Item S1. State transition probability formulas.

A. One-year probability of death among people of age x without CKD (Q_{noCKD,x}):

$$Q_{noCKD,x} = M_x / [1 + P_{CKD,x}^* (HR_{CKD,x} - 1)]$$

Source:

Variable	Definition	Source
M _x	One-year probability of death among the entire population of age x	Vital statistics
$P_{CKD,x}$	Prevalence of CKD at age x	NHANES
HR _{CKD,x}	Sex- and race-adjusted hazard ratio for mortality associated with	CKD-PC
	CKD for persons of age x (compared with eGFR 90-104, ACR<10)	

Nomenclature:

 $d_{population,x}$: number of deaths in population (total, CKD, or no CKD) of age x to age x+1 $Q_{population,x}$: one-year probability of death in population (total, CKD, or no CKD) of age x $N_{population,x}$: number alive in population (total, CKD, or no CKD) of age x to age x+1

Algebra:

- 1. Define $d_{total,x} = d_{CKD,x} + d_{noCKD,x}$
 - a. $d_{total,x} = Q_{total,x} * N_{total,x}$
 - b. $d_{CKD,x} = Q_{CKD,x} * N_{CKD,x}$
 - c. $d_{noCKD,x} = Q_{noCKD,x} * N_{noCKD,x}$
- 2. Substituting 1a-1c, $Q_{total,x} * N_{total,x} = Q_{CKD,x} * N_{CKD,x} * Q_{noCKD,x} * N_{noCKD,x}$
 - a. $N_{CKD,x} = P_{CKD,x} * N_{total,x}$
 - b. $N_{noCKD,x} = P_{noCKD,x} * N_{total,x}$
 - c. $P_{CKD,x} = 1 P_{noCKD,x}$
 - d. $Q_{CKD,x} = Q_{noCKD,x} * HR_{CKD,x}$
- 3. Substituting 2a-2d, $Q_{total,x} * N_{total,x} = Q_{noCKD,x} * HR_{CKD,x} * P_{CKD,x} * N_{total,x} + Q_{noCKD,x} * P_{noCKD,x} * N_{total,x}$
- 4. Solving for $Q_{noCKD,x} = Q_{total,x} / (HR_{CKD,x} * P_{CKD,x} + P_{noCKD,x})$
 - a. $P_{noCKD,x} = 1 P_{CKD,x}$
 - b. $Q_{total,x} = M_x$
- 5. Substituting 4a-4b, $Q_{noCKD,x} = M_x / [1 + P_{CKD,x}^* (HR_{CKD,x} 1)]$

***Equation is presented as a single CKD category with a single HR_{CKD}. For models with more than one category of CKD, the equations would reflect the prevalence-weighted HRs associated with CKD. For example, for a two CKD category model, #4 is calculated as:

$$Q_{\text{noCKD},x} = Q_{\text{total},x} / (HR_{\text{CKD1},x} * P_{\text{CKD1},x} + HR_{\text{CKD2},x} * P_{\text{CKD2},x} + P_{\text{noCKD},x})$$

^{*}Intuition: if $HR_{CKD,x} = 1$, then $Q_{noCKD,x} = M_x$

^{**}Assumption: HR is modeled appropriately by age, sex, and race (see eTable2)

B. One-year probability of developing CKD among people of age x without CKD (I_{CKD,x)}:

$$I_{CKD,x} = (P_{CKD,x+1} - P_{CKD,x})/(1 - P_{CKD,x}) + M_x^*[(P_{noCKD,x+1}/P_{noCKD,x}) - (Q_{noCKD,x}/M_x)]$$

Source:

Variable	Definition	Source
M_{x}	One-year probability of death among the entire population of age x	Vital statistics
$Q_{noCKD,x}$	One-year probability of death among those without CKD at age x	Previous step
$P_{CKD,x}$	Prevalence of CKD at age x	NHANES

Nomenclature:

 $Q_{population,x}$: one-year probability of death in population (total, CKD, or no CKD) of age x $N_{population,x}$: number alive in population (total, CKD, or no CKD) of age x to age x+1

Algebra:

- 1. Define $N_{\text{noCKD},x+1} = N_{\text{noCKD},x} (N_{\text{noCKD},x} Q_{\text{noCKD},x}) (N_{\text{noCKD},x} I_{\text{CKD},x})$
 - a. i.e., the number alive without CKD at age x+1 is the number alive without CKD at age x, less the number who died during the year, less the number who developed CKD during the year
- 2. Solve for $I_{CKD,x} = (N_{noCKD,x} (N_{noCKD,x} * Q_{noCKD,x}) N_{noCKD,x+1}) / N_{noCKD,x}$
- 3. Simplifying, $I_{CKD,x} = 1 Q_{noCKD,x} (N_{noCKD,x+1} / N_{noCKD,x})$
 - a. $N_{noCKD,x} = N_{total,x} * P_{noCKD,x}$
 - b. $N_{noCKD,x+1} = N_{total,x+1} * P_{noCKD,x+1}$
- 4. Substituting 3a-3b, $I_{CKD,x} = 1 Q_{noCKD,x} (N_{total,x+1} * P_{noCKD,x+1} / N_{total,x} * P_{noCKD,x})$
 - a. $N_{total,x+1} = N_{total,x} N_{total,x} * Q_{total,x}$
- 5. Substituting 4a, $I_{CKD,x} = 1 Q_{noCKD,x} [(N_{total,x} N_{total,x} * Q_{total,x}) * P_{noCKD,x+1}]/(N_{total,x} * P_{noCKD,x})$
- 6. Simplifying, $I_{CKD,x} = 1 Q_{noCKD,x} [(1 Q_{total,x}) * (P_{noCKD,x+1}/ P_{noCKD,x})]$
- 7. Rearranging, $I_{CKD,x} = 1 (P_{noCKD,x+1}/P_{noCKD,x}) + (Q_{total,x}*P_{noCKD,x+1}/P_{noCKD,x}) Q_{noCKD,x}$
 - a. $P_{\text{noCKD},x} = 1 P_{\text{CKD},x}$
 - b. $P_{noCKD,x+1} = 1 P_{CKD,x+1}$
 - c. $Q_{total,x} = M_x$
- 8. Substituting 7a-7b,

$$I_{CKD,x} = (P_{CKD,x+1} - P_{CKD,x})/(1 - P_{CKD,x}) + M_x*[(P_{noCKD,x+1}/P_{noCKD,x}) - (Q_{noCKD,x}/M_x)]$$

^{*}Intuition: as M_x approaches 0, then $I_{CKD,x} = (P_{CKD,x+1} - P_{CKD,x})/(P_{noCKD,x})$

^{**}Assumption: Population steady state (since N_{x+1} is derived from N_x in previous year)