# Package: WARDEN (via r-universe)

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Title Workflows for Health Technology Assessments in R using Discrete EveNtsVersion 0.99.2

Description Toolkit to support and perform discrete event simulations without resource constraints in the context of health technology assessments (HTA). The package focuses on cost-effectiveness modelling and aims to be submission-ready to relevant HTA bodies in alignment with 'NICE TSD 15' <a href="https://www.sheffield.ac.uk/nice-dsu/tsds/patient-level-simulation">https://www.sheffield.ac.uk/nice-dsu/tsds/patient-level-simulation</a>. More details an examples can be found in the package website <a href="https://jsanchezalv.github.io/WARDEN/">https://jsanchezalv.github.io/WARDEN/</a>.

License GPL (>= 3) Encoding UTF-8 LazyData true

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add\_item

Defining parameters that may be used in model calculations

# Description

Defining parameters that may be used in model calculations

#### Usage

```
add_item(.data = NULL, ...)
```

# Arguments

.data Existing data

... Items to define for the simulation

#### **Details**

The functions to add/modify events/inputs use lists. Whenever several inputs/events are added or modified, it's recommended to group them within one function, as it reduces the computation cost. So rather than use two add\_item with a list of one element, it's better to group them into a single add\_item with a list of two elements.

Whenever a function is directly implemented which must be evaluated later and that has no object name attached (e.g., pick\_val\_v), it should be implemented after a first add\_item() (empty or with content) to avoid confusing the .data argument, or wrapping the function within substitute()

#### Value

A list of items

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```
l_statics[["a"]],
    l_statics[["b"]]
),
sens = l_statics[[sens_name_used]],
psa_ind = psa_bool,
sens_ind = sensitivity_bool,
indicator = indicators_statics,
names_out = l_statics[["parameter_name"]]
)
)
```

add\_reactevt

Define the modifications to other events, costs, utilities, or other items affected by the occurrence of the event

#### **Description**

Define the modifications to other events, costs, utilities, or other items affected by the occurrence of the event

### Usage

```
add_reactevt(.data = NULL, name_evt, input)
```

#### **Arguments**

. data Existing data for event reactions

name\_evt Name of the event for which reactions are defined.

input Expressions that define what happens at the event, using functions as defined in

the Details section

### **Details**

There are a series of objects that can be used in this context to help define the event reactions.

The following functions may be used to define event reactions within this add\_reactevt() function: modify\_item() | Adds & Modifies items/flags/variables for future events (does not consider sequential) modify\_item\_seq() | Adds & Modifies items/flags/variables for future events in a sequential manner new\_event() | Adds events to the vector of events for that patient modify\_event() | Modifies existing events by changing their time

Apart from the items defined with add\_item(), we can also use standard variables that are always defined within the simulation: curtime | Current event time (numeric) prevtime | Time of the previous event (numeric) cur\_evtlist | Named vector of events that is yet to happen for that patient (named numeric vector) evt | Current event being processed (character) i | Patient being iterated (character) simulation | Simulation being iterated (numeric)

The model will run until curtime is set to Inf, so the event that terminates the model should modify curtime and set it to Inf.

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The user can use extract\_from\_reactions function on the output to obtain a data.frame with all the relationships defined in the reactions in the model.

# Value

A named list with the event name, and inside it the substituted expression saved for later evaluation

# **Examples**

```
add_reactevt(name_evt = "start",input = {})
add_reactevt(name_evt = "idfs",input = {modify_item(list("fl.idfs"= 0))})
```

 $add\_tte$ 

Define events and the initial event time

# Description

Define events and the initial event time

### Usage

```
add_tte(.data = NULL, arm, evts, other_inp = NULL, input)
```

# Arguments

.data	Existing data for initial event times
arm	The intervention for which the events and initial event times are defined
evts	A vector of the names of the events
other_inp	A vector of other input variables that should be saved during the simulation
input	The definition of initial event times for the events listed in the evts argument

### **Details**

Events need to be separately defined for each intervention.

For each event that is defined in this list, the user needs to add a reaction to the event using the add\_reactevt() function which will determine what calculations will happen at an event.

#### Value

A list of initial events and event times

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#### **Examples**

```
add_tte(arm="int",evts = c("start","ttot","idfs","os"),
input={
  start <- 0
  idfs <- draw_tte(1,'lnorm',coef1=2, coef2=0.5)
  ttot <- min(draw_tte(1,'lnorm',coef1=1, coef2=4),idfs)
  os <- draw_tte(1,'lnorm',coef1=0.8, coef2=0.2)
})</pre>
```

ast\_as\_list

Transform a substituted expression to its Abstract Syntax Tree (AST) as a list

#### **Description**

Transform a substituted expression to its Abstract Syntax Tree (AST) as a list

# Usage

```
ast_as_list(ee)
```

#### **Arguments**

ee

Substituted expression

#### Value

Nested list with the Abstract Syntax Tree (AST)

```
expr <- substitute({
    a <- sum(5+7)

modify_item(list(afsa=ifelse(TRUE, "asda", NULL)))

modify_item_seq(list(
    o_other_q_gold1 = if(gold == 1) { utility } else { 0 },
    o_other_q_gold2 = if(gold == 2) { utility } else { 0 },
    o_other_q_gold3 = if(gold == 3) { utility } else { 0 },
    o_other_q_gold4 = if(gold == 4) { utility } else { 0 },
    o_other_q_on_dup = if(on_dup) { utility } else { 0 },</pre>
```

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```
if(a==1){
  modify_item(list(a=list(6+b)))

modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
} else{
  modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
  if(a>6){
    modify_item(list(a=8))
}

if (sel_resp_incl == 1 & on_dup == 1) {
  modify_event(list(e_response = curtime, z = 6))
}

out <- ast_as_list(expr)</pre>
```

ceac\_des

Calculate the cost-effectiveness acceptability curve (CEAC) for a DES model with a PSA result

# Description

Calculate the cost-effectiveness acceptability curve (CEAC) for a DES model with a PSA result

# Usage

```
ceac_des(wtp, results, interventions = NULL, sensitivity_used = 1)
```

# **Arguments**

wtp Vector of length >=1 with the willingness to pay

results The list object returned by run\_sim()

interventions A character vector with the names of the interventions to be used for the analysis sensitivity\_used

Integer signaling which sensitivity analysis to use

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#### Value

A data frame with the CEAC results

#### **Examples**

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"
), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945
), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336
), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378
), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039
), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), c_default = c(int = 49921.6357486899, noint = 41225.2544659378
), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), q_default = c(int = 6.20743830697466, noint = 6.18115138126336
), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), merged_df = list(simulation = 1L, sensitivity = 1L))))
ceac_des(seq(from=10000, to=500000, by=10000), res)</pre>
```

cond\_dirichlet

Calculate conditional dirichlet values

#### **Description**

Calculate conditional dirichlet values

### Usage

```
cond_dirichlet(alpha, i, xi, full_output = FALSE)
```

# **Arguments**

alpha	mean vector
i	index of the known parameter (1-based index)
xi	known value of the i-th parameter (should be >0)
full_output	boolean indicating whether to return the full list of parameters

#### **Details**

Function to compute conditional dirichlet values

#### Value

List of length 2, one with new mu and other with covariance parameters

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# **Examples**

```
alpha <- c(2, 3, 4) i <- 2 # Index of the known parameter xi <- 0.5 # Known value of the second parameter # Compute the conditional alpha parameters with full output cond_dirichlet(alpha, i, xi, full_output = TRUE)
```

cond\_mvn

Calculate conditional multivariate normal values

# **Description**

Calculate conditional multivariate normal values

#### Usage

```
cond_mvn(mu, Sigma, i, xi, full_output = FALSE)
```

# Arguments

mu	mean vector
Sigma	covariance matrix
i	index of the known parameter (1-based index)
xi	known value of the i-th parameter
full_output	boolean indicating whether to return the full list of parameters

#### **Details**

Function to compute conditional multivariate normal values

### Value

List of length 2, one with new mu and other with covariance parameters

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create_indicators	Creates a vector of indicators (0 and 1) for sensitivity/DSA analysis

# **Description**

Creates a vector of indicators (0 and 1) for sensitivity/DSA analysis

# Usage

