Importing trial data

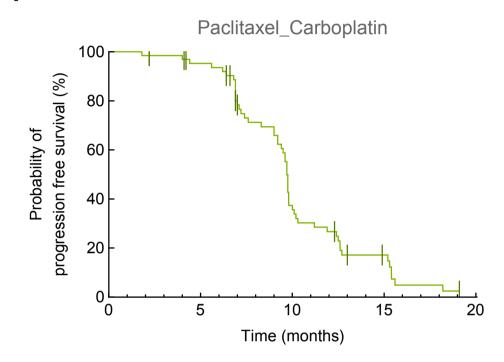
USER INPUT - treatment names, and file names containing event data.

```
Therapy1Name = "Paclitaxel_Carboplatin";
Therapy1FileName = "Paclitaxel_Carboplatin_events.csv";
Therapy2Name = "Olaparib";
Therapy2FileName = "Olaparib_events.csv";
(* please include a header in the source data which specifies the time units
 (e.g. weeks, or months). The same time units must be used for both therapies *)
Header = Import[NotebookDirectory[] <> Therapy1FileName, "CSV"] [[1, 1]]
Time (months)
importing event data
Therapy1EventFile = Import[NotebookDirectory[] <> Therapy1FileName, "CSV"] [[2;;]];
Therapy2EventFile = Import[NotebookDirectory[] <> Therapy2FileName, "CSV"] [[2;;]];
Therapy1LongestEvent = Max[Therapy1EventFile[All, 1]]
Therapy2LongestEvent = Max[Therapy2EventFile[All, 1]]]
SharedTimeFrame = Min[{Therapy1LongestEvent, Therapy2LongestEvent}]
19.1
24.7
19.1
```

Plotting trial data

```
Therapy1Color = RGBColor[0.5, 0.7, 0];
Therapy2Color = RGBColor[0.8, 0.1, 0.6];
Therapy1Events = EventData[Therapy1EventFile[All, 1]], Therapy1EventFile[All, 2]];
Therapy2Events = EventData[Therapy2EventFile[All, 1]], Therapy2EventFile[All, 2]];
Therapy1SurvivalModelFit[t_] := SurvivalModelFit[Therapy1Events][t]
Therapy2SurvivalModelFit[t_] := SurvivalModelFit[Therapy2Events][t]
Therapy1CensoredEvents =
  Cases[Transpose[{Therapy1Events["CensoredData"], Therapy1Events["CensoringIndicators"]}],
   {_, 1}];
Therapy2CensoredEvents =
  Cases[Transpose[{Therapy2Events["CensoredData"], Therapy2Events["CensoringIndicators"]}],
   {_, 1}];
Therapy1CensorGraphics =
  Graphics[Join[{AbsoluteThickness[1], Darker[Therapy1Color, 0.3]},
    Table[Line[{{i, Therapy1SurvivalModelFit[i] - .04},
        {i, Therapy1SurvivalModelFit[i] + .04}}], {i, Therapy1CensoredEvents[All, 1]]}]]];
Therapy2CensorGraphics =
  Graphics[Join[{AbsoluteThickness[1], Darker[Therapy2Color, 0.3]},
    Table[Line[{{i, Therapy2SurvivalModelFit[i] - .04},
        {i, Therapy2SurvivalModelFit[i] + .04}}], {i, Therapy2CensoredEvents[All, 1]]}]]];
```

```
Therapy1Plot = Show[
  Plot[SurvivalFunction[EmpiricalDistribution[Therapy1Events]][x],
   {x, 0, Therapy1LongestEvent}, Exclusions → None,
   PlotRange \rightarrow {{0, Therapy1LongestEvent * 1.05}, {0, 1}}, PlotPoints \rightarrow 500,
   Frame → {{True, False}, {True, False}}, Axes → False,
   FrameLabel → {Header, "Probability of\nprogression free survival (%)"},
   PlotRangePadding → None, BaseStyle → {FontFamily → "Arial", FontSize → 12},
   FrameStyle → Directive[Thickness[Medium], Black], AspectRatio → 2/3,
   ImageSize \rightarrow {{1000}, {270}}, ImagePadding \rightarrow {{80, 10}, {60, 10}},
   FrameTicks \rightarrow {{Table[{i, 100 * i, {0.015, 0}}, {i, 0, 1, 2 / 10}], None}, {Automatic, None}},
   PlotLabel → Therapy1Name, PlotStyle → Directive[AbsoluteThickness[1], Therapy1Color]]
  Therapy1CensorGraphics
 ]
```



```
Therapy2Plot = Show[
  Plot[SurvivalFunction[EmpiricalDistribution[Therapy2Events]][x],
    {x, 0, Therapy2LongestEvent}, Exclusions → None,
    PlotRange \rightarrow {{0, Therapy2LongestEvent * 1.05}, {0, 1}}, PlotPoints \rightarrow 500,
    Frame → {{True, False}, {True, False}}, Axes → False,
    FrameLabel → {Header, "Probability of\nprogression free survival (%)"},
    PlotRangePadding \rightarrow None, BaseStyle \rightarrow {FontFamily \rightarrow "Arial", FontSize \rightarrow 12},
    FrameStyle → Directive[Thickness[Medium], Black], AspectRatio → 2/3,
    ImageSize \rightarrow {{1000}, {270}}, ImagePadding \rightarrow {{80, 10}, {60, 10}},
    FrameTicks \rightarrow {{Table[{i, 100 * i, {0.015, 0}}, {i, 0, 1, 2 / 10}], None}, {Automatic, None}},
    PlotLabel → Therapy2Name, PlotStyle → Directive[AbsoluteThickness[1], Therapy2Color]]
  Therapy2CensorGraphics
 ]
                                 Olaparib
          100<sub>II</sub>
      progression free survival (%)
           80
   Probability of
           60
           40
           20
```

