# Package 'trialr'

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Title Clinical Trial Designs in 'rstan'

Description A collection of clinical trial designs and methods, implemented in 'rstan' and R, including: the Continual Reassessment Method by O'Quigley et al. (1990) <doi:10.2307/2531628>; EffTox by Thall & Cook (2004) <doi:10.1111/j.0006-341X.2004.00218.x>; the two-parameter logistic method of Neuenschwander, Branson & Sponer (2008) <doi:10.1002/sim.3230>; and the Augmented Binary method by Wason & Seaman (2013) <doi:10.1002/sim.5867>; and more. We provide functions to aid model-fitting and analysis.

The 'rstan' implementations may also serve as a cookbook to anyone looking to extend or embellish these models. We hope that this package encourages the use of Bayesian methods in clinical trials. There is a preponderance of early phase trial designs because this is where Bayesian methods are used most. If there is a method you would like implemented, please get in touch.

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**License** GPL (>= 3)

**Encoding** UTF-8

ByteCompile true

**Depends** R (>= 3.5.0), methods, Rcpp (>= 1.0.1)

**Imports** rstan (>= 2.18.2), rstantools (>= 1.5.1), rlang (>= 0.4.5), dplyr, purrr, magrittr, stringr, ggplot2, gtools, coda, tidybayes (>= 2.0.3), tibble (>= 3.0.0), binom, MASS

**LinkingTo** StanHeaders (>= 2.18.1), rstan (>= 2.18.2), BH (>= 1.69.0-1), Rcpp (>= 1.0.1), RcppEigen (>= 0.3.3.5.0), RcppParallel (>= 5.0.2)

SystemRequirements GNU make

**NeedsCompilation** yes

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VignetteBuilder knitr

URL https://github.com/brockk/trialr

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# 

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# Description

trialr collects in one place Bayesian clinical trial designs and methods. Models are implemented in Stan and helper functions are provided in R.

#### References

Stan Development Team (2018). RStan: the R interface to Stan. R package version 2.18.2. https://mc-stan.org/

```
as.data.frame.crm_fit Convert crm_fit object to data.frame.
```

# Description

Convert crm\_fit object to data.frame.

# Usage

```
## S3 method for class 'crm_fit'
as.data.frame(x, ...)
```

### Arguments

x crm\_fit object to convert.

... Extra parameters, passed onwards.

#### Value

A data.frame

```
as.data.frame.efftox_fit Convert\ efftox\_fit\ object\ to\ data.frame.
```

# Description

Convert efftox\_fit object to data.frame.

# Usage

```
## S3 method for class 'efftox_fit' as.data.frame(x, ...)
```

#### **Arguments**

x efftox\_fit object to convert.

... Extra parameters, passed onwards.

#### Value

A data.frame

as.mcmc.list.crm\_fit 5

# Description

This function allows trialr to use tidybayes functions.

### Usage

```
## S3 method for class 'crm_fit'
as.mcmc.list(x, ...)
```

# Arguments

x Object of class crm\_fit

... Extra variables that are passed onwards.

#### Value

Object of class mcmc.list

# Description

This function allows trialr to use tidybayes functions.

### Usage

```
## S3 method for class 'efftox_fit'
as.mcmc.list(x, ...)
```

### **Arguments**

x Object of class efftox\_fit

... Extra variables that are passed onwards.

### Value

```
Object of class mcmc.list
```

### **Description**

```
Cast augbin_2t_1a_fit object to tibble.
```

### Usage

```
## S3 method for class 'augbin_2t_1a_fit'
as_tibble(x, ...)
```

### **Arguments**

- x Object of class augbin\_2t\_1a\_fit.
- ... Extra args passed onwards.

### Value

Object of class tibble

```
as_tibble.dose_finding_paths 
 Cast dose_finding_paths object to tibble.
```

### **Description**

Cast dose\_finding\_paths object to tibble.

# Usage

```
## S3 method for class 'dose_finding_paths'
as_tibble(x, ...)
```

### **Arguments**

- x Object of class dose\_finding\_paths.
- ... Extra args passed onwards.

### Value

Object of class tibble

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augbin_2t_1a_fit	Class used by trialr to fit Wason & Seaman's Augmented Binary
	method in single arm trials with two post-baseline tumour assess-
	ments.

### **Description**

Class used by trialr to fit Wason & Seaman's Augmented Binary method in single arm trials with two post-baseline tumour assessments.

### Usage

```
augbin_2t_1a_fit(num_patients, tumour_size, non_shrinkage_failure, fit)
```

# **Arguments**

Integer, the number of patients analysed. num\_patients

matrix-like object containing tumour size measures, with rows representing patumour\_size

tients and columns representing chronological assessment points. Column one

is baseline.

non\_shrinkage\_failure

matrix-like object containing logical indicators of non-shrinkage failure, with rows representing patients and columns representing chronological assessment

points.

fit An object of class stanfit, containing the posterior samples.

#### References

Wason JMS, Seaman SR. Using continuous data on tumour measurements to improve inference in phase II cancer studies. Statistics in Medicine. 2013;32(26):4639-4650. doi:10.1002/sim.5867

Eisenhauer EA, Therasse P, Bogaerts J, et al. New response evaluation criteria in solid tumours: Revised RECIST guideline (version 1.1). European Journal of Cancer. 2009;45(2):228-247. doi:10.1016/j.ejca.2008.10.026

#### See Also

```
augbin_fit stan_augbin
```

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augbin_fit Class used by <b>trialr</b> to fit Wason & Seaman's Augmented Binamethod.
--

# Description

Class used by trialr to fit Wason & Seaman's Augmented Binary method.

#### Usage

```
augbin_fit(num_patients, tumour_size, non_shrinkage_failure, fit)
```

#### **Arguments**

num\_patients Integer, the number of patients analysed.

tumour\_size matrix-like object containing tumour size measures, with rows representing pa-

tients and columns representing chronological standardised assessment points.

Column one is baseline.

non\_shrinkage\_failure

matrix-like object containing logical indicators of non-shrinkage failure, with rows representing patients and columns representing chronological standardised

assessment points.

fit An object of class stanfit, containing the posterior samples.

### References

Wason JMS, Seaman SR. Using continuous data on tumour measurements to improve inference in phase II cancer studies. Statistics in Medicine. 2013;32(26):4639-4650. doi:10.1002/sim.5867

Eisenhauer EA, Therasse P, Bogaerts J, et al. New response evaluation criteria in solid tumours: Revised RECIST guideline (version 1.1). European Journal of Cancer. 2009;45(2):228-247. doi:10.1016/j.ejca.2008.10.026

#### See Also

stan\_augbin

binary\_prob\_success Calculate the binary probability of success.

#### **Description**

Calculate the binary probability of success.

Calculate the binary probability of success from an augbin\_2t\_1a\_fit object.

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# Usage

```
binary_prob_success(x, ...)
## S3 method for class 'augbin_2t_1a_fit'
binary_prob_success(
    x,
    y1_lower = -Inf,
    y1_upper = Inf,
    y2_lower = -Inf,
    y2_upper = log(0.7),
    conf.level = 0.95,
    ...
)
```

# Arguments

X	an R object of class "augbin_fit"
	arguments passed to other methods
y1_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to negative infinity.
y1_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to positive infinity.
y2_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline.
y2_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline. Defaults to $\log(0.7)$ .
conf.level	confidence level for interval.

# Value

```
a data.frame-like object
```

# **Examples**

```
## Not run:
fit <- stan_augbin_demo()
binary_prob_success(fit, y2_upper = log(0.7))
## End(Not run)</pre>
```

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careful\_escalation

Dose selection function that practices careful escalation.

### Description

Dose selection function that avoids dose-skipping in escalation and advocates stopping when there is sufficient evidence that the risk of toxicity at a reference dose exceeds some threshold.

### Usage

```
careful_escalation(
  dose_finding_fit,
  tox_threshold,
  certainty_threshold,
  reference_dose = 1,
  start_dose = 1
)
```

### Arguments

```
dose_finding_fit

Instance of dose_finding_fit.

tox_threshold numeric, the toxicity threshold.

certainty_threshold numeric, the required confidence that the risk of toxicity exceeds 'tox_threshold' to advocate stopping.

reference_dose the integer index of the reference dose. 1 by default, i.e. the lowest dose-level.

start_dose the integer index of the desired starting dose. 1 by default. This is required for the function to give the desired answer when no patients have yet been treated.
```

### Value

an integer dose-level

### **Examples**

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closest\_to\_target Get index of element in vector with value closest to a target

### **Description**

Get index of element in vector with value closest to a target

### Usage

```
closest_to_target(vector, target)
```

#### **Arguments**

vector Identify element in this numeric vector

target numeric target

#### Value

an integer indexing vector

#### **Examples**

```
closest_to_target(c(0.1, 0.2, 0.3), 0.05) # 1
closest_to_target(c(0.1, 0.2, 0.3), 0.22) # 2
closest_to_target(c(0.1, 0.2, 0.3), -0.05) # 1
closest_to_target(c(0.1, 0.2, 0.3), 8) # 3
```

crm\_codified\_dose\_logistic

Calculate codified CRM doses.

### **Description**

Calculate the codified CRM doses that map to probability of toxicity prob\_tox in a logistic model with expected values for intercept and gradient. I.e. find x[i] such that  $logit(p[i]) = \alpha + \beta x[i]$ , were p is prob\_tox.

#### Usage

```
crm_codified_dose_logistic(prob_tox, alpha_mean, beta_mean)
```

#### **Arguments**

prob\_tox Numeric vector, seek codified doses that yield these probabilities of toxicity.

alpha\_mean Numeric, expected value of intercept.

beta\_mean Numeric, expected value of gradient with respect to dose.

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#### Value

Numeric vector of codified doses.

#### **Examples**

```
skeleton <- c(0.05, 0.1, 0.2, 0.5)
crm_codified_dose_logistic(skeleton, 1, 0)
crm_codified_dose_logistic(skeleton, 3, 0.5)</pre>
```

crm\_dtps

Calculate dose-transition pathways for a CRM study

#### **Description**

Calculate dose-transition pathways (DTPs, Yap et al, 2017) for a dose-finding trial using the continual reassessment method (CRM) design. DTPs are a glimpse into the future for an in-progress trial. They tell us what the model would advise for all feasible future outcomes. They can be used in the design stages to detect possible undesirable behaviour. They can be used during the trial to aid planning and understanding.

### Usage

```
crm_dtps(
    skeleton,
    target,
    model,
    cohort_sizes,
    previous_outcomes = "";
    next_dose = NULL,
    user_dose_func = NULL,
    verbose = FALSE,
    i_am_patient = FALSE,
    ...
)
```

#### **Arguments**

skeleton a vector of the prior guesses of toxicity at doses. This should be a monotonically-

increasing vector of numbers between 0 and 1.

target the target toxicity probability, a number between 0 and 1. This value would

normally be one of the values in skeleton, but that is not a requirement.

model Character string to denote desired model. One of empiric, logistic, logistic\_gamma,

or logistic2. The choice of model determines which extra parameters are re-

quired by . . . . See Details.

cohort\_sizes vector of future cohort sizes, i.e. positive integers. E.g. To calculate paths for the

the next cohort of two followed by another cohort of three, use cohort\_sizes

= c(2, 3).

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previous\_outcomes

Outcomes observed hitherto in the syntax required by df\_parse\_outcomes.

next\_dose optional, integer (1-based) dose-level to be given to the next cohort. If omitted,

the dose suggested by the model is used.

user\_dose\_func optional delegate for deciding dose. A function that takes a crm\_fit as the sole

argument and returns the integer (1-based) dose-level to be given next, or NA to show that no dose should be chosen and the trial stopped. This function gives the user the opportunity to build in custom behaviour to tailor the dose selection decision in response to the insights garnered by the fit model, or recommend that a trial path be halted immediately. If omitted, the dose ordinarily chosen by

the model is used. An example is given below.

verbose logical, TRUE to get log messages.

i\_am\_patient logical. The number of paths to analyse grows faster than linearly in the number

of future cohorts to resolve. Fitting many models by MCMC can take a long time. This function will not proceed unless you signify your patience when the

number of paths to reolve exceeds 100.

... Extra parameters passed to stan\_crm.

#### **Details**

Different model choices require that different parameters are provided. See below.

#### Value

A list of dose\_finding\_path\_node objects.

