

**Supplementary Figure 1 Autocorrelation function and partial autocorrelation function plot for the seasonally differenced Hepatitis B incidence series.** It is apparent that significant spikes at the lags of 11 and 12 in the autocorrelation function (ACF) analysis, and the lag of 12 in the partial autocorrelation function (PACF) analysis, suggesting that the maximum order of seasonal autoregressive was 1 and the maximum orders of seasonal moving average were 2. The significant first three spikes in the PACF analysis indicated the maximum orders of autoregressive being 3, and the trailing form in the ACF analysis showed the maximum orders of moving average being 1. ACF: Autocorrelation function; PACF: Partial autocorrelation function.



Supplementary Figure 2 Autocorrelation function and partial autocorrelation function for the resulting errors of hepatitis B and C from the optimal seasonal autoregressive integrated moving average. A: Autocorrelation

function (ACF) and partial autocorrelation function (PACF) plots of the 12-step ahead forecasts for hepatitis B; B: ACF and PACF plots of the 90-step ahead forecasts for hepatitis B; C: ACF and PACF plots of the 12-step ahead forecasts for hepatitis C; D: ACF and PACF plots of the 90-step ahead forecasts for hepatitis C. As depicted in these plots, most spikes fell within the significant limits except for few ones in Supplementary Figure 2A-D (This is also reasonable because some high-order lags easily tough the significance bounds by chance alone), being indicative of a white noise series of the resulting series and meaning that the selected model can adequately fit the target series. ACF: Autocorrelation function; PACF: Partial autocorrelation function.



Supplementary Figure 3 Autocorrelation function and partial autocorrelation function analysis for the resulting errors of hepatitis B and C from the

optimal seasonal autoregressive fractionally integrated moving average. A: Autocorrelation function (ACF) and partial autocorrelation function (PACF) plots of the 12-step ahead forecasts for hepatitis B; B: ACF and PACF plots of the 90-step ahead forecasts for hepatitis B; C: ACF and PACF plots of the 12step ahead forecasts for hepatitis C; D: ACF and PACF plots of the 90-step ahead forecasts for hepatitis C. As depicted in these plots, most spikes fell within the significant limits except for few ones in Supplementary Figure 3C and D (This is also reasonable because some high-order lags easily tough the significance bounds by chance alone), being indicative of a white noise series of the resulting series and meaning that the selected model can adequately fit the target series. ACF: Autocorrelation function; PACF: Partial autocorrelation function.

Supplementary Table 1 Selected seasonal autoregressive integrated moving average candidates with their Akaike's information criterion, corrected Akaike's information criterion, Bayesian information criterion, and loglikelihood

| Models                                   | AIC     | CAIC    | BIC     | LL       |
|--|---------|---------|---------|----------|
| SARIMA (3, 0, 0) (0, 1, 2) <sub>12</sub> | 4363.97 | 4364.53 | 4387.4  | -2174.99 |
| SARIMA (1, 0, 2) (2, 0, 0) <sub>12</sub> | 4643.83 | 4644.5  | 4671.05 | -2319.91 |
| SARIMA (1, 0, 2) (2, 1, 0) <sub>12</sub> | 4367.62 | 4368.17 | 4391.05 | -2173.81 |
| SARIMA (3, 0, 0) (1, 1, 0) <sub>12</sub> | 4399.21 | 4399.62 | 4419.29 | -2193.6  |
| SARIMA (3, 0, 0) (1, 1, 1) <sub>12</sub> | 4365.38 | 4365.94 | 4388.81 | -2175.69 |
| SARIMA (3, 0, 0) (0, 1, 1) <sub>12</sub> | 4367.68 | 4368.09 | 4387.76 | -2177.84 |
| SARIMA (2, 0, 1) (0, 1, 1) <sub>12</sub> | 4365.34 | 4365.75 | 4385.42 | -2176.67 |
| SARIMA (1, 0, 1) (0, 1, 1) <sub>12</sub> | 4366.41 | 4366.71 | 4383.15 | -2178.21 |

SARIMA: Seasonal autoregressive integrated moving average; AIC: Akaike's information criterion; CAIC: Corrected Akaike's information criterion; BIC: Bayesian information criterion; LL: Log-likelihood.

## Supplementary Table 2 The resulting eight modes for the 90 holdout

| Modes  | AIC      | BIC      | LL       |
|--------|----------|----------|----------|
| Mode 1 | 2610.359 | 2637.087 | -1296.18 |
| Mode 2 | 2610.748 | 2637.477 | -1296.37 |
| Mode 3 | 2614.732 | 2641.46  | -1298.37 |
| Mode 4 | 2622.996 | 2649.724 | -1302.5  |
| Mode 5 | 2628.471 | 2655.199 | -1305.24 |
| Mode 6 | 2636.169 | 2662.898 | -1309.08 |
| Mode 7 | 2656.232 | 2682.96  | -1319.12 |
| Mode 8 | 2670.183 | 2696.911 | -1326.09 |

forecasts of hepatitis B under the best seasonal autoregressive fractionally integrated moving average

AIC: Akaike's information criterion; BIC: Bayesian information criterion; LL: Log-likelihood.

