|  |                 |               | Age group |        |         |           |        |  |
|--|-----------------|---------------|-----------|--------|---------|-----------|--------|--|
| Cohort                                       | Region          | Country       | 1 - 5     | 5 - 10 | 10 - 16 | all       | %      |  |
| ATHENA Network                               | Europe          | Netherlands   | 61        | 42     | 27      | 130       | 0.63   |  |
| Centre de Prise en Charge Enfant             | West Africa     | Cote d'Ivoire | 314       | 324    | 145     | 783       | 3.81   |  |
| Collaborative HIV Paediatric Study           | Europe          | UK& Ireland   | 298       | 283    | 193     | 774       | 3.76   |  |
| Centre Hospitalier Universitaire de Cocody   | West Africa     | Cote d'Ivoire | 186       | 151    | 88      | 425       | 2.07   |  |
| Hopital Charles De Gaulle, Ouagadougou       | West Africa     | Burkina Faso  | 91        | 85     | 50      | 226       | 1.10   |  |
| Centre Hospitalier Universitaire de Yopougon | West Africa     | Cote d'Ivoire | 278       | 215    | 124     | 617       | 3.00   |  |
| CoRISpes Catalonia                           | Europe          | Spain         | 9         | 4      | 4       | 17        | 0.08   |  |
| CoRISpes Madrid                              | Europe          | Spain         | 15        | 10     | 7       | 32        | 0.16   |  |
| French perinatal cohort (EPF/ANRS)           | Europe          | France        | 17        | 17     | 4       | 38        | 0.18   |  |
| Harriet Shezi Children's Clinic              | Southern Africa | South Africa  | 2,073     | 1,519  | 666     | $4,\!258$ | 20.69  |  |
| Hlabisa HIV Treatment and Care Programme     | Southern Africa | South Africa  | 1,112     | 1,039  | 855     | 3,006     | 14.61  |  |
| Korle Bu Teaching Hospital                   | West Africa     | Ghana         | 396       | 291    | 98      | 785       | 3.82   |  |
| Khayelitsha ART Programme                    | Southern Africa | South Africa  | 584       | 305    | 138     | 1,027     | 4.99   |  |
| Lighthouse Trust Clinic                      | Southern Africa | Malawi        | 733       | 817    | 663     | 2,213     | 10.76  |  |
| McCord Hospital                              | Southern Africa | South Africa  | 766       | 832    | 534     | 2,132     | 10.36  |  |
| Centre MTCT-Plus                             | West Africa     | Cote d'Ivoire | 46        | 46     | 12      | 104       | 0.51   |  |
| Newlands Clinic                              | Southern Africa | Zimbabwe      | 448       | 572    | 655     | 1,675     | 8.14   |  |
| Rahima Moosa Mother and Child Hospital       | Southern Africa | South Africa  | 1,032     | 669    | 218     | 1,919     | 9.33   |  |
| Hopital Albert Royer, Dakar                  | West Africa     | Senegal       | 206       | 137    | 72      | 415       | 2.02   |  |
| Total  |                 |               | 8,665     | 7,358  | 4,553   | 20,576    | 100.00 |  |

Supplementary Table 2. Number of deaths stratified by follow-up month and age group.

| age/month | 1   | 3   | 6   | 9  | 12 | 15 | 18 | 21 | 24 | 27 | 30 | 33 | 36 | 39 | 42 | 45 | 48 | 51 | 54 | 57 | Total |
|-----------|-----|-----|-----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-------|
| 1 to 5    | 90  | 87  | 50  | 34 | 28 | 22 | 10 | 13 | 14 | 6  | 6  | 4  | 4  | 8  | 4  | 2  | 4  | 2  | 4  | 1  | 393   |
| 5 to 10   | 57  | 54  | 26  | 29 | 20 | 18 | 14 | 9  | 5  | 6  | 7  | 3  | 1  | 5  | 5  | 6  | 3  | 4  | 2  | 2  | 276   |
| 10 to 16  | 47  | 67  | 32  | 17 | 15 | 7  | 11 | 13 | 8  | 8  | 13 | 5  | 5  | 5  | 4  | 6  | 4  | 6  | 1  | 7  | 281   |
| Overall   | 194 | 208 | 108 | 80 | 63 | 47 | 35 | 35 | 27 | 20 | 26 | 12 | 10 | 18 | 13 | 14 | 11 | 12 | 7  | 10 | 950   |

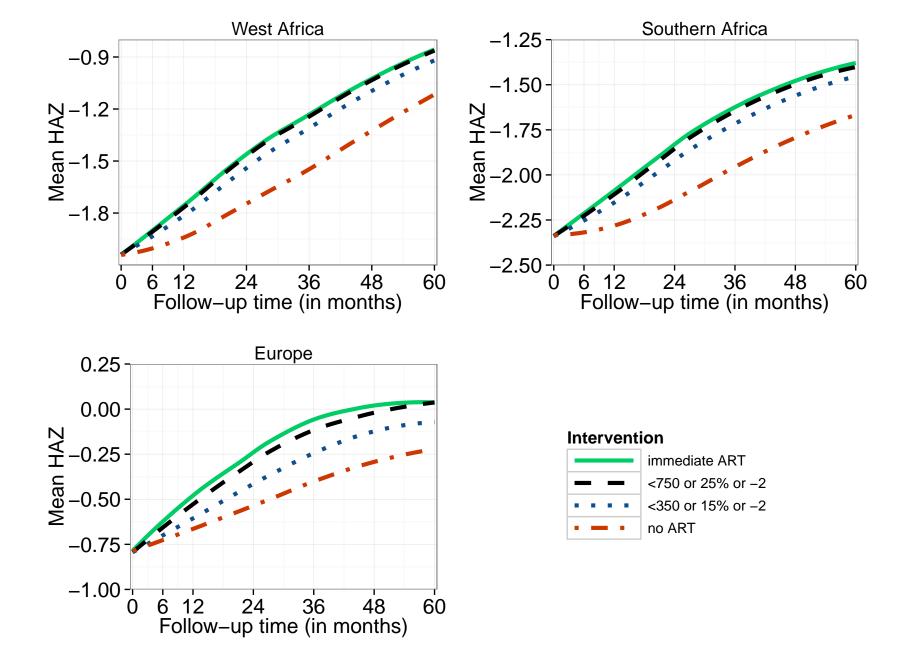
Supplementary Table 3. Evolution of CD4 count, CD4%, WAZ, HAZ, BMIAZ over time; (a) overall and (b) for different regions<sup>1</sup>

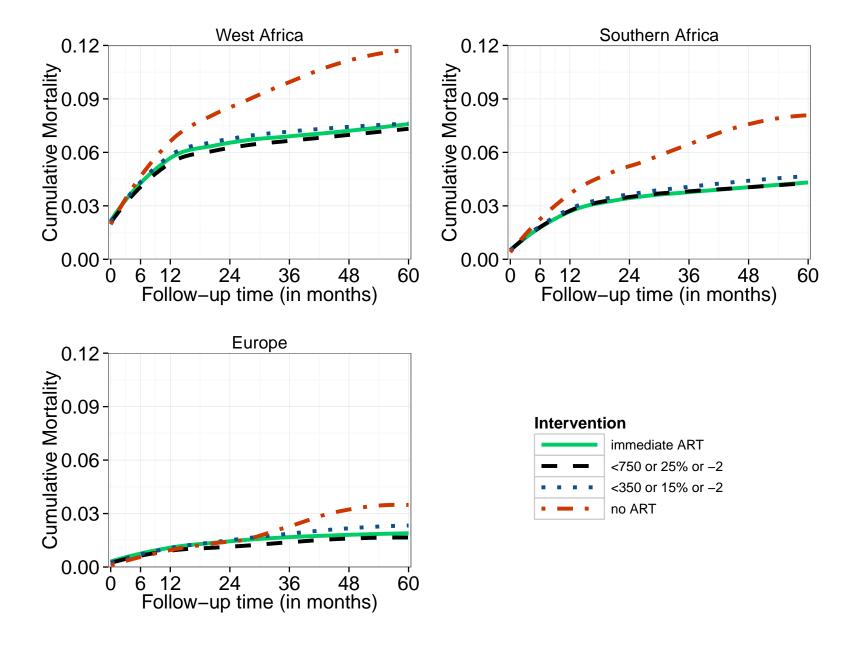
| (a) overall                                | first visit        | 12 months          | 24 months         | 36 months         | 48 months         |
|--|--------------------|--------------------|-------------------|-------------------|-------------------|
| CD4 count                                  | $14563 \ (70.8\%)$ | 5479 (34.8%)       | 4482 (39.4%)      | 3476 (37.4%)      | 2708 (37.8%)      |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | $440 \ (205; 757)$ | $634\ (404;\ 990)$ | 713 (470; 1070)   | 720 (474; 1045)   | 717 (480; 1025)   |
| ${ m CD4\%}$                               | 12479~(60.7%)      | 4550~(28.9%)       | 3649 (32.1%)      | $2810 \ (30.2\%)$ | 2233~(31.2%)      |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 16 (9; 23)         | $23\ (17;\ 29)$    | 26 (20; 32)       | 27 (21; 33)       | 28 (22; 34)       |
| $\mathbf{WAZ}$                             | 10806~(52.5%)      | $4562\ (29.0\%)$   | $3703 \ (32.5\%)$ | $2828 \ (30.4\%)$ | 2093~(29.2%)      |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -1.5 (-2.6; -0.6)  | -1.0 (-1.8; -0.3)  | -0.8 (-1.6; -0.2) | -0.8 (-1.5; -0.1) | -0.8 (-1.0; -0.1) |
| HAZ  | 11437~(55.6%)      | 5143~(32.6%)       | $4611\ (40.5\%)$  | $3839 \ (41.3\%)$ | $3202\ (44.7\%)$  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -2.1 (-3.1; -1.1)  | -1.9 (-2.7; -1.0)  | -1.7 (-2.5; -0.8) | -1.5 (-2.3; -0.7) | -1.4 (-2.2; -0.6) |
| $\mathbf{BMIAZ}$                           | $6504 \ (31.6\%)$  | $3002\ (19.1\%)$   | $2597\ (22.8\%)$  | 2106~(22.7%)      | 1700~(23.7%)      |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -0.6 (-1.6; 0.2)   | -0.3 (-1.0; 0.4)   | -0.3 (-1.0; 0.4)  | -0.3 (-1.0; 0.4)  | -0.3 (-1.1; 0.4)  |

