TTE Modeling History

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Contents

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')
setwd(nm.dir)

## 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')
##==================================================================================##

load("/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/DATA/ProjectDataSph
```

2 Objectives

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

3 Base hazard model runs

3.0.1 Run 1 : Exponential hazard

```
##===================================== Run notes  =====================================##
# Rationale:   Simplest hazard model to test
# Question:    Will an exponential hazard describe this data?
##------------------------------------------------------------------------------------##
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 BLAGE BLWHOSTAT BLALB BLALP BLWHOLEVEL
##
## ;-------------------------------------------------------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 occured 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, bianry 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))
##
## ;;=============================== 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 BLALB
## ;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 BLWHOLEVEL

## NULL
```

3.0.1.1 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] "----------------------------------------------------------------------"
```

3.0.1.2 Diagnostic plots

3.0.1.3 Evaluation of run 1

- an exponential hazard does not describe this data (supported by diagnostics)
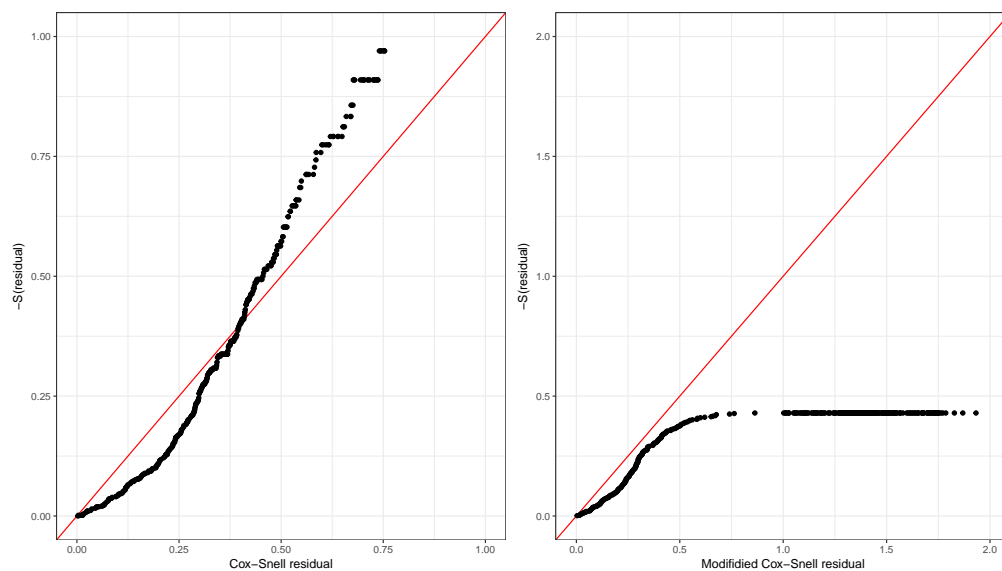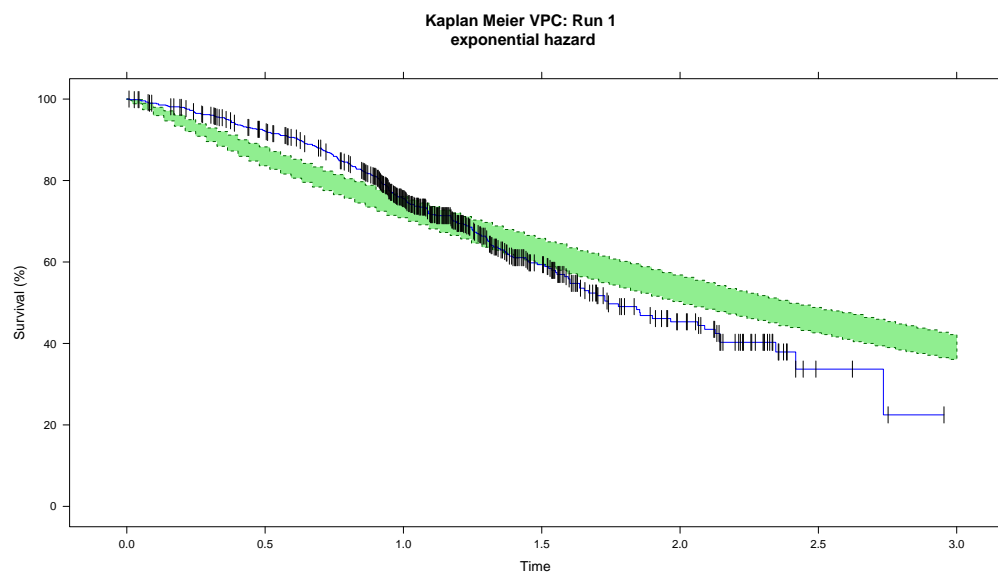
Figure 1: Residual-based diagnostics

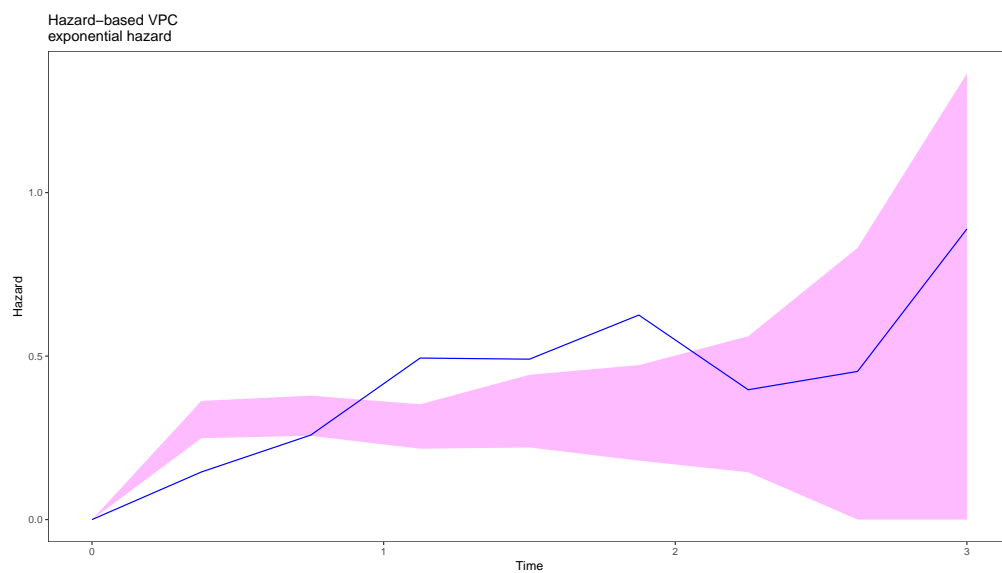Figure 2: Simulation-based diagnostic: Kaplan Meier plot

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Figure 3: Simulation-based diagnostic: Hazard based VPC

3.0.2 Run 2: Gompertz hazard

```
##===================================== Run notes  =====================================##
# Rationale:    Test models with increasing complexity
# Question:     Will a Gompertz hazard describe this data?
##------------------------------------------------------------------------------------##
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 BLWHOLEVEI
##
## ;------------------------------------------------------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 occured 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, bianry 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 h0(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 BLWHOLEVEL OSTII
## ;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 BLWHOLEVEL

## NULL
```

3.0.2.1 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] "----------------------------------------------------------------------"
```
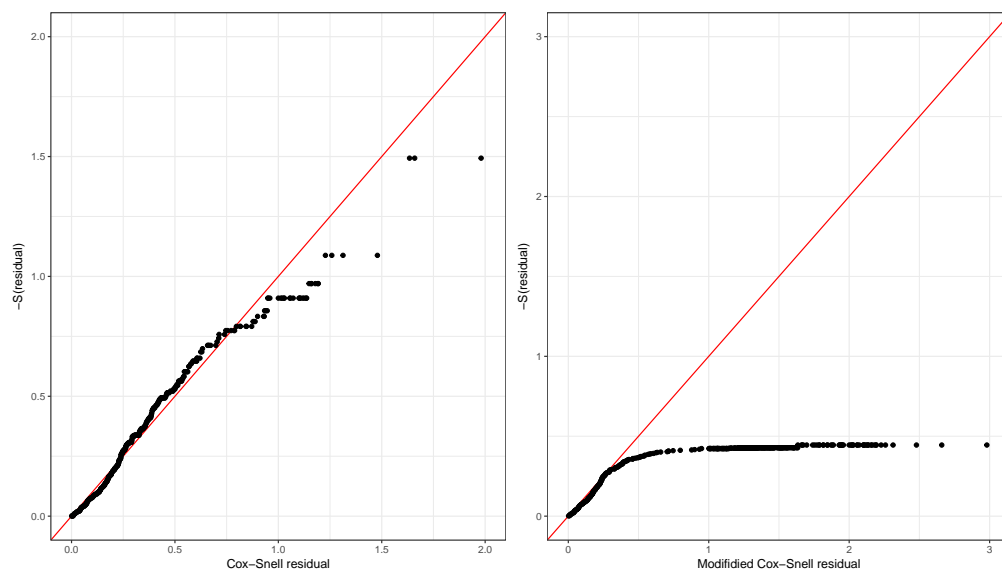
3.0.2.2 Diagnostic plots
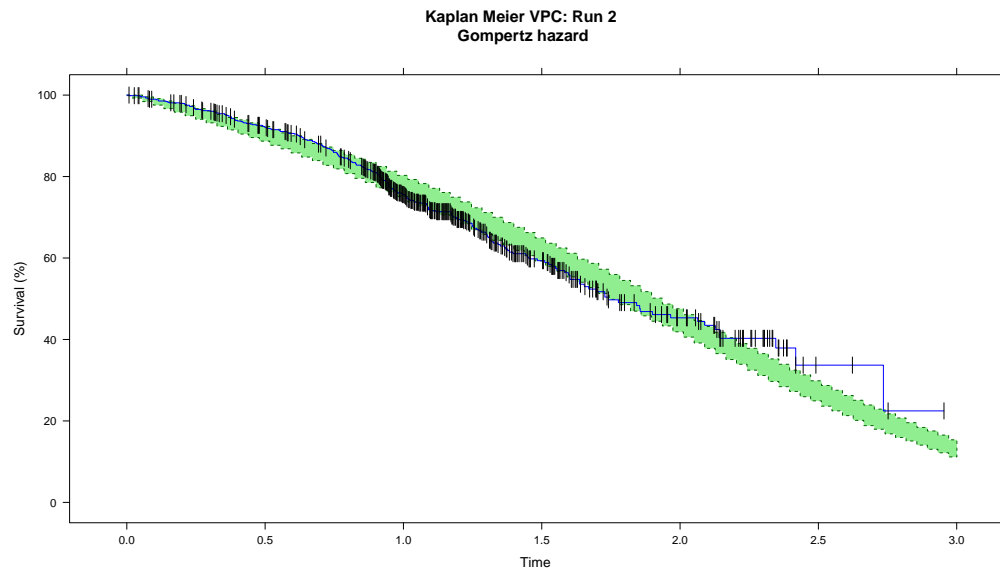
Figure 4: Residual-based diagnostics

Figure 5: Simulation-based diagnostic

3.0.2.3 Evaluation of run 2

- Gompertz hazard better caputures the trend of the data up to 2 years (supported by KM VPC and hbVPC) as compared to exponential hazard

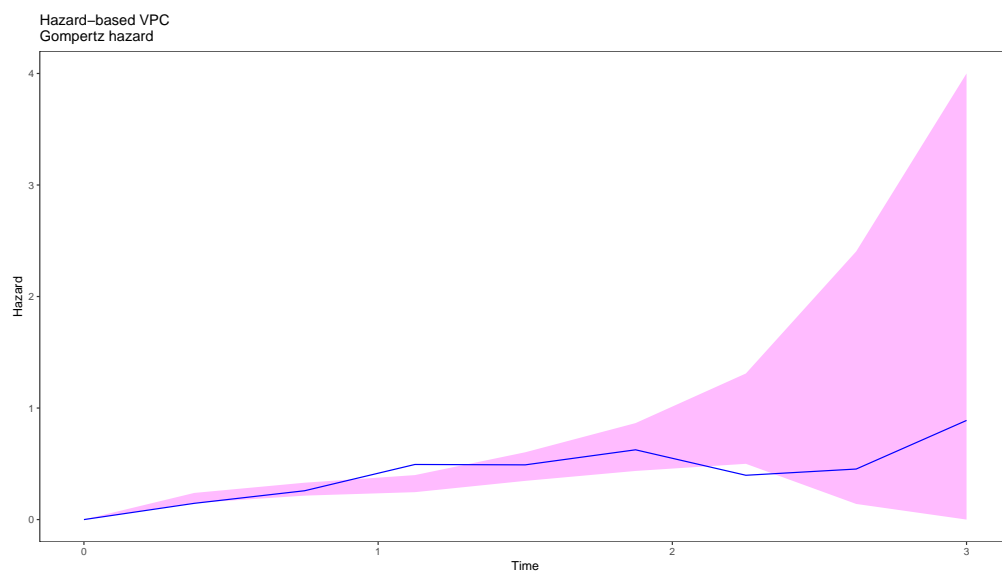- Deviations seen in Cox-Snell residuals support the hazard is innaproriate

Figure 6: Simulation-based diagnostic: Hazard based VPC

3.0.3 Run 3 - Weibull hazard

```
##================================= Run notes  ==================================##
# Rationale:   Test models with increasing complexity
# Question:    Will a Weibull hazard describe this data?
##--------------------------------------------------------------------------------##
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 BLWHOLEVEL
##
## ;-----------------------------------------------------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 occured 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, bianry 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=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 BLWHOLEVEL 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 BLWHOLEVEL

## NULL
```

3.0.3.1 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] "-------------------------------------------------------------------------"
```
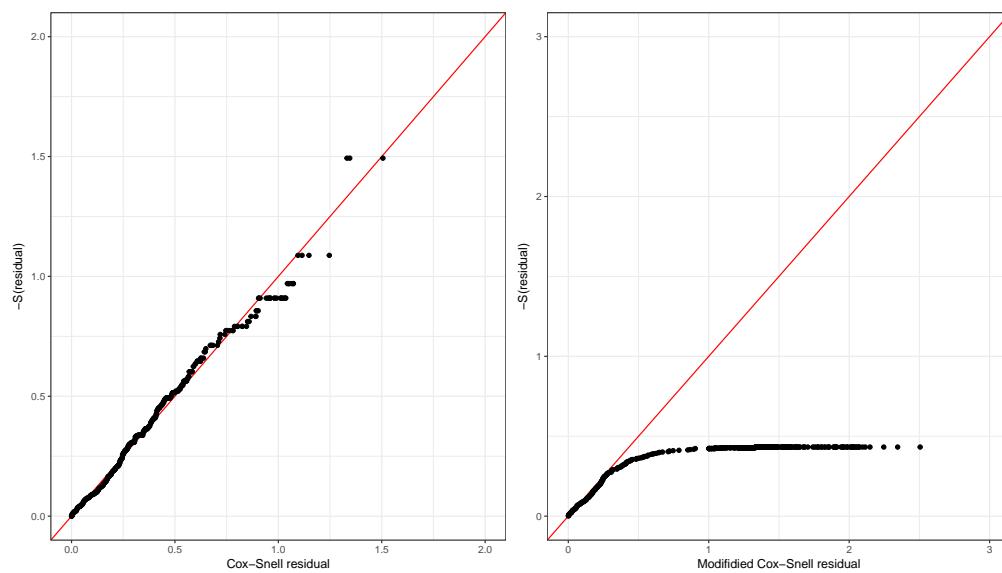
3.0.3.2 Diagnostic plots

Figure 7: Residual-based diagnostics

Kaplan Meier VPC: Run 3
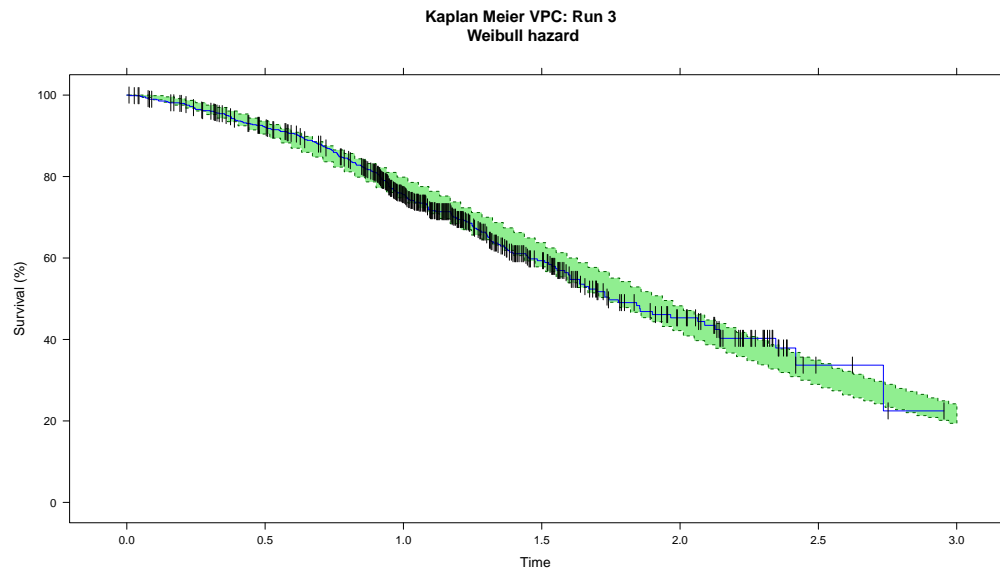**Weibull hazard**

Figure 8: Simulation-based diagnostic

3.0.3.3 Evaluation of run 3

- Weibull hazard describes the trend of the data fairly well (supported by KM VPC, hbVPC & Cox-Snell residuals)
- The modified Cox-Snell residual appear to be uninformative; they do not show an improved fit to the data when other diagnostics do.
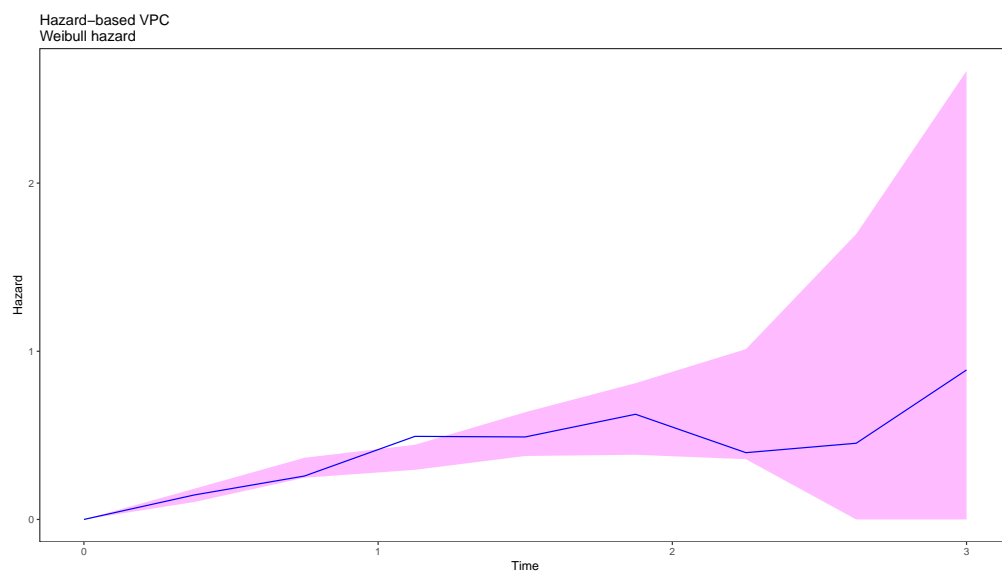
Figure 9: Simulation-based diagnostic: Hazard based VPC

3.0.4 Run 4 - Log-logistic hazard

```
##===================================== Run notes  =====================================##
# Rationale:   Test models with increasing complexity
# Question:    Will a log logistic hazard describe this data?
##----------------------------------------------------------------------------------##
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 BLWHOLEVEL
##
## ;--------------------------------------------------------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 occured 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, bianry 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
##  DELTA = THETA(1)* EXP(ETA(1))
##  GAMMA = THETA(2)
##
## ;;================================ DIFFERENTIAL EQUATIONS ================================
## ; Typical Value Log-logistic hazard,  h0(t) = exp(delta) kt^(k-1) / (1+ exp(delta)*t^k), where k = ga
##
## $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  (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 BLWHOLEVEL 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 BLWHOLEVEL
## 
## NULL
```

3.0.4.1   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] "------------------------------------------------------------------------"
```

3.0.4.2 Diagnostic plots
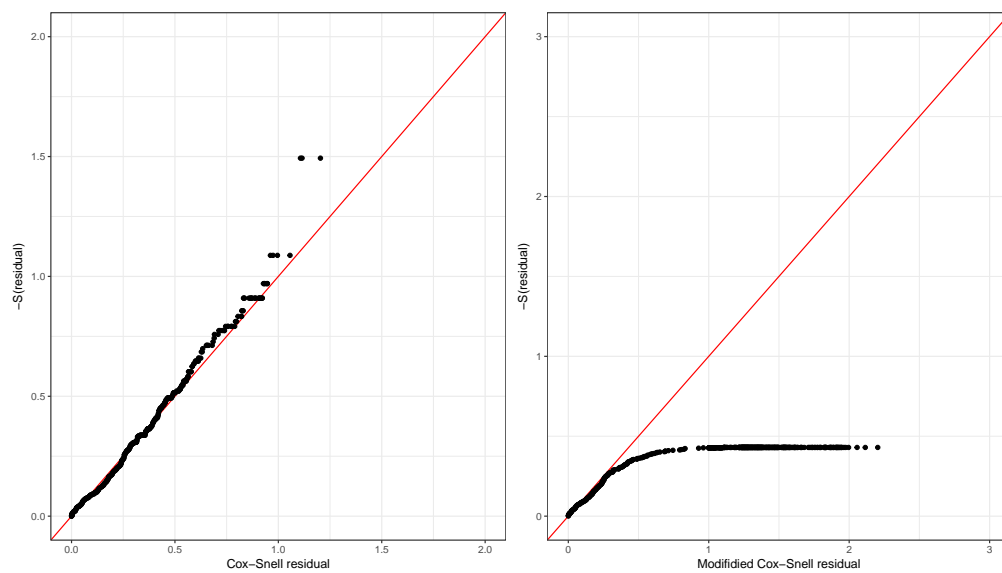
Figure 10: Residual-based diagnostics

Kaplan Meier VPC: Run 4
Log–logistic hazard
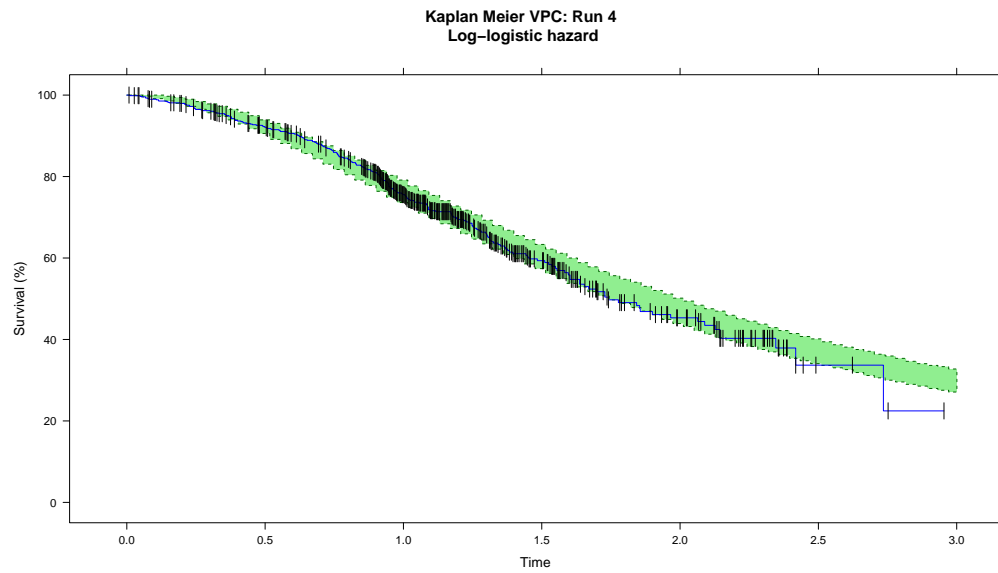
Figure 11: Simulation-based diagnostic

3.0.4.3 Evaluation of run 4

- The log-logistic describes the trend of the data fairly well (supported by KM VPC, hbVPC & Cox-Snell residuals)
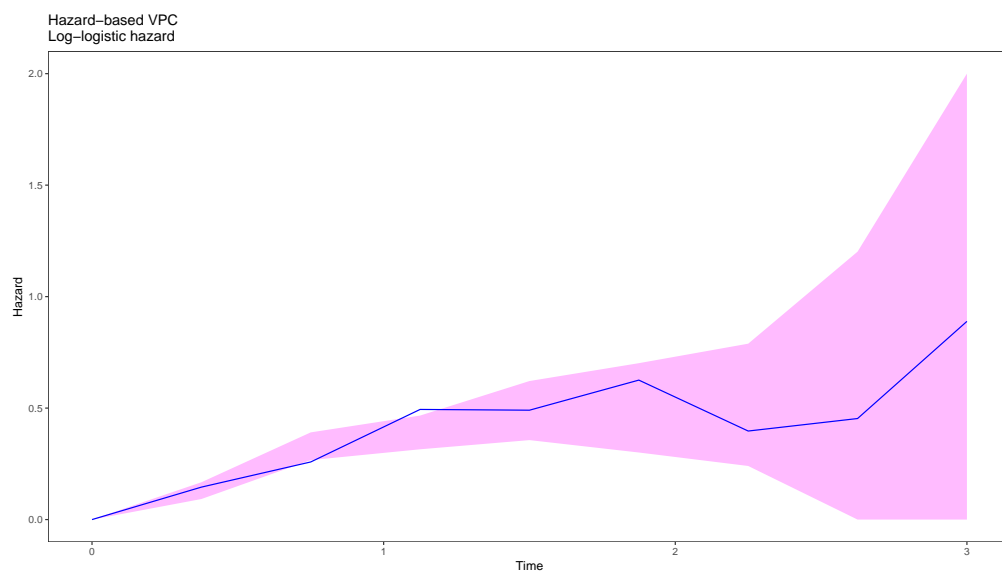- dOFV = 3.033 compared to run 3 (Weibull model, same # of parameters)

Figure 12: Simulation-based diagnostic: Hazard based VPC

4 Sensitivity analysis - exclude subjects missing LDH

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

