



48 Although there is evidence that pyrethroid resistance in African malaria vector  
49 populations is increasing<sup>6,7</sup>, the wide array of field studies that are available do  
50 not provide a spatially-comprehensive time series of resistance trends<sup>8</sup>.  
51 Quantifying these trends will improve our understanding of the historical spread  
52 of resistance and assist in designing insecticide resistance management  
53 strategies<sup>9</sup>. Comprehensive spatiotemporal analyses of resistance are also  
54 necessary to facilitate its inclusion in epidemiological models of malaria that  
55 inform decision-making at national and global levels<sup>9</sup>. Efforts to estimate trends  
56 in insecticide resistance are impeded by limitations associated with the available  
57 observations of resistance phenotypes in field mosquito populations.  
58 Observations from standardized susceptibility tests, which indicate the  
59 prevalence of phenotypic resistance in field populations, cover a wide  
60 geographic area and span several decades<sup>8,10</sup>. However, the spatial coverage of  
61 this data is sparse and heterogeneous, and resistance has rarely been monitored  
62 consistently over time, meaning that very few time series are available<sup>9</sup>.  
63 Moreover, these susceptibility tests have a large measurement error, and  
64 replication is required to robustly estimate resistance phenotypes.

65  
66 Our capacity to understand and predict insecticide resistance can benefit from  
67 considering the variables that may influence selection for resistance. Sources of  
68 insecticides in the environment include the application of insecticide-based  
69 vector control interventions for public health, such as LLINs and IRS, and the  
70 application of agricultural insecticides, which include the same insecticide  
71 classes as those used in vector control<sup>11</sup>. Several studies have demonstrated a  
72 local increase in insecticide resistance in field mosquito populations following  
73 the implementation of LLINs, IRS, or both<sup>12,13,14,15,16</sup> although in other locations  
74 evidence of higher resistance after the introduction these interventions was not  
75 found<sup>12,17</sup>. Associations between agricultural pesticide use and insecticide  
76 resistance have also been found<sup>11,18</sup>, and there is evidence that pesticide  
77 contamination of water bodies is a source of selection pressure for resistance  
78 acting on mosquito larvae<sup>19</sup>. Relationships between resistance and drivers of  
79 selection will, however, vary geographically depending on population  
80 structure<sup>20,21</sup>. Genetic mechanisms of resistance also differ across mosquito  
81 species<sup>15,20</sup>, and even closely-related mosquito species have different ecological  
82 niches<sup>22,23</sup>, as well as different blood feeding behaviour and preferences,  
83 meaning that they are likely to experience differences in insecticide exposure<sup>24</sup>.

84  
85 To develop predictive models of insecticide resistance in field populations that  
86 can represent variable, nonlinear interactions with environmental, biological and  
87 genetic variables, we utilise an ensemble modelling approach. The approach  
88 exploits the multi-faceted strengths of different modelling methodologies, using  
89 machine-learning methods to extract predictive power from a set of covariates,  
90 and then allowing a Bayesian geostatistical Gaussian process to model the auto-  
91 correlated residual variation<sup>25</sup>. Bayesian geostatistical models provide a robust  
92 model of residual autocorrelation that can be applied to spatiotemporal data  
93 with a heterogeneous sampling distribution<sup>26</sup>. Their application to observations  
94 from insecticide susceptibility tests conducted over a range of locations across  
95 Africa has previously demonstrated broad-scale associations between resistance  
96 to different types pyrethroids, as well as the organochlorine DDT<sup>27</sup>. The models

97 developed in this study exploit these associations in resistance across different  
98 insecticides to improve resistance predictions for individual insecticide types.

99  
100 Using a database containing the results of standard insecticide susceptibility  
101 tests performed on mosquito samples collected throughout Africa<sup>8</sup>, we extracted  
102 the results of 6423 tests conducted on samples from the *Anopheles gambiae*  
103 species complex, which are among the most important African malaria vectors.  
104 We used this data set in our model ensemble to quantify variation in the  
105 prevalence of resistance to pyrethroids and DDT over the period 2005-2017 by  
106 developing a series of predictive maps. Our models are informed by a suite of  
107 potential explanatory variables describing the coverage of insecticide-based  
108 vector control interventions, agriculture and other types of land cover, climate,  
109 processes determining the environmental fate of pesticides, and the distribution  
110 of the sibling species that make up the *An. gambiae* complex. Our results show  
111 dramatic changes in insecticide resistance phenotypes in malaria vector  
112 populations across Africa over a thirteen-year period, and identify variables that  
113 were important in shaping these predictions.