<sup>&</sup>lt;sup>1</sup>Available follow-up data refers to measurements at the respective time point ±1.5 months. For example, available data at 12 months is defined to be a measurement that was taken between 10.5 and 13.5 months. The choice for the width of the intervals was determined by the width of the intervals used by the g-computation algorithm.

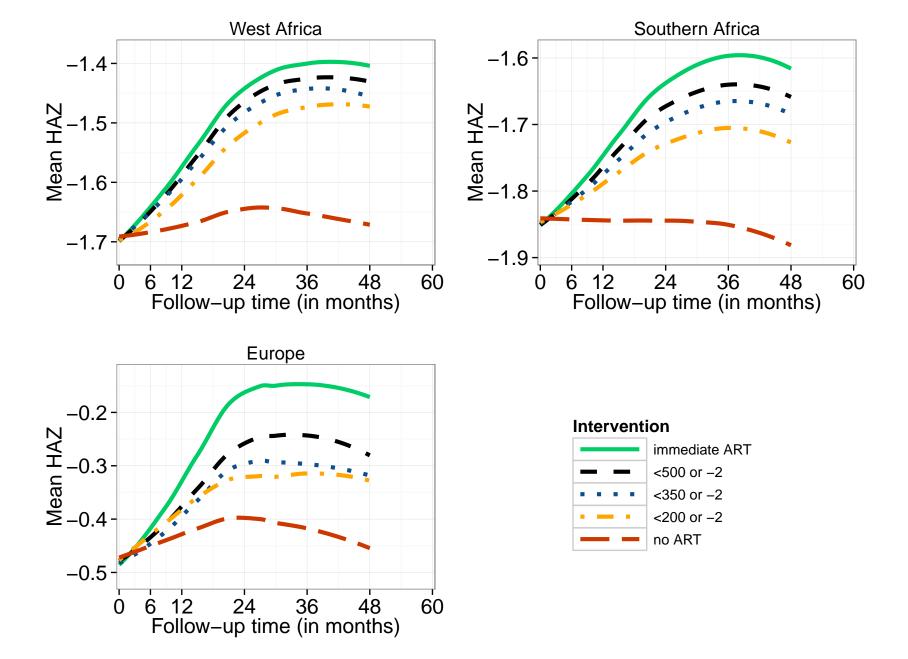
## (b) by region

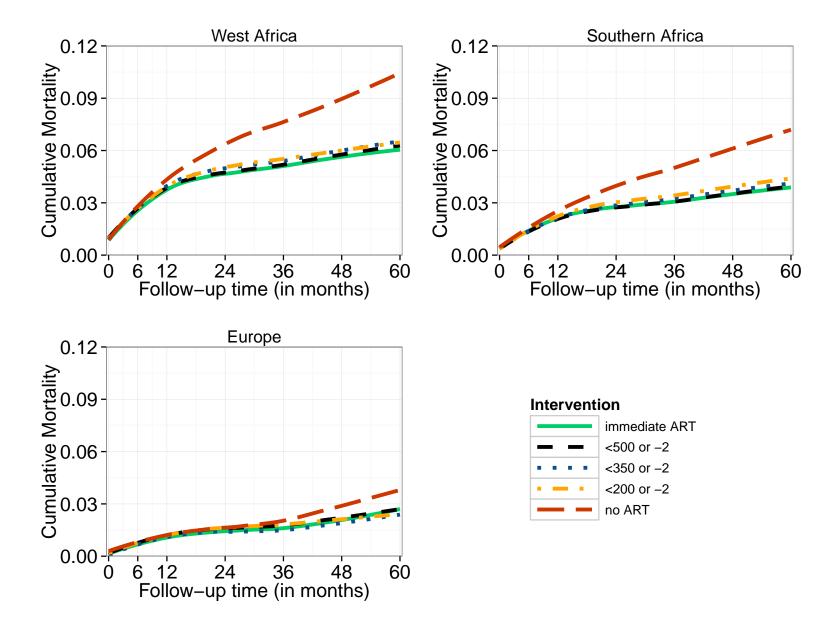
| South Africa                               | first visit        | 12 months         | 24months          | 36 months         | 48 months         |  |  |
|--|--------------------|-------------------|-------------------|-------------------|-------------------|--|--|
| CD4 count                                  | 11077 (68.3%)      | 4031 (33.7%)      | 3237 (37.4%)      | 2462 (35.1%)      | 1783 (33.5%)      |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | $421\ (200;\ 725)$ | 629 (393; 988)    | 723 (470; 1072)   | 731(494; 1055)    | 724 (485; 1047)   |  |  |
| $\mathrm{CD4}\%$                           | 9668~(59.6%)       | 3318~(27.7%)      | $2551\ (29.5\%)$  | 1920~(27.3%)      | 1425~(26.8%)      |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 15 (9; 23)         | 23 (17; 29)       | 26 (20; 32)       | 28 (21; 33)       | 28 (22; 34)       |  |  |
| WAZ  | 8189~(50.5%)       | 3366~(28.1%)      | $2730 \ (31.6\%)$ | 2099~(29.9%)      | $1532\ (28.8\%)$  |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -1.5 (-2.5; -0.6)  | -1.0 (-1.8; -0.3) | -0.9 (-1.6; -0.2) | -0.9 (-1.5; -0.2) | -0.9 (-1.5; -0.2) |  |  |
| HAZ  | 8545~(52.7%)       | 3772 (31.5%)      | $3359 \ (38.8\%)$ | $2840 \ (40.4\%)$ | 2335~(43.9%)      |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -2.2 (-3.2; -1.3)  | -2.0 (-2.8; -1.2) | -1.8 (-2.6; -1.1) | -1.7 (-2.4; -1.0) | -1.6 (-2.4; -0.9) |  |  |
| $\mathbf{BMIAZ}$                           | 4905~(30.2%)       | $2206 \ (18.4\%)$ | 1893~(21.9%)      | 1573~(22.4%)      | 1255~(23.6%)      |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -0.6 (-1.5; 0.2)   | -0.2 (-0.9; 0.4)  | -0.3 (-0.9; 0.3)  | -0.3 (-1.0; 0.3)  | -0.3 (-1.1; 0.4)  |  |  |
| West Africa                                | first visit        | 12 months         | 24months          | 36 months         | 48 months         |  |  |
| CD4 count                                  | 2651 (79.0%)       | 836 (29.4%)       | 650 (35.3%)       | 474 (32.8%)       | 403 (36.9%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 489 (198; 841)     | 672 (434; 1033)   | 711 (488; 1116)   | 720 (460; 1031)   | 712 (464; 1002)   |  |  |
| ${ m CD4\%}$                               | 2012 (60.0%)       | 656 (23.1%)       | 540 (29.3%)       | 389 (26.9%)       | 326 (29.9%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 15 (8; 22)         | 22 (16; 28)       | 24 (19; 32)       | 26 (19; 31)       | 26 (20; 33)       |  |  |
| WAZ  | 2002~(59.7%)       | $835\ (29.4\%)$   | 628 (34.1%)       | 455 (31.5%)       | 320~(29.3%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -1.9 (-3.3; -1.0)  | -1.4 (-2.2; -0.6) | -1.2 (-2.0; -0.5) | -1.1 (-2.0; -0.4) | -1.1 (-1.8; -0.5) |  |  |
| HAZ  | 2125~(63.3%)       | 885 (31.1%)       | 758~(41.1%)       | 565 (39.1%)       | 460~(42.1%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -2.0 (-2.9; -1.0)  | -1.8 (-2.6; -0.9) | -1.5 (-2.4; -0.7) | -1.4 (-2.1; -0.6) | -1.3 (-2.0; -0.5) |  |  |
| $\mathbf{BMIAZ}$                           | 1125~(33.5%)       | 489~(17.2%)       | 415~(22.5%)       | $281\ (19.5\%)$   | $227\ (20.8\%)$   |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | -1.4 (-2.7; -0.4)  | -0.9 (-1.6; -0.2) | -1.0 (-1.8; -0.2) | -1.0 (-1.9; -0.3) | -1.1 (-1.7; -0.3) |  |  |
| Europe                                     | first visit        | 12 months         | 24months          | 36 months         | 48 months         |  |  |
| CD4 count                                  | 835 (84.3%)        | 612 (64.9%)       | 595 (66.9%)       | 540 (65.2%)       | 522 (69.5%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | ,                  | 631 (423; 957)    | 664 (460; 990)    | 674 (440; 1004)   | 693 (480; 968)    |  |  |
| $\mathrm{CD4\%}$                           | 799 (80.6%)        | 576 (61.1%)       | 558 (62.8%)       | 501 (60.5%)       | 482 (64.2%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 20 (13; 27)        | 23 (19; 29)       | 26 (21; 32)       | 27 (21; 32)       | 28 ( 22; 34)      |  |  |
| WAZ  | 615 (62.1%)        | 361 (38.3%)       | 345 (38.8%)       | 274 (33.1%)       | 241 (32.1%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | ,                  | 0.1 (-0.7; 0.9)   | 0.1 (-0.5; 0.8)   | 0.2 (-0.4; 0.9)   | 0.2 (-0.5; 0.9)   |  |  |
| HAZ  | 767 (77.4%)        | 486 (51.5%)       | 494 (55.6%)       | 434 (52.4%)       | 407 (54.2%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | ,                  | -0.6 (-1.2; 0.2)  | -0.4 (-1.0; 0.4)  | -0.3 (-1.1; 0.4)  | -0.2 (-0.9; 0.4)  |  |  |
| BMIAZ                                      | 474 (47.8%)        | 307 (32.6%)       | 289 (32.5%)       | 252 (30.4%)       | 218 (29.0%)       |  |  |
| Median $(1^{st}; 3^{rd} \text{ quartile})$ | 0.2 (-0.5; 0.9)    | 0.4 (-0.3; 1.1)   | 0.4 (-0.2; 1.1)   | 0.4 (-0.3; 1.2)   | ,                 |  |  |





