

# Introduction to rpact

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CEN Short Course  
Basel, September 3rd, 2023

# Part I: Basic Concept, Sample Size Calculation

# What is rpact?

# rpact / RPACT

- rpact

- Comprehensive validated R package, freely available on CRAN
- Design, simulation, and analysis of confirmatory adaptive group sequential designs
- Monograph by Wassmer and Brannath, Springer, 2016

→ [www.rpact.org](http://www.rpact.org)

- RPACT is a company which offers

- technical support for the rpact package
- consultancy and user training for clinical researchers using R
- enterprise R/Shiny software development services

→ [www.rpact.com](http://www.rpact.com)

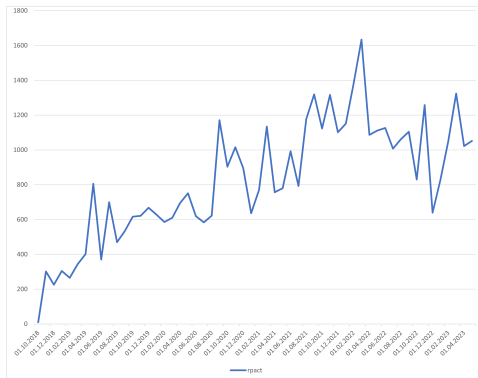


# Company RPACT in Figures

- Founded in May 2017 by GW and FP
- Idea: open source development with help of “crowd funding”
- Currently supported by 22 companies  
→ “Service Level Agreement” (SLA)
- 78 presentations and training courses since 2018

# R package rpact in Figures

- 25 releases on CRAN since October 2018
- CRAN download stats:



- rpact on github: [github.com/rpact-com/rpact](https://github.com/rpact-com/rpact)
- Comes with 26 vignettes

# The rpact Vignettes

[rpact.org/vignettes](https://rpact.org/vignettes)



## Vignettes

Developed for practical use: below you find a collection of practical examples and use-cases, the so-called **rpact vignettes**.

In addition to these public open access vignettes, our [RPACT SLA customers](#) have access to exclusive vignettes on special topics such as the *analysis of multi-stage data with covariates from raw data*.

Jul 6, 2023  
Daniel Lakens,  
Friedrich Pahlke,  
Gernot Wassmer

### Step-by-Step rpact Tutorial

GETTING STARTED

The R package `rpact` has been developed to design sequential and adaptive experiments. Many of the functions of the R package are available in an online [Shiny...]



Jul 6, 2023  
Marcel Wolbers,  
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and Friedrich Pahlke

### Designing Group Sequential Trials with a Binary Endpoint with rpact

PLANNING RATES

This document provides examples for designing trials with binary endpoints using `rpact`.



### Categories

- All (26)
- Analysis (5)
- General (1)
- Getting started (2)
- Means (5)
- Multi-arm (4)
- Planning (13)
- Power (1)
- Power simulation (8)
- Rates (5)
- Sample size (4)
- Survival (7)
- Utilities (8)

# rpact – Functional Range

- Design
  - Comprehensive set of group sequential designs, e.g., Wang & Tsatis  $\Delta$ -class,  $\alpha$ -spending,  $\beta$ -spending, ...
  - Inverse normal design
  - Fisher's combination test
- Sample size and power calculation for
  - testing means (continuous endpoint)
  - testing rates (binary endpoint)
  - survival trials with, e.g.,
    - piecewise accrual time and intensity
    - flexible follow-up time specification
    - piecewise exponential survival time
  - fixed sample size design



# rpact – Functional Range

- Analysis tool for
  - continuous, binary, and survival data
  - multi-arm adaptive trials
  - population enrichment designs
- Simulation tool for assessing adaptive strategies, e.g.,
  - sample size reassessment
  - treatment arm or population selection rules
  - different methodologies
- Graphical user interface:  
Shiny app [cloud.rpact.com](https://cloud.rpact.com)

# The rpact Package Concept

## Package Concept – Workflow

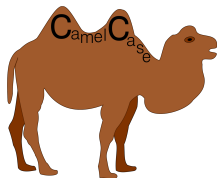
Usage inspired by the typical workflow in trial design and conduct:

- Everything is starting with a design, e.g.:  
`design <- getDesignGroupSequential()`
- Find the optimal design parameters with help of rpact comparison tools: `getDesignSet()`
- Calculate the required sample size and power, e.g.:  
`getSampleSizeMeans()` , `getPowerMeans()`
- Simulate specific characteristics of an adaptive design, e.g.:  
`getSimulationMeans()`
- Collect your data, import it into R and create an rpact dataset:  
`data <- getDataset()`
- Analyze your data:  
`getAnalysisResults(design, data)`

# Package Concept – Focus on Usability

Almost all functions, arguments, and objects are self-explanatory due to their names:

- `getDesign[GroupSequential/InverseNormal/Fisher]()`
- `getDesignCharacteristics()`
- `getSampleSize[Means/Rates/Survival]()`
- `getPower[Means/Rates/Survival]()`
- `getSimulation[MultiArm/Enrichment][Means/Rates/Survival]()`
- `getDataset()`
- `getAnalysisResults()`



