Package 'blindrecalc'

November 18, 2022

Type Package

Title Blinded Sample Size Recalculation

Version 1.0.0

Description Computation of key characteristics and plots for blinded sample size recalculation.
Continuous as well as binary endpoints are supported in superiority and non-inferiority trials.
See Baumann, Pilz, Kieser (2022) <doi:10.32614/RJ-2022-001> for a detailed description.
The implemented methods include the approaches by
Lu, K. (2019) <doi:10.1002/pst.1737>,
Kieser, M. and Friede, T. (2000) <doi:10.1002/(SICI)1097-0258(20000415)19:7%3C901::AID-SIM405%3E3.0.CO;2-L>,
Friede, T. and Kieser, M. (2004) <doi:10.1002/pst.140>,
Friede, T., Mitchell, C., Mueller-Veltern, G. (2007) <doi:10.1002/bimj.200610373>, and
Friede, T. and Kieser, M. (2011) <doi:10.3414/ME09-01-0063>.

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URL https://github.com/imbi-heidelberg/blindrecalc

Encoding UTF-8

Suggests testthat, covr

Imports methods, Rcpp

Collate test_statistics.R methods.R Student.R blindrecalc.R
ChiSquare.R ChiSquare_helper.R FarringtonManning.R
FarringtonManning_helper.R RcppExports.R

RoxygenNote 7.2.1

LinkingTo Rcpp

NeedsCompilation yes

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R **topics documented:**

---

adjusted_alpha   *Adjusted level of significance*

Description

This method returns an adjusted significance level that can be used such that the actual type I error rate is preserved.

Usage

```
adjusted_alpha(design, n1, nuisance, ...)
```

Arguments

design	object of class `TestStatistic` created by `setup`
n1	total number of patients that are recruited before the sample size is recalculated
nuisance	nuisance parameter that is estimated at the interim analysis
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

The method is implemented for the classes [Student](#), [ChiSquare](#), and [FarringtonManning](#). Check the class-specific documentation for further parameters that have to be specified.

Value

Value of the adjusted significance level for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 0, delta_NI = 1.5, n_max = 848)
sigma <- c(2, 5.5, 9)
adjusted_alpha(design = d, n1 = 20, nuisance = sigma, tol = 1e-4, iters = 1e3)
```

---

adjusted_alpha,ChiSquare-method
Adjusted level of significance

Description

This method returns an adjusted significance level that can be used such that the actual type I error rate is preserved.

Usage

```
## S4 method for signature 'ChiSquare'
adjusted_alpha(
  design,
  n1,
  nuisance,
  nuis_ass,
  precision = 0.001,
  gamma = 0,
  recalculation,
  allocation = c("exact", "approximate"),
  ...
)
```

Arguments

design	Object of class `ChiSquare` created by `setupChiSquare`.
n1	Either the sample size of the first stage (if `recalculation = TRUE` or the total sample size (if `recalculation = FALSE`).
nuisance	Value of the nuisance parameter in (0,1). For the Chi-Squared test this is the overall response rate.

nuis_ass   If recalculation = FALSE this is the value for the overall response rate that is
                used to calculate the sample size for the adjusted significance level.

precision   Value by which the nominal type 1 error rate is reduced in each iteration until
                the nominal type 1 error rate is preserved.

gamma   If gamma > 0 then the significance level is adjusted such that the actual level is at
                most alpha - gamma. This is necessary to maintain the nomininal significance
                level if a confidence interval approach proposed by Friede & Kieser (2011) is
                used.

recalculation   Should the sample size be recalculated after n1 n1 patients are recruited?

allocation   Whether the allocation ratio should be preserved exactly (exact) or approxi-
                mately (approximate or kf_approx). appproximate uses the unrounded calcu-
                lated sample size in the sample size recalculation, kf_approx rounds the sample
                size to the next integer.

...   Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

Value of the adjusted significance level for every nuisance parameter and every value of n1.

Examples

```
d <- setupChiSquare(alpha = 0.025, beta = 0.2, r = 1, delta = 0.2)
adjusted_alpha(d, n1 = 10, nuisance = 0.3, gamma = 0.001,
    nuis_ass = 0.3, precision = 0.001, recalculation = TRUE)
```

---

adjusted_alpha,FarringtonManning-method
                        Adjusted level of significance

Description

This method returns an adjusted significance level that can be used such that the actual type I error
rate is preserved.

Usage