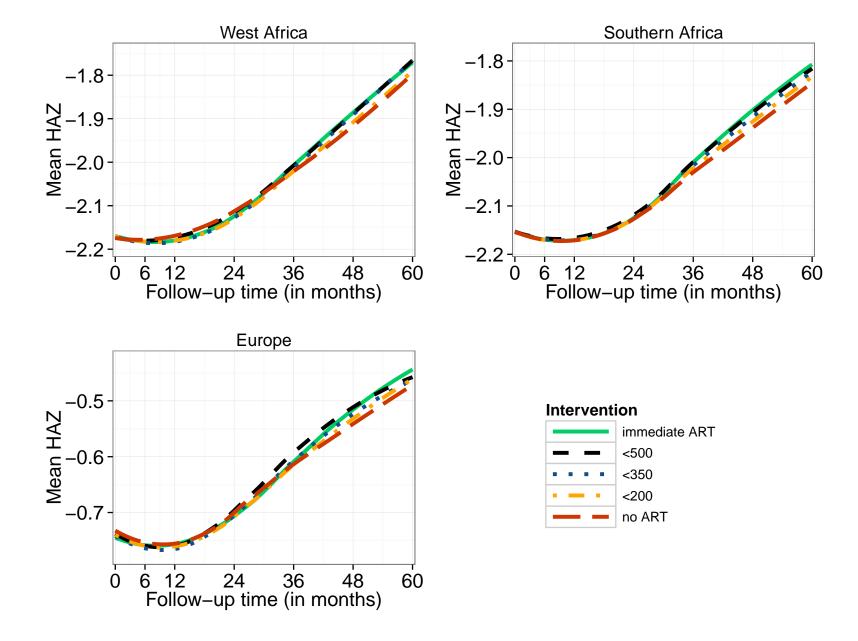
<sup>&</sup>lt;sup>2</sup>The trajectories are smoothed. The mortality estimates at the first visit may therefore not exactly correspond to 0.





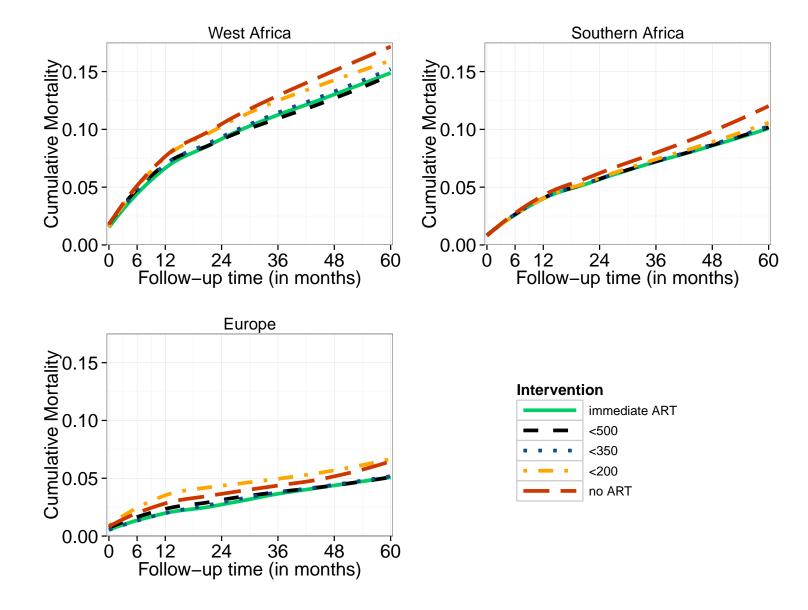
<sup>&</sup>lt;sup>3</sup>The trajectories are smoothed. The mortality estimates at the first visit may therefore not exactly correspond to 0.

Supp. Figure 5. Growth trajectories for different regions. Results are reported for the children aged 10-16 and the alternative scenario 4.



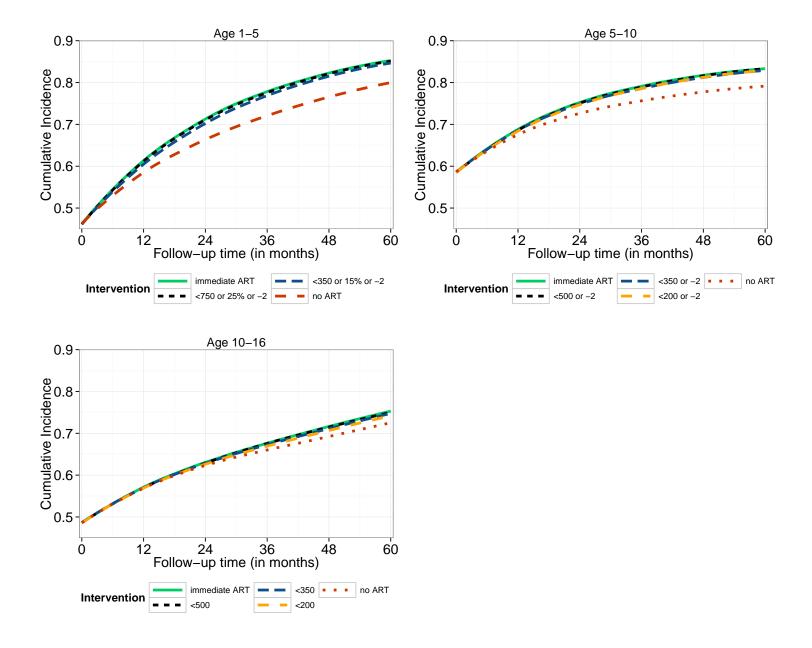
<sup>&</sup>lt;sup>4</sup>The alternative scenario is chosen due its somewhat better performance in the natural course scenario, see eTables 8-9

Supp. Figure 6. Cumulative mortality for different regions. Results are reported for the children aged 10-16 and the alternative scenario<sup>5</sup>.



