Tutorial: How to Perform a Decision Analysis

Primer on Medical Decision Analysis:
Part 1—Getting Started

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This paper is Part 1 of a five-part series covering practical issues in the performance of decision analysis. The intended audience is individuals who are learning how to perform decision analyses, not just read them. The series assumes familiarity with the basic concepts of decision analysis. It imparts many of the recommendations the authors have learned in teaching a one-semester course in decision analysis to graduate students. Part 1 introduces the topic and covers questions such as choosing an appropriate question, determining the tradeoff between accuracy and simplicity, and deciding on a time frame. Key words: decision analysis; expected value; utility; sensitivity analysis; decision trees; probability. (Med Decis Making 1997;17:123-125)

Over the past ten years, our group at the University of Toronto has taught a one-semester course on decision analysis. Unlike educational initiatives that solely focus on readings about and discussions of decision analysis, our course has required that each student perform a decision analysis. This requires building a decision tree on paper, modeling that tree on a computer, obtaining probabilities and utilities by direct measurement or literature review, evaluating the tree, performing sensitivity analyses, presenting the study to peers, and writing up the analysis. Several of the students have gone on to publish their work.1-5 To pass the course, each student is required to develop a model that "works."

In this series9-13 and the accompanying note on presentation,14 we attempt to impart what we, as teachers, have learned about the practical issues of performing decision analysis. Much of what we have learned has come from teaching our students how to develop a working model.

The intended audience for this series is individuals who are learning how to perform decision analyses. The series assumes that the reader is already familiar with the concepts of decision analysis and has read and comprehended several decision analyses before trying his or her hand at one. Before embarking on this series, the reader should read a two-part users' guide aimed at consumers of decision analyses15,16 to achieve a grounding in basic concepts such as decision nodes, probability nodes, expected value, tree representation, sensitivity, and threshold analyses, and is also referred to two textbooks.17,18 The goal of the present series is to give practical suggestions for performing decision analysis.

When Is Decision Analysis Appropriate?

One of the first steps in a decision analysis is to decide whether the technique is appropriate for the given question. Two issues merit special attention. First, there should be some uncertainty about the appropriate clinical strategy for patients with a given health state. There are some circumstances in clinical medicine when published primary clinical evidence already clearly identifies the optimal clinical strategy. For example, patients who have carotid artery stenosis of more than 70% after suffering transient ischemic attacks clearly benefit from carotid endarterectomy, as demonstrated by the NASCET
Accuracy versus Simplicity

Decision-analytic models must be sufficiently complex to incorporate the important events and values, yet sufficiently simple to be understandable. A decision tree is not a complete representation of “the real world” but rather a simplified and highly stylized model of the most important components. To determine the appropriate level of complexity, the analyst must consider whether the model captures the key issues necessary to fully describe the risk–benefit tradeoff. If a key element of the risk–benefit tradeoff is missing, the model will not achieve its goal of helping the reader understand the tradeoff.

A second major consideration concerns availability of data. In some circumstances, analysts will wish to develop more complex models to better fit the nature of the problem. However, data for such a complex tree, such as a Markov model (described in Part 5 of this series) that uses transition probabilities from one state to another over successive short time periods, are often unavailable. In these circumstances, it may be wise to develop a simpler model. Like others, we have often found that the insights derived from a simple model are similar to those derived from a complex formulation. We encourage beginners to develop the simplest models.

How many strategic alternatives should be included? Some clinical questions require consideration of multiple combinations of several interventions. For example, in suspected pulmonary embolism, a simple model would consider empirically anticoagulating the patient, or performing tests such as a ventilation–perfusion lung scan, venous doppler ultrasonography, impedance plethysmography, and angiography. The various combinations would result in dozens of possible strategies. The best approach for modeling such a circumstance is to limit the number of options to those that are clearly different from each other and cover the spectrum of the problem. Thus, one might consider only three options in the pulmonary embolism example: doing nothing further, anticoagulating without further tests, and performing a ventilation–perfusion lung scan and going on to angiography only if its result is neither clearly positive (high-probability scan) nor clearly negative (normal scan). One can always add other options later on.

Time Frame

In comparing outcomes of alternative strategies, the analyst must determine an appropriate time frame. When considering alternative strategies for preventing or treating chronic illnesses, the time frame should be long. When considering therapeutic strategies to avoid short-term complications (e.g., perioperative management issues), the time frame can be brief. Thus, the time frame will depend upon the nature of the clinical problem.

In choosing an appropriate time frame, one confronts the same tradeoff as noted in the above section on accuracy versus simplicity, namely desire for completeness versus availability of data. Most clinical studies including randomized trials have relatively limited time frames. Even for trials involving chronic diseases such as coronary artery disease, the period of observation is usually between one and three years and rarely as long as five years. Occasionally one gets reports of long-term follow-up, but
the observation periods in these reports rarely exceed ten years. Some cohort studies, such as the Framingham Study, have much longer periods of observation. One, therefore, must balance the desire for complete long-term follow-up with the availability of valid and precise data. Most analysts will have to extend the period of observation of a randomized trial for their analysis and therefore will have to extrapolate the data. The performance of extensive sensitivity analyses around these extrapolations is important.

References

Glossary
Markov Model: A decision-analytic model that involves a Markov process, a modeling technique derived from matrix algebra, which describes the transitions a cohort of patients make among a number of health states during a series of short intervals or cycles.
Primer on Medical Decision Analysis:

Part 2—Building a Tree

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This part of a five-part series covering practical issues in the performance of decision analysis outlines the basic strategies for building decision trees. The authors offer six recommendations for building and programming decision trees. Following these six recommendations will facilitate performance of the sensitivity analyses required to achieve two goals. The first is to find modeling or programming errors, a process known as "debugging" the tree. The second is to determine the robustness of the qualitative conclusions drawn from the analysis. Key words: decision analysis; expected value; utility; sensitivity analysis; decision trees; probability. (Med Decis Making 1997;17:126–135)

Software

We teach students to build their trees using SMLTREE, a DOS-based software package (SMLTREE, Hollenberg JP. Version 2.9. Roslyn, NY). Though many other software packages (e.g., DECISION MAKER, Pratt Medical Group, Boston, MA) are available, SMLTREE is widely used by practitioners as well as students of decision analysis and comes with an excellent tutorial teaching the students the nuts and bolts of programming a tree. Because this series is intended to be a practical "how to" guide, some of the discussion, particularly the discussion related to debugging the tree, is not directly applicable to solving decision problems using spreadsheets, influence diagrams, or other software packages.

Decision Analysis Example: Giant Cell Arteritis

We use one clinical scenario throughout the rest of the series: the choice of management strategies for patients presenting with clinical features that suggest giant cell arteritis (GCA). This example is a modification of data found elsewhere.1

Giant cell arteritis is a vasculitis that affects large and medium-sized vessels, mostly in elderly patients. Patients' symptoms may include headache, fever, and fatigue. When confronted with such a patient, clinicians are faced with diagnostic and treatment options. Giant cell arteritis can lead to a very severe complication of blindness. Steroids are said to decrease the risk of blindness but come with the risk of side effects such as hypertension, fluid retention, and avascular necrosis of bone. There is a test for GCA, i.e., biopsy of the temporal artery can reveal vasculitis in the specimen. However, the sensitivity of that test is not ideal.

We focus on three of the strategies compared in the paper by Buchbinder and Detsky:1 treating no patient with steroids, treating all patients with steroids, and performing a temporal artery biopsy and treating positive cases only.

The Six Recommendations

In the following section we illustrate six recommendations or tips for building a decision model. We have developed these tips for our students and find that if they are followed, it is much easier to build a tree that “functions” appropriately when performing sensitivity analyses. The use of sensitivity analyses to “debug” the tree and determine the robustness of the conclusion is discussed in Part 4 of this series.2 For most of the recommendations we show examples of "mistakes" and "correct" ways of modeling the tree. We assume that the reader is fa-
miliar with the usual methods of pictorial display of decision trees.

RECOMMENDATION 1

The tree must have balance. Real clinical problems represent tradeoffs between risks and benefits. The structure of outcomes in a decision analysis must reflect such a tradeoff. If one of the strategic options in the model carries all of the risks and none of the benefits, or, alternatively, all of the benefits and none of the risks, then either the tree is not a valid model of the clinical problem or the clinical problem does not require a decision analysis. Figure 1A shows an example of a model without balance.

Imagine that we are comparing two strategies: 1) treating patients with a specific disease (e.g., GCA) to avoid an adverse outcome (called a "bad outcome"; in this case, blindness) and 2) not treating the patient. The structure of outcomes in both cases includes the possibility of the bad outcome or a good outcome. This is represented after the first probability node in both the upper and the lower branches of figure 1A. The expression underneath the line represents the probability of the occurrence of that event. If the tree is modeled such that treated patients have a smaller chance of a bad outcome than untreated patients and if the treatment has no down side (e.g., risk of a side effect, inconvenience of compliance with medication), then this tree has no balance. The upper branch clearly dominates the lower branch because it contains all of the benefits and none of the risks.

Figure 1B models the same clinical problem using a tree with balance. First, the therapy arm is associated with a new outcome, the possibility of a major side effect from steroids, such as avascular necrosis of bone. Second, the utilities now reflect not only good and bad outcomes but also the presence or absence of a minor side effect such as fluid retention and a new term denoted "Rx," which implies the nuisance factor for patients associated with undergoing a therapy. Now each branch has advantages and disadvantages, thereby precluding the decision maker from identifying a strategy that is ideal in all respects.

**FIGURE 1A.** Decision tree without balance.

- $p_{BOR}$ = probability of bad outcome with treatment
- $p_{GOR}$ = probability of good outcome with treatment
- $p_{BO}$ = probability of bad outcome without treatment
- $p_{GO}$ = probability of good outcome without treatment
- $UBO$ = utility of bad outcome
- $UGO$ = utility of good outcome

The bad outcome is blindness. The good outcome is no blindness.