```
create_indicators(sens, n_sensitivity, elem, n_elem_before = 0)
```

# **Arguments**

sens current analysis iterator

n\_sensitivity total number of analyses to be run

elem vector of 0s and 1s of elements to iterate through (1 = parameter is to be included

in scenario/DSA)

n\_elem\_before Sum of 1s (# of parameters to be included in scenario/DSA) that go before elem

# **Details**

n\_elem\_before is to be used when several indicators want to be used (e.g., for patient level and common level inputs) while facilitating readibility of the code

#### Value

Numeric vector composed of 0 and 1, where value 1 will be used by pick\_val\_v to pick the corresponding index in its sens argument

#### **Examples**

```
create_indicators(10,20,c(1,1,1,1))
create_indicators(7,20,c(1,0,0,1,1,1,0,0,1,1),2)
```

disc\_cycle Cycle discounting

#### **Description**

Cycle discounting

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# Usage

```
disc_cycle(
  lcldr = 0.035,
  lclprvtime = 0,
  cyclelength,
  lclcurtime,
  lclval,
  starttime = 0
)
```

# **Arguments**

1cldr The discount rate

1clprvtime The time of the previous event in the simulation

cyclelength The cycle length

1clcurtime The time of the current event in the simulation

1clval The value to be discounted

starttime The start time for accrual of cycle costs (if not 0)

# Value

Double based on cycle discounting

# **Examples**

```
disc_cycle(lcldr=0.035, lclprvtime=0, cyclelength=1/12, lclcurtime=2, lclval=500,starttime=0)
```

disc\_cycle\_v

Cycle discounting for vectors

# **Description**

Cycle discounting for vectors

# Usage

```
disc_cycle_v(
   lcldr = 0.035,
   lclprvtime = 0,
   cyclelength,
   lclcurtime,
   lclval,
   starttime = 0
)
```

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### **Arguments**

1cldr The discount rate

1clprvtime The time of the previous event in the simulation

cyclelength The cycle length

1clcurtime The time of the current event in the simulation

1clval The value to be discounted

starttime The start time for accrual of cycle costs (if not 0)

# Value

Double based on cycle discounting

# **Examples**

```
disc_cycle_v(lcldr=0.035, lclprvtime=0, cyclelength=1/12, lclcurtime=2, lclval=500, starttime=0)
```

disc\_instant

Calculate instantaneous discounted costs or qalys

# Description

Calculate instantaneous discounted costs or qalys

#### Usage

```
disc_instant(lcldr = 0.035, lclcurtime, lclval)
```

#### **Arguments**

1cldr The discount rate

lclcurtime The time of the current event in the simulation

1clval The value to be discounted

#### Value

Double based on discrete time discounting

```
disc_instant(lcldr=0.035, lclcurtime=3, lclval=2500)
```

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disc_instant_v	Calculate instantaneous discounted costs or qalys for vectors	

# Description

Calculate instantaneous discounted costs or qalys for vectors

# Usage

```
disc_instant_v(lcldr = 0.035, lclcurtime, lclval)
```

# **Arguments**

1cldr The discount rate

1clcurtime The time of the current event in the simulation

1clval The value to be discounted

# Value

Double based on discrete time discounting

# **Examples**

```
disc_instant_v(lcldr=0.035, lclcurtime=3, lclval=2500)
```

disc_ongoing	Calculate discounted costs and qalys between events	
disc_ongoing	Calculate discounted costs and qalys between events	

# Description

Calculate discounted costs and qalys between events

# Usage

```
disc_ongoing(lcldr = 0.035, lclprvtime, lclcurtime, lclval)
```

# Arguments

1cldr The discount rate

1clprvtime The time of the previous event in the simulation
1clcurtime The time of the current event in the simulation

1clval The value to be discounted

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# Value

Double based on continuous time discounting

# **Examples**

```
disc_ongoing(lcldr=0.035,lclprvtime=0.5, lclcurtime=3, lclval=2500)
```

disc\_ongoing\_v

Calculate discounted costs and qalys between events for vectors

# Description

Calculate discounted costs and qalys between events for vectors

# Usage

```
disc_ongoing_v(lcldr = 0.035, lclprvtime, lclcurtime, lclval)
```

# **Arguments**

1cldr The discount rate

lclprvtime The time of the previous event in the simulation lclcurtime The time of the current event in the simulation

1clval The value to be discounted

### Value

Double based on continuous time discounting

```
disc_ongoing_v(lcldr=0.035,lclprvtime=0.5, lclcurtime=3, lclval=2500)
```

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draw_tte	Draw a time to event from a list of parametric survival functions

# Description

Draw a time to event from a list of parametric survival functions

# Usage

```
draw_tte(
  n_chosen,
  dist,
  coef1 = NULL,
  coef2 = NULL,
  coef3 = NULL,
  ...,
  beta_tx = 1,
  seed = NULL
)
```

# **Arguments**

n_chosen	The number of observations to be drawn
dist	The distribution; takes values 'lnorm', 'norm', 'mvnorm', 'weibullPH', 'weibull', 'llogis', 'gompertz', 'gengar
coef1	First coefficient of the distribution, defined as in the coef() output on a flex-survreg object (rate in "rpoisgamma")
coef2	Second coefficient of the distribution, defined as in the coef() output on a flex-survreg object (theta in "rpoisgamma")
coef3	Third coefficient of the distribution, defined as in the coef() output on a flex-survreg object (not used in "rpoisgamma")
• • •	Additional arguments to be used by the specific distribution (e.g., return_ind_rate if dist = "poisgamma")
beta_tx	Parameter in natural scale applied in addition to the scale/rate coefficient -e.g., a HR if used in an exponential- (not used in "rpoisgamma" nor "beta")
seed	An integer which will be used to set the seed for this draw.

# **Details**

Other arguments relevant to each function can be called directly

#### Value

A vector of time to event estimates from the given parameters

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#### **Examples**

```
draw_tte(n_chosen=1,dist='exp',coef1=1,beta_tx=1)
draw_tte(n_chosen=10,"poisgamma",coef1=1,coef2=1,obs_time=1,return_ind_rate=FALSE)
```

evpi\_des

Calculate the Expected Value of Perfect Information (EVPI) for a DES model with a PSA result

# **Description**

Calculate the Expected Value of Perfect Information (EVPI) for a DES model with a PSA result

#### Usage

```
evpi_des(wtp, results, interventions = NULL, sensitivity_used = 1)
```

### **Arguments**

wtp Vector of length >=1 with the willingness to pay

results The list object returned by run\_sim()

interventions A character vector with the names of the interventions to be used for the analysis sensitivity\_used

Integer signaling which sensitivity analysis to use

#### Value

A data frame with the EVPI results

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205), c_default = c(int = 49921.6357486899, noint = 41225.2544659378), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205), q_default = c(int = 6.20743830697466, noint = 6.18115138126336), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751), merged_df = list(simulation = 1L, sensitivity = 1L))))
evpi_des(seq(from=10000, to=500000, by=10000), res)
```

```
extract_elements_from_list
```

Extracts items and events by looking into modify\_item, modify\_item\_seq, modify\_event and new\_event

# **Description**

Extracts items and events by looking into modify\_item, modify\_item\_seq, modify\_event and new\_event

# Usage

```
extract_elements_from_list(node, conditional_flag = FALSE)
```

### **Arguments**

```
node Relevant node within the nested AST list conditional_flag
```

Boolean whether the statement is contained within a conditional statement

#### Value

A data.frame with the relevant item/event, the event where it's assigned, and whether it's contained within a conditional statement

```
expr <- substitute({
    a <- sum(5+7)
    modify_item(list(afsa=ifelse(TRUE, "asda", NULL)))
    modify_item_seq(list(
        o_other_q_gold1 = if(gold == 1) { utility } else { 0 },
        o_other_q_gold2 = if(gold == 2) { utility } else { 0 },
        o_other_q_gold3 = if(gold == 3) { utility } else { 0 },
        o_other_q_gold4 = if(gold == 4) { utility } else { 0 },
        o_other_q_on_dup = if(on_dup) { utility } else { 0 }
))

if(a==1){
    modify_item(list(a=list(6+b)))</pre>
```

extract\_from\_reactions

```
modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
else{
    modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
    if(a>6){
        modify_item(list(a=8))
    }
}

if (sel_resp_incl == 1 & on_dup == 1) {
    modify_event(list(e_response = curtime, z = 6))
}

out <- ast_as_list(expr)

results <- extract_elements_from_list(out)</pre>
```

