Universidad del País Vasco

Euskal Herriko Unibertsitatea

decomposing multistate models

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28 May, 2021
REVES annual meeting

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Consider parameterizing in terms of conditional probabilities when decomposing discrete time multistate models

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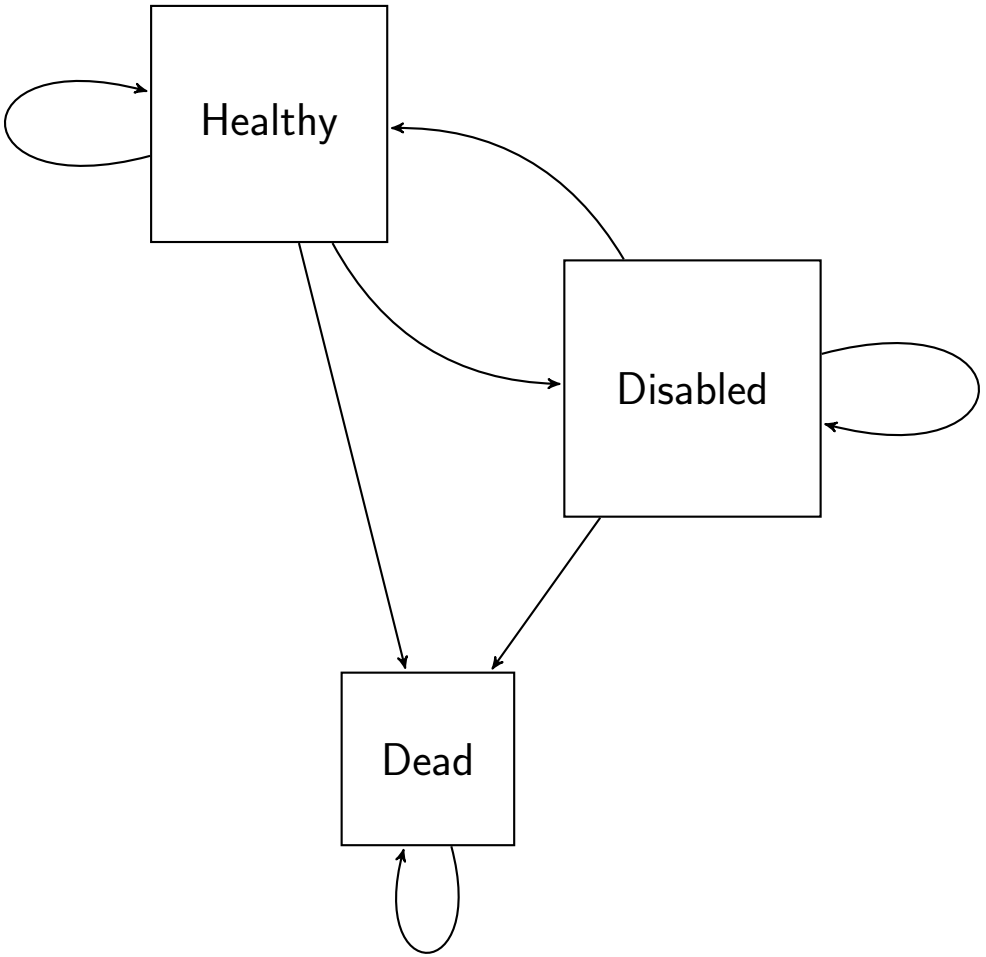
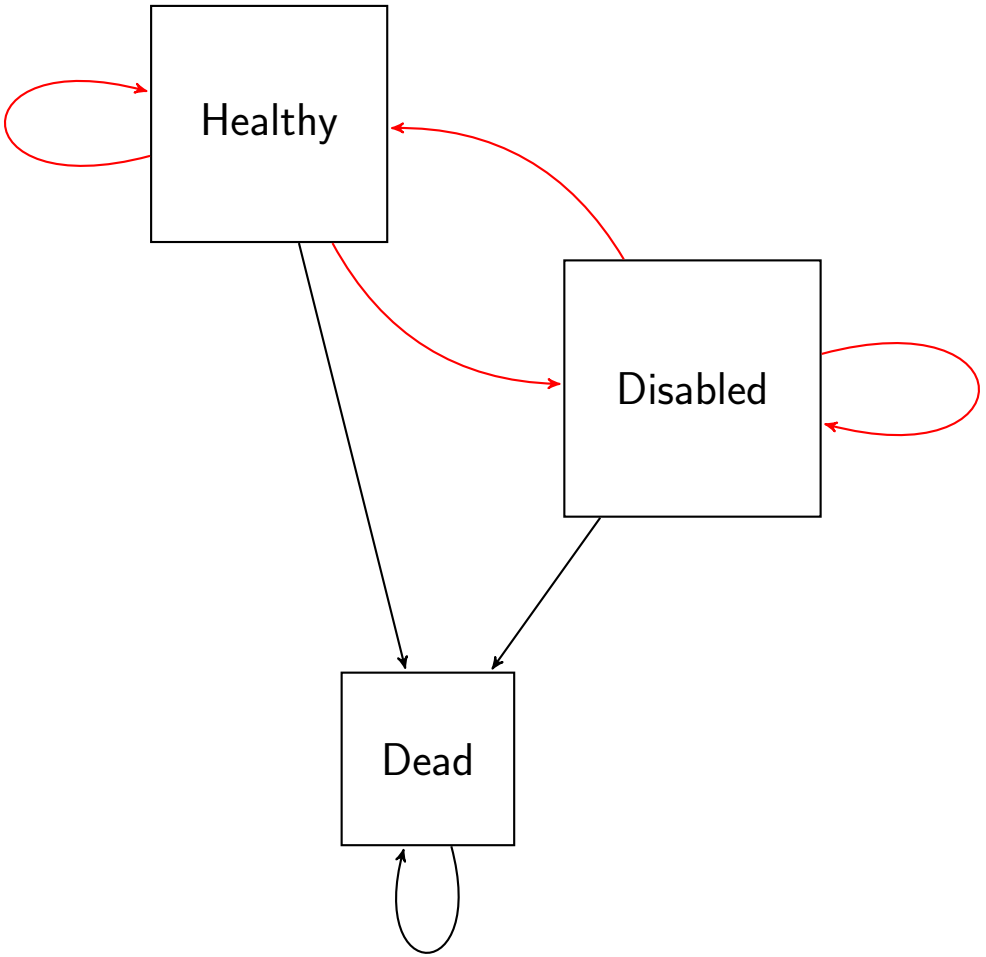
A typical multistate model



