

PoC Calibration Notebook - New Methodology

Introduction

This notebook implements the new PoC calibration methodology based on the email specification. The calibration uses null/flat scenarios to control Type I error rates.

Key Features

- **Null/Flat Scenario Construction:** Uses total probability formula for marginal efficacy calculation
- **C_poc Calibration:** Finds optimal threshold to achieve ~10% Type I error rate

Setup

```
library(knitr)
library(ggplot2)
library(dplyr)
```

Attaching package: 'dplyr'

The following objects are masked from 'package:stats':

`filter`, `lag`

The following objects are masked from 'package:base':

`intersect`, `setdiff`, `setequal`, `union`

```
# Set working directory to project root
if (basename(getwd()) == "notebooks") {
  setwd("../")
}

# Source required functions
source("src/utils/helpers.R")
source("src/utils/plotting_extensions.R")
source("src/core/simulate_data.R")
source("src/core/model_utils.R")
source("src/decision/dose_decision.R")
source("src/core/main.R")
```

Iso 0.0-21

An "infelicity" in the function `ufit()` (whereby it was all too easy to conflate the location of the mode with its index in the entries of the "x" argument) has been corrected. To this end, `ufit()` now has arguments "lmode" (the location of the mode), and "imode" (its index). At most one of these arguments should be specified. See the help for `ufit()`.

```
source("src/optimization/poc_calibration_new.R")
```

Configuration

Important: Parameter Naming Convention

Two different types of parameters with clear naming:

1. `null_p_*` = True probability values in the NULL scenario (used to generate data)
 - `null_p_I` = True immune response rate (e.g., 0.25)
 - `null_p_E` = True efficacy rate (e.g., 0.30)
 - `null_p_T` = True toxicity rate (e.g., 0.05)
2. `phi_*` = Admissibility thresholds (used for decision making)
 - `phi_I` = Immune response threshold for admissibility (e.g., 0.20)

- ϕ_E = Efficacy threshold for admissibility (e.g., 0.25)
- ϕ_T = Toxicity threshold for admissibility (e.g., 0.30)

Example: We set $\text{null_p_I} = 0.20$ (true value) = $\phi_I = 0.20$ (threshold) for a true null scenario.

Parameter Type	Immune	Efficacy	Toxicity	Purpose
Null Scenario	$\text{null_p_I} = 0.20$	$\text{null_p_E} = 0.25$	$\text{null_p_T} = 0.05$	Generate data
Thresholds	$\phi_I = 0.20$	$\phi_E = 0.25$	$\phi_T = 0.30$	Make decisions
Relationship	$\text{null_p_I} = \phi_I$	$\text{null_p_E} = \phi_E$	$\text{null_p_T} < \phi_T$	Null scenario

```
# Calibration parameters per email specification
# Null scenario: true values equal thresholds for a true null scenario
calibration_params <- list(
  null_p_I = 0.20,      # NULL SCENARIO: True immune response rate (equals threshold phi_I=0.20)
  null_p_E = 0.25,      # NULL SCENARIO: True efficacy rate (equals threshold phi_E=0.25)
  null_p_T = 0.05,      # NULL SCENARIO: True toxicity rate (flat, safe level)
  tox_upper = 0.30,      # Toxicity upper bound for scenario construction
  n_simulations = 1000  # Number of simulations for calibration
)

# Trial configuration for calibration
# These phi_* values are THRESHOLDS for admissibility checks (not true data values!)
trial_config <- list(
  dose_levels = c(1, 2, 3, 4, 5),
  n_stages = 5,          # 5 total stages (1 equal + 4 adaptive)
  cohort_size = 15,
  phi_T = 0.30,          # THRESHOLD: Toxicity upper limit for admissibility
  c_T = 0.2,             # PROBABILITY: P(Tox < phi_T) must exceed this
  phi_E = 0.25,          # THRESHOLD: Efficacy lower limit for admissibility
  c_E = 0.5,             # PROBABILITY: P(Eff > phi_E) must exceed this
  phi_I = 0.20,          # THRESHOLD: Immune response lower limit for admissibility
  c_I = 0.35,           # PROBABILITY: P(Imm > phi_I) must exceed this
  delta_poc = 0.8,
  enable_early_termination = TRUE,
  log_early_termination = FALSE,
  verbose_logging = FALSE # Disable verbose logs in notebook
)

# Utility table
```

```

utility_table <- array(0, dim = c(2, 2, 2), dimnames = list(
  E = c(0, 1),
  T = c(0, 1),
  I = c(0, 1)
))

utility_table[1, 1, 1] <- 0    # E=0, T=0, I=0
utility_table[2, 1, 1] <- 80   # E=1, T=0, I=0
utility_table[1, 2, 1] <- 0    # E=0, T=1, I=0
utility_table[2, 2, 1] <- 30   # E=1, T=1, I=0

utility_table[1, 1, 2] <- 10   # E=0, T=0, I=1
utility_table[2, 1, 2] <- 100  # E=1, T=0, I=1
utility_table[1, 2, 2] <- 0    # E=0, T=1, I=1
utility_table[2, 2, 2] <- 40   # E=1, T=1, I=1

trial_config$utility_table <- utility_table

cat("Configuration loaded successfully!\n")

```

Configuration loaded successfully!

```
cat("\nNull Scenario True Values (for data generation):\n")
```

Null Scenario True Values (for data generation):

```
cat("  null_p_I (immune) =", calibration_params$null_p_I, "\n")
```

```
  null_p_I (immune) = 0.2
```

```
cat("  null_p_E (efficacy) =", calibration_params$null_p_E, "\n")
```

```
  null_p_E (efficacy) = 0.25
```

```
cat("  null_p_T (toxicity) =", calibration_params$null_p_T, "\n")
```

```
  null_p_T (toxicity) = 0.05
```

```
cat("\nAdmissibility Thresholds (for decision making):\n")
```

