

Time spent and left of transient states in stationary populations

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Abstract

Background The Brouard-Carey equality establishes equality between the distributions of years-lived and years-left in stationary populations.

Objective We aim to generalize this equality to account for time spent and time left in states within multistate stationary populations.

Results We provide two intuitive proofs that the distribution of time spent and left in transient states is equal in multistate stationary populations.

Conclusions This equality may be helpful under certain constraints to estimate the distribution of otherwise unobserved onset timing for health or other states.

1 Background

The Brouard-Carey equality establishes that the distributions of years-lived and years-left are identical in perfectly stationary populations (Brouard 1989, Vaupel 2009, Rao and Carey 2015, Villavicencio and Riffe 2016). Consider the case of multistate stationary populations, as implied by fixed transition rate schedules (over age) that govern mortality and the movement of individuals between a finite number of states. Multistate stationary populations are characterized by a fixed age-state structure (Perron 1907, Frobenius 1912), a property often exploited by Markov models with the goal of estimating state expectancies or similar. Since the age-state distribution is a fixed attribute, summing over states within age produces an age distribution that is also a fixed attribute, and it follows that the Brouard-Carey equality still holds in the aggregate with respect to age and remaining years of life distributions.

For example, define an age-structured two-state model of good and bad health, with transitions between health states as well as from each health state to death. If transition rate schedules are held fixed for a very long time, such that strong ergodicity takes hold, and the population on the whole is of constant size, then each new cohort is expected be

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identical, and the numbers of healthy and sick individuals in each age are expected to be the same in each time step.

Individual imaginary lifecourse trajectories resulting from fixed transition rate schedules consist in sequences of states. Such trajectories are not completely random processes, but these are constrained in the limit to abide by the laws of probability. Specifically, the probability of observing any particular lifecourse trajectory is the product of the sequence of transition probabilities required to produce it.

For example, say we have a life summarized in five discrete time steps, H for healthy and S for sick:

H	H	H	S	S
0	1	2	3	4

The probability of observing exactly this life is the probability of being born healthy times that of surviving to age 1 and remaining healthy, times that of surviving STOPPED EDITING HERE. FROM HERE DOWN SAME AS BEFORE I THINK.

This setup is not entirely contrived, for it corresponds with the assumptions of common multistate markov models, often used to calculate state expectancies. In the present, however, we are not bound to memoryless transition probabilities. Instead, we simply require the consequence of (or the expectation of) invariant age-state structure and invariant conditional age-state tenure distributions, which may result from either memoryless transitions, or from arbitrarily linked dependencies. It is the fact of fixed age-state flows and structure on which we base the following observations. In essence, the population consists in set of lives that is a fixed distribution of lifecourse trajectories, each consisting in a sequence of discrete state-specific durations. This set could be of infinite size (but discrete time intervals), in which case the fraction of births destined to live a given trajectory is fixed, or it could exist as a fixed occurrence probability (the product of transition probabilities required to live said trajectory).

Under fixed vital and transition rates, and zero growth, we introduce a new theorem, which is a more general version of the Brouard-Carey equality. Namely, if there is some state s in the population, a randomly drawn individual from state s has equal probabilities of having entered s x years ago and exiting s in x years. This proposition might not be intuitive at first glance, so we prove it, and then speculate as to how this equality may be put to good use.

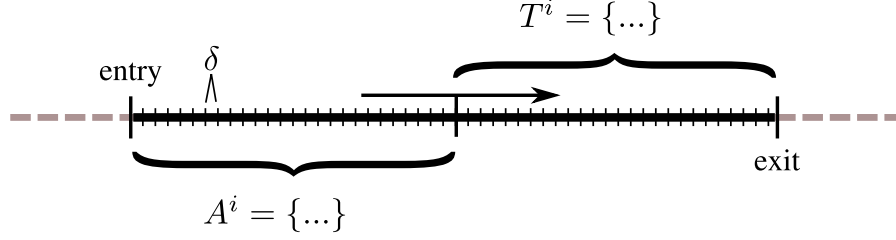
2 An intuitive proof of transient symmetry

Theorem 2.1. Given a stationary population at exact time t and fixed state-transition rates, the probability that a randomly selected individual is in state s and has been in s continuously for the past x years is equal to the probability of being in state s and remaining in s for exactly x more years.

We provide two proofs of theorem 2.1. The first is built from individual life courses in the stationary population (or the fixed probability thereof). The second follows the Lexis aggregate approach of Villavicencio and Riffe (2016).

