# Package 'heemod'

September 11, 2024

Title Markov Models for Health Economic Evaluations

Version 1.0.2

Description An implementation of the modelling and reporting features described in reference textbook and guidelines (Briggs, Andrew, et al. Decision Modelling for Health Economic Evaluation. Oxford Univ. Press, 2011; Siebert, U. et al. State-Transition Modeling. Medical Decision Making 32, 690-700 (2012).): deterministic and probabilistic sensitivity analysis, heterogeneity analysis, time dependency on state-time and model-time (semi-Markov and non-homogeneous Markov models), etc.

```
Depends R (>= 4.1.0)
```

```
Imports dplyr (>= 1.1.0), ggplot2 (>= 3.4.0), memoise (>= 2.0.0), mvnfast (>= 0.2.5), tibble (>= 3.2.0), rlang (>= 1.1.0), purrr (>= 1.0.0), glue (>= 1.6.0), lifecycle (>= 1.0.0), vctrs (>= 0.6.0)
```

VignetteBuilder knitr

RoxygenNote 7.3.2

**Suggests** BCEA, diagram, flexsurv, knitr, logitnorm, lpSolve, mgcv, optimx, parallel, readxl, rgho (>= 3.0.0), rmarkdown, stringr, survival, testthat (>= 3.0.0), triangle, magrittr, cli

BugReports https://github.com/aphp/heemod/issues

**Encoding UTF-8** 

Config/testthat/edition 3

**License** GPL (>= 3)

URL https://aphp.github.io/heemod/

NeedsCompilation no

Author Kevin Zarca [aut, cre],
Antoine Filipovic-Pierucci [aut],
Matthew Wiener [ctb],
Zdenek Kabat [ctb],
Vojtech Filipec [ctb],
Jordan Amdahl [ctb],

2 Contents

Yonatan Carranza Alarcon [ctb], Vince Daniels [ctb]

Maintainer Kevin Zarca <kevin.zarca@gmail.com>

**Repository** CRAN

**Date/Publication** 2024-09-11 16:00:02 UTC

# **Contents**

add_hazards	3
apply_af	4
apply_hr	4
apply_or	5
apply_shift	5
calibrate_model	6
cluster	8
combine_probs	9
compute_surv	9
construct_part_surv_tib	0
define_calibration_fn	1
define_correlation	2
define_dsa	2
define_inflow	3
define_init	4
define_parameters	4
define_part_surv	6
define_psa	7
define_starting_values	8
define_state	9
define_strategy	20
define_surv_dist	21
define_surv_fit	22
define_surv_spline	23
define_surv_table	23
define_transition	24
dispatch_strategy	26
distributions	27
export_savi	29
get_counts.updated_model	29
	80
join	31
load_surv_models	32
look_up	32
mix	4
modify	4
part_survs_from_surv_inputs	5
plot.dsa	
plot.psa	37

add\_hazards 3

Index		57
	who_mortality	55
	update_model	
	summary.surv_shift	52
	summary.run_model	52
	set_covariates	51
	run_psa	49
	run_model_tabular	48
	run_model	45
	run_dsa	43
	run_bcea	43
	rescale_discount_rate	42
	reindent_transition	42
	probability	40
	plot.surv_object	39
	plot.run_model	38

add\_hazards

Add Hazards

# **Description**

Get a survival distribution reflecting the independent hazards from two or more survival distributions.

# Usage

```
add_hazards(...)
add_hazards_(dots)
```

# Arguments

... Survival distributions to be used in the projection.dots Used to work around non-standard evaluation.

### Value

A surv\_add\_haz object.

```
dist1 <- define_surv_dist(distribution = "exp", rate = .125)
dist2 <- define_surv_dist(distribution = "weibull", shape = 1.2, scale = 50)
combined_dist <- add_hazards(dist1, dist2)</pre>
```

4 apply\_hr

apply_a	f
---------	---

Apply an Acceleration Factor

### **Description**

Proportionally increase or reduce the time to event of a survival distribution.

# Usage

```
apply_af(dist, af, log_af = FALSE)
```

# Arguments

dist A survival distribution.

af An acceleration factor to be applied.

log\_af If TRUE, the acceleration factor is exponentiated before being applied.

#### Value

A surv\_aft object.

### **Examples**

```
dist1 <- define_surv_dist(distribution = "exp", rate = .25)
aft_dist <- apply_af(dist1, 1.5)</pre>
```

apply\_hr

Apply a Hazard Ratio

# Description

Proportional reduce or increase the hazard rate of a distribution.

# Usage

```
apply_hr(dist, hr, log_hr = FALSE)
```

### **Arguments**

dist A survival distribution.
hr A hazard ratio to be applied.

log\_hr If TRUE, the hazard ratio is exponentiated before being applied.

### Value

A surv\_ph object.

apply\_or 5

### **Examples**

```
dist1 <- define_surv_dist(distribution = "exp", rate = .25)
ph_dist <- apply_hr(dist1, 0.5)</pre>
```

apply\_or

Apply an Odds Ratio

#### **Description**

Proportionally increase or reduce the odds of an event of a survival distribution.

#### Usage

```
apply_or(dist, or, log_or = FALSE)
```

# **Arguments**

dist A survival distribution.

or An odds ratio to be applied.

log\_or If TRUE, the odds ratio is exponentiated before being applied.

#### Value

A surv\_po object.

### **Examples**

```
dist1 <- define_surv_dist(distribution = "exp", rate = .25)
po_dist <- apply_or(dist1, 1.2)</pre>
```

apply\_shift

Apply a time shift to a survival distribution

# Description

Apply a time shift to a survival distribution

### Usage

```
apply_shift(dist, shift)
```

# Arguments

dist A survival distribution.
shift A time shift to be applied.

6 calibrate\_model

#### **Details**

A positive shift moves the fit backwards in time. That is, a shift of 4 will cause time 5 to be evaluated as time 1, and so on. If shift == 0, dist is returned unchanged.

#### Value

```
A surv_shift object.
```

### **Examples**

```
dist1 <- define_surv_dist(distribution = "gamma", rate = 0.25, shape = 3)
shift_dist <- apply_shift(dist1, 4)
compute_surv(dist1, 1:10)
compute_surv(shift_dist, 1:10)</pre>
```

calibrate\_model

Calibrate Model Parameters

#### **Description**

Search for the appropriate value of unknown parameters to obtain specific model results.

#### Usage

```
calibrate_model(
    x,
    parameter_names,
    fn_values,
    target_values,
    initial_values = NULL,
    method = c("Nelder-Mead", "BFGS", "L-BFGS-B"),
    ...
)
```

# Arguments

calibrate\_model 7

#### **Details**

Parameters not being optimized are unchanged from the values in the model run. If initial\_values is NULL, the initial parameter values will also be taken from the model run.

initial\_values can be a vector or a table. In the second case each row corresponds to a set of initial parameter values: the calibration will be run once per set.

Passing in multiple initial values allows (among other things) the user to check whether the calibration gets the same results from different starting points.

Multi-dimensional problems are optimized with optimx::optimx(), 1-dimensional problems with stats::optimise() (except when a method is given). convcode is always NA with stats::optimise().

Running calibrate\_model() does not change the model parameters; the user must create a new model and run it if desired.

See also vignette("k-calibration").

