RESEARCH

Prevalence and the variance of state occupancy time

Tim Riffe*

This manuscript is in its early stages

Correspondence:
riffe@demogr.mpg.de
Max-Planck-Institute for Demographic Research, Konrad-Zuse-Str. 1, 18057 Rostock, Germany
Full list of author information is available at the end of the article
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Abstract

Background: Markov reward methods have been proposed to calculate the variance of state occupancy time based on age-structured prevalence and survivorship.

Objectives: I aim to clarify the assumptions of this approach, give bounds to its reasonableness, and suggest improvements.

Methods: I calculate results for extreme cases to provide bounds, I simulate the variance under simple assumptions, and simulate a more natural inter-individual state distribution.

Results: I show that state occupancy variance for Sullivan-style inputs is not identified, and I show where previously proposed methods fall with respect to reasonable bounds, randomly generated variances, and my own opinion about what a reasonable inter-individual state distribution might look like.

Conclusions: The variance of state occupancy time is only identified if a) state life trajectories are directly observed or b) a process model, such as an incidence-based Markov model, is specified. Sullivan-calculations of life expectancy do not imply a single variance, and are therefore insufficient to make statements on inter-individual disparities in state occupancies.

Keywords: Healthy life expectancy; Sullivan method; Healthy life variance

Introduction

Healthy inquality is usually measured between populations by comparing life expectancies, health expectancies, or poor health expectancies. Within populations there is also inquality in health outcomes, either due to violations of the assumption of homogeneity of life contingencies

Sullivan in continuous time

Let's begin with some familiar notation, $\ell(x)$ denotes lifetable survivorship, with an arbitrary radix, or starting population. If $\ell(0) = 1$ then $\ell(x)$ can be interpreted as a probability of surviving from birth until age x. $\pi(x)$ is the prevalence of a given condition (healthiness or unhealthiness, disability) at age x, and it falls in the range $[0, 1]$, giving it a probability interpretation. The commonly used Sullivan method [1] of calculating healthy life expectancy, $e^H(x)$ is to integrate the product of these two functions.

$$e^H(x) = \frac{1}{\ell(x)} \int_x^\omega \ell(t)\pi(t)\mathrm{d}t \tag{1}$$

Replace π with its complement to arrive at the complementary expectancy, $e^U(x)$, such that overall life expectancy for this age is $e(x) = e^U(x) + e^H(x)$, a rudimentary composition.

Two assumptions

If we would like to know something about the variance of state occupancy in a Sullivan setup, then we must make some assumptions about how the state is distributed over individuals. The Sullivan method does not state which between-individual state distribution underlies prevalence in a given age. If $\pi(x) = 0.5$, shall we assign each individual age x a value of 0.5 a so-called *fixed reward*, or shall we assign half of them a value of 1, and the other half a value of 0, a *Bernoulli reward* [2]? Or something else entirely? There are infinitely many ways to distribute state π among individuals in age x such that the value $\pi(x)$ is maintained. By extension, the inter-individual distribution of total time spent in state π is also infinitely variable, which implies that the variance and other moments of implied state occupancy are not uniquely identified.

Expressing the lifetable as a Markov chain with *rewards* defined as prevalence gives a unique definition for the variance of state occupancy for each of the above assumptions, but it is unclear to me how well-supported these are. Many other reward types are discussed by Caswell & Zarulli [2], and I do not discuss these, nor do I treat the case of multistate populations. Even so, the conclusions reached here will generalize to the case of multistate populations.

We will use two shorthand and equivalent forms to calculate variance, depending on the situation. First the mean of the squared residuals:

$$Var(X) = E\left[(X - E[X])^2\right] \quad , \tag{2}$$

where in practice the outer expectation is taken as the sum of the squared residuals elementwise-weighted by their respective probabilities.

Bernoulli rewards

Fixed rewards

Competing interests
The authors declare that they have no competing interests.

Author's contributions
TR did everything.

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2. Caswell, H., Zarulli, V.: Matrix methods in health demography: a new approach to the stochastic analysis of healthy longevity and dalys. Population health metrics **16**(1), 8 (2018)

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