

# Representation and prediction in multistate models

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## Lexis objects - split objects

Splitting time with `splitLexis`:

- ▶ risk time in many small intervals
- ▶ assuming constant rates in each
- ▶ allows simple parametric modeling with `glm`
- ▶ using any number of time scales
- ▶ prediction of rates
- ▶ calculation of any derived measure

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## Representation of FU

- ▶ Many different ways of representing follow-up:
  - ▶ `msm`
  - ▶ `mstate`
  - ▶ `etm`
- ▶ some dedicated to a special model
- ▶ mostly on one timescale (the `st` machinery in Stata)
- ▶ generally derived from follow-up in a clinical trial with
  - ▶ entry at 0
  - ▶ exit at  $t$
  - ▶ risk time  $t$

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## glm modeling form object Lx

```
> w2i <- glm( lex.Xst=="Ill" ~ v1 + v2 + v3,
+           family=poisson, offset=log(lex.dur),
+           data = subset( Lx, lex.Cst=="Well" ) )
> #
> w2d <- glm( lex.Xst=="Dead" ~ v1 + v2 + v3,
+           family=poisson, offset=log(lex.dur),
+           data = subset( Lx, lex.Cst=="Well" ) )
> #
> i2d <- glm( lex.Xst=="Dead" ~ v1 + v2 + v3,
+           family=poisson, offset=log(lex.dur),
+           data = subset( Lx, lex.Cst=="Ill" ) )
```

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## MSM representation

Epochs (time-intervals)

- ▶ **Time** at start: The value of the timescales of interest.
- ▶ **Length** of the epoch — risk time ("exposure")
- ▶ **State** in which the the time is spent
- ▶ **next** state: the state the person moves on to

This is a representation of the **risk time**

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## coxph modeling form object Lx

```
> w2i <- coxph( Surv( time, time+lex.dur, lex.Xst=="Ill" ) ~ v1 + v2 + v3,
+             data = subset( Lx, lex.Cst=="Well" ) )
> #
> w2d <- coxph( Surv( time, time+lex.dur, lex.Xst=="Dead" ) ~ v1 + v2 + v3,
+             data = subset( Lx, lex.Cst=="Well" ) )
> #
> i2d <- coxph( Surv( time, time+lex.dur, lex.Xst=="Dead" ) ~ v1 + v2 + v3,
+             data = subset( Lx, lex.Cst=="Ill" ) )
```

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## Representation of likelihood

- ▶ The likelihood terms in a multistate model comes naturally as one per **transition**:

$$\exp\left(\int_{in}^{out} \lambda_j(u) du\right)$$

- ▶ ... and for the events, additionally  $\lambda_j(\text{out})$
- ▶ This is the **stacked** representation, allowing joint modeling of all transition rates in one go:
- ▶ Separate or joint parameters for each transition.

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## glm modeling form object Lx with update

```
> w2i <- glm( lex.Xst=="Ill" ~ v1 + v2 + v3,
+           family=poisson, offset=log(lex.dur),
+           data = subset( Lx, lex.Cst=="Well" ) )
> #
> w2d <- update( w2i, lex.Xst=="Dead" ~ . )
> #
> i2d <- update( w2d, data = subset( Lx, lex.Cst=="Ill" ) )
```

— but if you really **are** using the same covariates:

```
> mA <- glm( lex.Fail ~ lex.Tr + (v1 + v2 + v3):lex.Tr,
+           family=poisson, offset=log(lex.dur),
+           data = stack.Lexis( Lx ) )
```

`lex.Tr` has levels "Well->Ill", "Well->Dead" and "Ill->Dead"

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## Lexis objects

`data.frame` with a few extra features:

`timescales` — chose any number, name as you please

`lex.id` — person identification

`lex.dur` — length of the epoch represented

`lex.Cst` — state of risk time (Current state)

`lex.Xst` — neXt state

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## Stacking – interface to mstate