 $extract\_from\_reactions$ 

Extract all items and events and their interactions from the event reactions list

# **Description**

Extract all items and events and their interactions from the event reactions list

# Usage

```
extract_from_reactions(reactions)
```

# **Arguments**

reactions

list generated through add\_reactevt

#### Value

A data.frame with the relevant item/event, the event where it's assigned, and whether it's contained within a conditional statement

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### **Examples**

```
a <- add_reactevt(name_evt="example",
    input={
        modify_item(list(w=5))
    })
extract_from_reactions(a)</pre>
```

extract\_psa\_result

Extract PSA results from a treatment

### **Description**

Extract PSA results from a treatment

#### Usage

```
extract_psa_result(x, element)
```

#### **Arguments**

x The output\_sim data frame from the list object returned by run\_sim()
element Variable for which PSA results are being extracted (single string)

#### Value

A dataframe with PSA results from the specified intervention

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"
), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945
), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336
), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378
), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039
), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), c_default = c(int = 49921.6357486899, noint = 41225.2544659378
), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), q_default = c(int = 6.20743830697466, noint = 6.18115138126336
), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), merged_df = list(simulation = 1L, sensitivity = 1L))))
extract_psa_result(res[[1]], "total_costs")</pre>
```

20 luck\_adj

### **Description**

Perform luck adjustment

#### Usage

```
luck_adj(prevsurv, cursurv, luck, condq = TRUE)
```

#### **Arguments**

prevsurv Value of the previous survival cursurv Value of the current survival

luck Luck used to be adjusted (number between 0 and 1) condq Conditional quantile approach or standard approach

#### **Details**

This function performs the luck adjustment automatically for the user, returning the adjusted luck number. Luck is interpreted in the same fashion as is standard in R (higher luck, higher time to event).

Note that if TTE is predicted using a conditional quantile function (e.g., conditional gompertz, conditional quantile weibull...) prevsurv and cursurv are the unconditional survival using the "previous" parametrization but at the previous time for presurv and at the current time for cursurv. For other distributions, presurv is the survival up to current time using the previous parametrization, and cursurv is the survival up to current time using the current parametrization.

Note that the advantage of the conditional quantile function is that it does not need the new parametrization to update the luck, which makes this approach computationally more efficient. This function can also work with vectors, which could allow to update multiple lucks in a single approach, and it can preserve names

# Value

Adjusted luck number between 0 and 1

```
luck_adj(prevsurv = 0.8,
    cursurv = 0.7,
    luck = 0.5,
    condq = TRUE)

luck_adj(prevsurv = c(1,0.8,0.7),
    cursurv = c(0.7,0.6,0.5),
    luck = setNames(c(0.5,0.6,0.7),c("A","B","C")),
```

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```
condq = TRUE)
luck_adj(prevsurv = 0.8,
 cursurv = 0.7,
 luck = 0.5,
 condq = FALSE) #different results
#Unconditional approach, timepoint of change is 25,
# parameter goes from 0.02 at time 10 to 0.025 to 0.015 at time 25,
# starting luck is 0.37
new_luck <- luck_adj(prevsurv = 1 - pweibull(q=10,3,1/0.02),</pre>
 cursurv = 1 - pweibull(q=10,3,1/0.025),
 luck = 0.37,
 condq = FALSE) #time 10 change
new_luck <- luck_adj(prevsurv = 1 - pweibull(q=25,3,1/0.025),</pre>
 cursurv = 1 - pweibull(q=25,3,1/0.015),
 luck = new_luck,
 condq = FALSE) #time 25 change
qweibull(new_luck, 3, 1/0.015) #final TTE
#Conditional quantile approach
new_luck <- luck_adj(prevsurv = 1-pweibull(q=0,3,1/0.02),
                      cursurv = 1- pweibull(q=10,3,1/0.02),
                      luck = 0.37,
                   condq = TRUE) \#time 10 change, previous time is 0 so prevsurv will be 1
new_luck <- luck_adj(prevsurv = 1-pweibull(q=10,3,1/0.025),</pre>
                      cursurv = 1- pweibull(q=25,3,1/0.025),
                      luck = new_luck,
                      condq = TRUE) #time 25 change
qcond_weibull(rnd = new_luck,
                     shape = 3,
                      scale = 1/0.015,
                     lower_bound = 25) + 25 #final TTE
```

modify\_event

Modify the time of existing events

#### **Description**

Modify the time of existing events

# Usage

```
modify_event(evt, create_if_null = TRUE)
```

22 modify\_item

### Arguments

evt A list of events and their times

create\_if\_null A boolean. If TRUE, it will create non-existing events with the chosen time to event. If FALSE, it will ignore those.

#### **Details**

The functions to add/modify events/inputs use lists. Whenever several inputs/events are added or modified, it's recommended to group them within one function, as it reduces the computation cost. So rather than use two modify\_event with a list of one element, it's better to group them into a single modify\_event with a list of two elements.

This function does not evaluate sequentially.

This function is intended to be used only within the add\_reactevt function in its input parameter and should not be run elsewhere or it will return an error.

#### Value

No return value, modifies/adds event to cur\_evtlist and integrates it with the main list for storage

### **Examples**

```
add_reactevt(name_evt = "idfs",input = {modify_event(list("os"=5))})
```

modify\_item

Modify the value of existing items

#### **Description**

Modify the value of existing items

# Usage

```
modify_item(list_item)
```

# **Arguments**

list\_item

A list of items and their values or expressions

#### **Details**

The functions to add/modify events/inputs use lists. Whenever several inputs/events are added or modified, it's recommended to group them within one function, as it reduces the computation cost. So rather than use two modify\_item with a list of one element, it's better to group them into a single modify\_item with a list of two elements.

Costs and utilities can be modified by using the construction type\_name\_category, where type is either "qaly" or "cost", name is the name (e.g., "default") and category is the category used (e.g.,

modify\_item\_seq 23

"instant"), so one could pass cost\_default\_instant and modify the cost. This will overwrite the value defined in the corresponding cost/utility section.

This function is intended to be used only within the add\_reactevt function in its input parameter and should not be run elsewhere or it will return an error.

#### Value

No return value, modifies/adds item to the environment and integrates it with the main list for storage

### **Examples**

```
add_reactevt(name_evt = "idfs",input = {modify_item(list("cost.it"=5))})
```

modify\_item\_seq

Modify the value of existing items

# Description

Modify the value of existing items

#### Usage

```
modify_item_seq(...)
```

### Arguments

A list of items and their values or expressions. Will be evaluated sequentially (so one could have list(a = 1, b = a + 2))

# **Details**

The functions to add/modify events/inputs use lists. Whenever several inputs/events are added or modified, it's recommended to group them within one function, as it reduces the computation cost. So rather than use two modify\_item with a list of one element, it's better to group them into a single modify\_item with a list of two elements.

Costs and utilities can be modified by using the construction type\_name\_category, where type is either "qaly" or "cost", name is the name (e.g., "default") and category is the category used (e.g., "instant"), so one could pass cost\_default\_instant and modify the cost. This will overwrite the value defined in the corresponding cost/utility section.

The function is different from modify\_item in that this function evaluates sequentially the arguments within the list passed. This implies a slower performance relative to modify\_item, but it can be more cleaner and convenient in certain instances.

This function is intended to be used only within the add\_reactevt function in its input parameter and should not be run elsewhere or it will return an error.

24 new\_event

#### Value

No return value, modifies/adds items sequentially and deploys to the environment and with the main list for storage

#### **Examples**

```
add_reactevt(name_evt = "idfs",input = {
  modify_item_seq(list(cost.idfs = 500, cost.tx = cost.idfs + 4000))
})
```

new\_event

Generate new events to be added to existing vector of events

#### **Description**

Generate new events to be added to existing vector of events

### Usage

```
new_event(evt)
```

### **Arguments**

evt

Event name and event time

# **Details**

The functions to add/modify events/inputs use lists. Whenever several inputs/events are added or modified, it's recommended to group them within one function, as it reduces the computation cost. So rather than use two new\_event with a list of one element, it's better to group them into a single new\_event with a list of two elements.

This function is intended to be used only within the add\_reactevt function in its input parameter and should not be run elsewhere or it will return an error.

