

# Package ‘ppseq’

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**Title** Design Clinical Trials using Sequential Predictive Probability Monitoring

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**Description** Functions are available to calibrate designs over a range of posterior and predictive thresholds, to plot the various design options, and to obtain the operating characteristics of optimal accuracy and optimal efficiency designs.

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calc_decision_rules	<i>Calculate a decision rule table for interim monitoring of a pre-specified design</i>
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### Description

This function will take the posterior and predictive thresholds for a pre-specified design with a given null response rate and fixed interim looks and total sample size, and return the decision rules at each interim analysis and the end of the trial. Intended for use after selecting an optimal design using the functions `calibrate_thresholds` and `optimize_design`.

### Usage

```
calc_decision_rules(
  n,
  N,
  theta,
  ppp,
  p0,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000
)
```

### Arguments

n	matrix containing the total number of patients accrued so far at each interim look in the standard of care (column 1) and experimental (column 2) arms for two-sample case; vector of sample size accrued so far at each interim look for one-sample case. The last value should be equal to the total sample size at the end of the trial. If only a single look will be done at the end of the trial, this can
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	be a vector specifying the total sample size $c(N_0, N_1)$ for the two-sample case or an integer specifying the total sample size $N$ for the one-sample case
<code>N</code>	the total planned sample size at the end of the trial, $c(N_0, N_1)$ for two-sample case; integer of total planned sample size at end of trial $N$ for one-sample case
<code>theta</code>	The target posterior probability. e.g. Efficacy decision if $P(p_1 > p_0) > \theta$ for the two-sample case with greater direction.
<code>ppp</code>	The target predictive probability. e.g. Stop the trial if the predictive probability falls below this target.
<code>p0</code>	The target value to compare to in the one-sample case. Set to <code>NULL</code> for the two-sample case.
<code>direction</code>	"greater" (default) if interest is in $P(p_1 > p_0)$ and "less" if interest is in $P(p_1 < p_0)$ for two-sample case. For one-sample case, "greater" if interest is in $P(p > p_0)$ and "less" if interest is in $P(p < p_0)$ .
<code>delta</code>	clinically meaningful difference between groups. Typically 0 for two-sample case. <code>NULL</code> for one-sample case (default).
<code>prior</code>	hyperparameters of prior beta distribution. <code>Beta(0.5, 0.5)</code> is default
<code>S</code>	number of samples, default is 5000

### Value

In the one-sample case, returns a tibble with `n` at each look, `r` at each look, and `ppp`, the associated posterior predictive probability. Stop the trial at that look if the number of observed responses is  $\leq r$ . At the end of the trial, the treatment is considered promising if the number of observed responses is  $> r$ . In the two-sample case, returns a tibble with `n0` and `n1`, the number enrolled subjects in the control and experimental arms at each look, respectively, `r0` and `r1`, the number of possible responses in the control and experimental arms at each look, respectively, and `ppp`, the associated posterior predictive probability. Any `NA` value in either table represents an interim look where there is no number of responses that would lead to stopping the trial.

### Examples

```
set.seed(123)

# One-sample case
calc_decision_rules(n = seq(5, 25, 5), N = 25, theta = 0.86, ppp = 0.2, p0 = 0.1)

# Two-sample case
calc_decision_rules(n = cbind(seq(5, 25, 5), seq(5, 25, 5)), N = c(25, 25),
  theta = 0.86, ppp = 0.2, p0 = NULL, direction = "greater", delta = 0,
  prior = c(0.5, 0.5), S = 5000)
```

---

calc\_posterior      *Calculate a single posterior probability*

---

### Description

This function is meant to be used in the context of a clinical trial with a binary endpoint. For the two-sample case, the total number of events in the standard-of-care arm is  $y_0$  and the total number of events in the experimental arm is  $y_1$ . The function samples from the posterior beta distribution based on the data and the prior beta hyperparameters, and returns the posterior probability that  $p_1$  is greater than (or less than)  $p_0$  given the data. The one-sample case is also available, in which a target  $p_0$  must be specified and the function returns the posterior probability that  $p$  is greater than (or less than)  $p_0$  given the data.

