MCDA/SMAA R Shiny Application

Brief Explainer and Demo

MCDA, Probabilistic MCDA and SMAA

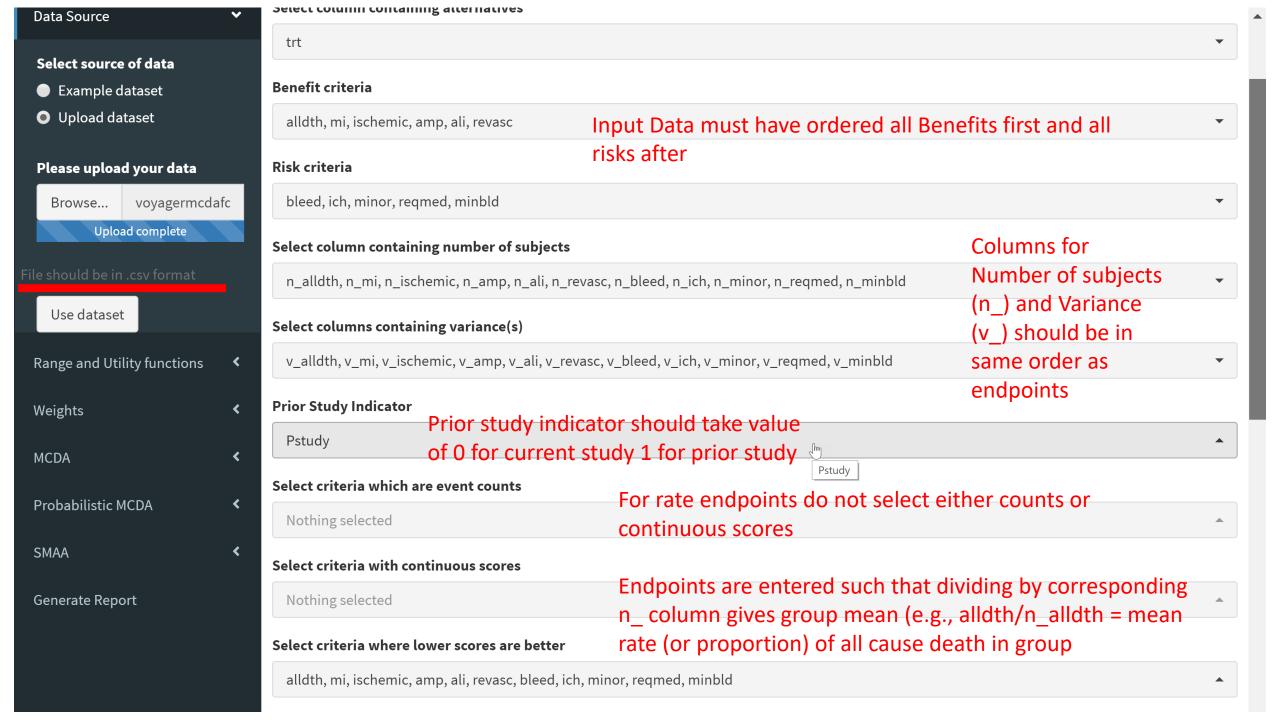
MCDA calculates overall utility in each treatment group i as:

