

TTE Modeling History

Giselle Benitez

24 May, 2018

Contents

1	Preamble	2
2	Best model & summary of work	2
3	Objectives	2
4	Modelling History	3
4.1	Run 1 : Exponential hazard	3
4.2	Run 2: Gompertz hazard	9
4.3	Run 3 - Weibull hazard	15
4.4	Run 4 - Log-logistic hazard	21
4.5	Run 5 - Weibull Hazard (ignore patients missing LDH data)	27
4.6	Run 6 - Log-logistic hazard (ignore patients missing LDH data)	33
5	Postamble	39

1 Preamble

```
##===== PREAMBLE =====##
script.version <- "V2"      #
script.status  <- "DRAFT"   #
set.seed(11626)             # reproducibility
##-----##

## DIRECTORIES ----
project.dir <- file.path("", 'pmx_bip', 'PMx_Playground', 'gbenitez',
                          "OTHER_PROJECTS", 'PostDoc_project_ISoP', '2018_TTE')
data.dir <- file.path(project.dir, "DATA")
nm.dir <- file.path(project.dir, 'NONMEM')

## Study specific terms
proj.no      <- "TTE_tutorial"
analysis.type <- "TTE"
mod.type     <- 'Base'
run.log      <- "TTE_runlog.csv" # run record name
diagnostics  <- "VisualizeRunTTE_base.Rmd" # run diagnostics
hazVPC       <- "VisualizeRunTTE_hazard.Rmd" # run hazard based vpc

## Define path for figure output:
fig.dir <- file.path(nm.dir,
                     paste0("Modelling_history_plots_", mod.type, "_", script.version), "")
knitr::opts_chunk$set(fig.path = fig.dir, dev = c('pdf', 'png'),
                      fig.align = 'center', fig.height = 9, fig.width = 16,
                      out.width = '0.95\\linewidth')
##=====##
```

2 Best model & summary of work

3 Objectives

1. Develop a base time to event model for AZ Cediranib data, ProjectDataSphere # 78
2. Assess the impact of categorical and continuous covariates on the hazard.

4 Modelling History

4.1 Run 1 : Exponential hazard

```
##===== Run notes =====##
# Rationale:   Simplest hazard model to test
# Question:    Will an exponential hazard describe this data?
# Based on:    NA
# Description:  $h_0(t) = \lambda$ 
##-----##
show.mod(1, nm.dir) # print model
```

```
## ;; 1. Based on:
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   exponential hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;;   LAMBDA
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
##
##
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
##
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
##
## $PROBLEM      Base TTE model - Project DataSphere # 78
##
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGL BLWHOSTAT BLALB BLALP BLWHOLEVE
##
## ;-----data description
## ; ID, subject identifier
## ; TIME, in years
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
## ; DV, DV = 0 (no event observed = right censored (TRUE), DV = 1, an event occurred at time = TIME
## ; CENS, censored event, 0 = no, 1 = yes
## ; MAXT, last recorded event per patient (either death or censor)
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
## ; GENDER, binary covariate (0=male,1=female)
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5  upper limit of normal
## ; BLAGL, categorical, age group in years
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
```

```

## ; BLALB, continuous, ALB test values at baseline
## ; BLALP, continuous, ALP test values at baseline
## ; BLWHOLEVEL, categorical, WHO status 0 - 4
## ; OSTIM, observed time in days to event or censor time
##
## ;-----
##
## $DATA    ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
## ;Sim_start : remove from simulation model
## IGNORE=(STIME.EQ.2) ; simulated time, ignored for estimation
## ;IGNORE=(STIME.EQ.0) ;; observed time, ignore for simulation
## ;Sim_end
##
## $SUBROUTINE ADVAN=6 TOL=9
## $MODEL    COMP=(HAZARD)
##
## ;;===== PARAMETER DEFINITIONS =====
## $PK
## LAMBDA = THETA(1) * EXP(ETA(1))
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value exponential hazard h0(t) = lambda
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = LAMBDA
##
## DADT(1) = LAMBDA
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
## CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1)- OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
## SUR = EXP(-CHZ)
## Y = SUR
## ENDIF
##
## ;-----
## IF(DV.EQ.1) THEN ; exact time
## DELX = 1E-6
## BASEX= LAMBDA
## HAZNOW= BASEX
## SUR = EXP(-CHZ)
## Y = SUR*HAZNOW

```

```

## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual: rM = (1-CENSOR) + log(SURV)
## MARTRES = (DV) - CHZ
##
## ;deviance residual = sign(rM) * SQRT(-2*(rM + (1-CENS)*log(-log(SURV))))
## SIGNRM = 1
## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF (TIME.GT.MAXT) RTTE=1
## IF (R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA
## (0, 0.2) ; lambda
##
## $OMEGA
## 0 FIX ; place holder
##
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9 NSIG=3 MSFO=msfb_1
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
## ;Sim_end
## ;;===== TABLES =====
##
## ;Sim_start : add/remove for simulation
## $TABLE NOPRINT ONEHEADER FILE=mytab1

```

```

## ID TIME DV EVID MDV PRED CHZ SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP
## ;Sim_end
##
## $TABLE NOAPPEND ONEHEADER NOPRINT FILE=sdtab1
## ID TIME SUR EVID
##
## $TABLE NOAPPEND ONEHEADER NOPRINT FILE=patab1
## ID LAMBDA ETAS(1:LAST)
##
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab1
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## NULL

```

4.1.0.1 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run1/run1"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:00"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 31.2"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 0.11"
## [19] ""
## [20] "Objective function value: 1037.8336"
## [21] ""
## [22] "Condition number: 1"
## [23] ""
## [24] "Number of observation records: 690"
## [25] "Number of individuals: 690"
## [26] ""
## [27] " THETA OMEGA SIGMA "
## [28] "lambda 0.3156 (0.05953) "
## [29] ""
## [30] "The relative standard errors for omega and sigma are reported on the approximate"
## [31] "standard deviation scale (SE/variance estimate)/2."
## [32] "-----"

```

4.1.0.2 Diagnostic plots

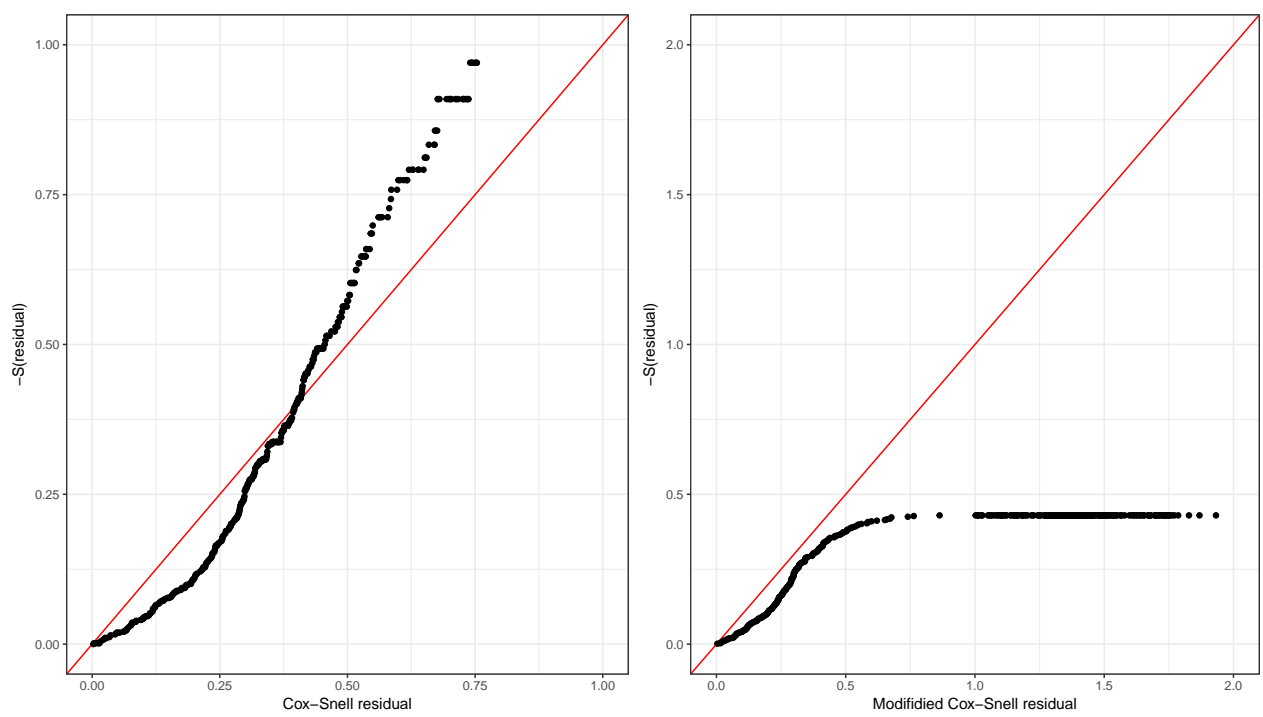


Figure 1: Residual-based diagnostics

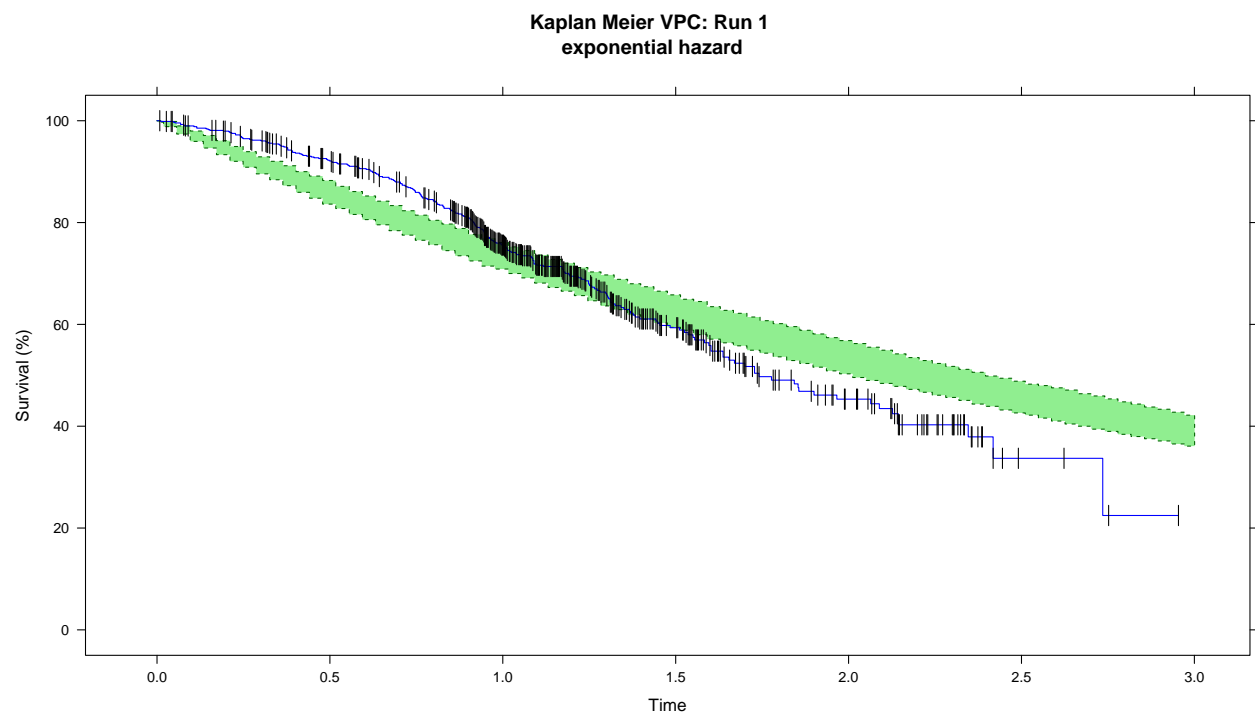


Figure 2: Simulation-based diagnostic: Kaplan Meier plot

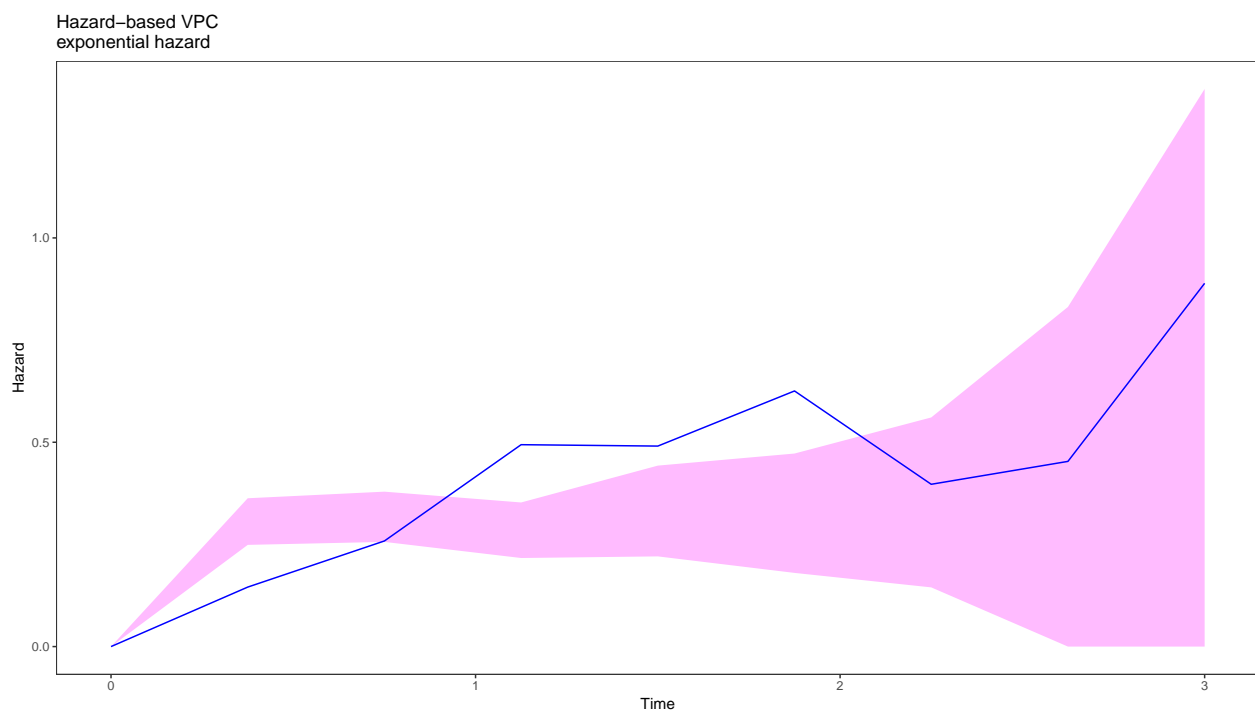


Figure 3: Simulation-based diagnostic: Hazard based VPC

4.2 Run 2: Gompertz hazard