114

## 115 **RESULTS**

116

### 117 **Spatiotemporal trends in the prevalence of insecticide resistance**

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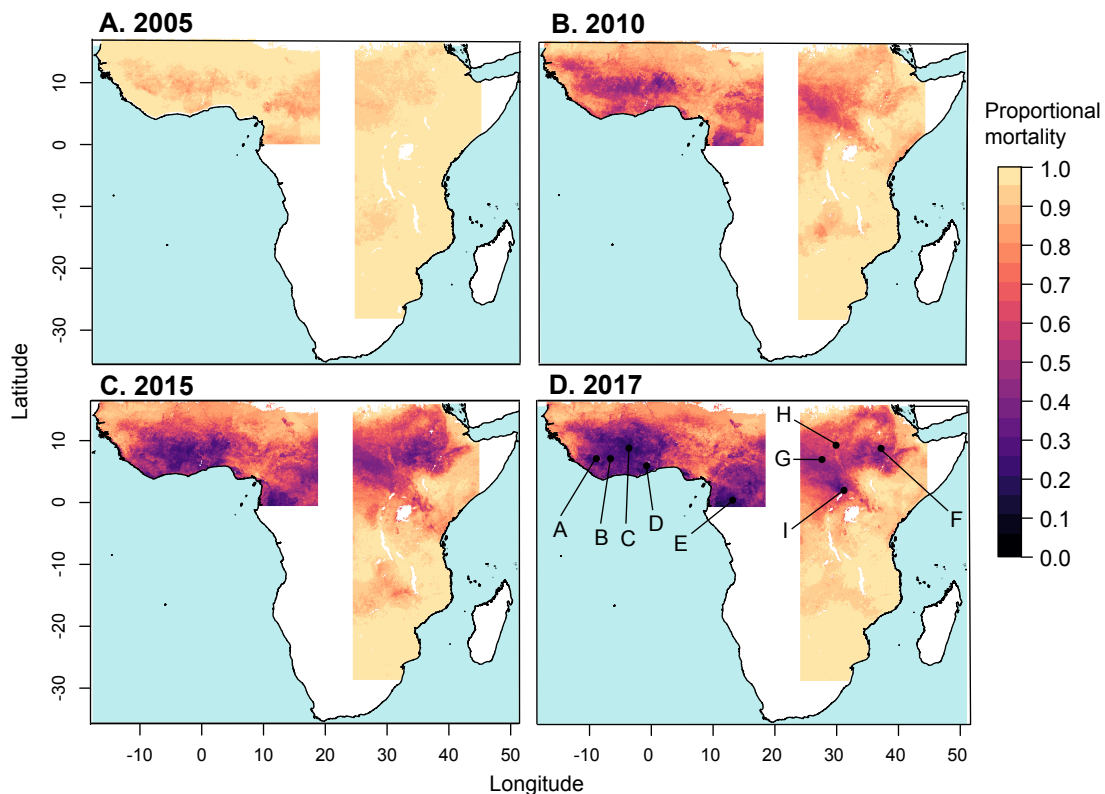
#### 119 *Pyrethroid resistance*

120 We investigated spatiotemporal trends in the prevalence of phenotypic  
121 resistance in the *An. gambiae* complex to four pyrethroids: deltamethrin,  
122 permethrin, lambda-cyhalothrin and alpha-cypermethrin. Due to the lack of  
123 observations from central Africa, we partitioned the data into two separate  
124 spatial regions covering western and eastern parts of the continent, and analysed  
125 each data subset independently by fitting separate models (see Methods). In  
126 west Africa, predicted mean prevalence of resistance to all pyrethroids increased  
127 dramatically over the period 2005-2017 (Figs. 1, 2 and Supplementary Figs. 1, 2  
128 & 3). Predicted mean proportional mortality to deltamethrin was below 0.9 (the  
129 WHO threshold for confirmed resistance) across 15% (95% credible interval (CI)  
130 = 13-17%) of the west region in 2005, and across 98% (CI=96.6-98.7%) of the  
131 region in 2017 (Fig. 2 and see Supplementary Fig. 8 for the trends for individual  
132 countries). These changes in resistance were spatially heterogeneous (Fig. 1).  
133 Increases in resistance to deltamethrin over the period, in terms of the  
134 reductions in the predicted mean proportional mortality, were greatest in  
135 northern Liberia (Fig. 1D, line A), central Cote d'Ivoire (Fig. 1D, line B), the area  
136 surrounding the border between Burkina Faso, Cote d'Ivoire and Ghana (Fig. 1D,  
137 line C), southern Ghana (Fig. 1D, line D), and northern Gabon (Fig. 1D, line E). In  
138 these regions, resistance to deltamethrin in 2017 was particularly high (with a  
139 mean proportional mortality below 0.3 (CI <0.4).

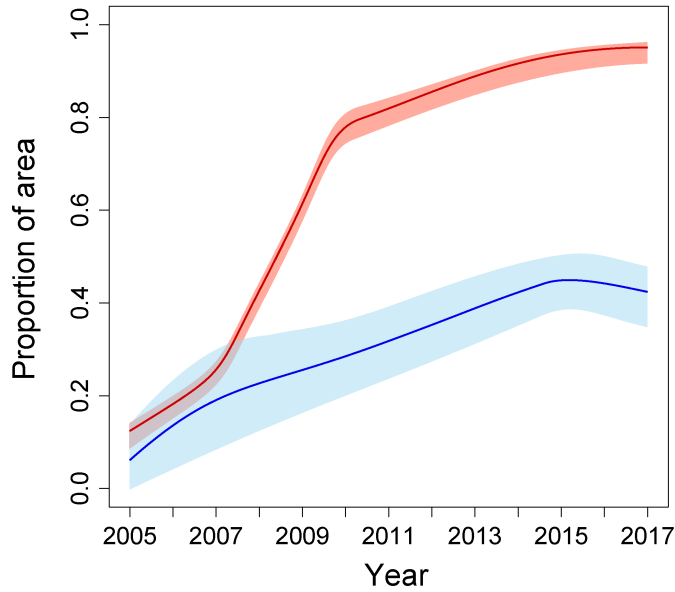
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141 In east Africa, the prevalence of pyrethroid resistance also increased over the  
142 period 2005-2017, albeit at a lesser rate than that in the west region (Figs. 1 &  
143 2). Predicted mean proportional mortality to deltamethrin was below 0.9 across  
144 9% (CI=3-17%) of the east region in 2005 and across 45% (CI=38-51%) of the  
145 region in 2017 (Fig. 2 and see Supplementary Fig. 8 for the trends for individual