Supplementary Table 3 The resulting 21 modes for the 12 holdout forecasts of hepatitis C under the best seasonal autoregressive fractionally integrated moving average

| Modes   | AIC      | BIC      | LL       |
|---------|----------|----------|----------|
| Mode 1  | 3257.009 | 3287.633 | -1619.5  |
| Mode 2  | 3270.839 | 3301.463 | -1626.42 |
| Mode 3  | 3279.88  | 3310.504 | -1630.94 |
| Mode 4  | 3280.849 | 3311.473 | -1631.42 |
| Mode 5  | 3285.044 | 3315.668 | -1633.52 |
| Mode 6  | 3290.815 | 3321.44  | -1636.41 |
| Mode 7  | 3291.692 | 3322.317 | -1636.85 |
| Mode 8  | 3301.947 | 3332.571 | -1641.97 |
| Mode 9  | 3305.475 | 3336.099 | -1643.74 |
| Mode 10 | 3309.404 | 3340.028 | -1645.7  |
| Mode 11 | 3309.407 | 3340.031 | -1645.7  |
| Mode 12 | 3309.411 | 3340.035 | -1645.71 |
| Mode 13 | 3309.415 | 3340.04  | -1645.71 |

| Mode 14 | 3309.421 | 3340.045 | -1645.71 |
|---------|----------|----------|----------|
| Mode 15 | 3309.422 | 3340.046 | -1645.71 |
| Mode 16 | 3309.424 | 3340.048 | -1645.71 |
| Mode 17 | 3309.425 | 3340.049 | -1645.71 |
| Mode 18 | 3309.429 | 3340.053 | -1645.71 |
| Mode 19 | 3309.43  | 3340.055 | -1645.72 |
| Mode 20 | 3309.431 | 3340.055 | -1645.72 |
| Mode 21 | 3338.489 | 3369.113 | -1660.24 |

AIC: Akaike's information criterion; BIC: Bayesian information criterion; LL: Log-likelihood.

Supplementary Table 4 The resulting 20 modes for the 90 holdout forecasts of hepatitis C under the best seasonal autoregressive fractionally integrated moving average

| Modes   | AIC      | BIC      | LL       |
|---------|----------|----------|----------|
| Mode 1  | 2036.609 | 2063.338 | -1009.3  |
| Mode 2  | 2037.943 | 2064.671 | -1009.97 |
| Mode 3  | 2038.883 | 2065.612 | -1010.44 |
| Mode 4  | 2041.959 | 2068.687 | -1011.98 |
| Mode 5  | 2042.638 | 2069.367 | -1012.32 |
| Mode 6  | 2042.73  | 2069.458 | -1012.36 |
| Mode 7  | 2043.397 | 2070.125 | -1012.7  |
| Mode 8  | 2046.526 | 2073.255 | -1014.26 |
| Mode 9  | 2047.774 | 2074.502 | -1014.89 |
| Mode 10 | 2051.938 | 2078.666 | -1016.97 |
| Mode 11 | 2053.813 | 2080.542 | -1017.91 |
| Mode 12 | 2059.945 | 2086.673 | -1020.97 |
| Mode 13 | 2062.605 | 2089.333 | -1022.3  |
| Mode 14 | 2065.604 | 2092.332 | -1023.8  |
| Mode 15 | 2109.291 | 2136.019 | -1045.65 |
| Mode 16 | 2110.704 | 2137.432 | -1046.35 |

| Mode 17 | 2114.203 | 2140.931 | -1048.1  |
|---------|----------|----------|----------|
| Mode 18 | 2120.411 | 2147.139 | -1051.21 |
| Mode 19 | 2123.154 | 2149.882 | -1052.58 |
| Mode 20 | 2138.137 | 2164.865 | -1060.07 |

AIC: Akaike's information criterion; BIC: Bayesian information criterion; LL: Log-likelihood.

Supplementary Table 5 Comparison of the forecasting ability under the seasonal autoregressive integrated moving average and the seasonal autoregressive fractionally integrated moving average model constructed using the data from different age groups between January 2004 and December 2019