```
##===== Run notes =====##
# Rationale:   Test models with increasing complexity
# Question:    Will a Gompertz hazard describe this data?
# Based on:    NA
# Description:  $h_0(t) = \lambda * \exp(\delta * t)$ 
##-----##
show.mod(2, nm.dir) # print model
```

```
## ;; 1. Based on: 1
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   Gompertz hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
## $PROBLEM      Base TTE model - Project DataSphere # 78
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## ;-----data description
##
## ; ID, subject identifier
##
## ; TIME, in years
##
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
##
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
##
## ; DV, DV = 0 (no event observed = right censored (TRUE), DV = 1, an event occurred at time = TIME
##
## ; CENS, censored event, 0 = no, 1 = yes
##
## ; MAXT, last recorded event per patient (either death or censor)
##
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
##
## ; GENDER, binary covariate (0=male,1=female)
##
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5  upper limit of normal
##
```

```

## ; BLAGE, categorical, age group in years
##
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
##
## ; BLALB, continuous, ALB test values at baseline
##
## ; BLALP, continuous, ALP test values at baseline
##
## ; BLWHOLEVEL, categorical, WHO status 0 - 4
##
## ; OSTIM, observed time in days to event or censor time
##
## ;-----
## $DATA      ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
##
## ;Sim_start : remove from simulation model
## IGNORE=(STIME.EQ.2) ; simulated time, ignored for estimation
## ;IGNORE=(STIME.EQ.0) ;; observed time, ignore for simulation
##
## ;Sim_end
## $SUBROUTINE ADVAN=6 TOL=9
## $MODEL      COMP=(HAZARD)
## ;;===== PARAMETER DEFINITIONS =====
## $PK
##   LAMBDA = THETA(1) * EXP(ETA(1))
##   DELTA = THETA(2)
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value Gompertz hazard  $h_0(t) = \lambda * \exp(\delta * t)$ 
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = LAMBDA * EXP(DELTA*(T+DEL))
##
## DADT(1) = BASE
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
##   CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1)- OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
##   SUR = EXP(-CHZ)
##   Y = SUR
## ENDIF
##

```

```

## ;-----
## IF(DV.EQ.1) THEN                ; exact time
##   DELX = 1E-6
##   BASEX= LAMBDA * EXP(DELTA*(TIME+DELX))
##   HAZNOW= BASEX
##   SUR = EXP(-CHZ)
##   Y = SUR*HAZNOW
## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual: rM = (1-CENSOR) + log(SURV)
## MARTRES = (DV) - CHZ
##
## ;deviance residual = sign(rM) * SQRT(-2*(rM + (1-CENS)*log(-log(SURV))))
## SIGNRM = 1
## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF(TIME.GT.MAXT) RTTE=1
## IF(R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA (0,0.316) ; lambda
## (0.2) ;delta
## $OMEGA 0 FIX ; place holder
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##           NSIG=3 MSFO=msfb_2
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100

```

```

##
## ;Sim_end
##
## ;;===== TABLES =====
##
## ;Sim_start : add/remove for simulation
## $TABLE      NOPRINT ONEHEADER FILE=mytab2 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTI
## ;Sim_end
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab2 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab2 ID LAMBDA
##             ETAS(1:LAST)
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab
##
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## NULL

```

4.2.0.3 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run2/run2"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:08"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 39"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 0.22"
## [19] ""
## [20] "Objective function value: 991.7985"
## [21] ""
## [22] "Condition number: 8.54"
## [23] ""
## [24] "Number of observation records: 690"
## [25] "Number of individuals: 690"
## [26] ""
## [27] " THETA OMEGA SIGMA "
## [28] "lambda 0.1707 (0.1059) "
## [29] " delta 0.7818 (0.1297) "
## [30] ""
## [31] "The relative standard errors for omega and sigma are reported on the approximate"
## [32] "standard deviation scale (SE/variance estimate)/2."
## [33] "-----"