146 countries). The greatest increases in pyrethroid resistance over the period  
147 occurred in the northern part of the region, in the area from central Ethiopia (Fig.  
148 1D, line F) westward across most of South Sudan (Fig. 1D, line G), and extending  
149 into southern Sudan (Fig. 1D, line H) and northern Uganda (Fig. 1D, line I).  
150 Across most of this area, mean mortality to deltamethrin in 2017 was below 0.5  
151 (CI < 0.75). Resistance to deltamethrin increased to a lesser extent in central and  
152 southern Uganda, western Kenya, eastern Ethiopia and coastal Tanzania, with  
153 predicted mean mortalities of between 0.6-0.8 in these areas in 2017. In areas  
154 further south, differences in predicted resistance over the time period were  
155 relatively slight, with mean mortalities changing by less than 0.15 from 2005-  
156 2017 within Malawi, Mozambique, Zimbabwe, and those parts of Zambia,  
157 Botswana and South Africa that were included in the model. Similar  
158 spatiotemporal trends across the west and east regions occurred in predicted  
159 mean resistance to permethrin, lambda-cyhalothrin and alpha-cypermethrin  
160 (Supplementary Figs. 1, 2 & 3).  
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162  
163 Figure 1. Predicted mean proportional mortality to deltamethrin across the west  
164 and east regions. A. 2005; B. 2010; C. 2015; D. 2017.  
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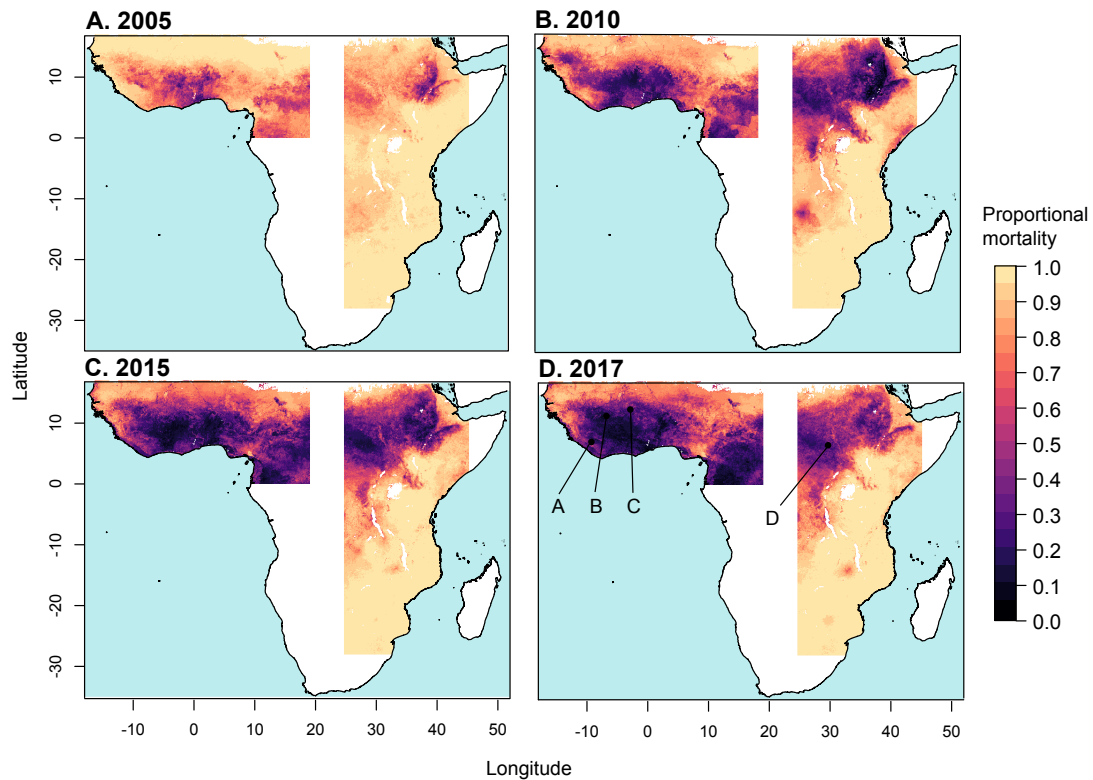
167 Figure 2. The proportion of the area with a predicted mean mortality to  
168 deltamethrin of less than 0.9, for the west region (red line) and the east region  
169 (blue line). Red and blue shaded areas indicate the 95% credible interval of the  
170 predicted proportion of pixels for the west and east regions, respectively.

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#### 172 *DDT resistance*

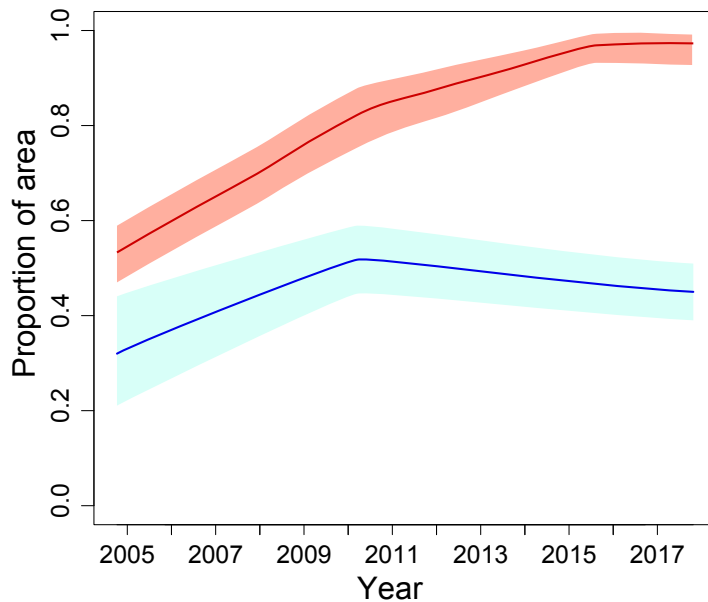
173 Predicted mean resistance to DDT at the start of the period (in 2005) was more  
174 widespread in comparison to pyrethroid resistance, and also increased  
175 throughout the region from 2005-2017 (Fig. 3 & 4). In the west region, predicted  
176 mean proportional mortality to DDT was below 0.9 across 53% (CI = 47-59%) of  
177 the west region in 2005, and across 97% (CI=92.7-99%) of the region in 2017  
178 (Fig. 4). Increases in resistance to DDT over the period were greatest in the area  
179 surrounding the border between Liberia and Guinea (Fig. 3D, line A), southern  
180 Mali (Fig. 3D, line B), and central Burkina Faso (Fig. 3D, line C). The east region  
181 showed a weaker increase in predicted mean resistance to DDT over the period  
182 2005-2017 in comparison to that occurring in the west region. Predicted mean  
183 proportional mortality was below 0.9 across 32% (CI=21-44%) of the east  
184 region in 2005, and across 45% (CI=39-51%) in 2017. Increases in DDT  
185 resistance over the period were greatest in central South Sudan (Fig. 3D, line D).

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Figure 3. Predicted mean proportional mortality to DDT across the west and east regions. A. 2005; B. 2010; C. 2015; D. 2017.



