

1 **Modelling pathogen load dynamics to elucidate mechanistic determinants**  
2 **of host-*Plasmodium falciparum* interactions**

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38 **Summary:**

39 During infection, increasing pathogen load stimulates both protective and harmful aspects of  
40 the host response. The dynamics of this interaction are hard to quantify in humans, but doing  
41 so could improve understanding of mechanisms of disease and protection. We sought to  
42 model the contributions of parasite multiplication rate and host response to observed parasite  
43 load in individual subjects with *Plasmodium falciparum* malaria, using only data obtained at  
44 the time of clinical presentation, and then to identify their mechanistic correlates. We  
45 predicted higher parasite multiplication rates and lower host responsiveness in severe malaria  
46 cases, with severe anemia being more insidious than cerebral malaria. We predicted that  
47 parasite growth-inhibition was associated with platelet consumption, lower expression of  
48 *CXCL10* and type-1 interferon-associated genes, but increased cathepsin G and matrix  
49 metalloproteinase 9 expression. We found that cathepsin G and matrix metalloproteinase 9  
50 directly inhibit parasite invasion into erythrocytes. Parasite multiplication rate was associated  
51 with host iron availability and higher complement factor H levels, lower expression of  
52 gametocyte-associated genes but higher expression of translation-associated genes in the  
53 parasite. Our findings demonstrate the potential of using explicit modelling of pathogen load  
54 dynamics to deepen understanding of host-pathogen interactions and identify mechanistic  
55 correlates of protection.

56 **Introduction:**

57 Improved methods are needed to identify mechanisms which protect against human  
58 infectious diseases in order to develop better vaccines and therapeutics<sup>1,2</sup>. Pathogen load is  
59 associated with the severity of many infections<sup>3</sup>, and is a consequence of how fast the  
60 pathogen can replicate, how long the infection has been ongoing, and the inhibition or killing  
61 of pathogen by the host response (Fig. 1a). The contribution of these factors varies within an  
62 individual over the course of infection, as well as between individuals. Identifying  
63 mechanistic correlates of the processes which determine pathogen load is likely to be more  
64 informative than identifying correlates of pathogen load *per se*. However, in humans the  
65 timing of infection is rarely known and treatment cannot usually be withheld to observe the  
66 natural dynamics of pathogen load and host response. Here we present an approach to  
67 estimate the latent determinants of parasite load dynamics. We use these estimates to better  
68 understand severe malaria phenotypes and to identify mechanisms inhibiting parasite growth  
69 and controlling parasite multiplication during *Plasmodium falciparum* malaria in Gambian  
70 children.

71

72 **Results:**

73 ***Estimating determinants of parasite load and host response dynamics in humans***

74 To estimate the determinants of parasite load dynamics in naturally-infected malaria patients  
75 we calibrated a statistical prediction model using outputs from a mechanistic simulation  
76 which combined information from two datasets. A historical dataset of the longitudinal  
77 course of untreated infection in 97 patients who were deliberately inoculated with *P.*  
78 *falciparum* as a treatment for neurosyphilis (malariatherapy dataset) (Supplementary Fig.1)

79 was used as a reference for changes in parasite load over time<sup>4</sup>. A dataset from 139 naturally  
80 infected Gambian children with malaria (Gambian dataset, Supplementary Table 1,  
81 Supplementary Dataset 1) was used for subsequent discovery of the determinants of parasite  
82 load dynamics. We used an existing mathematical model for the malariatherapy data (the  
83 Dietz model<sup>4</sup>), which estimated latent variables thought to determine changes in parasite load  
84 over time in each individual, and modified the model to better represent the features of the  
85 Gambian dataset. We used the modified model to simulate a large number of *in-silico*  
86 Gambian patients, with all latent variables and course of infection fully known, and then  
87 trained a statistical model to learn from these simulations the relationships between variables  
88 available in the real Gambian patient data and the unobservable, latent variables.

89 In the models<sup>4</sup>, the increase in parasite load up to the first peak is determined by two  
90 individual-specific latent variables (Fig. 1b, see Methods): the within-host multiplication rate,  
91  $m$ , which is the initial rate of increase in parasite load before any constraint by the host  
92 response; and the parasite load required to stimulate a host response that reduces parasite  
93 growth by 50%,  $P_c$ <sup>4</sup>. When  $m$ ,  $P_c$ , and parasite load are known, parasite growth inhibition  
94 (PGI) by the host response can be calculated (see Methods). We allowed rescaling of  $P_c$   
95 values between the malariatherapy and Gambian datasets, and incorporated plasma Tumour  
96 Necrosis Factors (TNF) concentrations as an indicator of the protective host response<sup>5,6</sup>,  
97 using a maximum-likelihood approach (see Methods and Supplementary Fig. 2). These  
98 modifications resulted in higher  $P_c$  values in the Gambian population than malariatherapy  
99 subjects, consistent with epidemiological data showing higher fever thresholds in *P.*  
100 *falciparum* infected children than in adults<sup>7</sup>. Other model assumptions and definitions are  
101 shown in Supplementary Table 2.

102 To test whether combination of a mechanistic simulation model with statistical learning of  
103 the relationships between latent and directly observable variables was better at predicting the  
104 determinants of parasite load than using observable variables alone, we simulated 2000  
105 Gambian children with malaria with known values of  $m$ ,  $P_c$ , parasite biomass, duration of  
106 illness and plasma TNF (Fig. 1c and Supplementary Fig. 3) and then fit general additive  
107 models (GAMs) to predict values of  $m$  and  $P_c$  for individual children (Supplementary Table  
108 3). The resulting models produced more accurate predictions of  $m$  and  $P_c$  than using  
109 individual variables alone (Fig. 1d).

110 Next we used the GAMs to predict values of  $P_c$  and  $m$  for each of the 139 individuals in the  
111 Gambian dataset (Fig. 1e-k, Supplementary Fig. 4). Children with the most severe  
112 manifestations of malaria (SM2) had the highest parasite load, TNF, predicted  $m$ , and  
113 predicted  $P_c$  values, intermediate values were seen in those with prostration as the only  
114 manifestation of severe disease (SM1), and values were lowest in uncomplicated malaria  
115 (UM), whilst duration of illness did not differ significantly by clinical phenotype (Fig. 1e-i).  
116 These observations suggest that high parasite load and severe disease are most likely in  
117 individuals with either fast replicating parasites (high  $m$ ) or less immune responsiveness (high  
118  $P_c$ ).

119 Since age can be a major determinant of malaria severity and naturally acquired immunity<sup>8</sup>,  
120 we examined whether age was associated with  $m$  or  $P_c$ . Age was not significantly correlated  
121 with  $m$  but was significantly negatively correlated with  $P_c$  (Fig. 1j,k). This implies little age-  
122 related acquisition of constitutive resistance (for example, naturally-acquired antibody-  
123 mediated immunity) in these children, as might be expected from the relatively low malaria  
124 transmission in this region of The Gambia<sup>9</sup>. However, these data also indicate that a lower

125 parasite load would be needed to provoke an equivalent host response in older individuals  
126 without significant naturally acquired immunity.

### 127 *Predicting severe malaria phenotype from within-host dynamics*

128 We next asked whether individual estimates of  $m$  and  $P_c$  could be used to predict  
129 pathophysiological features malaria which had not been used in our model derivation. Severe  
130 malarial anemia (hemoglobin concentration  $<5\text{g/dL}$ ), is most common in the youngest  
131 children in high transmission settings, but rare in lower transmission settings such as Greater  
132 Banjul region of The Gambia, where cerebral malaria was relatively more common<sup>10</sup>. Severe  
133 malarial anemia is characterised by a higher parasite biomass<sup>10-12</sup>, lower levels of both TNF  
134 and interleukin-10 (IL-10), but an elevated ratio of TNF:IL-10<sup>13,14</sup> when compared to cerebral  
135 malaria. In our Gambian subjects, hemoglobin concentration could be predicted from  
136 estimated  $P_c$ ,  $m$  and age; IL-10 concentration could be predicted from  $m$  and  $P_c$   
137 (Supplementary Table 4, Fig. 2a-b). We simulated a population of Gambian infants, selected  
138 those predicted to have hemoglobin  $<5\text{ g/dL}$ , and compared their characteristics to real  
139 Gambian subjects with cerebral malaria. The simulated severe anemia cases had lower  $m$  but  
140 similar  $P_c$ , higher parasite biomass and longer duration of illness than the cerebral malaria  
141 patients (Fig 2c-f). Both TNF and IL-10 concentrations were predicted to be lower in severe  
142 anemia than in cerebral malaria (Fig 2g-h), whereas the TNF:IL-10 ratio was predicted to be  
143 higher in severe anemia (Fig 2i), supporting the biological plausibility of relationships  
144 defined in our model and illuminating a potential explanation for these distinct severe malaria  
145 phenotypes.

