

# An Introductory Tutorial on Cohort State-Transition Models in R Using a Cost-Effectiveness Analysis Example

## Appendix

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### Cohort tutorial model components

**Table I**

This table contains an overview of the key model components used in the code for the Sick-Sicker example from the DARTH manuscript: “An Introductory Tutorial to Cohort State-Transition Models in R”. The first column gives the mathematical notation for some of the model components that are used in the equations in the manuscript. The second column gives a description of the model component with the R name in the third column. The forth gives the data structure, e.g. scalar, list, vector, matrix etc, with the according dimensions of this data structure in the fifth column. The final column indicated the type of data that is stored in the data structure, e.g. numeric (5,2,6.3,7.4), category (A,B,C), integer (5,6,7), logical (TRUE, FALSE).

| Parameter | Description                | R name                      | Data structure | Dimensions                | Data type |
|-----------|----------------------------|-----------------------------|----------------|---------------------------|-----------|
| $n_t$     | Time horizon               | <code>n_cycles</code>       | scalar         |                           | numeric   |
|           | Cycle length               | <code>cycle_length</code>   | scalar         |                           | numeric   |
| $v_s$     | Names of the health states | <code>v_names_states</code> | vector         | <code>n_states</code> x 1 | character |

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| Parameter                                 | Description   | R name              | Data structure | Dimensions                    | Data type |
|---|---|---------------------|----------------|-------------------------------|-----------|
| $n_s$                                     | Number of health states   | <b>n_states</b>     | scalar         |                               | numeric   |
| $v_{str}$                                 | Names of the strategies   | <b>v_names_str</b>  | scalar         |                               | character |
| $n_{str}$                                 | Number of strategies  | <b>n_str</b>        | scalar         |                               | character |
| $d_c$                                     | Discount rate for costs   | <b>d_c</b>          | scalar         |                               | numeric   |
| $d_e$                                     | Discount rate for effects   | <b>d_e</b>          | scalar         |                               | numeric   |
| <b>d<sub>c</sub></b>                      | Discount weights vector for costs   | <b>v_dwc</b>        | vector         | $(n\_t \times 1) + 1$         | numeric   |
| <b>d<sub>e</sub></b>                      | Discount weights vector for effects   | <b>v_dwe</b>        | vector         | $(n\_t \times 1) + 1$         | numeric   |
|   | Sequence of cycle numbers   | <b>v_cycles</b>     | vector         | $(n\_t \times 1) + 1$         | numeric   |
| <b>wcc</b>                                | Within-cycle correction weights   | <b>v_wcc</b>        | vector         | $(n\_t \times 1) + 1$         | numeric   |
| $age_0$                                   | Age at baseline   | <b>n_age_init</b>   | scalar         |                               | numeric   |
| $age$                                     | Maximum age of follow up  | <b>n_age_max</b>    | scalar         |                               | numeric   |
| $M$                                       | Cohort trace  | <b>m_M</b>          | matrix         | $(n\_t + 1) \times n\_states$ | numeric   |
| $m_0$                                     | Initial state vector  | <b>v_m_init</b>     | vector         | $1 \times n\_states$          | numeric   |
| $m_t$                                     | State vector in cycle $t$   | <b>v_mt</b>         | vector         | $1 \times n\_states$          | numeric   |
| <b>Transition probabilities and rates</b> |   |                     |                |                               |           |
| $p_{[H,S1]}$                              | From Healthy to Sick conditional on surviving   | <b>p_HS1</b>        | scalar         |                               | numeric   |
| $p_{[S1,H]}$                              | From Sick to Healthy conditional on surviving   | <b>p_S1H</b>        | scalar         |                               | numeric   |
| $p_{[S1,S2]}$                             | From Sick to Sicker conditional on surviving  | <b>p_S1S2</b>       | scalar         |                               | numeric   |
| $p_{[S1,S2]_{trtB}}$                      | From Sicker to Sick under treatment B conditional on surviving                            | <b>p_S1S2_trtB</b>  | scalar         |                               | numeric   |
| $r_{[H,D]}$                               | Constant rate of dying when Healthy (all-cause mortality rate)                            | <b>r_HD</b>         | scalar         |                               | numeric   |
| $r_{[S1,S2]}$                             | Constant rate of becoming Sicker when Sick  | <b>r_S1S2</b>       | scalar         |                               | numeric   |
| $r_{[S1,S2]_{trtB}}$                      | Constant rate of becoming Sicker when Sick for treatment B                                | <b>r_S1S2_trtB</b>  | scalar         |                               | numeric   |
| $hr_{[S1,H]}$                             | Hazard ratio of death in Sick vs Healthy  | <b>hr_S1</b>        | scalar         |                               | numeric   |
| $hr_{[S2,H]}$                             | Hazard ratio of death in Sicker vs Healthy  | <b>hr_S2</b>        | scalar         |                               | numeric   |
| $hr_{[S1,S2]_{trtB}}$                     | Hazard ratio of becoming Sicker when Sick under treatment B                               | <b>hr_S1S2_trtB</b> | scalar         |                               | numeric   |
| $P$                                       | Time-independent transition probability matrix*   | <b>m_P</b>          | matrix         | <b>n_states x n_states</b>    | numeric   |
|   | * <b>_trtX</b> is used to specify for which strategy the transition probability matrix is |                     |                |                               |           |