```

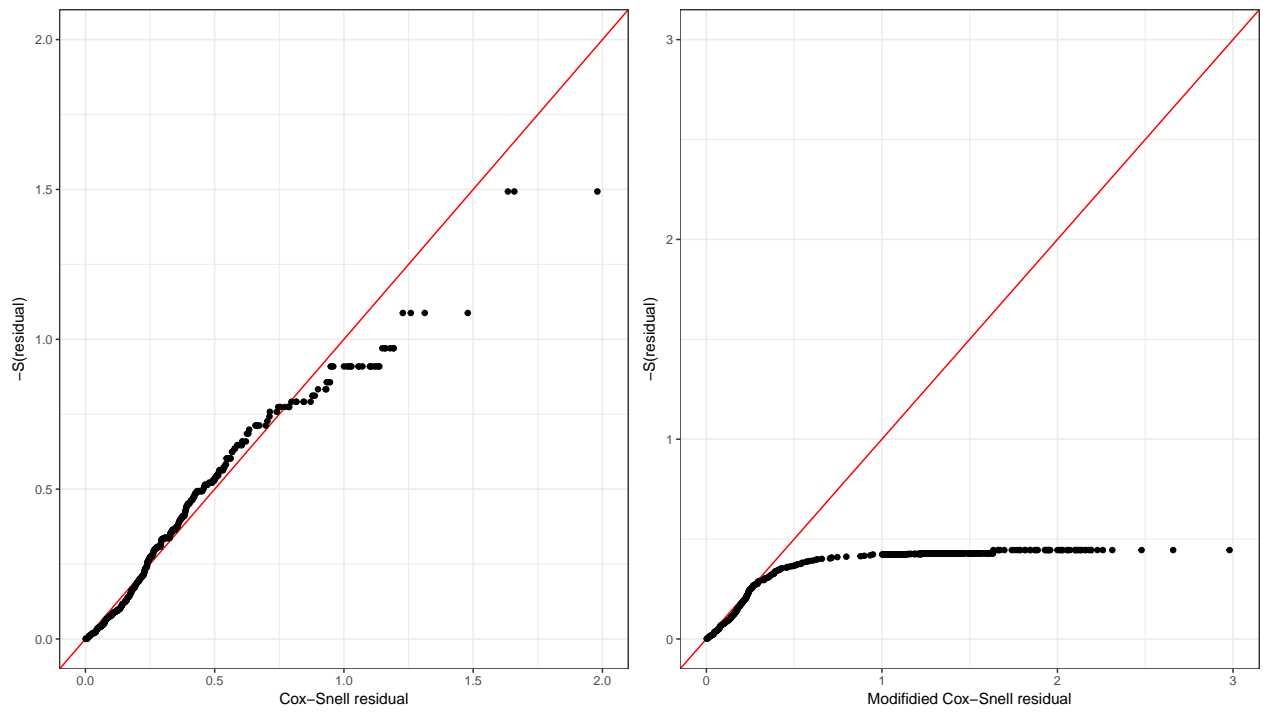


Figure 4: Residual-based diagnostics

4.2.0.4 Diagnostic plots

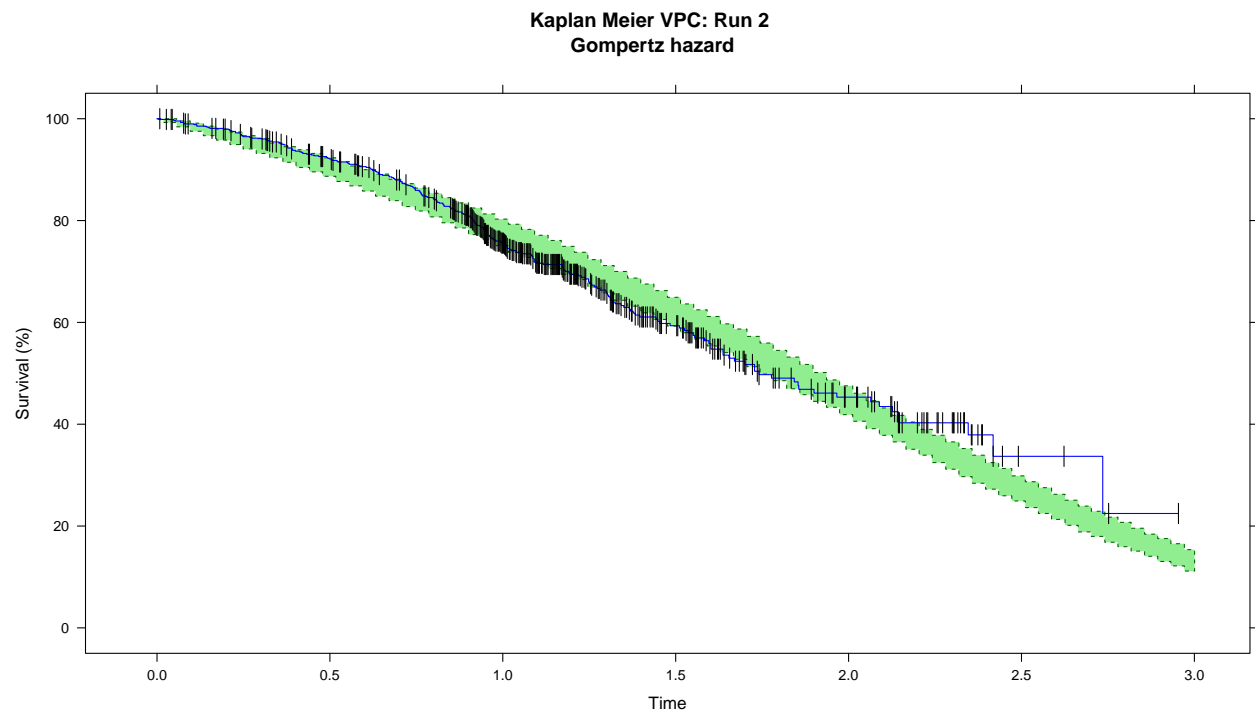


Figure 5: Simulation-based diagnostic

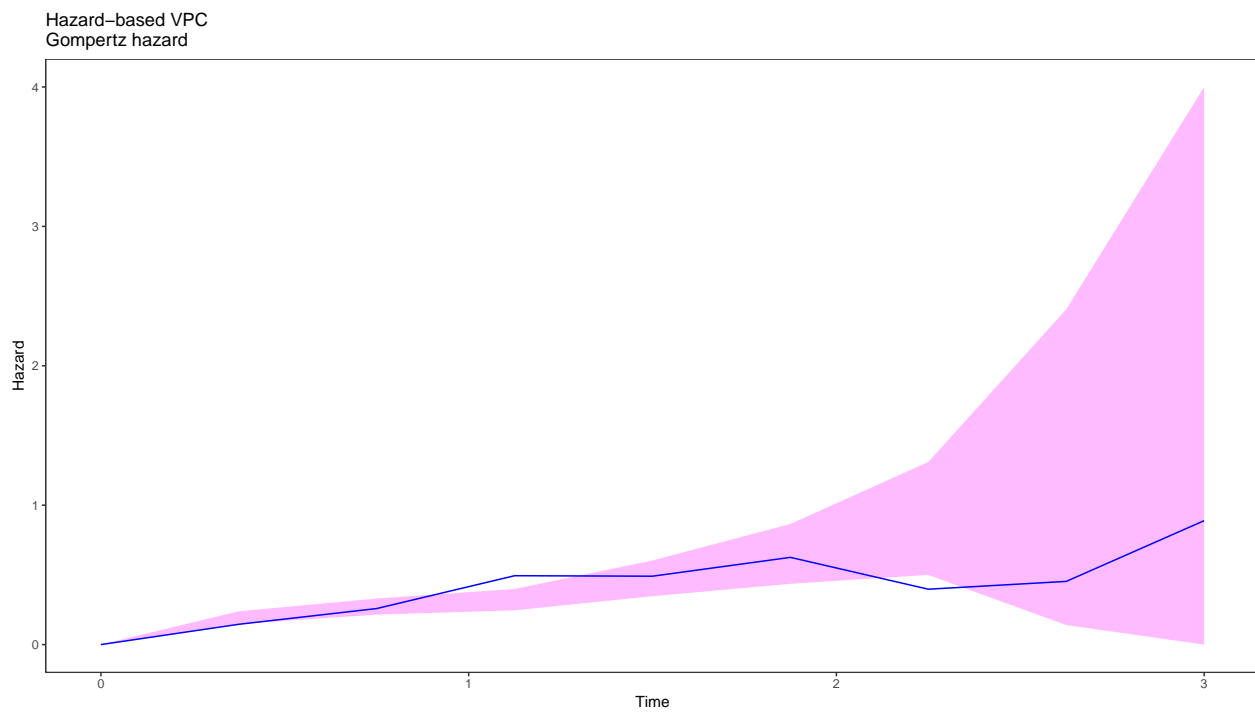


Figure 6: Simulation-based diagnostic: Hazard based VPC

4.3 Run 3 - Weibull hazard

```
##===== Run notes =====##
# Rationale:   Test models with increasing complexity
# Question:    Will a Weibull hazard describe this data?
# Based on:    NA
# Description:  $h_0(t) = \lambda \exp(\delta t)$ 
##-----##
show.mod(3, nm.dir) # print model

## ;; 1. Based on: 2
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   Weibull hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
## $PROBLEM      Base TTE model - Project DataSphere # 78
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## ;-----data description
## ; ID, subject identifier
## ; TIME, in years
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
## ; DV, DV = 0 (no event observed = right censored (TRUE), DV = 1, an event occurred at time = TIME
## ; CENS, censored event, 0 = no, 1 = yes
## ; MAXT, last recorded event per patient (either death or censor)
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
## ; GENDER, binary covariate (0=male,1=female)
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5 upper limit of normal
## ; BLAGE, categorical, age group in years
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
## ; BLALB, continuous, ALB test values at baseline
## ; BLALP, continuous, ALP test values at baseline
## ; BLWHOLELEVEL, categorical, WHO status 0 - 4
## ; OSTIM, observed time in days to event or censor time
## ;-----
## $DATA      ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
## ;Sim_start : remove from simulation model
## IGNORE=(STIME.EQ.2) ; simulated time, ignored for estimation
```

```

## ;IGNORE=(STIME.EQ.0) ;; observed time, ignore for simulation
## ;Sim_end
##
## $SUBROUTINE ADVAN=6 TOL=6
## $MODEL          COMP=(HAZARD)
## ;;===== PARAMETER DEFINITIONS =====
## $PK
##   LAMBDA = THETA(1) * EXP(ETA(1))
##   GAMMA = THETA(2)
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value Weibull hazard h0(t) = lambda*gamma*t^(gamma-1)
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = (LAMBDA*GAMMA)*(LAMBDA*(T+DEL))**(GAMMA-1)
##
## DADT(1) = BASE
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
##   CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1)- OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
##   SUR = EXP(-CHZ)
##   Y = SUR
## ENDIF
##
## ;-----
## IF(DV.EQ.1) THEN ; exact time
##   DELX = 1E-6
##   BASEX=(LAMBDA*GAMMA)*(LAMBDA*(TIME+DELX))**(GAMMA-1)
##   HAZNOW= BASEX
##   SUR = EXP(-CHZ)
##   Y = SUR*HAZNOW
## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual: rM = (1-CENSOR) + log(SURV)
## MARTRES = (DV) - CHZ
##
## ;deviance residual = sign(rM) * SQRT(-2*(rM + (1-CENS)*log(-log(SURV))))
## SIGNRM = 1

```



```

## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF (TIME.GT.MAXT) RTTE=1
## IF (R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA (0,0.171) ; lambda
## (0, 0.2) ; gamma
## $OMEGA 0 FIX ; place holder
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##           NSIG=3 MSFO=msfb_3
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;===== TABLES =====
##
## $TABLE      NOPRINT ONEHEADER FILE=mytab3 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTI
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab3 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab3 ID LAMBDA
##             ETAS(1:LAST)
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab
##
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## NULL