```
## S4 method for signature 'FarringtonManning'
adjusted_alpha(
  design,
  n1,
  nuisance,
```

```
    nuis_ass,
    precision = 0.001,
    gamma = 0,
    recalculation,
    allocation = c("exact", "approximate"),
    ...
)
```

Arguments

design	Object of class `FarringtonManning` created by `setupFarringtonManning`.
n1	Either the sample size of the first stage (if `recalculation = TRUE` or the total sample size (if `recalculation = FALSE`).
nuisance	Value of the nuisance parameter in (0,1). For the Farrington-Manning test this is the overall response rate.
nuis_ass	If `recalculation = FALSE` this is the value for the overall response rate that is used to calculate the sample size for the adjusted significance level.
precision	Value by which the nominal type 1 error rate is reduced in each iteration until the nominal type 1 error rate is preserved.
gamma	If `gamma > 0` then the significance level is adjusted such that the actual level is at most `alpha - gamma`. This is necessary to maintain the nomininal significance level if a confidence interval approach proposed by Friede & Kieser (2011) is used.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
allocation	Whether the allocation ratio should be preserved exactly (`exact`) or approximately (`approximate`).
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

Value

Value of the adjusted significance level for every nuisance parameter and every value of n1.

Examples

```
d <- setupFarringtonManning(alpha = 0.025, beta = 0.2, r = 1,
                            delta = 0, delta_NI = 0.25)
adjusted_alpha(d, n1 = 20, nuisance = 0.5, recalculation = TRUE)
```

```
adjusted_alpha,Student-method
```
Adjusted level of significance

Description

This method returns an adjusted significance level that can be used such that the actual type I error rate is preserved.

Usage

```
## S4 method for signature 'Student'
adjusted_alpha(design, n1, nuisance, tol, iters = 10000, seed = NULL, ...)
```

Arguments

design	Object of class `Student` created by `setupStudent`.
n1	Either the sample size of the first stage (if `recalculation = TRUE` or the toal sample size (if `recalculation = FALSE`).
nuisance	Value of the nuisance parameter. For the Student's t-test this is the variance.
tol	desired absolute tolerance
iters	Number of simulation iterations.
seed	Random seed for simulation.
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

In the case of the Student's t-test, the adjusted alpha is calculated using the algorithm by Kieser and Friede (2000): "Re-calculating the sample size in internal pilot study designs with control of the type I error rate". Statistics in Medicine 19: 901-911.

Value

Value of the adjusted significance level for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 0, delta_NI = 1.5,
                  n_max = 848)
sigma <- c(2, 5.5, 9)
adjusted_alpha(design = d, n1 = 20, nuisance = sigma, tol = 1e-4, iters = 1e3)
```

| blindrecalc | *Blinded Sample Size Recalculation* |

Description

The package **blindrecalc** provides characteristics and plots of trial designs with blinded sample size recalculation where a nuisance parameter is estimated at an blinded interim analysis.

Details

Currently, for continuous outcomes, a t-test is implemented for superiority and non-inferiority trials. For superiority trials with binary endpoint, the chi^2-test is implemented. The Farrington Manning test covers non-inferiority trials with binary endpoint.

| ChiSquare-class | *Chi-squared test* |

Description

This class implements a chi-squared test for superiority trials. A trial with binary outcomes in two groups E and C is assumed. If `alternative == "greater"` the null and alternative hypotheses for the difference in response probabilities are

$$H_0 : p_E \leq p_C \text{ vs. } H_1 : p_E > p_C.$$

If `alternative == "smaller"`, the direction of the effect is changed.

The function setupChiSquare creates an object of class [ChiSquare](#).

Usage

```
setupChiSquare(
  alpha,
  beta,
  r = 1,
  delta,
  alternative = c("greater", "smaller"),
  n_max = Inf,
  ...
)
```

Arguments

`alpha`	One-sided type I error rate.
`beta`	Type II error rate.
`r`	Allocation ratio between experimental and control group.
`delta`	Difference of effect size between alternative and null hypothesis.
`alternative`	Does the alternative hypothesis contain greater (`greater`) or smaller (`smaller`) values than the null hypothesis.
`n_max`	Maximal overall sample size. If the recalculated sample size is greater than `n_max` it is set to `n_max`.
`...`	Further optional arguments.

