

Dual test (TST T-SPOT.TB) decision tree

Nathan Green, Imperial College London

11/12/2019

We will replicate the Excel TB TST-T-SPOT.TB cost-effectiveness model. (File name `latesttree.xls`.)

Set-up

```
library(readr)
library(dplyr)
library(tibble)
library(reshape2)
library(treeSimR)
library(assertthat)
library(CEdecisiontree)
library(purrr)
library(treeSimR)
```

Load in the data.

```
load(here::here("data", "params.RData"))
load(here::here("data", "trees.RData"))
```

This included the tree structure variables, the cost and probability arrays, the mapping arrays that inform which nodes have which label with have what cost.

To demonstrate, let us look at the TST and T-SPOT scenario. The decision tree is defined in terms of parents and children in a list.

```
head(TST_TSPOT_tree, 5)
```

```
## $`1`
## [1]  2 41
##
## $`2`
## [1]  3 38
##
## $`3`
## [1]  4 33
##
## $`4`
## [1]  5 30
##
## $`5`
## [1]  6 25
```

In order to assign values to the tree we first transform this to a (sparse) matrix format.

```

# probs <- child_list_to_transmat(TST_tree)
# probs <- child_list_to_transmat(QFT_tree)
# probs <- child_list_to_transmat(TSPOT_tree)
# probs <- child_list_to_transmat(TST_QFT_tree)
probs <- child_list_to_transmat(TST_TSPOT_tree)
head(probs)

##      1  2  3  4  5  6  7  8  9 10 11 12 13 14 15 16 17 18 19 20 21 22 23
## 1 NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 2 NA NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 3 NA NA NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 4 NA NA NA NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 5 NA NA NA NA NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 6 NA NA NA NA NA NA 0.5 NA NA NA NA NA NA NA NA NA 0.5 NA NA NA NA NA
##      24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43
## 1 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA 0.5 NA NA
## 2 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA 0.5 NA NA NA NA NA
## 3 NA NA NA NA NA NA NA NA NA NA 0.5 NA NA NA NA NA NA NA NA NA NA
## 4 NA NA NA NA NA NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA
## 5 NA 0.5 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
## 6 NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA NA
empty_transmat <-
  as_tibble(matrix(NA_real_,
                    nrow = nrow(probs), ncol = ncol(probs)),
    .name_repair = "minimal")

```

Next, we specify the labels for each of the edge (or correspondingly to node). We need to do this separately for the probabilities and costs.

```

# pname_from_to <- TST_pname_from_to
# pname_from_to <- QFT_pname_from_to
# pname_from_to <- TSPOT_pname_from_to
# pname_from_to <- TST_QFT_pname_from_to
pname_from_to <- TST_TSPOT_pname_from_to
pname_from_to

```

```

##      name from to
## 1      pAccept_TST    1  2
## 2      pTSTread      2  3
## 3      TST_pos       3  4
## 4 pAccept_IGRA_TST+   4  5
## 5      TSPOT_pos_TST+  5  6
## 6      PPV_TSPOT_TST+  6  7
## 7      pAccept_chemo   7  8
## 8      pHep           8  9
## 9      pComp_chemo     11 12
## 10     pAccept_chemo    16 17
## 11     pHep           17 18
## 12     pComp_chemo     20 21
## 13     NPV_TSPOT_TST+   25 28
## 14     PPV_TST         30 31
## 15     NPV_TST         33 36
## 16     pLTBI          38 39
## 17     pLTBI          41 42

```

```
# cname_from_to <- TST_cname_from_to
# cname_from_to <- QFT_cname_from_to
# cname_from_to <- TSPOT_cname_from_to
# cname_from_to <- TST_QFT_cname_from_to
cname_from_to <- TST_TSPOT_cname_from_to
cname_from_to
```

```
##              name from to
## 1              TST      1  2
## 2      TB special nurse visit      2  3
## 3              TSPOT      4  5
## 4 Total Cost of positive screening      5  6
## 5              Hep      8  9
## 6      Total (incomplete)      9 10
## 7      Total (complete)     11 12
## 8      Total (incomplete)     11 13
## 9      Total (incomplete)     18 19
## 10      Total (complete)     20 21
## 11      Total (incomplete)     20 22
```