146 ***Estimating parasite growth inhibition reveals the protective effect of platelets***

147 The role of the host response in restricting parasite load is often unclear in human malaria  
148 because the strongest host responses are often seen in patients with the highest parasite loads  
149 and most severe disease<sup>15,16</sup>. For example platelets directly inhibit parasite growth<sup>16,17</sup>, and  
150 the reduction in platelet count typically seen in malaria is partly a consequence of the  
151 protective mechanism of platelet adhesion to infected red cells<sup>16</sup>. However the reduction in  
152 platelet count is greatest in individuals with the highest parasite load and most severe  
153 disease<sup>18</sup>, which seems counterintuitive if the low platelet counts indicate parasite killing. In  
154 Gambian children, estimated PGI did not differ significantly by clinical phenotype (Fig. 3a)  
155 indicating that the components of the host response which restrain parasite growth are  
156 similarly activated in severe and uncomplicated disease groups at the time of hospital  
157 presentation, but implying that this response developed too late to prevent high parasite load  
158 in the severe cases. Subjects with severe disease had the lowest platelet counts (Fig. 3b and  
159 Supplementary Table 1) and the highest parasite loads (Fig. 1d), but the protective role of  
160 platelets was evident through the significant ( $P=0.0001$ ) correlation with PGI (Fig. 3c). Thus  
161 considering differences between individuals in observed parasite load and host response as  
162 part of a dynamic rather than static process can resolve counterintuitive associations.

163 ***Predicting mechanistic correlates of parasite growth inhibition***

164 To determine whether our model-derived estimates could be used to discover aspects of host-  
165 parasite interaction we sought to identify mechanistic correlates of protection and  
166 susceptibility. We analysed human whole blood gene expression, with gene signature-based  
167 deconvolution to adjust for leukocyte-mixture<sup>19</sup>, from samples of 24 children at the time of  
168 presentation (13 with UM, 11 with SM, Supplementary Table 5). Of 11702 detected human  
169 genes, 51 were significantly correlated (26 positively, 25 negatively) with estimated PGI after

170 adjustment for false discovery rate (Benjamini-Hochberg adjusted  $P < 0.05$ , Fig. 4a,  
171 Supplementary Table 6). We reasoned that genes positively correlated with PGI should be  
172 enriched for effector mechanisms which act to reduce parasite load, whilst genes negatively  
173 correlated with PGI should be enriched for mechanisms which favour increase in parasite  
174 load. Eight of these genes were also correlated with parasite biomass and three with TNF  
175 (Supplementary Table 6).

176 Genes positively correlated with PGI (Fig 4a) showed limited canonical pathway enrichments  
177 (Supplementary Table 7) but 16 (62%) were linked together in a network around extracellular  
178 signal-regulated kinases ERK1/2 and AKT serine/threonine kinase (Fig. 4b). These kinases  
179 integrate cellular inflammatory and metabolic responses to control innate defence  
180 mechanisms such as cytokine secretion, phagocytosis and degranulation<sup>20,21</sup>. The 25 genes  
181 negatively correlated with PGI were strongly enriched in immune response pathways  
182 (Supplementary Table 7). Network analysis showed 15 (60%) of the negatively correlated  
183 genes were linked through a network focussed around type 1 interferon (Fig. 4c), consistent  
184 with observations that sustained type 1 interferon signalling is associated with higher  
185 parasitemia in mice<sup>22-25</sup> and potentially in humans<sup>22,26</sup>. C-X-C motif chemokine ligand 10  
186 (*CXCL10*, also known as IFN- $\gamma$ -inducible protein of 10 kDa, IP-10) expression had the  
187 greatest log-fold change of the genes negatively correlated with PGI (Fig. 4c), consistent with  
188 findings that *CXCL10* deletion and neutralisation decrease parasite load in mice<sup>27</sup>.

189 We investigated whether associations with PGI were dependent on assumptions we made  
190 about the true severity rate in Gambian children, which we assumed to be 5% based on  
191 published data in other settings<sup>28,29</sup>. Varying this to credible extremes of 1% and 10% and  
192 repeating the process of calibration between datasets, fitting of models to predict  $m$  and  $P_c$ ,  
193 and estimating new values for PGI, resulted in little difference in the genes identified as

194 significantly associated with PGI, or the significance of individual genes (Supplementary  
195 Table 8).

### 196 ***Cathepsin G and MMP9 directly inhibit parasite growth***

197 The 26 genes positively correlated with PGI have not, to our knowledge, previously been  
198 described as having anti-parasitic effects so we sought direct biological evidence, focussing  
199 on two encoding secreted proteins as the best candidates: *CTSG* (cathepsin G) and *MMP9*  
200 (matrix metalloproteinase 9, also known as matrix metalloproteinase 9 and gelatinase B),  
201 which both encode neutrophil granule proteins<sup>30</sup>. We tested whether these proteases could  
202 inhibit parasite growth *in vitro*. Cathepsin G and MMP9 both inhibited growth of *P.*  
203 *falciparum* 3D7 strain (Fig. 5a). Addition of cathepsin G to schizont cultures produced a  
204 dramatic reduction in invasion of new erythrocytes, and pretreatment of erythrocytes with  
205 cathepsin G before adding them to schizont cultures produced a similar reduction in their  
206 invasion (Fig. 5b), indicating that cathepsin G acts primarily on the erythrocyte. Addition of  
207 MMP9 to schizont cultures produced a more modest reduction, whilst pretreatment of  
208 erythrocytes did not reduce invasion, implying that MMP9 likely acts against schizonts or  
209 free merozoites rather than preventing invasion at the erythrocyte surface (Fig. 5b).

210 In order to identify biologically relevant concentrations of cathepsin G and MMP9 we  
211 measured their concentrations in whole blood from healthy donors, before and after  
212 stimulating degranulation, and in plasma from children with malaria at the time of clinical  
213 presentation (Fig. 5c). Local concentrations which might occur *in vivo*, adjacent to  
214 degranulating neutrophils, could be at least an order of magnitude higher<sup>31</sup>. MMP9 is also  
215 known to be released from other cell types in response to *P. falciparum*, including vascular  
216 endothelial cells<sup>32</sup>. MMP9 dose-dependently inhibited parasite growth over a physiological  
217 range of concentrations (Fig. 5d). Similarly, parasite invasion was dose-dependently inhibited

218 by cathepsin G pre-treatment of erythrocytes, with similar effects in each of four parasite  
219 strains with different invasion phenotypes<sup>33</sup> (Fig. 5e). Combined treatment with low doses of  
220 MMP9 and cathepsin G – in the range detected in patient plasma – showed an additive effect  
221 (Fig. 5f).

222 Cathepsin G has previously been reported to cleave red cell surface glycoproteins<sup>34</sup>, therefore  
223 we asked whether it might also cleave other RBC surface proteins which are used as invasion  
224 receptors by *P. falciparum*<sup>35</sup>. Consistent with its broad inhibition of parasite invasion,  
225 cathepsin G dose-dependently cleaved the majority of *P. falciparum* invasion receptors  
226 including glycoproteins A, B, and C, CD147 (basigin), CD108 (semaphorin 7A), and  
227 complement receptor 1 (CR1), but not CD55 (DAF) (Fig. 5g). MMP9 did not cleave any of  
228 these surface receptors (Supplementary Fig. 5). PMA stimulation of healthy donor whole  
229 blood recapitulated the loss of erythrocyte surface glycoproteins A and B, CD108 and CD147  
230 in all donors, decreased glycoprotein C expression in 6 of 8 healthy donors, but did not  
231 consistently reduce CR1 (Fig. 5h) (as might be expected from the dose-response curves, Fig  
232 5g). In samples from Gambian children on the day of presentation with *P. falciparum*  
233 malaria, the proportions of erythrocytes with detectable expression of glycoproteins A and B  
234 and CD147 were significantly lower than in convalescent samples (28 days after treatment),  
235 and there was a trend to lower expression of CD108 and glycoprotein C (Fig. 5i). These  
236 results would be consistent with cleavage of these surface molecules *in vivo* during acute  
237 infection. The variable expression seen at day 28 (Fig. 5i) may indicate the persistence of  
238 modified erythrocytes in the circulation. The importance of glycoproteins and basigin in RBC  
239 invasion and genetic susceptibility to severe malaria is well established<sup>36-38</sup>, and so it is  
240 highly likely that the cleavage of these erythrocyte receptors by cathepsin G would have a  
241 protective effect *in vivo*.

242 ***Host and parasite factors associated with parasite multiplication rate***

243 In our model,  $m$  is influenced by constitutive host and parasite factors but independent of any  
244 parasite load-dependent responses. We sought to confirm associations with two constitutive  
245 host factors known to influence parasite growth: iron<sup>39</sup> and complement factor H (FH)<sup>40,41</sup>  
246 (Supplementary Dataset 1). Since we did not have premorbid blood samples we used  
247 convalescent blood as a proxy for pre-infection status, with samples collected 28 days after  
248 treatment when the host response was quiescent (median C-reactive protein 1.1mcg/mL (IQR  
249 0.5-5.1,  $n=70$ ), similar to healthy West African population levels<sup>42</sup>).