Admissibility Thresholds (for decision making):

```
cat("  phi_I (immune threshold) =", trial_config$phi_I, "\n")
```

```
phi_I (immune threshold) = 0.2
```

```
cat("  phi_E (efficacy threshold) =", trial_config$phi_E, "\n")
```

```
phi_E (efficacy threshold) = 0.25
```

```
cat("  phi_T (toxicity threshold) =", trial_config$phi_T, "\n")
```

```
phi_T (toxicity threshold) = 0.3
```

```
cat("\nOther parameters:\n")
```

Other parameters:

```
cat("  Simulations =", calibration_params$n_simulations, "\n")
```

```
Simulations = 1000
```

Null/Flat Scenario Construction

This section demonstrates the construction of the null/flat scenario using the total probability formula.

```
# Create null/flat scenario
# Note: Using null_p_* (true values for data generation), NOT phi_* (thresholds)
null_scenario <- create_null_flat_scenario(
  n_doses = 5,
  phi_I = calibration_params$null_p_I, # True immune response rate in null scenario
  phi_E = calibration_params$null_p_E, # True efficacy rate in null scenario
  tox_upper = calibration_params$tox_upper,
  tox_flat = calibration_params$null_p_T # True toxicity rate in null scenario
)

cat("Null/Flat Scenario Parameters:\n")
```

Null/Flat Scenario Parameters:

```
cat("Description:", null_scenario$description, "\n")
```

Description: Null/Flat: $_I=0.2$, $_E=0.25$, $\text{tox}=0.05$

```
cat("\nImmune Response Probabilities (P_I):\n")
```

Immune Response Probabilities (P_I):

```
print(round(null_scenario$p_YI, 3))
```

```
[1] 0.2 0.2 0.2 0.2 0.2
```

```
cat("\nToxicity Probabilities (P_T|I):\n")
```

Toxicity Probabilities (P_T|I):

```
print(round(null_scenario$p_YT_given_I, 3))
```

```
      [,1] [,2]
[1,] 0.05 0.05
[2,] 0.05 0.05
[3,] 0.05 0.05
[4,] 0.05 0.05
[5,] 0.05 0.05
```

```
cat("\nEfficacy Probabilities (P_E|I):\n")
```

Efficacy Probabilities (P_E|I):

```
print(round(null_scenario$p_YE_given_I, 3))
```

```
      [,1] [,2]  
[1,] 0.25 0.25  
[2,] 0.25 0.25  
[3,] 0.25 0.25  
[4,] 0.25 0.25  
[5,] 0.25 0.25
```

```
# Verify marginal efficacy calculation  
cat("\nMarginal Efficacy Verification:\n")
```

Marginal Efficacy Verification:

```
for (dose in 1:5) {  
  marginal_eff <- null_scenario$p_YE_given_I[dose, 1] * (1 - null_scenario$p_YI[dose]) +  
    null_scenario$p_YE_given_I[dose, 2] * null_scenario$p_YI[dose]  
  cat("Dose", dose, "marginal efficacy:", round(marginal_eff, 3), "\n")  
}
```

```
Dose 1 marginal efficacy: 0.25  
Dose 2 marginal efficacy: 0.25  
Dose 3 marginal efficacy: 0.25  
Dose 4 marginal efficacy: 0.25  
Dose 5 marginal efficacy: 0.25
```

```
# Create visualization of null scenario  
null_plot_data <- data.frame(  
  Dose = 1:5,  
  Immune_Response = null_scenario$p_YI,  
  Toxicity_I0 = null_scenario$p_YT_given_I[, 1],  
  Toxicity_I1 = null_scenario$p_YT_given_I[, 2],  
  Efficacy_I0 = null_scenario$p_YE_given_I[, 1],
```

```

    Efficacy_I1 = null_scenario$p_YE_given_I[, 2]
  )

# Plot null scenario parameters
p_null <- ggplot(null_plot_data, aes(x = Dose)) +
  geom_line(aes(y = Immune_Response, color = "Immune Response"), size = 1.2) +
  geom_line(aes(y = Toxicity_I0, color = "Toxicity (I=0)"), size = 1.2) +
  geom_line(aes(y = Toxicity_I1, color = "Toxicity (I=1)"), size = 1.2) +
  geom_line(aes(y = Efficacy_I0, color = "Efficacy (I=0)"), size = 1.2) +
  geom_line(aes(y = Efficacy_I1, color = "Efficacy (I=1)"), size = 1.2) +
  labs(title = "Null/Flat Scenario Parameters",
       subtitle = "All doses have identical response probabilities",
       x = "Dose Level", y = "Probability") +
  theme_bw(base_size = 14) +
  theme(plot.title = element_text(hjust = 0.5)) +
  scale_color_manual(values = c("Immune Response" = "#2E86AB",
                                "Toxicity (I=0)" = "#A23B72",
                                "Toxicity (I=1)" = "#F18F01",
                                "Efficacy (I=0)" = "#C73E1D",
                                "Efficacy (I=1)" = "#7209B7")) +
  ylim(0, 0.3)

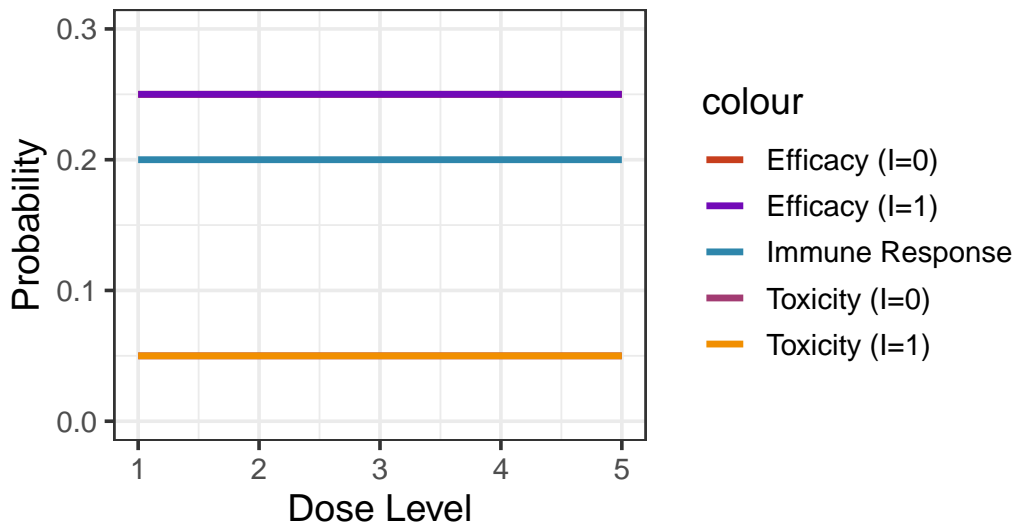
```

