

Package ‘oncomsm’

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Type Package

Title Bayesian Multi-State Models for Early Oncology

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Description Implements methods to fit a parametric Bayesian multi-state model to tumor response data.

The model can be used to sample from the predictive distribution to impute missing data and calculate probability of success for custom decision criteria in early clinical trials during an ongoing trial.

The inference is implemented using 'stan'.

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oncomsm-package	<i>The oncomsm package</i>
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Description

This package implements methods to dynamically predict response and progression of individuals in early oncology trials using parametric multi-state models and Bayesian inference. This allows the dynamic computation of Probability of Success for a wide The inference is implemented using 'rstan'.

References

Stan Development Team (2021). "RStan: the R interface to Stan". R package version 2.21.3. <https://mc-stan.org>

compute_pfs

*Compute progression-free-survival rate given sample***Description**

compute_pfs() computes the progression-free-survival rate at specified times given a parameter sample.

Usage

```
compute_pfs(
  model,
  t,
  parameter_sample = NULL,
  warmup = 500L,
  nsim = 1000L,
  seed = NULL,
  ...
)
```

Arguments

model	an object of class srpmodel containing prior information
t	a vector of time-points at which the PFS rate should be computed
parameter_sample	a stanfit object with samples from the respective model.
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in rstan::stan() .
nsim	integer, number of samples to draw
seed	integer, fixed random seed; NULL for no fixed seed
...	further arguments passed to method implementations

Value

a data frame with samples of PFS rates at each of the time points in the vector t.

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
smp1 <- sample_prior(mdl, nsim = 500, seed = 34L)
dplyr::filter(
  compute_pfs(mdl, t = seq(0, 12), parameter_sample = smp1),
  iter == 1
)
```

`impute`*Sample visits from predictive distribution*

Description

`impute()` samples visits for individuals in data and potentially missing individuals up to a maximum of `n_per_group` from the posterior predictive distribution of the given model.

`sample_predictive()` draws samples from the predictive distribution of a model given a parameter sample.

Usage

```
impute(  
  model,  
  data,  
  nsim,  
  n_per_group = NULL,  
  sample = NULL,  
  p = NULL,  
  shape = NULL,  
  scale = NULL,  
  now = NULL,  
  seed = NULL,  
  nsim_parameters = 1000L,  
  warmup_parameters = 250L,  
  nuts_control = list(),  
  as_mstate = FALSE,  
  ...  
)
```

```
sample_predictive(  
  model,  
  nsim,  
  n_per_group,  
  sample = NULL,  
  p = NULL,  
  shape = NULL,  
  scale = NULL,  
  seed = NULL,  
  nsim_parameters = 1000L,  
  warmup_parameters = 250,  
  nuts_control = list(),  
  as_mstate = FALSE,  
  ...  
)
```

Arguments

<code>model</code>	an object of class <code>srpmodel</code> containing prior information
<code>data</code>	a data frame with variables <code>subject_id<chr></code> (subject identifier), <code>group_id<chr></code> (group identifier), <code>t<dbl></code> (time of visit, relative to first visit in study), <code>state<chr></code> (state recorded at visit). Allowed states are "stable", "response", "progression" (or death), and "EOF" (end of follow-up). The EOF state marks the end of an individual's follow-up before the absorbing state "progression".
<code>nsim</code>	integer, number of samples to draw
<code>n_per_group</code>	integer vector with number of individuals per group.
<code>sample</code>	a stanfit object with samples from the respective model.
<code>p</code>	numeric, vector of optional fixed response probabilities to use for sampling
<code>shape</code>	numeric, matrix of optional fixed Weibull shape parameters to use for sampling must be a matrix of dim <code>c(n_groups, 3)</code> where the second dimension corresponds to the transitions between <code>s->r</code> , <code>s->p</code> , <code>r->p</code>
<code>scale</code>	numeric, matrix of optional fixed Weibull scale parameters to use for sampling must be a matrix of dim <code>c(n_groups, 3)</code> where the second dimension corresponds to the transitions between <code>s->r</code> , <code>s->p</code> , <code>r->p</code>
<code>now</code>	numeric, time since first visit in data if not last recorded visit time
<code>seed</code>	integer, fixed random seed; NULL for no fixed seed
<code>nsim_parameters</code>	integer, number of parameter samples
<code>warmup_parameters</code>	integer, number of warmup samples for the rstan sampler before retaining samples of the parameters.
<code>nuts_control</code>	list, parameters for NUTS algorithm see <code>control</code> argument in <code>rstan::stan()</code>
<code>as_mstate</code>	logical, return data in mstate format?
<code>...</code>	further arguments passed to method implementations

Value

a data frame with variables `subject_id<chr>` (subject identifier), `group_id<chr>` (group identifier), `t<dbl>` (time of visit, relative to first visit in study), `state<chr>` (state recorded at visit) `iter<int>` (re-sample indicator). Allowed states are "stable", "response", "progression" (or death), and "EOF" (end of follow-up). The EOF state marks the end of an individual's follow-up before the absorbing state "progression".

See Also

[sample_prior\(\)](#) [sample_posterior\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
tbl <- tibble::tibble(
  subject_id = c("A1", "A1"),
  group_id = c("A", "A"),
  t = c(0, 1.5),
  state = c("stable", "stable")
)
impute(mdl, tbl, 1L, seed = 38L)

sample_predictive(mdl, 1L, 20L, seed = 38L)
```

