# Package 'WARDEN'

### December 11, 2025

EveNts

Version 2.0.1

Description Toolkit to support and perform discrete event simulations with and without resource constraints in the context of health technology assessments (HTA).

Title Workflows for Health Technology Assessments in R using Discrete

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://sheffield.ac.uk/nice-dsu/tsds/patient-level-simulation">https://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 RoxygenNote 7.3.2

BugReports https://github.com/jsanchezalv/WARDEN/issues

**Suggests** dplyr, ggplot2, knitr, rmarkdown, kableExtra, testthat (>= 3.0.0), survminer, survival

**Imports** purrr, data.table, foreach, future, doFuture, stats, utils, flexsurv, MASS, zoo, progressr, magrittr, tidyr, lifecycle, Rcpp

VignetteBuilder knitr

Config/testthat/edition 3

**Depends** R (>= 2.10)

URL https://jsanchezalv.github.io/WARDEN/

LinkingTo Rcpp

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# Description

 $\mathsf{add}\_\mathsf{item}$ 

Build a single {} expression that defines inputs for a simulation.

• Named args in . . . become assignments (name <- expr), e.g., add\_item(a=5)

Define or append model inputs

- Unnamed args are inserted raw/unevaluated. If an unnamed arg is a {} block, its statements are spliced (flattened). add\_item(pick\_val\_v(...))
- Works with magrittr pipes: a leading . (the LHS) is resolved to its value; if that value is a {} block (or list of expressions), it becomes the starting block.
- input argument can be used to handle alternative add\_item2 method, e.g. add\_item(input = {a <- 5})

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#### Usage

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

# Arguments

 $\dots \qquad \qquad \text{Unevaluated arguments. Named} \rightarrow \text{name} \leftarrow \text{expr; unnamed} \rightarrow \text{raw expr.}$ 

.data Optional named argument: an existing {} block (or list of expressions) to start

from.

input Optional unevaluated expression or {} block to splice in.

#### Value

A single {} call (language object) ready for load\_inputs().

# Examples

```
library(magrittr)
add_item(input = {fl.idfs <- 0})</pre>
add_item(input = {
 util_idfs <- if(psa_bool)\{rnorm(1,0.8,0.2)\} else\{0.8\}
 util.mbc <- 0.6
 cost_idfs <- 2500})</pre>
common_inputs <- add_item(input = {</pre>
pick_val_v(
            = l_statics[["base"]],
  base
  psa
            = pick_psa(
    l_statics[["function"]],
    l_statics[["n"]],
    l_statics[["a"]],
    l_statics[["b"]]
  ),
  sens
            = l_statics[[sens_name_used]],
           = psa_bool,
  psa_ind
  sens_ind = sensitivity_bool,
  indicator = indicators_statics,
  names_out = l_statics[["parameter_name"]],
  deploy_env = TRUE #Note this option must be active if using it at add_item2
)
}
)
```

add\_item2

Define parameters that may be used in model calculations (uses expressions)

add\_reactevt 5

#### **Description**

Define parameters that may be used in model calculations (uses expressions)

### Usage

```
add_item2(.data = NULL, input)
```

#### **Arguments**

. data Existing data

input Items to define for the simulation as an expression (i.e., using)

#### **Details**

DEPRECATED (old description): The functions to add/modify events/inputs use named vectors or lists. If chaining together add\_item2, it will just append the expressions together in the order established.

If using pick\_val\_v, note it should be used with the deploy\_env = TRUE argument so that add\_item2 process it correctly.

#### Value

A substituted expression to be evaluated by engine

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

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#### **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.

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

adj\_val 7

#### **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

#### **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>
```

adj\_val

Adjusted Value Calculation

### **Description**

This function calculates an adjusted value over a time interval with optional discounting. This is useful for instances when adding cycles may not be desirable, so one can perform "cycle-like" calculations without needing cycles, offering performance speeds. See the vignette on avoiding cycles for an example in a model.

### Usage

```
adj_val(
  curtime,
  nexttime,
  by,
  expression,
  discount = NULL,
  vectorized_f = FALSE
)
```

#### **Arguments**

curtime Numeric. The current time point.

nexttime Numeric. The next time point. Must be greater than or equal to curtime.

by Numeric. The step size for evaluation within the interval.

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expression An expression evaluated at each step. Use .time as the variable within the

expression.

discount Numeric or NULL. The discount rate to apply, or NULL for no discounting.

vectorized\_f boolean, FALSE by default. If TRUE, evaluates the expression once using

. time as a vector. If FALSE, it repeatedly evaluates the expression with time as

a single value (slower).

#### **Details**

The user can use the .time variable to select the corresponding time of the sequence being evaluated. For example, in curtime =  $\emptyset$ , next time = 4, by = 1, .time would correspond to  $\emptyset$ , 1, 2, 3. If using next time = 4.2,  $\emptyset$ , 1, 2, 3, 4

#### Value

Numeric. The calculated adjusted value.

#### **Examples**

