

R you *seriously* still using Excel?

The many advantages of open source decision modelling in efficient programming languages

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🌐 <http://www.ucl.ac.uk/statistics/research/statistics-health-economics/>

🌐 <http://www.statistica.it/gianluca>

🌐 <https://github.com/StatisticsHealthEconomics>

🌐 <https://github.com/giabaio>

🐦 @gianlubaio

(With contributions by Andrea Berardi, Andrea Gabrio, Anna Heath, Christina Ding, Nathan Green et al)



Virtual Conference 2020 🐦 [#nhsrconf2020](https://twitter.com/nhsrconf2020)

Wednesday 11 November 2020



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**Manuela Joore**  
@ManuelaJoore

Best opening sentence [#ISPOREurope](#) from Gianluca Baio: "statisticians should rule the world and Bayesian statisticians should rule all statisticians"

**Gianluca Baio** @gianlubaio · Nov 4, 2019

Ready for our session on open source models & methods!

4:52 PM · Nov 4, 2019 · [Twitter for iPhone](#)

2 Retweets 16 Likes

**Ed Wilson** @EdCFWilson · Nov 4, 2019  
Replying to @ManuelaJoore and @gianlubaio

And economists should rule the Bayesian statisticians 🤖



1



4

**Gianluca Baio** @gianlubaio · Nov 4, 2019  
Replying to @ManuelaJoore

Now don't get ahead of yourself... 🤖🤖



3

**James Shearer** 🌈👉 @DrJamesDShearer · Nov 4, 2019  
Replying to @ManuelaJoore

One ring to rule them all, one ring to find them, One ring to bring them all and in the darkness bind them 🧙



1



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## Relevant people

**Manuela Joore**  
@Manuela... Follows you

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Professor Health Technology Assessment & Decision Making. Dep. head KEMTA @maastrichtumc @maastrichtu @CAPHRI\_UM, and @ZINlactueel & @NICEcomms

**Gianluca Baio**  
@gianlubaio

I'm a professor of Statistics & Health Economics at University College London. And the coach of my son's 5-a-side team — in the Champion's League in 3 years.

## London trends



1 · Trending  
**#Marmot2020**  
13.8K Tweets

Health  
Influential review in England finds that regional health ...



Mark Sculpher, Gemma Shields, and 2 more are  
Tweeting about this

2 · Trending  
**#digileaders**

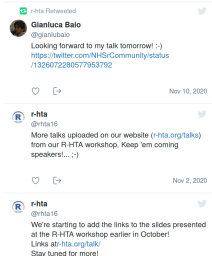


## Mission

R for Health Technology Assessment (HTA) is an academic consortium whose main objective is to explore the use of R for cost-effectiveness analysis (CEA) as an alternative to less efficient, generalisable and powerful software such as spreadsheets. R is a freely available language and environment for statistical computing and graphics which provides a wide variety of statistical and graphical techniques. We advocate the use of proper statistical software, notably R, to be used in the whole process of health economic evaluation.

General topics of interest include a wide range of technical aspects, e.g. the discussion of the many available R [add-on packages](#), as well as ways to help users get the most out of R for CEA. [Presentations](#) and public discussions are used to address the computational and transparency advantages of R over Excel for CEA and for easing collaboration. Our members have diverse experience in government (including [NICE](#) in the UK), academia, and industry.

### Tweets by @rhta16


[Embed](#)
[View on Twitter](#)

## Events

Our events, including the annual workshop, short courses and hackathons



### HACKATHONS

Come and play with R!

**Objective:** Combine **costs** & **benefits** of a given intervention into a rational scheme for allocating resources

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Statistical  
model

- Estimates relevant **population** parameters  $\theta$
- Varies with the type of available data (& statistical approach!)

