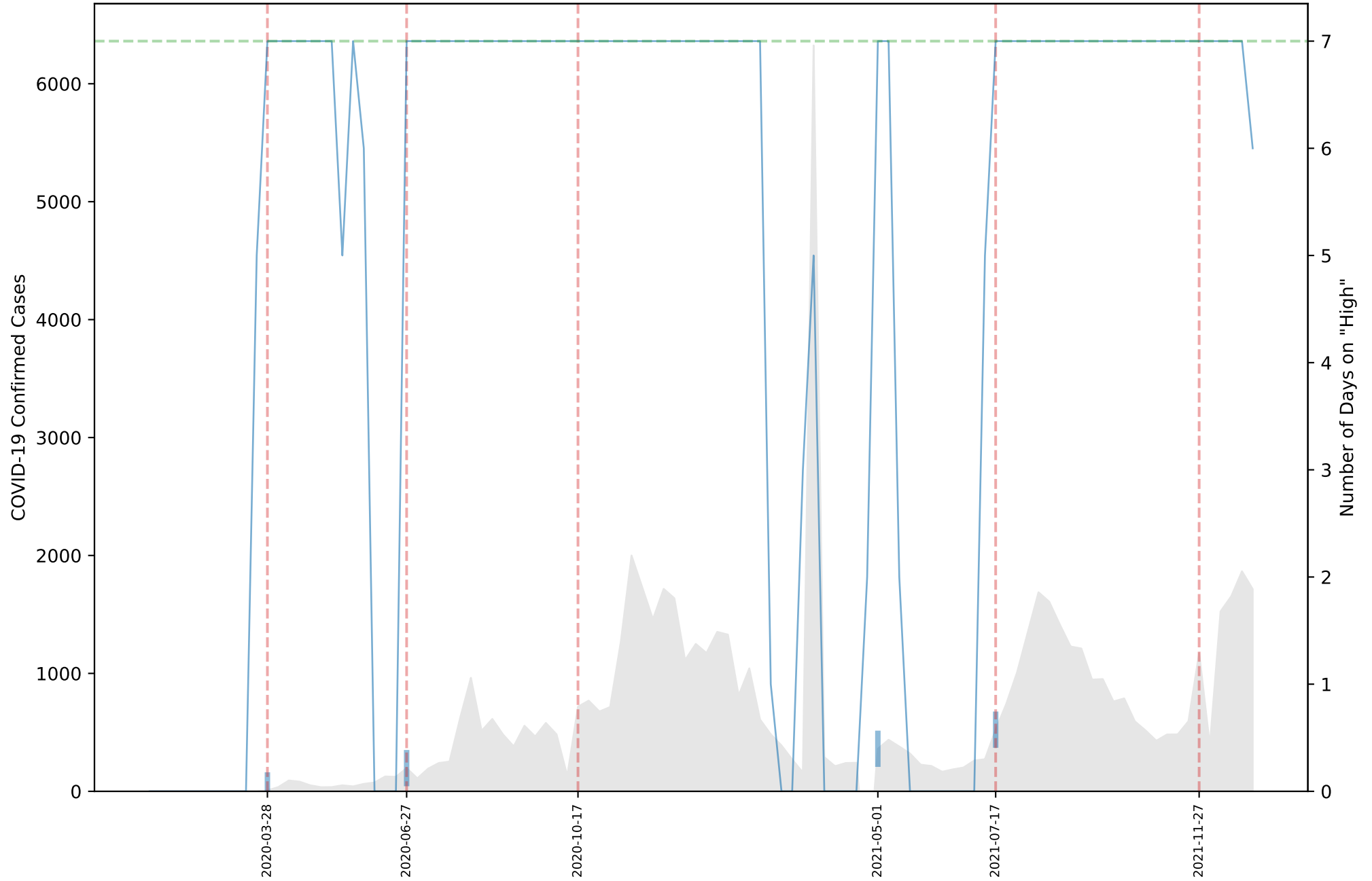- r_o (Parag's method)

LA, Jefferson

S227

- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

LA, Orleans   S228

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
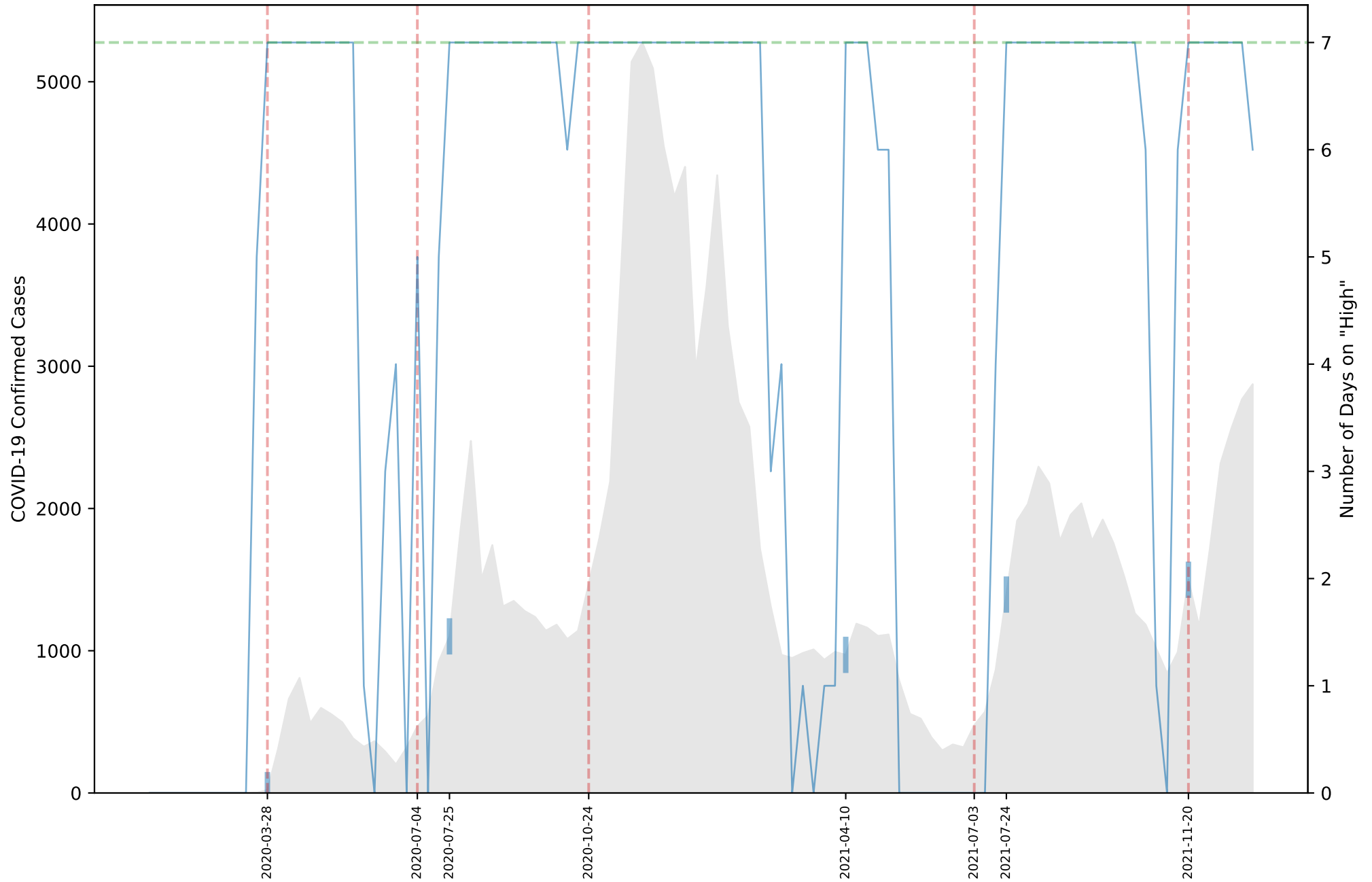- r_o (Parag's method)

MA, Middlesex

S229

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-14, 2020-04-04, 2020-09-19, 2020-11-14, 2021-07-17, 2021-08-28, 2021-11-27

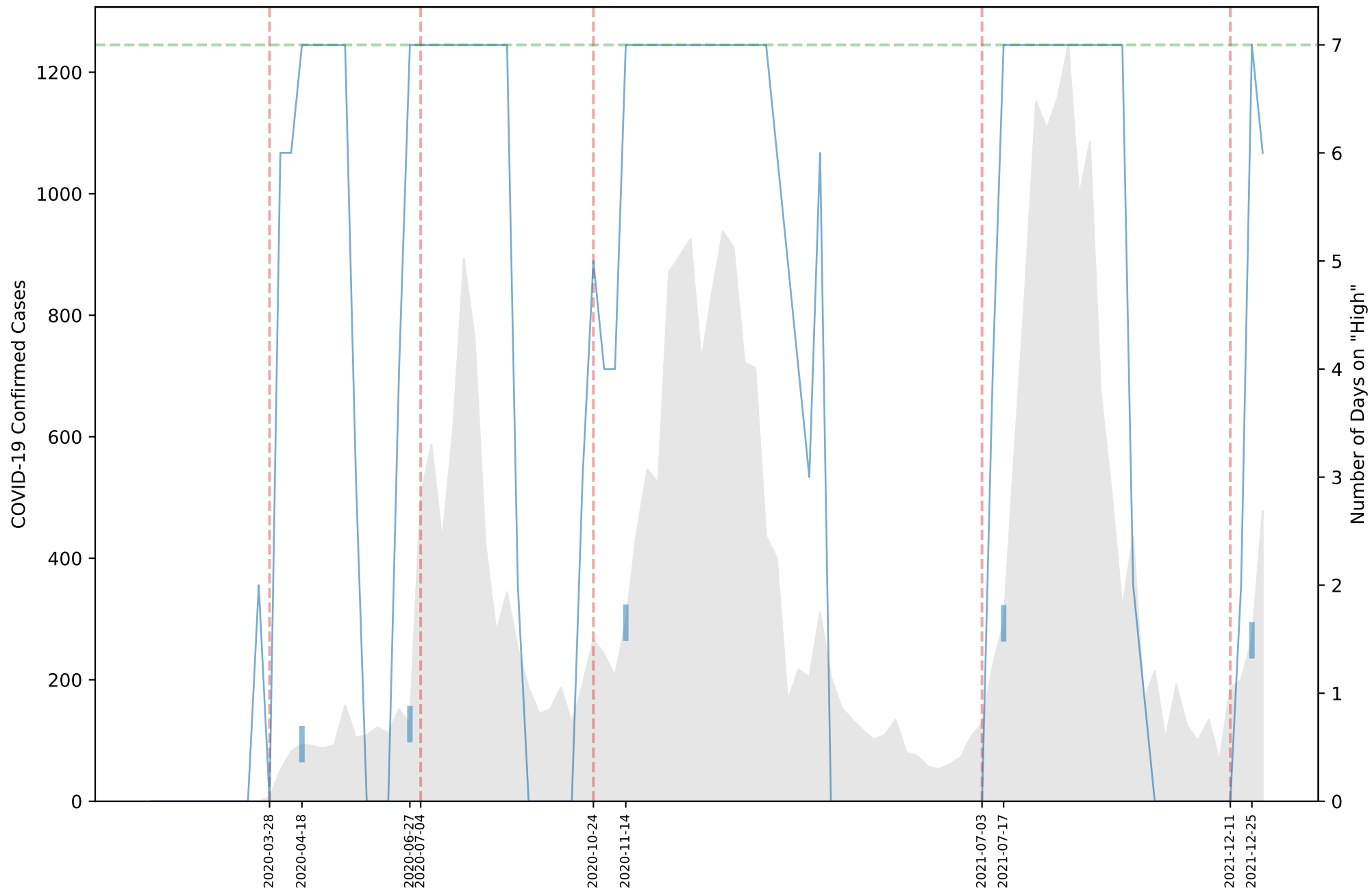MA, Suffolk   S230

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

MD, Baltimore

S231

Legend:
— Number of days on 'High' transmission per week
--- Threshold to mark the beginning of epidemic event for CDC signal
▌ CDC beginning of events
--- r_o (Parag's method)

MD, Montgomery   S232

Legend:
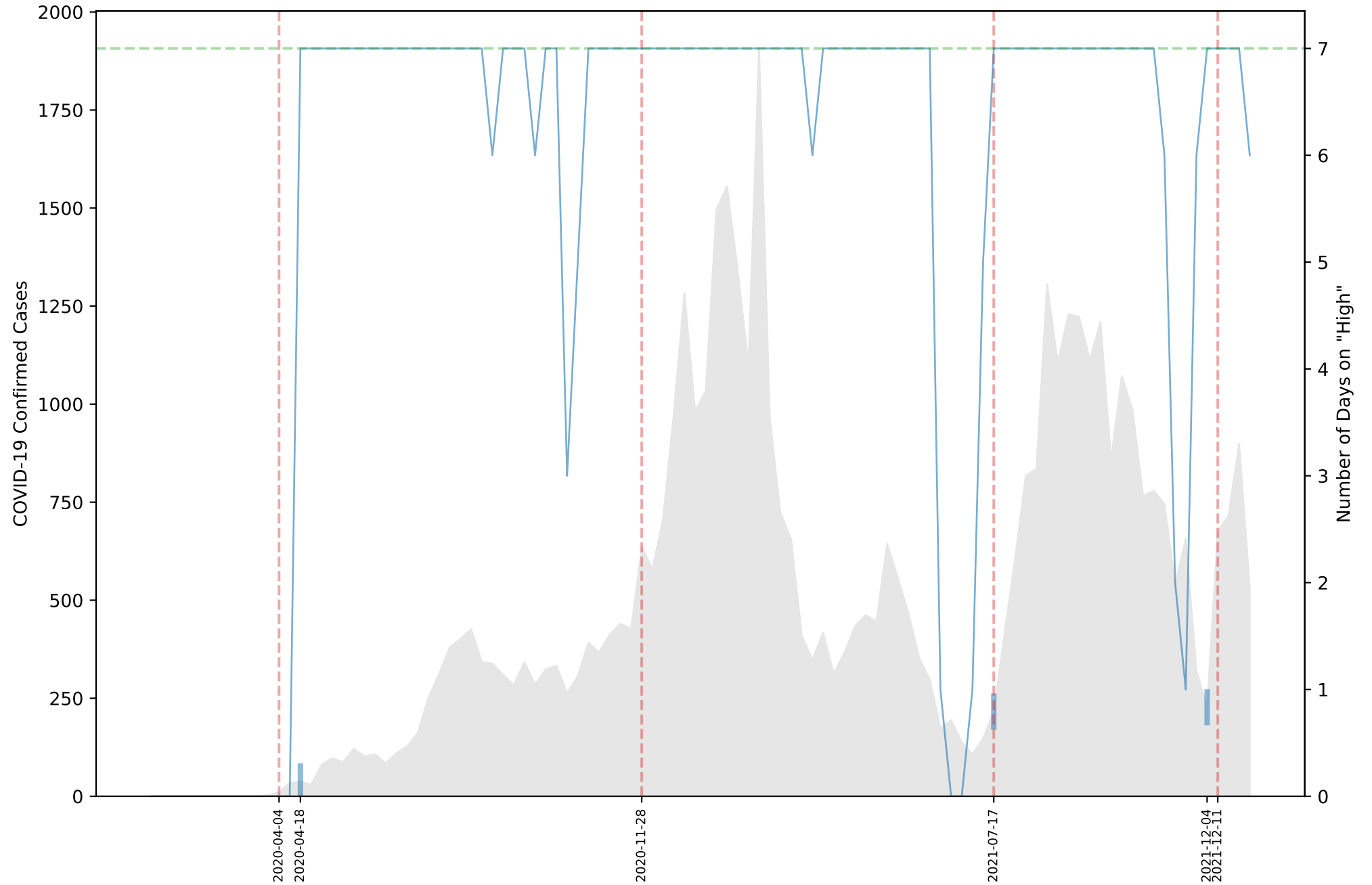- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

MI, Kent

S233

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

MI, Oakland
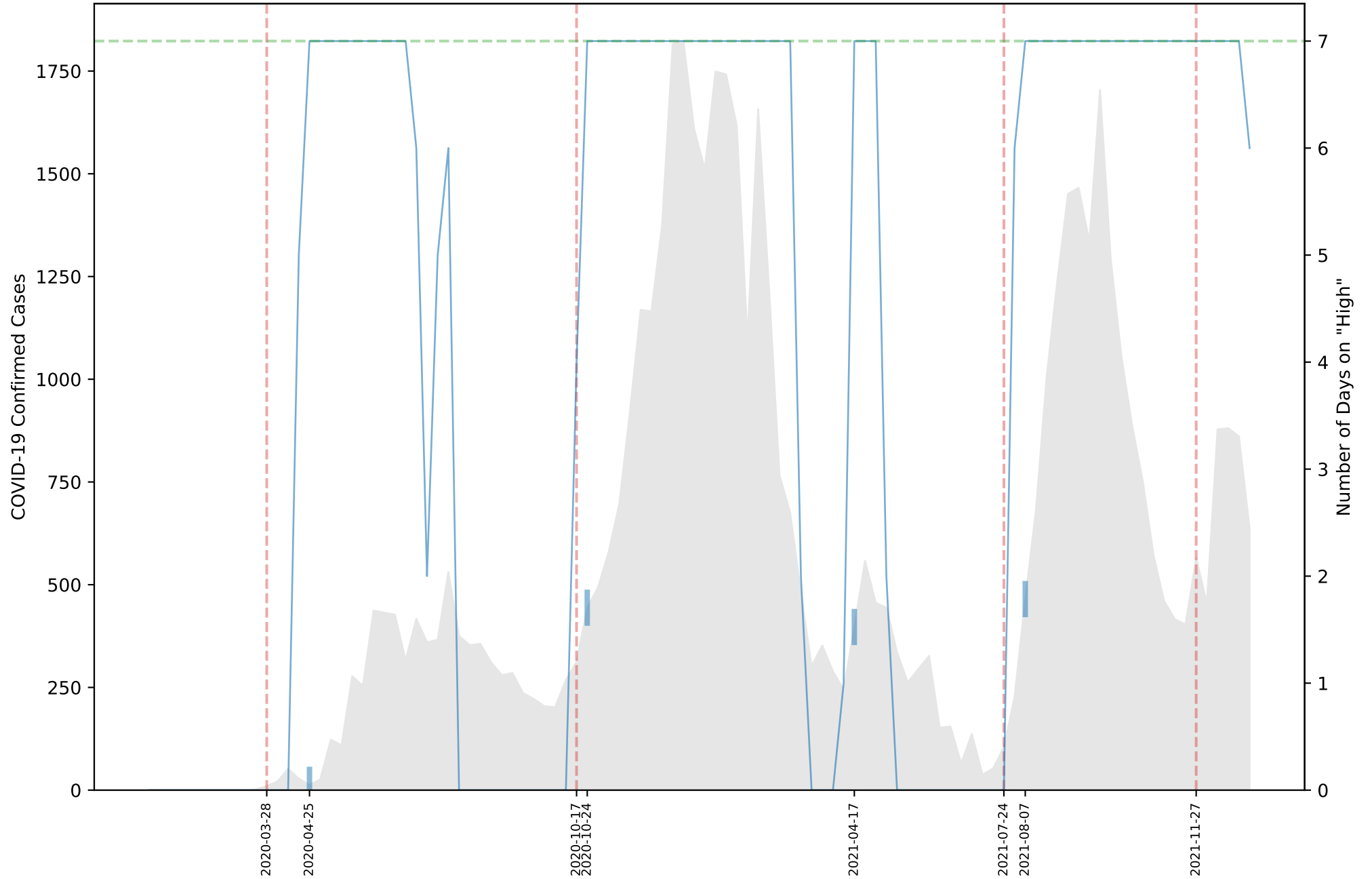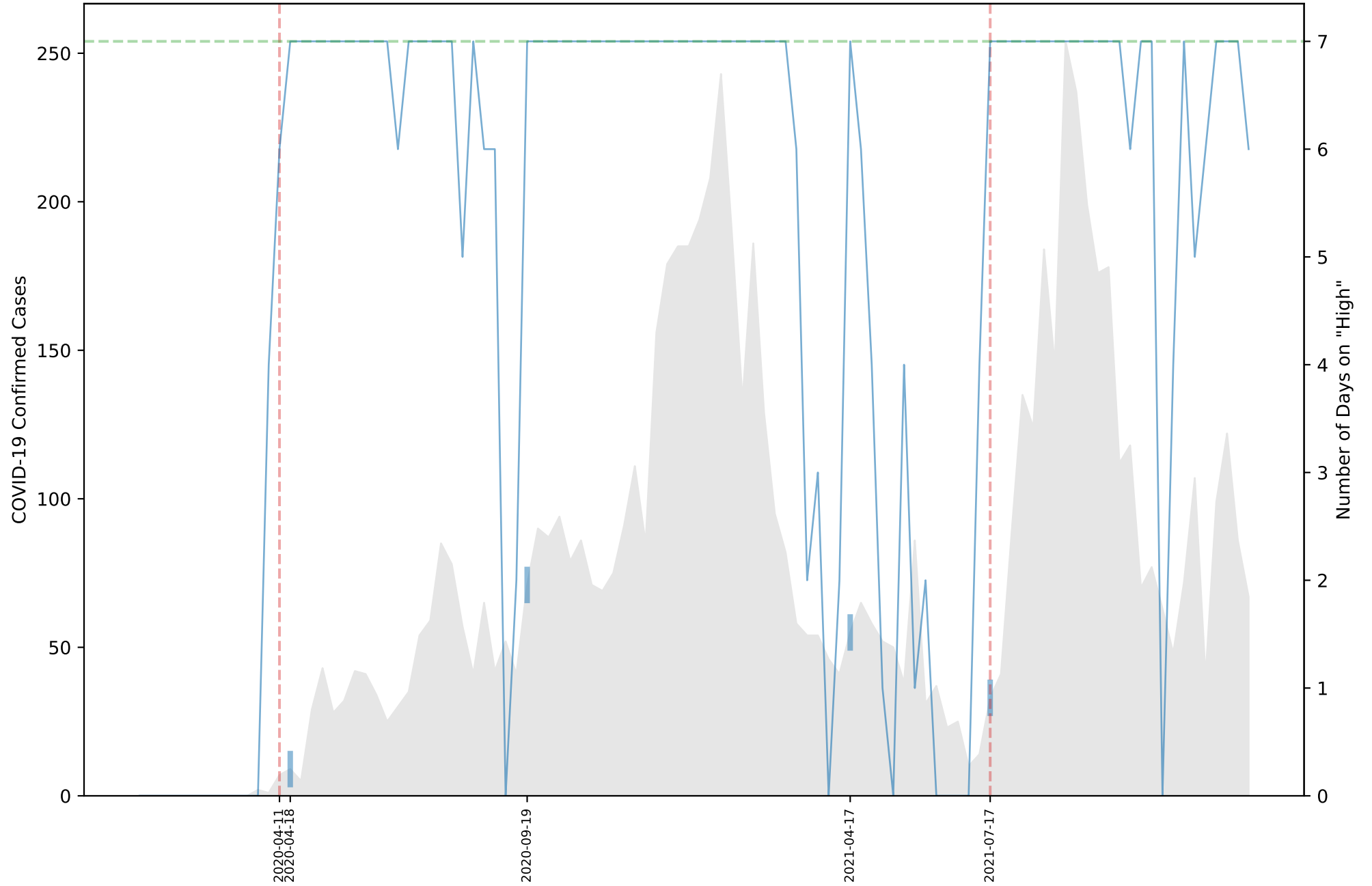
S234

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

COVID-19 Confirmed Cases

Number of Days on "High"

MN, Hennepin   S237

Legend:
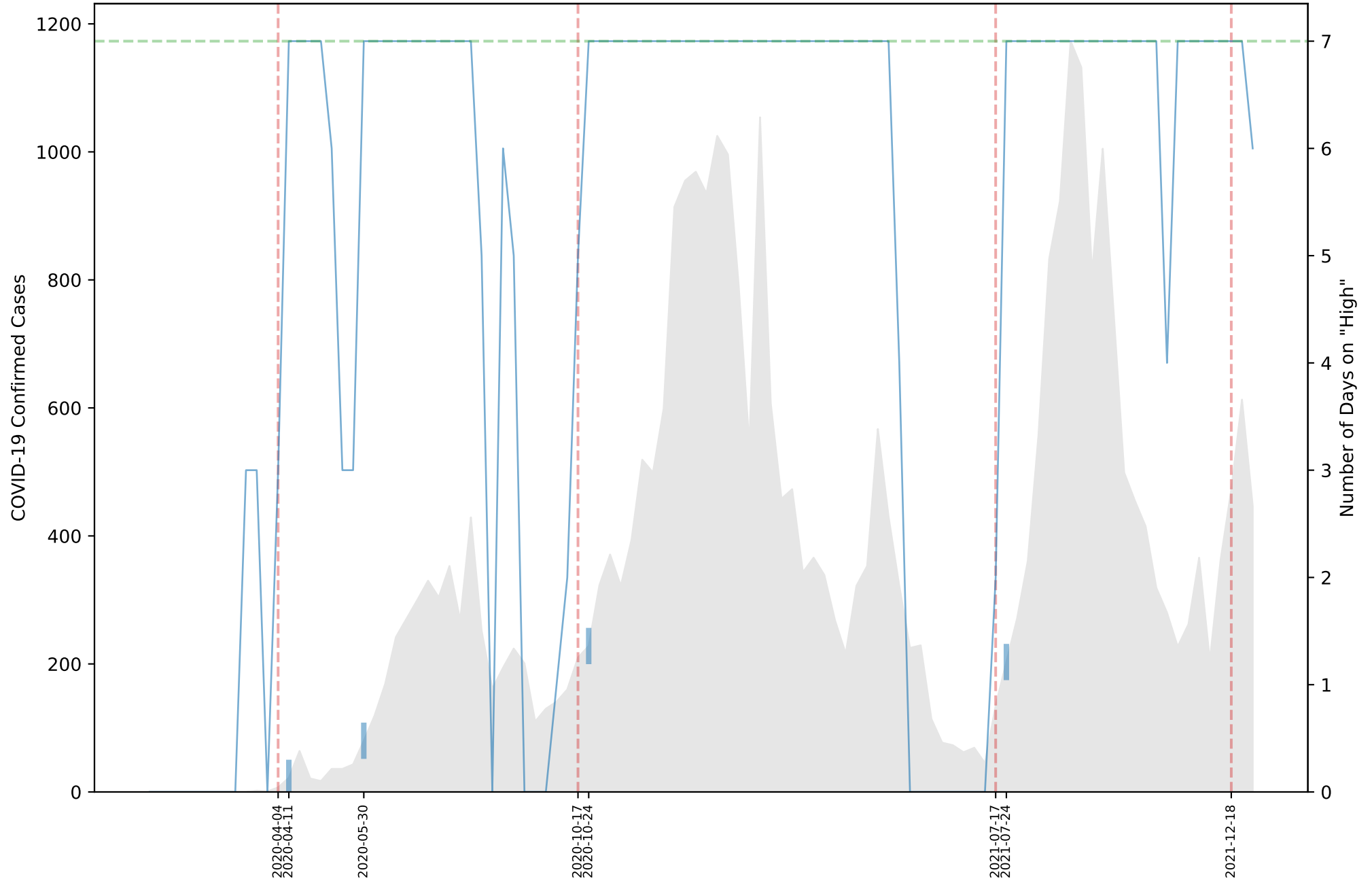- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