250 Iron deficiency is protective against malaria<sup>43</sup> and reduces parasite multiplication *in vitro*<sup>39</sup>.  
251 Consistent with this, levels of hepcidin (a regulator of iron metabolism and marker of iron  
252 sufficiency or deficiency<sup>44</sup>) were significantly correlated with  $m$  ( $r_s=0.21$ ,  $P=0.049$ ) in 92  
253 children who had not received blood transfusion.

254 FH is a constitutive negative regulator of complement activation which protects host cells  
255 from complement mediated lysis<sup>45</sup> but many pathogens including *P. falciparum* have evolved  
256 FH binding proteins to benefit from this protection<sup>40,41</sup>. FH protects blood-stage parasites  
257 from complement mediated killing *in vitro*<sup>40,41</sup> and higher plasma levels are associated with  
258 susceptibility and severity of malaria<sup>46</sup>. In the 14 children with residual day 28 plasma  
259 available, FH correlated with  $m$  ( $r_s=0.75$ ,  $P=0.002$ ), providing further support that the  
260 quantitative estimates from our model exhibit expected relationships with known  
261 determinants of parasite growth.

262 We investigated whether we could identify any parasite processes associated with  $m$ , through  
263 correlation with parasite gene expression. Of 3704 parasite genes detected by RNA-Seq,  
264 adjusted for developmental stage distribution<sup>19</sup>, no individual genes passed the FDR adjusted

265 *P*-value threshold of <0.05. Therefore we used weighted gene correlation network analysis to  
266 reduce dimensionality<sup>47</sup>, generating 17 modules of co-expressed parasite genes. Module  
267 eigengene values<sup>19</sup> of two modules correlated with *m* (unadjusted Spearman correlation  
268  $P < 0.05$ ); their hub-genes were *PF3D7\_1136000* (a conserved *Plasmodium* protein of  
269 unknown function) and *PF3D7\_1238300* (putative pre-mRNA-splicing factor CWC22). The  
270 *PF3D7\_1136000* module was negatively correlated ( $r_s = -0.5$ ,  $P = 0.01$ ) with *m* and contained  
271 140 genes with greatest gene ontology enrichment in microtubule-based movement  
272 (Supplementary Tables 9 & 10). The *PF3D7\_1136000* module genes have high tolerance to  
273 insertional mutagenesis (Fig. 6a) and high parasite fitness following mutation (Fig. 6b),  
274 characteristics of winning mutants in competitive growth assays<sup>48</sup>, supporting the concept  
275 that lower expression of these genes may favour more rapid growth. 77 (55%) of the genes in  
276 this module exhibit greatest expression during gametocyte development<sup>49</sup>, consistent with the  
277 concept that increased sexual-stage commitment results in reduced asexual replication<sup>50</sup>. In  
278 contrast, the *PF3D7\_1238300* module was positively correlated with *m* ( $r_s = 0.46$ ,  $P = 0.03$ ),  
279 and contained 45 genes enriched in translation functions (Supplementary Tables 9 & 10),  
280 plausible determinants of *m*, with mutagenesis tolerance typical of essential genes (Fig. 6a,b).  
281 Parasite genes differentially expressed between severe and uncomplicated malaria cases<sup>19</sup>  
282 were highly over-represented in this module (16 of 45 (36%),  $P = 1.2 \times 10^{-8}$ , Fisher exact test).

### 283 **Discussion:**

284 Using a model-based approach to estimate the within-host dynamics of pathogen load and its  
285 determinants in human infection we could estimate the relative contributions of parasite  
286 multiplication and host response to parasite load measured at a single point in time, and we  
287 have used these predictions to identify mechanistic determinants of parasite load in malaria.  
288 Our approach is based on clearly defined assumptions, but as with any attempt to model

289 complex biology, alternative approaches are possible. We cannot, at present, propagate  
290 uncertainty throughout the sequential stages of the model fitting, prediction of parameter  
291 estimates in individual subjects, and association of these parameter estimates with real  
292 variables. However, estimating the dynamics of parasite load allows us to make inferences  
293 about disease biology and mechanisms associated with PGI which could not have been made  
294 using only direct measurements. Our mechanistic validation suggests that the relative  
295 estimates of latent variables are accurate enough to be useful, providing proof-of-principle  
296 that pathogen load dynamics can be estimated in humans. This approach could be refined and  
297 expanded to identify additional genetic and serological determinants of pathogen load  
298 dynamics. The latter should be identified prospectively, since use of convalescent samples  
299 may introduce confounding.

300 Parasite load is only one of the factors associated with severe malaria and its interpretation is  
301 dependent on epidemiological context<sup>10,15,29</sup>. Variations in the host response, naturally  
302 acquired immunity, and the expression of *P. falciparum* erythrocyte membrane protein 1  
303 (PfEMP1) variants are also important determinants of severity and of disease phenotype<sup>10,15</sup>.  
304 We have previously suggested that variation in the dynamics of parasite load may explain  
305 why cerebral malaria and severe anaemia occur with parasites expressing the same PfEMP1  
306 variants<sup>10</sup>, and our model-based approach predicted that slower growth and longer duration of  
307 illness may distinguish severe anemia from cerebral malaria.

308 The importance of pathogen load and the dynamic nature of host-pathogen interactions are  
309 often omitted from studies of life-threatening infectious diseases in humans<sup>3</sup>. Much of our  
310 understanding of the host-pathogen interactions comes from comparisons between  
311 individuals at the point of clinical presentation, despite the fact that they may be at different  
312 stages in the dynamic process of infection. This can result in seemingly paradoxical

313 observations such as high levels of TNF or low levels of platelets associated with severe  
314 malaria<sup>15,16</sup>, whilst evidence also indicates that TNF and platelets mediate defense against  
315 malaria parasites<sup>5,6,15-17</sup>. Considering the dynamic nature of the host-parasite interaction may  
316 explain these paradoxes and identify protective mechanisms more efficiently.

317 We identified several mechanisms which might be considered as prototypes for host-directed  
318 therapy in malaria. Inhibition of type-1 interferon or CXCL10 signalling with inhibitory  
319 antibodies or small molecules might be strategies to enhance control of parasite load. The  
320 therapeutic potentials of cathepsin G and MMP9 may be counterbalanced by risk of collateral  
321 tissue damage, but selective targeting of receptors on the erythrocyte surface may be a useful  
322 paradigm for both treatment and prevention of malaria.

323 Our approach could be applied to some other infectious diseases in which pathogen load can  
324 be measured and for which we do not have effective treatments, including emerging viral  
325 infections like Ebola, and possibly highly resistant bacterial pathogens, for which host-  
326 directed therapies may life-saving<sup>2</sup>.

## 327 **METHODS**

### 328 **Subjects and laboratory assays**

329 We used data from all of the malariatherapy patients reported by Dietz et al.<sup>4</sup> and from all  
330 139 Gambian subjects reported in our previous studies<sup>11,51,52</sup> who had all of the following  
331 data available: age, parasite biomass estimate, plasma TNF concentration, duration of illness  
332 and severity of illness. No subjects were excluded after this selection, and all available data  
333 was included in analyses, with the exception that one outlier was excluded from parasite gene  
334 expression analysis. As described previously<sup>11,51,52</sup>, Gambian children (<16 years old) were  
335 recruited with parental consent from three peri-urban health centres in the Greater Banjul  
336 region, from August 2007 through January 2011 as part of a study approved by the Gambia  
337 Government/MRC Laboratories Joint Ethics Committee, and the Ethics Committee of the  
338 London School of Hygiene and Tropical Medicine. *P. falciparum* malaria was defined by  
339 compatible clinical symptoms in the presence of  $\geq 5000$  asexual parasites/ $\mu\text{L}$  blood, and any  
340 children suspected or proven to have bacterial co-infection were excluded. Severe malaria  
341 was specifically defined by the presence of prostration (SM1) or any combination of three  
342 potentially overlapping syndromes (cerebral malaria (CM), severe anemia (SA, hemoglobin  
343  $< 5$  g/dL), and hyperlactatemia (blood lactate  $> 5$  mmol/L) - collectively SM2)<sup>11,51-53</sup>. Clinical  
344 laboratory assays, measurements of plasma TNF and IL-10 by Luminex, measurements of  
345 gene expression by RT-PCR, and estimation of total parasite biomass from *PfHRP2* ELISA  
346 have been previously described<sup>11,52</sup>. Subject-level data from these Gambian children is  
347 available as **Supplementary Dataset 1**.

348

### 349 **Statistical analyses**

350 Statistical analyses were undertaken using the R statistical software<sup>54</sup> and GraphPad Prism  
351 (GraphPad Software, Inc.). Directly measured continuous variables were compared between  
352 groups using unpaired or paired student's t-test (when normally distributed) and the Mann-  
353 Whitney or Wilcoxon matched pairs tests (when normal distribution could not be assumed),  
354 and ANOVA or Kruskal-Wallis test for comparison across multiple groups. Associations  
355 between measured variables and latent variables were assessed using generalised additive  
356 models (GAM<sup>55</sup>, with the R package "mgcv"); the generalised cross-validation score and  
357 explained variance were used to select the best GAM once all model terms had significant  
358 effects ( $P < 0.05$ ). It was not possible to propagate uncertainty estimates through all stages  
359 from model development, calibration to the Gambian data, and prediction of latent variables  
360 in individual subjects, and so statistical analyses of latent variable were undertaken using  
361 their predicted values without any measure of uncertainty, and using non-parametric  
362 methods. Correlations between predicted values of latent variables and measured variables  
363 were done using Spearman correlation.