## Package Concept – Utilities

Several utility functions are available, e.g.:

- Survival helper functions:
  - `getAccrualTime()`
  - `getPiecewiseSurvivalTime()`
  - `getNumberOfSubjects()`
  - `getEventProbabilities()`
  - `getPiecewiseExponentialDistribution()`
- `getObjectRCode()`
- `testPackage()`: installation qualification on a client computer or company server (→ unit tests)

# Package Concept – The rpact Manual



`help(package = "rpact")` : Inline help

Confirmatory Adaptive Clinical Trial Design and Analysis



Documentation for package 'rpact'

- [DESCRIPTION file.](#)
- [User guides, package vignettes and other documentation.](#)

## Help Pages

<a href="#">rpact-package</a>	rpact - Confirmatory Adaptive Clinical Trial Design and Analysis
<a href="#">getAccrualTime</a>	Get Accrual Time
<a href="#">getAnalysisResults</a>	Get Analysis Results
<a href="#">getAvailablePlotTypes</a>	Get Available Plot Types
<a href="#">getClosedCombinationTestResults</a>	Get Closed Combination Test Results
<a href="#">getClosedCombinationTestResultsEnrichment</a>	Get Closed Combination Test Results
<a href="#">getClosedConditionalDunnettTestResults</a>	Get Closed Conditional Dunnett Test Results
<a href="#">getConditionalPower</a>	Get Conditional Power
<a href="#">getConditionalRejectionProbabilities</a>	Get Conditional Rejection Probabilities
<a href="#">getData</a>	Get Simulation Data
<a href="#">getDataset</a>	Get Dataset
<a href="#">getDesignCharacteristics</a>	Get Design Characteristics
<a href="#">getDesignConditionalDunnett</a>	Get Design Conditional Dunnett Test
<a href="#">getDesignFisher</a>	Get Design Fisher
<a href="#">getDesignGroupSequential</a>	Get Design Group Sequential
<a href="#">getDesignInverseNormal</a>	Get Design Inverse Normal
<a href="#">getDesignSet</a>	Get Design Set
<a href="#">getEventProbabilities</a>	Get Event Probabilities
<a href="#">getFinalConfidenceInterval</a>	Get Final Confidence Interval
<a href="#">getFinalPValue</a>	Get Final P Value

# Package Concept – Most parameters have a default value

**Example:** `getDesignGroupSequential()` produces the output:

Design parameters and output of group sequential design:

User defined parameters: not available

Derived from user defined parameters: not available

## Default parameters:

```
Type of design           : O'Brien & Fleming
Maximum number of stages : 3
Stages                   : 1, 2, 3
Information rates        : 0.333, 0.667, 1.000
Significance level       : 0.0250
Type II error rate      : 0.2
Two-sided power          : FALSE
Test                     : one-sided
Tolerance                : 1e-08
```

## Output:

```
Cumulative alpha spending : 0.0002592, 0.0071601, 0.0250000
Critical values            : 3.471, 2.454, 2.004
Stage levels               : 0.0002592, 0.0070554, 0.0225331
```

# Package Concept – Most parameters have a default value

**Example:** `getDesignGroupSequential(kMax = 2)` produces:

Design parameters and output of group sequential design:

User defined parameters:

```
Maximum number of stages : 2
Stages                   : 1, 2
```

Derived from user defined parameters:

```
Information rates       : 0.500, 1.000
```

Default parameters:

```
Type of design          : O'Brien & Fleming
Significance level      : 0.0250
Type II error rate     : 0.2
Two-sided power        : FALSE
Test                   : one-sided
Tolerance               : 1e-08
```

Output:

```
Cumulative alpha spending : 0.002583, 0.025000
Critical values           : 2.797, 1.977
Stage levels              : 0.002583, 0.023996
```



# Sample Size and Power Calculation

# Work-flow for sample size calculations in rpact

- 1 Define abstract group-sequential boundaries which are applicable to any type of endpoint ( `getDesignGroupSequential()` ).
- 2 Feed these boundaries into endpoint-specific sample size formulas (e.g., `getSampleSizeMeans()` , `getSampleSizeRates()` , `getSampleSizeSurvival()` , `getSimulationSurvival()` ).

For trials without interim analyses, Step 1. can be omitted.

- 3 `getDesignInverseNormal()` yields the same results as `getDesignGroupSequential()` , it has an effect only for simulation and analysis.
- 4 `getDesignFisher()` provides no planning calculation, use the simulation tools instead.

# Abstract group-sequential boundaries

- Function `getDesignGroupSequential()` derives group-sequential boundaries in the mathematically simplest case:
  - Single arm trial with independent  $X_i \sim N(\mu, 1)$
  - Test  $H_0 : \mu = 0$  against  $H_1 : \mu = 1$
- Correlation structure between  $Z$ -statistics at interim and final analyses is identical for more complex situations (e.g., binary, continuous and survival endpoints).