Predicting effect of combination therapy with independent drug action

20

25

15

Time (months)

10

5

First, simulating with intermediate response correlation (approximately $\rho = 0.3$)

```
SampleSize = 10000;
RandomSamplesFromTherapy1Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
RandomSamplesFromTherapy2Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
(* USER-ADJUSTABLE PARAMETER*)
IntermediateRankRandomization = 8500;
```

```
PartiallyRandomizedTherapy1Distribution =
  Sort [
   Table[{i + RandomReal[{-IntermediateRankRandomization, IntermediateRankRandomization}],
     RandomSamplesFromTherapy1Response[i]]}, {i, 1, SampleSize}], #1[[1]] < #2[[1]] &];</pre>
PartiallyRandomizedTherapy2Distribution =
  Sort [
   Table[{i + RandomReal[{-IntermediateRankRandomization, IntermediateRankRandomization}],
     RandomSamplesFromTherapy2Response[i]]}, {i, 1, SampleSize}], #1[1] < #2[1] &];
ResponseDistributionWithIntermediateCorrelation =
  Table[Max[{PartiallyRandomizedTherapy1Distribution[i, 2],
     PartiallyRandomizedTherapy2Distribution[[i, 2]] } ], {i, 1, SampleSize}];
Print["Response correlation = " <>
  ToString[Round[SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2],
     PartiallyRandomizedTherapy2Distribution[All, 2]], 0.001]]]
Response correlation = 0.305
```

If response correlation is higher or lower than the target value; decrease or increase (respectively) the value of 'IntermediateRankRandomization' above.

```
Table [
  RandomSamplesFromTherapy1Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
  RandomSamplesFromTherapy2Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
  PartiallyRandomizedTherapy1Distribution =
   Sort [
    Table[{i + RandomReal[{-IntermediateRankRandomization, IntermediateRankRandomization}],
      RandomSamplesFromTherapy1Response[[i]]},
     {i, 1, Length[RandomSamplesFromTherapy1Response]}], #1[1] < #2[1] &];</pre>
  PartiallyRandomizedTherapy2Distribution =
   Sort[
    Table[{i + RandomReal[{-IntermediateRankRandomization, IntermediateRankRandomization}],
       RandomSamplesFromTherapy2Response[[i]]},
     {i, 1, Length[RandomSamplesFromTherapy2Response]}], #1[1] < #2[1] &];</pre>
  SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2],
   PartiallyRandomizedTherapy2Distribution[All, 2]]
  , {20}];
Print["Average response correlation = " <> ToString[Mean[%]]]
Histogram [%%, {0., 1.0, 0.02}, "Probability",
 PlotLabel \rightarrow "Distribution of \rho across replicates"]
Average response correlation = 0.294293
               Distribution of \rho across replicates
0.6
0.5
0.4
0.3
0.2
0.1
0.0
            0.2
                      0.4
                                0.6
                                          8.0
                                                    1.0
```