364 All hypothesis tests were two-sided with  $\alpha = 0.05$  unless specifically stated otherwise.  
365 One-sided testing was only used when justified by small sample size and a strong *a priori*  
366 hypothesis for the direction of effect. We did not adjust for multiple hypothesis testing,  
367 except in the case of gene expression analyses where false-discovery rate was controlled  
368 using the Benjamini-Hochberg method. Dose-response curves were fitted using asymmetrical  
369 sigmoidal five-parameter logistic equation in GraphPad Prism.

370

371 **Model relating parasite multiplication, host response and parasite load**

372 A process-based, stochastic simulation model was devised to reproduce the clinical data  
373 collected from the Gambian children. This was achieved by combining the information in the  
374 Gambian data with a model describing the first wave of parasitemia in non-immune adults  
375 who were deliberately infected with *P. falciparum* malaria to treat neurosyphilis  
376 (“malariatherapy”)<sup>4</sup>. These malariatherapy data, from the pre-antibiotic era, are the main  
377 source of information on the within-host dynamics and between-host variation in the course  
378 of parasitemia in untreated malaria infections. The model of Dietz et al.<sup>4</sup> was modified and  
379 extended in order to be applied to the Gambian data, and we made the assumption that the  
380 Gambian children presented to hospital prior to the first peak of parasitemia.

381

382 *Model of ascending parasitemia in malariatherapy subjects.* The model relates parasite  
383 density after each 2-day asexual blood stage cycle ( $P_{(t+2)}$ ) to the parasite density at the end of  
384 the previous cycle ( $P_{(t)}$ ) by the following equation:

$$385 \quad P_{(t+2)} = P_{(t)} \cdot m \cdot S_{c(t)}$$

386 The host-specific parasite multiplication rate,  $m$ , is a property of both parasite and host,  
387 allowing for growth-inhibition by constitutive factors; the proportion of parasites that will  
388 survive the effects of the density-dependent host response in the present cycle is  $S_c$ :

$$389 \quad S_{c(t)} = \frac{1}{1 + \left(\frac{P_{(t)}}{P_c}\right)}$$

390

391 , where  $P_c$  is the host-specific parasite load threshold at which the host response is strong  
392 enough to inhibit 50% of parasite growth in that cycle. Parasite growth inhibition ( $PGI_{(t)}$ ) is  
393 defined as  $1-S_{c(t)}$ .

394 Consistent with the original Dietz model,  $P_{(0)}$  was set to 0.003 parasites/ $\mu\text{l}^4$ .

395 The original Dietz model included an additional parameter,  $S_m$ , to help describe the decline in  
396 parasitemia after the peak of the first wave.  $S_m$  is the proportion of isogenic parasites  
397 surviving an additional density- and time-dependent host response, which might represent  
398 adaptive immunity (4). Estimates of the range of values of  $S_m$  in the Dietz dataset and model  
399 were used when simulating data but since this parameter has little influence on parasite  
400 densities prior to the peak it was not used to make subsequent predictions of  $m$  and  $P_c$  in  
401 individual Gambian subjects.

402 At the explicit request of Klaus Dietz and Louis Molineaux, we hereby communicate the  
403 following correction regarding their assertion that the malariatherapy patients had not  
404 received any treatment<sup>4</sup>: it was later found that 47 of these patients had indeed received  
405 subcurative treatment, and that those patients had significantly higher parasite densities. This  
406 is unlikely to influence our analysis, because treatment would only be provided when  
407 malariatherapy patients became very unwell, presumably at maximum parasitemia, whereas  
408 we assume that most patients with naturally acquired infection likely present prior to the peak  
409 parasitemia that might occur in the absence of treatment.

410 *Fitting of the malariatherapy model to data from Gambian children.* Individual-level  
411 parameter estimates for the malariatherapy dataset were kindly provided by Klaus Dietz. The  
412 logarithms of these 97 estimates of  $m$  and  $P_c$  were well described by a multivariate normal  
413 distribution, providing a quantitative description of inter-individual variation in the dynamics

414 of the first wave of parasitemia. In order to use the Dietz model to simulate the Gambian  
415 data, a number of modifications and extensions were made. Some of these required  
416 estimation of additional parameters by comparing the model simulations with the Gambian  
417 data. Dietz et al. provided a statistical description of the parasite density at which first fever  
418 occurred (the “fever threshold”) in the form of the distribution of the ratio of threshold  
419 density to peak parasitemia. The median density at first fever was at 1.4% of peak density.  
420 We introduced the assumption that the onset of fever occurs at a particular threshold value of  
421  $S_c$ , because fever is dependent on the production of cytokines like interleukin-6 and TNF,  
422 both components of the host response. This constitutes a process-based model for the onset of  
423 fever rather than a purely statistical one. Because individuals differ in their response to  
424 parasite load (captured through variation in  $P_c$ ), this results in variation of parasite densities at  
425 first fever but ignores any potential variation among individuals with respect to magnitude of  
426 host response necessary to generate fever. The host response threshold for the onset of fever  
427  $S_c^f = 0.86$  was determined as the value of  $S_c$  calculated at 1.4% of the peak density of a  
428 simulated individual with the median parameter values. This yielded a distribution of fever  
429 ratios similar to the one described by Dietz et al.<sup>4</sup>, albeit with less variation.

430 To simulate the time between onset of fever and clinical presentation we made use of the self-  
431 reported duration of symptoms in the Gambian data. The model which was most consistent  
432 with these values assumed a gamma-distributed duration of symptoms in non-severe cases,  
433 and a possibility to present earlier in the case of more severe disease. Since parasite biomass  
434 is related to likelihood of having severe malaria<sup>11,12,56</sup> the probability of early presentation on  
435 any day after onset of fever was set proportional to the (density-dependent) probability of  
436 having severe disease on that day. Scale ( $\zeta$ ) and shape ( $\kappa$ ) parameters of the gamma  
437 distribution as well as the factor ( $\xi$ ) for determining the probability of early presentation were  
438 estimated from the Gambian data.

439 We assumed that TNF production  $\tau_{(t)}$  increases monotonically with density dependent host  
440 response  $(1-S_c)$  and represented this relationship using a heuristic function of the form

$$441 \quad \tau_{(t)} = a + b \left( 1 - \frac{1}{1 + \left( \frac{-\log(S_{c(t)})}{\lambda^*} \right)^\gamma} \right)$$

442

443 , with free parameters  $a$ ,  $b$ ,  $\lambda^*$  and  $\gamma$  estimated from the Gambian data.

444 The Gambian children had on average higher parasite densities than the malariatherapy  
445 patients, which led to a bad fit of the original model to the Gambian data. This was overcome  
446 by introducing the assumption that the Gambian children had a different range of values of  $P_c$   
447 to the adult malariatherapy patients. A factor  $\pi$  was therefore estimated by which the  $\ln P_c$   
448 value from the Dietz model was multiplied. This led to overall higher parasite densities upon  
449 presentation. However, our model uses parasite biomass and its relationship with disease  
450 severity to predict day of presentation, and there is an interaction between the mean  $\ln P_c$  and  
451 the variation in  $\ln P_c$ , as well as the proportion of severe malaria in the simulated Gambian  
452 population. Based on the relatively low malaria transmission in the Banjul area of The  
453 Gambia, we assumed that severe cases (defined by the presence of any of: prostration,  
454 hyperlactatemia, severe anemia or cerebral malaria) were over-represented by hospital-based  
455 recruitment and that in an unselected population of children of similar age to those in our  
456 dataset only approximately 5% of all malaria infections would be severe<sup>28,29</sup>. Therefore we  
457 estimated a factor  $\delta$  by which the variance of  $\ln P_c$  should be multiplied such that both rate of  
458 severity as well as the distribution of parasite biomass matched well after fitting our  
459 simulation to the Gambian data.

