Package 'Rwtdttt'

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```
Type Package
Title Parametric Waiting Time Distribution estimation
Version 0.1.0
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Description Estimation of prescription durations and treatment
      probability based on the parametric Waiting Time Distribution.
      Pharmacoepidemiologic databases contains information on medication
      dispensings at pharmacies. Studies using such data typically require
      some estimate of duration of treatment after a dispensing (known as
      the prescription duration), which can be estimated using the
      parametric Waiting Time Distribution.
License GPL (>= 3)
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      'dfunctions.R'
      'wtd-class.R'
      'plot.R'
      'pred_dur_prob.R'
      'wtdttt.R'
      'ranwtdttt.R'
      'sandwich.R'
```

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dexp

The Exponential distribution

Description

The Exponential distribution

Usage

```
dexp(x, logitp, lnbeta, delta = 1, log = FALSE)
```

Arguments

X	vector of event times (must be between (0; delta))
logitp	log-odds of being a prevalent user
lnbeta	log of beta (scale)
delta	width of interval with positive support (x in (0; delta))
log	logical; if TRUE, probabilities p are given as log(p)

dlnorm

The Lognormal distribution

Description

The Lognormal distribution

Usage

```
dlnorm(x, logitp, mu, lnsigma, delta = 1, log = FALSE)
```

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Arguments

logitp log-odds of being a prevalent user

mu mean on log-scale

lnsigma log of standard deviation on log-scale

delta width of interval with positive support (x in (0; delta)) logical; if TRUE, density values are returned on log-scale.

dweib The Weibull distribution

Description

The Weibull distribution

Usage

```
dweib(x, logitp, lnalpha, lnbeta, delta = 1, log = FALSE)
```

Arguments

x vector of event times (must be between (0; delta))

logitp log-odds of being a prevalent user

lnalpha log of alpha (shape)lnbeta log of beta (scale)

delta width of interval with positive support (x in (0; delta))
log logical; if TRUE, probabilities p are given as log(p)

plot,wtd,ANY-method Make WTD diagnostic plots

Description

Make diagnostic plots showing the fit of an estimated parametric Waiting Time Distribution (WTD) with respect to the observed histogram of prescription redemptions.

Usage

```
## S4 method for signature 'wtd,ANY'
plot(wtd, x = NULL, y = NULL, ...)
```

Arguments

wtd object, typically result of wtdttt

x ignored y ignored

... other graphical parameters (see par)

4 predict, wtd-method

Description

Make predictions based on an estimated parametric Waiting Time Distribution (WTD) model, either the probability of a person still being in treatment or the duration of observed prescription redemptions.

Usage

```
## S4 method for signature 'wtd'
predict(
  object,
  prediction.data = NULL,
  type = "dur",
  iadmean = F,
  distrx = NULL,
  quantile = 0.8,
  se.fit = FALSE,
  na.action = na.pass,
  ...
)
```

Arguments

object a fitted object of class inheriting from "wtd"

prediction.data

An optional data frame in which to look for variables with which to predict. If

omitted, the fitted values are used.

type "dur" or "prob". Default "dur".

iadmean logical; if T, mean duration is predicted.

distrx For type="prob", a vector of dispensing gaps.

quantile For type="dur", quantile of distribution. Default 0.8 se.fit A switch indicating if standard errors are required

na.action function determining what should be done with missing values in newdata. The

default is to predict NA

... further arguments passed to or from other methods

Details

#' @section Data format: Covariates in the data provided for wtdttt, used for estimation, must be in the prediction data as well -if used- with identical names The class of the covariate must be the same in the dataset used for estimation and in the one used for prediction - if different - i.e. packsize used as a factor.

Value

A vector of predictions

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ranwtdttt

Fit Waiting Time Distribution with random index times

Description

ranwtdttt() estimates maximum likelihood estimates for parametric Waiting Time Distribution (WTD) based on observed prescription redemptions with adjustment for covariates using one or more random index times for each individual. It reports estimates of prevalence fraction and specified percentile of inter-arrival density together with regression coefficients.

Usage