Insert probabilities into decision tree

Now that we've set-up the framework for the decision tree, we can assign the input data to it. The probability data are in the form of a list (this is useful for when we want to sample from a distribution later). Lets transform to an array.

```
label_probs_long <-
  as_tibble(label_probs) %>%
  melt(value.name = "prob",
        variable.name = "name")
```

Insert the appropriate probabilities by converting the transition matrix to long format, matching branches to labels, matching labels to probabilities and then filling in missing probabilities so that pairs of branches sum to one.

```
probs_new <-
  probs %>%
  transmat_to_long() %>%
  match_branch_to_label(pname_from_to) %>%
  match_branchlabel_to_prob(label_probs_long) %>%
  fill_complementary_probs()
```

```
probs_new
```

```
## # A tibble: 42 x 4
##   from   to name      prob
##   <dbl> <dbl> <fct>    <dbl>
## 1     1     2 pAccept_TST 0.982
## 2     1    41 <NA>      0.018
## 3    11    12 pComp_chemo 0.8
## 4    11    13 <NA>      0.200
## 5    14    15 <NA>      1
## 6    16    17 pAccept_chemo 0.95
## 7    16    23 <NA>      0.05
## 8    17    18 pHep      0.002
## 9    17    20 <NA>      0.998
```

```
## 10      18      19 <NA>          1
## # ... with 32 more rows
```

Finally, we insert these new probabilities in to the decision tree.

```
probs <- insert_to_probmat(dat = probs_new,
                           mat = empty_transmat)
head(probs)
```

```
## # A tibble: 6 x 43
##      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1      NA 0.982 NA      NA      NA      NA      NA      NA      NA      NA      NA      NA
## 2      NA NA      0.979 NA      NA      NA      NA      NA      NA      NA      NA      NA
## 3      NA NA      NA      0.534 NA      NA      NA      NA      NA      NA      NA      NA
## 4      NA NA      NA      NA      0.995 NA      NA      NA      NA      NA      NA      NA
## 5      NA NA      NA      NA      NA      0.46 NA      NA      NA      NA      NA      NA
## 6      NA NA      NA      NA      NA      NA      0.944 NA      NA      NA      NA      NA
## # ... with 31 more variables: ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`,
## #   ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`,
## #   ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`,
## #   ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`,
## #   ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`, ` <dbl>`
```

Insert costs into decision tree

We essentially do the same thing now for costs. Convert from list to dataframe.

```
label_cost_long <-
  as_tibble(label_costs) %>%
  melt(value.name = "cost",
        variable.name = "name")
head(label_cost_long)
```

```
##              name      cost
## 1      Contact tracing per contact 368.90
## 2      Mean number of contacts examined per primary case 6.50
## 3      Total Contact tracing 2397.85
## 4      Cost of inpatient episode for acute TB 3325.15
## 5 Proportion of patients with acute TB who are admitted 0.53
## 6      Total Inpatient care 1762.33
```

Join the cost names and their associated branches in to a single array.

```
costs_names <-
  merge(cname_from_to, label_cost_long,
        by = "name", all.x = TRUE) %>%
  mutate(from = as.numeric(as.character(from)),
         to = as.numeric(as.character(to)))
costs_names
```

```
##              name from to    cost
## 1              Hep      8  9 732.13
## 2      TB special nurse visit      2  3  44.31
## 3      Total (complete)      20 21 169.68
## 4      Total (complete)      11 12 169.68
## 5      Total (incomplete)      9 10  84.84
```

```
## 6          Total (incomplete)  20 22  84.84
## 7          Total (incomplete)  11 13  84.84
## 8          Total (incomplete)  18 19  84.84
## 9 Total Cost of positive screening    5  6 241.23
## 10         TSPOT      4  5  35.12
## 11         TST       1  2  18.62
```