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Figure 4. The proportion of the area with a predicted mean mortality to DDT of less than 0.9, for the west region (red line) and the east region (blue line). Red and blue shaded areas indicate the 95% credible interval of the predicted proportion of pixels for the west and east regions, respectively.

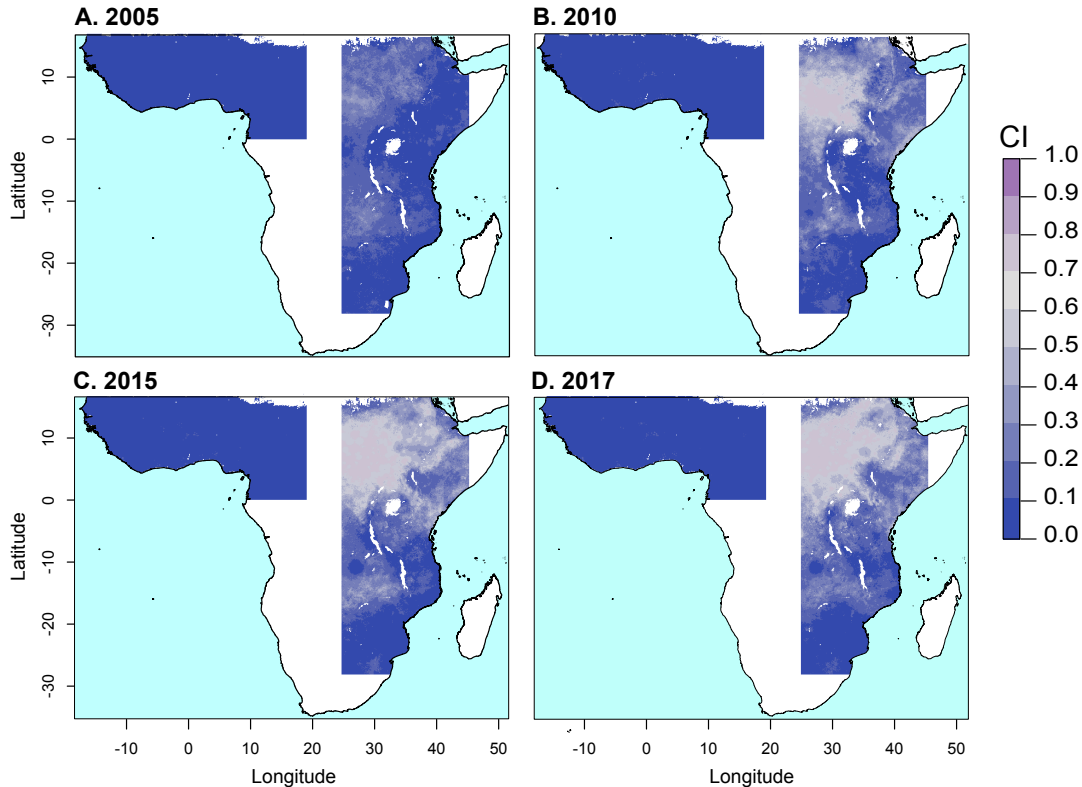
#### Assessing prediction accuracy



198 We performed 10-fold out-of-sample validation on the model ensemble to assess  
199 the accuracy of predicted mean prevalence of resistance. Across all bioassay  
200 observations for pyrethroid insecticides, we obtained a root mean square error  
201 (RMSE) <sup>28</sup> of 0.179 across the out-of-sample predictions of mean proportional  
202 mortality for the west and east regions combined (Supplementary Fig. 5). Across  
203 all DDT bioassay observations, the corresponding out-of-sample RMSE was  
204 0.167. The individual model constituents of our ensemble included three  
205 machine-learning models: an extreme gradient boosting model (XGB), a random  
206 forest model (RF) and a boosted generalized additive model (BGAM). We  
207 compared the out-of-sample RMSE obtained by the model ensemble to that  
208 obtained by each constituent machine-learning model, and confirmed that the  
209 prediction error of the Gaussian process meta-model was lower than that of each  
210 constituent model (Supplementary Tables 2 & 3). Of the three machine-learning  
211 models, XGB had the lowest out-of-sample prediction error followed by RF and  
212 then BGAM. The fitted mean model weights given by the Gaussian process meta-  
213 model were higher for models with lower out-of-sample prediction error  
214 (Supplementary Table 4).

215

216 We also performed 10-fold out-of-sample validation to assess the accuracy of the  
217 credible intervals of the posterior distributions of predicted mean mortality to  
218 pyrethroids. The coverage of the predicted credible intervals was found to be  
219 accurate when the measurement error associated with the data, estimated by the  
220 Bayesian geostatistical model<sup>29</sup>, was accounted for (Supplementary Fig. 6).  
221 Prediction error is heterogeneous across space and time, with the 95% credible  
222 intervals of predicted mean mortality being higher in the east compared to the  
223 west region (Figs. 4 & Supplementary Fig. 7), and particularly high credible  
224 intervals in the north western part of the east region. This reflects the more  
225 sparse distribution of bioassay sampling locations in the east region, particularly  
226 in South Sudan and much of southern Sudan (see Methods).



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Figure 5. The prediction error (95% credible interval) associated with predicted mean mortality to deltamethrin.