### Parameter requirements of empiric model

• beta\_sd

#### Parameter requirements of logistic model

- a0
- beta\_mean
- beta\_sd

#### Parameter requirements of logistic\_gamma model

- a0
- beta\_shape
- beta\_inverse\_scale

### Parameter requirements of logistic2 model

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

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#### Author(s)

Kristian Brock

#### References

Yap C, Billingham LJ, Cheung YK, Craddock C, O'Quigley J. Dose transition pathways: The missing link between complex dose-finding designs and simple decision-making. Clinical Cancer Research. 2017;23(24):7440-7447. doi:10.1158/1078-0432.CCR-17-0582

#### See Also

df\_parse\_outcomes, stan\_crm, crm\_path\_analysis, dose\_finding\_path\_node

#### **Examples**

```
## Not run:
target <- 0.25
skeleton \leftarrow c(0.05, 0.15, 0.25, 0.4, 0.6)
# Run DTPs for the first two cohorts of two for new a trial:
paths <- crm_dtps(skeleton = skeleton, target = target, model = 'empiric',</pre>
                  cohort_sizes = c(2, 2), next_dose = 3, beta_sd = 1)
length(paths) # 13
library(tibble)
df <- as_tibble(paths)</pre>
df
# Run DTPs for the next cohort of three in a trial that has already treated
# six patients, seeing some toxicity at dose-level 3:
paths2 <- crm_dtps(skeleton = skeleton, target = target, model = 'empiric',</pre>
                   cohort_sizes = c(3), previous_outcomes = '2NNN 3TTN',
                   beta_sd = 1)
length(paths2) # 5
as_tibble(paths2)
# We see that de-escalation to dose-level 2 should occur now, and that any
# further toxicity will result in advice for further de-escalation to
# dose-level 1.
# An example with a custom dose selection function
paths3 <- crm_dtps(skeleton = skeleton, target = target, model = 'empiric',</pre>
                   cohort_sizes = c(3, 3), previous_outcomes = '2NN 3TN',
                   next_dose = 2, beta_sd = 1,
                   user_dose_func = function(x) {
                     careful_escalation(x, tox_threshold = target + 0.1,
                                         certainty_threshold = 0.7)
                   }, seed = 123, refresh = 0)
spread_paths(as_tibble(paths3) %>% select(-fit, -parent_fit, -dose_index))
# Stopping is recommended when the dose selection function returns NA.
```

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```
## End(Not run)
```

crm\_fit-class

Class of model fit by trialr using the CRM dose-finding design.

#### **Description**

Class of model fit by trialr using the CRM dose-finding design.

#### Usage

```
crm_fit(
  dose_indices,
  num_patients,
  doses,
  tox,
  weights,
  prob_tox,
  median_prob_tox,
  prob_mtd,
  recommended_dose,
  dat,
  fit,
  samples = NULL
)
```

#### **Arguments**

dose\_indices A vector of integers representing the dose-levels under consideration.

num\_patients Integer, the number of patients analysed.

doses vector of integers representing the dose given to the patients.

tox vector of integers representing the toxicity status of the patients.

weights Vector of numeric weights for the observations for patients 1:num\_patients, thus

facilitating the TITE-CRM design.

prob\_tox The posterior mean probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

median\_prob\_tox

The posterior median probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

prob\_mtd The posterior probability that each dose is the MTD, by the chosen model; a vec-

tor of numbers between 0 and 1. This probability reflects the uncertainty remaining in the parameter distributions, whereas  $prob_t$  and  $median_prob_t$  do

not.

recommended\_dose

An integer representing the dose-level that is recommended for the next patient or cohort. Contrast to modal\_mtd\_candidate.

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dat Object crm\_params containing data passed to sampling.

fit An object of class stanfit, containing the posterior samples.

samples An optional data.frame like object of samples.

# **Details**

See methods(class = "crm\_fit") for an overview of available methods.

#### See Also

```
stan_crm
```

crm\_params-class

Container class for parameters to fit the CRM models in trialr.

# Description

Container class for parameters to fit the CRM models in trialr.

# Usage

```
crm_params(
    skeleton,
    target,
    a0 = NULL,
    alpha_mean = NULL,
    alpha_sd = NULL,
    beta_mean = NULL,
    beta_sd = NULL,
    beta_shape = NULL,
    beta_inverse_scale = NULL)
```

# Arguments

skeleton	a vector of the prior guesses of toxicity at doses. This should be a monotonically-increasing vector of numbers between 0 and 1.
target	the target toxicity probability, a number between 0 and 1. This value would normally be one of the values in skeleton, but that is not a requirement.
a0	Value of fixed intercept parameter. Only required for certain models. See Details.
alpha_mean	Prior mean of intercept variable for normal prior. Only required for certain models. See Details.
alpha_sd	Prior standard deviation of intercept variable for normal prior. Only required for certain models. See Details.

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beta\_mean Prior mean of gradient variable for normal prior. Only required for certain models. See Details.

beta\_sd Prior standard deviation of slope variable for normal prior. Only required for certain models. See Details.

beta\_shape Prior shape parameter of slope variable for gamma prior. Only required for certain models. See Details.

beta\_inverse\_scale

Prior inverse scale parameter of slope variable for gamma prior. Only required for certain models. See Details.

#### **Details**

Different model parameterisations require that difference parameter values are specified.

### Parameter requirements of empiric model

• beta\_sd

### Parameter requirements of logistic model

- a0
- beta\_mean
- beta\_sd

### Parameter requirements of logistic\_gamma model

- a0
- beta\_shape
- beta\_inverse\_scale

# Parameter requirements of logistic2 model

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

### See Also

stan\_crm

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crm_path_analysis	Fit a CRM model to the incrementally observed outcomes on a trial pathway.
	pathway.

### **Description**

Fit a continuous reassessment method (CRM) model to the outcomes cumulatively observed at the end of each cohort in a trial pathway. E.g. if the trial pathway is 1NN 2NN 3NT, we have three cohorts of two patients. This function will fit the model to the following four states: before any patients have been evaluated; after 1NN; after 1NN 2NN; and finally after 1NN 2NN 3NT. This allows us to analyse how the trial model is evolving in its estimation as trial data is accumulated.

#### Usage

```
crm_path_analysis(outcome_str, skeleton, target, model, verbose = FALSE, ...)
```

## Arguments

outcome_str	A string representing the outcomes observed hitherto. See df_parse_outcomes for a description of syntax and examples. Alternatively, you may provide doses_given and tox parameters. See Details.
skeleton	a vector of the prior guesses of toxicity at doses. This should be a monotonically-increasing vector of numbers between 0 and 1.
target	the target toxicity probability, a number between 0 and 1. This value would normally be one of the values in skeleton, but that is not a requirement.
model	Character string to denote desired model. One of empiric, logistic, logistic_gamma, or logistic2. The choice of model determines which extra parameters are required by See Details.
verbose	logical, TRUE to get log messages.
• • •	Extra parameters passed to stan_crm.

#### **Details**

Different model choices require that different parameters are provided. See below.

### Value

A list of dose\_finding\_path\_node objects.

#### Parameter requirements of empiric model

• beta\_sd

crm\_path\_analysis

#### Parameter requirements of logistic model

- a0
- beta\_mean
- beta\_sd

### Parameter requirements of logistic\_gamma model

- a0
- beta\_shape
- beta\_inverse\_scale

### Parameter requirements of logistic2 model

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

#### Author(s)

Kristian Brock

### See Also

```
df_parse_outcomes, stan_crm, dose_finding_path_node
```

### **Examples**

```
## Not run:
# CRM example
target <- 0.25
skeleton \leftarrow c(0.05, 0.15, 0.25, 0.4, 0.6)
paths <- crm_path_analysis(</pre>
  outcome_str = '1NNN 2NTN 2NNN',
  skeleton = skeleton, target = target, model = 'empiric',
  beta_sd = 1, seed = 123, refresh = 0)
length(paths) # 4
names(paths)[1] # ""
names(paths)[2] # "1NNN"
names(paths)[3] # "1NNN 2NTN"
names(paths)[4] # "1NNN 2NTN 2NNN"
# Each node is an analysis fit to the cumulative outcomes
# Converting to a tibble presents some nice tidyverse-related opportunities
library(tibble)
df <- as_tibble(paths)</pre>
## End(Not run)
```

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crm\_prior\_beliefs

Get the prior beliefs for a CRM trial scenario.

### **Description**

Infer the prior beliefs consistent with the parameters and model form for a CRM dose-finding trial. This function could be interpreted as fitting the model to no data, thus examining the beliefs on dose-toxicity that are suggested by the parameter priors alone. This function provides the task analagous to stan\_crm before any data has been collected.

### Usage

```
crm_prior_beliefs(
    skeleton,
    target,
    model = c("empiric", "logistic", "logistic_gamma", "logistic2"),
    a0 = NULL,
    alpha_mean = NULL,
    alpha_sd = NULL,
    beta_mean = NULL,
    beta_shape = NULL,
    beta_shape = NULL,
    beta_inverse_scale = NULL,
    ...
)
```

### **Arguments**

skeleton	a vector of the prior guesses of toxicity at doses. This should be a monotonically-increasing vector of numbers between 0 and 1.
target	the target toxicity probability, a number between 0 and 1. This value would normally be one of the values in skeleton, but that is not a requirement.
model	Character string to denote desired model. One of empiric, logistic, logistic_gamma, or logistic2. The choice of model determines which parameters are required. See Details.
a0	Value of fixed intercept parameter. Only required for certain models. See Details.
alpha_mean	Prior mean of intercept variable for normal prior. Only required for certain models. See Details.
alpha_sd	Prior standard deviation of intercept variable for normal prior. Only required for certain models. See Details.
beta_mean	Prior mean of gradient variable for normal prior. Only required for certain models. See Details.
beta_sd	Prior standard deviation of slope variable for normal prior. Only required for certain models. See Details.

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beta\_shape Prior shape parameter of slope variable for gamma prior. Only required for certain models. See Details.

beta\_inverse\_scale

Prior inverse scale parameter of slope variable for gamma prior. Only required for certain models. See Details.

... extra parameters passed to stan\_crm.

#### **Details**

Different model choices require that different parameters are provided. See below.

#### Value

An object of class crm\_fit

### Parameter requirements of empiric model

• beta\_sd

### Parameter requirements of logistic model

- a0
- beta\_mean
- beta\_sd

### Parameter requirements of logistic\_gamma model

- a0
- beta\_shape
- beta\_inverse\_scale

#### Parameter requirements of logistic2 model

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

# Author(s)

Kristian Brock

#### References

O'Quigley, J., Pepe, M., & Fisher, L. (1990). Continual reassessment method: a practical design for phase 1 clinical trials in cancer. Biometrics, 46(1), 33-48. https://www.jstor.org/stable/2531628 Cheung, Y.K. (2011). Dose Finding by the Continual Reassessment Method. CRC Press. ISBN 9781420091519

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### See Also

```
stan_crm crm_fit
```

### **Examples**

crm\_process

Process RStan samples from a CRM model.

# Description

Internal function to process rstan samples from a CRM model to make inferences about dose-toxicity and which dose should be recommended next. Typically, this function is not required to be called explicitly by the user because stan\_crm will call it implicitly.

# Usage

```
crm_process(dat, fit)
```

### **Arguments**

dat An instance of crm\_params, a list of CRM parameters.

fit An instance of rstan::stanmodel, derived by fitting one of the trialr CRM

models.

### Value

An instance of crm\_fit.

df\_parse\_outcomes 23

df\_parse\_outcomes

Parse a string of dose-finding trial outcomes to binary vector notation.

#### Description

Parse a string of dose-finding trial outcomes to the binary vector notation required by Stan for model invocation. The outcome string describes the doses given and outcomes observed. The format of the string is the pure phase I analogue to that described in Brock et al. (2017). The letters T and N are used to represents patients that experienced (T)oxicity and (N)o toxicity. These letters are concatenated after numerical dose-levels to convey the outcomes of cohorts of patients. For instance, 2NNT represents a cohort of three patients that were treated at dose-level 2, one of whom experienced toxicity, and two that did not. The results of cohorts are separated by spaces. Thus, 2NNT 1NN extends our previous example, where the next cohort of two were treated at dose-level 1 and neither experienced toxicity. See examples.

### Usage

```
df_parse_outcomes(outcome_string, as.list = TRUE)
```

### **Arguments**

```
outcome_string character string, conveying doses given and outcomes observed.

as.list TRUE (the default) to return a list; FALSE to return a data.frame
```

#### Value

If as.list == TRUE, a list with elements tox, doses and num\_patients. These elements are congruent with those of the same name in crm\_params, for example. If as.list == FALSE, a data.frame with columns tox and doses.

#### References

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

# Examples

```
x = df_parse_outcomes('1NNN 2NTN 3TTT')
x$num_patients # 9
x$doses # c(1, 1, 1, 2, 2, 2, 3, 3, 3)
x$tox # c(0, 0, 0, 0, 1, 0, 1, 1, 1)
sum(x$tox) # 4
```

dose\_finding\_fit-class

```
dose_finding_fit-class
```

Class of dose-finding model fit by trialr using Stan.

### **Description**

Class of dose-finding model fit by trialr using Stan.

# Usage

```
dose_finding_fit(
  dose_indices,
  num_patients,
  doses,
  tox,
  prob_tox,
  median_prob_tox,
  recommended_dose,
  dat,
  fit
)
```

# **Arguments**

dose\_indices A vector of integers representing the dose-levels under consideration.

doses vector of integers representing the dose given to the patients.

tox vector of integers representing the toxicity status of the patients.

prob\_tox The posterior mean probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

median\_prob\_tox

The posterior median probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

recommended\_dose

An integer representing the dose-level that is recommended for the next patient

or cohort.

dat Object crm\_params containing data passed to sampling.

fit An object of class stanfit, containing the posterior samples.

### See Also

```
crm_fit, efftox_fit
```

```
{\tt dose\_finding\_path\_node-class}
```

Class to hold the elements of a single dose-finding analysis residing in a pathway of analyses.

# Description

A pathway in a dose-finding trial is a series of successive analyses. For instance, the model will likely be fit to all of the outcomes observed at the end of the first cohort, the second cohort, etc. This class holds the elements reflecting the analysis, and the place of this analysis in the pathway.

# Usage

```
dose_finding_path_node(
  node_id,
  parent_node_id,
  depth,
  outcomes,
  next_dose,
  fit,
  parent_fit
)
```

# Arguments

node_id	An integer representing the id of this node in a pathway.
parent_node_id	An integer representing the id of this node's parent in the pathway.
depth	An integer representing the depth of this node in the pathway, where the root has depth 0.
outcomes	A string representing the outcomes observed at the time of analysis. See $df_parse_outcomes$ for a description of syntax and examples.
next_dose	An integer representing the dose recommended by the model for the next patient or cohort of patients.
fit	Object obtained from fitting the dose-finding model to outcomes.
parent_fit	Object obtained from fitting the dose-finding model to the outcomes of the parent node. Comparing to fit will oten be valuable.

### Value

Instance of class dose\_finding\_path\_node

### **Examples**

### **Description**

Convenient function to turn an efftox\_fit into a data.frame.

### Usage

```
efftox_analysis_to_df(x)
```

#### **Arguments**

Х

An instance of efftox\_fit

#### Value

a data.frame

#### See Also

```
stan_efftox
```

#### **Examples**

```
fit <- stan_efftox_demo(outcome_str = '1N 2E 3B')
df <- efftox_analysis_to_df(fit)
df</pre>
```

efftox\_contour\_plot 27

### **Description**

Plot EffTox utility contours. The probability of efficacy is on the x-axis and toxicity on the y-axis. The zero-utility curve is plotted bolder. The three "hinge points" are plotted as blue triangles. Optional Prob(Efficacy) vs Prob(Toxicity) points can be added; these are shown as red numerals, enumerated in the order provided.

### Usage