#### Value

A data frame in which each row has the calibrated values of parameters given in parameter\_names, for the corresponding row of initial\_values, along with the convergence code for each run.

```
param <- define_parameters(p = 0.8)</pre>
mat <- define_transition(</pre>
  p, C,
  0, 1
mod <- define_strategy(</pre>
  transition = mat,
  A = define_state(cost=10, effect = 0.5),
  B = define_state(cost = 5, effect = 0.8)
res_mod <- run_model(</pre>
  mod = mod,
  parameters = param,
  init = c(1000L, 0L),
  cycles = 10,
  cost = cost,
  effect = effect,
  method = "end"
)
f <- function(x) {</pre>
  dplyr::filter(
    get_counts(x),
    state_names == "A" & model_time == 10
  )$count
f(res_mod)
```

8 cluster

```
#'\dontrun{
#'calibrate_model(
#' res_mod,
#' parameter_names = "p",
#' fn_values = f,
#' target_values = 130,
#' initial_values = data.frame(p = c(0.5, 0.9)),
#' lower = 0, upper = 1
#')
#'}
```

cluster

Run heemod on a Cluster

### **Description**

These functions create or delete a cluster for heemod. When the cluster is created it is automagically used by heemod functions.

### Usage

```
use_cluster(num_cores, cluster = NULL, close = TRUE)
status_cluster(verbose = TRUE)
close_cluster()
```

### **Arguments**

num\_cores Number of core.

cluster A custom cluster. See details.

close Close existing cluster before defining a new one?

verbose Print cluster info.

#### **Details**

The usual workflow is to create the cluster with use\_cluster, then run functions such as run\_psa() that make use of the cluster. To stop using the cluster run close\_cluster().

The cluster status is given by status\_cluster.

A custom cluster can be passed to use\_cluster with the cluster argument. This custom cluster needs to work with parallel::parLapply().

#### Value

use\_cluster and close\_cluster return TRUE invisibly in case of success. status\_cluster returns TRUE if a cluster is defined, FALSE otherwise.

combine\_probs 9

combine\_probs

Combine Probabilities

### **Description**

Given several independent probabilities of an event, return the final probability of the event.

### Usage

```
combine_probs(...)
```

#### **Arguments**

Probability vectors.

#### **Details**

This function is only correct if the probabilities are independent!

#### Value

A probability vector.

### **Examples**

```
(p1 <- runif(5))
(p2 <- runif(5))
combine_probs(p1, p2)</pre>
```

compute\_surv

**Evaluate Survival Distributions** 

### Description

Generate either survival probabilities or conditional probabilities of event for each model cycle.

### Usage

```
compute_surv(x, time, cycle_length = 1, type = c("prob", "survival"), ...)
```

#### **Arguments**

```
x A survival object
```

time The model\_time or state\_time for which to predict. cycle\_length The value of a Markov cycle in absolute time units.

type Either prob, for transition probabilities, or surv, for survival.

... arguments passed to methods.

#### **Details**

The results of compute\_surv() are memoised for options("heemod.memotime") (default: 1 hour) to increase resampling performance.

#### Value

Returns either the survival probabilities or conditional probabilities of event for each cycle.

```
construct_part_surv_tib
```

construct a survival object from tabular specification

#### **Description**

construct a survival object from tabular specification

#### Usage

```
construct_part_surv_tib(surv_def, ref, state_names, env = new.env())
```

#### **Arguments**

surv\_def a data frame with the specification. See details.

ref data frame with information about the fits.

state\_names names of the model states

env an environment

#### **Details**

This function is meant to be used only from within tabular\_input.R. It won't work well otherwise, in that the environment is unlikely to have what you need.

columns of surv\_def: .strategy, .type, .subset, dist, until where dist can be either the name of a distribution along with parameters, or a reference to a fit for example: fit('exp') or exp(rate = 0.5)

#### Value

a list with one element for each strategy. Each element is in turn a part\_surv object, a list with two elements, pfs and os. And those elements are survival objects of various kinds, with the commonality that they can be used in compute\_surv().

define\_calibration\_fn 11

```
define_calibration_fn Define Calibration Function
```

# Description

Define a function to be passed to the fn\_values argument of calibrate\_model().

### Usage

```
define_calibration_fn(
   type,
   strategy_names,
   element_names,
   cycles,
   groups = NULL,
   aggreg_fn = sum
)
```

#### **Arguments**

```
type Type of model values (count or value).

strategy_names Names of strategies.

element_names Names of states (for counts) or of state values (for values).

cycles Cycles of interest.

groups Optional grouping of values (values in a same group have the same groups).

aggreg_fn A function to aggregate values in a same group.
```

#### Value

A numeric vector.

```
example("run_model")

f <- define_calibration_fn(
   type = c("count", "count", "value"),
   strategy_names = c("I", "I", "II"),
   element_names = c("A", "B", "ly"),
   cycles = c(3, 5, 9),
   groups = c(1, 1, 2),
   aggreg_fn = mean
)</pre>
```

12 define\_dsa

define\_correlation

Define a Correlation Structure for Probabilistic Uncertainty Analysis

#### **Description**

Not all correlation need to be specified for all variable combinations, unspecified correlations are assumed to be 0.

### Usage

```
define_correlation(...)
define_correlation_(.dots)
```

# Arguments

```
A list of parameter names and correlation coefficients of the form var1, var2, cor(var1, var2), var3, var4, cor(var3, var4), ....

Used to work around non-standard evaluation.
```

#### Value

An object of class correlation\_matrix.

# **Examples**

```
cm <- define_correlation(
    var1, var2, .4,
    var1, var3, -.2,
    var2, var3, .1
)</pre>
```

define\_dsa

Define a Sensitivity Analysis

# Description

Define parameter variations for a Markov model sensitivity analysis.

### Usage

```
define_dsa(...)
define_dsa_(par_names, low_dots, high_dots)
```

define\_inflow 13

### **Arguments**

```
A list of parameter names and min/max values of the form var1, min(var1), max(var1), var2, min(var2), max(var2), ....

par_names String vector of parameter names.

low_dots, high_dots

Used to work around non-standard evaluation.
```

#### Value

A sensitivity object.

### **Examples**

```
define_dsa(
   a, 10, 45,
   b, .5, 1.5
)
```

define\_inflow

Define Inflow for a BIA

### **Description**

Define Inflow for a BIA

# Usage

```
define_inflow(...)
define_inflow_(.dots)
```

### **Arguments**

... Name-value pairs of expressions defining inflow counts.

. dots Used to work around non-standard evaluation.

### Value

An object similar to the return value of define\_parameters().

14 define\_parameters

define\_init

Define Initial Counts

### Description

**Define Initial Counts** 

# Usage

```
define_init(...)
define_init_(.dots)
```

#### **Arguments**

... Name-value pairs of expressions defining initial counts.

. dots Used to work around non-standard evaluation.

#### Value

An object similar to the return value of define\_parameters().

define\_parameters

Define Markov Model Parameters

# Description

Define parameters called to compute the transition matrix or state values for a Markov model. Parameters can be time dependent by using the model\_time parameter.

#### Usage

```
define_parameters(...)
define_parameters_(.dots)
## S3 method for class 'uneval_parameters'
modify(.OBJECT, ...)
```

### **Arguments**

... Name-value pairs of expressions defining parameters.

. dots Used to work around non-standard evaluation.

.OBJECT An object of class uneval\_parameters.

define\_parameters 15

#### **Details**

Parameters are defined sequentially, parameters defined earlier can be called in later expressions.

Vector length should not be explicitly set, but should instead be stated relatively to model\_time (whose length depends on the number of simulation cycles). Alternatively, dplyr functions such as dplyr::n() can be used.

This function relies heavily on the dplyr package. Parameter definitions should thus mimic the use of functions such as dplyr::mutate().

Variable names are searched first in the parameter definition (only parameters defined earlier are visible) then in the environment where define\_parameters was called.

For the modify function, existing parameters are modified, but no new parameter can be added. Parameter order matters since only parameters defined earlier can be referenced in later expressions.