### Usage

```
calc_posterior(
  y,
  n,
  p0,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000
)
```

### Arguments

<code>y</code>	vector of length two containing total responses $c(y_0, y_1)$ for two-sample case; integer of total responses $y$ for one-sample case
<code>n</code>	vector of length two containing the sample size so far $c(n_0, n_1)$ for two-sample case; integer of sample size so far $n$ for one-sample case
<code>p0</code>	The target value to compare to in the one-sample case. Set to NULL in two-sample case.
<code>direction</code>	"greater" (default) if interest is in $p(p_1 > p_0)$ and "less" if interest is in $p(p_1 < p_0)$ for two-sample case. For one-sample case, "greater" if interest is in $p(p > p_0)$ and "less" if interest is in $p(p < p_0)$ .
<code>delta</code>	clinically meaningful difference between groups. Typically 0 for two-sample case. NULL for one-sample case (default).
<code>prior</code>	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
<code>S</code>	number of samples, default is 5000

### Value

Returns the posterior probability of interest

**Examples**

```

set.seed(123)

# Two-sample case
calc_posterior(y = c(14, 23), n = c(100, 100), p0 = NULL, delta = 0)

# One-sample case
calc_posterior(y = 27, n = 100, p0 = 0.2)

```

---

calc_predictive	<i>Calculate a single posterior predictive value</i>
-----------------	--

---

**Description**

This function is meant to be used in the context of a clinical trial with a binary endpoint. The goal is to calculate the posterior predictive probability of success at the end of a trial, given the data available at an interim analysis. For the two-arm case the number of events observed at interim analysis, the sample size at interim analysis, and the total planned sample size are denoted  $y_0$ ,  $n_0$ , and  $N_0$  in the standard-of-care arm and  $y_1$ ,  $n_1$ , and  $N_1$  in the experimental arm.

**Usage**

```

calc_predictive(
  y,
  n,
  p0,
  N,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000,
  theta = 0.95
)

```

**Arguments**

$y$	vector of length two containing number of events observed so far $c(y_0, y_1)$ for two-sample case; integer of number of events $y$ observed so far for one-sample case
$n$	vector of length two containing the sample size so far $c(n_0, n_1)$ for two-sample case; integer of sample size so far for one-sample case
$p_0$	The target value to compare to in the one-sample case. Set to NULL for the two-sample case.
$N$	the total planned sample size at the end of the trial, $c(N_0, N_1)$ for two-sample case; integer of total planned sample size at end of trial $N$ for one-sample case

direction	"greater" (default) if interest is in $P(p_1 > p_0)$ and "less" if interest is in $P(p_1 < p_0)$ for two-sample case. For one-sample case, "greater" if interest is in $P(p > p_0)$ and "less" if interest is in $P(p < p_0)$ .
delta	clinically meaningful difference between groups. Typically 0 for the two-sample case. NULL for one-sample case (default).
prior	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
S	number of samples, default is 5000
theta	The target posterior probability. e.g. Efficacy decision if $P(p_1 > p_0) > \theta$ for the two-sample case with greater direction. Default is 0.95.

### Value

Returns the posterior predictive probability of interest

### Examples

```
set.seed(123)

# One-sample case
calc_predictive(y = 14, n = 50, p0 = 0.2, N = 100)

# Two-sample case (not run)
calc_predictive(
  y = c(7, 12),
  n = c(50, 50),
  p0 = NULL,
  N = c(100, 100),
  delta = 0)
```

---

calibrate\_posterior\_threshold

*Calibrate the posterior probability threshold*

---

### Description

This function is meant to be used in the context of a clinical trial with a binary endpoint. For a vector of possible posterior decision thresholds, the function simulates many trials and then calculates the average number of times the posterior probability exceeds a given threshold. In a null case, this will result in the type I error at a given threshold. In an alternative case, this will result in the power at a given threshold.