Warning: Using `size` aesthetic for lines was deprecated in ggplot2 3.4.0.
 i Please use `linewidth` instead.

```
print(p_null)
```


Null/Flat Scenario Parameters

All doses have identical response probabilities



C_poc Calibration Process

This section runs the calibration process to find the optimal C_poc threshold.

Note on Output Verbosity: - Debug output is minimal by default to avoid console overflow in RStudio - Only shows first 3 simulations for the first c_poc candidate - Set `debug_early_termination = TRUE` in the function call below for more detailed examples

```
# Run C_poc calibration
cat("Starting C_poc calibration...\n")
```

Starting C_poc calibration...

```
cat("This may take several minutes...\n")
```

This may take several minutes...

```
start_time <- Sys.time()

calibration_results <- calibrate_c_poc(
  null_scenario = null_scenario,
```

```

c_poc_candidates = c(0.5, 0.6, 0.7, 0.8, 0.85, 0.9, 0.95),
n_simulations = calibration_params$n_simulations,
base_config = trial_config,
debug_early_termination = FALSE, # Set to TRUE for detailed early termination examples
max_debug_cases_per_candidate = 2 # Number of debug examples per c_poc (if debug enabled)
)

```

Starting C_poc calibration...

Testing 7 C_poc values

Simulations per value: 1000

=== Configuration Parameters Used ===

Trial Design Parameters:

dose_levels: 1, 2, 3, 4, 5

n_stages: 5

cohort_size: 15

Toxicity Parameters:

phi_T: 0.3

c_T: 0.2

Efficacy Parameters:

phi_E: 0.25

c_E: 0.5

Immune Response Parameters:

phi_I: 0.2

c_I: 0.35

PoC Parameters:

delta_poc: 0.8

enable_early_termination: TRUE

log_early_termination: FALSE

=== Null Scenario Parameters ===

p_YI: 0.2, 0.2, 0.2, 0.2, 0.2

p_YT_given_I (rows=dose, cols=I=[0,1]):

Dose 1 : 0.05, 0.05

Dose 2 : 0.05, 0.05

Dose 3 : 0.05, 0.05

Dose 4 : 0.05, 0.05

Dose 5 : 0.05, 0.05

```

p_YE_given_I (rows=dose, cols=I=[0,1]):
  Dose 1 : 0.25, 0.25
  Dose 2 : 0.25, 0.25
  Dose 3 : 0.25, 0.25
  Dose 4 : 0.25, 0.25
  Dose 5 : 0.25, 0.25
rho0: 1.5
rho1: 2

=== Testing C_poc = 0.5 ===

[DEBUG] c_poc = 0.5 , sim = 1
  Early terminated: FALSE
  Final OD: 5
  PoC validated: TRUE
  PoC probability: 0.695
  A_final: 3 4 5
  P_final non-empty: TRUE

[DEBUG] c_poc = 0.5 , sim = 2
  Early terminated: FALSE
  Final OD: 5
  PoC validated: TRUE
  PoC probability: 1
  A_final: 5
  P_final non-empty: TRUE

[DEBUG] c_poc = 0.5 , sim = 3
  Early terminated: FALSE
  Final OD: 5
  PoC validated: TRUE
  PoC probability: 0.765
  A_final: 4 5
  P_final non-empty: TRUE
  PoC detection rate: 0.548 (SE: 0.0157 , 95% CI: [ 0.517 , 0.579 ])
  Early termination rate: 0.273
  Completion rate: 0.727
  PoC rate among completed trials: 0.754
=== Testing C_poc = 0.6 ===
  PoC detection rate: 0.497 (SE: 0.0158 , 95% CI: [ 0.466 , 0.528 ])
  Early termination rate: 0.288
  Completion rate: 0.712
  PoC rate among completed trials: 0.698

```

```

=== Testing C_poc = 0.7 ===
  PoC detection rate: 0.44 (SE: 0.0157 , 95% CI: [ 0.409 , 0.471 ])
  Early termination rate: 0.245
  Completion rate: 0.755
  PoC rate among completed trials: 0.583
=== Testing C_poc = 0.8 ===
  PoC detection rate: 0.365 (SE: 0.0152 , 95% CI: [ 0.335 , 0.395 ])
  Early termination rate: 0.267
  Completion rate: 0.733
  PoC rate among completed trials: 0.498
=== Testing C_poc = 0.85 ===
  PoC detection rate: 0.367 (SE: 0.0152 , 95% CI: [ 0.337 , 0.397 ])
  Early termination rate: 0.255
  Completion rate: 0.745
  PoC rate among completed trials: 0.493
=== Testing C_poc = 0.9 ===
  PoC detection rate: 0.305 (SE: 0.0146 , 95% CI: [ 0.276 , 0.334 ])
  Early termination rate: 0.202
  Completion rate: 0.798
  PoC rate among completed trials: 0.382
=== Testing C_poc = 0.95 ===
  PoC detection rate: 0.274 (SE: 0.0141 , 95% CI: [ 0.246 , 0.302 ])
  Early termination rate: 0.239
  Completion rate: 0.761
  PoC rate among completed trials: 0.36