Finally, we insert these costs in to the decision tree.

```
costs <- insert_to_costmat(dat = costs_names,
                           mat = empty_transmat)
head(costs)
```

```
## # A tibble: 6 x 43
##      <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1     NA  18.6   NA     NA  NA     NA     NA     NA     NA     NA     NA     NA     NA
## 2     NA   NA    44.3   NA  NA     NA     NA     NA     NA     NA     NA     NA     NA
## 3     NA   NA     NA     NA  NA     NA     NA     NA     NA     NA     NA     NA     NA
## 4     NA   NA     NA     NA 35.1   NA     NA     NA     NA     NA     NA     NA     NA
## 5     NA   NA     NA     NA  NA    241.   NA     NA     NA     NA     NA     NA     NA
## 6     NA   NA     NA     NA  NA     NA     NA     NA     NA     NA     NA     NA     NA
## # ... with 30 more variables: `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>,
## #   `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>,
## #   `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>,
## #   `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>,
## #   `` <dbl>, `` <dbl>, `` <dbl>, `` <dbl>
```

Run model

See the `CEdecisiontree` package for how to use the `dectree_expected_value()` function. Here we provide the matrix format arguments.

```
TST_model <-
  define_model(transmat = list(prob = probs,
                               vals = costs))

res <-
  dectree_expected_values(TST_model)

res[1] + label_costs$`TB special nurse visit`
```

```
##
## 214.1826
```

```
# 214.054 in xls
```

Deterministic sensitivity analysis Simply repeating the same set of values, we can demonstrate running multiple tree calculations. We show how to use the long format to specify the tree as the input argument to `dectree_expected_value()`.

```
# list of deterministic scenarios

# create combined tree long format dataframe
all_long <-
  merge(costs_names, probs_new,
        all = TRUE, by = c("from", "to"),
```

```

    suffixes = c(".cost", ".prob")) %>%
  rename(vals = cost)

head(all_long)

##   from to          name.cost  vals  name.prob  prob
## 1    1  2              TST 18.62 pAccept_TST 0.982
## 2    1 41              <NA>    NA          <NA> 0.018
## 3    2  3 TB special nurse visit 44.31    pTSTread 0.979
## 4    2 38              <NA>    NA          <NA> 0.021
## 5    3  4              <NA>    NA      TST_pos 0.534
## 6    3 33              <NA>    NA          <NA> 0.466

dat <-
  all_long %>%
  select(-contains("name"))

dat <-
  list(dat,
    dat)

map(dat,
  function(x) dectree_expected_values(define_model(dat_long = x)))

## [[1]]
##      1      2      3      4      5      6      7      8
## 169.8726 172.9864 157.6776 212.2988 213.3657 387.4906 146.3385 154.0405
##      9     10     11     12     13     14     15     16
## 816.9700 84.8400 152.7120 169.6800 84.8400 0.0000 0.0000 144.9474
##     17     18     19     20     21     22     23     24
## 152.5763 84.8400 84.8400 152.7120 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43
## 0.0000 0.0000 0.0000
##
## [[2]]
##      1      2      3      4      5      6      7      8
## 169.8726 172.9864 157.6776 212.2988 213.3657 387.4906 146.3385 154.0405
##      9     10     11     12     13     14     15     16
## 816.9700 84.8400 152.7120 169.6800 84.8400 0.0000 0.0000 144.9474
##     17     18     19     20     21     22     23     24
## 152.5763 84.8400 84.8400 152.7120 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43
## 0.0000 0.0000 0.0000

```

Probabilistic sensitivity analysis We first define the decision tree. The difference to previous trees is that we now use the *list-column* feature to define distributions rather than point values.

