## Quantifying the direct and indirect components of COVID-19 vaccine effectiveness during the Delta variant era

## Supplementary Tables and Figures

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Table S.1: The vaccine effectiveness components, i.e. the relative reduction of the cumulative incidences over the study period in the different populations, with efficacy against infectiousness set to 0%. The components include the 90% credible intervals of the posterior predictive distribution from the model for the Control Population.

	COVID-19 cases	Hospitali- zations	ICU admissions	Deaths
Indirect effectiveness (%)	$91.7 \ (91.5-92.0)$	$92.6\ (92.1-92.9)$	$91.5 \ (90.8-92.2)$	$94.3 \ (93.8-94.7)$
Overall effectiveness (%)	$96.2 \ (96.1-96.3)$	$98.5 \ (98.5 - 98.6)$	$98.7 \ (98.6-98.8)$	$98.9 \ (98.8-99.0)$
Total effectiveness (%)	$97.7 \ (97.6-97.7)$	$99.4 \ (99.4 - 99.4)$	$99.6 \ (99.6 - 99.7)$	99.2 (99.2 - 99.3)

Table S.2: Estimated disease burden averted by vaccination the during study period in Finland in the Control Population baseline and sensitivity analysis scenarios.

		Control Population sensitivity analysis scenarios <sup>a</sup>					
Averted disease burden (total numbers)	Control Population, baseline scenario <sup>b</sup>	Baseline VE,lower detection	Baseline VE, higher detection	Lower VE, baseline detection	Higher VE, baseline detection		
COVID-19	3 133 348	$2 \ 004 \ 175$	3 813 077	3 147 027	$\frac{3\ 235\ 886}{(1\ 607\ 487\ -\ 5\ 303\ 367)}$		
cases	(1 546 408 - 5 151 394)	(968 \ 535 - 3 \ 322 \ 101)	(1 882 356 - 6 272 226)	(1 421 260 - 5 397 345)			
Hospitali-	209 645	1 44 385	247 924	223 690	244 267		
zations	(105 561 - 342 075)	(72 176 - 236 330)	(124 350 - 405 410)	(103 537 - 380 443)	(123 793 - 397 317)		
ICU	47 085	32 374	55 525	49 797	54 748		
admissions	(23 724 - 76 812)	(16 202 - 52 968)	(27 861 - 90 784)	(23 068 - 84 668)	(27 756 - 89 042)		
Deaths	$66\ 273$	43 015	79 940	67 022	70 228		
	(33 505 - 107 954)	(21 617 - 70 251)	(40 257 - 130 495)	(31 145 - 11 3817)	(35 713 - 114 059)		

<sup>a</sup>Sensitivity analysis scenarios: Lower detection probability 0.5, higher detection 0.9. Lower VE: 0.6 against infection, 0.85 against infectiousness, 0.85 against severe disease. Higher VE: 0.8 against infection, 0.94 against infectiousness, 0.92 against severe disease.

<sup>b</sup>Baseline scenario: 0.75 detection probability, vaccine efficacy of 2+ doses (VE) 0.7 against infection, 0.85 against infectiousness, 0.85 against severe disease.



Figure S.1: Posterior prediction means and 90% credible intervals of the calibrated model for the total number of events per week in the *baseline vaccine efficacy and lower detection probability* scenario for A) COVID-19 cases, B) hospitalizations, C) ICU admissions, D) deaths. Figures include the weekly data from Finland (population approximately 5.6 million) during the Delta variant era. Darker coloured bars indicate the vaccinated (1+ doses) share of the total observations.



Figure S.2: Posterior prediction means and 90% credible intervals of the calibrated model for the total number of events per week in the *baseline vaccine efficacy and higher detection probability* scenario for A) COVID-19 cases, B) hospitalizations, C) ICU admissions, D) deaths. Figures include the weekly data from Finland (population approximately 5.6 million) during the Delta variant era. Darker coloured bars indicate the vaccinated (1+ doses) share of the total observations.



Figure S.3: Posterior prediction means and 90% credible intervals of the calibrated model for the total number of events per week in the *lower vaccine efficacy and baseline detection probability* scenario for A) COVID-19 cases, B) hospitalizations, C) ICU admissions, D) deaths. Figures include the weekly data from Finland (population approximately 5.6 million) during the Delta variant era. Darker coloured bars indicate the vaccinated (1+ doses) share of the total observations.



Figure S.4: Posterior prediction means and 90% credible intervals of the calibrated model for the total number of events per week in the *higher vaccine efficacy and baseline detection probability* scenario for A) COVID-19 cases, B) hospitalizations, C) ICU admissions, D) deaths. Figures include the weekly data from Finland (population approximately 5.6 million) during the Delta variant era. Darker coloured bars indicate the vaccinated (1+ doses) share of the total observations.



Figure S.5: Weekly COVID-19 cases in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline* scenario.



Figure S.6: Weekly hospitalizations in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline* scenario.



Figure S.7: Weekly ICU admissions in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline* scenario.



Figure S.8: Weekly deaths in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline* scenario.



Figure S.9: Weekly COVID-19 cases in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and lower detection probability* scenario.



Figure S.10: Weekly hospitalizations in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and lower detection probability* scenario.



Figure S.11: Weekly ICU admissions in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and lower detection probability* scenario.



Figure S.12: Weekly deaths in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and lower detection probability* scenario.



Figure S.13: Weekly COVID-19 cases in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and higher detection probability* scenario.



Figure S.14: Weekly hospitalizations in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and higher detection probability* scenario.



Figure S.15: Weekly ICU admissions in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and higher detection probability* scenario.



Figure S.16: Weekly deaths in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *baseline vaccine efficacy and higher detection probability* scenario.



Figure S.17: Weekly COVID-19 cases in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *lower vaccine efficacy and baseline detection probability* scenario.



Figure S.18: Weekly hospitalizations in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *lower vaccine efficacy and baseline detection probability* scenario.



Figure S.19: Weekly ICU admissions in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *lower vaccine efficacy and baseline detection probability* scenario.



Figure S.20: Weekly deaths in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *lower vaccine efficacy and baseline detection probability* scenario.



Figure S.21: Weekly COVID-19 cases in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *higher vaccine efficacy and baseline detection probability* scenario.



Figure S.22: Weekly hospitalizations in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *higher vaccine efficacy and baseline detection probability* scenario.



Figure S.23: Weekly ICU admissions in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *higher vaccine efficacy and baseline detection probability* scenario.



Figure S.24: Weekly deaths in Finland during the Delta variant era by age and vaccination status, A) Total, B) Unvaccinated, C) Vaccinated with one dose, D) Vaccinated with 2+ doses. Figures include the age- and vaccine status specific posterior prediction means and 90% credible intervals of the calibrated model in the *higher vaccine efficacy and baseline detection probability* scenario.