```

=== CALIBRATION RESULTS SUMMARY ===

```

Target Type I error (PoC detection rate): 10 %
TYPE I ERROR CONTROL NOT ACHIEVED
Selected C_poc: 0.95 (largest tested, but still exceeds target)
WARNING: All tested C_poc values exceed target Type I error!
Consider testing higher C_poc values (e.g., 0.96, 0.97, 0.98)
Achieved PoC detection rate: 0.274 (SE: 0.0141 )
Achieved completion rate: 0.761

```

=== TYPE I ERROR CONTROL TABLE ===

C_poc	PoC Rate (95% CI)	Control Achieved?	Status
0.50	0.548 [0.517, 0.579]	No	
0.60	0.497 [0.466, 0.528]	No	
0.70	0.440 [0.409, 0.471]	No	
0.80	0.365 [0.335, 0.395]	No	
0.85	0.367 [0.337, 0.397]	No	

0.90	0.305	[0.276, 0.334]	No	
0.95	0.274	[0.246, 0.302]	No	← SELECTED*

* Selected despite exceeding target (no C_poc achieved control)

=== SANITY CHECKS ===

1. PoC rate <= completion rate for all c_poc values?

```

c_poc = 0.5 : PASS (PoC: 0.548 , Completion: 0.727 )
c_poc = 0.6 : PASS (PoC: 0.497 , Completion: 0.712 )
c_poc = 0.7 : PASS (PoC: 0.44 , Completion: 0.755 )
c_poc = 0.8 : PASS (PoC: 0.365 , Completion: 0.733 )
c_poc = 0.85 : PASS (PoC: 0.367 , Completion: 0.745 )
c_poc = 0.9 : PASS (PoC: 0.305 , Completion: 0.798 )
c_poc = 0.95 : PASS (PoC: 0.274 , Completion: 0.761 )

```

2. Monotonicity check (higher c_poc should generally decrease PoC rate):

```

c_poc: 0.5 → 0.6 : Non-increasing ( $\Delta = -0.051$  )
c_poc: 0.6 → 0.7 : Non-increasing ( $\Delta = -0.057$  )
c_poc: 0.7 → 0.8 : Non-increasing ( $\Delta = -0.075$  )
c_poc: 0.8 → 0.85 : Increased ( $\Delta = 0.002$  )
c_poc: 0.85 → 0.9 : Non-increasing ( $\Delta = -0.062$  )
c_poc: 0.9 → 0.95 : Non-increasing ( $\Delta = -0.031$  )

```

=== END SANITY CHECKS ===

```

end_time <- Sys.time()
calibration_duration <- difftime(end_time, start_time, units = "mins")
cat("\nC_poc Calibration Complete!\n")

```

C_poc Calibration Complete!

```

cat("Duration:", round(calibration_duration, 2), "minutes\n")

```

Duration: 34.05 minutes

```

cat("\nCalibration Results:\n")

```

Calibration Results:

```
cat("Optimal C_poc:", calibration_results$optimal_c_poc, "\n")
```

Optimal C_poc: 0.95

```
cat("Target PoC detection rate: 10%\n")
```

Target PoC detection rate: 10%

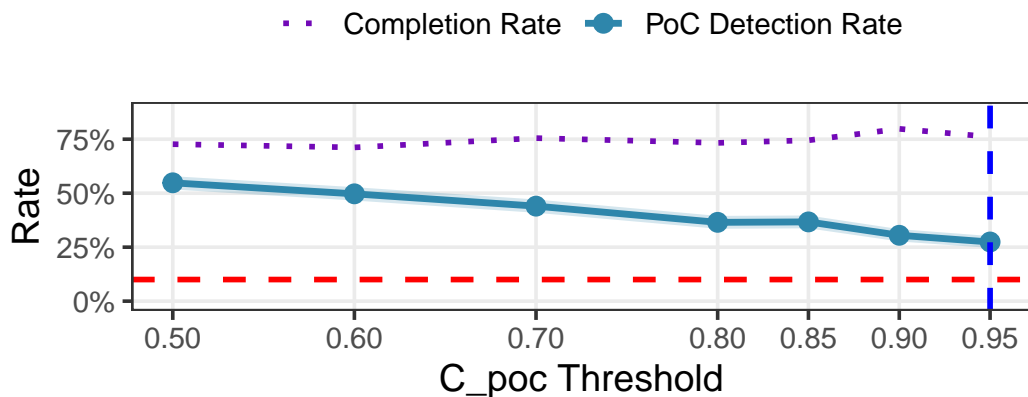
```
cat("Achieved PoC detection rate:", round(calibration_results$achieved_rate, 3), "\n")
```

Achieved PoC detection rate: 0.274

```
# Display calibration curve
calibration_plot <- plot_calibration_curve(calibration_results)
print(calibration_plot)
```

PoC Calibration Curve (Null/Flat Scenario)

. Selected C_poc = 0.95 (control NOT achieved – consider higher values)
Achieved: 27.4% (SE: 1.4%)



Red line: Target 10% Type I error rate | Blue line: Selected C_poc
Shaded area: 95% CI (Monte Carlo SE) | Dotted line: Trial completion rate

```
# Create detailed results table
calibration_table <- data.frame(
  C_poc = sapply(calibration_results$calibration_results, function(x) x$c_poc),
```

```

    PoC_Detection_Rate = sapply(calibration_results$calibration_results, function(x) x$poc_det
    Early_Termination_Rate = sapply(calibration_results$calibration_results, function(x) x$ear
)

calibration_table$Optimal <- calibration_table$C_poc == calibration_results$optimal_c_poc

cat("\nCalibration Results Table:\n")

```

Calibration Results Table:

```
print(calibration_table)
```

	C_poc	PoC_Detection_Rate	Early_Termination_Rate	Optimal
1	0.50	0.548	0.273	FALSE
2	0.60	0.497	0.288	FALSE
3	0.70	0.440	0.245	FALSE
4	0.80	0.365	0.267	FALSE
5	0.85	0.367	0.255	FALSE
6	0.90	0.305	0.202	FALSE
7	0.95	0.274	0.239	TRUE

```

# Generate detailed report file
cat("\n--- Generating Detailed Report ---\n")