**Usage**

```
calibrate_posterior_threshold(
  p,
  N,
  p0,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000,
  theta
)
```

**Arguments**

p	vector of length two containing the probability of event in the standard of care and experimental arm $c(p_0, p_1)$ for the two-sample case; integer of event probability for one-sample case
N	vector of length two containing the total sample size $c(N_0, N_1)$ for two-sample case; integer of sample size so far N for one-sample case
p0	The target value to compare to in the one-sample case. Set to NULL for the two-sample case.
direction	"greater" (default) if interest is in $p(p_1 > p_0)$ and "less" if interest is in $p(p_1 < p_0)$ for two-sample case. For one-sample case, "greater" if interest is in $p(p > p_0)$ and "less" if interest is in $p(p < p_0)$ .
delta	clinically meaningful difference between groups. Typically 0 for the two-sample case. NULL for the one-sample case (default).
prior	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
S	number of samples drawn from the posterior, and number of simulated trials. Default is 5000
theta	The target posterior probability thresholds to consider. Integer or vector.

**Value**

Returns a tibble with the posterior probability threshold(s) and associated proportion of positive trials.

**Examples**

```
set.seed(123)

# One-sample case
calibrate_posterior_threshold(
  p = 0.1,
  N = 50,
  direction = "greater",
  p0 = 0.1,
```

```

delta = NULL,
prior = c(0.5, 0.5),
S = 5000,
theta = c(0.9, 0.95))

# Two-sample case
calibrate_posterior_threshold(
  p = c(0.1, 0.1),
  N = c(50, 50),
  direction = "greater",
  p0 = NULL,
  delta = 0,
  prior = c(0.5, 0.5),
  S = 5000,
  theta = c(0.9, 0.95))

```

---

calibrate\_thresholds    *Calibrate according to posterior probability threshold and predictive probability threshold with interim futility monitoring*

---

## Description

This function is meant to be used in the context of a clinical trial with a binary endpoint. For a vector of possible posterior decision thresholds, the function simulates many trials and then calculates the average number of times the posterior probability exceeds a given threshold. In a null case, this will result in the type I error at a given threshold. In an alternative case, this will result in the power at a given threshold.

## Usage

```

calibrate_thresholds(
  p_null,
  p_alt,
  n,
  N,
  pp_threshold,
  ppp_threshold,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000,
  nsim = 1000
)

```

## Arguments

**p\_null**            vector of length two containing the probability of event in the standard of care and experimental arm  $c(p_0, p_1)$  for the two-sample case for the null scenario; integer of event probability for one-sample case



<code>p_alt</code>	vector of length two containing the probability of event in the standard of care and experimental arm $c(p_0, p_1)$ for the two-sample case for the alternative scenario; integer of event probability for one-sample case
<code>n</code>	matrix containing the total number of patients accrued so far at each interim look in the standard of care (column 1) and experimental (column 2) arms for two-sample case; vector of sample size accrued so far at each interim look for one-sample case. The last value should be equal to the total sample size at the end of the trial. If only a single look will be done at the end of the trial, this can be a vector specifying the total sample size $c(N_0, N_1)$ for the two-sample case or an integer specifying the total sample size $N$ for the one-sample case
<code>N</code>	the total planned sample size at the end of the trial, $c(N_0, N_1)$ for two-sample case; integer of total planned sample size at end of trial $N$ for one-sample case
<code>pp_threshold</code>	the posterior probability threshold of interest
<code>ppp_threshold</code>	the posterior probability threshold of interest for futility monitoring
<code>direction</code>	"greater" (default) if interest is in $p(p_1 > p_0)$ and "less" if interest is in $p(p_1 < p_0)$ for two-sample case. For one-sample case, "greater" if interest is in $p(p > p_0)$ and "less" if interest is in $p(p < p_0)$ .
<code>delta</code>	clinically meaningful difference between groups. Typically 0 for the two-sample case. NULL for the one-sample case (default).
<code>prior</code>	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
<code>S</code>	number of samples drawn from the posterior. Default is 5000
<code>nsim</code>	Number of simulated trial datasets.

