

# Representation and prediction in multistate models

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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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## 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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## 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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## 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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## 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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## 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  $\lambda_j(out)$
- ▶ 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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## 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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## glm modeling form object Lx with update

```
> w2i <- glm( lex.Xst=="I11" ~ 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=="I11" ) )
```

— 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->I11", "Well->Dead" and "I11->Dead"

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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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## Stacking – interface to mstate

- ▶ Stacking of the follow-up gives the terms that make up the likelihood
- ▶ lex.Tr has levels "Well->I11", "Well->Dead" and "I11->Dead"
- ▶ lex.Fail is logical.
- ▶ Used for the interface function `msdata.Lexis` — stacks the data and shaves away features.

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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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## 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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## 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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Diabetologia  
DOI 10.1007/s00125-016-4065-6

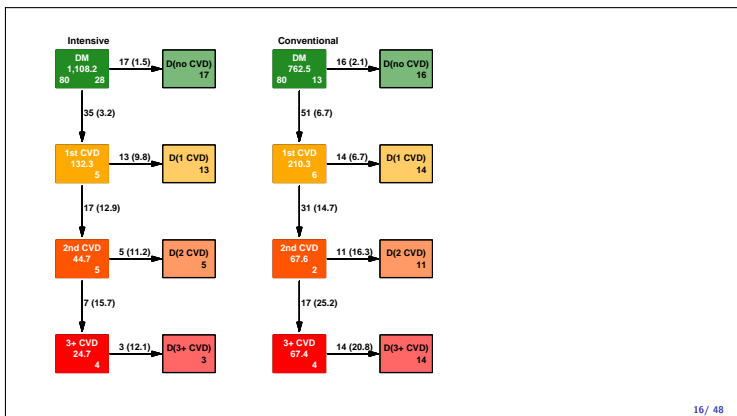
ARTICLE

### 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

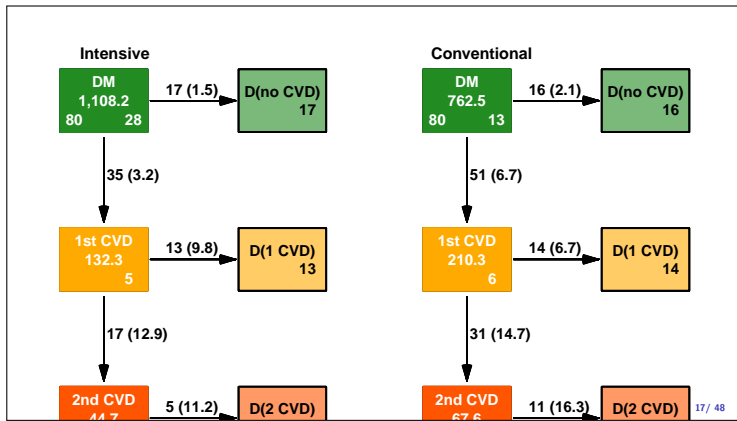
Peter Gæde<sup>1,2</sup> · Jens Oelgaard<sup>1,2,3</sup> · Bendix Carstensen<sup>3</sup> · Peter Rossing<sup>3,4,5</sup> · Henrik Lund-Andersen<sup>3,5,6</sup> · Hans-Henrik Parving<sup>5,7</sup> · Oluf Pedersen<sup>8</sup>

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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-



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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.

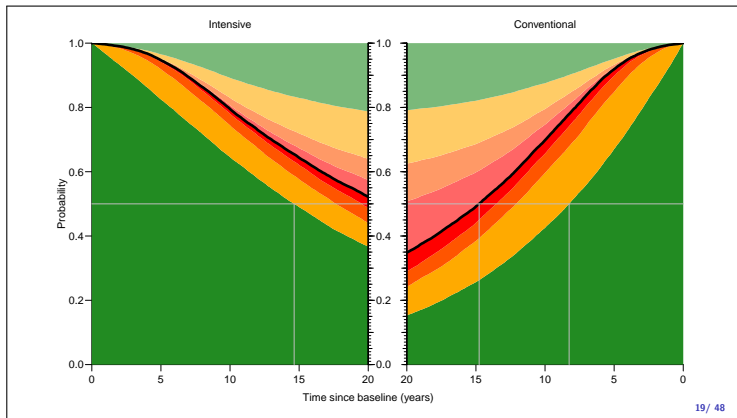
State	Intensive	Conventional	Int.–Conv.
Alive	15.6	14.1	1.5
No CVD	12.7	10.0	2.6
Any CVD	3.0	4.1	-1.1