```

--- Generating Detailed Report ---

```

# Use relative path from notebooks/ directory (where notebook runs)
report_path <- "results/notebook_calibration/calibration_detailed_report.txt"
generate_calibration_report(
  calibration_results = calibration_results,
  null_scenario = null_scenario,
  base_config = trial_config,
  file_path = report_path
)

```

Detailed calibration report saved to: results/notebook_calibration/calibration_detailed_report.txt

```
cat("Report generated successfully!\n")
```

Report generated successfully!

```
cat("View the full report at:", report_path, "\n")
```

View the full report at: results/notebook_calibration/calibration_detailed_report.txt

View Report Summary

After generating the report, you can view key sections here or open the full text file.

```
# Read and display key sections of the report
if (file.exists(report_path)) {
  report_lines <- readLines(report_path)

  # Display first 1000 lines (header + configuration + summary)
  cat("=== REPORT PREVIEW (First 1000 lines) ===\n\n")
  cat(paste(head(report_lines, 1000), collapse = "\n"))
  cat("\n\n... (see full report file for complete details) ...\n")
} else {
  cat("Report file not found. Please run the calibration chunk first.\n")
}
```

```
=== REPORT PREVIEW (First 1000 lines) ===
```

```
=====
                          POC CALIBRATION DETAILED REPORT
=====
Generated: 2026-02-04 02:56:11
```

```
=====
1. CONFIGURATION SUMMARY
=====
```

Trial Design:

- Number of doses: 5
- Number of stages: 5
- Cohort size: 15

- Total sample size (if completed): 75

Admissibility Thresholds:

- Toxicity ($_T$): 0.3 (Probability threshold c_T : 0.2)
- Efficacy ($_E$): 0.25 (Probability threshold c_E : 0.5)
- Immune Response ($_I$): 0.2 (Probability threshold c_I : 0.35)

PoC Parameters:

- δ_{poc} : 0.8
- Early termination enabled: TRUE

Null Scenario Parameters:

- True immune response (p_{YI}): 0.2, 0.2, 0.2, 0.2, 0.2
- True toxicity ($p_{YT} \mid I=0$): 0.05, 0.05, 0.05, 0.05, 0.05
- True toxicity ($p_{YT} \mid I=1$): 0.05, 0.05, 0.05, 0.05, 0.05
- True efficacy ($p_{YE} \mid I=0$): 0.25, 0.25, 0.25, 0.25, 0.25
- True efficacy ($p_{YE} \mid I=1$): 0.25, 0.25, 0.25, 0.25, 0.25

2. CALIBRATION RESULTS SUMMARY

Target Type I Error Rate: 10%

Optimal C_{poc} : 0.95

Achieved PoC Detection Rate: 27.4%

Detailed Results by C_{poc} :

C_{poc}	PoC Detection Rate	Completion Rate	PoC Completed	Status
0.50	54.8% \pm 1.6%	72.7%	75.4%	
0.60	49.7% \pm 1.6%	71.2%	69.8%	
0.70	44.0% \pm 1.6%	75.5%	58.3%	
0.80	36.5% \pm 1.5%	73.3%	49.8%	
0.85	36.7% \pm 1.5%	74.5%	49.3%	
0.90	30.5% \pm 1.5%	79.8%	38.2%	
0.95	27.4% \pm 1.4%	76.1%	36.0%	OPTIMAL

Note: PoC Detection Rate = $\Pr(\text{PoC detected})$ across ALL trials (including early terminated)

PoC | Completed = $\Pr(\text{PoC detected} \mid \text{trial completed without early termination})$

Standard errors are Monte Carlo SE = $\sqrt{p(1-p)/N}$

3. EARLY TERMINATION DETAILED ANALYSIS

--- C_poc = 0.5 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 273 (27.3%)
- Completed trials: 727 (72.7%)

Early Termination by Stage:

Stage 1: 1 trials (0.4% of early terminations)
Stage 2: 38 trials (13.9% of early terminations)
Stage 3: 83 trials (30.4% of early terminations)
Stage 4: 72 trials (26.4% of early terminations)
Stage 5: 79 trials (28.9% of early terminations)

Sample Size at Early Termination:

Mean: 55.4 patients (SD: 15.7)
Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 4, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.075, 0.097, 0.101, 0.115, 0.217
Efficacy: 0.190, 0.231, 0.234, 0.259, 0.314
Immune: 0.171, 0.186, 0.189, 0.189, 0.190

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.17$, $P(\text{Imm} > 0.20) = 0.25$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.34$, $P(\text{Imm} > 0.20) = 0.32$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.36$, $P(\text{Imm} > 0.20) = 0.34$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.55$, $P(\text{Imm} > 0.20) = 0.34$
Dose 5 : $P(\text{Tox} < 0.30) = 0.85$, $P(\text{Eff} > 0.25) = 0.81$, $P(\text{Imm} > 0.20) = 0.34$

Example 2 (Simulation 5, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.079, 0.094, 0.099, 0.111, 0.218
Efficacy: 0.147, 0.212, 0.218, 0.261, 0.341
Immune: 0.180, 0.184, 0.186, 0.186, 0.186

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.08$, $P(\text{Imm} > 0.20) = 0.31$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.23$, $P(\text{Imm} > 0.20) = 0.33$

Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.26$, $P(\text{Imm} > 0.20) = 0.34$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.56$, $P(\text{Imm} > 0.20) = 0.34$
Dose 5 : $P(\text{Tox} < 0.30) = 0.87$, $P(\text{Eff} > 0.25) = 0.93$, $P(\text{Imm} > 0.20) = 0.34$

Example 3 (Simulation 6, Stage 4):

Posterior Estimates (Mean):

Toxicity: 0.105, 0.126, 0.132, 0.162, 0.243
Efficacy: 0.155, 0.222, 0.242, 0.280, 0.346
Immune: 0.126, 0.177, 0.181, 0.181, 0.189