```
##====================================== Run notes  ======================================##
# Rationale:   Model data for subjects with baseline LDH data
# Question:    How will excluding this subjects influence parameter estimation?
##----------------------------------------------------------------------------##
# 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 BLWHOLEVEL 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 occured 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, bianry 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 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  (0,0.438) ; 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 BASE BASEX
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL 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 BLWHOLEVEL

## NULL
```

4.0.5.1 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):          0:01:17"
## [17] "Estimation time for subproblem, sum over $EST (seconds):  44.61"
## [18] "Covariance time for subproblem, sum over $EST (seconds):  0.68"
## [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] "--------------------------------------------------------------------------"
```

4.0.5.2 Diagnostic plots
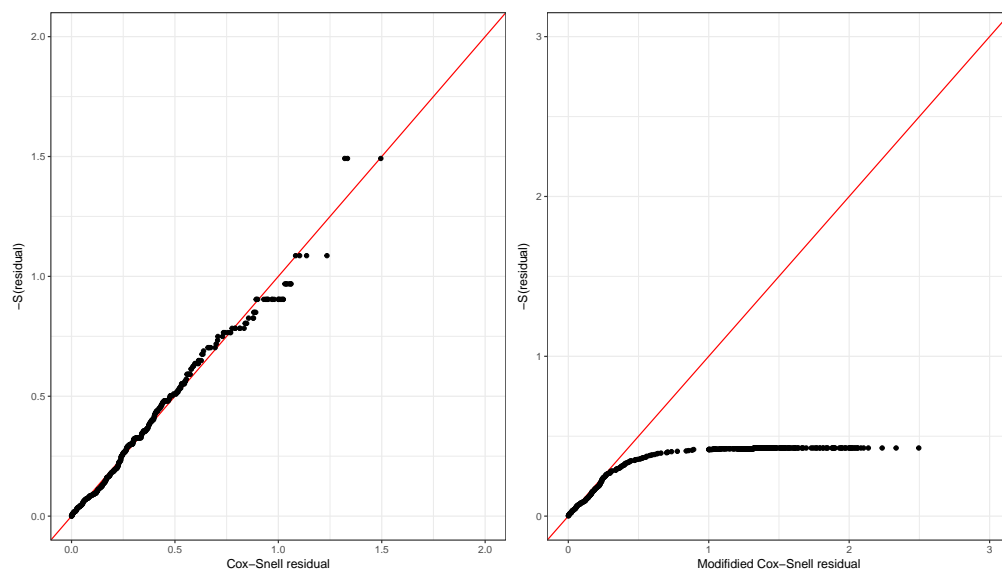
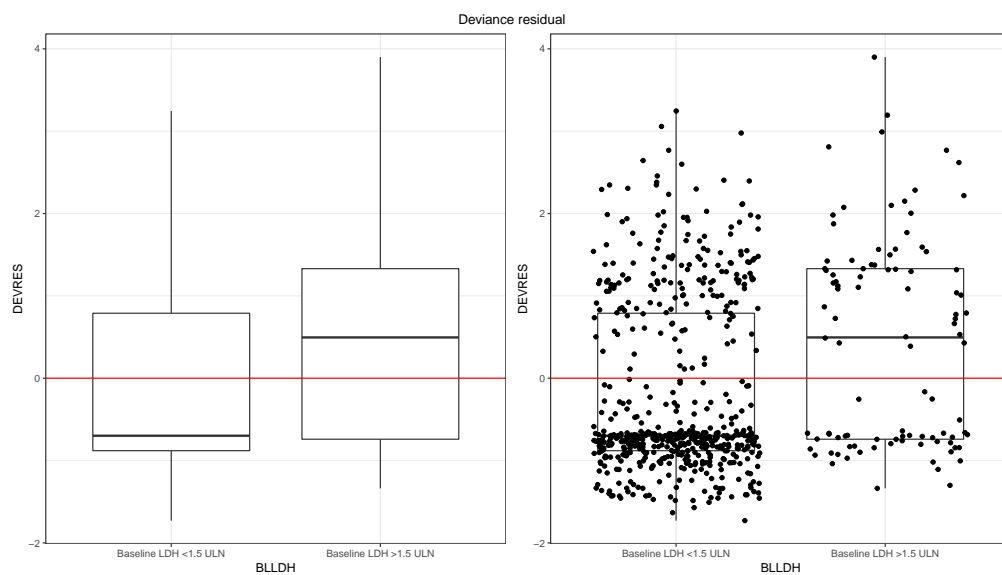Figure 13: Residual-based diagnostics

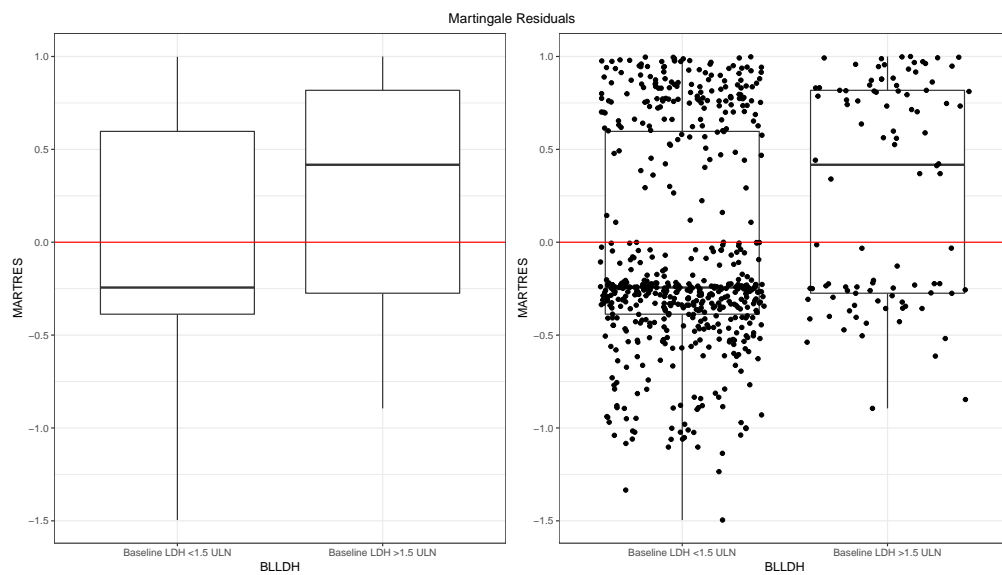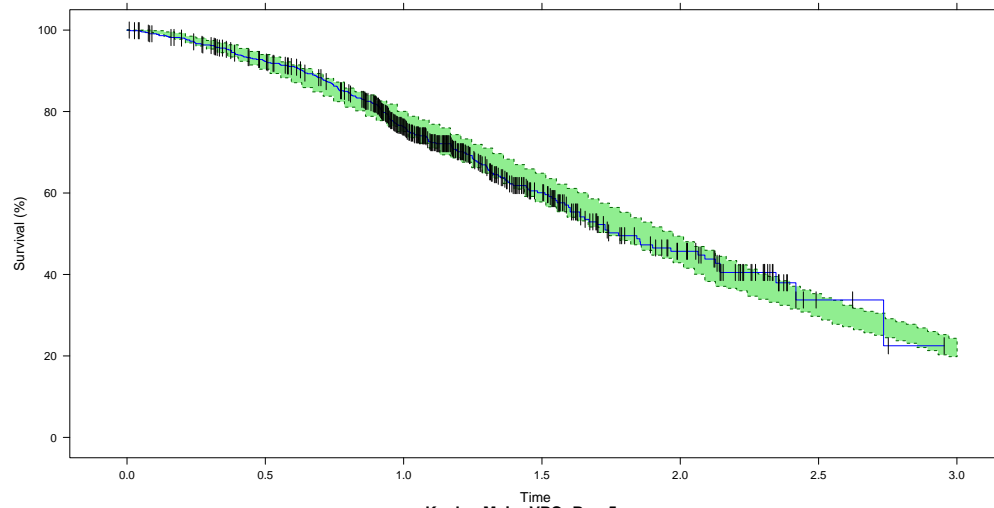
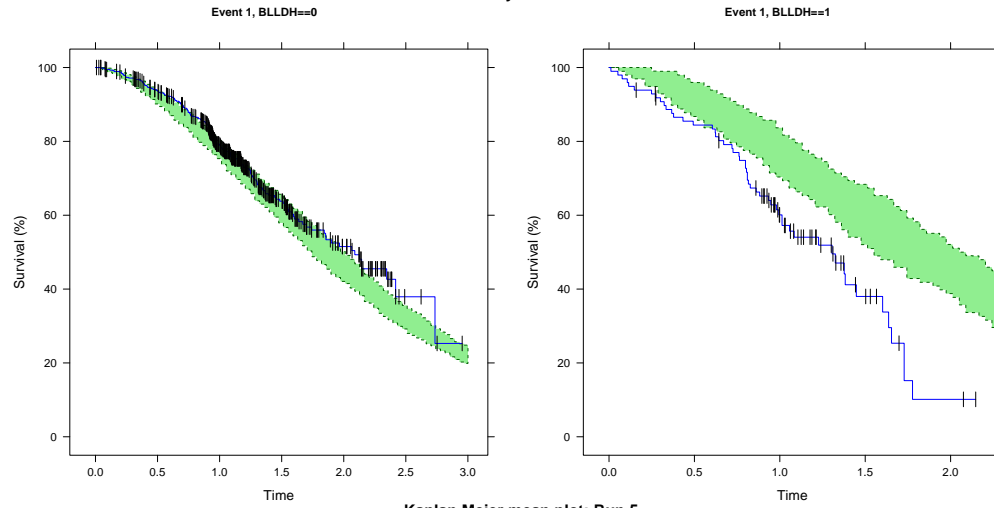Figure 14: Residual-based diagnostics - Deviance plot

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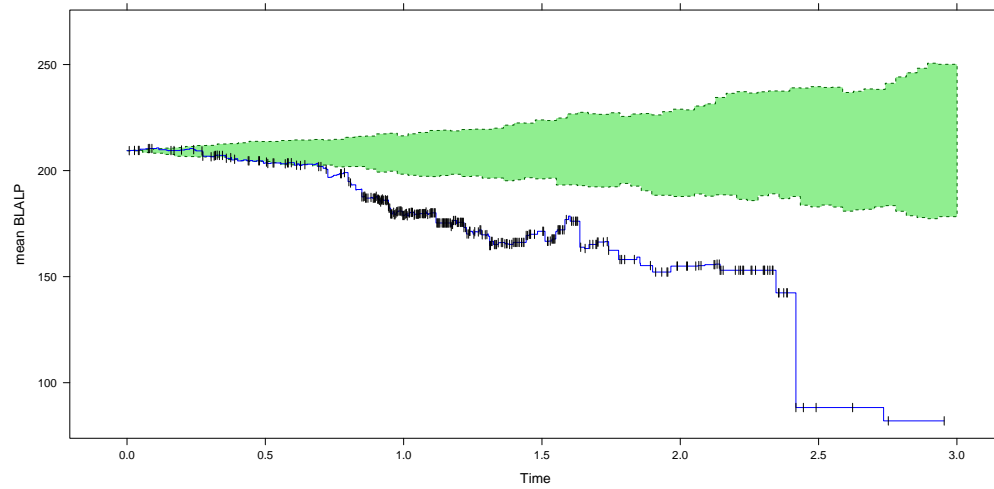Figure 15: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 5
Weibull hazard

Kaplan Meier VPC: Run 5
Weibull hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 5
Weibull hazard
mean BLALP

Hazard–based VPC
Weibull hazard
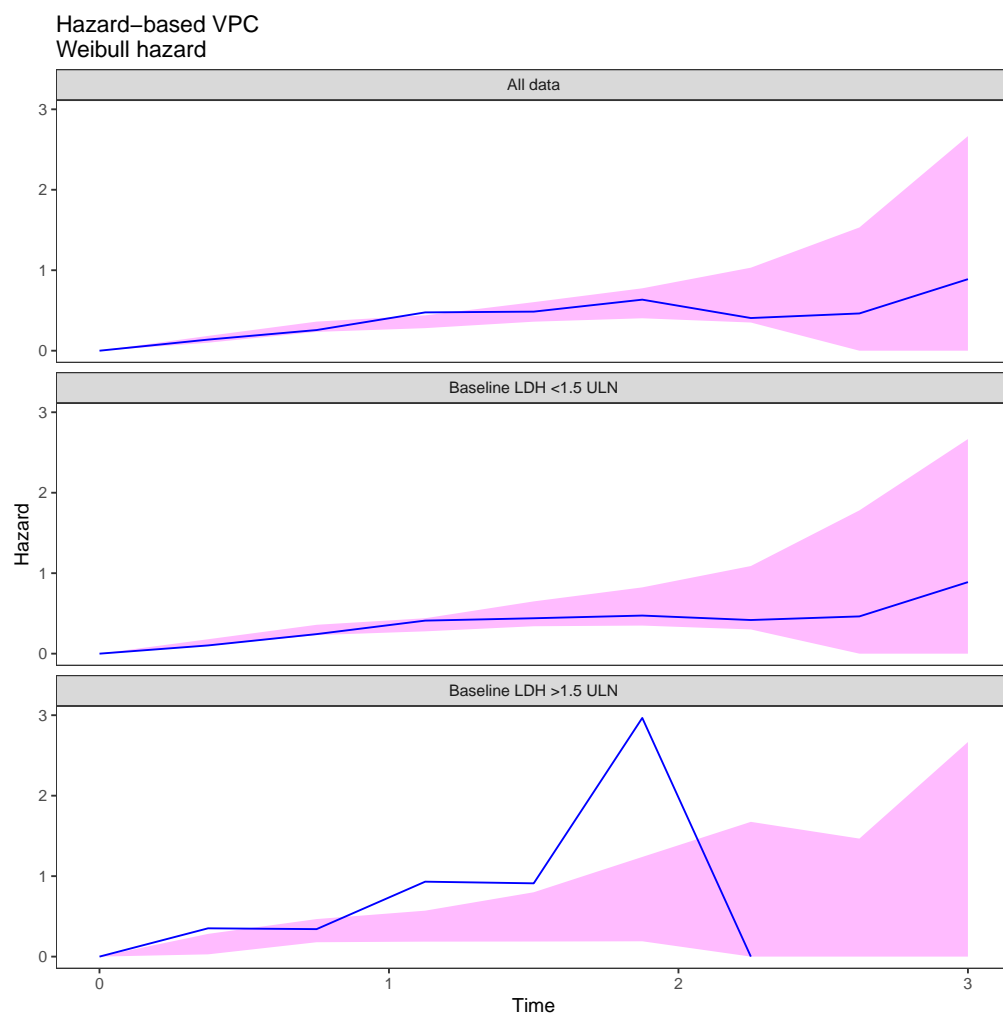
Figure 16: Simulation-based diagnostic: Hazard based VPC

4.0.5.3   Evaluation of run 5

- Similar final estimates for lambda (run3: 0.4379, run5: 0.4347) and gamma (run3: 1.59, run5: 1.61)
- base diagnositcs (KM VPC, hbVPC and Cox-Snell residuals) do not appear to be impacted

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

```
##===================================== Run notes  =====================================##
# Rationale:    Test models with increasing complexity
# Question:     How will excluding this subjects influence parameter estimation?
##-------------------------------------------------------------------------------------##
# 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 BLWHOLEVEL 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 occured 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, bianry 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,  h0(t) = exp(delta) kt^(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
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##            NSIG=3 MSFO=msfb_6
## ;$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 BLWHOLEVEL 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 BLWHOLEVEL

## NULL
```