```
efftox_contour_plot(
   fit,
   use_ggplot = FALSE,
   prob_eff = fit$prob_eff,
   prob_tox = fit$prob_tox,
   num_points = 1000,
   util_vals = seq(-3, 3, by = 0.2)
)
```

#### **Arguments**

fit	An instance of efftox_fit.
use_ggplot	logical, TRUE to use ggplot2. Defaults to FALSE to use standard R graphics.
prob_eff	vector of numbers between 0 and 1, containing the efficacy probabilities of extra points to add to the plot as points, e.g. the posterior mean efficacy probabilities of the doses under investigation. Paired with prob_tox, thus they should be the same length. Defaults to the values fitted by the model. Use NULL to supress.
prob_tox	vector of numbers between 0 and 1, containing the toxicity probabilities of extra points to add to the plot as points, e.g. the posterior mean toxicity probabilities of the doses under investigation. Paired with prob_eff, thus they should be the same length. Defaults to the values fitted by the model. Use NULL to supress.
num_points	integer for number of points to calculate on each curve. The default is 1000 and this should be plenty.
util_vals	A contour is plotted for each of these utility values. The default is contours spaced by 0.2 between from -3 and 3, i.e. $seq(-3, 3, by = 0.2)$ .

#### Value

if use\_ggplot = TRUE, an instance of ggplot; else no object is returned. Omit assignment in either case to just view the plot.

#### See Also

```
stan_efftox
```

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#### **Examples**

efftox\_dtps

Calculate dose-transition pathways for an EffTox study

#### **Description**

Calculate dose-transition pathways for an EffTox study. The function efftox\_dtps\_to\_dataframe performs a similar function, but is much less-flexible.

### Usage

```
efftox_dtps(
  cohort_sizes,
  previous_outcomes = ""
  next_dose = NULL,
  user_dose_func = NULL,
  verbose = FALSE,
  i_am_patient = FALSE,
  ...
)
```

### **Arguments**

 $cohort\_sizes$ 

vector of future cohort sizes, i.e. positive integers. E.g. To calculate paths for the the next cohort of two followed by another cohort of three, use cohort\_sizes = c(2, 3).

previous\_outcomes

Outcomes observed hitherto in the syntax required by efftox\_parse\_outcomes.

next\_dose the dose-level to be given to the immediately next cohort.

user\_dose\_func optional delegate for deciding dose. A function that takes a efftox\_fit as the

sole argument and returns the integer (1-based) dose-level to be given next, or NA to show that no dose should be chosen and the trial stopped. This function gives the user the opportunity to build in custom behaviour to tailor the dose selection decision in response to the insights garnered by the fit model, or recommend that a trial path be halted immediately. If omitted, the dose ordinarily

chosen by the model is used. An example is given below.

verbose logical, TRUE to get progress messages.

i\_am\_patient logical, TRUE to show your tolerance for waiting for over 100 models to fit. Set

to FALSE by default.

... extra params passed to rstan::sampling.

efftox\_dtps 29

#### Value

dose pathways in a data. frame.

#### References

Yap C, Billingham LJ, Cheung YK, Craddock C, O'Quigley J. Dose transition pathways: The missing link between complex dose-finding designs and simple decision-making. Clinical Cancer Research. 2017;23(24):7440-7447. doi:10.1158/1078-0432.CCR-17-0582

Brock K, Billingham L, Copland M, Siddique S, Sirovica M, Yap C. Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology. 2017;17(1):112. doi:10.1186/s12874-017-0381-x

#### See Also

efftox\_parse\_outcomes, stan\_efftox, efftox\_path\_analysis, dose\_finding\_path\_node

#### **Examples**

## Not run:

```
real_doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
                      efficacy_hurdle = 0.5, toxicity_hurdle = 0.3,
                      p_e = 0.1, p_t = 0.1,
                      eff0 = 0.5, tox1 = 0.65,
                      eff_star = 0.7, tox_star = 0.25,
                      alpha_mean = -7.9593, alpha_sd = 3.5487,
                      beta_mean = 1.5482, beta_sd = 3.5018,
                      gamma_mean = 0.7367, gamma_sd = 2.5423,
                      zeta_mean = 3.4181, zeta_sd = 2.4406,
                      eta_mean = 0, eta_sd = 0.2,
                      psi_mean = 0, psi_sd = 1, seed = 123)
# Calculate paths for the next two cohorts of 2, in an in-progress trial
# Warning: this create 100 paths. It will run for a minute or two.
paths2 <- efftox_dtps(cohort_sizes = c(2, 2),</pre>
                      previous_outcomes = '1NN 2EE',
                      next\_dose = 1,
                      real_doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
                      efficacy_hurdle = 0.5, toxicity_hurdle = 0.3,
                      p_e = 0.1, p_t = 0.1,
                      eff0 = 0.5, tox1 = 0.65,
                      eff_star = 0.7, tox_star = 0.25,
                      alpha_mean = -7.9593, alpha_sd = 3.5487,
                      beta_mean = 1.5482, beta_sd = 3.5018,
                      gamma_mean = 0.7367, gamma_sd = 2.5423,
                      zeta_mean = 3.4181, zeta_sd = 2.4406,
                      eta_mean = 0, eta_sd = 0.2,
                      psi_mean = 0, psi_sd = 1, seed = 123,
```

# Calculate paths for the first cohort of 3 in Thall et al 2014 example

paths1 <- efftox\_dtps(cohort\_sizes = c(3), next\_dose = 1,</pre>

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```
i_am_patient = TRUE)
# Paths can be converted to a tibble
library(tibble)
library(dplyr)
df <- as_tibble(paths2)</pre>
df %>% print(n = 200)
# And shaped in a wide format
spread_paths(df %>% select(-fit, -parent_fit, -dose_index)) %>%
  print(n = 100)
# Incredibly, there are 100 ways these two cohorts of two can end up.
# An example with a custom dose selection function.
# Define a function to select the maximal utility dose, no matter what.
# Note: this diverges from the original authors' intentions; we provide this
# for illustration only!
max_utility_dose <- function(efftox_fit) {</pre>
  return(which.max(efftox_fit$utility))
}
# Fit the paths, providing the user_dose_func parameter
# Warning: this create 100 paths. It will run for a minute or two.
paths3 <- efftox_dtps(cohort_sizes = c(2, 2),</pre>
                      previous_outcomes = '1NN 2EE',
                      next\_dose = 1,
                      real_doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
                      efficacy_hurdle = 0.5, toxicity_hurdle = 0.3,
                      p_e = 0.1, p_t = 0.1,
                      eff0 = 0.5, tox1 = 0.65,
                      eff_star = 0.7, tox_star = 0.25,
                      alpha_mean = -7.9593, alpha_sd = 3.5487,
                      beta_mean = 1.5482, beta_sd = 3.5018,
                      gamma_mean = 0.7367, gamma_sd = 2.5423,
                      zeta_mean = 3.4181, zeta_sd = 2.4406,
                      eta_mean = 0, eta_sd = 0.2,
                      psi_mean = 0, psi_sd = 1,
                      user_dose_func = max_utility_dose,
                      seed = 123, i_am_patient = TRUE)
# We can see where the dose-selections differ at the second future cohort
# by joining these paths to those calculated in the previous example:
left_join(
  as_tibble(paths2)%>%
    select(.node, .parent, .depth, outcomes, model_dose = next_dose),
  as_tibble(paths3) %>%
    select(.node, user_dose = next_dose),
  by = '.node'
) %>% spread_paths() %>%
  filter(model_dose2 != user_dose2)
# They differ in many places. The user defined functions sometimes selects
# higher doses; sometimes lower.
```

```
## End(Not run)
```

```
efftox_dtps_to_dataframe
```

Calculate dose-transition pathways for an EffTox study

# Description

Calculate dose-transition pathways for an EffTox study. Note that TODO TODO TODO

### Usage

```
efftox_dtps_to_dataframe(dat, cohort_sizes, next_dose, ...)
```

### **Arguments**

dat	An instance of efftox_params, a list of EffTox parameters. An example is yielded by efftox_parameters_demo.
cohort_sizes	vector of future cohort sizes, i.e. positive integers. E.g. To calculate paths for the the next cohort of two followed by another cohort of three, use $cohort\_sizes = c(2, 3)$ .
next_dose	the dose-level to be given to the immediately next cohort.
	extra params passed to rstan::sampling.

### Value

dose pathways in a data.frame.

#### References

Brock K, Billingham L, Copland M, Siddique S, Sirovica M, Yap C. Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology. 2017;17(1):112. doi:10.1186/s12874-017-0381-x

### See Also

```
efftox_dtps, efftox_params, efftox_parameters_demo
```

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#### **Examples**

efftox\_fit-class

Class of model fit by trialr using the EffTox dose-finding design.

#### Description

Phase I/II dose-finding trials, i.e. those that search for a dose my efficacy and toxicity outcomes search for the optimal biological dose (OBD), rather than the maximum tolerated dose (MTD) that is typically sought be traditional toxicity-only dose-finding.

### Usage

```
efftox_fit(
  dose_indices,
  num_patients,
  doses,
  tox,
  eff,
  prob_tox,
  prob_eff,
  median_prob_tox,
 median_prob_eff,
  prob_acc_tox,
  prob_acc_eff,
  utility,
  post_utility,
  prob_obd,
  acceptable,
```

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```
recommended_dose,
  dat,
  fit
)
```

### **Arguments**

dose\_indices A vector of integers representing the dose-levels under consideration.

num\_patients Integer, the number of patients analysed.

doses vector of integers representing the dose given to the patients.

tox vector of integers representing the toxicity status of the patients.

vector of integers representing the efficacy status of the patients.

prob\_tox The posterior mean probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

prob\_eff The posterior mean probabilities of efficacy at doses 1:n; a vector of numbers

between 0 and 1.

median\_prob\_tox

The posterior median probabilities of toxicity at doses 1:n; a vector of numbers

between 0 and 1.

median\_prob\_eff

The posterior mean probabilities of efficacy at doses 1:n; a vector of numbers

between 0 and 1.

prob\_acc\_tox The posterior mean probabilities that toxicity at the doses is acceptable, i.e. that

it is less than the maximum toxicity threshold; a vector of numbers between 0

and 1.

prob\_acc\_eff The posterior mean probabilities that efficacy at the doses is acceptable, i.e.

that it exceeds the minimum acceptable efficacy threshold; a vector of numbers

between 0 and 1.

utility The utilities of doses 1:n, calculated by plugging the posterior mean probabilities

of efficacy and toxicity into the utility formula, as advocated by Thall & Cook.

Contrast to post\_utility; a vector of numbers.

post\_utility The posterior mean utilities of doses 1:n, calculated from the posterior distribu-

tions of the utilities. This is in contrast to utility, which uses plug-in posterior means of efficacy and toxicity, as advocated by Thall & Cook; a vector of num-

bers.

prob\_obd The posterior probability that each dose is the optimal biological dose (OBD);

a vector of numbers between 0 and 1. This probability reflects the uncertainty remaining in the parameter distributions, whereas  $prob_t$  and  $prob_eff(etc)$ 

do not.

acceptable A vector of logical values to indicate whether doses 1:n are acceptable, accord-

ing to the rules for acceptable efficacy & toxicity, and rules on not skipping

untested doses.

recommended\_dose

An integer representing the dose-level recommended for the next patient or co-

hort; or NA if stopping is recommended.

dat Object efftox\_params containing data passed to sampling.

fit An object of class stanfit, containing the posterior samples.

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### **Details**

See methods(class = "efftox\_fit") for an overview of available methods.

#### See Also

```
stan_efftox stan_efftox_demo
```

efftox\_get\_tox

*Get the Prob(Tox) for Prob(Eff) and utility pairs* 

# Description

Get the probability of toxicity for probability-of-efficacy and utility pairs

# Usage

```
efftox_get_tox(eff, util, p, eff0, tox1)
```

# Arguments

eff	Probability of efficacy; number between 0 and 1
util	Utility score; number
p	p-index of EffTox utility contours. Use efftox_solve_p
eff0	Efficacy probability required when toxicity is impossible; a number between 0 and 1
tox1	Toxicity probability permitted when efficacy is guaranteed; a number between $0$ and $1$

# Value

Probability(s) of toxicity

### Note

Various ways of vectorising the function are demonstrated in the examples

### See Also

```
efftox_solve_p
```

### **Examples**

efftox\_parameters\_demo

Get parameters to run the EffTox demo

### **Description**

Get parameters to run the EffTox demo. These match those used to demonstrate EffTox in Thall et al. 2014.

#### Usage

```
efftox_parameters_demo()
```

#### Value

a list of parameters, described in efftox\_params

# References

Thall, Herrick, Nguyen, Venier & Norris. 2014, Effective sample size for computing prior hyper-parameters in Bayesian phase I-II dose-finding

#### See Also

```
efftox_params
```

### **Examples**

```
dat <- efftox_parameters_demo()
names(dat)
dat$real_doses == c(1, 2, 4, 6.6, 10)</pre>
```

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efftox\_params-class

Container class for parameters to fit the EffTox model in trialr.

### **Description**

Container class for parameters to fit the EffTox model in trialr.

#### Usage

```
efftox_params(
  real_doses,
  efficacy_hurdle,
  toxicity_hurdle,
  p_e,
  p_t,
  eff0,
  tox1,
  eff_star,
  tox_star,
  priors
```

#### **Arguments**

real\_doses

a vector of numbers. The doses under investigation. They should be ordered from lowest to highest and be in consistent units. E.g., to conduct a dose-finding trial

of doses 10mg, 20mg and 50mg, use c(10, 20, 50).

efficacy\_hurdle

Minimum acceptable efficacy probability. A number between 0 and 1.

toxicity\_hurdle

Maximum acceptable toxicity probability. A number between 0 and 1.

Certainty required to infer a dose is acceptable with regards to being probably p\_e

efficacious; a number between 0 and 1.

p\_t Certainty required to infer a dose is acceptable with regards to being probably

tolerable; a number between 0 and 1.

eff0 Efficacy probability required when toxicity is impossible; a number between 0

and 1 (see Details).

tox1 Toxicity probability permitted when efficacy is guaranteed; a number between 0

and 1 (see Details).

Efficacy probability of an equi-utility third point (see Details). eff\_star

tox\_star Toxicity probability of an equi-utility third point (see Details).

instance of class efftox\_priors, the hyperparameters for normal priors on the priors

six model parameters.

efftox\_parse\_outcomes

#### See Also