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### Influential predictor variables

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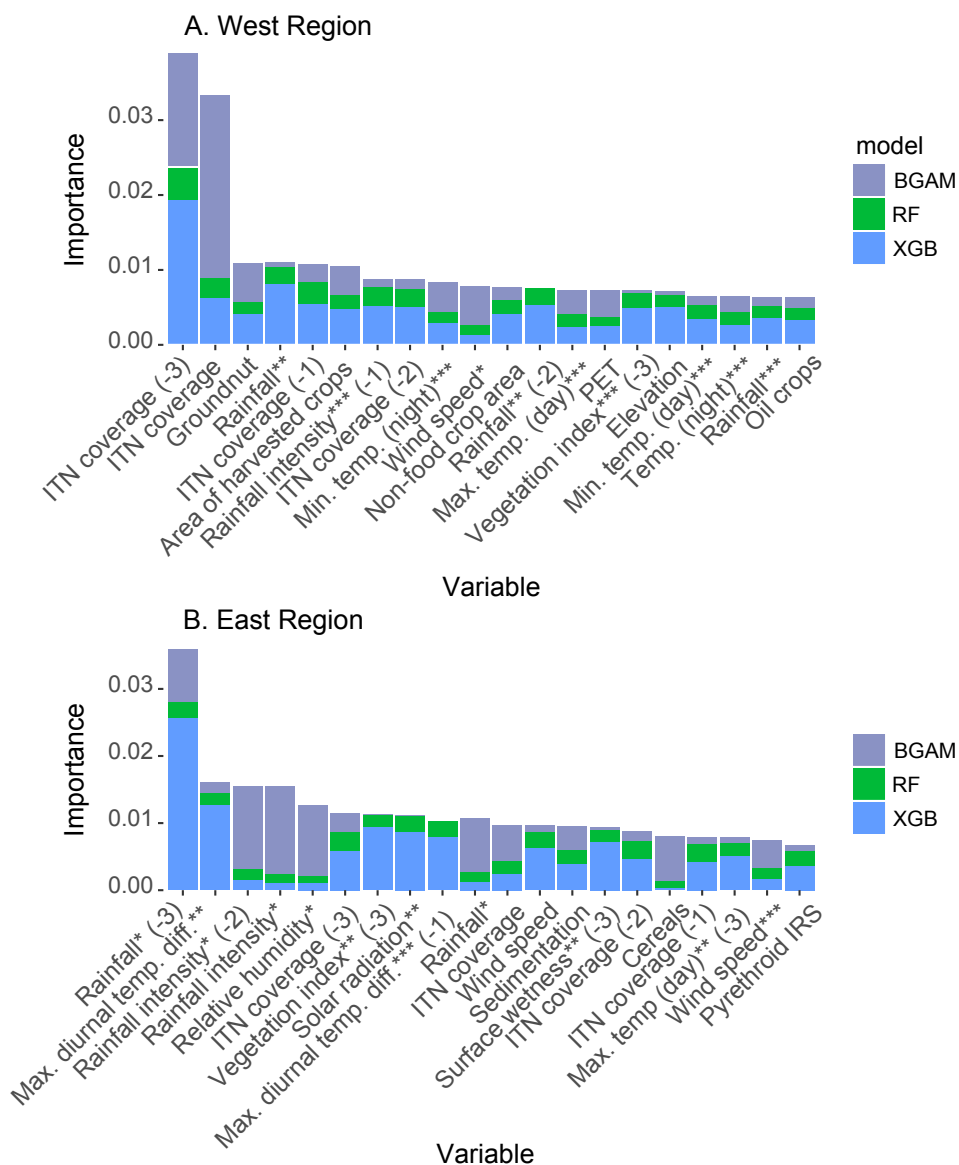
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For the west region, variables describing the coverage of insecticide-treated bednets (ITNs) had the highest importance value for each of the three models. For the XGB and RF, the three-year lag of ITN coverage had the highest



255 importance value. For BGAM, non-lagged ITN coverage had the highest  
 256 importance value and the three-year lag of ITN coverage had the second highest  
 257 importance value (Fig. 6, Supplementary Table 5 and Supplementary Note 6).  
 258 Outside the top two, variables describing climate processes, and the area of  
 259 harvested crops, are highly ranked (within the top 20 most important variables)  
 260 for all three models (Fig. 6, Supplementary Table 5 and Supplementary Note 6).  
 261 For the east region, variables describing ITN coverage and rainfall were ranked  
 262 in the top ten most important variables for all three models (Fig. 6 and  
 263 Supplementary Table 6). More broadly, variables describing climate processes  
 264 were highly ranked by all three models. Our ability to quantitatively compare  
 265 differences in importance across our set of predictor variables is, however,  
 266 inhibited by differences in the definition of variable importance used in the  
 267 different machine learning approaches that we have employed (see Methods).  
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269  
 270 Figure 6. Weighted variable importance of predictor variables given by the three  
 271 machine-learning models included in the model ensemble for the west (A) and  
 272 east (B) regions. Stacked bars show the relative variable importance given by the  
 273 extreme gradient boosting model (blue), the random forest model (green) and

274 the boosted generalized additive model (grey), weighted by the fitted weight for  
275 each model given by the Gaussian process meta-model (see text). Variables are  
276 ranked by the total height of the stacked bars across the three models, and the  
277 top 20 variables are shown. Definitions of each predictor variable are given in  
278 Supplementary Table 9. Variable name suffixes (-1), (-2) and (-3) denote time  
279 lags of 1, 2 and 3 years, respectively. One, two and three asterisks denote the  
280 first, second and third principal component, respectively, for variables available  
281 on a monthly time step (see Methods).

282

## 283 **DISCUSSION**

284 Here, we have quantified spatial and temporal trends in insecticide resistance in  
285 the *An. gambiae* species complex in east and west Africa, showing marked  
286 increases the prevalence of resistance to pyrethroids and DDT in recent years, as  
287 well as geographic expansion. These results highlight the urgency of identifying  
288 and implementing effective resistance management strategies. Our predictive  
289 maps of mean prevalence of resistance are available to visualise alongside the  
290 latest susceptibility test data on the IR mapper website  
291 (<http://www.irmapper.com>), and can guide decisions about resistance  
292 management at regional and local levels. In making recommendations, our  
293 results will need to be considered in combination with (i) data from resistance  
294 monitoring of field samples, including other malaria vector species such as *An.*  
295 *funestus*; (ii) data on the presence of underlying mechanisms of resistance, and  
296 (iii) analyses of the expected impacts of resistance management strategies on  
297 malaria prevalence<sup>9, 30</sup>. Decision-making frameworks also need to explicitly  
298 incorporate predictive uncertainty, which is facilitated by our out-of-sample  
299 validation results and our mapped Bayesian credible intervals. Our predictions  
300 are not a substitute for ongoing resistance monitoring requirements, but  
301 highlight areas with particularly high levels of predictive uncertainty, such as  
302 parts of South Sudan, southern Sudan and the Democratic Republic of Congo  
303 (Fig. 5D). In these areas, field sampling to measure resistance is the only means  
304 of informing resistance management decisions.