```

4.3.0.5 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run3/run3"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:11"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 44.39"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 0.67"
## [19] ""
## [20] "Objective function value: 979.5856"
## [21] ""
## [22] "Condition number: 3.943"
## [23] ""
## [24] "Number of observation records: 690"
## [25] "Number of individuals: 690"
## [26] ""
## [27] " THETA OMEGA SIGMA "
## [28] "lambda 0.4379 (0.05053) "
## [29] " gamma 1.59 (0.05795) "
## [30] ""
## [31] "The relative standard errors for omega and sigma are reported on the approximate"
## [32] "standard deviation scale (SE/variance estimate)/2."
## [33] "-----"

```

4.3.0.6 Diagnostic plots

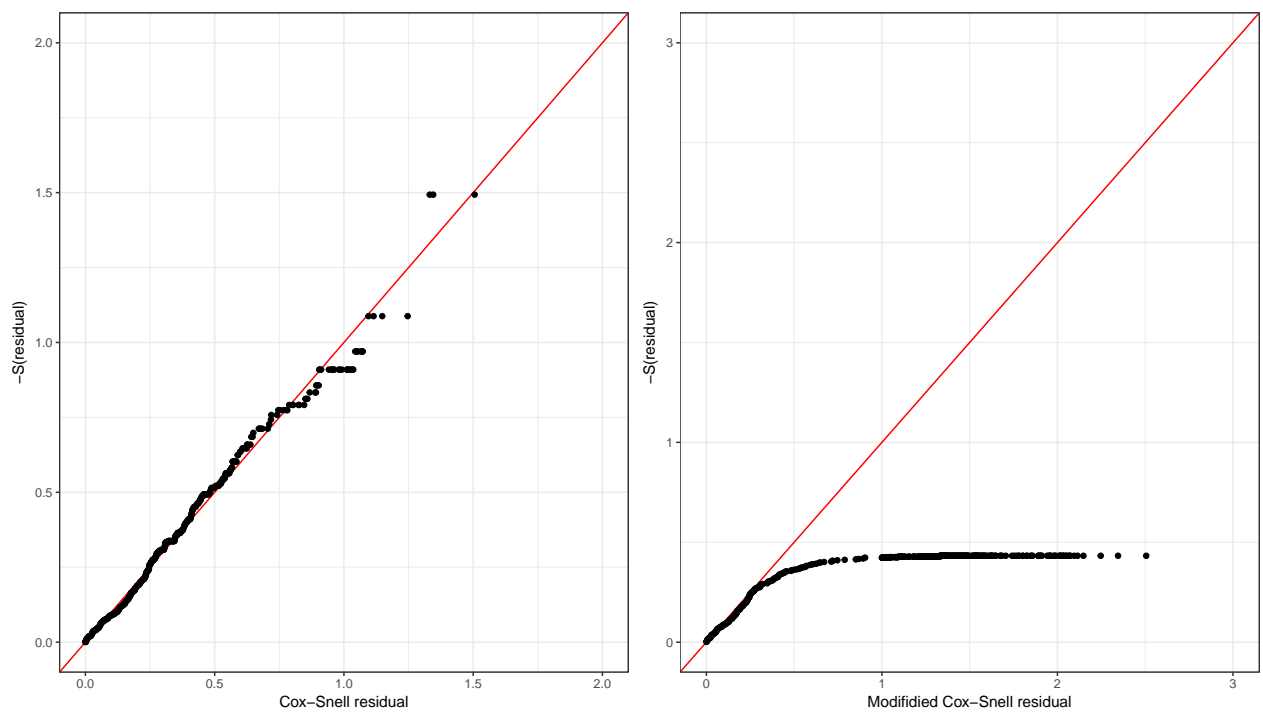


Figure 7: Residual-based diagnostics

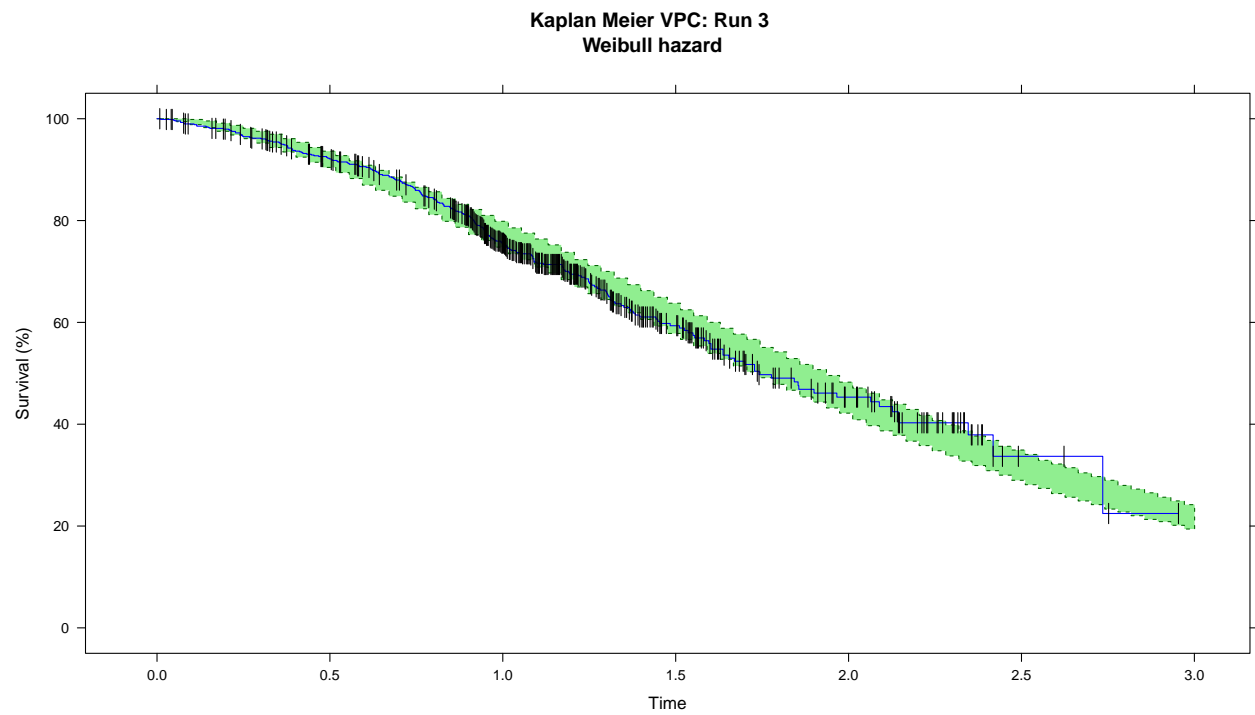


Figure 8: Simulation-based diagnostic

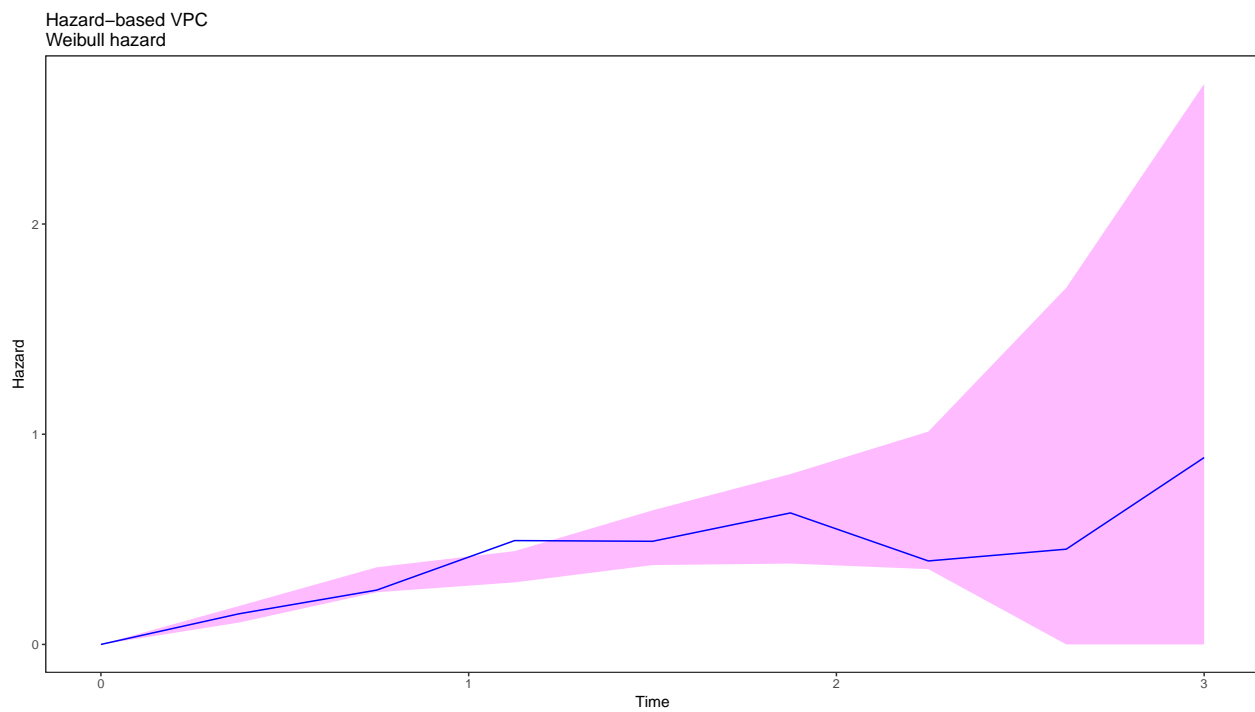


Figure 9: Simulation-based diagnostic: Hazard based VPC

4.4 Run 4 - Log-logistic hazard

```
##===== Run notes =====##
# Rationale:   Test models with increasing complexity
# Question:    Will a log logistic hazard describe this data?
# Based on:    NA
# Description:  $h_0(t) = h_0(t) = \exp(\delta) kt^{(k-1)} / (1 + \exp(\delta)*t^k)$ 
##-----##
show.mod(4, nm.dir) # print model
```

```
## ;; 1. Based on: 3
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   log-logistic hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
## $PROBLEM      Base TTE model - Project DataSphere # 78
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## ;-----data description
## ; ID, subject identifier
## ; TIME, in years
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
## ; DV, DV = 0 (no event observed = right censored (TRUE), DV = 1, an event occurred at time = TIME
## ; CENS, censored event, 0 = no, 1 = yes
## ; MAXT, last recorded event per patient (either death or censor)
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
## ; GENDER, binary covariate (0=male,1=female)
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5  upper limit of normal
## ; BLAGE, categorical, age group in years
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
## ; BLALB, continuous, ALB test values at baseline
## ; BLALP, continuous, ALP test values at baseline
## ; BLWHOLELEVEL, categorical, WHO status 0 - 4
## ; OSTIM, observed time in days to event or censor time
##
## ;-----
## $DATA          ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
## ;Sim_start : remove from simulation model
```

```

## IGNORE=(TIME.EQ.2) ; simulated time, ignored for estimation
## ;IGNORE=(TIME.EQ.0) ;; observed time, ignore for simulation
##
## ;Sim_end
## $SUBROUTINE ADVAN=6 TOL=9
## $MODEL          COMP=(HAZARD)
## ;;===== PARAMETER DEFINITIONS =====
## $PK
## DELTA = THETA(1)* EXP(ETA(1))
## GAMMA = THETA(2)
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value Log-logistic hazard,  $h_0(t) = \exp(\delta) k t^{(k-1)} / (1 + \exp(\delta) t^k)$ , where  $k = g$ 
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = EXP(DELTA)*GAMMA*(T+DEL)**(GAMMA-1) / (1 + EXP(DELTA)*(T+DEL)**GAMMA)
##
## DADT(1) = BASE
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
## CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1)- OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
## SUR = EXP(-CHZ)
## Y = SUR
## ENDIF
##
## ;-----
## IF(DV.EQ.1) THEN ; exact time
## DELX = 1E-6
## BASEX=EXP(DELTA)*GAMMA*(TIME+DELX)**(GAMMA-1) / (1 + EXP(DELTA)*(TIME+DELX)**GAMMA)
## HAZNOW= BASEX
## SUR = EXP(-CHZ)
## Y = SUR*HAZNOW
## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual:  $r_M = (1 - \text{CENSOR}) + \log(\text{SURV})$ 
## MARTRES = (DV) - CHZ
##
## ;deviance residual =  $\text{sign}(r_M) * \text{SQRT}(-2*(r_M + (1 - \text{CENS})*\log(-\log(\text{SURV})))$ 

```