A typical multistate model



$$\text{🎁} = f(\theta)$$

🎁 is any synthetic index calculated from θ

setup

$$\Delta\text{🎁} = \text{🎁}^{2} - \text{🎁}^{1}$$

$$= f\left(\theta^{2}\right) - f\left(\theta^{1}\right)$$

$$\Delta\text{🎁} = \sum \mathbf{c}_{i}$$

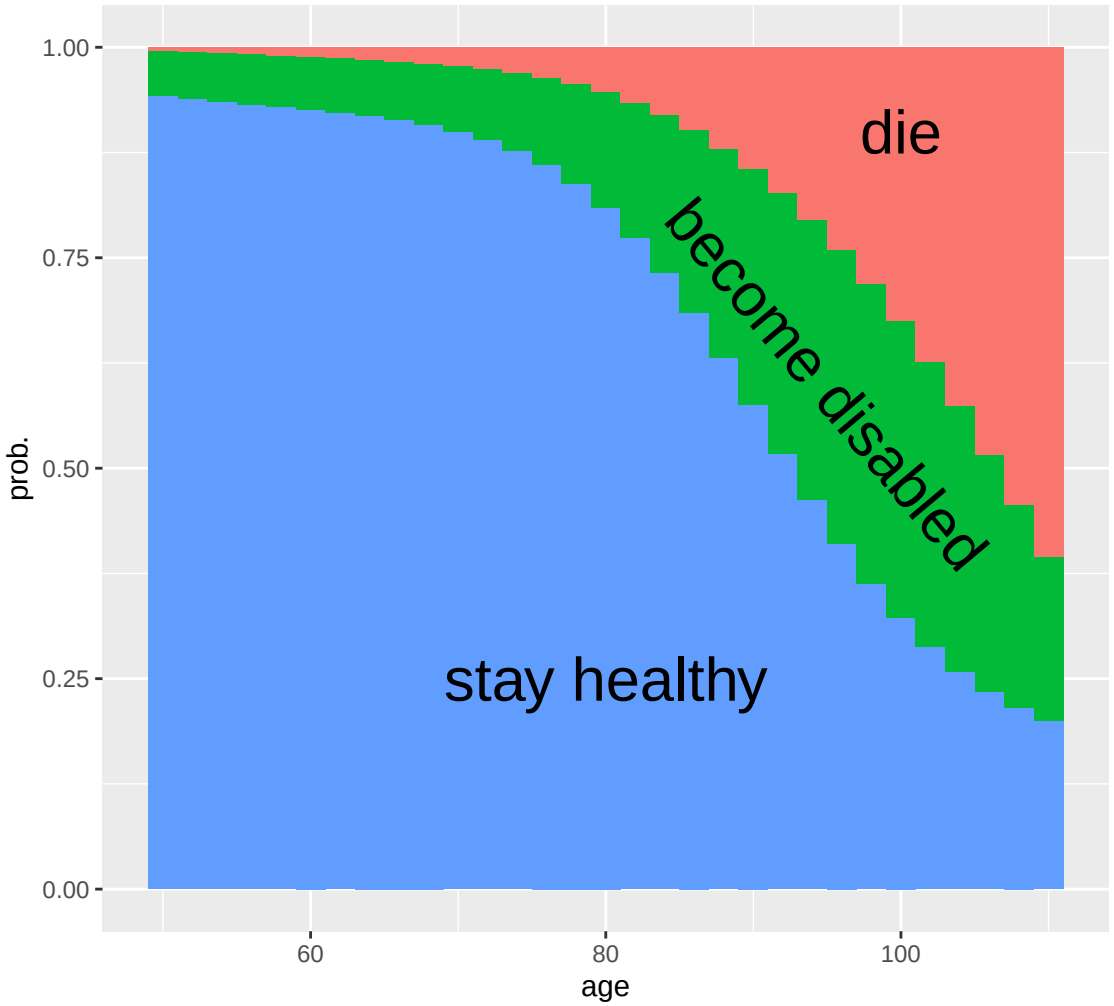
$$\mathbf{c} = \mathcal{D}\left(f, \theta^{2}, \theta^{1}\right)$$