#### Value

An object of class uneval\_parameters (actually a named list of quosures).

```
# parameter 'age' depends on time:
# simulating a cohort starting at 60 yo
define_parameters(
  age_start = 60,
  age = age_start + model_time
# other uses of model_time are possible
define_parameters(
  top_time = ifelse(model_time < 10, 1, 0)</pre>
# more elaborate: risk function
define_parameters(
  rate = 1 - \exp(- \text{ model\_time} * .5)
# dont explicitly state lengths
# define_parameters(
   var = seq(1, 15, 2)
#)
# instead rely on model_time or dplyr
# functions such as n() or row_number()
define_parameters(
  var = seq(from = 1, length.out = n(), by = 3),
  var2 = seq(1, length(model_time), 2)
```

16 define\_part\_surv

```
param <- define_parameters(
   age_start = 60,
   age = age_start + model_time)

# modify existing parameters

modify(
  param,
   age_start = 40
)

# cannot add new parameters

# modify(
# param,
# const = 4.4,
# age_2 = age ^ 2
# )</pre>
```

define\_part\_surv

Define Partitioned Survival

#### **Description**

Define a partitioned survival model with progression-free survival and overall survival.

#### Usage

```
define_part_surv(
  pfs,
  os,
  state_names,
  terminal_state = FALSE,
  cycle_length = 1
)

define_part_surv_(pfs, os, state_names, cycle_length = 1)
```

#### **Arguments**

pfs, os Either results state\_names named charac

Either results from flexsurv::flexsurvreg() or define\_surv\_dist().

named character vector, length 3 or 4. State names for progression-free state, progression, (optionally terminal) and death respectively. Elements should be named "progression\_free", "progression", (optionally "terminal"), and "death". See examples.

define\_psa 17

terminal\_state Should a terminal state be included? Only used when state names are not provided.

cycle\_length The value of a Markov cycle in absolute time units.

#### Value

A part\_surv object.

### **Examples**

```
dist_pfs <- define_surv_dist("exp", rate = 1)</pre>
dist_os <- define_surv_dist("exp", rate = .5)</pre>
define_part_surv(
 pfs = dist_pfs,
 os = dist_os,
 state_names = c(
   progression_free = "A",
   progression = "B",
    terminal = "C",
    death = "D"
 )
)
# identical to:
define_part_surv(
 pfs = dist_pfs,
 os = dist_os,
 terminal_state = TRUE
)
```

define\_psa

Define Parameters Distribution for Probabilistic Analysis

### **Description**

Define the properties of parameter distributions and their correlation structure for probabilistic uncertainty analysis of Markov models.

### Usage

```
define_psa(..., correlation)
define_psa_(.dots = list(), correlation)
```

### **Arguments**

... Formulas defining parameter distributions.

 $\label{eq:correlation} A \ correlation \ matrix \ for \ parameters \ or \ the \ output \ of \ define\_correlation().$ 

. dots Pair/values of expressions coercible to quosures.

#### **Details**

 $The \ distributions \ must be \ defined \ within \ heemod \ (see \ distributions), or \ defined \ with \ define\_distribution().$ 

If no correlation matrix is specified parameters are assumed to be independant.

The correlation matrix need only be specified for correlated parameters.

### Value

An object of class resamp\_definition. Contains list\_qdist, a list of quantile functions and correlation a correlation matrix.

### **Examples**

```
mc <- define_correlation(
   age_init, cost_init, .4
)

define_psa(
   age_init ~ normal(60, 10),
   cost_init ~ normal(1000, 100),
   correlation = mc
)

# example with multinomial parameters

define_psa(
   rate1 + rate2 + rate3 ~ multinomial(10, 50, 40),
   a + b ~ multinomial(15, 30)
)</pre>
```

define\_starting\_values

Define Starting State Values

### **Description**

This function is meant to be used inside define\_strategy() and define\_state().

#### Usage

```
define_starting_values(...)
define_starting_values_(.dots)
```

#### **Arguments**

... Name-value pairs of expressions defining starting values. The names must correspond to an existing state value.

. dots Used to work around non-standard evaluation.

define\_state 19

#### **Details**

The behaviour is different following the function using define\_starting\_values() as an argument

- When used inside define\_strategy(), the state values are modified for the first cycle in each state
- When used inside define\_state(), the state values are modified for counts entering the state

#### Value

An object similar to the return value of define\_parameters().

define\_state

Define a Markov Model State

#### **Description**

Define the values characterising a Markov Model state for 1 cycle.

#### Usage

```
define_state(..., starting_values = define_starting_values())
define_state_(x)
## S3 method for class 'state'
modify(.OBJECT, ...)
```

#### **Arguments**

```
... Name-value pairs of expressions defining state values.

starting_values

Optional starting values defined with define_starting_values().

x Used to work around non-standard evaluation.

OBJECT An object of class state.
```

#### **Details**

As with define\_parameters(), state values are defined sequentially. Later state definition can thus only refer to values defined earlier.

For the modify function, existing values are modified, no new values can be added. Values order matters since only values defined earlier can be referenced in later expressions.

#### Value

An object of class state (actually a named list of quosures).

20 define\_strategy

#### **Examples**

```
st <- define_state(
  cost = 6453,
  utility = .876
)
st</pre>
```

define\_strategy

Define a Markov Model

#### **Description**

Combine information on parameters, transition matrix and states defined through define\_parameters(), define\_transition() and define\_state() respectively.

#### Usage

```
define_strategy(
    ...,
    transition = define_transition(),
    starting_values = define_starting_values()
)

define_strategy_(transition, states, starting_values)
```

#### **Arguments**

Objects generated by define\_state(). Each object should be named with the state names of the transition matrix.

transition An object generated by define\_transition().

starting\_values

Optional starting values defined with define\_starting\_values().

states List of states, only used by define\_strategy\_ to avoid using . . . .

#### **Details**

This function checks whether the objects are compatible in the same model (same state names...).

State values and transition probabilities referencing state\_time are automatically expanded to implicit tunnel states.

#### Value

An object of class uneval\_model (a list containing the unevaluated parameters, matrix and states).

define\_surv\_dist 21

### **Examples**

```
mat <- define_transition(
    state_names = c("s1", "s2"),
    1 / c, 1 - 1/ c,
    0, 1
)

s1 <- define_state(
    cost = 234,
    utility = 1
    )
s2 <- define_state(
    cost = 421,
    utility = .5
    )

define_strategy(
    transition = mat,
    s1 = s1,
    s2 = s2
)</pre>
```

define\_surv\_dist

Define a Survival Distribution

# Description

Define a parametric survival distribution.

# Usage

### **Arguments**

distribution A parametric survival distribution.

... Additional distribution parameters (see respective distribution help pages).

#### Value

A surv\_dist object.

define\_surv\_fit

### **Examples**

```
define_surv_dist(distribution = "exp", rate = .5)
define_surv_dist(distribution = "gompertz", rate = .5, shape = 1)
```

define\_surv\_fit

Define a Fitted Survival Model

### **Description**

Define a fitted survival models with a Kaplan-Meier estimator or parametric distributions

# Usage

```
define_surv_fit(x)
```

# Arguments

Х

a survfit or flexsurvreg object

### Value

A surv\_object object.

```
library(survival)

define_surv_fit(
    survfit(Surv(time, status) ~ 1, data = colon)
)

define_surv_fit(
    flexsurv::flexsurvreg(Surv(time, status) ~ 1, data = colon, dist = "exp")
)
```

define\_surv\_spline 23

define\_surv\_spline

Define a Restricted Cubic Spline Survival Distribution

#### **Description**

Define a restricted cubic spline parametric survival distribution.

### Usage

```
define_surv_spline(scale = c("hazard", "odds", "normal"), ...)
```

# **Arguments**

scale

"hazard", "odds", or "normal", as described in flexsurvspline. With the default of no knots in addition to the boundaries, these models reduce to the Weibull, log-logistic and log-normal respectively. The scale must be common to all times.

. . . Additional distribution parameters (see respective distribution help pages).

#### Value

A surv\_dist object.