```

## SIGNRM = 1
## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF (TIME.GT.MAXT) RTTE=1
## IF (R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA (0.2) ; delta
## (0,1) ; gamma
## $OMEGA 0 FIX ; place holder
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##           NSIG=3 MSFO=msfb_4
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;===== TABLES =====
## $TABLE      NOPRINT ONEHEADER FILE=mytab4 ID TIME DV EVID MDV PRED CHZ
##           SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTI
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab4 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab4 ID DELTA GAMMA
##           ETAS(1:LAST)
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab
##
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## NULL

```

4.4.0.7 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run4/run4"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:04"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 39.55"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 1.4"
## [19] ""
## [20] "Objective function value: 982.6190"
## [21] ""
## [22] "Condition number: 1.758"
## [23] ""
## [24] "Number of observation records: 690"
## [25] "Number of individuals: 690"
## [26] ""
## [27] " THETA OMEGA SIGMA "
## [28] "delta -1.137 (0.07126) "
## [29] "gamma 1.831 (0.06489) "
## [30] ""
## [31] "The relative standard errors for omega and sigma are reported on the approximate"
## [32] "standard deviation scale (SE/variance estimate)/2."
## [33] "-----"

```

4.4.0.8 Diagnostic plots

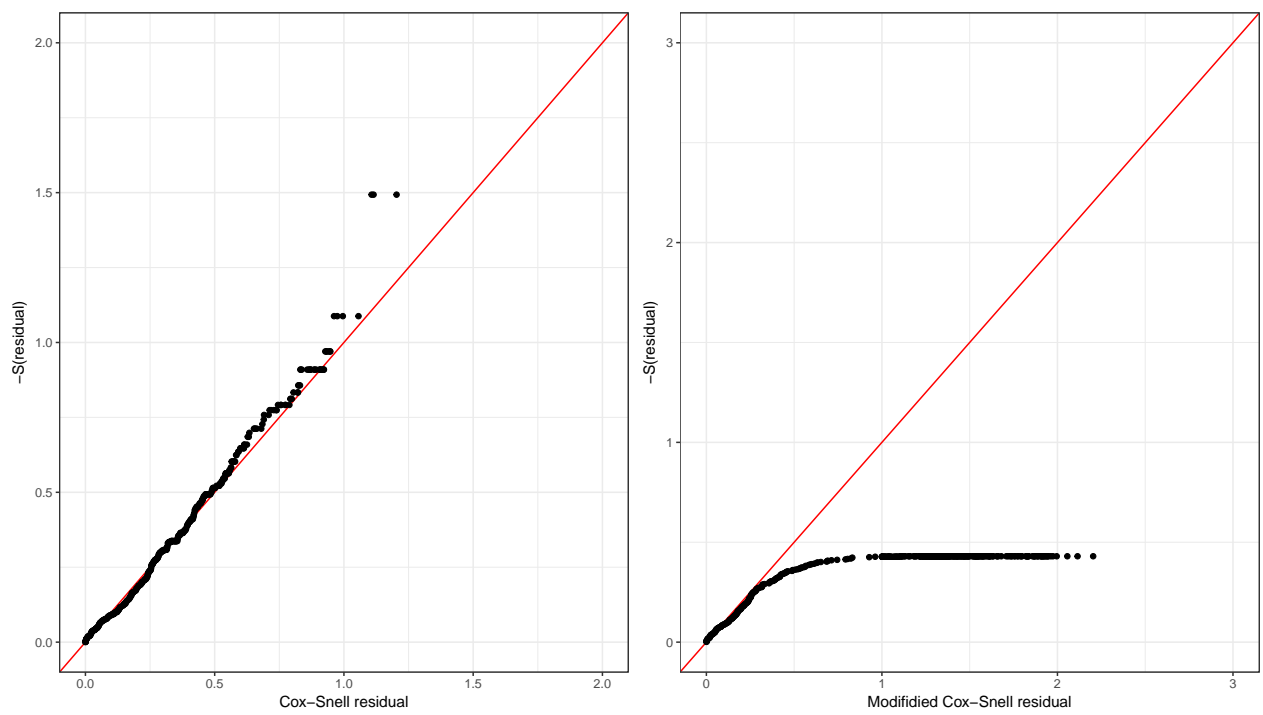


Figure 10: Residual-based diagnostics

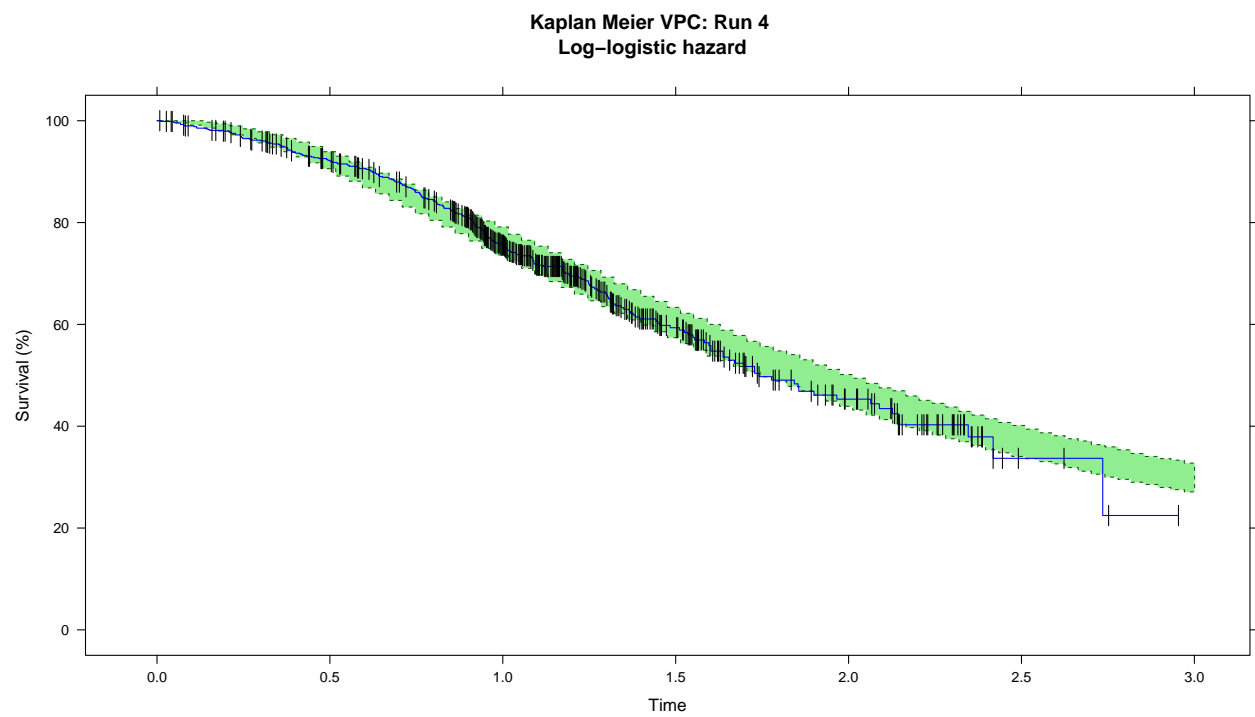


Figure 11: Simulation-based diagnostic

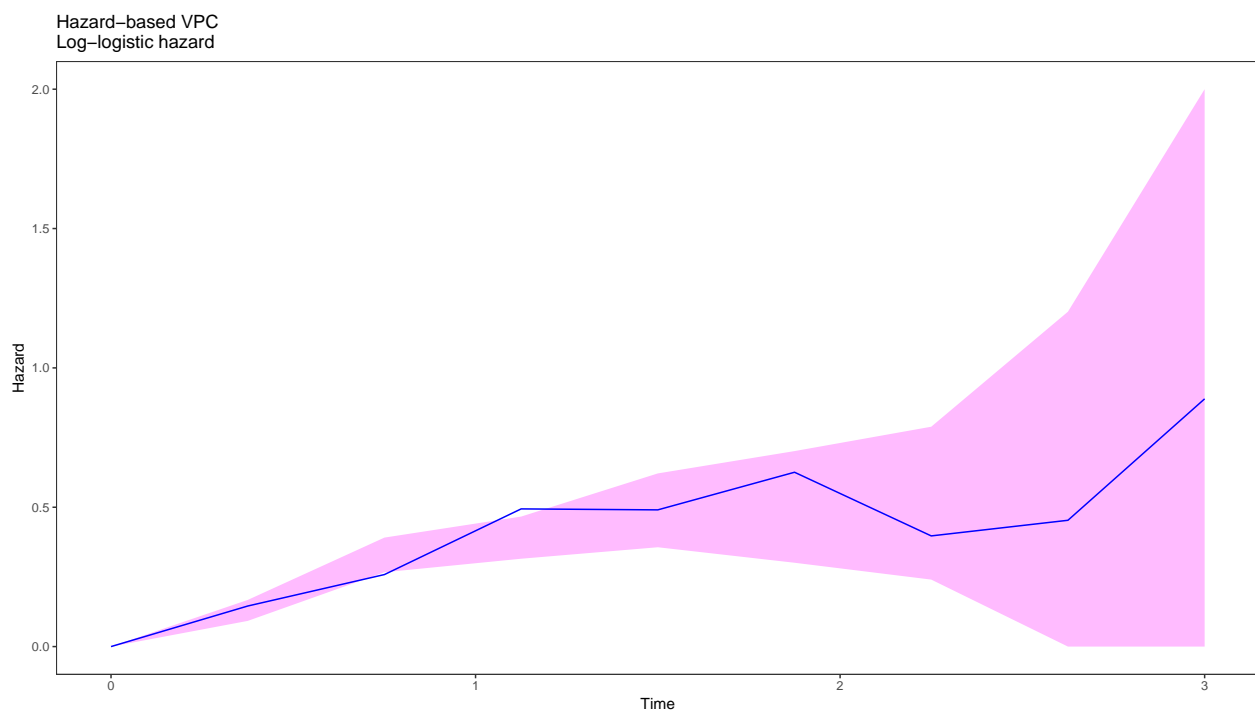


Figure 12: Simulation-based diagnostic: Hazard based VPC

4.5 Run 5 - Weibull Hazard (ignore patients missing LDH data)

```
##===== Run notes =====##
# Rationale:  Model data for subjects with baseline LDH data
# Question:   Will a Weibull hazard describe this data?
# Based on:   3
# Description:  $h_0(t) = \lambda \exp(\delta t)$ 
##-----##
# next.mod(3,5,nm.dir)
show.mod(5, nm.dir) # print model

## ;; 1. Based on: 3
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   Weibull hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
## $PROBLEM      Base TTE model - Project DataSphere # 78
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##               BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTIM
## ;-----data description
##
## ; ID, subject identifier
##
## ; TIME, in years
##
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
##
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
##
## ; DV, DV = 0 (no event observed = right censored (TRUE)), DV = 1, an event occurred at time = TIME
##
## ; CENS, censored event, 0 = no, 1 = yes
##
## ; MAXT, last recorded event per patient (either death or censor)
##
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
##
## ; GENDER, binary covariate (0=male,1=female)
##
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5  upper limit of normal
```

```

##
## ; BLAGE, categorical, age group in years
##
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
