Microsimulation Sick-Sicker model with time dependency with PSA

Includes individual characteristics: age, age dependent mortality probabilities, individual treatment effect modifyer, time dependency for the sick (S1) state, increasing change of death in the first 6 year of sickness (tunnel)

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- Jalal H, Pechlivanoglou P, Krijkamp E, Alarid-Escudero F, Enns E, Hunink MG. An Overview of R in Health Decision Sciences. Med Decis Making. 2017; 37(3): 735-746. https://journals.sagepub.com/doi/abs/10.1177/0272989X16686559
- Krijkamp EM, Alarid-Escudero F, Enns EA, Jalal HJ, Hunink MGM, Pechlivanoglou P. Microsimulation modeling for health decision sciences using R: A tutorial. Med Decis Making. 2018;38(3):400–22. https://journals.sagepub.com/doi/abs/10.1177/0272989X18754513
- Krijkamp EM, Alarid-Escudero F, Enns E, Pechlivanoglou P, Hunink MM, Jalal H. A Multidimensional Array Representation of State-Transition Model Dynamics. Med Decis Making. 2020 Online first. https://doi.org/10.1177/0272989X19893973

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Change eval to TRUE if you want to knit this document.

```
rm(list = ls())  # clear memory (removes all the variables from the workspace)
```

01 Load packages

```
if (!require('pacman')) install.packages('pacman'); library(pacman) # use this package to conveniently
# load (install if required) packages from CRAN
p_load("here", "dplyr", "devtools", "scales", "ellipse", "ggplot2", "lazyeval", "igraph", "re
# load (install if required) packages from GitHub
# install_github("DARTH-git/dampack", force = TRUE) # Uncomment if there is a newer version
# install_github("DARTH-git/darthtools", force = TRUE) # Uncomment if there is a newer version
p_load_gh("DARTH-git/dampack", "DARTH-git/darthtools")
```

02 Load functions

```
# No functions needed
```

03 Input model parameters

```
set.seed(1) # set the seed
# Model structure
n_t <- 30
                                  # time horizon, 30 cycles
n_i <- 100000
                                 # number of simulated individuals
v_n <- c("H", "S1", "S2", "D") # the model states names
n_s <- length(v_n)
                                # the number of health states
                                  # discount rate of 3% per cycle
d r
     <- 0.03
v_dwe \leftarrow v_dwc \leftarrow 1 / ((1 + d_r) ^ (0:n_t)) # discount weight
v_names_str <- c("no treatment", "treatment") # strategy names</pre>
                                # number of strategies
n_str <- length(v_names_str)</pre>
### Event probabilities (per cycle)
# Annual transition probabilities
p_HS1 <- 0.15
                                  # probability of becoming sick when healthy
p_S1H <- 0.5
                                  # probability of recovering to healthy when sick
p_S1S2 <- 0.105
                                  # probability of becoming sicker when sick
# Annual probabilities of death
# load age dependent probability
p_mort <- read.csv("mortProb_age.csv")</pre>
# load age distribution
dist_Age <- read.csv("MyPopulation-AgeDistribution.csv")</pre>
# probability to die in S1 by cycle
```

```
\leftarrow c(0.0149, 0.018, 0.021, 0.026, 0.031, rep(0.037, n_t - 5))
p_S1D
p_S2D
                               # probability to die in S2
# Cost inputs
c_H
        <- 2000
                        # cost of one cycle in the healthy state
# cost of one cycle in the sick state
# cost of one cycle in the sicker state
                              # cost of one cycle in the healthy state
        <- 4000
c_S1
c_S2 <- 15000
c D
        <- 0
                             # cost of one cycle in the dead state
c_Trt <- 12000
                              # cost of treatment (per cycle)
# Utility inputs
        <- 1
                              # utility when healthy
u_H
        <- 0.75
                              # utility when sick
u_S1
        <- 0.5
                              # utility when sicker
u_S2
       <- 0
\mathtt{u}_{\mathtt{D}}
                               # utility when dead
u_Trt <- 0.95
                               # utility when sick(er) and being treated
```

04 Sample individual level characteristics

04.1 Static characteristics

```
# your turn
```

04.2 Dynamic characteristics

```
# your turn
```

05 Define Simulation Functions

05.1 Probability function

The function that updates the transition probabilities of every cycle is shown below.

```
# your turn
```

05.2 Cost function

The Costs function estimates the costs at every cycle.

```
# your turn
```

05.3 Health outcome function

The Effs function to update the utilities at every cycle.

your turn

06 Run Microsimulation

your turn

07 Visualize results

your turn

08 Cost Effectiveness Analysis

your turn

09 Probabilistic Sensitivity Analysis (PSA)

your turn

09.1 Load function of microsimulation model

your turn

09.2 Run microsimulation model on each parameter set of PSA input dataset

your turn

09.3 Cost Effectiveness Analysis

Vector with willingness-to-pay (WTP) thresholds

your turn

09.3.1 ICER

your turn

09.3.2 Cost-Effectiveness Acceptability Curves (CEAC) and Frontier (CEAF)

your turn

09.3.3 Cost-Effectiveness Scatter plot

your turn

09.3.4 Expected Value of Perfect Information (EVPI)

your turn