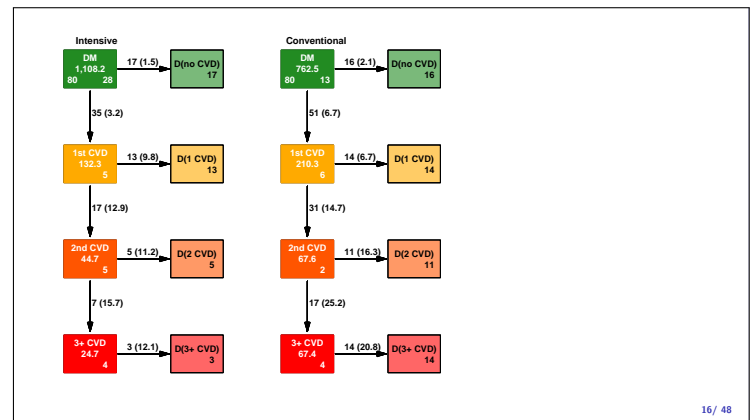
- ▶ Stacking of the follow-up gives the terms that make up the likelihood
- ▶ `lex.Tr` has levels "Well->Ill", "Well->Dead" and "Ill->Dead"
- ▶ `lex.Fail` is logical.
- ▶ Used for the interface function `msdata.Lexis` — stacks the data and shaves away features.

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## Utilities — summaries

- ▶ **summary** — gives table of transitions and risk time
- ▶ **boxes** — shows it in a nice transition diagram (boxes)
- ▶ **plot** — plots follow-up in a Lexis diagram

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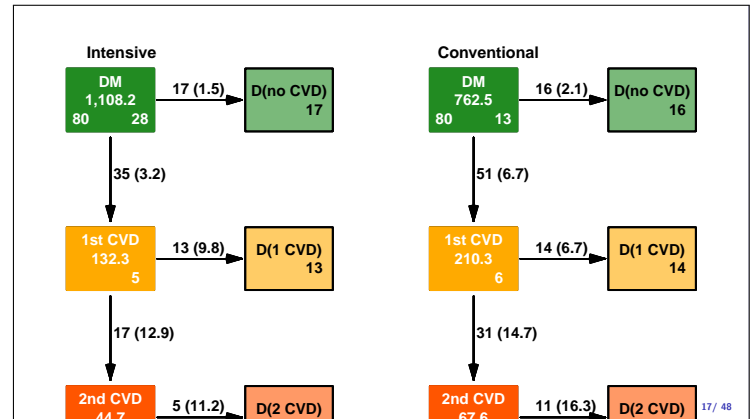


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## Utilities — manipulation & restructuring

- ▶ **cutLexis** — cuts follow-up at a time point; transition to a new state.
- ▶ **splitLexis** — splits time in small intervals along a time scale at designated breaks.
- ▶ Both features need **stsplit** in Stata (+plus a bit of fidgeting)

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## Predicting using a single time scale

- ▶ With a parametric model for rates:
- ▶ closed form expressions for state probabilities etc.
- ▶ wrapping in a function with parameters as arguments
- ▶ parametric bootstrap does all for you
- ▶ multistate machinery from Michael C

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## Hazard ratios

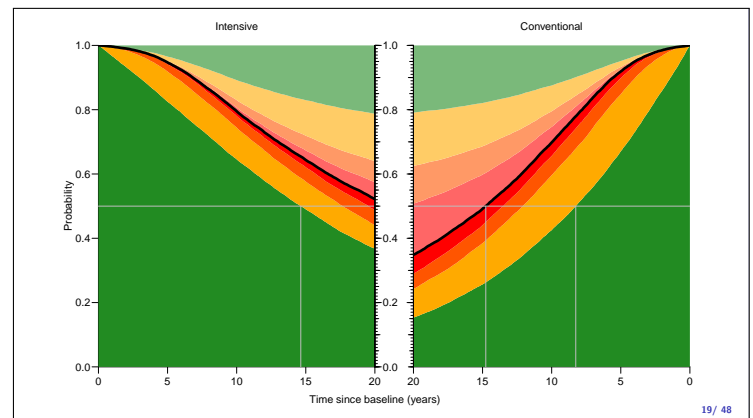
	CVD event	Mortality
HR, Int. vs. Conv.	0.55 (0.39;0.77)	0.83 (0.54; 1.30)
H <sub>0</sub> : PH btw. CVD groups	p=0.438	p=0.261
H <sub>0</sub> : HR = 1	p=0.425	p=0.001
HR vs. 0 CVD events:		
0 (ref.)	1.00	1.00
1	2.43 (1.67;3.52)	3.08 (1.82; 5.19)
2	3.48 (2.15;5.64)	4.42 (2.36; 8.29)
3+		7.76 (4.11;14.65)

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## Prediction using realistic models

- ▶ Simulation of an entire dataset through MS model
  - ▶ allowing multiple time scale
  - ▶ ... also "time since state S"
- ▶ Enumeration of persons in states gives
  - ▶ — state occupancy probabilities
  - ▶ — expected sojourn times
  - ▶ — expected life time probabilities

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Diabetologia  
DOI 10.1007/s00125-016-4065-6