```
# Define a function or vector to evaluate
bs_age <- 1
vec <- 1:8/10

# Calculate adjusted value without discounting
adj_val(0, 4, by = 1, expression = vec[floor(.time + bs_age)])
adj_val(0, 4, by = 1, expression = .time * 1.1)
#same result since .time * 1.1 can be vectorized w.r.t time
adj_val(0, 4, by = 1, expression = .time * 1.1, vectorized_f = TRUE)

# Calculate adjusted value with discounting
adj_val(0, 4, by = 1, expression = vec[floor(.time + bs_age)], discount = 0.03)</pre>
```

#### **Description**

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

#### Usage

```
ast_as_list(ee)
```

#### **Arguments**

ee

Substituted expression

ast\_as\_list 9

### Value

Nested list with the Abstract Syntax Tree (AST)

```
expr <- substitute({</pre>
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)))
  modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
  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>
```

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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

#### Value

A data frame with the CEAC 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))))

ceac_des(seq(from=10000, to=500000, by=10000), res)</pre>
```

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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

# **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)
```

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#### **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

### **Examples**

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

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### **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)
```

discrete\_resource\_clone

Clone independent discrete resources

# Description

Clone independent discrete resources

#### Usage

```
discrete_resource_clone(x, n = 1)
```

### **Arguments**

- x discrete resource created with resource\_discrete()
- n Number of independent clones to be generated

### Value

List of independent clones of discrete resource envs (even for n = 1)

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disc\_cycle

Cycle discounting

### **Description**

Cycle discounting

# 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)

### **Details**

Note this function counts both extremes of the interval, so the example below would consider 25 cycles, while disc\_cycle\_v leave the right interval open

### Value

Double based on cycle discounting

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

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disc_cycle_v	Cycle discounting for vectors
--------------	-------------------------------

# Description

Cycle discounting for vectors

### Usage

```
disc_cycle_v(
   lcldr,
   lclprvtime,
   cyclelength,
   lclcurtime,
   lclval,
   starttime,
   max_cycles = NULL
)
```

# Arguments

lcldr	The discount rate
lclprvtime	The time of the previous event in the simulation
cyclelength	The cycle length
lclcurtime	The time of the current event in the simulation
lclval	The value to be discounted
starttime	The start time for accrual of cycle costs (if not $0$ )
max_cycles	The maximum number of cycles

### **Details**

This function per cycle discounting, i.e., considers that the cost/qaly is accrued per cycles, and performs it automatically without needing to create new events. It can accommodate changes in cycle length/value/starttime (e.g., in the case of induction and maintenance doses) within the same item.

### Value

Double vector based on cycle discounting

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#### **Examples**

```
disc_cycle_v(lcldr=0.03, lclprvtime=0, cyclelength=1/12, lclcurtime=2, lclval=500,starttime=0)
disc_cycle_v(
lcldr=0.000001,
lclprvtime=0,
cyclelength=1/12,
lclcurtime=2,
lclval=500,
starttime=0,
max\_cycles = 4)
#Here we have a change in cycle length, max number of cylces and starttime at time 2
#(e.g., induction to maintenance)
#In the model, one would do this by redifining cycle_l, max_cycles and starttime
#of the corresponding item at a given event time.
disc_cycle_v(lcldr=0,
lclprvtime=c(0,1,2,2.5),
cyclelength=c(1/12, 1/12,1/2,1/2),
lclcurtime=c(1,2,2.5,4), lclval=c(500,500,500,500),
 starttime=c(0,0,2,2), max_cycles = c(24,24,2,2)
```

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

1clcurtime 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 q	valys for vectors
--	-------------------

# Description

Calculate instantaneous discounted costs or qalys for vectors

# Usage

```
disc_instant_v(lcldr, 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 galys between events	
diag angeing Calculate diagonuted angle and agles between monta	

# 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

lclval 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 galys between events for vectors

# **Description**

Calculate discounted costs and qalys between events for vectors

# Usage

