

Package ‘gestate’

April 26, 2019

Title Generalised Survival Trial Assessment Tool Environment

Version 1.3.2

Description Provides tools to assist planning and monitoring of time-to-event trials under complicated censoring assumptions and/or non-proportional hazards. There are three main components: The first is analytic calculation of predicted time-to-event trial properties, providing estimates of expected hazard ratio, event numbers and power under different analysis methods. The second is simulation, allowing calculation of these same properties. Finally, it also provides parametric event prediction using blinded trial data, including creation of confidence intervals. Methods are based upon numerical integration and a flexible object-orientated structure for defining event, censoring and recruitment curves.

Depends R (>= 3.5.0)

Imports foreach, doParallel, shiny, shinythemes, survRM2, survival, methods

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.1.1

Suggests testthat, knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

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Repository CRAN

Date/Publication 2019-04-26 08:20:04 UTC

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| analyse_sim | <i>Analyse simulations of time-to-event data using arbitrary event, censoring and recruitment distributions.</i> |
|-------------|--|

Description

Function for analysing simulated time-to-event trial data produced by simulate_trials.

Automatically reads in format from simulate_trials.

Performs log rank test and Cox regression analysis by default, but can also/instead choose RMST and/or landmark analyses.

Option is available to perform stratified analysis using the "stratum" argument.

If a stratum is specified, it will be included as a covariate in Cox and RMST analysis, and as a stratum in a stratified log-rank test and an inverse-precision-weighted landmark test. Analysis is typically the slowest part of simulation, so parallel processing using the doParallel package is built in, enabled using the "parallel" argument.

Use of parallel processing recommended for >10000 simulations. Ensure that the number of cores specified does not exceed number of threads provided by hardware.

Usage

```
analyse_sim(data, LR = TRUE, RMST = NULL, landmark = NULL,
            stratum = "", parallel_cores = 1)
```

Arguments

| | |
|----------------|---|
| data | Output file from simulate_trials. Only simulate_trials output is supported, in either "list" or "matrix" format. |
| LR | Requests log-rank test and Cox regression. Default=TRUE |
| RMST | Requests Restricted Mean Survival Time analysis with specified (positive integer) restriction time, leave NULL for no analysis. This uses the survRM2 package. Default=NULL (no RMST analysis). |
| landmark | Requests Landmark analysis at specified (positive integer) time, leave NULL for no analysis. Default=NULL (no landmark analysis). |
| stratum | Specify name of column of a stratification factor and turn on stratified (LR/LM) and covariate-adjusted (Cox/RMST) analysis. By default, "", and no stratification. |
| parallel_cores | Positive integer specifying number of cores to use. If 1 specified then no parallel processing. Default=1 (no parallel processing). |

Value

Returns a table with one row per simulation. Table contains the following columns:

- "HR" Cox Hazard Ratio (LR/Cox analysis only)
- "LogHR" Cox Log Hazard Ratio (LR/Cox analysis only)
- "LogHR_SE" Cox Standard Error of log Hazard Ratio (LR/Cox analysis only)
- "HR_Z" Cox Z-Score (LR/Cox analysis only)
- "HR_P" 1-sided Cox p-value (LR/Cox analysis only)
- "LR_Z" Log-Rank Test Z-Score (LR/Cox analysis only)
- "LR_P" 1-sided Log-Rank Test p-value (LR/Cox analysis only)
- "Events_Active" Events in Active arm (LR/Cox analysis only)
- "Events_Control" Events in Control arm (LR/Cox analysis only)
- "RMST_Time" RMST restriction time (RMST analysis only)
- "RMST_Active" RMST for Active arm (RMST analysis only)
- "RMST_Active_SE" RMST Standard Error for Active arm (RMST analysis only)
- "RMST_Control" RMST for Control arm (RMST analysis only)
- "RMST_Control_SE" RMST Standard Error for Control arm (RMST analysis only)
- "RMST_Delta" RMST difference between arms active-control (RMST analysis only)
- "RMST_Delta_SE" RMST difference between arms Standard Error (RMST analysis only)
- "RMST_Z" Z-score for RMST (RMST analysis only)
- "RMST_P" 1-sided RMST p-value (RMST analysis only)
- "LM_Time" Landmark time, i.e. time of survival function comparison (Landmark analysis only)
- "LM_Active" Survival function for active arm at landmark time (Landmark analysis only)

- "LM_Active_SE" Greenwood standard error for active arm at landmark time (Landmark analysis only)
- "LM_Control" Survival function for control arm at landmark time (Landmark analysis only)
- "LM_Control_SE" Greenwood standard error for control arm at landmark time (Landmark analysis only)
- "LM_Delta" Survival function difference between arms active-control at landmark time (Landmark analysis only)
- "LM_Delta_SE" Greenwood standard error for difference between arms at landmark time (Landmark analysis only)
- "LM_Z" Z-score for landmark analysis (Landmark analysis only)
- "LM_P" 1-sided landmark analysis p-value (Landmark analysis only)

Author(s)

James Bell

Examples

```
example_sim <- simulate_trials(active_ecurve=Weibull(250,0.8),control_ecurve=Weibull(100,1),
rcurve=LinearR(12,100,100), assess=20,iterations=2,seed=12345,detailed_output=TRUE)
```

```
example_analysis1 <- analyse_sim(example_sim)
example_analysis2 <- analyse_sim(data=example_sim,RMST=15,landmark=15)
```

```
example_strat_sim <- simulate_trials_strata(stratum_probs=c(0.5,0.5),
active_ecurve=c(Weibull(250,0.8),Weibull(100,1)), control_ecurve=Weibull(100,1),
rcurve=LinearR(12,100,100),assess=20,iterations=2,seed=12345)
```

```
example_strat_analysis <- analyse_sim(data=example_strat_sim,RMST=15,landmark=15,stratum="Stratum")
```

Blank

Blank Curve constructor function

Description

This creates a Curve object for a 'Blank' pseudo-distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

This distribution is 0 by definition for all times. It is not therefore a true probability distribution.

Usage

Blank()

Details

The blank pseudo-distribution is used for impossible events, notably where censoring is not possible/allowed.

$$f(x) = 0$$

$$F(x) = 0$$

Author(s)

James Bell

Examples

```
Blank()
```

createRFfunction *Method for running the RF function for a Curve object*

Description

This retrieves and runs the full RF function of the Curve object as a string

Usage

```
createRFfunction(theObject, ...)
```

Arguments

theObject The name of the Curve Object

... Pass-through arguments

Examples

```
createRFfunction(Weibull(100,1))
```

 createRFfunction, Curve-method

Method for running the RF function for a Curve object

Description

This retrieves and runs the full RF function of the Curve object as a string

Usage

```
## S4 method for signature 'Curve'
createRFfunction(theObject, n = "n")
```

Arguments

| | |
|-----------|--|
| theObject | The name of the Curve Object |
| n | The parameter name for the number of random draws to make. Default=n |

Examples

```
createRFfunction(Weibull(100,1))
```

 Curve-class

Curve Class for defining distributions

Description

This class allows distributions to be defined. It contains all information needed to reproduce a distribution.

References to functions that store the PDF, CDF and random number generator.

Parameters are also stored.

Slots

type Type of Curve (character). Typically the distribution name.

PDF Name of the PDF function describing the Curve.

CDF Name of the CDF function describing the Curve.

RF Name of the random generator function describing the Curve.

paramno Number of parameters required to define the distribution.

pnames Names of parameters defining the distribution. Should be a vector of length paramno.

pvalue Values of parameters defining the distribution. Should be a list of length paramno.

Author(s)

James Bell

Examples

```
new("Curve", type="ExampleCurve", PDF="name_of_pdf_function", CDF="name_of_CDF_function",
    RF="name_of_random_draw_function", paramno=2, pnames=c('param1', 'param2'), pvalue=list(1,2))
```

evaluateCDFfunction *Method for evaluating the CDF function for a Curve object at q*

Description

This numerically evaluates the CDF function of the Curve object at the specified q

Usage

```
evaluateCDFfunction(theObject, ...)
```

Arguments

| | |
|-----------|------------------------------|
| theObject | The name of the Curve Object |
| ... | Pass-through arguments |

Examples

```
evaluateCDFfunction(Weibull(100,1),10)
```

evaluateCDFfunction, Curve-method
Method for evaluating the CDF function for a Curve object at q

Description

This numerically evaluates the CDF function of the Curve object at the specified q

Usage

```
## S4 method for signature 'Curve'
evaluateCDFfunction(theObject, q)
```

Arguments

| | |
|-----------|------------------------------|
| theObject | The name of the Curve Object |
| q | The time to evaluate at |

Examples

```
evaluateCDFfunction(Weibull(100,1),10)
```

| | |
|------------------|--|
| event_prediction | <i>Event prediction using patient-level survival data and a recruitment RCurve</i> |
|------------------|--|

Description

This is a function to perform event prediction

It uses the fit_KM_tte_data function to perform MLE regression of Weibull and log-normal curves to the provided survival data.

It creates an event Curve object from this, and combines it with a recruitment RCurve and an optional dropout(censoring) Curve.

Using the same numerical integration approach as nph_curve_trajectories it performs an unconditional event prediction.

If a conditioning time, event number (and preferably number at risk) are provided, a conditional event prediction is also calculated.

Analytic standard errors for conditional and unconditional event numbers are provided for the whole trajectory.

SEs calculated by propagating parameter estimate errors through the integrals by the delta method and then invoking a beta-binomial distribution.

For event prediction, conditional predictions with the Conditional SE of Prediction are most accurate and appropriate.

Unconditional predictions should be close to conditional ones but technically relate to predictions if the trial were rerun, rather than this specific instance. Point estimates are usually very close to the unconditional ones, but the CIs are typically much wider than necessary. The conditional and unconditional SEs of fitting relate to the accuracy of the estimated mean event number at a given time, rather than the spread of future observations. The conditional and unconditional SEs of prediction relate to the accuracy of prediction of future observations, and should therefore be used for event prediction. Note that the Prediction SEs are wider than the Fitting SEs as they also take into account the binomial uncertainty of events occurring (beta-binomial model).