Details

The nuisance parameter is the overall response probability p_0. In the blinded sample size #' recalculation procedure it is blindly estimated by:

$$\hat{p}_0 := (X_{1,E} + X_{1,C})/(n_{1,E} + n_{1,C}),$$

where $X_{1,E}$ and $X_{1,C}$ are the numbers of responses and $n_{1,E}$ and $n_{1,C}$ are the sample sizes of the respective group after the first stage. The event rates in both groups under the alternative hypothesis can then be blindly estimated as:

$$\hat{p}_{C,A} := \hat{p}_0 - \Delta \cdot r/(1+r), \hat{p}_{E,A} := \hat{p}_0 + \Delta/(1+r),$$

where Δ is the difference in response probabilities under the alternative hypothesis and r is the allocation ratio of the sample sizes in the two groups. These blinded estimates can then be used to re-estimate the sample size.

The following methods are available for this class: `toer`, `pow`, `n_dist`, `adjusted_alpha`, and `n_fix`. Check the design specific documentation for details.

For non-inferiority trials use the function `setupFarringtonManning`.

Value

An object of class `ChiSquare`.

References

Friede, T., & Kieser, M. (2004). Sample size recalculation for binary data in internal pilot study designs. Pharmaceutical Statistics: The Journal of Applied Statistics in the Pharmaceutical Industry, 3(4), 269-279.
Kieser, M. (2020). Methods and applications of sample size calculation and recalculation in clinical trials. Springer.

Examples

```
design <- setupChiSquare(alpha = .025, beta = .2, r = 1, delta = 0.2,
alternative = "greater")
```

FarringtonManning-class

Farrington Manning test

Description

This class implements a Farrington-Manning test for non-inferiority trials. A trial with binary outcomes in two groups E and C is assumed. The null and alternative hypotheses for the non-inferiority of response probabilities are:

$$H_0 : p_E - p_C \leq -\delta \text{ vs. } H_1 : p_E - p_C > -\delta,$$

where δ denotes the non-inferiority margin.

The function setupFarringtonManning creates an object of FarringtonManning.

Usage

```
setupFarringtonManning(alpha, beta, r = 1, delta, delta_NI, n_max = Inf, ...)
```

Arguments

alpha	One-sided type I error rate.
beta	Type II error rate.
r	Allocation ratio between experimental and control group.
delta	Difference of effect size between alternative and null hypothesis.
delta_NI	Non-inferiority margin.
n_max	Maximal overall sample size. If the recalculated sample size is greater than n_max it is set to n_max.
...	Further optional arguments.

Details

The nuisance parameter is the overall response probability p_0. In the blinded sample size recalculation procedure it is blindly estimated by:

$$\hat{p}_0 := (X_{1,E} + X_{1,C})/(n_{1,E} + n_{1,C}),$$

where $X_{1,E}$ and $X_{1,C}$ are the numbers of responses and $n_{1,E}$ and $n_{1,C}$ are the sample sizes of the respective group after the first stage. The event rates in both groups under the alternative hypothesis can then be blindly estimated as:

$$\hat{p}_{C,A} := \hat{p}_0 - \Delta \cdot r/(1+r), \hat{p}_{E,A} := \hat{p}_0 + \Delta/(1+r),$$

where Δ is the difference in response probabilities under the alternative hypothesis and r is the allocation ratio of the sample sizes in the two groups. These blinded estimates can then be used to re-estimate the sample size.

Value

An object of class `FarringtonManning`.

References

Friede, T., Mitchell, C., & Mueller-Velten, G. (2007). Blinded sample size reestimation in non-inferiority trials with binary endpoints. Biometrical Journal, 49(6), 903-916.
Kieser, M. (2020). Methods and applications of sample size calculation and recalculation in clinical trials. Springer.

Examples

```
design <- setupFarringtonManning(alpha = .025, beta = .2, r = 1, delta = 0,
delta_NI = .15)
```

---

n_dist   *Distribution of the Sample Size*

Description

Calculates the distribution of the total sample sizes of designs with blinded sample size recalculation for different values of the nuisance parameter or of n1.

Usage

```
n_dist(design, n1, nuisance, summary = TRUE, plot = FALSE, ...)
```

Arguments

design	object of class `TestStatistic` created by `setup`
n1	total number of patients that are recruited before the sample size is recalculated
nuisance	nuisance parameter that is estimated at the interim analysis
summary	logical - is a summary of the sample size distribution desired? Otherwise, a vector with sample sizes is returned.
plot	Should a plot of the sample size distribution be drawn?
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

The method is implemented for the classes `Student`, `ChiSquare`, and `FarringtonManning`.