305

306 Our results show substantial variation in resistance trends between east and  
307 west Africa, and within these two regions. Interestingly, ITN coverage was  
308 identified as a relatively influential predictor in our models, which is consistent  
309 with other studies that have found significant, but spatially variable, increases in  
310 pyrethroid resistance associated with the introduction of ITNs<sup>12</sup>. However, in  
311 several areas of the central and southern parts of east Africa, such as west  
312 Tanzania, ITN coverage has been relatively high (>50%) from 2012-2017<sup>31</sup> but  
313 predicted pyrethroid resistance in 2017 is relatively low (Fig. 1D). This may be  
314 influenced by the locations where resistance mechanisms first emerged, patterns  
315 of subsequent gene flow including restricted flow across the Rift Valley<sup>32, 33, 34</sup>,  
316 and differences among the sibling species within the *An. gambiae* complex<sup>15, 20</sup>.  
317 For example, the distribution of *An. arabiensis* extends further south than other  
318 species in the complex<sup>23</sup> and this species is known to be more plastic in its  
319 feeding behaviour, biting outdoors and feeding on cattle<sup>33</sup>. Thus it is possible  
320 that selection for resistance in this species lags behind other members of the  
321 complex<sup>35, 36, 37</sup>. Our predictions of the prevalence of resistance are based on  
322 susceptibility tests that often do not identify the sibling species composition of

323 the *An. gambiae* complex sample that was tested. Our analysis only includes test  
324 results that are representative of the original sample collected<sup>8, 27</sup>, and our  
325 predictions cannot directly represent variation in the prevalence of resistance  
326 due to variation in the composition of sibling species<sup>23, 38</sup>. Routine identification  
327 of the composition of sibling species in tested samples, and the provision of  
328 species-specific mortality values, would improve the capacity of susceptibility  
329 test data to inform prediction of resistance.

330

331 The coverage of pyrethroid IRS was not amongst the most influential predictors  
332 in our models, but only a small fraction of the areas that we modelled (<5% of  
333 the west region and <15% of the east region) received pyrethroid IRS between  
334 2005-2017<sup>4</sup>. Thus our results do not imply that IRS is not important in driving  
335 the selection of resistance. IRS can, however, be a useful tool to prevent the  
336 spread of resistance and mitigate its effects, because the number of options  
337 available for IRS mean chemical classes can be rotated through time, applied in a  
338 mosaic in space, or combined for use in the same place and time<sup>9</sup>.

339

340 It is also important to note that while our models included over 100 potential  
341 predictor variables that may influence selection for resistance, it is unlikely that  
342 we have captured the full set of causal variables underlying selection. In  
343 particular, data on the quantities of insecticides used in agriculture, and where  
344 they were applied, was not available<sup>39</sup>. Such information would better inform  
345 models of predictive relationships between resistance and agricultural  
346 insecticide use. Further, more extensive data on the presence of resistance  
347 mechanisms, including a wider coverage of *Vgsc* allele frequencies, as well as  
348 metabolic resistance markers<sup>40</sup>, in field populations would potentially aid in  
349 predicting and interpreting resistance trends. The similarity in predicted  
350 spatiotemporal patterns in resistance across the four pyrethroids and DDT (e.g.  
351 Figs. 1 & 3) suggests common underlying resistance mechanisms<sup>27</sup>.

352

353 While our analysis focuses on pyrethroids, insecticides from other classes such  
354 as carbamates and organophosphates are being increasingly used in IRS  
355 interventions<sup>4</sup>. The number of available susceptibility test results for  
356 insecticides from these classes is relatively low<sup>8</sup>, and spatiotemporal analyses of  
357 resistance would benefit greatly from increasing the frequency and spatial  
358 coverage of sampling and testing. Susceptibility test data is also more limited for  
359 *An. funestus*, a major malaria vector in Africa that is widespread and among the  
360 dominant vector species<sup>41</sup>.

361

362 In summary, our results provide an Africa-wide perspective on recent trends in  
363 pyrethroid and DDT resistance in *An. gambiae* complex malaria vectors,  
364 demonstrating increasingly high prevalence of resistance to the main  
365 insecticides used in malaria control. The rapid spread of resistance across large  
366 parts of the Sub-Saharan Africa signals an urgent need to quantify the efficacy of  
367 different resistance management strategies, and to understand the impact of  
368 resistance on malaria transmission and control. Our maps show marked broad-  
369 scale spatial heterogeneity in resistance, motivating the implementation and  
370 assessment of a wide range of strategies that target different insecticide  
371 resistance and malaria transmission settings.

372

## 373 **METHODS**

374

### 375 **Data**

376

#### 377 *Insecticide resistance bioassay data*

378 Insecticide resistance bioassay data were obtained from a published database <sup>8</sup>,  
379 which is an updated version of the data used in Hancock et al.<sup>27</sup> that includes  
380 samples tested up until the end of 2017. The data record the number of  
381 mosquitoes in the sample and the proportional sample mortality resulting from  
382 the bioassay, as well as variables describing the mosquitoes tested, the sample  
383 collection site, and the bioassay conditions and protocol. We used this  
384 information to select a subset of records for inclusion in our study  
385 (Supplementary Note 7). In summary, we include bioassay results where  
386 standard WHO susceptibility tests or CDC bottle bioassays using either one of the  
387 four pyrethroid types (deltamethrin, permethrin, lambda-cyhalothrin and alpha-  
388 cypermethrin) or the organochlorine DDT were performed on mosquito samples  
389 belonging to the *An. gambiae* species complex. We include results from bioassays  
390 conducted over the period 2005-2017. Due to spatial heterogeneity in the  
391 sampling distribution we confine our analysis to samples collected from within  
392 two separate geographic (west and east) regions of Sub-Saharan Africa (see  
393 Supplementary Fig. 11 and Supplementary Note 7). We excluded Madagascar  
394 from our analysis, as our models of resistance on the mainland may not  
395 generalize well to island populations. The final number of proportional mortality  
396 observations across all insecticide types was 6423 across 1466 locations, with  
397 3515 and 2908 observations in the west region and east region, respectively  
398 (Supplementary Tables 7 & 8).

