Discrete Response Models

Vijay Ivaturi, Chris Rackauckas

July 19th, 2019

1 Introduction

In this tutorial we will go over the simulation of discrete responses. Many pharmacometrics scenarios have observables, such as pain scores or counts, which necessarily have to be discrete. Handling this discreteness can be paramount to getting an appropriate data fit and to properly understand the variation.

Luckily, in Pumas, discrete outputs are handled no differently from the rest of the Pumas toolchain. In Pumas, to have a discrete distribution as output, simply have that your derived or observed variables come from a discrete distribution like a Poisson process.

1.1 Binary Response Example

First, let's take a look at a binary response. A binary response is a model which gives an output of 0 or 1 with a probability p. In Pumas, this is represented by a Bernoulli(p) distribution.

To get started, first let's load Pumas and read in some example data:

Next let's implement a model with a binary response. Here, we do not have an **@dynamics** porition. Pumas will automatically handle this. In our **derived**, we define a **logistic** from StatsFuns

```
\begin{split} & \text{import StatsFuns.logistic} \\ & \text{binary\_model} = @ \text{model begin} \\ & & \text{@param begin} \\ & & \text{intercept} \in \text{RealDomain(init=0.001)} \\ & & \text{tvslope} \in \text{RealDomain(init=0.0001)} \\ & & \Omega \in \text{VectorDomain(1)} \\ & \text{end} \\ & & \text{@random begin} \end{split}
```

```
\eta \sim MvNormal(\Omega)
    end
   Occovariates arm dose
    @pre begin
       rx = dose > 0 ? 1 : 0
        slope = tvslope*rx
        logit = intercept + slope + \eta[1]
    end
    @derived begin
       pain = logistic(logit)
        dv ~ Bernoulli(logistic(logit))
    end
end
PumasModel
 Parameters: intercept, tvslope, \Omega
 Random effects: \eta
 Covariates: arm, dose
 Dynamical variables:
 Derived: pain, dv
  Observed: pain, dv
Note that we could have alternatively defined our @pre like:
Opre begin
   logit = intercept + tvslope*(dose > 0 ? 1 : 0) + \eta[1]
   logit = intercept + tvslope*Int(dose > 0) + \eta[1]
end
more directly instead of using logistic.
Now let's fit our model to the data:
param = (
   intercept = 0.001,
   tvslope = 0.0001,
   \Omega = [1.0]
res = fit(binary_model,data,param,Pumas.LaplaceI())
FittedPumasModel
Successful minimization:
                                         true
Likelihood approximation: Pumas.LaplaceI
Objective function value:
                             1083.01
Total number of observation records:
                                        1920
Number of active observation records: 1920
Number of subjects:
                                         160
         Estimate
_____
intercept -1.3085
tvslope 1.7386
\Omega_{-}1
          1.5374
```

and simulate some outputs:

```
sim = simobs(binary_model,data,res.param)
simdf = DataFrame(sim, include_events=false)
```