Second, simulating with high response correlation (approximately $\rho = 0.5$)

```
SampleSize = 10000;
RandomSamplesFromTherapy1Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
RandomSamplesFromTherapy2Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
(* USER-ADJUSTABLE PARAMETER*)
HighRankRandomization = 5000;
```

```
PartiallyRandomizedTherapy1Distribution =
  Sort[Table[{i + RandomReal[{-HighRankRandomization, HighRankRandomization}],
     RandomSamplesFromTherapy1Response[[i]]}, {i, 1, SampleSize}], #1[[1]] < #2[[1]] &];
PartiallyRandomizedTherapy2Distribution =
  Sort[Table[{i + RandomReal[{-HighRankRandomization, HighRankRandomization}],
     RandomSamplesFromTherapy2Response[i]]}, {i, 1, SampleSize}], #1[1] < #2[1] &];
ResponseDistributionWithHighCorrelation =
  Table [Max [ {PartiallyRandomizedTherapy1Distribution [i, 2],
     PartiallyRandomizedTherapy2Distribution[[i, 2]]}], {i, 1, SampleSize}];
Print["Response correlation = " <>
  ToString[Round[SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2],
     PartiallyRandomizedTherapy2Distribution[All, 2]], 0.001]]]
Response correlation = 0.494
If response correlation is higher or lower than the target value; decrease or increase
(respectively) the value of 'HighRankRandomization' above.
Table[
  RandomSamplesFromTherapy1Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
  RandomSamplesFromTherapy2Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
  PartiallyRandomizedTherapy1Distribution =
   Sort[Table[{i + RandomReal[{-HighRankRandomization, HighRankRandomization}],
      RandomSamplesFromTherapy1Response[[i]] } ,
     {i, 1, Length[RandomSamplesFromTherapy1Response]}], #1[1] < #2[1] &];</pre>
  PartiallyRandomizedTherapy2Distribution =
   Sort[Table[{i + RandomReal[{-HighRankRandomization, HighRankRandomization}],
      RandomSamplesFromTherapy2Response[[i]]},
     {i, 1, Length[RandomSamplesFromTherapy2Response]}], #1[1] < #2[1] &];</pre>
  SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2],
   PartiallyRandomizedTherapy2Distribution[All, 2]]
  , {20}];
Print["Average response correlation = " <> ToString[Mean[%]]]
Histogram[%%, {0., 1.0, 0.02}, "Probability",
 PlotLabel \rightarrow "Distribution of \rho across replicates"]
Average response correlation = 0.500721
              Distribution of \rho across replicates
0.5
0.4
0.3
0.2
0.1
            0.2
                     0.4
                               0.6
```

8.0

1.0

Third, simulating with low response correlation (approximately $\rho = 0.1$)

```
SampleSize = 10000;
RandomSamplesFromTherapy1Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
RandomSamplesFromTherapy2Response =
  Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
(* USER-ADJUSTABLE PARAMETER*)
LowRankRandomization = 25000;
PartiallyRandomizedTherapy1Distribution =
  Sort[Table[{i + RandomReal[{-LowRankRandomization, LowRankRandomization}],
     RandomSamplesFromTherapy1Response[i]]}, {i, 1, SampleSize}], #1[[1]] < #2[[1]] &];
PartiallyRandomizedTherapy2Distribution =
  Sort[Table[{i + RandomReal[{-LowRankRandomization, LowRankRandomization}],
     RandomSamplesFromTherapy2Response[i]]}, {i, 1, SampleSize}], #1[[1]] < #2[[1]] &];
ResponseDistributionWithLowCorrelation =
  Table [Max [ {PartiallyRandomizedTherapy1Distribution [i, 2],
     PartiallyRandomizedTherapy2Distribution[[i, 2]]}], {i, 1, SampleSize}];
Print["Response correlation = " <>
  ToString[Round[SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2]],
     PartiallyRandomizedTherapy2Distribution[All, 2]], 0.001]]]
Response correlation = 0.111
```