### **Examples**

```
define_surv_spline(
    scale = "hazard",
    gamma = c(-18.3122, 2.7511, 0.2292),
    knots=c(4.276666, 6.470800, 7.806289)
)
define_surv_spline(
    scale = "odds",
    gamma = c(-18.5809, 2.7973, 0.2035),
    knots=c(4.276666, 6.470800, 7.806289)
)
```

define\_surv\_table

Define a survival distribution based on explicit survival probabilities

#### Description

Define a survival distribution based on explicit survival probabilities

24 define\_transition

#### Usage

```
define_surv_table(x)
## S3 method for class 'data.frame'
define_surv_table(x)
## S3 method for class 'character'
define_surv_table(x)
```

### **Arguments**

Χ

a data frame with columns time and survival

#### Value

```
a surv_table object, which can be used with compute_surv().
```

#### **Examples**

```
x \leftarrow data.frame(time = c(0, 1, 5, 10), survival = c(1, 0.9, 0.7, 0.5)) define_surv_table(x)
```

define\_transition

Define Transition Matrix for Markov Model

### **Description**

Define a matrix of transition probabilities. Probability can depend on parameters defined with define\_parameters(), and can thus be time-dependent.

### Usage

```
define_transition(..., state_names)

define_transition_(.dots, state_names)

## S3 method for class 'uneval_matrix'
modify(.OBJECT, ...)

## S3 method for class 'uneval_matrix'
plot(x, relsize = 0.75, shadow.size = 0, latex = TRUE, ...)
```

define\_transition 25

#### **Arguments**

	Name-value pairs of expressions defining matrix cells. Can refer to parameters defined with define_parameters(). For plot, additional arguments passed to diagram::plotmat().
state_names	character vector, optional. State names.
.dots	Used to work around non-standard evaluation.
.OBJECT	An object of class uneval_matrix.
X	An uneval_matrix to plot.
relsize	Argument passed to diagram::plotmat().
shadow.size	Argument passed to diagram::plotmat().
latex	Argument passed to diagram::plotmat().

### **Details**

Matric cells are listed by row.

Parameters names are searched first in a parameter object defined with define\_parameters() and linked with the matrix through define\_strategy(); then in the environment where the matrix was defined.

The complementary probability of all other row probabilities can be conveniently referred to as C.

The matrix code can be re-indented for readability with reindent\_transition().

Only matrix size is checked during this step (the matrix must be square). Other conditions (such as row sums being equal to 1) are tested later, during model evaluation.

For the modify function, existing matrix cells are replaced with the new expression. Cells are referenced by name. Cell naming follows the cell\_x\_y convention, with x being the row number and y the column number.

#### Value

An object of class uneval\_matrix (actually a named list of quosures expressions).

```
# simple 3x3 transition matrix

mat_1 <- define_transition(
    .2, 0, .8,
    0, .1, .9,
    0, 0, 1
)
mat_1

plot(mat_1)

# referencing parameters
# rr must be present in a parameter object
# that must later be linked with define_strategy</pre>
```

26 dispatch\_strategy

```
mat_2 <- define_transition(</pre>
 .5 - rr, rr,
 .4, .6
)
mat_2
reindent_transition(mat_2)
# can also use C
define_transition(
  C, rr,
  .4, .6
# updating cells from mat_1
modify(
  mat_1,
  cell_2_1 = .2,
  cell_2_3 = .7
)
# only matrix size is check, it is thus possible
# to define an incorrect matrix
# this matrix will generate an error later,
# during model evaluation
define_transition(
  .5, 3,
  -1, 2
)
```

dispatch\_strategy

Dispatch Values According to Strategy

# Description

Returns different values depending on the strategy.

# Usage

```
dispatch_strategy(.strategy, ...)
```

# Arguments

. strategy Optional strategy name. If not specified it is implicitely added.

... Values of the parameter named depending on the strategy.

distributions 27

### Value

A vector of values.

#### **Examples**

```
define_parameters(
  val = 456,
  x = dispatch_strategy(
    strat_1 = 1234,
    strat_2 = 9876,
    strat_3 = val * 2 + model_time
  )
)
```

distributions

Probability Density Functions for Probabilistic Uncertainty Analysis

### **Description**

Define a distribution for PSA parameters.

#### Usage

```
normal(mean, sd)
lognormal(mean, sd, meanlog, sdlog)
gamma(mean, sd)
binomial(prob, size)
multinomial(...)
logitnormal(mu, sigma)
beta(shape1, shape2)
triangle(lower, upper, peak = (lower + upper)/2)
poisson(mean)
define_distribution(x)
beta(shape1, shape2)
triangle(lower, upper, peak = (lower + upper)/2)
use_distribution(distribution, smooth = TRUE)
```

28 distributions

#### **Arguments**

mean Distribution mean.

sd Distribution standard deviation.

meanlog Mean on the log scale. sdlog SD on the log scale.

prob Proportion.

size Size of sample used to estimate proportion.

. . . Dirichlet distribution parameters.

mu Mean on the logit scale.
sigma SD on the logit scale.
shape1 for beta distribution
shape2 for beta distribution

lower lower bound of triangular distribution.
upper upper bound of triangular distribution.

peak peak of triangular distribution.x A distribution function, see details.

distribution A numeric vector of observations defining a distribution, usually the output from

an MCMC fit.

smooth Use gaussian kernel smoothing?

#### **Details**

These functions are not exported, but only used in define\_psa(). To specify a user-made function use define\_distribution().

use\_distribution() uses gaussian kernel smoothing with a bandwidth parameter calculated by stats::density(). Values for unobserved quantiles are calculated by linear interpolation.

define\_distribution() takes as argument a function with a single argument, x, corresponding to a vector of quantiles. It returns the distribution values for the given quantiles. See examples.

```
define_distribution(
  function(x) stats::qexp(p = x, rate = 0.5)
)

# a mixture of 2 gaussians
x <- c(rnorm(100), rnorm(100, 6))
plot(density(x))
use_distribution(x)</pre>
```

export\_savi 29

export\_savi

Export PSA Results for SAVI

### **Description**

Export the result of a PSA in a format compatible with Sheffield Accelerated Value of Information software.

#### Usage

```
export_savi(x, folder = ".")
```

### Arguments

x PSA result.

folder A folder where to save the csv files.

#### **Details**

This function saves 3 files at the path given by folder: param.csv, the parameter values, cost.csv and effect.csv the cost and effect results.

The official SAVI website can be found at this URL: https://savi.shef.ac.uk/SAVI/

#### Value

Nothing. Creates 3 files.

```
get_counts.updated_model
```

Get State Membership Counts

### **Description**

Given a result from run\_model(), return state membership counts for a specific strategy.

### Usage

```
## S3 method for class 'updated_model'
get_counts(x, ...)
## S3 method for class 'combined_model'
get_counts(x, ...)
get_counts(x, ...)
```

```
## S3 method for class 'run_model'
get_counts(x, ...)
## S3 method for class 'eval_strategy'
get_counts(x, ...)
## S3 method for class 'list'
get_counts(x, ...)
```

### Arguments

x Result from run\_model().

... further arguments passed to or from other methods.

#### Value

A data frame of counts per state.

```
get_values.updated_model

Get Strategy Values
```

### **Description**

Given a result from run\_model(), return cost and effect values for a specific strategy.

# Usage

```
## S3 method for class 'updated_model'
get_values(x, ...)

## S3 method for class 'combined_model'
get_values(x, ...)

get_values(x, ...)

## S3 method for class 'run_model'
get_values(x, ...)

## S3 method for class 'eval_strategy'
get_values(x, ...)

## S3 method for class 'list'
get_values(x, ...)
```

join 31

### **Arguments**

```
x Result from run_model().
```

... further arguments passed to or from other methods.

#### Value

A data frame of values per state.

join

Project Beyond a Survival Distribution with Another

### Description

Project survival from a survival distribution using one or more survival distributions using the specified cut points.