460 The free parameters  $\zeta$ ,  $\kappa$ ,  $\xi$ ,  $a$ ,  $b$ ,  $\lambda^*$ ,  $\gamma$ ,  $\pi$  and  $\delta$  (Supplementary table 11), together  
461 summarized as  $\theta$ , were estimated by fitting model simulations to the information on TNF,  
462 parasite density, and duration of symptoms, for any given candidate parameterization, a total  
463 of 139 clinically presenting individuals were simulated from the model, which corresponds to  
464 the size of the Gambian dataset. An objective function  $L(\theta)$  was calculated, and a simulated  
465 annealing algorithm (provided by the “optim” function in R) determined the value for  $\theta$   
466 which maximizes this function. The log-likelihood  $L(\theta)$  was comprised of three separate  
467 objectives. The first objective represented the log-probability that the frequency of severe  
468 cases in the simulation was equal to an assumed 5%, employing a binomial likelihood, given  
469 the actual number of severe cases sampled in 139 simulated individuals. The second objective  
470 considered the overlap between the bivariate distribution of  $\ln$  parasite density vs.  $\ln$  TNF  
471 concentration in the simulated data compared to the Gambian dataset. An approximate  
472 numerical value for this partial log-likelihood was obtained as the log probability of the  
473 Gambian data (density and TNF) given a two-dimensional kernel density estimate of the  
474 simulation output as a likelihood model. Kernel density estimates were obtained using the  
475 “kde2d” function in the “MASS” package in R. In this calculation, the TNF/density data  
476 points of severe or prostrated Gambian patients entered the partial likelihood with a weight of  
477 1/11, to account for the oversampling of severe cases in the Gambian data. The third  
478 objective concerned the two-dimensional distribution of log density and duration since first  
479 fever. This partial log-likelihood was obtained using the same kernel-based approach  
480 described above, with weights of 1/11 for severe and prostrated cases. The overall log-  
481 likelihood  $L(\theta)$  was calculated as a weighted sum of the three partial log-likelihoods, with  
482 the log-probability of having the desired true severity rate weighted with a factor of 68, which  
483 ensured similar magnitude of the three partial log-likelihoods at the optimum.

484 The results of the fitting algorithm were visually confirmed to yield a good overlap of the  
485 joint distributions of density and biomass, the duration of symptoms, TNF and biomass  
486 between simulation and the Gambian children. Approximate confidence intervals for the  
487 parameter estimates were determined by employing a 2<sup>nd</sup> degree polynomial to estimate the  
488 curvature of the maximum simulated likelihood surface in the vicinity of the parameter point  
489 estimate, assuming independence of parameters.

490 As in the original model of Dietz et al.<sup>4</sup>, peripheral parasite densities were used to determine  
491 the dynamic changes in parasitemia, implying a correlation between peripheral densities and  
492 total parasite biomass. Total parasite biomass per kg was calculated from the predicted  
493 parasite density by the equation  $70,000 \times 1.09 \times$  predicted parasite density in parasites/ $\mu$ L, as  
494 has been determined previously for uncomplicated malaria cases in the Gambian dataset<sup>11</sup>.

495 *Deterministic relationships between observable and latent variables.* The range of values of  
496  $m$  and  $\ln P_c$  in a simulated population of 2000 patients were determined and each divided into  
497 50 equally spaced increments in order to generate 2500 possible combinations of  $m$  and  $\ln P_c$   
498 for which all model outcomes were determined in order to visualize their relationships. For  
499 the purpose of this analysis, the time-dependent adaptive immune response parameters  
500 (which comprise  $S_m$ ) were set for all subjects at their respective population median values.  
501 The model of Dietz *et al.* makes use of discrete 2 day time intervals<sup>4</sup>, corresponding to the  
502 duration of the intraerythrocytic cycle in a highly synchronised infection. However, naturally  
503 acquired infections are rarely this synchronous and the time since infection of our Gambian  
504 patients is an unknown continuous variable. In order to cope with this we assumed that the  
505 relationship between predicted outcome variables (parasite biomass, duration of illness and  
506 TNF concentration) and explanatory variables ( $m$  and  $P_c$ ) could be approximated by  
507 smoothed GAM. We used the GAM to estimate values of  $m$ ,  $P_c$  and parasite growth

508 inhibition (PGI,  $1-S_c$ ) in the Gambian children, based on their known total parasite biomass,  
509 duration of symptoms and TNF concentration.

### 510 **Predicting severe anemia and IL-10 concentrations**

511 We used the data from the Gambian children to predict hemoglobin and IL-10 concentrations  
512 as continuous variables, using GLM with predicted  $P_c$ , predicted  $m$ , and age as explanatory  
513 variables. We then simulated a population of 50,000 1-year olds with malaria, allowing for  
514 normal variation in baseline hemoglobin concentration<sup>57</sup>, and adjusting  $P_c$  values according to  
515 a linear relationship between predicted  $\ln P_c$  and age in the Gambian children. To predict the  
516 occurrence of severe anemia, we calculated the proportion of subjects estimated to have  
517 hemoglobin  $<5\text{g/dL}$ , and for these we calculated IL-10 concentrations as a continuous  
518 outcome.

### 519 **RNA-sequencing and data analysis**

520 We used RNA-sequencing data from all 24 subjects who were included in our previously  
521 reported study<sup>19</sup> and had data to allow estimation of parasite growth inhibition and  
522 multiplication rate. RNA extraction, library preparation, sequencing and downstream  
523 analysis, including adjustment for leukocyte and parasite developmental stage mixture, have  
524 all been previously described<sup>19</sup>.

525 The association of gene expression with  $m$  and PGI was determined using a generalized linear  
526 model approach in edgeR, allowing adjustment for leukocyte and parasite developmental  
527 stage mixture. Coefficients and  $P$ -values were calculated for the relationships between  
528 adjusted log gene expression and PGI for all detected genes. False discovery rate (FDR) was  
529 then computed using the Benjamini-Hochberg approach and FDR below 0.05 was considered  
530 to be significant in the initial analysis. FDRs between 0 and 0.1 were considered to indicate

531 consistent findings when comparing associations obtained under different model  
532 assumptions. Gene ontology (GO) terms were obtained from Bioconductor packages  
533 “org.Hs.eg.db” and “org.Pf.plasmo.db”. Fisher’s exact test was used to identify significantly  
534 over-represented GO terms from gene lists. The background gene sets consisted of all  
535 expressed genes detected in the data set. Enrichment analysis for biological process terms  
536 was carried out using the "goana()" function in edgeR. Using groups of genes significantly  
537 positively or negatively correlated with PGI, Ingenuity Pathway Analysis (Qiagen) was used  
538 to identify networks of genes functionally linked by regulators, interactions or downstream  
539 effects, which were visualized as radial plots centered around the most connected network  
540 member. The weighted gene co-expression network analysis (WGCNA) tool<sup>47</sup> was used to  
541 construct modules of highly co-expressed parasite genes, based on analysis of 23 samples  
542 (sample HL\_478 was removed as an outlier in parasite RNA-seq analysis) as described  
543 previously<sup>19</sup>. Module eigengene values for each subject were correlated with predicted *m*,  
544 using Spearman correlation.

#### 545 **Parasite culture, growth and invasion assays**

546 *P. falciparum* 3D7 strain was used in continuous culture for all of the experiments unless  
547 otherwise stated. Asexual blood stage parasites were cultured in human blood group A red  
548 cells, obtained from the National Blood Service, at 1-5% hematocrit, 37°C, 5% CO<sub>2</sub> and low  
549 oxygen (1% or 5%) as described previously<sup>58,59</sup>. Growth medium was RPMI-1640 (without  
550 L-glutamine, with HEPES) (Sigma) supplemented with 5 g/L Albumax II (Invitrogen), 147  
551 µM hypoxanthine, 2 mM L-glutamine, and 10 mM D-glucose. Parasite developmental stage  
552 synchronization was performed using 5% D-sorbitol to obtain ring stage parasites or Percoll  
553 gradients for schizont stage enrichment<sup>58,60</sup>. For growth assays, schizonts were mixed at <1%  
554 parasitemia with uninfected erythrocytes at 2% final hematocrit. Cathepsin G (Abcam) or

555 recombinant active MMP9 (Enzo) were added for 72 hour incubation to allow two replication  
556 cycles. Growth under each condition was calculated relative to the average growth in  
557 untreated samples. Invasion assays were performed by adding parasites synchronised at the  
558 schizont stage to target erythrocytes and incubating for 24 hours. Cathepsin G and MMP9  
559 were either pre-incubated with the target cells overnight followed by four washes with RPMI  
560 to completely remove them, or they were added directly to the culture of schizonts with target  
561 erythrocytes for 24 hours. The same protocol was followed for other *P. falciparum* strains  
562 except Dd2, for which magnetic purification was used to purify schizonts<sup>61</sup>. For combined  
563 treatments, cathepsin G was added to target erythrocytes and MMP9 was added at the same  
564 time as schizonts.

#### 565 **Flow cytometry for parasitemia and erythrocyte surface receptor expression**

566 Flow cytometry was performed using a BD LSR Fortessa machine and analysis was  
567 conducted using FlowJo v10 (TreeStar Inc.), and gating strategies are show in Supplementary  
568 Figure 5. To assess parasitemia, 1µl of sample at 50% hematocrit was stained with Hoechst  
569 33342 (Sigma) and dihydroethidium (Sigma) and then fixed with 2% paraformaldehyde  
570 (PFA) before flow cytometry as previously described<sup>62</sup>. Erythrocyte surface receptor  
571 expression was assessed by median fluorescence intensity of erythrocytes labelled with  
572 monoclonal antibodies or by comparison with isotype control antibodies (Supplementary  
573 Table 12). Briefly, erythrocytes were washed twice before resuspending at 50% haematocrit,  
574 of which 1-2µl was stained in 100µl of antibody cocktail in FACS buffer (2% fetal bovine  
575 serum, 0.01% sodium azide in PBS) for 30 minutes in the dark on ice. Samples were washed  
576 twice in FACS buffer and then fixed in 300µl FACS buffer with 2% paraformaldehyde.  
577 Surface receptor loss was calculated from the difference between the treated and untreated

578 sample median fluorescent intensities after the isotype control antibody fluorescence had  
579 been subtracted.