4.0.6.1 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] "----------------------------------------------------------------------"
```

4.0.6.2 Diagnostic plots
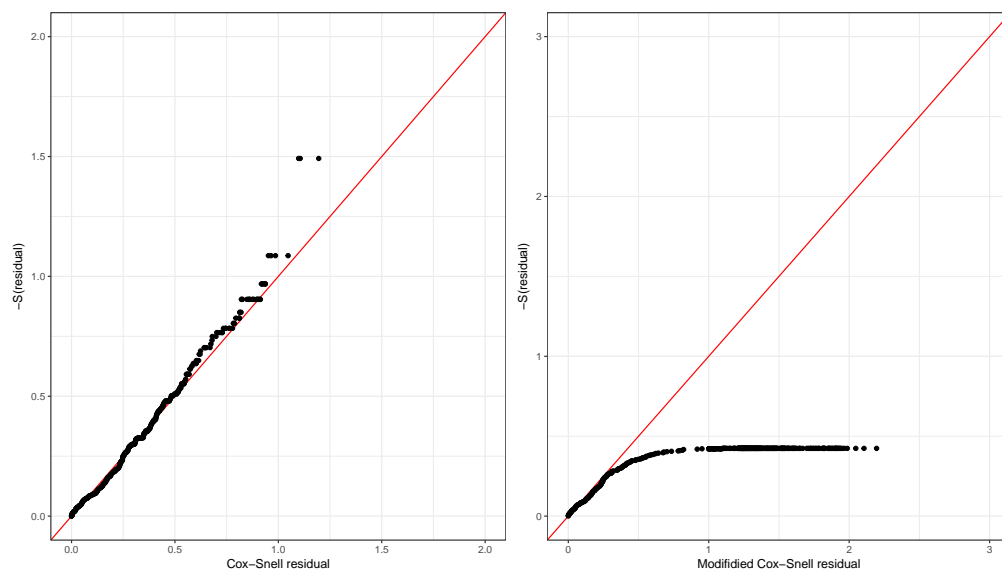
Figure 17: Residual-based diagnostics
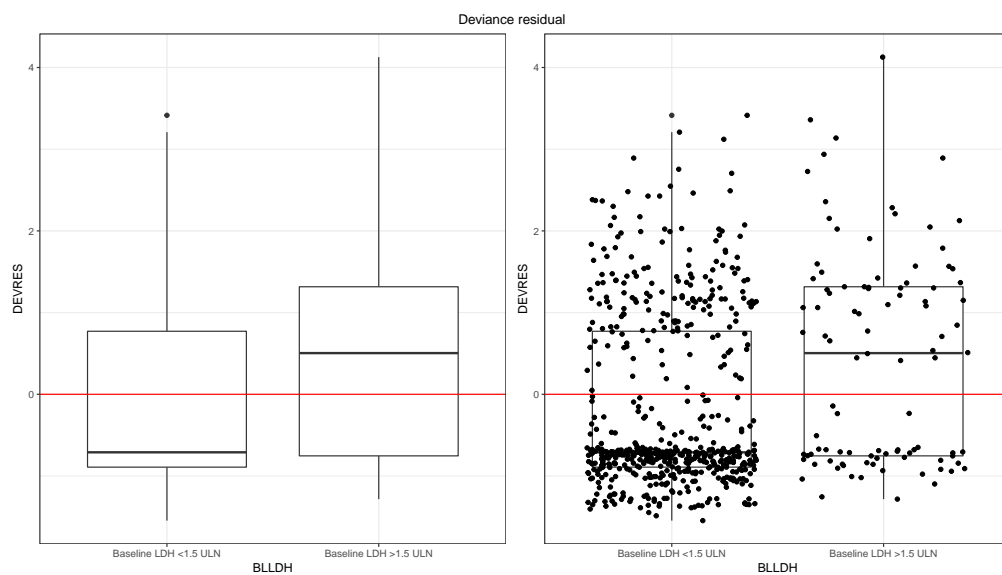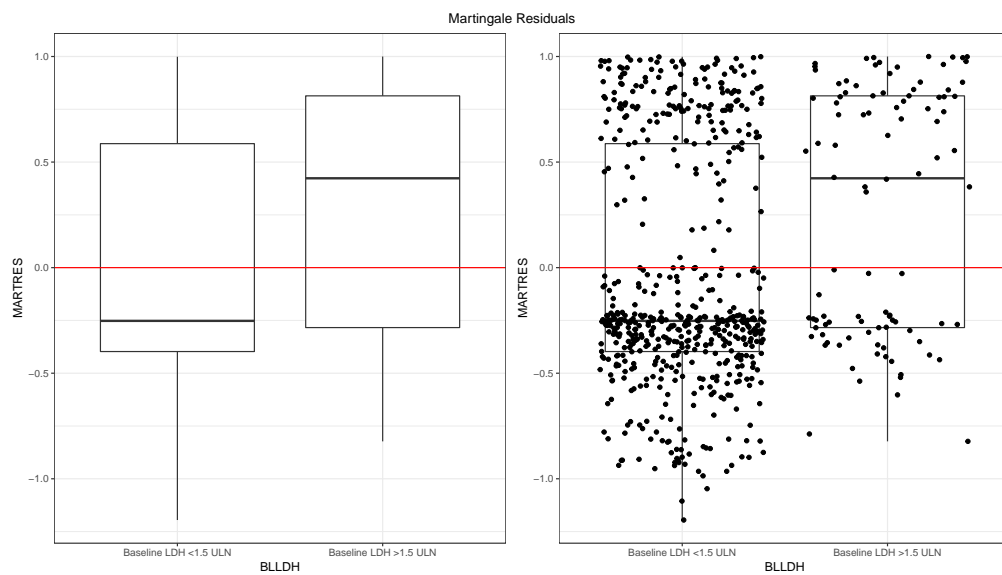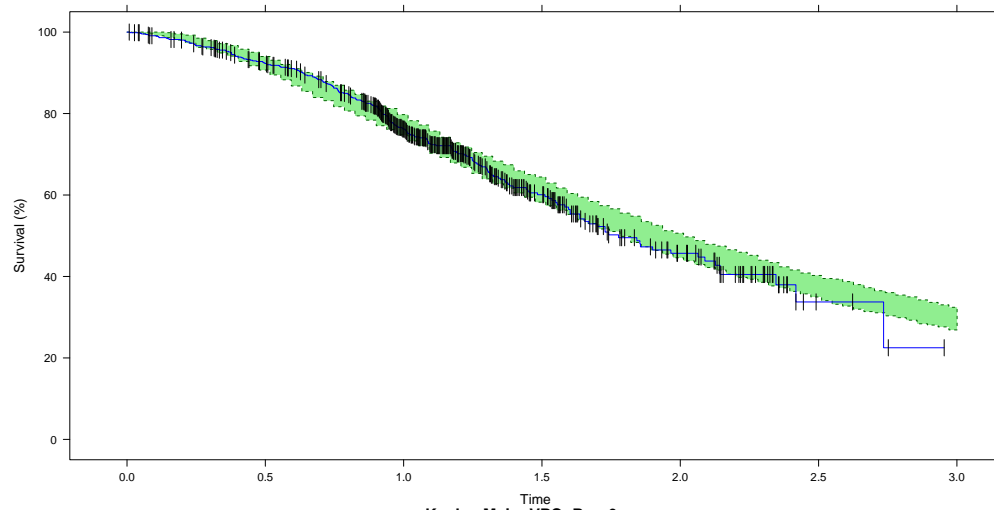

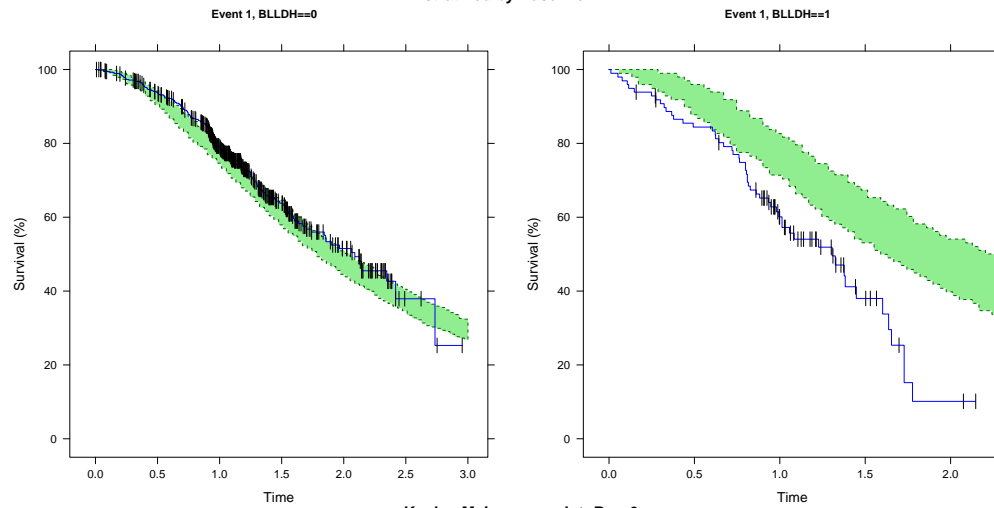Figure 18: Residual-based diagnostics - Deviance plot

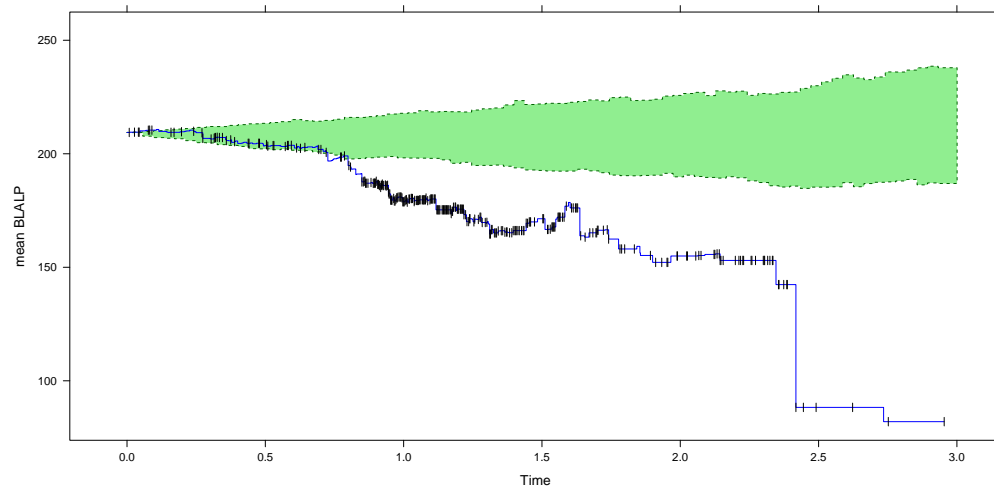Figure 19: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 6
Log–Logistic hazard

Kaplan Meier VPC: Run 6
Log–Logistic hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 6
Log–Logistic hazard
mean BLALP

45
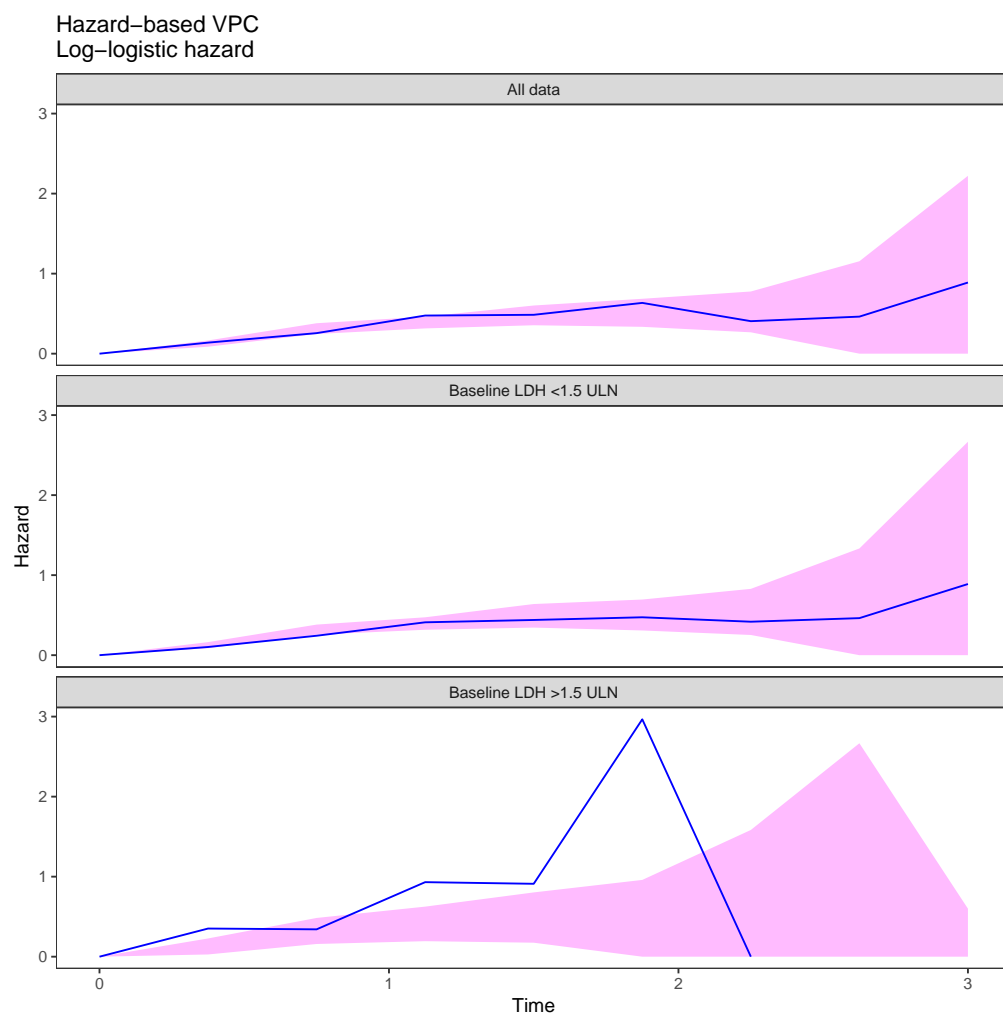
Figure 20: Simulation-based diagnostic: Hazard based VPC

4.0.6.3 Evaluation of run 6

- Similar final estimate for delta (run4: -1.137, run6: -1.17) and gamma (run4: 1.831, run6: 1.851)
- base diagnositcs (KM VPC, hbVPC and Cox-Snell residuals) do not appear to be impacted

5 Explore covariate relationships

5.0.7 Baseline alkaline phosphatase level test (ALP test) - continuous

```
## Emax model, baseline ALP (inital estimates) discuss with JF
mytab <- read.mytab.tte(5, nm.dir)
patab <- read.patab(5, nm.dir) ; head(patab)
```

```
##   ID  LAMBDA ETA1
## 1  1 0.43466    0
## 2  2 0.43466    0
## 3  3 0.43466    0
## 4  4 0.43466    0
## 5  5 0.43466    0
## 6  6 0.43466    0
```

```
dat_in5 <- merge(mytab,patab)

dat_in5.1 <- dat_in5 %>% select(ID, TIME, DV, BASE, LAMBDA, BLALP, BLLDH)  %>%
                    mutate(logBLALP = log(BLALP)) %>%
                    mutate(LDH = factor(BLLDH, levels =c(0,1),
                            labels=c('baseline LDH \n within normal range', 'baseline LDH \n > 1.5 ULN')
```

```
##   ID  TIME DV    BASE  LAMBDA BLALP BLLDH logBLALP
## 1  1 2.491  0 0.73468 0.43466   125     0 4.828314
## 2  2 1.700  0 0.58190 0.43466   195     0 5.273000
## 3  3 1.448  0 0.52763 0.43466    67     0 4.204693
## 4  4 2.735  1 0.77779 0.43466   103     0 4.634729
## 5  5 2.445  0 0.72637 0.43466    67     0 4.204693
## 6  6 2.333  0 0.70588 0.43466   270     0 5.598422
##                                 LDH
## 1 baseline LDH \n within normal range
## 2 baseline LDH \n within normal range
## 3 baseline LDH \n within normal range
## 4 baseline LDH \n within normal range
## 5 baseline LDH \n within normal range
## 6 baseline LDH \n within normal range
```

```
pl.base <- ggplot(dat_in5.1, aes(y=BASE, x=BLALP)) + geom_point() +   geom_smooth()

pl.base + ggtitle('Baseline ALP vs. hazard (base) \n with a smooth line (blue)')
```

Baseline ALP vs. hazard (base)
with a smooth line (blue)
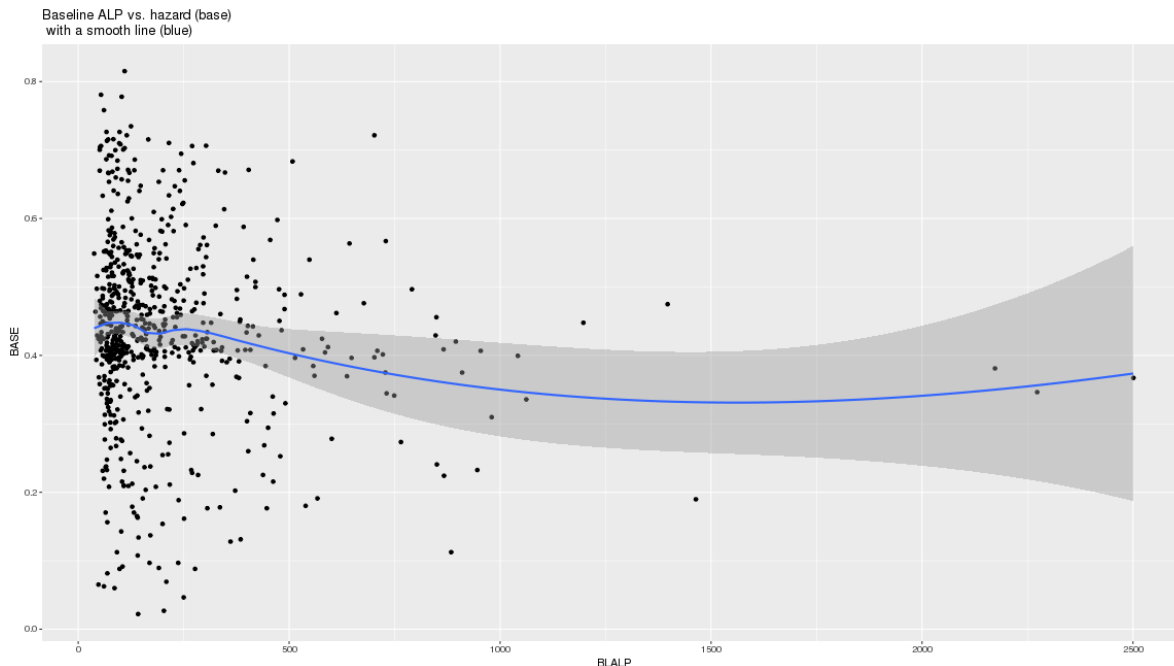
```
# no IIV on lambda --> single value of lambda for the entire population

# vector for data prediction
pred <- with(dat_in5.1,data.frame(BLALP=seq(26,max(BLALP,na.rm=TRUE),5)))

# linear model

lnr.mod <- lm(BASE ~ BLALP, data=dat_in5.1)
summary(lnr.mod)
```

```
##
## Call:
## lm(formula = BASE ~ BLALP, data = dat_in5.1)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -0.41898 -0.04863 -0.00260  0.07363  0.37192
##
## Coefficients:
##               Estimate Std. Error t value Pr(>|t|)
## (Intercept)  4.509e-01  6.927e-03  65.100  < 2e-16 ***
## BLALP       -6.933e-05  2.191e-05  -3.165  0.00162 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1339 on 664 degrees of freedom
## Multiple R-squared:  0.01486,    Adjusted R-squared:  0.01338
## F-statistic: 10.02 on 1 and 664 DF,  p-value: 0.001622
```

```
pred_alp_lnr =within(pred,{
    PRED = predict(lnr.mod,newdata=pred)
    })
```

```
pl.base + geom_line(data=pred_alp_lnr, aes(x=BLALP, y=PRED), color='red')+
    ggtitle('Baseline ALP vs. hazard (base) with \n a smooth line (blue) \n linear model (red)')
```
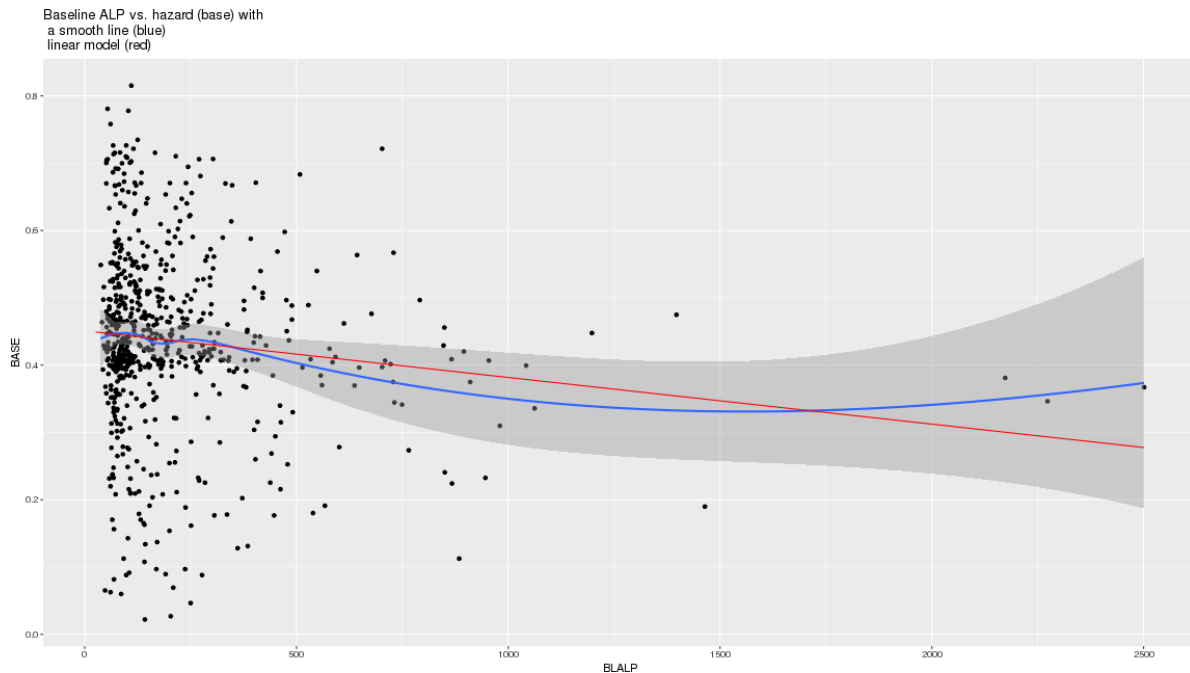


```
# Emax model
emax.mod <- nls(BASE ~ EMAX*BLALP/(EC50+BLALP),data=dat_in5.1,start=list(EC50=50,EMAX=100))
summary(emax.mod)
```

```
##
## Formula: BASE ~ EMAX * BLALP/(EC50 + BLALP)
##
## Parameters:
##        Estimate Std. Error t value Pr(>|t|)
## EC50 -4.841495   2.116826  -2.287   0.0225 *
## EMAX  0.418487   0.009516  43.978   <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1345 on 664 degrees of freedom
##
## Number of iterations to convergence: 6
## Achieved convergence tolerance: 1.347e-06
```

```
pred_alp_emax =within(pred,{
    PRED = predict(emax.mod,newdata=pred)
    })
```

```
pl.base + geom_line(data=pred_alp_lnr, aes(x=BLALP, y=PRED), color='red')+
    geom_line(data=pred_alp_emax, aes(x=BLALP, y=PRED), color='green')+
    ggtitle('Baseline ALP vs. hazard (base) with: a smooth line (blue) linear model (red) \n hyperbolic
```

Baseline ALP vs. hazard (base) with: a smooth line (blue) linear model (red) hyperbolic Emax model (green)
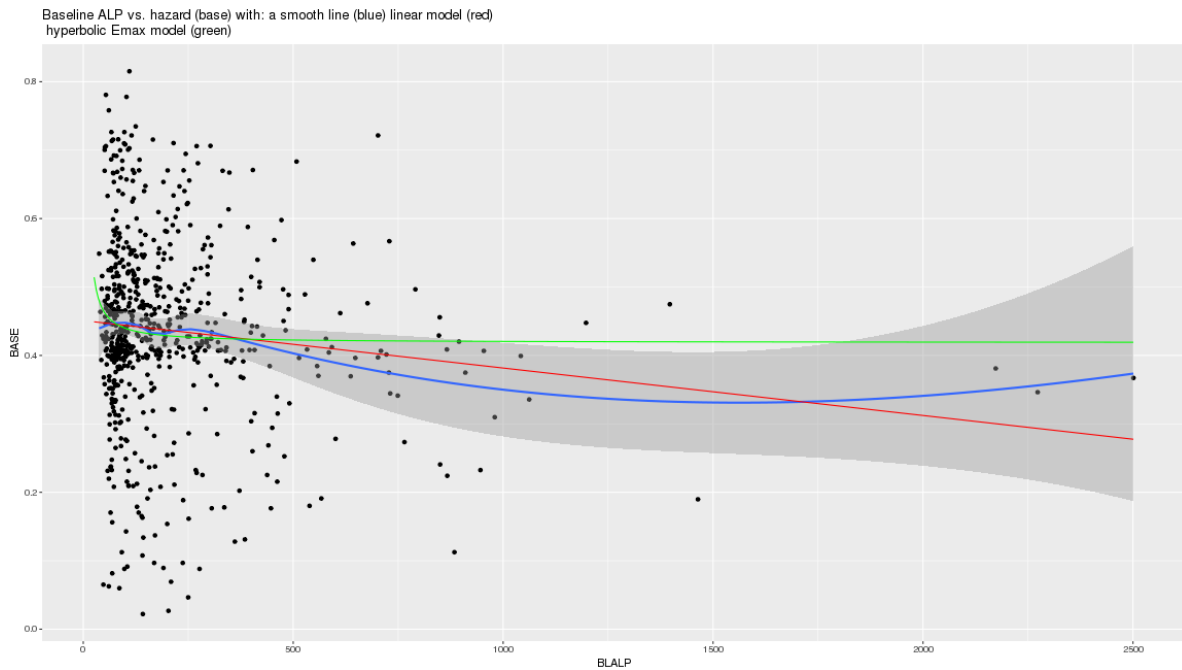
```
# log transformed ALP
pl.base.log <- ggplot(dat_in5.1, aes(x=logBLALP, y=BASE)) + geom_point() +   geom_smooth()
pl.base.log + ggtitle('Baseline log ALP vs. hazard (base) with a smooth line (blue)')
```


Baseline log ALP vs. hazard (base) with a smooth line (blue)
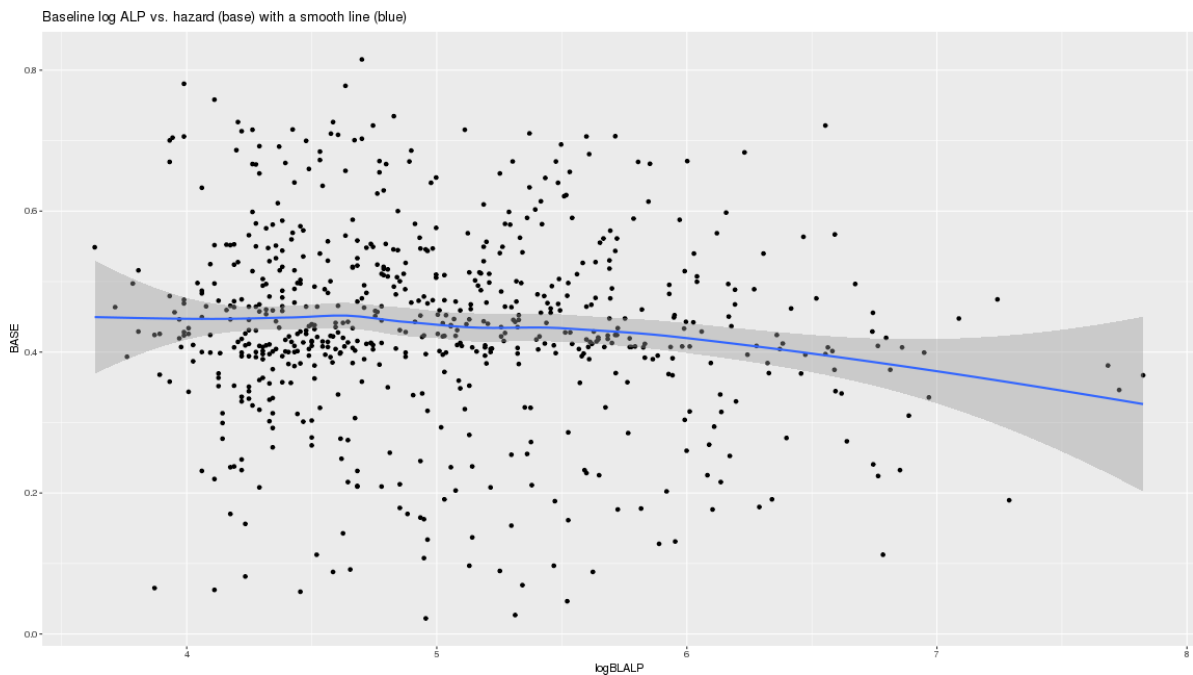
```
# vector for data prediction
log.pred <- with(dat_in5.1,data.frame(logBLALP=seq(3.624,max(logBLALP,na.rm=TRUE),0.01)))