X-axis labels: 2020-03-21, 2020-04-04, 2020-07-18, 2020-08-01, 2020-09-26, 2020-10-03, 2021-03-20, 2021-07-24, 2021-08-14

Left y-axis: COVID-19 Confirmed Cases

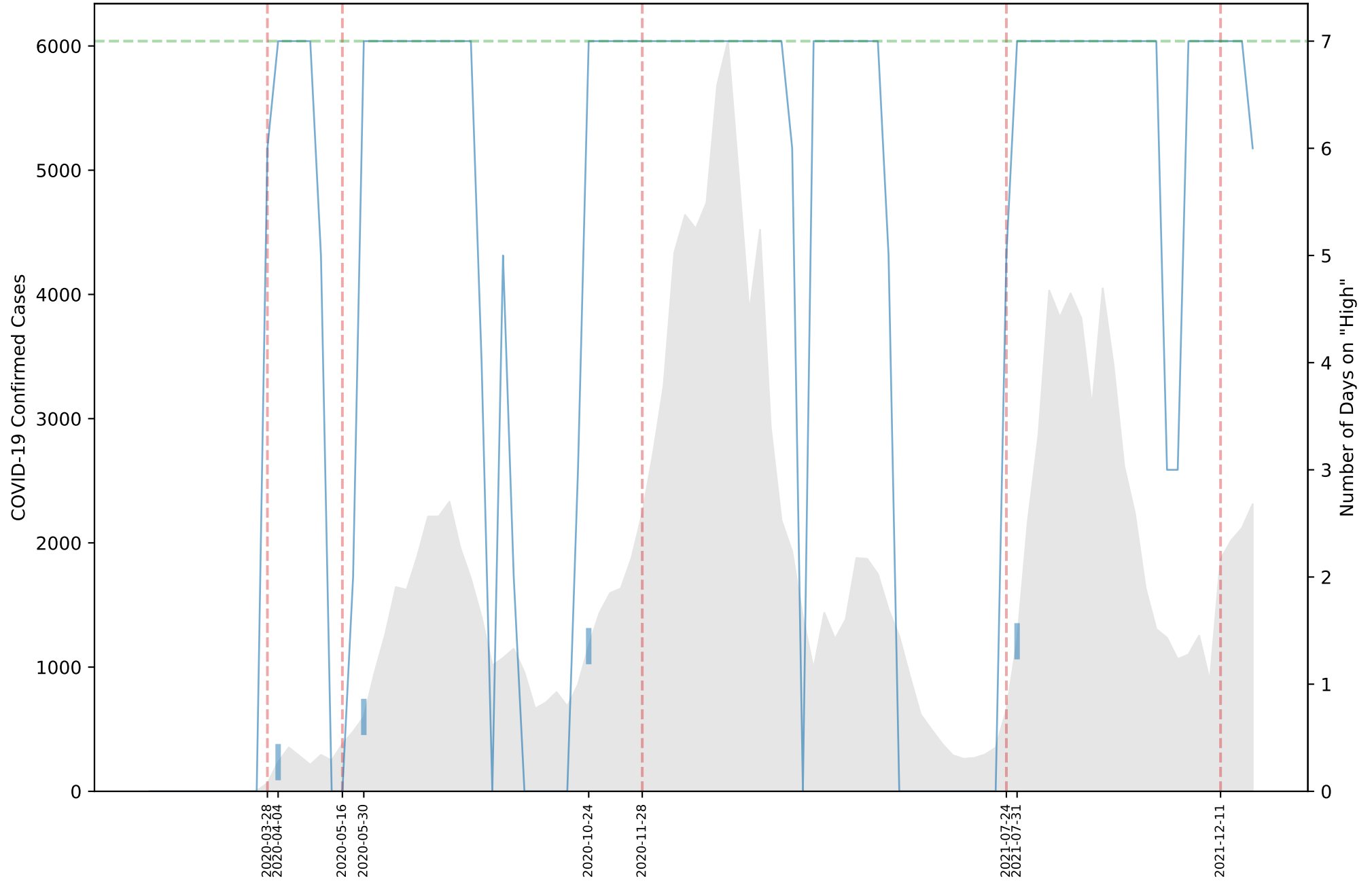Right y-axis: Number of Days on "High"

MO, Jackson

S239

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

MO, St. Louis

S240

MS, Hinds   S241

Legend:
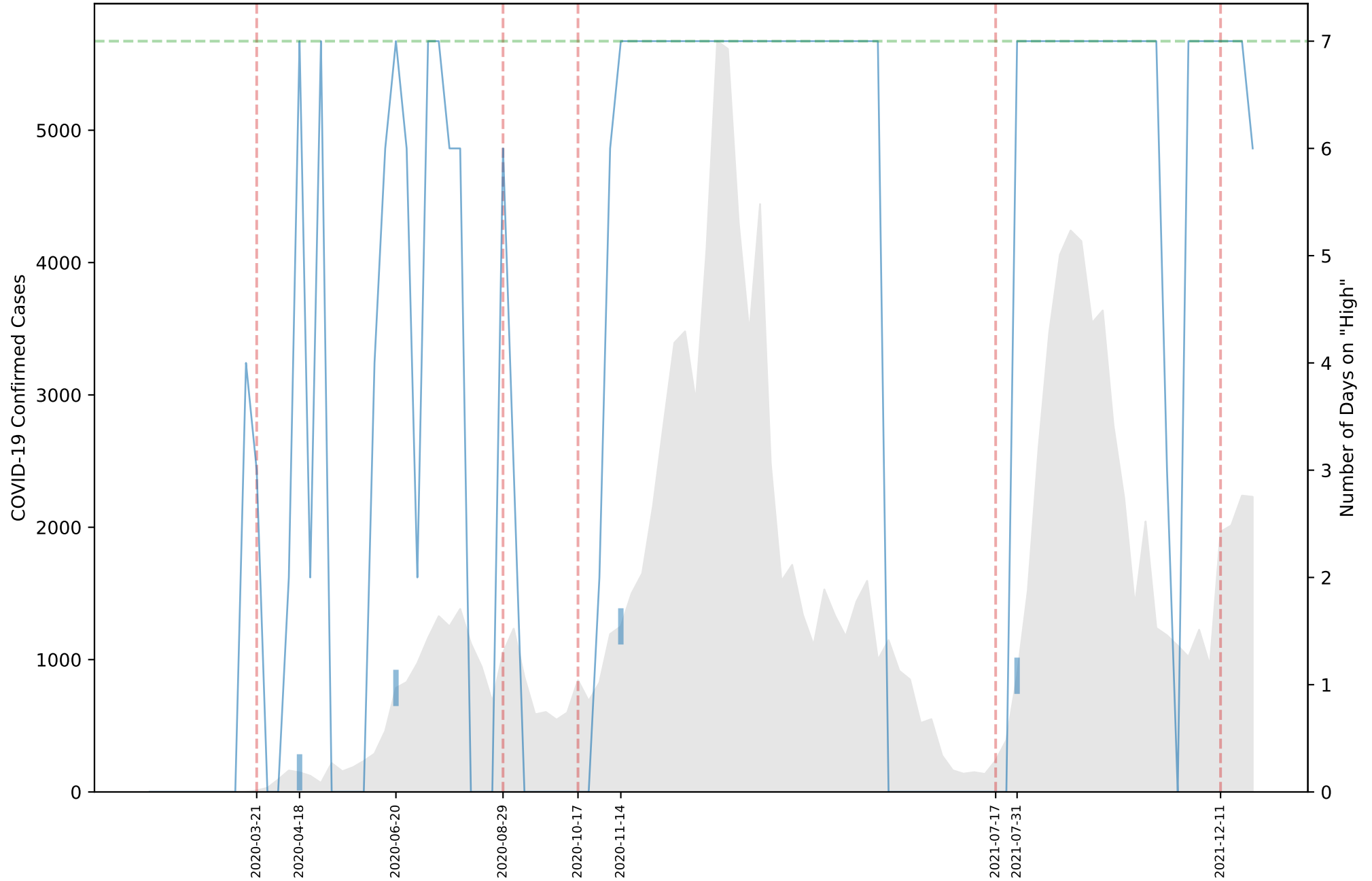- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

X-axis labels: 2020-03-28, 2020-04-18, 2020-06-27, 2020-07-04, 2020-10-24, 2020-11-14, 2021-07-03, 2021-07-17, 2021-12-11, 2021-12-25

Y-axis (left): COVID-19 Confirmed Cases
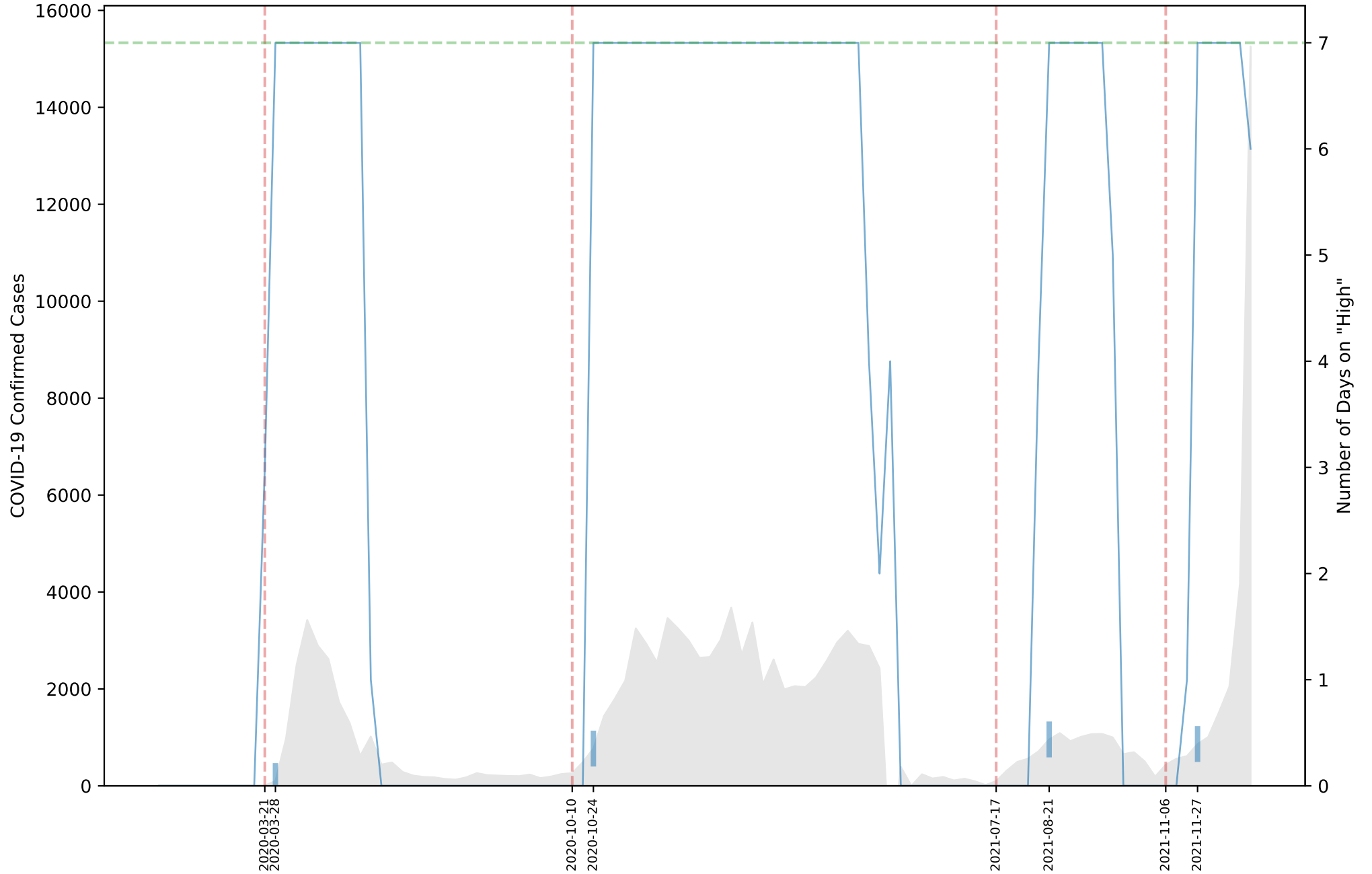Y-axis (right): Number of Days on "High"

NC, Cumberland

S242

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

X-axis labels: 2020-04-04, 2020-04-18, 2020-11-28, 2021-07-17, 2021-12-04, 2021-12-11

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

NC, Forsyth

S243

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
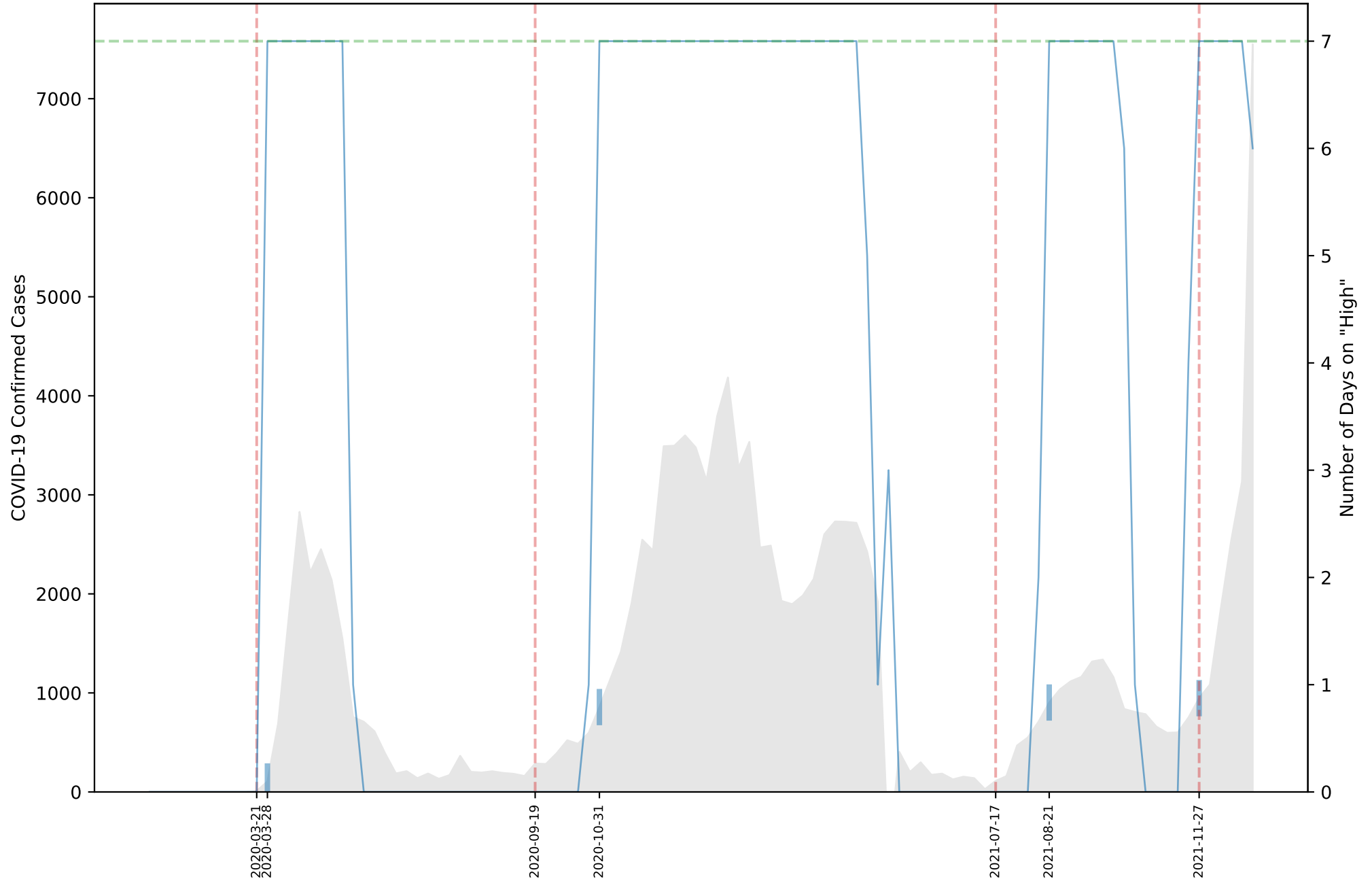- r_o (Parag's method)

NC, Johnston

S245

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NC, Mecklenburg

S246

Number of days on 'High' transmission per week
Threshold to mark the beginning of epidemic event for CDC signal
CDC beginning of events
r_o (Parag's method)

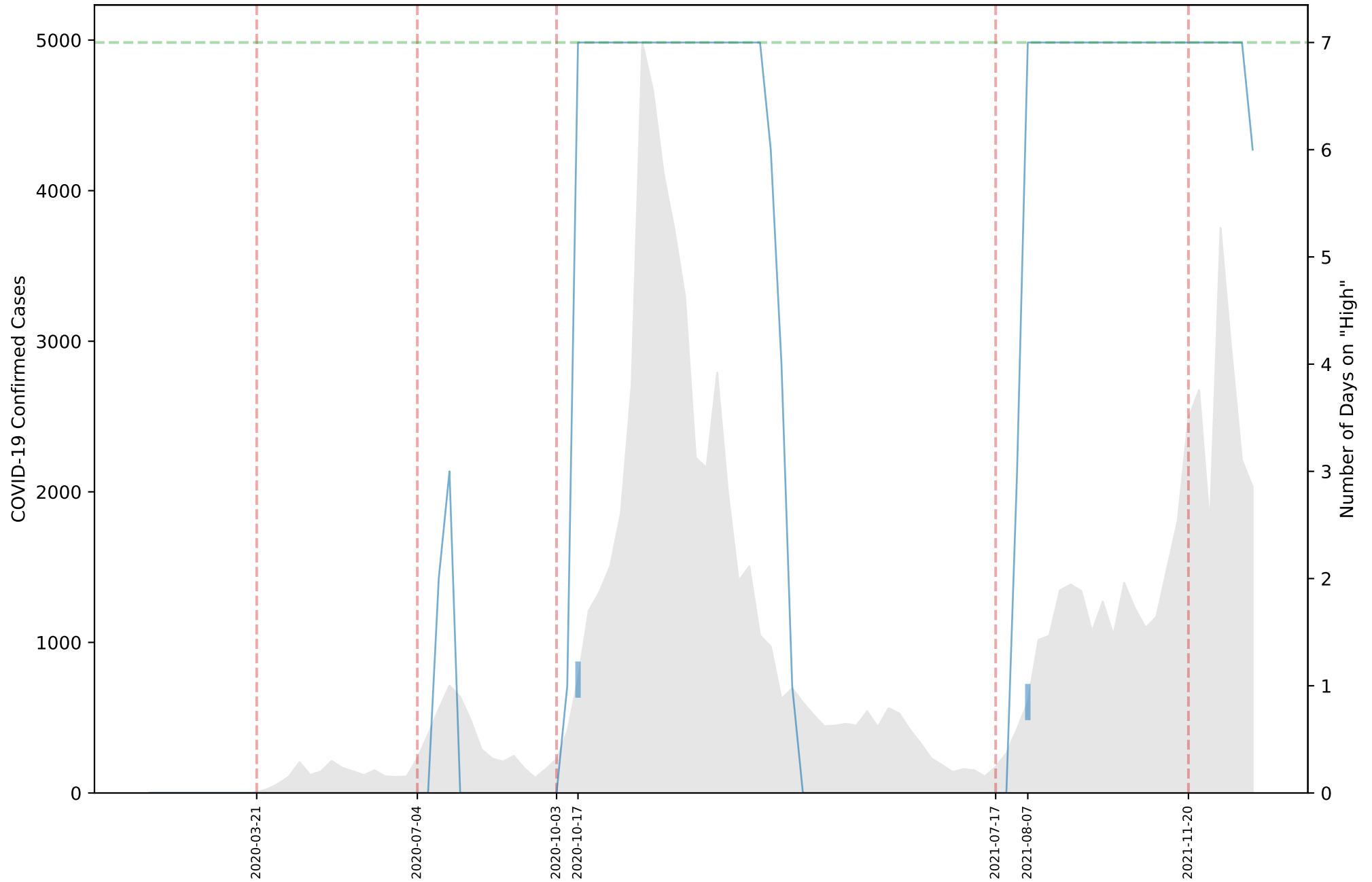NC, Wake   S247

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NJ, Essex
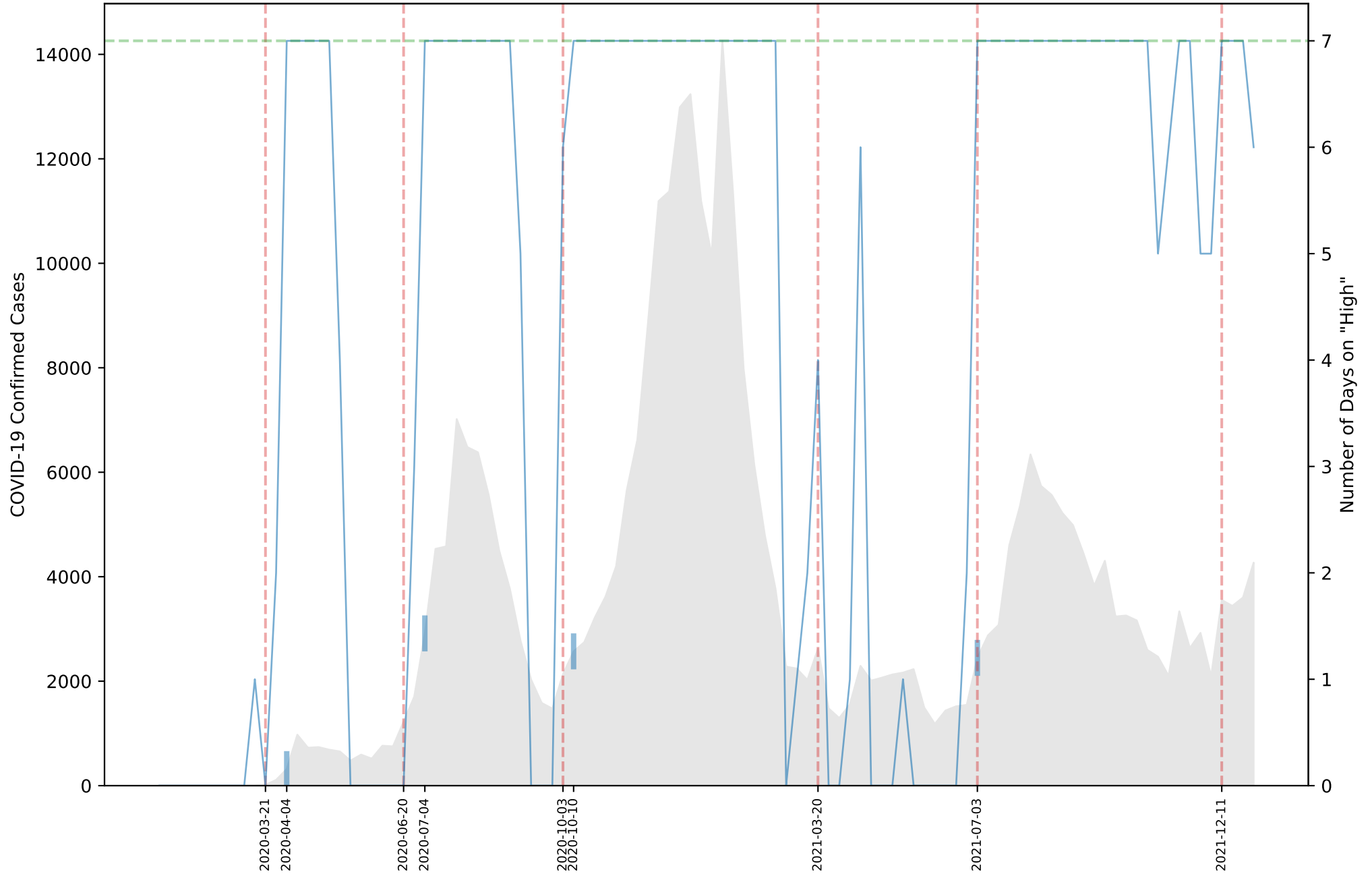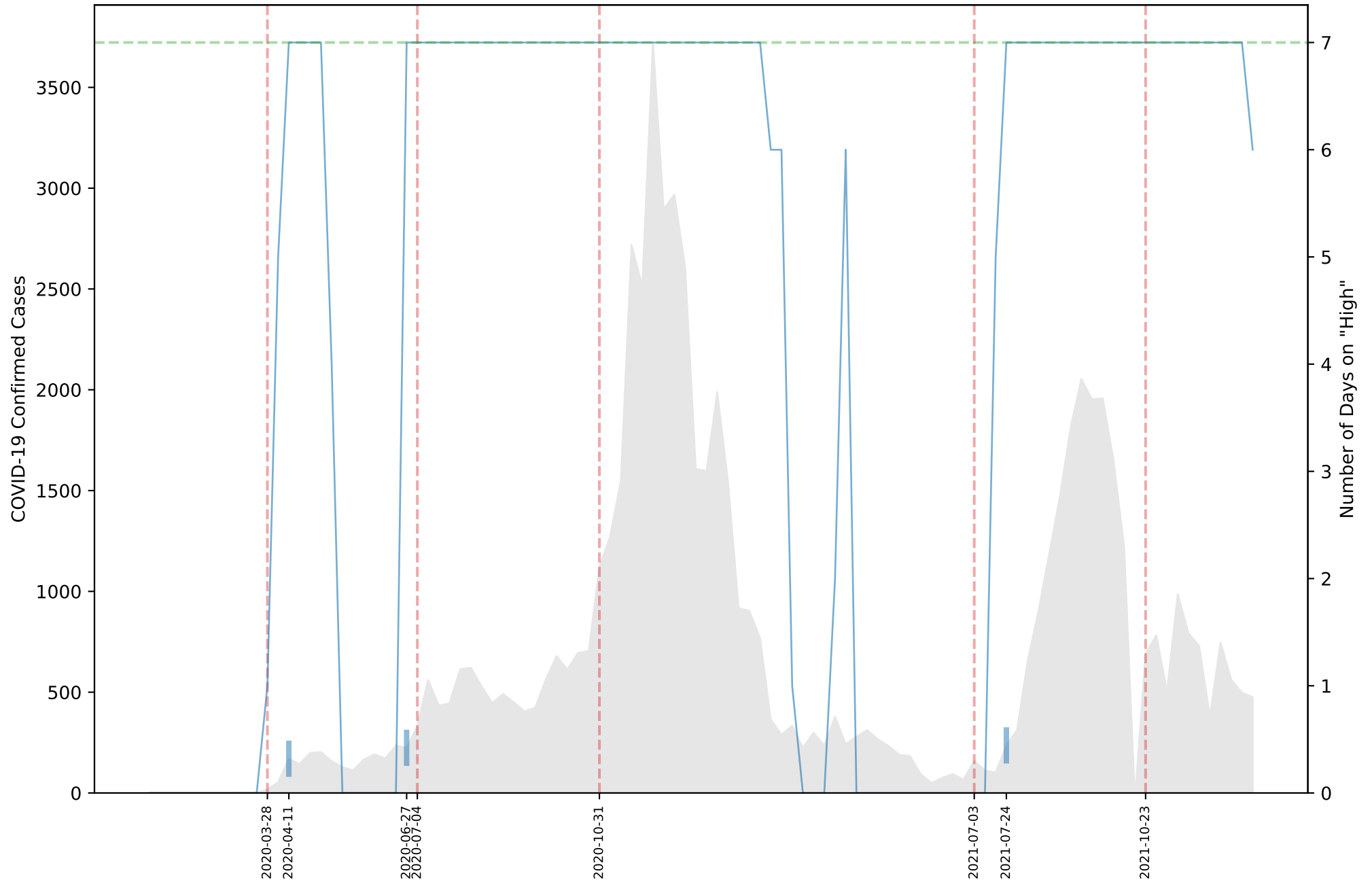
S248