#### Value

No return value, adds event to cur\_evtlist and integrates it with the main list for storage

```
add_reactevt(name_evt = "idfs",input = {new_event(list("ae"=5))})
```

pcond\_gompertz 25

pcond_gompertz	Survival Probaility function for conditional Gompertz distribution (lower bound only)

# **Description**

Survival Probaility function for conditional Gompertz distribution (lower bound only)

# Usage

```
pcond_gompertz(time = 1, shape, rate, lower_bound = 0)
```

# Arguments

time	Vector of times
shape	The shape parameter of the Gompertz distribution, defined as in the coef() output on a flexsurvreg object
rate	The rate parameter of the Gompertz distribution, defined as in the coef() output on a flexsurvreg object
lower_bound	The lower bound of the conditional distribution

# Value

Estimate(s) from the conditional Gompertz distribution based on given parameters

# Examples

```
pcond_gompertz(time=1,shape=0.05,rate=0.01,lower_bound = 50)
```

pick_psa	Helper function to create a list with random draws or whenever a series of functions needs to be called. Can be implemented within
	pick_val_v.

# Description

Helper function to create a list with random draws or whenever a series of functions needs to be called. Can be implemented within pick\_val\_v.

# Usage

```
pick_psa(f, ...)
```

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### Arguments

f A string or vector of strings with the function to be called, e.g., "rnorm"
... parameters to be passed to the function (e.g., if "rnorm", arguments n, mean, sd)

#### **Details**

This function can be used to pick values for the PSA within pick\_val\_v.

The function will ignore NA items within the respective parameter (see example below). If an element in f is NA (e.g., a non PSA input) then it will return NA as its value This feature is convenient when mixing distributions with different number of arguments, e.g., rnorm and rgengamma.

While it's slightly lower than individually calling each function, it makes the code easier to read and more transparent

#### Value

List with length equal to f of parameters called

```
params <- list(</pre>
param=list("a","b"),
dist=list("rlnorm", "rnorm"),
n=list(4,1),
a=list(c(1,2,3,4),1),
b=list(c(0.5,0.5,0.5,0.5),0.5),
dsa_min=list(c(1,2,3,4),2),
dsa_max=list(c(1,2,3,4),3)
pick_psa(params[["dist"]],params[["n"]],params[["a"]],params[["b"]])
#It works with functions that require different number of parameters
params <- list(</pre>
 param=list("a","b","c"),
 dist=list("rlnorm", "rnorm", "rgengamma"),
 n=list(4,1,1),
 a=list(c(1,2,3,4),1,0),
 b=list(c(0.5,0.5,0.5,0.5),0.5,1),
 c=list(NA,NA,0.2),
 dsa_min=list(c(1,2,3,4),2,1),
 dsa_max=list(c(1,2,3,4),3,3)
pick_psa(params[["dist"]],params[["n"]],params[["a"]],params[["b"]],params[["c"]])
#Can be combined with multiple type of functions and distributions if parameters are well located
params <- list(</pre>
param=list("a","b","c","d"),
dist=list("rlnorm","rnorm","rgengamma","draw_tte"),
n=list(4,1,1,1),
```

pick\_val\_v 27

```
a=list(c(1,2,3,4),1,0,"norm"),
b=list(c(0.5,0.5,0.5,0.5),0.5,1,1),
c=list(NA,NA,0.2,0.5),
c=list(NA,NA,NA,NA), #NA arguments will be ignored
dsa_min=list(c(1,2,3,4),2,1,0),
dsa_max=list(c(1,2,3,4),3,3,2)
)
```

pick\_val\_v

Select which values should be applied in the corresponding loop for several values (vector or list).

#### **Description**

Select which values should be applied in the corresponding loop for several values (vector or list).

#### Usage

```
pick_val_v(
  base,
  psa,
  sens,
  psa_ind = psa_bool,
  sens_ind = sens_bool,
  indicator,
  indicator_psa = NULL,
  names_out = NULL,
  indicator_sens_binary = TRUE,
  sens_iterator = NULL,
  distributions = NULL,
  covariances = NULL
)
```

#### **Arguments**

base	Value if no PSA/DSA/Scenario
	XII 'CDCA

psa Value if PSA

sens Value if DSA/Scenario

psa\_ind Boolean whether PSA is active

sens\_ind Boolean whether Scenario/DSA is active

indicator Indicator which checks whether the specific parameter/parameters is/are active

in the DSA or Scenario loop

in the PSA loop. If NULL, it's assumed to be a vector of 1s of length equal to

length(indicator)

names\_out Names to give the output list

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indicator\_sens\_binary

Boolean, TRUE if parameters will be varied fully, FALSE if some elements of

the parameters may be changed but not all

sens\_iterator Current iterator number of the DSA/scenario being run, e.g., 5 if it corresponds

to the 5th DSA parameter being changed

distributions List with length equal to length of base where the distributions are stored

covariances List with length equal to length of base where the variance/covariances are

stored (only relevant if multivariate normal are being used)

#### **Details**

This function can be used with vectors or lists, but will always return a list. Lists should be used when correlated variables are introduced to make sure the selector knows how to choose among those This function allows to choose between using an approach where only the full parameters are varied, and an approach where subelements of the parameters can be changed

#### Value

List used for the inputs

```
pick_val_v(base = list(0,0),
             psa = list(rnorm(1,0,0.1),rnorm(1,0,0.1)),
             sens = list(2,3),
             psa_ind = FALSE,
             sens_ind = TRUE,
             indicator=list(1,2),
             indicator_sens_binary = FALSE,
             sens_iterator = 2,
             distributions = list("rnorm", "rnorm")
)
pick_val_v(base = list(2,3,c(1,2)),
             psa =sapply(1:3,
                          function(x) eval(call(
                            c("rnorm","rnorm","mvrnorm")[[x]],
                            1,
                            c(2,3,list(c(1,2)))[[x]],
                            c(0.1,0.1,list(matrix(c(1,0.1,0.1,1),2,2)))[[x]]
                         ))),
             sens = list(4,5,c(1.3,2.3)),
             psa_ind = FALSE,
             sens_ind = TRUE,
             indicator=list(1,2,c(3,4)),
             names_out=c("util","util2","correlated_vector") ,
             indicator_sens_binary = FALSE,
             sens_iterator = 4,
             distributions = list("rnorm", "rnorm", "mvrnorm"),
             covariances = list(0.1, 0.1, matrix(c(1, 0.1, 0.1, 1), 2, 2))
)
```

qbeta\_mse 29

qbeta\_mse

Draw from a beta distribution based on mean and se (quantile)

# **Description**

Draw from a beta distribution based on mean and se (quantile)

# Usage

```
qbeta_mse(q, mean_v, se)
```

# **Arguments**

q Quantiles to be used

mean\_v A vector of the mean values

se A vector of the standard errors of the means

#### Value

A single estimate from the beta distribution based on given parameters

# **Examples**

```
qbeta_mse(q=0.5,mean_v=0.8,se=0.2)
```

qcond\_exp

Conditional quantile function for exponential distribution

# **Description**

Conditional quantile function for exponential distribution

#### Usage

```
qcond_{exp}(rnd = 0.5, rate)
```

# **Arguments**

rnd Vector of quantiles rate The rate parameter

Note taht the conditional quantile for an exponential is independent of time due

to constant hazard

30 qcond\_gamma

#### Value

Estimate(s) from the conditional exponential distribution based on given parameters

# **Examples**

```
qcond_exp(rnd = 0.5, rate = 3)
```

qcond\_gamma

Conditional quantile function for gamma distribution

#### **Description**

Conditional quantile function for gamma distribution

#### Usage

```
qcond_gamma(rnd = 0.5, rate, shape, lower_bound = 0, s_obs)
```

### **Arguments**

rnd Vector of quantilesrate The rate parametershape The shape parameter

lower\_bound The lower bound to be used (current time)

s\_obs is the survival observed up to lower\_bound time, normally defined from time 0

as 1 - pgamma(q = lower\_bound, rate, shape) but may be different if parametriza-

tion has changed previously

#### Value

Estimate(s) from the conditional gamma distribution based on given parameters

```
qcond_gamma(rnd = 0.5, rate = 1.06178, shape = 0.01108,lower_bound = 1, s_obs=0.8)
```

qcond\_gompertz 31

qcond_gompertz Quantile function for conditional Gompertz distribution (lower box only)	und
---	-----