#### 580 **Whole blood stimulation and Cathepsin G and MMP9 ELISA**

581 Whole blood was collected from 8 healthy adult donors and plated at 25% hematocrit, and  
582 incubated overnight with or without 1 $\mu$ M PMA (Sigma). Supernatant was collected to  
583 perform Cathepsin G (CTSG ELISA Kit-Human, Aviva Systems Biology) and MMP9  
584 (Legend Max Human MMP-9, Biolegend) ELISAs, and erythrocytes were collected for  
585 assessment of surface receptor expression. The same ELISA kits were used to measure  
586 cathepsin G and MMP9 in acute (day 0) plasma samples from children with malaria.

587

#### 588 **C-reactive protein, Hecpidin, and complement Factor H ELISA**

589 Using plasma samples collected 28 days after infection, CRP was measured using the human  
590 Simple Step ELISA kit (Abcam) and hepcidin concentration was measured in subjects who  
591 had not received blood transfusion using the Hecpidin-25 bioactive ELISA kit (DRG), both  
592 according to the manufacturer's instructions, with duplicate measurements when sufficient  
593 plasma was available. Complement Factor H assays were performed using an in-house  
594 ELISA as described<sup>63</sup>.

#### 595 **Data availability**

596 Estimates of parameters determining within-host dynamics in the malariatherapy dataset were  
597 obtained from reference 4, whose corresponding author may be contacted at klaus.dietz@uni-  
598 tuebingen.de. RNA-seq data have been deposited in the ArrayExpress database at EMBL-EBI  
599 ([www.ebi.ac.uk/arrayexpress](http://www.ebi.ac.uk/arrayexpress)) under accession number E-MTAB-6413. Individual subject-

600 level data is available within the paper and its supplementary information files. All other data  
601 that support the findings of this study are available from the corresponding author upon  
602 reasonable request.

603 **Code availability**

604 The source code for the model simulating Gambian child subjects and examples of its use are  
605 presented as Supplementary Library File, Supplementary Example File.

606 **FIGURE LEGENDS**

607 **Fig 1. Estimating the dynamics of parasite load and host response in malaria.**

608 **(a)** Conceptual model of determinants of parasite load. **(b)** Schematic of relationships  
609 between parasite load, multiplication rate ( $m$ ),  $P_c$ , and parasite growth inhibition (PGI)  
610 derived from the longitudinal malariatherapy dataset. **(c)** Correlation matrix for  $P_c$ ,  $m$ , parasite  
611 biomass, duration of illness and TNF concentrations in 2000 simulated Gambian children  
612 (Spearman correlation, LOWESS fit lines). **(d)** Performance in simulated subjects of the best  
613 models to predict  $\ln P_c$  and  $m$ , compared with predictions made using individual variables  
614 only. Boxes show median and interquartile range, whiskers extend 1.5-times the interquartile  
615 range or to limit of range,  $n=100$  simulated datasets (each of 139 subjects). **(e-i)** Comparisons  
616 of parasite biomass **(e)**, TNF **(f)**, duration of illness **(g)**, predicted  $m$  **(h)**, predicted  $P_c$  **(i)**, in  
617 139 Gambian children with uncomplicated (UM,  $n=64$ ) or severe malaria (SM1, prostration,  
618  $n=36$ ; SM2, any combination of cerebral malaria, hyperlactatemia or severe anemia,  $n=39$ ).  
619 Box and whiskers as in **d**;  $P$  for Kruskal-Wallis (above plots) and Mann-Whitney tests (UM  
620 vs SM2, within plot). **(j, k)** Correlation of predicted  $m$  **(j)** or  $P_c$  **(k)** with age,  $P$  for Spearman  
621 correlation,  $n=139$ .

622 **Fig 2. Contribution of parasite load dynamics to severe malaria phenotype. (a, b)**  
623 Comparison of predicted and actual hemoglobin (**a**, n=136) and IL-10 (**b**, n=139)  
624 concentrations in the Gambian children. Pearson correlation, shaded region, 95% CI of  
625 regression line. (**c-i**) Comparisons of  $m$ ,  $P_c$ , parasite biomass, days of illness, plasma TNF,  
626 plasma IL-10, and plasma TNF:IL-10 ratio, in Gambian children with cerebral malaria (CM,  
627 n=12) and simulated Gambian infants with severe anemia (SA, n=24). Boxes show median  
628 and interquartile range, whiskers extend 1.5-times the interquartile range or to limit of range.

629 **Fig 3. The protective effect of platelets is revealed by estimating parasite growth**  
630 **inhibition.**

631 **(a,b)** Comparisons of PGI **(a)** and platelet count **(b)** in 139 Gambian children with  
632 uncomplicated (UM,  $n=64$ ) or severe malaria (SM1, prostration,  $n=36$ ; SM2, any  
633 combination of cerebral malaria, hyperlactatemia or severe anemia,  $n=39$  (platelet data  
634 missing from 4 subjects)). **(c)** Correlation between platelet count and PGI ( $n=135$ ) shows that  
635 low platelet count is associated with greater parasite growth inhibition. Boxes show median  
636 and interquartile range, whiskers extend 1.5-times the interquartile range or to limit of range;  
637  $P$  for Kruskal-Wallis (above plots) test **(a, b)** and for Spearman correlation **(c)**.

638 **Fig. 4 Transcriptional correlates of parasite growth inhibition**

639 **(a)** Volcano plot showing association between gene expression and parasite growth inhibition  
640 after adjustment for leukocyte mixture in a linear model. Log fold change (log FC) is the  
641 coefficient of log adjusted gene expression vs. parasite growth inhibition. Positive log FC  
642 indicates that increasing gene expression is associated with increasing parasite growth  
643 inhibition. Negative log FC indicates that increasing gene expression is associated with  
644 decreasing parasite growth inhibition. *P* calculated using two-sided likelihood ratio test,  
645 adjusted for multiple testing using the Benjamini-Hochberg method: false discovery rate  
646 adjusted  $P < 0.05$  (FDR) is considered significant (above dashed line, colored circles). The 10  
647 significant genes with greatest positive and negative log FC are labelled. Analyses based on  
648 data from  $n=24$  subjects. **(b,c)** Primary networks derived from the genes significantly  
649 associated with PGI, with positive **(b, n=26)** and negative **(c, n=25)** log FC.

650 **Fig. 5 Effects of cathepsin G and MMP9 on parasite growth and expression of**  
651 **erythrocyte invasion receptors**

652 (a) Effect of cathepsin G (18µg/mL, n=5) and MMP9 (16µg/mL, n=3) or no treatment (n=8)  
653 on *in vitro* growth of *P. falciparum* 3D7 (n are biological replicates, results representative of  
654 two independent experiments). (b) Effect of cathepsin G (18µg/mL) and MMP9 (18µg/mL)  
655 on erythrocyte invasion of *P. falciparum* 3D7 when added directly to schizonts and donor red  
656 cells, or when pre-incubated (PT) with donor red cells before washing and adding to  
657 schizonts (n=3 biological replicates per condition, representative of two independent  
658 experiments). (a, b) Show mean (95% CI) and *P* for two-sided unpaired t-test. (c) Cathepsin  
659 G and MMP9 concentrations in plasma from healthy donor whole blood (n=8) unstimulated  
660 or stimulated with 1µM PMA, and from Gambian children with *P. falciparum* malaria  
661 (n=34). Bars show median, *P* for two-sided Wilcoxon matched pairs test. (d-e) Dose effects  
662 on growth inhibition by MMP9 against *P. falciparum* 3D7 (d), and invasion inhibition by  
663 cathepsin G pre-treatment against four parasite strains (e) (n=3 biological replicates per dose,  
664 mean (95% CI) and *P* for linear trend, each result representative of two independent  
665 experiments). (f) Additive effect of Cathepsin G 1µg/mL and MMP9 1µg/mL against *P.*  
666 *falciparum* 3D7 invasion (n=4 biological replicates per condition, mean (95% CI) and *P* for  
667 ANOVA, representative of three independent experiments). (g) Dose response for erythrocyte  
668 surface receptor cleavage by cathepsin G (n=3 biological replicates per dose, mean +/-  
669 standard error, asymmetric 5-parameter logistic regression fit lines, representative of two  
670 experiments). (h) Effect of PMA stimulation of healthy donor (n=8) whole blood on  
671 erythrocyte surface receptor expression assessed by fluorescence intensity (*P* for two-sided  
672 Wilcoxon matched pairs test). (i) Comparison of proportion of erythrocytes with detectable  
673 receptor expression in acute (day 0) and convalescent (day 28) samples from Gambian  
674 children with malaria (n=6, *P* for one-sided Wilcoxon matched pairs test).