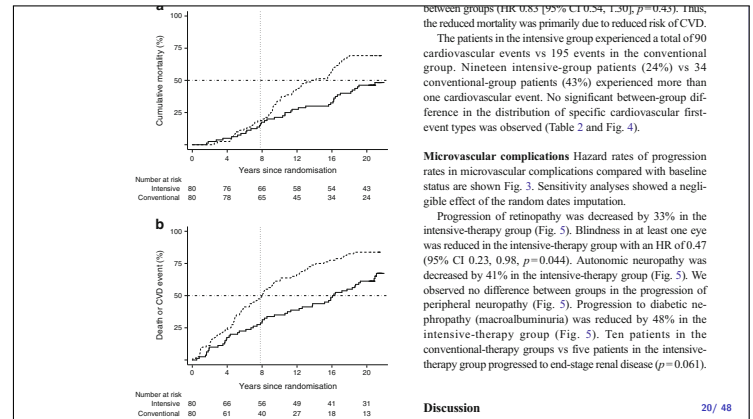
### ARTICLE

## Years of life gained by multifactorial intervention in patients with type 2 diabetes mellitus and microalbuminuria: 21 years follow-up on the Steno-2 randomised trial

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**Abstract**  
*Aims/hypothesis* The aim of this work was to study the potential long-term impact of a 7.8 years intensified, multifactorial pharmacological approaches. After 7.8 years the study continued as an observational follow-up with all patients receiving treatment as for the original intensive-therapy group. The pri-



between groups (HR 0.55 [95% CI 0.39, 0.77],  $p=0.438$ ). Thus, the reduced mortality was primarily due to reduced risk of CVD. The patients in the intensive group experienced a total of 90 cardiovascular events vs 195 events in the conventional group. Nineteen intensive-group patients (24%) vs 34 conventional-group patients (43%) experienced more than one cardiovascular event. No significant between-group difference in the distribution of specific cardiovascular first-event types was observed (Table 2 and Fig. 4).

**Microvascular complications** Hazard rates of progression rates in microvascular complications compared with baseline status are shown Fig. 3. Sensitivity analyses showed a negligible effect of the random dates imputation. Progression of retinopathy was decreased by 33% in the intensive-therapy group (Fig. 5). Blindness in at least one eye was reduced in the intensive-therapy group with an HR of 0.47 (95% CI 0.23, 0.98,  $p=0.044$ ). Autonomic neuropathy was decreased by 41% in the intensive-therapy group (Fig. 5). We observed no difference between groups in the progression of peripheral neuropathy (Fig. 5). Progression to diabetic neuropathy (macroalbuminuria) was reduced by 48% in the intensive-therapy group (Fig. 5). Ten patients in the intensive-therapy group vs five patients in the conventional-therapy group progressed to end-stage renal disease ( $p=0.061$ ).

### Discussion

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## Expected lifetime and YLL (well, gained)

Expected lifetime (years) in the Steno 2 cohort during the first 20 years after baseline by treatment group and CVD status.

State	Intensive	Conventional	Int.—Conv.
Alive	15.6	14.1	1.5
No CVD	12.7	10.0	2.6
Any CVD	3.0	4.1	-1.1

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```
> L2 <- Lexis( entry = list( per = doBase,
+                           age = doBase-doBth,
+                           dur = doBase-doDM,
+                           tsb = 0 ),
+             exit = list( per = doEnd ),
+             exit.status = factor( ( !is.na(doDth) ) + deathCVD,
+                                 labels=c("DM","D-oth","CV-D" ) ),
+             data = st2 )
```

NOTE: entry.status has been set to "DM" for all.

```
> summary( L2 )
```

Transitions:

From	To	Records	Events	Risk time	Persons
DM	DM	67	55	38	160
	CV-D			93	2417.6
	Persons				160

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Expected lifetime (years) during the first 20 years after baseline by sex, age, treatment group and CVD status.

sex	state	age	Men			Women		
			Int.	Conv.	Int.—Conv.	Int.	Conv.	Int.—Conv.
Alive	45	18.5	17.5	1.0	19.1	18.4	0.7	
	50	17.2	16.1	1.1	18.0	17.2	0.8	
	55	15.6	13.8	1.8	17.4	15.9	1.6	
	60	13.9	11.6	2.2	15.5	13.7	1.8	
	65	11.2	9.5	1.8	13.3	11.4	2.0	
No CVD	45	14.9	12.5	2.4	15.8	14.3	1.5	
	50	14.0	11.1	2.9	15.1	12.9	2.2	
	55	12.2	9.7	2.5	14.3	11.6	2.7	
	60	10.9	8.2	2.7	12.4	9.9	2.6	
	65	9.0	6.7	2.2	10.7	8.3	2.4	

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```
> L0 <- Lexis( entry = list( per = doBase,
+                           age = doBase-doBth,
+                           dur = doBase-doDM,
+                           tsb = 0 ),
+             exit = list( per = doEnd ),
+             exit.status = factor( ( !is.na(doDth) ),
+                                 labels=c("DM","Dead" ) ),
+             data = st2 )
```