# linear model
log.lnr.mod <- lm(BASE ~ logBLALP, data=dat_in5.1)
summary(log.lnr.mod)

##
```

```
## Call:
## lm(formula = BASE ~ logBLALP, data = dat_in5.1)
##
## Residuals:
##       Min       1Q   Median       3Q      Max
## -0.41549 -0.05256 -0.00254  0.07313  0.37233
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.540420   0.035352  15.287  < 2e-16 ***
## logBLALP    -0.020747   0.006976  -2.974  0.00305 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1341 on 664 degrees of freedom
## Multiple R-squared:  0.01315,    Adjusted R-squared:  0.01166
## F-statistic: 8.845 on 1 and 664 DF,  p-value: 0.003045
```

```
pred_alp_log.lnr =within(log.pred,{
    PRED = predict(log.lnr.mod,newdata=log.pred)
    })
```

```
pl.base.log + geom_line(data=pred_alp_log.lnr, aes(x=logBLALP, y=PRED), color='red')+
    ggtitle('Baseline ALP vs. hazard (base) with \n a smooth line (blue) \n linear model (red)')
```
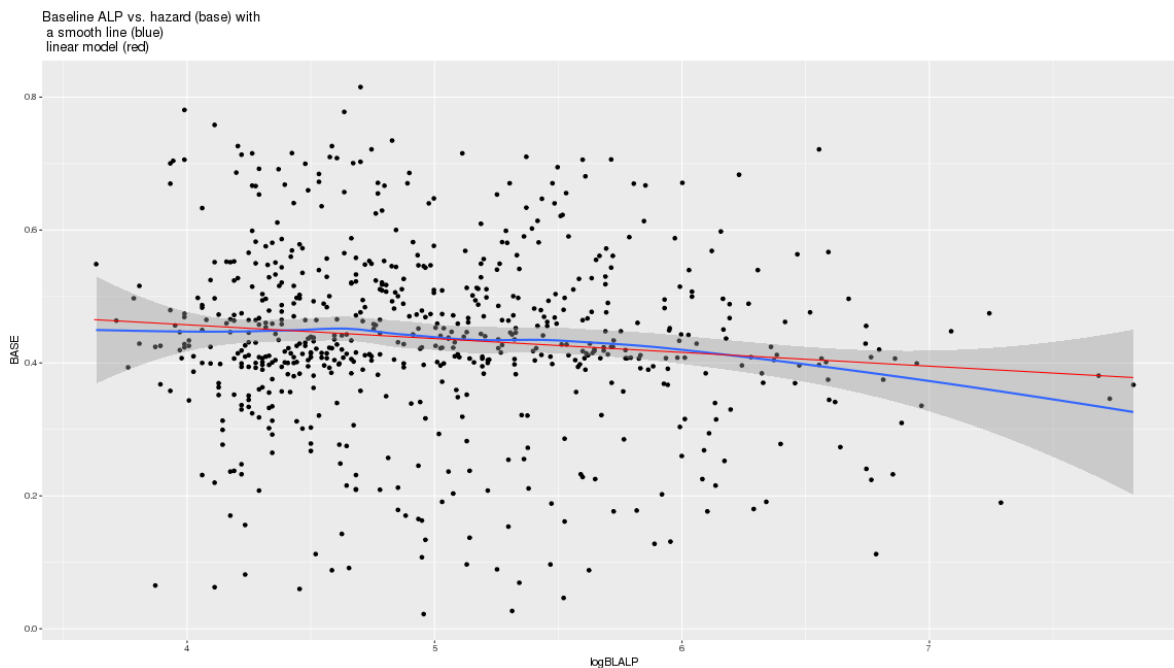


```
# Emax model
emax.mod.log <- nls(BASE ~ EMAX*logBLALP/(EC50+logBLALP),data=dat_in5.1,start=list(EC50=180,EMAX=100))
summary(emax.mod.log)
```

```
##
## Formula: BASE ~ EMAX * logBLALP/(EC50 + logBLALP)
##
## Parameters:
```

```
##        Estimate Std. Error t value Pr(>|t|)
## EC50 -0.88871    0.28354  -3.134   0.0018 **
## EMAX  0.35711    0.02592  13.778   <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.1343 on 664 degrees of freedom
##
## Number of iterations to convergence: 6
## Achieved convergence tolerance: 7.073e-06
```

```
logpred_alp_emax =within(log.pred,{
    PRED = predict(emax.mod.log,newdata=log.pred)
    })


pl.base.log + geom_line(data=pred_alp_log.lnr, aes(x=logBLALP, y=PRED), color='red')+
              geom_line(data=logpred_alp_emax, aes(x=logBLALP, y=PRED), color='green')+
              ggtitle('Baseline ALP vs. hazard (base) with: a smooth line (blue) linear model (red) \n
```
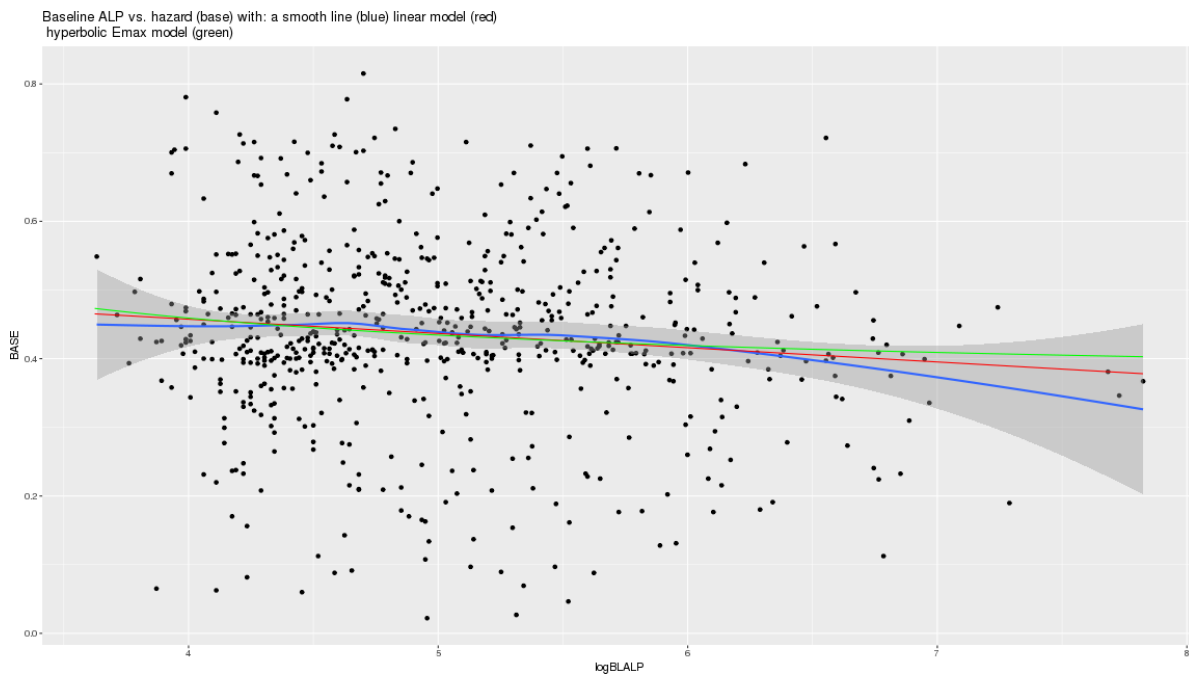

5.0.8   Baseline lactate dehydrogenase level test (LDH test) - categorical

```
ggplot(dat_in5.1, aes(LDH, BASE))+ geom_boxplot()
```
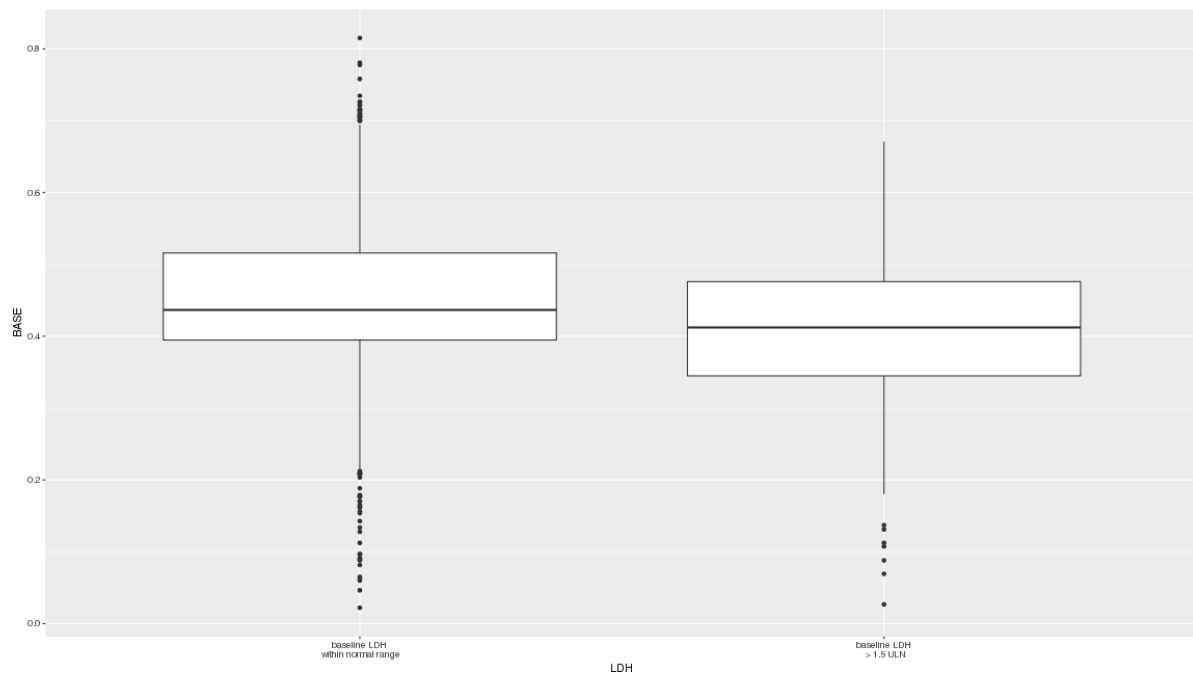
6   Proportional hazards model development (base model 5)

6.0.9   Run 7 - Weibull Hazard + LDH effect + baseline ALP (linear on BASE)

```
##==================================== Run notes  =====================================##
# Evidence:    Residuals plot show a trend with baseline LDH & ALP
# Question:    What effect do baseline LDH & ALP have on the baseline hazard
##-----------------------------------------------------------------------------------##
# next.mod(5,7,nm.dir)
show.mod(7, nm.dir) # print model
```

```
## ;; 1. Based on: 5
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;    Weibull hazard
## ;; 4. Structural model:
## ;;    Hazard compartment
## ;; 5. Covariate model:
## ;;     linear model (BL ALP), linear model (BL LDH)
## ;; 6. Interindividual variability:
## ;;    NA
## ;; 7. Interoccasion variability:
## ;;    NA
## ;; 8. Residual variability:
## ;;    NA
## ;; 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 - no missing LDH
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##            BLWHOSTAT BLALB BLALP BLWHOLEVEL 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 occured 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, bianry 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 BL_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=13 TOL=6
## $MODEL       COMP=(HAZARD)
##
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##  LAMBDA = THETA(1) * EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
##
##
## ;;================================ DIFFERENTIAL EQUATIONS ================================
## ; Typical Value Weibull hazard h0(t) = lambda*gamma*t^(gamma-1)
##
## $DES
## DEL = 1E-6  ; to keep from taking 0**power
##
## ALP = SLP1*BLALP     ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## BASE = (LAMBDA*GAMMA)*(LAMBDA*(T+DEL))**(GAMMA-1)
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;================================ 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)
##  ALPX = SLP1*BLALP    ; baseline ALP effect
##  LDHX = SLP2*BLLDH    ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
##  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  (0,0.435) ; lambda
##  (0,1.61) ; gamma
```

```
## (0.01); slope1 ALP
## (0.01) ; slope2  LDH
##
## $OMEGA  0  FIX  ; place holder
## ;;============================= ESTIMATION METHOD =============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##             NSIG=3 MSFO=msfb_7
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;============================== TABLES ==============================
## $TABLE       NOPRINT ONEHEADER FILE=mytab7 ID TIME DV EVID MDV PRED CHZ
##              SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##          BASE BASEX LAMBDA GAMMA SLP1 SLP2
##              BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM
## $TABLE       NOAPPEND ONEHEADER NOPRINT FILE=sdtab7 ID TIME SUR EVID
## $TABLE       NOAPPEND ONEHEADER NOPRINT FILE=patab7 ID LAMBDA SLP1 SLP2 GAMMA BASE BASEX
##              ETAS(1:LAST)

## NULL
```

6.0.9.1 Run summary

```
## [1]  "----------------------------------------------------------------------"
## [2]  ""
## [3]  "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run7/run7
## [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):            0:01:49"
## [17] "Estimation time for subproblem, sum over $EST (seconds):   80.55"
## [18] "Covariance time for subproblem, sum over $EST (seconds):   2.55"
## [19] ""
## [20] "Objective function value: 896.5627"
## [21] ""
## [22] "Condition number: 8.969"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "                    THETA              OMEGA      SIGMA   "
## [28] "      lambda      0.368  (0.06134)                       "
```

```
## [29] "      gamma       1.685  (0.06098)                         "
## [30] " slope1 ALP  0.0009807   (0.1592)                          "
## [31] "slope2  LDH      0.5927   (0.2687)                          "
## [32] ""
## [33] "The relative standard errors for omega and sigma are reported on the approximate"
## [34] "standard deviation scale (SE/variance estimate)/2."
## [35] "----------------------------------------------------------------------"
```
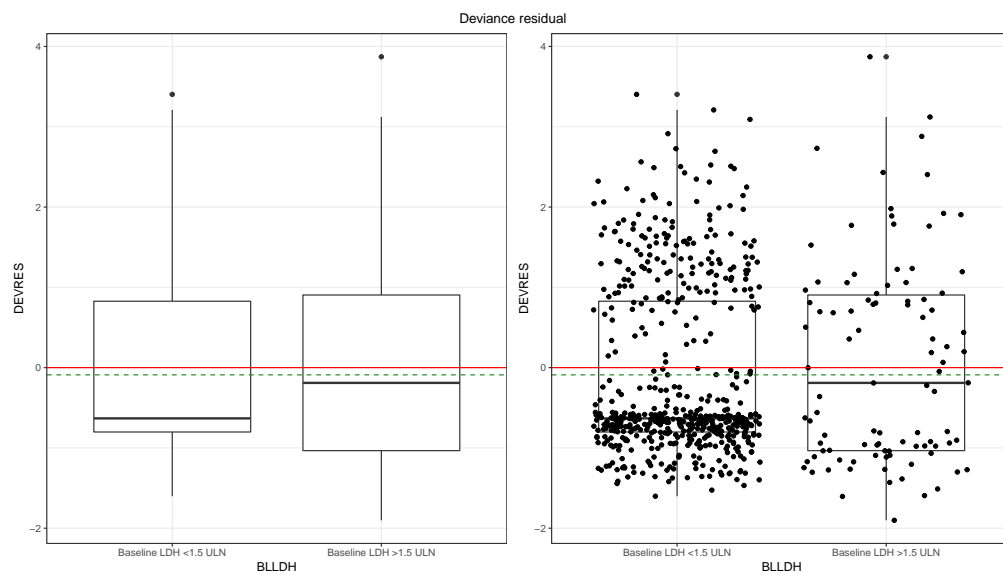
6.0.9.2 Diagnostic plots

Figure 21: Residual-based diagnostics - Deviance plot

- zero reference line (red) ; mean deviance residuals (green dotted)
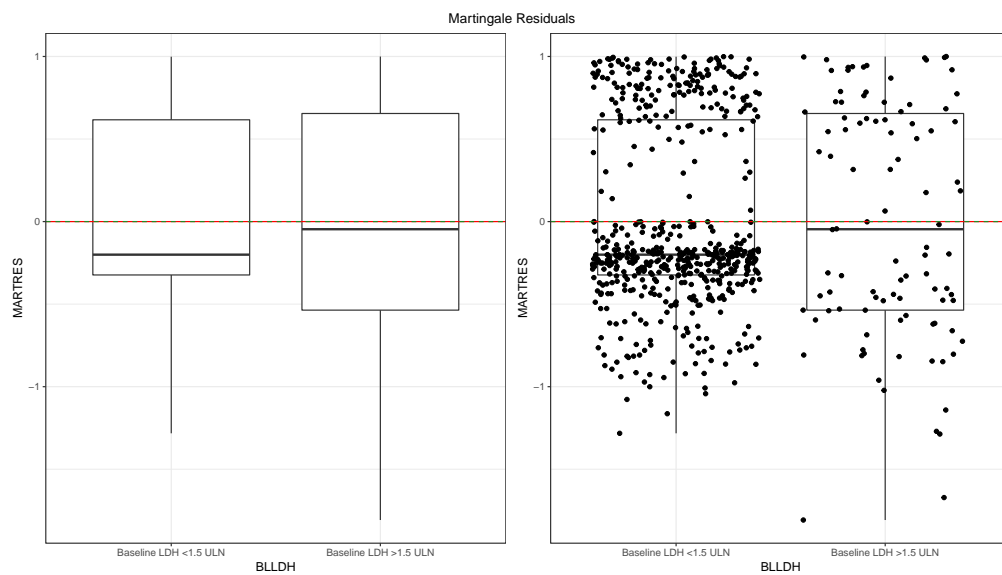
Figure 22: Residual-based diagnostics - Martingale plot
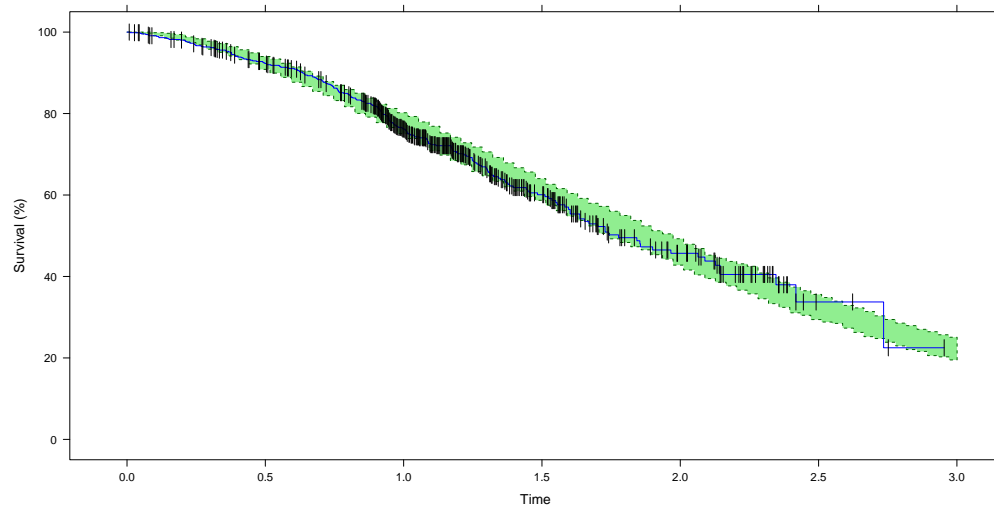
Kaplan Meier VPC: Run 7
Weibull hazard

Kaplan Meier VPC: Run 7
Weibull hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1
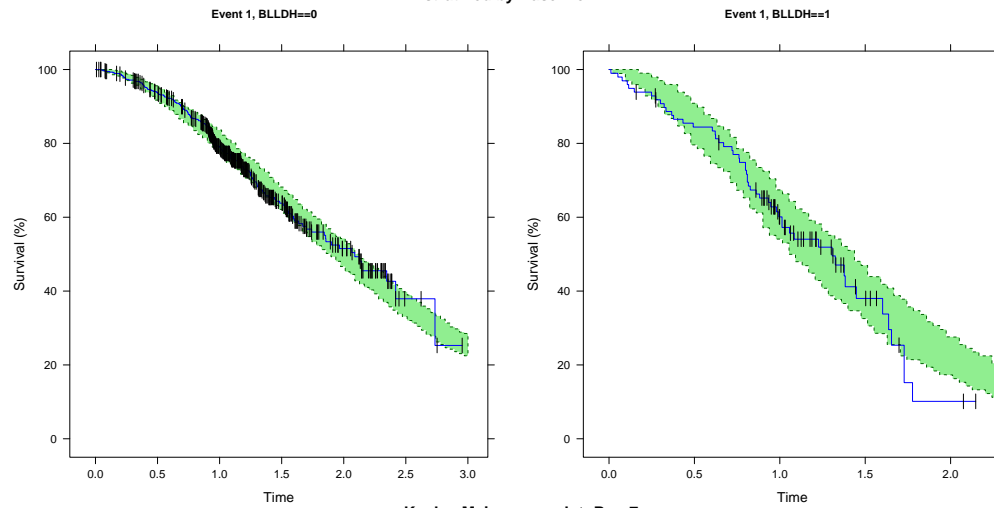
Kaplan Meier mean plot: Run 7
Weibull hazard
mean BLALP

Hazard–based VPC
Weibull hazard
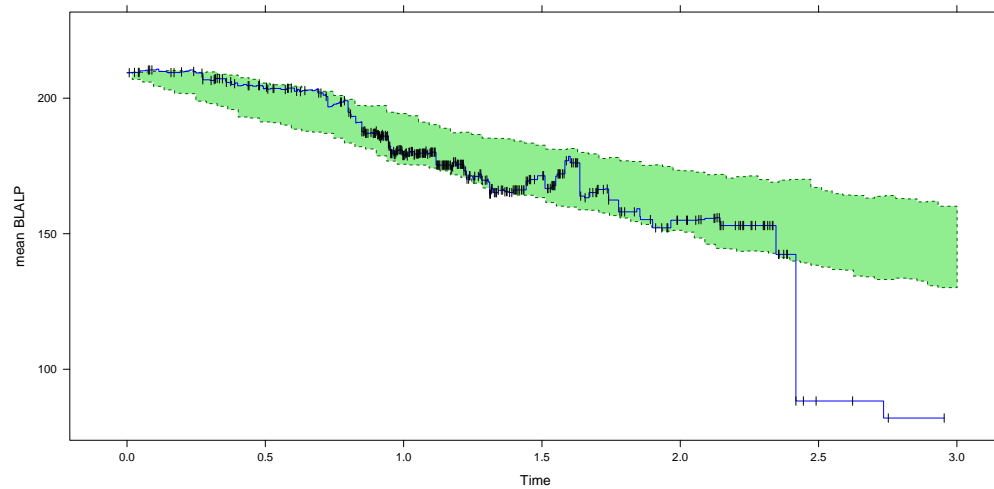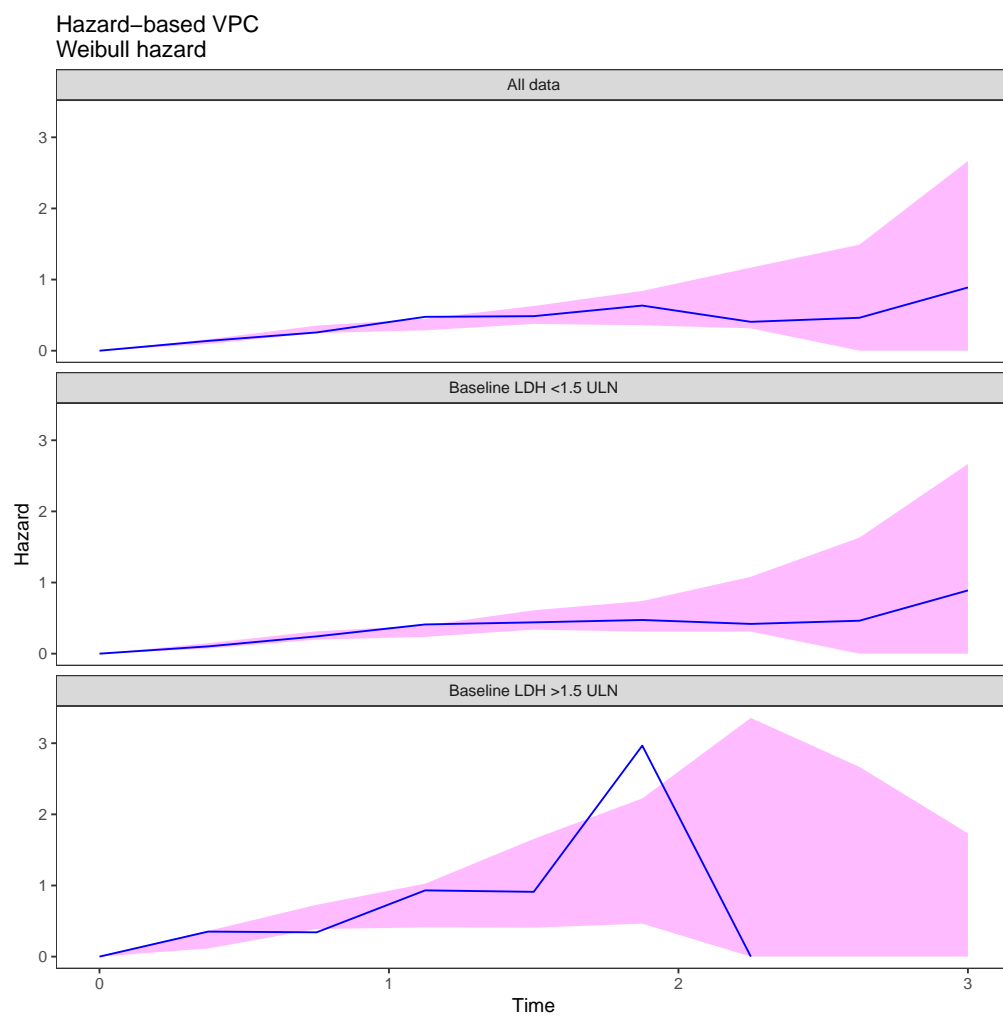
Figure 23: Simulation-based diagnostic: Hazard based VPC

6.0.9.3 Evaluation of run 7

6.0.10 Run 8 - Weibull Hazard + log baseline ALP & LDH effect (on BASE)