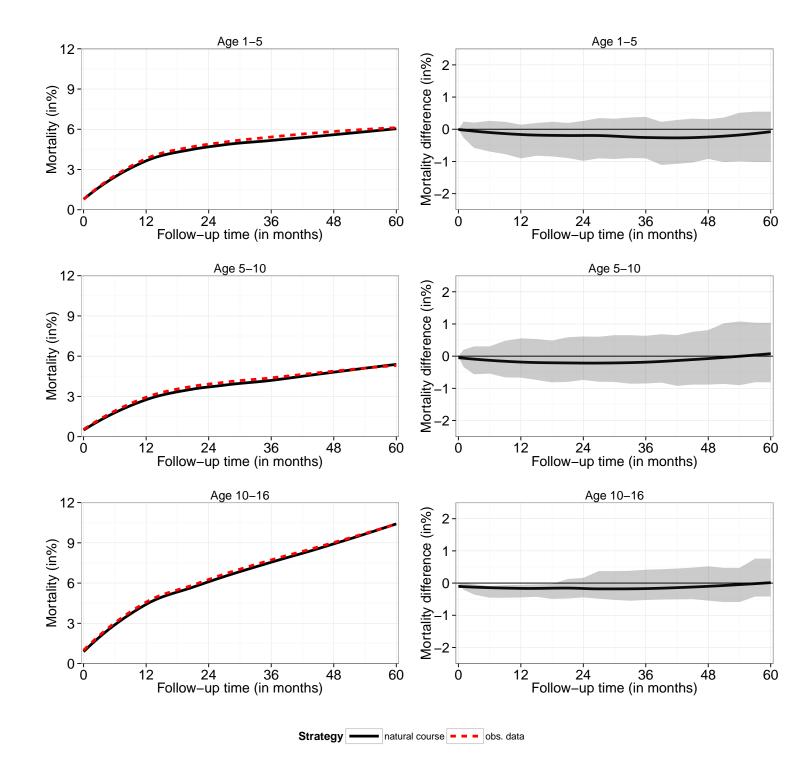
<sup>&</sup>lt;sup>5</sup>The trajectories are smoothed. The mortality estimates at the first visit may therefore not exactly correspond to 0. The alternative scenario is chosen due its somewhat better performance in the natural course scenario, see eTable 10

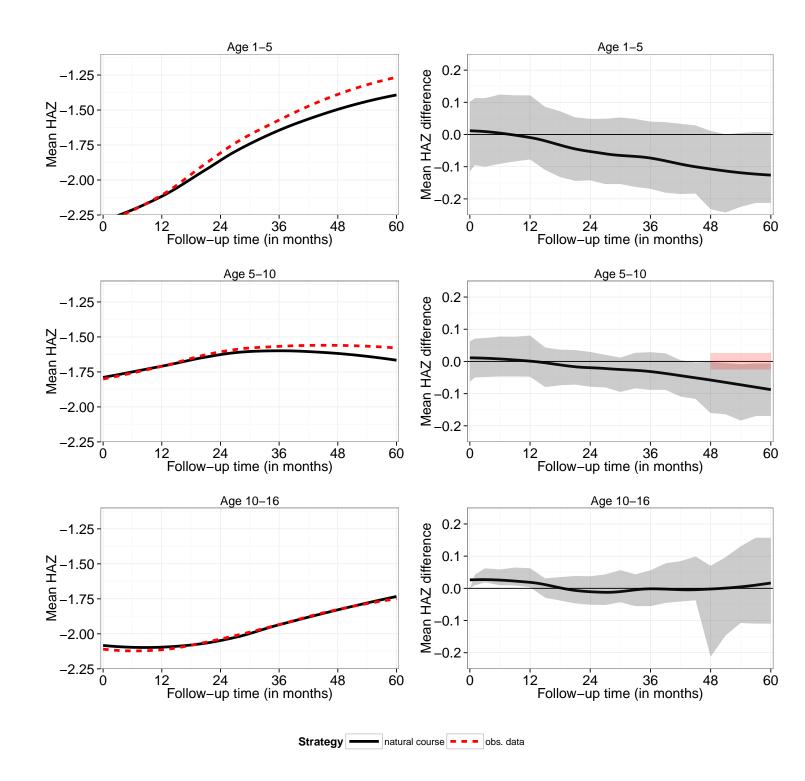
Supp. Figure 7. Cumulative incidence of HAZ > -2: an alternative measure to mean HAZ which takes the competing risk of death into account. Results are reported for the main scenario and for different age groups.

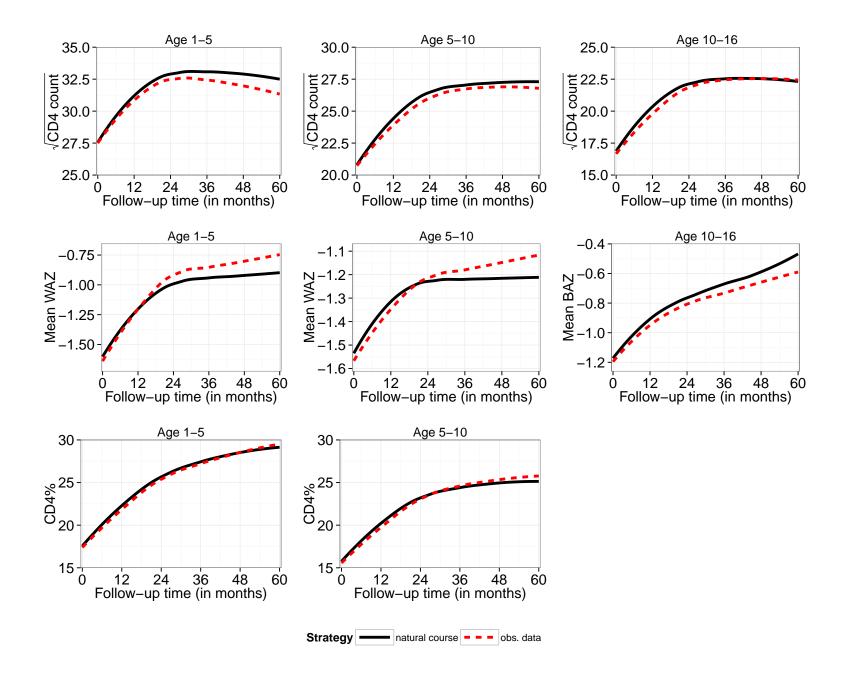


Supp. Figure 8. Comparison of estimated (a) mortality and (b) mean HAZ from the observed data with estimates obtained under the natural course scenario, i.e. the estimates produced with the g-formula under no treatment intervention; see also eTextbox 1 for more details. The difference of observed and simulated estimates, together with 95% bootstrap confidence intervals, is shown in the right panel and expected to be small. The results presented refer to the alternative scenario with infrequent visits as in the real data visits are infrequent too.

(a)







## Background and Setting:

<u>Notation</u>: Consider n subjects studied at baseline (t=0) and during discrete follow-up times  $(t=1,\ldots,T)$ . The data consists of the outcome  $Y_t$ , an intervention variable  $A_t$ , q time-dependent covariates  $\mathbf{L}_t = \{L_t^1,\ldots,L_t^q\}$ , an indicator for administrative censoring  $C_t$ , and a censoring due to loss to follow-up (drop-out) indicator  $M_t$ . The covariates may also include baseline variables  $V = \{L_0^1,\ldots,L_0^{q_V}\}$ . The treatment and covariate history of an individual i up to and including time t is represented as  $\bar{A}_{t,i} = (A_{0,i},\ldots,A_{t,i})$  and  $\bar{L}_{t,i}^s = (L_{0,i}^s,\ldots,L_{t,i}^s)$ ,  $s \in \{1,\ldots,q\}$ , respectively.  $C_t$  equals 1 if a subject gets censored administratively in the interval (t-1,t], and 0 otherwise. Therefore,  $\bar{C}_t = 0$  is the event that an individual remains administratively uncensored until time t. The same notation is used for  $M_t$  and  $\bar{M}_t$ .