NOTE: entry.status has been set to "DM" for all.

```
> summary( L0 )
```

Transitions:

From	To	Records	Events	Risk time	Persons
DM	DM	67	93	160	2417.6
	Dead			93	160

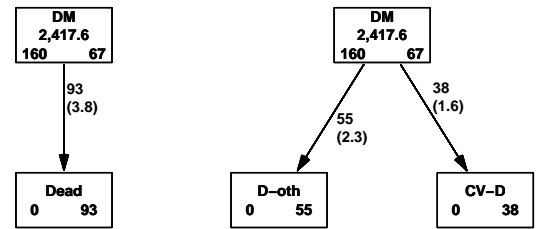
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## Multistate models in practice:

- Representation:
  - States
  - Transitions
  - Sojourn times
  - Rates
- Analysis of rates:
  - Cox-model
  - Poisson model
- Reporting
  - Rates
  - HRs
  - Probabilities
  - Expected lifetime

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```
> par( mfrow=c(1,2) )
> boxes( L0, boxpos=list(x=c(50,50),y=c(85,15)),show.BE=T,scale.R=100)
> boxes( L2, boxpos=list(x=c(50,15,85),y=c(85,15,15)),show.BE=T,scale.R=100)
```



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## Representation of multistate FU: Lexis

- Allowing multiple time scales
  - time-scale variables — the starting point on each time scale
  - sojourn time variable `lex.dur` — risktime, exposure
  - state variables:
- Allowing multiple states
  - `lex.Cst` — the state in which follow-up (`lex.dur`) occurs
  - `lex.Xst` — the state in which

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```
> L1 <- cutLexis( L0, cut = L0$doCVD1,
+               new.state = "1st CVD",
+               precursor.states = c("DM"),
+               split.states = TRUE,
+               new.scale = "trCVD")
> #
> L1 <- cutLexis( L1, cut = L1$doCVD2,
+               new.state = "2nd CVD",
+               precursor.states = c("DM","1st CVD"),
+               split.states = TRUE )
> #
> L1 <- cutLexis( L1, cut = L1$doCVD3,
+               new.state = "3rd CVD",
+               precursor.states = c("DM","1st CVD","2nd CVD"),
+               split.states = TRUE )
> levels( L1 )
```

```
[1] "DM" "1st CVD"
[3] "2nd CVD" "3rd CVD"
[5] "Dead" "Dead(1st CVD)"
[7] "Dead(1st CVD)(2nd CVD)" "Dead(1st CVD)(2nd CVD)(3rd CVD)"
```

```
> levels( L1$lex.Cst )[5:8] <-
+ levels( L1$lex.Xst )[5:8] <- paste("Dth(",0:3,""),sep="")
```

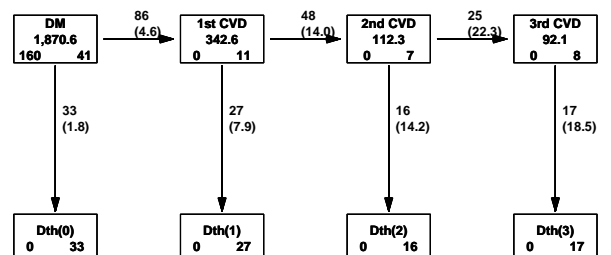
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```
> head( st2[, -c(1,4:5,12,13)] )
```

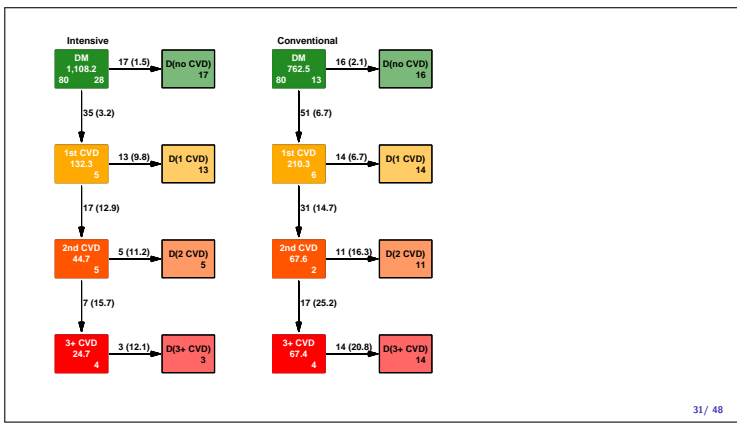
	allocation	sex	doBth	doDM	doBase	doCVD1	doCVD2	doCVD3	doDth
1	Intensive	M	1932.300	1991.093	1993.357	2014.457	NA	NA	NA
2	Intensive	M	1946.813	1982.130	1993.357	2009.231	2009.570	2010.162	NA
3	Conventional	M	1943.377	1982.560	1993.362	2001.639	NA	NA	2001.639
4	Conventional	M	1944.771	1976.791	1993.362	1995.415	1997.461	2003.443	2003.443
5	Conventional	M	1935.993	1986.346	1993.162	1993.959	1994.657	1998.047	1998.047
6	Conventional	M	1946.942	1986.404	1993.201	1998.769	NA	NA	NA

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```
> boxes( L1, boxpos=list( x=c(rep(seq(15,85),4).2) ),
+               y=rep(c(85,20),each=4) ), show.BE=TRUE, scale.R=100 )
```