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

X-axis labels: 2020-03-21, 2020-03-28, 2020-10-10, 2020-10-24, 2021-07-17, 2021-08-21, 2021-11-06, 2021-11-27

Left Y-axis: COVID-19 Confirmed Cases
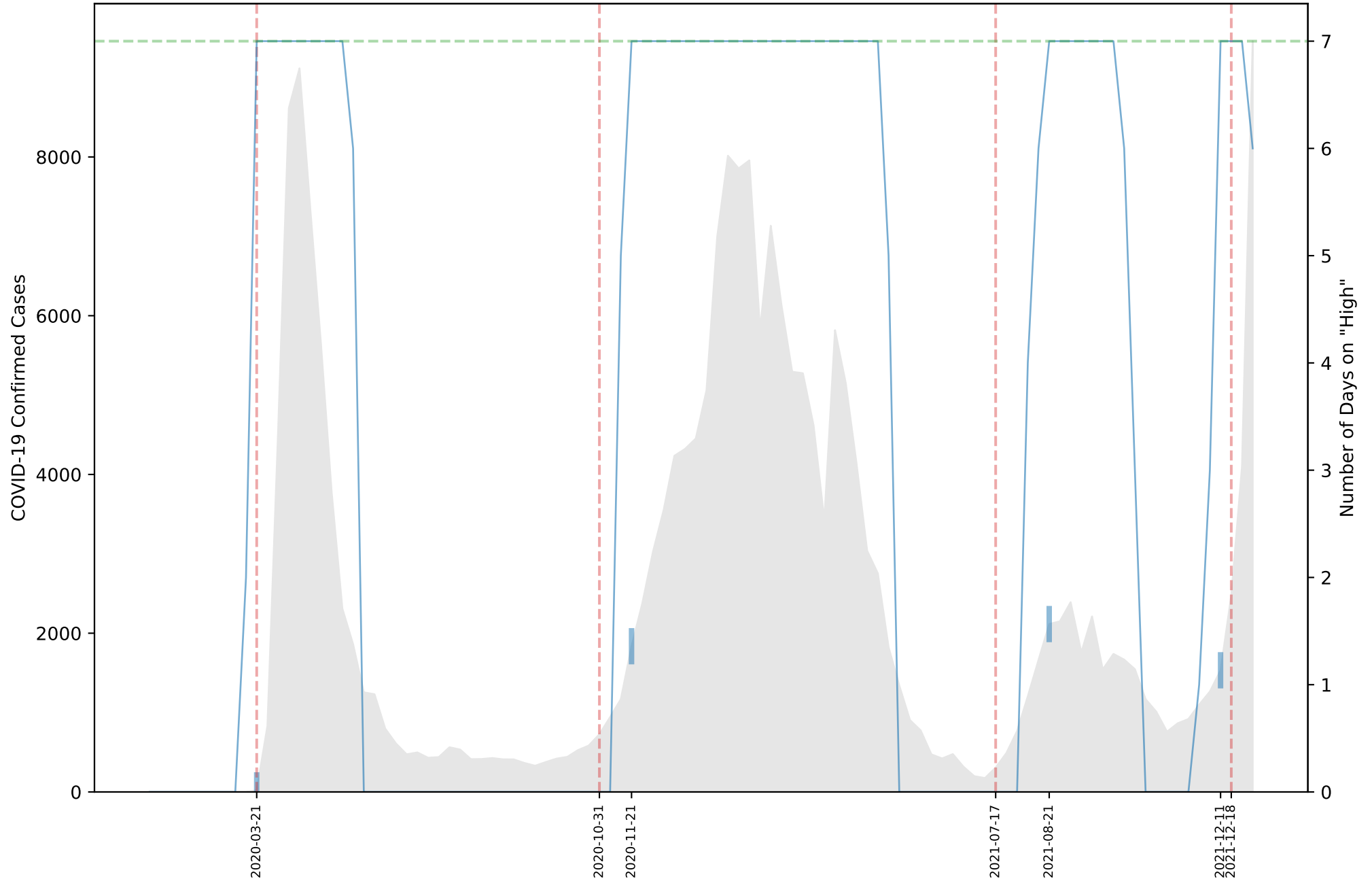
Right Y-axis: Number of Days on "High"

NJ, Middlesex

S249

- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NM, Bernalillo

S250

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NV, Clark

S251

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

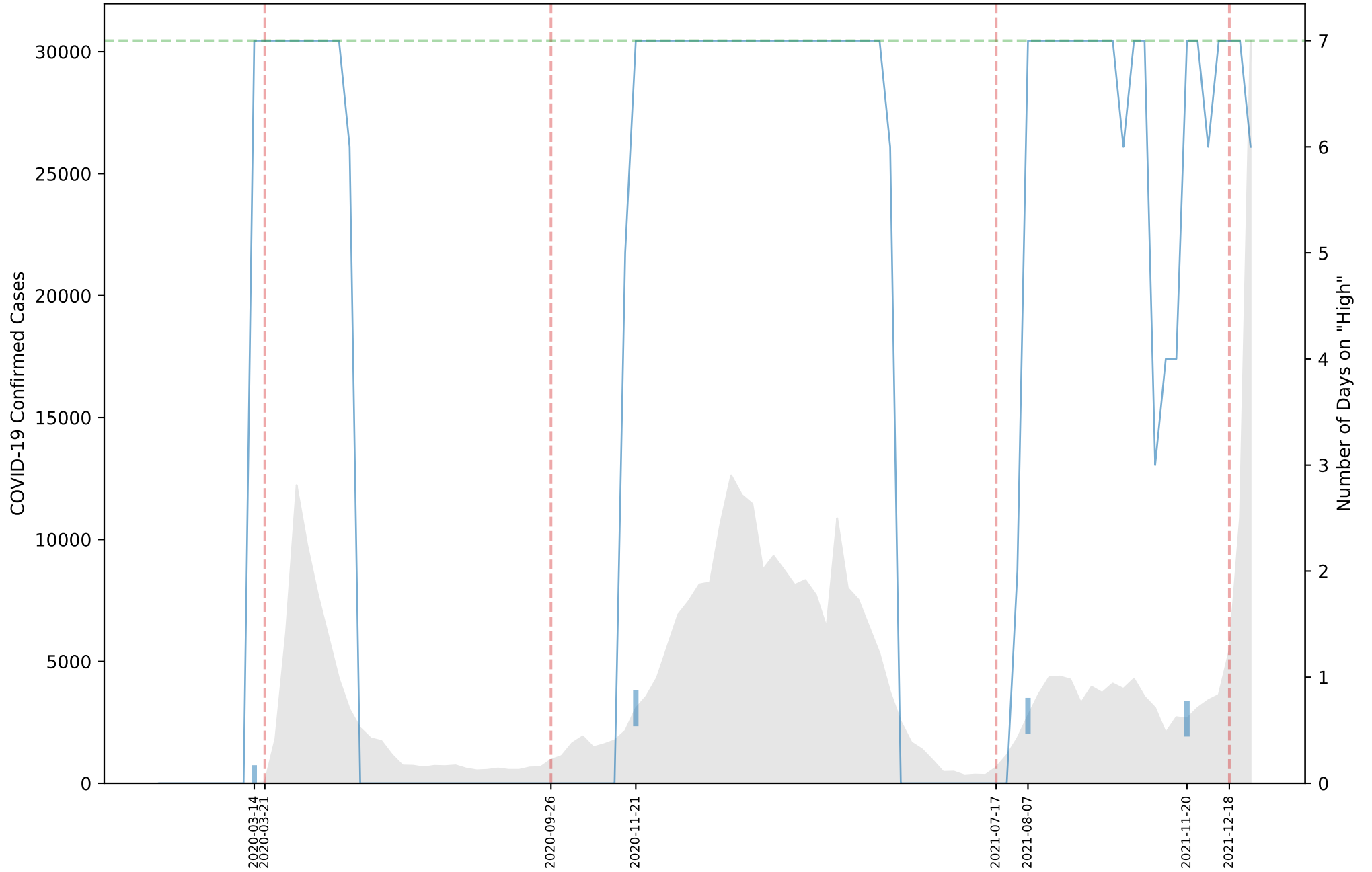NV, Washoe   S252

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NY, Monroe

S255

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

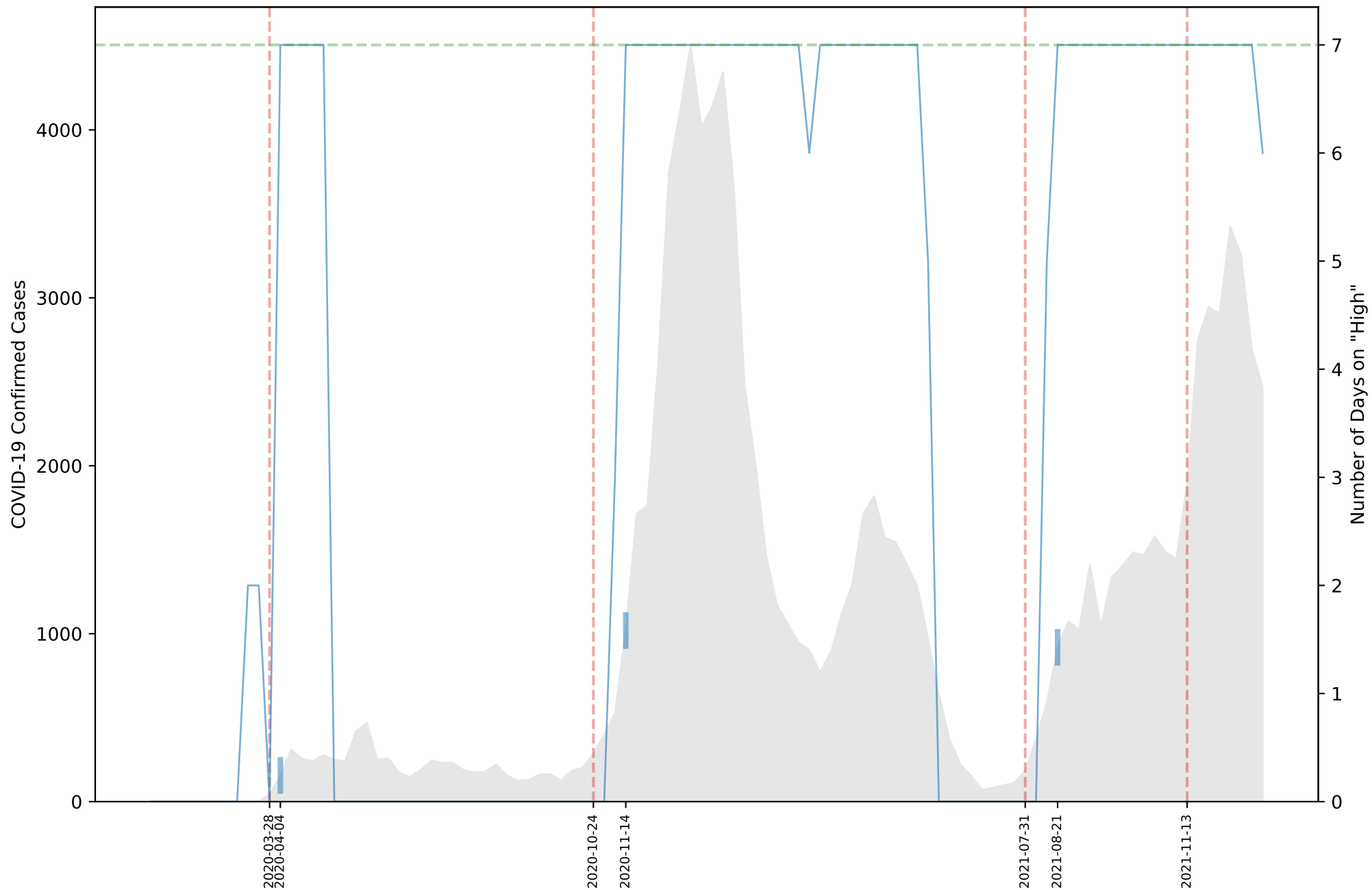NY, Nassau   S256
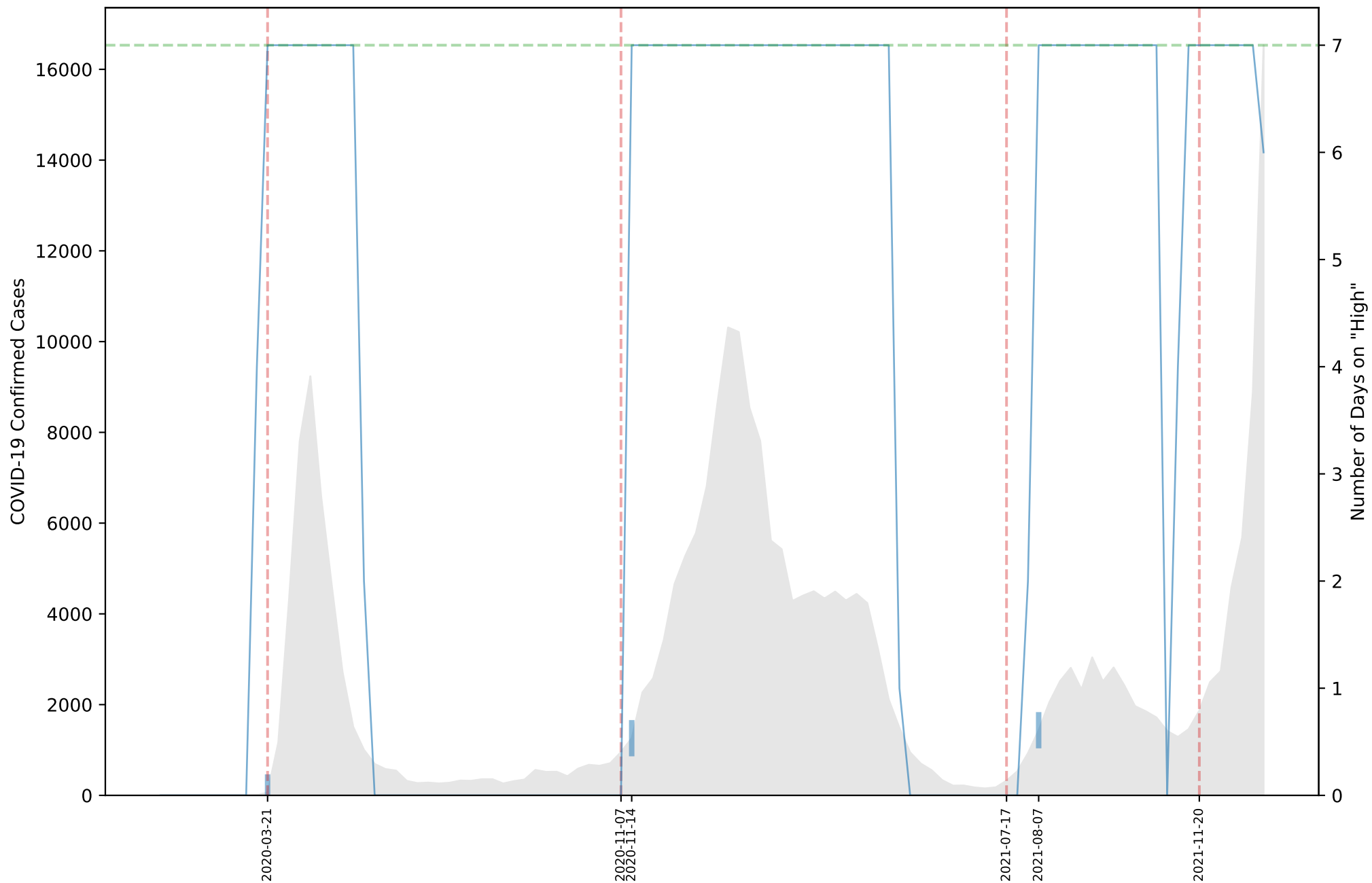
Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-21, 2020-11-07 / 2020-11-14, 2021-07-17, 2021-08-07, 2021-11-20

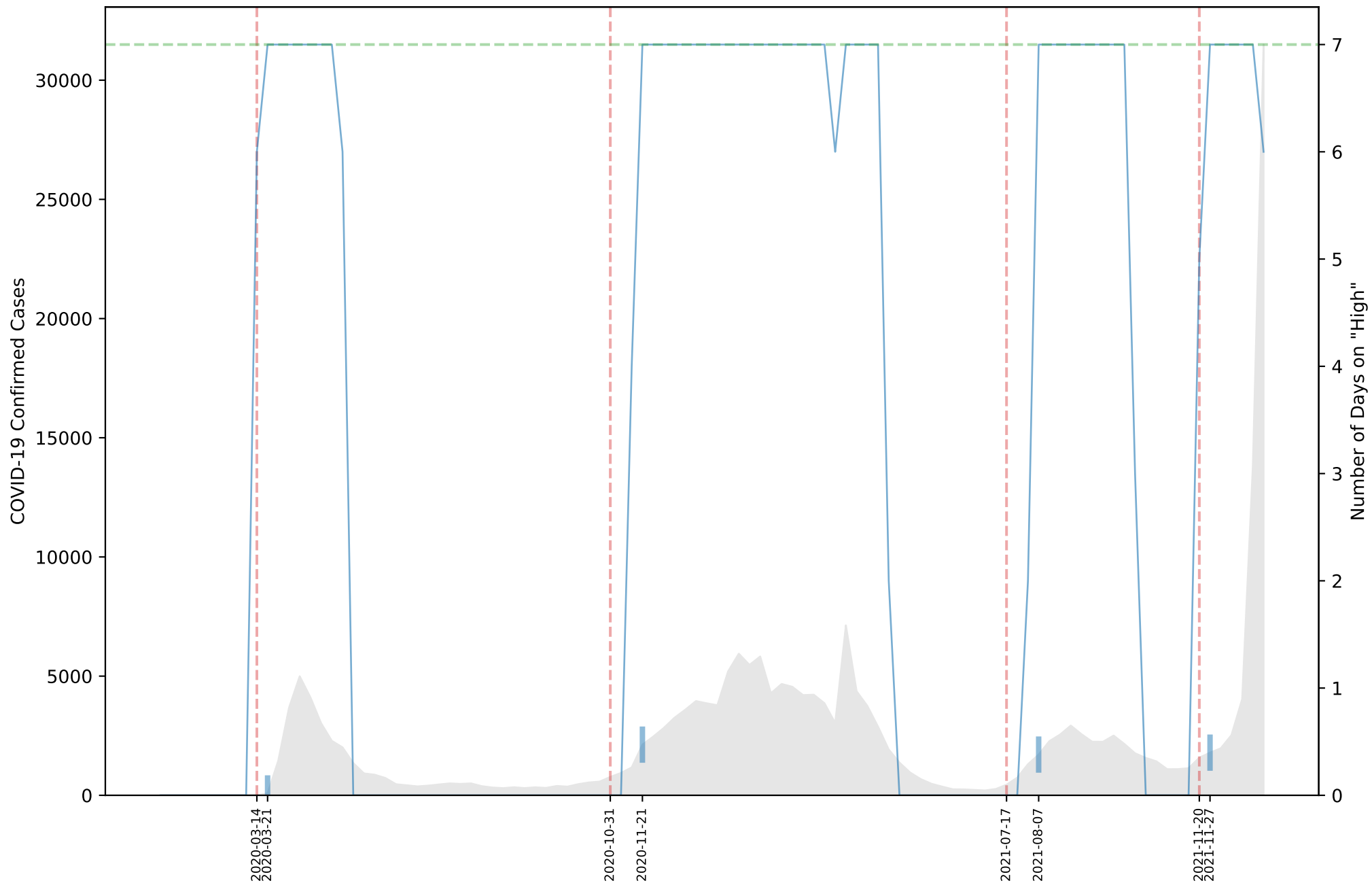NY, New York   S257

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

NY, Queens

S258

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

OH, Cuyahoga

S260

Legend:
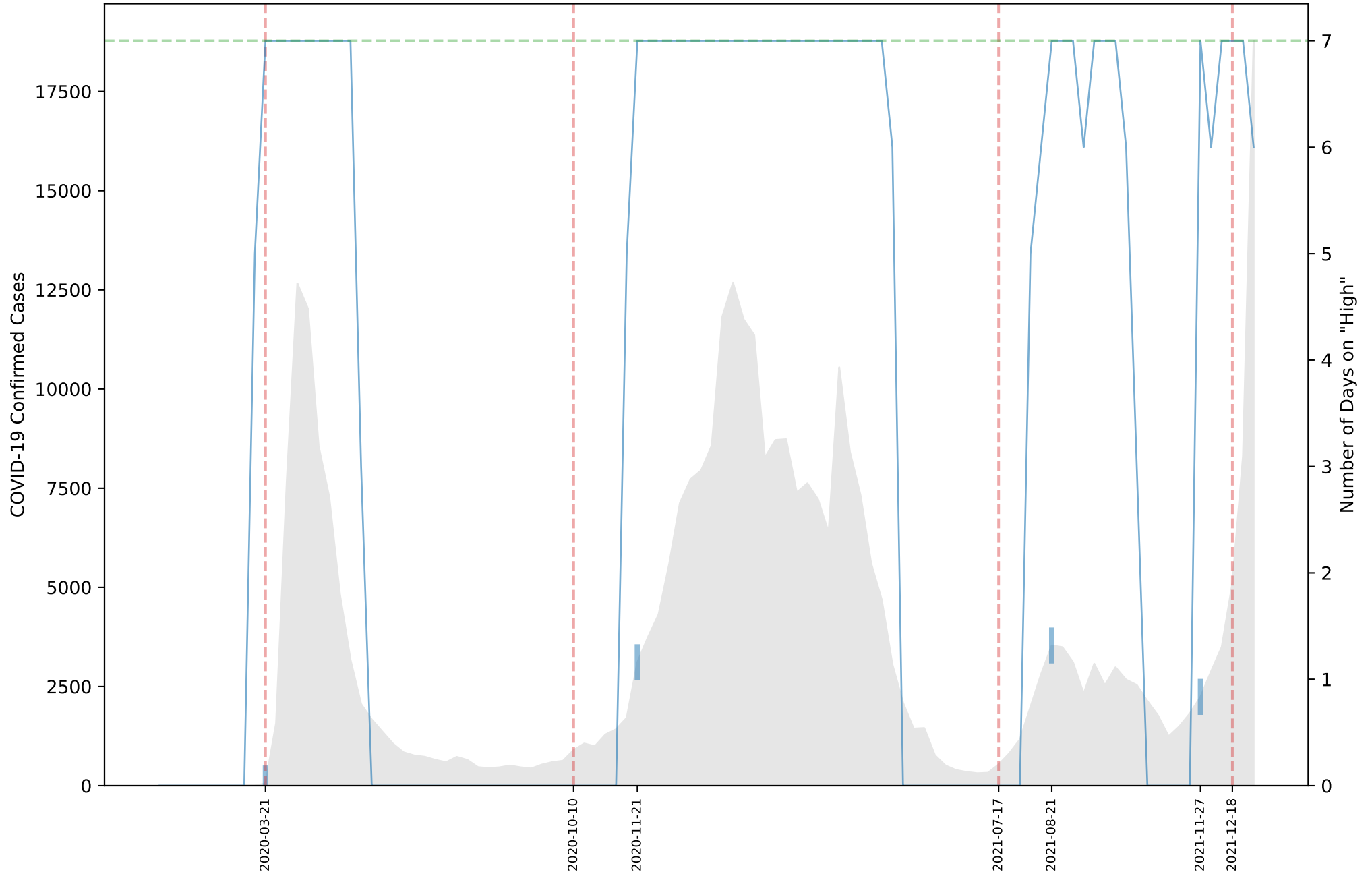- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