| Metrics                             | Hepatitis B      |          | Hepatitis C |         |  |  |
|-------------------------------------|------------------|----------|-------------|---------|--|--|
| withits                             | SARIMA           | SARFIMA  | SARIMA      | SARFIMA |  |  |
| 0-14 years of                       | ld1              |          |             |         |  |  |
| MAD                                 | 125.336          | 65.350   | 35.972      | 35.940  |  |  |
| MAPE                                | 0.200            | 0.105    | 0.348       | 0.347   |  |  |
| RMSE                                | 143.401          | 84.209   | 43.361      | 43.284  |  |  |
| MER                                 | 0.190            | 0.099    | 0.282       | 0.282   |  |  |
| RMSPE                               | 0.235            | 0.135    | 0.467       | 0.466   |  |  |
| 15-64 years o                       | old <sup>1</sup> |          |             |         |  |  |
| MAD                                 | 5143.208         | 4383.085 | 866.012     | 571.380 |  |  |
| MAPE                                | 0.072            | 0.060    | 0.064       | 0.043   |  |  |
| RMSE                                | 5874.019         | 5450.755 | 1056.119    | 781.632 |  |  |
| MER                                 | 7.802            | 6.649    | 6.789       | 4.479   |  |  |
| RMSPE                               | 0.082            | 0.072    | 0.079       | 0.060   |  |  |
| 65 and above years old <sup>1</sup> |                  |          |             |         |  |  |
| MAD                                 | 1798.493         | 1653.961 | 697.902     | 650.415 |  |  |
| MAPE                                | 0.157            | 0.142    | 0.162       | 0.151   |  |  |
| RMSE                                | 1897.415         | 1797.900 | 757.843     | 707.928 |  |  |
| MER                                 | 2.728            | 2.509    | 5.471       | 5.099   |  |  |

| RMSPE | 0.164 | 0.150 | 0.172 | 0.160 |
|-------|-------|-------|-------|-------|
|-------|-------|-------|-------|-------|

<sup>1</sup>In Hepatitis B forecasting, the best SARIMA models were SARIMA (3, 1, 0) (0, 1, 2)<sub>12</sub> for the 0-14 years old, SARIMA (0, 1, 1) (2, 1, 1)<sub>12</sub> for the 15-64 years old, and SARIMA (2, 1, 1)  $(2, 1, 0)_{12}$  for the 65 and above years old; the best SARFIMA models were SARFIMA (3, -0.232, 0) (0, 0.048, 2)<sub>12</sub> for 0-14 years old, SARFIMA (0, 0.484, 1) (2, -0.185, 1)12 for 15-64 years old, and SARFIMA (2, -0.093, 1) (2, -0.437, 0)<sub>12</sub> for the 65 and above years old. In Hepatitis C forecasting, the best SARIMA models were SARIMA (1, 1, 1)  $(2, 0, 0)_{12}$  for the 0-14 years old, SARIMA (3, 1, 0) (2, 1, 0)<sub>12</sub> for the 15-64 years old, and SARIMA (1, 1, 0) (2, 0, 2)<sub>12</sub> for the 65 and above years old; the best SARFIMA models were SARFIMA (1, -0.33, 0) (2, 0, 0)12 for 0-14 years old, SARFIMA (3, -0.142, 0) (2, -0.203, 0)12 for 15-64 years old, and SARFIMA (1, 0, 1) (2, -0.072, 2)<sub>12</sub> for the 65 and above years old. SARIMA: Seasonal autoregressive integrated moving average; SARFIMA: Seasonal autoregressive fractionally integrated moving average; MAD: Mean absolute deviation; MAPE: Mean absolute percentage error; RMSE: Root mean square error; MER: Mean error rate; RMSPE: Root mean square percentage error.

Supplementary Table 6 Comparison of the forecasting ability under the seasonal autoregressive integrated moving average and the seasonal autoregressive fractionally integrated moving average

|         | Hepatitis B      |  | Hepatitis C                                 |                  |  |
|---------|------------------|--|---|------------------|--|
| Metrics | SARIMA (0, 1, 1) | SARFIMA (0, 0.499,<br>1) (2, 0.392, 2) <sub>12</sub> | SARIMA (0, 1,<br>1) (2, 0, 0) <sub>12</sub> | SARFIMA (1,      |  |
|         | $(2, 0, 2)_{12}$ |  |   | 0, 1) (2, 0.365, |  |
|         |                  |  |   | 0)12             |  |
| MAD     | 14780.282        | 14578.232  | 3282.314                                    | 3223.797         |  |
| MAPE    | 0.177            | 0.174  | 0.2035                                      | 0.2034           |  |
| RMSE    | 20172.797        | 19011.714  | 4055.280                                    | 3994.377         |  |
| MER     | 0.145            | 0.143  | 0.174                                       | 0.171            |  |
| RMSPE   | 0.277            | 0.268  | 0.284                                       | 0.289            |  |

Here the SARIMA and SARFIMA were developed by considering the habits or cultural patterns (infection risk) in the period of spring celebrations (the spring celebrations fall within January and February in China per year, thus a new variable was created, which was coded as "1" in January and February per year, while which was coded as "0" in other months per year). SARIMA: Seasonal autoregressive integrated moving average; SARFIMA: Seasonal autoregressive fractionally integrated moving average; MAD: Mean absolute deviation; MAPE: Mean absolute percentage error; RMSE: Root mean square error; MER: Mean error rate; RMSPE: Root mean square percentage error.