### 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)

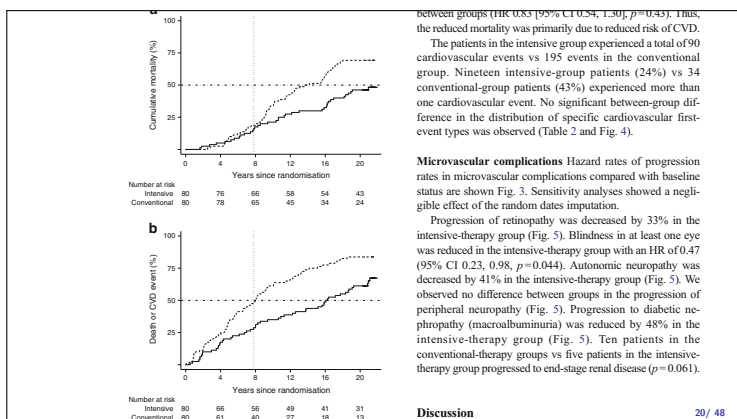
Expected lifetime (years) during the first 20 years after baseline by sex, age, treatment group and CVD status.

sex	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



### Multistate models in practice:

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



between groups (HR 0.53 [95% CI 0.34, 1.30],  $p=0.43$ ). 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 nephropathy (macroalbuminuria) was reduced by 48% in the intensive-therapy group (Fig. 5). Ten patients in the conventional-therapy groups vs five patients in the intensive-therapy group progressed to end-stage renal disease ( $p=0.061$ ).

### Discussion

### 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

```
> 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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```
> L1 <- cutLexis( L0, cut = L0$doCVD1,
+               new.state = "1st CVD",
+               precursor.states = c("DM"),
+               split.states = TRUE,
+               new.scale = "tfCVD" )
> #
> L1 <- cutLexis( L1, cut = L1$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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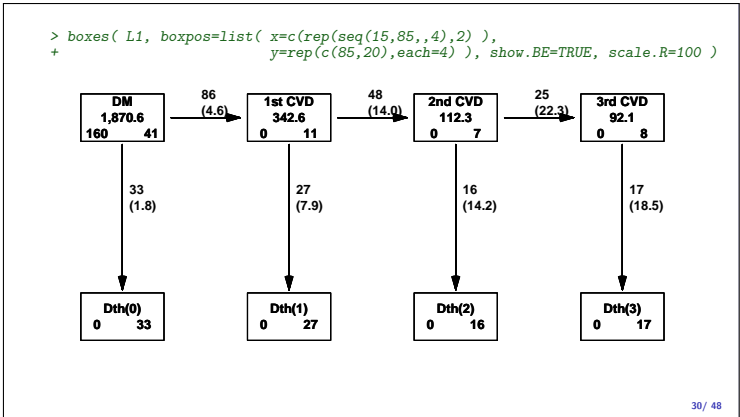
```
> L2 <- Lexis( entry = list( per = doBase,
+                           age = doBase-doBth,
+                           dur = doBase-doDM,
+                           tsb = 0 ),
+             exit = list( per = doEnd ),
+             exit.status = factor( ( !is.na(doDth) ) + deathCVD,
+                                 labels=c("DM", "D-oth", "CV-D" ) ),
+             data = st2 )

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

> summary( L2 )