| Parameter                                | Description   | R name       | Data structure | Dimensions    | Data type |
|--|---|--------------|----------------|---------------|-----------|
| <b>Annual costs</b>                      |   |              |                |               |           |
|  | Healthy individuals   | c_H          | scalar         |               | numeric   |
|  | Sick individuals in Sick  | c_S1         | scalar         |               | numeric   |
|  | Sick individuals in Sicker  | c_S2         | scalar         |               | numeric   |
|  | Dead individuals  | c_D          | scalar         |               | numeric   |
|  | Additional costs treatment A                                      | c_trtA       | scalar         |               | numeric   |
|  | Additional costs treatment B                                      | c_trtB       | scalar         |               | numeric   |
|  | Vector of state costs for a strategy                              | v_c_str      | vector         | 1 x n_states  | numeric   |
|  | list that stores the vectors of state costs for each strategy     | l_c          | list           |               | numeric   |
| <b>Utility weights</b>                   |   |              |                |               |           |
|  | Healthy individuals   | u_H          | scalar         |               | numeric   |
|  | Sick individuals in Sick  | u_S1         | scalar         |               | numeric   |
|  | Sick individuals in Sicker  | u_S2         | scalar         |               | numeric   |
|  | Dead individuals  | u_D          | scalar         |               | numeric   |
|  | Treated with treatment A  | u_trtA       | scalar         |               | numeric   |
|  | Vector of state utilities for a strategy                          | v_u_str      | vector         | 1 x n_states  | numeric   |
|  | List that stores the vectors of state utilities for each strategy | l_u          | list           |               | numeric   |
| <b>Outcome structures</b>                |   |              |                |               |           |
|  | Expected QALYs per cycle under a strategy                         | v_qaly_str   | vector         | 1 x (n_t + 1) | numeric   |
|  | Expected costs per cycle under a strategy                         | v_cost_str   | vector         | 1 x (n_t + 1) | numeric   |
|  | Vector of expected discounted QALYs for each strategy             | v_tot_qaly   | vector         | 1 x n_states  | numeric   |
|  | Vector of expected discounted costs for each strategy             | v_tot_cost   | vector         | 1 x n_states  | numeric   |
|  | Summary matrix with costs and QALYS per strategy                  | m_outcomes   | table          | n_states x 2  |           |
|  | Summary of the model outcomes                                     | df_cea       | data frame     |               |           |
|  | Summary of the model outcomes                                     | table_cea    | table          |               |           |
| <b>Probabilistic analysis structures</b> |   |              |                |               |           |
|  | Number of PSA iterations  | n_sim        | scalar         |               | numeric   |
|  | List that stores all the values of the input parameters           | l_params_all | list           |               | numeric   |

| Parameter | Description  | R name                      | Data structure | Dimensions | Data type |
|-----------|--|-----------------------------|----------------|------------|-----------|
|           | Data frame with the parameter values for each PSA iteration                    | <code>df_psa_input</code>   | data frame     |            | numeric   |
|           | Vector with the names of all the input parameters                              | <code>v_names_params</code> | vector         |            | character |
|           | List with the model outcomes of the PSA for all strategies                     | <code>l_psa</code>          | list           |            | numeric   |
|           | Vector with a sequence of relevant willingness-to-pay values                   | <code>v_wtp</code>          | vector         |            | numeric   |
|           | Data frame to store expected costs and effects for each strategy from the PSA  | <code>df_out_ce_psa</code>  | data frame     |            | numeric   |
|           | Data frame to store incremental cost-effectiveness ratios (ICERs) from the PSA | <code>df_cea_psa</code>     | data frame     |            | numeric   |
|           | For more details about the PSA structures read <b>dampack</b> 's vignettes     |                             |                |            |           |