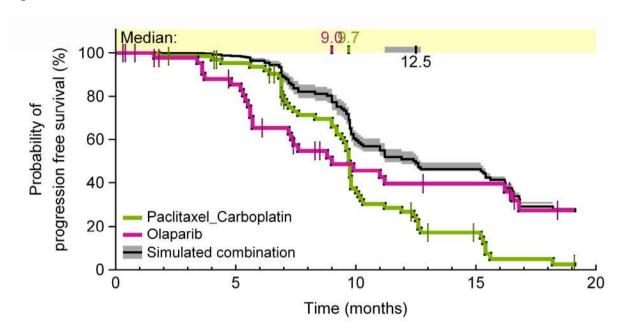
If response correlation is higher or lower than the target value; decrease or increase (respectively) the value of 'LowRankRandomization' above.

```
Table[
  RandomSamplesFromTherapy1Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]];
  RandomSamplesFromTherapy2Response =
   Sort[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]];
  PartiallyRandomizedTherapy1Distribution =
   Sort[Table[{i + RandomReal[{-LowRankRandomization, LowRankRandomization}],
       RandomSamplesFromTherapy1Response[[i]] } ,
     {i, 1, Length[RandomSamplesFromTherapy1Response]}], #1[[1]] < #2[[1]] &];</pre>
  PartiallyRandomizedTherapy2Distribution =
   Sort[Table[{i + RandomReal[{-LowRankRandomization, LowRankRandomization}],
       RandomSamplesFromTherapy2Response[[i]] } ,
     {i, 1, Length[RandomSamplesFromTherapy2Response]}], #1[1] < #2[1] &];</pre>
  SpearmanRho[PartiallyRandomizedTherapy1Distribution[All, 2],
   PartiallyRandomizedTherapy2Distribution[All, 2]]
  , {20}];
Print["Average response correlation = " <> ToString[Mean[%]]]
Histogram[%%, {0., 1.0, 0.02}, "Probability",
 PlotLabel \rightarrow "Distribution of \rho across replicates"]
Average response correlation = 0.0981574
               Distribution of \rho across replicates
0.6
0.5
0.4
0.3
0.2
0.1
0.0
            0.2
                                0.6
                                           0.8
                      0.4
                                                     1.0
```