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

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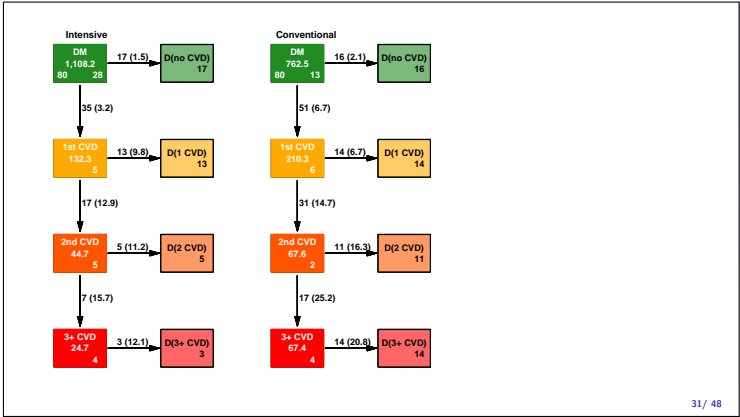
```
> L0 <- Lexis( entry = list( per = doBase,
+                           age = doBase-doBth,
+                           dur = doBase-doDM,
+                           tsb = 0 ),
+             exit = list( per = doEnd ),
+             exit.status = factor( ( !is.na(doDth) ),
+                     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

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

> summary( L0 )

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

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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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### 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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## 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 1st
751 5 1993.959 57.96578 7.612631 0.79671458 0.00000000 0.03661875 1st CVD 1st
752 5 1993.996 58.00240 7.649250 0.83333333 0.03661875 0.08333333 1st CVD 1st
```

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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 0.083333 NA 0.08333333 DM DM
...
5 1993.912 57.91906 7.565916 0.750000 NA 0.04671458 DM 1st CVD
5 1993.959 57.96578 7.612631 0.796714 0.000000 0.03661875 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 0.0833333 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 II

```
753 5 1994.079 58.08573 7.732583 0.91666667 0.11995209 0.08333333 1st CVD 1st
754 5 1994.162 58.16906 7.815916 1.00000000 0.20328542 0.08333333 1st CVD 1st
755 5 1994.246 58.25240 7.899250 1.08333333 0.28661875 0.08333333 1st CVD 1st
756 5 1994.329 58.33573 7.982583 1.16666667 0.36995209 0.08333333 1st CVD 1st
757 5 1994.412 58.41906 8.065916 1.25000000 0.45328542 0.08333333 1st CVD 1st
758 5 1994.496 58.50240 8.149250 1.33333333 0.53661875 0.08333333 1st CVD 1st
759 5 1994.579 58.58573 8.232583 1.41666667 0.61995209 0.0781998 1st CVD 2nd
760 5 1994.657 58.66393 8.310783 1.49486653 0.69815195 0.00513347 2nd CVD 2nd
761 5 1994.662 58.66906 8.315916 1.50000000 0.70328542 0.08333333 2nd CVD 2nd
762 5 1994.746 58.75240 8.399250 1.58333333 0.78661875 0.08333333 2nd CVD 2nd
763 5 1994.829 58.83573 8.482583 1.66666667 0.86995209 0.08333333 2nd CVD 2nd
764 5 1994.912 58.91906 8.565916 1.75000000 0.95328542 0.08333333 2nd CVD 2nd
765 5 1994.996 59.00240 8.649250 1.83333333 1.03661875 0.08333333 2nd CVD 2nd
766 5 1995.079 59.08573 8.732583 1.91666667 1.11995209 0.08333333 2nd CVD 2nd
767 5 1995.162 59.16906 8.815916 2.00000000 1.20328542 0.08333333 2nd CVD 2nd
768 5 1995.246 59.25240 8.899250 2.08333333 1.28661875 0.08333333 2nd CVD 2nd
769 5 1995.329 59.33573 8.982583 2.16666667 1.36995209 0.08333333 2nd CVD 2nd
770 5 1995.412 59.41906 9.065916 2.25000000 1.45328542 0.08333333 2nd CVD 2nd
771 5 1995.496 59.50240 9.149250 2.33333333 1.53661875 0.08333333 2nd CVD 2nd
```