Proof. The proof of this statement follows five intuitive steps, built up from the notion of a lifeline identifying the states experienced over a potential life course.

Figure 1: A lifeline of individual i showing the construction of the sets A^i and T^i . need to label a_R^i, a_L^i .



1. A duration can be represented as a line segment, potentially a subset of a lifeline. Points along a single within-person duration can be sampled over time in arbitrarily fine and regular time steps, δ . Each time step can then be used to bisect the segment, collecting two sets of values: 1) time spent in the state prior to the sample point, and 2) time left until exiting the state. If observations are evenly spaced, and values are truncated to the nearest δ , by way of complements these two sets will consist of the same values.

If the duration of the i^{th} individual is called d^i , the age of entry is a_L^i and the age of exit is a_R^i , such that $d^i = a_R^i - a_L^i$. The set of time-spent values, A^i is defined as:

$$A^i = \left\{ \delta \cdot k \mid k \in \mathbb{Z}^+, 0 \leq k \leq \left\lfloor \frac{d_i}{\delta} \right\rfloor \right\}, \quad (1)$$

where $\lfloor \dots \rfloor$ denotes truncation to the lower integer bound. The set of time left values, T^i is also:

$$T^i = \left\{ \delta \cdot k \mid k \in \mathbb{Z}^+, \left\lfloor \frac{d_i}{\delta} \right\rfloor \geq k \geq 0 \right\}. \quad (2)$$

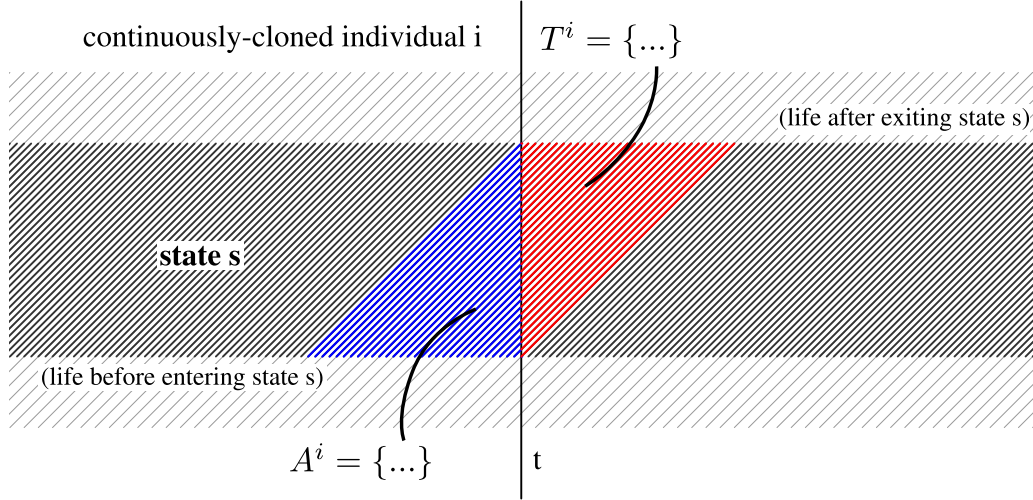
Note, need to choose \mathbb{Z}^+ or \mathbb{N} . Practically identical. I lean toward \mathbb{Z} because negatives have meaning, we're just not considering them. Figure 1 illustrates the construction of A^i and T^i in expressions (1) and (2). The central cut-point moves along the duration from the time of entry until the time of exit, creating two lists of values.

2. If this exact lifecourse is replicated every δ time step (the same spacing as our observation spacing in figure 1) in a Lexis space, we end up with a set of identically aligned and identically long segments placed side-by-side, spaced apart by δ . This potentially large set of segments may be imagined as a plane, although this would only hold in the limit. One could in this setting take a census at a single point in time, collecting a set of time spent and time left values, each from a repeated lifecourse in sequence. It is clear that the two sets observed at a single time point but drawn from the population of perfect clones, will be identical to the first two sets that were observed of a single duration over its entire length, if the same δ -truncation operation is followed.

Figure 2 illustrates this notion with uniformly-spaced lifelines in a Lexis configuration. The vertical line indicates a hypothetical census at time t of the population

of this cloned individual. At time t , the blue-highlighted segments indicate the set of time-spent values in A^i , and red-highlighted segments are the time-left elements of T^i .