parameter_sample_to_tibble

Convert parameter sample to data table

Description

parameter_sample_to_tibble() takes a [rstan::stanfit](#) parameter sample of a model, extracts the parameters values and returns them in a data frame.

Usage

```
parameter_sample_to_tibble(model, sample, ...)
```

Arguments

model	an object of class srpmodel containing prior information
sample	a stanfit object with samples from the respective model.
...	further arguments passed to method implementations

Value

a tibble with the sampled parameters, in long format

See Also

[sample_prior\(\)](#) [sample_posterior\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
smp1 <- sample_prior(mdl, seed = 3647L)
parameter_sample_to_tibble(mdl, smp1)
```

plot.srpmodel *Summary plot of model prior*

Description

Summary plot of model prior

Usage

```
## S3 method for class 'srpmodel'
plot(
  x,
  parameter_sample = NULL,
  seed = 42L,
  nsim = 500L,
  warmup = 250,
  nuts_control = list(),
  dt_interval = NULL,
  dt_n_grid = 25,
  dt_expand = 1.1,
  dt_grid = NULL,
  confidence = NULL,
  ...
)
```

Arguments

x	the model to plot
parameter_sample	a stanfit object with samples from the respective model.
seed	integer, fixed random seed; NULL for no fixed seed
nsim	integer, number of samples to draw
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in <code>rstan::stan()</code> .
nuts_control	list, parameters for NUTS algorithm see control argument in <code>rstan::stan()</code>
dt_interval	numeric vector of length two with minimal and maximal time (relative to individual first visit) to use for plotting
dt_n_grid	number of grid points to use when automatically choosing plotting interval
dt_expand	expansion factor for upper plotting limit when using automatic interval detection
dt_grid	numeric vector of time points to use for plotting
confidence	numeric in (0, 1) confidence level for point-wise confidence bands around mean; none plotted if NULL.
...	further arguments passed to method implementations

Value

A patchwork object, see [patchwork::patchwork](#)

See Also

[plot_pfs\(\)](#) [plot_transition_times\(\)](#) [plot_response_probability\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
plot(mdl)
```

plot_mstate	<i>Swimmer plot of multi-state data</i>
-------------	---

Description

plot_mstate() plots data in 'multi-state-format' as swimmer plot.

Usage

```
plot_mstate(
  data,
  model,
  now = max(tbl_mstate$t_max),
  relative_to_sot = TRUE,
  ...
)
```

Arguments

data	a data frame with multi-state data; variables are subject_id<chr>, group_id<chr>, subject_id<chr>, from<chr>, to<chr>, t_min<dbl>, t_max<dbl>, t_sot<dbl>, where to and from indicate the state from which and into which the transitions occurs (stable, response, progression), t_max and t_min specify the interval in which the transition occurred relative to t_sot (start of treatment).
model	an object of class srpmodel containing prior information
now	the current time relative to the start of the trial
relative_to_sot	logical, should the timeline be relative to the start of trial or the start of treatment for each individual
...	further arguments passed to method implementations

Value

a [ggplot2::ggplot](#) object

See Also[visits_to_mstate\(\)](#)**Examples**

```
mdl <- create_srpmodel(A = define_srp_prior())
tbl_visits <- sample_predictive(mdl, n_per_group = 5L, nsim = 1, seed = 468L)
tbl_mstate <- visits_to_mstate(tbl_visits, mdl)
plot_mstate(tbl_mstate, mdl)
```

plot_pfs

*Plot progression-free-survival function***Description**

plot_pfs() plots the progression-free-survival function of a model.