```
disc_ongoing_v(lcldr, 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

#### 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)
```

```
{\tt extract\_elements\_from\_list}
```

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

# Description

Extracts items and events by looking into assignments, 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)
    ggplot()
    data.frame(x=1,b=2)
    list(b=5)
    a <- list(s=7)

    j <- 6
    if(TRUE){modify_event(list(j=5))}
    l <- 9
    afsa=ifelse(TRUE,"asda",NULL)

    o_exn = o_exn + 1</pre>
```

```
a = NULL
b = if(a){"CZ"}else{"AW"}
rnd_prob_exn_sev = runif(1)
exn_sev = rnd_prob_exn_sev <= p_sev</pre>
o_exn_mod = o_exn_mod + if(exn_sev) { 0 } else { 1 }
o_exn_sev = o_exn_sev + if(exn_sev) { 1 } else { 0 }
o_rec_time_without_exn = (o_exn == 0) * 1
o_rec_time_without_exn_sev = (o_exn_sev == 0) * 1
o_c_exn = if(exn_sev) { c_sev } else { c_mod }
o_other_c_exn_mod = if(exn_sev) { 0 } else { c_mod }
o_other_c_exn_sev = if(exn_sev) { c_sev } else { 0 }
o_qloss_exn = -if(exn_sev) { q_sev } else { q_mod }
o_other_qloss_exn_mod = -if(exn_sev) { 0 } else { q_mod }
o_other_qloss_exn_sev = -if(exn_sev) { q_sev } else { 0 }
o_qloss_cg_exn = -if(exn_sev) { q_cg_sev } else { q_cg_mod }
o_other_qloss_cg_exn_mod = -if(exn_sev) { 0 } else { q_cg_mod }
o_other_qloss_cg_exn_sev = -if(exn_sev) { q_cg_sev } else { 0 }
o_q = utility
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 }
n_{exn} = n_{exn} + 1
n_{exn_{mod}} = n_{exn_{mod}} + (1 - exn_{sev})
n_exn_sev = n_exn_sev + exn_sev
u_adj_exn_lt = u_adj_exn_lt + if(exn_sev) { u_adj_sev_lt } else { u_adj_mod_lt }
```

extract\_from\_reactions 23

```
utility = u_gold - u_adj_exn_lt - u_mace_lt
  o_rec_utility = utility
  rnd_{exn} = runif(1)
  if(a==1){
    a=list(6+b)
    modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
    modify_event(list(e_exn = curtime + 14 / days_in_year + qexp(rnd_exn, r_exn)))
    if(a>6){
      a=8
    }
  }
  if (sel_resp_incl == 1 & on_dup == 1) {
    modify_event(list(e_response = curtime, z = 6))
  }
})
out <- ast_as_list(expr)</pre>
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)
```

24 extract\_psa\_result

#### **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

# **Examples**

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)

get\_event 25

#### Value

A dataframe with PSA results from the specified 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_undisc = c(int = 59831.3573929783, noint = 49293.1025437205
), 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>
```

get\_event

Get a specific event time

### Description

Get a specific event time

#### Usage

```
get_event(event_name, ptr, patient_id)
```

#### **Arguments**

event\_name Character string, the name of the event.

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

#### Value

Numeric, time of event for patient

26 luck\_adj

has_event	Check if a patient has a specific event in the queue	

# Description

Check if a patient has a specific event in the queue

#### Usage

```
has_event(event_name, ptr, patient_id, exclude_inf = FALSE)
```

### **Arguments**

event\_name Character string, the name of the event.

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

exclude\_inf Logical, whether to exclude events with Inf time. Default is FALSE.

#### Value

Logical, TRUE if the event exists for the patient (optionally excluding Inf), FALSE otherwise.

luck_adj	Perform luck adjustment	

# 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

luck\_adj 27

#### **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")),
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
```

28 modify\_event

modify\_event

Modify or add events for a patient

### **Description**

Modifies existing event times, or adds new events if create\_if\_missing is TRUE.

#### Usage

```
modify_event(events, create_if_missing = TRUE, ptr, patient_id)
```

#### **Arguments**

events

A named numeric vector with event names and new event times. It can also handle lists instead of named vectors (at a small computational cost).

create\_if\_missing

Logical, whether to create events if they do not exist.

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

### **Details**

The functions to add/modify events/inputs use named vectors or 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.

While multiple events can be added, they must be named differently. If the same event is added multiple times at once, only the last occurrence will be kept (only one event per event type in the queue of events yet to occur). If an event occurs, then a new one with the same name can be set.

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.

modify\_item 29

#### Value

NULL (invisible). Modifies the queue in-place.

#### **Examples**

```
add_reactevt(name_evt = "idfs",input = {modify_event(c("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**

DEPRECATED (old description): 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.

Note that modify\_item nor modify\_item\_seq can work on subelements (e.g., modify\_item(list(obj\$item = 5)) will not work as intended, for that is better to assign directly using the expression approach, so obj\$item <- 5).

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.

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

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

30 modify\_item\_seq

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.

Note that modify\_item nor modify\_item\_seq can work on subelements (e.g., modify\_item\_seq(list(obj\$item = 5)) will not work as intended, for that is better to assign directly using the expression approach, so obj\$item <- 5).

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.

#### Value

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

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

new\_event 31

new_event	Add events to the queue for a patient	

### Description

Adds one or more events for a given patient to the queue.

#### Usage

```
new_event(events, ptr, patient_id)
```

# **Arguments**

events A named numeric vector. Names are event types, values are event times. It can

also handle lists instead of named vectors (at a small computational cost).

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

#### **Details**

The functions to add/modify events/inputs use named vectors or 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.

While multiple events can be added, they must be named differently. If the same event is added multiple times at once, only the last occurrence will be kept (only one event per event type in the queue of events yet to occur). If an event occurs, then a new one with the same name can be set.

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

NULL (invisible). Modifies the queue in-place.

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

next\_event\_pt

next\_event

Get the next events in the queue

### **Description**

Retrieves the next n events (without removing them).

# Usage