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.15$, $P(\text{Imm} > 0.20) = 0.13$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.33$, $P(\text{Imm} > 0.20) = 0.27$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.44$, $P(\text{Imm} > 0.20) = 0.29$
Dose 4 : $P(\text{Tox} < 0.30) = 0.99$, $P(\text{Eff} > 0.25) = 0.70$, $P(\text{Imm} > 0.20) = 0.29$
Dose 5 : $P(\text{Tox} < 0.30) = 0.79$, $P(\text{Eff} > 0.25) = 0.92$, $P(\text{Imm} > 0.20) = 0.35$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)

PoC validated: 548 trials (75.4% of completed trials)

--- C_poc = 0.6 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 288 (28.8%)
- Completed trials: 712 (71.2%)

Early Termination by Stage:

Stage 1: 2 trials (0.7% of early terminations)
Stage 2: 40 trials (13.9% of early terminations)
Stage 3: 77 trials (26.7% of early terminations)
Stage 4: 99 trials (34.4% of early terminations)
Stage 5: 70 trials (24.3% of early terminations)

Sample Size at Early Termination:

Mean: 55.2 patients (SD: 15.2)

Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 3, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.087, 0.112, 0.113, 0.116, 0.122

Efficacy: 0.147, 0.170, 0.184, 0.198, 0.261
 Immune: 0.154, 0.174, 0.176, 0.186, 0.186
 Admissibility Probabilities:
 Dose 1 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.03, P(Imm>0.20)=0.19
 Dose 2 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.06, P(Imm>0.20)=0.27
 Dose 3 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.09, P(Imm>0.20)=0.28
 Dose 4 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.16, P(Imm>0.20)=0.35
 Dose 5 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.55, P(Imm>0.20)=0.35

Example 2 (Simulation 4, Stage 1):

Posterior Estimates (Mean):
 Toxicity: 0.225, 0.361, 0.378, 0.400, 0.434
 Efficacy: 0.179, 0.236, 0.279, 0.352, 0.496
 Immune: 0.281, 0.312, 0.328, 0.547, 0.652
 Admissibility Probabilities:
 Dose 1 : P(Tox<0.30)=0.75, P(Eff>0.25)=0.21, P(Imm>0.20)=0.75
 Dose 2 : P(Tox<0.30)=0.26, P(Eff>0.25)=0.42, P(Imm>0.20)=0.84
 Dose 3 : P(Tox<0.30)=0.18, P(Eff>0.25)=0.61, P(Imm>0.20)=0.86
 Dose 4 : P(Tox<0.30)=0.12, P(Eff>0.25)=0.85, P(Imm>0.20)=1.00
 Dose 5 : P(Tox<0.30)=0.08, P(Eff>0.25)=0.99, P(Imm>0.20)=1.00

Example 3 (Simulation 5, Stage 3):

Posterior Estimates (Mean):
 Toxicity: 0.088, 0.106, 0.112, 0.123, 0.225
 Efficacy: 0.142, 0.188, 0.217, 0.263, 0.293
 Immune: 0.103, 0.127, 0.139, 0.150, 0.154
 Admissibility Probabilities:
 Dose 1 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.07, P(Imm>0.20)=0.06
 Dose 2 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.18, P(Imm>0.20)=0.09
 Dose 3 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.30, P(Imm>0.20)=0.12
 Dose 4 : P(Tox<0.30)=1.00, P(Eff>0.25)=0.57, P(Imm>0.20)=0.15
 Dose 5 : P(Tox<0.30)=0.81, P(Eff>0.25)=0.71, P(Imm>0.20)=0.18

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)
 PoC validated: 497 trials (69.8% of completed trials)

--- C_poc = 0.7 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 245 (24.5%)
- Completed trials: 755 (75.5%)

Early Termination by Stage:

Stage 1: 2 trials (0.8% of early terminations)
Stage 2: 37 trials (15.1% of early terminations)
Stage 3: 78 trials (31.8% of early terminations)
Stage 4: 64 trials (26.1% of early terminations)
Stage 5: 64 trials (26.1% of early terminations)

Sample Size at Early Termination:

Mean: 54.2 patients (SD: 15.8)
Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 1, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.072, 0.080, 0.100, 0.111, 0.119
Efficacy: 0.170, 0.213, 0.218, 0.223, 0.257
Immune: 0.249, 0.253, 0.253, 0.266, 0.292

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.08$, $P(\text{Imm} > 0.20) = 0.83$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.17$, $P(\text{Imm} > 0.20) = 0.85$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.20$, $P(\text{Imm} > 0.20) = 0.85$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.24$, $P(\text{Imm} > 0.20) = 0.89$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.50$, $P(\text{Imm} > 0.20) = 0.95$

Example 2 (Simulation 4, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.097, 0.110, 0.112, 0.116, 0.121
Efficacy: 0.140, 0.166, 0.181, 0.216, 0.451
Immune: 0.174, 0.182, 0.184, 0.184, 0.184

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.07$, $P(\text{Imm} > 0.20) = 0.28$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.10$, $P(\text{Imm} > 0.20) = 0.31$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.15$, $P(\text{Imm} > 0.20) = 0.32$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.30$, $P(\text{Imm} > 0.20) = 0.32$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 1.00$, $P(\text{Imm} > 0.20) = 0.32$

Example 3 (Simulation 5, Stage 4):

Posterior Estimates (Mean):

Toxicity: 0.080, 0.090, 0.112, 0.182, 0.258
Efficacy: 0.222, 0.379, 0.397, 0.401, 0.500
Immune: 0.172, 0.173, 0.173, 0.173, 0.177