# **Description**

Quantile function for conditional Gompertz distribution (lower bound only)

#### Usage

```
qcond_gompertz(rnd = 0.5, shape, rate, lower_bound = 0)
```

#### **Arguments**

rnd Vector of quantiles

shape The shape parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

rate The rate parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

lower\_bound The lower bound of the conditional distribution

#### Value

Estimate(s) from the conditional Gompertz distribution based on given parameters

#### **Examples**

```
qcond_gompertz(rnd=0.5,shape=0.05,rate=0.01,lower_bound = 50)
```

qcond_llogis	Conditional quantile function for loglogistic distribution
--------------	--

# Description

Conditional quantile function for loglogistic distribution

# Usage

```
qcond_llogis(rnd = 0.5, shape, scale, lower_bound = 0)
```

# Arguments

rnd	Vector of quantiles
shape	The shape parameter
scale	The scale parameter

lower\_bound The lower bound to be used (current time)

32 qcond\_lnorm

#### Value

Estimate(s) from the conditional loglogistic distribution based on given parameters

# **Examples**

```
qcond_llogis(rnd = 0.5,shape = 1,scale = 1,lower_bound = 1)
```

qcond\_lnorm

Conditional quantile function for lognormal distribution

# Description

Conditional quantile function for lognormal distribution

#### Usage

```
qcond_lnorm(rnd = 0.5, meanlog, sdlog, lower_bound = 0, s_obs)
```

### **Arguments**

rnd Vector of quantiles

meanlog The meanlog parameter sdlog The sdlog parameter

lower\_bound The lower bound to be used (current time)

s\_obs is the survival observed up to lower\_bound time, normally defined from time

0 as 1 - plnorm(q = lower\_bound, meanlog, sdlog) but may be different if

parametrization has changed previously

#### Value

Estimate(s) from the conditional lognormal distribution based on given parameters

```
qcond_lnorm(rnd = 0.5, meanlog = 1,sdlog = 1,lower_bound = 1, s_obs=0.8)
```

qcond\_norm 33

qcond_norm	Conditional quantile function for normal distribution	

# **Description**

Conditional quantile function for normal distribution

# Usage

```
qcond_norm(rnd = 0.5, mean, sd, lower_bound = 0, s_obs)
```

# **Arguments**

rnd Vector of quantiles
mean The mean parameter
sd The sd parameter

lower\_bound The lower bound to be used (current time)

s\_obs is the survival observed up to lower\_bound time, normally defined from time 0

as 1 - pnorm(q = lower\_bound, mean, sd) but may be different if parametrization

has changed previously

#### Value

Estimate(s) from the conditional normal distribution based on given parameters

# **Examples**

```
qcond_norm(rnd = 0.5, mean = 1,sd = 1,lower_bound = 1, s_obs=0.8)
```

qcond_weibull	Conditional quantile function for weibull distribution	
---------------	--	--

# **Description**

Conditional quantile function for weibull distribution

#### Usage

```
qcond_weibull(rnd = 0.5, shape, scale, lower_bound = 0)
```

# **Arguments**

rnd Vector of quantiles

shape The shape parameter as in R stats package weibull scale The scale parameter as in R stats package weibull lower\_bound The lower bound to be used (current time)

34 qgamma\_mse

# Value

Estimate(s) from the conditional weibull distribution based on given parameters

#### **Examples**

```
qcond_weibull(rnd = 0.5, shape = 3, scale = 66.66, lower_bound = 50)
```

qgamma\_mse

Use quantiles from a gamma distribution based on mean and se

# Description

Use quantiles from a gamma distribution based on mean and se

# Usage

```
qgamma_mse(q = 1, mean_v, se, seed = NULL)
```

# **Arguments**

q Quantile to draw

mean\_v A vector of the mean values

se A vector of the standard errors of the means

seed An integer which will be used to set the seed for this draw.

# Value

A single estimate from the gamma distribution based on given parameters

```
qgamma_mse(q=0.5, mean_v=0.8, se=0.2)
```

rbeta\_mse 35

rbeta_mse	Draw from a beta distribution based on mean and se

#### **Description**

Draw from a beta distribution based on mean and se

# Usage

```
rbeta_mse(n = 1, mean_v, se, seed = NULL)
```

# **Arguments**

n Number of draws (must be >= 1)
mean\_v A vector of the mean values

se A vector of the standard errors of the means

seed An integer which will be used to set the seed for this draw.

#### Value

A single estimate from the beta distribution based on given parameters

# **Examples**

```
rbeta_mse(n=1,mean_v=0.8,se=0.2)
```

#### **Description**

Draw from a conditional Gompertz distribution (lower bound only)

# Usage

```
rcond_gompertz(n = 1, shape, rate, lower_bound = 0, seed = NULL)
```

#### **Arguments**

n	The number	of obser	vations	to be	drawn

shape The shape parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

rate The rate parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

lower\_bound The lower bound of the conditional distribution

seed An integer which will be used to set the seed for this draw.

36 rcond\_gompertz\_lu

#### Value

Estimate(s) from the conditional Gompertz distribution based on given parameters

# **Examples**

```
rcond_gompertz(1, shape=0.05, rate=0.01, lower_bound = 50)
```

rcond\_gompertz\_lu

Draw from a Conditional Gompertz distribution (lower and upper bound)

# Description

Draw from a Conditional Gompertz distribution (lower and upper bound)

# Usage

```
rcond_gompertz_lu(
   n,
   shape,
   rate,
   lower_bound = 0,
   upper_bound = Inf,
   seed = NULL
)
```

#### **Arguments**

n The number of observations to be drawn

shape The shape parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

rate The rate parameter of the Gompertz distribution, defined as in the coef() output

on a flexsurvreg object

lower\_bound The lower bound of the conditional distribution upper\_bound The upper bound of the conditional distribution

seed An integer which will be used to set the seed for this draw.

### Value

Estimate(s) from the Conditional Gompertz distribution based on given parameters

```
rcond_gompertz_lu(1,shape=0.05,rate=0.01,lower_bound = 50)
```

rdirichlet 37

rdirichlet	Draw from a dirichlet distribution based on number of counts in tran-	
	sition. Adapted from brms::rdirichlet	

# **Description**

Draw from a dirichlet distribution based on number of counts in transition. Adapted from brms::rdirichlet

# Usage

```
rdirichlet(n = 1, alpha, seed = NULL)
```

## Arguments

Number of draws (must be  $\geq 1$ ). If n>1, it will return a list of matrices.

alpha A matrix of alphas (transition counts)

seed An integer which will be used to set the seed for this draw.

#### Value

A transition matrix. If n>1, it will return a list of matrices.

# **Examples**

```
rdirichlet(n=1,alpha= matrix(c(1251, 0, 350, 731),2,2))
rdirichlet(n=2,alpha= matrix(c(1251, 0, 350, 731),2,2))
```

Draw from a dirichlet distribution based on mean transition probabilities and standard errors

# Description

rdirichlet\_prob

Draw from a dirichlet distribution based on mean transition probabilities and standard errors

# Usage

```
rdirichlet_prob(n = 1, alpha, se, seed = NULL)
```

# Arguments

n	Number of draws (must	be $>= 1$ ). If $n>1$ , it will	ll return a list of matrices.
---	-----------------------	---------------------------------	-------------------------------

alpha A matrix of transition probabilities

se A matrix of standard errors

seed An integer which will be used to set the seed for this draw.

38 replicate\_profiles

#### Value

A transition matrix. If n>1, it will return a list of matrices.

#### **Examples**

```
 \begin{split} & \mathsf{rdirichlet\_prob}(\mathsf{n=1}, \mathsf{alpha} = \, \mathsf{matrix}(\mathsf{c}(0.7, 0.3, 0, 0.1, 0.7, 0.2, 0.1, 0.2, 0.7), 3, 3), \\ & \mathsf{se=matrix}(\mathsf{c}(0.7, 0.3, 0, 0.1, 0.7, 0.2, 0.1, 0.2, 0.7)/10, 3, 3)) \\ & \mathsf{rdirichlet\_prob}(\mathsf{n=2}, \mathsf{alpha} = \, \mathsf{matrix}(\mathsf{c}(0.7, 0.3, 0, 0.1, 0.7, 0.2, 0.1, 0.2, 0.7), 3, 3), \\ & \mathsf{se=matrix}(\mathsf{c}(0.7, 0.3, 0, 0.1, 0.7, 0.2, 0.1, 0.2, 0.7)/10, 3, 3)) \end{split}
```

replicate\_profiles

Replicate profiles data.frame

# **Description**

Replicate profiles data.frame

# Usage

```
replicate_profiles(
  profiles,
  replications,
  probabilities = NULL,
  replacement = TRUE,
  seed_used = NULL
)
```

#### **Arguments**

profiles data.frame of profiles

replications integer, final number of observations

probabilities vector of probabilities with the same length as the number of rows of profiles.