#### Usage

```
join(..., at)
join_(dots, at)
```

### **Arguments**

... Survival distributions to be used in the projection.

at A vector of times corresponding to the cut point(s) to be used.

dots Used to work around non-standard evaluation.

### Value

A surv\_projection object.

```
dist1 <- define_surv_dist(distribution = "exp", rate = .5)
dist2 <- define_surv_dist(distribution = "gompertz", rate = .5, shape = 1)
join_dist <- join(dist1, dist2, at=20)</pre>
```

look\_up

load_surv_models	Load a set of survival fits
------------------	-----------------------------

# Description

Load a set of survival fits

# Usage

```
load_surv_models(location, survival_specs, use_envir)
```

# Arguments

```
location base directory
survival_specs information about fits
use_envir an environment
```

#### Value

A list with two elements:

- best\_models, a list with the fits for each data file passed in; and
- envir, an environment containing the models so they can be referenced to get probabilities.

look_up	Look Up Values in a Data Frame

# Description

A convenience function to easily look for values in a data frame.

# Usage

```
look_up(data, ..., bin = FALSE, value = "value")
```

# Arguments

data	A reference data frame.
	Individual characteristics, should be named like the columns of data.
bin	Either logical: should all numeric variable be binned, or character vector giving the names of variables to bin (see examples).
value	The value to extract from the reference data frame.

look\_up

#### **Details**

This function is mostly used to extract population informations (such as mortality rates), given some individual characteristics.

If binning is activated, numeric individual characteristics are matched to the corresponding reference value that is directly inferior.

#### Value

A vector of values, same length as . . . .

```
tempdf <- expand.grid(arg1 = c("A", "B", "C"), arg2 = 1:4, arg3 = 1:5)
tempdf$value <- 1:60
look_up(
  data = tempdf,
  value = "value",
  arg1 = c("A", "B", "C", "B", "A"),
  arg2 = c(1, 1, 3.2, 3.0, 5),
  arg3 = c(-1, 1, 1, 2, 3)
)
# binning doesnt catch values lesser than the smaller
# reference value
look_up(
  data = tempdf,
  value = "value".
  arg1 = c("A", "B", "C", "B", "A"),
  arg2 = c(1, 1, 3.2, 3.0, 5),
  arg3 = c(-1, 1, 1, 2, 3),
  bin = TRUE
# bin can alos be given as a charater vector
# to avoid binning all numeric variables
look_up(
  data = tempdf,
  value = "value",
  arg1 = c("A", "B", "C", "B", "A"),
  arg2 = c(1, 1, 3.2, 3.0, 5),
  arg3 = c(-1, 1, 1, 2, 3),
  bin = c("arg2")
)
age_related_df <- data.frame(age = 10 * 0:9, decade = 1:10)</pre>
look\_up(age\_related\_df, age = c(0, 10, 20), value = "decade")
# binning might help in the situation
look_up(age_related_df, age = c(5, 15, 23.5),
        value = "decade")
```

34 modify

```
look_up(age_related_df, age = c(5, 15, 23.5),
     value = "decade", bin = TRUE)
```

mix

Mix Two or More Survival Distributions

# Description

Mix a set of survival distributions using the specified weights.

### Usage

```
mix(..., weights = 1)
mix_(dots, weights = 1)
```

#### **Arguments**

... Survival distributions to be used in the projection.

weights A vector of weights used in pooling.

dots Used to work around non-standard evaluation.

#### Value

A surv\_pooled object.

### **Examples**

```
dist1 <- define_surv_dist(distribution = "exp", rate = .5) dist2 <- define_surv_dist(distribution = "gompertz", rate = .5, shape = 1) pooled_dist <- mix(dist1, dist2, weights = c(0.25, 0.75))
```

 ${\tt modify}$ 

Modify Object

# Description

This generic function allows the modification of various objects such as parameters, transitions matrix or states.

# Usage

```
modify(.OBJECT, ...)
```

#### **Arguments**

.0BJECT Various objects.
... Modifications.

#### **Details**

More details are available on the respective help page of each object definition.

#### Value

Same class as x.

```
part_survs_from_surv_inputs
```

Convert saved fits to partitioned survival objects

### Description

Convert saved fits to partitioned survival objects

#### Usage

```
part_survs_from_surv_inputs(surv_inputs, state_names)
```

#### **Arguments**

surv\_inputs a list of matrices of flexsurvreg objects, for example the first element of the

output of survival\_from\_data.

state\_names names of states of the model

#### **Details**

surv\_inputs is a tibble with columns type (PFS or OS, not case sensitive), treatment, set\_name (for data subsets), dist (for survival distribution assumptions), fit (for the fitted survival object) and set\_def (how the subset of data was defined, just to keep it around)

#### Value

a tibble of partitioned survival objects, similar to the original tibble of survival fits, with all the columns except type and fit, and a new column part\_surv.

36 plot.dsa

plot.dsa

Plot Sensitivity Analysis

#### **Description**

Plot the results of a sensitivity analysis as a tornado plot.

# Usage

```
## S3 method for class 'dsa'
plot(
    x,
    type = c("simple", "difference"),
    result = c("cost", "effect", "icer"),
    strategy = NULL,
    widest_on_top = TRUE,
    limits_by_bars = TRUE,
    resolve_labels = FALSE,
    shorten_labels = FALSE,
    remove_ns = FALSE,
    bw = FALSE,
    ...
)
```

### **Arguments**

x	A result of run_dsa().
type	Type of plot (see details).
result	Plot cost, effect, or ICER.
strategy	Name or index of strategies to plot.
widest_on_top	logical. Should bars be sorted so widest are on top?
limits_by_bars	logical. Should the limits used for each parameter be printed in the plot, next to the bars?
resolve_labels	logical. Should we resolve all labels to numbers instead of expressions (if there are any)?
shorten_labels	logical. Should we shorten the presentation of the parameters on the plot to highlight where the values differ?
remove_ns	Remove variables that are not sensitive.
bw	Black & white plot for publications?
	Additional arguments passed to plot.

#### **Details**

Plot type simple plots variations of single strategy values, while difference plots incremental values.

plot.psa 37

## Value

A ggplot2 object.

plot.psa

Plot Results of Probabilistic Analysis

# Description

Various plots for Markov models probabilistic analysis.

# Usage

```
## S3 method for class 'psa'
plot(
    x,
    type = c("ce", "ac", "cov", "evpi"),
    max_wtp = 1e+05,
    n = 100,
    log_scale = TRUE,
    diff = FALSE,
    threshold,
    bw = FALSE,
    ...
)
```

## **Arguments**

X	Result from run_model().
type	Type of plot, see details.
max_wtp	Maximal willingness to pay.
n	Number of CECA points to estimate (values above 100 may take significant time).
log_scale	Show willingness to pay on a log scale?
diff	Logical, perform covariance analysis on strategy differences?
threshold	When diff = TRUE, threshold value for net monetary benefit computation.
bw	Black & white plot for publications?
• • •	Additional arguments, depends on type.

## **Details**

type = "ac" plots cost-effectiveness acceptability curves, type = "ce" plots results on the cost-efficiency plane, type = "cov" to perform covariance analysis on the results, type = "evpi" for expected value of perfect information.

## Value

A ggplot2 object.

38 plot.run\_model

plot.run\_model

Plot Results of a Markov Model

# Description

Various plots for Markov models.

# Usage

```
## S3 method for class 'run_model'
plot(
    x,
    type = c("counts", "ce", "values"),
    panels = c("by_strategy", "by_state", "by_value"),
    values = NULL,
    strategy = NULL,
    states = NULL,
    free_y = FALSE,
    bw = FALSE,
    ...
)
```

# Arguments

x	Result from run_model().
type	Type of plot, see details.
panels	Should plots be faceted by model, by value or by state?
values	Names of values to be plotted. These can be any of the costs or effects defined in states.
strategy	Name or position of model(s) of interest.
states	Names of states to be included in the plot.
free_y	Should y limits be free between panels?
bw	Black & white plot for publications?
	Additional arguments passed to plot.
	type = "counts" represents state memberships (corrected) by cycle, type = "ce" plots models on the cost-efficiency plane with the efficiency frontier, and type = "values" state values per cycle.
	When states is specified, the states will be turned into a factor with the ordering given in the variable, so that plotting order can be controlled.