```
efftox_priors get_efftox_priors stan_efftox stan_efftox_demo
```

efftox\_parse\_outcomes Parse a string of EffTox outcomes to binary vector notation.

### Description

Parse a string of EffTox outcomes to the binary vector notation required by Stan for model invocation. The outcome string describes the doses given and outcomes observed. The format of the string is described in Brock et al. (2017). The letters E, T, N and B are used to represents patients that experienced (E)fficacy only, (T)oxicity only, (B)oth efficacy and toxicity, and (N)either. These letters are concatenated after numerical dose-levels to convey the outcomes of cohorts of patients. For instance, 2ETB represents a cohort of three patients that were treated at dose-level 2, and experienced efficacy, toxicity and both events, respectively. The results of cohorts are separated by spaces. Thus, 2ETB 1NN extends our previous example, where the next cohort of two were treated at dose-level 1 and both patients experienced neither efficacy nor toxicity. See examples.

We present the notation in the EffTox setting but it is applicable in general seamless phase I/II dose-finding scenarios.

## Usage

```
efftox_parse_outcomes(outcome_string, as.list = TRUE)
```

# Arguments

```
outcome_string character string, conveying doses given and outcomes observed.

as.list TRUE (be default) to return a list; FALSE to return a data.frame
```

#### Value

If as.list == TRUE, a list with elements eff, tox, doses and num\_patients. These elements are congruent with those of the same name in efftox\_params. If as.list == FALSE, a data.frame with columns eff, tox, and doses.

## References

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

```
x = efftox_parse_outcomes('1NNE 2EEN 3TBB')
x$num_patients == 9
x$eff == c(0, 0, 1, 1, 1, 0, 0, 1, 1)
sum(x$tox) == 3
```

efftox\_path\_analysis

efftox\_path\_analysis Fit an EffTox model to the incrementally observed outcomes on a trial pathway.

#### **Description**

Fit a EffTox model to the outcomes cumulatively observed at the end of each cohort in a trial pathway. E.g. if the trial pathway is 1EN 2NN 3BT, we have three cohorts of two patients. This function will fit the model to the following four states: before any patients have been evaluated; after 1EN; after 1EN 2NN; and finally after 1EN 2NN 3BT. This allows us to analyse how the trial model is evolving in its estimation as trial data is accumulated.

## Usage

```
efftox_path_analysis(outcome_str, verbose = FALSE, ...)
```

### **Arguments**

outcome\_str A string representing the outcomes observed hitherto. See efftox\_parse\_outcomes for a description of syntax and examples. Alternatively, you may provide doses\_given and tox parameters. See Details.

verbose logical, TRUE to get log messages.

... All other parameters are passed to stan\_efftox.

#### Value

A list of dose\_finding\_path\_node objects.

#### Author(s)

Kristian Brock

#### See Also

```
efftox_parse_outcomes, stan_efftox, dose_finding_path_node
```

```
## Not run:
# EffTox example
paths <- efftox_path_analysis(
   outcome_str = '1NNN 2NEN 3NEB',
   real_doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
   efficacy_hurdle = 0.5, toxicity_hurdle = 0.3,
   p_e = 0.1, p_t = 0.1,
   eff0 = 0.5, tox1 = 0.65,
   eff_star = 0.7, tox_star = 0.25,
   alpha_mean = -7.9593, alpha_sd = 3.5487,</pre>
```

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```
beta_mean = 1.5482, beta_sd = 3.5018,
 gamma_mean = 0.7367, gamma_sd = 2.5423,
 zeta_mean = 3.4181, zeta_sd = 2.4406,
 eta_mean = 0, eta_sd = 0.2,
 psi_mean = 0, psi_sd = 1, seed = 123, refresh = 0)
length(paths) # 4
names(paths)[1] # ""
names(paths)[2] # "1NNN"
names(paths)[3] # "1NNN 2NEN"
names(paths)[4] # "1NNN 2NEN 3NEB"
# Each node is an analysis fit to the cumulative outcomes
# Converting to a tibble presents some nice tidyverse-related opportunities
library(tibble)
df <- as_tibble(paths)</pre>
df
## End(Not run)
```

efftox\_priors

Simple class to hold prior hyperparameters for the EffTox model.

## **Description**

Simple class to hold prior hyperparameters for the EffTox model.

#### Usage

```
efftox_priors(
   alpha_mean,
   alpha_sd,
   beta_mean,
   beta_sd,
   gamma_mean,
   gamma_sd,
   zeta_mean,
   zeta_sd,
   eta_mean,
   eta_sd,
   psi_mean,
   psi_sd
)
```

### **Arguments**

alpha\_mean The prior normal mean of the intercept term in the toxicity logit model. A

alpha\_sd The prior normal standard deviation of the intercept term in the toxicity logit model. A number.

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beta_mean	The prior normal mean of the slope term in the toxicity logit model. A number.
beta_sd	The prior normal standard deviation of the slope term in the toxicity logit model. A number.
gamma_mean	The prior normal mean of the intercept term in the efficacy logit model. A number.
gamma_sd	The prior normal standard deviation of the intercept term in the efficacy logit model. A number.
zeta_mean	The prior normal mean of the slope term in the efficacy logit model. A number.
zeta_sd	The prior normal standard deviation of the slope term in the efficacy logit model. A number.
eta_mean	The prior normal mean of the squared term coefficient in the efficacy logit model. A number.
eta_sd	The prior normal standard deviation of the squared term coefficient in the efficacy logit model. A number.
psi_mean	The prior normal mean of the association term in the combined efficacy-toxicity model. A number.
psi_sd	The prior normal standard deviation of the association term in the combined efficacy-toxicity model. A number.

### Value

list-like, instance of class efftox\_priors.

### Author(s)

Kristian Brock <kristian.brock@gmail.com>

## References

Thall, P., & Cook, J. (2004). Dose-Finding Based on Efficacy-Toxicity Trade-Offs. Biometrics, 60(3), 684-693.

Thall, P., Herrick, R., Nguyen, H., Venier, J., & Norris, J. (2014). Effective sample size for computing prior hyperparameters in Bayesian phase I-II dose-finding. Clinical Trials, 11(6), 657-666. https://doi.org/10.1177/1740774514547397

efftox\_process 41

efftox\_process

Process RStan samples from an EffTox model

## **Description**

Internal function to process rstan samples from an EffTox model to make inferences about dose-acceptability, dose-utility and which dose should be recommended next.

### Usage

```
efftox_process(dat, fit)
```

## **Arguments**

dat An instance of efftox\_params, a list of EffTox parameters. An example is

yielded by efftox\_parameters\_demo.

fit An instance of rstan::stanmodel, derived by fitting the trialr EffTox model.

#### Value

An instance of efftox\_fit.

efftox\_simulate

Run EffTox simulations

## **Description**

Run EffTox simulations for assumed true efficacy and toxicity curves.

# Usage

```
efftox_simulate(
  dat,
  num_sims,
  first_dose,
  true_eff,
  true_tox,
  cohort_sizes,
  ...
)
```

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## **Arguments**

dat	An instance of efftox_params, a list of EffTox parameters. An example is yielded by efftox_parameters_demo.
num_sims	integer, number of simulated iterations
first_dose	integer, the dose-level to give to patient 1, e.g. 1 for the lowest dose.
true_eff	the true probabilities of efficacy at the doses under investigation; a vector of numbers between $\boldsymbol{0}$ and $\boldsymbol{1}$ .
true_tox	the true probabilities of toxicity at the doses under investigation; a vector of numbers between $0$ and $1$ .
cohort_sizes	a vector of integer cohort sizes. A dose decision is made when each cohort is completed and the next cohort is treated at the recommended dose. To conduct a trial using at most 20 patients, where dose is re-evaluated after every second patient, use rep(2, 10). To conduct a trial of 8 patients where dose is re-evaluated after each single patient, use rep(1, 8). Cohort size need not be uniform. E.g. c(rep(1, 5), rep(3, 10)) represents a trial where the dose is re-evaluated after each patient for the first 5 patients, and then after every third patient for a further 30 patients.

## Value

A list with named elements recommended\_dose, efficacies, toxicities, and doses\_given.

Extra parameters provided via the ellipsis are passed to stan::sampling

efftox\_solve\_p 43

efftox_solve_p	Calculate the p-index for EffTox utility contours	
----------------	---	--

# Description

Calculate the p-index for EffTox utility contours so that the neutral utility contour intersects the following points in the Prob(Efficacy) - Prob(Toxicity) plane: (eff0, 0), (1, tox1) and (eff\_star, tox\_star)

# Usage

```
efftox_solve_p(eff0, tox1, eff_star, tox_star)
```

# Arguments

eff0	Efficacy probability required when toxicity is impossible; a number between $\boldsymbol{0}$ and $\boldsymbol{1}$
tox1	Toxicity probability permitted when efficacy is guaranteed; a number between $\boldsymbol{0}$ and $\boldsymbol{1}$
eff_star	Efficacy probability of an equi-utility third point
tox_star	Toxicity probability of an equi-utility third point

## Value

The p-index

### References

Thall, Herrick, Nguyen, Venier & Norris. 2014, Effective sample size for computing prior hyperparameters in Bayesian phase I-II dose-finding

```
efftox_solve_p(0.5, 0.65, 0.7, 0.25)
```

efftox\_utility

efftox\_superiority

Get dose-superiority matrix in EffTox

#### **Description**

Get a dose-superiority matrix from an EffTox dose analysis. EffTox seeks to choose the dose with the highest utility, thus superiority is inferred by posterior utility. The item in row i, col j is the posterior probability that the utility of dose j exceeds that of dose i.

### Usage

```
efftox_superiority(fit)
```

## **Arguments**

fit

An instance of efftox\_fit.

### Value

n by n matrix, where n is number of doses under investigation. The item in row i, col j is the posterior probability that the utility of dose j exceeds that of dose i.

## **Examples**

```
fit <- stan_efftox_demo('1N 2E 3B')
sup_mat <- efftox_superiority(fit)</pre>
```

efftox\_utility

Get the utility of efficacy & toxicity probability pairs

## **Description**

Get the utility of efficacy & toxicity probability pairs

## Usage

```
efftox_utility(p, eff0, tox1, prob_eff, prob_tox)
```

### **Arguments**

р	p-index of EffTox utility contours. Use efftox_solve_p
eff0	Efficacy probability required when toxicity is impossible; a number between $\boldsymbol{0}$ and $\boldsymbol{1}$
tox1	Toxicity probability permitted when efficacy is guaranteed; a number between $\boldsymbol{0}$ and $\boldsymbol{1}$
prob_eff	Probability of efficacy; number between 0 and 1
prob_tox	Probability of toxicity; number between 0 and 1

### Value

Utility value(s)

### See Also

```
efftox_solve_p
```

### **Examples**

```
efftox_utility_density_plot
```

Plot densities of EffTox dose utilities

## **Description**

Plot densities of EffTox dose utilities. Optionally plot only a subset of the doses by specifying the doses parameter. This function requires ggplot2 be installed.

## Usage

```
efftox_utility_density_plot(fit, doses = NULL)
```

## **Arguments**

fit An instance of efftox\_fit.

doses optional, vector of integer dose-levels to plot. E.g. to plot only dose-levels 1, 2

& 3 (and suppress the plotting of any other doses), use doses = 1:3

## Value

an instance of ggplot. Omit assignment to just view the plot.

#### Note

This function requires that ggplot2 be installed.

eff\_at\_dose

### **Examples**

```
fit <- stan_efftox_demo('1N 2E 3B')
efftox_utility_density_plot(fit) + ggplot2::ggtitle('My doses') # Too busy?
# Specify subset of doses to make plot less cluttered
efftox_utility_density_plot(fit, doses = 1:3) + ggplot2::ggtitle('My doses')</pre>
```

eff\_at\_dose

Get the number of efficacy events seen at the doses under investigation.

## **Description**

Get the number of efficacy events seen at the doses under investigation.

### Usage

```
eff_at_dose(x, dose, ...)
## S3 method for class 'efftox_fit'
eff_at_dose(x, dose = NULL, ...)
```

### Arguments

x An R object of class "dose\_finding\_fit"dose Optional integer, at which dose-level? Omit to get data on all doses.... arguments passed to other methods

### Value

integer vector

```
## Not run:
# EffTox example
x <- stan_efftox_demo(outcome_str = '1N 2E')
eff_at_dose(fit)  # c(0, 1, 0, 0)
eff_at_dose(fit, dose = 2)  # 1
eff_at_dose(fit, dose = 3)  # 0
## End(Not run)</pre>
```

get\_efftox\_priors 47

get\_efftox\_priors

Get normal prior hyperparameters for the EffTox model.

# Description

Get normal prior hyperparameters for the EffTox model using the algorithm presented in Thall et al. (2014) that targets a family of priors with a pre-specified effective sample size (ESS).