Usage

```
plot_pfs(
  model,
  parameter_sample = NULL,
  seed = 42L,
  nsim = 500L,
  warmup = 250,
  nuts_control = list(),
  dt_interval = NULL,
  dt_n_grid = 25,
  dt_expand = 1.1,
  dt_grid = NULL,
  confidence = NULL,
  ...
)
```

Arguments

model	an object of class srpmodel containing prior information
parameter_sample	a stanfit object with samples from the respective model.
seed	integer, fixed random seed; NULL for no fixed seed
nsim	integer, number of samples to draw
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in rstan::stan() .
nuts_control	list, parameters for NUTS algorithm see control argument in rstan::stan()

dt_interval	numeric vector of length two with minimal and maximal time (relative to individual first visit) to use for plotting
dt_n_grid	number of grid points to use when automatically choosing plotting interval
dt_expand	expansion factor for upper plotting limit when using automatic interval detection
dt_grid	numeric vector of time points to use for plotting
confidence	numeric in (0, 1) confidence level for point-wise confidence bands around mean; none plotted if NULL.
...	further arguments passed to method implementations

Value

a `ggplot2::ggplot` object

See Also

[plot_transition_times\(\)](#) [plot_response_probability\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
plot_pfs(mdl)
```

plot_response_probability

Plot the response probability distributions

Description

`plot_response_probability()` plots the distribution over the response probability parameter in the specified model.

Usage

```
plot_response_probability(
  model,
  parameter_sample = NULL,
  seed = 42L,
  nsim = 500L,
  warmup = 250,
  nuts_control = list(),
  ...
)
```

Arguments

model	an object of class srpmodel containing prior information
parameter_sample	a stanfit object with samples from the respective model.
seed	integer, fixed random seed; NULL for no fixed seed
nsim	integer, number of samples to draw
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in rstan::stan() .
nuts_control	list, parameters for NUTS algorithm see control argument in rstan::stan()
...	further arguments passed to method implementations

Value

a [ggplot2::ggplot](#) object

See Also

[plot_transition_times\(\)](#) [plot_pfs\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
plot_response_probability(mdl)
```

plot_transition_times *Plot the transition times of a model*

Description

`plot_transition_times()` plots a the survival functions for the transition times in a multi-state model.

Usage

```
plot_transition_times(
  model,
  parameter_sample = NULL,
  seed = 42L,
  nsim = 500L,
  warmup = 250,
  nuts_control = list(),
  dt_interval = NULL,
  dt_n_grid = 25,
  dt_expand = 1.1,
  dt_grid = NULL,
```

```

    confidence = NULL,
    ...
  )

```

Arguments

model	an object of class srpmodel containing prior information
parameter_sample	a stanfit object with samples from the respective model.
seed	integer, fixed random seed; NULL for no fixed seed
nsim	integer, number of samples to draw
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in rstan::stan() .
nuts_control	list, parameters for NUTS algorithm see control argument in rstan::stan()
dt_interval	numeric vector of length two with minimal and maximal time (relative to individual first visit) to use for plotting
dt_n_grid	number of grid points to use when automatically choosing plotting interval
dt_expand	expansion factor for upper plotting limit when using automatic interval detection
dt_grid	numeric vector of time points to use for plotting
confidence	numeric in (0, 1) confidence level for point-wise confidence bands around mean; none plotted if NULL.
...	further arguments passed to method implementations

Value

a [ggplot2::ggplot](#) object

See Also

[plot_pfs\(\)](#) [plot_response_probability\(\)](#)

Examples

```

mdl <- create_srpmodel(A = define_srp_prior())
plot_transition_times(mdl)

```

print.srpmodel	<i>Print an srpmodel</i>
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Description

Print an srpmodel

Usage

```
## S3 method for class 'srpmodel'  
print(x, ...)  
  
## S3 method for class 'srpmodel'  
format(x, ...)
```

Arguments

x	model to print
...	further arguments passed to method implementations

Value

format() returns a character string representation of the object, print() prints to the console and returns the object itself invisibly.

Examples

```
print(create_srpmodel(A = define_srp_prior()))  
format(create_srpmodel(A = define_srp_prior()))
```

sample_posterior	<i>Sample parameters from a model</i>
------------------	---------------------------------------

Description

sample_posterior() draws samples from the posterior distribution of the specified model given a data set with visit data.

sample_prior() draws samples from the prior distribution of the specified model object.