```
next_event(n = 1, ptr)
```

#### **Arguments**

n Number of events to retrieve. Default is 1.

ptr The event queue pointer. Defaults to cur\_evtlist.

#### Value

A list of events, each with patient\_id, event\_name, and time.

next\_event\_pt

Get the next events in the queue for a specific patient

# Description

Retrieves the next n events (without removing them).

# Usage

```
next_event_pt(n = 1, ptr, patient_id)
```

#### **Arguments**

n Number of events to retrieve. Default is 1.

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

#### Value

A list of events, each with patient\_id, event\_name, and time.

pcond\_gompertz 33

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

pcond\_gompertz(time=1, shape=0.05, rate=0.01, lower\_bound = 50)

# **Examples**

```
pick_psa Helper function to create a list with random draws or whenev
```

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, ...)
```

pick\_psa

#### 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 35

```
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,
  deploy_env = TRUE
)
```

# Arguments

base	Value if no PSA/DSA/Scenario
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
indicator_psa	Indicator which checks whether the specific parameter/parameters is/are active in the PSA loop. If NULL, it's assumed to be a vector of 1s of length equal to length(indicator)

36 pick\_val\_v

names\_out Names to give the output list indicator\_sens\_binary Boolean, TRUE if parameters will be varied fully, FALSE if some elements of the parameters may be changed but not all Current iterator number of the DSA/scenario being run, e.g., 5 if it corresponds sens\_iterator 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) Boolean, if TRUE will deploy all objects in the environment where the function deploy\_env is called for. Must be active if using add\_item (and FALSE if a list must be returned)

#### **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"),
             deploy_env = FALSE
)
pick_val_v(base = list(2,3,c(1,2)),
             psa =sapply(1:3,
                          function(x) eval(call(
                           c("rnorm", "rnorm", "mvrnorm")[[x]],
                           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)),
```

pop\_and\_return\_event 37

```
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)),
    deploy_env = FALSE
)
```

pop\_and\_return\_event Pop and return the next event

## **Description**

Removes the next event from the queue and returns its details. Not needed by user.

# Usage

```
pop_and_return_event(ptr)
```

#### **Arguments**

ptr

The event queue pointer. Defaults to cur\_evtlist.

#### Value

A named list with patient\_id, event\_name, and time.

pop\_event

Remove the next event from the queue

# Description

Removes the next scheduled event from the queue. Not needed by user.

# Usage

```
pop_event(ptr)
```

# **Arguments**

ptr

The event queue pointer. Defaults to cur\_evtlist.

# Value

NULL (invisible). Modifies the queue in-place.

38 qcond\_exp

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, 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

## Value

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

qcond\_gamma 39

## **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, shape, rate, lower_bound, s_obs)
```

#### **Arguments**

rnd Vector of quantiles
shape The shape parameter
rate The rate 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

## **Examples**

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

 ${\tt qcond\_gompertz}$ 

Quantile function for conditional Gompertz distribution (lower bound only)

## **Description**

Quantile function for conditional Gompertz distribution (lower bound only)

#### Usage

```
qcond_gompertz(rnd, shape, rate, lower_bound = as.numeric(c(0)))
```

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## **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, shape, scale, lower_bound = as.numeric(c(0)))
```

# **Arguments**

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

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

#### Value

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

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

qcond\_lnorm 41

qcond_lnorm	Conditional quantile function for lognormal distribution	

# Description

Conditional quantile function for lognormal distribution

# Usage

```
qcond_lnorm(rnd, meanlog, sdlog, lower_bound, 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

# Examples

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

qcond_norm	Conditional quantile function for normal distribution
	······ J·· ···· J·

# Description

Conditional quantile function for normal distribution

# Usage

```
qcond_norm(rnd, mean, sd, lower_bound, s_obs)
```

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#### **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, shape, scale, lower_bound = as.numeric(c(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)

## Value

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

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

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qcond_weibullPH	Conditional quantile function for WeibullPH (flexsurv)	
-----------------	--	--

## **Description**

Conditional quantile function for WeibullPH (flexsurv)

# Usage

```
qcond_weibullPH(rnd, shape, scale, lower_bound = as.numeric(c(0)))
```

# **Arguments**

rnd Vector of quantiles (between 0 and 1) shape Shape parameter of WeibullPH

scale Scale (rate) parameter of WeibullPH (i.e., as in hazard = scale \* t^(shape - 1))

lower\_bound (current time)

#### Value

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

# **Examples**

```
qcond_weibullPH(rnd = 0.5, shape = 2, scale = 0.01, lower_bound = 5)
```

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.