Value

Summary and/or plot of the sample size distribution for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                    alternative = "greater", n_max = 156)
n_dist(d, n1 = 20, nuisance = 5.5, summary = TRUE, plot = FALSE, seed = 2020)
```

---

n_dist,ChiSquare-method

Distribution of the Sample Size

Description

Calculates the distribution of the total sample sizes of designs with blinded sample size recalculation for different values of the nuisance parameter or of n1.

Usage

```
## S4 method for signature 'ChiSquare'
n_dist(
  design,
  n1,
  nuisance,
  summary = TRUE,
  plot = FALSE,
  allocation = c("exact", "approximate"),
  ...
)
```

Arguments

design	Object of class ChiSquare created by setupChiSquare.
n1	Either the sample size of the first stage (if recalculation = TRUE or the total sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter in (0,1). For the Chi-Squared test this is the overall response rate.
summary	Is a summary of the sample size distribution desired? Otherwise, a vector with sample sizes is returned.
plot	Should a plot of the sample size distribution be drawn?
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate or kf_approx). appproximate uses the unrounded calculated sample size in the sample size recalculation, kf_approx rounds the sample size to the next integer.
...	Further optional arguments.

Details

Only sample sizes that occur with a probability of at least 0.01 are considered.

The method is only vectorized in either `nuisance` or `n1`.

Value

Summary and/or plot of the sample size distribution for every nuisance parameter and every value of n1.

Examples

```
d <- setupChiSquare(alpha = 0.025, beta = 0.2, r = 1, delta = 0.2)
n_dist(d, n1 = 20, nuisance = 0.25, summary = TRUE, plot = FALSE)
```

---

n_dist,FarringtonManning-method
Distribution of the Sample Size

Description

Calculates the distribution of the total sample sizes of designs with blinded sample size recalculation for different values of the nuisance parameter or of n1.

Usage

```
## S4 method for signature 'FarringtonManning'
n_dist(
  design,
  n1,
  nuisance,
  summary,
  plot,
  allocation = c("exact", "approximate"),
  ...
)
```

Arguments

design	Object of class `FarringtonManning` created by `setupFarringtonManning`.
n1	Either the sample size of the first stage (if `recalculation = TRUE` or the total sample size (if `recalculation = FALSE`).
nuisance	Value of the nuisance parameter in (0,1). For the Farrington-Manning test this is the overall response rate.
summary	Is a summary of the sample size distribution desired? Otherwise, a vector with sample sizes is returned.

plot	Should a plot of the sample size distribution be drawn?
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

Only sample sizes that occur with a probability of at least 0.01 are considered.

The method is only vectorized in either nuisance or n1.

Value

Summary and/or plot of the sample size distribution for each nuisance parameter and every value of n1.

Examples

```
d <- setupFarringtonManning(alpha = 0.025, beta = 0.2, r = 1,
                            delta = 0, delta_NI = 0.25)
n_dist(d, n1 = 30, nuisance = 0.2, summary = TRUE, plot = FALSE)
```

---

n_dist,Student-method   *Distribution of the Sample Size*

Description

Calculates the distribution of the total sample sizes of designs with blinded sample size recalculation for different values of the nuisance parameter or of n1.

Usage

```
## S4 method for signature 'Student'
n_dist(
  design,
  n1,
  nuisance,
  summary = TRUE,
  plot = FALSE,
  iters = 10000,
  seed = NULL,
  range = 0,
  allocation = c("approximate", "exact"),
  ...
)
```

Arguments

design	Object of class Student created by setupStudent.
n1	Either the sample size of the first stage (if recalculation = TRUE or the toal sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter. For the Student's t-test this is the variance.
summary	Is a summary of the sample size distribution desired? Otherwise, a vector with sample sizes is returned.
plot	Should a plot of the sample size distribution be drawn?
iters	Number of simulation iterations.
seed	Random seed for simulation.
range	determines how far the plot whiskers extend out from the box. If range is positive, the whiskers extend to the most extreme data point which is no more than range times the interquartile range from the box. A value of zero causes the whiskers to extend to the data extremes.
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

Summary and/or plot of the sample size distribution for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
n_dist(d, n1 = 20, nuisance = 5.5, summary = TRUE, plot = FALSE, seed = 2020)
```

---

n_fix   *Fixed Sample Size*

Description

Returns the total sample size of a fixed design without sample size recalculation.