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### An added time scale IV

791	5	1997.162	61.16906	10.815916	0.0000000	3.20328542	0.08333333	2nd CVD	2d
792	5	1997.246	61.25240	10.899250	0.08333333	3.28661875	0.08333333	2nd CVD	2d
793	5	1997.329	61.33573	10.982583	0.16666667	3.36995209	0.08333333	2nd CVD	2d
794	5	1997.412	61.41906	11.065916	0.25000000	3.45328542	0.08333333	2nd CVD	2d
795	5	1997.496	61.50240	11.149250	0.33333333	3.53661875	0.08333333	2nd CVD	2d
796	5	1997.579	61.58573	11.232583	0.41666667	3.61995209	0.08333333	2nd CVD	2d
797	5	1997.662	61.66906	11.315916	0.50000000	3.70328542	0.08333333	2nd CVD	2d
798	5	1997.746	61.75240	11.399250	0.58333333	3.78661875	0.08333333	2nd CVD	2d
799	5	1997.829	61.83573	11.482583	0.66666667	3.86995209	0.08333333	2nd CVD	2d
800	5	1997.912	61.91906	11.565916	0.75000000	3.95328542	0.08333333	2nd CVD	2d
801	5	1997.996	62.00240	11.649250	0.83333333	4.03661875	0.05099247	2nd CVD	1

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### An added time scale

We added the timescale `tfCVD` using `new.scale="tfCVD"`

```
> subset( L1, lex.id==5 )[1:9]
```

	per	age	dur	tsb	tfCVD	lex.dur	lex.Cst	lex.Xst	lex.id
10	1993.162	57.16906	6.815916	0.0000000	NA	0.7967146	DM	1st CVD	5
11	1993.959	57.96578	7.612631	0.7967146	0.0000000	0.6981520	1st CVD	2nd CVD	5
12	1994.657	58.66393	8.310783	1.4948665	0.698152	3.3894593	2nd CVD	Dth(2)	5

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### Representation of multistate FU: Lexis I

lex.id	per	age	dur	tsb	tfCVD	lex.dur	lex.Cst	lex.Xst
5	1993.162	57.16906	6.815916	0.000000	NA	0.08333333	DM	DM
5	1993.246	57.25240	6.899250	0.08333333	NA	0.08333333	DM	DM
...								
5	1993.912	57.91906	7.565916	0.750000	NA	0.0467145	DM	1st CVD
5	1993.959	57.96578	7.612631	0.796714	0.000000	0.0366187	1st CVD	1st CVD
5	1993.996	58.00240	7.649250	0.833333	0.036618	0.08333333	1st CVD	1st CVD
...								
5	1994.579	58.58573	8.232583	1.416666	0.619952	0.0781998	1st CVD	2nd CVD
5	1994.657	58.66393	8.310783	1.494866	0.698151	0.0051334	2nd CVD	2nd CVD
...								
5	1997.912	61.91906	11.565916	4.750000	3.953285	0.08333333	2nd CVD	2nd CVD
5	1997.996	62.00240	11.649250	4.833333	4.036618	0.0509924	2nd CVD	Dth(2)