**Objective:** Combine **costs** & **benefits** of a given intervention into a rational scheme for allocating resources

$$\Delta_e = f_e(\theta)$$

$$\Delta_c = f_c(\theta)$$

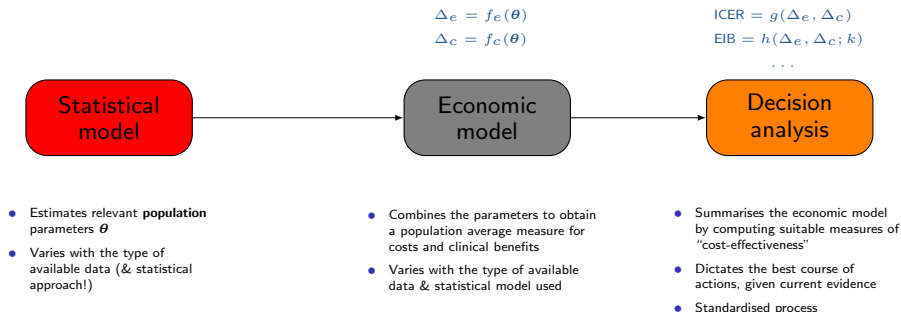
Statistical  
model

Economic  
model

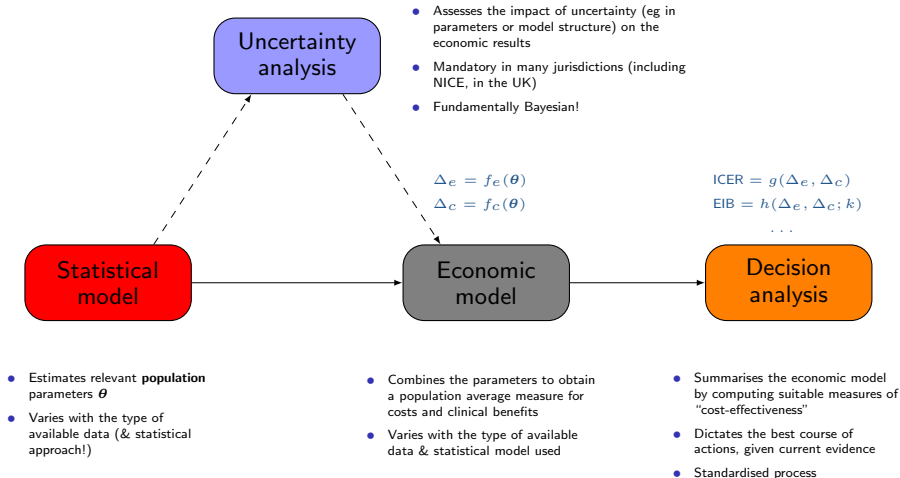
- Estimates relevant **population** parameters  $\theta$
- Varies with the type of available data (& statistical approach!)

- Combines the parameters to obtain a population average measure for costs and clinical benefits
- Varies with the type of available data & statistical model used

**Objective:** Combine **costs** & **benefits** of a given intervention into a rational scheme for allocating resources



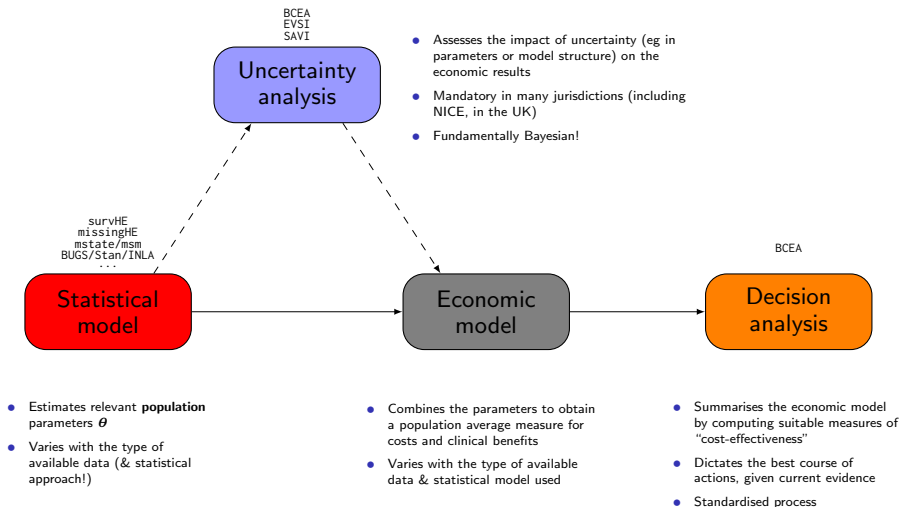
**Objective:** Combine **costs** & **benefits** of a given intervention into a rational scheme for allocating resources