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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
> #
> m2 <- update( m1, . ~ . + allocation + allocation:lex.Cst )
> #
> # Test interaction
> anova( m1, m2, 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 2nd
773 5 1995.662 59.66906 9.315916 2.50000000 1.70328542 0.08333333 2nd CVD 2nd
774 5 1995.746 59.75240 9.399250 2.58333333 1.78661875 0.08333333 2nd CVD 2nd
775 5 1995.829 59.83573 9.482583 2.66666667 1.86995209 0.08333333 2nd CVD 2nd
776 5 1995.912 59.91906 9.565916 2.75000000 1.95328542 0.08333333 2nd CVD 2nd
777 5 1995.996 60.00240 9.649250 2.83333333 2.03661875 0.08333333 2nd CVD 2nd
778 5 1996.079 60.08573 9.732583 2.91666667 2.11995209 0.08333333 2nd CVD 2nd
779 5 1996.162 60.16906 9.815916 3.00000000 2.20328542 0.08333333 2nd CVD 2nd
780 5 1996.246 60.25240 9.899250 3.08333333 2.28661875 0.08333333 2nd CVD 2nd
781 5 1996.329 60.33573 9.982583 3.16666667 2.36995209 0.08333333 2nd CVD 2nd
782 5 1996.412 60.41906 10.065916 3.25000000 2.45328542 0.08333333 2nd CVD 2nd
783 5 1996.496 60.50240 10.149250 3.33333333 2.53661875 0.08333333 2nd CVD 2nd
784 5 1996.579 60.58573 10.232583 3.41666667 2.61995209 0.08333333 2nd CVD 2nd
785 5 1996.662 60.66906 10.315916 3.50000000 2.70328542 0.08333333 2nd CVD 2nd
786 5 1996.746 60.75240 10.399250 3.58333333 2.78661875 0.08333333 2nd CVD 2nd
787 5 1996.829 60.83573 10.482583 3.66666667 2.86995209 0.08333333 2nd CVD 2nd
788 5 1996.912 60.91906 10.565916 3.75000000 2.95328542 0.08333333 2nd CVD 2nd
789 5 1996.996 61.00240 10.649250 3.83333333 3.03661875 0.08333333 2nd CVD 2nd
790 5 1997.079 61.08573 10.732583 3.91666667 3.11995209 0.08333333 2nd CVD 2nd
```

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## Modeling CVD rates in Lexis objects

```
> clev <- c("1st CVD", "2nd CVD", "3+ CVD")
> #
> c0 <- glm( ( (lex.Xst %in% clev) & (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 )
> #
> c2 <- update( c1, . ~ . + allocation + allocation:lex.Cst )
> #
> c3 <- update( c2, . ~ . + allocation:tsb )
> #
> # Test interaction & PH
> anova( c1, c2, c3, test="Chisq" )
```

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## An added time scale IV

```
791 5 1997.162 61.16906 10.815916 4.00000000 3.20328542 0.08333333 2nd CVD 2nd
792 5 1997.246 61.25240 10.899250 4.08333333 3.28661875 0.08333333 2nd CVD 2nd
793 5 1997.329 61.33573 10.982583 4.16666667 3.36995209 0.08333333 2nd CVD 2nd
794 5 1997.412 61.41906 11.065916 4.25000000 3.45328542 0.08333333 2nd CVD 2nd
795 5 1997.496 61.50240 11.149250 4.33333333 3.53661875 0.08333333 2nd CVD 2nd
796 5 1997.579 61.58573 11.232583 4.41666667 3.61995209 0.08333333 2nd CVD 2nd
797 5 1997.662 61.66906 11.315916 4.50000000 3.70328542 0.08333333 2nd CVD 2nd
798 5 1997.746 61.75240 11.399250 4.58333333 3.78661875 0.08333333 2nd CVD 2nd
799 5 1997.829 61.83573 11.482583 4.66666667 3.86995209 0.08333333 2nd CVD 2nd
800 5 1997.912 61.91906 11.565916 4.75000000 3.95328542 0.08333333 2nd CVD 2nd
801 5 1997.996 62.00240 11.649250 4.83333333 4.03661875 0.05099247 2nd CVD 2nd
```

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## Simulation: transition object