Usage

```

sample_posterior(
  model,
  data,
  now = NULL,
  nsim = 2000L,
  seed = NULL,
  warmup = 500L,
  nuts_control = list(),
  acceptable_divergent_transition_fraction = 0.1,
  ...
)

sample_prior(
  model,
  nsim = 2000L,
  seed = NULL,
  warmup = 500L,
  nuts_control = list(),
  ...
)

```

Arguments

model	an object of class srpmodel containing prior information
data	a data frame with variables <code>subject_id<chr></code> (subject identifier), <code>group_id<chr></code> (group identifier), <code>t<dbl></code> (time of visit, relative to first visit in study), <code>state<chr></code> (state recorded at visit). Allowed states are "stable", "response", "progression" (or death), and "EOF" (end of follow-up). The EOF state marks the end of an individual's follow-up before the absorbing state "progression".
now	numeric, time from first visit in data if different from last recorded visit
nsim	integer, number of samples to draw
seed	integer, fixed random seed; NULL for no fixed seed
warmup	integer, number of warm-up samples for the MCMC sampler before retaining samples; see warmup parameter in rstan::stan() .
nuts_control	list, parameters for NUTS algorithm see control argument in rstan::stan()
acceptable_divergent_transition_fraction,	numeric between 0 and 1 giving the acceptable fraction of divergent transitions before throwing an error
...	further arguments passed to method implementations

Value

A [rstan::stanfit](#) object with posterior samples.

See Also

[rstan::stan\(\)](#) [parameter_sample_to_tibble\(\)](#) [sample_predictive\(\)](#) [impute\(\)](#)

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
tbl <- tibble::tibble(
  subject_id = c("A1", "A1"),
  group_id = c("A", "A"),
  t = c(0, 1.5),
  state = c("stable", "response")
)
sample_posterior(mdl, tbl, seed = 42L)

sample_prior(mdl, seed = 42L)
```

simulate_decision_rule

Simulate results under a custom decision rule

Description

`simulate_decision_rule()` simulates from the prior or posterior predictive distribution of a model and applies a custom decision rule to each simulated data set.

Usage

```
simulate_decision_rule(
  model,
  n_per_group,
  decision_rule,
  data = NULL,
  parameter_sample = NULL,
  seed = NULL,
  nsim = 1L
)
```

Arguments

<code>model</code>	model to use for sampling
<code>n_per_group</code>	group size
<code>decision_rule</code>	a function with signature <code>rule(mdl, data, ...)</code> returning a data frame with results from applying the decision rule to data set <code>data</code> , typically contains a column <code>group_id</code> and a one column per decision/result.
<code>data</code>	a data frame with visit data to condition on

parameter_sample an optional parameter sample to reuse
 seed optional fixed seed
 nsim the number of resamples to draw from the predictive distribution

Details

The sampling is implementing using `furrr::future_map()` and thus supports parallel execution when specifying a `future::plan()`.

Value

A data frame with columns `iter` (the resample index) and any columns returned by `decision_rule` applied to each of the `nsim` datasets sampled from the predictive distribution.

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
rule <- function(model, data) {
  tibble::tibble(decision = sample(c(0,1), 1))
}
simulate_decision_rule(mdl, 5, rule, nsim = 3)
```

 srpmodel

A stable-response-progression model

Description

`create_model()` takes one or more prior-specifications for an SRP multi-state model and combines them into a single model object. Groups are still treated as independent.

Usage

```
define_srp_prior(
  p_mean = 0.5,
  p_n = 3,
  p_eta = 0,
  p_min = 0,
  p_max = 1,
  median_t_q05 = c(1, 1, 1),
  median_t_q95 = c(36, 26, 36),
  shape_q05 = rep(0.9, 3),
  shape_q95 = rep(2.5, 3),
  visit_spacing = 1,
  recruitment_rate = 1
)

create_srpmodel(..., maximal_time = 10 * 12)
```