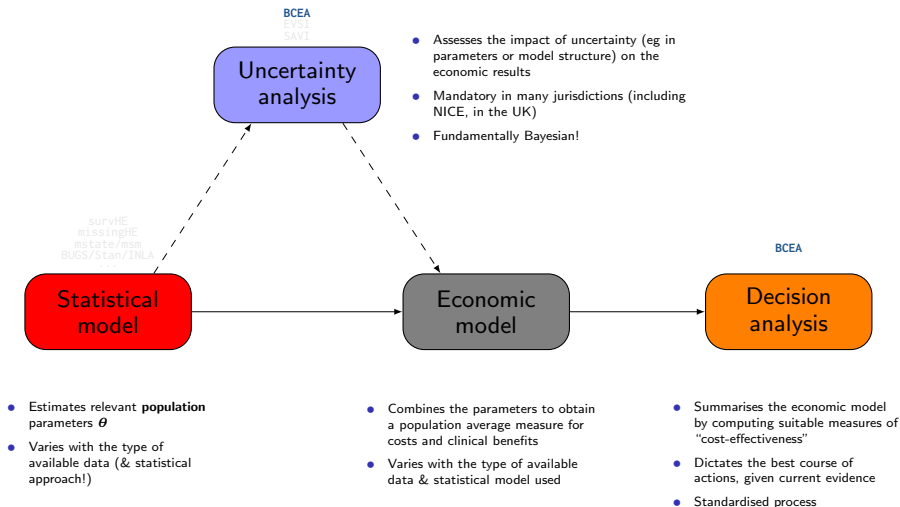
# Health technology assessment (HTA)

For each module, we may need/use different/specific packages! (the “R-HTA-verse”?)



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BCEA & its use directly in R are designed with these objectives in mind

## 0 Checking the model assumptions

Throughout

Uncertainty analysis

- Do we mean what we mean (eg in terms of PSA simulations)?...
- Simulation error (especially, **but not only**, for a Bayesian approach)

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## 1 Produce the base-case economic evaluation

Decision analysis

- What's the most cost-effective intervention, given current evidence?
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Uncertainty analysis

- Standard PSA (mandatory): Cost-effectiveness Plane, CEAC, ...
- Fairly easy (but not always used): CEAF
- More advanced/“too difficult” (rarely used): EVP(P)/EVSI

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Uncertainty analysis

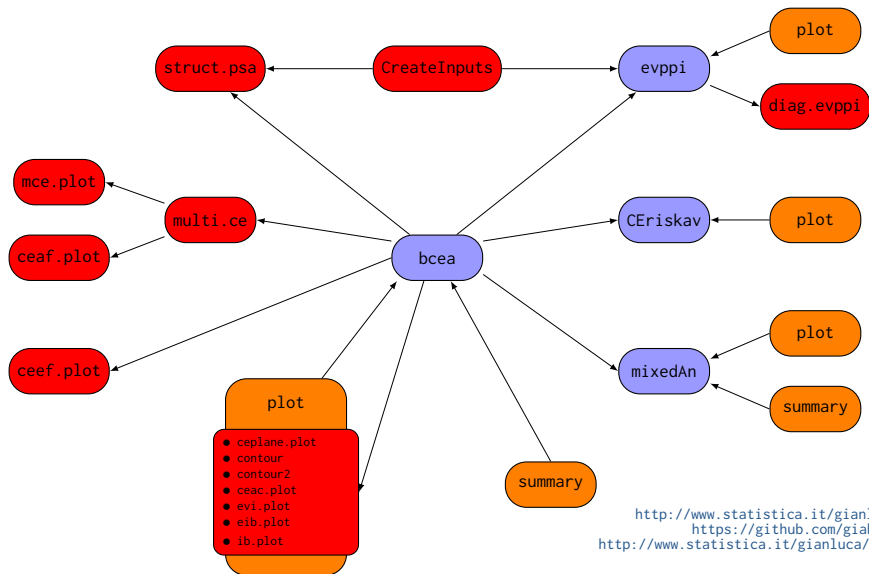
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## 3 Standardised reporting

Throughout

- Graphical tools (use **excellent** R facilities)

# BCEA: a R package for Bayesian cost-effectiveness analysis



# How does BCEA work?

# Model inputs ("PSA simulations")

Applications Places LibreOffice Calc

Param\_tlm.csv - LibreOffice Calc

File Edit View Insert Format Tools Data Window Help



```
# Loads BCEA into the R workspace
```

```
> library(BCEA)
```

```
# Loads the PSA data from the R object "Vaccine"
```

```
> data(Vaccine)
```

```
# Uses BCEA to create suitable input
```

```
> inp = CreateInputs(vaccine)
```

```
# Shows the first few rows of the PSA matrix
```

```
> head(inp$mat)
```