Plotting prediction

```
Therapy1Median = Median[RandomVariate[EmpiricalDistribution[Therapy1Events], SampleSize]]
Therapy2Median = Median[RandomVariate[EmpiricalDistribution[Therapy2Events], SampleSize]]
Sim1Median = Median[ResponseDistributionWithLowCorrelation]
Sim2Median = Median[ResponseDistributionWithIntermediateCorrelation]
Sim3Median = Median[ResponseDistributionWithHighCorrelation]
9.7
9.
12.7
12.5
11.2
(* the following "offset" parameters adjust the position of the legend so that
it can fit in a convenient portion of the plot *)
(*legend vertical offset*)
lvo = -0.1;
(* legend horizontal offset *)
1ho = -0.5;
PredictionPlot = Show[
  Plot[{
    SurvivalFunction[EmpiricalDistribution[ResponseDistributionWithHighCorrelation]][x],
    SurvivalFunction[EmpiricalDistribution[
       ResponseDistributionWithIntermediateCorrelation]][x],
    SurvivalFunction[EmpiricalDistribution[ResponseDistributionWithLowCorrelation]][x],
    SurvivalFunction[EmpiricalDistribution[Therapy1Events]][x],
    SurvivalFunction[EmpiricalDistribution[Therapy2Events]][x]
   }
   , {x, 0, SharedTimeFrame}, PlotRange → {{0, Ceiling[SharedTimeFrame]}, {0, 1.11}},
   Exclusions → None,
   PlotStyle → {Directive[Black, Opacity[0]], Directive[Black, AbsoluteThickness[1.7]],
     Directive[Black, Opacity[0]], Directive[Therapy1Color, AbsoluteThickness[3]],
     Directive[Therapy2Color, AbsoluteThickness[3]]},
   BaseStyle → {FontFamily → "Arial", FontSize → 12},
   FrameStyle → Directive[Black, Thickness[Medium]], Frame → {{True, False}, {True, False}},
   FrameTicks \rightarrow {{Table[{i, 100 * i, {0, 0.015}}}, {i, 0, 1, 1 / 5}], None}, {Automatic, None}},
   FrameLabel → {Style[Header], Style["Probability of\nprogression free survival (%)"]},
   Prolog → {Gray, Thickness [Medium], Lighter [Yellow, 0.75], EdgeForm [None],
     Rectangle[{0, 1}, {Ceiling[SharedTimeFrame], 1.11}],
     Black, AbsoluteThickness[1.7], GrayLevel[0.65],
     Rectangle[{Sim1Median, 1}, {Sim3Median, 1.03}], Black, Opacity[1],
     Line[{{Sim2Median, 1}, {Sim2Median, 1.03}}], Text["Median:", {0.2, 1.03}, {-1, -1}],
     Darker[Therapy1Color, 0.1], Text[ToString[NumberForm[Therapy1Median, {3, 1}]],
      {Therapy1Median, 1.03}, {0, -1}], Darker[Therapy2Color, 0.1],
     Text[ToString[NumberForm[Therapy2Median, {3, 1}]], {Therapy2Median, 1.03}, {0, -1}],
     Black, Text[ToString[NumberForm[Sim2Median, {3, 1}]], {Sim2Median, 1.0}, {0, 1}],
     AbsoluteThickness[2], Darker[Therapy1Color, 0.1],
     Line[{{Therapy1Median, 1}, {Therapy1Median, 1.03}}], Darker[Therapy2Color, 0.1],
     Line[{{Therapy2Median, 1}, {Therapy2Median, 1.03}}]}, AspectRatio \rightarrow 1/2,
   Filling \rightarrow {1 \rightarrow {3}}, FillingStyle -> Directive[GrayLevel[0.65], Opacity[1]],
```

```
ImageSize \rightarrow \{\{1000\}, \{250\}\}, \text{ImagePadding} \rightarrow \{\{80, 10\}, \{60, 10\}\}, \}
  PlotPoints \rightarrow 500,
  Epilog -> {EdgeForm[Directive[Black, Thickness[Medium]]], Opacity[1],
     EdgeForm[None], CapForm["Butt"], AbsoluteThickness[3], Therapy1Color,
     Line[\{\{1ho + 0.8, 0.34 + 1vo\}, \{1ho + 1.6, 0.34 + 1vo\}\}\}], Therapy2Color,
     Line[\{\{1ho + 0.8, 0.26 + 1vo\}, \{1ho + 1.6, 0.26 + 1vo\}\}\}], GrayLevel[0.65],
     Rectangle [\{1ho + 0.8, 0.18 - 0.03 + 1vo\}, \{1ho + 1.6, 0.18 + 0.03 + 1vo\}], Black,
     Opacity[1], AbsoluteThickness[1.7],
     Line[\{\{1ho + 0.8, 0.18 + 1vo\}, \{1ho + 1.6, 0.18 + 1vo\}\}\}], FontFamily \rightarrow "Arial",
     FontSize \rightarrow 11, Text[Style[Therapy1Name, FontSize \rightarrow 11], {lho + 1.8, 0.34 + lvo}, {-1, 0}],
     Text[Style[Therapy2Name, FontSize \rightarrow 11], {lho + 1.8, 0.26 + lvo}, {-1, 0}],
     Text[Style["Simulated combination", FontSize \rightarrow 11], {lho + 1.8, 0.18 + lvo}, {-1, 0}]}]
 Therapy1CensorGraphics
 Therapy2CensorGraphics
]
```



```
(* Exporting plot in rasterized format (PNG) *)
Export[NotebookDirectory[] <> Therapy1Name <> "_plus_" <> Therapy2Name <>
   "_predicted PFS.png",
  Magnify[PredictionPlot, 300(* resolution in DPI; currently set to 300 *) / 72], "PNG"];
(* Exporting plot in vector format (PDF) *)
Export[NotebookDirectory[] <> Therapy1Name <> "_plus_" <> Therapy2Name <>
   "_predicted PFS.pdf", PredictionPlot, "PDF"];
```

Calculating predicted hazard ratio of combination vs constituent therapies alone

Note that the error range in the hazard ratio depends on the population size in a hypothetical "trial" of the combination, and the duration on trial, that is, the rate of censoring events.