##
## ; BLALB, continuous, ALB test values at baseline
##
## ; BLALP, continuous, ALP test values at baseline
##
## ; BLWHOLEVEL, categorical, WHO status 0 - 4
##
## ; OSTIM, observed time in days to event or censor time
##
## ;-----
## $DATA      ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
## IGNORE(NOLDH.EQ.1) ; 24 patients missing LDH data
##
## ;Sim_start : remove from simulation model
## IGNORE=(STIME.EQ.2) ; simulated time, ignored for estimation
## ;IGNORE=(STIME.EQ.0) ;; observed time, ignore for simulation
## ;Sim_end
## $SUBROUTINE ADVAN=6 TOL=6
## $MODEL      COMP=(HAZARD)
## ;;===== PARAMETER DEFINITIONS =====
## $PK
## LAMBDA = THETA(1) * EXP(ETA(1))
## GAMMA = THETA(2)
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value Weibull hazard  $h_0(t) = \lambda * \gamma * t^{(\gamma-1)}$ 
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = (LAMBDA * GAMMA) * (LAMBDA * (T + DEL)) ** (GAMMA - 1)
##
## DADT(1) = BASE
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
## CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1) - OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
## SUR = EXP(-CHZ)
## Y = SUR
## ENDIF
##

```

```

## ;-----
## IF(DV.EQ.1) THEN                ; exact time
##   DELX = 1E-6
##   BASEX=(LAMBDA*GAMMA)*(LAMBDA*(TIME+DELX))**(GAMMA-1)
##   HAZNOW= BASEX
##   SUR = EXP(-CHZ)
##   Y = SUR*HAZNOW
## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual: rM = (1-CENSOR) + log(SURV)
## MARTRES = (DV) - CHZ
##
## ;deviance residual = sign(rM) * SQRT(-2*(rM + (1-CENS)*log(-log(SURV))))
## SIGNRM = 1
## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF(TIME.GT.MAXT) RTTE=1
## IF(R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA (0,0.438) ; lambda
## (0,1.59) ; gamma
## $OMEGA 0 FIX ; place holder
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##           NSIG=3 MSFO=msfb_5
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100

```

```

##
## ;Sim_end
##
## ;;===== TABLES =====
## $TABLE      NOPRINT ONEHEADER FILE=mytab5 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab5 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab5 ID LAMBDA
##             ETAS(1:LAST)
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab
##
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
## NULL

```

4.5.0.9 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run5/run5"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:04"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 34.56"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 0.64"
## [19] ""
## [20] "Objective function value: 940.9514"
## [21] ""
## [22] "Condition number: 4.01"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] " THETA OMEGA SIGMA "
## [28] "lambda 0.4347 (0.0513) "
## [29] " gamma 1.61 (0.0595) "
## [30] ""
## [31] "The relative standard errors for omega and sigma are reported on the approximate"
## [32] "standard deviation scale (SE/variance estimate)/2."
## [33] "-----"

```

- Similar final estimates for lambda (run3: 0.4379) and gamma (run3: 1.59)

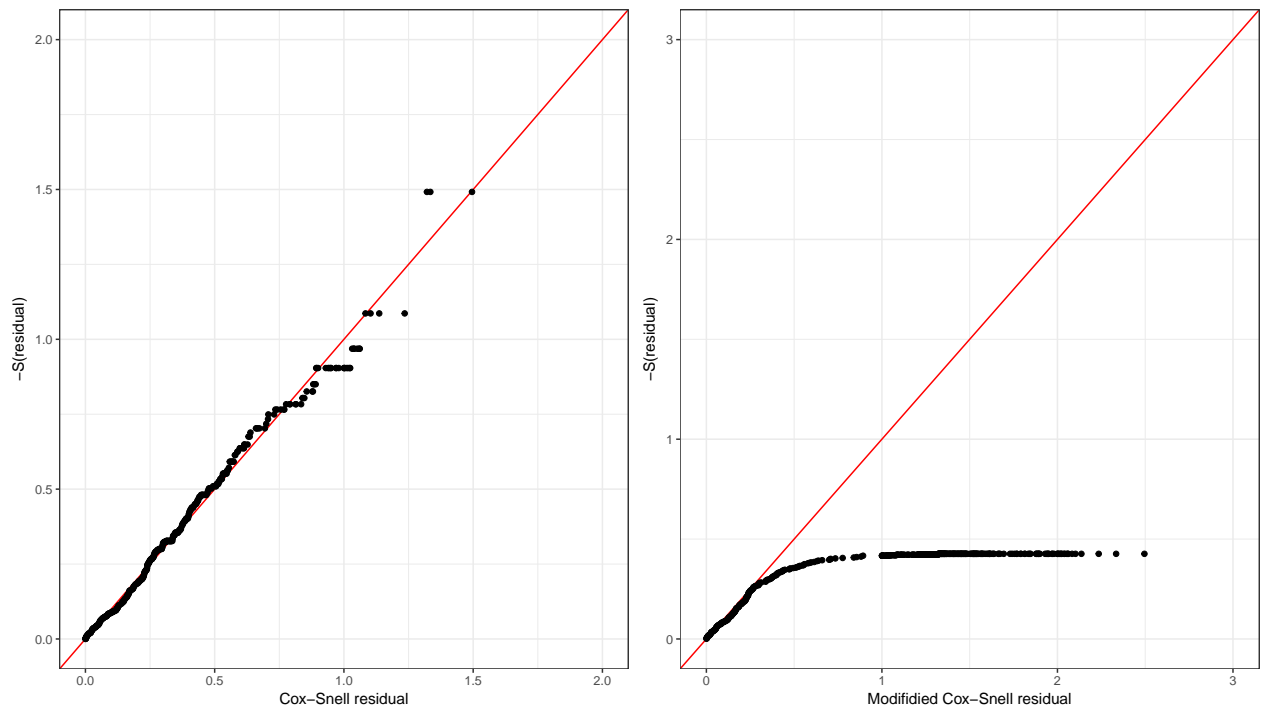


Figure 13: Residual-based diagnostics

4.5.0.10 Diagnostic plots

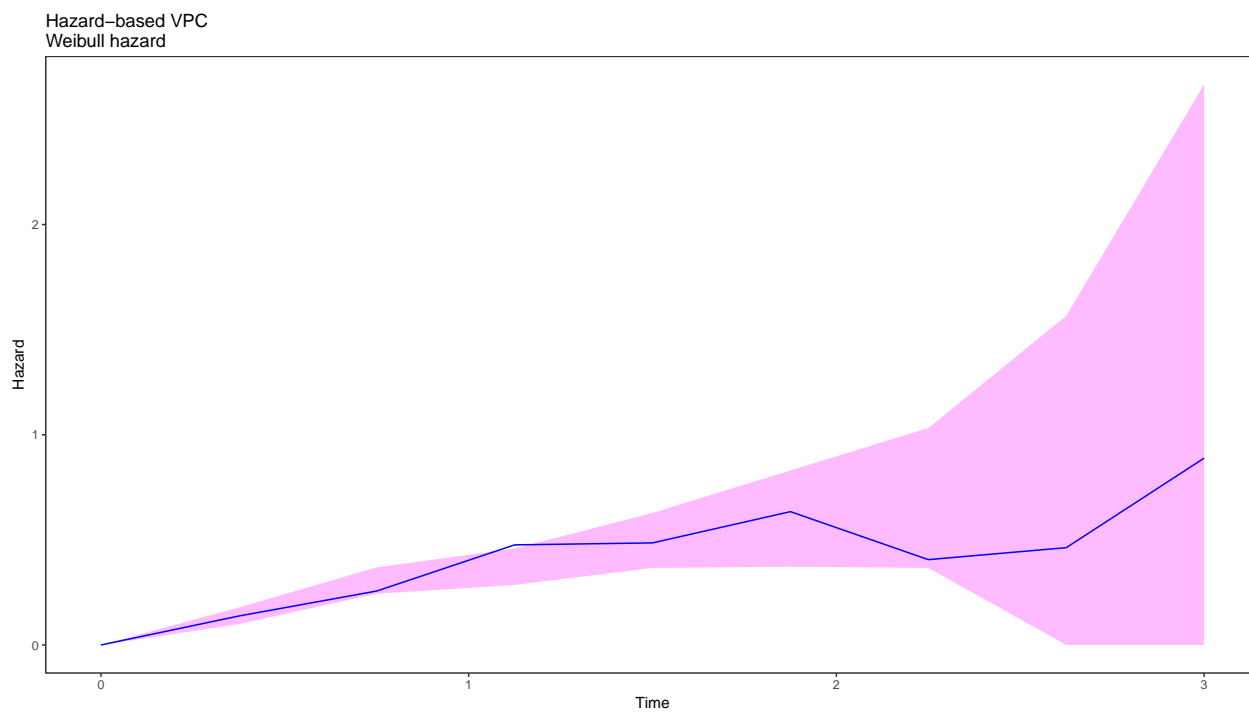
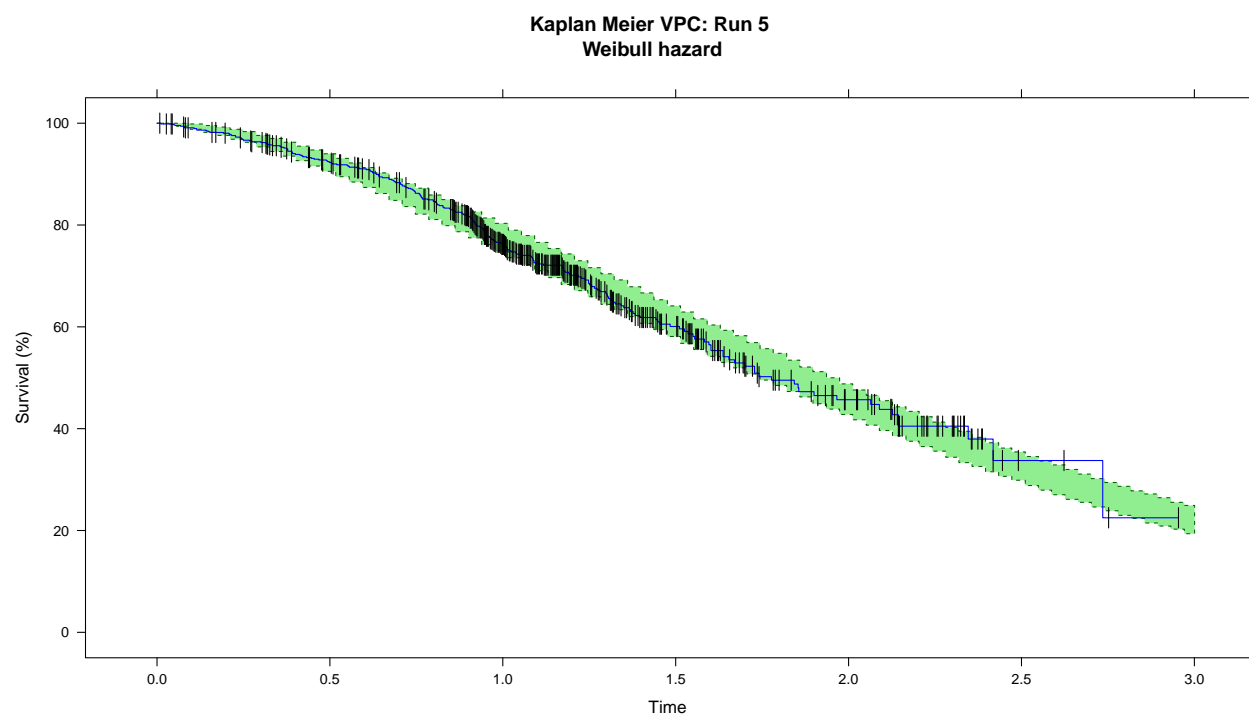


Figure 14: Simulation-based diagnostic: Hazard based VPC



4.6 Run 6 - Log-logistic hazard (ignore patients missing LDH data)