Usage

```
event_prediction(data, Time = "Time", Event = "Event",
  censoringOne = FALSE, type = c("automatic", "Weibull", "Lognormal"),
  rcurve, max_time = 100, dcurve = Blank(), CI = 0.95,
  condition = FALSE, cond_Events = 0, cond_NatRisk = NULL,
  cond_Time = 0, units = c("Days", "Months"), init = NULL,
  discountHR = 1)
```

Arguments

| | |
|------|---|
| data | The dataframe object containing the patient-level survival data |
| Time | The column name for the times. Default is "Time" |

| | |
|--------------|--|
| Event | The column name for the events column (i.e. the binary variable denoting events vs censorings). Default is "Event" |
| censoringOne | Specify whether censoring is denoted in the Event column by a one (TRUE) or zero (FALSE). Default=FALSE (censorings denoted by 0, events by 1) |
| type | Type of event curve to fit. Default is "Automatic", fitting both Weibull and Log-normal curves. Alternatively accepts "Weibull" or "Lognormal" to force the type. |
| rcurve | Observed and/or expected recruitment distribution as an RCurve object. This should typically be of PieceR type (piecewise linear recruitment). |
| max_time | Maximum time to predict events up to. |
| dcurve | Dropout/censoring distribution as a Curve object. This is Blank() by default, i.e. no dropout. |
| CI | Number between 0 and 1 for the size of CI to calculate. Default is 0.95 (95 percent CI). |
| condition | Boolean whether to also do a conditional event prediction. Default=FALSE Note that If all conditioning options are left as defaults, conditioned calculation will equal the unconditional one. |
| cond_Events | Number of events to condition on. Default=0. Optional unless condition=TRUE. |
| cond_NatRisk | Number of patients at risk to condition on. Default=-1. By default, the program will estimate the number at risk assuming no censoring. It is highly recommended to specify this if conditioning. Optional unless condition=TRUE. |
| cond_Time | Time, in months, to condition on. Default=0. Optional unless condition=TRUE. |
| units | Units that the KM-curve is specified in. Accepts "Days", "Months". Default="Days". |
| init | Vector of starting values for parameter values; useful if survreg experiences convergence issues. Default=NULL (no values specified) |
| discountHR | Hazard ratio for discounting events e.g. used to predict adjudicated events from unadjudicated data where patients remain 'at risk' after an event is adjudicated not to have occurred. Values below 1 indicate fewer events will occur than predicted by the curve-fitting. Note that changing this argument is only allowed if type="Weibull" since log-normal curves are not compatible with proportional hazards. Default=1 (No discounting) |

Value

Returns a list object with the fitted ecurve, the dcurve, the rcurve and a summary table with one row per month up to max_time containing the following columns:

- "Assessment_Time"Time of assessment.
- "Patients"Number of patients recruited by the assessment time.
- "Predicted_Events"Number of events unconditionally predicted at the assessment time.
- "SE_Fitting"SE of the estimate of the fitted mean. Note that this corresponds to the accuracy of the estimate of the underlying parameter, not future observed event numbers.
- "SE_Prediction"SE of event prediction.

- "Prediction_Lower" Lower bound of X percent CI of unconditional event prediction, where X is the 'CI' argument. This CI is based on the quantiles of the beta-binomial distribution and hence is asymmetric about the predicted event number.
- "Prediction_Upper" Upper bound of X percent CI of unconditional event prediction, where X is the 'CI' argument. This CI is based on the quantiles of the beta-binomial distribution and hence is asymmetric about the predicted event number.
- "Conditioned_Events" Number of events unconditionally predicted at the assessment time (Column present only if conditioning specified).
- "Cond_SE_Fitting" SE of the estimate of the fitted conditional mean. Note that this corresponds to the accuracy of the estimate of the underlying parameter, not future observed event numbers (Column present only if conditioning specified).
- "Cond_SE_Prediction" SE of the conditional event prediction (Column present only if conditioning specified).
- "Cond_Prediction_Lower" Lower bound of X percent CI of conditional event prediction, where X is the 'CI' argument. This CI is based on the quantiles of the beta-binomial distribution and hence is asymmetric about the predicted event number.
- "Cond_Prediction_Upper" Upper bound of X percent CI of conditional event prediction, where X is the 'CI' argument. This CI is based on the quantiles of the beta-binomial distribution and hence is asymmetric about the predicted event number.

Author(s)

James Bell

References

Bell J, unpublished work.

Examples

```
recruit <- PieceR(matrix(c(rep(1,12),10,15,25,30,45,60,55,50,65,60,55,30),ncol=2),1)
trial_short <- simulate_trials(active_ecurve=Weibull(50,0.8),control_ecurve=Weibull(50,0.8),
rcurve=recruit, assess=10,iterations=1,seed=12345,detailed_output=TRUE)

predictions <- event_prediction(data=trial_short, Event="Censored", censoringOne=TRUE,
type="Weibull", rcurve=recruit, max_time=60, condition=TRUE, cond_Events=49, cond_NatRisk=451,
cond_Time=10, units="Months")
```

Description

This is a function to perform event prediction

It uses the fit_KM function to perform non-linear regression of Weibull and log-normal curves to the provided survival data.

It creates an event Curve object from this, and combines it with a recruitment RCurve and an optional dropout(censoring) Curve.

Using the same numerical integration approach as `nph_curve_trajectories` it performs an unconditional event prediction.

If a conditioning time, event number (and preferably number at risk) are provided, a conditional event prediction is also calculated.

Usage

```
event_prediction_KM(KMcurve, Survival = "Survival", Time = "Time",
  weighting = FALSE, Weights = "Weights", Weight_power = 1, rcurve,
  max_time = 100, dcurve = Blank(), type = c("automatic", "Weibull",
  "Lognormal"), startbeta = 1, startsigma = 1, condition = FALSE,
  cond_Events = 0, cond_NatRisk = NULL, cond_Time = 0,
  units = c("Days", "Months"), discountHR = 1)
```

Arguments

| | |
|--------------|---|
| KMcurve | The dataframe object containing the survival data |
| Survival | The column name for the survival function (i.e. the probabilities). Default is "Survival" |
| Time | The column name for the times. Default is "Time" Alternatively accepts "Weibull" or "Lognormal" to force the type. |
| weighting | Boolean for whether to use weighting. Default=TRUE as it greatly improves curve fitting. |
| Weights | Name of Weights column. Default="Weights". Optional if weighting=FALSE. Recommended to use number at risk or remaining. |
| Weight_power | Power to raise the weights to. Useful in large trials to give added weight to later points where numbers may still be high. Default=1 (Use weights as specified). |
| rcurve | Observed and/or expected recruitment distribution as an RCurve object. This should typically be of PieceR type (piecewise linear recruitment). |
| max_time | Maximum time to predict events up to. |
| dcurve | Dropout/censoring distribution as a Curve object. This is Blank() by default, i.e. no dropout. |
| type | Type of event curve to fit. Default is "Automatic", fitting both Weibull and Lognormal curves. |
| startbeta | Starting value for the Weibull beta (shape) parameter to be used in the non-linear regression. Default=1 (exponential). |
| startsigma | Starting value for the Lognormal sigma (sd) parameter to be used in the non-linear regression. Default=1. |

| | |
|--------------|--|
| condition | Boolean whether to also do a conditional event prediction. Default=FALSE Note that If all conditioning options are left as defaults, conditioned calculation will equal the unconditional one. |
| cond_Events | Number of events to condition on. Default=0. Optional unless condition=TRUE. |
| cond_NatRisk | Number of patients at risk to condition on. By default, the program will estimate the number at risk assuming no censoring. It is highly recommended to specify this if conditioning. Default=NULL(takes value of N - cond_Events). Optional unless condition=TRUE. |
| cond_Time | Time, in months, to condition on. Default=0. Optional unless condition=TRUE. |
| units | Units that the KM-curve is specified in. Accepts "Days", "Months". Default="Days". |
| discountHR | Hazard ratio for discounting events e.g. used to predict adjudicated events from unadjudicated data where patients remain 'at risk' after an event is adjudicated not to have occurred. Values below 1 indicate fewer events will occur than predicted by the curve-fitting. Note that changing this argument is only allowed if type="Weibull" since log-normal curves are not compatible with proportional hazards. Default=1 (No discounting) |

Value

Returns a list object with the fitted ecurve, the dcurve, the rcurve, the fitting details, and a summary table with one row per month up to max_time containing the following columns:

- "Time"Time of assessment.
- "Patients"Number of patients recruited by the assessment time.
- "Predicted_Events"Number of events unconditionally predicted at the assessment time.
- "Conditioned_Events"Number of events unconditionally predicted at the assessment time (Column present only if conditioning specified).

Author(s)

James Bell

Examples

```
recruit <- PieceR(matrix(c(rep(1,12),10,15,25,30,45,60,55,50,65,60,55,30),ncol=2),1)
example_data_short <- simulate_trials(active_ecurve=Weibull(50,0.8),control_ecurve=Weibull(50,0.8),
rcurve=recruit, assess=10,iterations=1,seed=12345,detailed_output=TRUE)

library(survival)

temp1 <- summary(survfit(Surv(example_data_short[, "Time"],1-example_data_short[, "Censored"])~ 1,
error="greenwood"))
out1 <- cbind(temp1$time,temp1$n.risk,temp1$surv,temp1$std.err)
out1 <- rbind(c(0,out1[1,2],1,0),out1)
colnames(out1) <- c("Time","NAR","Survival","Std.Err")
x1 <- ceiling(max(out1[, "Time"]))
example_lifetable <- out1[findInterval(0:x1,out1[, "Time"]),]
example_lifetable[, "Time"] <- 0:x1
```

```
event_prediction_KM(KMcurve=example_lifetable, weighting=TRUE, Weights="NAR", rcurve=recruit,  
max_time=60, type="automatic", condition=TRUE, cond_Events=49, cond_NatRisk=451, cond_Time=10,  
units="Months")
```

Exponential

Exponential Curve constructor function

Description

This creates a Curve object for a Exponential distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by pexp etc. Note that $\lambda = 1/\alpha$ from the Weibull constructor. See Details for more information on parameterisation.

Usage

```
Exponential(lambda)
```

Arguments

lambda Rate parameter for Exponential distribution.

Details

The exponential distribution has parameterisation:

$$f(x) = \lambda e^{-\lambda x}$$

$$F(x) = 1 - e^{-\lambda x}$$

Author(s)

James Bell

Examples

```
Exponential(0.01)
```

| | |
|--------|---|
| fit_KM | <i>Fit Weibull and Log-Normal survival curves to Kaplan Meier estimates</i> |
|--------|---|

Description

This is a function to fit Weibull and log-normal curves to Survival data in life-table form using non-linear regression.

By default it fits both, then picks the best fit based on the lowest (un)weighted residual sum of squares.

Alternatively, just one shape may be fitted, by changing the 'type' argument to either "Weibull" or "Lognormal". Weighted or unweighted fitting are possible. In general, weighted fitting using the number at risk as the weights seems to work best.