## Value

A ggplot2 object.

plot.surv\_object 39

#### **Examples**

```
## These examples require \code{res_mod} from the hip replacement model discussed in
## `vignette("non-homogeneous", package = "heemod")`.

## Not run:
    plot(res_mod)

    plot(res_mod, model = "all")
    plot(res_mod, model = "all", panels = "by_state")

    plot(res_mod, model = "all", include_states = c("RevisionTHR", "SuccessR"))
    plot(res_mod, model = "all", panels = "by_state", include_states = c("RevisionTHR", "SuccessR"))

plot(res_mod, model = 2, panel = "by_state", include_states = c("RevisionTHR", "SuccessR"))

## End(Not run)
```

plot.surv\_object

Plot general survival models

## **Description**

Plot general survival models

#### Usage

```
## S3 method for class 'surv_object'
plot(
    x,
    times = seq.int(0, 30),
    type = c("surv", "prob"),
    psa,
    Nrep = 100,
    join_opts = list(join_col = "red", join_pch = 20, join_size = 3),
    ...
)
```

## **Arguments**

Х	a survival object of class surv_aft, surv_add_haz, surv_ph, surv_po, surv_model, surv_pooled, or surv_projection.
times	Times at which to evaluate and plot the survival object.
type	either surv (the default) or prob, depending on whether you want to plot survival from the start or conditional probabilities.
psa	a define_psa object
Nrep	The number of replications to estimate the variability of x

40 probability

```
join_opts A list of 3 graphical parameters for points at which different survival functions are joined: join_col, join_pch and join_size.
... additional arguments to pass to compute_surv functions.
```

#### **Details**

The function currently only highlights join points that are at the top level; that is, for objects with class surv\_projection. To avoid plotting the join points, set join\_size to a negative number.

#### Value

```
a ggplot2::ggplot() object.
```

## **Examples**

```
## Evaluation of the variability of the survival distribution
surv1 <- define_surv_dist("exp", rate = 0.1)</pre>
psa <- define_psa(surv1 ~ resample_surv(n = 100))</pre>
plot(surv1, psa=psa)
## plot surv_projection object
surv2 <- define_surv_dist("exp", rate = 0.5)</pre>
plot(join(surv1, surv2, at = 2), psa = psa, Nrep = 50)
## surv_fit object
library(survival)
km <- define_surv_fit(survfit(formula = Surv(time, status) ~ 1, data = aml))</pre>
fs <- flexsurv::flexsurvreg(formula = Surv(time, status) ~ 1,</pre>
                         data = aml,
                         dist = "weibull") |>
  define_surv_fit()
psa2 <- define_psa(km ~ resample_surv(),</pre>
                    fs ~ resample_surv(),
                    surv1 ~ resample_surv(100))
plot(km, psa = psa2)
plot(join(km, surv1, at = 6), psa = psa2)
plot(join(fs, surv1, at = 6), psa = psa2)
```

probability

Convenience Functions to Compute Probabilities

#### **Description**

These convenience functions make it easier to compute transition probabilities from incidence rates, OR, RR, or probabilities estimated on a different timeframe.

probability 41

## Usage

```
rescale_prob(p, to = 1, from = 1)
prob_to_prob(...)
rate_to_prob(r, to = 1, per = 1)
or_to_prob(or, p)
rr_to_prob(rr, p)
```

## **Arguments**

p	Probability.
to	Compute probability for that timeframe.
from	Timeframe of the original probability.
	For deprecated functions.
r	Rate.
per	Number of person-time corresponding to the rate.
or	Odds ratio.
rr	Relative risk.

## Value

A probability.

```
# convert 5-year probability
# to 1-year probability
rescale_prob(p = .65, from = 5)

# convert 1-year probability
# to 1-month probability
rescale_prob(p = .5, to = 1/12)

# convert rate per 1000 PY
# to 5-year probability
rate_to_prob(r = 162, per = 1000, to = 5)

# convert OR to probability
or_to_prob(or = 1.9, p = .51)

# convert RR to probability
rr_to_prob(rr = 1.9, p = .51)
```

42 rescale\_discount\_rate

reindent\_transition Rei

Reindent Transition Matrix

#### **Description**

Reindent Transition Matrix

# Usage

```
reindent_transition(x, print = TRUE)
```

## **Arguments**

x A transition matrix.

print Print result?

#### Value

The reindented matrix as a text string, invisibly.

```
rescale_discount_rate Rescale Discount Rate
```

# Description

Rescale a discount rate between two time frames.

#### **Usage**

```
rescale_discount_rate(x, from, to)
```

#### **Arguments**

x Discount rate to rescale.

from Original time period.

to Final time period.

#### **Details**

Continuous discounting is assumed, i.e. when converting a long-term discount rate into a short-term rate, we assume that a partial gain from one short term is multiplicatively discounted in all following short terms. At the same time, we assume the short-term rate is time-invariant.

#### Value

Rate rescaled under the assumption of compound discounting.

run\_bcea 43

## **Examples**

```
## 1% monthly interest rate to annual
rescale_discount_rate(0.01, 1, 12)
## 3% annual discount rate to (approximately) weekly
rescale_discount_rate(0.03, 52, 1)
```

run\_bcea

Use the BCEA package

## **Description**

Interfaces the output of run\_psa() into the BCEA package.

# Usage

```
run_bcea(x, ...)
```

# Arguments

x Output from run\_psa().

... Additional arguments passed to BCEA::bcea().

#### **Details**

The BCEA package is needed for this function to work.

## Value

A BCEA analysis.

run\_dsa

Run Sensitivity Analysis

# Description

Run Sensitivity Analysis

#### Usage

```
run_dsa(model, dsa)
```

## Arguments

model An evaluated Markov model.

dsa An object returned by define\_dsa().

run\_dsa

## Value

A data.frame with one row per model and parameter value.

```
param <- define_parameters(</pre>
  p1 = .5,
 p2 = .2,
 r = .05
)
mod1 <- define_strategy(</pre>
  transition = define_transition(
    C, p1,
   p2, C
  ),
  define_state(
    cost = discount(543, r),
   ly = 1
  ),
  define_state(
    cost = discount(432, r),
    1y = .5
  )
)
mod2 <- define_strategy(</pre>
  transition = define_transition(
    C, p1,
   p2, C
  ),
  define_state(
    cost = 789,
    ly = 1
  ),
  define_state(
    cost = 456,
    1y = .8
  )
)
res2 <- run_model(</pre>
 mod1, mod2,
 parameters = param,
 init = c(100, 0),
 cycles = 10,
  cost = cost,
  effect = ly
)
ds <- define_dsa(</pre>
 p1, .1, .9,
  p2, .1, .3,
```

run\_model 45

```
r, .05, .1
)
print(ds)

#'\dontrun{
    #'x <- run_dsa(res2, ds)
    #'plot(x, value = "cost")
    #'}
#'
#'
# can be specified as a function of other parameters

ds2 <- define_dsa(
    p2, p1 - .1, p1 + .1
)

#'\dontrun{
    #'run_dsa(res2, ds2)
#'}</pre>
```

run\_model

Run Markov Model

## **Description**

Runs one or more strategy. When more than one strategy is provided, all strategies should have the same states and state value names.