```
##======================================= Run notes =======================================##
# Evidence:    Residuals plot show a trend with baseline LDH & ALP
# Question:    What effect does baseline LDH have on the baseline hazard
# Based on:    5
# Description: log linear models for BLALP and BLLDH
##--------------------------------------------------------------------------------##
# next.mod(7,8,nm.dir)
show.mod(8, nm.dir) # print model
```

```
## ;; 1. Based on: 5
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;    Weibull hazard
## ;; 4. Structural model:
## ;;    Hazard compartment
## ;; 5. Covariate model:
## ;;     log linear model (log BL ALP), linear model (BL LDH)
## ;; 6. Interindividual variability:
## ;;    NA
## ;; 7. Interoccasion variability:
## ;;    NA
## ;; 8. Residual variability:
## ;;    NA
## ;; 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 - no missing LDH
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM LOGBLALP
## ;----------------------------------------------------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 occured 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, bianry 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
```

65

```
## ; LOGBLALP, log (BLLDH)
## ;------------------------------------------------------
##
## $DATA        ../../DATA/ProjectDataSphere78_tte_V2.csv IGNORE=@
##
## IGNORE(NOLDH.EQ.1); 24 patients missing BL_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=13 TOL=6
## $MODEL      COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##
##  LAMBDA = THETA(1) * EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
##
##
## ;;================================ DIFFERENTIAL EQUATIONS ===================================
## ; Typical Value Weibull hazard h0(t) = lambda*gamma*t^(gamma-1)
##
## $DES
## DEL = 1E-6  ; to keep from taking 0**power
##
## ALP = SLP1*LOGBLALP       ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## BASE = (LAMBDA*GAMMA)*(LAMBDA*(T+DEL))**(GAMMA-1)
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;================================ 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)
##  ALPX = SLP1*LOGBLALP    ; baseline ALP effect
##  LDHX = SLP2*BLLDH   ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
##  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  (0,0.435) ; lambda
##  (0,1.61) ; gamma
##  0.009 ; slope1 ALP
##  0.5 ; slope2  LDH
## $OMEGA  0  FIX  ; place holder
## ;;=========================== ESTIMATION METHOD ===========================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
```

```
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##            NSIG=3 MSFO=msfb_8
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;=============================== TABLES ===============================
## $TABLE       NOPRINT ONEHEADER FILE=mytab8 ID TIME DV EVID MDV PRED CHZ
##              SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BASE
##              BASEX LAMBDA GAMMA SLP1 SLP2 BLWHOSTAT BLALB BLALP
##              BLWHOLEVEL OSTIM
## $TABLE       NOAPPEND ONEHEADER NOPRINT FILE=sdtab8 ID TIME SUR EVID
## $TABLE       NOAPPEND ONEHEADER NOPRINT FILE=patab8 ID LAMBDA SLP1 SLP2
##              GAMMA BASE BASEX ETAS(1:LAST)

## NULL
```

6.0.10.1 Run summary

```
## [1] "----------------------------------------------------------------------"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run8/run8
## [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):           0:01:22"
## [17] "Estimation time for subproblem, sum over $EST (seconds):   54.69"
## [18] "Covariance time for subproblem, sum over $EST (seconds):   2.52"
## [19] ""
## [20] "Objective function value: 892.0642"
## [21] ""
## [22] "Condition number: 250.3"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "           THETA             OMEGA      SIGMA     "
## [28] "    lambda 0.1005   (0.2818)                      "
## [29] "     gamma  1.678   (0.06044)                     "
## [30] " slope1 ALP 0.4735  (0.1881)                      "
## [31] "slope2  LDH 0.4618  (0.3478)                      "
## [32] ""
## [33] "The relative standard errors for omega and sigma are reported on the approximate"
## [34] "standard deviation scale (SE/variance estimate)/2."
## [35] "----------------------------------------------------------------------"
```
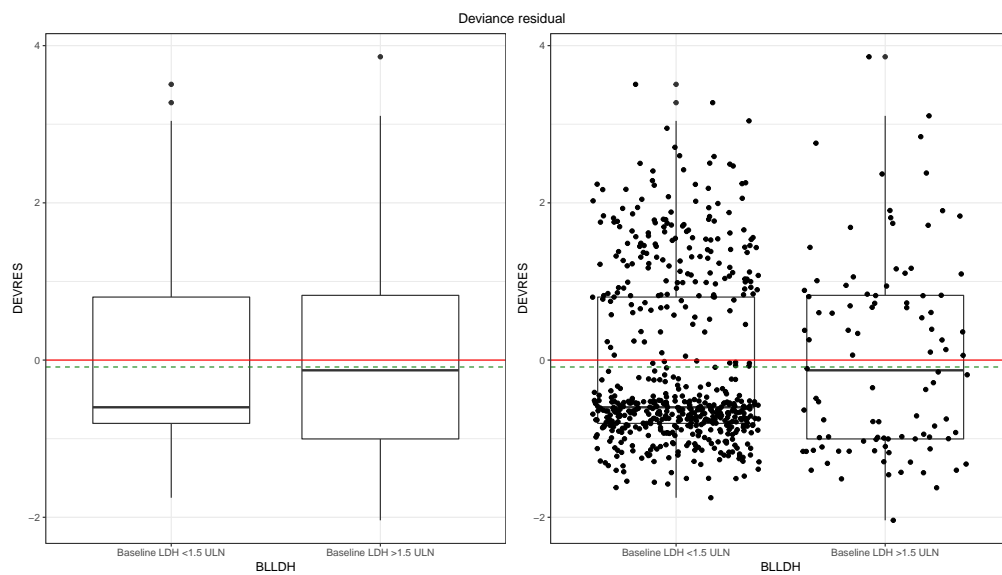
-

6.0.10.2 Diagnostic plots

Figure 24: Residual-based diagnostics - Deviance plot

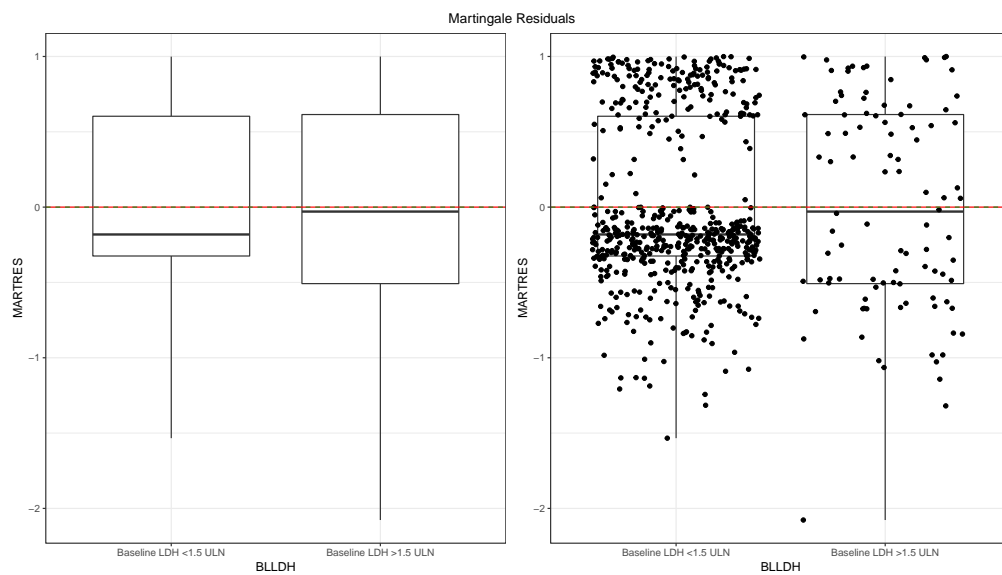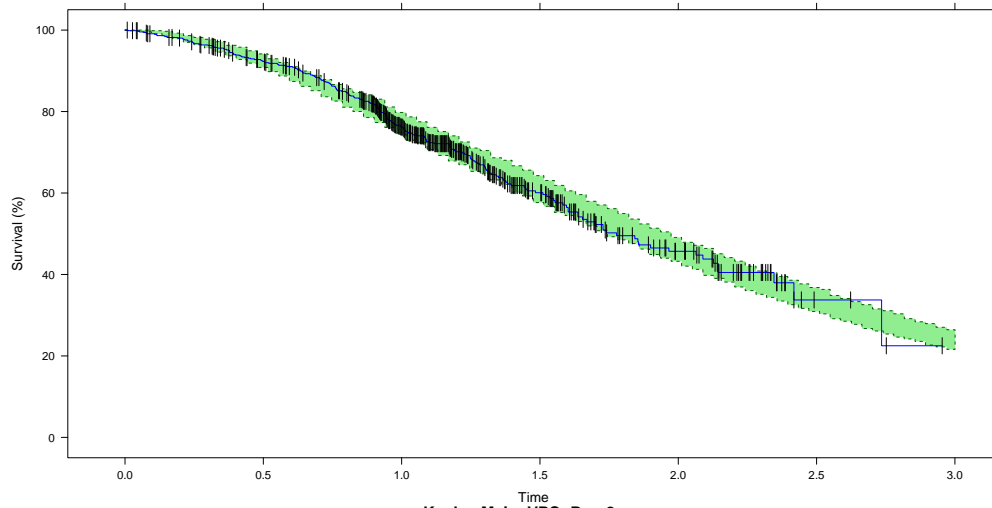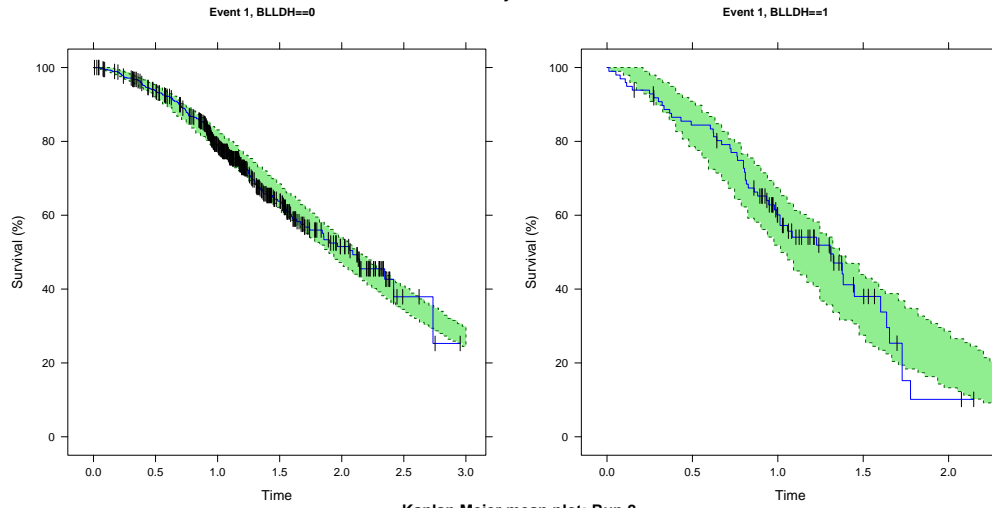- zero reference line (red) ; mean deviance residuals (green dotted)
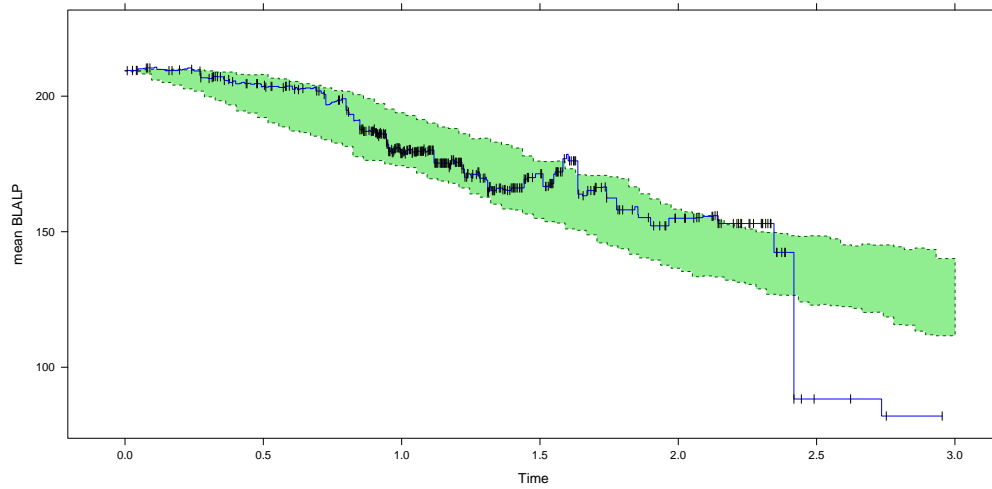
Figure 25: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 8
Weibull hazard

Kaplan Meier VPC: Run 8
Weibull hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 8
Weibull hazard
mean BLALP
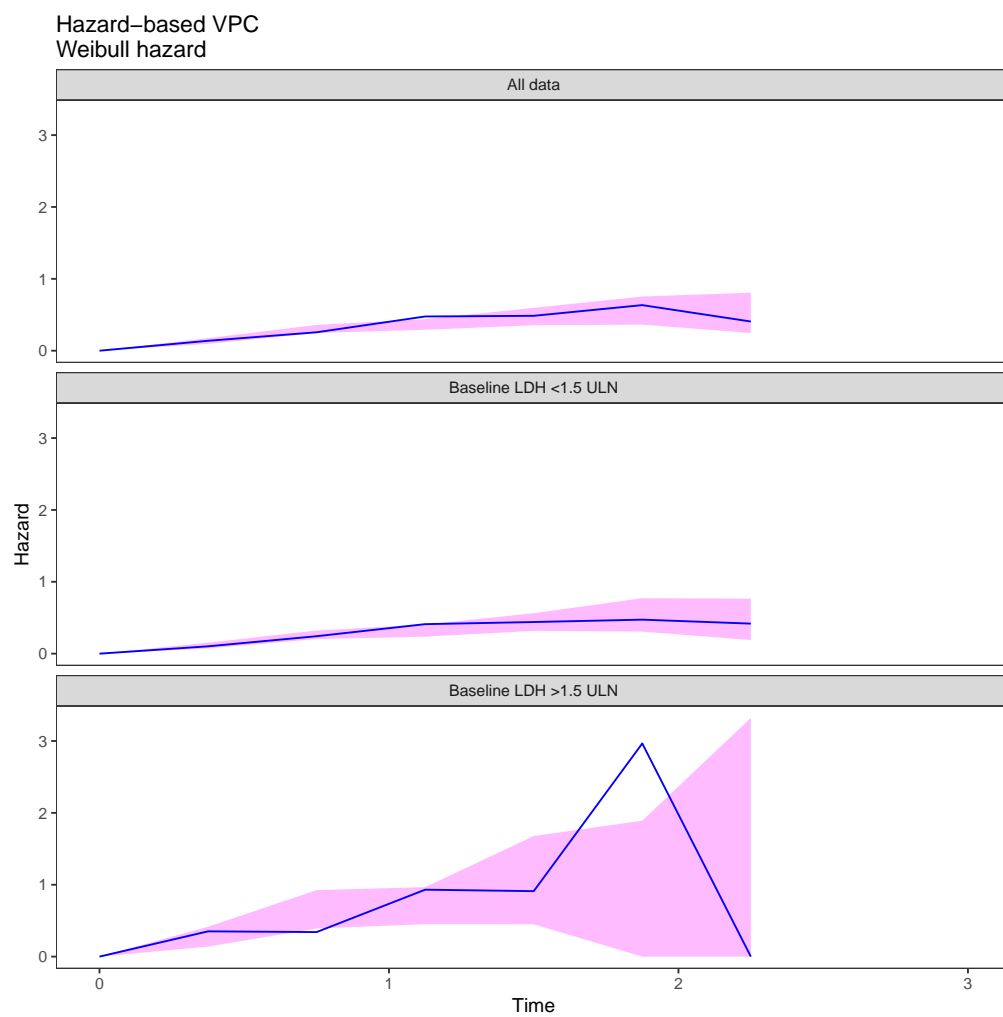
Figure 26: Simulation-based diagnostic: Hazard based VPC

7   Proportional hazards model development (base model 6)

7.0.11   Run 9 - Log-logistic Hazard + LDH effect + baseline ALP (on BASE)

```
##==================================== Run notes  ====================================##
# Evidence:    Residuals plot show a trend with baseline LDH & ALP
# Question:    What effect does baseline LDH have on the baseline hazard
# Based on:    6
# Description: linear models for BLALP and BLLDH
##------------------------------------------------------------------------------------##
# next.mod(6,9,nm.dir)
show.mod(9, nm.dir) # print model
```

```
## ;; 1. Based on: 6
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;    log-logistic hazard
## ;; 4. Structural model:
## ;;    Hazard compartment
## ;; 5. Covariate model:
## ;;     linear model (BL ALP), linear model (BL LDH)
## ;; 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    TTE model - Project DataSphere # 78
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL 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 occured 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, bianry 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=13 TOL=9
## $MODEL       COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##  DELTA = THETA(1)* EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
## ;;================================ DIFFERENTIAL EQUATIONS ===================================
## ; Typical Value Log-logistic hazard,  h0(t) = exp(delta) kt^(k-1) / (1+ exp(delta)*t^k), where k = ga
##
## $DES
## DEL = 1E-6  ; to keep from taking 0**power
##
## ALP = SLP1*BLALP      ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
## BASE = EXP(DELTA)*GAMMA*(T+DEL)**(GAMMA-1) / (1 + EXP(DELTA)*(T+DEL)**GAMMA)
##
## DADT(1) = BASE * EXP(ALP + LDH)
##
## ;;================================ 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)
##  ALPX = SLP1*BLALP   ; baseline ALP effect
##  LDHX = SLP2*BLLDH   ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
```

```
##  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  -1.17 ; delta
##  (0,1.85) ; gamma
##  (0.01); slope1 ALP
## (0.01) ; slope2  LDH
## $OMEGA  0  FIX  ; place holder
## ;;============================ ESTIMATION METHOD ============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##            NSIG=3 MSFO=msfb_9
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
## ;Sim_end
##
## ;;================================ TABLES ================================
## $TABLE      NOPRINT ONEHEADER FILE=mytab9 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
```

```
##           BASE BASEX DELTA GAMMA SLP1 SLP2
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM
## $TABLE     NOAPPEND ONEHEADER NOPRINT FILE=sdtab9 ID TIME SUR EVID
## $TABLE     NOAPPEND ONEHEADER NOPRINT FILE=patab9 ID DELTA GAMMA
##             ETAS(1:LAST)