```
ranwtdttt(
  data,
  form,
  parameters = NULL,
  start = NA,
  end = NA,
  reverse = F,
  id = NA,
  nsamp = 1,
  subset = NULL,
  robust = T,
  na.action = na.pass,
  init = NULL,
  control = NULL,
  ...
)
```

Arguments

data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from

which wtdttt is called.

form an object of class "formula" (or one that can be coerced to that class): a symbolic

description of the model to be fitted. The details of the model specification are

given under 'Details'

parameters model formulae for distribution parameters

start start of observation window end end of observation window

reverse logical; Fit the reverse waiting time distribution.

id the name of the variable that identifies distinct individuals

nsamp number of samples to take.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

robust logical; compute a robust estimate of variance.

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na.action a function which indicates what should happen when the data contain NAs. The

default is set by the na.action setting of options, and is na.fail if that is unset. The 'factory-fresh' default is na.omit. Another possible value is NULL, no action.

Value na.exclude can be useful.

init starting values for the parameters.

control a list of parameters for controlling the fitting process.

... further arguments passed to other methods.

Value

ranwtdttt returns an object of class "wtd" inheriting from "mle".

sand_vcov Calculate a robust variance-covariance matrix using the sandwich estimator

Description

Calculate a robust variance-covariance matrix using the sandwich estimator

Usage

```
sand_vcov(fit)
```

Arguments

fit an object of class "wtd" returned by ranwtdttt()

Value

sand_vcov returns a matrix

wtd-class An S4 class representing the result of maximum likelihood estimation for a WTD

Description

This class encapsulates results of maximum likelihood estimation for a waiting time distribution.

Slots

```
delta value of the delta parameter
dist name of the WTD distribution family: "Inorm", "weib" or "exp"
depvar name of the dependent variable
idvar (optional) name of the id variable
```

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wtdttt

Fit Waiting Time Distribution

Description

Estimates the maximum likelihood estimate for a parametric Waiting Time Distribution (WTD) based on observed prescription redemptions with adjustment for covariates. Reports estimates of prevalence fraction and specified percentile of inter-arrival density together with regression coefficients.

Usage

```
wtdttt(
  data,
  form,
  parameters = NULL,
  start = NA,
  end = NA,
  reverse = F,
  id = NA,
  preprocess = T,
  subset = NULL,
  na.action = na.pass,
  init = NULL,
  control = NULL,
)
```

Arguments

end

data	an optional data fra	ne, list or environment	(or object coercible	le by as.data.frame
------	----------------------	-------------------------	----------------------	---------------------

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from

which wtdttt is called.

an object of class "formula" (or one that can be coerced to that class): a symbolic form

description of the model to be fitted. The details of the model specification are

given under 'Details'

optional model formulae for distribution parameters parameters start start of observation window (date or real number) end of observation window (date or real number)

reverse logical; Fit the reverse waiting time distribution (default F).

name of the id variable (optional) id

logical; Pre-process the data to limit to one observation per id. If id is omitted, preprocess

defaults to F (default T).

subset an optional vector specifying a subset of observations to be used in the fitting

> process. If the variable for which you want to create the subset is a factor, it is necessary to use both double and single quotation marks in the following way:

i.e., subset = 'sex = = "F"'

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na.action a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset. The 'factory-fresh' default is na.omit. Another possible value is NULL, no action. Value na.exclude can be useful.

init starting values for the parameters.

control a list of parameters for controlling the fitting process.

... further arguments passed to other methods.

Value

wtdttt returns an object of class "wtd" inheriting from "mle".

Model formula

The model formula form follows the pattern obstime ~ dist(alpha, beta, gamma) with

- obstime: the redemption time variable (date or real number)
- dist: the parametric distribution for the forward or backward recurrence density (FRD/BRD), which must be dexp(), dweib() or dlnorm() i.e named after their corresponding interarrival density (IAD).

The model formula parameters follows the pattern list(alpha ~ "covariate", beta ~ "covariate", gamma ~ 1) with

• covariate: the variable that is informative about the duration to the next prescription redemption and that will affect the estimate of the parameters of the model In the pattern reported above the covariaste only affect alpha and beta, but not gamma (since 1 is supplied after ~)

Data format

The WTD is fit to the first prescription redemption of each individual within an observation window (ordinary WTD), or the last (reverse WTD), respectively.

You may prepare the data to this format, or optionally specify the name of an id variable to select the first or last redemption automatically.

If the redemption time data are of type date, a continuity correction will be applied automatically.

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