	Adverse.events	Death.1.1.	Death.2.1.	Death.2.2.	GP.1.1.	GP.2.1.	GP.2.2.	Hospital.1.1.
1	1466	1	0	0	1664	958	230	0
2	5329	1	1	0	1414	748	276	0
3	5203	1	1	0	809	489	80	0
4	2351	2	0	0	1761	1157	261	1
5	8303	1	2	0	2472	964	432	1
6	3607	1	1	0	2224	1342	260	1
	Hospital.2.1.	Hospital.2.2.	Infected.1.1.	Infected.2.1.	Infected.2.2.	Mild.Compl.1.1.		
1	1	0	5992	3401	876	691		
2	0	1	7471	4024	1536	570		
3	0	0	6718	4300	788	332		
4	0	0	4837	3269	702	739		
5	1	0	4749	1894	846	1049		
6	0	0	4938	2976	596	915		

...

(many more rows & variables!)

```
# Loads BCEA into the R workspace
```

```
> library(BCEA)
```

```
# Loads the PSA data from the R object "Vaccine"
```

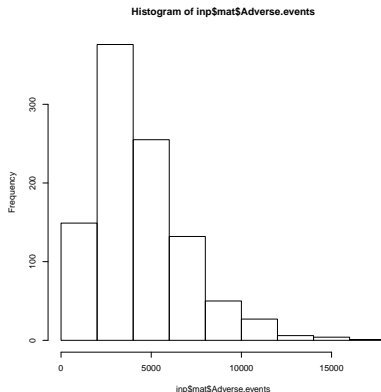
```
> data(Vaccine)
```

```
# Uses BCEA to create suitable input
```

```
> inp = CreateInputs(vaccine)
```

```
# Checks that the intended PSA distribution gives meaningful results
```

```
> hist(inp$mat$Adverse.events)
```



```
# Combines the model parameters to determine costs & effectiveness
> QALYs.inf <- QALYs.pne <- QALYs.hosp <- QALYs.adv <- QALYs.death <- matrix(0,n.sims,2)
> for (t in 1:2) {
  QALYs.inf[,t] = ((Infected[,t,1] + Infected[,t,2])*omega[,1]/365)/N
  QALYs.pne[,t] = ((Pneumonia[,t,1] + Pneumonia[,t,2])*omega[,4]/365)/N
  QALYs.hosp[,t] = ((Hospital[,t,1] + Hospital[,t,2])*omega[,5]/365)/N
  QALYs.death[,t] = ((Death[,t,1] + Death[,t,2])*omega[,6])/N
}
> QALYs.adv[,2] = (Adverse.events*omega[,7]/365)/N

> e = -(QALYs.inf + QALYs.pne + QALYs.adv + QALYs.hosp + QALYs.death)
> ...
```

```
# Displays the first few row of the matrix for (e,c) in the two treatment arms
> head(cbind(e,c))
```

	Status Quo	Vaccination	Status Quo	Vaccination
[1,]	-0.0010466668	-0.0008986026	10.409146	16.252537
[2,]	-0.0008836105	-0.0007320416	5.834875	9.373437
[3,]	-0.0008898137	-0.0006975327	5.784903	15.935623
[4,]	-0.0016430238	-0.0011393237	12.208484	18.654250
[5,]	-0.0013518841	-0.0009574948	9.786787	16.467321
[6,]	-0.0014325715	-0.0009358231	6.560276	9.689887

```
...
```

```
(many more rows!)
```

```
# Uses BCEA to perform the decision analysis
```

```
> m = bcea(e,c,ref=2,interventions=c("Status Quo","Vaccination"),...)
```

```
# Summarises the results
```

```
> summary(m)
```

Cost-effectiveness analysis summary

Reference intervention: Vaccination

Comparator intervention: Status Quo

Optimal decision: choose Status Quo for  $k < 20100$  and Vaccination for  $k \geq 20100$

Analysis for willingness to pay parameter  $k = 25000$

	Expected utility
Status Quo	-36.054
Vaccination	-34.826

	EIB	CEAC	ICER
Vaccination vs Status Quo	1.2284	0.529	20098

Optimal intervention (max expected utility) for  $k=25000$ : Vaccination

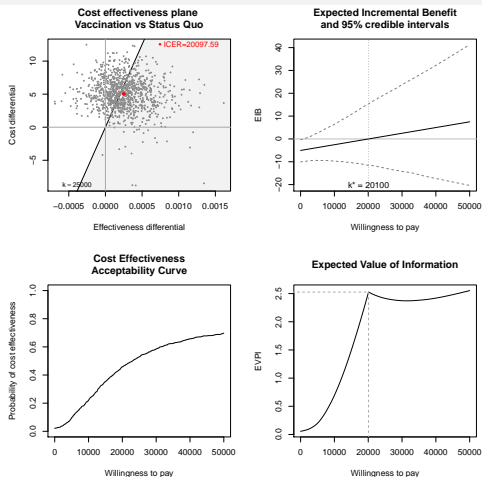
EVPI 2.4145

```
# Uses BCEA to perform the decision analysis
```

```
> m = bcea(e,c,ref=2,interventions=c("Status Quo","Vaccination"),...)
```