675 **Figure 6. Parasite gene expression modules associated with predicted multiplication**  
676 **rate. (a,b)** Violin plots showing comparison of mutation insertion scores (**a**) and mutation  
677 fitness scores (**b**) between modules associated with predicted multiplication rate  
678 (*PF3D7\_1136000*, n=138 genes; *PF3D7\_1238300* n=42 genes) and all other genes  
679 (n=3421). (Violin plots indicate distribution of data (kernel density estimates) and median  
680 (red circle); *P* for comparison between each module and all other genes using a two-sided  
681 Mann-Whitney test).  
682

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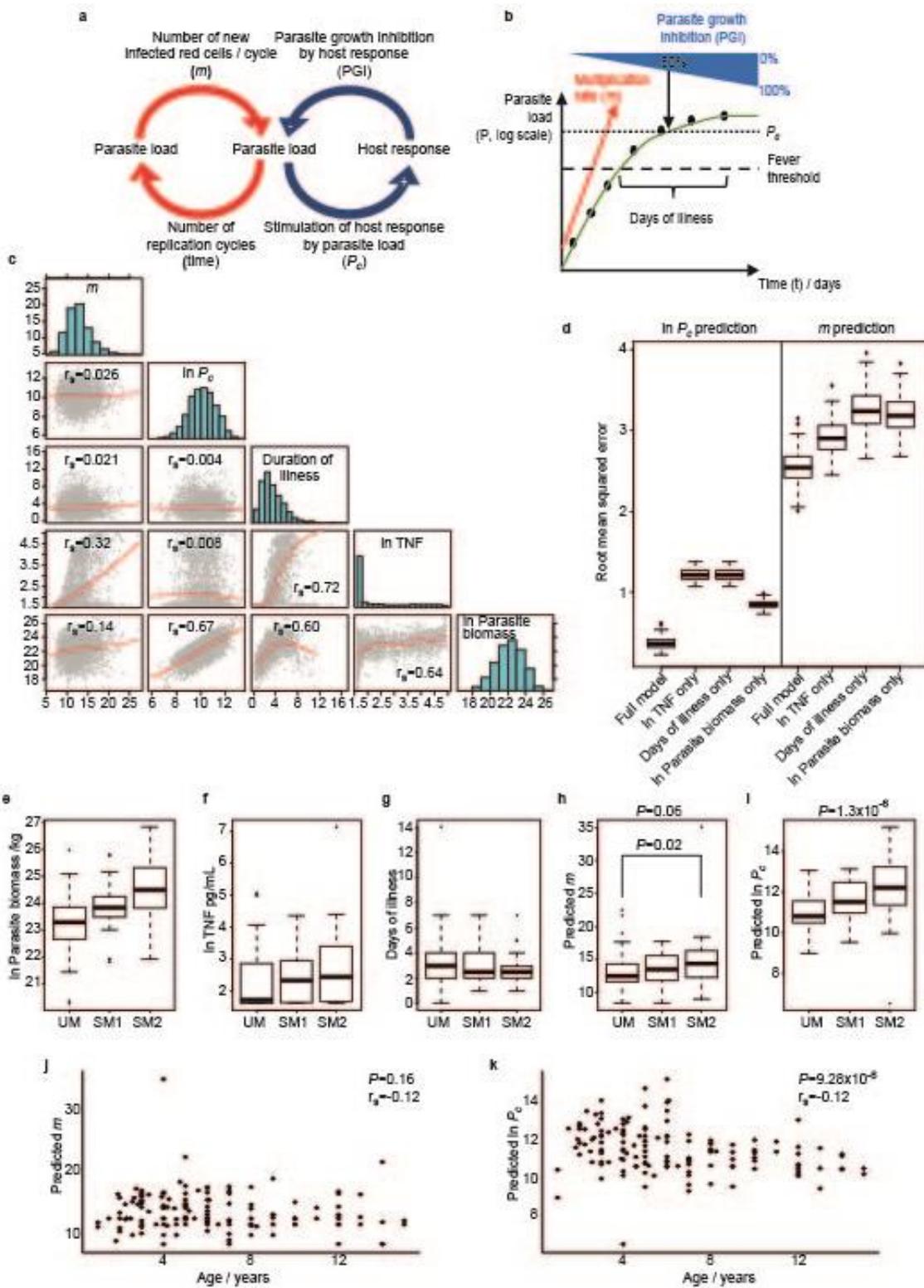
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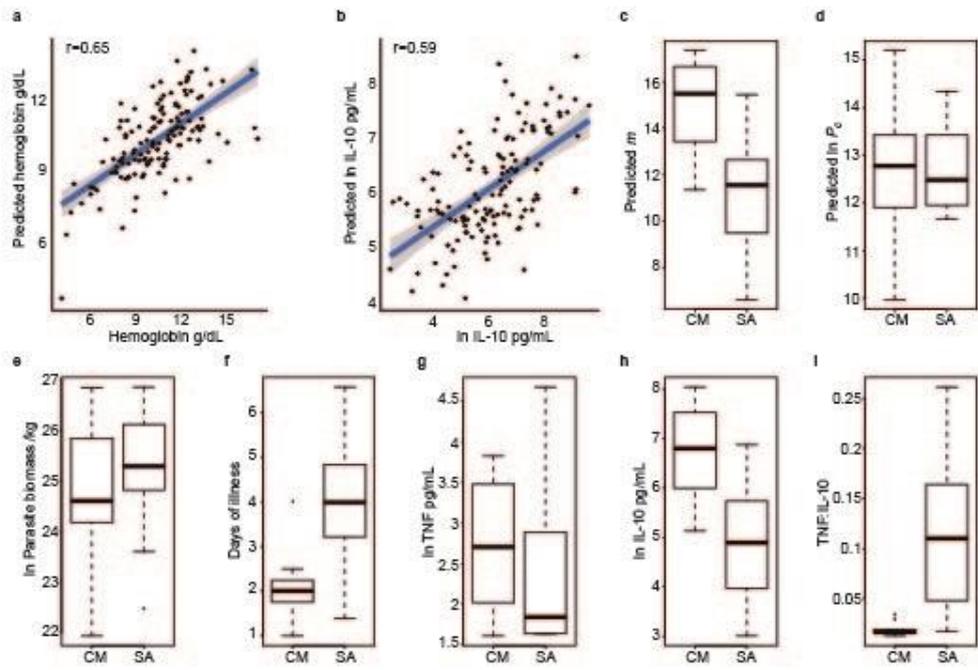
835

836 **Correspondence and Requests for Materials:** should be sent to Dr Aubrey Cunnington,  
837 a.cunnington@imperial.ac.uk. **Acknowledgments:** We are grateful to Klaus Dietz for  
838 providing the original data and parameter estimates from malariatherapy patients and his  
839 model, and to the St. Mary's NHLI FACS core facility and Yanping Guo for support and  
840 instrumentation. **Funding:** This work was supported by the Medical Research Council  
841 (MRC) UK via core funding to the malaria research programme at the MRC Unit, The  
842 Gambia; by the UK MRC and the UK Department for International Development (DFID)  
843 under the MRC/DFID Concordat agreement and is also part of the EDCTP2 program  
844 supported by the European Union (MR/L006529/1 to A.J.C.); by a Wellcome Trust Value In  
845 People Award to A.J.C; by European Union's seventh Framework program under EC-GA no.  
846 279185 (EUCLIDS; [www.euclids-project.eu](http://www.euclids-project.eu)). **Author contributions:** A.J.C., A.G., A.E.vB.,  
847 F.F., D.J.C., D.N., and M.W. collected the data used in the study; A.J.C., E.M.R., M.T.B.,  
848 M.W. and D.J.C designed the study; A.J.C. and M.T.B. developed the mathematical model;  
849 A.J.C., M.T.B., H.J.L., F.F., T.D.O and A.E.vB. analysed the data; D.W., T.W.K, D.N., U.D.,  
850 E.M.R., M.L., L.J.C., A.G., D.J.C., and A.J.C supervised aspects of the project; all authors  
851 contributed to interpretation of the results and drafting the manuscript. **Competing interests:**  
852 The authors declare that they have no competing financial interests.

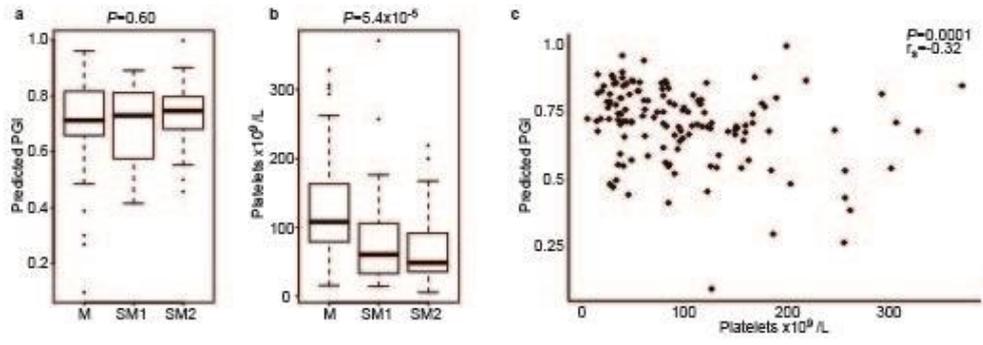
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855 Figure 1.