399

#### 400 *Voltage-gated sodium channel (Vgsc) allele frequency data*

401 The *Vgsc* is the target site for both pyrethroids and DDT and mutations in this  
402 channel confer resistance. Our analysis used data on the frequency of *Vgsc*  
403 mutations in mosquito samples belonging to the *An. gambiae* species complex  
404 collected from within the west and east regions over the period 2005-2017<sup>8, 27</sup>.  
405 These data record the combined frequency of the single point mutations L1014F  
406 and L1014S with respect to the wild type allele L1014L, and comprise 316  
407 observations (215 observations for the west region and 101 observations for the  
408 east regions; Supplementary Table 7). As described below, we incorporated  
409 these data into machine learning models in order to inform prediction of  
410 phenotypic resistance to DDT and pyrethroids by exploiting the positive  
411 association between the frequency of *Vgsc* mutations and the prevalence of these  
412 resistance phenotypes<sup>27</sup>.

413

#### 414 *Potential predictor variables*

415 Our set of predictors includes 111 variables describing environmental  
416 characteristics that could potentially be related to the development and spread  
417 of insecticide resistance in populations of Gambiae complex mosquito species  
418 (described in Supplementary Table 9 and Supplementary Note 8). These  
419 variables describe the coverage of insecticide-based vector control interventions,  
420 agricultural land use<sup>42 43</sup> and the environmental fate of agricultural insecticides

421 <sup>39</sup>, other types of land use<sup>42, 44, 45, 46</sup>, climate<sup>42, 47, 48</sup>, and relative species  
422 abundance. Our vector control intervention data includes a variable estimating  
423 the yearly coverage of insecticide-treated bed nets (ITNs)<sup>31, 49</sup> and a variable  
424 estimating the coverage of indoor residual spraying (IRS) with either  
425 pyrethroids or DDT year <sup>4</sup>. Relative species abundance is represented by a  
426 variable estimating the abundance of *An. arabiensis* relative to the abundance of  
427 *An. gambiae* and *An. coluzzii* <sup>38</sup>. For all variables, we obtained spatially explicit  
428 data on a grid with a 2.5 arc-minute resolution (which is approximately 5 km at  
429 the equator) covering Sub-Saharan Africa. For variables for which temporal data  
430 were available on an annual resolution, we included time-lagged representations  
431 with lags of 0, 1, 2 and 3 years.

432

### 433 **Gaussian process stacked generalization ensemble modelling approach**

434 Stacked generalization is a method of combining an ensemble of models to  
435 produce a meta-model, with the aim of achieving better predictive performance  
436 than the individual model constituents<sup>50, 51</sup>. Here we adopt a stacking design  
437 whereby a set of individual models that make up the first layer, referred to as the  
438 *level 0 models*, feed into a single meta-model on the second layer, referred to as  
439 the *level 1 model*. We use the Gaussian process stacked generalization approach  
440 developed by Bhatt et al.<sup>25</sup>, which uses Gaussian process regression as the level 1  
441 model that combines weighted out-of-sample predictions from a set of multiple  
442 level 0 models derived from machine learning methods. The approach exploits  
443 the known strengths of these different methodologies, using machine learning  
444 methods to extract as much predictive power from the covariates as possible,  
445 and then allowing the Gaussian process to model the spatiotemporal error  
446 covariance structure, aiming to further improve prediction. Bhatt et al. <sup>25</sup> showed  
447 that, under the (restrictive) assumption that the true function is a part of the  
448 models function space, the use of the Gaussian process model of residual  
449 variation improves prediction accuracy compared to a standard constrained  
450 weighted mean across the ensemble predictions.

451

#### 452 *Machine learning models*

453 Our set of level 0 models consists of three different types of machine learning  
454 model that predict insecticide resistance, using our bioassay mortality  
455 observations as the label and our suite of intervention, agriculture and  
456 environmental covariates as features. The machine learning approaches  
457 employed include extreme gradient boosting (implemented using the R package  
458 xgboost), random forests (implemented using the R package randomForest), and  
459 boosted generalized additive models (implemented using the R package  
460 mboost). We chose these methods because of their demonstrated high predictive  
461 performance, particularly in previous applications of Gaussian process stacked  
462 generalization to spatial processes<sup>25</sup>. The label for the level 0 models was the  
463 proportional mortality observations from bioassays conducted using the four  
464 pyrethroid types (deltamethrin, permethrin, lambda-cyhalothrin and alpha-  
465 cypermethrin), the proportional mortality observations for bioassays conducted  
466 using DDT, and the observations of the combined frequency of the *Vgsc*  
467 mutations L1014F and L1014S. We included in the label our data on the  
468 observed combined frequency of *Vgsc* mutations in mosquito samples, because  
469 these observations are significantly associated with the prevalence of resistance



470 to DDT and pyrethroids<sup>27</sup>, and can therefore inform prediction of these mortality  
471 values. Before performing parameter tuning on the level 0 models we applied  
472 two data transformations to the label, the empirical logit transformation  
473 followed by the inverse hyperbolic sine (IHS) transformation<sup>52</sup>.

474 The features used in the models included the 111 environmental predictor  
475 variables together with the one, two and three year lags for those variables that  
476 vary temporally (on a yearly time step). A factor variable grouping the label  
477 according to the type of observation was also included as a feature, assigning a  
478 different group to bioassay observations depending on type of insecticide used  
479 and whether a WHO or CDC susceptibility test was used. This factor variable also  
480 assigned the *Vgsc* allele frequency observations to a separate group. Finally, the  
481 year in which the bioassay and allele frequency samples were collected was also  
482 included as a feature.