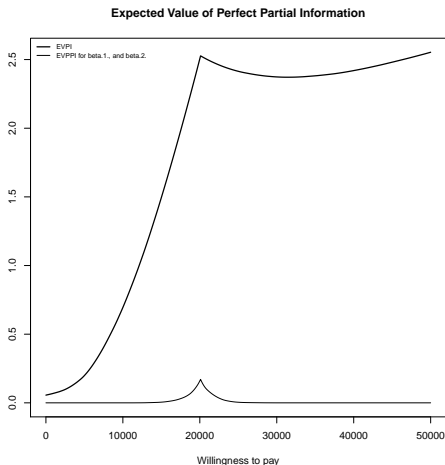
```
# Plots the results
```

```
> plot(m)
```



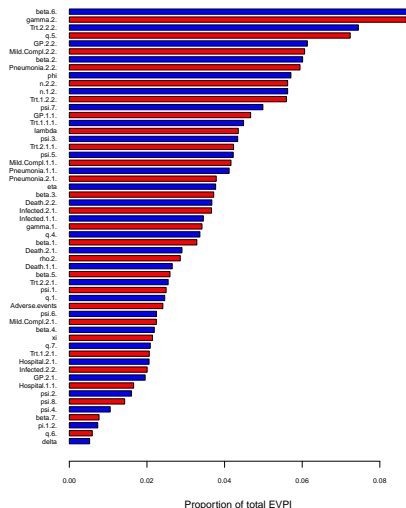
```
# Makes the analysis of the Expected Value of Partial Perfect Information
> x = evppi(c("beta.1.", "beta.2."), inp$mat, m)

# Plots the outcome
> plot(x)
```



```
# Summarises uncertainty in the decision making process by means of the "Info Rank" plot
info.rank(inp$parameters,inp$mat,m)
```

Info-rank plot for willingness to pay=20100



# A small step towards the “R-HTA-verse” ...

<https://github.com/giabaio/BCEA/tree/dev>

## BCEA --- development version



### Contents

- [Overview](#)
- [Features](#)
- [Installation](#)
- [Further details](#)

### Overview

Perform Bayesian Cost-Effectiveness Analysis in R. Given the results of a Bayesian model (possibly based on MCMC) in the form of simulations from the posterior distributions of suitable variables of costs and clinical benefits for two or more interventions, produces a health economic evaluation. Compares one of the interventions (the “reference”) to the others (“comparators”).

### Features

Main features of `BCEA` include:

- Summary statistics and tables
- Cost-effectiveness analysis plots, such as CE planes and CEAC
- EVPPI calculations and plots

This is the **development** version of BCEA (currently 2.4). It contains a major refactoring of the code to streamline the functions.

### Installation

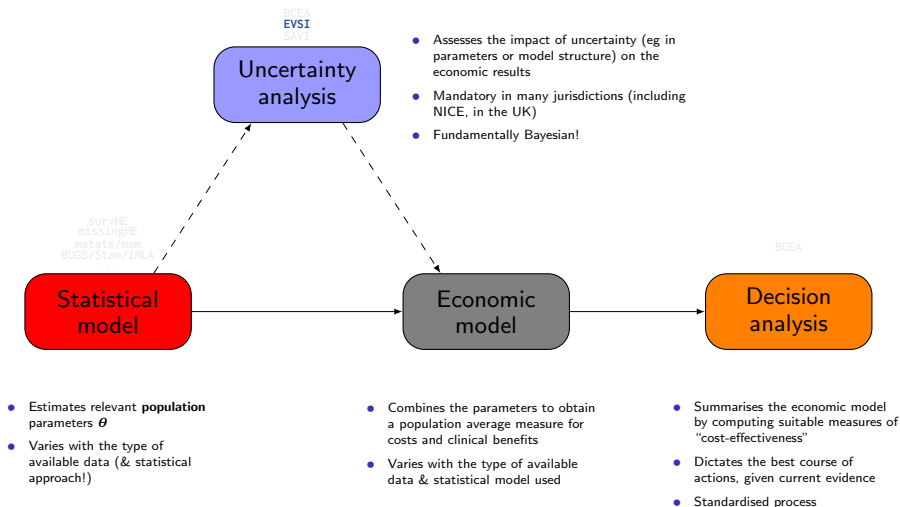
The development version can be installed using this GitHub repository. On Windows machines, you need to install a few dependencies, including [Rtools](#) first, e.g. by running

```
choco > install "Rtools" "Rtools" "Rtools"
```