## Value

A list containing a

1. a tibble 'res\_summary' containing the posterior probability threshold (`pp_threshold`), the predictive probability threshold (`ppp_threshold`), the mean sample size under the null (`mean_n0_null` and `mean_n1_null` for two-sample case; `mean_n1_null` for one-sample case), the proportion of positive trials under the null (`prop_pos_null`), the proportion of trials stopped early under the null (`prop_stopped_null`), the mean sample size under the alternative (`mean_n0_alt` and `mean_n1_alt` for two-sample case; `mean_n1_alt` for one-sample case), the proportion of positive trials under the alternative (`prop_pos_alt`), the proportion of trials stopped early under the alternative (`prop_stopped_alt`)
2. 'call\_list' containing the original function call
3. 'calibrate\_thresholds\_inputs' a list containing the inputs to the original function call

The proportion of positive trials will be a measure of the type I error for a null setting, and a measure of the power in the alternative setting.

## Examples

```
# One-sample case
set.seed(123)
```

```

calibrate_thresholds(
  p_null = 0.1, p_alt = 0.3,
  n = seq(5, 25, 5), N = 25,
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = NULL,
  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

# Two-sample case

set.seed(123)

calibrate_thresholds(
  p_null = c(0.1, 0.1), p_alt = c(0.1, 0.3),
  n = cbind(seq(5, 25, 5), seq(5, 25, 5)), N = c(25, 25),
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = 0,
  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

```

---

eval_thresh	<i>Evaluate a single dataset for a single pp_threshold and ppp_threshold combination</i>
-------------	--

---

## Description

Helper function for `calibrate_thresholds()` function that evaluates a single combination of a `pp_threshold` and a `ppp_threshold` for a single dataset

## Usage

```

eval_thresh(
  data,
  pp_threshold,
  ppp_threshold,
  p0,
  N,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000
)

```

**Arguments**

data	the name of the dataset
pp_threshold	the posterior probability threshold of interest
ppp_threshold	the posterior probability threshold of interest for futility monitoring
p0	The target value to compare to in the one-sample case. Set to NULL for the two-sample case.
N	the total planned sample size at the end of the trial, c(N0, N1) for two-sample case; integer of total planned sample size at end of trial N for one-sample case
direction	"greater" (default) if interest is in $P(p1 > p0)$ and "less" if interest is in $P(p1 < p0)$ for two-sample case. For one-sample case, "greater" if interest is in $P(p > p0)$ and "less" if interest is in $P(p < p0)$ .
delta	clinically meaningful difference between groups. Typically 0 for the two-sample case. NULL for the one-sample case (default).
prior	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
S	number of samples, default is 5000

**Value**

Returns a tibble with the total sample size at the end of the trial, the number of responses observed at the end of the trial, the pp\_threshold considered, the ppp\_threshold considered, the observed predictive probability generated from calc\_predictive(), and an indicator for whether the trial was positive or not at the end

---

one\_sample\_cal\_tbl      *Output from a one-sample call to calibrate\_thresholds*

---

**Description**

This .rda file contains output from a one-sample call to calibrate\_thresholds(). See the vignette titled "One-sample expansion cohort" for a description of the input parameters used, or run one\_sample\_cal\_tbl\$calibrate\_thresholds\_inputs to see a list of the original function inputs. For use in testing functions and in vignettes.

**Usage**

```
data(one_sample_cal_tbl)
```

**Format**

A list containing a

1. a tibble 'res\_summary' containing the posterior probability threshold (pp\_threshold), the predictive probability threshold (ppp\_threshold), the mean sample size (mean\_n0 and mean\_n1 for two-sample case; mean\_n1 for one-sample case), and the proportion of positive trials under the null and alternative response rates.