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### An added time scale I

We added the timescale `tfCVD` using `new.scale="tfCVD"`

```
> S1 <- splitLexis( L1, breaks=seq(0,25,1/12), time.scale="tsb" )
> subset( S1, lex.id==5 )[1:9]
```

lex.id	per	age	dur	tsb	tfCVD	lex.dur	lex.Cst	lex.Xst
741	5	1993.162	57.16906	6.815916	0.00000000	NA	0.08333333	DM
742	5	1993.246	57.25240	6.899250	0.08333333	NA	0.08333333	DM
743	5	1993.329	57.33573	6.982583	0.16666667	NA	0.08333333	DM
744	5	1993.412	57.41906	7.065916	0.25000000	NA	0.08333333	DM
745	5	1993.496	57.50240	7.149250	0.33333333	NA	0.08333333	DM
746	5	1993.579	57.58573	7.232583	0.41666667	NA	0.08333333	DM
747	5	1993.662	57.66906	7.315916	0.50000000	NA	0.08333333	DM
748	5	1993.746	57.75240	7.399250	0.58333333	NA	0.08333333	DM
749	5	1993.829	57.83573	7.482583	0.66666667	NA	0.08333333	DM
750	5	1993.912	57.91906	7.565916	0.75000000	NA	0.04671458	DM
751	5	1993.959	57.96578	7.612631	0.79671458	0.00000000	0.03661875	1st CVD
752	5	1993.996	58.00240	7.649250	0.83333333	0.03661875	0.08333333	1st CVD

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### Modeling mortality rates in Lexis objects

```
> dlev <- c("D(no CVD)", "D(1 CVD)", "D(2 CVD)", "D(3+ CVD)")
> #
> m0 <- glm( (lex.Xst %in% dlev) ~
+         Ns( tsb, knots=d.kn ) + lex.Cst + allocation,
+         offset = log(lex.dur),
+         family = poisson,
+         data = S1 )
> #
> m1 <- update( m0, . ~ . + sex + age )                # the real model
> #
> m1i <- update( m1, . ~ . - allocation + allocation:lex.Cst )
> #
> # Test interaction
> anova( m1i, m1, test="Chisq" )
```

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### An added time scale II

753	5	1994.079	58.08573	7.732583	0.91666667	0.11995209	0.08333333	1st CVD	1s
754	5	1994.162	58.16906	7.815916	1.00000000	0.20328542	0.08333333	1st CVD	1s
755	5	1994.246	58.25240	7.899250	1.08333333	0.28661875	0.08333333	1st CVD	1s
756	5	1994.329	58.33573	7.982583	1.16666667	0.36995209	0.08333333	1st CVD	1s
757	5	1994.412	58.41906	8.065916	1.25000000	0.45328542	0.08333333	1st CVD	1s
758	5	1994.496	58.50240	8.149250	1.33333333	0.53661875	0.08333333	1st CVD	1s
759	5	1994.579	58.58573	8.232583	1.41666667	0.61995209	0.08333333	1st CVD	2d
760	5	1994.657	58.66393	8.310783	1.49486653	0.69815195	0.00513347	2nd CVD	2d
761	5	1994.662	58.66906	8.315916	1.50000000	0.70328542	0.08333333	2nd CVD	2d
762	5	1994.746	58.75240	8.399250	1.58333333	0.78661875	0.08333333	2nd CVD	2d
763	5	1994.829	58.83573	8.482583	1.66666667	0.86995209	0.08333333	2nd CVD	2d
764	5	1994.912	58.91906	8.565916	1.75000000	0.95328542	0.08333333	2nd CVD	2d
765	5	1994.996	59.00240	8.649250	1.83333333	1.03661875	0.08333333	2nd CVD	2d
766	5	1995.079	59.08573	8.732583	1.91666667	1.11995209	0.08333333	2nd CVD	2d
767	5	1995.162	59.16906	8.815916	2.00000000	1.20328542	0.08333333	2nd CVD	2d
768	5	1995.246	59.25240	8.899250	2.08333333	1.28661875	0.08333333	2nd CVD	2d
769	5	1995.329	59.33573	8.982583	2.16666667	1.36995209	0.08333333	2nd CVD	2d
770	5	1995.412	59.41906	9.065916	2.25000000	1.45328542	0.08333333	2nd CVD	2d
771	5	1995.496	59.50240	9.149250	2.33333333	1.53661875	0.08333333	2nd CVD	2d