Usage

```
n_fix(design, nuisance, ...)
```

Arguments

design	test statistic object created by setup
nuisance	nuisance parameter for the respective test problem
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

The method is implemented for the classes Student, ChiSquare, and FarringtonManning.

Value

One value of the fixed sample size for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
n_fix(design = d, nuisance = 5.5)
```

---

n_fix,ChiSquare-method

Fixed Sample Size

Description

Returns the sample size of a fixed design without sample size recalculation.

Usage

```
## S4 method for signature 'ChiSquare'
n_fix(
  design,
  nuisance,
  variance = c("heterogeneous", "homogeneous"),
  rounded = TRUE,
  ...
)
```

Arguments

design	Object of class `ChiSquare` created by `setupChiSquare`.
nuisance	Value of the nuisance parameter. For the Chi-Squared test this is the overall response rate.

variance	A character string indicating whether the "heterogenous" (default) or the "homogeneous" variance formula should be used.
rounded	Whether the calculated sample size should be rounded up such that the allocation ratio is preserved.
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

Value

One value of the fixed sample size for every nuisance parameter and every value of n1.

Examples

```
design1 <- setupChiSquare(alpha = 0.025, beta = 0.2, r = 1, delta = 0.2)
n_fix(design1, nuisance = c(0.2, 0.3))
```

---

n_fix,FarringtonManning-method
Fixed Sample Size

Description

Returns the sample size of a fixed design without sample size recalculation.

Usage

```
## S4 method for signature 'FarringtonManning'
n_fix(design, nuisance, rounded = TRUE, ...)
```

Arguments

design	Object of class `FarringtonManning` created by `setupFarringtonManning`.
nuisance	Value of the nuisance parameter. For the Farrington-Manning test this is the overall response rate.
rounded	Whether the calculated sample size should be rounded up such that the allocation ratio is preserved.
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

Value

One value of the fixed sample size for every nuisance parameter and every value of n1.

Examples

```
d <- setupFarringtonManning(alpha = 0.025, beta = 0.2, r = 1,
                            delta = 0, delta_NI = 0.25)
n_fix(d, nuisance = 0.3)
```

`n_fix,Student-method` *Fixed Sample Size*

Description

Returns the sample size of a fixed design without sample size recalculation.

Usage

```
## S4 method for signature 'Student'
n_fix(design, nuisance, ...)
```

Arguments

design   test statistic object

nuisance   nuisance parameter

...   Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

Value

One value of the fixed sample size for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
n_fix(design = d, nuisance = 5.5)
```

---

pow   *Power*

Description

Calculates the power of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
pow(design, n1, nuisance, recalculation, ...)
```

Arguments

design   object of class `TestStatistic` created by `setup`

n1   total number of patients that are recruited before the sample size is recalculated

nuisance   nuisance parameter that is estimated at the interim analysis

recalculation   Should the sample size be recalculated after n1 n1 patients are recruited?

...   Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

The method is implemented for the classes Student, ChiSquare, and FarringtonManning.

Value

One power value for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
pow(d, n1 = 20, nuisance = 5.5, recalculation = TRUE)
```

pow,ChiSquare-method   *Power*

Description

Calculates the power of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'ChiSquare'
pow(
  design,
  n1,
  nuisance,
  recalculation,
  allocation = c("exact", "approximate", "kf_approx"),
  ...
)
```

Arguments

design	Object of class ChiSquare created by setupChiSquare.
n1	Either the sample size of the first stage (if recalculation = TRUE or the total sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter in (0,1). For the Chi-Squared test this is the overall response rate.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate or kf_approx). appproximate uses the unrounded calculated sample size in the sample size recalculation, kf_approx rounds the sample size to the next integer.
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

One power value for every nuisance parameter and every value of n1.

Examples

```
d <- setupChiSquare(alpha = 0.025, beta = 0.2, r = 1, delta = 0.2)
pow(d, n1 = 20, nuisance = c(0.2, 0.4), recalculation = TRUE)
```

```
pow,FarringtonManning-method
```
                                        Power

Description

Calculates the power of designs with blinded sample size recalculation or of fixed designs for one
or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'FarringtonManning'
pow(
  design,
  n1,
  nuisance,
  recalculation,
  allocation = c("exact", "approximate"),
  ...
)
```

Arguments

design	Object of class FarringtonManning created by setupFarringtonManning.
n1	Either the sample size of the first stage (if recalculation = TRUE or the total sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter in (0,1). For the Farrington-Manning test this is the overall response rate.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

One power value for every nuisance parameter and every value of n1.