```
##===== Run notes =====##
# Rationale:   Test models with increasing complexity
# Question:    Will a log logistic hazard describe this data?
# Based on:    NA
# Description:  $h_0(t) = h_0(t) = \exp(\delta) kt^{(k-1)} / (1 + \exp(\delta)*t^k)$ 
##-----##
# next.mod(4,6,nm.dir)
show.mod(6, nm.dir) # print model

## ;; 1. Based on: 4
## ;; 2. Description:
## ;;   TTE model
## ;; 3. Label:
## ;;   log-logistic hazard
## ;; 4. Structural model:
## ;;   Hazard compartment
## ;; 5. Covariate model:
## ;; 6. Interindividual variability:
## ;; 7. Interoccasion variability:
## ;; 8. Residual variability:
## ;; 9. Estimation:
## ;;   LAPLACE
## ;Sim_start : add to simulation model
## ;$SIZES NO=79 LIM6=500
## ;Sim_end
## ; notes $SIZES
## ; NO= MAX NO. OF OBSERVATION RECORDS / INDIVIDUAL RECORD
## ; LIM6 = size of buffer 6 - temporary disk file
## $PROBLEM      Base TTE model - Project DataSphere # 78
## $INPUT        ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##               BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTIM
## ;-----data description
##
## ; ID, subject identifier
##
## ; TIME, in years
##
## ; STIME, flag which indicates if time was observed (STIME=0) or time is simulated (STIME=2)
##
## ; EVID, EVID=3 reset the system at time zero/each new ID; EVID=0 indicates an observation
##
## ; DV, DV = 0 (no event observed = right censored (TRUE)), DV = 1, an event occurred at time = TIME
##
## ; CENS, censored event, 0 = no, 1 = yes
##
## ; MAXT, last recorded event per patient (either death or censor)
##
## ; NOLDH, missing LDH flag 0 = no, 1 = yes
##
## ; GENDER, binary covariate (0=male,1=female)
##
## ; BLLDH, binary, 0 = within range, 1 = LDH > 1.5  upper limit of normal
```

```

##
## ; BLAGE, categorical, age group in years
##
## ; BLWHOSTAT, binary, WHO status 0 = normal, 1 = WHO level > 0
##
## ; BLALB, continuous, ALB test values at baseline
##
## ; BLALP, continuous, ALP test values at baseline
##
## ; BLWHOLEVEL, categorical, WHO status 0 - 4
##
## ; OSTIM, observed time in days to event or censor time
##
## ;-----
## $DATA      ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
## IGNORE(NOLDH.EQ.1) ; 24 patients missing LDH data
##
## ;Sim_start : remove from simulation model
## IGNORE=(STIME.EQ.2) ; simulated time, ignored for estimation
## ;IGNORE=(STIME.EQ.0) ;; observed time, ignore for simulation
##
## ;Sim_end
## $SUBROUTINE ADVAN=6 TOL=9
## $MODEL      COMP=(HAZARD)
## ;;===== PARAMETER DEFINITIONS =====
## $PK
## DELTA = THETA(1)* EXP(ETA(1))
## GAMMA = THETA(2)
##
## ;;===== DIFFERENTIAL EQUATIONS =====
## ; Typical Value Log-logistic hazard,  $h_0(t) = \exp(\delta) k t^{(k-1)} / (1 + \exp(\delta) t^k)$ , where  $k = g$ 
##
## $DES
## DEL = 1E-6 ; to keep from taking 0**power
##
## BASE = EXP(DELTA)*GAMMA*(T+DEL)**(GAMMA-1) / (1 + EXP(DELTA)*(T+DEL)**GAMMA)
##
## DADT(1) = BASE
##
## ;;===== MODEL FIT =====
##
## $ERROR
## IF(NEWIND.NE.2) OLDCHZ=0 ;reset the cumulative hazard
##
## ;Sim_start
## CHZ = A(1) ; hazard up to the event
## ; CHZ = A(1)- OLDCHZ ;cumulative hazard from previous time point in data set
## ; OLDCHZ = A(1) ;rename old cumulative hazard
## ;Sim_end
## ;-----
## IF(DV.EQ.0) THEN ; censored
## SUR = EXP(-CHZ)
## Y = SUR

```

```

## ENDIF
##
## ;-----
## IF(DV.EQ.1) THEN                ; exact time
##   DELX = 1E-6
##   BASEX=EXP(DELTA)*GAMMA*(TIME+DELX)**(GAMMA-1) / (1 + EXP(DELTA)*(TIME+DELX)**GAMMA)
##   HAZNOW= BASEX
##   SUR = EXP(-CHZ)
##   Y = SUR*HAZNOW
## ENDIF
##
## ;;===== RESIDUALS CALCULATIONS =====
##
## ;where events DV = 1 and censoring DV = 0
##
## ;Martingale residual: rM = (1-CENSOR) + log(SURV)
## MARTRES = (DV) - CHZ
##
## ;deviance residual = sign(rM) * SQRT(-2*(rM + (1-CENS)*log(-log(SURV))))
## SIGNRM = 1
## IF (MARTRES < 0) SIGNRM = -1
##
## IF (MDV.EQ.1) THEN
##   DEVRES = 0
## ELSE
##   DEVRES = SIGNRM * SQRT(-2 * (MARTRES + (DV)*LOG(CHZ)))
## ENDIF
##
## IWRES = 1
##
## ;;===== SIMULATION =====
## ;Simulation for model evaluation
##
## IF (ICALL.EQ.4) THEN
##   CALL RANDOM (2,R)
##   DV=0
##   RTTE = 0
## IF(TIME.GT.MAXT) RTTE=1
## IF(R.GE.SUR) THEN
##   DV=1
##   RTTE = 1
## ENDIF
## ENDIF
##
## ;;===== INITIAL ESTIMATES =====
##
## $THETA -1.14 ; delta
## (0,1.83) ; gamma
## $OMEGA 0 FIX ; place holder
## ;;===== ESTIMATION METHOD =====
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9

```

```

##          NSIG=3 MSF0=msfb_6
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;===== TABLES =====
## $TABLE      NOPRINT ONEHEADER FILE=mytab6 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLELEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab6 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab6 ID DELTA GAMMA
##             ETAS(1:LAST)
## ;$TABLE NOAPPEND ONEHEADER NOPRINT FILE=catab
##
## ;ID NOLDH GENDER BLLDH BLAGE BLWHOSTAT BLALB BLALP BLWHOLELEVEL
##
## NULL

```

4.6.0.11 Run summary