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### Modeling CVD rates in Lexis objects

```
> clef <- c("1st CVD", "2nd CVD", "3+ CVD")
> #
> c0 <- glm( ( (lex.Xst %in% clef) & (lex.Cst!=lex.Xst) ) ~
+         Ns( tsb, knots=d.kn ) + lex.Cst + allocation,
+         offset = log(lex.dur),
+         family = poisson,
+         data = subset( S1, lex.Cst!="3+ CVD" ) )
> #
> c1 <- update( c0, . ~ . + sex + age )
> #
> c1i <- update( c1, . ~ . - allocation + allocation:lex.Cst )
> #
> c1p <- update( c1, . ~ . + allocation:tsb )
> #
> # Test interaction & PH
> anova( c1i, c1, c1p, test="Chisq" )
```

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### An added time scale III

772	5	1995.579	59.58573	9.232583	2.41666667	1.61995209	0.08333333	2nd CVD	2d
773	5	1995.662	59.66906	9.315916	2.50000000	1.70328542	0.08333333	2nd CVD	2d
774	5	1995.746	59.75240	9.399250	2.58333333	1.78661875	0.08333333	2nd CVD	2d
775	5	1995.829	59.83573	9.482583	2.66666667	1.86995209	0.08333333	2nd CVD	2d
776	5	1995.912	59.91906	9.565916	2.75000000	1.95328542	0.08333333	2nd CVD	2d
777	5	1995.996	60.00240	9.649250	2.83333333	2.03661875	0.08333333	2nd CVD	2d
778	5	1996.079	60.08573	9.732583	2.91666667	2.11995209	0.08333333	2nd CVD	2d
779	5	1996.162	60.16906	9.815916	3.00000000	2.20328542	0.08333333	2nd CVD	2d
780	5	1996.246	60.25240	9.899250	3.08333333	2.28661875	0.08333333	2nd CVD	2d
781	5	1996.329	60.33573	9.982583	3.16666667	2.36995209	0.08333333	2nd CVD	2d
782	5	1996.412	60.41906	10.065916	3.25000000	2.45328542	0.08333333	2nd CVD	2d
783	5	1996.496	60.50240	10.149250	3.33333333	2.53661875	0.08333333	2nd CVD	2d
784	5	1996.579	60.58573	10.232583	3.41666667	2.61995209	0.08333333	2nd CVD	2d
785	5	1996.662	60.66906	10.315916	3.50000000	2.70328542	0.08333333	2nd CVD	2d
786	5	1996.746	60.75240	10.399250	3.58333333	2.78661875	0.08333333	2nd CVD	2d
787	5	1996.829	60.83573	10.482583	3.66666667	2.86995209	0.08333333	2nd CVD	2d
788	5	1996.912	60.91906	10.565916	3.75000000	2.95328542	0.08333333	2nd CVD	2d
789	5	1996.996	61.00240	10.649250	3.83333333	3.03661875	0.08333333	2nd CVD	2d
790	5	1997.079	61.08573	10.732583	3.91666667	3.11995209	0.08333333	2nd CVD	2d

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### Simulation: transition object

```
> TMI <- list( "DM" = list( "D(no CVD)" = m1,
+                             "1st CVD" = c1 ),
+             "1st CVD" = list( "D(1 CVD)" = m1,
+                              "2nd CVD" = c1 ),
+             "2nd CVD" = list( "D(2 CVD)" = m1,
+                              "3+ CVD" = c1 ),
+             "3+ CVD" = list( "D(3+ CVD)" = m1 ) )
```

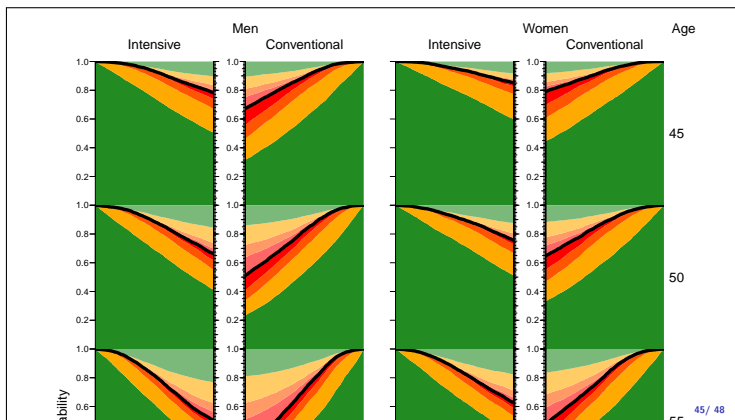
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## Simulation: baseline (init) object

```
> St2 <- subset( L1, select = c(timeScales(L1),"lex.Cst","lex.dur",
+ "allocation","sex") )
> levels(St2$lex.Cst) <- levels(S1$lex.Cst)
> nr <- nrow(St2)
> St2[1:nr,"tsb"] <- 0
> St2[1:nr,"lex.Cst"] <- levels(St2$lex.Cst)[1]
> St2[1:nr,"allocation"] <- levels(S1$allocation)[1]
> St2 <- rbind( St2, St2 )
> St2[1:nr,"allocation"] <- levels(S1$allocation)[2]
```