**FIGURE 1B.** Decision tree with balance.

- $p_{SE}$ = probability of side effect
- $p_{NSE}$ = probability of no side effect
- $UBOR_{SE}$ = utility of bad outcome after treatment and side effect
- $UGOR_{SE}$ = utility of good outcome after treatment and side effect
- $UBOR$ = utility of bad outcome after treatment
- $UGOR$ = utility of good outcome after treatment

The side effect is the side effect of long-term steroid treatment (e.g., hypertension, hyperglycemia, fluid retention, avascular necrosis).
FIGURE 2  A (above), chance node with three outcomes

- $p_{\text{Die}}$ = probability of dying
- $p_{\text{Blindness}}$ = probability of blindness
- $p_{\text{Alive}}$ = probability of being alive with blindness

B (below), chance nodes with two outcomes.

- $# = \text{complement probability (1 minus probability of the upper branches)}$
- $p_{\text{Blindness}} = \text{probability of blindness, conditional on being alive}$

RECOMMENDATION 2

**Only two branches after each chance node.**

Figure 2A represents part of a decision tree reflecting three possible patient outcomes: death, a morbid event (blindness), and life without morbidity. In the baseline analysis, the probability of death ($p_{\text{Die}}$) is 5%, the probability of blindness ($p_{\text{Blindness}}$) is 80%, and the probability of being alive without morbidity is 15%. Notice that the probabilities sum to 1. The probability of the last branch after any chance node is called the “complement” of the other branches, implying that it is always numerically equal to 1 minus the sum of the other probabilities.

From a logical and structural point of view, there is nothing wrong with the structure of outcomes as shown in figure 2A so long as the three outcomes are mutually exclusive and exhaustive (the probabilities sum to 1.0). However, when one performs a sensitivity analysis there will be difficulties. For example, if the probability of death is allowed to vary between 0% and 40%, the computer will perform the calculations between 0 and 20% only. At this point, the probability of the “complement state” (alive without morbidity) is 0. Once the probability of death exceeds 20%, the three probabilities would sum to a number greater than 1, contrary to the standard laws of probability.

Some software packages will plot the range between 0 and 20% and stop. This will not be a problem if the tree is simple and the analyst can remember that the maximum probability for some of these variables is a value that makes the sum of all probabilities for each branch equal to 1. However, if the tree is complicated it becomes difficult to appreciate all of these constraints in the sensitivity analyses. Furthermore, the computer may impose some constraints that are not evident to the analyst in debugging the tree. Thus, when logical inconsistencies (such as probabilities exceeding 1) arise in sensitivity analyses, it is much more difficult to detect bugs.

Figure 2B displays a method of expressing the structure of outcomes shown in figure 2A while ensuring that the sum of probabilities never exceeds 1. Doing so requires that each probability node be followed by only two branches, with the probability of one branch always expressed as a complement (i.e., 1 minus the probability of the event) of the other branch. Both SMLTREE and DECISION MAKER use the symbol “#” as the complement expression and calculate the lower probability in this manner. Notice that in figure 2B, $p_{\text{Blindness}}$ is not 80% because it is a probability conditional upon the patient’s being alive. It therefore should be equal to $0.80/0.95$, where 0.80 is the unconditional probability of blindness and 0.95 is the unconditional probability of being alive.

RECOMMENDATION 3

**No embedded decision node.**

Figure 3A represents a two-step decision-analytic problem. Imagine that you have a patient who has a given set of signs and symptoms. You may wish to further test the patient, e.g., biopsy the temporal artery, before determining treatment (the upper branch). Alternatively, you may choose to proceed without further testing (the lower branch). If you decide not to test, you are faced with a second decision: should you treat or not treat the patient with a specific therapy (e.g., steroids). Thus, a second decision node is placed in the lower branch. This sequence of reasoning is often natural to clinicians.

Once again, there is nothing illogical about this presentation of a decision tree. However, embedded decision nodes, such as the one shown in the lower
branch of figure 3A, can lead to difficulties in interpreting the sensitivity analyses.

Figure 3C shows a sensitivity analysis that varies the probability of the occurrence of the adverse event without therapy and shows its effect on expected utility in each of the two branches. As is shown in Recommendation 4, most decision models should include a relationship between the probability of an adverse event's occurring with therapy and the probability of an adverse event's occurring without therapy. When the model is built with such a relationship, the expected utilities of both branches decrease as that probability increases. Interpreting figure 3C, however, is not straightforward. Where the probability of an adverse event is very low, the no-test strategy is best. Where the probability is intermediate, the test strategy is best, and then, once again, as the probability gets even higher, the no-test strategy is best. At first glance this appears counter-intuitive, raising worries about an underlying bug.

Figure 3B shows the preferred way of modeling this problem without an embedded decision node.

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**Figure 3.**

A (top left), tree with embedded decision node.

B (top right), tree without embedded decision node.

C (bottom left), one-way sensitivity analysis varying probability of bad outcome (pBO) with embedded decision node.

D (bottom right), one-way sensitivity analysis varying probability of bad outcome (pBO) without embedded decision node.
The no-test strategy is divided into two strategies at the square decision node. There are now three strategies—treat everyone without testing, test and treat only some patients, and treat no patients without further testing. In turn, figure 3D resolves the confusion of figure 3C, showing the relationships between the baseline probability of an adverse event without therapy and the expected utilities for all three branches. The revised display is easy to interpret: at low probabilities the best strategy is to test none and treat none and at the highest probabilities the best strategy is to treat all without further testing.

Once again, interpreting sensitivity analyses for a simple example with a single embedded decision node will not be difficult for most students. However, a small increase in the number of nodes can make interpretation exceedingly problematic. For this reason, we suggest avoiding embedded decision nodes and recommend that all combinations of decisions be expressed as distinct therapeutic strategies coming off the first decision node.

RECOMMENDATION 4

The branches must be “linked.” Figure 4A displays a classic TREAT ALL (labeled Rx All on the tree), TREAT AND TREAT SOME (labeled Rx TST on the tree), and TREAT NONE (labeled Rx NONE on the tree) decision tree. Observe that the probabilities of good and bad events in the three branches are expressed with different variables. For the Rx NONE group, the probability of a bad outcome is called pBO. In the Rx ALL branch, it is called pBORx. The probability of bad outcomes in the TEST branch also has two different expressions, pBOT+ (the probability of a bad outcome given both a positive biopsy and treatment) and pBOT− (the probability of a bad outcome given a negative biopsy and no treatment). Notice also that the probability that a patient will have a “positive test” (e.g., vasculitis evident in the biopsy specimen) is simply expressed as pT+.

Such a model is problematic, for two reasons: First, sensitivity analyses will not yield logical results. As pBO (fig. 4C) increases, for example, the expected utility of the Rx NONE strategy falls, as expected. However, the expected utilities of the other two branches remain the same. It is logically possible that the expected utility of the Rx ALL strategy would remain constant in this circumstance if one simply modeled the probabilities of bad outcomes under conditions of treatment and no treatment as two separate distinct variables with no relationship between the two. However, because there is a subgroup of patients in the TEST strategy that do not undergo treatment, there must clearly be a relationship between pBO and pBOT−. As pBO increases, too much pBOT−. Therefore, as the expected utility of the Rx NONE strategy declines as pBO increases, so too must the expected utility of the TEST strategy decline as pBO increases.

The second problem in the model shown in figure 4A relates to invalid probability expressions. Under conditions of no treatment, the probabilities of adverse outcomes in the three branches must be the same. The difference between the Rx ALL and Rx NONE branches lies in the effectiveness of the therapy. However, the middle TEST branch has some patients that are treated and some patients that are not treated. Thus, the overall probability of adverse events in this branch must be a weighted average of the probability of bad outcomes among those patients who have positive tests and the probability of bad outcomes among those who have negative tests, with weights determined by the probabilities of the test outcomes for the patients. One further modification in this weighted average is that some of the patients are treated and therefore have a lower probability of adverse outcomes.

Both problems typified by the model in figure 4A can be remedied by linking probability expressions. Linkage is the explicit relationship among probabilities or utilities in the branches that ought to be related (e.g., the probabilities of a bad outcome in the Rx NONE and Rx ALL branches). Linkage is achieved by designing for the two branches probability or utility expressions that share common variables, thereby allowing both expressions to vary simultaneously when performing a sensitivity analysis on the common variable. Two particularly useful forms of linkage relate to treatment effectiveness and disease probability (prevalence).

Linking the probabilities of outcomes by treatment effectiveness. The first linkage is to create a relationship between the probability of a bad outcome with treatment and the probability of a bad outcome without treatment. Results from clinical trials frequently express this relationship using the term “effectiveness,” which is the proportionate reduction in the probability of an adverse outcome resulting from treatment. Effectiveness, e, is therefore equal to (pBO − pBORx)/pBO. By using that expression in the Rx ALL branch, one has a linkage between the Rx ALL and Rx NONE branches that will allow the expected utilities of both branches to fall as pBO rises, as shown in figure 4D.

Linking the outcomes by test characteristics and prevalence (or prognosis). The best way to handle the problem of ensuring linkage between the TEST branch and the other two branches is to use Bayesian expressions incorporating the sensitivity and specificity of the test to reflect its accuracy. Figure 4B shows what those expressions are at each of the probabilities. These can be derived from first principles by examining table 1, which divides all pa-
FIGURE 4. A (top left), decision tree without linkages of probabilities.

- $p_{T+}$ = probability of positive test
- $p_{BOT+}$ = probability of bad outcome if test positive (and patient treated)
- $p_{BOT-}$ = probability of bad outcome if test negative (and patient not treated)

The test in our example is temporal artery biopsy.

B (top right), decision tree with linkage of probabilities.

- $\text{sens} = \text{sensitivity of temporal artery biopsy}$
- $\text{spec} = \text{specificity of temporal artery biopsy}$
- $e = \text{effectiveness of treatment}$
- $p_{T+} = (\text{sens} \times p_{BO}) + (1 - \text{spec}) \times (1 - p_{BO})$

C (bottom left), one-way sensitivity analysis where probabilities not linked.