Let  $\mathbf{L}_{t+1}^*$  be the covariates which had been observed under a deterministic dynamic intervention rule  $d_t^* = d_t^*(\bar{\mathbf{L}}_t)$  which assigns treatment  $A_{t,i} \in \{0,1\}$  as a function of the covariates  $\bar{L}_{t,i}^s$ . The counterfactual outcome  $Y_{(\bar{a}^*,t,i)}$  refers to the hypothetical outcome that would have been observed at time t if a subjects had received, likely contrary to the fact, the treatment history  $\bar{A}_t = \bar{a}_t^*$  related to rule  $d_t^*$ .

Note that  $\mathbf{L}_t$  may contain indicator variables which describe whether  $L_{t,i}^s$  has been measured at time t or not.

<u>The g-computation formula:</u> If the outcome is binary (and can occur only once, such as death) we can write the cumulative probability of Y = 1 at time T, under no administrative censoring and no loss to follow-up, as

$$\sum_{t=1}^{T} \mathbb{P}(Y_{t} = 1 | \bar{C}_{t} = 0, \bar{M}_{t} = 0, \bar{Y}_{t-1} = 0) =$$

$$\sum_{t=1}^{T} \int_{\bar{\mathbf{I}} \in \bar{\mathbf{L}}_{t}} \sum_{\bar{\mathbf{a}} \in \bar{\mathbf{A}}_{t}} \begin{cases}
\mathbb{P}(Y_{t} = 1 | \bar{A}_{t} = \bar{a}_{t}^{*}, \bar{\mathbf{L}}_{t} = \bar{\mathbf{I}}_{t}, \bar{C}_{t} = 0, \bar{M}_{t} = 0, \bar{Y}_{t-1} = 0) \times \\
\mathbb{P}(C_{t} = 0 | \bar{A}_{t-1} = \bar{a}_{t-1}^{*}, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, \bar{C}_{t-1} = 0, \bar{M}_{t-1} = 0, \bar{Y}_{t-1} = 0) \times \\
\mathbb{P}(M_{t} = 0 | \bar{A}_{t-1} = \bar{a}_{t-1}^{*}, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, \bar{C}_{t-1} = 0, \bar{M}_{t-1} = 0, \bar{Y}_{t-1} = 0) \times \\
\mathbb{P}(\mathbf{M}_{t} = \bar{a}_{t-1}^{*}, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, \bar{C}_{t} = 0, \bar{M}_{t} = 0, \bar{Y}_{t-1} = 0) \times \\
\mathbb{P}(\mathbf{A}_{t} = \bar{a}_{t}^{*} | \bar{A}_{t-1} = \bar{a}_{t-1}^{*}, \bar{\mathbf{L}}_{t} = \bar{\mathbf{I}}_{t}, \bar{C}_{t} = 0, \bar{M}_{t} = 0, \bar{Y}_{t-1} = 0) \times \\
\mathbb{P}(\mathbf{Y}_{t-1} = 0 | \bar{A}_{t-2} = \bar{a}_{t-1}^{*}, \bar{\mathbf{L}}_{t-2} = \bar{\mathbf{I}}_{t-2}, \bar{C}_{t-1} = 0, \bar{M}_{t-1} = 0, \bar{Y}_{t-2} = 0)$$
(1)

For ordered  $\mathbf{L}_t = \{L_t^1, \dots, L_t^q\}$  we can write  $f(\mathbf{L}_t | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{l}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0)$  in (1) as

$$\prod_{s=1}^{q} f(L_t^s | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, L_t^1 = l_t^1, \dots, L_t^{s-1} = l_t^{s-1}, \bar{C}_t = 0, \bar{M}_t = 0).$$
(2)

If we intervene upon treatment assignment and censoring our quantity of interest is the cumulative probability of Y = 1 under the assigned treatment rule and no censoring due to any reason for the follow-up time of T years:

$$\sum_{t=1}^{T} \mathbb{P}(Y_{(\bar{a}^*,t)} = 1 | \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0) = 1$$

$$\sum_{t=1}^{T} \int_{\bar{\mathbf{l}} \in \bar{\mathbf{L}}_t} \left\{ \prod_{t=1}^{T} \left[ 1 \times 1 \times f(\mathbf{L}_t | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{l}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0) \times \right] \right\}$$

$$\sum_{t=1}^{T} \int_{\bar{\mathbf{l}} \in \bar{\mathbf{L}}_t} \left\{ \prod_{t=1}^{T} \left[ 1 \times 1 \times f(\mathbf{L}_t | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{l}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0) \times 1 \times \right] \right\}$$

$$\left\{ \prod_{t=1}^{T} \left[ 1 \times 1 \times f(\mathbf{L}_t | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{l}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0) \times 1 \times \right] \right\}$$

$$(3)$$

<sup>&</sup>lt;sup>1</sup>The equality holds under assumptions such as consistency (if  $\bar{A}_{t,i} = \bar{a}_{t,i}$ , then  $Y_{(\bar{a},t)} = Y_t$  for  $\forall t, \bar{a}$ ), no unmeasured confounding (conditional exchangeability,  $Y_{(\bar{a}^*,t)} \perp A_t | \bar{\mathbf{L}}_t$ ,  $\bar{A}_{t-1}$  for  $\forall t, \bar{a}$ ), positivity ( $\mathbb{P}(\bar{A}_t = \bar{a}_t | \bar{\mathbf{L}}_t = \mathbf{l}_t) > 0$  for  $\forall t, \bar{a}, \mathbf{l}$ ), as well as correctly specified models etc. – see Robins and Hernan (2009), Daniel et al. (2013, 2011), Young et al. (2011) and Robins et al. (2004) for more details and interpretations.

The equality of (1) and (3) follows because the probability of remaining uncensored due to any reason is 1 as per our specification. Similarly, we assign the treatment rule and can therefore replace the distribution in (1) with 1. It follows that, under the assumptions listed in footnote 1, the quantity of interest can be calculated by integrating  $\mathbf{L}$  out (i.e. by simulation) and evaluating Y at each time point conditioned on those observations which did not experience an event yet. We assume time points to represent intervals and thus both covariates and a fatal event like death can be measured at the same time t.

<u>Our setting:</u> In our setting we study 8665 children aged 1-5 (7358 aged 5-10, 4553 aged 10-16) for  $t = 0, 1, 3, 6, 9, \dots, 60$  months. The follow-up time points refer to the intervals (0, 1.5), [1.5, 4.5), [4.5, 7.5), [7.5, 10.5), [10.5, 13.5), [13.5, 16.5), [16.5, 19.5), [19.5, 22.5), [22.5, 25.5), [25.5, 28.5), [28.5, 31.5), [31.5, 34.5), [34.5, 37.5), [37.5, 40.5), [40.5, 43.5), [43.5, 46.5), [46.5, 49.5), [49.5, 52.5), [52.5, 55.5), [55.5, 60) months respectively. Follow-up measurements, if available, refer to measurements closest to the middle of the interval. In our data

- $Y_t$  refers to death at time t (i.e. occurring during the interval (t-1,t])
- $A_t$  refers to antiretroviral treatment (ART) taken at time t
- $\mathbf{L}_t = (L_t^1, L_t^2, L_t^3, L_t^4, L_t^5, L_t^6)$  refer to CD4 count, CD4%, and weight for age z-score (WAZ)<sup>2</sup> as well as indicator variables whether these three variables have been measured at time t or not. In the main scenario we assume regular measurements and thus intervene upon the measurement frequency. In the alternative scenario we use the distribution of measurement frequency to resemble the visit pattern in the data<sup>3</sup>.
- $V = \mathbf{L}_0^V$  refers to baseline values of CD4 count, CD4%, WAZ (BMIAZ for age 10-16), height for age z-score (HAZ) as well as sex, age, year of treatment initiation and region
- $d_{t,j}(\mathbf{L}_t)$  refer to dynamic treatment rules assigning treatment based on CD4 count, CD4%, and WAZ, see eTable 4 for a comprehensive list

We want to estimate cumulative mortality (under no administrative censoring and loss to follow-up) after T months, that is  $\sum_{t=1}^{T} \mathbb{P}(Y_{(\bar{a}^*,t)} = 1 | \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0)$  for  $T = 1, 3, 6, \dots, 60$ .

a) Detailed algorithm to estimate the g-formula for outcome "death":

## Step 1: Modelling.

a) Time dependent confounders: We used additive linear models to estimate the association of the time-dependent confounders (CD4 count, CD4 percentage, weight for age z-score (age 1-10), BMI for age z-score (age 10-16) at time t) with disease progression history (CD4 count, CD4 percentage, weight for age z-score, BMI for age z-score, height for age-z-score at time t-1), demographics (age, sex, region, year of treatment initiation), and the intervention (ART at times t-1 and t-2) for  $\forall t$ . This corresponds to fitting 3 models (relating to the 3 time-dependent confounders<sup>3</sup>) for 20 points in time. In more detail, we initially fit the linear models:

<sup>&</sup>lt;sup>2</sup>Note that weight for age-z-scores serve as a proxy for WHO stage because most stage-defining events relate to a child's WAZ, such as tuberculosis or persistent diarrhoea, see Schomaker et al. (2013) for more details. For the oldest age group BMIAZ was used instead of WAZ, see also the explanations in the main text.