# Health technology assessment (HTA)

For each module, we may need/use different/specific packages!



- A new study will provide new data
  - Reducing (or even eliminating) uncertainty in a subset of model parameters
- Update the cost-effectiveness model
  - If the optimal decision changes, gain in monetary net benefit ( $NB = \text{utility}$ ) from using new optimal treatment
  - If optimal decision unchanged, no gain in NB
- **Expected** VOI is the average gain in NB

- A new study will provide new data
  - Reducing (or even eliminating) uncertainty in a subset of model parameters
- Update the cost-effectiveness model
  - If the optimal decision changes, gain in monetary net benefit (NB = utility) from using new optimal treatment
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- **Expected** VOI is the average gain in NB

## 1 Expected Value of Perfect Information (EVPI)

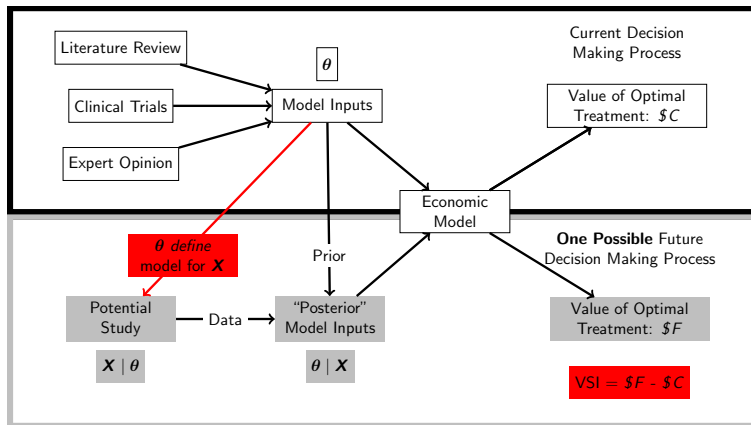
- Value of completely resolving uncertainty in all input parameters to decision model
- Infinite-sized long-term follow-up trial measuring everything!
- Gives an upper-bound on the value of new study — if EVPI is low, suggests we can make our decision based on existing information

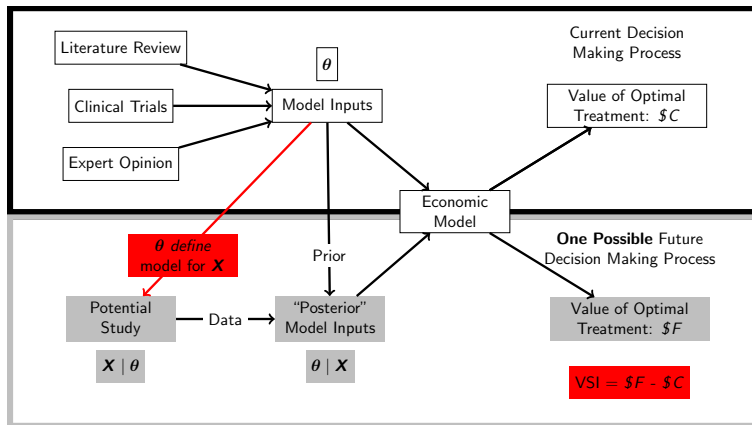
## 2 Expected Value of Partial Perfect Information (EVPPPI)

- Value of eliminating uncertainty in subset of input parameters to decision model
- Infinite-sized trial measuring relative effects on 1-year survival
- Useful to identify which parameters responsible for decision uncertainty