This function is primarily used by event_prediction function, but also useful for general KM curve fitting.

One useful aspect of this is for fitting the 'inverse KM', where drop-outs are events, while events and 'time-outs' are censored. This allows for finding a suitable parameterisation for the censoring curve.

Primary advantage over likelihood-based methods is ability to use aggregated, rather than patient-level data. Primary disadvantage is that the covariance matrix is heavily underestimated (essentially unusable) due to strong correlation between the input data points going into the regression.

Usage

```
fit_KM(KMcurve, Survival = "Survival", Time = "Time",
       type = c("automatic", "Weibull", "Lognormal"), weighting = TRUE,
       Weights = "Weights", Weight_power = 1, startbeta = 1,
       startsigma = 1)
```

Arguments

| | |
|--------------|---|
| KMcurve | The dataframe object containing the survival data in lifetable form |
| Survival | The column name for the survival function (i.e. the probabilities). Default is "Survival" |
| Time | The column name for the times. Default is "Time" |
| type | Type of event curve to fit. Default is "Automatic", fitting both Weibull and Log-normal curves. Alternatively accepts "Weibull" or "Lognormal" to force the type. |
| weighting | Boolean for whether to use weighting. Default=TRUE as it greatly improves curve fitting. |
| Weights | Name of Weights column. Default="Weights". Optional if weighting=FALSE. Recommended to use number at risk or remaining. |
| Weight_power | Power to raise the weights to. Useful in large trials to give added weight to later points where numbers may still be high. Default=1 (Use weights as specified) |

| | |
|------------|---|
| startbeta | Starting value for the Weibull beta (shape) parameter to be used in the non-linear regression. Default=1 (exponential). |
| startsigma | Starting value for the Lognormal sigma (sd) parameter to be used in the non-linear regression. Default=1. |

Value

Returns a 3-item list providing information needed to define a Curve object:

- "Item 1" The type of Curve object fitted.
- "Item 2" A list of fitted parameters for the curve type.
- "Item 3" A vector containing the covariance-matrix parameters for the curve type. Note that these are heavily underestimated as the data going into the regression is not independent.
- "Item 4" A data frame containing the goodness of fit metrics for each curve type.

Author(s)

James Bell

Examples

```
recruit <- PieceR(matrix(c(rep(1,12),10,15,25,30,45,60,55,50,65,60,55,30),ncol=2),1)
example_data_short <- simulate_trials(active_ecurve=Weibull(50,0.8),
control_ecurve=Weibull(50,0.8), rcurve=recruit, assess=10, iterations=1, seed=12345,
detailed_output=TRUE)

library(survival)

temp1 <- summary(survfit(Surv(example_data_short[, "Time"], 1-example_data_short[, "Censored"])~ 1,
error="greenwood"))
out1 <- cbind(temp1$time, temp1$n.risk, temp1$surv, temp1$std.err)
out1 <- rbind(c(0, out1[1,2], 1, 0), out1)
colnames(out1) <- c("Time", "NAR", "Survival", "Std.Err")
x1 <- ceiling(max(out1[, "Time"]))
example_lifetable <- out1[findInterval(0:x1, out1[, "Time"]), ]
example_lifetable[, "Time"] <- 0:x1

fit_KM(KMcurve=example_lifetable, Survival="Survival", Time="Time", Weights="NAR", type="automatic")
```


Description

This is a function to fit Weibull and log-normal curves to patient-level Survival data using maximum likelihood estimation.

By default it fits both, then picks the best fit based on the log-likelihood (and implicitly the AIC). Alternatively, just one shape may be fitted, by changing the 'type' argument to either "Weibull" or "Lognormal". This function is primarily used by event_prediction_data function, but also useful for general Survival function curve fitting.

One useful aspect of this is for fitting the 'inverse KM', where drop-outs are events, while events and 'time-outs' are censored. This allows for finding a suitable parameterisation for the censoring curve.

Where patient-level data is available, this function will typically perform substantially better than fit_KM, with lower variability of point estimates (and more accurate quantification of it).

Usage

```
fit_tte_data(data, Time = "Time", Event = "Event",
             censoringOne = FALSE, type = c("automatic", "Weibull", "Lognormal"),
             init = NULL)
```

Arguments

| | |
|--------------|---|
| data | The dataframe object containing the patient-level survival data |
| Time | The column name for the times. Default is "Time" |
| Event | The column name for the events column (i.e. the binary variable denoting events vs censorings). Default is "Event" |
| censoringOne | Specify whether censoring is denoted in the Event column by a one (TRUE) or zero (FALSE). Default=FALSE (censorings denoted by 0, events by 1) |
| type | Type of event curve to fit. Default is "Automatic", fitting both Weibull and Log-normal curves. Alternatively accepts "Weibull" or "Lognormal" to force the type. |
| init | Vector of starting values for parameter values; useful if survreg experiences convergence issues. Default=NULL (no values specified) |

Value

Returns a 3-item list providing information needed to define a Curve object:

- "Item 1" The type of Curve object fitted.
- "Item 2" A list of fitted parameters for the curve type.
- "Item 3" A vector containing the covariance-matrix parameters for the curve type.
- "Item 4" A data frame containing the goodness of fit metrics for each curve type.

Author(s)

James Bell

Examples

```

recruit <- PieceR(matrix(c(rep(1,12),10,15,25,30,45,60,55,50,65,60,55,30),ncol=2),1)
example_data <- simulate_trials(active_ecurve=Weibull(50,0.8),control_ecurve=Weibull(50,0.8),
rcurve=recruit, assess=10,iterations=1,seed=12345,detailed_output=TRUE)

fit_tte_data(data=example_data,Time="Time",Event="Censored",censoringOne=TRUE,type="automatic")

```

| | |
|---------------|---|
| frontierpower | <i>Calculate Frontier power from number of events</i> |
|---------------|---|

Description

Calculate Frontier power from number of events

Usage

```

frontierpower(events, HR, Eratio, Rratio = 1, startpower = 0.5,
alpha1 = 0.025, iter = 10)

```

Arguments

| | |
|------------|---|
| events | Number of events. |
| HR | Hazard Ratio. Values below 1 indicate a benefit to the active arm vs control. |
| Eratio | Event ratio. |
| Rratio | Randomisation ratio. Default=1. |
| startpower | Initial estimate of power. Default=0.5. |
| alpha1 | 1-sided alpha. Default=0.025. |
| iter | Number of iterations to perform. Default=10. |

Value

Power as a decimal

Author(s)

James Bell

References

Bell J, Power Calculations for Time-to-Event Trials Using Predicted Event Proportions, 2019, paper under review.

Examples

```

frontierpower(events=300,HR=0.7,Eratio=1.2,Rratio=1.5,alpha1=0.025)

```

getAssessCDFfunction *Method for returning the CDF function for a RCurve object*

Description

This retrieves the CDF function of the specified RCurve object as a string, writing in the assessment time parameter

Usage

```
getAssessCDFfunction(theObject, ...)
```

Arguments

| | |
|-----------|-------------------------------|
| theObject | The name of the RCurve Object |
| ... | Pass-through arguments |

Examples

```
getAssessCDFfunction(LinearR(12,100,100))
```

getAssessCDFfunction,RCurve-method
Method for returning the CDF function for a RCurve object

Description

This retrieves the CDF function of the specified RCurve object as a string, writing in the assessment time parameter

Usage

```
## S4 method for signature 'RCurve'  
getAssessCDFfunction(theObject, q = "q")
```

Arguments

| | |
|-----------|--|
| theObject | The name of the RCurve Object |
| q | The parameter name to use in the CDF function. Default=q |

Examples

```
getAssessCDFfunction(LinearR(12,100,100))
```

| | |
|----------------|---|
| getCDFfunction | <i>Method for returning the CDF function for a Curve object</i> |
|----------------|---|

Description

This retrieves the full CDF function of the Curve object as a string

Usage

```
getCDFfunction(theObject, ...)
```

Arguments

| | |
|-----------|------------------------------|
| theObject | The name of the Curve Object |
| ... | Pass-through arguments |

Examples

```
getCDFfunction(Weibull(100,1))
```

| | |
|------------------------------|---|
| getCDFfunction, Curve-method | <i>Method for returning the CDF function for a Curve object</i> |
|------------------------------|---|

Description

This retrieves the CDF function of the specified Curve object as a string

Usage

```
## S4 method for signature 'Curve'
getCDFfunction(theObject, q = "q")
```

Arguments

| | |
|-----------|--|
| theObject | The name of the Curve Object |
| q | The parameter name to use in the CDF function. Default=q |

Examples

```
getCDFfunction(Weibull(100,1))
```

`getLength`*Method for returning the recruitment length from a RCurve*

Description

This returns the RCurve recruitment length

Usage

```
getLength(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getLength(LinearR(12,100,100))
```

`getLength,RCurve-method`*Method for returning the recruitment length from a RCurve*

Description

This returns the RCurve recruitment length

Usage

```
## S4 method for signature 'RCurve'  
getLength(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getLength(LinearR(12,100,100))
```

getN

Method for returning the total patient number from a RCurve

Description

This returns the RCurve total patient number

Usage

```
getN(theObject)
```

Arguments

theObject The name of the RCurve Object

Examples

```
getN(LinearR(12,100,100))
```

getN,RCurve-method

Method for returning the total patient number from a RCurve

Description

This returns the RCurve total patient number

Usage

```
## S4 method for signature 'RCurve'  
getN(theObject)
```

Arguments

theObject The name of the RCurve Object

Examples

```
getN(LinearR(12,100,100))
```

| | |
|------------|---|
| getNactive | <i>Method for returning the active arm patient number from a RCurve</i> |
|------------|---|

Description

This returns the RCurve active arm patient number

Usage

```
getNactive(theObject)
```

Arguments

theObject The name of the RCurve Object

Examples

```
getNactive(LinearR(12,100,100))
```

| | |
|--------------------------|---|
| getNactive,RCurve-method | <i>Method for returning the active arm patient number from a RCurve</i> |
|--------------------------|---|

Description

This returns the RCurve active arm patient number

Usage

```
## S4 method for signature 'RCurve'  
getNactive(theObject)
```

Arguments

theObject The name of the RCurve Object

Examples

```
getNactive(LinearR(12,100,100))
```

`getNames`*Method for returning all parameter names from a Curve object*

Description

This retrieves all parameter names from a Curve object

Usage

```
getNames(theObject)
```

Arguments

`theObject` The name of the Curve Object

Examples

```
getNames(Weibull(100,1))
```

`getNames, Curve-method` *Method for returning all parameter names from a Curve object*