2. 'call\_list' containing the original function call
3. 'calibrate\_thresholds\_inputs' a list containing the inputs to the original function call
4. 'protocol\_res' gives results from the protocol-specified design of the atezolizumab case study, as detailed in the vignette titled "One-sample expansion cohort"

---

one\_sample\_decision\_tbl

*Output from a one-sample call to calc\_decision\_rules*

---

### Description

This .rda file contains output from a one-sample call to `calc_decision_rules()`. See the vignette titled "One-sample expansion cohort" for a description of the input parameters used.

### Usage

```
data(one_sample_decision_tbl)
```

### Format

A tibble containing `n`, the number of patients enrolled at each futility monitoring point, and `r`, the number of responses at which we would stop the trial at a given look if the number of observed responses is  $\leq r$ , or at the end of the trial the treatment is considered promising if the number of observed responses is  $> r$ .

---

optimize\_design

*Function to setup usage of optimize\_design.calibrate\_thresholds*

---

### Description

Function to setup usage of `optimize_design.calibrate_thresholds`

### Usage

```
optimize_design(x, type1_range = c(0, 1), minimum_power = 0, ...)
```

### Arguments

<code>x</code>	an object of class 'calibrate_thresholds', usually returned by the <code>calibrate_thresholds</code> function
<code>type1_range</code>	a vector specifying the minimum and maximum acceptable type I error. Specify NULL to return the full range of resulting type I error. Defaults to <code>c(0, 1)</code> to return all results.
<code>minimum_power</code>	a numeric between 0 and 1 specifying the minimum acceptable power. Specify NULL to return the full range of resulting power. Defaults to 0 to return all results.
<code>...</code>	ignored

**Value**

No return value, called for side effects

---

optimize\_design.calibrate\_thresholds

*Custom optimization method for calibrate\_thresholds objects*

---

**Description**

Determines the optimal designs based on a variety of criteria. The optimal efficiency design is the one with the shortest Euclidean distance to the upper left point on a plot of the average sample size under the null by the average sample size under the alternative. The optimal accuracy design is the one with the shortest Euclidean distance to the upper left point on a plot of the type I error by the power.

**Usage**

```
## S3 method for class 'calibrate_thresholds'
optimize_design(x, type1_range = c(0.05, 0.1), minimum_power = 0.8, ...)
```

**Arguments**

x	an object of class 'calibrate_thresholds', usually returned by the calibrate_thresholds function
type1_range	a vector specifying the minimum and maximum acceptable type I error. Specify NULL to return the full range of resulting type I error. Defaults to c(0.05, 0.1)
minimum_power	a numeric between 0 and 1 specifying the minimum acceptable power. Specify NULL to return the full range of resulting power. Defaults to 0.8.
...	ignored

**Value**

A list of length two containing details of the optimal efficiency and optimal accuracy designs

**Examples**

```
# One-sample case
set.seed(123)

cal_tbl <- calibrate_thresholds(
  p_null = 0.1, p_alt = 0.3,
  n = seq(5, 25, 5), N = 25,
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = NULL,
```

```

  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

optimize_design(cal_tbl)

# Two-sample case
set.seed(123)

cal_tbl2 <-
calibrate_thresholds(
  p_null = c(0.1, 0.1), p_alt = c(0.1, 0.3),
  n = cbind(seq(5, 25, 5), seq(5, 25, 5)), N = c(25, 25),
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = 0,
  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

optimize_design(cal_tbl2)

```

---

```
plot.calc_decision_rules
```

*Plot method for calc\_decision\_rules objects*

---

## Description

Returns a plot of decision rules from the results of `calc_decision_rules` that can interactively show when to stop and when to proceed at the various interim analyses

## Usage

```
## S3 method for class 'calc_decision_rules'
plot(x, plotly = TRUE, ...)
```

## Arguments

<code>x</code>	an object of class 'calc_decision_rules', usually returned by the <code>calc_decision_rules</code> function
<code>plotly</code>	should the plot be rendered in plotly? (Default is TRUE)
<code>...</code>	unused

**Value**

In the one-sample case, a heatmap plot with number enrolled on the x-axis and number of responses on the y-axis. In the two-sample case, a grid of heatmap plots. Each plot is a combination of the number enrolled so far in the experimental and control arms. The x-axis is the number of responses in the control arm and the y-axis is the number of responses in the experimental arm. Green indicates combinations where the trial would proceed and red indicates combinations where the trial would stop.