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## Value

A single estimate from the gamma distribution based on given parameters

# **Examples**

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

qtimecov Draw time-to-event with time-dependent covariates and luck adjustment

# Description

Simulate a time-to-event (TTE) from a parametric distribution with parameters varying over time. User provides parameter functions and distribution name. The function uses internal survival and conditional quantile functions, plus luck adjustment to simulate the event time. See the vignette on avoiding cycles for an example in a model.

## Usage

```
qtimecov(
   luck,
   a_fun,
   b_fun = NULL,
   dist = "exp",
   dt = 0.1,
   max_time = 100,
   start_time = 0
)
```

# Arguments

luck	Numeric between 0 and 1. Initial random quantile (luck).
a_fun	Function of time .time returning the first distribution parameter (e.g., rate, shape, meanlog).
b_fun	Function of time .time returning the second distribution parameter (e.g., scale, sdlog). Defaults to a function returning NA.
dist	Character string specifying the distribution. Supported: "exp", "gamma", "lnorm", "norm", "weibull", "llogis", "gompertz".
dt	Numeric. Time step increment to update parameters and survival. Default 0.1.
max_time	Numeric. Max allowed event time to prevent infinite loops. Default 100.
start_time	Numeric. Time to use as a starting point of reference (e.g., curtime).

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#### **Details**

The objective of this function is to avoid the user to have cycle events with the only scope of updating some variables that depend on time and re-evaluate a TTE. The idea is that this function should only be called at start and when an event impacts a variable (e.g., stroke event impacting death TTE), in which case it would need to be called again at that point. In that case, the user would need to call e.g., a <- qtimecov with max\_time = curtime arguments, and then call it again with no max\_time, and luck = a\$luck, start\_time=a\$tte (so there is no need to add curtime to the resulting time).

It's recommended to play with dt argument to balance running time and precision of the estimates. For example, if we know we only update the equation annually (not continuously), then we could just set dt = 1, which would make computations faster.

#### Value

List with simulated time-to-event and final luck value.

```
param_fun_factory <- function(p0, p1, p2, p3) {</pre>
  function(.time) p0 + p1*.time + p2*.time^2 + p3*(floor(.time) + 1)
set.seed(42)
# 1. Exponential Example
rate_exp <- param_fun_factory(0.1, 0, 0, 0)
gtimecov(
  luck = runif(1),
  a_fun = rate_exp,
  dist = "exp"
# 2. Gamma Example
shape_gamma <- param_fun_factory(2, 0, 0, 0)</pre>
rate_gamma <- param_fun_factory(0.2, 0, 0, 0)</pre>
qtimecov(
  luck = runif(1),
  a_fun = shape_gamma,
  b_fun = rate_gamma,
  dist = "gamma"
# 3. Lognormal Example
meanlog_lnorm <- param_fun_factory(log(10) - 0.5*0.5^2, 0, 0, 0)
sdlog_lnorm <- param_fun_factory(0.5, 0, 0, 0)</pre>
qtimecov(
  luck = runif(1),
  a_fun = meanlog_lnorm,
  b_fun = sdlog_lnorm,
```

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```
dist = "lnorm"
# 4. Normal Example
mean_norm <- param_fun_factory(10, 0, 0, 0)</pre>
sd_norm <- param_fun_factory(2, 0, 0, 0)</pre>
qtimecov(
  luck = runif(1),
  a_fun = mean_norm,
  b_fun = sd_norm,
  dist = "norm"
)
# 5. Weibull Example
shape_weibull <- param_fun_factory(2, 0, 0, 0)</pre>
scale_weibull <- param_fun_factory(10, 0, 0, 0)</pre>
qtimecov(
  luck = runif(1),
  a_fun = shape_weibull,
  b_fun = scale_weibull,
  dist = "weibull"
)
# 6. Loglogistic Example
shape_llogis <- param_fun_factory(2.5, 0, 0, 0)</pre>
scale_llogis \leftarrow param_fun_factory(7.6, 0, 0, 0)
qtimecov(
  luck = runif(1),
  a_fun = shape_llogis,
  b_fun = scale_llogis,
  dist = "llogis"
)
# 7. Gompertz Example
shape_gomp <- param_fun_factory(0.01, 0, 0, 0)</pre>
rate_gomp <- param_fun_factory(0.091, 0, 0, 0)</pre>
qtimecov(
  luck = runif(1),
  a_fun = shape_gomp,
  b_fun = rate_gomp,
  dist = "gompertz"
)
#Time varying example, with change at time 8
rate\_exp <- function(.time) \ 0.1 \ + \ 0.01 \times .time \ * \ 0.00001 \times .time^2
rate_exp2 <- function(.time) 0.2 + 0.02*.time</pre>
time_change <- 8</pre>
init_luck <- 0.95
```

queue\_create 47