Does not need to add up to 1 (are reweighted)

replacement Boolean whether replacement is used

seed\_used Integer with the seed to be used for consistent results

#### Value

Resampled data.frame of profiles

# **Examples**

```
replicate_profiles(profiles=data.frame(id=1:100,age=rnorm(100,60,5)),
replications=200,probabilities=rep(1,100))
```

rgamma\_mse 39

rgamma\_mse

Draw from a gamma distribution based on mean and se

#### **Description**

Draw from a gamma distribution based on mean and se

# Usage

```
rgamma_mse(n = 1, mean_v, se, seed = NULL)
```

# Arguments

n Number of draws (must be >= 1)
mean\_v A vector of the mean values

se A vector of the standard errors of the means

seed An integer which will be used to set the seed for this draw.

#### Value

A single estimate from the gamma distribution based on given parameters

# **Examples**

```
rgamma_mse(n=1, mean_v=0.8, se=0.2)
```

rpoisgamma

Draw time to event (tte) from a Poisson or Poisson-Gamma (PG) Mixture/Negative Binomial (NB) Process

# Description

Draw time to event (tte) from a Poisson or Poisson-Gamma (PG) Mixture/Negative Binomial (NB) Process

#### Usage

```
rpoisgamma(
    n,
    rate,
    theta = NULL,
    obs_time = 1,
    t_reps,
    seed = NULL,
    return_ind_rate = FALSE,
    return_df = FALSE
)
```

#### **Arguments**

The number of observations to be drawn rate rate of the event (in terms of events per observation-time) Optional. When omitted, the function simulates times for a Poisson process. theta Represents the shape of the gamma mixture distribution. Estimated and reported as theta in negative binomial regression analyses in r. period over which events are observable obs\_time t\_reps Optional. Number of TBEs to be generated to capture events within the observation window. When omitted, the function sets t\_reps to the 99.99th quantile of the Poisson (if no theta is provided) or negative binomial (if theta is provided). Thus, the risk of missing possible events in the observation window is 0.01%. seed An integer which will be used to set the seed for this draw. return\_ind\_rate A boolean that indicates whether an additional vector with the rate parameters used per observation is used. It will alter the structure of the results to two lists, one storing tte with name tte, and the other with name ind\_rate return df A boolean that indicates whether a data.table object should be returned

#### **Details**

Function to simulate event times from a Poisson or Poisson-Gamma (PG) Mixture/Negative Binomial (NB) Process Event times are determined by sampling times between events (TBEs) from an exponential distribution, and cumulating these to derive the event times. Events occurring within the set observation time window are retained and returned. For times for a Poisson process, the provided rate is assumed constant. For a PG or NB, the individual rates are sampled from a Gamma distribution with shape = theta and scale = rate/theta.

# Value

Estimate(s) from the time to event based on poisson/Poisson-Gamma (PG) Mixture/Negative Binomial (NB) distribution based on given parameters

### **Examples**

rpoisgamma(1,rate=1,obs\_time=1,theta=1)

run\_sim Run the simulation

#### Description

Run the simulation

### Usage

```
run_sim(
  arm_list = c("int", "noint"),
  sensitivity_inputs = NULL,
  common_all_inputs = NULL,
  common_pt_inputs = NULL,
  unique_pt_inputs = NULL,
  init_event_list = NULL,
  evt_react_list = evt_react_list,
  util_ongoing_list = NULL,
  util_instant_list = NULL,
  util_cycle_list = NULL,
  cost_ongoing_list = NULL,
  cost_instant_list = NULL,
  cost_cycle_list = NULL,
  other_ongoing_list = NULL,
  other_instant_list = NULL,
  npats = 500,
  n_sim = 1,
  psa_bool = NULL,
  sensitivity_bool = FALSE,
  sensitivity_names = NULL,
  n_sensitivity = 1,
  input_out = NULL,
  ipd = 1,
  timed_freq = NULL,
  debug = FALSE,
  accum_backwards = FALSE,
  continue_on_error = FALSE,
  seed = NULL
)
```

# Arguments

arm\_list A vector of the names of the interventions evaluated in the simulation sensitivity\_inputs

A list of sensitivity inputs that do not change within a sensitivity in a similar fashion to common all inputs, etc

common\_all\_inputs

A list of inputs common across patients that do not change within a simulation common\_pt\_inputs

A list of inputs that change across patients but are not affected by the intervention

unique\_pt\_inputs

A list of inputs that change across each intervention

init\_event\_list

A list of initial events and event times. If no initial events are given, a "Start" event at time 0 is created automatically

evt\_react\_list A list of event reactions

util\_ongoing\_list

Vector of QALY named variables that are accrued at an ongoing basis (discounted using drq)

util\_instant\_list

Vector of QALY named variables that are accrued instantaneously at an event (discounted using drq)

util\_cycle\_list

Vector of QALY named variables that are accrued in cycles (discounted using drq)

cost\_ongoing\_list

Vector of cost named variables that are accrued at an ongoing basis (discounted using drc)

cost\_instant\_list

Vector of cost named variables that are accrued instantaneously at an event (discounted using drc)

cost\_cycle\_list

Vector of cost named variables that are accrued in cycles (discounted using drc)

other\_ongoing\_list

Vector of other named variables that are accrued at an ongoing basis (discounted using drq)

other\_instant\_list

Vector of other named variables that are accrued instantaneously at an event (discounted using drq)

npats The number of patients to be simulated (it will simulate npats \* length(arm\_list))

n\_sim The number of simulations to run per sensitivity

psa\_bool A boolean to determine if PSA should be conducted. If n\_sim > 1 and psa\_bool = FALSE, the differences between simulations will be due to sampling

sensitivity\_bool

A boolean to determine if Scenarios/DSA should be conducted.

sensitivity\_names

A vector of scenario/DSA names that can be used to select the right sensitivity (e.g., c("Scenario\_1", "Scenario\_2")). The parameter "sens\_name\_used" is created from it which corresponds to the one being used for each iteration.

n\_sensitivity

Number of sensitivity analysis (DSA or Scenarios) to run. It will be interacted with sensitivity\_names argument if not null (n\_sensitivityitivity = n\_sensitivity \* length(sensitivity\_names)). For DSA, it should be as many parameters as there are. For scenario, it should be 1.

input\_out

A vector of variables to be returned in the output data frame

ipd

Integer taking value 1 for full IPD data returned, and 2 IPD data but aggregating events (returning last value for numeric/character/factor variables. For other objects (e.g., matrices), the IPD will still be returned as the aggregation rule is not clear). Other values mean no IPD data returned (removes non-numerical or length>1 items)

timed\_freq If NULL, it does not produce any timed outputs. Otherwise should be a number

(e.g., every 1 year)

debug If TRUE, will generate a log file

accum\_backwards

If TRUE, the ongoing accumulators will count backwards (i.e., the current value is applied until the previous update). If FALSE, the current value is applied between the current event and the next time it is updated.

continue\_on\_error

If TRUE, on error it will attempt to continue by skipping the current simulation

seed Starting seed to be used for the whole analysis. If null, it's set to 1 by default.

#### **Details**

This function is slightly different from run\_sim\_parallel. run\_sim\_parallel only runs multiple-core at the simulation level. run\_sim uses only-single core. run\_sim can be more efficient if using only one simulation (e.g., deterministic), while run\_sim\_parallel will be more efficient if the number of simulations is >1 (e.g., PSA).