For the *backwards* model i.e. with PPV and NPV:

```
costs_SA <-
  tibble::tribble(~name.cost,      ~vals,
    "TST",                        list(distn = "unif", params = c(min=9.31, max=37.24)), # Pareek 2013
    "TB special nurse visit",     list(distn = "unif", params = c(min=22.15, max=66.23)), # Pareek 2013
    "TSPOT",                      list(distn = "unif", params = c(min=18.06, max=68.23)), # Pareek 2013
    "Total Cost of positive screening", list(distn = "unif", params = c(min=233.17, max=1464.25)), # Pareek 2013
    "Hep",                        list(distn = "unif", params = c(min=366.06, max=1464.25)), # Pareek 2013
    #
    "Total (complete)",           list(distn = "unif", params = c(min=169.68, max=169.68)), # Pareek 2013
    "Total (incomplete)",         list(distn = "unif", params = c(min=84.84, max=84.84)), # Pareek 2013

probs_SA <-
  tibble::tribble(~name.prob,      ~prob,
    "pAccept_chemo", list(distn = "unif", params = c(min=0.5, max=1)), # Pareek 2013
    "pHep",          list(distn = "unif", params = c(min=0.001, max=0.003)), # Kunst, Pa
    "pComp_chemo",   list(distn = "unif", params = c(min=0.5, max=0.9)), # Kowada 2013
    #
    "pAccept_TST",   list(distn = "unif", params = c(min=0.5, max=1)), #Campbe
    "pTSTread",      list(distn = "unif", params = c(min=0.979, max=0.979)),
    "TST_pos",       list(distn = "unif", params = c(min=0.534, max=0.534)),
    "pAccept_IGRA_TST+", list(distn = "unif", params = c(min=0.995, max=0.995)),
    #
    "pLTBI",         list(distn = "unif", params = c(min=0.326, max=0.326)),
    "TSPOT_pos_TST+", list(distn = "unif", params = c(min=0.46, max=0.46)),
    "PPV_TSPOT_TST+", list(distn = "unif", params = c(min=0.944, max=0.944)),
    "NPV_TSPOT_TST+", list(distn = "unif", params = c(min=0.911, max=0.911)),
    "PPV_TST",       list(distn = "unif", params = c(min=0.482, max=0.482)),
    "NPV_TST",       list(distn = "unif", params = c(min=0.853, max=0.853))

probs_SA
```

```
## # A tibble: 13 x 2
##   name.prob      prob
##   <chr>         <list>
## 1 pAccept_chemo <named list [2]>
## 2 pHep         <named list [2]>
## 3 pComp_chemo  <named list [2]>
## 4 pAccept_TST  <named list [2]>
## 5 pTSTread     <named list [2]>
## 6 TST_pos      <named list [2]>
## 7 pAccept_IGRA_TST+ <named list [2]>
## 8 pLTBI        <named list [2]>
## 9 TSPOT_pos_TST+ <named list [2]>
## 10 PPV_TSPOT_TST+ <named list [2]>
## 11 NPV_TSPOT_TST+ <named list [2]>
## 12 PPV_TST      <named list [2]>
## 13 NPV_TST      <named list [2]>
```

Combine the distributions with the original tree specification.

```
input_SA <-
  all_long %>%
  select(-prob, -vals) %>%
  dplyr::full_join(probs_SA, by = "name.prob") %>%
  dplyr::full_join(costs_SA, by = "name.cost") %>%
```

```
as_tibble()

input_SA

## # A tibble: 42 x 6
##   from to name.cost name.prob prob vals
##   <dbl> <dbl> <chr>      <chr>    <list>  <list>
## 1     1     2 TST          pAccept_TST <named list~ <named list~
## 2     1    41 <NA>          <NA>        <NULL>    <NULL>
## 3     2     3 TB special nurse visit pTSTread    <named list~ <named list~
## 4     2    38 <NA>          <NA>        <NULL>    <NULL>
## 5     3     4 <NA>          TST_pos     <named list~ <NULL>
## 6     3    33 <NA>          <NA>        <NULL>    <NULL>
## 7     4     5 TSPOT         pAccept_IGRA_~ <named list~ <named list~
## 8     4    30 <NA>          <NA>        <NULL>    <NULL>
## 9     5     6 Total Cost of positive ~ TSPOT_pos_TST+ <named list~ <named list~
## 10    5    25 <NA>          <NA>        <NULL>    <NULL>
## # ... with 32 more rows
```