OH, Hamilton   S262

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
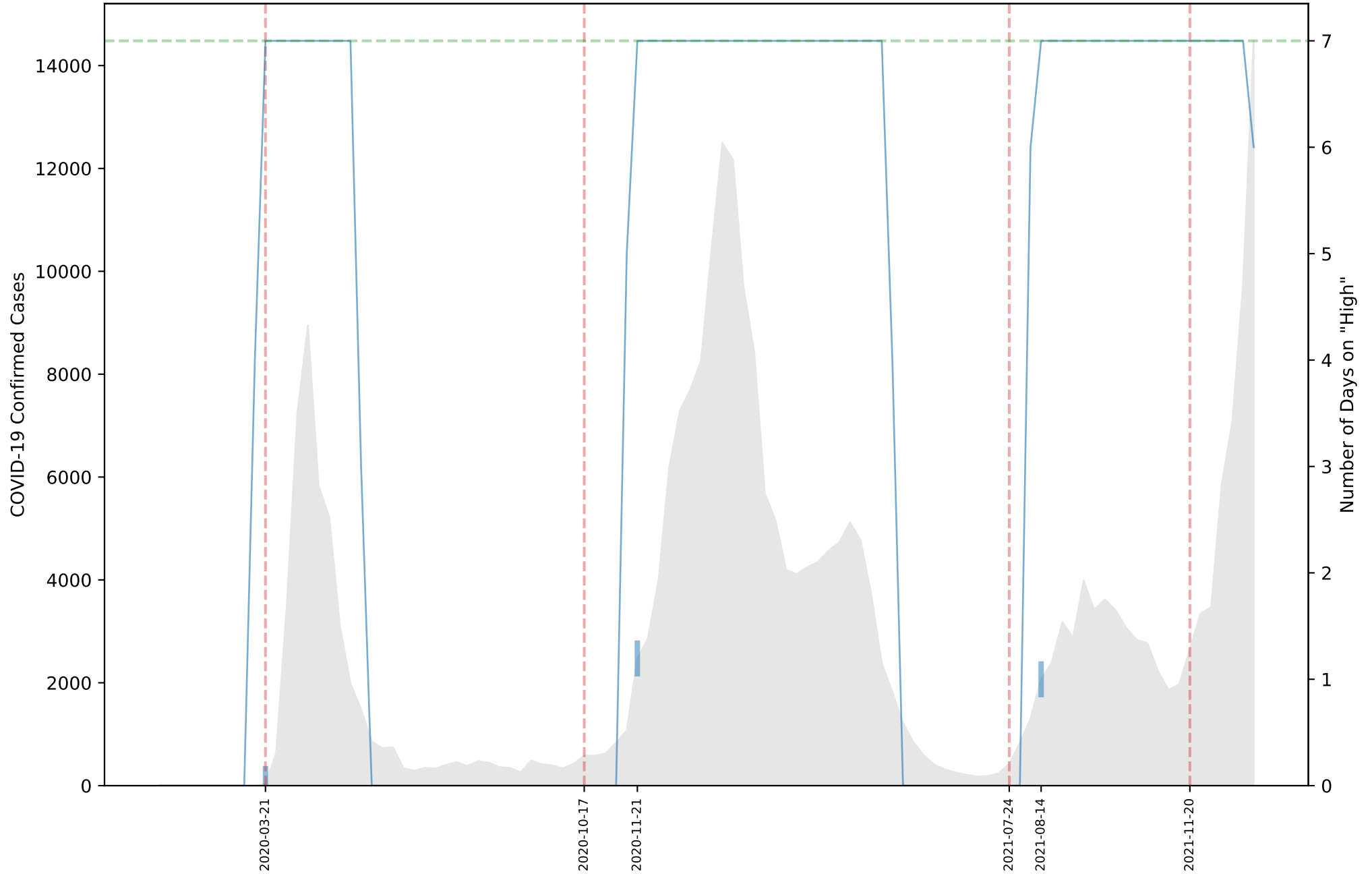- CDC beginning of events
- r_o (Parag's method)

OH, Warren   S264
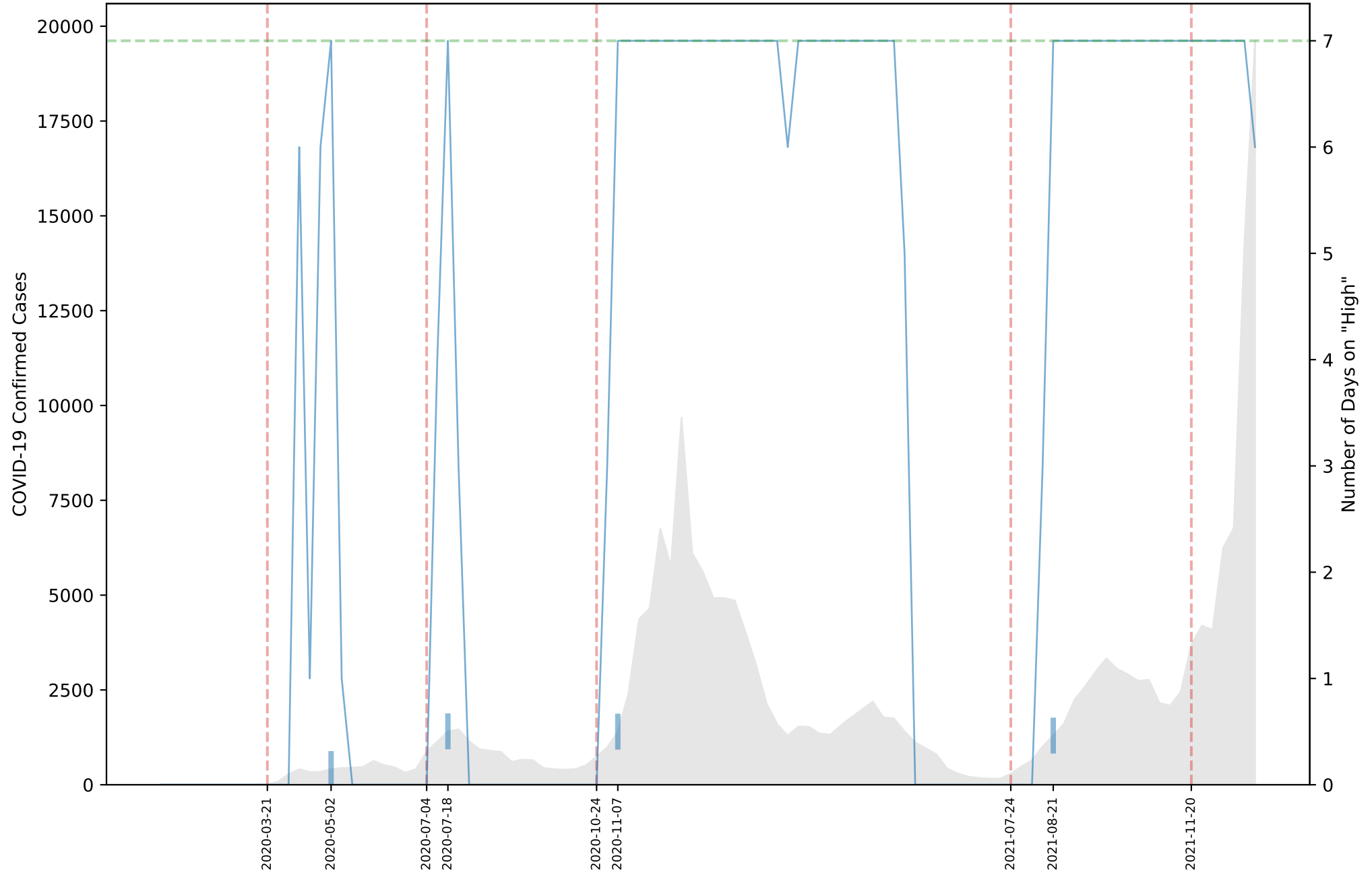
Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

PA, Allegheny   S266

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
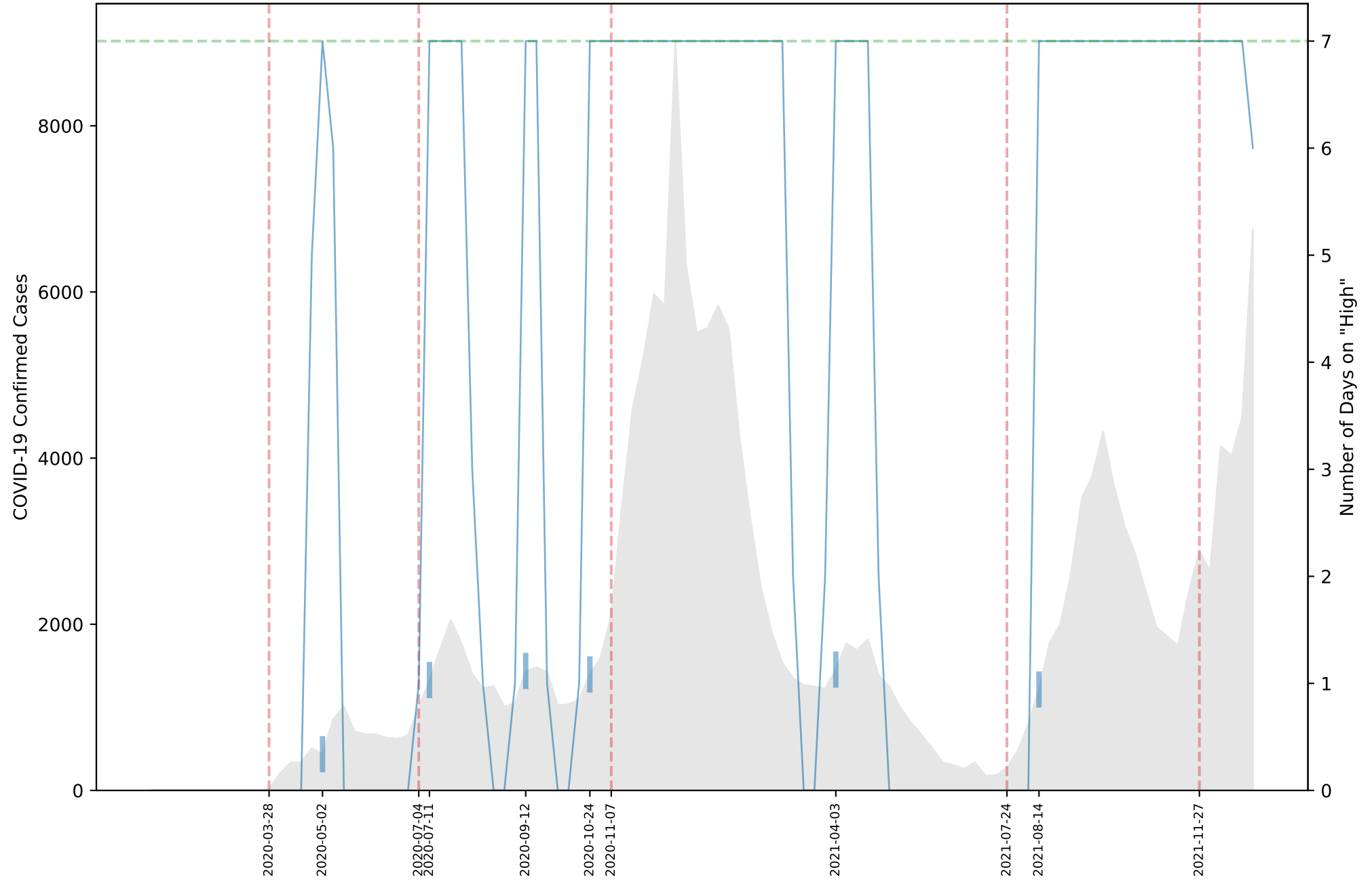- CDC beginning of events
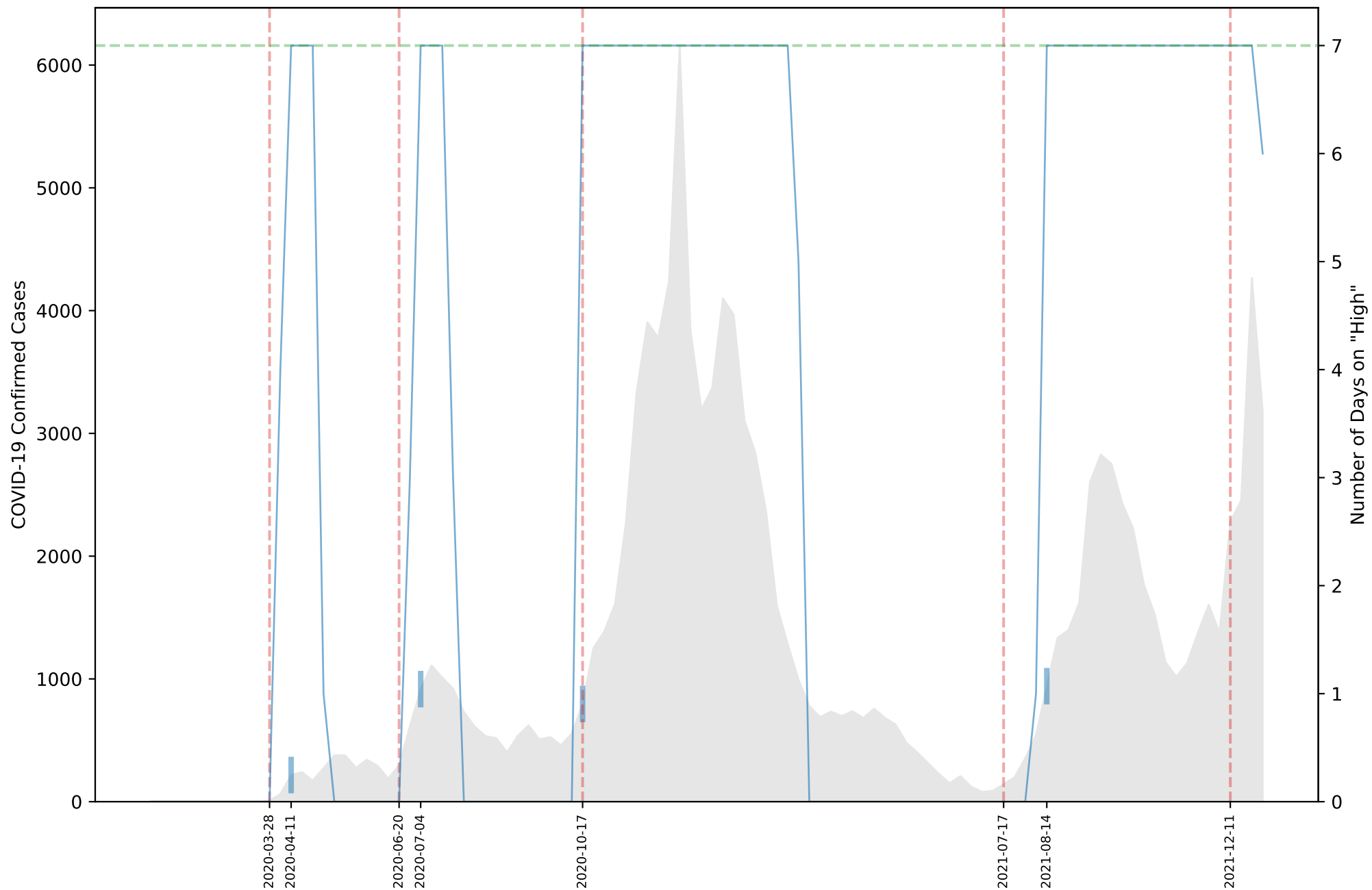- r_o (Parag's method)

PA, Philadelphia

S267

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-03-28, 2020-04-04, 2020-09-12, 2020-10-24, 2021-03-27, 2021-07-24, 2021-08-14, 2021-11-20, 2021-12-11

SC, Anderson

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
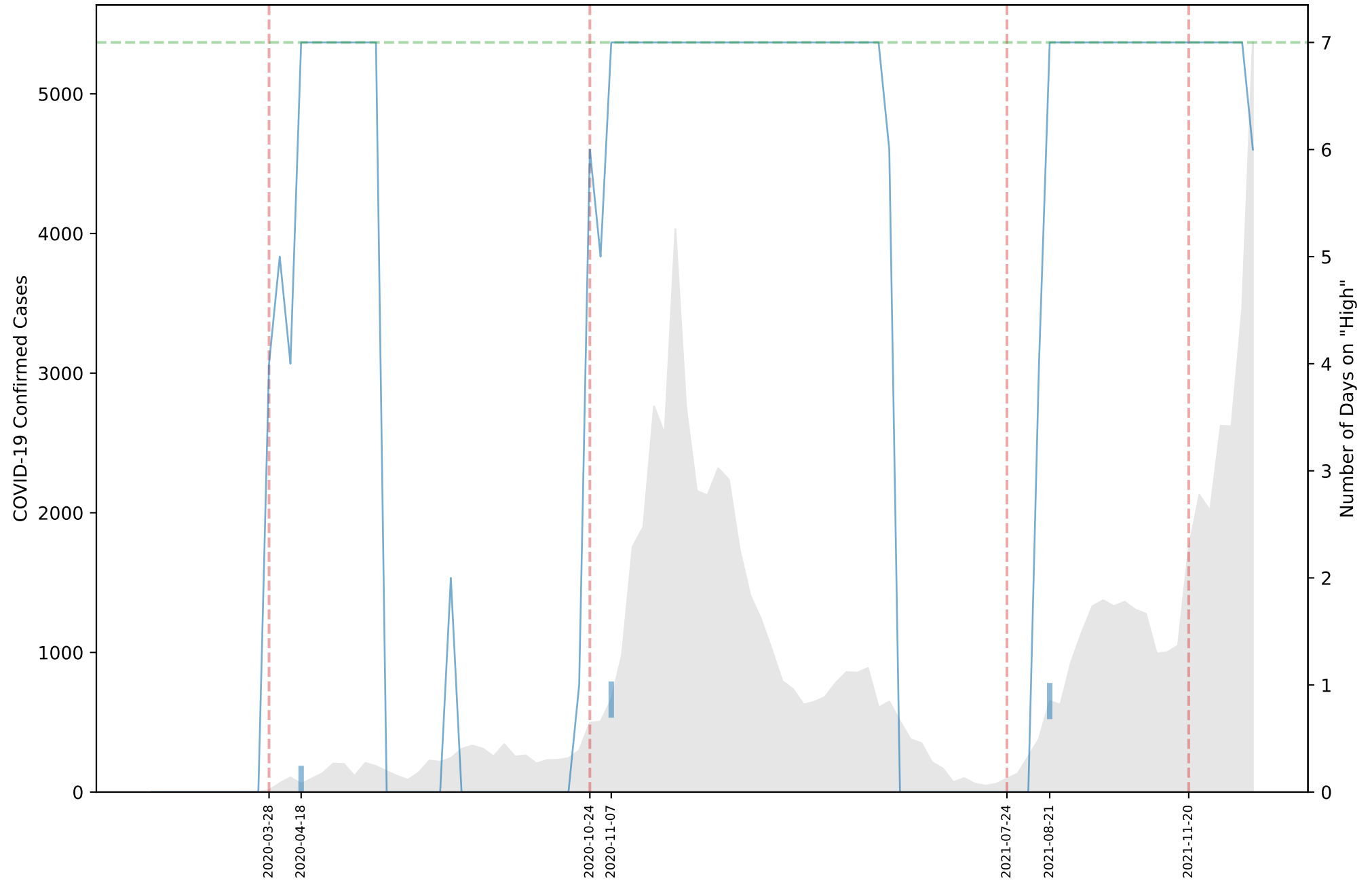- r_o (Parag's method)

SC, Charleston

S269

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

COVID-19 Confirmed Cases

Number of Days on "High"

x-axis labels: 2020-03-28, 2020-06-06, 2020-06-20, 2020-11-07, 2021-01-09, 2021-07-10, 2021-08-07

TN, Blount

S271

Legend:
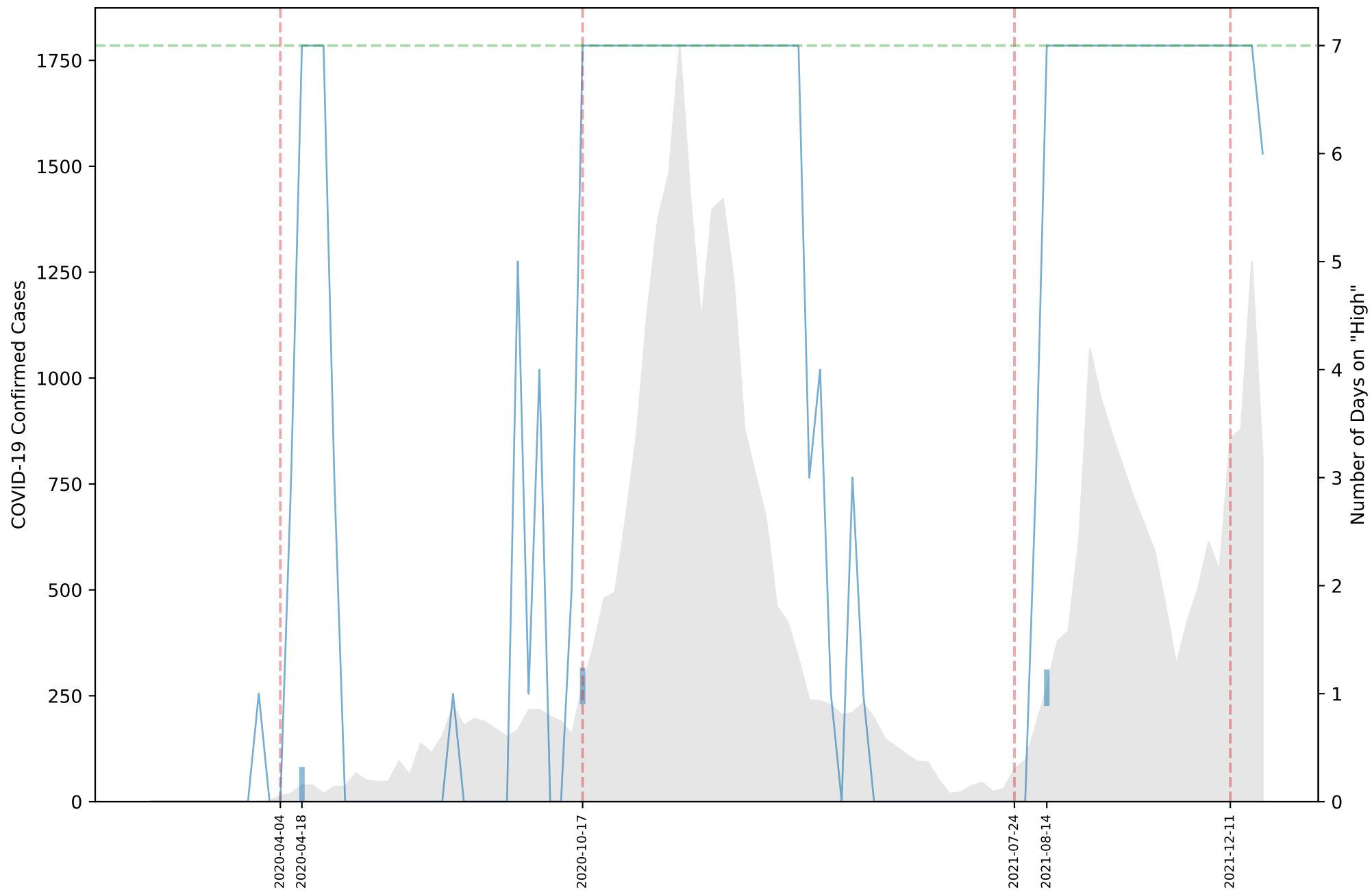- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

TN, Davidson   S272

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
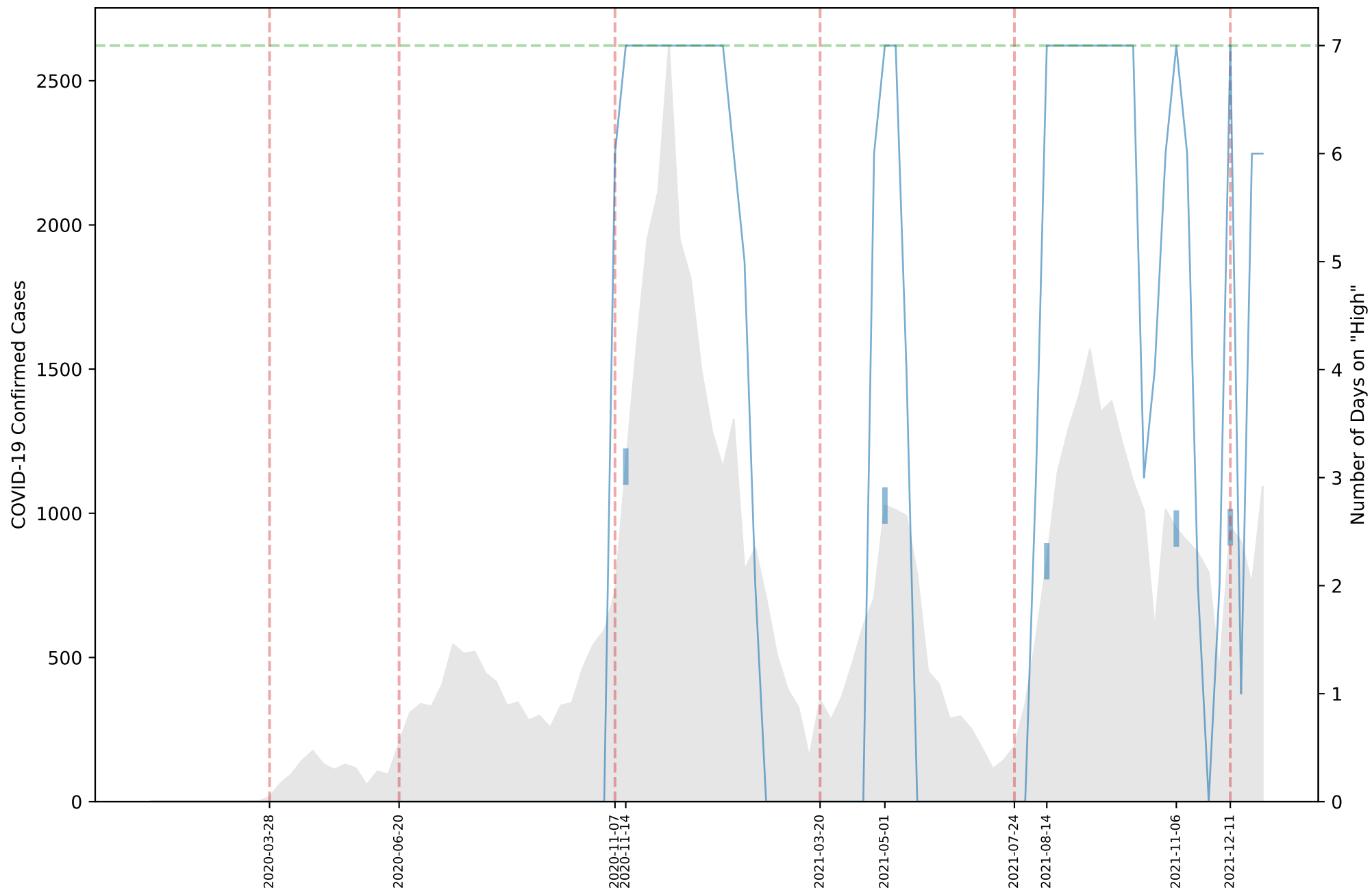- r_o (Parag's method)

TN, Sevier

S274

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis dates: 2020-06-06, 2020-06-20, 2020-10-03, 2020-11-21, 2021-07-17, 2021-12-11