# Usage

```
get_efftox_priors(
  doses = NULL,
  scaled_doses = NULL,
  pi_T,
  ess_T,
  pi_E,
  ess_E,
  num_samples = 10^4,
  seed = 123
)
```

# Arguments

doses	A vector of numbers, the doses under investigation. They should be ordered from lowest to highest and be in consistent units. E.g. to conduct a dose-finding trial of doses 10mg, 20mg and 50mg, use c(10, 20, 50). Specify doses or scaled_doses.
scaled_doses	Optional, vector of numbers, representing the scaled doses under investigation. Thall et al. advocate scaled_doses = log(doses) - mean(log(doses)), and that is what we use here. Specify doses or scaled_doses.
pi_T	Vector of prior expectations of probabilities of toxicity at the doses. Should be congruent to doses or scaled_doses.
ess_T	Numerical, sought total effective sample size for priors on parameters in the toxicity sub-model. Thall et al. (2014) advocate values in (0.3, 1.0) but stress that stress-testing with values outside this range may be necessary.
pi_E	Vector of prior expectations of probabilities of efficacy at the doses. Should be congruent to doses or scaled_doses.
ess_E	Numerical, sought total effective sample size for priors on parameters in the efficacy sub-model. Thall et al. (2014) advocate values in (0.3, 1.0) but stress that stress-testing with values outside this range may be necessary.
num_samples	Number of samples to draw from priors. The default 10 <sup>4</sup> seems to be a nice compromise between accuracy and speed. Orders of magnitude larger take a long time to run.
seed	Optional seed. This process involves randomness so seeds are used for repeatable results.

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#### Value

An instance of class efftox\_priors.

#### References

Thall, P., Herrick, R., Nguyen, H., Venier, J., & Norris, J. (2014). Effective sample size for computing prior hyperparameters in Bayesian phase I-II dose-finding. Clinical Trials, 11(6), 657-666. https://doi.org/10.1177/1740774514547397

### **Examples**

```
## Not run:
# Reproduce the priors calculated in Thall et al. (2014)
p <- get_efftox_priors(
    doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
    pi_T = c(0.02, 0.04, 0.06, 0.08, 0.10), ess_T = 0.9,
    pi_E = c(0.2, 0.4, 0.6, 0.8, 0.9), ess_E = 0.9
)
p
# These are close to the published example. They do not match exactly because
# the process of deriving them is iterative.
## End(Not run)</pre>
```

n\_at\_dose

*Get the number of patients treated at the doses under investigation.* 

### **Description**

Get the number of patients treated at the doses under investigation.

#### Usage

```
n_at_dose(x, dose, ...)
## S3 method for class 'dose_finding_fit'
n_at_dose(x, dose = NULL, ...)
```

# Arguments

x An R object of class "dose\_finding\_fit"dose Optional integer, at which dose-level? Omit to get data on all doses.... arguments passed to other methods

### Value

integer vector

#### **Examples**

parse\_dose\_finding\_outcomes

Parse a string of dose-finding trial outcomes.

### **Description**

Parse a string of dose-finding trial outcomes

Parse a string of dose-finding trial outcomes to a list. The outcome string describes the doses given, outcomes observed and the timing of analyses that recommend a dose. The format of the string is the pure phase I analogue to that described in Brock \_et al\_. (2017). The letters T and N are used to represents patients that experienced (T)oxicity and (N)o toxicity. These letters are concatenated after numerical dose-levels to convey the outcomes of cohorts of patients. For instance, 2NNT represents a cohort of three patients that were treated at dose-level 2, one of whom experienced toxicity, and two that did not. The results of cohorts are separated by spaces and it is assumed that a dose-finding decision takes place at the end of a cohort. Thus, 2NNT 1NN builds on our previous example, where the next cohort of two were treated at dose-level 1 and neither of these patients experienced toxicity. See examples.

#### Usage

```
parse_dose_finding_outcomes(outcome_string)
```

## **Arguments**

outcome\_string character representing doses given, outcomes observed, and timing of analyses. See Description.

### Value

a list with a slot for each cohort. Each cohort slot is itself a list, containing elements: \* dose, the integer dose delivered to the cohort; \* outcomes, a character string representing the T or N outcomes for the patients in this cohort.

### References

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

### **Examples**

```
x = parse_dose_finding_outcomes('1NNN 2NNT 3TT')
length(x)
x[[1]]$dose
x[[1]]$outcomes
x[[2]]$dose
x[[2]]$outcomes
x[[3]]$dose
x[[3]]$dose
```

```
parse_eff_tox_dose_finding_outcomes
```

Parse a string of phase I/II dose-finding trial outcomes.

# Description

Parse a string of phase I/II dose-finding trial outcomes. Phase I/II trials conduct dose-finding by efficacy and toxicity outcomes.

Parse a string of phase I/II dose-finding outcomes to a list. The outcome string describes the doses given, efficacy and toxicity outcomes observed and the timing of analyses that recommend a dose. The format of the string is described in Brock \_et al\_. (2017). The letters E, T, N & B are used to represents patients that experienced (E)fficacy, (T)oxicity, (N)either and (B)oth. These letters are concatenated after numerical dose-levels to convey the outcomes of cohorts of patients. For instance, 2NET represents a cohort of three patients that were treated at dose-level 2, one of whom experienced toxicity only, one that experienced efficacy only, and one that had neither. The results of cohorts are separated by spaces and it is assumed that a dose-finding decision takes place at the end of a cohort. Thus, 2NET 1NN builds on our previous example, where the next cohort of two were treated at dose-level 1 and neither of these patients experienced either event. See examples.

## Usage

```
parse_eff_tox_dose_finding_outcomes(outcome_string)
```

## **Arguments**

outcome\_string character representing doses given, outcomes observed, and timing of analyses. See Description.

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#### Value

a list with a slot for each cohort. Each cohort slot is itself a list, containing elements: \* dose, the integer dose delivered to the cohort; \* outcomes, a character string representing the E, T N or B outcomes for the patients in this cohort.

#### References

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

### **Examples**

```
x = parse_eff_tox_dose_finding_outcomes('1NEN 2ENT 3TB')
length(x)
x[[1]]$dose
x[[1]]$outcomes
x[[2]]$dose
x[[2]]$outcomes
x[[3]]$dose
x[[3]]$outcomes
```

peps2\_get\_data

Get data to run the PePS2 trial example

## **Description**

Get data to run the BEBOP model in the PePS2 trial. The trial investigates pembrolizumab in non-small-cell lung cancer. Patients may be previously treated (PT) or treatment naive (TN). Pembro response rates in lung cancer have been shown to increase with PD-L1 tumour proportion score. PD-L1 score is measured at baseline. Each patient belongs to one of the Low, Medium or High categories. These two baseline variables stratify the patient population and are used as predictive variables to stratify the analysis. The BEBOP model studies co-primary efficacy and toxicity outcomes in the presence of predictive data. Thus, PePS2 studies efficacy and toxicity in 6 distinct cohorts: TN Low, TN Medium, TN High, PT Low, PT Medium, PT High. The design admits all-comers and does not target specific sample sizes in the individual cohorts. Hyperprior parameters have defaults to match those used in PePS2, but all may be overridden. The returned object includes randomly-sampled outcomes, as well as parameters to run the model. These are all combined in the same list object for passing to RStan, as is the convention. See the accompanying vignette for a full description.

#### Usage

```
peps2_get_data(
  num_patients,
  cohort_probs = NULL,
  prob_eff,
```

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```
prob_tox,
  eff_tox_or,
  cohort_rho = c(15.7, 21.8, 12.4, 20.7, 18, 11.4),
  alpha_mean = -2.2,
  alpha_sd = 2,
  beta_mean = -0.5,
  beta_sd = 2,
  gamma_mean = -0.5,
  gamma_sd = 2,
  zeta_mean = -0.5,
  zeta_sd = 2,
  lambda_mean = -2.2,
  lambda_sd = 2,
  psi_mean = 0,
  psi_sd = 1
```

# Arguments

num_patients	Total number of patients to use, positive integer.
cohort_probs	Probabilities that a patient belongs to each of the 6 cohorts, in the order given above; a vector of numbers between 0 and 1 that add up to 1. cohort_probs or cohort_rho must be specified.
prob_eff	Probabilities of efficacy in each of the 6 cohorts, in the order given above; a vector of numbers between 0 and 1
prob_tox	Probabilities of toxicity in each of the 6 cohorts, in the order given above; a vector of numbers between $0$ and $1$
eff_tox_or	Measure of strength of association between efficacy and toxicity, in each of the 6 cohorts, in the order given above; a vector of numbers. Use 1 for no association; numbers increasingly greater than 1 for stronger positive associations, and numbers less than 1 for stronger negative associations
cohort_rho	Concentration parameters for cohort membership, in the order given above, using a Dirichlet distribution. This leads to randomly- sampled cohort sizes distributed Dir(cohort_rho). cohort_probs or cohort_rho must be specified.
alpha_mean	The prior mean of alpha. Alpha is the efficacy model intercept.
alpha_sd	The prior standard deviation of alpha. Alpha is the efficacy model intercept.
beta_mean	The prior mean of beta. Beta is the efficacy model term for being previously treated.
beta_sd	The prior standard deviation of beta. Beta is the efficacy model term for being previously treated.
gamma_mean	The prior mean of gamma. Gamma is the efficacy model term for being PD-L1 score = Low.
gamma_sd	The prior standard deviation of gamma. Gamma is the efficacy model term for being PD-L1 score = Low.
zeta_mean	The prior mean of zeta. Zeta is the efficacy model term for being PD-L1 score = Medium.

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zeta_sd	The prior standard deviation of zeta. Zeta is the efficacy model term for being PD-L1 score = Medium.
lambda_mean	The prior mean of lambda. Lambda is the toxicity model intercept.
lambda_sd	The prior standard deviation of lambda. Lambda is the toxicity model intercept.
psi_mean	The prior mean of psi. Psi is the joint model association parameter.
psi_sd	The prior standard deviation of psi. Psi is the joint model association parameter.

#### Value

a list of parameters

## **Examples**

peps2\_process

Process RStan samples from a BEBOP model fit to PePS2 data

# Description

Process RStan samples from a BEBOP model fit to PePS2 data. This step lets us make inferences about whether the modelled efficacy and toxicity probabilities suggest the treatment is acceptable in each of the cohorts under study. The parameters have default values to match those used in the PePS2 trial. See the accompanying vignette for a full description.

# Usage

```
peps2_process(
    fit,
    min_eff = 0.1,
    max_tox = 0.3,
    eff_cert = 0.7,
    tox_cert = 0.9
)
```

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## **Arguments**

fit	An instance of rstan::stanmodel, derived by fitting data to the BEBOP in PePS2 model. Use stan_peps2.
min_eff	The lower efficacy probability threshold; a number between 0 and 1.
max_tox	The upper toxicity probability threshold; a number between 0 and 1.
eff_cert	Certainty required to infer the treatment is acceptable with regards to being probably efficacious; a number between 0 and 1.
tox_cert	Certainty required to infer the treatment is acceptable with regards to being probably tolerable; a number between 0 and 1.

#### Value

a list with the following items:

- ProbEff, the posterior mean probability of efficacy in the 6 cohorts.
- ProbAccEff, the posterior mean probability that the probability of efficacy exceeds min\_eff, in the 6 cohorts.
- ProbTox, the posterior mean probability of toxicity in the 6 cohorts.
- ProbAccTox, the posterior mean probability that the probability of toxicity is less than max\_tox, in the 6 cohorts.
- Accept, a vector of logical values to show whether treatment should be accepted in the 6 cohorts. Treatment is acceptable when it is probably efficacious and probably not toxic, with respect to the described rules.
- alpha, the posterior mean estimate of alpha.
- beta, the posterior mean estimate of beta.
- gamma, the posterior mean estimate of gamma.
- zeta, the posterior mean estimate of zeta.
- lambda, the posterior mean estimate of lambda.
- psi, the posterior mean estimate of psi.

#### See Also

```
peps2_get_data
```

```
set.seed(123)
fit <- stan_peps2(
    eff = c(0, 1, 0, 1, 0, 0),
    tox = c(0, 0, 1, 1, 0, 0),
    cohorts = c(3, 1, 1, 4, 5, 6)
)
decision <- peps2_process(fit)
decision$Accept
decision$ProbEff
decision$ProbAccEff</pre>
```

plot.crm\_fit 55

plot.crm\_fit

Plot an crm\_fit

# Description

Plot an crm\_fit

## Usage

```
## S3 method for class 'crm_fit'
plot(x, pars = "prob_tox", ...)
```

# Arguments

x crm\_fit object to plot.

pars Parameters to plot. Plots utility scores by default.

... Extra parameters, passed onwards.

## Value

A plot

plot.efftox\_fit

Plot an efftox\_fit

# Description

Plot an efftox\_fit

# Usage

```
## S3 method for class 'efftox_fit'
plot(x, pars = "utility", ...)
```

## **Arguments**

x efftox\_fit object to plot.

pars Parameters to plot. Plots utility scores by default.

... Extra parameters, passed onwards.

#### Value

A plot

```
predict.augbin_2t_1a_fit
```

Predict probability of success for given tumour size measurements.

# Description

This method simply forwards to prob\_success.

## Usage

```
## S3 method for class 'augbin_2t_1a_fit'
predict(
   object,
   y1_lower = -Inf,
   y1_upper = Inf,
   y2_lower = -Inf,
   y2_upper = log(0.7),
   probs = c(0.025, 0.975),
   newdata = NULL,
   ...
)
```

## Arguments

object	Object of class augbin_2t_1a_fit.
y1_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to negative infinity.
y1_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to positive infinity.
y2_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline.
y2_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline. Defaults to $log(0.7)$ .
probs	pair of probabilities to use to calculate the credible interval for the probability of success.
newdata	data for which to infer the probability of success. A dataframe-like object with baseline tumour sizes in first column, and first and second post-baseline tumour sizes in columns 2 and 3. Omitted by default. When omitted, newdata is set to be the object\$tumour_size.
	Extra args passed onwards.

# Value

Object of class tibble

print.augbin\_fit 57

print.augbin\_fit

Print augbin\_fit object.

## **Description**

Print augbin\_fit object.

## Usage

## **Arguments**

x augbin\_fit object to print.pars parameters in model to summarise.... Extra parameters, passed onwards.

print.crm\_fit

Print crm\_fit object.

# Description

Print crm\_fit object.

# Usage

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

# Arguments

x crm\_fit object to print.

... Extra parameters, passed onwards.

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print.efftox\_fit

Print efftox\_fit object.

# Description

Print efftox\_fit object.

## Usage

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

## **Arguments**

x efftox\_fit object to convert.

... Extra parameters, passed onwards.

print.nbg\_fit

Print nbg\_fit object.

# Description

Print nbg\_fit object.

# Usage

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

# Arguments

x nbg\_fit object to print.

... Extra parameters, passed onwards.