D (bottom right), one-way sensitivity analysis where probabilities are linked.
patients in a sample into four cells in a 2 × 2 table. The essential feature is to obtain posttest probabilities as a function of the baseline disease probability.

By examining the expressions in the four cells of table 1, the reader can reconstruct the probabilities shown in the test branch of figure 4B. For example, pT+, the probability for the upper branch following the first chance node in the TEST branch, is equal to the sum of the probabilities shown in the upper row of table 1 (also shown in the legend). For the following chance node, labeled BAD OUTCOME, the probability equals the expression for positive predictive value (see table 1 footnote), multiplied times (1 − e), the proportionate reduction in the risk of a bad outcome because the patient is treated. As an exercise, our students are asked to recreate the expressions in figure 4B from first principle using table 1.

RECOMMENDATION 5

The tree must have symmetry. Another feature in the tree structure of figure 4B is “symmetry.” Symmetry means that all underlying initial health states that could affect outcomes are represented in all branches. We believe that a tree must have symmetry among the branches to simplify interpretation of sensitivity analyses. Thus, portions of the tree structure are repeated in the various strategic branches. The use of subtrees is one strategy that ensures symmetry and reduces the risk of programming errors. In figures 4A and 4B the structure of outcomes for the Rx NONE group is repeated both in the Rx ALL branch and in a portion of the TEST branch (for those patients who have negative tests). Similarly, the structure of outcomes for the Rx ALL
RECOMMENDATION 6

Don't worry about order. Many individuals who are trying out decision analysis for the first time worry about the order of the outcomes within the structure of outcomes for each branch. Should we model the adverse events resulting from disease (e.g., blindness) before the side effects of therapy (e.g., avascular necrosis from steroids)? Should we order the probability of disease before the test results or after them?

The answer to this question is: It doesn't matter. The reason it doesn't matter is easy to understand, in that the process of determining the expected utility for each branch is determined by folding back the tree. Mathematically, this is equivalent to multiplying all of the probabilities along the branches until one obtains the probability of being in each state of the terminal nodes. One then uses these products of probabilities as the weights to derive the expected value, i.e., multiplying the product of probabilities by each of the utilities and then summing that over all outcomes for each branch. Once one understands the folding-back process, sequence does not matter because of transitivity, $a \times b = b \times a$.

Figure 5 shows a variation of figure 4B that flips the order of the test results and the outcomes. In figure 4B the test results are modeled before the adverse outcomes. In figure 5 the underlying probability of a bad outcome for the patient is modeled first, and once again one relies on table 1 to derive the probability that patients will have a bad outcome, namely the sum of the upper left and lower left boxes of table 1. In figure 5 the effectiveness factor and side-effect risk are included only for patients who are treated, i.e., those who have positive tests.

It is sometimes very useful to model trees showing the underlying distribution of disease or adverse events, as shown in figure 5, by placing that probability as the first chance node. This process will ensure that the underlying distribution of disease or adverse events (bad outcomes) is the same in the three branches, which must be true in order to make the tree behave correctly when doing sensitivity analyses. In implementing this process, we have found that beginners in decision analysis had difficulty accepting these trees because, as they state, "But you don't know whether the patient does or does not have the disease before you do the test." Recommendation 5 helps them understand that the order does not matter and therefore they need worry about not what the clinician actually knows, but rather how the tree will operate in terms of keeping the distribution of patients constant in the three branches. In fact, for individual patients, you don't know whether they have the disease, but you do know the probability distribution. Nevertheless, the layouts of trees may have an impact on those who read papers about decision analysis, and this should be kept in mind when presenting such material to clinicians, who may not understand that order doesn't matter.

Giant Cell Arteritis—Example

As mentioned above, in this series of papers, we use a common example of management strategies for patients with suspected giant cell arteritis. Figure
FIGURE 6. Strategies for patients with suspected temporal (giant cell) arteritis.

GCA = giant cell arteritis
GCA comp = giant cell arteritis complication (i.e., blindness)
Steroid comp = steroid complication
p1 = probability patient has GCA
p2 = probability of GCA complication without steroids (pCGA comp) given that the patient has giant cell arteritis
p3 = probability of positive temporal artery biopsy = sens X p1 + (1 - spec) X (1 - p1)
sens = sensitivity of biopsy
spec = specificity of biopsy
p4 = probability of steroid comp
p5 = probability of GCA in patients with positive temporal artery biopsy = (sens X p1) / p3
p6 = probability of GCA given that the patient has GCA and is treated with steroids = p2 X (1 - e)
p7 = probability of GCA for patients with negative biopsy = [(1 - sens) X p1] / (1 - p3)
U1 to U15 = utilities for the individual states
Bx Pos = biopsy positive for GCA
Bx Neg = biopsy negative for GCA

6 displays the tree that we use for the example. It is a modified version of the tree used by Buchbinder and Detsky.1 We have simplified the tree somewhat for the purposes of this series in order to illustrate principles of decision analysis.

The reader will notice that the tree follows all of the six recommendations listed above and is a variation on the three common strategic choices Rx none, Rx all, and test and treat some. The top branch displays the common structure of the patient's developing a complication of giant cell arteritis or not without treatment. This structure is repeated as a subtree throughout the tree with variations in the complication rate occurring depending on the biopsy test result and whether or not the patient received treatment. In the bottom or Rx all branch, the possibility of a steroid complication is introduced, with the offsetting benefit of a reduced risk of a complication of giant cell arteritis because of steroid treatment. The middle or biopsy branch divides the patients into those with positive and negative biopsy results. Bayesian algebra is used as in the generic example shown in figure 4 to divide the patients into groups at higher and lower risk for developing complications of giant cell arteritis. Those whose biopsy results are positive are treated, thereby reducing the risk of complications but exposing the patients to the complications of steroid use. The probabilities throughout the tree are described in the legend; the utilities are simply numbered for further discussion in Part 35 of this series.

References

Glossary

Debugging: A process whereby the analyst performs a series of sensitivity analyses with the programmed model in order to determine where errors exist.

Bugs: A term for an error in the tree.

Robust: An analysis is robust if the qualitative conclusion (e.g., that therapy A is better than therapy B) is insensitive to the uncertainties in the analysis such as quantitative estimates of probabilities or utilities.

Embedded decision nodes: Decision nodes that appear anywhere within the tree except at the leftmost position of the tree.

Linkage: The explicit relationship(s) (by the use of algebraic expressions) among probabilities or utilities in the various branches of the tree that ought to be related (e.g., the probabilities of a bad outcome with and without treatment).

Symmetry: All underlying health states that could affect outcomes are represented in all branches of the tree. Symmetry is achieved by repeating the structures of portions in the various branches via the use of subtrees.

Subtree: A portion of the model that is repeated in various places throughout the tree. The programmer can use the “LINK” function to copy subtrees at various locations.

Global values: This expression is related to SMLTREE and DECISION MAKER and refers to the quantitative estimates for all variables found in the variable list. These values are then applied throughout the tree at all times except where temporary bindings override them.

Temporary bindings: Reassigned values of quantitative estimates for specific variables that override the global bindings at various points throughout the tree. This function is particularly useful when subtrees are placed throughout the tree but quantitative estimates of the variables must differ at the various locations.

Label node: A node that has only one node following it occurring with 100% probability. This is a useful technique for combining subtrees with temporary bindings as it is a good place for the temporary bindings.

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Primer on Medical Decision Analysis:

Part 3—Estimating Probabilities and Utilities

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This paper describes how to estimate probabilities and outcome values for decision trees. Probabilities are usually derived from published studies, but occasionally are derived from existing databases, primary data collection, or expert judgment. Outcome values represent quantitative estimates of the desirability of the outcome states, and are often expressed as utility values between 0 and 1. Utility values for different health states can be derived from the published literature, from direct measurement in appropriate subjects, or from expert opinion. Methods for assigning utilities to complex outcome states are described, and the concept of quality-adjusted life years is introduced. Key words: decision analysis; expected value; utility; sensitivity analysis; decision trees; probability. (Med Decis Making 1997;17:136–141)

Probabilities and outcome values are two of the basic elements of a decision analysis. A probability is a quantitative estimate of the likelihood that a given outcome depicted in the tree will occur. An outcome value is a quantitative expression of the desirability of such an outcome. The validity of a decision analysis depends on the accuracy of these numerical estimates. This paper reviews some practical approaches for estimating probabilities and outcome values.

Estimating Probabilities

The goal of estimating probabilities for a decision tree is to find the most accurate estimate for the probability of each event in the model. The best estimate for each probability value is called the “baseline” estimate. The analysis that uses the best estimates of the probabilities is called a “baseline” analysis. Since there is usually some uncertainty about the best estimate for each probability, the range of reasonable estimates should be specified. This range may reflect the variety of estimates from different studies or may be based on the 95% confidence interval from a single study. The less confidence you have in the numerical estimate of a probability value, the wider the range should be. The range of values for each probability can be used in a sensitivity analysis to assess how different numerical estimates can affect the overall result of the decision analysis (see Part 4 of this series).1

In order to estimate probabilities, the best available information should be sought.5-4 You should start with a systematic search of the literature, which generally involves the following steps: a computerized literature search, a search of personal files and the files of content experts, and a review of reference lists from retrieved articles.2,6 Once published studies have been identified, the next step is to evaluate the validity of their results by applying critical appraisal criteria.7 When the quality of a study is poor, you cannot have much confidence in any probability estimate derived from it. Even when high-quality published studies exist, the results of the studies may not apply to your model if the study population or the treatment intervention differs from that in the model. Additionally, if the study assesses the treatment under optimal circumstances of adherence and follow-up, the results may overestimate the effectiveness that you may expect in your population.7