**Group-sequential boundaries and properties of the design apply to all endpoints!**

## Example: O'Brien-Fleming type $\alpha$ -spending

```
# Efficacy interim analyses at 30%, 60% and 100% information
design <- getDesignGroupSequential(
  sided = 1, alpha = 0.025, beta = 0.2,
  informationRates = c(0.3, 0.6, 1),
  futilityBounds = c(0, 0),
  bindingFutility = FALSE,
  typeOfDesign = "asOF")
```

- `informationRates`: information fractions at which interim and final analysis are conducted.
- Information fraction  $t_k$  at analysis  $k$ :
  - Binary and normal outcomes:  $t_k = n_k / N_{max}$
  - Survival outcomes:  $t_k = d_k / D_{max}$  where  $d$  is # events.
- `futilityBounds`: Vector on z-value scale for interim analyses (excluding final analysis, only one-sided testing).
- `bindingFutility = FALSE` (default): no effect on efficacy boundaries.
- `typeOfDesign = "asOF"`: O'Brien & Fleming type  $\alpha$ -spending.

# Additional characteristics of the design

```
getDesignCharacteristics(design)
```

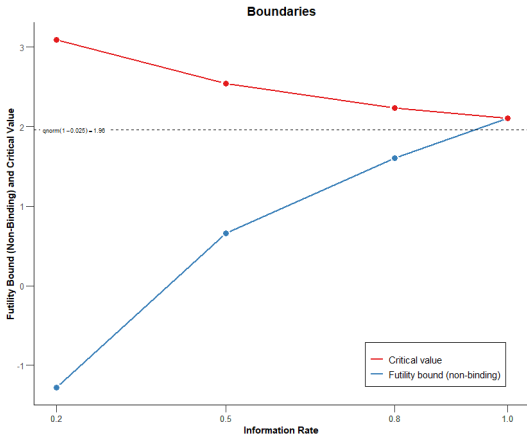
Group sequential design characteristics:

```
Number of subjects fixed      : 7.8489
Shift                          : 8.4183
Inflation factor              : 1.0725
Informations                   : 2.525, 5.051, 8.418
Power                          : 0.009657, 0.336174, 0.800000
Rejection probabilities under H1 : 0.009657, 0.326517, 0.463826
Futility probabilities under H1  : 0.056010, 0.004585
Ratio expected vs fixed sample size under H1 : 0.8812
Ratio expected vs fixed sample size under a value between H0 and H1 : 0.8676
Ratio expected vs fixed sample size under H0 : 0.6419
```

- **Number of subjects fixed** : for abstract design without interim analyses.
- **Shift** : Maximal sample size for abstract design with interim analyses.
- **Inflation factor** : Maximum sample size increase of sequential design relative to design without interim analyses.
- **Ratio expected vs fixed sample size** : Reduction in expected sample size of sequential relative to fixed design.

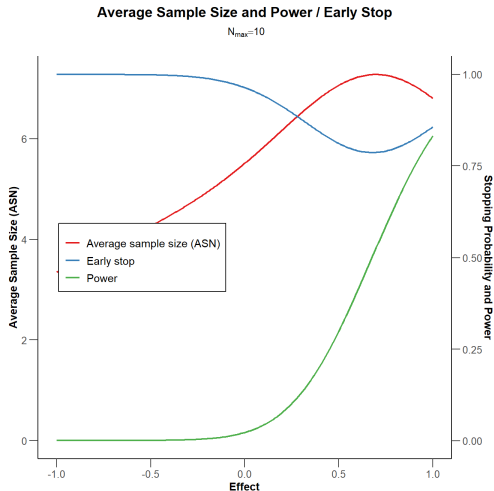
# Example: Derivation of futility bounds

```
design <- getDesignInverseNormal(kMax = 4, alpha = 0.025,
  typeOfDesign = "asKD", gammaA = 2,
  informationRates = c(0.2, 0.5, 0.8, 1),
  typeBetaSpending = "bsOF")
plot(design, type = 1)
```



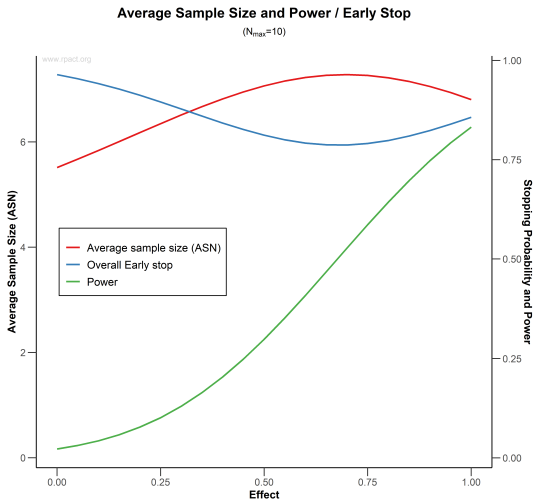
# Example: Derivation of futility bounds

```
plot(design, type = 6, nMax = 10)
```