TN, Shelby — S275

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
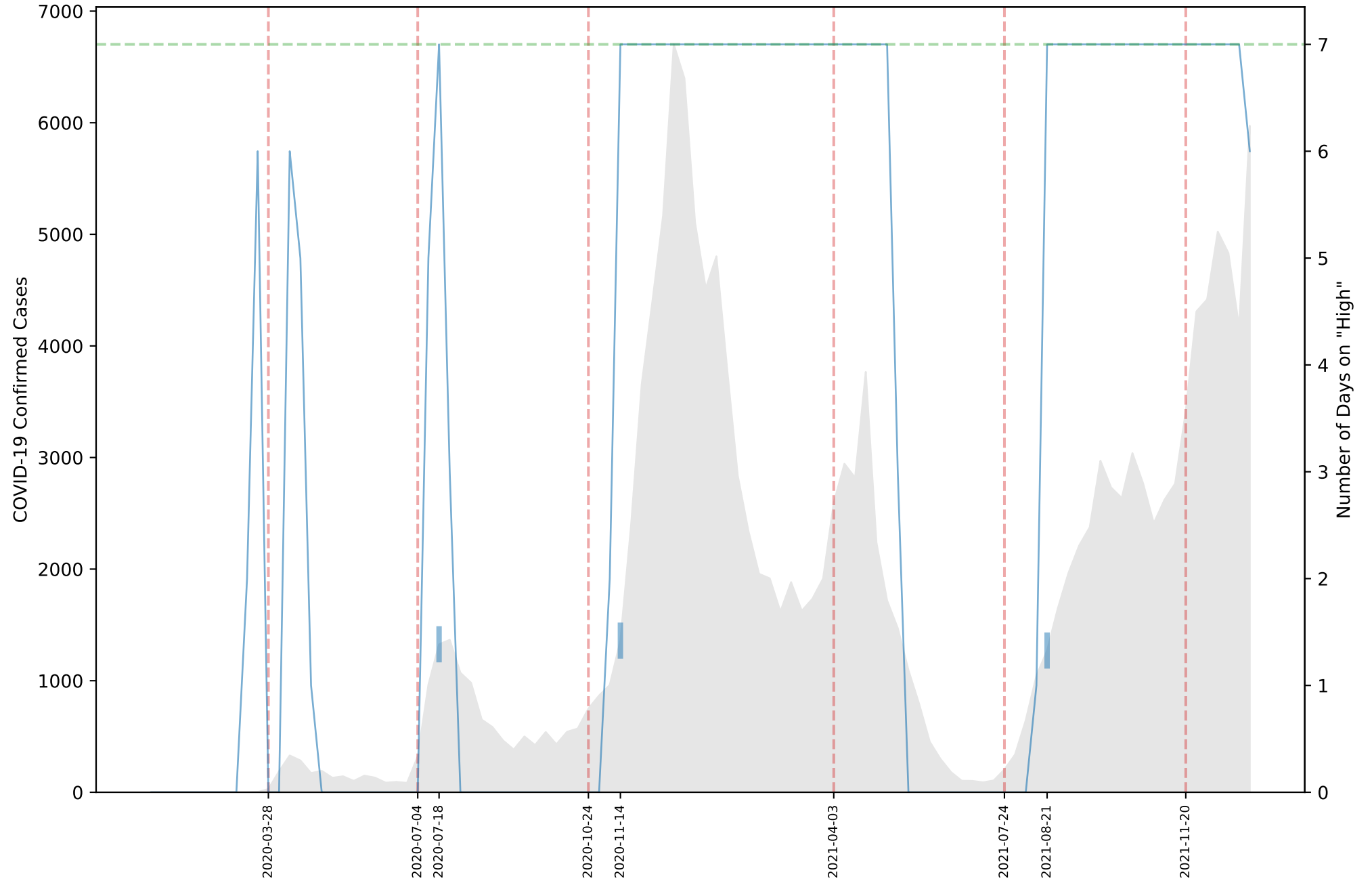- CDC beginning of events
- r_o (Parag's method)

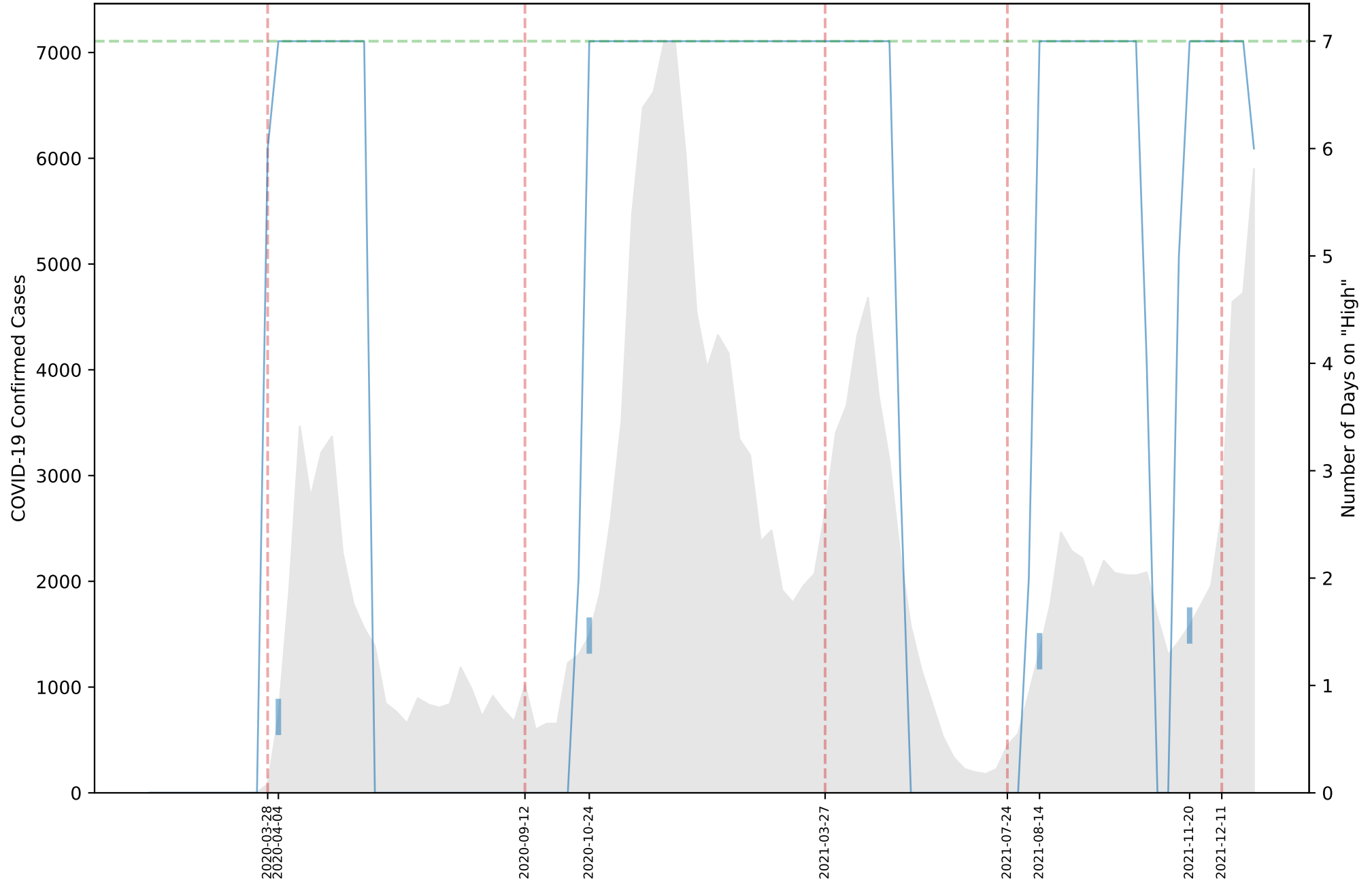TX, Bexar   S276

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

TX, Collin

S277

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
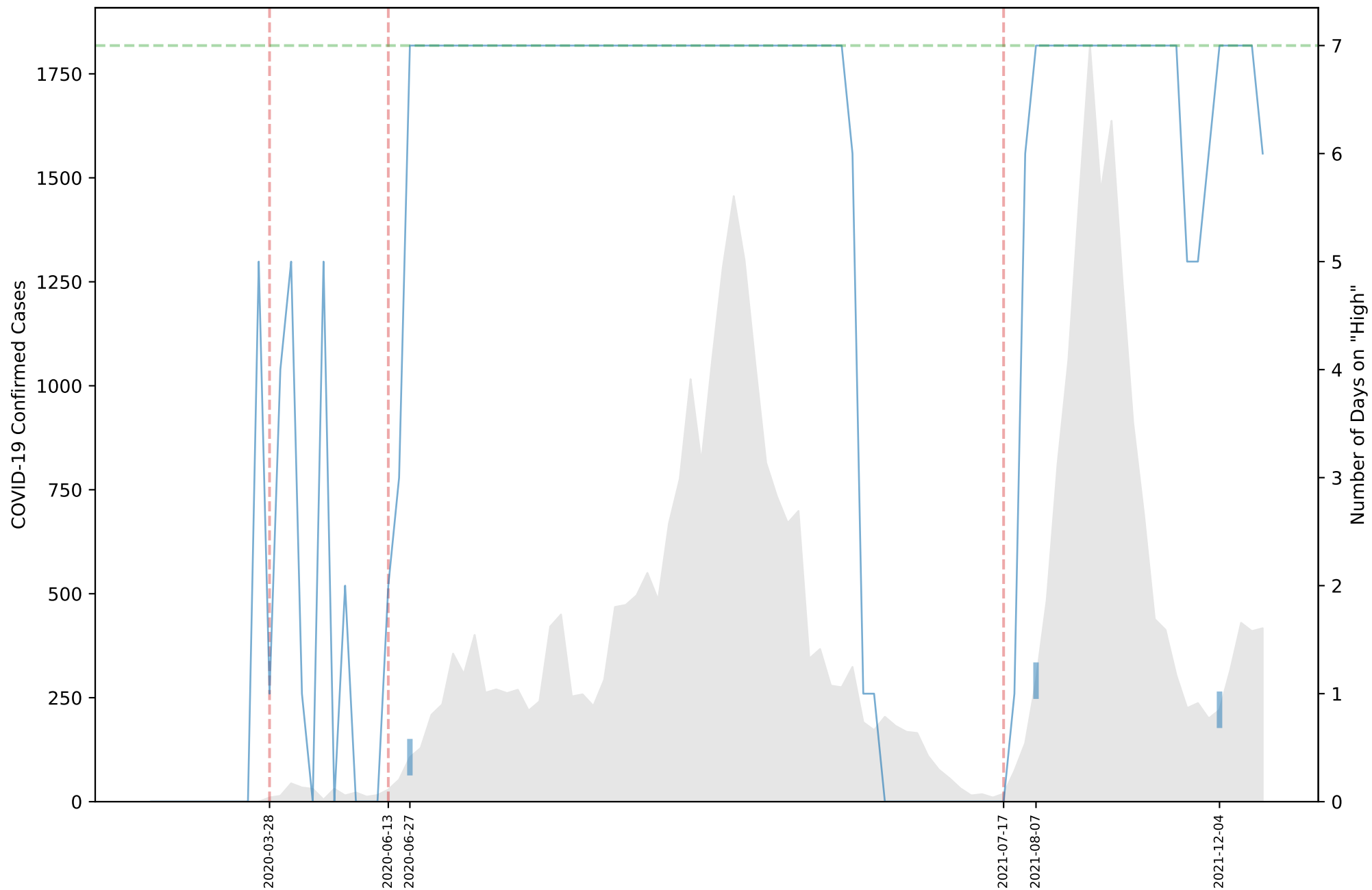- CDC beginning of events
- r_o (Parag's method)

Y-axis (left): COVID-19 Confirmed Cases
Y-axis (right): Number of Days on "High"

X-axis labels: 2020-03-21, 2020-03-28, 2020-06-20, 2020-06-27, 2020-09-26, 2020-11-07, 2021-06-19, 2021-07-31, 2021-12-11, 2021-12-25

TX, Harris   S279

Legend:
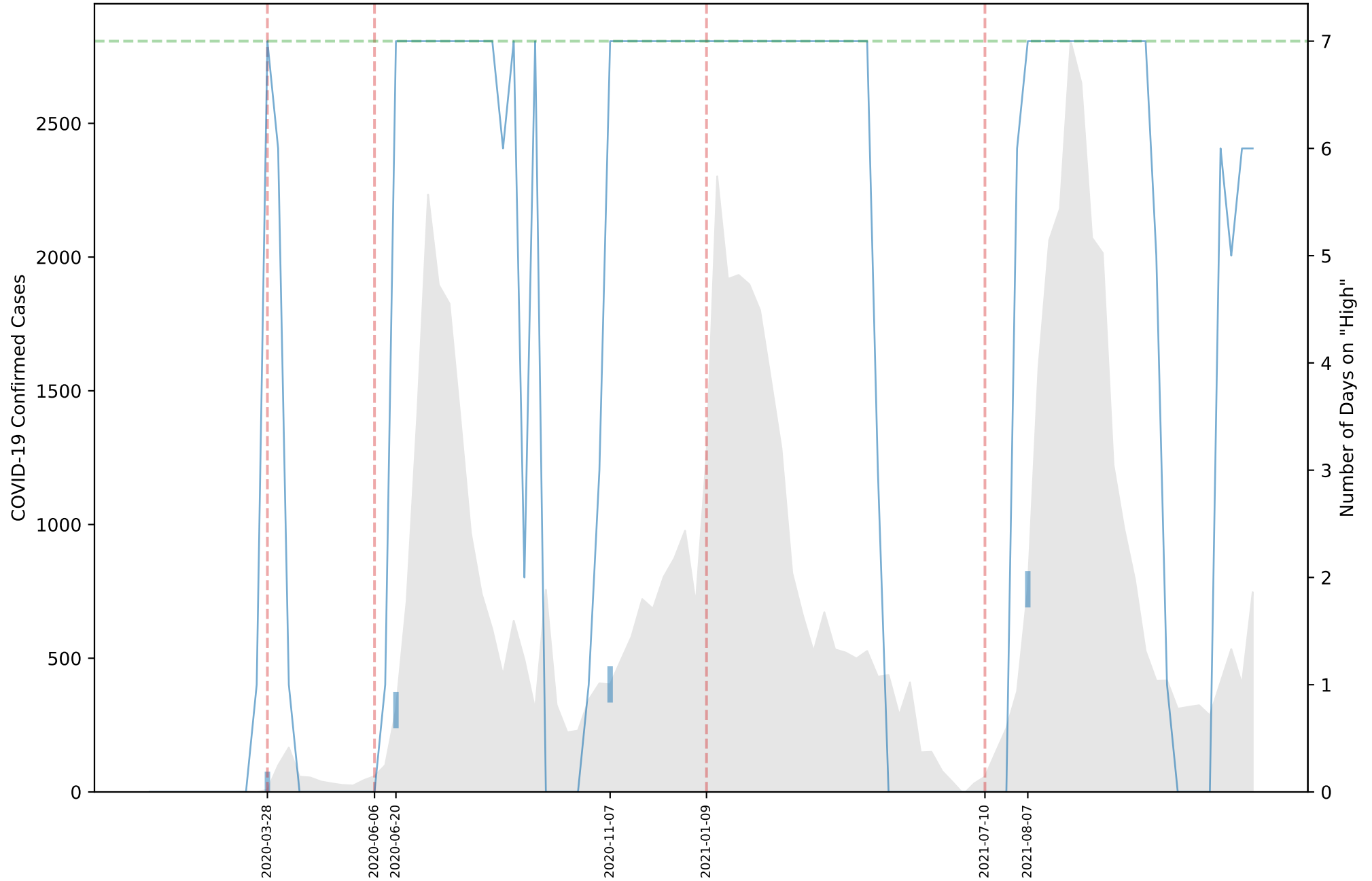- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

TX, Tarrant   S280

Legend:
- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

TX, Travis

S281

Legend:
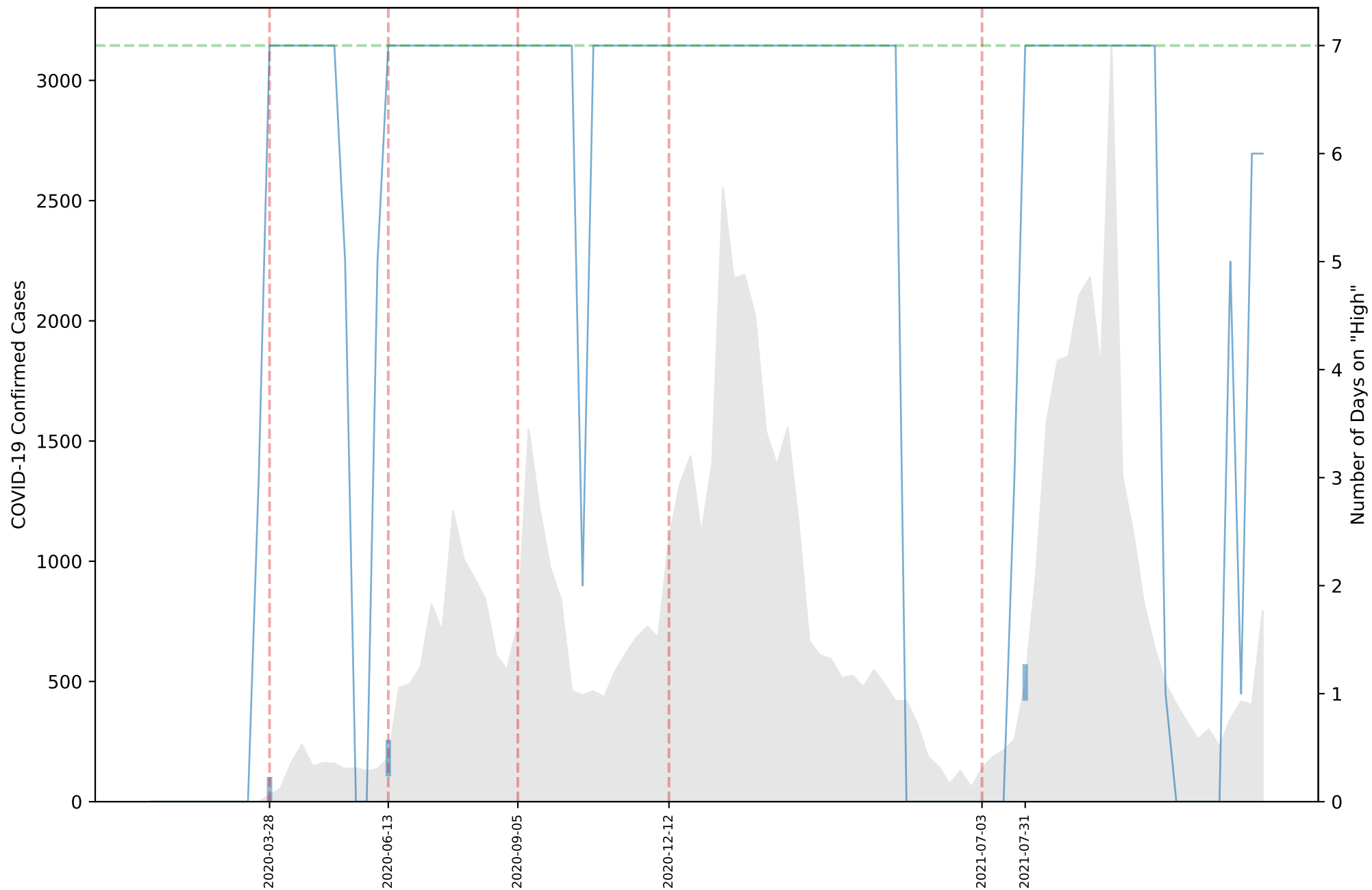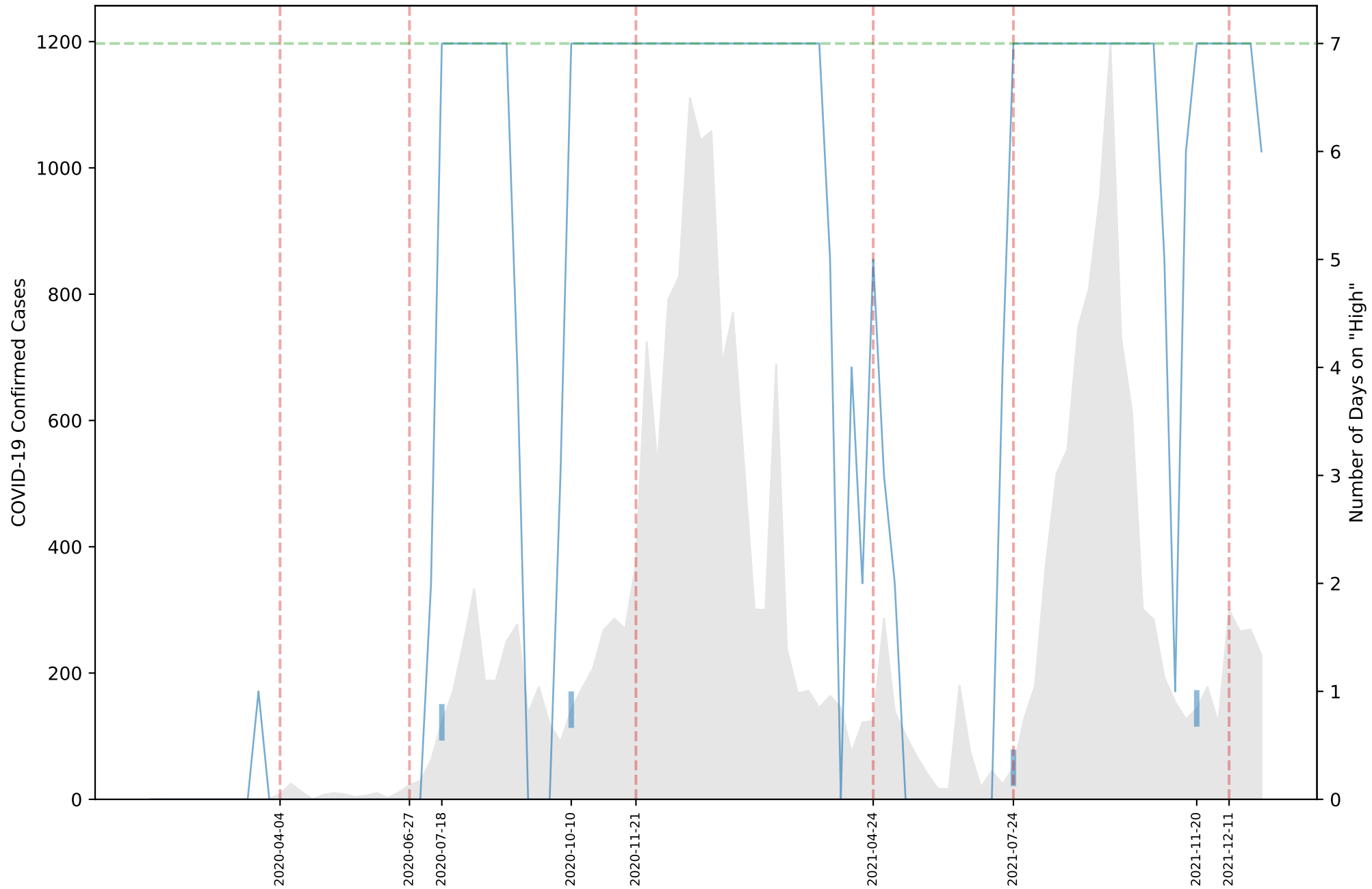- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
- CDC beginning of events
- r_o (Parag's method)

Left axis: COVID-19 Confirmed Cases (0, 1000, 2000, 3000, 4000)

Right axis: Number of Days on "High" (0, 1, 2, 3, 4, 5, 6, 7)

X-axis labels: 2020-03-21, 2020-03-28, 2020-04-18, 2020-06-20, 2020-06-27, 2020-11-14, 2020-11-21, 2021-07-17, 2021-07-31, 2021-12-11, 2021-12-25
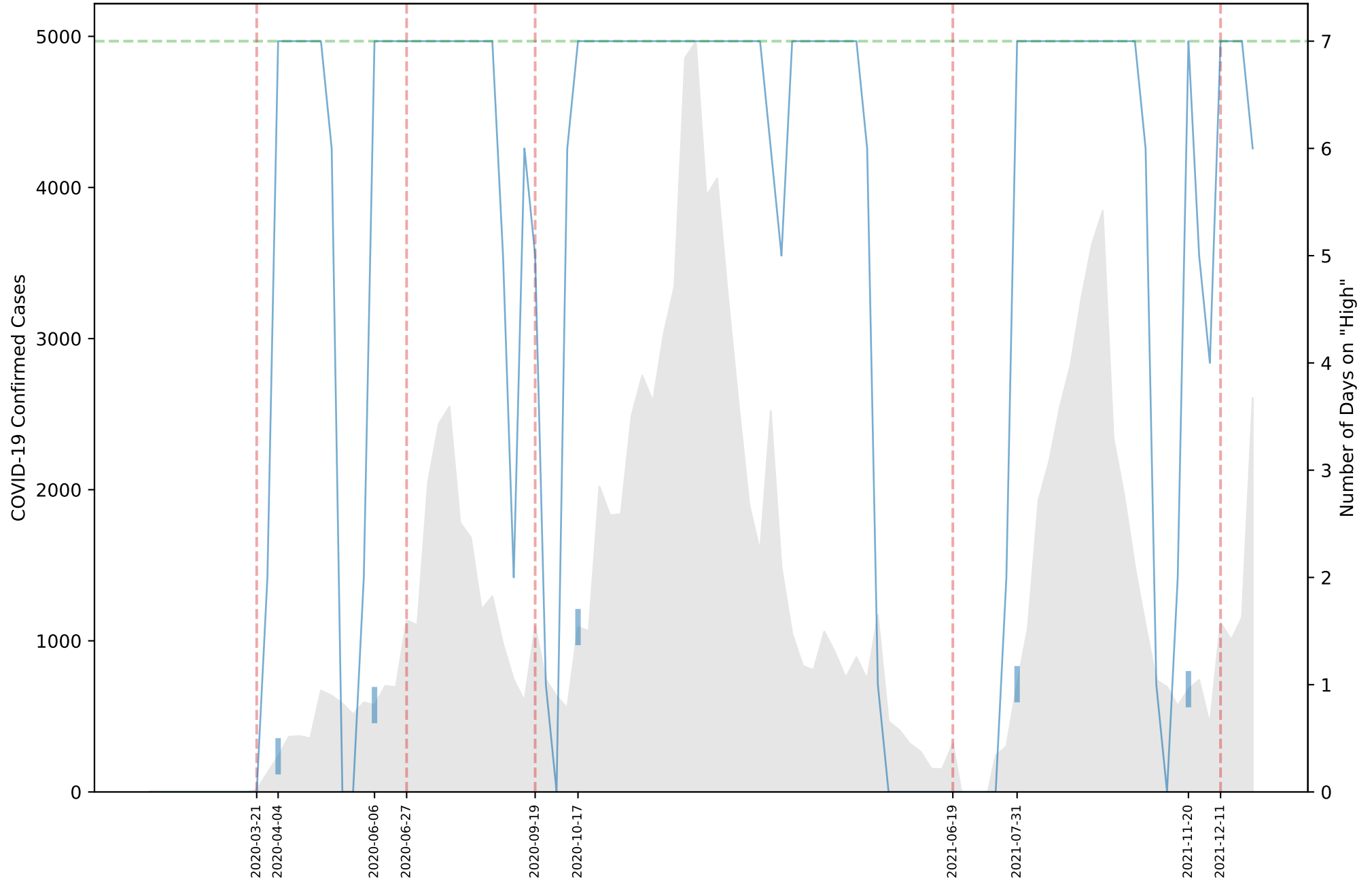
UT, Salt Lake