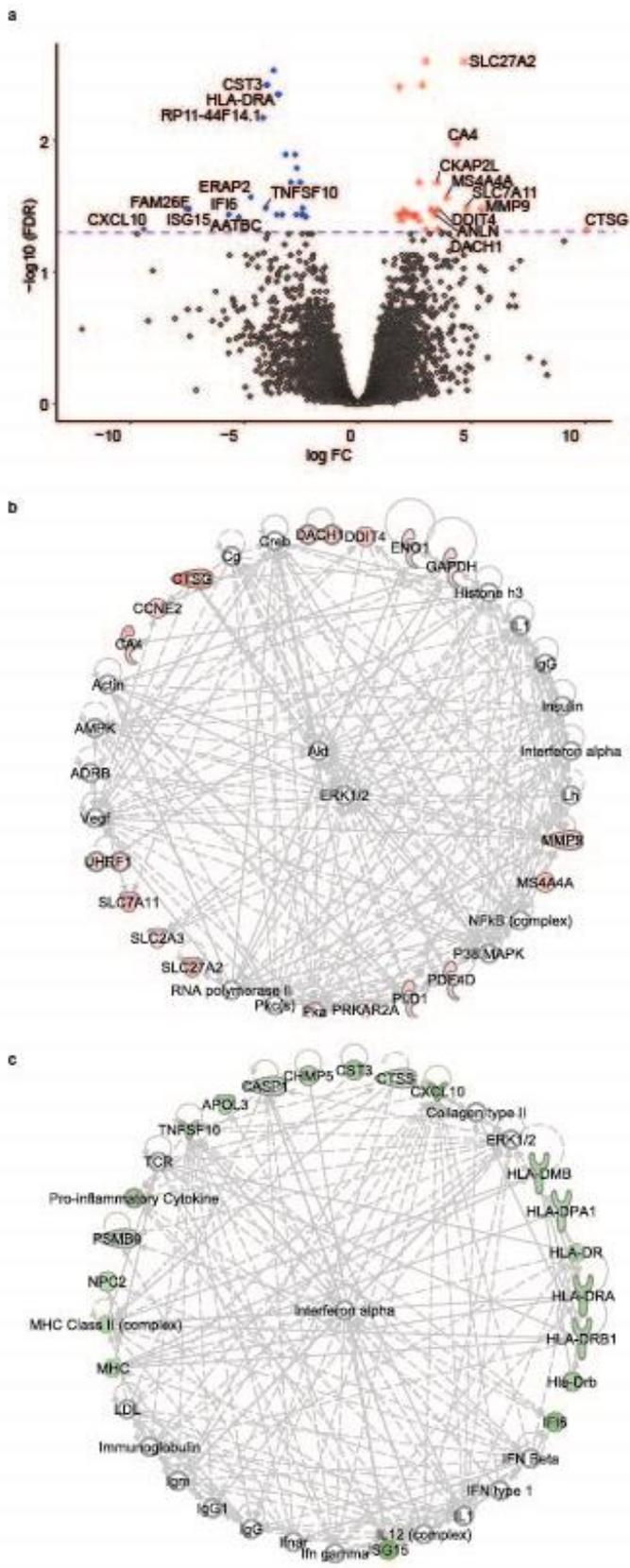


859 Figure 3.

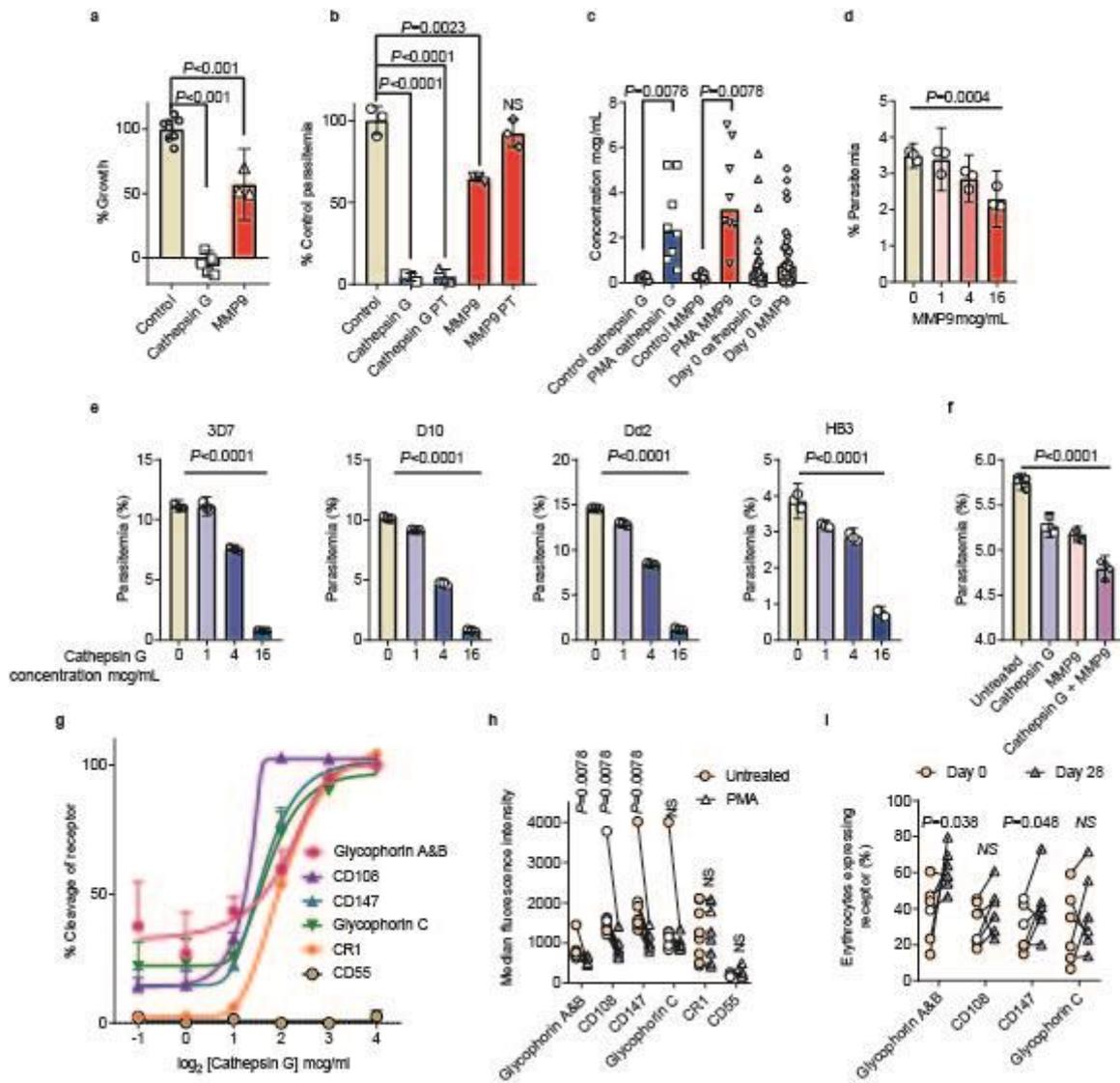


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861 Figure 4.



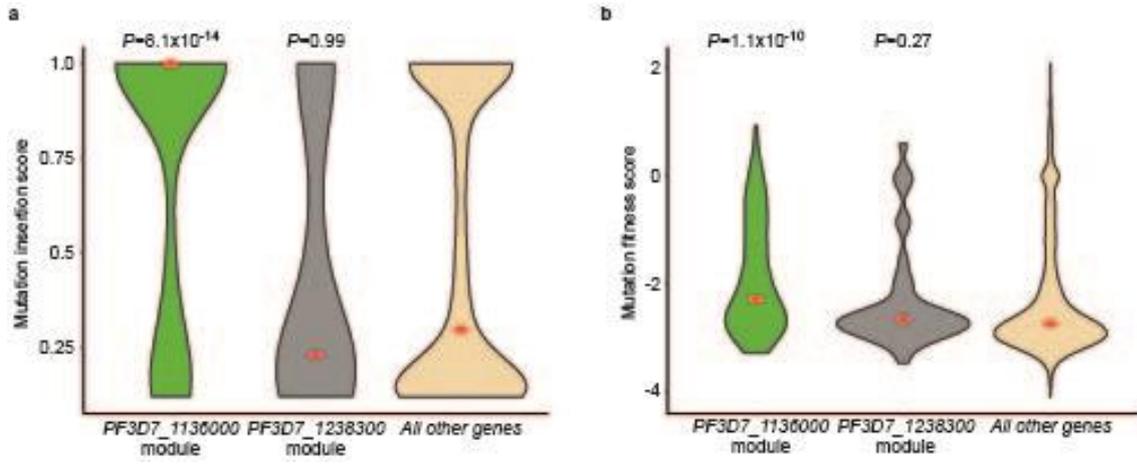
863 Figure 5.



864

865

866 Figure 6.



867