Examples

```
d <- setupFarringtonManning(alpha = 0.025, beta = 0.2, r = 1,
                            delta = 0, delta_NI = 0.25)
pow(d, n1 = 30, nuisance = 0.4, allocation = "approximate",
    recalculation = TRUE)
```

---

pow,Student-method *Power*

Description

Calculates the power of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'Student'
pow(
  design,
  n1,
  nuisance,
  recalculation = TRUE,
  iters = 10000,
  seed = NULL,
  allocation = c("approximate", "exact"),
  ...
)
```

Arguments

design	Object of class Student created by setupStudent.
n1	Either the sample size of the first stage (if recalculation = TRUE or the toal sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter. For the Student's t-test this is the variance.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
iters	Number of simulation iterations.
seed	Random seed for simulation.
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

One power value for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
pow(d, n1 = 20, nuisance = 5.5, recalculation = TRUE)
```

---

simulation   *Simulate Rejection Probability and Sample Size for Student's t-Test*

Description

This function simulates the probability that a test defined by [setupStudent](#) rejects the null hypothesis. Note that here the nuisance parameter nuisance is the variance of the outcome variable sigma^2.

Usage

```
simulation(
  design,
  n1,
  nuisance,
  recalculation = TRUE,
  delta_true,
  iters = 1000,
  seed = NULL,
  allocation = c("approximate", "exact"),
  ...
)
```

Arguments

design	Object of class Student created by setupStudent.
n1	Either the sample size of the first stage (if recalculation = TRUE or the toal sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter. For the Student's t-test this is the variance.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
delta_true	effect measure under which the rejection probabilities are computed
iters	Number of simulation iterations.
seed	Random seed for simulation.
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The implementation follows the algorithm in Lu (2019): Distribution of the two-sample t-test statistic following blinded sample size re-estimation. Pharmaceutical Statistics 15: 208-215. Since Lu (2019) assumes negative non-inferiority margins, the non-inferiority margin of design is multiplied with -1 internally.

Value

Simulated rejection probabilities and sample sizes for each nuisance parameter.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
simulation(d, n1 = 20, nuisance = 5.5, recalculation = TRUE, delta_true = 3.5)
```

Student-class *Student's t test*

Description

This class implements Student's t-test for superiority and non-inferiority tests. A trial with continuous outcomes of the two groups E and C is assumed. If alternative == "greater" the null hypothesis for the mean difference $\Delta = \mu_E - \mu_C$ is

$$H_0 : \Delta \leq -\delta_{NI} \text{ vs. } H_1 : \Delta > -\delta_{NI}.$$

Here, $\delta_{NI} \geq 0$ denotes the non-inferiority margin. For superiority trials, δ_{NI} can be set to zero (default). If alternative=="smaller", the direction of the effect is changed.

The function setupStudent creates an object of class Student that can be used for sample size recalculation.

Usage

```
setupStudent(
  alpha,
  beta,
  r = 1,
  delta,
  delta_NI = 0,
  alternative = c("greater", "smaller"),
  n_max = Inf,
  ...
)
```

Arguments

alpha	One-sided type I error rate.
beta	Type II error rate.
r	Allocation ratio between experimental and control group.
delta	Difference of effect size between alternative and null hypothesis.
delta_NI	Non-inferiority margin.
alternative	Does the alternative hypothesis contain greater (greater) or smaller (smaller) values than the null hypothesis.
n_max	Maximal overall sample size. If the recalculated sample size is greater than n_max it is set to n_max.
...	Further optional arguments.

Details

The nuisance parameter is the variance σ^2. Within the blinded sample size recalculation procedure, it is re-estimated by the one-sample variance estimator that is defined by

$$\widehat{\sigma}^2 := \frac{1}{n_1 - 1} \sum_{j \in \{T,C\}} \sum_{k=1}^{n_{1,j}} (x_{j,k} - \bar{x})^2,$$

where $x_{j,k}$ is the outcome of patient k in group j, $n_{1,j}$ denotes the first-stage sample size in group j and $\bar{x}$ equals the mean over all n_1 observations. The following methods are available for this class: toer, pow, n_dist, adjusted_alpha, and n_fix. Check the design specific documentation for details.

Value

An object of class Student.

References

Lu, K. (2019). Distribution of the two-sample t-test statistic following blinded sample size re-estimation. Pharmaceutical Statistics 15(3): 208-215.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
```