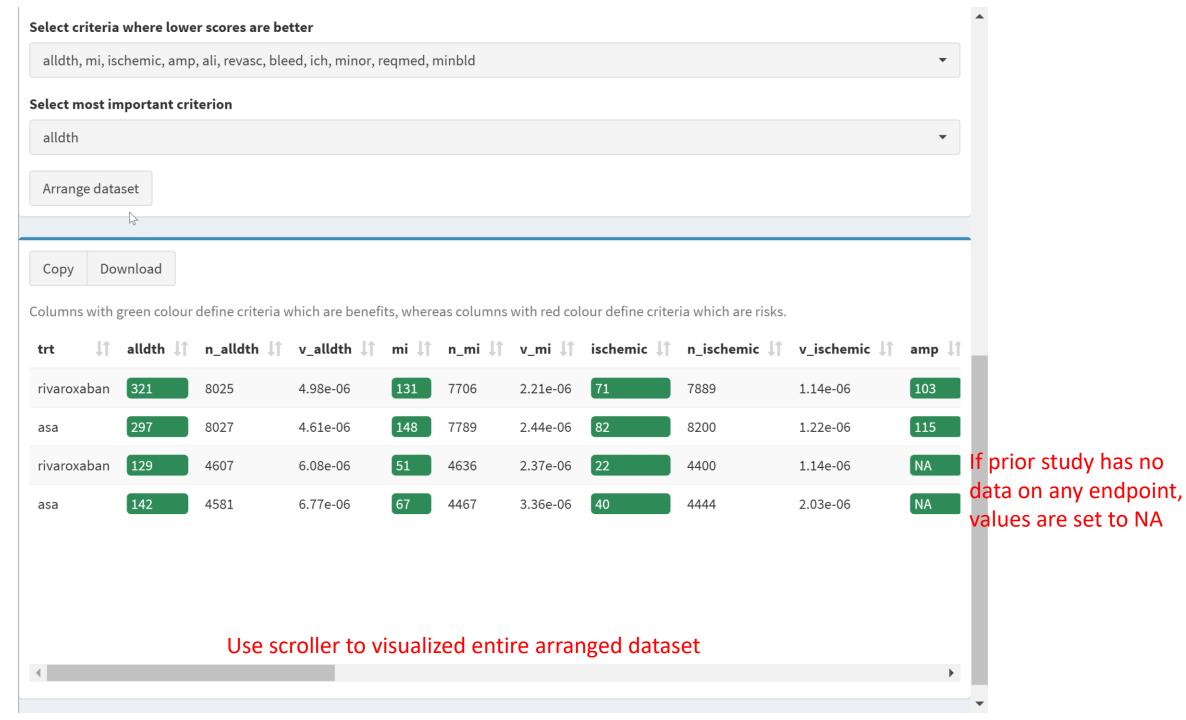
$$U_{i} = w_{1}u_{1}(\xi_{i1}) + \dots + w_{n}u_{n}(\xi_{in})$$

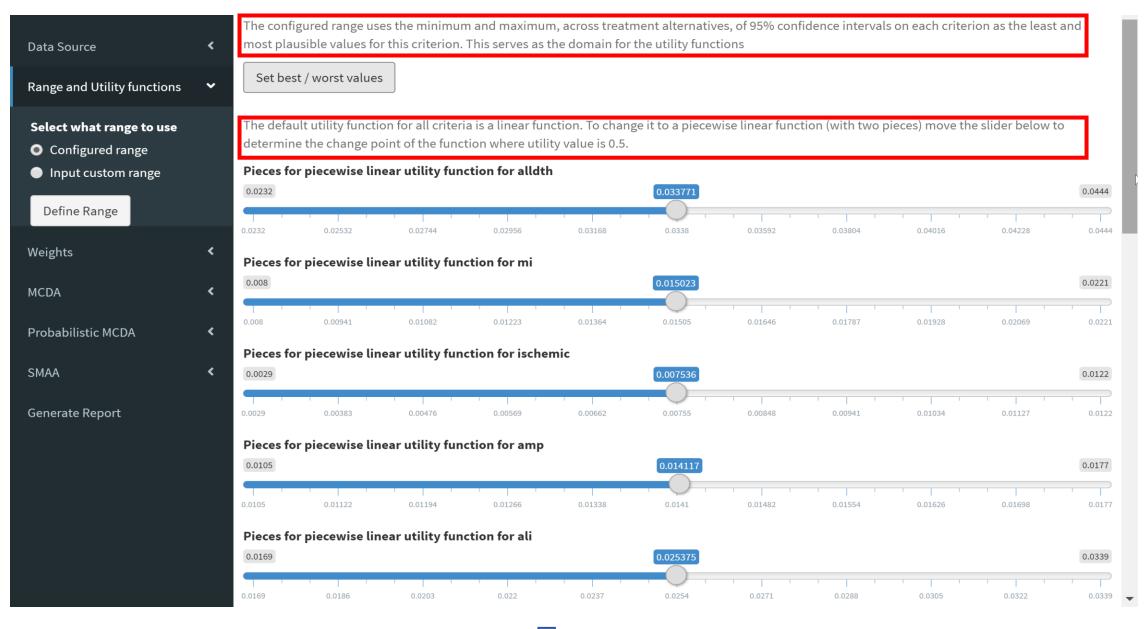
- ξ_{ij} Performance of treatment i on criterion j
- $u_i(.)$ Linear value function that maps the performance on criterion j to [0,1] scale
- w_i Weight (relative importance) given to criterion j
- Probabilistic MCDA (pMCDA) accounts for uncertainty in ξ_{ij} values by:
 - Drawing from the posterior distribution of these values
 - Calculating a posterior $Prob(U_i > U_{i'})$
- SMAA builds on pMCDA by accounting for uncertainty in weights, drawing w_i from a simplex such that:
 - $a<\frac{w_j}{w_{j'}}< b$, where $w_{j'}$ is the weight for most important criterion, a , b specified and $\sum_j w_j = 1$