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.42$, $P(\text{Imm} > 0.20) = 0.25$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.98$, $P(\text{Imm} > 0.20) = 0.25$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 1.00$, $P(\text{Imm} > 0.20) = 0.25$
Dose 4 : $P(\text{Tox} < 0.30) = 0.97$, $P(\text{Eff} > 0.25) = 1.00$, $P(\text{Imm} > 0.20) = 0.26$
Dose 5 : $P(\text{Tox} < 0.30) = 0.73$, $P(\text{Eff} > 0.25) = 1.00$, $P(\text{Imm} > 0.20) = 0.28$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)
PoC validated: 440 trials (58.3% of completed trials)

--- C_poc = 0.8 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 267 (26.7%)
- Completed trials: 733 (73.3%)

Early Termination by Stage:

Stage 1: 2 trials (0.7% of early terminations)
Stage 2: 36 trials (13.5% of early terminations)
Stage 3: 77 trials (28.8% of early terminations)
Stage 4: 84 trials (31.5% of early terminations)
Stage 5: 68 trials (25.5% of early terminations)

Sample Size at Early Termination:

Mean: 55.1 patients (SD: 15.4)
Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 9, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.086, 0.101, 0.115, 0.123, 0.184
Efficacy: 0.229, 0.255, 0.266, 0.276, 0.320
Immune: 0.102, 0.124, 0.169, 0.182, 0.183

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.40$, $P(\text{Imm} > 0.20) = 0.07$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.52$, $P(\text{Imm} > 0.20) = 0.11$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.60$, $P(\text{Imm} > 0.20) = 0.24$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.69$, $P(\text{Imm} > 0.20) = 0.32$
Dose 5 : $P(\text{Tox} < 0.30) = 0.97$, $P(\text{Eff} > 0.25) = 0.89$, $P(\text{Imm} > 0.20) = 0.32$

Example 2 (Simulation 11, Stage 3):

Posterior Estimates (Mean):

Toxicity: 0.100, 0.121, 0.142, 0.156, 0.179

Efficacy: 0.164, 0.179, 0.214, 0.279, 0.300

Immune: 0.104, 0.126, 0.175, 0.179, 0.186

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.10$, $P(\text{Imm} > 0.20) = 0.08$

Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.14$, $P(\text{Imm} > 0.20) = 0.12$

Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.27$, $P(\text{Imm} > 0.20) = 0.28$

Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.66$, $P(\text{Imm} > 0.20) = 0.31$

Dose 5 : $P(\text{Tox} < 0.30) = 0.97$, $P(\text{Eff} > 0.25) = 0.76$, $P(\text{Imm} > 0.20) = 0.35$

Example 3 (Simulation 20, Stage 3):

Posterior Estimates (Mean):

Toxicity: 0.110, 0.133, 0.156, 0.200, 0.224

Efficacy: 0.327, 0.343, 0.347, 0.355, 0.372

Immune: 0.094, 0.111, 0.130, 0.170, 0.175

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.90$, $P(\text{Imm} > 0.20) = 0.04$

Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.96$, $P(\text{Imm} > 0.20) = 0.06$

Dose 3 : $P(\text{Tox} < 0.30) = 0.99$, $P(\text{Eff} > 0.25) = 0.97$, $P(\text{Imm} > 0.20) = 0.10$

Dose 4 : $P(\text{Tox} < 0.30) = 0.95$, $P(\text{Eff} > 0.25) = 0.98$, $P(\text{Imm} > 0.20) = 0.25$

Dose 5 : $P(\text{Tox} < 0.30) = 0.88$, $P(\text{Eff} > 0.25) = 0.99$, $P(\text{Imm} > 0.20) = 0.28$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)

PoC validated: 365 trials (49.8% of completed trials)

--- C_poc = 0.85 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 255 (25.5%)
- Completed trials: 745 (74.5%)

Early Termination by Stage:

Stage 1: 2 trials (0.8% of early terminations)

Stage 2: 32 trials (12.5% of early terminations)

Stage 3: 79 trials (31.0% of early terminations)

Stage 4: 79 trials (31.0% of early terminations)

Stage 5: 63 trials (24.7% of early terminations)

Sample Size at Early Termination:

Mean: 54.9 patients (SD: 15.1)
Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 2, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.071, 0.079, 0.083, 0.096, 0.109
Efficacy: 0.136, 0.178, 0.208, 0.231, 0.253
Immune: 0.099, 0.119, 0.131, 0.241, 0.268

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.04$, $P(\text{Imm} > 0.20) = 0.07$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.10$, $P(\text{Imm} > 0.20) = 0.11$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.17$, $P(\text{Imm} > 0.20) = 0.15$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.32$, $P(\text{Imm} > 0.20) = 0.76$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.49$, $P(\text{Imm} > 0.20) = 0.87$

Example 2 (Simulation 3, Stage 4):

Posterior Estimates (Mean):

Toxicity: 0.081, 0.094, 0.105, 0.116, 0.126
Efficacy: 0.181, 0.192, 0.194, 0.213, 0.240
Immune: 0.109, 0.142, 0.153, 0.246, 0.326

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.06$, $P(\text{Imm} > 0.20) = 0.11$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.09$, $P(\text{Imm} > 0.20) = 0.19$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.10$, $P(\text{Imm} > 0.20) = 0.24$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.18$, $P(\text{Imm} > 0.20) = 0.71$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.37$, $P(\text{Imm} > 0.20) = 0.97$

Example 3 (Simulation 15, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.065, 0.091, 0.092, 0.094, 0.107
Efficacy: 0.181, 0.216, 0.220, 0.246, 0.254
Immune: 0.135, 0.317, 0.329, 0.332, 0.341

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.09$, $P(\text{Imm} > 0.20) = 0.27$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.20$, $P(\text{Imm} > 0.20) = 0.96$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.23$, $P(\text{Imm} > 0.20) = 0.99$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.45$, $P(\text{Imm} > 0.20) = 0.99$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.50$, $P(\text{Imm} > 0.20) = 0.99$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)

PoC validated: 367 trials (49.3% of completed trials)

--- C_poc = 0.9 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 202 (20.2%)
- Completed trials: 798 (79.8%)

Early Termination by Stage:

Stage 1: 1 trials (0.5% of early terminations)
Stage 2: 31 trials (15.3% of early terminations)
Stage 3: 60 trials (29.7% of early terminations)
Stage 4: 60 trials (29.7% of early terminations)
Stage 5: 50 trials (24.8% of early terminations)

Sample Size at Early Termination:

Mean: 54.4 patients (SD: 15.5)
Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 4, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.067, 0.083, 0.087, 0.099, 0.117
Efficacy: 0.134, 0.181, 0.199, 0.221, 0.236
Immune: 0.144, 0.235, 0.244, 0.244, 0.292

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.02$, $P(\text{Imm} > 0.20) = 0.32$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.07$, $P(\text{Imm} > 0.20) = 0.75$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.11$, $P(\text{Imm} > 0.20) = 0.81$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.25$, $P(\text{Imm} > 0.20) = 0.81$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.36$, $P(\text{Imm} > 0.20) = 0.95$

Example 2 (Simulation 5, Stage 4):

Posterior Estimates (Mean):

Toxicity: 0.096, 0.101, 0.108, 0.110, 0.130
Efficacy: 0.170, 0.189, 0.203, 0.210, 0.231
Immune: 0.191, 0.196, 0.196, 0.196, 0.312

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.05$, $P(\text{Imm} > 0.20) = 0.40$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.09$, $P(\text{Imm} > 0.20) = 0.43$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.14$, $P(\text{Imm} > 0.20) = 0.43$

Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.18$, $P(\text{Imm} > 0.20) = 0.43$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.32$, $P(\text{Imm} > 0.20) = 0.93$

Example 3 (Simulation 6, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.090, 0.102, 0.110, 0.113, 0.127
Efficacy: 0.153, 0.187, 0.194, 0.200, 0.224
Immune: 0.243, 0.245, 0.248, 0.249, 0.256

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.03$, $P(\text{Imm} > 0.20) = 0.83$
Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.06$, $P(\text{Imm} > 0.20) = 0.85$
Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.08$, $P(\text{Imm} > 0.20) = 0.86$
Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.10$, $P(\text{Imm} > 0.20) = 0.87$
Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.26$, $P(\text{Imm} > 0.20) = 0.89$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)

PoC validated: 305 trials (38.2% of completed trials)

--- C_poc = 0.95 ---

Overall Statistics:

- Total simulations: 1000
- Early terminations: 239 (23.9%)
- Completed trials: 761 (76.1%)

Early Termination by Stage:

Stage 1: 1 trials (0.4% of early terminations)
Stage 2: 32 trials (13.4% of early terminations)
Stage 3: 62 trials (25.9% of early terminations)
Stage 4: 75 trials (31.4% of early terminations)
Stage 5: 69 trials (28.9% of early terminations)

Sample Size at Early Termination:

Mean: 56.2 patients (SD: 15.5)

Range: 15 - 75 patients

Common Patterns in Early Termination:

Example 1 (Simulation 7, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.066, 0.079, 0.090, 0.096, 0.114
Efficacy: 0.228, 0.230, 0.233, 0.235, 0.244

Immune: 0.132, 0.142, 0.180, 0.194, 0.206

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.29$, $P(\text{Imm} > 0.20) = 0.11$

Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.30$, $P(\text{Imm} > 0.20) = 0.14$

Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.33$, $P(\text{Imm} > 0.20) = 0.34$

Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.34$, $P(\text{Imm} > 0.20) = 0.43$

Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.42$, $P(\text{Imm} > 0.20) = 0.51$

Example 2 (Simulation 8, Stage 4):

Posterior Estimates (Mean):

Toxicity: 0.075, 0.090, 0.099, 0.104, 0.121

Efficacy: 0.200, 0.204, 0.209, 0.212, 0.223

Immune: 0.118, 0.149, 0.173, 0.192, 0.205

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.12$, $P(\text{Imm} > 0.20) = 0.12$

Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.13$, $P(\text{Imm} > 0.20) = 0.21$

Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.15$, $P(\text{Imm} > 0.20) = 0.29$

Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.17$, $P(\text{Imm} > 0.20) = 0.40$

Dose 5 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.25$, $P(\text{Imm} > 0.20) = 0.49$

Example 3 (Simulation 17, Stage 5):

Posterior Estimates (Mean):

Toxicity: 0.073, 0.088, 0.095, 0.108, 0.274

Efficacy: 0.242, 0.333, 0.339, 0.400, 0.477

Immune: 0.168, 0.174, 0.175, 0.177, 0.179

Admissibility Probabilities:

Dose 1 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.49$, $P(\text{Imm} > 0.20) = 0.21$

Dose 2 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.93$, $P(\text{Imm} > 0.20) = 0.24$

Dose 3 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.94$, $P(\text{Imm} > 0.20) = 0.25$

Dose 4 : $P(\text{Tox} < 0.30) = 1.00$, $P(\text{Eff} > 0.25) = 0.99$, $P(\text{Imm} > 0.20) = 0.26$

Dose 5 : $P(\text{Tox} < 0.30) = 0.63$, $P(\text{Eff} > 0.25) = 1.00$, $P(\text{Imm} > 0.20) = 0.27$

Completed Trials Analysis:

Mean sample size: 75.0 patients (SD: 0.0)

PoC validated: 274 trials (36.0% of completed trials)

4. RECOMMENDATIONS

Based on the calibration results:

1. Type I Error Control Status: NOT ACHIEVED

Selected C_poc = 0.95 (largest tested)

WARNING: This still exceeds the 10% target!

Achieved Type I error rate: 27.4% (target: 10%)

RECOMMENDATION: Test higher C_poc values (e.g., 0.96, 0.97, 0.98, 0.99)

2. Expected Trial Characteristics:

- Early termination rate: 23.9%
- Trial completion rate: 76.1%

3. Next Steps:

- Validate calibration with alternative scenarios
- Test performance in signal scenarios
- Consider sensitivity analysis for key parameters

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END OF REPORT
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... (see full report file for complete details) ...