## Usage

```
run_model(
    ...,
    parameters = define_parameters(),
    init = c(1000L, rep(0L, get_state_number(get_states(list(...)[[1]])) - 1)),
    cycles = 1,
    method = c("life-table", "beginning", "end"),
    cost = NULL,
    effect = NULL,
    state_time_limit = NULL,
    central_strategy = NULL,
    inflow = rep(0L, get_state_number(get_states(list(...)[[1]])))
)

run_model_(
    uneval_strategy_list,
    parameters,
```

46 run\_model

```
init,
  cycles,
  method,
  cost,
  effect,
  state_time_limit,
  central_strategy,
  inflow
)
```

#### **Arguments**

One or more uneval\_model object. Optional. An object generated by define\_parameters(). parameters numeric vector or result of define\_init(), same length as number of states. init Number of individuals in each state at the beginning. cycles positive integer. Number of Markov Cycles to compute. method Counting method. See details. cost Names or expression to compute cost on the cost-effectiveness plane. effect Names or expression to compute effect on the cost-effectiveness plane. state\_time\_limit Optional expansion limit for state\_time, see details. central\_strategy character. The name of the strategy at the center of the cost-effectiveness plane, for readability. inflow numeric vector or result of define\_inflow(), similar to init. Number of new

# Details

uneval\_strategy\_list

In order to compute comparisons strategies must be similar (same states and state value names). Thus strategies can only differ through transition matrix cell values and values attached to states (but not state value names).

List of models, only used by run\_model\_() to avoid using . . .

The initial number of individuals in each state and the number of cycle will be the same for all strategies

state\_time\_limit can be specified in 3 different ways:

individuals in each state per cycle.

1. As a single value: the limit is applied to all strates in all strategies. 2. As a named vector (where names are state names): the limits are applied to the given state names, for all strategies. 3. As a named list of named vectors: the limits are applied to the given state names for the given strategies.

Counting method represents where the transition should occur, based on https://journals.sagepub.com/doi/10.1177/0272989X "beginning" overestimates costs and "end" underestimates costs.

run\_model 47

## Value

A list of evaluated models with computed values.

```
# running a single model
mod1 <-
  define_strategy(
    transition = define_transition(
      .5, .5,
      .1, .9
    ),
    define_state(
      cost = 543,
     ly = 1
    ),
    define_state(
      cost = 432,
      ly = 1
  )
res <- run_model(</pre>
  mod1,
 init = c(100, 0),
 cycles = 2,
 cost = cost,
  effect = ly
)
# running several models
mod2 <-
  define_strategy(
    transition = define_transition(
      .5, .5,
      .1, .9
    ),
    define_state(
      cost = 789,
      ly = 1
    ),
    define_state(
      cost = 456,
      ly = 1
    )
  )
res2 <- run_model(</pre>
```

48 run\_model\_tabular

```
mod1, mod2,
init = c(100, 0),
cycles = 10,
cost = cost,
effect = ly
)
```

run\_model\_tabular

Run Analyses From Files

## **Description**

This function runs a model from tabular input.

## Usage

```
run_model_tabular(
  location,
  reference = "REFERENCE.csv",
  run_dsa = TRUE,
  run_psa = TRUE,
  run_demo = TRUE,
  save = FALSE,
  overwrite = FALSE
)
```

#### **Arguments**

location Directory where the files are located.

reference Name of the reference file.

run\_dsa Run DSA? run\_psa Run PSA?.

run\_demo Run demographic analysis? save Should the outputs be saved?

overwrite Should the outputs be overwritten?

#### **Details**

The reference file should have two columns. data can be added, having value TRUE where an absolute file path is provided. data values must include state, tm, and parameters, and can also include options, demographics and data. The corresponding values in the file column give the names of the files (located in base\_dir) that contain the corresponding information - or, in the case of data, the directory containing the tables to be loaded.

run\_psa 49

#### Value

A list of evaluated models (always), and, if appropriate input is provided, dsa (deterministic sensitivity analysis), psa (probabilistic sensitivity analysis) and demographics (results across different demographic groups).

run\_psa

Run Probabilistic Uncertainty Analysis

#### **Description**

Run Probabilistic Uncertainty Analysis

## Usage

```
run_psa(model, psa, N, keep = FALSE)
```

## **Arguments**

model The result of run\_model().

psa Resampling distribution for parameters defined by define\_psa().

N > 0. Number of simulation to run.

keep logical; if TRUE, all models will be returned

## Value

A list with the following elements

- psa: a data. frame with one row per model.
- run\_model: a data.frame with mean cost and utility for each strategy
- model: the initial model object
- N: the number of simulations ran
- resamp\_par: the resampled parameters
- full: if keep is TRUE, a list of each model objects created at each iteration

```
# example for run_psa

mod1 <- define_strategy(
   transition = define_transition(
     .5, .5,
     .1, .9
   ),
   define_state(
     cost = cost_init + age * 5,
     ly = 1</pre>
```

run\_psa

```
),
  define_state(
    cost = cost_init + age,
    ly = 0
 )
)
mod2 <- define_strategy(</pre>
  transition = define_transition(
    p_trans, C,
   .1, .9
  ),
  define_state(
    cost = 789 * age / 10,
   ly = 1
 ),
  define_state(
    cost = 456 * age / 10,
    ly = 0
  )
)
res2 <- run_model(</pre>
  mod1, mod2,
  parameters = define_parameters(
    age_init = 60,
    cost_init = 1000,
    age = age_init + model_time,
    p_{trans} = .7
  ),
  init = 1:0,
  cycles = 10,
  cost = cost,
  effect = ly
)
rsp <- define_psa(</pre>
  age_init \sim normal(60, 10),
  cost_init ~ normal(1000, 100),
  p_trans ~ binomial(.7, 100),
  correlation = matrix(c(
    1, .4, 0,
    .4, 1, 0,
    0, 0, 1
 ), byrow = TRUE, ncol = 3)
# with run_model result
# (only 10 resample for speed)
ndt1 \leftarrow run_psa(res2, psa = rsp, N = 10)
```

set\_covariates 51

Set	covariates

Set Covariates of a Survival Distribution

# Description

Set the covariate levels of a survival model to be represented in survival projections.

# Usage

```
set_covariates(dist, ..., data = NULL)
set_covariates_(dist, covariates, data = NULL)
```

# Arguments

dist	a survfit or flexsurvreg object
• • •	Covariate values representing the group for which survival probabilities will be generated when evaluated.
data	A an optional data frame representing multiple sets of covariate values for which survival probabilities will be generated. Can be used to generate aggregate survival for a heterogeneous set of subjects.
covariates	Used to work around non-standard evaluation.

#### Value

A surv\_model object.

```
fs1 <- flexsurv::flexsurvreg(
   survival::Surv(rectime, censrec)~group,
   data=flexsurv::bc,
   dist = "llogis"
)
good_model <- set_covariates(fs1, group = "Good")
cohort <- data.frame(group=c("Good", "Good", "Medium", "Poor"))
mixed_model <- set_covariates(fs1, data = cohort)</pre>
```

52 summary.surv\_shift

summary.run\_model

Summarise Markov Model Results

# Description

Summarise Markov Model Results

## Usage

```
## S3 method for class 'run_model'
summary(object, threshold = NULL, ...)
```

## **Arguments**

object Output from run\_model().

threshold ICER threshold (possibly several) for net monetary benefit computation.

... additional arguments affecting the summary produced.

#### Value

A summary\_run\_model object.

```
summary.surv_shift
```

Summarize surv\_shift objects

## **Description**

Summarize surv\_shift objects

#### Usage

```
## S3 method for class 'surv_shift'
summary(object, summary_type = c("plot", "standard"), ...)
```

# Arguments

```
object a surv_shift object
```

summary\_type "standard" or "plot" - "standard" for the usual summary of a survfit object,

"plot" for a fuller version

... other arguments

## Value

A summary.

update\_model 53

update_model	Run Model on New Data

## **Description**

Given a table of new parameter values with a new parameter set per line, runs iteratively Markov models over these sets.