Borrowing through priors: Mixture Priors

- Borrow from a prior study data but control amount of information borrowed using a mixture prior
- Imagine a scenario where performances, ξ_{ij} , are rates, we use a conjugate Gamma-Poisson model and specify priors:
 - $\xi_{ij} \sim d_{ij} * Gamma(a_{0j}, b_{0j}) + (1 d_{ij}) * Gamma(0.001, 0.001)$
 - d_{ij} is the weight (between 0 and 1) we want to put on the prior coming from prior study, usually with a_{0j} , b_{0j} such that a_{0j}/b_{0j} was the rate observed in this prior study
- Similarly for Beta-Binomial (proportions) and Normal-Normal (continuous) models

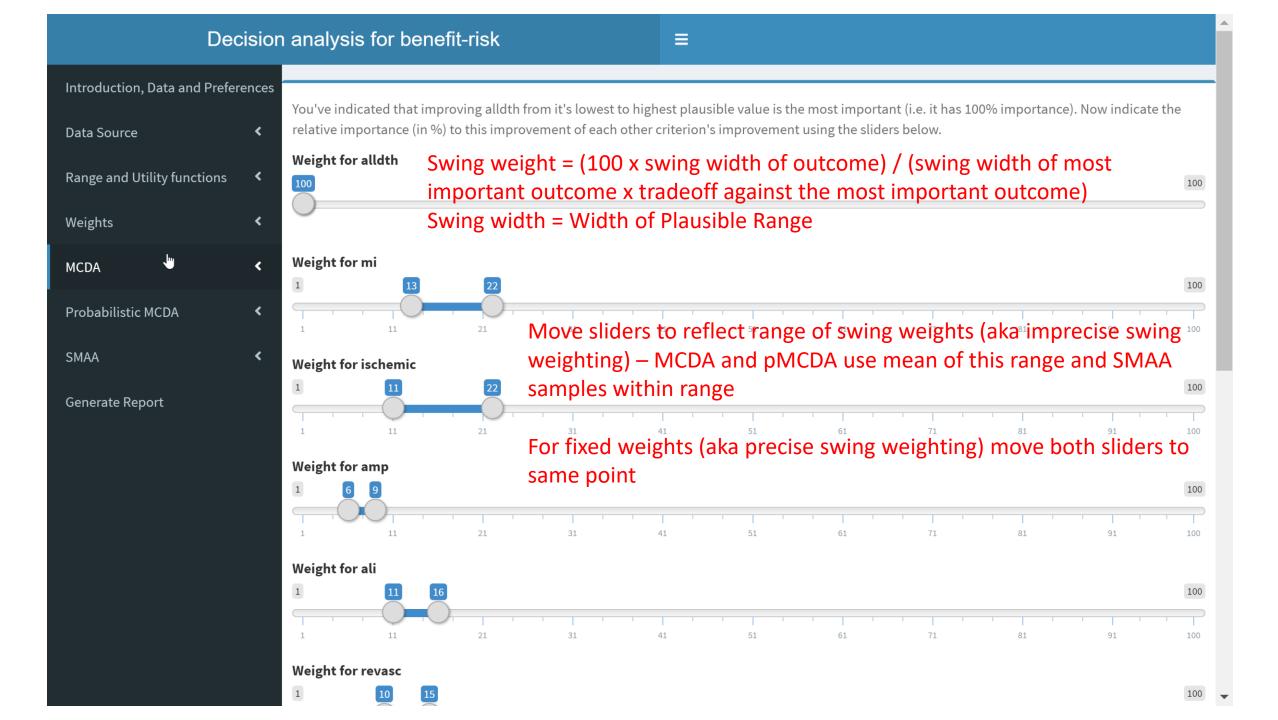


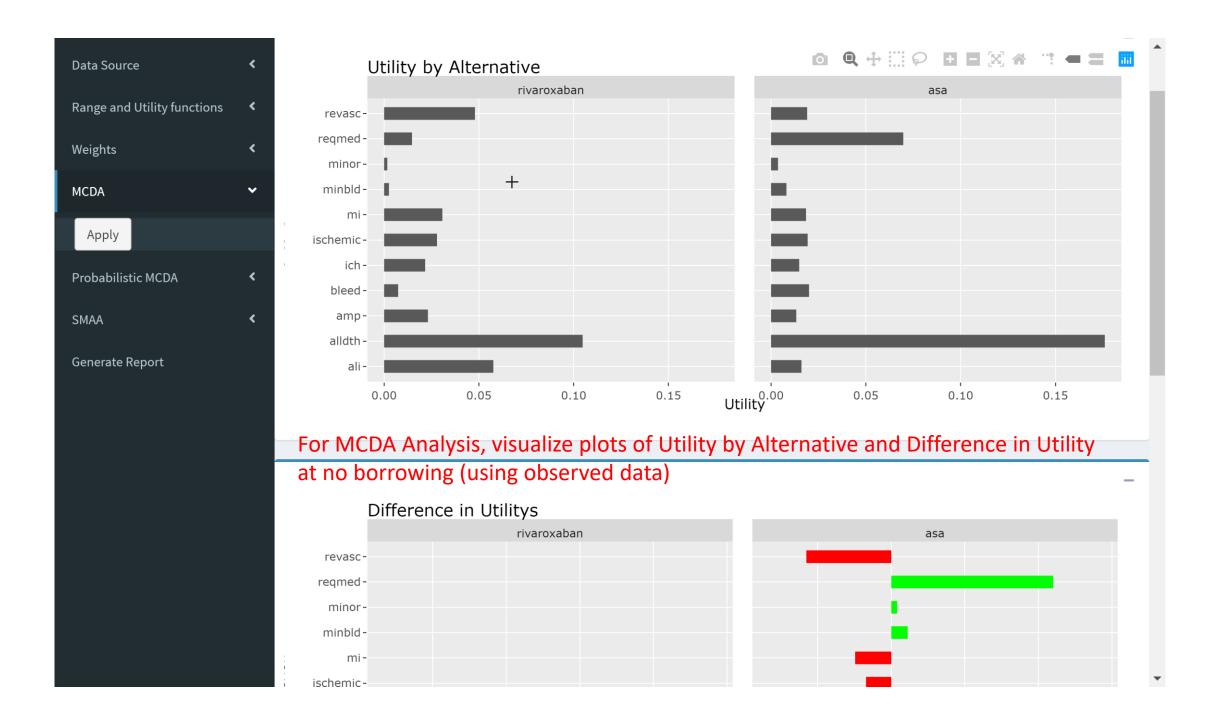






Sliders determining next two change points of piecewise linear function will appear below





Scroll down on MCDA results to visualize the net utility by arm as weight on informative prior varies; point at which lines cross indicate weight at which rank preference for treatment groups change