```

## [1] "-----"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/OTHER_PROJECTS/PostDoc_project_ISoP/2018_TTE/NONMEM/run6/run6"
## [4] ""
## [5] "Successful minimization" [ OK ] "
## [6] "No rounding errors" [ OK ] "
## [7] "No zero gradients" [ OK ] "
## [8] "No final zero gradients" [ OK ] "
## [9] "Hessian not reset" [ OK ] "
## [10] "No parameter near boundary" [ OK ] "
## [11] "Covariance step" [ OK ] "
## [12] ""
## [13] "Condition number" [ OK ] "
## [14] "Correlations" [ OK ] "
## [15] ""
## [16] "Total run time for model (hours:min:sec): 0:01:09"
## [17] "Estimation time for subproblem, sum over $EST (seconds): 33.8"
## [18] "Covariance time for subproblem, sum over $EST (seconds): 1.33"
## [19] ""
## [20] "Objective function value: 944.1242"
## [21] ""
## [22] "Condition number: 1.828"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "          THETA          OMEGA          SIGMA          "
## [28] "delta -1.17 (0.07111)          "
## [29] "gamma 1.851 (0.06659)          "
## [30] ""
## [31] "The relative standard errors for omega and sigma are reported on the approximate"
## [32] "standard deviation scale (SE/variance estimate)/2."
## [33] "-----"

```

- Similar final estimate for delta (run4: -1.137) and gamma (run4: 1.831)

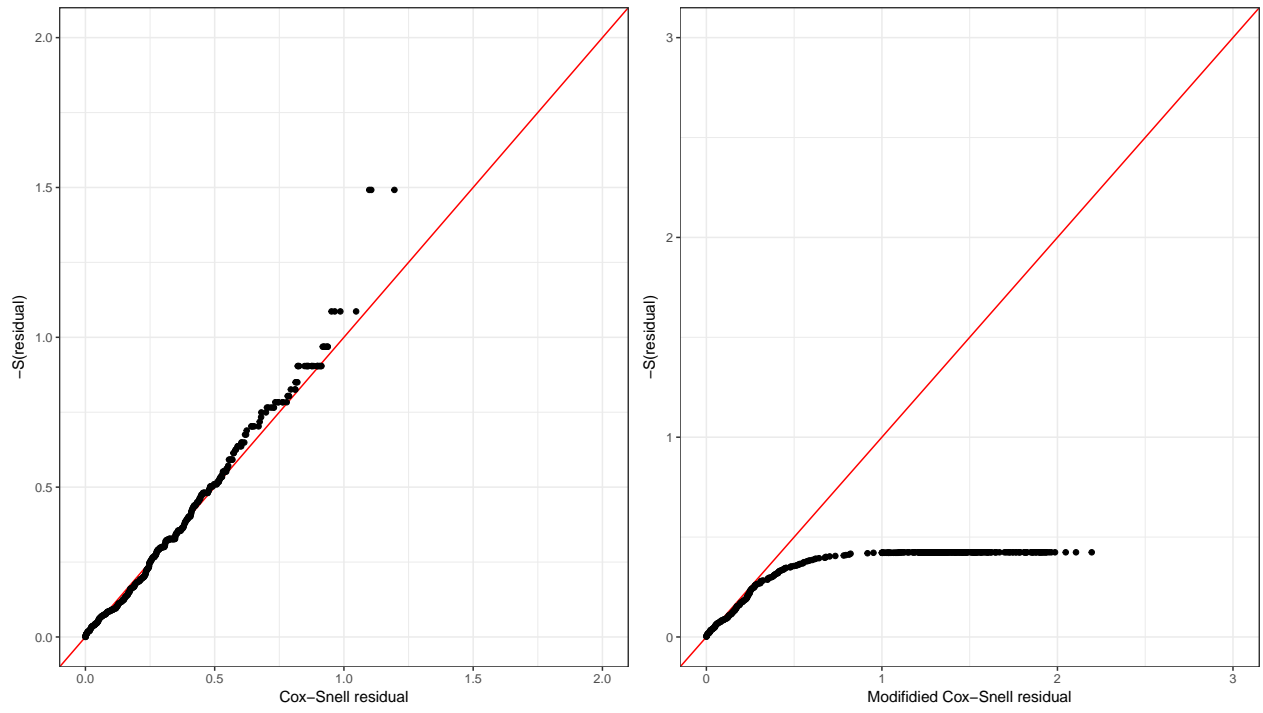


Figure 15: Residual-based diagnostics

4.6.0.12 Diagnostic plots

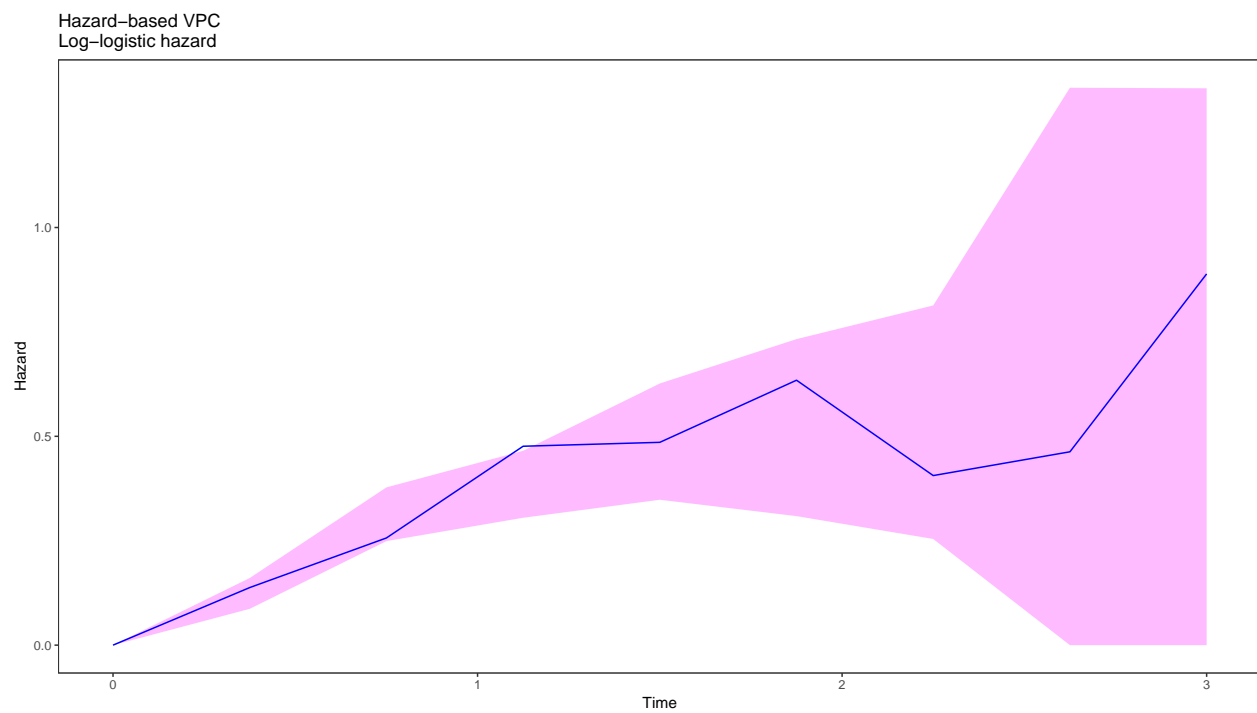
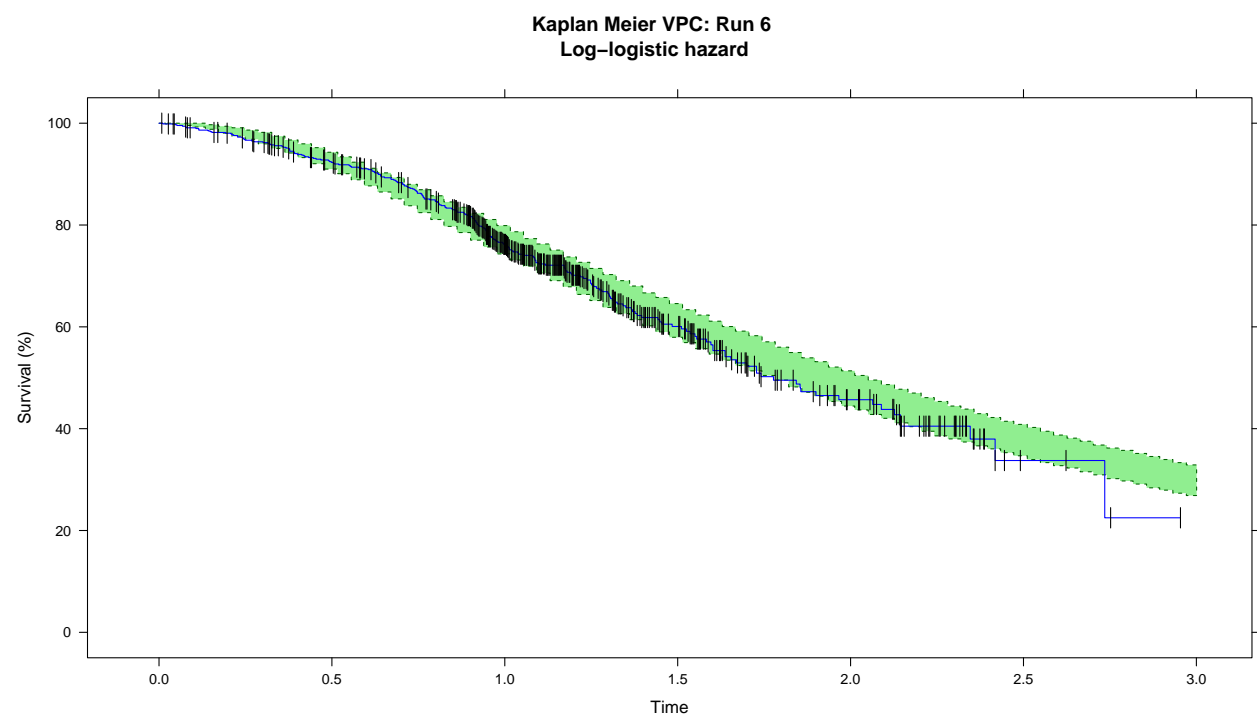


Figure 16: Simulation-based diagnostic: Hazard based VPC



5 Postamble

```
## R version 3.4.3 (2017-11-30)
## Platform: x86_64-pc-linux-gnu (64-bit)
## Running under: Red Hat Enterprise Linux Server release 6.5 (Santiago)
##
## Matrix products: default
## BLAS: /apps/phaser/prod/R-3.4.3/lib64/R/lib/libRblas.so
## LAPACK: /apps/phaser/prod/R-3.4.3/lib64/R/lib/libRlapack.so
##
## locale:
##  [1] LC_CTYPE=en_US.UTF-8      LC_NUMERIC=C
##  [3] LC_TIME=en_US.UTF-8      LC_COLLATE=en_US.UTF-8
##  [5] LC_MONETARY=en_US.UTF-8  LC_MESSAGES=en_US.UTF-8
##  [7] LC_PAPER=en_US.UTF-8     LC_NAME=C
##  [9] LC_ADDRESS=C             LC_TELEPHONE=C
## [11] LC_MEASUREMENT=en_US.UTF-8 LC_IDENTIFICATION=C
##
## attached base packages:
## [1] grid      stats      graphics  grDevices utils      datasets  methods
## [8] base
##
## other attached packages:
##  [1] xpose_0.4.1      xpose4_4.6.0      dplyr_0.7.4      xtable_1.8-2
##  [5] GGally_1.3.2     gridExtra_2.3      ggplot2_2.2.1     metrumrg_5.55
##  [9] MASS_7.3-47      XML_3.98-1.9       lattice_0.20-35   reshape_0.8.7
## [13] stringr_1.2.0    base64enc_0.1-3    rmarkdown_1.8     tidyselect_0.2.3
## [17] knitr_1.18       tidyr_0.7.2
##
## loaded via a namespace (and not attached):
##  [1] Rcpp_0.12.14      bindr_0.1          pillar_1.0.1
##  [4] compiler_3.4.3    RColorBrewer_1.1-2 plyr_1.8.4
##  [7] iterators_1.0.9    tools_3.4.3        digest_0.6.13
## [10] evaluate_0.10.1    tibble_1.4.1       gtable_0.2.0
## [13] pkgconfig_2.0.1    rlang_0.1.6        foreach_1.4.4
## [16] yaml_2.1.16        bindrcpp_0.2        rprojroot_1.3-2
## [19] glue_1.2.0         R6_2.2.2           udunits2_0.13
## [22] tweenr_0.1.5       purrr_0.2.4        magrittr_1.5
## [25] units_0.5-1        codetools_0.2-15   splines_3.4.3
## [28] backports_1.1.2    scales_0.5.0       htmltools_0.3.6
## [31] assertthat_0.2.0   ggforce_0.1.1      colorspace_1.3-2
## [34] stringi_1.1.6      lazyeval_0.2.1     munsell_0.4.3
## [37] gam_1.14-4
```