**Examples**

```
set.seed(123)

# Two-sample case
dec_tbl <- calc_decision_rules(
  n = cbind(seq(5, 25, 5), seq(5, 25, 5)),
  N = c(25, 25),
  theta = 0.86,
  ppp = 0.2,
  p0 = NULL,
  direction = "greater",
  delta = 0,
  prior = c(0.5, 0.5),
  S = 5000)

plot(dec_tbl)
```

---

plot.calibrate\_thresholds

*Plot method for calibrate\_thresholds objects*

---

**Description**

Returns two interactive plotly plots (if plotly=TRUE) or two static ggplot2 plots (if plotly=FALSE) to compare results from various designs generated from a call to calibrate\_thresholds based on various criteria, and to assist in selecting an optimal design.

**Usage**

```
## S3 method for class 'calibrate_thresholds'
plot(x, type1_range = c(0, 1), minimum_power = 0, plotly = FALSE, ...)
```

**Arguments**

x an object of class 'calibrate\_thresholds', usually returned by the calibrate\_thresholds function

<code>type1_range</code>	a vector specifying the minimum and maximum acceptable type I error. Specify <code>c(0, 1)</code> to return the full range of resulting type I error. Defaults to <code>c(0, 1)</code>
<code>minimum_power</code>	a numeric between 0 and 1 specifying the minimum acceptable power. Specify 0 to return the full range of resulting power. Defaults to 0.
<code>plotly</code>	a logical indicator of whether you want the plots returned as interactive plotly plots or non-interactive ggplots. Defaults to FALSE.
<code>...</code>	unused

**Value**

Plots of the average sample size under the null by the average sample size under the alternative, and the type I error by the power for designs meeting the specified `type1_range` and `minimum_power`

**Examples**

```
set.seed(123)

cal_tbl <- calibrate_thresholds(
  p_null = 0.1, p_alt = 0.3,
  n = seq(5, 25, 5), N = 25,
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = NULL,
  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

plot(cal_tbl, type1_range = c(0.01, 0.2), minimum_power = 0.7)
```

---

```
print.calibrate_thresholds
```

*Print method for calibrate\_thresholds objects*

---

**Description**

By default prints only the `res_summary` table from an object of class `'calibrate_thresholds'`. The table can be limited to a range of type I error and a minimum value of power using the arguments `'type1_range'` and `'minimum_power'` respectively.

**Usage**

```
## S3 method for class 'calibrate_thresholds'
print(x, type1_range = c(0, 1), minimum_power = 0, ...)
```



**Arguments**

x	an object of class 'calibrate_thresholds', usually returned by the calibrate_thresholds function
type1_range	a vector specifying the minimum and maximum acceptable type I error. Specify c(0, 1) to return the full range of resulting type I error. Defaults to c(0, 1)
minimum_power	a numeric between 0 and 1 specifying the minimum acceptable power. Specify 0 to return the full range of resulting power. Defaults to 0.
...	ignored

**Value**

Returns a tibble

**Examples**

```
set.seed(123)

cal_tbl <- calibrate_thresholds(
  p_null = 0.1, p_alt = 0.3,
  n = seq(5, 25, 5), N = 25,
  pp_threshold = c(0.9, 0.95, 0.96, 0.98),
  ppp_threshold = seq(0.05, 0.2, 0.05),
  direction = "greater", delta = NULL,
  prior = c(0.5, 0.5), S = 5000, nsim = 1000
)

print(cal_tbl)
print(cal_tbl, type1_range = NULL, minimum_power = NULL)
```