After completing a systematic search of the literature, you will usually have several relevant published papers. If a single study stands out as being exemplary in methodologic quality and relevance to your analysis, use its results for your probability es-
timates. If several relevant studies exist, eliminate studies that are of poor methodologic quality, and then use an average of the results from the remaining studies to estimate the probability values. You may be lucky enough to find a published meta-analysis, which averages the results of several studies, taking into account factors such as study size and study quality.\(^2\) Once you have obtained your probability estimates, a useful way to display them is in a table that contains the baseline estimate for each probability, the range of values considered reasonable, and the reference sources used (see table 1).\(^2\)

As an example of how to derive probability estimates from the literature, let us once again consider the giant cell arteritis (GCA) decision tree shown in Part 2 of this series.\(^9\) The key probability estimates for this tree are: the probability of an adverse outcome from GCA, the sensitivity and specificity of a temporal artery biopsy in diagnosing GCA, the effectiveness of prednisone in reducing the risk of an adverse outcome from GCA, and the probability of a serious side effect from prednisone.\(^10\)

The major adverse outcome from GCA is permanent blindness. A systematic review of the literature for studies to estimate the probability of permanent blindness and the effectiveness of prednisone in preventing this complication revealed several observational studies, but no randomized trial. Three studies were found that identified cases of GCA with normal vision at the time of diagnosis and assessed the development of blindness in patients treated with prednisone and in patients given no treatment (i.e., historical controls).\(^10\) We calculated the average for the three studies, and obtained probabilities of blindness of 0.120 without prednisone and 0.013 with prednisone. The baseline estimate of the effectiveness of prednisone in preventing this complication was then calculated by using the formula outlined in Part 2 of the series:\(^5\)

\[\left(\frac{0.120 - 0.013}{0.120}\right) = 0.89\]

The lowest and highest estimates from the three studies were then used to establish the plausible range for effectiveness. Similar techniques were used to find baseline estimates and ranges for the sensitivity and specificity of temporal artery biopsy, and for the probability of a major complication of prednisone use (see table 1).\(^10\)

In some circumstances, you may create a decision tree and discover that there are only one or two very small, poor-quality published studies, or no published studies, on which to base your probability estimates. In such situations, you will need to use alternative sources of information such as expert judgment, existing databases, and primary data collection.\(^2\) We recommend that you begin with expert judgment and/or existing databases to make initial probability estimates. Since these estimates are subject to bias,\(^11\)\(^\text{-}\)\(^13\) a wide range of possible values should be considered in a sensitivity analysis. If the results of your decision model prove to be sensitive to a probability value derived in this way, the answer to the decision problem will remain uncertain until further information is derived from primary data collection.

### Estimating Outcome Values

The final component involved in constructing a decision model is to assign a quantitative value to the outcome at the end of each branch of the tree. Outcome values can be expressed in several ways: life years, quality-adjusted life years (QALYs), cases of disease or complications prevented, or utilities. The simplest type of decision model is that that has only two possible outcomes (e.g., alive or dead, disease or no disease, complication or no complication). In such circumstances, a common convention is to assign the value 1 to the better outcome and the value 0 to the worse outcome.\(^3\) When this convention is applied, the outcome value for each treatment option will represent the overall probability that the better outcome will occur if this treatment option is chosen. Assigning outcome values is usually more complicated because most decision problems have more than two possible outcomes.

A “utility” is a measure of a decision maker’s relative preference for an outcome, and is expressed as a single value between 0 and 1.\(^14\) Utilities for outcomes are usually assessed relative to two extremes, referred to as “anchor states.” The commonly used anchor states are “death,” assigned a value of 0, and “full health,” assigned a value of 1. Utility measures provide summary scores that aggregate the positive

<table>
<thead>
<tr>
<th>Table 1</th>
<th>Example of Probability Table</th>
</tr>
</thead>
<tbody>
<tr>
<td>Variable</td>
<td>Probability*</td>
</tr>
<tr>
<td>---------</td>
<td>--------------</td>
</tr>
<tr>
<td>Probability of major complication of giant cell arteritis</td>
<td>0.12 0.05–0.40</td>
</tr>
<tr>
<td>Temporal artery biopsy</td>
<td>0.80 0.58–0.97</td>
</tr>
<tr>
<td>Sensitivity</td>
<td>1.00 0.90–1.00</td>
</tr>
<tr>
<td>Specificity</td>
<td>0.89 0.69–1.00</td>
</tr>
<tr>
<td>Effectiveness of prednisone</td>
<td>0.19 0.05–0.40</td>
</tr>
<tr>
<td>Probability of major complication of prednisone use</td>
<td>*Baseline probabilities are the averages of estimates from published studies; ranges are based on the highest and lowest estimates from published studies. The specific references for the probability estimates can be found in Buchbinder and Detsky.(^10)</td>
</tr>
</tbody>
</table>
Table 2  Outcomes for Decision Options in the Management of Giant Cell Arteritis (GCA)

<table>
<thead>
<tr>
<th>Treat all</th>
</tr>
</thead>
<tbody>
<tr>
<td>No GCA, prednisone treatment</td>
</tr>
<tr>
<td>No GCA, prednisone treatment, major prednisone complication</td>
</tr>
<tr>
<td>GCA, prednisone treatment</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major prednisone complication</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major GCA complication</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major prednisone complication, major GCA complication</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Treat none</th>
</tr>
</thead>
<tbody>
<tr>
<td>No GCA</td>
</tr>
<tr>
<td>GCA</td>
</tr>
<tr>
<td>GCA, major GCA complication</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Biopsy and treat positives</th>
</tr>
</thead>
<tbody>
<tr>
<td>Biopsy positive</td>
</tr>
<tr>
<td>No GCA, prednisone treatment, TA* biopsy</td>
</tr>
<tr>
<td>No GCA, prednisone treatment, major prednisone complication, TA biopsy</td>
</tr>
<tr>
<td>GCA, prednisone treatment, TA biopsy</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major prednisone complication, TA biopsy</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major GCA complication, TA biopsy</td>
</tr>
<tr>
<td>GCA, prednisone treatment, major prednisone complication, major GCA complication, TA biopsy</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Biopsy negative</th>
</tr>
</thead>
<tbody>
<tr>
<td>No GCA, TA biopsy</td>
</tr>
<tr>
<td>GCA, TA biopsy</td>
</tr>
<tr>
<td>GCA, major GCA complication, TA biopsy</td>
</tr>
</tbody>
</table>

*TA = temporal artery.

Utilities can be used as the actual outcome values in your decision tree, or they can be used as weights to calculate quality-adjusted life expectancy. A simple, and widely accepted, approach to estimating quality-adjusted life expectancy is to multiply the length of life in a health state by the utility of the health state.14 For example, if an individual lives 10 years in full health (utility = 1.0) and 10 years with a severe disabling stroke (utility = 0.5), the quality-adjusted survival would be:

\[([10 \times 1.0] + [10 \times 0.5]) = 15\] QALYs

Utilities can be estimated in many ways: 1) arbitrarily assign values based on your judgment; 2) have a group of experts reach a consensus on the estimates for the utility values; 3) search for relevant, published utility values in the literature; or 4) measure the values directly in appropriate subjects, using reliable and valid methods.14 Because of the significant amount of work involved in collecting utility measurements from a group of subjects, we generally recommend beginning with utility estimates from the literature, or from the judgment of experts. Given the inaccuracies associated with these methods, a wide range of possible values should be considered for each utility estimate, allowing for extensive sensitivity analyses.14 You can then consider directly measuring utilities for those health states that have major impacts on the results of the analysis.

There are several publications that describe the utilities of a wide range of health states,14-16 and if you are very fortunate, the utility values required for your decision tree may already have been measured. The principles described earlier about using published studies to estimate probability values apply equally to using published studies to estimate utility values. You should search the literature in a systematic fashion, you should assess the validity of the published utility estimates by applying critical appraisal criteria to judge the study quality, and you should ensure that the published utilities are applicable to your decision model.5,6,17

For the GCA decision tree, there are several possible outcomes for each decision option (see table 2). The outcomes include various combinations of the following health states: symptoms of GCA, permanent blindness as a major complication of GCA, the negative impact on quality of life associated with taking daily prednisone tablets, a major complication from prednisone treatment, and the negative impact on quality of life associated with undergoing a temporal artery biopsy. Unfortunately, our search of the literature yielded no relevant data on which we could base utility estimates, so we had to derive our own utility estimates.

When outcomes consist of combinations of different health states, the utility of an outcome can be assessed as a whole, or in parts. For example, assessing the utility of the entire combination of having GCA, undergoing a temporal artery biopsy, being on prednisone treatment, and experiencing a major GCA complication and a major complication of prednisone therapy represents a utility assessment of the whole outcome. Alternatively, the utility of this outcome could be assessed by individually assessing the utility of undergoing a temporal artery biopsy, the utility of being on prednisone therapy, the utility of a major GCA complication, and the utility of a major prednisone complication, and then combining these utilities in some way. These two approaches are known as the "holistic" method and the "decomposed" method, respectively.18 In general, we suggest that if the outcomes of the decision tree are simple and easily ranked from most to least preferred, the holistic approach should be used. If the outcomes consist of combinations of several different health states, as in the GCA tree, or if they are
difficult to rank with respect to utility values, the decomposed method should be used.

For the decomposed approach, we recommend dividing the health states into short-term and long-term states. Short-term states are those that have impacts on quality of life for defined, short periods of time (e.g., days to weeks). Examples include temporary hospitalizations and unpleasant diagnostic procedures. Long-term states are those that have enduring impacts on quality of life, such as chronic symptoms from a disease, the negative impact on quality of life related to persistently being on a medication, and major complications from disease or from treatments that have lasting sequelae. Once the health states have been separated into short-term and long-term states, assign them utility values relative to the anchors of full health (utility = 1) and death (utility = 0). As with probability estimates, a useful way to display utility data is in a table that contains the baseline estimates, the range of plausible values, and the reference sources (when published articles are used).