S282

VA, Albemarle

S283

VA, Fairfax

S285

- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
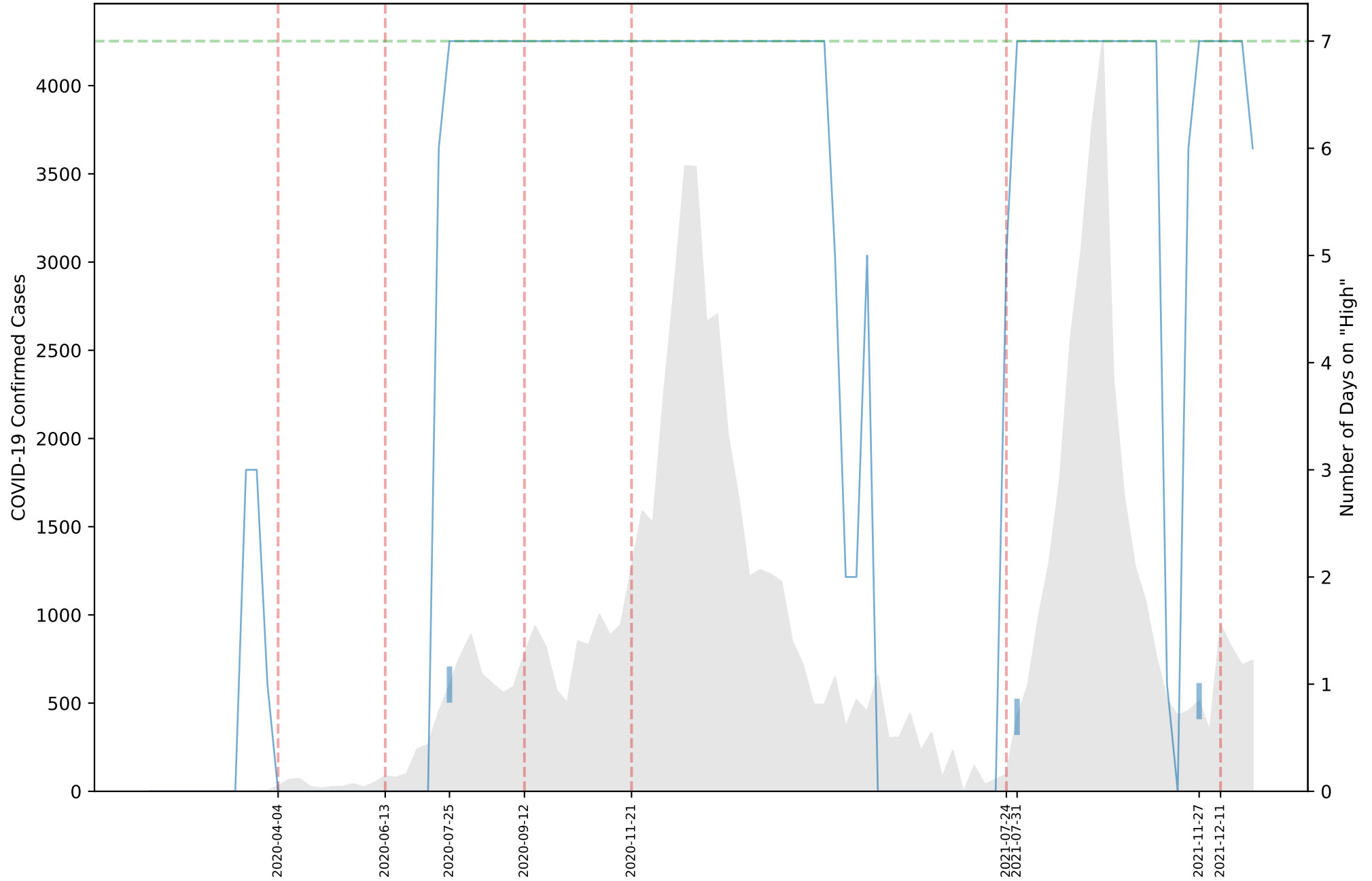- CDC beginning of events
- r_o (Parag's method)