Description

This retrieves all parameter names from a Curve object

Usage

```
## S4 method for signature 'Curve'  
getNames(theObject)
```

Arguments

`theObject` The name of the Curve Object

Examples

```
getNames(Weibull(100,1))
```

`getNcontrol`*Method for returning the control arm patient number from a RCurve*

Description

This returns the RCurve control arm patient number

Usage

```
getNcontrol(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getNcontrol(LinearR(12,100,100))
```

`getNcontrol,RCurve-method`*Method for returning the control arm patient number from a RCurve*

Description

This returns the RCurve control arm patient number

Usage

```
## S4 method for signature 'RCurve'  
getNcontrol(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getNcontrol(LinearR(12,100,100))
```

| | |
|----------|--|
| getParam | <i>Method for returning a single parameter from a Curve object</i> |
|----------|--|

Description

This retrieves a single parameter from a Curve object

Usage

```
getParam(theObject, ...)
```

Arguments

| | |
|-----------|------------------------------|
| theObject | The name of the Curve Object |
| ... | Pass-through arguments |

Examples

```
getParam>Weibull(100,1),1)
```

| | |
|------------------------|--|
| getParam, Curve-method | <i>Method for returning a single parameter from a Curve object</i> |
|------------------------|--|

Description

This retrieves a single parameter from a Curve object

Usage

```
## S4 method for signature 'Curve'  
getParam(theObject, param)
```

Arguments

| | |
|-----------|--|
| theObject | The name of the Curve Object |
| param | The number of the parameter that is required |

Examples

```
getParam>Weibull(100,1),1)
```

| | |
|-----------|--|
| getParams | <i>Method for returning all parameters from a Curve object as a list</i> |
|-----------|--|

Description

This retrieves all parameters from a Curve object as a list

Usage

```
getParams(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getParams(Weibull(100,1))
```

| | |
|-------------------------|--|
| getParams, Curve-method | <i>Method for returning all parameters from a Curve object as a list</i> |
|-------------------------|--|

Description

This retrieves all parameters from a Curve object as a list

Usage

```
## S4 method for signature 'Curve'  
getParams(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getParams(Weibull(100,1))
```

| | |
|------------|--|
| getParamsV | <i>Method for returning all parameters from a Curve object as a vector</i> |
|------------|--|

Description

This retrieves all parameters from a Curve object as a vector

Usage

```
getParamsV(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getParamsV(Weibull(100,1))
```

| | |
|--------------------------|--|
| getParamsV, Curve-method | <i>Method for returning all parameters from a Curve object as a vector</i> |
|--------------------------|--|

Description

This retrieves all parameters from a Curve object as a vector

Usage

```
## S4 method for signature 'Curve'  
getParamsV(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getParamsV(Weibull(100,1))
```

| | |
|-------------|--|
| getPatients | <i>Method for calculating expected number of recruited patients at a given time from an RCurve</i> |
|-------------|--|

Description

This calculates the expected number of recruited patients at a given time based upon an RCurve

Usage

```
getPatients(theObject, ...)
```

Arguments

| | |
|-----------|-------------------------------|
| theObject | The name of the RCurve Object |
| ... | Pass-through arguments |

Examples

```
getPatients(LinearR(12,100,100),7)
```

| | |
|---------------------------|--|
| getPatients,RCurve-method | <i>Method for calculating expected number of recruited patients at a given time from an RCurve</i> |
|---------------------------|--|

Description

This calculates the expected number of recruited patients at a given time based upon an RCurve

Usage

```
## S4 method for signature 'RCurve'
getPatients(theObject, x)
```

Arguments

| | |
|-----------|---|
| theObject | The name of the RCurve Object |
| x | time at which to calculate expected patients recruited" |

Examples

```
getPatients(LinearR(12,100,100),7)
```

`getPDFfunction` *Method for returning the PDF function for a Curve object*

Description

This retrieves the PDF function of the Curve object as a string

Usage

```
getPDFfunction(theObject, ...)
```

Arguments

| | |
|------------------------|------------------------------|
| <code>theObject</code> | The name of the Curve Object |
| <code>...</code> | Pass-through arguments |

Examples

```
getPDFfunction(Weibull(100,1))
```

`getPDFfunction, Curve-method`
Method for returning the PDF function for a Curve object

Description

This retrieves the PDF function of the Curve object as a string

Usage

```
## S4 method for signature 'Curve'
getPDFfunction(theObject, x = "x")
```

Arguments

| | |
|------------------------|--|
| <code>theObject</code> | The name of the Curve Object |
| <code>x</code> | The parameter name to use in the PDF function. Default=x |

Examples

```
getPDFfunction(Weibull(100,1))
```

`getRatio`*Method for returning the recruitment ratio from a RCurve*

Description

This returns the RCurve recruitment ratio

Usage

```
getRatio(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getRatio(LinearR(12,100,100))
```

`getRatio,RCurve-method`*Method for returning the recruitment ratio from a RCurve*

Description

This returns the RCurve recruitment ratio

Usage

```
## S4 method for signature 'RCurve'  
getRatio(theObject)
```

Arguments

`theObject` The name of the RCurve Object

Examples

```
getRatio(LinearR(12,100,100))
```

| | |
|---------------|--|
| getRFfunction | <i>Method for returning the RF function for a Curve object</i> |
|---------------|--|

Description

This retrieves the full RF function of the Curve object as a string

Usage

```
getRFfunction(theObject, ...)
```

Arguments

| | |
|-----------|------------------------------|
| theObject | The name of the Curve Object |
| ... | Pass-through arguments |

Examples

```
getRFfunction(Weibull(100,1))
```

| | |
|-----------------------------|--|
| getRFfunction, Curve-method | <i>Method for returning the RF function for a Curve object</i> |
|-----------------------------|--|

Description

This retrieves the full RF function of the Curve object as a string

Usage

```
## S4 method for signature 'Curve'  
getRFfunction(theObject, n = "n")
```

Arguments

| | |
|-----------|--|
| theObject | The name of the Curve Object |
| n | The parameter name for the number of random draws to make. Default=n |

Examples

```
getRFfunction(Weibull(100,1))
```

getType *Method for returning the Curve type*

Description

This returns the Curve object type

Usage

```
getType(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getType(Weibull(100,1))
```

getType,Curve-method *Method for returning the Curve type*

Description

This returns the Curve object type

Usage

```
## S4 method for signature 'Curve'
getType(theObject)
```

Arguments

theObject The name of the Curve Object

Examples

```
getType(Weibull(100,1))
```

GGamma

*Generalised Gamma Curve constructor function***Description**

This creates a Curve object for a Generalised Gamma distribution.
 Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.
 See Details for information on parameterisation.

Usage

```
GGamma(theta, eta, rho)
```

Arguments

| | |
|-------|--|
| theta | Scale parameter for Generalised Gamma distribution. |
| eta | Shape parameter for Generalised Gamma distribution. |
| rho | Family parameter for Generalised Gamma distribution. |

Details

The Generalised Gamma distribution has parameterisation:
 $f(x) = (\rho x^{(\rho \eta)-1} e^{-(x/\theta)^\rho} \theta^{-(\rho \eta)}) / \Gamma(\eta)$
 $F(x) = \text{LPGamma}(\eta, (x/\theta)^\rho) / \Gamma(\eta)$
 where Γ is the gamma function, and LPGamma is the lower partial gamma function
 Please note that there is a restriction when simulating that η must be greater than 1. No such restriction applies for analytical calculations.

Author(s)

Jasmin Ruehl

References

Tadikamalla PR, Random Sampling from the Generalized Gamma Distribution. Computing, 1979, 23(2), 199-203.

Examples

```
GGamma(theta=20, eta=2, rho=0.7)
```

Gompertz

Gompertz Curve constructor function

Description

This creates a Curve object for a Gompertz distribution.
Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.
See Details for information on parameterisation.

Usage

```
Gompertz(theta, eta)
```

Arguments

| | |
|-------|--|
| theta | Scale parameter for Log-logistic distribution. |
| eta | Shape parameter for Log-logistic distribution. |

Details

The Gompertz distribution has parameterisation:
 $f(x) = \theta \eta e^{(\eta + \theta x - \eta e^{\theta x})}$
 $F(x) = 1 - \exp(\eta - \eta e^{\theta x})$

Author(s)

Jasmin Ruehl

Examples

```
Gompertz(theta=0.02,eta=2)
```

InstantR

InstantR RCurve constructor function

Description

This creates a RCurve object for an instant recruitment distribution.
RCurve objects contain all necessary information to describe a recruitment distribution. They are a particular type of Curve object containing additional recruitment-related information, including patient numbers and the randomisation ratio.

Usage

```
InstantR(Nactive, Ncontrol)
```

Arguments

| | |
|----------|---|
| Nactive | Number of patients recruited in active arm. |
| Ncontrol | Number of patients recruited in active arm. |

Details

This RCurve is used when either all patients enter at the same time, or a fixed-length follow-up design is used. Note that a PDF function is not provided for this RCurve type, but is not required for standard calculations.

Author(s)

James Bell

Examples

```
InstantR(Nactive=100,Ncontrol=100)
```

LinearR

LinearR RCurve constructor function

Description

This creates a RCurve object for a linear recruitment distribution. RCurve objects contain all necessary information to describe a recruitment distribution. They are a particular type of Curve object containing additional recruitment-related information, including patient numbers and the randomisation ratio.

Usage

```
LinearR(rlength, Nactive, Ncontrol)
```

Arguments

| | |
|----------|---|
| rlength | Length of recruitment. |
| Nactive | Number of patients recruited in active arm. |
| Ncontrol | Number of patients recruited in active arm. |

Details

This RCurve is used when it is expected that patients enter a trial at a constant rate until the required number is achieved.

Author(s)

James Bell

Examples

```
LinearR(rlength=12,Nactive=100,Ncontrol=100)
```

LogLogistic*Log-logistic Curve constructor function*

Description

This creates a Curve object for a Log-logistic distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

See Details for information on parameterisation.

Usage

```
LogLogistic(theta, eta)
```

Arguments

theta Scale parameter for Log-logistic distribution.

eta Shape parameter for Log-logistic distribution.

Details

The log-logistic distribution has parameterisation:

$$f(x) = \eta (\theta^\eta) x^{\eta-1} (\theta^\eta + x^\eta)^{-2}$$

$$F(x) = (x^\eta) / (\theta^\eta + x^\eta)$$

Author(s)

Jasmin Ruehl

Examples

```
LogLogistic(theta=20,eta=2)
```

Lognormal *Log-normal Curve constructor function*

Description

This creates a Curve object for a Log-normal distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by plnorm etc. See Details for more information on parameterisation.