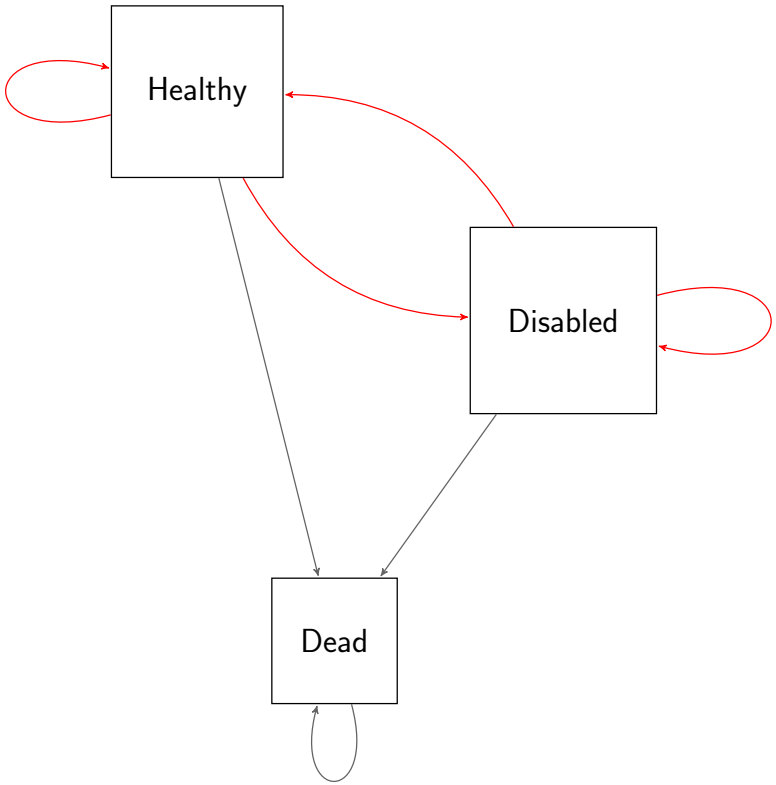
Decomposition, $\mathcal{D}()$

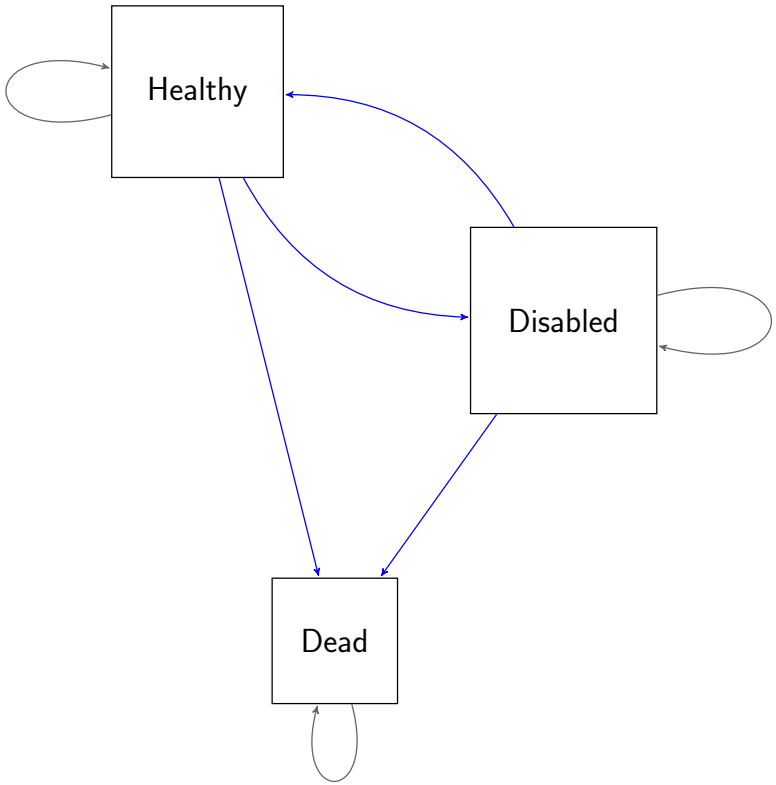
- LTRE (Caswell 1989)
- Stepwise (Andreev et al 2002)
- Pseudo continuous (Horiuchi et al 2008)

Let's talk about θ

Pick two colors to make θ




Healthy
Disabled
Dead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Example

DFLE increased from 30.75 in 2006 to 32.33 in 2014.
That's Δ  =1.58 years

(HRS, age 50 women with secondary education)

Example

Same result,  whether we omit:

- self-transitions
- mortality transitions
- health transitions

But very different stories if we decompose:

θ omits	DF$\rightarrow$ *DF*	DF$\rightarrow$ *Dis*	DF mort	Dis$\rightarrow$ *DF*	Dis$\rightarrow$ *Dis*	Dis mort
self		-0.01	1.32	-0.28		0.54
mort	1.28	0.04		-1.86	2.13	
health	0.21		1.10		-0.41	0.67

"Thank you" intermission

We would like a solution that gives consistent interpretable results

Solution

Make θ consist in conditional probabilities

For standard calcs compose θ from (two of)

$$\left[p^{stay}, p^{switch}, p^{die}\right]$$

Transform this into two multiplicative probabilities

$$\left[p^{stay}|survive, p^{survive}\right]$$

Complementarity

DF mort	Dis. mort	DF$\rightarrow$ *Dis*	Dis$\rightarrow$ *Df*
1.29	0.58	0.02	-0.31

Transitions can be framed in terms of mortality or survival, in terms of staying in the state of transfering out of it. Results *identical*

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Really, IDENTICAL

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Thanks