Arguments

<code>p_mean</code>	numeric, mean of the beta prior for the response probability
<code>p_n</code>	numeric, beta prior equivalent sample size ($a + b$)
<code>p_eta</code>	numeric, robustification parameter for beta prior; actual prior is $(1 - \text{eta}) \text{beta} + \text{eta}$; i.e., eta is the non-informative weight.
<code>p_min</code>	numeric, minimal response probability
<code>p_max</code>	numeric, maximal response probability
<code>median_t_q05</code>	numeric of length three, 5% quantiles of the log-normal distributions for the median time-to-next-event for the three transitions $s \rightarrow r$, $s \rightarrow p$, $r \rightarrow p$.
<code>median_t_q95</code>	numeric of length three, 95% quantiles of the log-normal distributions for the median time-to-next-event for the three transitions $s \rightarrow r$, $s \rightarrow p$, $r \rightarrow p$.
<code>shape_q05</code>	numeric of length three, 5% quantiles of the log-normal distributions for the shapes of the time-to-next-event distributions for the three transitions $s \rightarrow r$, $s \rightarrow p$, $r \rightarrow p$.
<code>shape_q95</code>	numeric of length three, 95% quantiles of the log-normal distributions for the shapes of the time-to-next-event distributions for the three transitions $s \rightarrow r$, $s \rightarrow p$, $r \rightarrow p$.
<code>visit_spacing</code>	numeric, fixed duration between visits
<code>recruitment_rate</code>	numeric, constant recruitment rate
<code>...</code>	named <code>srp_prior</code> objects; the argument names serve as group labels
<code>maximal_time</code>	the maximal overall runtime of the trial as measured from the first visit of any group. No visits past this point are sampled.

Details

`define_srp_prior()` specifies a prior distribution for a three state model (stable, response, progression) for a single group.

Value

`define_srp_prior()` returns an object of class `srp_prior`, all inputs are accessible via `$x` where `x` is the name of the input argument in the function call except for the two parameters `visit_spacing` and `recruitment_rate`. These two parameters are saved as attributes and can be retrieved directly using `attr(mdl, "visit_spacing")` and `attr(mdl, "recruitment_rate")`.

`create_srpmodel()` returns an object of class `c("srpmodel", "list")` that holds information about potentially multiple groups in a compact format and can be accessed using the list operator `$name`. `group_id` is a character vector with the group names, `maximal_time` is the maximal follow-up time since the first visit in the study, `visit_spacing` is the vector of per-group difference between visits (only relevant for forward sampling), `recruitment_rate` is the vector of per-group recruitment rates, `stan_model` is the pre-compiled 'stan' model used for inference, `states` is the vector of state names in the multi-state model, and `prior` is a list of hyperparameters for the model prior with elements `p`, vector, for the response probability per group, `median_t` is an `c(n_groups, 3, 2)` dimensional array where `median_t[i, j, 1]` holds the 5% quantile of the the lognormal prior

on median transition time for group i and transition j and `median_t[i, j, 2]` the corresponding upper 95% quantile. The shape hyperparameter has the same format and specified the corresponding quantiles for the Weibull shape parameter.

Examples

```
# a model with prior 25% response rate and variance equivalent to
# 10 data points (i.e. a Beta(2.5, 7.5) distribution).
grp <- define_srp_prior(p_mean = 0.25, p_n = 10)
attr(grp, "recruitment_rate")

# a model with two groups and different priors on the respective response
# probabilities
mdl <- create_srpmodel(
  A = define_srp_prior(),
  B = define_srp_prior(p_mean = 0.33, p_n = 10)
)
mdl$median_t
```

visits_to_mstate

Convert cross-sectional visit data to multi-state format

Description

`visits_to_mstate()` converts visits to interval-censored multi-state data where each row corresponds to a transition between states. The conversion assumes that visit spacing is tight enough to not miss any transitions.

Usage

```
visits_to_mstate(
  tbl_visits,
  model,
  now = max(tbl_visits$t),
  eof_indicator = "EOF"
)
```

Arguments

<code>tbl_visits</code>	data frame, visit data in long format
<code>model</code>	an object of class <code>srpmodel</code> containing prior information
<code>now</code>	time point since start of trial (might be later than last recorded visit)
<code>eof_indicator</code>	state name indicating (exactly observed) end of follow up.

Value

A data frame with multi-state data; variables are `subject_id<chr>`, `group_id<chr>`, `subject_id<chr>`, `from<chr>`, `to<chr>`, `t_min<dbl>`, `t_max<dbl>`, `t_sot<dbl>`, where `to` and `from` indicate the state from which and into which the transitions occurs (stable, response, progression), `t_max` and `t_min` specify the interval in which the transition occurred relative to `t_sot` (start of treatment).

Examples

```
mdl <- create_srpmodel(A = define_srp_prior())
tbl_visits <- sample_predictive(mdl, n_per_group = 5L, nsim = 1, seed = 468L)
visits_to_mstate(tbl_visits, mdl)
```

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