<sup>&</sup>lt;sup>3</sup>Main scenario: we estimate all counterfactual outcomes under no administrative censoring, no loss to follow-up, full adherence to the regime, immediate ART initiation after reaching eligibility, and regular (three monthly) follow-up. Alternative Scenario: we do not assume regular follow-up, but rather infrequent follow-up which we model based on the visit frequency in our data. In addition, we assume that treatment is started at one visit after reaching eligibility.

<sup>&</sup>lt;sup>3</sup>only two time-dependent confounders (CD4 count and BMIAZ) for age 10-16 since CD4% is not meaningful for adolescents

$$\sqrt{\text{CD4 count}_{t}} = f_{1}(\text{CD4 count}_{t-1}) + f_{2}(\text{CD4}\%_{t-1}) + f_{3}(\text{WAZ}_{t-1}) + f_{4}(\text{HAZ}_{t-1}) 
+ f_{5}(\text{CD4 count}_{0}) + f_{6}(\text{CD4}\%_{0}) + f_{7}(\text{WAZ}_{0}) + f_{8}(\text{HAZ}_{0}) + f_{9}(\text{Age}) 
+ \beta_{0} + \beta_{1}\text{Region1} + \beta_{2}\text{Region2} + \beta_{3}\text{Sex} + \beta_{4}\text{Year} + \beta_{5}\text{ART}_{t-1} + \beta_{6}\text{ART}_{t-2} + \epsilon$$
(4)

$$CD4\%_{t} = f_{1}(CD4 \operatorname{count}_{t}) + f_{2}(CD4 \operatorname{count}_{t-1}) + f_{3}(CD4\%_{t-1}) + f_{4}(WAZ_{t-1}) + f_{5}(HAZ_{t-1}) + f_{6}(CD4 \operatorname{count}_{0}) + f_{7}(CD4\%_{0}) + f_{8}(WAZ_{0}) + f_{9}(HAZ_{0}) + f_{10}(Age) + \beta_{0} + \beta_{1}\operatorname{Region1} + \beta_{2}\operatorname{Region2} + \beta_{3}\operatorname{Sex} + \beta_{4}\operatorname{Year} + \beta_{5}\operatorname{ART}_{t-1} + \beta_{6}\operatorname{ART}_{t-2} + \epsilon$$
(5)

$$WAZ_{t} = f_{1}(CD4\%_{t}) + f_{2}(CD4 \operatorname{count}_{t}) + f_{3}(CD4 \operatorname{count}_{t-1}) + f_{4}(CD4\%_{t-1}) + f_{5}(WAZ_{t-1}) + f_{6}(HAZ_{t-1}) + f_{7}(CD4 \operatorname{count}_{0}) + f_{8}(CD4\%_{0}) + f_{9}(WAZ_{0}) + f_{10}(HAZ_{0}) + f_{11}(Age) + \beta_{0} + \beta_{1}\operatorname{Region1} + \beta_{2}\operatorname{Region2} + \beta_{3}\operatorname{Sex} + \beta_{4}\operatorname{Year} + \beta_{5}\operatorname{ART}_{t-1} + \beta_{6}\operatorname{ART}_{t-2} + \epsilon$$
(6)

These models estimate the conditional densities from equation (2) for  $\forall s,t$ , and therefore the second part of the right hand side of equation (3) for  $\forall t$ .

Note: The models (4)-(6) are restricted to those subjects who survived until time t and were not censored (administratively or due to LTFU). The functions  $f_j$  are estimated via penalized regression splines (with smoothness determined by generalized cross validation [GCV, Golub et al., 1979]). All model specifications implicitly assume that time-dependent risk factors measured before or on time t-2 do not predict the respective outcome. All models are updated based on model selection, see item d) below. For age 10-16 WAZ is replaced by BMIAZ. The implicit ordering is clear from the above specifications:  $L_1 = \text{CD4}$  count,  $L_2 = \text{CD4\%}$ ,  $L_3 = \text{WAZ}$  (BMIAZ). We assume  $\epsilon \sim N(0, \sigma^2 I)$ . The ordering was based on the thought that the outcomes at time t should make use of WAZ, CD4 count and CD4% at time (interval) t; and that WAZ, a strong predictor of death and HAZ, should be informed by CD4 count and CD4% at t.

For the alternative scenario we fit  $3 \times 20$  models more, i.e. additive logistic regression models the estimate the probability that  $L_t^s$  is measured at time t:

$$\log \left( \frac{\mathbb{P}(\text{CD4 count}_{t} = \text{m})^{4}}{1 - \mathbb{P}(\text{CD4 count}_{t} = \text{m})} \right) = f_{1}(\text{CD4 count}_{t-1}) + f_{2}(\text{CD4}\%_{t-1}) + f_{3}(\text{WAZ}_{t-1}) + f_{4}(\text{HAZ}_{t-1})$$

$$+ f_{5}(\text{CD4 count}_{0}) + f_{6}(\text{CD4}\%_{0}) + f_{7}(\text{WAZ}_{0}) + f_{8}(\text{HAZ}_{0}) + f_{9}(\text{Age})$$

$$+ \beta_{0} + \beta_{1} \text{Region} 1 + \beta_{2} \text{Region} 2 + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{6} \text{ART}_{t-2}$$

$$+ \epsilon$$

$$(7)$$

$$\log \left( \frac{\mathbb{P}(\text{CD4\%}_{t} = \text{m})}{1 - \mathbb{P}(\text{CD4\%}_{t} = \text{m})} \right) = f_{1}(\text{CD4 count}_{t})$$

$$+ f_{2}(\text{CD4 count}_{t-1}) + f_{3}(\text{CD4\%}_{t-1}) + f_{4}(\text{WAZ}_{t-1}) + f_{5}(\text{HAZ}_{t-1})$$

$$+ f_{6}(\text{CD4 count}_{0}) + f_{7}(\text{CD4\%}_{0}) + f_{8}(\text{WAZ}_{0}) + f_{9}(\text{HAZ}_{0}) + f_{10}(\text{Age})$$

$$+ \beta_{0} + \beta_{1} \text{Region1} + \beta_{2} \text{Region2} + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{6} \text{ART}_{t-2}$$

$$+ \beta_{7} \text{CD4 count measured} + \epsilon$$
(8)

 $<sup>^4</sup>$ m = measured

$$\log\left(\frac{\mathbb{P}(\text{WAZ}_{t} = \text{m})}{1 - \mathbb{P}(\text{WAZ}_{t} = \text{m})}\right) = f_{1}(\text{CD4}\%_{t}) + f_{2}(\text{CD4 count}_{t})$$

$$+ f_{3}(\text{CD4 count}_{t-1}) + f_{4}(\text{CD4}\%_{t-1}) + f_{5}(\text{WAZ}_{t-1}) + f_{6}(\text{HAZ}_{t-1})$$

$$+ f_{7}(\text{CD4 count}_{0}) + f_{8}(\text{CD4}\%_{0}) + f_{9}(\text{WAZ}_{0}) + f_{10}(\text{HAZ}_{0}) + f_{11}(\text{Age})$$

$$+ \beta_{0} + \beta_{1} \text{Region1} + \beta_{2} \text{Region2} + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{6} \text{ART}_{t-2}$$

$$+ \beta_{7} \text{CD4 count measured} + \beta_{8} \text{CD4}\% \text{ measured} + \epsilon$$

$$(9)$$

In the alternative scenario the ordering of  $\mathbf{L_t}$  is  $L^1 = \text{CD4}$  count measured,  $L^2 = \text{CD4}$  count,  $L^3 = \text{CD4}\%$  measured,  $L^4 = \text{CD4}\%$ ,  $L^5 = \text{WAZ}$  measured,  $L^6 = \text{WAZ}$ . Note that in the alternative scenario models (4)-(6) contain additional terms related to whether  $L_t^s$  was measured or not.

b) Outcome: We used a logistic additive model to estimate the association of the outcome (death) with the time dependent confounders at time t, disease progression history, baseline characteristics, demographics, and intervention for t = 1, 3, 6, ..., 36. This corresponds to fitting 1 (non-pooled) model for 20 points in time.

$$\log \left( \frac{\mathbb{P}(Y_{t}=1)}{1 - \mathbb{P}(Y_{t}=1)} \right) = f_{1}(\text{CD4 count}_{t}) + f_{2}(\text{CD4}\%_{t}) + f_{3}(\text{WAZ}_{t}) + f_{4}(\text{HAZ}_{t})$$

$$+ f_{5}(\text{CD4 count}_{t-1}) + f_{6}(\text{CD4}\%_{t-1}) + f_{7}(\text{WAZ}_{t-1}) + f_{8}(\text{HAZ}_{t-1})$$

$$+ f_{9}(\text{CD4 count}_{0}) + f_{10}(\text{CD4}\%_{0}) + f_{11}(\text{WAZ}_{0}) + f_{12}(\text{HAZ}_{0}) + f_{13}(\text{Age})$$

$$+ \beta_{0} + \beta_{1} \text{Region1} + \beta_{2} \text{Region2} + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{6} \text{ART}_{t-2} + \epsilon$$
 (10)

These models estimate the first part of the right hand side of equation (3) for  $\forall t$ .