Usage

```
Lognormal(mu, sigma = 1)
```

Arguments

mu Mean (on log scale) parameter for Log-normal distribution.
sigma Standard deviation (on log scale) parameter for Log-normal distribution.

Details

The log normal distribution has parameterisation:

$$f(x) = 1/(\sqrt{2\pi} \sigma x) e^{-((\log x - \mu)^2 / (2 \sigma^2))}$$

$$F(x) = 0.5(1 + \operatorname{erf}((\log(x)-\mu)/(\sigma \sqrt{2})))$$

where erf is the error function.

Author(s)

James Bell

Examples

```
Lognormal(mu=5, sigma=1.2)
Lognormal(6)
```

MixExp *Mixture Exponential Curve constructor function*

Description

This creates a Curve object for a Mixture Exponential distribution, commonly used for modelling distributions with subpopulations.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by pexp etc. See Details for more information on parameterisation.

Usage

```
MixExp(props, lambdas)
```

Arguments

| | |
|---------|--|
| props | Vector of length x for the probabilities of the subpopulations. Must sum to 1. |
| lambdas | Vector of length x for the rate parameters for the corresponding subpopulations define by props. |

Details

The mixture distribution with rates lambda1 to lambda2 etc and prevalence p1 and p2 etc has parameterisation:

$$f(x) = p1 \lambda_1 e^{-\lambda_1 x} + p2 \lambda_2 e^{-\lambda_2 x} + \dots$$

$$F(x) = p1 (1 - e^{-\lambda_1 x}) + p2 (1 - e^{-\lambda_2 x}) + \dots$$

Author(s)

James Bell

Examples

```
MixExp(props=c(0.8, 0.2), lambdas=c(0.01, 0.1))
```

MixWei

Mixture Weibull Curve constructor function

Description

This creates a Curve object for a Mixture Weibull distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by pweibull etc. See Details for more information on parameterisation.

Usage

```
MixWei(props, alphas, betas = rep(1, length(props)))
```

Arguments

| | |
|--------|--|
| props | Vector of length x for the probabilities of the two subpopulations. Must sum to 1. |
| alphas | Vector of length x for the scale parameters for the corresponding subpopulations define by props. |
| betas | Vector of length x for the shape parameters for the corresponding subpopulations define by props. Default is rep(1,length(props)), i.e. all exponential distributions. |

Details

The mixture distribution with scales α_1 and α_2 etc, shapes β_1 and β_2 etc, and prevalences p_1 and p_2 etc has parameterisation:

$$f(x) = p_1 (\beta_1/\alpha_1) (x/\alpha_1)^{(\beta_1-1)} \exp(- (x/\alpha_1)^{\beta_1}) + p_2 (\beta_2/\alpha_2) (x/\alpha_2)^{(\beta_2-1)} \exp(- (x/\alpha_2)^{\beta_2}) + \dots$$

$$F(x) = p_1 (1 - \exp(- (x/\alpha_1)^{\beta_1})) + p_2 (1 - \exp(- (x/\alpha_2)^{\beta_2})) + \dots$$

Author(s)

James Bell

Examples

```
MixWei(props=c(0.8,0.2), alphas=c(100,10), betas=c(1.1,0.9))
```

nph_traj

Calculate analytic time-to-event trial properties under non-proportional hazards or other complex assumptions

Description

This function calculates the expected parameters/outputs/properties for a 2-arm Time-To-Event trial under complex assumptions.

It is designed to work with non-proportional hazards and ought to be able to accommodate any distributional assumptions for events, censoring and recruitment, so long as they are correctly detailed in Curve or RCurve objects.

It performs power calculation and hence sample size planning. However, identifying the optimum assessment time is also key.

It uses numerical integration across event, censoring and recruitment functions to calculate expected observed and expected event numbers.

From these, it estimates an expected HR using the Pike method, with the same interpretation as that found using Cox regression.

The expected event numbers and HR can then be used in calculating power by one of several methods, including the Schoenfeld and Frontier methods.

A separate, direct, power calculation can also be performed using the log-rank test formula and its Z-distribution.

To assist sample size finding, it will also estimate the required sample size to reach a given power keeping all variables other than recruitment.

Usage

```
nph_traj(active_ecurve, control_ecurve, active_dcurve = Blank(),
         control_dcurve = Blank(), rcurve, max_assessment = 100,
         landmark = NULL, RMST = NULL, alpha1 = 0.025,
         required_power = NULL, detailed_output = FALSE)
```


Arguments

| | |
|-----------------|---|
| active_ecurve | Event distribution for the active arm, specified as a Curve object |
| control_ecurve | Event distribution for the control arm, specified as a Curve object |
| active_dcurve | Dropout/censoring distribution for the active arm, specified as a Curve object. By default, a Blank() object, i.e. no dropout. |
| control_dcurve | Dropout/censoring distribution for the control arm, specified as a Curve object. By default, a Blank() object, i.e. no dropout. |
| rcurve | Recruitment distribution, specified as an RCurve object |
| max_assessment | Maximum assessment time to calculate properties up to |
| landmark | (Optional) Time in months of landmark analysis, if required. Otherwise NULL (Not calculated; default). |
| RMST | (Optional) Restriction time for RMST analysis in months, if required. Otherwise NULL (Not calculated; default). |
| alpha1 | One-sided alpha required, as a decimal. 0.025 by default. Requires $0 < \alpha \leq 0.5$. |
| required_power | (Optional) Power required for estimated sample sizes. Otherwise NULL (not calculated; default). |
| detailed_output | Boolean to require a more detailed output table, including Peto LogHR, expectations of various quantities and alternative power calculations. Default = FALSE (detailed outputs omitted). |

Value

Returns a table with one row per assessment time. Table contains both all input parameters as well as the following expected quantities:

- "Time" Time at which the assessment is made
- "Patients" Number of patients expected to be recruited to date
- "Events_Active" Expected number of observed events in active arm
- "Events_Control" Expected number of observed events in control arm
- "Events_Total" Expected number of events across both arms
- "HR" Expected Hazard Ratio (using the Pike method)
- "LogHR" Log of the expected Hazard Ratio
- "LogHR_SE" SE of the log of the expected Hazard Ratio
- "Schoenfeld_Power" Estimated power based on Schoenfeld formula
- "Frontier_Power" Estimated power based on Frontier method, using estimated event ratio at 0.5 power

In addition, if the detailed_output argument is set to TRUE, the following additional columns are provided:

- "E_Events_Active" Expected number of expected events in active arm

- "E_Events_Control" Expected number of expected events in control arm
- "HR_CI_Upper" Estimated Upper Bound of the CI for the Hazard Ratio
- "HR_CI_Lower" Estimated Lower Bound of the CI for the Hazard Ratio
- "Peto_LogHR" Expected Log Hazard Ratio using the Peto method
- "Expected_Z" Estimated Z-score based on expected quantities for O, E and V, and log-rank test formula
- "Expected_P" Estimated p-value based on estimated Z-score
- "Log_Rank_Stat" Expected log-rank statistic
- "Variance" Expected variance of LR-statistic by integration of V_function
- "V_Pike_Peto" Expected variance based upon Pike and Peto approximations
- "Event_Ratio" Expected ratio of events between arms; active divided by control
- "Event_Prop_Power" Estimated power based on event proportion method, using event ratio rather than randomisation ratio
- "Z_Power" Estimated power based on expected value of Z

If RMST calculations are requested, the following columns are included:

- "RMST_Restrict" Specified RMST restriction time
- "RMST_Active" Expected RMST for active arm
- "RMST_Control" Expected RMST for control arm
- "RMST_Delta" Absolute difference in expected RMSTs between arms (active minus control)
- "RMST_SE" Estimated SE of the RMST delta
- "RMST_Z" Estimated RMST Z score
- "RMST_Failure" Estimated probability of RMST difference being uncomputable for the specified restriction time
- "RMST_Power" Estimated RMST Power

If landmark calculations are requested, the following columns are included:

- "LM_Time" Time of landmark analysis
- "LM_Active" Expected Kaplan Meier estimate of active arm at landmark time
- "LM_Control" Expected Kaplan Meier estimate of control arm at landmark time
- "LM_Delta" Expected absolute difference in Kaplan Meiers estimates at landmark time (active-control)
- "LM_A_SE" Estimated Greenwood SE for active arm at landmark time
- "LM_C_SE" Estimated Greenwood SE for control arm at landmark time
- "LM_D_SE" Estimated Greenwood SE for delta at landmark time
- "LM_Z" Estimated landmark analysis Z-score based on Greenwood SE
- "LM_Power" Estimated landmark analysis power based on Greenwood SE

If a required power is requested, the following column is included:

- "Estimated_SS" Estimated sample size required, keeping constant all parameters other than rate of recruitment and total sample size

Author(s)

James Bell

References

Bell J, Accurate Sample Size Calculations in Trials with Non-Proportional Hazards, 2018, presentation at PSI Conference. https://www.psiweb.org/docs/default-source/default-document-library/james-bell-slides.pdf?sfvrsn=3324dedb_0 Bell J, Power Calculations for Time-to-Event Trials Using Predicted Event Proportions, 2019, paper under review. Ruehl J, Sample Size Calculation in Time-To-Event Trials with Non-Proportional Hazards Using GESTATE, 2018, BSc thesis at University of Ulm. Pike MC, Contribution to discussion in Asymptotically efficient rank invariant test procedures by Peto R and Peto J, Journal of the Royal Statistical Society Series A, 135(2), 201-203.

Examples

```
nph_traj(max_assessment=100,rcurve=LinearR(12,100,100),control_ecurve=Weibull(100,1),
active_ecurve=Weibull(250,0.8))
```

 PieceExponential

Piecewise Exponential Curve constructor function

Description

This creates a Curve object for a Piecewise Exponential distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by pexp etc. This function requires a vector of start times (beginning with 0) and a corresponding vector of rates. See Details for more information on parameterisation.

Usage

```
PieceExponential(start, lambda)
```

Arguments

| | |
|--------|---|
| start | Vector of start times for each period. First element must be 0. Must be same length as lambda vector. |
| lambda | Vector of rate parameters from the corresponding respective time defined in start vector until the start of the next period. Must be same length as start vector. |

Details

The piecewise exponential distribution with rates λ_1 to λ_n and start times t_1 to t_n has parameterisation:

Product($x=1:\text{length}(\lambda)$) of $(e^{-\lambda[x].t[x]})$ where $t[x] = \min(\text{start}[x+1], \max(0, t - \text{start}[x]))$. $\text{start}[x+1]$ is defined as Inf if otherwise undefined.