```
a <- qtimecov(luck = init_luck,a_fun = rate_exp,dist = "exp", dt = 0.005,
                      max_time = time_change)
qtimecov(luck = a$luck,a_fun = rate_exp2,dist = "exp", dt = 0.005, start_time=a$tte)
#An example of how it would work in the model, this would also work with time varying covariates!
rate_exp <- function(.time) 0.1</pre>
rate_exp2 <- function(.time) 0.2</pre>
rate_exp3 <- function(.time) 0.3</pre>
time_change <- 10 #evt 1</pre>
time_change2 <- 15 #evt2
init_luck <- 0.95
#at start, we would just draw TTE
qtimecov(luck = init_luck,a_fun = rate_exp,dist = "exp", dt = 0.005)
#at event in which rate changes (at time 10) we need to do this:
a <- qtimecov(luck = init_luck,a_fun = rate_exp,dist = "exp", dt = 0.005,
                      max_time = time_change)
new_luck <- a$luck</pre>
qtimecov(luck = new_luck,a_fun = rate_exp2,dist = "exp", dt = 0.005, start_time=a$tte)
#at second event in which rate changes again (at time 15) we need to do this:
a <- qtimecov(luck = new_luck,a_fun = rate_exp2,dist = "exp", dt = 0.005,
                      max_time = time_change2, start_time=a$tte)
new_luck <- a$luck
#final TTE is
qtimecov(luck = new_luck,a_fun = rate_exp3,dist = "exp", dt = 0.005, start_time=a$tte)
```

queue\_create

Create a New Event Queue

## **Description**

Initializes a new event queue with the specified priority order of event names.

#### **Usage**

```
queue_create(priority_order)
```

## **Arguments**

priority\_order A character vector of event names sorted by decreasing importance.

#### Value

An external pointer to the new event queue.

48 queue\_size

queue\_empty

Check if the event queue is empty

# **Description**

Check if the event queue is empty

# Usage

```
queue_empty(ptr, exclude_inf = FALSE)
```

## **Arguments**

ptr The event queue pointer. Defaults to cur\_evtlist.

exclude\_inf Logical, whether to exclude events with Inf time. Default is FALSE.

#### Value

Logical, TRUE if the queue is empty, FALSE otherwise.

queue\_size

Get the Size of the Event Queue

## **Description**

Get the Size of the Event Queue

## Usage

```
queue_size(ptr, exclude_inf = FALSE)
```

## **Arguments**

ptr The event queue pointer. Defaults to cur\_evtlist.

exclude\_inf Logical, whether to exclude events with Inf time. Default is FALSE.

## Value

An integer indicating the number of events in the queue.

random\_stream 49

random_stream	Creates an environment (similar to R6 class) of random uniform numbers to be drawn from

## **Description**

Creates an environment (similar to R6 class) of random uniform numbers to be drawn from

## Usage

```
random_stream(stream_size = 100)
```

## **Arguments**

stream\_size Length of the vector of random uniform values to initialize

#### **Details**

This function creates an environment object that behaves similar to an R6 class but offers more speed vs. an R6 class.

The object is always initialized (see example below) to a specific vector of random uniform values. The user can then call the object with obj\$draw\_number(n), where n is an integer, and will return the first n elements of the created vector of uniform values. It will automatically remove those indexes from the vector, so the next time the user calls obj\$draw\_n() it will already consider the next index.

The user can also access the latest elements drawn by accessing obj\$random\_n (useful for when performing a luck adjustment), the current stream still to be drawn using obj\$stream and the original size (when created) using obj\$stream\_size.

If performing luck adjustment, the user can always modify the random value by using obj\$random\_n <- luck\_adj(...) (only valid if used with the expression approach, not with modify\_item)

#### Value

Self (environment) behaving similar to R6 class

```
stream_1 <- random_stream(1000)
number_1 <- stream_1$draw_n() #extract 1st index from the vector created
identical(number_1,stream_1$random_n) #same value
number_2 <- stream_1$draw_n() #gets 1st index (considers previous)
identical(number_2,stream_1$random_n) #same value</pre>
```

50 rcond\_gompertz

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 observ	ations 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.

rcond\_gompertz\_lu 51

## 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)
```

52 rdirichlet\_prob

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

## **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 return a l	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.

remove\_event 53

#### 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=}\mathsf{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),10,3,3)) \\ & \mathsf{se=}\mathsf{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}
```

remove\_event

Remove events for a patient

# Description

Removes one or more events from the queue for the given patient.

# Usage

```
remove_event(events, ptr, patient_id)
```

## **Arguments**

events A character vector of event names to remove. It can also handle lists instead of

named vectors (at a small computational cost).

ptr The event queue pointer. Defaults to cur\_evtlist.

patient\_id The patient ID. Defaults to i.

## Value

NULL (invisible). Modifies the queue in-place.

replicate\_profiles

Replicate profiles data.frame

## **Description**

Replicate profiles data.frame

resource\_discrete

#### 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))
```

resource\_discrete

Create a discrete resource

## **Description**

Creates a discrete resource management system for discrete event simulations. This system manages a fixed number of identical resource units that can be blocked (used) by patients and maintains a priority queue for waiting patients.