# Example: Derivation of futility bounds

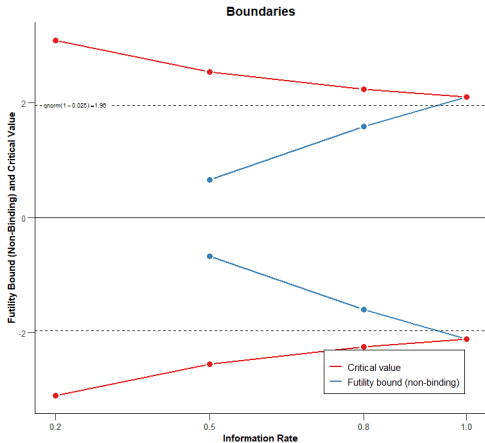
```
plot(design, type = 6, nMax = 10, theta = seq(0, 1, 0.05))
```





# Example: Derivation futility bounds for two-sided testing

```
design <- getDesignInverseNormal(kMax = 4, alpha = 0.05,
  sided = 2, typeOfDesign = "asKD", gammaA = 2,
  informationRates = c(0.2, 0.5, 0.8, 1),
  typeBetaSpending = "bsOF")
plot(design, type = 1)
```



## More on group-sequential boundaries

E.g., vignette “Defining group-sequential boundaries with `rpact`”, written by Marcel Wolbers.

Also contains information on:

- Extracting information from `rpact` objects
- $\beta$ -spending functions for futility
- Plotting `rpact` objects

# Sample Size Calculation for Continuous Endpoint

# Design without interim analyses

```
sampleSizeResult <- getSampleSizeMeans(  
  alternative = 10, stDev = 24, sided = 2,  
  alpha = 0.05, beta = 0.2,  
  allocationRatioPlanned = 2)
```

- `alternative` is the alternative hypothesis value. This can be a vector of assumed alternatives (default is `seq(0.2, 1, 0.2)` )
- `stDev` is the standard deviation (default is 1). If `meanRatio = TRUE` is specified, `stDev` defines the coefficient of variation `sigma/mu2`
- `allocationRatioPlanned` The planned allocation ratio for a two treatment groups design (default is 1);  
e.g., `allocationRatioPlanned = 2 : 2(intervention) : 1(control)`  
If `allocationRatioPlanned = 0` is entered, the optimal allocation ratio yielding the smallest overall sample size is determined

# Design with interim analyses

```
# Design from above
design <- getDesignGroupSequential(
  sided = 1, alpha = 0.025, beta = 0.2,
  informationRates = c(0.3, 0.6, 1),
  typeOfDesign = "as0F",
  futilityBounds = c(0, -Inf),
  bindingFutility = FALSE)

# Sample size calculation
sampleSizeResult <- getSampleSizeMeans(
  design = design, alternative = 10, stDev = 24,
  allocationRatioPlanned = 2)
```

# Design with interim analyses

```
summary(sampleSizeResult)
```

Sequential analysis with a maximum of 3 looks (group sequential design), overall significance level 2.5% (one-sided).

The sample size was calculated for a two-sample t-test,  $H_0: \mu(1) - \mu(2) = 0$ ,  $H_1: \text{effect} = 10$ , standard deviation = 24, planned allocation ratio = 2, power 80%.

Stage	1	2	3
Information rate	30%	60%	100%
Efficacy boundary (z-value scale)	3.929	2.670	1.981
Futility boundary (z-value scale)	0	-Inf	
Overall power	0.0096	0.3359	0.8000
Expected number of subjects	181.3		
Number of subjects	66.0	132.1	220.1
Cumulative alpha spent	<0.0001	0.0038	0.0250
One-sided local significance level	<0.0001	0.0038	0.0238
Efficacy boundary (t)	26.286	12.016	6.836
Futility boundary (t)	0		
Overall exit probability (under $H_0$ )	0.5000	0.0038	
Overall exit probability (under $H_1$ )	0.0657	0.3262	
Exit probability for efficacy (under $H_0$ )	<0.0001	0.0038	
Exit probability for efficacy (under $H_1$ )	0.0096	0.3262	
Exit probability for futility (under $H_0$ )	0.5000	0	
Exit probability for futility (under $H_1$ )	0.0561	0	

Legend:

(t): treatment effect scale

# Design with interim analyses

```
print(sampleSizeResult)
```

```

:
Number of subjects (1) [1]      : 44.0
Number of subjects (1) [2]      : 88.0
Number of subjects (1) [3]      : 146.7
Number of subjects (2) [1]      : 22.0
Number of subjects (2) [2]      : 44.0
Number of subjects (2) [3]      : 73.4
Expected number of subjects under H0      : 142.7
Expected number of subjects under H0/H1    : 181.8
Expected number of subjects under H1      : 181.3
Critical values (treatment effect scale) [1] : 26.286
Critical values (treatment effect scale) [2] : 12.016
Critical values (treatment effect scale) [3] : 6.836
Futility bounds (treatment effect scale) [1] : 0.000
Futility bounds (treatment effect scale) [2] : NA

```

Legend:

```
(i): values of treatment arm i
[k]: values at stage k
```

**Critical values (treatment effect scale)**: Minimal detectable difference (MDD), i.e., smallest difference in observed means that would lead to a rejection at this stage (assuming observed standard deviation as specified.)