WA, King

S286

Legend:
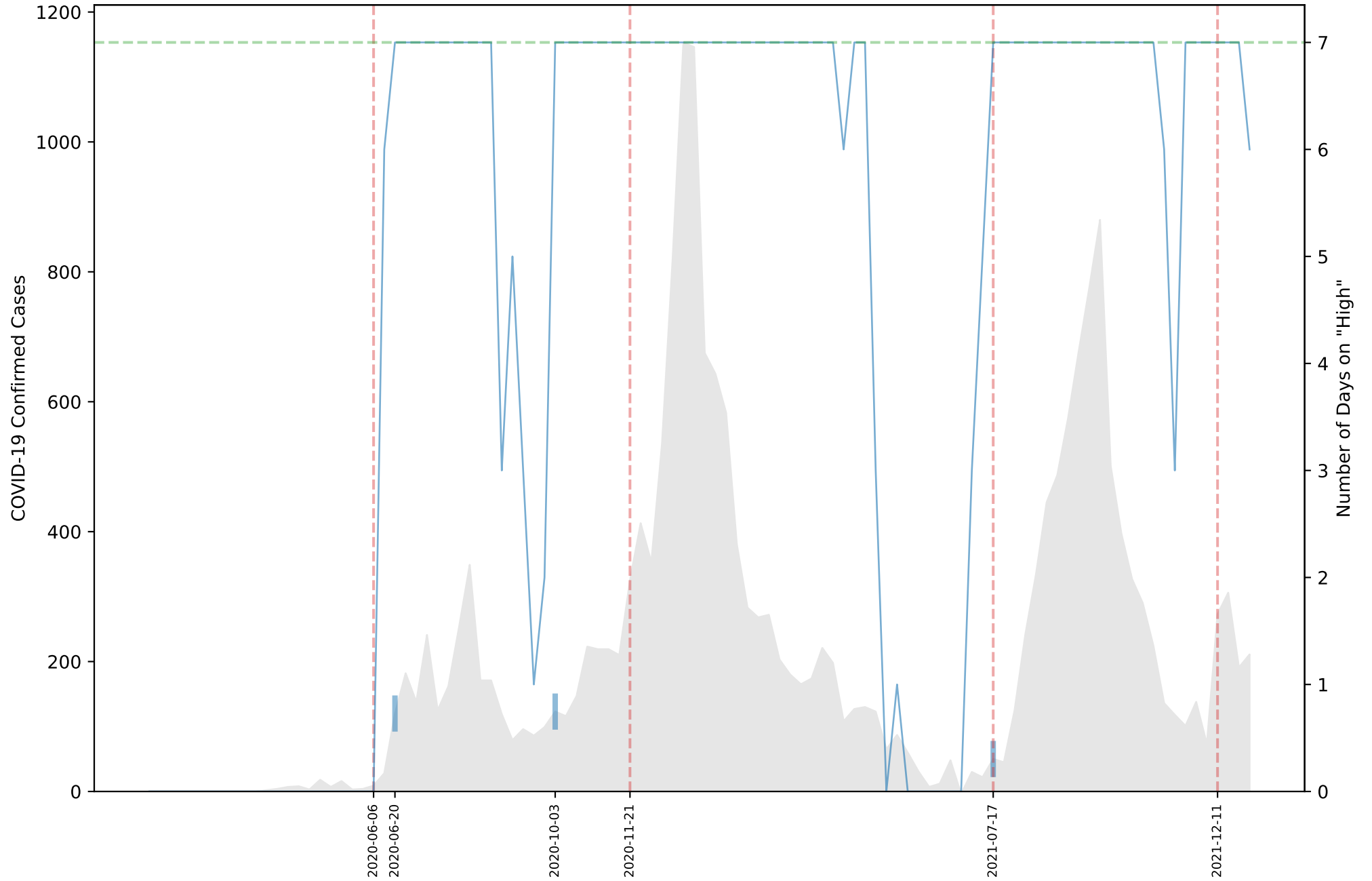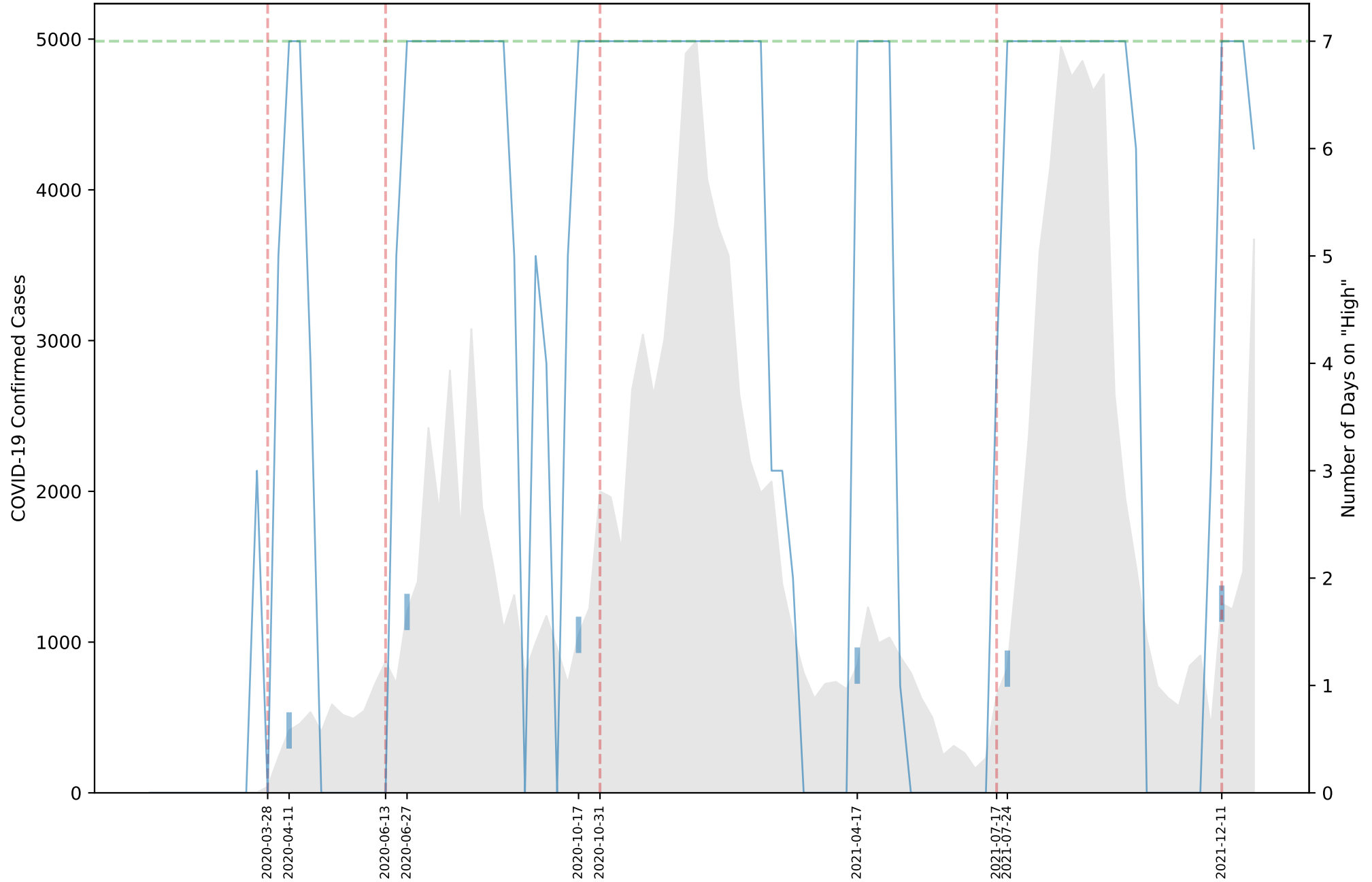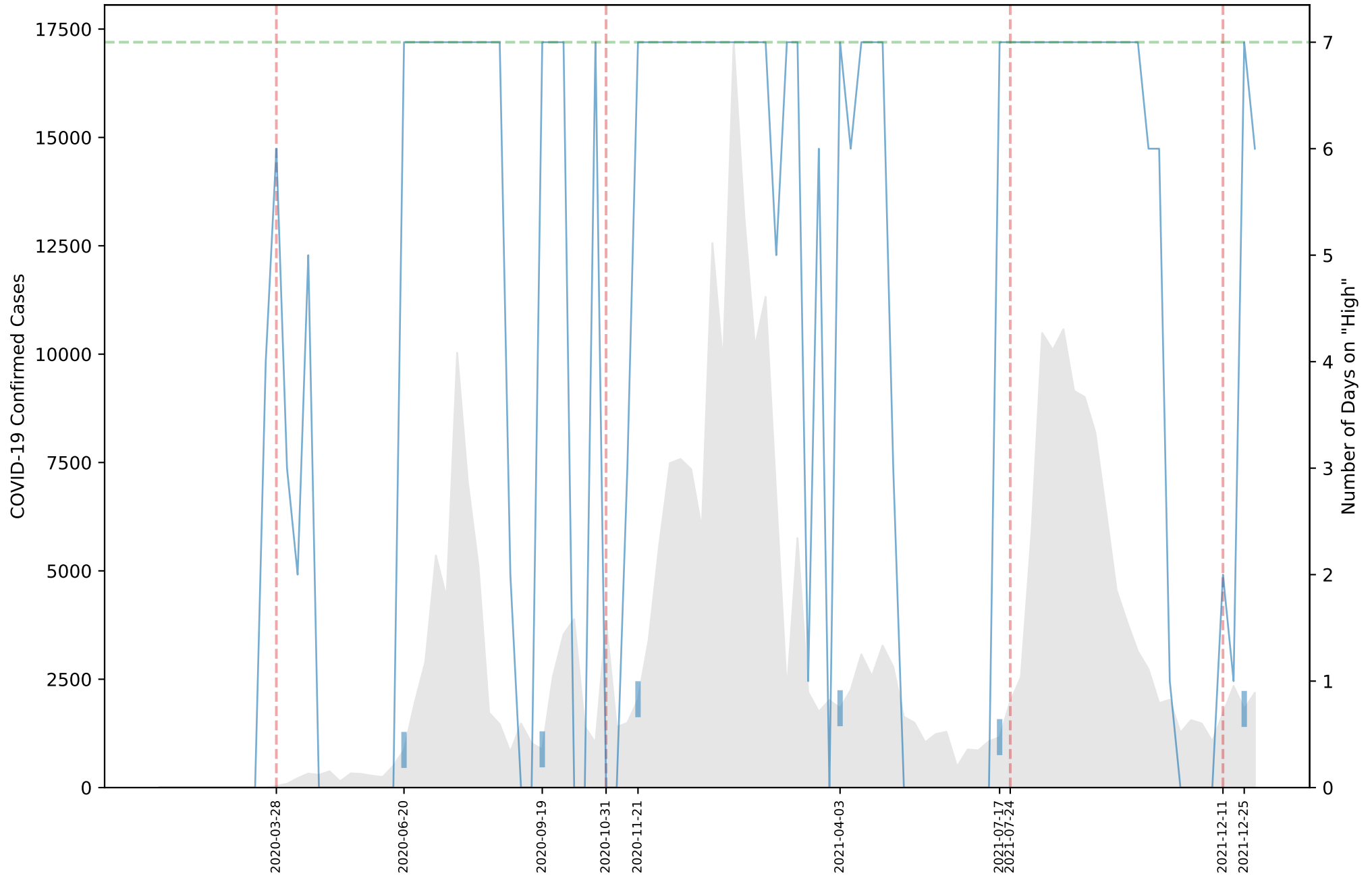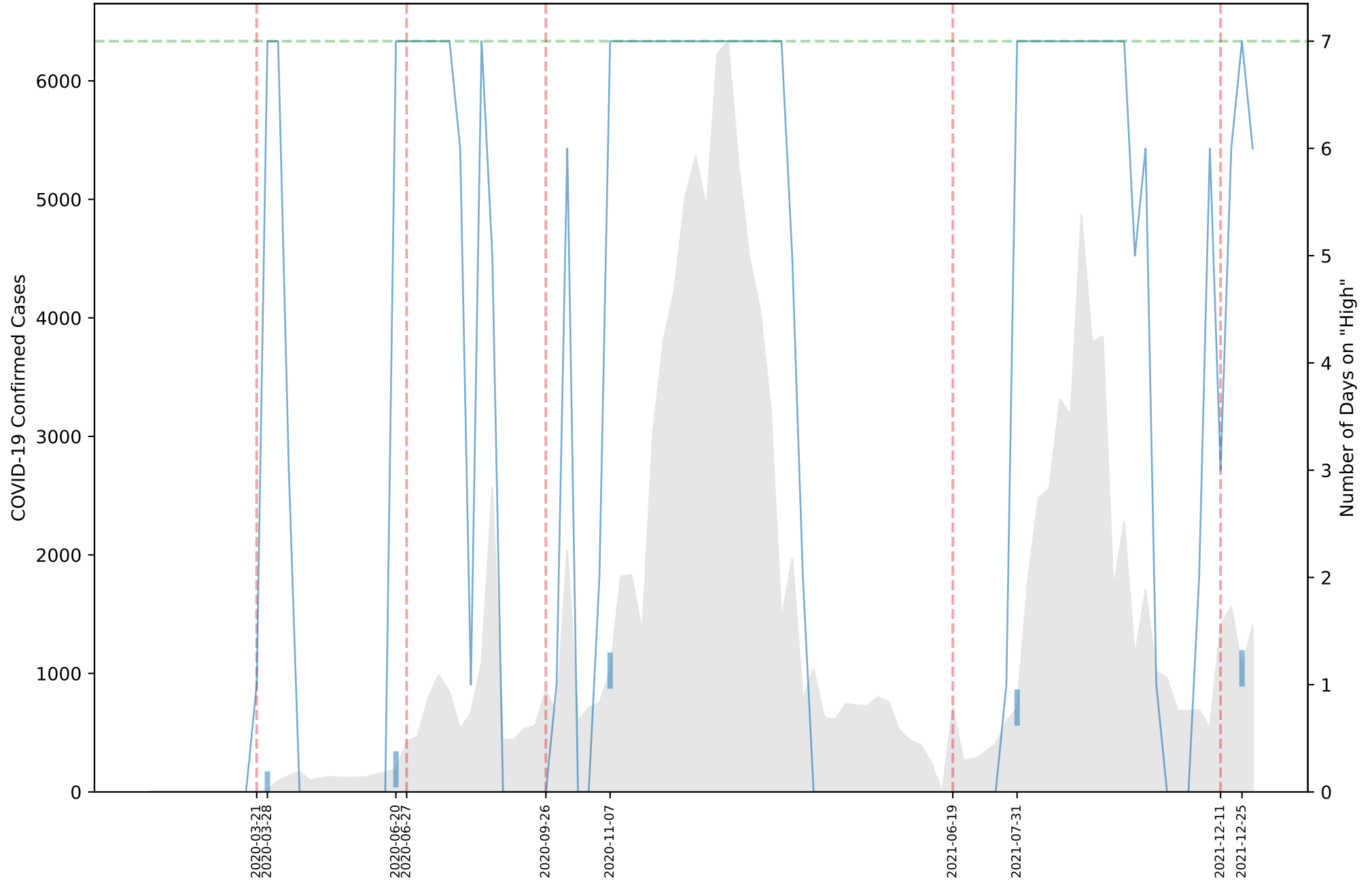- Number of days on 'High' transmission per week
- Threshold to mark the beginning of epidemic event for CDC signal
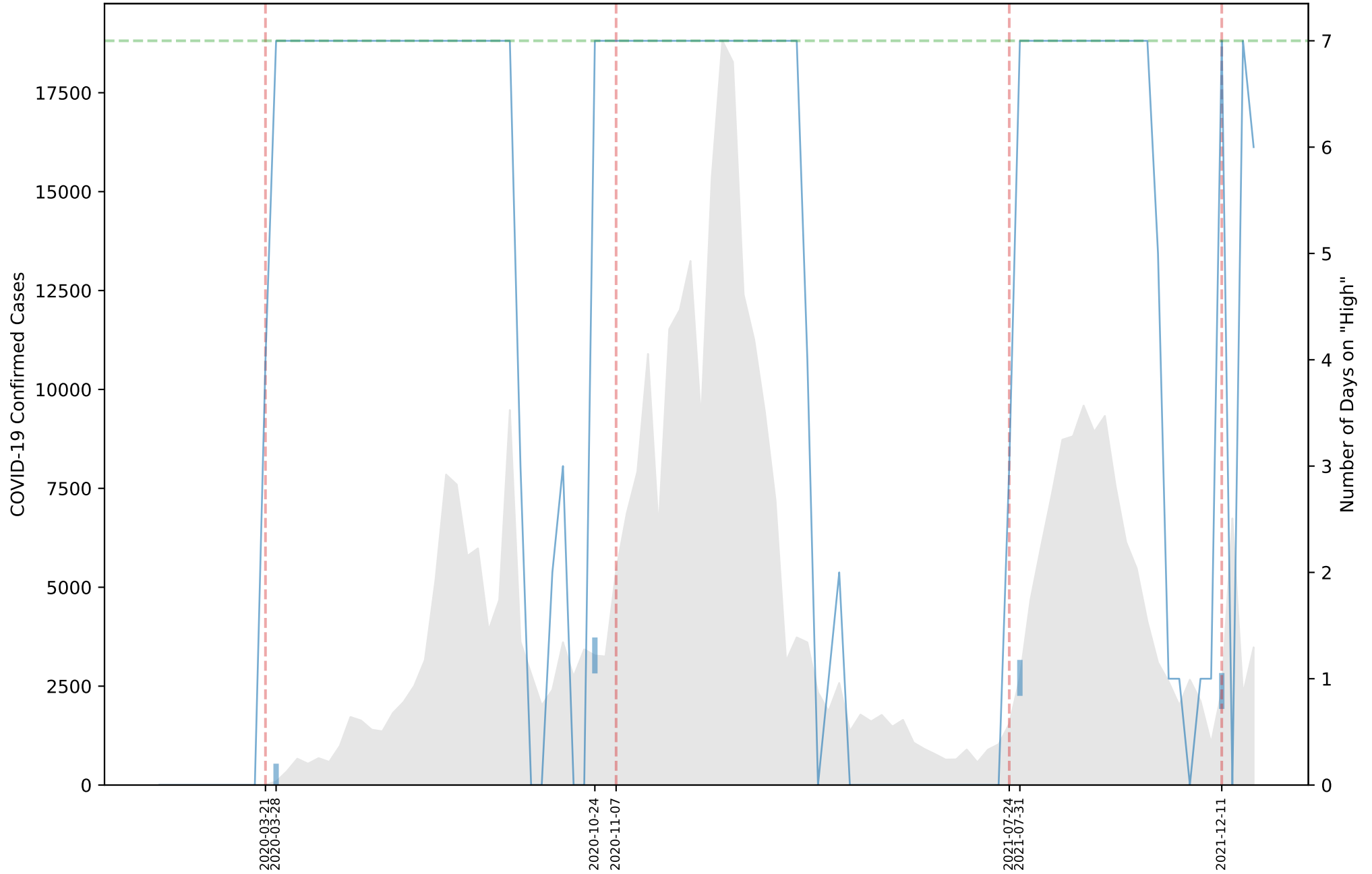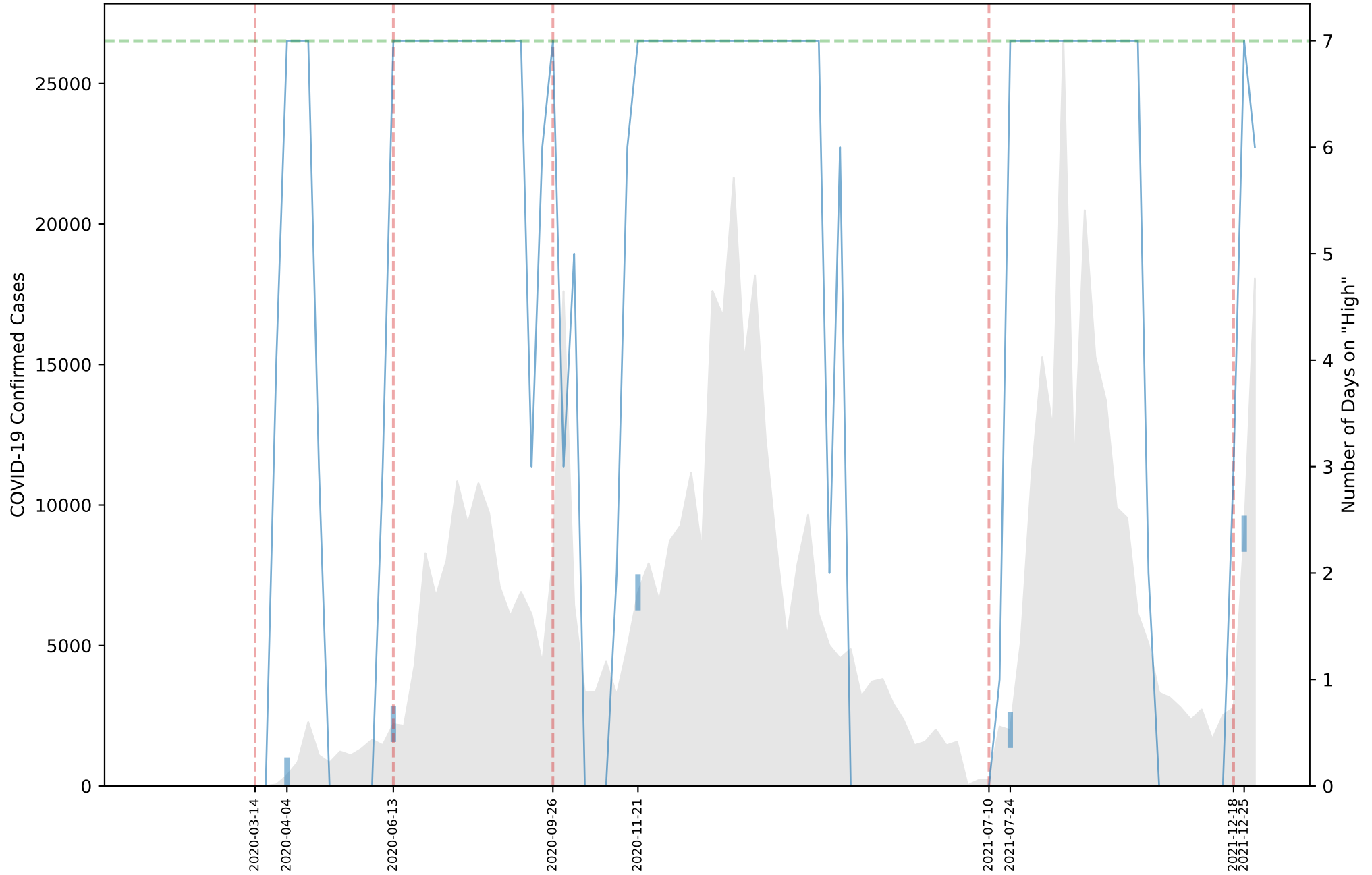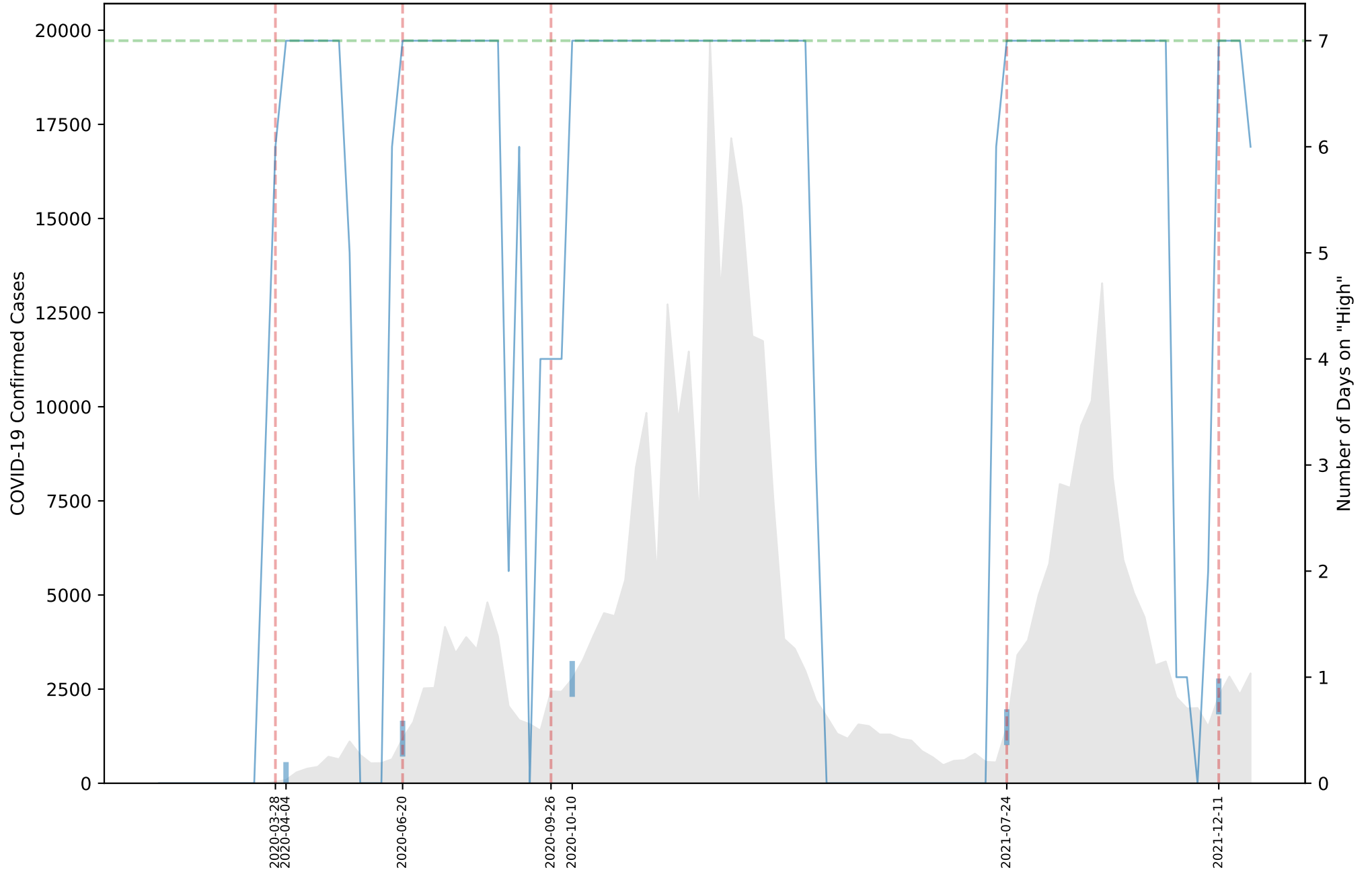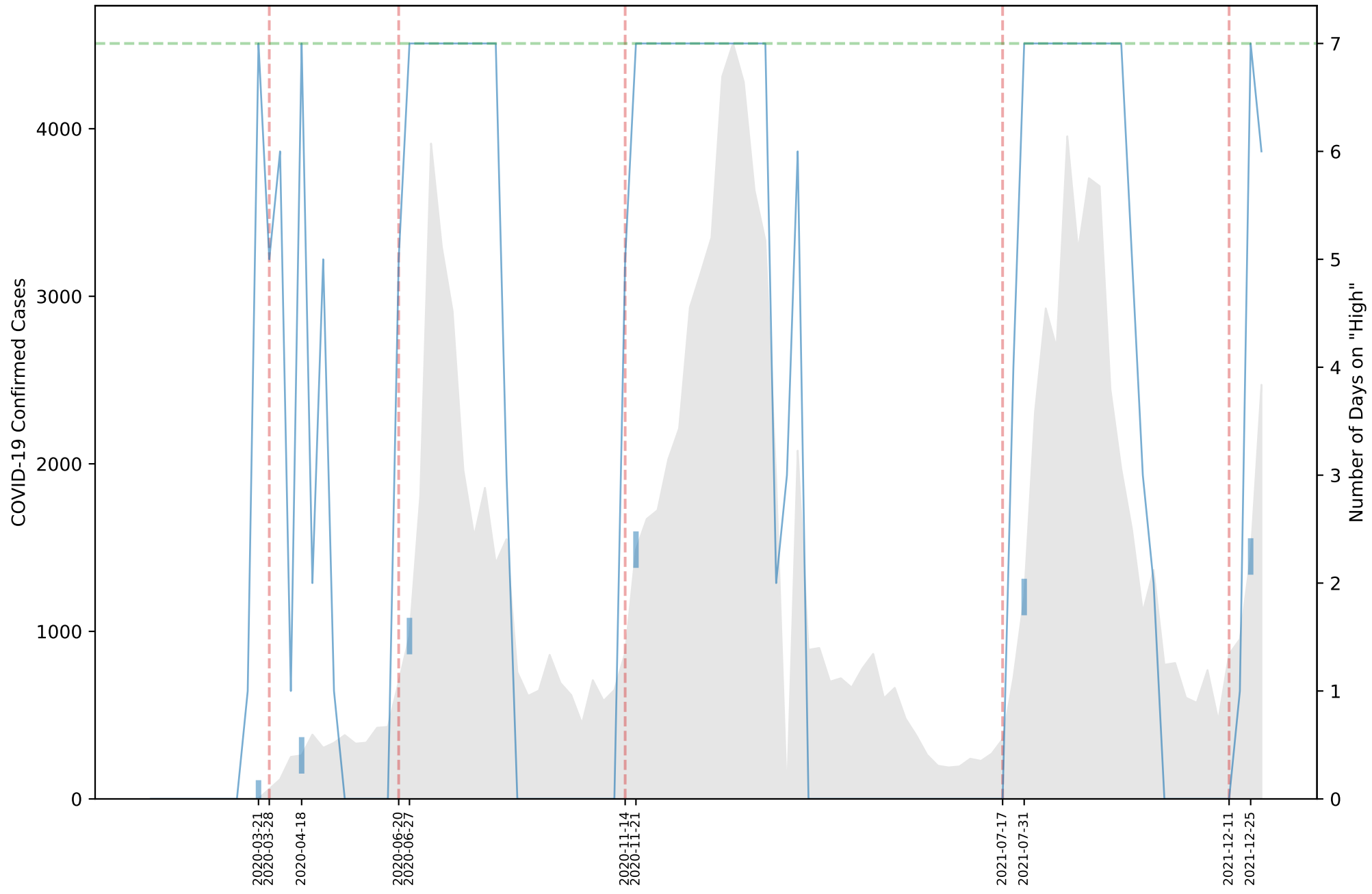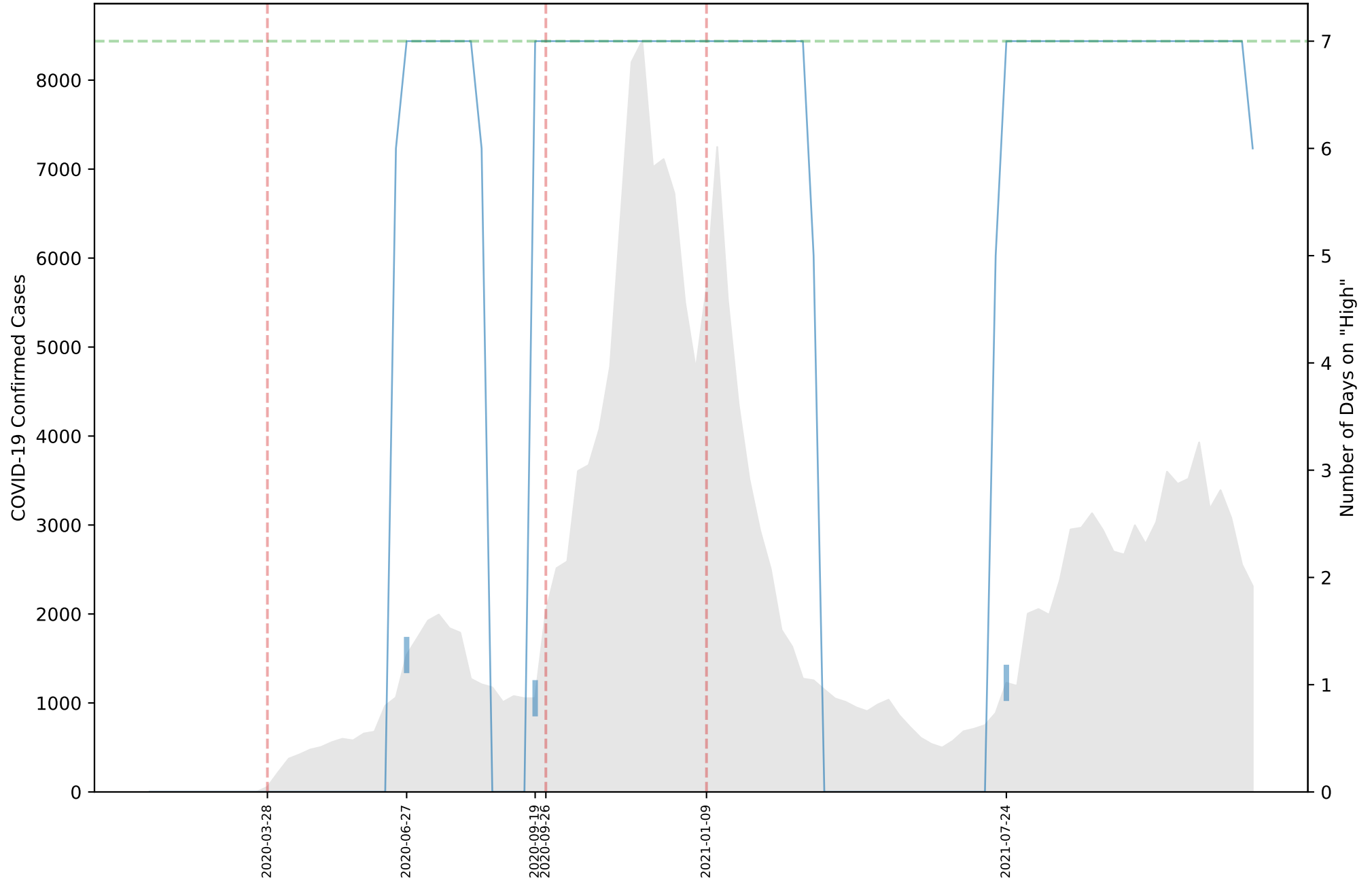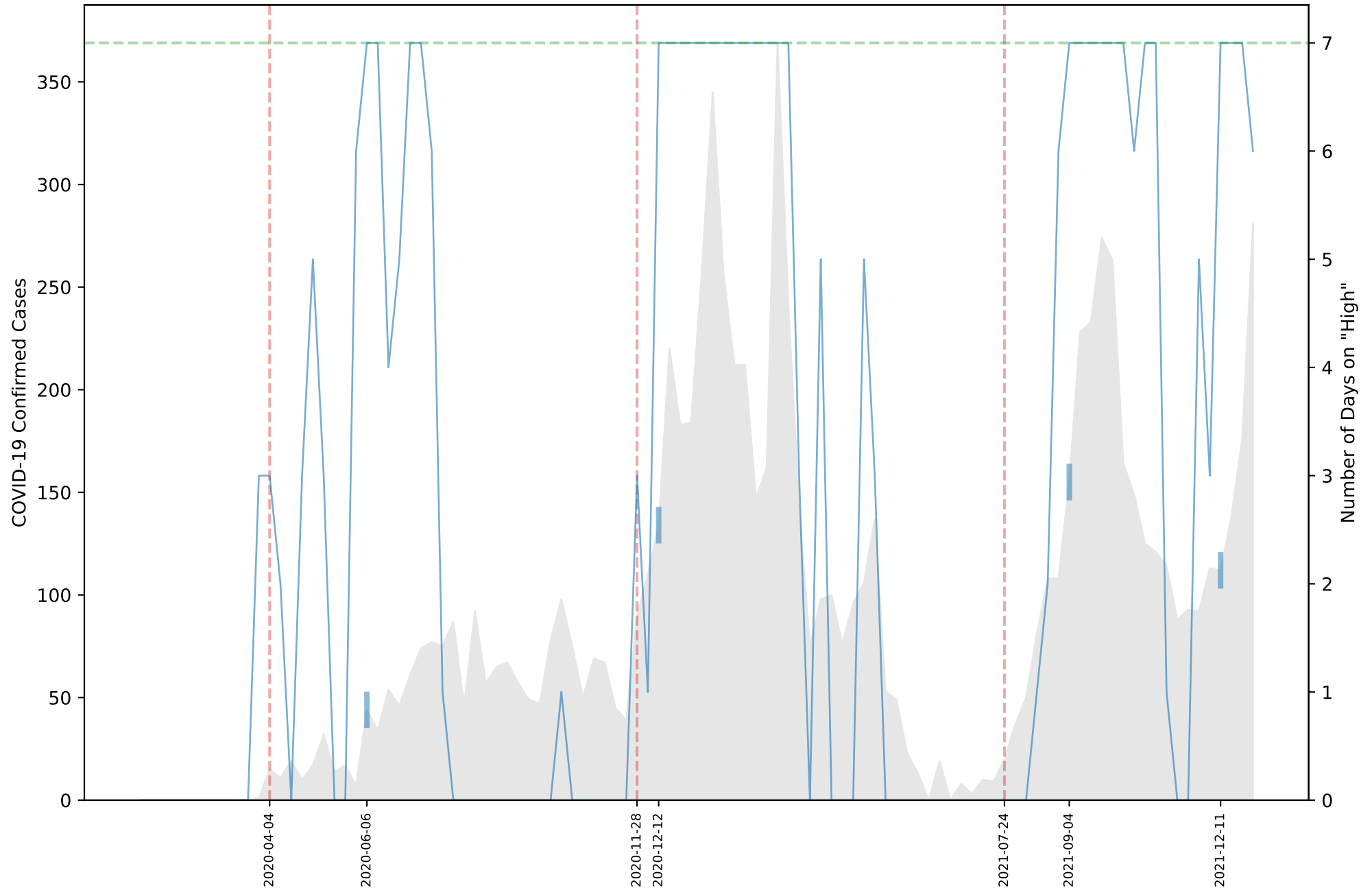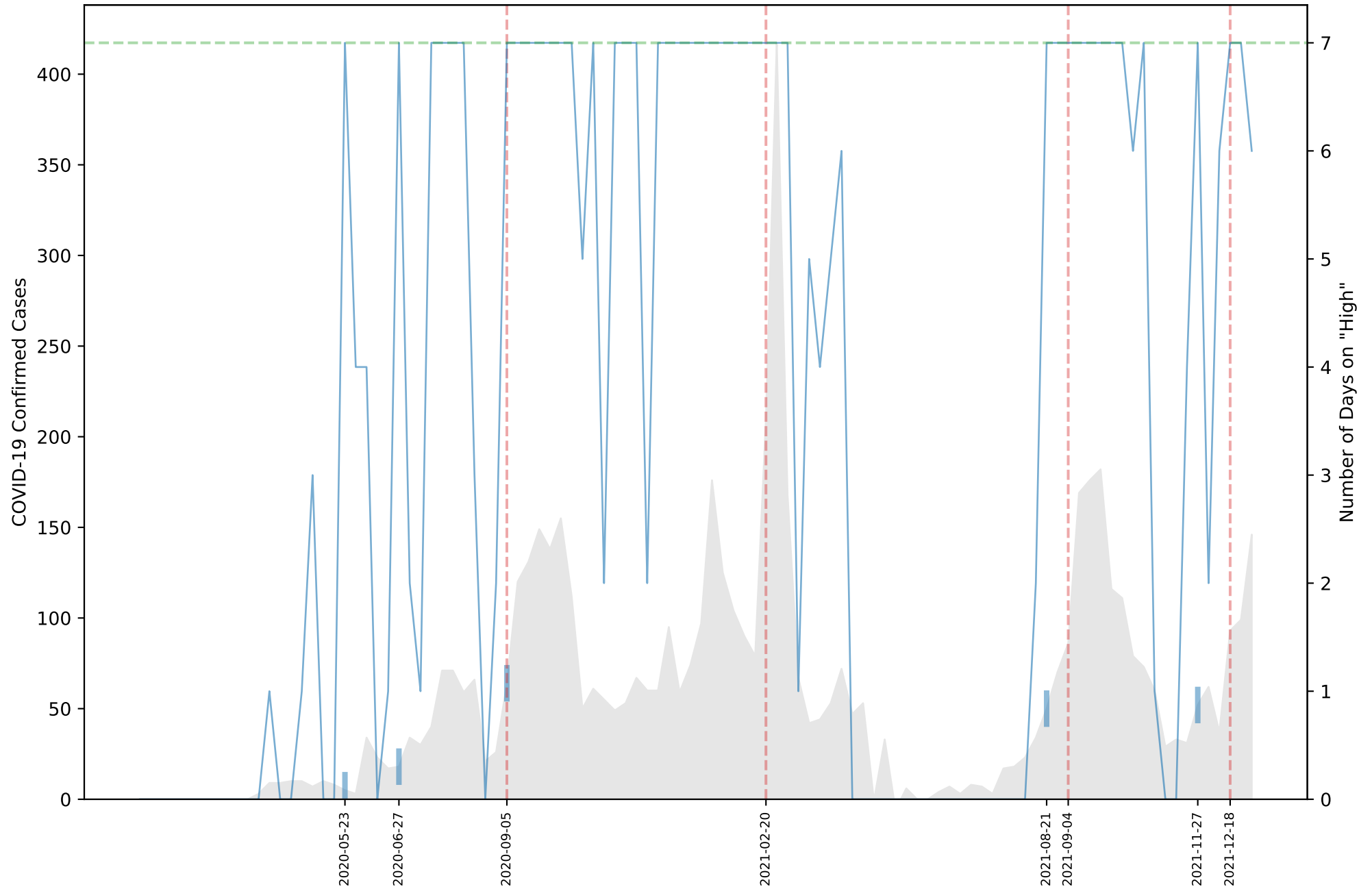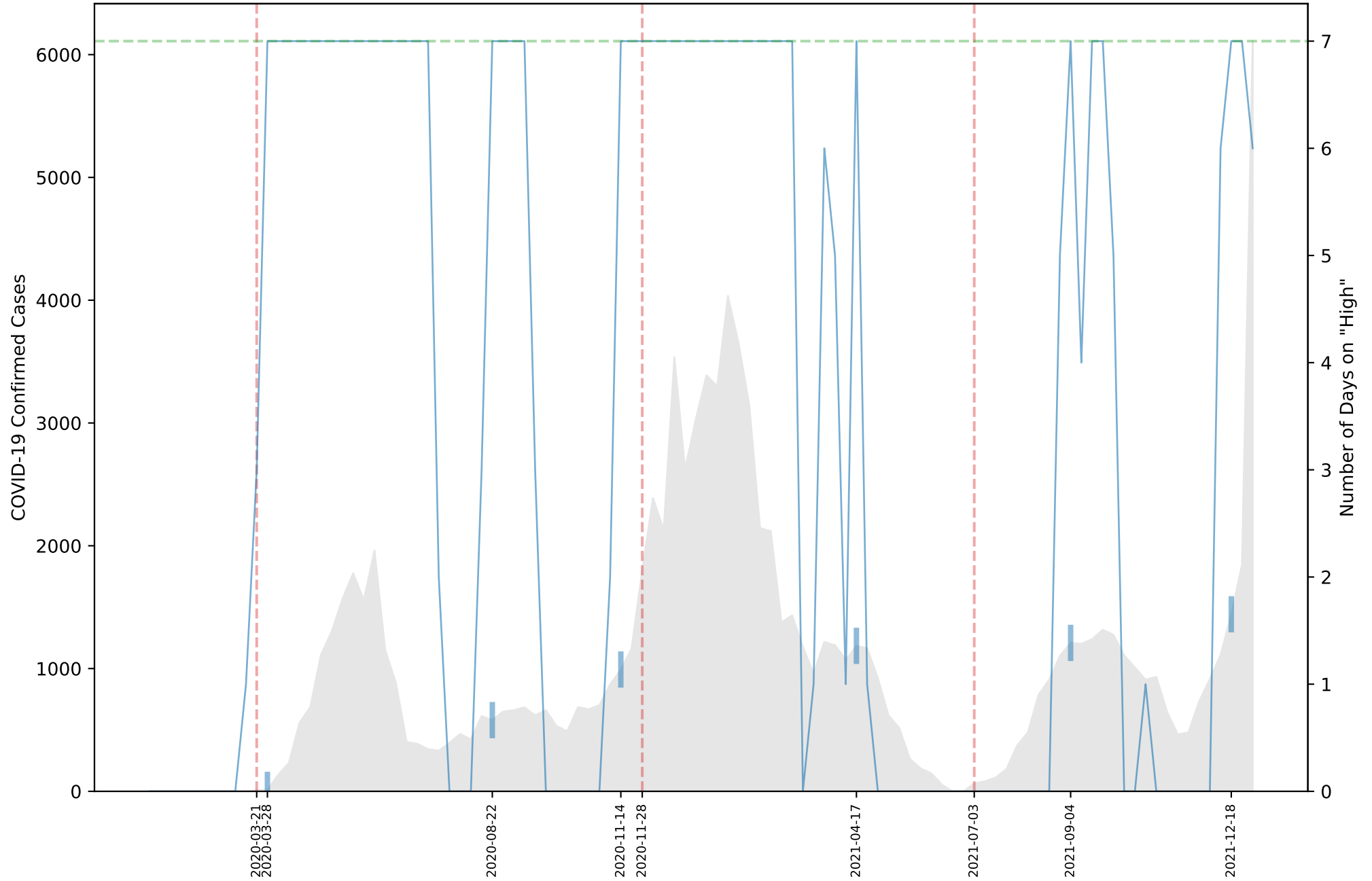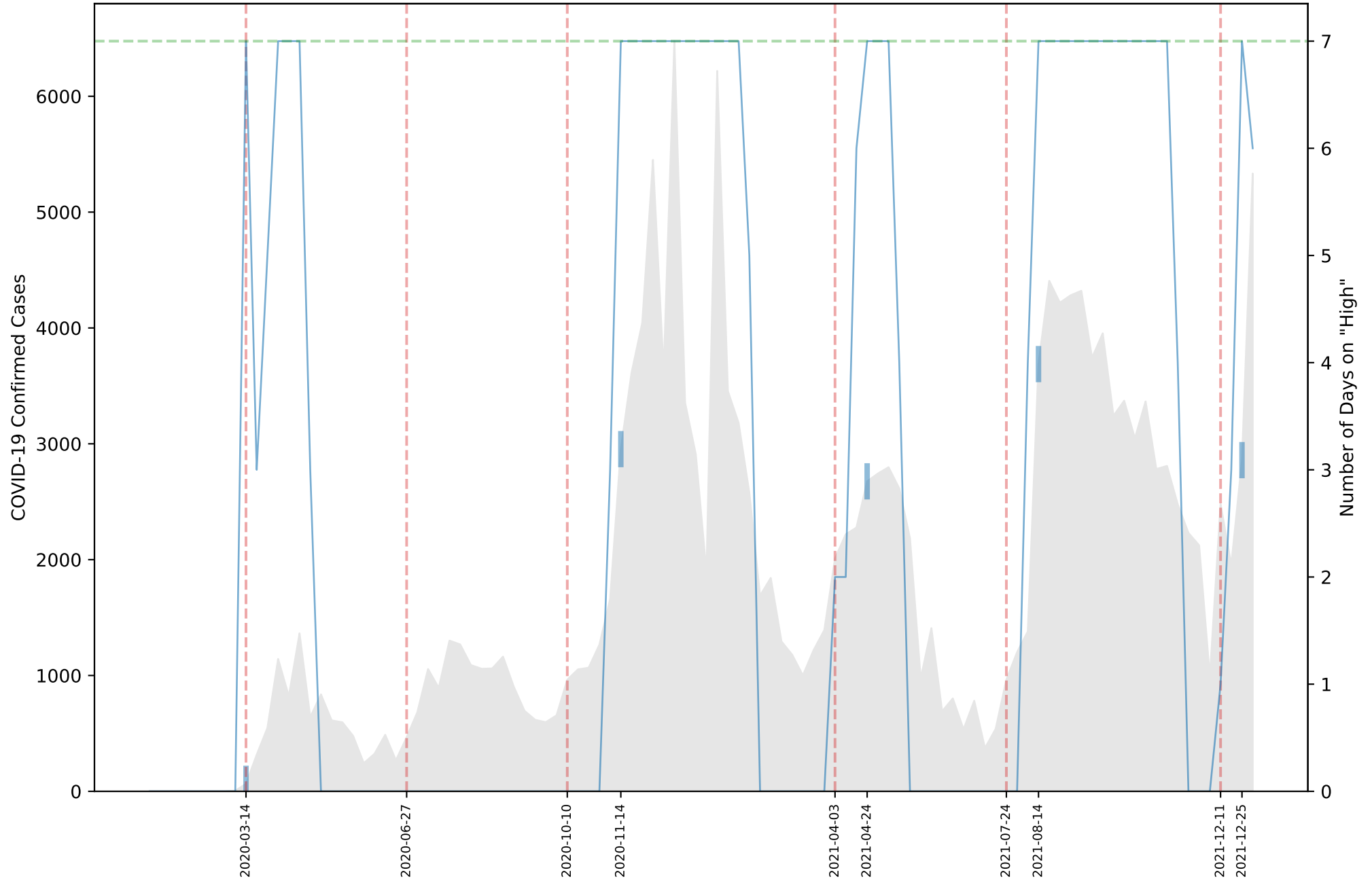- CDC beginning of events
- r_o (Parag's method)

Model Time	Naive			Single Source ("How long does covid last?")			Single Source ("side effects of vaccine")			Multiple Sources		
	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total
Total Events	305 (100%)	62 (100%)	367 (100%)	305 (100%)	62 (100%)	367 (100%)	305 (100%)	62 (100%)	367 (100%)	305 (100%)	62 (100%)	367 (100%)
Early Warning	279 (91%)	58 (94%)	337 (92%)	202 (66%)	35 (56%)	237 (65%)	184 (60%)	43 (69%)	227 (62%)	200 (66%)	54 (87%)	254 (69%)
Sync Warning	19 (6%)	4 (6%)	23 (6%)	23 (8%)	2 (3%)	25 (7%)	16 (5%)	3 (5%)	19 (5%)	30 (10%)	0 (0%)	30 (8%)
Late Warning	1 (0%)	0 (0%)	1 (0%)	26 (9%)	4 (6%)	30 (8%)	14 (5%)	1 (2%)	15 (4%)	26 (9%)	0 (0%)	26 (7%)
Soft Warning	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	39 (13%)	8 (13%)	47 (13%)
Missed Outbreaks	6 (2%)	0 (0%)	6 (2%)	54 (18%)	21 (34%)	75 (20%)	91 (30%)	15 (24%)	106 (29%)	10 (3%)	0 (0%)	10 (3%)
Warning, increase observed	224	28	252	122	17	139	148	23	171	35	1	36
False Alarm	502	110	612	280	47	327	374	105	479	95	15	110

Table S1: **A Summary of the results at the county-level.** Here *EWS* stands for Early Warning System.