---

toer	*Type I Error Rate*

Description

Computes the type I error rate of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
toer(design, n1, nuisance, recalculation, ...)
```

Arguments

design	object of class `TestStatistic` created by `setup`
n1	total number of patients that are recruited before the sample size is recalculated
nuisance	nuisance parameter that is estimated at the interim analysis
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

The method is implemented for the classes `Student`, `ChiSquare`, and `FarringtonManning`.

Value

One type I error rate value for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
toer(d, n1 = 20, nuisance = 5.5, recalculation = TRUE)
```

---

toer,ChiSquare-method   *Type I Error Rate*

Description

Computes the type I error rate of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'ChiSquare'
toer(
  design,
  n1,
  nuisance,
  recalculation,
  allocation = c("exact", "approximate", "kf_approx"),
  ...
)
```

Arguments

design	Object of class `ChiSquare` created by `setupChiSquare`.
n1	Either the sample size of the first stage (if `recalculation = TRUE` or the total sample size (if `recalculation = FALSE`).
nuisance	Value of the nuisance parameter in (0,1). For the Chi-Squared test this is the overall response rate.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
allocation	Whether the allocation ratio should be preserved exactly (`exact`) or approximately (`approximate` or `kf_approx`). `appproximate` uses the unrounded calculated sample size in the sample size recalculation, `kf_approx` rounds the sample size to the next integer.
...	Further optional arguments.

Details

The method is only vectorized in either `nuisance` or `n1`.

Value

One type I error rate value for every nuisance parameter and every value of n1.

Examples

```
d <- setupChiSquare(alpha = 0.025, beta = 0.2, r = 1, delta = 0.2)
toer(d, n1 = c(10, 20), nuisance = 0.25, recalculation = TRUE)
```

```
toer,FarringtonManning-method
```
Type I Error Rate

Description

Computes the type I error rate of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'FarringtonManning'
toer(
  design,
  n1,
  nuisance,
  recalculation,
  allocation = c("exact", "approximate"),
  ...
)
```

Arguments

design	Object of class FarringtonManning created by setupFarringtonManning.
n1	Either the sample size of the first stage (if recalculation = TRUE or the total sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter in (0,1). For the Farrington-Manning test this is the overall response rate.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

One type I error rate value for every nuisance parameter and every value of n1.

Examples

```
d <- setupFarringtonManning(alpha = 0.025, beta = 0.2, r = 1,
                            delta = 0, delta_NI = 0.2)
toer(d, n1 = 20, nuisance = 0.25, recalculation = TRUE, allocation = "approximate")
```

---

toer,Student-method   *Type I Error Rate*

Description

Computes the type I error rate of designs with blinded sample size recalculation or of fixed designs for one or several values of the nuisance parameter.

Usage

```
## S4 method for signature 'Student'
toer(
  design,
  n1,
  nuisance,
  recalculation = TRUE,
  iters = 10000,
  seed = NULL,
  allocation = c("approximate", "exact"),
  ...
)
```

Arguments

design	Object of class Student created by setupStudent.
n1	Either the sample size of the first stage (if recalculation = TRUE or the toal sample size (if recalculation = FALSE).
nuisance	Value of the nuisance parameter. For the Student's t-test this is the variance.
recalculation	Should the sample size be recalculated after n1 n1 patients are recruited?
iters	Number of simulation iterations.
seed	Random seed for simulation.
allocation	Whether the allocation ratio should be preserved exactly (exact) or approximately (approximate).
...	Further optional arguments.

Details

The method is only vectorized in either nuisance or n1.

Value

One type I error rate value for every nuisance parameter and every value of n1.

Examples

```
d <- setupStudent(alpha = .025, beta = .2, r = 1, delta = 3.5, delta_NI = 0,
                  alternative = "greater", n_max = 156)
toer(d, n1 = 20, nuisance = 5.5, recalculation = TRUE)
```

Index