## Sample Size Calculation for Binary Endpoint

Exercise 3

## Planning of Survival Designs

Exercise 1 and bonus exercises 6 / 7



# Part II: Analysis Functions

Exercises 2 and 5

# Current methods

## **Analysing a Trial with Interim Stages**

- Group sequential test
- Inverse normal combination test
- Fisher's combination test
- Repeated confidence intervals, p-Values
- Conditional power assessment
- Final analysis adjusted confidence intervals, p-Values
- Conditional Rejection Probability (Müller & Schäfer)
- All this for continuous, binary, and survival endpoint

# Group sequential analysis

```
getAnalysisResults(design, dataInput, ...)
```

Given a design and a data set, at given stage the function calculates the test results (effect sizes, stage-wise test statistics and p-values, overall p-values and test statistics, conditional rejection probability (CRP), conditional power, Repeated Confidence Intervals (RCIs), repeated overall p-values, and final stage p-values, median unbiased effect estimates, and confidence intervals.)

The conditional power is calculated only if (at least) the sample size for the subsequent stage(s) is specified.

- `design` The trial design.
- `dataInput` The summary data used for calculating the test results. This is either an element of `DataSetMeans`, of `DataSetRates`, or of `DataSetSurvival`.

# Group sequential analysis

## dataInput

- An element of **DataSetMeans for one sample** is created by `getDataset(means = , stDevs = , sampleSizes =)` where `means`, `stDevs`, `sampleSizes` are vectors with stagewise means, standard deviations, and sample sizes of length given by the number of available stages.
- An element of **DataSetMeans for two samples** is created by `getDataset(means1 = , means2 = , stDevs1 = , stDevs2 = , sampleSizes1 = , sampleSizes2 =)` where `means1`, `means2`, `stDevs1`, `stDevs2`, `sampleSizes1`, `sampleSizes2` are vectors with stagewise means, standard deviations, and sample sizes for the two treatment groups of length given by the number of available stages.
- An element of **DataSetRates for one sample** is created by `getDataset(events = , sampleSizes =)` where `events`, `sampleSizes` are vectors with stagewise events and sample sizes of length given by the number of available stages.

# Group sequential analysis

## dataInput

- An element of `DataSetRates` for two samples is created by `getDataset(events1 =, events2 =, sampleSizes1 =, sampleSizes2 =)` where `events1`, `events2`, `sampleSizes1`, `sampleSizes2` are vectors with stagewise events and sample sizes for the two treatment groups of length given by the number of available stages.
- An element of `DataSetSurvival` is created by `getDataset(events =, logRanks =, allocationRatios =)` where `events`, `logRanks`, and `allocation ratios` are the stagewise events, logrank statistics, and allocation ratios.

The data sets can also be created by importing raw data (e.g., from a SAS file), calculating estimated adjusted (marginal) means for a linear model (e.g., ANCOVA), and using the `emmeans` package to define the components in `getDataset()`.

# Example

## Specify design:

```
design <- getDesignInverseNormal(  
  kMax = 4, typeOfDesign = "WT", deltaWT = 0.45)
```

## Data summary for binary data:

```
dataExample <- getDataset(  
  n1      = c( 8, 10,  9),  
  n2      = c(11, 13, 12),  
  events1 = c( 3,  4,  5),  
  events2 = c( 8, 10, 12))
```

## Create results object:

```
results <- getAnalysisResults(design = design,  
  dataInput = dataExample, directionUpper = FALSE)
```

# print(results)

```

Design parameters:
  Fixed weights                : 0.500, 0.500, 0.500, 0.500
  Critical values              : 2.456, 2.372, 2.325, 2.291
  Futility bounds (non-binding) : -Inf, -Inf, -Inf
  Cumulative alpha spending    : 0.007026, 0.013828, 0.019778, 0.025000
  Local one-sided significance levels : 0.007026, 0.008839, 0.010045, 0.010968
  Significance level          : 0.0250
  Test                        : one-sided

User defined parameters:
  Direction upper              : FALSE

Default parameters:
  Normal approximation        : TRUE
  Theta H0                    : 0

Stage results:
  Cumulative effect sizes     : -0.3523, -0.3611, -0.3889, NA
  Cumulative treatment rate   : 0.375, 0.389, 0.444, NA
  Cumulative control rate     : 0.727, 0.75, 0.833, NA
  Stage-wise test statistics   : -1.536, -1.799, -2.567, NA
  Stage-wise p-values         : 0.062328, 0.036037, 0.005133, NA
  Combination test statistics  : 1.536, 2.358, 3.407, NA

Analysis results:
  Actions                     : continue, continue, reject and stop, NA
  Conditional rejection probability : 0.07769, 0.30931, 0.90625, NA
  Conditional power           : NA, NA, NA, NA
  Repeated confidence intervals (lower) : -0.7386, -0.6456, -0.6185, NA
  Repeated confidence intervals (upper) : 0.197323, 0.002224, -0.140459, NA
  Repeated p-values          : 0.156147, 0.025923, 0.000906, NA
  Final stage                 : 3
  Final p-value               : NA, NA, 0.01387, NA
  Final CIs (lower)          : NA, NA, -0.5687, NA
  Final CIs (upper)          : NA, NA, -0.03726, NA
  Median unbiased estimate    : NA, NA, -0.3168, NA