## NULL
```

7.0.11.1 Run summary

```
##  [1] "------------------------------------------------------------------------"
##  [2] ""
##  [3] "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run9/run9
##  [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):           0:01:51"
## [17] "Estimation time for subproblem, sum over $EST (seconds):   77.13"
## [18] "Covariance time for subproblem, sum over $EST (seconds):   4.02"
## [19] ""
## [20] "Objective function value: 899.6654"
## [21] ""
## [22] "Condition number: 5.695"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "                THETA            OMEGA      SIGMA    "
## [28] "      delta     -1.562   (0.06398)                  "
## [29] "      gamma      1.865   (0.06627)                  "
## [30] " slope1 ALP  0.0009866   (0.1578)                   "
## [31] "slope2  LDH    0.5819    (0.2735)                   "
## [32] ""
## [33] "The relative standard errors for omega and sigma are reported on the approximate"
## [34] "standard deviation scale (SE/variance estimate)/2."
## [35] "------------------------------------------------------------------------"
```
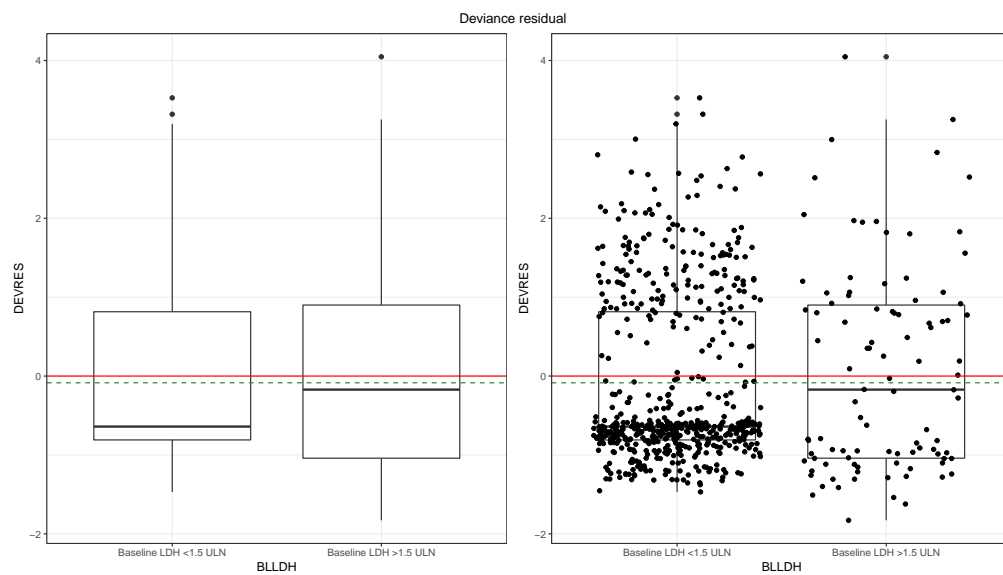
7.0.11.2 Diagnostic plots

Figure 27: Residual-based diagnostics - Deviance plot

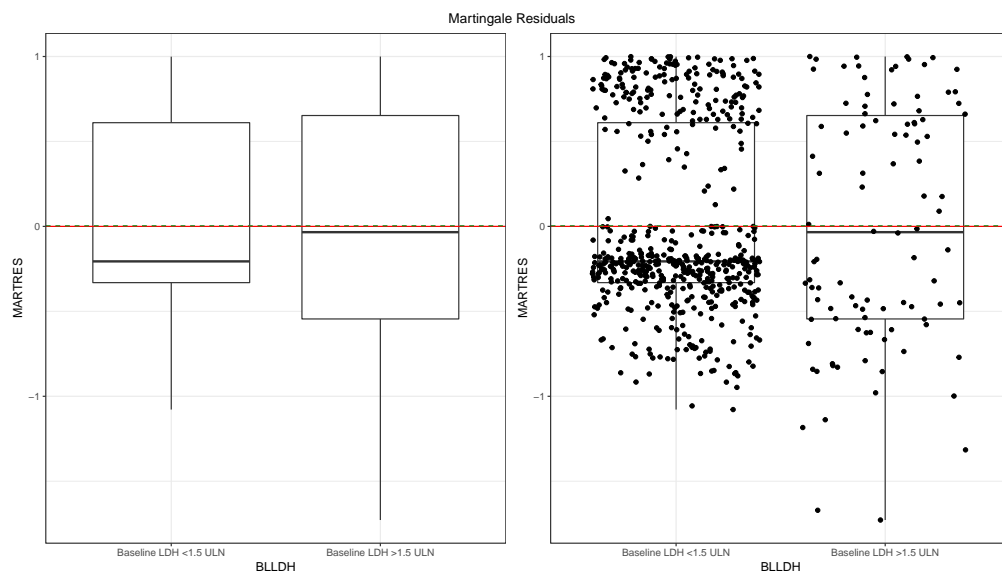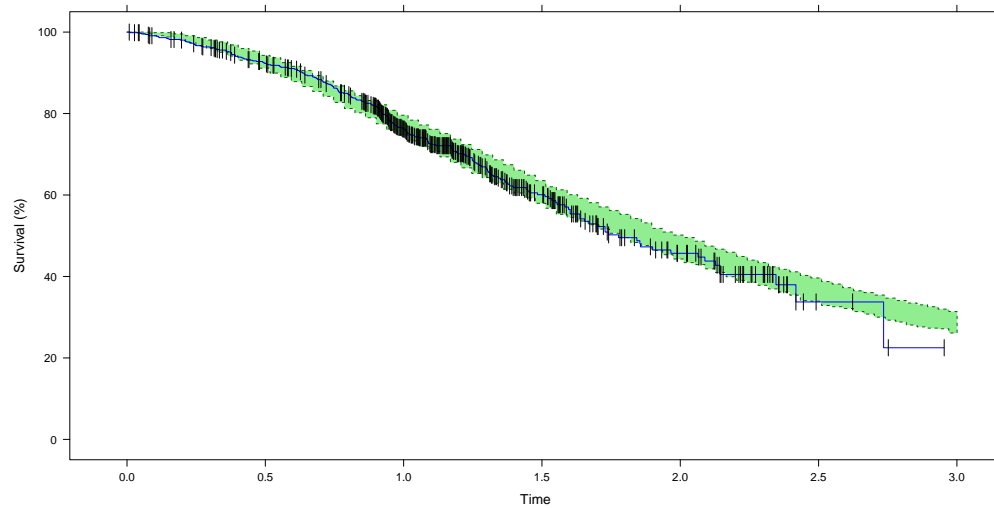- zero reference line (red) ; mean deviance residuals (green dotted)

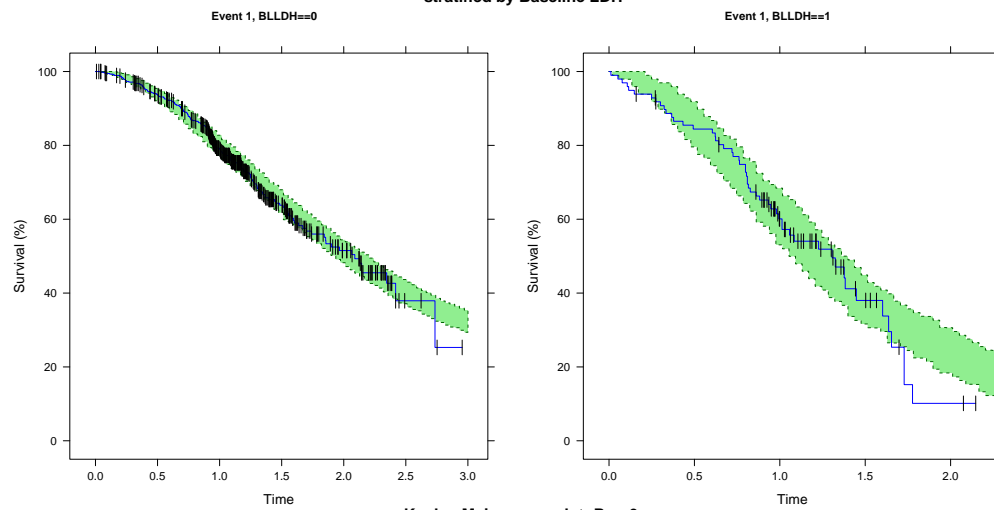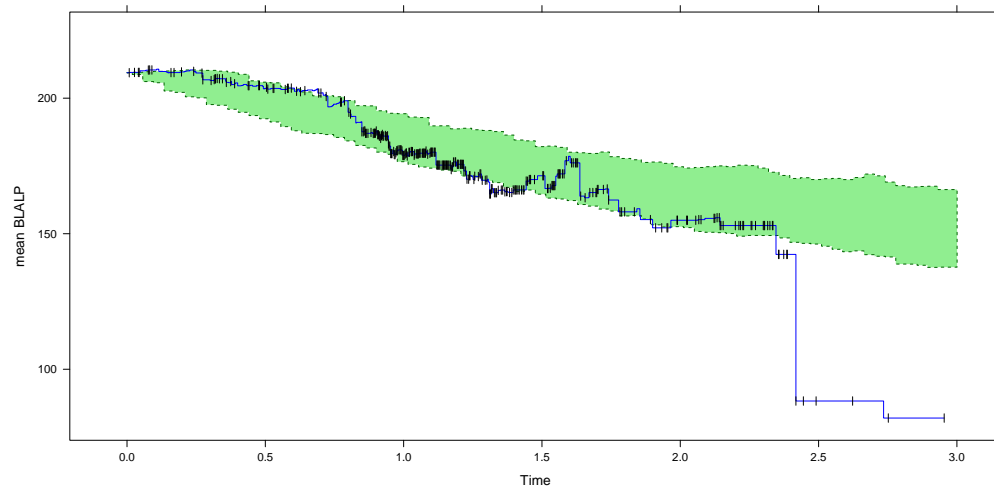Figure 28: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 9
Log–logistic hazard

Kaplan Meier VPC: Run 9
Log–logistic hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 9
Log–logistic hazard
mean BLALP

80

Hazard−based VPC
Log−logistic hazard
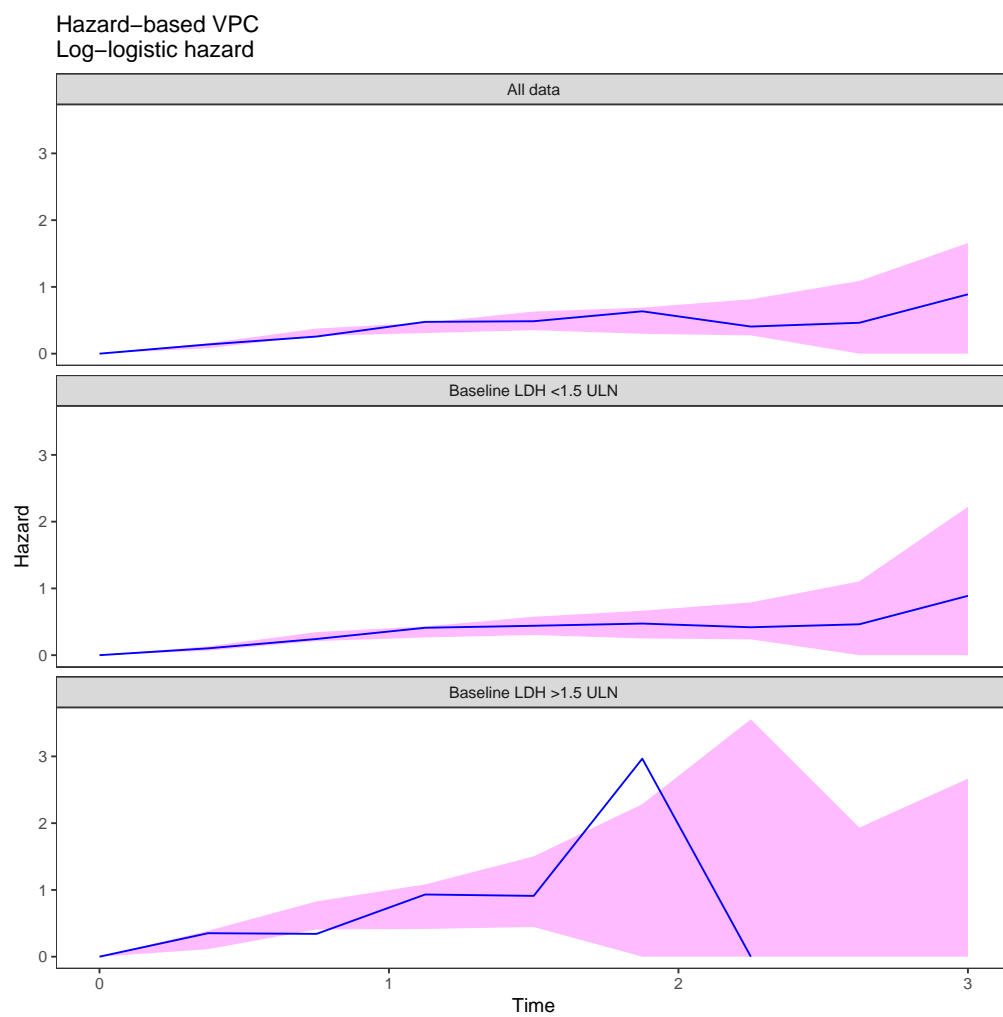
Figure 29: Simulation-based diagnostic: Hazard based VPC

7.0.12 Run 10 - Log-logistic Hazard + log baseline ALP & LDH effect (on BASE)

```
##================================ Run notes  ================================##
# Evidence:    Residuals plot show a trend with baseline LDH & ALP
# Question:    What effect does baseline LDH have on the baseline hazard
# Based on:    6
# Description: log linear models for BLALP and BLLDH
##--------------------------------------------------------------------------##
# next.mod(6,10,nm.dir)
show.mod(10, nm.dir) # print model
```

```
## ;; 1. Based on: 6
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;     log-logistic hazard
## ;; 4. Structural model:
## ;;     Hazard compartment
## ;; 5. Covariate model:
## ;;      log linear model (log BL ALP), linear model (BL LDH)
## ;; 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    TTE model - Project DataSphere # 78
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM LOGBLALP
## ;----------------------------------------------------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 occured 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, bianry 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
## ; LOGBLALP, log (BLLDH)
## ;--------------------------------------------------------
## $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=13 TOL=9
## $MODEL      COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##  DELTA = THETA(1)* EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
## ;;================================= DIFFERENTIAL EQUATIONS =================================
## ; Typical Value Log-logistic hazard,  h0(t) = exp(delta) kt^(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)
## ALP = SLP1*LOGBLALP      ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## DADT(1) = BASE
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;================================= 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)
##  ALPX = SLP1*LOGBLALP    ; baseline ALP effect
##  LDHX = SLP2*BLLDH   ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
##  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  -1.17 ; delta
##  (0,1.85) ; gamma
##  0.009 ; slope1 ALP
##  0.5 ; slope2  LDH
## $OMEGA  0  FIX  ; place holder
## ;;============================= ESTIMATION METHOD =============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##             NSIG=3 MSFO=msfb_10
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;============================= TABLES =============================
## $TABLE      NOPRINT ONEHEADER FILE=mytab10 ID TIME DV EVID MDV PRED CHZ
##             SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE BASE
##             BASEX DELTA GAMMA SLP1 SLP2 BLWHOSTAT BLALB BLALP
##             BLWHOLEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab10 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab10 ID DELTA GAMMA
##             ETAS(1:LAST)
##
## NULL
```

7.0.12.1   Run summary

```
##  [1] "---------------------------------------------------------------------------"
##  [2] ""
##  [3] "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run10/run
##  [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] "Large correlations between parameter estimates found       [ WARNING ]  "
## [15] "\tslope1 ALP - delta    -0.98414"
## [16] ""
## [17] "Total run time for model (hours:min:sec):          0:01:26"
## [18] "Estimation time for subproblem, sum over $EST (seconds):   54.48"
## [19] "Covariance time for subproblem, sum over $EST (seconds):   4.68"
## [20] ""
## [21] "Objective function value: 892.2317"
## [22] ""
## [23] "Condition number: 223"
## [24] ""
## [25] "Number of observation records: 666"
```