```
\label{lem:predictive_augbin_2t_1a} Sample\ data\ from\ the\ Augmented\ Binary\ model\ prior\ predictive\ distribution.
```

# Description

Sample data from the prior predictive distributions of the two-period, single arm Augmented Binary model, subject to chosen prior parameters.

## Usage

```
prior_predictive_augbin_2t_1a(
  num_samps,
  alpha_mean,
  alpha_sd,
  beta_mean,
 beta_sd,
  gamma_mean,
  gamma_sd,
  sigma_mean,
  sigma_sd,
  omega_lkj_eta,
  alpha_d1_mean,
  alpha_d1_sd,
  gamma_d1_mean,
  gamma_d1_sd,
  alpha_d2_mean,
  alpha_d2_sd,
  gamma_d2_mean,
  gamma\_d2\_sd
)
```

# Arguments

num_samps	Number of samples.
alpha_mean	Prior mean of alpha parameter.
alpha_sd	Prior sd of alpha parameter.
beta_mean	Prior mean of beta parameter.
beta_sd	Prior sd of beta parameter.
gamma_mean	Prior mean of gamma parameter.
gamma_sd	Prior sd of gamma parameter.
sigma_mean	Prior mean of sigma parameter.
sigma_sd	Prior sd of sigma parameter.

prob\_success

```
Prior eta parameter for LKJ prior on covariance matrix of log tumour sizes.
omega_lkj_eta
alpha_d1_mean
                 Prior mean of alpha_D1 parameter.
alpha_d1_sd
                 Prior sd of alpha_D1 parameter.
gamma_d1_mean
                 Prior mean of gamma_D1 parameter.
gamma_d1_sd
                 Prior sd of gamma_D1 parameter.
                 Prior mean of alpha_D2 parameter.
alpha_d2_mean
alpha_d2_sd
                 Prior sd of alpha_D2 parameter.
gamma_d2_mean
                 Prior mean of gamma_D2 parameter.
                 Prior sd of gamma_D2 parameter.
gamma_d2_sd
```

### Value

Object of class tibble

#### See Also

stan\_augbin

## **Examples**

prob\_success

Calculate the probability of success.

## **Description**

Calculate the probability of success.

Calculate the probability of success for an augbin\_2t\_1a\_fit object.

prob\_success 61

# Usage

```
prob_success(x, ...)
## S3 method for class 'augbin_2t_1a_fit'
prob_success(
    x,
    y1_lower = -Inf,
    y1_upper = Inf,
    y2_lower = -Inf,
    y2_upper = log(0.7),
    probs = c(0.025, 0.975),
    newdata = NULL,
    ...
)
```

# Arguments

x	an R object of class "augbin_fit"
	arguments passed to other methods
y1_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to negative infinity.
y1_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 1 to baseline. Defaults to positive infinity.
y2_lower	numeric, minimum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline.
y2_upper	numeric, maximum threshold to constitute success, scrutinising the log of the tumour size ratio comparing time 2 to baseline. Defaults to $log(0.7)$ .
probs	pair of probabilities to use to calculate the credible interval for the probability of success.
newdata	data for which to infer the probability of success. A dataframe-like object with baseline tumour sizes in first column, and first and second post-baseline tumour sizes in columns 2 and 3. Omitted by default. When omitted, newdata is set to be the fit\$tumour_size.

# Value

Object of class tibble

```
## Not run:
fit <- stan_augbin_demo()
prob_success(fit, y2_upper = log(0.7))
## End(Not run)</pre>
```

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prob_tox_exceeds	Calculate the probability that the rate of toxicity exceeds some threshold
------------------	--

# Description

Calculate the probability that the rate of toxicity exceeds some threshold Calculate the probability that the rate of toxicity exceeds some threshold

### Usage

```
prob_tox_exceeds(x, ...)
## S3 method for class 'dose_finding_fit'
prob_tox_exceeds(x, threshold, ...)
```

## **Arguments**

```
x an R object of class "dose_finding_fit"... arguments passed to other methodsthreshold numeric, threshold value.
```

#### Value

```
numerical vector of probabilities
numerical vector of probabilities
```

ranBin2 63

ranBin2	Sample pairs of correlated binary events	

## **Description**

This function is reproduced from the binarySimCLF package on CRAN. The original package appears no longer to be maintained. View the original source at: https://github.com/cran/binarySimCLF/blob/master/R/ranBin2.

## Usage

```
ranBin2(nRep, u, psi)
```

## **Arguments**

nRep	Number of simulated event pairs, positive integer.
u	Mean event probabilities, expressed as a vector of length 2. E.g. to simulate associated bivariate events with probabilities $80 \text{ u} = c(0.8, 0.3)$ .
psi	Odds ratio, number. This parameter controls the strength of association. Use psi = 1 for no association. Values greater than 1 correspond to increasingly positive association between the two events, and vice-versa.

### Value

Matrix of events represented as 0s and 1s, with nRep rows and 2 columns. The first column is the incidence of event 1.

## **Examples**

```
probs <- c(0.8, 0.3)
s <- ranBin2(1000, probs, psi=0.2) # 1000 pairs of outcomes
cor(s) # Negatively correlated because psi < 1
colMeans(s) # Event rates as expected
```

rlkjcorr

Sample LKJ correlation matrices.

# Description

This function was copied from Richard McElreath's rethinking package hosted at https://github.com/rmcelreath/rethinking. In turn, he appears to have copied it from Ben Bolker's rLKJ function from the emdbook package, although I cannot find it there (else I would have imported it).

### Usage

```
rlkjcorr(n, K, eta = 1)
```

spread\_paths

## **Arguments**

Number of matrices to sample.K dimenstion of matrix to sample.

eta Distribution parameter

#### Value

matrix

spread\_paths Spread the information in dose\_finding\_paths object to a wide

data.frame format.

## **Description**

Spread the information in dose\_finding\_paths object to a wide data.frame format.

### Usage

```
spread_paths(df = NULL, dose_finding_paths = NULL, max_depth = NULL)
```

### Arguments

df

Optional data.frame like that returned by as\_tibble(dose\_finding\_paths). Columns .depth, .node, .parent are required. All other columns are spread with a suffix reflecting depth.

dose\_finding\_paths

Optional instance of dose\_finding\_paths. Required if 'df' is null.

max\_depth integer, maximum depth of paths to traverse.

#### Value

A data.frame

stan\_augbin 65

stan\_augbin

Fit Wason & Seaman's Augmented Binary model for tumour response.

### **Description**

Phase II clinical trials in oncology commonly assess response as a key outcome measure. Patients achieve a RECIST response if their tumour size post-baseline has changed in size by some threshold amount and they do not experience non-shrinkage failure. An example of non-shrinkage failure is the appearance of new lesions. As a dichtotomisation of the underlying continuous tumour size measurement, RECIST response is inefficient. Wason & Seaman introduced the Augmented Binary method to incorporate mechanisms for non-shrinkage failure whilst modelling the probability of response based on the continuous tumour size measurements. See model-specific sections below, and the references.

### **Usage**

```
stan_augbin(
  tumour_size,
  non_shrinkage_failure,
 arm = NULL,
 model = c("2t-1a"),
 prior_params = list(),
)
```

#### **Arguments**

tumour\_size

matrix-like object containing tumour size measures, with rows representing patients and columns representing chronological standardised assessment points.

Column one is baseline.

non\_shrinkage\_failure

matrix-like object containing logical indicators of non-shrinkage failure, with rows representing patients and columns representing chronological standardised

assessment points.

arm

optional vector of integers representing the allocated treatment arms for patients, assumed in the same order as tumour\_size and non\_shrinkage\_failure. NULL

to fit the augbin variant for single-arm trials. NULL is the default.

model

Character string to denote the desired model. Currently, only 2t-1a is supported, representing the model variant with two post-baseline assessments in a single arm trial. Multi-period and multi-arm versions will be added in future releases. The model choice determines the prior parameters that must be provided.

See sections below.

prior\_params

list of prior parameters. These are combined with the data and passed to rstan::sampling.

The parameters required depend on the model form being fit. See sections be-

low.

Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, control. See sampling.

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#### Value

an instance or subclass of type augbin\_fit.

### Single-arm model with two post-baseline assessments

The complete model form is:

$$(y_{1i}, y_{2i})^T \sim N((\mu_{1i}, \mu_{2i})^T, \Sigma)$$

$$\mu_{1i} = \alpha + \gamma z_{0i}$$

$$\mu_{2i} = \beta + \gamma z_{0i}$$

$$logit(Pr(D_{1i} = 1|Z_{0i})) = \alpha_{D1} + \gamma_{D1} z_{0i}$$

$$logit(Pr(D_{2i} = 1|D_{1i} = 0, Z_{0i}, Z_{1i})) = \alpha_{D2} + \gamma_{D2} z_{1i}$$

where  $z_{0i}$ ,  $z_{1i}$ ,  $z_{2i}$  are tumour sizes at baseline, period 1, and period 2, for patient i;  $y_{1i}$ ,  $y_{2i}$  are the log-tumour-size ratios with respect to baseline;  $D_{1i}$ ,  $D_{2i}$  are indicators of non-shrinkage failure; and  $\Sigma$  is assumed to be unstructured covariance matrix, with associated correlation matrix having an LKJ prior.

The following prior parameters are required:

- alpha\_mean & alpha\_sd for normal prior on  $\alpha$ .
- beta\_mean & beta\_sd for normal prior on  $\beta$ .
- gamma\_mean & gamma\_sd for normal prior on  $\gamma$ .
- sigma\_mean & sigma\_sd for normal priors on diagonal elements of  $\Sigma$ ;
- omega\_lkj\_eta for a LKJ prior on the two-period correlation matrix associated with Sigma. omega\_lkj\_eta = 1 is uniform, analogous to a Beta(1,1) prior on a binary probability.
- alpha\_d1\_mean & alpha\_d1\_sd for normal prior on  $\alpha_{D1}$ .
- gamma\_d1\_mean & gamma\_d1\_sd for normal prior on  $\gamma_{D1}$ .
- alpha\_d2\_mean & alpha\_d2\_sd for normal prior on  $\alpha_{D2}$ .
- gamma\_d2\_mean & gamma\_d2\_sd for normal prior on  $\gamma_{D2}$ .

#### Author(s)

Kristian Brock

#### References

Wason JMS, Seaman SR. Using continuous data on tumour measurements to improve inference in phase II cancer studies. Statistics in Medicine. 2013;32(26):4639-4650. doi:10.1002/sim.5867

Eisenhauer EA, Therasse P, Bogaerts J, et al. New response evaluation criteria in solid tumours: Revised RECIST guideline (version 1.1). European Journal of Cancer. 2009;45(2):228-247. doi:10.1016/j.ejca.2008.10.026

#### See Also

augbin\_fit prior\_predictive\_augbin\_2t\_1a sampling

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### **Examples**

```
priors <- list(alpha_mean = 0, alpha_sd = 1,</pre>
               beta_mean = 0, beta_sd = 1,
               gamma_mean = 0, gamma_sd = 1,
               sigma_mean = 0, sigma_sd = 1,
                omega_lkj_eta = 1,
               alpha_d1_mean = 0, alpha_d1_sd = 1,
                gamma_d1_mean = 0, gamma_d1_sd = 1,
               alpha_d2_mean = 0, alpha_d2_sd = 1,
               gamma_d2_mean = 0, gamma_d2_sd = 1)
# Scenario 1 of Table 1 in Wason & Seaman (2013)
N <- 50
sigma <- 1
delta1 <- -0.356
mu <- c(0.5 * delta1, delta1)
Sigma = matrix(c(0.5 * sigma^2, 0.5 * sigma^2, 0.5 * sigma^2, sigma^2),
               ncol = 2)
alphaD <- -1.5
gammaD <- 0
set.seed(123456)
y <- MASS::mvrnorm(n = N, mu, Sigma)
z0 \leftarrow runif(N, min = 5, max = 10)
z1 <- exp(y[, 1]) * z0
z2 <- exp(y[, 2]) * z0
d1 <- rbinom(N, size = 1, prob = gtools::inv.logit(alphaD + gammaD * z0))</pre>
d2 <- rbinom(N, size = 1, prob = gtools::inv.logit(alphaD + gammaD * z1))</pre>
tumour_size <- data.frame(z0, z1, z2) # Sizes in cm</pre>
non_shrinkage_failure <- data.frame(d1, d2)</pre>
# Fit
## Not run:
fit <- stan_augbin(tumour_size, non_shrinkage_failure,</pre>
                    prior_params = priors, model = '2t-1a', seed = 123)
## End(Not run)
```

stan\_augbin\_demo

Simple helper function to demonstrate fitting of an Augmented Binary model.

### **Description**

This function exist mostly to demonstrate things you can do to instances of augbin\_fit without having to paste into each example the not inconsiderable blob of code to sample outcomes and fit the model.

## Usage

```
stan_augbin_demo()
```

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## Value

```
instance of augbin_fit
```

#### See Also

```
stan_augbin augbin_fit prior_predictive_augbin_2t_1a sampling
```

## **Examples**

```
## Not run:
fit <- stan_augbin_demo()
# I told you it was simple.
## End(Not run)</pre>
```

stan\_crm

Fit a CRM model

## **Description**

Fit a continual reassessment method (CRM) model for dose-finding using Stan for full Bayesian inference. There are several likelihood and prior combinations supported. See model-specific sections below.

## Usage