```

# summary(results)

Analysis results for a binary endpoint

Sequential analysis with 4 looks (inverse normal combination test design).  
The results were calculated using a two-sample test for rates (one-sided),  
normal approximation test.

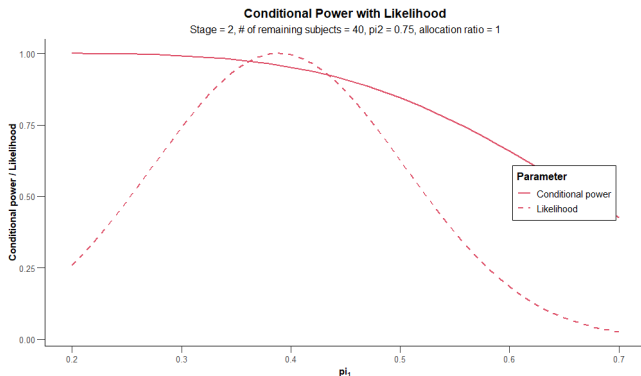
$H_0: \pi(1) - \pi(2) = 0$  against  $H_1: \pi(1) - \pi(2) < 0$ .

Stage	1	2	3	4
Fixed weight	0.5	0.5	0.5	0.5
Efficacy boundary (z-value scale)	2.456	2.372	2.325	2.291
Cumulative alpha spent	0.0070	0.0138	0.0198	0.0250
Stage level	0.0070	0.0088	0.0100	0.0110
Cumulative effect size	-0.352	-0.361	-0.389	
Cumulative treatment rate	0.375	0.389	0.444	
Cumulative control rate	0.727	0.750	0.833	
Stage-wise test statistic	-1.536	-1.799	-2.567	
Stage-wise p-value	0.0623	0.0360	0.0051	
Inverse normal combination	1.536	2.358	3.407	
Test action	continue	continue	reject and stop	
Conditional rejection probability	0.0777	0.3093	0.9062	
95% repeated confidence interval	[-0.739; 0.197 ]	[-0.646; 0.002 ]	[-0.618; -0.140]	
Repeated p-value	0.1561	0.0259	0.0009	
Final p-value			0.0139	
Final confidence interval			[-0.569; -0.037]	
Median unbiased estimate			-0.317	



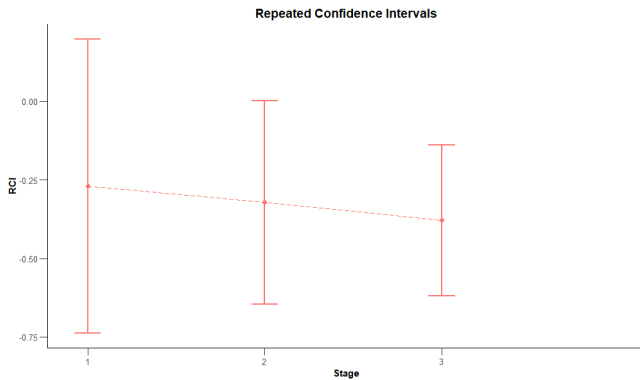
# Example

```
resultsStage2 <- getAnalysisResults(design, dataInput = dataExample,  
  stage = 2, pi1 = 0.45, pi2 = 0.75, nPlanned = c(20, 20),  
  directionUpper = FALSE)  
plot(resultsStage2, piTreatmentRange = c(0.2, 0.7))
```



# Example

```
plot(results, type = 2)
```



# Multi-Arm Analysis: Example 5

## dataInput

- An element of `DataSetMeans` for  $[G + 1]$  samples is created by `getDataset`(means1 =, ..., means[G+1] =, stDevs1 =, ..., stDevs[G+1] =, sampleSizes1 =, ..., sampleSizes[G+1] =), where means1, ..., means[G+1], stDevs1, ..., stDevs[G+1], sampleSizes1, ..., sampleSizes[G+1] are vectors with stagewise means, standard deviations, and sample sizes for  $[G+1]$  treatment groups of length given by the number of available stages.
- Last treatment arm  $[G + 1]$  always refers to the `control group` that cannot be deselected.
- Only for the `first stage all treatment arms` needs to be specified, so treatment arm selection with an arbitrary number of treatment arms for subsequent stage can be considered.
- Analogue definition of `DataSetRates` and `DataSetSurvival`.