#### Usage

```
## S3 method for class 'run_model'
update(object, newdata, ...)

## S3 method for class 'updated_model'
plot(
    x,
    type = c("simple", "difference", "counts", "ce", "values"),
    result = c("cost", "effect", "icer"),
    strategy = NULL,
    ...
)
```

#### **Arguments**

object	The result of run_model().
newdata	A data.frame of new parameter sets, one column per parameter and one row per parameter set. An optional .weights column can be included for a weighted analysis.
	$\label{lem:conditional} Additional \ arguments \ passed \ to \ geom\_histogram. \ Especially \ useful \ to \ specify \ binwidth.$
x	Updated model to plot.
type	Plot simple values or differences?
result	The the result to plot (see details).
strategy	A model index, character or numeric.

# **Details**

newdata must be a data.frame with the following properties: the column names must be parameter names used in define\_parameters(); and an optional column .weights can give the respective weight of each row in the target population.

Weights are automatically scaled. If no weights are provided equal weights are used for each strata.

For the plotting function, the type argument can take the following values: "cost", "effect" or "icer" to plot the heterogeneity of the respective values. Furthermore "ce" and "count" can produce from the combined model plots similar to those of run\_model().

54 update\_model

## Value

A data.frame with one row per model/value.

## Warning

Histograms do not account for weights. On the other hand summary results do.

```
mod1 <-
  define_strategy(
   transition = define_transition(
      .5, .5,
      .1, .9
   ),
   define_state(
      cost = 543 + age * 5,
      ly = 1
   define_state(
     cost = 432 + age,
      ly = 1 * age / 100
   )
  )
mod2 <-
  define_strategy(
   transition = define_transition(
      .5, .5,
     .1, .9
   ),
   define_state(
      cost = 789 * age / 10,
     ly = 1
   ),
   define_state(
      cost = 456 * age / 10,
      ly = 1 * age / 200
   )
  )
res <- run_model(</pre>
  mod1, mod2,
  parameters = define_parameters(
   age_init = 60,
   age = age_init + model_time
  init = 1:0,
  cycles = 10,
 cost = cost,
  effect = ly
)
```

who\_mortality 55

```
# generating table with new parameter sets
new_tab <- data.frame(
    age_init = 40:45
)

# with run_model result
ndt <- update(res, newdata = new_tab)

summary(ndt)

# using weights

new_tab2 <- data.frame(
    age_init = 40:45,
    .weights = runif(6)
)

#'\dontrun{
    #'ndt2 <- update(res, newdata = new_tab2)
    #'
    #'summary(ndt2)
#'}</pre>
```

who\_mortality

Use WHO Mortality Rate

# Description

Returns age and sex-specific mortality probabilities for a given country.

## Usage

```
get_who_mr_memo(
  age,
  sex = NULL,
  region = NULL,
 country = NULL,
 year = "latest",
  local = FALSE
)
get_who_mr(
  age,
  sex = NULL,
 region = NULL,
  country = NULL,
 year = "latest",
  local = FALSE
)
```

56 who\_mortality

## **Arguments**

age	age as a continuous variable.
sex	sex as "FMLE"-"MLE", $\emptyset$ -1 (male = 0, female = 1) or 1-2 (male = 1, female = 2).
region	Region code. Assumed NULL if provided along with country.
country	Country code (see details).
year	Use data from that year. Defaults to "latest".
local	Fetch mortality data from package cached data?

#### **Details**

Locally cached data is used in case of connection problems, of if local = TRUE. For memory space reasons local data is only available for WHO high-income countries (pooled), and only for the latest year.

The results of get\_who\_mr are memoised for options("heemod.memotime") (default: 1 hour) to increase resampling performance.

## Value

This function should be used within define\_transition() or define\_parameters().

```
define_transition(
  C, get_who_mr(age = 50 + model_time, sex = "FMLE", country = "FRA"),
  0, 1
)
```

# **Index**

```
add_hazards, 3
                                                define_parameters_ (define_parameters),
add_hazards_(add_hazards), 3
apply_af, 4
                                                define_part_surv, 16
apply_hr, 4
                                                define_part_surv_ (define_part_surv), 16
apply_or, 5
                                                define_psa, 17
                                                define_psa(), 28, 49
apply_shift, 5
                                                define_psa_ (define_psa), 17
BCEA::bcea(), 43
                                                define_starting_values, 18
beta (distributions), 27
                                                define_starting_values(), 19, 20
binomial (distributions), 27
                                                define_starting_values_
                                                         (define_starting_values), 18
calibrate_model, 6
                                                define_state, 19
calibrate_model(), 7, 11
                                                define_state(), 18-20
close_cluster (cluster), 8
                                                define_state_(define_state), 19
close_cluster(), 8
                                                define_strategy, 20
cluster, 8
                                                define_strategy(), 18, 19, 25
combine_probs, 9
                                                define_strategy_ (define_strategy), 20
compute_surv, 9
                                                define_surv_dist, 21
compute_surv(), 10, 24
                                                define_surv_dist(), 16
construct_part_surv_tib, 10
                                                define_surv_fit, 22
                                                define_surv_spline, 23
define_calibration_fn, 11
                                                define_surv_table, 23
define_correlation, 12
                                                define_transition, 24
define_correlation(), 17
                                                define_transition(), 20, 56
define_correlation_
                                                define_transition_(define_transition),
        (define_correlation), 12
                                                         24
define_distribution (distributions), 27
                                                diagram::plotmat(), 25
define_distribution(), 18, 28
                                                dispatch_strategy, 26
define_dsa, 12
                                                distributions, 18, 27
define_dsa(), 43
                                                dplyr::mutate(), 15
define_dsa_ (define_dsa), 12
                                                dplyr::n(), 15
define_inflow, 13
define_inflow(), 46
                                                export_savi, 29
define_inflow_(define_inflow), 13
define_init, 14
                                                flexsurv::flexsurvreg(), 16
define_init(), 46
define_init_(define_init), 14
                                                gamma (distributions), 27
define_parameters, 14
                                                get_counts(get_counts.updated_model),
define_parameters(), 13, 14, 19, 20, 24, 25,
        46, 53, 56
                                                get_counts.updated_model, 29
```

58 INDEX

<pre>get_values(get_values.updated_model),</pre>	run_dsa, 43 run_dsa(), 36 run_model, 45 run_model(), 6, 29–31, 37, 38, 49, 52, 53 run_model_(run_model), 45 run_model_(), 46 run_model_tabular, 48 run_psa, 49 run_psa(), 8, 43
load_surv_models, 32 logitnormal (distributions), 27 lognormal (distributions), 27 look_up, 32 mix, 34 mix_ (mix), 34 modify, 34	<pre>set_covariates, 51 set_covariates_ (set_covariates), 51 stats::density(), 28 stats::optimise(), 7 status_cluster (cluster), 8 summary.run_model, 52 summary.surv_shift, 52</pre>
modify.state(define_state), 19 modify.uneval_matrix	triangle (distributions), 27 update(), $6$
modify.uneval_parameters (define_parameters), 14 multinomial(distributions), 27	<pre>update.run_model (update_model), 53 update_model, 53 use_cluster (cluster), 8</pre>
normal (distributions), 27	use_distribution (distributions), $27$ use_distribution(), $28$
<pre>optimx::optimx(), 6, 7 or_to_prob (probability), 40</pre>	who_mortality, 55
parallel::parLapply(), 8 part_survs_from_surv_inputs, 35 plot.dsa, 36 plot.psa, 37 plot.run_model, 38 plot.surv_object, 39 plot.uneval_matrix (define_transition), 24 plot.updated_model (update_model), 53 poisson (distributions), 27 prob_to_prob (probability), 40 probability, 40	
rate_to_prob (probability), 40 reindent_transition, 42 reindent_transition(), 25 rescale_discount_rate, 42 rescale_prob (probability), 40 rr_to_prob (probability), 40 run_bcea, 43	