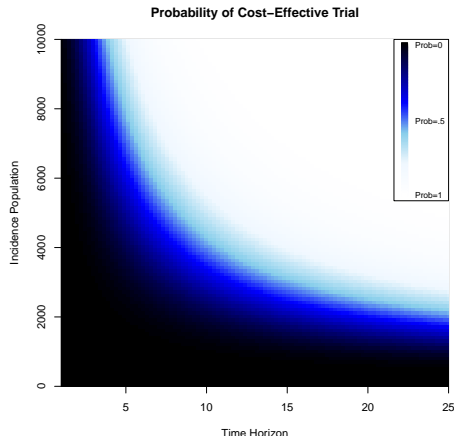
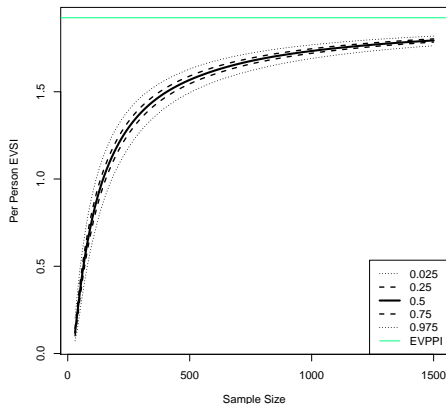
## 3 Expected Value of Sample Information (EVSPI)

- Value of reducing uncertainty by conducting a study of given design
- Can compare the benefits and costs of a study with given design
- Is the proposed study likely to be a good use of resources? What is the optimal design?





- The package EVSI can be used (with some knowledge of Bayesian modelling) to estimate the value of effectively any study design in reducing uncertainty in the corresponding decision-making process
  - Sample size calculations/study design
  - Research prioritisation



<https://github.com/giabaio/EVSI>

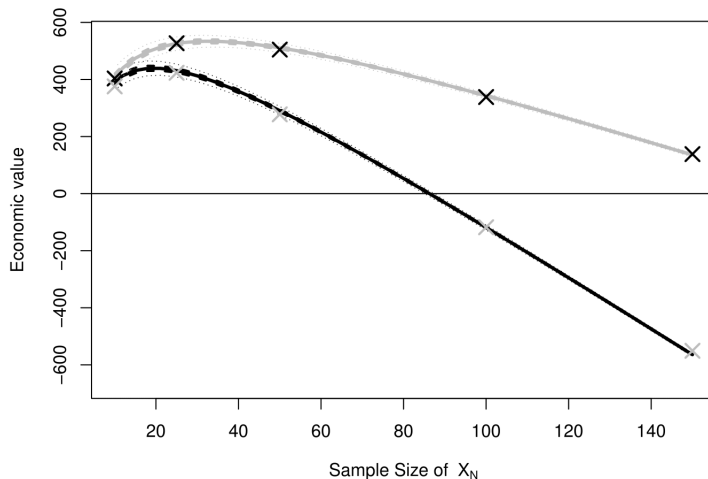
<https://egon.stats.ucl.ac.uk/projects/EVSI>

Heath et al (2018). <https://arxiv.org/abs/1804.09590>

Heath et al *Medical Decision Making*. 2017. **38(2)**: 163-173

Heath et al *Medical Decision Making*. 2020. Review of EVSI methods. <https://doi.org/10.1177/0272989X20912402>

Kunst et al *Value in Health*. 2020. Practical recommendations. <https://doi.org/10.1016/j.jval.2020.02.010>



## Collaborative Network for Value of Information



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About us



[See more](#)

Our members



[See more](#)

Our work



[See more](#)

Vol resources



Stanford University







## Release version 2.0.10 (2015-09-24)

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[Home](#)

### About your model

[Import files](#)

[Check upload](#)

### PSA Results

EVPI

### EVPP1 single parameters

EVPP1 groups

## Report

[About us](#)

Using **only** PSA results from your model

In a matter of seconds from the SAVI online application you can generate:

1. Standardised assessment of uncertainty (C-E planes and CEACs)
2. Overall EVPI per patient, per jurisdiction per year and over your decision relevance horizon
3. Expected Value of Perfect Parameter Information (EVPPi) for single and groups of parameters

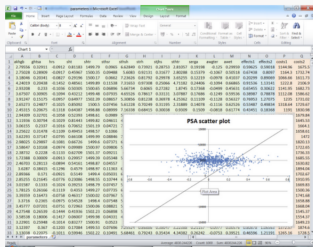
For individual-level simulation models you only need to simulate a small number of individuals per PSA sample. See the "About your model" tab.

Disclaimer: This application is based on peer-reviewed statistical approximation methods. It comes with no warranty and should be utilised at the user's own risk (see [here](#)). The [underlying code](#) is made available under the [BSD 3-clause license](#).