Author(s)

James Bell

Examples

```
PieceExponential(start=c(0,6,24),lambda=c(0.05,0.01,0.001))
```

PieceR

PieceR RCurve constructor function

Description

This creates a RCurve object for a piecewise-linear recruitment distribution. RCurve objects contain all necessary information to describe a recruitment distribution. They are a particular type of Curve object containing additional recruitment-related information, including patient numbers and the randomisation ratio.

Usage

```
PieceR(recruitment, ratio)
```

Arguments

| | |
|-------------|--|
| recruitment | 2-column matrix with recruitment parameters. First column gives the lengths of each period of recruitment. Second column gives the corresponding rates of recruitment for each period. |
| ratio | Randomisation ratio; active arm divided by control arm. |

Details

This RCurve is used when it is expected that patients enter a trial at a constant rate until the required number is achieved.

Author(s)

James Bell

Examples

```
rmatrix <- matrix(c(rep(4,3),5,10,15),ncol=2)
rmatrix
PieceR(rmatrix,1)
```

plotCDF *Method for plotting the CDF of a Curve object*

Description

This plots a Curve CDF

Usage

```
plotCDF(theObject, ...)
```

Arguments

| | |
|-----------|-------------------------------|
| theObject | The name of the RCurve Object |
| ... | Pass-through arguments |

Examples

```
plotCDF(Weibull(100,1))
plotCDF(Weibull(100,1),xlab="Test x label",maxT=60)
plotCDF(Weibull(80,0.8),overlay=TRUE,col=2,lty=2)
```

plotCDF, Curve-method *Method for plotting the CDF of a Curve object*

Description

This plots a Curve CDF

Usage

```
## S4 method for signature 'Curve'
plotCDF(theObject, overlay = FALSE, maxT = 100,
        increment = 0.1, xlab = "Time", ylab = "CDF", main = "CDF plot",
        type = "l", ...)
```

Arguments

| | |
|-----------|--|
| theObject | The name of the RCurve Object |
| overlay | Boolean whether to overlay on existing one (vs start a new one). Default=FALSE |
| maxT | Maximum time to plot up to. Default=100 |
| increment | Plotting time increment. Default=0.1 |
| xlab | X-axis label. Default="Time" |
| ylab | Y-axis label. Default="CDF" |

main title of plot. Default="CDF plot"
 type type of plot (see standard graphical parameters). Default="l" (lines).
 ... Standard graphical parameter arguments to be passed on to 'plot'/'lines', e.g. to change appearance of plot.

Examples

```
plotCDF(Weibull(100,1))
plotCDF(Weibull(100,1),xlab="Test x label",maxT=60)
plotCDF(Weibull(80,0.8),overlay=TRUE,col=2,lty=2)
```

plotRecruitment *Method for plotting the Recruitment Function of a RCurve object*

Description

This plots an RCurve Recruitment Function

Usage

```
plotRecruitment(theObject, ...)
```

Arguments

theObject The name of the RCurve Object
 ... Pass-through arguments

Examples

```
plotRecruitment(LinearR(12,100,100))
plotRecruitment(LinearR(12,100,100),xlab="Test x label",maxT=60)
plotRecruitment(LinearR(20,90,90),overlay=TRUE,col=2,lty=2)
```

plotRecruitment,RCurve-method
Method for plotting the Recruitment Function of a RCurve object

Description

This plots an RCurve Recruitment Function

Usage

```
## S4 method for signature 'RCurve'
plotRecruitment(theObject, overlay = FALSE,
  maxT = 100, increment = 0.1, xlab = "Time", ylab = "Patients",
  main = "Recruitment plot", type = "l", ...)
```

Arguments

| | |
|-----------|--|
| theObject | The name of the RCurve Object |
| overlay | Boolean whether to overlay on existing one (vs start a new one). Default=FALSE |
| maxT | Maximum time to plot up to. Default=100 |
| increment | Plotting time increment. Default=0.1 |
| xlab | X-axis label. Default="Time" |
| ylab | Y-axis label. Default="Patients" |
| main | title of plot. Default="Recruitment plot" |
| type | type of plot (see standard graphical parameters). Default="l" (lines). |
| ... | Standard graphical parameter arguments to be passed on to 'plot'/'lines', e.g. to change appearance of plot. |

Examples

```
plotRecruitment(LinearR(12,100,100))
plotRecruitment(LinearR(12,100,100),xlab="Test x label",maxT=60)
plotRecruitment(LinearR(20,90,90),overlay=TRUE,col=2,lty=2)
```

plotSF

Method for plotting the Survival Function of a Curve object

Description

This plots a Curve Survival Function

Usage

```
plotSF(theObject, ...)
```

Arguments

| | |
|-----------|-------------------------------|
| theObject | The name of the RCurve Object |
| ... | Pass-through arguments |

Examples

```
plotSF(Weibull(100,1))
plotSF(Weibull(100,1),xlab="Test x label",maxT=60)
plotSF(Weibull(80,0.8),overlay=TRUE,col=2,lty=2)
```

plotSF, Curve-method *Method for plotting the Survival Function of a Curve object*

Description

This plots a Curve Survival Function

Usage

```
## S4 method for signature 'Curve'
plotSF(theObject, overlay = FALSE, maxT = 100,
       increment = 0.1, xlab = "Time", ylab = "S(t)",
       main = "Kaplan Meier plot", type = "l", ...)
```

Arguments

| | |
|-----------|--|
| theObject | The name of the RCurve Object |
| overlay | Boolean whether to overlay on existing one (vs start a new one). Default=FALSE |
| maxT | Maximum time to plot up to. Default=100 |
| increment | Plotting time increment. Default=0.1 |
| xlab | X-axis label. Default="Time" |
| ylab | Y-axis label. Default="S(t)" |
| main | title of plot. Default="Kaplan Meier plot" |
| type | type of plot (see standard graphical parameters). Default="l" (lines). |
| ... | Standard graphical parameter arguments to be passed on to 'plot'/'lines', e.g. to change appearance of plot. |

Examples

```
plotSF(Weibull(100,1))
plotSF(Weibull(100,1),xlab="Test x label",maxT=60)
plotSF(Weibull(80,0.8),overlay=TRUE,col=2,lty=2)
```

plot_ep *Plot event prediction output*

Description

This function plots the output from event_prediction and event_prediction_KM. By default, produces a plot of predicted events over time, with confidence intervals if available. Alternatively, produces a plot with the fitting CI over time with same percentage as prediction CI. By default, both conditional and unconditional trajectories are plotted (if conditional event prediction is available). Options are available to customise inclusion.

Usage

```
plot_ep(data, trajectory = c("both", "conditional", "unconditional"),
        which_CI = c("both", "conditional", "unconditional", "none"),
        prediction_fitting = c("prediction", "fitting"), observed = NULL,
        target = NULL, max_time = NULL, max_E = NULL,
        legend_position = c("top_left", "bottom_right"), no_legend = FALSE,
        ...)
```

Arguments

| | |
|--------------------|--|
| data | Full output list from event_prediction or event_prediction_KM. |
| trajectory | String, choice of "both","conditional","unconditional", for which trajectory to plot. (Default="both") |
| which_CI | String, choice of "both","conditional","unconditional","none", for which CIs to plot. (Default="both") |
| prediction_fitting | String, choice of "prediction" or "fitting" (Default = "prediction"). Determines the nature of the CIs; Prediction CIs are relevant for prediction of the observation of future trajectories (sample level), whereas fitting CIs concern the interval for the mean trajectory itself (population level). |
| observed | Optional trajectory of observed event numbers. If vector specified, will plot values at integer times starting from 1. If 2-column matrix specified, will take x-values from column 1 and y-values from column 2. (Default=NULL; not plotted). |
| target | Optional target number of events to plot. (Default=NULL; not plotted) |
| max_time | Optional maximum time to plot up to if you do not want to plot full trajectory. (Default=NULL; maximum time determined by input data) |
| max_E | Optional maximum number of events to plot up to. (Default=NULL; maximum event number is the number of patients) |
| legend_position | String with any of "top_left", or "bottom_right", corresponding to legend position in power plot. (Default="top_left"). |
| no_legend | Boolean to turn off legend. Default is FALSE; legend shown. |
| ... | Additional graphical parameters. |

Value

Returns NULL

Author(s)

James Bell

Examples

```

recruit <- PieceR(matrix(c(rep(1,12),10,15,25,30,45,60,55,50,65,60,55,30),ncol=2),1)
trial_long <- simulate_trials(active_ecurve=Weibull(50,0.8),control_ecurve=Weibull(50,0.8),
rcurve=recruit,fix_events=200, iterations=1,seed=12345,detailed_output=TRUE)
trial_short <- set_assess_time(data=trial_long,time=10,detailed_output = FALSE)

maxtime <- max(ceiling(trial_long[, "Assess"]))
events <- rep(NA,maxtime)
for (i in 1:maxtime){events[i] <- sum(1-set_assess_time(trial_long,i)[, "Censored"])}

predictions <- event_prediction(data=trial_short, Event="Censored", censoringOne=TRUE,
type="Weibull", rcurve=recruit, max_time=60, condition=TRUE, cond_Events=49, cond_NatRisk=451,
cond_Time=10, units="Months")

plot_ep(predictions,trajectory="conditional",which_CI="conditional",max_time=40,observed=events,
target=200,max_E=200)

plot_ep(predictions,trajectory="unconditional",which_CI="unconditional",max_time=40,
observed=events,target=200,max_E=200)

plot_ep(predictions,trajectory="conditional",which_CI="none",observed=events[1:10],max_time=20,
max_E=150)

```

plot_npht

Plot output from nph_traj

Description

This function plots the output from `nph_traj`.

By default, it produces 6 plots:

- "KM plot" Kaplan Meier plot for events. This is in patient time.
- "Censoring plot" Plot of CDFs for censoring functions. This is in patient time.
- "Recruitment plot" Number of patients expected to have been recruited over time. This is in trial time.
- "Event plot" Total number of events expected to occur over time. This is in trial time.
- "log(HR) plot" Expected log(HR), with expected confidence interval, over time. This is in trial time.
- "Power plot" Expected power over time for various methods. This is in trial time.

Plots may be omitted via arguments.

All calculated powers automatically plotted unless specified otherwise.