Note that in the alternative scenario model (10) contains additional terms related to whether  $L_t^s$  was measured or not

c) Treatment: In the natural course scenario (see also Step 2 below and eFigures 8 and 9) treatment is not assigned deterministically based on a rule or function of  $\mathbf{L}_{\mathbf{t}}^{\mathbf{s}}$  but rather stochastically assigned as observed in the data. Thus  $\mathbb{P}(\mathbf{A}_t = \bar{a}_t^* | \bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_t = \bar{\mathbf{l}}_t, \bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0)$  in (1) is not 1 but rather estimated from the data. For this scenario we use the following model:

$$\log \left( \frac{\mathbb{P}(A_{t}=1)}{1 - \mathbb{P}(A_{t}=1)} \right) = f_{1}(\text{CD4 count}_{t}) + f_{2}(\text{CD4}\%_{t}) + f_{3}(\text{WAZ}_{t}) + f_{4}(\text{HAZ}_{t})$$

$$+ f_{5}(\text{CD4 count}_{t-1}) + f_{6}(\text{CD4}\%_{t-1}) + f_{7}(\text{WAZ}_{t-1}) + f_{8}(\text{HAZ}_{t-1})$$

$$+ f_{9}(\text{CD4 count}_{0}) + f_{10}(\text{CD4}\%_{0}) + f_{11}(\text{WAZ}_{0}) + f_{12}(\text{HAZ}_{0}) + f_{13}(\text{Age})$$

$$+ \beta_{0} + \beta_{1} \text{Region} 1 + \beta_{2} \text{Region} 2 + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{5} \text{ART}_{t-2} + \epsilon$$
 (11)

Note that in the alternative scenario model (11) contains additional terms related to whether  $L_t^s$  was measured or not.

- d) Model selection (for all models from above):
  - i) To allow for flexible disease progression depending on how sick children are when they present at their first visit, interactions of baseline characteristics (represented in categories)<sup>5</sup> with all other variables were added. Depending on the functional form of the covariates these interactions were either linear or non-linear. If an interaction improved the GCV score the interaction was kept in the model, otherwise it was removed again.
- ii) After adding interactions to the respective models in a forward selection, variables and interactions were removed in a backward selection if this again improved the GCV score. If the plotted nonlinear interactions showed signs of volatility they were removed as well.

<sup>&</sup>lt;sup>5</sup>categories for first visit CD4 count are (0,50), (50,200), (50,200), (50,200), for CD4% (0,20), (20,30), (20,30), (20,30), and for WAZ (20,30),

- iii) The order in which variables and their interactions were first added and then removed corresponds to the order of the variables listed in equations (3)-(6).
- iv) The procedure was not automated and each model was checked individually for stability and interpretability. The chosen variables were used in the bootstrap samples too. The smoothing parameters of the penalized splines, modeling the non-linear relationships between variables, were re-fitted in each bootstrap sample.



Step 2: Intervention choice and repetition. For children aged 1-5 we choose one of the following four interventions:

i) Give a child ART immediately, irrespective of his/her CD4 count:

$$d_{t,i,1}^*(\text{CD4 count}_{t,i}, \text{CD4}\%_{t,i}, WAZ) = \begin{cases} a_{t,i}^* = 1 & \text{always} \\ a_{t,i}^* = 0 & \text{never} \end{cases}$$

ii) Give a child ART when his/her absolute CD4 count falls below 750 cells/mm<sup>3</sup> or his/her CD4 percentage falls below 25%:

$$d_{t,i,2}^*(\text{CD4 count}_{t,i}, \text{CD4}\%_{t,i}, WAZ) = \begin{cases} a_{t,i}^* = 1 & \text{if } \text{CD4 count}_{t,i}^* < 750 \text{ or } \text{CD4}\%_{t,i}^* < 25\text{or } \text{WAZ}_{t,i}^* < -2 \\ a_{t,i}^* = 0 & \text{otherwise} \end{cases}$$

iii) Give a child ART when his/her absolute CD4 count falls below 350 cells/mm<sup>3</sup> or his/her CD4 percentage falls below 15%:

$$d_{t,i,3}^*(\text{CD4 count}_{t,i}, \text{CD4}\%_{t,i}, WAZ) = \begin{cases} a_{t,i}^* = 1 & \text{if } \text{CD4 count}_{t,i}^* < 350 \text{ or } \text{CD4}\%_{t,i}^* < 15\text{or } \text{WAZ}_{t,i}^* < -2\\ a_{t,i}^* = 0 & \text{otherwise} \end{cases}$$

iv) Never give a child ART:

$$d_{t,i,4}^*(\text{CD4 count}_{t,i}, \text{CD4}\%_{t,i}, WAZ) = \begin{cases} a_{t,i}^* = 1 & \text{never} \\ a_{t,i}^* = 0 & \text{always} \end{cases}$$

The interventions used for other age groups (5-10, 10-16) can be found in eTable 4. To investigate for potential problems in our implementation we also assign a further intervention in each age group, i.e. the natural intervention as observed in the data, see Young et al. (2011) for more details. Here, we assign treatment based on a draw from a Bernoulli distribution with the probability obtained from the logistic additive model fitted in (11). Under this intervention the observed data and the data obtained by the g-formula (see below) should yield approximately the same results if there is no informative censoring, no model mis-specification, and no unmeasured confounding. In the alternative scenario treatment is only assigned one visit after reaching eligibility.



**Step 3: Monte-Carlo Simulation.** We simulate data for the children for each specific intervention rule *forward in time* based on the estimated conditional distributions from Step 1.

At the first visit, t = 0, the data corresponds to the observed data of all children.

- a) Simulation of the covariates  $\mathbf{L}_t^* = (\text{CD4 count}_t^*, \text{CD4}\%_t^*, \text{WAZ}_t^*)^6$  for  $t = 1, 3, 6, 9, \ldots$ 
  - Applying the chosen treatment rule from step  $2^7$  (i.e.  $d_{t,j}^*$ ) to the models (4)-(6) yields predicted square root CD4 counts  $(\hat{L}_t^1)$ , CD4%  $(\hat{L}_t^2)$ , and WAZ  $(\hat{L}_t^3)$ .
  - Drawing from the conditional distributions in (2) relates to drawing from normal distributions with mean  $\hat{L}_t^1$  and variance  $\hat{\sigma}_{\mathcal{M}}^2$  (which is the estimated residual variance from the respective model):

$$\tilde{L}_t^s$$
 drawn from  $N(\hat{L}_t^s, \hat{\sigma}_{\mathcal{M}}^2)$ 

- The simulated counterfactual covariates related to the chosen treatment rule are therefore  $\mathbf{L}_t^{s*} = \tilde{\mathbf{L}}_t^s$ .
- The simulated values of CD4 count, CD4% and WAZ at time t-1 ( $\tilde{\mathbf{L}}_{t-1}$ ) are used when predicting CD4 count, CD4% and WAZ at time t ( $\hat{\mathbf{L}}_t$  and  $\tilde{\mathbf{L}}_t$ ).
- b) As in a), we apply the chosen treatment rule from step 2. The hypothetical outcome (death) is simulated based on a draw from a Bernoulli distribution with the probability obtained from the logistic additive model fitted in Step 1b), that is  $\hat{p}_t$ .

$$\tilde{Y}_t$$
 drawn from  $B(\hat{p}_t)$ 

If the simulated outcome for an individual at time t is equal to 1 (death), then there will be no more follow-up at time t+1. This reflects the condition specified in the third part of the right hand side of equation (3).

Note that we intervene on administrative censoring and loss to follow-up by setting  $\bar{C}_t = 0$  and  $\bar{M}_t = 0$  and therefore simulate a dataset with no administrative censoring and drop-out.