In the GCA example, there are five long-term states, which are assumed to persist for the entire time horizon of the analysis: no GCA, GCA symptoms, major GCA complication, prednisone treatment, and major prednisone complication (see table 3). The GCA example has only one short-term state: temporal artery biopsy. We used the consensus of a group of physicians to estimate the utility values. Because prednisone therapy essentially eliminates all the symptoms of GCA, the utility of having GCA symptoms on prednisone therapy was assumed to be equal to the utility of having no GCA symptoms (i.e., utility = 1). However, patients on prednisone therapy are considered to have a negative impact on their quality of life associated with the prednisone treatment itself (i.e., the utility of prednisone treatment).

The next step in the decomposed strategy involves aggregating the separate utilities. There are several ways in which the utilities for decomposed states can be combined to yield an overall utility value for the entire outcome state, including adding the utility values of the different states, multiplying the utility values of the different states, or adding the utility values of some states and multiplying others. Using any of these aggregation methods entails certain assumptions about the independence and interactions of the different dimensions being combined. Ultimately, the only way to establish the accuracy of your combined utility values is to empirically verify your methods, which is a task that is generally beyond the capabilities of the neophyte analyst.

The aggregation scheme that we recommend requires that you convert the utility values of your short-term states into "disutility" values. The "dis-

Table 3: Utility Estimates for Giant Cell Arteritis (GCA) Decomposed Health States

<table>
<thead>
<tr>
<th>Health State</th>
<th>Baseline Utility*</th>
<th>Range*</th>
</tr>
</thead>
<tbody>
<tr>
<td>No GCA</td>
<td>1.00</td>
<td></td>
</tr>
<tr>
<td>GCA symptoms</td>
<td>0.85</td>
<td>0.70–0.95</td>
</tr>
<tr>
<td>Major GCA complication</td>
<td>0.60</td>
<td>0.20–0.85</td>
</tr>
<tr>
<td>Prednisone treatment</td>
<td>0.97</td>
<td>0.90–1.00</td>
</tr>
<tr>
<td>Major prednisone complication</td>
<td>0.75</td>
<td>0.60–0.90</td>
</tr>
<tr>
<td>Temporal artery biopsy</td>
<td>0.985</td>
<td>0.97–1.00</td>
</tr>
</tbody>
</table>

*Baseline utilities and ranges are based on consensus estimates of a group of expert physicians.

utility" value of a health state represents the negative impact on quality of life associated with the state. The equation for calculating the disutility value of a health state is very simple:

\[
\text{Disutility value} = 1.0 - \text{utility value}
\]

Next, you should multiply the utility values of all the long-term states together. Finally, subtract the disutility values for the short-term states from the product of the utilities of the long-term states. This aggregation scheme will yield a utility value for each outcome state depicted in your decision tree.

For example, consider the "biopsy and treat positives" strategy. The utility for the outcome state "biopsy-proven GCA, on prednisone treatment, with a major prednisone complication and with a major GCA complication" is represented in the decision tree terminal node by the following formula:

\[
[\text{utility of GCA symptoms on prednisone therapy} \\
\times \text{utility of taking prednisone therapy daily} \\
\times \text{utility of a major prednisone complication} \\
\times \text{utility of a major GCA complication}] - [1.0 - \\
\text{utility of undergoing a temporal artery biopsy}]
\]

\[
= [1.0 \times 0.97 \times 0.75 \times 0.60] - [1.0 - 0.995] = 0.432
\]

Table 4 displays the utility estimates for all the outcome states for the GCA example using the baseline utility values for the decomposed health states, which are shown in table 3.

Once you have derived your utility estimates for all the outcome states, you should assess the rank order of the utility values to see if the ranking of outcome states meets the minimal requirement of making sense (see table 4). This task is often referred to as an assessment of "face validity," and simply means that you check to make sure that outcomes that are clearly worse than others don't have higher utility estimates. If the utility estimates for your outcome states fail to meet this relatively crude measure of validity, either you have made a mistake in estimating the utilities of the decomposed states or...
Table 4 • Rank Ordering of Giant Cell Arteritis (GCA) Outcome Values

<table>
<thead>
<tr>
<th>Outcome State</th>
<th>Utility*</th>
<th>QALYs†</th>
</tr>
</thead>
<tbody>
<tr>
<td>No GCA, no prednisone, no TA biopsy</td>
<td>1.000</td>
<td>13.600</td>
</tr>
<tr>
<td>No GCA, no prednisone, TA biopsy</td>
<td>0.995</td>
<td>13.595</td>
</tr>
<tr>
<td>No GCA, prednisone</td>
<td>0.970</td>
<td>13.192</td>
</tr>
<tr>
<td>GCA, prednisone§</td>
<td>0.970</td>
<td>13.192</td>
</tr>
<tr>
<td>No GCA, prednisone, TA biopsy</td>
<td>0.965</td>
<td>13.187</td>
</tr>
<tr>
<td>GCA, prednisone, TA biopsy</td>
<td>0.965</td>
<td>13.187</td>
</tr>
<tr>
<td>GCA, no prednisone</td>
<td>0.850</td>
<td>11.560</td>
</tr>
<tr>
<td>GCA, no prednisone, TA biopsy</td>
<td>0.845</td>
<td>11.556</td>
</tr>
<tr>
<td>No GCA, prednisone, major prednisone complication</td>
<td>0.728</td>
<td>9.894</td>
</tr>
<tr>
<td>GCA, prednisone, major prednisone complication</td>
<td>0.728</td>
<td>9.894</td>
</tr>
<tr>
<td>GCA, prednisone, major prednisone complication, TA biopsy</td>
<td>0.723</td>
<td>9.890</td>
</tr>
<tr>
<td>GCA, prednisone, major GCA complication</td>
<td>0.582</td>
<td>7.915</td>
</tr>
<tr>
<td>GCA, prednisone, major GCA complication, TA biopsy</td>
<td>0.577</td>
<td>7.912</td>
</tr>
<tr>
<td>GCA, no prednisone, major GCA complication</td>
<td>0.510</td>
<td>6.936</td>
</tr>
<tr>
<td>GCA, no prednisone, major GCA complication, TA biopsy</td>
<td>0.505</td>
<td>6.933</td>
</tr>
<tr>
<td>GCA, prednisone, major prednisone and GCA compi lactions</td>
<td>0.437</td>
<td>5.936</td>
</tr>
<tr>
<td>GCA, prednisone, major prednisone and GCA comp i lactions, TA biopsy</td>
<td>0.432</td>
<td>5.934</td>
</tr>
</tbody>
</table>

*Utilities are calculated by multiplying the baseline utilities of the long-term states and then, when applicable, subtracting the disutility (i.e., 1 − utility) value for temporal artery biopsy.

†QALYs = quality-adjusted life years are calculated by, when applicable, subtracting the time period of negative impact of temporal artery biopsy from the life expectancy and then multiplying the difference by the product of the baseline utilities of the long-term states.

§TA = temporal artery.

The most ambitious approach to estimating utility values for your decision tree is direct measurement, and this approach is often reserved for utility variables that have major impacts on the results of the analysis. Measuring utility values involves the following steps: developing health-state descriptions, choosing the subjects, and choosing the method of measurement. A detailed explanation of how to develop health-state descriptions and measure utilities is beyond the scope of this primer; we refer you to several reviews for more information.

References

5. Richardson WS, Detsky AS, and the Evidence-Based Medicine Working Group. Users’ guides to the medical literature. VII. How to use a clinical decision analysis. A. Are the results of

This method of aggregating utilities is not appropriate for the given decision tree. Even if face validity is achieved, caution is required, since the aggregation method is arbitrary and may misrepresent the complexity of interactions between health states.

As an alternative approach, you could express the outcome values for the GCA example in terms of quality-adjusted life expectancy (QALE). To simplify this example, we assume that GCA and its treatment have no direct effect on life expectancy (LE), so that LE estimates can be derived directly from published life tables for the general population. Other sources describe how to adjust LE for the presence of one or more diseases that have impacts on LE.

For the purpose of estimating QALE, we recommend that you represent the negative impacts on quality of life of short-term states by assigning values in units of time roughly equivalent to the periods of time that the states have negative impacts on the individual. For example, a consensus group of experts estimated that temporal artery biopsy has a negative impact on patients for two days, or 0.005 years. The time periods of negative impacts on quality of life associated with short-term states are then subtracted from the LE. The implicit, conservative assumption associated with this method is that the quality of life is zero during the period of time experienced in the short-term state.

Once the short-term states have been dealt with, you should aggregate the utilities of the long-term states by multiplying them together. The product of the utilities of the long-term states should then be multiplied by the difference of the LE and the time periods of negative impacts on quality of life associated with short-term states. This will give you the overall QALE for each outcome state.

For example, the QALE for the outcome state “biopsy-proven GCA, on prednisone treatment, with a major prednisone complication and with a major GCA complication” in a cohort of 70-year-olds, with a LE of 13.6 years, is represented by the following formula:

\[
\text{QALE} = \left( \text{utility of GCA symptoms on prednisone therapy} \times \text{utility of taking prednisone therapy daily} \times \text{utility of a major prednisone complication} \times \text{utility of a major GCA complication} \right) \times \left[ \text{LE} - \text{time period of negative impact from temporal artery biopsy} \right] = \left[ 1.0 \times 0.97 \times 0.75 \times 0.60 \right] \times \left[ 13.6 \text{ years} - 0.005 \text{ years} \right] = 5.934 \text{ QALYs}.\]


Glossary

Baseline analysis: An analysis that uses the best estimate for each variable in the model.

Holistic method: A method to derive the utility of the outcome of a branch in the decision tree. The utility of the outcome is assessed as a whole, even if the outcome consists of a combination of different health states.

Decomposed method: A method to derive the utility of the outcome of a branch in the decision tree, when the outcome consists of a combination of different health states. The utility of each health state is assessed independently, and then these utilities are combined into a single value.

Disutility: The disutility of a health state represents the negative impact on quality of life associated with the state. The disutility value is calculated by the equation “1.0 – utility value.”
The first three parts of this series1-3 offer practical guidance in building a model that is structurally valid and clinically sensible, and obtaining the best available probabilities and utilities for the model. This paper is about the next step: evaluating the model and interpreting the results. “Folding back,” or analyzing the tree (described in detail in introductory texts4,5) will give us the expected value for each strategy modeled in the tree, and should tell us which is the preferred strategy.