## Usage

```
resource_discrete(n)
```

## **Arguments**

n Integer. The total capacity of the resource (must be  $\geq 1$ ).

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#### **Details**

The returned environment has the following methods:

- size(): Returns the total capacity
- queue\_size(): Returns the number of patients in queue
- n\_free(): Returns the number of free resource units
- patients\_using(): Vector of patient IDs currently using the resource
- patients\_using\_times(): Vector of start times for patients using the resource
- queue\_start\_times(): Vector of queue start times parallel to queue order
- queue\_priorities(): Vector of priorities parallel to queue order
- queue\_info(n): Data.frame with patient\_id, priority, start\_time for queue
- is\_patient\_in\_queue(patient\_id): Check if patient is in queue
- is\_patient\_using(patient\_id): Check if patient is using resource
- attempt\_block(patient\_id, priority, start\_time): Attempt to block a resource unit
- attempt\_free(patient\_id, remove\_all): Free a resource unit
- attempt\_free\_if\_using(patient\_id, remove\_all): Free only if patient is using
- next\_patient\_in\_line(n): Get next n patients in queue
- modify\_priority(patient\_id, new\_priority): Modify patient priority in queue
- add\_resource(n): Add n resource units to total capacity
- remove\_resource(n, current\_time): Remove n resource units from total capacity

#### Value

An environment with methods for resource management.

```
# Create a resource with 3 units
beds <- resource_discrete(3)

# Check initial state
beds$size()  # 3
beds$n_free()  # 3
beds$queue_size() # 0

# Block resources
i <- 101; curtime <- 0.0
beds$attempt_block()  # Uses i and curtime from environment

# Or explicitly
beds$attempt_block(patient_id = 102, priority = 1, start_time = 1.0)

# Check patient status
beds$is_patient_using(101)  # TRUE
beds$is_patient_in_queue(102)  # FALSE</pre>
```

56 rpoisgamma

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
)
```

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#### **Arguments**

n The number of observations to be drawn

rate of the event (in terms of events per observation-time)

theta Optional. When omitted, the function simulates times for a Poisson process.

Represents the shape of the gamma mixture distribution. Estimated and reported

as theta in negative binomial regression analyses in r.

obs\_time period over which events are observable

t\_reps Optional. Number of TBEs to be generated to capture events within the obser-

vation 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)

ture/Negative Binomial (NB) Process using C++

#### **Description**

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

#### Usage

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

# Arguments

The number of observations to be drawn n rate of the event (events per unit time) rate Optional. If provided, Poisson-Gamma (NB). Represents gamma shape. theta obs\_time period over which events are observable Optional. Number of TBEs to be generated to capture events within the obsert\_reps vation window. Optional integer seed for reproducibility. seed return\_ind\_rate Logical: include individual rate vector in output when theta provided. return\_df Logical: return a data.frame with event-level rows (if TRUE).

## Value

If return\_df=TRUE: a data.frame (or NULL if no events). Else: list with tte and optionally ind\_rate.

## **Examples**

```
rpoisgamma_rcpp(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 = character(),
  ipd = 1,
  constrained = FALSE,
  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)

constrained Boolean, FALSE by default, which runs the simulation with patients not in-

teracting with each other, TRUE if resources are shared within an arm (allows

constrained resources)

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 sensitivity or common\_all input lists, these are assigned a default value 0.03 for discounting costs, QALYs and others.

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.

The requirement to use modify\_item if using accum\_backwards = TRUE, is no longer the case thanks to a new method using active bindings, so it can be used normally.

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. Optionally, max\_cycles must also be added (if no maximum number of cycles, it should be set equal to NA).

debug = TRUE will export a log file with the timestamp up the error in the main working directory. Note that using this mode without modify\_item or modify\_item\_seq may lead to inaccuracies if assignments are done in non-standard ways, as the AST may not catch all the relevant assignments (e.g., an assignment like assign(paste("x\_",i),5) in a loop will not be identified).

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

```
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
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 = {
                 q_default <- util.sicker</pre>
                 c_default <- cost.sicker + if(arm=="int"){cost.int}else{0}</pre>
                }) %>%
  add_reactevt(name_evt = "death",
                input = {
                 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\_ongoing\_list

counted using drq)

```
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 = character(),
      ipd = 1,
      constrained = FALSE,
      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-
                     tion
    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
```

Vector of QALY named variables that are accrued at an ongoing basis (dis-

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.

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

constrained Boolean, FALSE by default, which runs the simulation with patients not in-

teracting with each other, TRUE if resources are shared within an arm (allows

constrained resources)

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-) 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 sensitivity or common\_all input lists, these are assigned a default value 0.03 for discounting costs, QALYs and others.

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.

The requirement to use modify\_item if using accum\_backwards = TRUE, is no longer the case thanks to a new method using active bindings, so it can be used normally.

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. Optionally, max\_cycles must also be added (if no maximum number of cycles, it should be set equal to NA).

debug = TRUE will export a log file with the timestamp up the error in the main working directory. Note that using this mode without modify\_item or modify\_item\_seq may lead to inaccuracies if assignments are done in non-standard ways, as the AST may not catch all the relevant assignments (e.g., an assignment like assign(paste("x\_",i),5) in a loop will not be identified).

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 patient-arms) 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