```
stan_crm(
 outcome_str = NULL,
  skeleton,
  target,
 model = c("empiric", "logistic", "logistic_gamma", "logistic2"),
  a0 = NULL
  alpha_mean = NULL,
  alpha_sd = NULL,
  beta_mean = NULL,
  beta_sd = NULL,
  beta_shape = NULL,
  beta_inverse_scale = NULL,
  doses_given = NULL,
  tox = NULL,
 weights = NULL,
)
```

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# Arguments

outcome_str	A string representing the outcomes observed hitherto. See df_parse_outcomes for a description of syntax and examples. Alternatively, you may provide doses_given and tox parameters. See Details.
skeleton	a vector of the prior guesses of toxicity at doses. This should be a monotonically-increasing vector of numbers between 0 and 1.
target	the target toxicity probability, a number between 0 and 1. This value would normally be one of the values in skeleton, but that is not a requirement.
model	Character string to denote desired model. One of empiric, logistic, logistic_gamma, or logistic2. The choice of model determines which parameters are required. See Details.
a0	Value of fixed intercept parameter. Only required for certain models. See Details.
alpha_mean	Prior mean of intercept variable for normal prior. Only required for certain models. See Details.
alpha_sd	Prior standard deviation of intercept variable for normal prior. Only required for certain models. See Details.
beta_mean	Prior mean of gradient variable for normal prior. Only required for certain models. See Details.
beta_sd	Prior standard deviation of slope variable for normal prior. Only required for certain models. See Details.
beta_shape	Prior shape parameter of slope variable for gamma prior. Only required for certain models. See Details.
beta_inverse_s	cale
	Prior inverse scale parameter of slope variable for gamma prior. Only required for certain models. See Details.
doses_given	A optional vector of dose-levels given to patients 1:num_patients, where 1=lowest dose, 2=second dose, etc. Only required when outcome_str is not provided.
tox	An optional vector of toxicity outcomes for patients 1:num_patients, where 1=toxicity and 0=no toxicity. Only required when outcome_str is not provided.
weights	An optional vector of numeric weights for the observations for patients 1:num_patients, thus facilitating the TITE-CRM design. Can be used with outcome_str, or with doses_given and tox. It is generally tidier to specify doses_given, tox and weights when a TITE-CRM analysis is desired.
• • •	Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, and control.

# **Details**

The quickest and easiest way to fit a CRM model to some observed outcomes is to describe the outcomes using **trialr**'s syntax for dose-finding outcomes. See df\_parse\_outcomes for full details and examples.

Different model choices require that different parameters are provided. See sections below.

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## Value

An object of class crm\_fit

## The empiric model

The model form is:

$$F(x_i, \beta) = x_i^{\exp \beta}$$

and the required parameters are:

• beta\_sd

## The logistic model

The model form is:

$$F(x_i, \beta) = 1/(1 + \exp(-a_0 - \exp(\beta)x_i))$$

and the required parameters are:

- a0
- beta\_mean
- beta\_sd

# The logistic\_gamma model

The model form is:

$$F(x_i, \beta) = 1/(1 + \exp(-a_0 - \exp(\beta)x_i))$$

and the required parameters are:

- a0
- beta\_shape
- beta\_inverse\_scale

# The logistic2 model

The model form is:

$$F(x_i, alpha, \beta) = 1/(1 + \exp(-\alpha - \exp(\beta)x_i))$$

and the required parameters are:

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

## Author(s)

Kristian Brock

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### References

O'Quigley, J., Pepe, M., & Fisher, L. (1990). Continual reassessment method: a practical design for phase 1 clinical trials in cancer. Biometrics, 46(1), 33-48. https://www.jstor.org/stable/2531628 Cheung, Y.K. (2011). Dose Finding by the Continual Reassessment Method. CRC Press. ISBN 9781420091519

#### See Also

```
crm_fit sampling
```

### **Examples**

```
## Not run:
# CRM example
fit1 <- stan_crm('1N 2N 3T', skeleton = c(0.1, 0.2, 0.35, 0.6),
                 target = 0.2, model = 'empiric', beta_sd = sqrt(1.34),
                 seed = 123)
fit2 <- stan_crm('1NNN 2NNN 3TTT', skeleton = c(0.1, 0.2, 0.35, 0.6),
                 target = 0.2, model = 'logistic', a0 = 3, beta_mean = 0,
                 beta_sd = sqrt(1.34), seed = 123)
# The seed is passed to the Stan sampler. The usual Stan sampler params like
# cores, iter, chains etc are passed on too via the ellipsis operator.
# TITE-CRM example, p.124 of Dose Finding by the CRM, Cheung (2010)
fit3 < -stan_{crm}(skeleton = c(0.05, 0.12, 0.25, 0.40, 0.55), target = 0.25,
                doses_given = c(3, 3, 3, 3),
                tox = c(0, 0, 0, 0),
                weights = c(73, 66, 35, 28) / 126,
                model = 'empiric', beta_sd = sqrt(1.34), seed = 123)
fit3$recommended_dose
## End(Not run)
```

stan\_efftox

Fit an EffTox model

## **Description**

Fit an EffTox model using Stan for full Bayesian inference.

# Usage

```
stan_efftox(
  outcome_str = NULL,
  real_doses,
  efficacy_hurdle,
```

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```
toxicity_hurdle,
  p_e,
  p_t,
 eff0,
  tox1,
 eff_star,
  tox_star,
  priors = NULL,
  alpha_mean = NULL,
  alpha_sd = NULL,
 beta_mean = NULL,
 beta_sd = NULL,
  gamma_mean = NULL,
 gamma_sd = NULL,
  zeta_mean = NULL,
  zeta_sd = NULL,
 eta_mean = NULL,
 eta_sd = NULL,
 psi_mean = NULL,
 psi_sd = NULL,
 doses_given = NULL,
 eff = NULL,
  tox = NULL,
)
```

## **Arguments**

outcome_str	A string representing the outcomes observed hitherto. See <a href="efftox_parse_outcomes">efftox_parse_outcomes</a> for a description of syntax and examples. Alternatively, you may provide doses_given, eff and tox parameters. See Details.	
real_doses	A vector of numbers, the doses under investigation. They should be ordered from lowest to highest and be in consistent units. E.g. to conduct a dose-finding trial of doses 10mg, 20mg and 50mg, use c(10, 20, 50).	
efficacy_hurdle		
	Minimum acceptable efficacy probability. A number between 0 and 1.	
toxicity_hurdle	e	
	Maximum acceptable toxicity probability. A number between 0 and 1.	
p_e	Certainty required to infer a dose is acceptable with regards to being probably efficacious; a number between 0 and 1.	
p_t	Certainty required to infer a dose is acceptable with regards to being probably tolerable; a number between 0 and 1.	
eff0	Efficacy probability required when toxicity is impossible; a number between 0 and 1 (see Details).	
tox1	Toxicity probability permitted when efficacy is guaranteed; a number between 0 and 1 (see Details).	
eff_star	Efficacy probability of an equi-utility third point (see Details).	

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tox_star	Toxicity probability of an equi-utility third point (see Details).
priors	instance of class efftox_priors, the hyperparameters for normal priors on the six model parameters.
alpha_mean	Optional, the prior normal mean of the intercept term in the toxicity logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
alpha_sd	Optional, the prior normal standard deviation of the intercept term in the toxicity logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
beta_mean	Optional, the prior normal mean of the slope term in the toxicity logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
beta_sd	Optional, the prior normal standard deviation of the slope term in the toxicity logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
gamma_mean	Optional, The prior normal mean of the intercept term in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
gamma_sd	Optional, the prior normal standard deviation of the intercept term in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
zeta_mean	Optional, the prior normal mean of the slope term in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
zeta_sd	Optional, the prior normal standard deviation of the slope term in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
eta_mean	Optional, the prior normal mean of the squared term coefficient in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
eta_sd	Optional, the prior normal standard deviation of the squared term coefficient in the efficacy logit model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
psi_mean	Optional, the prior normal mean of the association term in the combined efficacy-toxicity model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
psi_sd	Optional, the prior normal standard deviation of the association term in the combined efficacy-toxicity model. A number. You should prioritise specifying this value via priors but this option is provided for backwards-compatibility.
doses_given	A optional vector of dose-levels given to patients 1:num_patients, where 1=lowest dose, 2=second dose, etc. Only required when outcome_str is not provided.
eff	An optional vector of efficacy outcomes for patients 1:num_patients, where 1=efficacy and 0=no efficacy. Only required when outcome_str is not provided.

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tox	An optional vector of toxicity outcomes for patients 1:num_patients, where 1=toxicity and 0=no toxicity. Only required when outcome_str is not provided.
	Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, control. sampling.

#### **Details**

The quickest and easiest way to fit an EffTox model to some observed outcomes is to describe the outcomes using **trialr**'s syntax for efficacy-toxicity dose-finding outcomes. See efftox\_parse\_outcomes for full details and examples.

Utility or attractivess scores are calculated in EffTox using L^p norms. Imagine the first quadrant of a scatter plot with prob\_eff along the x-axis and prob\_tox along the y-axis. The point (1, 0) (i.e. guaranteed efficacy & no toxicity) is the holy grail. The neutral contour intersects the points (eff0, 0), (1, tox1) and (eff\_star, tox\_star). A unique curve intersects these three points and identifies a value for p, the exponent in the L^p norm. On this neutral- utility contour, scores are equal to zero. A family of curves with different utility scores is defined that are "parallel" to this neutral curve. Points with probabilities of efficacy and toxicity that are nearer to (1, 0) will yield greater scores, and vice-versa.

#### Value

An object of class efftox\_fit

#### Author(s)

Kristian Brock <a href="mailto:kristian.brock@gmail.com">kristian.brock@gmail.com</a>

#### References

Thall, P., & Cook, J. (2004). Dose-Finding Based on Efficacy-Toxicity Trade-Offs. Biometrics, 60(3), 684-693.

Thall, P., Herrick, R., Nguyen, H., Venier, J., & Norris, J. (2014). Effective sample size for computing prior hyperparameters in Bayesian phase I-II dose-finding. Clinical Trials, 11(6), 657-666. https://doi.org/10.1177/1740774514547397

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

#### See Also

```
efftox_priors get_efftox_priors efftox_fit stan_efftox_demo
```

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```
zeta_mean = 3.4181, zeta_sd = 2.4406,
                  eta_mean = 0, eta_sd = 0.2,
                  psi_mean = 0, psi_sd = 1)
mod1 <- stan_efftox('1N 2E 3B',</pre>
                    real_doses = c(1.0, 2.0, 4.0, 6.6, 10.0),
                    efficacy_hurdle = 0.5, toxicity_hurdle = 0.3,
                    p_e = 0.1, p_t = 0.1,
                    eff0 = 0.5, tox1 = 0.65,
                    eff_star = 0.7, tox_star = 0.25,
                     priors = p,
                     seed = 123)
# The above is a longhad version of:
mod2 <- stan_efftox_demo('1N 2E 3B', seed = 123)</pre>
# the seed is passed to the Stan sampler. The usual Stan sampler params like
# cores, iter, chains etc are passed on too via the ellipsis operator.
## End(Not run)
```

stan\_efftox\_demo

Fit the EffTox model presented in Thall et al. (2014)

### **Description**

Fit the EffTox model presented in Thall et al. (2014) using Stan for full Bayesian inference.

### Usage

```
stan_efftox_demo(outcome_str, ...)
```

### **Arguments**

outcome\_str A string representing the outcomes observed hitherto. See efftox\_parse\_outcomes for a description of syntax and examples. Alternatively, you may provide doses\_given, eff and tox parameters. See Details.

Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, control. sampling.

#### Value

An object of class efftox\_fit

#### Author(s)

Kristian Brock <a href="mailto:kristian.brock@gmail.com">kristian.brock@gmail.com</a>

#### References

Thall, P., & Cook, J. (2004). Dose-Finding Based on Efficacy-Toxicity Trade-Offs. Biometrics, 60(3), 684-693.

Thall, P., Herrick, R., Nguyen, H., Venier, J., & Norris, J. (2014). Effective sample size for computing prior hyperparameters in Bayesian phase I-II dose-finding. Clinical Trials, 11(6), 657-666. https://doi.org/10.1177/1740774514547397

Brock, K., Billingham, L., Copland, M., Siddique, S., Sirovica, M., & Yap, C. (2017). Implementing the EffTox dose-finding design in the Matchpoint trial. BMC Medical Research Methodology, 17(1), 112. https://doi.org/10.1186/s12874-017-0381-x

#### See Also

```
efftox_fit stan_efftox
```

#### **Examples**

```
## Not run:
# This model is presented in Thall et al. (2014)
mod2 <- stan_efftox_demo('1N 2E 3B', seed = 123)
# The seed is passed to the Stan sampler. The usual Stan sampler params like
# cores, iter, chains etc are passed on too via the ellipsis operator.
## End(Not run)</pre>
```

```
stan_hierarchical_response_thall
```

Fit the hierarchical response model described by Thall et al. (2003).

# Description

Fit the hierarchical response model to exchangeable groups described by Thall et al. (2003).

### Usage

```
stan_hierarchical_response_thall(
  group_responses,
  group_sizes,
  mu_mean,
  mu_sd,
  tau_alpha,
  tau_beta,
  ...
)
```

#### **Arguments**

group\_responses

vector of integers, number of responses in each group

group\_sizes vector of integers, number of patients in each group

mu\_mean mean parameter of normal prior distribution on mu. See details.

mu\_sd standard deviation parameter of normal prior distribution on mu. See details.

tau\_alpha parameter alpha of inverse gamma prior distribution on tau. See details. tau\_beta beta parameter of inverse gamma prior distribution on tau. See details.

... Extra parameters are passed to rstan::sampling. Commonly used options are

iter, chains, warmup, cores, and control.

#### **Details**

Thall *et al.* (2003) describe hierarchical methods for analysing treatment effects of a common intervention in several sub-types of a disease. The treatment effects are assumed to be different but exchangeable and correlated. Observing efficacy in one cohort, for example, increases one's expectations of efficacy in others. They demonstrate the hierarchical approach in a trial with binary response outcomes and in another with time-to-event outcomes. This function fits their model for binary response outcomes.

Let the probability of response in group i be  $\pi[i]$  for i=1,...,N. They assume a logistic model so that  $\theta_i = \log \pi_i/(1-\pi_i)$  is the log-odds of response in group i. They assume that  $\theta_i \sim N(\mu, \sigma^2)$ .

The authors implemented their model in BUGS. As is the convention in BUGS, the authors define normal distributions by a precision parameter  $\tau$  as opposed to the standard deviation parameter  $\sigma$  used here. We have re-specified their model to comply with the Stan convention of using standard deviation. The authors use a normal prior on  $\mu$ , and a gamma prior on  $\tau$ , equivalent to an inverse gamma prior on  $\tau^{-1} = \sigma^2$ .

The authors provide WinBUGS code in their publication. We implement their model here in Stan.

### Value

```
Object of class rstan::stanfit returned by rstan::sampling
```

#### References

Thall, Wathen, Bekele, Champlin, Baker, and Benjamin. 2003. "Hierarchical Bayesian approaches to phase II trials in diseases with multiple subtypes." Statistics in Medicine 22 (5): 763–80. https://doi.org/10.1002/sim.1399.

#### See Also

```
rstan::stanfit, rstan::sampling
```

```
## Not run:
# Example from p.778 of Thall et al. (2003)
mod0 <- stan_hierarchical_response_thall(
  group_responses = c(0, 0, 1, 3, 5, 0, 1, 2, 0, 0),</pre>
```

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```
group_sizes = c(0, 2 ,1, 7, 5, 0, 2, 3, 1, 0),
mu_mean = -1.3863,
mu_sd = sqrt(1 / 0.1),
tau_alpha = 2,
tau_beta = 20)
## End(Not run)
```

stan\_nbg

Fit a Neuenschwander, Branson & Gsponer logit dose-finding model

### **Description**

Fit Neuenschwander, Branson & Gsponer logit model for dose-finding using Stan for full Bayesian inference.