Sensitivity Analysis

Before the results of folding back the tree can be interpreted, though, an intermediate step is required: sensitivity analysis. Sensitivity analysis is the process of repeatedly folding back the tree using different values for probability and utility variables. There are two main reasons to perform sensitivity analysis. First, it is one of the most useful methods of “debugging,” or correcting errors within decision trees. Second, sensitivity analysis is the decision analyst’s version of statistical hypothesis testing; that is, it is the primary way decision analysts assess the degree of uncertainty associated with an analytic result. We discuss these two uses in order.

Debugging the Tree

We use the term “bug” to describe both structural errors (failure to follow the six recommendations set forth in Part 2 of this series2) and technical or programming errors that result in the tree formalism incorrectly reflecting the ideas of the modeler. As a great decision-analytic guru and mystic likes to say, “All trees have bugs.” This often includes trees that have already been debugged, and it particularly includes the trees of neophytes. Religiously following the principles of sound tree construction will usually result in fewer bugs, but bugs may remain despite your best efforts. Sensitivity analysis is the main tool we use to ferret them out.

We suggest that the process of debugging should start with changing one variable at a time (one-way sensitivity analysis) over its entire range, not just its plausible range. If you have followed the rule of having only two branches after each chance node, it should be possible to evaluate the model for all probability values between the range of 0 and 1. We also suggest, for the purpose of debugging, that you run the model for all utility and disutility values between the ranges of 0 and 1, even though this may occasionally give paradoxical results such as a “negative” expected utility.

For the purpose of debugging, we find it easiest to ignore the specific expected utility values generated by the computer and simply evaluate the results graphically. What will undoubtedly occur when one starts to “debug” is that some of the sensitivity analyses will not “make sense,” i.e., they will not correspond to our predictions of what should be hap-
Figure 1. One-way sensitivity analyses of the GCA trees A and B (top row) are sensitivity analyses of the probability and utility of pretest complications in the presence of a programming error on bug C. G and D bottom row show the sensitivity analysis after correction of the error.
The rank ordering of strategies at probability = 0 is plausible: **Rx ALL > Biopsy > Rx none.** Treating everyone seems like the optimal choice if there are no treatment complications and the test is imperfect. Treating no one seems like the least attractive option. If the probability of incurring a treatment complication is high (probability = 1), less aggressive strategies should be preferred. It is impossible to predict rank order with certainty here, but one might expect that the **Biopsy** strategy at some point would be preferred to the **Rx ALL** strategy. More than twice as many individuals are treated with prednisone in the **Rx ALL** strategy, prednisone complications are not trivial (utility = 0.75), and treatment itself decreases quality of life (utility = 0.97).

So, analysis of the slope and, to a lesser extent, the rank order suggests that the expected utility of the **Biopsy** strategy is too low at higher probabilities of prednisone complications. The Y1 intercept (the Y axis intercept on the left side of the graph) may be correct, but the slope is too negative and the Y2 intercept (the Y axis intercept on the right side of the graph) is probably too low.

In figure 1B, the **Rx ALL** and **Rx none** strategies again behave as predicted. We expect the expected utility to be unaffected by the utility of prednisone complications in the **Rx none** strategy, and to be greatly affected in the **Rx ALL** strategy. Again, the line has the same slope as that of the **Rx ALL** strategy, suggesting that the complications of prednisone affect the analytic result as much in the **Biopsy** as in the **Rx ALL** strategy. For some reason, individuals in the biopsy arm are being disproportionately penalized for treatment. At utility = 1.0, the rank order is plausible, but at utility = 0, one would expect the **Biopsy** strategy to look better relative to the **Rx ALL** strategy.

Both sensitivity analyses suggest that there's a bug in the **Biopsy** branch, and that it has something to do with the way prednisone complications are expressed. As it happens, the tree builder failed to express the fact that individuals who are biopsy-negative will not get prednisone complications. More specifically, the temporary binding **ppREDcmp:=0** is missing at the "Rx. Neg" branch of the **Biopsy** strategy. Correcting this oversight yields the results expressed in figures 1C and 1D, which show, as we predicted, that the **Biopsy** strategy has a slope intermediate between the slopes of the other two. The rank orderings in both figures also behave as predicted.

We'll try one more example. Look at figure 2A. The slope of the **Biopsy** branch is negative. That seems right, since the attractiveness of this strategy should decrease as having a biopsy becomes worse. However, no one gets biopsied in either of the other two arms, so both lines should be horizontal. Yet

### Table 1 Summary of Debugging Tips

| 1. Perform one-way sensitivity analyses on all variables over their entire ranges (usually 0–1) |
| 2. Evaluate results graphically |
| 3. Evaluate slopes and rank order of strategies at extreme values |
| 4. Do a risk analysis |
| 5. Perform pairwise comparisons of strategies, after changing key variables to give identical expected results |
| 6. Develop consistent nomenclature habits (e.g., start probability, utility, and Markov-state names with the same upper-or lower-case letter) |
| 7. Delete archaic variables and nodes |

Bugs come in many phyla and species. Providing an exhaustive phylogeny and ontology is possible but of doubtful practical value, since there are innumerable ways of building trees wrong and only a few ways of doing it right. Learning how to find bugs, though, is an immeasurably useful skill. The following section illustrates, with examples, the method we've found useful for tracking them down.

The giant cell arteritis decision tree we've been using is shown correctly programmed in **SMLTREE** (Hollenberg JP, Roslyn, NY) or **DECISION MAKER** (PRATT MEDICAL GROUP, BOSTON, MA) format in the appendix. To follow the argument in the next section, you will have to periodically refer to the appendix. Also, notice that the bugs referred to below have been "fixed" in the tree shown in the appendix.

In figure 1, panels A and B illustrate one-way sensitivity analyses for the giant cell arteritis decision tree we've been using as an example. What's wrong with these figures? If the answer is not obvious, we suggest two strategies for sorting this out: 1) evaluate the slopes of the various strategies, and 2) evaluate the rank order of the strategies at extreme values (usually 0 and 1). Still unsure about what's wrong?

Figure 1A shows that the **Rx none** strategy is unaffected by the probability of prednisone complications (slope = 0). This makes sense, since no one is getting prednisone in this strategy. The **Rx all** strategy looks less attractive (negative slope) as the probability of complications rises, as we expect, since everyone gets prednisone in this strategy. When we examine the **Biopsy** strategy, though, it's clear that something is wrong. The slope appears to be the same as that of the **Rx all** strategy. This suggests that the probability of prednisone complications is affecting net results just as much in the **Biopsy** arm (where 40% of the cohort is getting prednisone) as in the strategy where everyone is treated. That's clearly not right.
the Rx ALL strategy also becomes less attractive as having a biopsy becomes worse. For some reason, individuals in the Rx ALL strategy are being incorrectly penalized for having a biopsy.

The rank order of the strategies looks right for low disutilities: BIOPSY is preferred to Rx ALL, which is preferred to Rx NONE. Since the baseline value for this disutility is very low (0.005), we expect the rank order at or around a value of zero to be the same as that observed in the baseline analysis. However, the rank order at the Y2 intercept is clearly wrong. BIOPSY should be the worst (because no one is biopsied in the other branches), whereas the rank order of the other two strategies should be the same as it is at disutility = 0, i.e., Rx ALL should be preferred to Rx NONE, the reverse of what is seen in figure 2A.

Again, the sensitivity analysis not only shows us that there is a bug, but also tells us something about where the bug is. The bug has something to do with how the disutility of biopsy is evaluated in the Rx ALL arm. We can even be more specific: we know that the variable expressing disutility of biopsy appears in SUBTREE1, which is the same in all branches. So, there must be something wrong about the way the disutility of biopsy is expressed that is not in SUBTREE1 (otherwise, all strategies would be affected), but is in the Rx ALL strategy. That doesn't leave much: the only thing that happens to the disutility of biopsy that's not in the subtree is in the local bindings. The binding at the Rx ALL branch, assigning a local value of disutility of biopsy of 0, appears at first glance to be correct, but on more careful inspection, the variable is "duBX" rather than "duBx." If you still can't see the difference, notice that one "x" in "duBx" is capitalized, whereas the other is not. An expression for the disutility of biopsy (duBX) was created during tree construction, never deleted, and incorrectly used in the temporary binding. Thus, "duBX" does not have a local value of 0, as it should, but rather assumes its baseline, unmodified value (0.005). Thus, sensitivity analysis on duBX affects both the Rx ALL and the BIOPSY strategies. Correcting this error leads to figure 2B. Here, the slopes of both Rx ALL and Rx NONE are horizontal, and the rank order at the extremes appears to be correct.

Let's assume now that you've run all your one-way sensitivity analyses, and that the slopes and intercepts are behaving as predicted. As a final check to ensure you've programmed the tree correctly, we suggest that you perform a series of pairwise comparisons between strategies. Think about the ways in which pairs of strategies differ, and adjust the model parameters to give identical expected results. Using our GCA tree, for example, let's compare the Rx ALL and the BIOPSY branches. The test strategy should be equivalent to the Rx ALL strategy if the same number of people are treated (sensitivity = 1.0, specificity = 0) and there is no ill effect of testing (the disutility of biopsy is 0). Changing these three values should give us an identical expected utility.

Similarly, testing should be equivalent to treating no one if the same number of individuals are treated (sensitivity = 0, specificity = 1.0) and there is no ill effect of testing (the disutility of biopsy is 0).