Here, as a simple demonstration, we compute error ranges assuming 100 patients receiving a combination therapy, with any that are progression-free after 12 months being 'censored'. These parameters are adjustable.

```
TrialPopulationSize = 100 (* patients *);
CensoringTime = 12(* months *);
GenerateCensoredEventData[PatientResponses_, CensoringTime_] :=
 Module[{ResponsesShorterThanCensoringTime, ResponsesLongerThanCensoringTime},
  ResponsesShorterThanCensoringTime = Select[PatientResponses, # ≤ CensoringTime &];
  ResponsesLongerThanCensoringTime = Select[PatientResponses, # > CensoringTime &];
  EventData[Join[ResponsesShorterThanCensoringTime, ResponsesLongerThanCensoringTime],
   Join[Table[0, {Length[ResponsesShorterThanCensoringTime]}],
    Table[1, {Length[ResponsesLongerThanCensoringTime]}]]]
 ]
(* event data for simulated combinations are here established not as a fixed data set,
but a generating function so that we can characterize random variation between
 replicate trials
 (specifically, we aim to average over the results of very many such trials) *)
EventDataWithLowCorrelation[] :=
  GenerateCensoredEventData[
   Sort[RandomSample[ResponseDistributionWithLowCorrelation, TrialPopulationSize]],
   CensoringTime];
EventDataWithIntermediateCorrelation[] :=
  GenerateCensoredEventData[
   Sort[RandomSample[ResponseDistributionWithIntermediateCorrelation, TrialPopulationSize]],
   CensoringTime];
EventDataWithHighCorrelation[] :=
  GenerateCensoredEventData[
   Sort[RandomSample[ResponseDistributionWithHighCorrelation, TrialPopulationSize]],
   CensoringTime];
(* custom function to join two sets of event data -
 this is necessary to implement the Cox Proportional Hazards model *)
JoinEventData[EventData1_, EventData2_] :=
 EventData[Join[EventData1[2, 1]], EventData2[2, 1]]],
  Join[EventData1[2, 2]], EventData2[2, 2]]]
```

```
NumberOfReplicateTrials = 100;
  (* this function returns the relative risk, and confidence interval, in the format:
     (95% lower confidence interval, median estimate, 95% upper confidence interval)
  RelativeRiskCalculation[descriptors_, eventdata_, PrintTable_
     (* set to 1 to print out the statistical table of Cox Model output *)] := Module[{}},
    MyModelFit = CoxModelFit[{descriptors, eventdata}, {treatment}, {treatment},
      NominalVariables → treatment];
    If[PrintTable == 1, Print[MyModelFit["ParameterTable"]]];
    RelativeRisk = MyModelFit["RelativeRisk"] [[1]];
    RelativeRiskLowerConfidenceInterval =
     MyModelFit["RelativeRiskConfidenceIntervals"] [1, 1];
    RelativeRiskUpperConfidenceInterval =
     MyModelFit["RelativeRiskConfidenceIntervals"] [1, 2];
    {RelativeRiskLowerConfidenceInterval, RelativeRisk, RelativeRiskUpperConfidenceInterval}
Comparison with Therapy I
  Descriptors = Join[Table["Therapy 1 only", {Length[Therapy1Events[2, 1]]}]],
     Table["Therapy Combination", {Length[EventDataWithIntermediateCorrelation[][2, 1]]]}]];
  - assuming low correlation (\rho = 0.1)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy1Events, EventDataWithLowCorrelation[]], 1];
  RRTherapy1vsLowCorrelation = (* average of many repeated trials *)
   Quiet@
    Mean [Table [RelativeRiskCalculation [Descriptors,
        JoinEventData[Therapy1Events, EventDataWithLowCorrelation[]], 0], {50}]]
                             Estimate Standard Error Relative Risk Wald-\chi^2 DF P-Value
                                                             40.1169 \quad 1 \quad 2.39207 \times 10^{-10}
                                                  0.259813
  treatment[Therapy Combination] | -1.34779 0.212794
  {0.223155, 0.333637, 0.498881}
  - assuming intermediate correlation (\rho = 0.3)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy1Events, EventDataWithIntermediateCorrelation[]], 1];
  RRTherapy1vsIntermediateCorrelation = (* average of many repeated trials *)
   Quiet@
    Mean[Table[RelativeRiskCalculation[Descriptors,
        JoinEventData[Therapy1Events, EventDataWithIntermediateCorrelation[]], 0], {50}]]
                                      Standard Error Relative Risk Wald-\chi^2 DF P-Value
                             Estimate
                                                              19.2238 1
```