# Usage

```
stan_nbg(
  outcome_str = NULL,
  real_doses,
  d_star,
  target,
  alpha_mean = NULL,
  alpha_sd = NULL,
  beta_mean = NULL,
  beta_sd = NULL,
  doses_given = NULL,
  tox = NULL,
  weights = NULL,
  ...
)
```

# Arguments

outcome_str	A string representing the outcomes observed hitherto. See df_parse_outcomes for a description of syntax and examples. Alternatively, you may provide doses_given and tox parameters. See Details.
real_doses	A vector of numbers, the doses under investigation. They should be ordered from lowest to highest and be in consistent units. E.g. to conduct a dose-finding trial of doses 10mg, 20mg and 50mg, use c(10, 20, 50).
d_star	d_star, numeric reference dose-level. The linear covariate in this logit model is dose / d_star.
target	the target toxicity probability, a number between 0 and 1.
alpha_mean	Prior mean of intercept variable for normal prior. See Details.

stan\_nbg

alpha_sd	Prior standard deviation of intercept variable for normal prior. See Details.
beta_mean	Prior mean of gradient variable for normal prior. See Details.
beta_sd	Prior standard deviation of slope variable for normal prior. See Details.
doses_given	A optional vector of dose-levels given to patients 1:num_patients, where 1=lowest dose, 2=second dose, etc. Only required when outcome_str is not provided.
tox	An optional vector of toxicity outcomes for patients 1:num_patients, where 1=toxicity and 0=no toxicity. Only required when outcome_str is not provided.
weights	An optional vector of numeric weights for the observations for patients 1:num_patients, thus facilitating a time-to-event (TITE) design. Can be used with outcome_str, or with doses_given and tox. It is generally tidier to specify doses_given, tox and weights when a TITE-analysis is desired.
• • •	Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, and control.

### **Details**

The quickest and easiest way to fit this model to some observed outcomes is to describe the outcomes using **trialr**'s syntax for dose-finding outcomes. See df\_parse\_outcomes for full details and examples.

The two-parameter model form is:

$$F(x_i, \alpha, \beta) = 1/(1 + \exp{-(\alpha + \exp{(\beta)log(x_i/d_star)})})$$
  
and the required parameters are:

- alpha\_mean
- alpha\_sd
- beta\_mean
- beta\_sd

# Value

An object of class nbg\_fit, which inherits behaviour from crm\_fit.

# Author(s)

Kristian Brock <a href="mailto:kristian.brock@gmail.com">kristian.brock@gmail.com</a>

#### References

Neuenschwander, B., Branson, M., & Gsponer, T. (2008). Critical aspects of the Bayesian approach to phase I cancer trials. Statistics in Medicine, 27, 2420–2439. https://doi.org/10.1002/sim

#### See Also

```
crm_fit sampling
```

stan\_peps2

#### **Examples**

```
## Not run:
# Non-TITE example:
fit1 <- stan_nbg('1NNN 2NNN 3TTT', real_doses = c(10, 20, 50, 100, 200),
                 d_{star} = 200, target = 0.25,
                 alpha_mean = -1, alpha_sd = 2,
                 beta_mean = 0, beta_sd = 1,
                 seed = 123)
fit1$recommended_dose
# The seed is passed to the Stan sampler. The usual Stan sampler params like
# cores, iter, chains etc are passed on too via the ellipsis operator.
# TITE-CRM example
fit2 <-stan_nbg(real_doses = c(10, 20, 50, 100, 200), d_star = 200,
                target = 0.25,
                doses_given = c(3, 3, 3, 3),
                tox = c(0, 0, 0, 0),
                weights = c(73, 66, 35, 28) / 126,
                alpha_mean = -1, alpha_sd = 2,
                beta_mean = 0, beta_sd = 1,
                seed = 123)
fit2$recommended_dose
## End(Not run)
```

stan\_peps2

Fit the P2TNE model developed for the PePS2 trial to some outcomes.

#### **Description**

The PePS2 trial investigates pembrolizumab in non-small-cell lung cancer. Patients may be previously treated (PT) or treatment naive (TN). Response rates in lung cancer have been shown to increase with PD-L1 tumour proportion score. PD-L1 score is measured at baseline. Each patient belongs to one of the categories <1 stratify the patient population and are used as predictive variables to stratify the analysis. The BEBOP model studies co-primary efficacy and toxicity outcomes in the presence of predictive data. Thus, PePS2 studies efficacy and toxicity in 6 distinct cohorts: TN Low, TN Medium, TN High, PT Low, PT Medium, PT High. The design admits all-comers and does not target specific sample sizes in the individual cohorts. Hyperprior parameters have defaults to match those used in PePS2, but all may be overridden. The returned object includes randomly-sampled outcomes, as well as parameters to run the model. These are all combined in the same list object for passing to RStan, as is the convention. See the accompanying vignette for a full description.

#### Usage

```
stan_peps2(
  eff,
```

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```
tox,
cohorts,
alpha_mean = -2.2,
alpha_sd = 2,
beta_mean = -0.5,
beta_sd = 2,
gamma_mean = -0.5,
gamma_sd = 2,
zeta_mean = -0.5,
zeta_sd = 2,
lambda_mean = -2.2,
lambda_sd = 2,
psi_mean = 0,
psi_sd = 1,
...
)
```

# Arguments

eff	A vector of efficacy outcomes for the patients, where 1=efficacy and 0=no efficacy.
tox	A vector of toxicity outcomes for the patients, where 1=toxicity and 0=no toxicity.
cohorts	A vector of integers from 1 to 6, denoting the cohorts to which the patients belong.
alpha_mean	The prior mean of alpha. Alpha is the efficacy model intercept.
alpha_sd	The prior standard deviation of alpha. Alpha is the efficacy model intercept.
beta_mean	The prior mean of beta. Beta is the efficacy model term for being previously treated.
beta_sd	The prior standard deviation of beta. Beta is the efficacy model term for being previously treated.
gamma_mean	The prior mean of gamma. Gamma is the efficacy model term for being PD-L1 score = Low.
gamma_sd	The prior standard deviation of gamma. Gamma is the efficacy model term for being PD-L1 score = Low.
zeta_mean	The prior mean of zeta. Zeta is the efficacy model term for being PD-L1 score = Medium.
zeta_sd	The prior standard deviation of zeta. Zeta is the efficacy model term for being PD-L1 score = Medium.
lambda_mean	The prior mean of lambda. Lambda is the toxicity model intercept.
lambda_sd	The prior standard deviation of lambda. Lambda is the toxicity model intercept.
psi_mean	The prior mean of psi. Psi is the joint model association parameter.
psi_sd	The prior standard deviation of psi. Psi is the joint model association parameter.
	Extra parameters are passed to rstan::sampling. Commonly used options are iter, chains, warmup, cores, and control.

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# Value

```
Object of class rstan::stanfit returned by rstan::sampling
```

# **Examples**

```
## Not run:
fit <- stan_peps2(
  eff = c(0, 1, 0, 1, 0, 0),
  tox = c(0, 0, 1, 1, 0, 0),
  cohorts = c(3, 1, 1, 4, 5, 6)
)
## End(Not run)</pre>
```

summary.crm\_fit

Obtain summary of an crm\_fit

# Description

Obtain summary of an crm\_fit

### Usage

```
## S3 method for class 'crm_fit'
summary(object, ...)
```

# Arguments

object crm\_fit object to summarise.

... Extra parameters, passed onwards.

#### Value

A summary object.

# See Also

```
stan_crm
```

summary.efftox\_fit 83

```
summary.efftox\_fit \qquad \textit{Obtain summary of an efftox\_fit}
```

### **Description**

Obtain summary of an efftox\_fit

### Usage

```
## S3 method for class 'efftox_fit'
summary(object, ...)
```

# Arguments

```
object efftox_fit object to summarise.
... Extra parameters, passed onwards.
```

#### Value

A summary object.

### **Description**

Get the total weight of patient outcomes at the doses under investigation.

### Usage

```
total_weight_at_dose(x, dose, ...)
## Default S3 method:
total_weight_at_dose(x, dose = NULL, ...)
```

### **Arguments**

```
x An R object of class "dose_finding_fit"dose Optional integer, at which dose-level? Omit to get data on all doses.... arguments passed to other methods
```

#### Value

numerical vector

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#### **Examples**

tox\_at\_dose

Get the number of toxicity events seen at the doses under investigation.

### Description

Get the number of toxicity events seen at the doses under investigation.

# Usage

```
tox_at_dose(x, dose, ...)
## S3 method for class 'dose_finding_fit'
tox_at_dose(x, dose = NULL, ...)
```

#### **Arguments**

x An R object of class "dose\_finding\_fit"dose Optional integer, at which dose-level? Omit to get data on all doses.... arguments passed to other methods

### Value

integer vector

trialr\_simulate 85

trialr\_simulate

Run a simulation study.

#### **Description**

This function is a fairly flexible way of running simulation studies in trialr, and beyond. It essentially uses delegates to perform this pattern:

```
for i in 1:N:
    data = get_data_func()
    fit = fit_model_func(data)
    if summarise_func is null:
        sims[i] = fit
    else
        sims[i] = summarise_func(data, fit)
    end
loop
return sims
```

#### Usage

```
trialr_simulate(
   N,
   get_data_func,
   fit_model_func,
   summarise_func = NULL,
   num_logs = 10,
   num_saves = NULL,
   save_func = NULL
)
```

# **Arguments**

N integer, number of simulated iterations to run.

get\_data\_func Function that takes no parameters and returns a sampled dataset to be analysed.

I.e. the call signature is f().

fit\_model\_func Function that accepts the output of get\_data\_func as the sole parameter and

fits the model or performs the analysis, returning an object of arbitrary type.

summarise\_func Optional. If provided, this function should accept the ouputs of get\_data\_func and fit\_model\_func as parameters 1 & 2 and perform some post-fit processing or simplification. The result of this call is the output from iteration i. If omitted, the fit object from fit\_model\_func is simply used as the output from iteration

i.

num\_logs Number of log messages to receive about progress. NULL to suppress logging.

E.g. if N=100 and num\_logs=10, you will get log messages when i=10, 20, 30,

etc.

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num\_saves Number of interimittent saves to attempt. NULL to suppress saving E.g. if

N=100 and num\_saves=10, the save\_func delegate will be called after iteration

i=10, 20, 30, etc.

optional. Function that takes the interim list of simulated objects as the sole parameter and saves them somehow. This, combined with num\_saves, allows periodic saving of in-progress results to avoid complete data loss if the simula-

tion study fails for some reason.

#### Value

list of length N. The items in the list are as returned by summarise\_func or fit\_model\_func.

### **Examples**

```
get_data_func <- function() {</pre>
 group_sizes <- rbinom(n = 5, size = 50, prob = c(0.1, 0.3, 0.3, 0.2, 0.1))
 group_responses <- rbinom(n = 5, size = group_sizes,</pre>
                             prob = c(0.2, 0.5, 0.2, 0.2, 0.2)
    group_responses = group_responses, group_sizes = group_sizes,
    mu_mean = gtools::logit(0.1), mu_sd = 1, tau_alpha = 2, tau_beta = 20
fit_model_func <- function(data) {</pre>
 data <- append(data, list(refresh = 0))</pre>
 do.call(stan_hierarchical_response_thall, args = data)
}
summarise_func <- function(data, fit) {</pre>
 # Probability that estimate response rate exceeds 30%
 unname(colMeans(as.data.frame(fit, 'prob_response') > 0.3))
## Not run:
sims <- trialr_simulate(N = 20, get_data_func, fit_model_func, summarise_func)</pre>
# Posterior probabilities that the response rate in each cohort exceeds 30%:
do.call(rbind, sims)
# Cohorts are in columns; simulated iterations are in rows.
## End(Not run)
```

weights\_at\_dose

*Get the weights of patient outcomes at the doses under investigation.* 

#### **Description**

Get the weights of patient outcomes at the doses under investigation.

weights\_at\_dose 87

### Usage

```
weights_at_dose(x, dose, ...)
## Default S3 method:
weights_at_dose(x, dose = NULL, ...)
## S3 method for class 'crm_fit'
weights_at_dose(x, dose = NULL, ...)
```

#### **Arguments**

```
x An R object of class "dose_finding_fit"

dose Optional integer, at which dose-level? Omit to get data on all doses.

... arguments passed to other methods
```

#### Value

list if dose omitted, numerical vector if dose provided.

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