Figure 2: The i^{th} lifecourse is repeated in δ time steps. A census with followup now constructs the sets A^i and T^i with values identical to the within-individual sets. **need to label a_R^i , a_L^i , etc.**



Formally, sets A^i and T^i consist of the same values as the previous, but coming from individuals born in a uniform series from between $t - a_R^i$ years ago until as recently as $t - a_L^i$ years ago. This demonstrates both period-cohort equality and time spent-left equality. The blue and red triangles in Figure 2 are simple rotations of one another.

3. Assume we have a second individual from the same birth cohort as individual i that enters the same state as the first, but at a different time and for a different total duration. We could demonstrate time spent and time left equality in the same way for this individual, by sampling in δ time steps. Since this individual has a different life course timing than the first individual, their sets of time-spent, A^2 , and time left T^2 will be distinct. A^1 and T^1 range from 0 to d^1 , whereas A^2 and T^2 range from 0 to d^2 . However, their concatenations are identical:

$$\{A^1, A^2\} = \{T^1, T^2\} \quad (3)$$

4. If the second individual is also perfectly cloned in δ time steps as in step 2, then our census at a single point in time also yields identical sets of time spent and time left values, A^2 and T^2 . Also from this census, the concatenation of the first and second time-spent sets and the concatenation of the first and second time-left sets are guaranteed to be identical, as in equation (3).
5. By induction we can keep adding durations in this state, infinitely if we please, and the collection of all resultant time-spent sets and the collection of time-left sets will continue being identical. Therefore the probability of selecting a particular value from the time-spent set is identical to the probability of selecting the same value from the time-left set.

□

Our point of departure was that of a perfectly stationary population with identically distributed lifelines that aggregate to a fixed age-state structure, and this is also the result that we arrive at by induction in the final step of the proof. In this strict environment it is therefore the case that our theorem holds. A more rigorous proof would allow δ to decrease to 0 in the limit. The present approach does not allow this because probability statements would no longer hold. We may require a population of infinite size in order to make the jump from a fixed age-state structure to an invariant set of lifelines, where each lifeline is itself an invariant sequence of states.

3 Discussion

The approach from this proof is equally valid to prove the original statement of the Brouard-Carey equality (where the state is “alive”), but it is more general. The statement and proof is flexible enough to hold for irreversible and reversible states. It also applies to repeatable states, whether time spent in the state is kept in cumulative fashion over spells, or whether the clock resets to zero on each entry into the state. The equality may also be conditionable in curious ways: for example, the distribution of time-spent in a state conditional on having entered at age a must also be equal to the distribution of time-left in the state, conditional on having entered at age a . Likewise, one may condition statements on exit age. One may also arbitrarily merge states, and the equality still holds within the newly merged state.

At first glance, this equality is probably less intuitive than the original Brouard-Carey equality, because state entry is not necessarily aligned on age zero. It is less visible in commonly-produced plots because plots of stacked sequences look chaotic, often even if clustered or sorted. It might be tempting to think that due to state-varying vital rates, the equality simply ought not hold. However, the basis of the proof is the observation that if each individual duration is symmetrical by complements, then so are aggregations of durations, irrespective of alignment. Since each cohort in a perfectly stationary population of infinite size is an identical copy of the previous, census-like cross-sections are also equally-composed.

4 Potential applications

Empirical applications of the presently-described transient tenure equality may be easy to conjure up. For example, imagine a hypothetical health state that shows no noticeable symptoms, but that is medically measurable. One may take a census with regular follow-ups, until eventually the state is exited by each individual, whether by absorption into death or entry into another state. Then, if the assumption of stationarity is acceptable, one may be able to say something about onset timing in the aggregate, itself unobserved.

5 Simulation

[section commented out until exercise more completely designed]

6 Conclusion

Stationary populations are more symmetrical with respect to time lived and spent than has been previously described. We have given an intuitive proof that the distribution of time spent and left is equal within states in stationary populations. We do not presume that this relationship will be immediately able to answer pressing questions, but we hope that it may inspire new approaches in empirical measurements. We think that that researchers working with left-censored or truncated data or any kind of multistate models should be generally aware of this equality in case it may come in handy as a heuristic.

The relationship between years lived and left established by the Brouard-Carey equality is itself amenable to non-zero growth rates (Riffe 2015). We speculate that the transient tenure equality we describe here may also be tractable in stable populations, but we have not investigated this possibility in detail. Future research, potentially more sophisticated simulations, should establish the impact of departures from stationarity and establish the fuzzy bounds of usability for this relationship.

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