# Part III: Simulation Functions

# Simulation functions

- Similar to power calculation, simulation tool available
- Fixed sample size or sample size recalculation can be assessed
- Very similar options as compared to power calculation functions for testing means, rates, and survival
- Survival simulation implemented in C++, so very fast
- `getSimulationMeans()` , `getSimulationRates()` ,  
and `getSimulationSurvival()`
- Also: `getSimulationMultiArmxxx()` and  
`getSimulationEnrichmentxxx()` .

# Example

## Example

```
getSimulationMeans(plannedSubjects = 100)
```

User defined parameters:

```
Seed : -774025874
Planned cumulative subjects : 100
```

Default parameters:

```
Planned allocation ratio : 1
Maximum number of iterations : 1000
Standard deviation : 1
Alternatives : 0, 0.2, 0.4, 0.6, 0.8, 1
Treatment groups : 2
Direction upper : TRUE
Theta H0 : 0
Mean ratio : FALSE
Normal approximation : TRUE
```

Results:

```
Iterations : 1000, 1000, 1000, 1000, 1000, 1000
Overall reject : 0.0350, 0.1630, 0.5270, 0.8400, 0.9800, 0.9990
Reject per stage : 0.0350, 0.1630, 0.5270, 0.8400, 0.9800, 0.9990
Futility stop : 0, 0, 0, 0, 0, 0
Early stop : 0.0000, 0.0000, 0.0000, 0.0000, 0.0000, 0.0000
Expected number of subjects : 100.0, 100.0, 100.0, 100.0, 100.0, 100.0
Sample sizes : 100.0, 100.0, 100.0, 100.0, 100.0, 100.0
```

# Example

```
getSimulationMeans(plannedSubjects = 100, showStatistics = TRUE)
```

Simulated data:

```
Number of subjects [1], alternative = 0      : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Number of subjects [1], alternative = 0.2    : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Number of subjects [1], alternative = 0.4    : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Number of subjects [1], alternative = 0.6    : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Number of subjects [1], alternative = 0.8    : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Number of subjects [1], alternative = 1      : median [range]: 100 [100 - 100]; mean +/-sd: 100 +/-0
Test statistic [1], alternative = 0          : median [range]: 0.081 [-3.236 - 3.414]; mean +/-sd: 0.076
Test statistic [1], alternative = 0.2        : median [range]: 0.944 [-2.727 - 4.012]; mean +/-sd: 0.96
Test statistic [1], alternative = 0.4        : median [range]: 2.033 [-1.377 - 5.147]; mean +/-sd: 2.018
Test statistic [1], alternative = 0.6        : median [range]: 3.026 [-0.2 - 6.95]; mean +/-sd: 3.029 +
Test statistic [1], alternative = 0.8        : median [range]: 3.966 [0.883 - 7.331]; mean +/-sd: 3.982
Test statistic [1], alternative = 1          : median [range]: 5.017 [1.676 - 8.095]; mean +/-sd: 4.991
```

Receive the data (i.e., test statistics etc., not raw data!) used for the simulation:

```
getData(getSimulationMeans(plannedSubjects = 100))
```

# Example: Group sequential design

```
design <- getDesignGroupSequential()
getSimulationMeans(design, plannedSubjects = c(20, 40, 60))
```

Simulation of means (group sequential design):

```
:
:
```

Results:

```
Alternatives                : 0.0, 0.2, 0.4, 0.6, 0.8, 1.0
Iterations [1]              : 1000, 1000, 1000, 1000, 1000, 1000
Iterations [2]              : 1000, 996, 996, 986, 954, 903
Iterations [3]              : 994, 965, 881, 702, 466, 250
Overall reject               : 0.0240, 0.1110, 0.3450, 0.6540, 0.8670, 0.9670
Reject per stage [1]        : 0.0000, 0.0040, 0.0040, 0.0140, 0.0460, 0.0970
Reject per stage [2]        : 0.0060, 0.0310, 0.1150, 0.2840, 0.4880, 0.6530
Reject per stage [3]        : 0.0180, 0.0760, 0.2260, 0.3560, 0.3330, 0.2170
Futility stop per stage [1] : 0.0000, 0.0000, 0.0000, 0.0000, 0.0000, 0.0000
Futility stop per stage [2] : 0.0000, 0.0000, 0.0000, 0.0000, 0.0000, 0.0000
Futility stop                : 0, 0, 0, 0, 0, 0
Early stop                   : 0.0060, 0.0350, 0.1190, 0.2980, 0.5340, 0.7500
Expected number of subjects  : 59.9, 59.2, 57.5, 53.8, 48.4, 43.1
Sample sizes [1]            : 20.0, 20.0, 20.0, 20.0, 20.0, 20.0
Sample sizes [2]            : 20.0, 20.0, 20.0, 20.0, 20.0, 20.0
Sample sizes [3]            : 20.0, 20.0, 20.0, 20.0, 20.0, 20.0
Conditional power (achieved) [1] : NA, NA, NA, NA, NA, NA
Conditional power (achieved) [2] : 0.0595, 0.1174, 0.2138, 0.3723, 0.5127, 0.6254
Conditional power (achieved) [3] : 0.0644, 0.1322, 0.2677, 0.4448, 0.5555, 0.6582
```



# Simulation of testing means

```
getSimulationMeans(design, plannedSubjects, ...)
```

Returns the sample size for testing means in one and two samples.

