## Addressing Treatment Switching Bias with G-methods: Exploring the Impact of Model Specification

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## **Electronic Supplementary Material 5**

Number (%) of bootstrap replicate failures

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**Table 1:** Number (%) of bootstrap replicate failures

|                    |  | Number (%) of bootstrap replicate failures |                            |              |
|--------------------|--|--|----------------------------|--------------|
|                    | Approach   | CoxPH                                      | Pooled Logistic Regression | Kaplan-Meier |
| Intention to Treat | Unadjusted for baseline covariates               | 12 (1.2)                                   | 12 (1.2)                   | 12 (1.2)     |
|                    | Adjusted for strata at randomization*            | 0  | 0                          | NA           |
|                    | Adjusted for baseline covariates*                | 0  | 0                          | NA           |
|                    | Marginal effect adjusted for baseline covariates | NE   | 0                          | NA           |
| Per Protocol       | Excluding switchers                              | 128 (12.8)                                 | 128 (12.8)                 | 128 (12.8)   |
|                    | Censoring at switching                           | 157 (15.7)                                 | 157 (15.7)                 | 157 (15.7)   |
|                    | Treatment as time-varying covariate              | 127 (12.7)                                 | 127 (12.7)                 | 127 (12.7)   |
|                    | Inverse probability of censoring weights*        | 14 (1.4)                                   | 14 (1.4)                   | 14 (1.4)     |
|                    | Parametric g-formula**                           | NE   | 2 (0.4)                    | NE           |

Abbreviations: CoxPH, cox proportional hazard; CI, confidence interval; NE, not estimated; NA, not applicable

<sup>\*</sup>Strata at randomization: presence or absence of baseline brain metastases and completion of at least one full cycle of chemotherapy for locally advanced or metastatic disease (yes or no)

<sup>\*</sup>Baseline covariates: age, ECOG score, measurable intracranial CNS disease, race, sex, smoking history, strata at randomization, initial diagnosis stage, lung involvement at study entry and prior radiation therapy

<sup>\*</sup>Inverse probability of censoring weight: Estimates for the IPCW approach were estimated using a weighted pooled logistic regression model using the product of the two weights for LTFU/AC (specifications 4 in Table 4) and switching (specifications 4 in Table 5).