Event ties are processed in the order declared within the init\_event\_list argument (evts argument within the first sublist of that object). To do so, the program automatically adds a sequence from to 0 to the (number of events - 1) times 1e-10 to add to the event times when selecting the event with minimum time. This time has been selected as it's relatively small yet not so small as to be ignored by which.min (see .Machine for more details)

A list of protected objects that should not be used by the user as input names or in the global environment to avoid the risk of overwriting them is as follows: c("arm", "arm\_list", "categories\_for\_export", "cur\_evtlist", "curtime", "evt", "i", "prevtime", "sens", "simulation", "sens\_name\_used", "list\_env", "uc\_lists", "npats", "ipd").

The engine uses the L'Ecuyer-CMRG for the random number generator. Note that the random seeds are set to be unique in their category (i.e., at patient level, patient-arm level, etc.)

If no drc or 'drq parameters are passed within any of the input lists, these are assigned value 0.03.

Ongoing items will look backward to the last time updated when performing the discounting and accumulation. This means that the user does not necessarily need to keep updating the value, but only add it when the value changes looking forward (e.g.,  $o_q = utility$  at event 1, at event 2 utility does not change, but at event 3 it does, so we want to make sure to add  $o_q = utility$  at event 3 before updating utility. The program will automatically look back until event 1). Note that in previous versions of the package backward was the default, and now this has switched to forward.

It is important to note that the QALYs and Costs (ongoing or instant or per cycle) used should be of length 1. If they were of length > 1, the model would expand the data, so instead of having each event as a row, the event would have N rows (equal to the length of the costs/qalys to discount passed). This means more processing of the results data would be needed in order for it to provide the correct results.

If the cycle lists are used, then it is expected the user will declare as well the name of the variable pasted with cycle\_l and cycle\_starttime (e.g., c\_default\_cycle\_l and c\_default\_cycle\_starttime) to ensure the discounting can be computed using cycles, with cycle\_l being the cycle length, and cycle\_starttime being the starting time in which the variable started counting.

debug = TRUE will export a log file with the timestamp up the error in the main working directory.

continue\_on\_error will skip the current simulation (so it won't continue for the rest of patientarms) if TRUE. Note that this will make the progress bar not correct, as a set of patients that were expected to be run is not.

#### Value

A list of data frames with the simulation results

# **Examples**

```
library(magrittr)
common_all_inputs <-add_item(</pre>
util.sick = 0.8,
util.sicker = 0.5,
cost.sick = 3000,
cost.sicker = 7000,
cost.int = 1000,
coef_noint = log(0.2),
HR_{int} = 0.8,
drc = 0.035, #different values than what's assumed by default
drq = 0.035,
random_seed_sicker_i = sample.int(100000,5,replace = FALSE)
)
common_pt_inputs <- add_item(death= max(0.0000001,rnorm(n=1, mean=12, sd=3)))</pre>
unique_pt_inputs <- add_item(fl.sick = 1,</pre>
                              q_default = util.sick,
                              c_default = cost.sick + if(arm=="int"){cost.int}else{0})
init_event_list <-</pre>
add_tte(arm=c("noint","int"), evts = c("sick","sicker","death") ,input={
  sick <- 0
  sicker <- draw_tte(1,dist="exp",</pre>
   coef1=coef_noint, beta_tx = ifelse(arm=="int",HR_int,1),
    seed = random_seed_sicker_i[i])
})
evt_react_list <-
add_reactevt(name_evt = "sick",
             input = {}) %>%
  add_reactevt(name_evt = "sicker",
               input = {
                 modify_item(list(q_default = util.sicker,
                               c_default = cost.sicker + if(arm=="int"){cost.int}else{0},
                                   fl.sick = 0))
               }) %>%
  add_reactevt(name_evt = "death",
               input = {
                 modify_item(list(q_default = 0,
                                   c_default = 0,
```

```
curtime = Inf))
               })
util_ongoing <- "q_default"
cost_ongoing <- "c_default"</pre>
run_sim(arm_list=c("int","noint"),
common_all_inputs = common_all_inputs,
common_pt_inputs = common_pt_inputs,
unique_pt_inputs = unique_pt_inputs,
init_event_list = init_event_list,
evt_react_list = evt_react_list,
util_ongoing_list = util_ongoing,
cost_ongoing_list = cost_ongoing,
npats = 2,
n_sim = 1,
psa_bool = FALSE,
ipd = 1)
```

run\_sim\_parallel

Run simulations in parallel mode (at the simulation level)

## Description

Run simulations in parallel mode (at the simulation level)

## Usage

```
run_sim_parallel(
  arm_list = c("int", "noint"),
  sensitivity_inputs = NULL,
  common_all_inputs = NULL,
  common_pt_inputs = NULL,
  unique_pt_inputs = NULL,
  init_event_list = NULL,
  evt_react_list = evt_react_list,
  util_ongoing_list = NULL,
  util_instant_list = NULL,
  util_cycle_list = NULL,
  cost_ongoing_list = NULL,
  cost_instant_list = NULL,
  cost_cycle_list = NULL,
  other_ongoing_list = NULL,
  other_instant_list = NULL,
  npats = 500,
  n_sim = 1,
  psa_bool = NULL,
```

```
sensitivity_bool = FALSE,
      sensitivity_names = NULL,
      n_{sensitivity} = 1,
      ncores = 1,
      input_out = NULL,
      ipd = 1,
      timed_freq = NULL,
      debug = FALSE,
      accum_backwards = FALSE,
      continue_on_error = FALSE,
      seed = NULL
    )
Arguments
                      A vector of the names of the interventions evaluated in the simulation
    arm_list
    sensitivity_inputs
                      A list of sensitivity inputs that do not change within a sensitivity in a similar
                      fashion to common_all_inputs, etc
    common_all_inputs
                      A list of inputs common across patients that do not change within a simulation
    common_pt_inputs
                      A list of inputs that change across patients but are not affected by the interven-
    unique_pt_inputs
                      A list of inputs that change across each intervention
    init_event_list
                      A list of initial events and event times. If no initial events are given, a "Start"
                      event at time 0 is created automatically
    evt_react_list A list of event reactions
    util_ongoing_list
                      Vector of QALY named variables that are accrued at an ongoing basis (dis-
                      counted using drq)
    util_instant_list
                      Vector of QALY named variables that are accrued instantaneously at an event
                      (discounted using drq)
    util_cycle_list
                      Vector of QALY named variables that are accrued in cycles (discounted using
                      drq)
    cost_ongoing_list
                      Vector of cost named variables that are accrued at an ongoing basis (discounted
                      using drc)
    cost_instant_list
                      Vector of cost named variables that are accrued instantaneously at an event (dis-
                      counted using drc)
```

Vector of cost named variables that are accrued in cycles (discounted using drc)

cost\_cycle\_list

other\_ongoing\_list

Vector of other named variables that are accrued at an ongoing basis (discounted

using drq)

other\_instant\_list

Vector of other named variables that are accrued instantaneously at an event

(discounted using drq)

npats The number of patients to be simulated (it will simulate npats \* length(arm\_list))

n\_sim The number of simulations to run per sensitivity

psa\_bool A boolean to determine if PSA should be conducted. If n\_sim > 1 and psa\_bool

= FALSE, the differences between simulations will be due to sampling

sensitivity\_bool

A boolean to determine if Scenarios/DSA should be conducted.

sensitivity\_names

A vector of scenario/DSA names that can be used to select the right sensitivity (e.g., c("Scenario\_1", "Scenario\_2")). The parameter "sens\_name\_used" is created from it which corresponds to the one being used for each iteration.

n\_sensitivity Number of sensitivity analysis (DSA or Scenarios) to run. It will be interacted

with sensitivity\_names argument if not null ( $n_s$ ensitivityitivity =  $n_s$ ensitivity \* length(sensitivity\_names)). For DSA, it should be as many parameters as there

are. For scenario, it should be 1.

ncores The number of cores to use for parallel computing

input\_out A vector of variables to be returned in the output data frame

ipd Integer taking value 0 if no IPD data returned, 1 for full IPD data returned, and

2 IPD data but aggregating events

timed\_freq If NULL, it does not produce any timed outputs. Otherwise should be a number

(e.g., every 1 year)

debug If TRUE, will generate a log file

accum\_backwards

If TRUE, the ongoing accumulators will count backwards (i.e., the current value is applied until the previous update). If FALSE, the current value is applied

between the current event and the next time it is updated.

continue\_on\_error

If TRUE, on error at patient stage will attempt to continue to the next simulation

(only works if n\_sim and/or n\_sensitivity are > 1, not at the patient level)

seed Starting seed to be used for the whole analysis. If null, it's set to 1 by default.