483 For each level 0 model, parameter tuning was performed using  $K$ -fold out-of-  
484 sample validation based on subdividing the data into  $K$  training and validation  
485 subsets (see Supplementary Note 7). In applying the extreme gradient boosting  
486 method we used the DART boosting methodology to avoid overfitting<sup>53</sup>.

487

488 *Model stacking and Gaussian process regression*

489 Let  $g_A(\mathbf{s}_i, t)$  denote the (empirical logit and IHS transformed) proportional  
490 mortality record for a bioassay using insecticide type  $A$  conducted on a sample  
491 collected at geographic coordinates  $\mathbf{s}_i$  and sampling time  $t$ . To implement  
492 Gaussian process stacked generalization, we model the transformed  
493 observations, denoted  $g_A(\mathbf{s}_i, t)$ , using a Gaussian process regression formulation:

494

$$495 \quad g_A(\mathbf{s}_i, t) = \mathbf{w}_A \mathbf{M}_{s_i, t}^A + f_A(\mathbf{s}_i, t) + e_A \quad (1)$$

496

497 where  $\mathbf{w}_A$  is a constant vector,  $\mathbf{M}_{s_i, t}^A$  is a design matrix,  $f_A(\mathbf{s}, t)$  is a Gaussian  
498 process modelled by a spatiotemporal Gaussian Markov random field (GMRF)<sup>54</sup>,  
499 and  $e_A$  is Gaussian white noise  $N(0, \sigma_A^2)$ . We define a Bayesian hierarchical

500 formulation for the model (eqn 1) using a vector of prior probability  
501 distributions for the hyperparameters  $\theta_A = [\mathbf{w}_A, \psi_A, \sigma_A]$  where  $\psi_A$  are the

502 parameters of  $f_A(\mathbf{s}, t)$  (see Supplementary Note 6). To fit the model, the elements  
503 of the design matrix  $\mathbf{M}_{s_i, t}^A$  are set to the out-of-sample predictions of the level 0

504 models derived from  $K$ -fold cross-validation i.e.  $M_{i, p}^A = \tilde{g}_{A, p}(\mathbf{s}_i, t)$ , where  $\tilde{g}_{A, p}(\mathbf{s}_i, t)$

505 is the prediction of the  $i^{\text{th}}$  withheld (transformed) observation  $g_A(\mathbf{s}_i, t)$  given by  
506 the  $p^{\text{th}}$  level 0 model. Validation folds were randomly selected from the full data

507 set. Posterior distributions of  $\theta_A$  and  $f_A(\mathbf{s}, t)$  are then estimated by fitting the  
508 model (eqn 1) using the R-INLA package ([www.r-inla.org](http://www.r-inla.org))<sup>55</sup>. The posterior mean

509 of the vector  $\mathbf{w}_A$  contains the fitted weights for each model, representing the  
510 relative contribution of each model to the predictions made by the model

511 ensemble. Our implementation of Gaussian process regression (eqn 1)  
512 constrains each weight to be positive ( $w_p \geq 0, \forall p$ )<sup>56</sup>. Once the parameter



513 estimation has been performed, the final set of predictions,  $\hat{g}_A(\mathbf{s}, t)$ , given by the  
514 stacked model are obtained by replacing the elements of  $\mathbf{M}_{s,t}^A$  with the in-sample  
515 predictions of the 10 models obtained by fitting each of these models to the all  
516 the data (all the labels and the corresponding sets of features)<sup>25</sup> (Supplementary  
517 Notes 6 & 7).

518

#### 519 *Posterior validation*

520 We performed posterior validation of the stacked model using 10-fold out of  
521 sample cross-validation (withholding each validation fold from both the level 0  
522 and level 1 models). We used these out-of-sample predictions to assess the  
523 accuracy of the predicted means of the observations as well as their predicted  
524 credible intervals (Supplementary Note 7). We also assessed the suitability of  
525 our assumed data generating process using probability integral transform (PIT)  
526 histograms on out-of-sample data (Supplementary Note 3).

527

#### 528 *Predictor variable importance*

529 We calculated measures of the importance of each predictor variable for each of  
530 the machine learning models used in our model ensemble. For the extreme  
531 gradient boosting model we used the gain measure calculated for each variable  
532 using the xgboost package<sup>57</sup>, which is the fractional total reduction in the  
533 training error gained across all of that variable's splits. For the random forest  
534 model we use the permutation importance measure calculated using the  
535 randomForest package<sup>58</sup>, which is the fractional change in the out-of-bag error  
536 when the variable is randomly permuted. In the case of the boosted generalized  
537 additive model, we use the mboost package<sup>59</sup> to calculate variable importance as  
538 the total reduction in the training error across all boosting iterations where that  
539 variable was chosen as the base learner. For each model, we express the  
540 importance of a single variable as a fraction of the total importance across all  
541 predictor variables in that model.

542

#### 543 **DATA AVAILABILITY**

544 The predictive maps of the mean prevalence of resistance are available to  
545 download from Figshare (<https://figshare.com/s/00b829f256694ed3c632>) and will  
546 be available to visualise on the Malaria Atlas Project website  
547 (<https://map.ox.ac.uk/explorer/#>). The susceptibility test data is available to  
548 download (<https://doi.org/10.1101/582510><sup>8</sup>). Sets of susceptibility test data  
549 and predictor variable data in the form used by the statistical modelling analyses  
550 are available from GitHub.

551

#### 552 **CODE AVAILABILITY**

553 R code for implementing the extreme gradient boosting, random forest, and  
554 boosted generalized additive models and the R-INLA geostatistical models is  
555 available on GitHub.

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566

567 **AUTHOR CONTRIBUTIONS**

568 P.A.H., C.J.M.H., M.C., P.W.G and C.L.M. designed the analyses; P.A.H. and C.L.M. led  
569 the writing of the manuscript; P.A.H. performed the statistical modelling  
570 analyses; C.J.M.H., J.T., H.G., S.B. and C.L.M. contributed data layers for the  
571 predictor variables used in the statistical models; E.C., S.B., P.W.G. and C.L.M.  
572 advised the statistical modelling analyses; C.J.M.H., H.G., J.H., M.C., and S.B.  
573 contributed to writing the manuscript.

574

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