	id	time	pain	dv	arm	dose	conc	painord	remed
	String	Float64	Float64	Bool	Int64	Int64	Float64	Int64	Int64
1	1	0.0	0.679581	false	2	20	0.0	3	0
2	1	0.5	0.679581	false	2	20	1.15578	1	0
3	1	1.0	0.679581	false	2	20	1.37211	0	0
4	1	1.5	0.679581	false	2	20	1.30058	0	0
5	1	2.0	0.679581	false	2	20	1.19195	1	0
6	1	2.5	0.679581	false	2	20	1.13602	1	0
7	1	3.0	0.679581	false	2	20	0.873224	0	0
8	1	4.0	0.679581	false	2	20	0.739963	1	0
9	1	5.0	0.679581	false	2	20	0.600143	2	0
10	1	6.0	0.679581	false	2	20	0.425624	1	0
11	1	7.0	0.679581	false	2	20	0.363418	1	0
12	1	8.0	0.679581	false	2	20	0.304177	1	0
13	2	0.0	0.775698	true	3	80	0.0	3	0
14	2	0.5	0.775698	true	3	80	4.93492	1	0
15	2	1.0	0.775698	true	3	80	4.56849	0	0
16	2	1.5	0.775698	true	3	80	4.23436	0	0
17	2	2.0	0.775698	true	3	80	3.35444	0	0
18	2	2.5	0.775698	true	3	80	2.70046	1	0
19	2	3.0	0.775698	true	3	80	2.38586	1	0
20	2	4.0	0.775698	true	3	80	1.84095	1	0
21	2	5.0	0.775698	true	3	80	1.64535	1	0
22	2	6.0	0.775698	true	3	80	1.36486	0	0
23	2	7.0	0.775698	true	3	80	1.20802	1	0
24	2	8.0	0.775698	true	3	80	0.983679	0	0
25	3	0.0	0.0801588	false	0	0	0.0	3	0
26	3	0.5	0.0801588	false	0	0	0.0	1	0
27	3	1.0	0.0801588	false	0	0	0.0	1	0
28	3	1.5	0.0801588	false	0	0	0.0	2	0
29	3	2.0	0.0801588	false	0	0	0.0	1	0
30	3	2.5	0.0801588	false	0	0	0.0	1	0
31	3	3.0	0.0801588	false	0	0	0.0	2	0
32	3	4.0	0.0801588	false	0	0	0.0	2	0
33	3	5.0	0.0801588	false	0	0	0.0	2	0
34	3	6.0	0.0801588	false	0	0	0.0	2	0
35	3	7.0	0.0801588	false	0	0	0.0	2	0
36	3	8.0	0.0801588	false	0	0	0.0	2	0
37	4	0.0	0.0067245	false	0	0	0.0	3	0
38	4	0.5	0.0067245	false	0	0	0.0	2	0
39	4	1.0	0.0067245	false	0	0	0.0	2	0
40	4	1.5	0.0067245	false	0	0	0.0	1	0
41	4	2.0	0.0067245	false	0	0	0.0	1	0
42	4	2.5	0.0067245	false	0	0	0.0	2	0
43	4	3.0	0.0067245	false	0	0	0.0	2	0
44	4	4.0	0.0067245	false	0	0	0.0	1	0
45	4	5.0	0.0067245	false	0	0	0.0	1	0
46	4	6.0	0.0067245	false	0	0	0.0	2	0
47	4	7.0	0.0067245	false	0	0	0.0	2	0
48	4	8.0	0.0067245	false	0	0	0.0	1	0
49	5	0.0	0.106443	false	3	80	0.0	3	0
50	5	0.5	0.106443	false	4 3	80	4.98932	2	0
51	5	1.0	0.106443	false	3	80	4.41742	1	0
52	5	1.5	0.106443	false	3	80	3.82287	1	0

Note that now our simulation output for dv is true/false values pulled with probability given by logit dependent on the individual's random effects.

1.2 Poisson Response Example

Next let's use a Poisson counting process in our model. Here we generate a population where everyone is receiving the same doses as a covariate.

```
pop = Population(map(i -> Subject(id=i,cvs=(dose = i.*10,),time=[0.0]),1:10))
Population
   Subjects: 10
   Covariates: dose
```

Now we define our model without dynamics, and directly use the dose information to predict the count for some observable dv:

```
poisson_model = @model begin
  @param begin
    tvbase ∈ RealDomain(init=3.0, lower=0.1)
    d50 ∈ RealDomain(init=50, lower=0.1)
    \Omega \in \mathtt{PSDDomain}(\mathtt{fill}(0.1, 1, 1))
  end
  @random begin
    \eta \sim MvNormal(\Omega)
  end
  Opre begin
    baseline = tvbase*exp(\eta[1])
  @covariates dose
  @derived begin
    dv ~ 0. Poisson(baseline*(1-dose/(dose + d50)))
  end
end
PumasModel
  Parameters: tvbase, d50, \Omega
  Random effects: \eta
  Covariates: dose
  Dynamical variables:
  Derived: dv
  Observed: dv
and simulate runs from the model:
sim = simobs(poisson_model,pop)
simdf = DataFrame(sim, include_events=false)
```

	id	time	$d\mathbf{v}$	dose
	String	Float64	Int64	Int64
1	1	0.0	1	10
2	2	0.0	1	20
3	3	0.0	2	30
4	4	0.0	1	40
5	5	0.0	1	50
6	6	0.0	2	60
7	7	0.0	1	70
8	8	0.0	0	80
9	9	0.0	2	90
10	10	0.0	0	100

Here ${\tt dv}$ is an integer output probabilistically dependent on the dose.