Usage

```
plot_npht(data, KM = TRUE, censor = TRUE, recruitment = TRUE,
  events = TRUE, logHR = TRUE, power = TRUE,
  include_frontier = TRUE, include_RMST = TRUE,
  include_landmark = TRUE, alpha1 = 0.025,
  legend_position = c("top_left", "top_right", "bottom_right"))
```

Arguments

| | |
|------------------|--|
| data | Full output list from <code>nph_curve_trajectories</code> |
| KM | Boolean to include KM plot (Default = TRUE) |
| censor | Boolean to include censoring plot (Default = TRUE) |
| recruitment | Boolean to include recruitment plot (Default = TRUE) |
| events | Boolean to include events plot (Default = TRUE) |
| logHR | Boolean to include log(HR) plot (Default = TRUE) |
| power | Boolean to include power plot (Default = TRUE) |
| include_frontier | Boolean to include frontier power curve in power plot (Default = TRUE) |
| include_RMST | Boolean to include RMST power curve in power plot if available (Default = TRUE) |
| include_landmark | Boolean to include landmark power curve in power plot if available (Default = TRUE) |
| alpha1 | One-sided alpha to use for estimation of log(HR) confidence intervals (Default = 0.025) |
| legend_position | String with any of "top_left", "top_right" or "bottom_right", corresponding to legend position in power plot. Default is "top_left". |

Value

Returns NULL

Author(s)

James Bell

Examples

```
trial <- nph_traj(Weibull(100,1),Weibull(70,1),rcurve=LinearR(12,100,100),RMST=20,landmark=20,
  max_assessment=30)

plot_npht(trial)
plot_npht(data=trial,KM=FALSE,censor=FALSE,recruitment=FALSE)
plot_npht(data=trial,KM=FALSE,censor=FALSE,recruitment=FALSE,events=FALSE,logHR=FALSE,
  include_frontier=FALSE, include_RMST=FALSE,include_landmark=FALSE,legend_position="top_right")
```

 RCurve-class

RCurve Class for defining recruitment distributions

Description

This class extends the Curve class, adding recruitment-related quantities such as patient numbers.

Slots

N Total number of patients recruited.

Nactive Number of patients recruited in active arm. $Nactive + Ncontrol = N$.

Ncontrol Number of patients recruited in control arm. $Nactive + Ncontrol = N$.

Ratio Randomisation ratio. $Nactive$ divided by $Ncontrol = Ratio$.

Length Total length of the recruitment period.

RF Name of the random generator function describing the Curve.

paramno Number of parameters required to define the distribution.

pnames Names of parameters defining the distribution. Should be a vector of length paramno.

pnames Values of parameters defining the distribution. Should be a list of length paramno.

Author(s)

James Bell

Examples

```
new("RCurve", type="ExampleCurve",PDF="name_of_pdf_function", CDF="name_of_CDF_function",
RF="name_of_random_draw_function", paramno=2, pnames=c('param1','param2'),pvalue=list(1,2),
N=100,Nactive=50,Ncontrol=40, Ratio=50/40, Length = 5)
```

 run_gestate

Load Shiny for Gestate Loads the Shiny interactive GUI for gestate

Description

Load Shiny for Gestate Loads the Shiny interactive GUI for gestate

Usage

```
run_gestate()
```

Examples

```
run_gestate()
```

| | |
|-------------|--|
| setPatients | <i>Method for setting N's in an RCurve</i> |
|-------------|--|

Description

This sets the RCurve patient numbers per arm directly and updates N and Ratio accordingly

Usage

```
setPatients(theObject, ...)
```

Arguments

| | |
|-----------|-------------------------------|
| theObject | The name of the RCurve Object |
| ... | Pass-through arguments |

Examples

```
setPatients(LinearR(12,100,100),200,150)
```

| | |
|---------------------------|--|
| setPatients,RCurve-method | <i>Method for setting N's in an RCurve</i> |
|---------------------------|--|

Description

This sets the RCurve patient numbers per arm directly and updates N and Ratio accordingly

Usage

```
## S4 method for signature 'RCurve'
setPatients(theObject, Nactive, Ncontrol)
```

Arguments

| | |
|-----------|--|
| theObject | The name of the RCurve Object |
| Nactive | Number of patients to set in active arm |
| Ncontrol | Number of patients to set in control arm |

Examples

```
setPatients(LinearR(12,100,100),200,150)
```

| | |
|-----------------|--|
| set_assess_time | <i>Adjusts assessment time for simulations</i> |
|-----------------|--|

Description

Function for modifying the assessment time of a simulate_trials simulation.

Set up to automatically read in either matrix or list formats from simulate_trials, and only these inputs are supported.

Note that if recruitment had not finished in the input then any increases in assessment time cannot account for the missing patients.

It is strongly recommended to initially simulate for at least the duration of the recruitment before reducing the number to missing patients.

This function can also be used to change format and/or slim down data for time-driven simulations.

Usage

```
set_assess_time(data, time, output_type = c("input", "matrix", "list"),
  detailed_output = TRUE)
```

Arguments

| | |
|-----------------|---|
| data | Output file from simulate_trials. Only simulate_trials output is supported. |
| time | Positive number specifying the required assessment time. |
| output_type | Choice of "input" (output in same format as input), "matrix" (matrix format output) or "list" (list format output). Default="input". |
| detailed_output | Boolean to require full details of timings of competing processes. If FALSE, the simplified data only includes the *'ed output columns - this approximately halves RAM requirements. Default=TRUE (detailed). |

Value

Returns the input simulated trial, in either matrix or list format, with modified assessment times. All columns dependent on this are also updated.

Author(s)

James Bell

Examples

```
example_sim <- simulate_trials(active_ecurve=Weibull(250,0.8),control_ecurve=Weibull(100,1),
  rcurve=LinearR(12,100,100), assess=20, iterations=5,seed=12345,detailed_output=TRUE)
```

```
adjusted_example <- set_assess_time(data=example_sim,time=10)
```

| | |
|------------------|--|
| set_event_number | <i>Adjusts simulations so that administrative censoring occurs at a fixed event number, rather than a fixed time</i> |
|------------------|--|

Description

Function for converting trials simulated under simulate_trials from a fixed censoring time to a fixed number of total events.

Set up to automatically read in either matrix or list formats from simulate_trials, and only these inputs are supported.

Note that if recruitment had not finished in the input then any increases in assessment time cannot account for the missing patients.

It is strongly recommended to initially simulate for at least the duration of the recruitment before fixing the event number.

This function can also be used to change format and/or slim down data for event-driven simulations.

Usage

```
set_event_number(data, events, output_type = c("input", "matrix",
  "list"), detailed_output = TRUE)
```

Arguments

| | |
|-----------------|---|
| data | Output file from simulate_trials. Only simulate_trials output is supported. |
| events | Positive integer specifying the required number of events. |
| output_type | Choice of "input" (output in same format as input), "matrix" (matrix format output) or "list" (list format output). Default="input". |
| detailed_output | Boolean to require full details of timings of competing processes. If FALSE, the simplified data only includes the *'ed output columns - this approximately halves RAM requirements. Default=TRUE (detailed). |

Value

Returns the input simulated trial, in either matrix or list format, with modified assessment times. All columns dependent on this are also updated.

Author(s)

James Bell

Examples

```
example_sim <- simulate_trials(active_ecurve=Weibull(250,0.8),control_ecurve=Weibull(100,1),
  rcurve=LinearR(12,100,100), assess=20,iterations=5,seed=12345,detailed_output=TRUE)
```

```
adjusted_examples <- set_event_number(data=example_sim,events=50)
```

| | |
|--------------------|---|
| show, Curve-method | <i>Method for displaying Curve objects neatly - replaces standard show method</i> |
|--------------------|---|

Description

This is the standard print method for a Curve object

Usage

```
## S4 method for signature 'Curve'  
show(object)
```

Arguments

| | |
|--------|------------------------------|
| object | The name of the Curve Object |
|--------|------------------------------|

Examples

```
Weibull(100,1)
```

| | |
|--------------------|--|
| show,RCurve-method | <i>Method for displaying RCurve objects neatly - replaces standard show method</i> |
|--------------------|--|

Description

This is the standard print method for an RCurve Object

Usage

```
## S4 method for signature 'RCurve'  
show(object)
```

Arguments

| | |
|--------|-------------------------------|
| object | The name of the RCurve Object |
|--------|-------------------------------|

Examples

```
LinearR(12,100,100)
```

| | |
|-----------------|--|
| simulate_trials | <i>Perform simulations of time-to-event data using arbitrary event, censoring and recruitment distributions.</i> |
|-----------------|--|

Description

Function for simulating generalised two-arm time-to-event trial data for NPH trials with arbitrary event, censoring and recruitment distributions.

Event and censoring distributions specified via Curve objects. Recruitment specified via an RCurve object. As it uses same architecture and similar syntax to `nph_curve_trajectories`, results ought to be directly comparable.

Can be used to validate outputs from `nph_curve_trajectories`.

Data sets from this are set up to be automatically analysed with the `analyse_sim` function.

Usage

```
simulate_trials(active_ecurve, control_ecurve, active_dcurve = Blank(),
               control_dcurve = Blank(), rcurve, assess = NULL, fix_events = NULL,
               iterations, seed, detailed_output = FALSE, output_type = c("matrix",
               "list"))
```

Arguments

| | |
|------------------------------|--|
| <code>active_ecurve</code> | Event distribution for the active arm, specified as a Curve object |
| <code>control_ecurve</code> | Event distribution for the control arm, specified as a Curve object |
| <code>active_dcurve</code> | Dropout/censoring distribution for the active arm, specified as a Curve object. By default, a Blank() object, i.e. no dropout. |
| <code>control_dcurve</code> | Dropout/censoring distribution for the control arm, specified as a Curve object. By default, a Blank() object, i.e. no dropout. |
| <code>rcurve</code> | Recruitment distribution, specified as an RCurve object |
| <code>assess</code> | Positive number for the assessment time at which administrative censoring will be performed. |
| <code>fix_events</code> | Positive integer for the number of events to fix (if required), letting the assessment time vary. Alternatively, NULL for fixed time assessment with variable event numbers. Notes: Fixing event numbers overrides any specified assessment time and slows simulation considerably. Default = NULL (fixed analysis time) |
| <code>iterations</code> | Number of simulations to perform. Depending on trial size, 10,000-20,000 is typically OK to analyse on 8GB RAM. |
| <code>seed</code> | Seed number to use. Numerical, although if "Rand" is specified, a system-time-derived number will be used. |
| <code>detailed_output</code> | Boolean to require full details of timings of competing processes. If FALSE, the simplified data only includes the *'ed output columns - this approximately halves RAM requirements. Default=FALSE (simplified). |

output_type "matrix" or "list" specifying the type of output required. "matrix" requests a single matrix with a column "iter" to denote the simulation, while "list" creates a list with one entry per simulation. Default="matrix".