```
## [26] "Number of individuals: 666"
## [27] ""
## [28] "                 THETA             OMEGA      SIGMA    "
## [29] "      delta  -3.858    (0.1201)                       "
## [30] "      gamma   1.699    (0.06038)                      "
## [31] " slope1 ALP  0.4771    (0.1809)                       "
## [32] "slope2  LDH  0.4569    (0.3481)                       "
## [33] ""
## [34] "The relative standard errors for omega and sigma are reported on the approximate"
## [35] "standard deviation scale (SE/variance estimate)/2."
## [36] "-------------------------------------------------------------------------"
```

7.0.12.2 Diagnostic plots
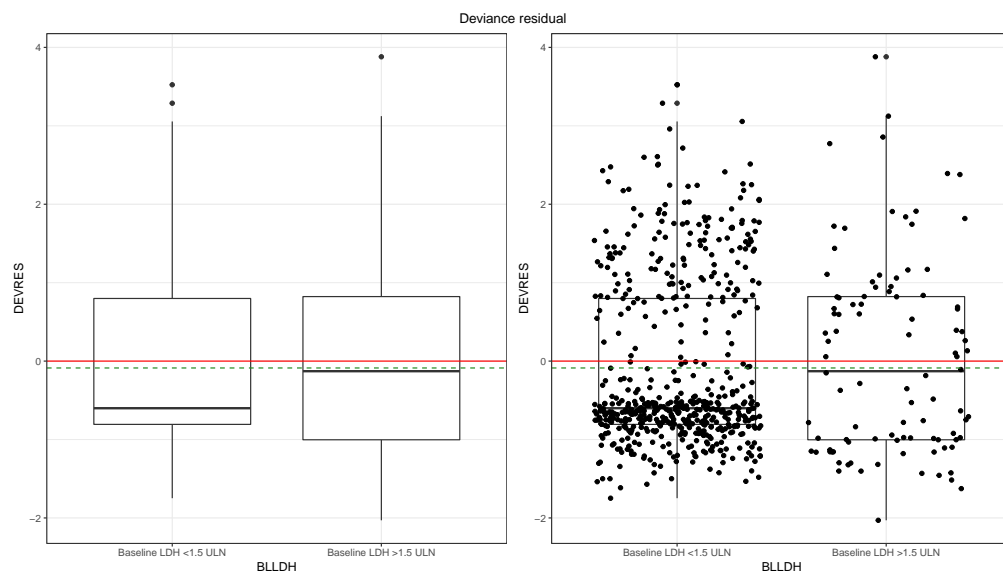
Figure 30: Residual-based diagnostics - Deviance plot

- zero reference line (red) ; mean deviance residuals (green dotted)
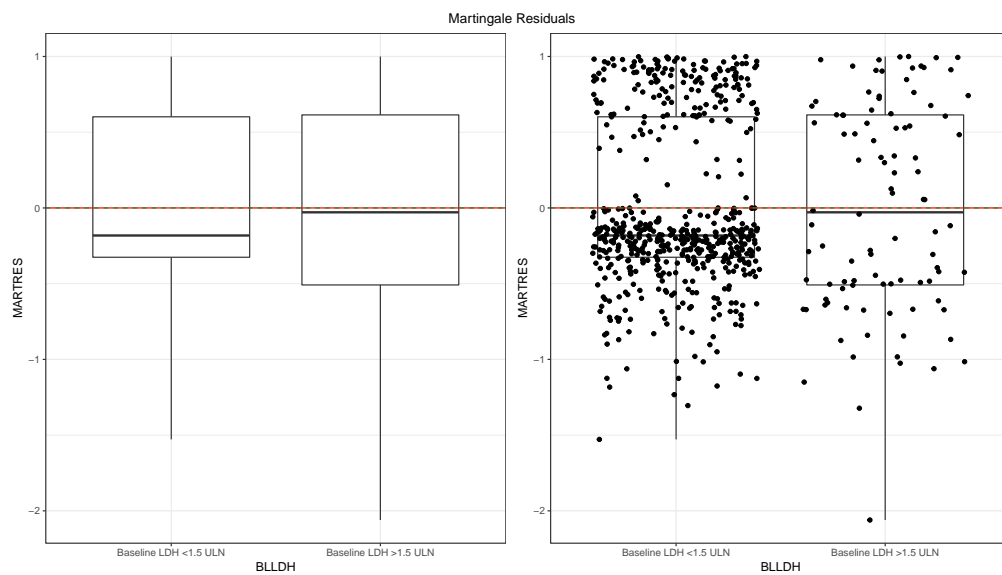
Figure 31: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 10
Log–logistic hazard

Kaplan Meier VPC: Run 10
Log–logistic hazard
stratified by Baseline LDH

Event 1, BLLDH==0　　　　　　　Event 1, BLLDH==1

Kaplan Meier mean plot: Run 10
Log–logistic hazard
mean BLALP
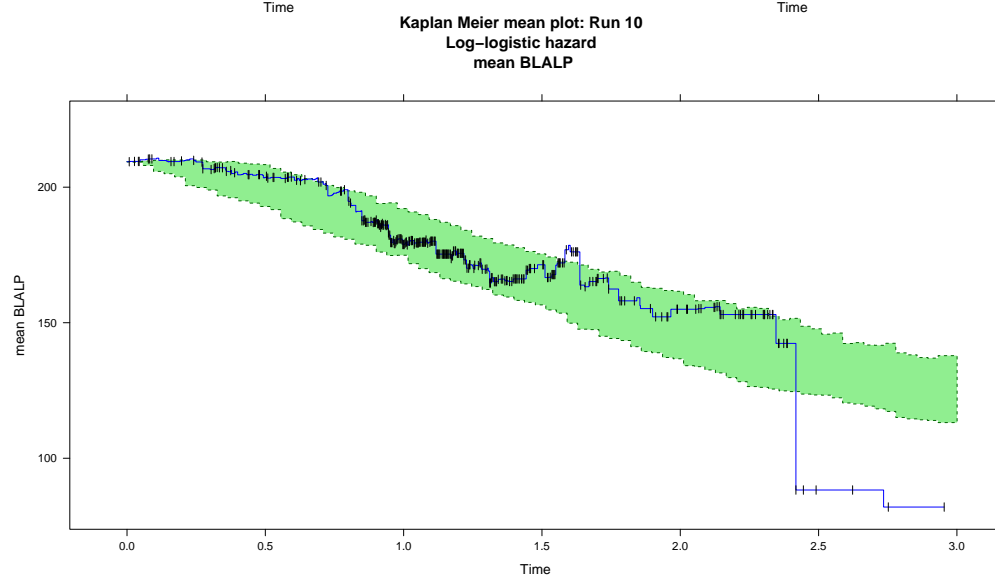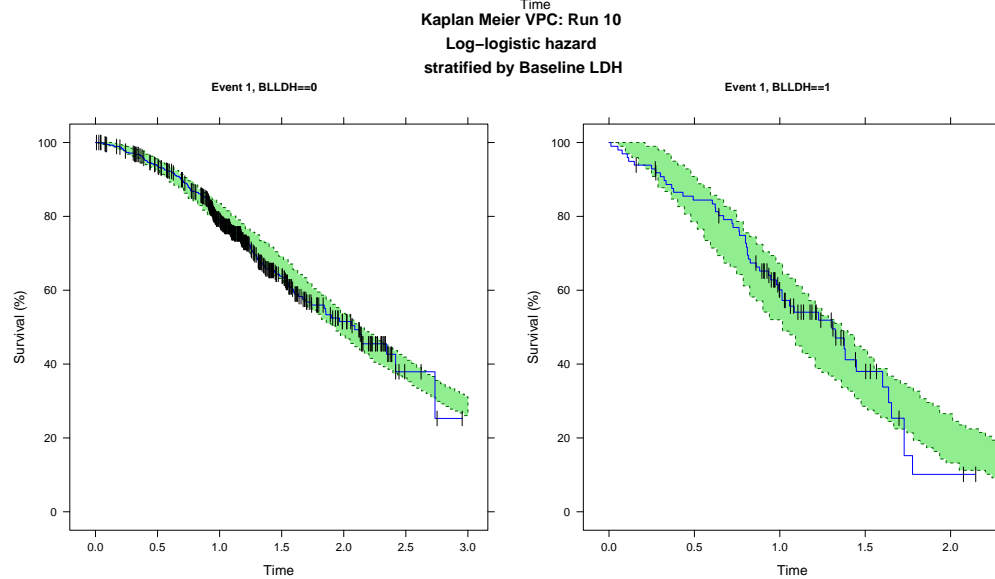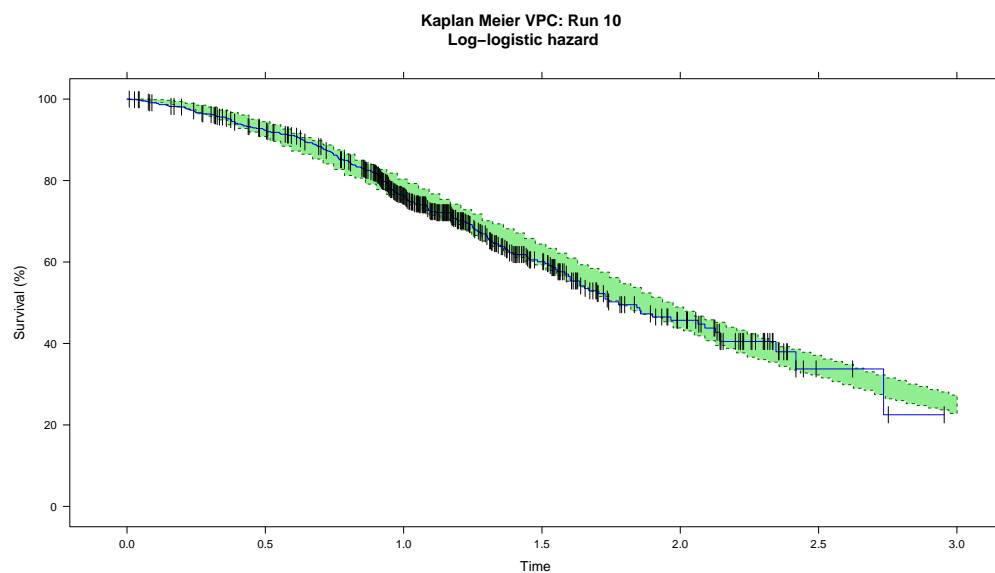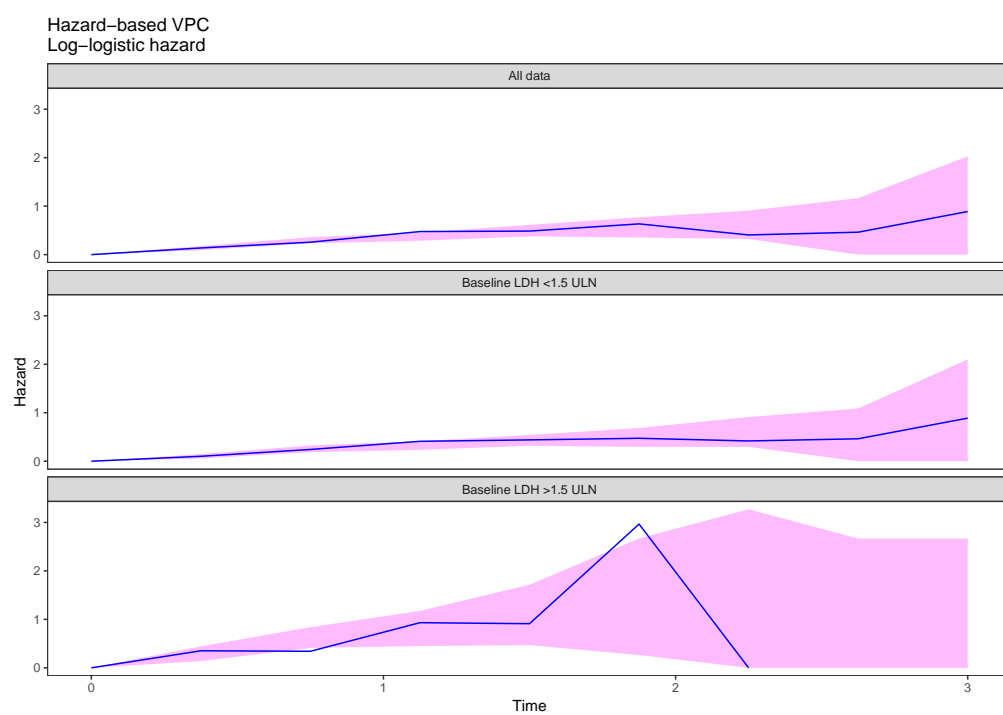
Figure 32: Simulation-based diagnostic: Hazard based VPC

8 Data mining

8.0.13 How informative are the data within the last year of the study?

- Data within the last year of this study is mostly censored (%censored = 84.91)
- Past visit 57 (2.18 years), 3/16 records are events.
- Over 2.5 years 1/4 records is an event.
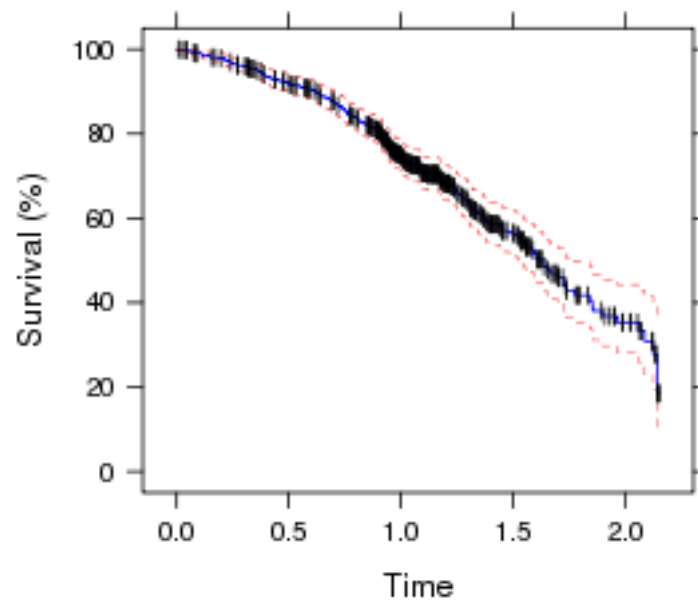- Suggestion: ignore data over 2.5 years

DV vs time binned in 6 month intervals
2 years = blue line, 2.5 years = red line

DV vs time binned by visit
2.18 years = blue line, 2.5 years = red line
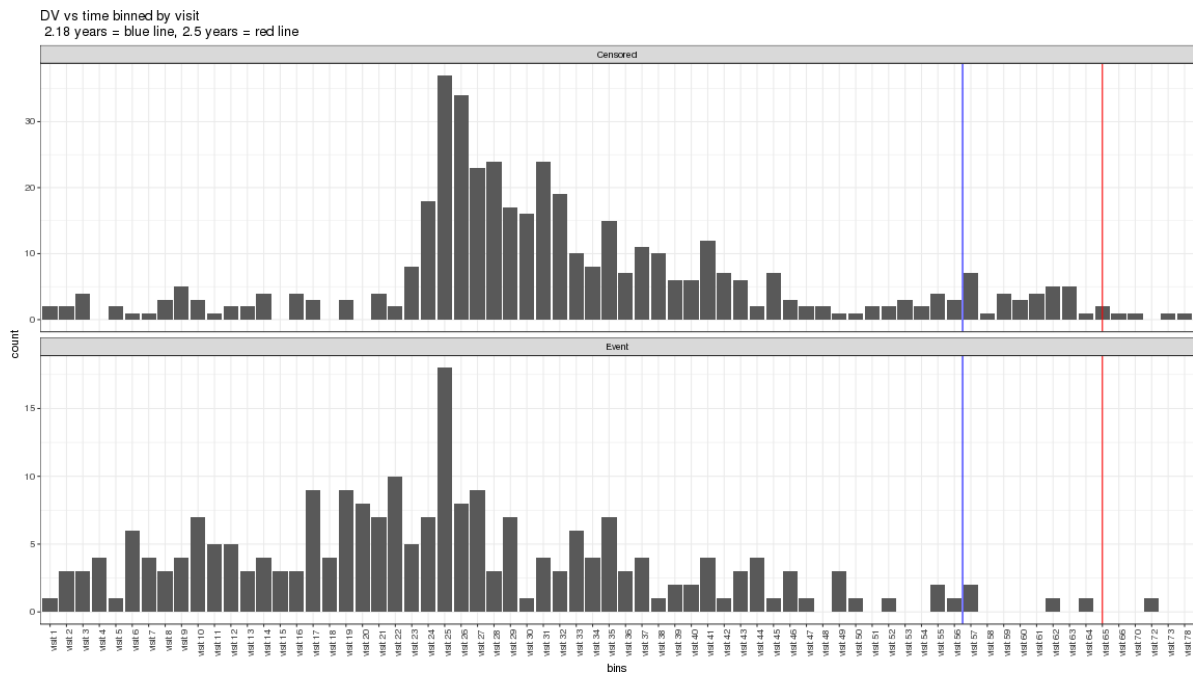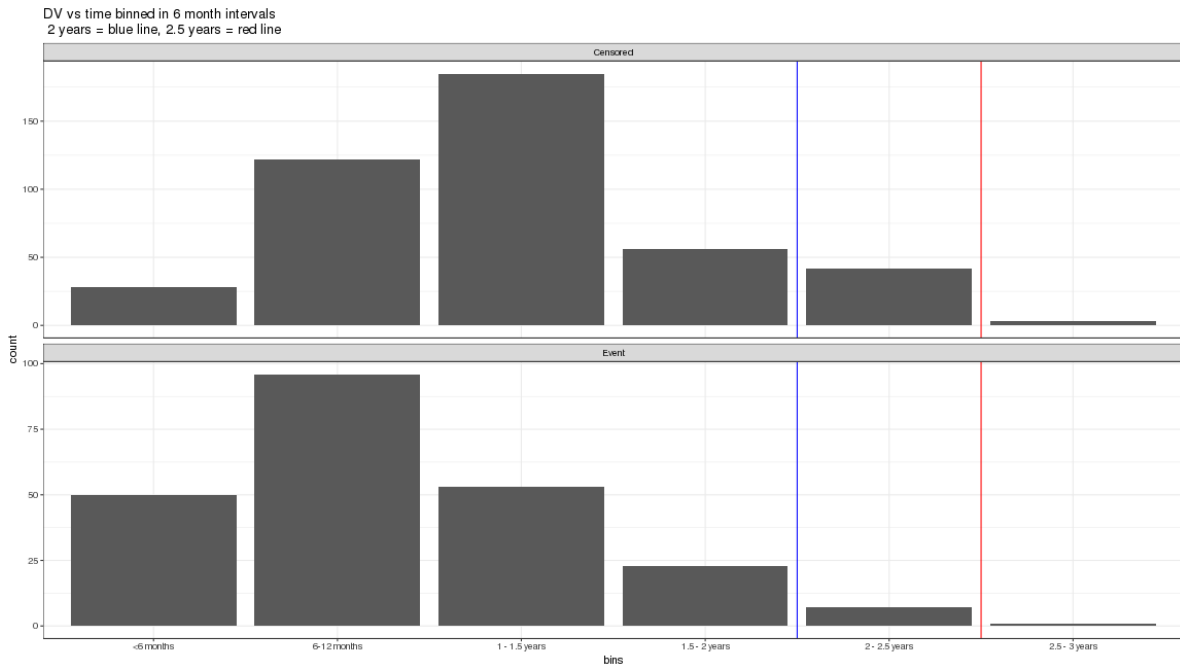
Kaplan-Meier plot for event 1
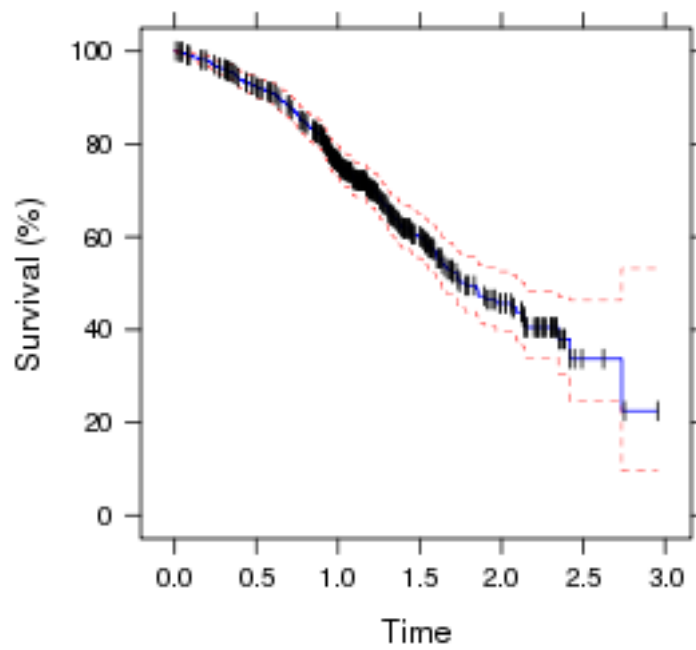
Kaplan-Meier plot for event 1
[TIME<=2.5]
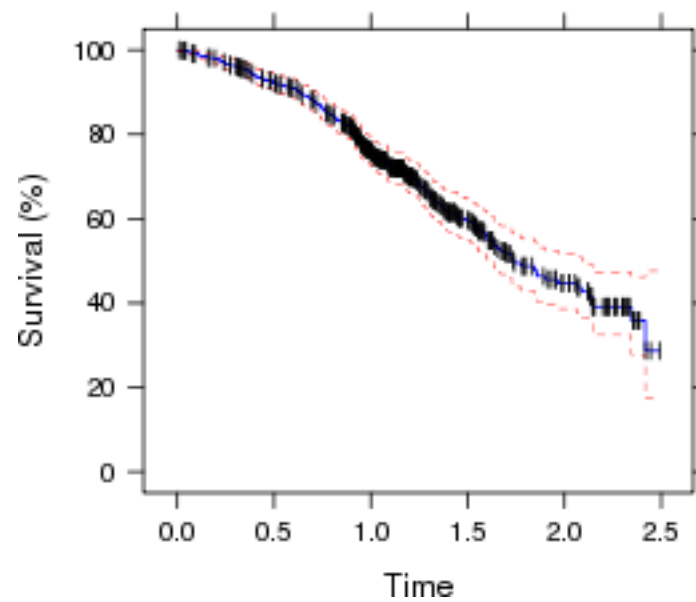
Kaplan-Meier plot for event 1
[TIME<=2.18]

9 Data Assembly - Censor events over 2.18 years

```r
head(ttedat) # current nonmem data set - loaded from ProjectDataSphere78_tte_V2.Rdata

# DV: censored vs events
hash(with(ttedat[ttedat$STIME==0 & ttedat$NO_LDH==0,], table(DV)))
# DV
#   0    1
# 436 230

# DV: censored vs events for LDH categories
hash(with(ttedat[ttedat$STIME==0 & ttedat$NO_LDH==0,], table(BL_LDH, DV)))
#       DV
# BL_LDH   0    1
#       0 391 177
#       1  45  53

# seperate simulation and estimation data sets
est <- ttedat %>% filter(STIME==0) %>% mutate(order=1)
head(est,20)

sim <-  ttedat %>% filter(STIME!=0) %>% mutate(order= ifelse(STIME==2, 2, 1))
head(sim,20)

# select observation data set, censor events (n=3) with times greater than 2.180 years
est1 <- est %>% mutate(time=TIME, dv=DV) %>%
        mutate(TIME = ifelse(STIME==0 & time <=2.180, time, 2.180 )) %>%
        mutate(DV = ifelse(STIME==0 & time<=2.180, dv,0 )) %>%
        mutate(time=NULL, dv=NULL)
head(est1)

# bind rows
ttedat1 <- rbind(est1, sim)

# order rows
ttedat1 <- ttedat1[order(ttedat1$ID,ttedat1$TIME, ttedat1$order),]

#update maxtime
ttedat1$MAXT <- 2.180

# check data set
hash(summary(ttedat1))
#       ID            TIME            STIME            EVID              DV                 CENS
#  Min.   :  1.0   Min.   :0.000   Min.   :0.000   Min.   :0.00000   Min.   :0.000000   Min.   :0.0000
#  1st Qu.:173.0   1st Qu.:0.709   1st Qu.:2.000   1st Qu.:0.00000   1st Qu.:0.000000   1st Qu.:0.0000
#  Median :345.5   Median :1.437   Median :2.000   Median :0.00000   Median :0.000000   Median :1.0000
#  Mean   :345.5   Mean   :1.453   Mean   :1.963   Mean   :0.03704   Mean   :0.004258   Mean   :0.6507
#  3rd Qu.:518.0   3rd Qu.:2.204   3rd Qu.:2.000   3rd Qu.:0.00000   3rd Qu.:0.000000   3rd Qu.:1.0000
#  Max.   :690.0   Max.   :2.971   Max.   :2.000   Max.   :3.00000   Max.   :1.000000   Max.   :1.0000
#
#      MAXT           NO_LDH            GENDER            BL_LDH            BL_AGE           BL_WHOSTAT
#  Min.   :2.18   Min.   :0.00000   Min.   :0.0000   Min.   :0.0000   Min.   :2.000   Min.   :0.0000
#  1st Qu.:2.18   1st Qu.:0.00000   1st Qu.:0.0000   1st Qu.:0.0000   1st Qu.:2.000   1st Qu.:0.0000
```

```
#  Median :2.18    Median :0.00000   Median :0.0000    Median :0.0000    Median :2.000    Median :0.0000
#  Mean   :2.18    Mean   :0.03478   Mean   :0.4203    Mean   :0.1471    Mean   :2.407    Mean   :0.4319
#  3rd Qu.:2.18    3rd Qu.:0.00000   3rd Qu.:1.0000    3rd Qu.:0.0000    3rd Qu.:3.000    3rd Qu.:1.0000
#  Max.   :2.18    Max.   :1.00000   Max.   :1.0000    Max.   :1.0000    Max.   :4.000    Max.   :1.0000
#                                                      NA's   :1944
#      BL_ALB          BL_ALP          BL_WHOLEVEL        OSTIM         LOG_BLALP        order
#  Min.   :16.00   Min.   :  37.79   Min.   :0.0000    Min.   :   3.0   Min.   :3.632    Min.   :1.000
#  1st Qu.:37.00   1st Qu.:  83.38   1st Qu.:0.0000    1st Qu.: 314.0   1st Qu.:4.423    1st Qu.:2.000
#  Median :41.00   Median : 132.50   Median :0.0000    Median : 377.0   Median :4.886    Median :2.000
#  Mean   :40.87   Mean   : 210.07   Mean   :0.4333    Mean   : 404.2   Mean   :5.019    Mean   :1.975
#  3rd Qu.:44.80   3rd Qu.: 247.00   3rd Qu.:1.0000    3rd Qu.: 496.0   3rd Qu.:5.509    3rd Qu.:2.000
#  Max.   :55.50   Max.   :2501.00   Max.   :2.0000    Max.   :1079.0   Max.   :7.824    Max.   :2.000
#


# DV: censored vs events (after new censoring rule)
hash(with(ttedat1[ttedat1$STIME==0 & ttedat1$NO_LDH==0,], table(DV)))
# DV
#   0   1
# 439 227


hash(names(ttedat1))
#  [1] "ID"          "TIME"        "STIME"       "EVID"        "DV"          "CENS"        "MAXT"
#  [8] "NO_LDH"      "GENDER"      "BL_LDH"      "BL_AGE"      "BL_WHOSTAT"  "BL_ALB"      "BL_ALP"
# [15] "BL_WHOLEVEL" "OSTIM"       "LOG_BLALP"   "order"


#.................................................................................................
# write nonmem data file, specs and rdata
#.................................................................................................

fileout <- 'ProjectDataSphere78_tte_V2_1'


# NM data file
datOUT <- file.path(data.dir, sprintf('%s.csv', fileout))
write.nm(ttedat1, file=datOUT, quote=FALSE, row.names=FALSE)

# Specs
specsOUT <- file.path(data.dir,sprintf('Specs_%s.csv', fileout))
write.csv(specification(ttedat1), file=specsOUT)


meanlogALP <-  mean(ttedat1$LOG_BLALP[ttedat1$STIME==0 & ttedat1$NO_LDH==0]) ; meanlogALP
# [1] 5.012664

medianlogALP <- median(ttedat1$LOG_BLALP[ttedat1$STIME==0 & ttedat1$NO_LDH==0]) ; medianlogALP
# [1] 4.875
```

10 Proportional hazards models (censor time 2.18 years)

10.0.14 Run 11 - Weibull Hazard + log baseline ALP & LDH effect (on BASE)

```
# next.mod(8,11,nm.dir)
show.mod(11, nm.dir) # print model
```

```
## ;; 1. Based on: 8
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;    Weibull hazard
## ;; 4. Structural model:
## ;;    Hazard compartment
## ;; 5. Covariate model:
## ;;     log linear model (log BL ALP), linear model (BL LDH)
## ;; 6. Interindividual variability:
## ;;    NA
## ;; 7. Interoccasion variability:
## ;;    NA
## ;; 8. Residual variability:
## ;;    NA
## ;; 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 - no missing LDH
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM LOGBLALP ; order
## ;---------------------------------------------------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 occured 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, bianry 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
##
## ; LOGBLALP, log (BLLDH)
##
## ;---------------------------------------------------------
## $DATA      ../../DATA/ProjectDataSphere78_tte_V2_1.csv IGNORE=@
##
##   IGNORE(NOLDH.EQ.1)  ; 24 patients missing BL_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=13 TOL=6
## $MODEL      COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##
##  LAMBDA = THETA(1) * EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
## ;;=================================== DIFFERENTIAL EQUATIONS ===================================
## ; Typical Value Weibull hazard h0(t) = lambda*gamma*t^(gamma-1)
##
## $DES
## DEL = 1E-6  ; to keep from taking 0**power
##
## ALP = SLP1*LOGBLALP      ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## BASE = (LAMBDA*GAMMA)*(LAMBDA*(T+DEL))**(GAMMA-1)
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;=============================== 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)
##  ALPX = SLP1*LOGBLALP     ; baseline ALP effect
##  LDHX = SLP2*BLLDH    ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
##  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  (0,0.101) ; lambda
##  (0,1.68) ; gamma
##  0.474 ; slope1 ALP
##  0.462 ; slope2  LDH
## $OMEGA  0  FIX  ; place holder
## ;;============================ ESTIMATION METHOD ============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##            NSIG=3 MSFO=msfb_11
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;================================ TABLES ================================
## $TABLE      NOPRINT ONEHEADER FILE=mytab11 ID TIME DV EVID MDV PRED
##             CHZ SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BASE BASEX LAMBDA GAMMA SLP1 SLP2 BLWHOSTAT BLALB BLALP
##             BLWHOLEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab11 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab11 ID LAMBDA SLP1
##             SLP2 GAMMA BASE BASEX ETAS(1:LAST)
##
## NULL
```

10.0.14.1   Run summary

```
## [1] "-----------------------------------------------------------------------------"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run11/run
## [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):          0:01:27"
## [17] "Estimation time for subproblem, sum over $EST (seconds):   55.27"
## [18] "Covariance time for subproblem, sum over $EST (seconds):   2.69"
## [19] ""
## [20] "Objective function value: 882.9426"
## [21] ""
## [22] "Condition number: 260.4"
## [23] ""
```