0.419022

0.0000116254

treatment[Therapy Combination] | -0.869833 0.198388

 $\{0.259715, 0.384891, 0.57049\}$

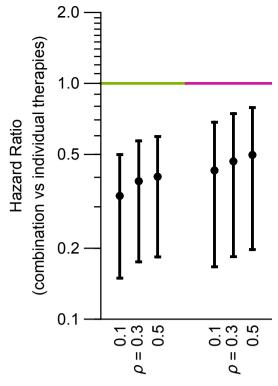
```
- assuming high correlation (\rho = 0.5)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy1Events, EventDataWithHighCorrelation[]], 1];
  RRTherapy1vsHighCorrelation = (* average of many repeated trials *)
   Quiet@
    Mean[Table[RelativeRiskCalculation[Descriptors,
       JoinEventData[Therapy1Events, EventDataWithHighCorrelation[]], 0], {50}]]
                                      Standard Error Relative Risk Wald-\chi^2 DF P-Value
                             Estimate
                                                              10.2281 1 0.00138317
  treatment[Therapy Combination] | -0.604974 0.189164
                                                   0.546089
  {0.27202, 0.402517, 0.595688}
Comparison with Therapy 2
  Descriptors = Join[Table["Therapy 2 only", {Length[Therapy2Events[2, 1]]}]],
     Table["Therapy Combination", {Length[EventDataWithIntermediateCorrelation[][2, 1]]]}]];
  - assuming low correlation (\rho = 0.1)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy2Events, EventDataWithLowCorrelation[]], 1];
  RRTherapy2vsLowCorrelation = (* average of many repeated trials *)
   Quiet@
    Mean[Table[RelativeRiskCalculation[Descriptors,
        JoinEventData[Therapy2Events, EventDataWithLowCorrelation[]], 0], {50}]]
                                      Standard Error Relative Risk Wald-\chi^2 DF P-Value
                             Estimate
                                                   0.37656
                                                              16.0168 1 0.000062783
  treatment[Therapy Combination] | -0.976677 0.244041
  {0.267165, 0.427482, 0.684089}
  - assuming intermediate correlation (\rho = 0.3)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy2Events, EventDataWithIntermediateCorrelation[]], 1];
  RRTherapy2vsIntermediateCorrelation = (* average of many repeated trials *)
   Quiet@
    Mean[Table[RelativeRiskCalculation[Descriptors,
       JoinEventData[Therapy2Events, EventDataWithIntermediateCorrelation[]], 0], {50}]]
                                      Standard Error Relative Risk Wald-\chi^2 DF P-Value
                             Estimate
  treatment[Therapy Combination] | -0.808042  0.239835
                                                   0.44573
                                                              11.3512 1 0.000753994
  {0.293223, 0.467061, 0.744034}
  - assuming high correlation (\rho = 0.5)
  RelativeRiskCalculation[Descriptors,
    JoinEventData[Therapy2Events, EventDataWithHighCorrelation[]], 1];
  RRTherapy2vsHighCorrelation = (* average of many repeated trials *)
    Mean[Table[RelativeRiskCalculation[Descriptors,
```

Standard Error Relative Risk Wald- χ^2 DF P-Value treatment[Therapy Combination] | -0.947677 0.244314 0.38764 15.046 1 0.00010492 {0.313522, 0.49766, 0.790002}

JoinEventData[Therapy2Events, EventDataWithHighCorrelation[]], 0], {50}]]