---

sim_dat1	<i>Simulate a single dataset based on the response probability(ies), the total sample size(s), and the interim look schedule(s)</i>
----------	---

---

**Description**

Helper function for calibrate\_thresholds() function that generates a single dataset of n and response count at each look based on the response probability(ies)

**Usage**

```
sim_dat1(p, n)
```

**Arguments**

- p** vector of length two containing the probability of event in the standard of care and experimental arm  $c(p_0, p_1)$  for the two-sample case; integer of event probability for one-sample case
- n** matrix containing the total number of patients accrued so far at each interim look in the standard of care (column 1) and experimental (column 2) arms for two-sample case; vector of sample size accrued so far at each interim look for one-sample case. The last value should be equal to the total sample size at the end of the trial. If only a single look will be done at the end of the trial, this can be a vector specifying the total sample size  $c(N_0, N_1)$  for the two-sample case or an integer specifying the total sample size  $N$  for the one-sample case

**Value**

Returns a tibble with  $n_0, n_1, y_0, y_1$  for the two-sample case and a tibble with  $n_1$  and  $y_1$  for the one-sample case

---

sim\_single\_trial      *Simulate a single trial with posterior probability monitoring*

---

**Description**

This function is meant to be used in the context of a clinical trial with a binary endpoint. The goal is to simulate event counts from the binomial distribution based on the number of patients accrued at each interim look, and calculate the posterior predictive probability of success (or futility) at the end of a trial, given the data available at each interim analysis.

**Usage**

```
sim_single_trial(
  p,
  n,
  p0,
  N,
  direction = "greater",
  delta = NULL,
  prior = c(0.5, 0.5),
  S = 5000,
  theta = 0.95
)
```

**Arguments**

- p** vector of length two containing the probability of event in the standard of care and experimental arm  $c(p_0, p_1)$  for the two-sample case; integer of event probability for one-sample case

n	matrix containing the total number of patients accrued so far at each interim look in the standard of care (column 1) and experimental (column 2) arms for two-sample case; vector of sample size accrued so far at each interim look for one-sample case. The last value should be equal to the total sample size at the end of the trial. If only a single look will be done at the end of the trial, this can be a vector specifying the total sample size c(N0, N1) for the two-sample case or an integer specifying the total sample size N for the one-sample case.
p0	The target value to compare to in the one-sample case
N	the total planned sample size at the end of the trial, c(N0, N1) for two-sample case; integer of total planned sample size at end of trial N for one-sample case
direction	"greater" (default) if interest is in $P(p1 > p0)$ and "less" if interest is in $P(p1 < p0)$ for two-sample case. For one-sample case, "greater" if interest is in $P(p > p0)$ and "less" if interest is in $P(p < p0)$ .
delta	clinically meaningful difference between groups. Typically 0 for the two-sample case. NULL for the one-sample case (default).
prior	hyperparameters of prior beta distribution. Beta(0.5, 0.5) is default
S	number of samples, default is 5000
theta	The target posterior probability. e.g. Efficacy decision if $P(p1 > p0) > \theta$ for the two-sample case with greater direction. Default is 0.95. Can be a vector if interest is in selecting from among a variety of thresholds.

### Value

Returns a tibble with pp\_threshold (i.e. theta, the target posterior probability), number of responses, sample size, posterior probability, and posterior predictive probability at each look

### Examples

```
# One-sample case
set.seed(123)
sim_single_trial(
  p = 0.3, n = c(5, 10), direction = "greater",
  p0 = 0.1, delta = NULL, prior = c(0.5, 0.5), S = 50, N = 25, theta = 0.95
)

# # Two-sample case (not run)
# set.seed(123)
# sim_single_trial(
#   p = c(0.1, 0.3), n = cbind(c(5, 10), c(5, 10)),
#   direction = "greater", p0 = NULL, delta = 0, prior = c(0.5, 0.5),
#   S = 5000, N = c(50, 50), theta = 0.95
# )
```

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