We can now loop over this tree and generate samples of values for the given distributions. We could do this within the model but having a record of the inputs may be useful for reproducibility and testing. Use the `sample_distributions()` function from my `treeSimR` package.

```
tree_dat_sa <- list()

for (i in 1:400) {

  tree_dat_sa[[i]] <-
    data.frame(from = input_SA$from,
              to = input_SA$to,
              prob = lapply(input_SA$prob, sample_distributions) %>% unlist(),
              vals = lapply(input_SA$vals, sample_distributions) %>% unlist()) %>%
    fill_complementary_probs() %>%
    define_model(dat_long = .)
}
```

This results in a list of trees. Now it is straightforward to map over each of these trees to obtain the total expected values.

```
res <- map(tree_dat_sa, .f = dectree_expected_values)
head(res)
```

```
## [[1]]
##      1      2      3      4      5      6      7      8
## 114.3898 177.7557 166.0449 190.7801 191.7388 361.7451 129.5010 143.5644
##      9     10     11     12     13     14     15     16
## 1055.9509 84.8400 142.0206 169.6800 84.8400 0.0000 0.0000 69.3514
##     17     18     19     20     21     22     23     24
## 134.0299 84.8400 84.8400 134.1495 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
## 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43
## 0.0000 0.0000 0.0000
##
```



```

## [[2]]
##      1      2      3      4      5      6      7      8
##  81.8264 156.4553 147.6610 200.3588 201.3656 380.7296 142.1984 148.2213
##      9     10     11     12     13     14     15     16
## 1425.5345 84.8400 145.0940 169.6800 84.8400 0.0000 0.0000 126.2746
##     17     18     19     20     21     22     23     24
##  128.0555 84.8400 84.8400 128.1431 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43
##    0.0000 0.0000 0.0000
##
## [[3]]
##      1      2      3      4      5      6      7      8
##  91.61563 164.76054 152.28861 216.63209 217.72070 328.80593 81.67809 144.63227
##      9     10     11     12     13     14     15     16
##  966.44708 84.84000 143.57761 169.68000 84.84000 0.00000 0.00000 97.35357
##     17     18     19     20     21     22     23     24
##  159.08327 84.84000 84.84000 159.16810 169.68000 84.84000 0.00000 0.00000
##     25     26     27     28     29     30     31     32
##    0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
##     33     34     35     36     37     38     39     40
##    0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
##     41     42     43
##    0.00000 0.00000 0.00000
##
## [[4]]
##      1      2      3      4      5      6      7      8
## 147.2780 206.3782 175.2868 216.0177 217.1032 356.7701 123.9545 128.9888
##      9     10     11     12     13     14     15     16
##  674.7361 84.8400 128.0411 169.6800 84.8400 0.0000 0.0000 115.0300
##     17     18     19     20     21     22     23     24
##  149.8588 84.8400 84.8400 149.9378 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43
##    0.0000 0.0000 0.0000
##
## [[5]]
##      1      2      3      4      5      6      7      8
## 188.1111 199.9870 171.5308 224.7836 225.9132 351.2031 107.6034 154.6990
##      9     10     11     12     13     14     15     16
## 1429.0303 84.8400 153.1076 169.6800 84.8400 0.0000 0.0000 126.0949
##     17     18     19     20     21     22     23     24
##  131.3960 84.8400 84.8400 131.5334 169.6800 84.8400 0.0000 0.0000
##     25     26     27     28     29     30     31     32
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     33     34     35     36     37     38     39     40
##    0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000
##     41     42     43

```

```
##      0.0000      0.0000      0.0000
##
## [[6]]
##          1          2          3          4          5          6          7
## 144.94839 208.68825 175.83026 206.47486 207.51242 335.47464 98.34748
##          8          9         10         11         12         13         14
## 134.62826 1259.97897 84.84000 131.53382 169.68000 84.84000 0.00000
##         15         16         17         18         19         20         21
## 0.00000 103.37395 127.17935 84.84000 84.84000 127.28525 169.68000
##         22         23         24         25         26         27         28
## 84.84000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
##         29         30         31         32         33         34         35
## 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
##         36         37         38         39         40         41         42
## 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
##         43
## 0.00000
```

```
hist(map_dbl(res, 1), breaks = 25, freq = FALSE, xlab = "cost")
lines(density(map_dbl(res, 1)), col = "red")
```