Plotting predicted hazard ratios

```
Needs["ErrorBarPlots`"]
(* custom logarithmic tick marks *)
(*label rotation *) lr = 0;
(* set to "90 Degree" to have hazard ratio labels rotated by 90 degrees *)
HazardRatioLogTicks =
  Join[{{Log[10, 1], Rotate["1.0", lr], {0, 0.1}}, {Log[10, 2.0], Rotate["2.0", lr], {0, 0.1}},
    {Log[10, 0.5], Rotate["0.5", lr], {0, 0.1}}, {Log[10, 0.2], Rotate["0.2", lr], {0, 0.1}},
    {Log[10, 0.1], Rotate["0.1", lr], {0, 0.1}}},
   Table [ \{Log[10, i], \{0, 0.04\}\}, \{i, 1.1, 1.9, 0.1\} \},
   Table [ \{Log[10, i], \{0, 0.04\}\}, \{i, 0.1, 0.9, 0.1\}\} ];
(* custom function for 'ErrorListPlot' to generate data point with error bars
 on logarithmic scale *)
LogErrorBar[xcoordinate_, LowerMedianUpperDatum_] :=
 {{xcoordinate, Log[10, LowerMedianUpperDatum[2]]}},
  ErrorBar[{Log[10, LowerMedianUpperDatum[3]]] - Log[10, LowerMedianUpperDatum[2]]],
    Log[10, LowerMedianUpperDatum[1]] - Log[10, LowerMedianUpperDatum[3]]}}}
HazardRatioPlot = ErrorListPlot[{
   {LogErrorBar[1, RRTherapy1vsLowCorrelation]},
   {LogErrorBar[2, RRTherapy1vsIntermediateCorrelation]},
   {LogErrorBar[3, RRTherapy1vsHighCorrelation]},
   {LogErrorBar[6, RRTherapy2vsLowCorrelation]},
   {LogErrorBar[7, RRTherapy2vsIntermediateCorrelation]},
   {LogErrorBar[8, RRTherapy2vsHighCorrelation]}
  }, Axes → False, Frame → {{True, False}, {True, False}},
  FrameStyle → Directive[Black, Thickness[Medium]],
  BaseStyle → {FontSize → 12, FontFamily → "Arial"},
  PlotRange → {\{0, 9\}, {Log[10, 0.1], Log[10, 2]}}, AspectRatio → 1.8,
  Prolog → {Therapy1Color, AbsoluteThickness[2], Line[{{0, 0}, {4.5, 0}}],
    Therapy2Color, Line [\{\{4.5, 0\}, \{9, 0\}\}]\}, ImageSize \rightarrow \{\{1000\}, \{330\}\},
  ImagePadding \rightarrow \{\{80, 30\}, \{80, 20\}\},\
  FrameTicks → {{HazardRatioLogTicks, None},
    \{\{\{1, Rotate["0.1", \pi/2], \{0, 0\}\}, \{2, Rotate["\rho = 0.3", \pi/2], \{0, 0\}\}\}, \}
      {3, Rotate["0.5", \pi/2], {0, 0}}, {6, Rotate["0.1", \pi/2], {0, 0}},
      \{7, Rotate["\rho = 0.3", \pi/2], \{0, 0\}\}, \{8, Rotate["0.5", \pi/2], \{0, 0\}\}\}, None\}\},
  PlotStyle → Join[Table[Directive[Black, AbsoluteThickness[2], AbsolutePointSize[6]], {3}],
    Table[Directive[Black, AbsoluteThickness[2], AbsolutePointSize[6]], {3}]],
  {"vs. Therapy 1; vs. Therapy 2", ""}}]
```



vs. Therapy 1; vs. Therapy 2

```
(* Exporting plot in rasterized format (PNG) *)
Export[NotebookDirectory[] <> Therapy1Name <> "_plus_" <> Therapy2Name <>
   "_predicted Hazard ratio.png",
  Magnify[HazardRatioPlot, 300(* resolution in DPI; currently set to 300 *) / 72], "PNG"];
(* Exporting plot in vector format (PDF) *)
Export[NotebookDirectory[] <> Therapy1Name <> "_plus_" <> Therapy2Name <>
   "_predicted Hazard ratio.pdf", HazardRatioPlot, "PDF"];
```