- `design` The trial design.
- `groups` The number of treatment groups (1 or 2) (default is 2).
- `meanRatio` If `meanRatio = TRUE` is specified the sample size for one-sided testing of  $H_0: \mu_1/\mu_2 = \theta_0$  is calculated (default is FALSE).
- `thetaH0` The null hypothesis value. For one-sided testing, a value  $\neq 0$  (or a value  $\neq 1$  for testing the mean ratio) can be specified (default is 0).
- `alternative` The alternative hypothesis value. This can be a vector of assumed alternatives (default is `seq(0.2, 1, 0.2)`).
- `stDev` The standard deviation (default is 1). If `meanRatio = TRUE` is specified, `stDev` defines the coefficient of variation  $\sigma/\mu_2$ .

# Simulation of testing means

```
getSimulationMeans(design, plannedSubjects, ...)
```

- `plannedSubjects` `plannedSubjects` is a vector of length `kMax` (the number of stages of the design) that determines the number of cumulated (overall) subjects when the interim stages are planned.
- `directionUpper` Specifies the direction of the alternative, only applicable for one-sided testing, default is `TRUE`.
- `allocationRatioPlanned` The planned allocation ratio for a two treatment groups design (default is 1).
- `maxNumberOfIterations` The number of simulation iterations.
- `seed` The seed to reproduce the simulation, default is a random seed.

# Simulation of testing means

```
getSimulationMeans(design, plannedSubjects, ...)
```

- `conditionalPower` The conditional power under which the sample size recalculation is performed.
- `minNumberOfSubjectsPerStage` When performing a data driven sample size recalculation, the vector with length `kMax` `minNumberOfSubjectsPerStage` determines the minimum number of subjects per stage (i.e., not cumulated), the first element is not taken into account.
- `maxNumberOfSubjectsPerStage` Analogously
- `thetaH1` If specified, the value of the alternative under which the conditional power calculation is performed.
- `calcSubjectsFunction` Optionally, a function can be entered that defines the way of performing the sample size recalculation. By default, the sample size recalculation is performed with specified conditional power and `minNumberOfSubjectsPerStage` and `maxNumberOfSubjectsPerStage`.

# Simulation of testing means

## Example

Assess power and average sample size if a sample size increase is foreseen at conditional power 80% for each subsequent stage based on observed overall effect and specified `minNumberOfSubjectsPerStage` and `maxNumberOfSubjectsPerStage` .

```
designIN <- getDesignInverseNormal()  
getSimulationMeans(designIN, alternative = 0:4, stDev = 5,  
  plannedSubjects = c(20, 40, 60),  
  minNumberOfSubjectsPerStage = c(NA, 20, 20),  
  maxNumberOfSubjectsPerStage = c(NA, 80, 80),  
  conditionalPower = 0.8, maxNumberOfIterations = 1000)
```

# Simulation of testing means

## Example

Do the same under the assumption that a sample size increase only takes place at the first interim. The sample size for the third stage is set equal to the second stage sample size.

```
mySampleSizeCalculationFunction <- function(..., stage,
  minNumberOfSubjectsPerStage,
  maxNumberOfSubjectsPerStage, sampleSizesPerStage,
  conditionalPower, conditionalCriticalValue,
  thetaH1, stDevH1) {
  if (stage == 2) {
    stageSubjects <- 4 * (max(0,
      conditionalCriticalValue +
      qnorm(conditionalPower)))^2 /
      (max(1e-12, thetaH1 / stDevH1))^2
    stageSubjects <- min(max(
      minNumberOfSubjectsPerStage[stage], stageSubjects
    ), maxNumberOfSubjectsPerStage[stage])
  } else {
    stageSubjects <- sampleSizesPerStage[stage - 1]
  }
  return(stageSubjects)
}
```

# Simulation of testing means

## Example

```
getSimulationMeans(designIN, alternative = 2:4, stDev = 5,  
  plannedSubjects = c(20, 40, 60),  
  minNumberOfSubjectsPerStage = c(NA, 20, 20),  
  maxNumberOfSubjectsPerStage = c(NA, 160, 160),  
  conditionalPower = 0.8,  
  calcSubjectsFunction = mySampleSizeCalculationFunction,  
  maxNumberOfIterations = 1000)
```

- For testing rates, examples and sample size calculation formula can be found in `?getSimulationRates`
- Simulating rates: exercise 4
- Simulating survival: Bonus exercise 7