```
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 = {
                  q_default <- util.sicker
                  c_default <- cost.sicker + if(arm=="int"){cost.int}else{0}</pre>
                  fl.sick <- 0
               }) %>%
  add_reactevt(name_evt = "death",
               input = {
                  q_default <- 0
```

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```
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)
```

sens\_iterator

Create an iterator based on sens of the current iteration within a scenario (DSA)

## **Description**

Create an iterator based on sens of the current iteration within a scenario (DSA)

## Usage

```
sens_iterator(sens, n_sensitivity)
```

# Arguments

```
sens current analysis iterator
n_sensitivity total number of analyses to be run
```

## **Details**

In a situation like a DSA, where two (low and high) scenarios are run, sens will go from 1 to n\_sensitivity\*2. However, this is not ideal as the parameter selector may depend on knowing the parameter order (i.e., 1, 2, 3...), which means resetting the counter back to 1 once sens reaches n\_sensitivity (or any multiple of n\_sensitivity) is needed.

## Value

Integer iterator based on the number of sensitivity analyses being run and the total iterator

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## **Examples**

```
sens_iterator(5,20)
sens_iterator(25,20)
```

shared\_input

Shared input object

#### **Description**

Constructor for a lightweight "shared or immutable" value holder.

## Usage

```
shared_input(expr, constrained = NULL)
```

#### Arguments

expr A value or expression to initialize the shared input with. The expression is

evaluated immediately.

constrained Logical. If TRUE, creates a shared environment-backed object. If FALSE, creates

an immutable copy-on-modify object. If NULL (default), the function looks up constrained in the calling environment; only an explicit TRUE enables shared

mode.

#### Details

shared\_input() produces a simple object that wraps a value with controlled mutability semantics. It can operate in two distinct modes:

- **Immutable** (**non-shared**): every modification produces a fresh, independent copy of the object (safe for parallel or functional code).
- **Shared (constrained)**: the object's value is stored in a common environment shared across all aliases (by-reference semantics). This allows coordinated updates across multiple handles.

The mode is determined either by the explicit argument constrained, or by inheriting the value of a constrained variable in the parent frame.

- In **immutable mode**, each wrapper stores its value in closures (make\_val()) and is fully copy-on-modify. No references are shared.
- In **shared mode**, all wrappers produced by \$modify() or direct aliasing point to the same underlying environment (state). This means updating one updates all aliases until a \$clone() or \$reset() breaks the link.

The underlying state environments are internal. Users should rely only on the public methods above.

Note: if the stored value itself is a reference type (e.g., environment, external pointer, R6 object), those internal references remain shared regardless of mode, following normal R semantics.

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#### Value

An object of class shared\_input\_val (immutable mode) or shared\_input\_env (shared mode), both inheriting from class "shared\_input". Each instance exposes the following user methods:

**\$value()** Returns the current stored value.

**\$modify(new\_v)** In immutable mode: returns a new independent wrapper with updated value. In shared mode: updates the shared value by reference and returns a new wrapper pointing to the same shared state.

**\$clone()** Returns a deep copy (independent wrapper and independent internal state). Subsequent modifications on clones do not affect the original object or its aliases.

**\$reset()** Returns a new wrapper whose value is restored to the original initialization value. In both modes this creates an independent fresh state.

**\$fork(n)** Creates n independent deep clones as a list. Useful for generating multiple isolated copies quickly.

```
# --- Immutable (default) mode ---
a <- shared_input(5)</pre>
a$value()
a2 <- a$modify(a$value() + 7)</pre>
a$value()
a2$value()
                          # 12
# Cloning and resetting
a3 <- a2$clone()
a4 <- a2$reset()
a3$value(); a4$value() # 12, 5
# Forking
forks <- a$fork(3)</pre>
vapply(forks, function(x) x$value(), numeric(1))
# --- Shared (constrained) mode ---
constrained <- TRUE
b1 <- shared_input(10)</pre>
b2 <- b1
          # alias (same state)
b1$modify(11)
b1$value(); b2$value() # both 11
b3 <- b1$clone()
b1$modify(99)
b1$value(); b3$value() # 99, 11
# Reset breaks sharing
b4 <- b1$reset()
                      # 10
b4$value()
```

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summary\_results\_det

Deterministic results for a specific treatment

## **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

```
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>
```

72 summary\_results\_sens

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)
```

# **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

```
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 73

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

```
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>
```

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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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