St2 is a copy of the original data with allocation="Intensive" plus a copy of the original data with allocation="Conventional"

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## Simulating a follow up dataset

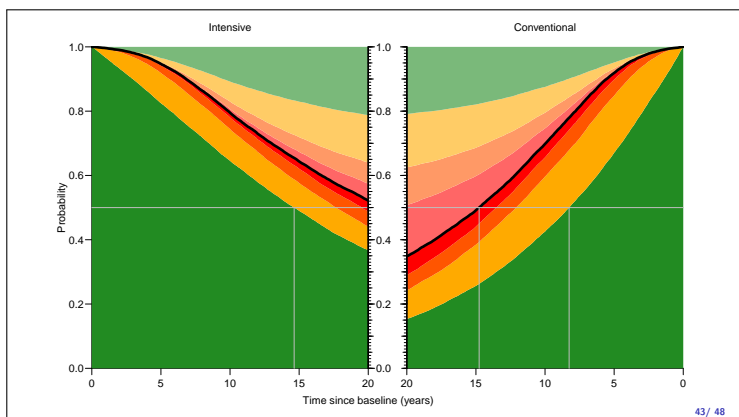
```
> sim2 <- simLexis( Tr = TM1,
+ init = St2,
+ N = 100,
+ time.pts = seq(0,21,0.1) )
> StC <- nState( subset(sim2,allocation=="Conventional"),
+ at=seq(0,20,0.1), from=0, time.scale="tsb" )
> StI <- nState( subset(sim2,allocation=="Intensive"),
+ at=seq(0,20,0.1), from=0, time.scale="tsb" )
> prm <- c(1:4,8:5)
> pC <- pState( StC, perm=prm )
> pI <- pState( StI, perm=prm )
```

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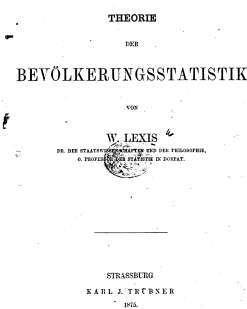
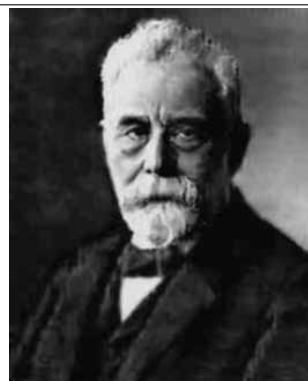
## History

- ▶ Epi package grew out of "Statistical Practice in Epidemiology with R", annually since 2002 in Tartu Estonia
- ▶ Lexis machinery conceived by Martyn Plummer, IARC
- ▶ Naming originally by David Clayton & Michael Hills, stlexis in Stata, later renamed stsplot
- ▶ David Clayton wrote a lexis function for the Epi package. Obsolete now.

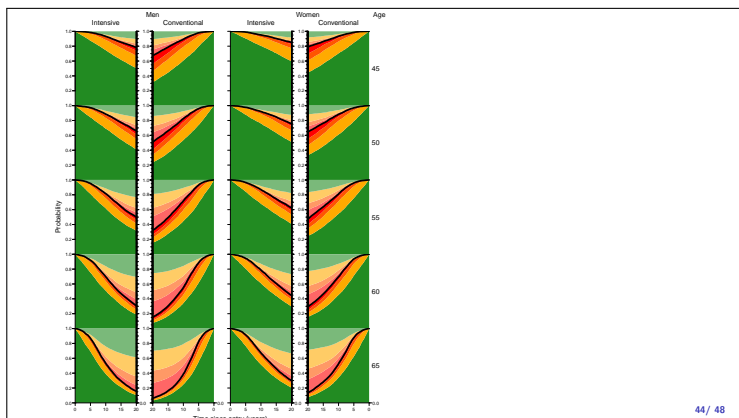
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## Summary

- ▶ Proper representation of multistate data essential: States, transitions, risk time
- ▶ Readable modeling code
- ▶ Calculation of state probabilities requires a simulation in any realistic situation
- ▶ Examples of use in: <http://bendixcarstensen.com/AdvCoh/Lexis-ex/>

**Thanks for your attention**

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