Value

Returns a table with one row per patient per simulation. Table contains the following columns:

- "Time" Simulated actually observed (patient) time of event or censoring: This is the main column of interest for analysis*
- "Censored" Simulated censoring indicator: 1 denotes censoring (administrative or dropout), 0 denotes an event*
- "Trt" Treatment group number - 1 is active, 2 is control*
- "Iter" Simulation number*
- "ETime" Simulated actual event (patient) time (may or may not be observed)
- "CTime" Simulated actual censoring/dropout (patient) time (may or may not be observed)
- "Rec_Time" Simulated (trial) time of recruitment
- "Assess" Prespecified (trial) time of assessment
- "RCTime" Simulated actual administrative censoring (patient) time (may or may not be observed)

Author(s)

James Bell

Examples

```
example_sim <- simulate_trials(active_ecurve=Weibull(250,0.8),control_ecurve=Weibull(100,1),
rcurve=LinearR(12,100,100), assess=20, iterations=5,seed=12345)
```

simulate_trials_strata

Perform multi-strata simulations of time-to-event data using arbitrary event, censoring and recruitment distributions.

Description

Function for simulating generalised two-arm multi-strata time-to-event trial data for NPH trials with arbitrary event, censoring and recruitment distributions.

Acts as a wrapper for simulate_trials.

Vector of strata proportions supplies number of strata. Event and censoring distributions specified via lists of Curve objects. If only one Curve supplied then assumed to be common to all strata. Recruitment specified via a single RCurve object.

As it uses same architecture and similar syntax to nph_curve_trajectories, results ought to be directly comparable to e.g. use of MixExp or MixWei distributions.

Can be used to validate outputs from `nph_curve_trajectories`.
Data sets from this are set up to be automatically analysed with the `analyse_sim` function (including stratified analysis if you provide it the name of stratum column).

Usage

```
simulate_trials_strata(stratum_probs, active_ecurve, control_ecurve,
  active_dcurve = Blank(), control_dcurve = Blank(), rcurve,
  assess = NULL, fix_events = NULL, stratum_name = "Stratum",
  iterations, seed, detailed_output = FALSE, output_type = c("matrix",
  "list"))
```

Arguments

| | |
|------------------------------|--|
| <code>stratum_probs</code> | Vector of probabilities that patients belong to each stratum. Must sum to 1. Its length determines the number of strata. |
| <code>active_ecurve</code> | List of event distributions for the active arm, specified as a list of Curve objects. If single Curve is specified, will be used for all strata. |
| <code>control_ecurve</code> | List of event distributions for the control arm, specified as a list of Curve objects. If single Curve is specified, will be used for all strata. |
| <code>active_dcurve</code> | List of dropout/censoring distribution for the active arm, specified as a Curve object. If single Curve is specified, will be used for all strata. By default, a Blank() object, i.e. no dropout in any stratum. |
| <code>control_dcurve</code> | List of dropout/censoring distribution for the control arm, specified as a Curve object. If single Curve is specified, will be used for all strata. By default, a Blank() object, i.e. no dropout in any stratum. |
| <code>rcurve</code> | Recruitment distribution, specified as a single RCurve object. |
| <code>assess</code> | Positive number for the assessment time at which administrative censoring will be performed. |
| <code>fix_events</code> | Positive integer for the number of events to fix (if required), letting the assessment time vary. Alternatively, NULL for fixed time assessment with variable event numbers. Notes: Fixing event numbers overrides any specified assessment time and slows simulation considerably. Default = NULL (fixed analysis time) |
| <code>stratum_name</code> | Name of the column defining the stratum. Default="Stratum". |
| <code>iterations</code> | Number of simulations to perform. Depending on trial size, 10,000-20,000 is typically OK to analyse on a laptop. 100,000 typically requires a system with more RAM. |
| <code>seed</code> | Seed number to use. Numerical, although if "Rand" is specified, a system-time-derived number will be used. |
| <code>detailed_output</code> | Boolean to require full details of timings of competing processes. If FALSE, the simplified data only includes the *'ed output columns - this approximately halves RAM requirements. Default=FALSE (simplified). |

output_type "matrix" or "list" specifying the type of output required. "matrix" requests a single matrix with a column "iter" to denote the simulation, while "list" creates a list with one entry per simulation. Default="matrix".

Value

Returns a table with one row per patient per simulation. Table contains the following columns:

- "Time" Simulated actually observed (patient) time of event or censoring: This is the main column of interest for analysis*
- "Censored" Simulated censoring indicator: 1 denotes censoring (administrative or dropout), 0 denotes an event*
- "Trt" Treatment group number - 1 is active, 2 is control*
- "Iter" Simulation number*
- "ETime" Simulated actual event (patient) time (may or may not be observed)
- "CTime" Simulated actual censoring/dropout (patient) time (may or may not be observed)
- "Rec_Time" Simulated (trial) time of recruitment
- "Assess" Prespecified (trial) time of assessment
- "RCTime" Simulated actual administrative censoring (patient) time (may or may not be observed)
- "Stratum" Stratum number. Column name will be the value of the stratum_name argument.)

Author(s)

James Bell

Examples

```
example_strat_sim <- simulate_trials_strata(stratum_probs=c(0.5,0.5),
active_ecurve=c(Weibull(250,0.8),Weibull(100,1)), control_ecurve=Weibull(100,1),
rcurve=LinearR(12,100,100), assess=20, iterations=5, seed=12345)
```

summarise_analysis *Summarise analyses of simulations of time-to-event data using arbitrary event, censoring and recruitment distributions.*

Description

Function for summarising the analyses of simulated time-to-event trial data produced by analyse_sim.

Automatically reads in format from analyse_sim; no other input format is supported.

Automatically detects types of analysis performed and provides relevant summaries (log-rank, Cox, RMST, landmark).

Usage

```
summarise_analysis(analysed_results, alpha1 = 0.025)
```

Arguments

`analysed_results` Output file from `analyse_sim`. Only `analyse_sim` output is supported.

`alpha1` 1-sided alpha to be used for analysis. Default=0.025.

Value

Returns a table with one row. Table contains the following columns:

- "Simulations" Number of simulations conducted
- "HR" Exponent of Mean Cox Log Hazard Ratio (LR/Cox analysis only)
- "LogHR" Mean Cox Log Hazard Ratio (LR/Cox analysis only)
- "LogHR_SE" Root mean square of the Cox Standard Errors for Log Hazard Ratio (LR/Cox analysis only)
- "HR_Z" Mean Cox Z-Score (LR/Cox analysis only)
- "HR_P" p-value of Mean Cox Z-Score (LR/Cox analysis only)
- "HR_Power" Simulated power of Cox-regression (LR/Cox analysis only)
- "HR_Failed" Proportion of simulations failing to calculate a Cox HR (LR/Cox analysis only)
- "LR_Z" Mean Log-Rank Test Z-Score (LR/Cox analysis only)
- "LR_P" p-value of Mean Log-Rank Test Z-Score (LR/Cox analysis only)
- "LR_Power" Simulated power of the log-rank test (LR/Cox analysis only)
- "LR_Failed" Proportion of simulations failing to calculate a log-rank test statistic (LR/Cox analysis only)
- "Events_Active" Mean events in active arm (LR/Cox analysis only)
- "Events_Control" Mean events in control arm (LR/Cox analysis only)
- "Events_Total" Mean total events(LR/Cox analysis only)
- "RMST_Time" Restriction time for RMST analysis (RMST analysis only)
- "RMST_Control" Mean RMST for active arm (RMST analysis only)
- "RMST_C_SE" Root mean square of RMST Standard Errors for active arm (RMST analysis only)
- "RMST_Active" Mean RMST for control arm (RMST analysis only)
- "RMST_A_SE" Root mean square of RMST Standard Errors for control arm (RMST analysis only)
- "RMST_Delta" Mean RMST difference between arms active-control (RMST analysis only)
- "RMST_D_SE" Root mean square of RMST difference Standard Errors (RMST analysis only)
- "RMST_Power" Simulated power of RMST (RMST analysis only)
- "RMST_Failed" Proportion of simulations failing to calculate the RMST (RMST analysis only)

- "LM_Time" Landmark analysis time, i.e. assessment time of Survival function (Landmark analysis only)
- "LM_Control" Mean survival function for active arm at landmark time (Landmark analysis only)
- "LM_C_SE" Root mean square of Greenwood standard errors for active arm at landmark time (Landmark analysis only)
- "LM_Active" Mean survival function for control arm at landmark time (Landmark analysis only)
- "LM_A_SE" Root mean square of Greenwood standard errors for control arm at landmark time (Landmark analysis only)
- "LM_Delta" Mean survival function difference active-control at landmark time (Landmark analysis only)
- "LM_D_SE" Root mean square of Greenwood standard errors for survival differences at landmark time (Landmark analysis only)
- "LM_Power" Power of landmark analysis (Landmark analysis only)
- "LM_Failed" Proportion of simulations failing to calculate the survival difference at landmark time (Landmark analysis only)

Author(s)

James Bell

Examples

```
example_sim <- simulate_trials(active_ecurve=Weibull(250,0.8),control_ecurve=Weibull(100,1),
rcurve=LinearR(12,100,100), assess=40, iterations=5,seed=12345,detailed_output=TRUE)

example_analysis1 <- analyse_sim(example_sim)
example_analysis2 <- analyse_sim(data=example_sim,RMST=30,landmark=30)

example_summary1 <- summarise_analysis(example_analysis1)
example_summary2 <- summarise_analysis(example_analysis2)
```

Weibull

Weibull Curve constructor function

Description

This creates a Curve object for a Weibull distribution.

Curve objects contain all necessary information to describe a distribution, including functions and parameters describing it.

Parameterisation follows that used by pweibull etc. See Details for more information on parameterisation.

Usage

```
Weibull(alpha, beta = 1)
```

Arguments

| | |
|-------|--|
| alpha | Scale parameter for Weibull distribution. |
| beta | Shape parameter for Weibull distribution. Default is 1; an exponential distribution. |

Details

The Weibull distribution with shape parameter beta and scale parameter alpha has parameterisation:
 $f(x) = (\beta/\alpha) (x/\alpha)^{(\beta-1)} \exp(- (x/\alpha)^\beta)$
 $F(x) = 1 - \exp(- (x/\alpha)^\beta)$

Author(s)

James Bell

Examples

```
Weibull(alpha=100,beta=0.8)
```

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