Model Time	Naive			Single Source ("How long does covid last?")			Single Source ("chest pain")			Multiple Sources		
	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total	Before 2021-12-01	After 2021-12-01	Total
Total Events	183 (100%)	19 (100%)	202 (100%)	183 (100%)	19 (100%)	202 (100%)	183 (100%)	19 (100%)	202 (100%)	183 (100%)	19 (100%)	202 (100%)
Early Warning	160 (87%)	18 (95%)	178 (88%)	115 (63%)	13 (68%)	128 (63%)	108 (59%)	12 (63%)	120 (59%)	101 (55%)	18 (95%)	119 (59%)
Sync Warning	22 (12%)	1 (5%)	23 (11%)	11 (6%)	2 (11%)	13 (6%)	12 (7%)	0 (0%)	12 (6%)	16 (9%)	0 (0%)	16 (8%)
Late Warning	1 (1%)	0 (0%)	1 (0%)	17 (9%)	1 (5%)	18 (9%)	12 (7%)	0 (0%)	12 (6%)	20 (11%)	0 (0%)	20 (10%)
Soft Warning	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	0 (0%)	36 (20%)	1 (5%)	37 (18%)
Missed Outbreaks	0 (0%)	0 (0%)	0 (0%)	40 (22%)	3 (16%)	43 (21%)	51 (28%)	7 (37%)	58 (29%)	10 (5%)	0 (0%)	10 (5%)
Warning, increase observed	74	8	82	57	6	63	35	6	41	18	0	18
False Alarm	171	39	210	104	15	119	112	9	121	23	1	24

Table S2: **A Summary of the results at the state-level.** Here *EWS* stands for Early Warning System.

N = 367	Early Warning	Sync Warning	Late Warning	Missed Outbreaks	Warning, activity increases	False Alarm
(GT) how long does covid last	237 (65%)	25 (7%)	30 (8%)	74 (20%)	139	327
(GT) side effects of vaccine	227 (62%)	19 (5%)	15 (4%)	105 (29%)	171	479
(GT) chest pain	201 (55%)	19 (5%)	38 (10%)	108 (29%)	128	301
(GT) covid 19Who	169 (46%)	25 (7%)	20 (5%)	152 (41%)	87	269
COVID-19 confirmed deaths	147 (40%)	16 (4%)	31 (8%)	172 (47%)	93	249
(GT) covidSymptoms	145 (40%)	30 (8%)	50 (14%)	141 (38%)	58	122
(GT) after covid vaccine	141 (38%)	20 (5%)	29 (8%)	176 (48%)	182	463
COVID-19 confirmed cases	135 (37%)	59 (16%)	58 (16%)	114 (31%)	100	204
(GT) effects of covid vaccine	107 (29%)	14 (4%)	20 (5%)	225 (61%)	110	374
(GT) fever	85 (23%)	24 (7%)	21 (6%)	236 (64%)	40	107
(GT) covid 19	79 (22%)	22 (6%)	53 (14%)	212 (58%)	52	127
(gt) covid	51 (14%)	19 (5%)	65 (18%)	231 (63%)	10	54
Twitter	41 (11%)	14 (4%)	56 (15%)	255 (69%)	20	40
Up2Date	37 (10%)	7 (2%)	24 (7%)	298 (81%)	10	32

Table S3: **County-Level results for the Single Source Method**

N=202	Early Warning	Sync Warning	Late Warning	Missed Outbreaks	Warning, activity increases	False Alarm
(GT) how long does covid last	128 (63%)	13 (6%)	18 (9%)	42 (21%)	63	119
(GT) chest pain	120 (59%)	12 (6%)	12 (6%)	57 (28%)	41	121
(GT) covid 19Who	112 (55%)	11 (5%)	19 (9%)	59 (29%)	51	104
(GT) side effects of vaccine	96 (48%)	12 (6%)	18 (9%)	75 (37%)	56	165
(GT) covidSymptoms	88 (44%)	8 (4%)	15 (7%)	90 (45%)	28	45
COVID-19 confirmed cases	78 (39%)	22 (11%)	33 (16%)	68 (34%)	29	97
(GT) after covid vaccine	68 (34%)	8 (4%)	8 (4%)	117 (58%)	67	149
COVID-19 confirmed deaths	65 (32%)	13 (6%)	13 (6%)	110 (54%)	28	72
(GT) effects of covid vaccine	63 (31%)	6 (3%)	7 (3%)	125 (62%)	30	90
(GT) covid 19	46 (23%)	9 (4%)	30 (15%)	116 (57%)	21	54
(GT) fever	45 (22%)	5 (2%)	15 (7%)	136 (67%)	24	42
Twitter	27 (13%)	8 (4%)	28 (14%)	138 (68%)	10	11
(gt) covid	26 (13%)	5 (2%)	21 (10%)	149 (74%)	10	14
Up2Date	18 (9%)	5 (2%)	14 (7%)	164 (81%)	8	9

Table S4: **State-Level results for the Single Source Method**

Data Source(s) Used	Early Warning	Sync Warning	Late Warning	Soft Warning	Missed Outbreaks	Warning increase observed	False Alarm	Non-deployed
G, T, A	120 (59%)	13 (6%)	24 (12%)	37 (18%)	8 (4%)	16	32	0 (0%)
L, G, T	119 (59%)	16 (8%)	20 (10%)	37 (18%)	10 (5%)	18	24	0 (0%)
L, G	119 (59%)	16 (8%)	19 (9%)	39 (19%)	9 (4%)	19	24	0 (0%)
G, T	118 (58%)	12 (6%)	25 (12%)	39 (19%)	8 (4%)	16	26	0 (0%)
G, T, A, U	118 (58%)	13 (6%)	24 (12%)	39 (19%)	8 (4%)	16	32	0 (0%)
G, A	117 (58%)	15 (7%)	24 (12%)	38 (19%)	8 (4%)	17	31	0 (0%)
G,	117 (58%)	13 (6%)	24 (12%)	40 (20%)	8 (4%)	17	27	0 (0%)
G, T, U	116 (57%)	12 (6%)	27 (13%)	39 (19%)	8 (4%)	16	28	0 (0%)
G, A, U	116 (57%)	15 (7%)	23 (11%)	40 (20%)	8 (4%)	17	32	0 (0%)
L, G, U	116 (57%)	16 (8%)	20 (10%)	41 (20%)	9 (4%)	20	24	0 (0%)
L, G, T, U	116 (57%)	16 (8%)	21 (10%)	39 (19%)	10 (5%)	19	25	0 (0%)
L, G, T, A	115 (57%)	18 (9%)	20 (10%)	39 (19%)	10 (5%)	17	31	0 (0%)
G, U	115 (57%)	13 (6%)	26 (13%)	40 (20%)	8 (4%)	17	27	0 (0%)
L, G, A	114 (56%)	18 (9%)	20 (10%)	41 (20%)	9 (4%)	18	29	0 (0%)
L, G, T, A, U	114 (56%)	17 (8%)	19 (9%)	42 (21%)	10 (5%)	17	30	0 (0%)
L, G, A, U	113 (56%)	17 (8%)	19 (9%)	44 (22%)	9 (4%)	18	29	0 (0%)
G, N, T, A	110 (54%)	22 (11%)	24 (12%)	35 (17%)	11 (5%)	15	29	0 (0%)
G, N, T	109 (54%)	21 (10%)	25 (12%)	35 (17%)	12 (6%)	13	24	0 (0%)
G, N, A	109 (54%)	23 (11%)	23 (11%)	36 (18%)	11 (5%)	15	29	0 (0%)
G, N	108 (53%)	22 (11%)	24 (12%)	36 (18%)	12 (6%)	14	23	0 (0%)
G, N, T, A, U	108 (53%)	22 (11%)	24 (12%)	37 (18%)	11 (5%)	16	28	0 (0%)
G, N, T, U	107 (53%)	21 (10%)	25 (12%)	37 (18%)	12 (6%)	14	23	0 (0%)
L, G, N, T, A	107 (53%)	26 (13%)	21 (10%)	36 (18%)	12 (6%)	16	28	0 (0%)
G, N, A, U	107 (53%)	23 (11%)	23 (11%)	38 (19%)	11 (5%)	16	28	0 (0%)
L, G, N, A	106 (52%)	27 (13%)	20 (10%)	37 (18%)	12 (6%)	16	28	0 (0%)
G, N, U	106 (52%)	22 (11%)	24 (12%)	38 (19%)	12 (6%)	15	22	0 (0%)
L, G, N, T	104 (51%)	23 (11%)	24 (12%)	38 (19%)	13 (6%)	13	23	0 (0%)
L, G, N, T, A, U	104 (51%)	26 (13%)	21 (10%)	39 (19%)	12 (6%)	17	27	0 (0%)
L, G, N, A, U	103 (51%)	27 (13%)	20 (10%)	40 (20%)	12 (6%)	17	27	0 (0%)
L, G, N	103 (51%)	24 (12%)	23 (11%)	39 (19%)	13 (6%)	14	22	0 (0%)
L, G, N, T, U	101 (50%)	23 (11%)	24 (12%)	41 (20%)	13 (6%)	14	22	0 (0%)
L, G, N, U	100 (50%)	24 (12%)	23 (11%)	42 (21%)	13 (6%)	15	21	0 (0%)
L, T, A, U	86 (43%)	27 (13%)	18 (9%)	44 (22%)	21 (10%)	17	60	6 (3%)
L, A	85 (42%)	29 (14%)	8 (4%)	24 (12%)	38 (19%)	18	58	18 (9%)
L, T, A	84 (42%)	28 (14%)	17 (8%)	43 (21%)	22 (11%)	17	61	8 (4%)
L, A, U	81 (40%)	27 (13%)	8 (4%)	38 (19%)	36 (18%)	18	58	12 (6%)
T, A	80 (40%)	17 (8%)	15 (7%)	45 (22%)	32 (16%)	17	58	13 (6%)
T, A, U	80 (40%)	17 (8%)	16 (8%)	48 (24%)	30 (15%)	19	55	11 (5%)
L, N, A, U	79 (39%)	22 (11%)	21 (10%)	55 (27%)	24 (12%)	10	26	1 (0%)
N, A, U	79 (39%)	21 (10%)	17 (8%)	55 (27%)	29 (14%)	10	29	1 (0%)
N, T, A, U	79 (39%)	20 (10%)	16 (8%)	58 (29%)	28 (14%)	9	23	1 (0%)
L, T, U	79 (39%)	39 (19%)	27 (13%)	3 (1%)	26 (13%)	10	20	28 (14%)
N, T, A	77 (38%)	20 (10%)	15 (7%)	59 (29%)	28 (14%)	11	24	3 (1%)
N, A	77 (38%)	19 (9%)	16 (8%)	56 (28%)	30 (15%)	10	27	4 (2%)
L, N, A	76 (38%)	23 (11%)	21 (10%)	55 (27%)	23 (11%)	9	25	4 (2%)
L, N, T, A, U	76 (38%)	22 (11%)	21 (10%)	60 (30%)	22 (11%)	8	22	1 (0%)
A,	75 (37%)	14 (7%)	5 (2%)	21 (10%)	57 (28%)	16	56	30 (15%)
A, U	73 (36%)	14 (7%)	7 (3%)	32 (16%)	53 (26%)	18	58	23 (11%)
L, N, T, A	73 (36%)	24 (12%)	21 (10%)	58 (29%)	23 (11%)	9	23	3 (1%)
L, T	72 (36%)	40 (20%)	28 (14%)	0 (0%)	23 (11%)	8	22	39 (19%)
T, U	67 (33%)	18 (9%)	37 (18%)	0 (0%)	36 (18%)	9	21	44 (22%)
N, T, U	65 (32%)	23 (11%)	19 (9%)	50 (25%)	38 (19%)	6	16	7 (3%)
L, N, T, U	63 (31%)	24 (12%)	24 (12%)	56 (28%)	28 (14%)	5	15	7 (3%)
L, N, U	62 (31%)	26 (13%)	25 (12%)	52 (26%)	30 (15%)	7	15	7 (3%)
N, U	62 (31%)	25 (12%)	21 (10%)	47 (23%)	40 (20%)	7	17	7 (3%)
N, T	60 (30%)	27 (13%)	18 (9%)	48 (24%)	39 (19%)	6	15	10 (5%)
N,	59 (29%)	23 (11%)	19 (9%)	47 (23%)	43 (21%)	6	15	11 (5%)
L, N	58 (29%)	25 (12%)	24 (12%)	52 (26%)	32 (16%)	6	13	11 (5%)
T,	56 (28%)	17 (8%)	39 (19%)	0 (0%)	32 (16%)	7	19	58 (29%)
L, N, T	56 (28%)	29 (14%)	24 (12%)	53 (26%)	30 (15%)	5	13	10 (5%)
L, U	37 (18%)	48 (24%)	13 (6%)	0 (0%)	43 (21%)	8	9	61 (30%)
L,	23 (11%)	43 (21%)	10 (5%)	0 (0%)	21 (10%)	4	6	105 (52%)
U,	17 (8%)	6 (3%)	6 (3%)	0 (0%)	49 (24%)	5	3	124 (61%)

Table S5: **State-level performance (Jan 1st, 2020 – Jan 1st, 2022) of the Multiple Source method for different data sources used for the training step.** The source labeling is as follows: G = Google trends, T = Twitter, U = UpToDate, L = local epidemiological data, A = Human mobility from Apple, and N = Neighbor's epidemiological data. An additional column, 'Non-deployed,' indicates the number of outbreak events where our Multiple Source method did not find a reasonable set of proxies to fit a model. Thus, an early warning system was not deployed to forecast the out-of-sample period.

Data Source(s) Used	Early Warning	Sync Warning	Late Warning	Soft Warning	Missed Outbreaks	Warning increase observed	False Alarm	Non-deployed
G, T, U	258 (70%)	21 (6%)	27 (7%)	52 (14%)	9 (2%)	36	121	0 (0%)
G, U	257 (70%)	21 (6%)	27 (7%)	53 (14%)	9 (2%)	36	122	0 (0%)
G, T	257 (70%)	20 (5%)	27 (7%)	54 (15%)	9 (2%)	36	121	0 (0%)
G,	256 (70%)	20 (5%)	28 (8%)	54 (15%)	9 (2%)	36	121	0 (0%)
G, T, A, U	255 (69%)	23 (6%)	28 (8%)	55 (15%)	6 (2%)	36	121	0 (0%)
L, G, T, U	254 (69%)	30 (8%)	26 (7%)	47 (13%)	10 (3%)	36	110	0 (0%)
G, A, U	254 (69%)	23 (6%)	28 (8%)	56 (15%)	6 (2%)	36	122	0 (0%)
L, G, T, A, U	253 (69%)	30 (8%)	27 (7%)	49 (13%)	8 (2%)	36	113	0 (0%)
L, G, T	253 (69%)	29 (8%)	26 (7%)	49 (13%)	10 (3%)	36	111	0 (0%)
G, T, A	253 (69%)	23 (6%)	28 (8%)	57 (16%)	6 (2%)	36	120	0 (0%)
L, G, U	252 (69%)	30 (8%)	26 (7%)	49 (13%)	10 (3%)	36	111	0 (0%)
G, A	252 (69%)	23 (6%)	29 (8%)	57 (16%)	6 (2%)	36	120	0 (0%)
L, G	251 (68%)	29 (8%)	27 (7%)	50 (14%)	10 (3%)	36	111	0 (0%)
L, G, A, U	251 (68%)	30 (8%)	27 (7%)	51 (14%)	8 (2%)	36	114	0 (0%)
L, G, T, A	250 (68%)	30 (8%)	27 (7%)	52 (14%)	8 (2%)	36	112	0 (0%)
L, G, A	248 (68%)	30 (8%)	28 (8%)	53 (14%)	8 (2%)	36	112	0 (0%)
G, N, T, U	234 (64%)	38 (10%)	38 (10%)	44 (12%)	13 (4%)	37	94	0 (0%)
G, N, U	234 (64%)	38 (10%)	38 (10%)	44 (12%)	13 (4%)	37	95	0 (0%)
G, N, T	233 (63%)	38 (10%)	38 (10%)	45 (12%)	13 (4%)	37	93	0 (0%)
G, N	233 (63%)	38 (10%)	39 (11%)	44 (12%)	13 (4%)	37	93	0 (0%)
G, N, A, U	232 (63%)	38 (10%)	38 (10%)	47 (13%)	12 (3%)	37	96	0 (0%)
G, N, T, A, U	232 (63%)	38 (10%)	38 (10%)	47 (13%)	12 (3%)	37	95	0 (0%)
G, N, A	231 (63%)	38 (10%)	39 (11%)	47 (13%)	12 (3%)	37	94	0 (0%)
G, N, T, A	231 (63%)	38 (10%)	38 (10%)	48 (13%)	12 (3%)	37	94	0 (0%)
L, G, N, A, U	230 (63%)	47 (13%)	34 (9%)	42 (11%)	14 (4%)	37	93	0 (0%)
L, G, N, T, A, U	230 (63%)	47 (13%)	34 (9%)	42 (11%)	14 (4%)	37	92	0 (0%)
L, G, N, U	230 (63%)	47 (13%)	35 (10%)	40 (11%)	15 (4%)	37	91	0 (0%)
L, G, N, T, U	230 (63%)	47 (13%)	35 (10%)	40 (11%)	15 (4%)	37	90	0 (0%)
L, G, N, A	229 (62%)	47 (13%)	35 (10%)	42 (11%)	14 (4%)	37	91	0 (0%)
L, G, N	229 (62%)	47 (13%)	36 (10%)	40 (11%)	15 (4%)	37	89	0 (0%)
L, G, N, T, A	229 (62%)	47 (13%)	34 (9%)	43 (12%)	14 (4%)	37	91	0 (0%)
L, G, N, T	229 (62%)	47 (13%)	35 (10%)	41 (11%)	15 (4%)	37	89	0 (0%)
L, N, T, U	148 (40%)	64 (17%)	44 (12%)	47 (13%)	34 (9%)	33	67	30 (8%)
L, N, T	147 (40%)	64 (17%)	45 (12%)	47 (13%)	32 (9%)	33	67	32 (9%)
L, N, U	145 (40%)	63 (17%)	44 (12%)	46 (13%)	38 (10%)	32	65	31 (8%)
L, N, T, A, U	143 (39%)	65 (18%)	38 (10%)	62 (17%)	45 (12%)	33	69	14 (4%)
L, N, T, A	141 (38%)	64 (17%)	39 (11%)	65 (18%)	43 (12%)	33	70	15 (4%)
L, N, A, U	140 (38%)	63 (17%)	38 (10%)	64 (17%)	47 (13%)	32	68	15 (4%)
L, N	140 (38%)	62 (17%)	43 (12%)	46 (13%)	31 (8%)	31	63	45 (12%)
N, T, U	138 (38%)	59 (16%)	43 (12%)	51 (14%)	36 (10%)	34	68	40 (11%)
N, T	137 (37%)	60 (16%)	44 (12%)	50 (14%)	33 (9%)	34	68	43 (12%)
N, U	135 (37%)	59 (16%)	43 (12%)	49 (13%)	40 (11%)	33	66	41 (11%)
L, N, A	135 (37%)	63 (17%)	38 (10%)	61 (17%)	50 (14%)	31	66	20 (5%)
N, T, A, U	133 (36%)	60 (16%)	37 (10%)	66 (18%)	51 (14%)	37	69	20 (5%)
N, T, A	132 (36%)	59 (16%)	38 (10%)	68 (19%)	48 (13%)	37	70	22 (6%)
N, A, U	131 (36%)	58 (16%)	37 (10%)	67 (18%)	53 (14%)	36	68	21 (6%)
L, T, A, U	130 (35%)	40 (11%)	17 (5%)	36 (10%)	82 (22%)	17	50	62 (17%)
N,	130 (35%)	58 (16%)	42 (11%)	49 (13%)	32 (9%)	32	64	56 (15%)
N, A	126 (34%)	58 (16%)	37 (10%)	64 (17%)	55 (15%)	35	66	27 (7%)
L, T, A	125 (34%)	41 (11%)	19 (5%)	33 (9%)	84 (23%)	22	61	65 (18%)
L, T, U	125 (34%)	51 (14%)	23 (6%)	3 (1%)	49 (13%)	16	40	116 (32%)
L, T	122 (33%)	51 (14%)	22 (6%)	1 (0%)	44 (12%)	19	50	127 (35%)
L, A, U	92 (25%)	44 (12%)	21 (6%)	37 (10%)	93 (25%)	17	44	80 (22%)
L, U	85 (23%)	56 (15%)	26 (7%)	1 (0%)	62 (17%)	14	33	137 (37%)
T, A, U	84 (23%)	9 (2%)	2 (1%)	21 (6%)	105 (29%)	14	36	146 (40%)
L, A	82 (22%)	46 (13%)	21 (6%)	29 (8%)	91 (25%)	16	46	98 (27%)
T, A	80 (22%)	7 (2%)	5 (1%)	19 (5%)	104 (28%)	14	36	152 (41%)
L,	75 (20%)	54 (15%)	24 (7%)	0 (0%)	42 (11%)	11	32	172 (47%)
T, U	69 (19%)	6 (2%)	7 (2%)	0 (0%)	27 (7%)	11	19	258 (70%)
T,	62 (17%)	6 (2%)	8 (2%)	0 (0%)	10 (3%)	10	15	281 (77%)
A, U	27 (7%)	3 (1%)	1 (0%)	24 (7%)	125 (34%)	7	20	187 (51%)
A,	20 (5%)	3 (1%)	1 (0%)	15 (4%)	106 (29%)	6	21	222 (60%)
U,	9 (2%)	2 (1%)	4 (1%)	0 (0%)	49 (13%)	2	2	303 (83%)

Table S6: **County-level performance (Jan 1st, 2020 – Jan 1st, 2022) of the Multiple Sources method as a function of the data sources used as input** . The source labeling is as follows: G = Google trends, T = Twitter, U = UpToDate, L = local epidemiological data, A = Human mobility from Apple, and N = Neighbor's epidemiological data. An additional column, 'Non-deployed,' indicates the number of outbreak events where our Multiple Source method did not find a reasonable set of proxies to fit a model. Thus, an early warning system was not deployed to forecast the out-of-sample period.

	Naive	Single Source "How long does covid last?"	Single Source "side effects of vaccine"	Multiple Sources
Early	0.64	0.58	0.68	0.30
Early + Sync	0.63	0.56	0.66	0.28
Early + Sync + Late	0.63	0.56	0.66	0.28

Table S7: False Discovery Rates (FDR) for each methodology at the county-level. Each row shows the FDR with the inclusion of different warning signals (early, sync, or late).

	Naive	Single Source "How long does covid last?"	Single Source "chest pain"	Multiple Sources
Early	0.54	0.48	0.50	0.17
Early + Sync	0.51	0.46	0.48	0.15
Early + Sync + Late	0.51	0.46	0.48	0.15

Table S8: False Discovery Rates (FDR) for each methodology at the state-level. Each row shows the FDR with the inclusion of different warning signals (early, sync, or late).

Abdominal pain	Acute bronchitis	Ageusia	Anosmia	Anxiety
Asphyxia	Asthma	Bronchitis	Burning Chest Pain	Cardiac arrest
Chest pain	Chills	Chronic pain	Cough	Diarrhea
Dizziness	Dysgeusia Ear pain	Fatigue	Fever	Hyperventilation
Nasal congestion	Otitis	Phlegm	Pneumonia	Shortness of breath
Sore throat	Throat irritation	Vertigo	Viral pneumonia	Vomiting
Wheeze	after covid vaccine	anosmia	chest pain	chest tightness
covid	covid nhs	covid symptoms	covid-19	covid-19 who
effects of covid vaccine	feeling exhausted	feeling tired	fever	how long does covid last
joints aching	loss of smell	loss smell	loss taste	nose bleed
quarantine	sars-cov 2	sars-cov-2	side effects of vaccine	

Table S9: Google Search term list used in the Multiple Source method