```
> TM1 <- 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 ) )
```

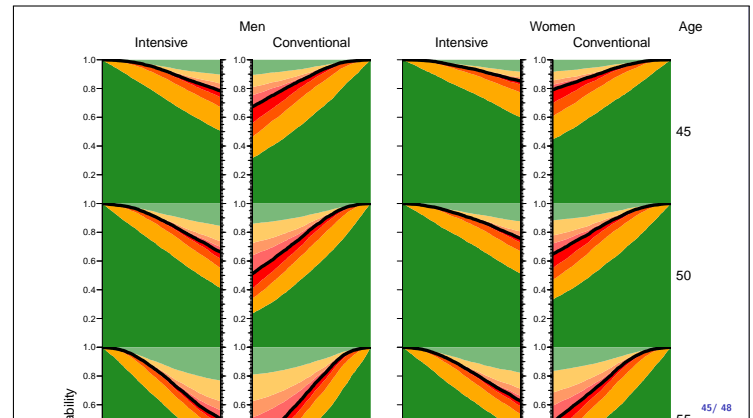
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## Simulation: baseline (init) object

```
> 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

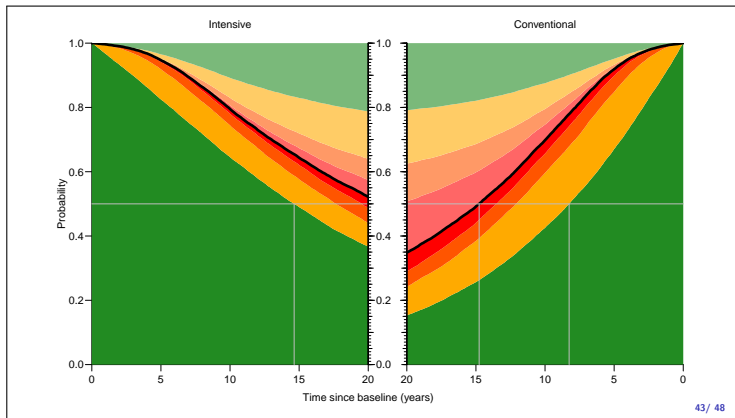
```
> sim2 <- simLexis( Tr = TM1,
+                  init = St2,
+                  N = 100,
+                  time.pts = seq(0,21,0.1) )
> StC <- nState( subset(sim2, allocation=="Conventional"),
+               at=seq(0,20,0.1), from=0, time.scale="tsb" )
> StI <- nState( subset(sim2, allocation=="Intensive"),
+               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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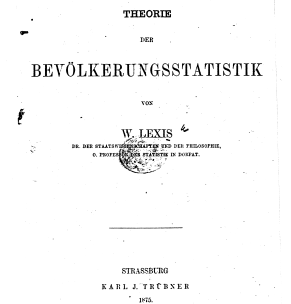
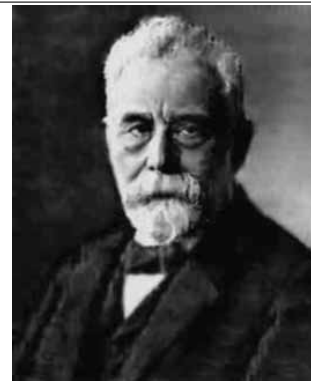
## History

- ▶ 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.

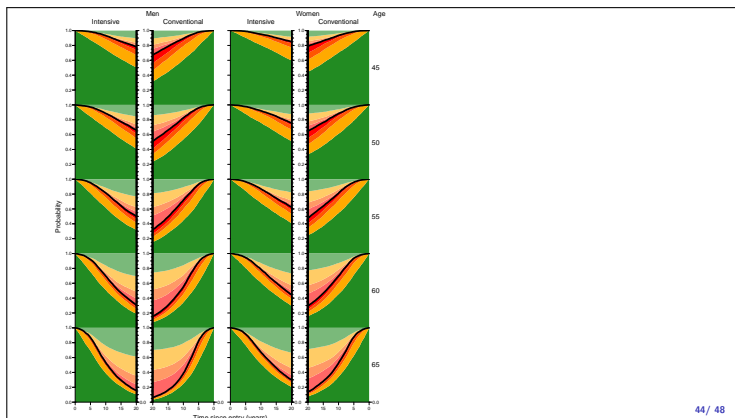
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## Summary

- ▶ 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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