By applying a) and b) over time (from t=1 onwards) a simulated dataset, consisting of  $(\tilde{Y}, \tilde{\mathbf{L}})$ , is generated for each particular treatment rule. Repeating this for all interventions yields  $(\tilde{Y}, \tilde{\mathbf{L}})^d = \{(\tilde{Y}, \tilde{\mathbf{L}})^{d_1}, (\tilde{Y}, \tilde{\mathbf{L}})^{d_2}, (\tilde{Y}, \tilde{\mathbf{L}})^{d_3}, (\tilde{Y}, \tilde{\mathbf{L}})^{d_4}\}$ 

- c) For the alternative scenario we also need to simulate whether a  $L_t^s$  has been measured or not. Thus we use draws from Bernoulli distributions with probabilities obtained from (7)-(9) to determine whether  $L_t^s$ , s = 1, 2, 3, has been measured at time t or not. If the simulated value is 1 we set  $L_{t,i}^{s*} = \tilde{L}_{t,i}^{s}$ , otherwise  $L_{t,i}^{s*} = L_{t-1,i}^{s*}$ .
- d) Under the natural course intervention we also simulate whether treatment has been assigned or not, see Step 2 for more details.

The simulation procedure approximates the integral in (3) for a specific treatment rule with the aim to estimate cumulative mortality as defined in (3).

<sup>&</sup>lt;sup>7</sup>For example, setting ART<sub>t</sub> = 0 in all models if  $d_{t,4}$  [never give a child ART] is applied



Step 4: Estimation of mortality. We estimate the cumulative relative mortality  $\omega_T = \sum_{t=1}^T \mathbb{P}(Y_{(\bar{a}^*,t)} = 1|\bar{C}_t = 0, \bar{M}_t = 0, \bar{Y}_{t-1} = 0)$  for  $T = 1, 3, 6, \ldots, 60$  months: the cumulative proportion of children who die at the different time points in the simulated dataset  $(\tilde{Y}, \tilde{\mathbf{L}})^{d_i}$  from Step 3 equates to the g-computation formula estimate of the cumulative mortality under intervention rule  $d_i$ .

<sup>&</sup>lt;sup>6</sup>Again, BMIAZ and CD4 count are used for the age group 10-16

Step 5: Multiple Imputation. Steps 1 to 4 are implemented for 10 imputed sets of data. Multiple imputation was utilized for missing baseline data using the Amelia II package in R (Honaker et al., 2011). The imputation model included all measured baseline and follow-up variables, mortality, follow-up time, a variable indicating which observations were carried forward completely, all indicators on whether the confounders were measured at time t or not, and the region (West Africa, Southern Africa, Europe).

The longitudinal structure of the data was explicitly considered in the EMB algorithm, nonlinear time trends were allowed and lag- and lead-variables of CD4 count, CD4%, WAZ, and HAZ were added to the imputation model. Imputation diagnostics (comparing imputed and observed densities, overimputation, convergence of EM chains, time-series plots; see also Honaker et al., 2011) were evaluated to ensure the convergence of the algorithm and the appropriateness of the imputations.

The procedure yields 10 different mortality estimates related to the 10 imputed sets of data  $(\hat{\omega}_T^{(m)}; m = 1, \dots, 10)$ . The final point estimate for the cumulative mortality is therefore

$$\hat{\omega}_T^{\text{MI}} = \frac{1}{10} \sum_{m=1}^{10} \hat{\omega}_T^{(m)} \quad \text{for} \quad T = 1, 3, 6, \dots$$
 (12)



Step 6: Bootstrap repetitions. We repeat steps 1 to 5 for 200 bootstrap samples to obtain 95% confidence intervals. Each bootstrap sample includes missing data and needs to be multiply imputed. Thus, for each bootstrap sample we estimate  $\hat{\omega}_T^{MI}$  which yields 200 cumulative mortality estimates  $\hat{\omega}_T^{b,d_i}$ ,  $b=1,\ldots,200$  for each intervention. The bounds of the 95% confidence intervals are set at the 2.5<sup>th</sup> and 97.5<sup>th</sup> percentiles of the distribution of these 200 estimates.

b) G-computation algorithm for outcome "growth": The algorithm corresponds to the above algorithm for outcome "death", but with the following additions:

**Background:** The main quantity of interest for this analysis is the expected height-for-age z-score of all survivors under no loss to follow-up and no administrative censoring for different time points and interventions. Consider the notation from the analysis above, but let  $Y_t$  be the height-for-age z-score at time t and  $S_t$  an indicator variable which is 1 if a patient is still alive at time t and 0 otherwise. Then the g-computation formula from (3) can be re-written as

$$\mathbb{E}(Y_{(\bar{a}^*,t)}|\bar{C}_t = 0, \bar{M}_t = 0, S_t = 1) = \\
\sum_{t=1}^{T} \int_{\bar{\mathbf{I}} \in \bar{\mathbf{L}}_t} \left\{ \mathbb{E}(Y_t = 1|\bar{A}_t = \bar{a}_t^*, \bar{\mathbf{L}}_t = \bar{\mathbf{I}}_t, \bar{C}_t = 0, \bar{M}_t = 0, S_t = 1) \times \\
\prod_{t=1}^{T} \left[ \int_{\mathbb{I} \in \bar{\mathbf{L}}_t} \mathbb{E}(\mathbf{L}_t|\bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, S_t = 1) \times \\
\mathbb{P}(S_t = 1|\bar{A}_{t-1} = \bar{a}_{t-1}^*, \bar{\mathbf{L}}_{t-1} = \bar{\mathbf{I}}_{t-1}, \bar{C}_t = 0, \bar{M}_t = 0, S_{t-1} = 1) \right] d\bar{\mathbf{I}} \right\}$$
(13)

To estimate (13) the algorithm for the outcome death can be used, with the following additions and changes:

**Step 1:** We used an additive linear model to also model the association of (the outcome) height for age z-score with disease progression history, baseline variables, demographics, and the intervention:

$$\begin{aligned} \text{HAZ}_{t} &= f_{1}(\text{CD4\%}_{t}) + f_{2}(\text{CD4 count}_{t}) + f_{3}(\text{WAZ}_{t}) \\ &+ f_{4}(\text{CD4 count}_{t-1}) + f_{5}(\text{CD4\%}_{t-1}) + f_{6}(\text{WAZ}_{t-1}) + f_{7}(\text{HAZ}_{t-1}) \\ &+ f_{8}(\text{CD4 count}_{0}) + f_{9}(\text{CD4\%}_{0}) + f_{10}(\text{WAZ}_{0}) + f_{11}(\text{HAZ}_{0}) + f_{12}(\text{Age}) \\ &+ \beta_{0} + \beta_{1} \text{Region1} + \beta_{2} \text{Region2} + \beta_{3} \text{Sex} + \beta_{4} \text{Year} + \beta_{5} \text{ART}_{t-1} + \beta_{6} \text{ART}_{t-2} + \epsilon \end{aligned}$$
(14)

Following (7) - (9) we also model the measurement process of height in the alternative scenario. Model (10) is used to model survival.

Step 2: as in a)

Step 3: We simulate height for age z-score data for all children for a specific intervention forward in time. The predictions are based on a random draw from a normal distribution where mean and standard error are obtained from the prediction of the additive linear model (14) fitted in Step 1, i.e.  $\tilde{Y}_t$  drawn from  $N(\hat{Y}_t, \hat{\sigma}_{\mathcal{M}}^2)$ . The probability of death is simulated as in a), i.e. as specified in (10), and  $\tilde{S}_t$  is drawn from  $B(\hat{p}_t)$ . Note that we still intervene on administrative censoring and loss to follow-up by setting  $\bar{C}_t = 0$  and  $\bar{M}_t = 0$  and therefore simulate a dataset with no administrative censoring and no drop-out. However, we do not intervene upon  $S_t$  which implies that if the simulated outcome for an individual at time t is equal to 1 (death), then there will be no more follow-up at time t + 1. Consequently, the number of individuals in the simulated datasets  $(\tilde{Y}, \tilde{\mathbf{L}})^d$  varies with respect to time and intervention.

Step 4: We estimate the expected height-for-age z-score of all survivors under no loss to follow-up and no administrative censoring,  $\mathbb{E}(Y_{(\bar{a}^*,t)}|\bar{C}_t=0,\bar{M}_t=0,S_t=1)$ , for t=1,3,6,... months: the mean HAZ at time t in the simulated dataset  $(\tilde{Y},\tilde{\mathbf{L}})^{d_i}$  from Step 3 equates to the g-computation formula estimate of the expected HAZ under intervention rule  $d_i$ .

Step 5 and 6: as in a)

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