For more information on the method see [Mark Strong's website](#) or [this paper](#).

The SAVI process has 4 steps (using the TABS from left to right)

Step 1: Save PSA input parameters, costs and effects as separate .csv files



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We won't share your email address with anyone.

Also, you can now follow SAVI on Twitter. The SAVI team tweet regular updates and new features.

Follow @SheffieldSAVI

## News

SAVI is now available as an R package, allowing you to run SAVI directly on your own machine. You can download instructions [here](#)

### Known issues

Sometimes SAVI will either not load, or will hang for a while. This is because SAVI can only deal with one set of computations at a time, even though SAVI allows multiple concurrent users. Be assured that SAVI keeps concurrent users' data and results separate.

The "Save session" and "Load previously saved session" facilities are temporarily out of action due to problems of backward compatibility with SAVI version 1.

The report that SAVI generates is not quite as polished as we would like. We are working on this.

## New features and bug fixes

Fix for version 2.0.9

We have added a note on the EVPPI Groups tab to say that the GP method for calculating partial EVPI for groups of five or more parameters uses only the first 7,500 rows of the PSA.

## BCEAweb

Welcome 1. Check assumptions 2. Economic analysis 3. Probabilistic Sensitivity Analysis 4. Value of Information 5. Report

In this panel, the user can upload the simulation data for the economic output. These are defined in terms of a vector of simulations for the effectiveness variable and a vector of simulations for the cost variable, for each of the interventions being assessed.

The user can also specify the range and default value for the willingness-to-pay parameter, as well as the labels associated with each interventions. Clicking the **Run analysis** button will run BCEA in the background to perform the economic analysis.

In this panel, the user can upload the (e,c) data for the relevant model parameters.

#### 1. Import the (e,c) data from:

Spreadsheet

#### Choose .CSV File

Browse... effects\_costs\_3d\_for\_BCEAweb.csv

Upload complete

#### 2. Define the grid of values for the willingness to pay (wtp)

min 0 max 50000 step 100

#### 3. Define value for the wtp threshold (eg £)

10000

#### 4. Define intervention labels

Intervention1

Intervention2

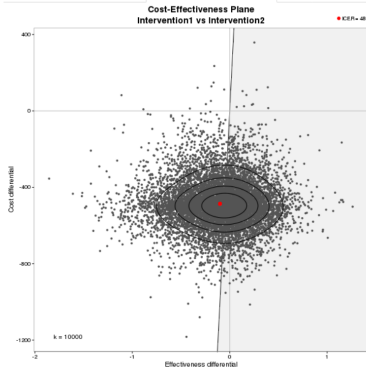
Intervention3

#### 2.1. Cost-Effectiveness Analysis

#### 2.2. Cost-Effectiveness plane

#### 2.3 Expected Incremental Benefit

#### 2.4 Cost-Effectiveness Efficiency Frontier



#### Select comparison to plot

Intervention1 vs Intervention2

All

Intervention1 vs Intervention2

Intervention1 vs Intervention3

1. Introduction 2. Parameter input 3. Cohort simulation 4. Health economic evaluation 5. Value of information

5. Value of information

2.1 Check assumptions

2.2 Trace plots

2.3 CR plots

2.4 Effective sample size

2.5 Autocorrelation

The parameters of the base-case scenario can be displayed without running the model.

Show base-case

After completing the selection of the inputs, click the button to run the statistical analysis

Run MCMC

MCMC simulations

50

Population parameters

Survival analysis

Administration costs

Treatment costs

Adverse events

Utilities

Population indolent non-Hodgkin's lymphoma (source)

13518

% rituximab refractory follicular lymphoma

Mean (source)

9

SD (assumption)

0.01

Mean age (source)

62.07

Weight in kg

Mean (source)

81

SD (assumption)

10

Height in cm

Mean (source)

169.52

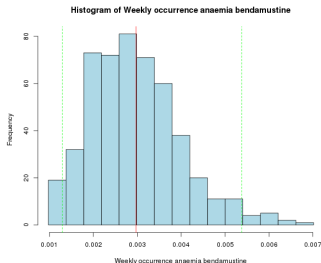
SD (assumption)

10

Parameter of interest

Weekly occurrence anaemia bendamustine

Select the number of BINs for histogram



Mean	Standard deviation	2.5%	Median	97.5%	Monte Carlo SE
0.0029703	0.0010262	0.0012969	0.0028678	0.0053797	0.0004194

## Escape (from Excel) to victory