We have illustrated thus far how to determine whether a bug is present. We've also illustrated that sensitivity analysis may give you clues about the nature and location of the bug. Armed with this information, you are still faced with the onerous task of finding and fixing it. There is no simple recipe for doing this consistently or effectively, but we suggest the following strategy. Start where you think the bug might be, and mentally reconstruct the tree. Follow each branch, think about the meaning of the branch, and examine each node name as it arises. Examine each variable as it arises to ensure that the form of expression is correct. When you come to a
subtree, think about the local meaning of each variable within the subtree and check whether each variable has been correctly expressed or modified by the binding expression. When you come to temporary bindings, examine each one in turn to ensure that both the form of the expression and the idea it expresses are correct. Check the variable menu downstream from temporary bindings to ensure that global variable values have been correctly changed by your temporary binding expressions. Repeat this process until you get to the terminal branches. If the bug doesn’t turn up, widen the search. Start closer to the root of the tree and repeat. More often than not, you’ll end up mentally recreating the entire tree several times before you find the bug.

One final strategy that some analysts employ early in the debugging process is risk analysis. A risk analysis will show how many different outcomes each strategy has, and will report the probability value associated with each outcome. The number of outcomes and the reported frequencies of those outcomes can tip you off to the presence of a bug if they differ from your predictions. For example, in the Rx NONE strategy, we expect three outcomes: no GCA (most frequent), GCA without complications (next most frequent), and GCA with complications. If our risk analysis showed there to be fewer than three outcomes, or if the relative frequencies differed from our predictions, this would probably mean that a bug was present.

The Bugs That Will Not Die: A Taxonomy of Hardy Tree Pests

If there are bugs in your tree whose will to live exceeds your sleuthing ability, determination, and perspicacity, consider the following checklist:

STRUCTURAL PROBLEMS

1. Symmetry problems. Have you forgotten to describe the same clinical events in each branch? If you’ve used subtrees to describe common outcomes, this is unlikely to have occurred.

2. Linkage problems. Are all common events in separate branches (e.g., treatment efficacy, predictive values of tests) “linked” by subtrees, common variable names, or common expressions (efficacy equations, predictive value expressions for test results conditioned on disease prevalence)?

TECHNICAL (PROGRAMMING) ERRORS

3. Typographical errors. The most persistent bugs fall into this category. Lower-case substituted for upper-case letters, spelling errors, or inconsistent abbreviations (e.g., bug #2, fig. 2), are common problems. Developing consistent nomenclature habits limits this type of error. We suggest you consistently use the same upper- or lower-case letter to start probability, utility, and Markov-state names.

Table 2 • Sensitivity Analyses

<table>
<thead>
<tr>
<th>Variable</th>
<th>Baseline Value</th>
<th>Plausible Range</th>
<th>Threshold Value*</th>
<th>Sensitive?†</th>
</tr>
</thead>
<tbody>
<tr>
<td>Prevalence of giant cell arteritis (GCA)</td>
<td>0.50</td>
<td>0.00–1.00</td>
<td>NA‡</td>
<td>NA‡</td>
</tr>
<tr>
<td>Probability of adverse outcome from GCA</td>
<td>0.12</td>
<td>0.05–0.40</td>
<td>0.86</td>
<td>N</td>
</tr>
<tr>
<td>Sensitivity of temporal artery biopsy</td>
<td>0.80</td>
<td>0.58–0.97</td>
<td>0.40</td>
<td>N</td>
</tr>
<tr>
<td>Specificity of temporal artery biopsy</td>
<td>1.00</td>
<td>0.90–1.00</td>
<td>0.42</td>
<td>N</td>
</tr>
<tr>
<td>Effectiveness of prednisone</td>
<td>0.89</td>
<td>0.60–1.00</td>
<td>NT§</td>
<td>N</td>
</tr>
<tr>
<td>Probability of iatrogenic side effects from prednisone</td>
<td>0.19</td>
<td>0.05–0.40</td>
<td>0.04</td>
<td>N</td>
</tr>
<tr>
<td>Disutility of biopsy</td>
<td>0.005</td>
<td>0.00–0.03</td>
<td>0.003</td>
<td>Y</td>
</tr>
<tr>
<td>Utility of GCA</td>
<td>0.85</td>
<td>0.70–0.95</td>
<td>0.95</td>
<td>Y</td>
</tr>
<tr>
<td>Utility of complications of GCA</td>
<td>0.60</td>
<td>0.20–0.85</td>
<td>NT§</td>
<td>N</td>
</tr>
<tr>
<td>Utility of taking prednisone</td>
<td>0.95</td>
<td>0.90–1.00</td>
<td>0.87</td>
<td>N</td>
</tr>
<tr>
<td>Utility of prednisone complications</td>
<td>0.75</td>
<td>0.60–0.90</td>
<td>0.95</td>
<td>N</td>
</tr>
<tr>
<td>Bias to Rx ALL</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>Y§</td>
</tr>
<tr>
<td>Bias to Rx NONE</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>Y§</td>
</tr>
</tbody>
</table>

*The threshold value is the value of the variable at which two strategies are equivalently valued (equal expected utility or quality-adjusted life expectancy or other index of value). This column shows the threshold nearest to the baseline value when more than one threshold exists.

†“Sensitive” here means that a strategy other than the “TEST Rx, IF POSITIVE” is preferred for some value of the variable within the plausible range. Y = yes, the analysis is sensitive to this variable; N = no, the analysis is not sensitive.

‡NA = not applicable. In this analysis, the prevalence of giant cell arteritis is assumed to be 0.50. We are evaluating diagnostic strategies when the clinical features of the patient suggest a pretest probability (prevalence) of 50%.

§NT = no threshold found for this variable.

The analysis is insensitive, under the conditions of systematic bias (best-case or worst-case scenario) if the preferred strategy does not change, and sensitive if it does.
4. Wrong variable/node names. Failure to delete archaic node and variable names often results in their reuse when the tree is being edited or rebuilt. Get rid of orphan nodes and unused variables and this type of error won’t occur.

5. Errors in temporary bindings. Bindings can be present when they shouldn’t be, or absent when they should be there (e.g., bug #1, fig. 1). Equations expressed in temporary bindings may have errors. Faulty bindings are a very frequent source of error.

Evaluating Uncertainty

Let’s assume that you’ve been successful in eliminating all apparent bugs. The next step is to try to generate some meaningful results. Folding back the tree will give you a series of scores indicating the expected value of each alternative. Folding back our giant cell arteritis tree gives us the following results: biopsy (expected utility = 0.9435) > Rx ALL (expected utility = 0.9215) > Rx NONE (expected utility = 0.9046). In our baseline analysis, testing looks like the best strategy. Remember, though, that we were uncertain about some of the probabilities and utilities we used in the model. Given that uncertainty, how confident can we be that the testing strategy is really the best one?

We suggest you approach this question in a systematic way by running one-way sensitivity analyses over all ranges of all variables and placing the results in a table like table 2. The first three columns of table 2 are self-explanatory: part 3º of this series is about getting baseline values and plausible ranges for input variables. The threshold value (column 4) is the value for that variable at which two strategies have equal analytic results (expected utility, life expectancy, etc.). At values more extreme than the threshold value, a new strategy will be preferred. If there are more than two strategies, set all the variables at the opposite thresholds. Then, set all the variables at the opposite threshold. Thus, were we so inclined, we could redraw figure 3 with additional threshold lines comparing additional pairs of strategies.

Software packages usually allow sensitivity analysis for three variables as well as two. Figure 4 illustrates a three-way analysis for the disutility of biopsy, the utility of giant cell arteritis, and the prevalence of giant cell arteritis. This graph shows that at a prevalence of 0.25 there are no plausible values for the other two variables at which the Rx ALL strategy is preferred. As prevalence rises, it is increasingly likely that combined values for the other two variables will yield a result favoring the Rx ALL strategy. At a prevalence of 0.75, the Rx ALL strategy is almost certain to be preferred. This coincides with clinical intuition, which suggests that testing is likely to be of greatest value at intermediate disease prevalence rates.

There is no rule about which variables should be examined in two- and three-way sensitivity analyses. In general, though, variables that seem important in one-way analyses should be carefully evaluated in multi-way analyses.

As a final sensitivity analysis, we recommend evaluating the model under “best-case” and “worst-case” scenarios (analysis of extremes). When evaluating two strategies, set all the variables at the extremes of their plausible ranges to favor the first strategy. Then, set all the variables at the opposite extremes to favor the other strategy. For example, if we were comparing only the biopsy and the Rx ALL strategies, we would first set all the variables to favor the Rx ALL strategy as follows: high prevalence of
FIGURE 3. Two-way sensitivity analysis evaluating the effect of simultaneously changing the utility of living with giant cell arteritis and the disutility of temporal artery biopsy. Pairs of values below and to the right of the line yield analytic results favoring the Rx ALL strategy, whereas values above and to the left favor the BIOPSY strategy. The "x" marks the baseline values for these two variables, and the dotted box encloses all potential pairs of values that fall within the plausible range.

FIGURE 4. Three-way sensitivity analysis evaluating the effect of simultaneously changing the disutility of temporal artery biopsy, the disutility of living with giant cell arteritis, and the prevalence (pretest probability) of giant cell arteritis.

GCA, low probability of adverse outcome from GCA, low sensitivity and specificity of biopsy, high effectiveness of prednisone, and so on. If there are more than two strategies, favor each strategy in turn by setting all the variables to the extremes that favor that strategy. If changing a variable doesn't improve expected outcomes for the favored strategy, but simply penalizes one of the other two strategies (e.g., changing the sensitivity and specificity of temporal artery biopsy in an analysis biased toward the Rx ALL strategy), leave the variable at its baseline value for the "biased" analysis.

The last two rows of table 2 yield the results of our "biased" analysis. Biasing toward Rx NONE or Rx ALL makes a difference. Under conditions of systematic bias (best-case or worst-case scenario), each strategy can become the preferred one.

This completes the set of sensitivity analyses we would recommend for a simple, beginner's model. There are more sophisticated ways of evaluating the overall uncertainty in the model, but these approaches are beyond the scope of this paper.

Interpreting the Results

A decision analysis has three possible outcomes: 1) strategy A is the best one; 2) the choice between two (or more) strategies is a "toss-up" or a "close call"; 3) we don’t know. The baseline analysis will almost always give us a strategy whose score (expected utility, quality-adjusted life expectancy) is numerically the highest. However, the difference between the best strategy and the next-best strategy may be very small. Alternatively, one strategy may be clearly better, but there is so much uncertainty that a clear winner cannot be declared.