## Details

This function is slightly different from run\_sim. run\_sim allows to run single-core. run\_sim\_parallel allows to use multiple-core at the simulation level, making it more efficient for a large number of simulations relative to run\_sim (e.g., for PSA).

Event ties are processed in the order declared within the init\_event\_list argument (evts argument within the first sublist of that object). To do so, the program automatically adds a sequence from to 0 to the (number of events - 1) times 1e-10 to add to the event times when selecting the

event with minimum time. This time has been selected as it's relatively small yet not so small as to be ignored by which min (see .Machine for more details)

A list of protected objects that should not be used by the user as input names or in the global environment to avoid the risk of overwriting them is as follows: c("arm", "arm\_list", "categories\_for\_export", "cur\_evtlist", "curtime", "evt", "i", "prevtime", "sens", "simulation", "sens\_name\_used", "list\_env", "uc\_lists", "npats", "ipd").

The engine uses the L'Ecuyer-CMRG for the random number generator. Note that if ncores > 1, then results per simulation will only be exactly replicable if using run\_sim\_parallel (as seeds are automatically transformed to be seven integer seeds -i.e, L'Ecuyer-CMRG seeds-)

If no drc or drq parameters are passed within any of the input lists, these are assigned value 0.03. Note that the random seeds are set to be unique in their category (i.e., at patient level, patient-arm level, etc.)

Ongoing items will look backward to the last time updated when performing the discounting and accumulation. This means that the user does not necessarily need to keep updating the value, but only add it when the value changes looking forward (e.g., o\_q = utility at event 1, at event 2 utility does not change, but at event 3 it does, so we want to make sure to add o\_q = utility at event 3 before updating utility. The program will automatically look back until event 1). Note that in previous versions of the package backward was the default, and now this has switched to forward.

If the cycle lists are used, then it is expected the user will declare as well the name of the variable pasted with cycle\_l and cycle\_starttime (e.g., c\_default\_cycle\_l and c\_default\_cycle\_starttime) to ensure the discounting can be computed using cycles, with cycle\_l being the cycle length, and cycle\_starttime being the starting time in which the variable started counting.

debug = TRUE will export a log file with the timestamp up the error in the main working directory. If continue\_on\_error is set to FALSE, it will only export analysis level inputs due to the parallel engine (use single-engine for those inputs)

continue\_on\_error will skip the current simulation (so it won't continue for the rest of patientarms) if TRUE. Note that this will make the progress bar not correct, as a set of patients that were expected to be run is not.

#### Value

A list of lists with the analysis results

#### **Examples**

```
library(magrittr)
common_all_inputs <-add_item(
util.sick = 0.8,
util.sicker = 0.5,
cost.sick = 3000,
cost.sicker = 7000,
cost.int = 1000,
coef_noint = log(0.2),
HR_int = 0.8,
drc = 0.035, #different values than what's assumed by default
drq = 0.035,
random_seed_sicker_i = sample.int(100000,5,replace = FALSE)
)</pre>
```

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```
common_pt_inputs <- add_item(death= max(0.0000001,rnorm(n=1, mean=12, sd=3)))</pre>
unique_pt_inputs <- add_item(fl.sick = 1,</pre>
                              q_default = util.sick,
                              c_default = cost.sick + if(arm=="int"){cost.int}else{0})
init_event_list <-</pre>
add_tte(arm=c("noint","int"), evts = c("sick","sicker","death") ,input={
  sick <- 0
  sicker <- draw_tte(1,dist="exp",</pre>
  coef1=coef_noint, beta_tx = ifelse(arm=="int",HR_int,1),
   seed = random_seed_sicker_i[i])
})
evt_react_list <-
add_reactevt(name_evt = "sick",
             input = {}) %>%
  add_reactevt(name_evt = "sicker",
               input = {
                 modify_item(list(q_default = util.sicker,
                               c_default = cost.sicker + if(arm=="int"){cost.int}else{0},
                                   fl.sick = 0)
               }) %>%
  add_reactevt(name_evt = "death",
               input = {
                 modify_item(list(q_default = 0,
                                   c_default = 0,
                                   curtime = Inf))
               })
util_ongoing <- "q_default"
cost_ongoing <- "c_default"</pre>
run_sim_parallel(arm_list=c("int","noint"),
common_all_inputs = common_all_inputs,
common_pt_inputs = common_pt_inputs,
unique_pt_inputs = unique_pt_inputs,
init_event_list = init_event_list,
evt_react_list = evt_react_list,
util_ongoing_list = util_ongoing,
cost_ongoing_list = cost_ongoing,
npats = 2,
n_sim = 1,
psa_bool = FALSE,
ipd = 1,
ncores = 1)
```

50 summary\_results\_sens

### **Description**

Deterministic results for a specific treatment

### Usage

```
summary_results_det(out = results[[1]][[1]], arm = NULL, wtp = 50000)
```

## Arguments

out	The final_output data frame from the list object returned by run_sim()
arm	The reference treatment for calculation of incremental outcomes
wtp	Willingness to pay to have INMB

#### Value

A dataframe with absolute costs, LYs, QALYs, and ICER and ICUR for each intervention

### **Examples**

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"
), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945
), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336
), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378
), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039
), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), c_default = c(int = 49921.6357486899, noint = 41225.2544659378
), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), q_default = c(int = 6.20743830697466, noint = 6.18115138126336
), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), merged_df = list(simulation = 1L, sensitivity = 1L))))
summary_results_det(res[[1]][[1]], arm="int")</pre>
```

```
summary_results_sens Summary of sensitivity outputs for a treatment
```

#### **Description**

Summary of sensitivity outputs for a treatment

# Usage

```
summary_results_sens(out = results, arm = NULL, wtp = 50000)
```

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# **Arguments**

out	The list object returned by run_sim()
arm	The reference treatment for calculation of incremental outcomes

wtp Willingness to pay to have INMB

#### Value

A data frame with each sensitivity output per arm

#### **Examples**

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205), c_default = c(int = 49921.6357486899, noint = 41225.2544659378), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205), q_default = c(int = 6.20743830697466, noint = 6.18115138126336), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751), merged_df = list(simulation = 1L, sensitivity = 1L))))
```

summary\_results\_sim Summary of PSA outputs for a treatment

# Description

Summary of PSA outputs for a treatment

#### Usage

```
summary_results_sim(out = results[[1]], arm = NULL, wtp = 50000)
```

# Arguments

out	The output_sim data frame from the list object returned by run_sim()
arm	The reference treatment for calculation of incremental outcomes
wtp	Willingness to pay to have INMB

## Value

A data frame with mean and 95% CI of absolute costs, LYs, QALYs, ICER and ICUR for each intervention from the PSA samples

52 tte.df

#### **Examples**

```
res <- list(list(list(sensitivity_name = "", arm_list = c("int", "noint"
), total_lys = c(int = 9.04687362556945, noint = 9.04687362556945
), total_qalys = c(int = 6.20743830697466, noint = 6.18115138126336
), total_costs = c(int = 49921.6357486899, noint = 41225.2544659378
), total_lys_undisc = c(int = 10.8986618377039, noint = 10.8986618377039
), total_qalys_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), total_costs_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), c_default = c(int = 49921.6357486899, noint = 41225.2544659378
), c_default_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), q_default = c(int = 6.20743830697466, noint = 6.18115138126336
), q_default_undisc = c(int = 7.50117621700097, noint = 7.47414569286751
), merged_df = list(simulation = 1L, sensitivity = 1L))))
summary_results_sim(res[[1]],arm="int")</pre>
```

tte.df

Example TTE IPD data

# **Description**

An example of TTE IPD data for the example\_ipd file

# Usage

tte.df

#### **Format**

tte.df:

A data frame with 1000 rows and 8 columns:

**USUBJID** Patient ID

**ARMCD, ARM** Arm code and variables

PARAMCD, PARAM Parameter

AVAL, AVALCD Values of interest

**CNSR** Censored observation?

#### Source

```
Simulated through FlexsurvPlus package using sim_adtte(seed = 821, rho = 0, beta_1a = log(0.6), beta_1b = log(0.6), beta_pd = log(0.2))
```

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