First, let’s consider the issue of uncertainty. How much uncertainty is too much? At the one extreme, an analysis may be insensitive to all one-way and multi-way analyses. Even systematically biasing the
analysis does not change the baseline result. Under these circumstances, the uncertainty is small, the analysis very robust, and the preferred option quite clear. At the other extreme, the analysis may be sensitive to small changes in one or several variables within the clinically plausible range. A high degree of uncertainty clearly attaches to this analytic result.

Most analyses fall between these extremes. Under these circumstances, we recommend that you systematically review the one-way and multi-way analyses. Find the variables to which the analysis is sensitive, and refer back to the literature from which they were derived. What is the quality of the evidence that underlies the quantitative estimates of probability and utility? How much variation is there in the available data?

There is an unavoidably subjective element in interpreting the results of a decision analysis, particularly this type of analysis, that precludes calculation of the overall uncertainty in the analytic result. Thus, you will have to make a critical judgment, based on the sensitivity analyses and the quality of the evidence, about whether the level of uncertainty in the analysis is low enough that you can declare a clear winner. If the uncertainty is too high, you will have to conclude that the state of the evidence does not permit a firm conclusion. At the very least, you will be able to highlight the central issues in the decision problem, and determine which variables require further empirical evaluation.

What about the magnitude of the gain? How much of a gain is "clinically" as opposed to "numerically" significant? Decision-analytic purists might argue that this question is immaterial. If you have captured all the dimensions of the decision problem in your analysis, the analysis will give you the very best solution. How much better it is than the next-best solution is unimportant.9 Purists, though, may need reminding that even very sophisticated analyses usually overlook some of the relevant facets of a decision problem. Purely clinical analyses overlook cost. Nearly all analyses ignore the relative "riskiness" of the strategies under consideration.10-12 Individual preferences may vary with time or experience, which may not be reflected in the analysis.13 Clinical events that have small effects on quality of life, such as undergoing a test, may also not be represented in the model. Finally, outcomes that result from medical interventions may be valued differently by patient and physician than outcomes that occur as the result of an underlying disease process, even if the outcomes are identical.14 Thus, very small gains should be interpreted with caution, even if the analytic result appears to be robust.

But how small a gain is small? If outcomes are expressed as "expected utilities," there is no general, a priori answer to this question. Because outcomes are specific to the decision problem, with a unique time frame and set of outcomes, units of "expected utility" vary in value from analysis to analysis. Interpreting information about outcomes characterized in terms of life expectancy, or quality-adjusted life expectancy, is more straightforward. Some authors have suggested that a life-expectancy gain of two months is significant, since it corresponds to risk reductions observed in clinical trials widely judged to have clinically significant outcomes.15 Gains of six months or more would probably be considered significant by most analysts, and are produced by interventions such as smoking cessation (13 months),16 coronary bypass for severe three-vessel disease (10.8 months),17 treatment of postmenopausal women with estrogen replacement (10.3 months),18 and cholecystectomy in asymptomatic diabetic patients (6.1 months).19 Gains of a few days to a few weeks are usually,16,20,21 though not invariably,13,22,23 considered "toss-ups."

Concluding that a "toss-up" exists does not mean you've wasted your time. Knowing that two strategies are more or less equivalent is as useful as knowing which one is the better.9 You know something you didn't know at the outset: that there is no major loss or gain in choosing either of the equivalent strategies. You also know that making the decision based on criteria not explicitly represented in the model is probably legitimate.

### Postanalytic Considerations

Once you've done your best to interpret the analytic results generated by your model, there are some additional issues that you will want to consider before you announce your freshly minted clinical policy to the world. Most of these don't make it into formal models, as we've discussed above. The first is the economic factor. If two strategies are a "toss-up" on clinical grounds, but one is substantially less costly, that strategy is clearly the more attractive one.

The second issue is risk: if two strategies are a close call, but one strategy is riskier (has a greater chance of adverse outcomes), the less risky strategy may be preferred by most patients. Remember that decision models will yield an average gain for a cohort of like individuals. But an average can be arrived at in several ways: a small gain for everyone and a mixture of larger gains and losses will yield the same result. The distribution of gains and losses is not reflected in the analytic results.

For example, let's say your decision model compares a medical option and a surgical option, and the latter has an immediate, nontrivial risk of perioperative death. If your decision model shows that the two strategies are formally equivalent, choosing
the surgical option entails taking a risk of a short-
term adverse outcome (death) to achieve a better 
long-term outcome, if one survives, than that 
achieved by the medical option. Real patients may 
prefer the less risky decision. Conversely, real pa-
tients may prefer to be screened for cancer, even if 
the expected gain is trivial, because screening min-
imizes the risk of an adverse outcome.

The third issue is the ethical consequences of 
each decision. Critics of decision analysis have ar-
gued that there are potential ethical problems in 
the application of decision analysis, because some pa-
tients may be exposed to great losses so that others 
may achieve gains. This is something to think about 
when interpreting your analysis: are there more “big losers” in your winning strategy than in 
other strategies? Running a risk analysis will give 
you some idea of the distribution of gains and losses 
in the different strategies, and may help you to eval-
uate the importance of the second and third factors.

Fourth is the issue of time. If you build a simple 
(e.g., non-Markov) model, you will probably adopt a 
time frame that is shorter than the life expectancy 
of the patients you’re considering. Are there events 
beyond your time frame that might affect which strategy is preferred? How does the passage of time 
afford the efficacy of your intervention? How will 
time affect the perception of health outcomes? Is there an “adaptation” effect, or are the deleterious 
effects of the disease or the treatment worse as time 
passes?

The fifth issue is the interests of others. Most an-
alytic models characterize outcomes from the pa-
tient’s point of view. Illness and death, however, 
have a profound impact on family and friends, do-
tors, the health care system, and society. No deci-
sion-analytic model fully characterizes all of the im-
portant social and economic dimensions of a health 
problem. Even full economic evaluations carried out 
from a societal perspective overlook important di-

cisions of real decision problems. We suggest that 
you carefully consider these five issues before you 
declare a winner, particularly when the difference 
between two strategies is small.

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Glossary

Baseline analysis: An analysis that uses the best estimate for 
each variable in the model.
Best-case/worst-case scenario: A best-case scenario consists of setting all the variables at the extremes of their plausible ranges to favor a single strategy. A worst-case scenario consists of setting all of the variables so that another strategy is favored, or so that the first strategy appears as unattractive as possible.

Markov model: A decision-analytic model that characterizes the prognosis of a cohort of patients by assigning them to a fixed number of health states and modeling transitions among those states.

Bug: A structural or programming error in the tree.

Disutility: The disutility of a health state represents the negative impact on quality of life associated with the state. The disutility of a health state is, by convention, one minus its utility.

Robust: An analysis is robust if the qualitative conclusion (e.g., that therapy A is better than therapy B) is insensitive to the uncertainties in the analysis, such as quantitative estimates of probabilities or utilities.

Linkage: The explicit relationship (by the use of bindings or algebraic expressions) among probabilities or utilities in the various branches of the tree that ought to be related (e.g., the probabilities of a bad outcome with and without treatment).

Symmetry: The consistent representation of events in all strategies considered in the model. Events that occur in one strategy are represented in the same way in other strategies. The construction of symmetrical models is facilitated by using subtrees (see below).

Subtree: A portion of the decision model that is repeated in various places throughout the tree. In SMLTREE or DECISION MAKER, the programmer can use the link function to copy subtrees at various locations.

Global values: This expression is related to SMLTREE and DECISION MAKER and refers to the quantitative estimates for all variables found in the variable list. These values are then applied throughout the tree at all times except where temporary bindings override them.

Temporary bindings: Reassigned values of quantitative estimates for specific variables that override the global bindings at various points throughout the tree. This function is particularly useful when subtrees are placed throughout the tree but quantitative estimates of the variables must differ at the various locations.

APPENDIX

How the decision tree referred to in Parts 2 and 3 of this series is depicted in SMLTREE or DECISION MAKER, complete with local bindings and subtrees. Students should be able to replicate the tree using either of these programs.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Tree Notation</th>
<th>Global Value in Tree</th>
</tr>
</thead>
<tbody>
<tr>
<td>Prevalence of giant cell arteritis</td>
<td>pGCA</td>
<td>0.50</td>
</tr>
<tr>
<td>Probability of complications of giant cell arteritis without treatment</td>
<td>pCOMP</td>
<td>0.12</td>
</tr>
<tr>
<td>Sensitivity of temporal artery biopsy</td>
<td>SENS</td>
<td>0.80</td>
</tr>
<tr>
<td>Specificity of temporal artery biopsy</td>
<td>SPEC</td>
<td>1.00</td>
</tr>
<tr>
<td>Probability of a positive temporal artery biopsy</td>
<td>pPOS</td>
<td>—</td>
</tr>
<tr>
<td>Efficacy of prednisone in reducing the frequency of giant cell arteritis complications</td>
<td>eCOMP</td>
<td>0.89</td>
</tr>
<tr>
<td>Probability of complications due to prednisone</td>
<td>pPREDcomp</td>
<td>0.19</td>
</tr>
<tr>
<td>Disutility* of temporal artery biopsy</td>
<td>duBx</td>
<td>0.005</td>
</tr>
<tr>
<td>Utility of prednisone therapy</td>
<td>uPRED</td>
<td>0.97</td>
</tr>
<tr>
<td>Utility of prednisone complications</td>
<td>uPREDcp</td>
<td>0.75</td>
</tr>
<tr>
<td>Utility of giant cell arteritis complications (blindness)</td>
<td>uGCOMP</td>
<td>0.60</td>
</tr>
<tr>
<td>Utility of having giant cell arteritis</td>
<td>uGCA</td>
<td>0.85</td>
</tr>
</tbody>
</table>

*Disutility for a given health state = (1 − utility).

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