```
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "              THETA            OMEGA     SIGMA    "
## [28] "     lambda  0.1056  (0.2877)                    "
## [29] "      gamma  1.684   (0.0622)                    "
## [30] " slope1 ALP  0.4608  (0.1997)                    "
## [31] "slope2  LDH   0.468  (0.3474)                    "
## [32] ""
## [33] "The relative standard errors for omega and sigma are reported on the approximate"
## [34] "standard deviation scale (SE/variance estimate)/2."
## [35] "----------------------------------------------------------------------"
```

10.0.14.2 Diagnostic plots
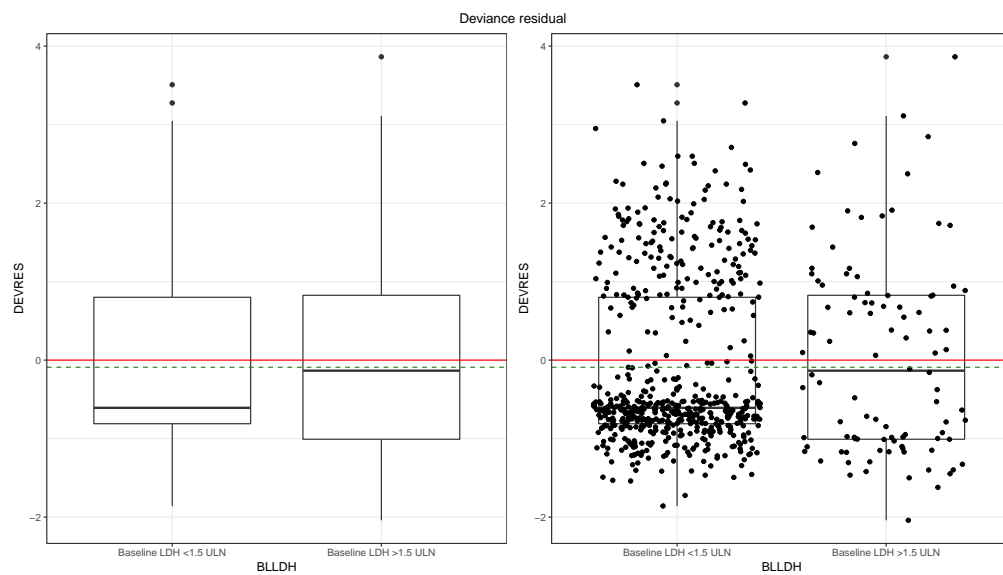
Figure 33: Residual-based diagnostics - Deviance plot

- zero reference line (red) ; mean deviance residuals (green dotted)
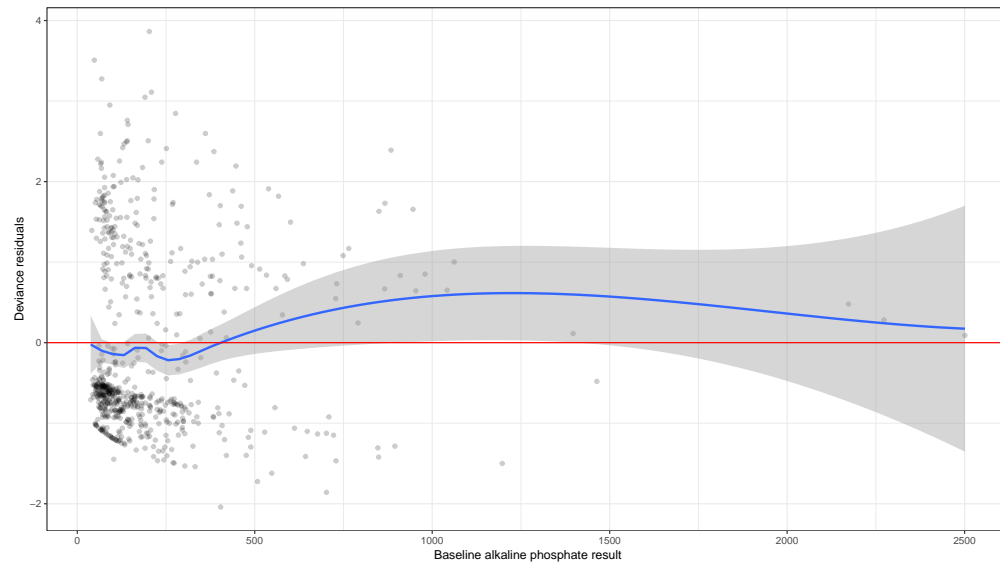
Figure 34: Residual-based diagnostics - Deviance plot
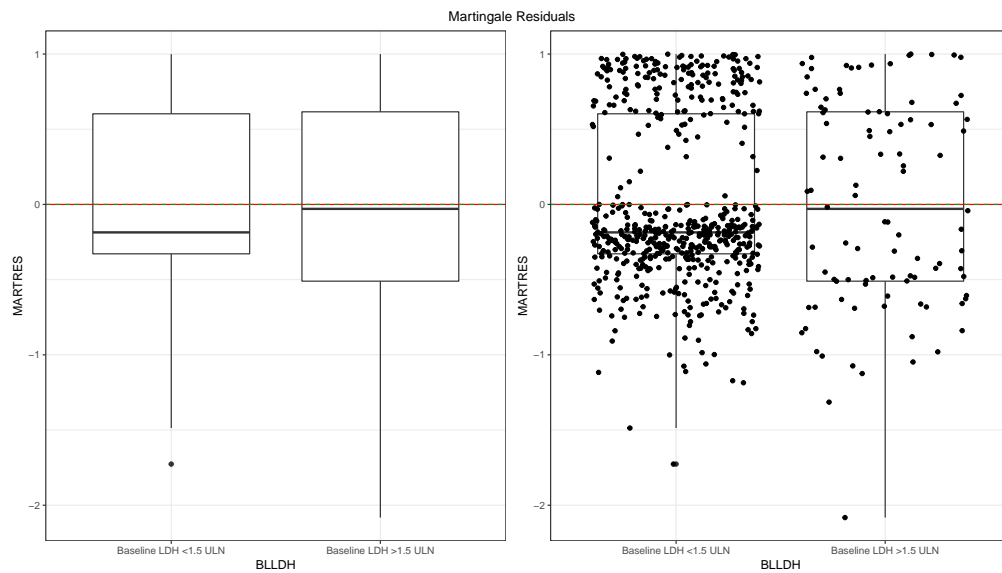
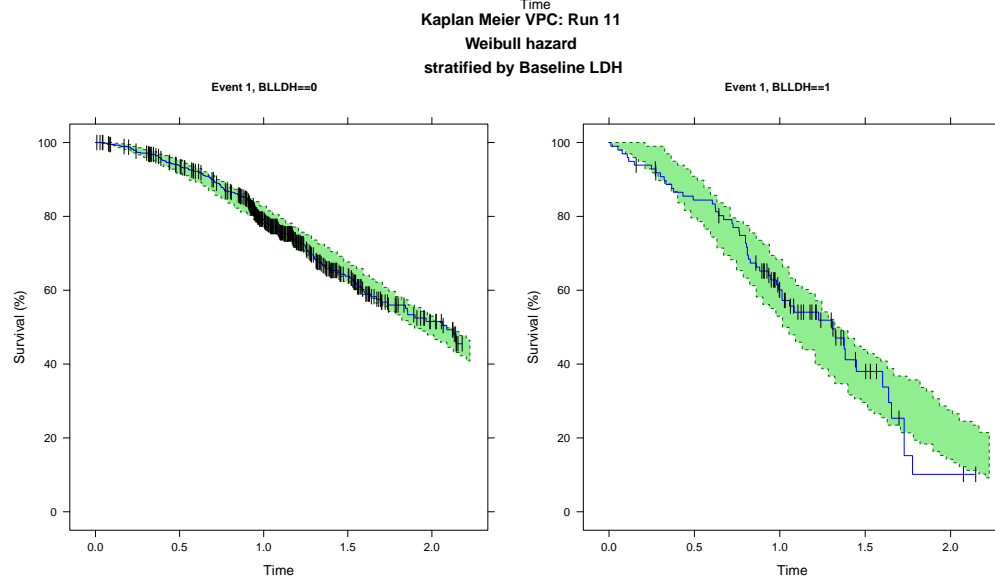Figure 35: Residual-based diagnostics - Martingale plot
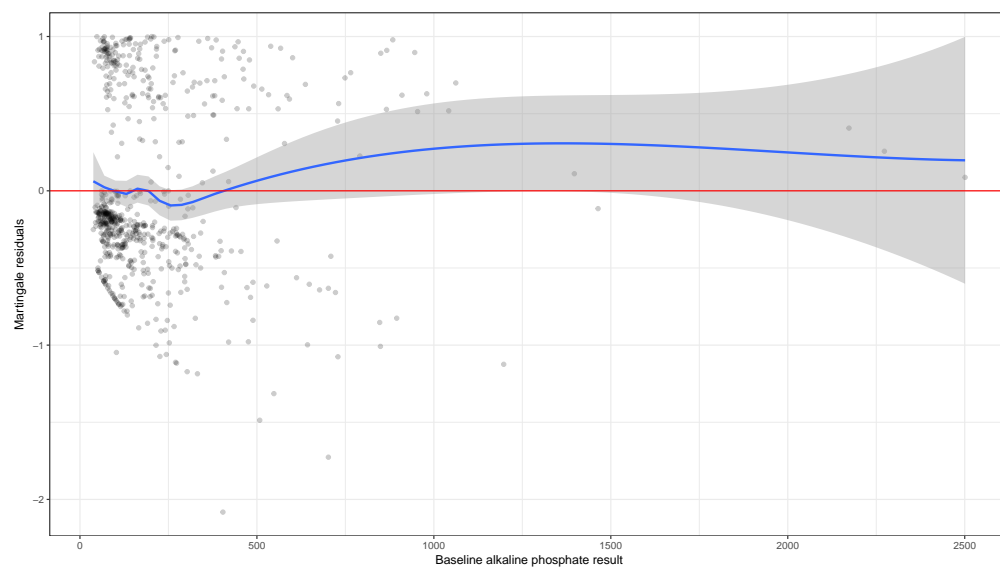
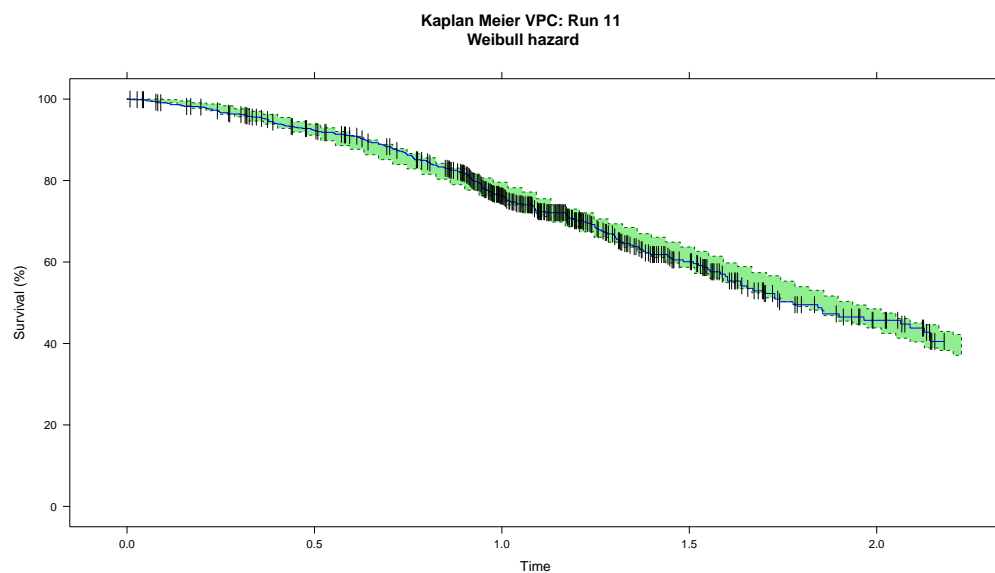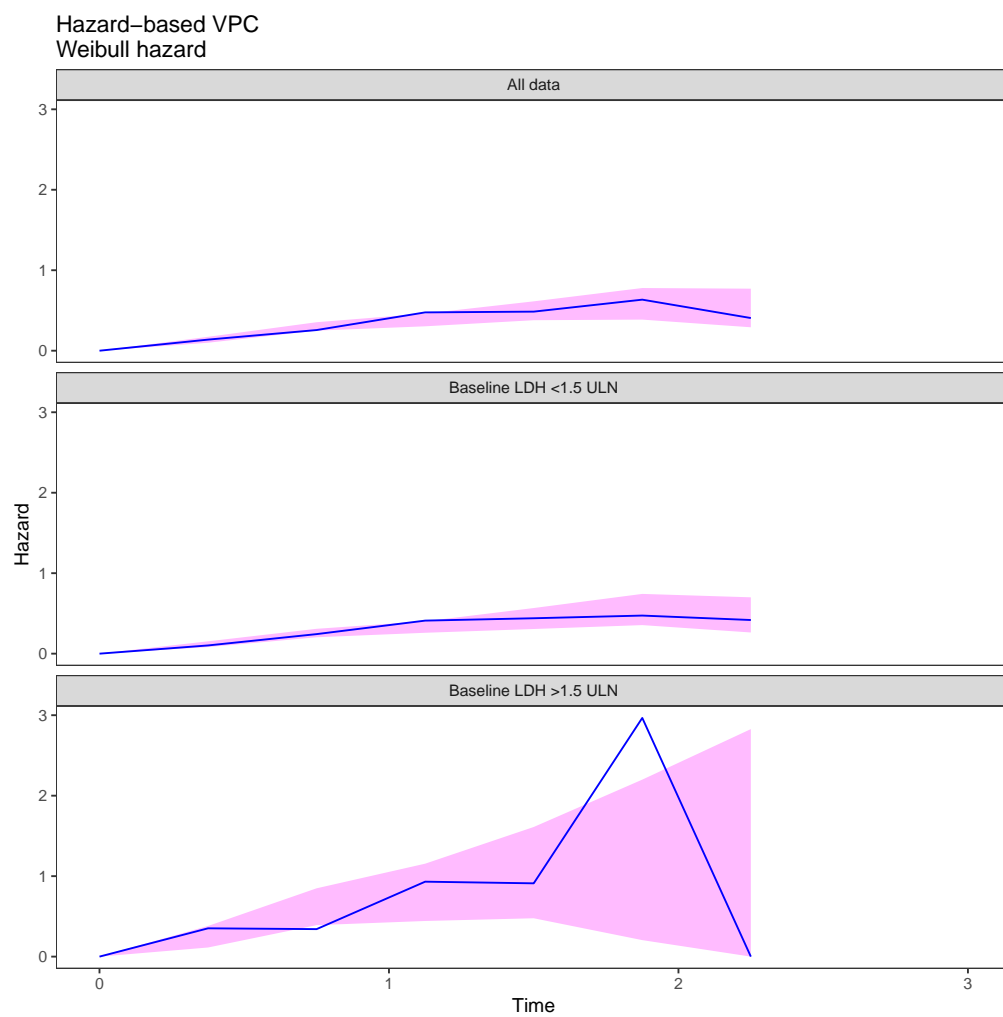Figure 36: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 11
Weibull hazard

Kaplan Meier VPC: Run 11
Weibull hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 11
Weibull hazard
mean BLALP
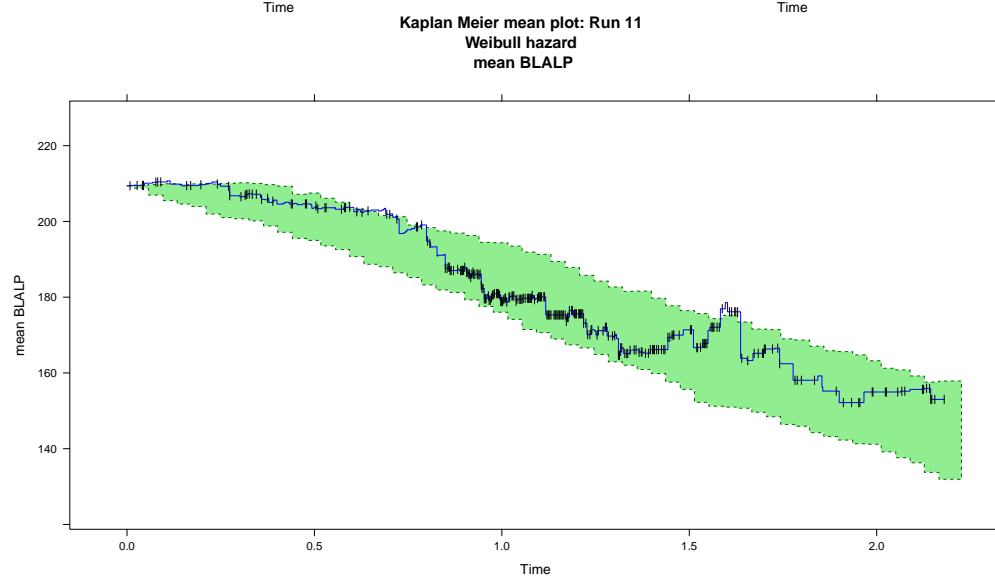
Figure 37: Simulation-based diagnostic: Hazard based VPC

10.0.15 Run 12 - Weibull Hazard + log baseline ALP & LDH effect (on BASE)

```
# next.mod(10,12,nm.dir)
show.mod(12, nm.dir) # print model
```

```
## ;; 1. Based on: 10
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;     log-logistic hazard
## ;; 4. Structural model:
## ;;     Hazard compartment
## ;; 5. Covariate model:
## ;;      log linear model (log BL ALP), linear model (BL LDH)
## ;; 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     TTE model - Project DataSphere # 78
## $INPUT       ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##              BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM LOGBLALP ; order
## ;-----------------------------------------------------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 occured 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, bianry 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
##
## ; LOGBLALP, log (BLLDH)
##
## ;----------------------------------------------------------
## $DATA        ../../DATA/ProjectDataSphere78_tte_V2_1.csv IGNORE=@
##     IGNORE(NOLDH.EQ.1)  ; 24 patients missing BL_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=13 TOL=9
##
## $MODEL       COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##  DELTA = THETA(1)* EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
## ;;================================== DIFFERENTIAL EQUATIONS ==================================
## ; Typical Value Log-logistic hazard,  h0(t) = exp(delta) kt^(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)
## ALP = SLP1*LOGBLALP      ; baseline ALP effect
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## DADT(1) = BASE
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;================================== 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)
##  ALPX = SLP1*LOGBLALP    ; baseline ALP effect
##  LDHX = SLP2*BLLDH   ; effect of LDH > 1.5 ULN
##  HAZNOW= BASEX * EXP(ALPX + LDHX)
##  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  -3.86 ; delta
```

```
##   (0,1.7) ; gamma
##   0.477 ; slope1 ALP
##   0.457 ; slope2  LDH
## $OMEGA   0  FIX  ; place holder
## ;;============================ ESTIMATION METHOD ============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##             NSIG=3 MSFO=msfb_12
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
##
## ;;=============================== TABLES ===============================
## $TABLE      NOPRINT ONEHEADER FILE=mytab12 ID TIME DV EVID MDV PRED
##             CHZ SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BASE BASEX DELTA GAMMA SLP1 SLP2 BLWHOSTAT BLALB BLALP
##             BLWHOLEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab12 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab12 ID DELTA GAMMA
##             ETAS(1:LAST)

## NULL
```

10.0.15.1 Run summary

```
## [1]  "------------------------------------------------------------------------"
## [2]  ""
## [3]  "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run12/run
## [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] "Large correlations between parameter estimates found        [ WARNING ]  "
## [15] "\tslope1 ALP - delta   -0.984825"
## [16] ""
## [17] "Total run time for model (hours:min:sec):          0:01:33"
## [18] "Estimation time for subproblem, sum over $EST (seconds):  59.26"
## [19] "Covariance time for subproblem, sum over $EST (seconds):  4.65"
## [20] ""
## [21] "Objective function value: 883.1451"
## [22] ""
## [23] "Condition number: 232.9"
## [24] ""
## [25] "Number of observation records: 666"
## [26] "Number of individuals: 666"
## [27] ""
## [28] "             THETA            OMEGA       SIGMA     "
```

```
## [29] "       delta  -3.796    (0.1252)                          "
## [30] "       gamma   1.705    (0.06215)                         "
## [31] " slope1 ALP  0.4656    (0.1912)                           "
## [32] "slope2  LDH  0.4628     (0.348)                           "
## [33] ""
## [34] "The relative standard errors for omega and sigma are reported on the approximate"
## [35] "standard deviation scale (SE/variance estimate)/2."
## [36] "-------------------------------------------------------------------"
```
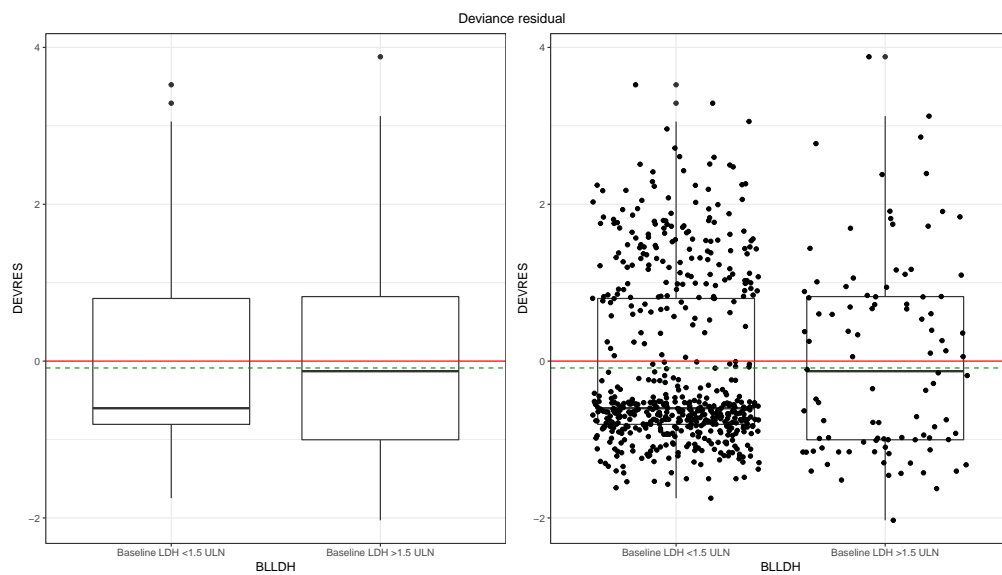
10.0.15.2 Diagnostic plots

Figure 38: Residual-based diagnostics - Deviance plot

- zero reference line (red) ; mean deviance residuals (green dotted)
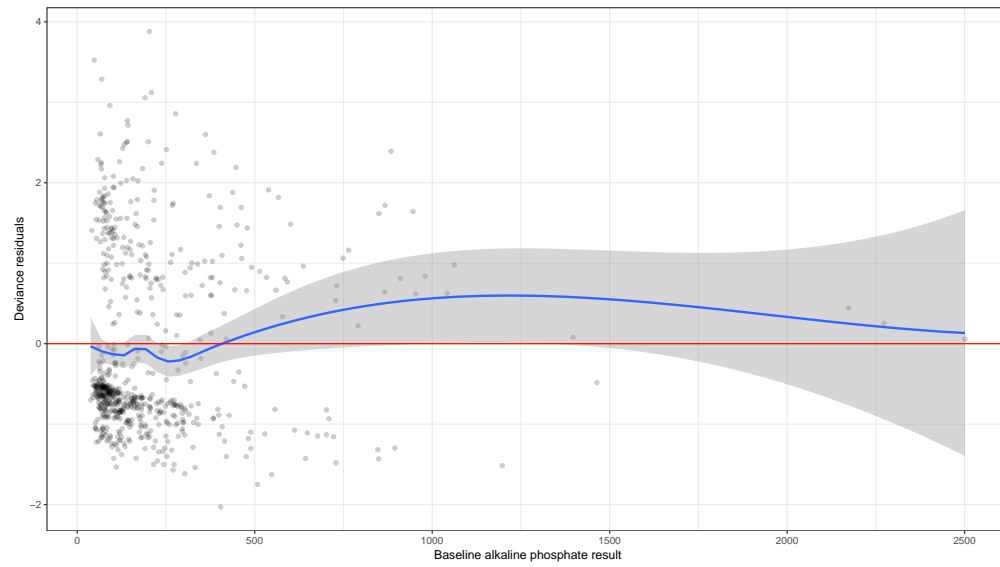
Figure 39: Residual-based diagnostics - Deviance plot
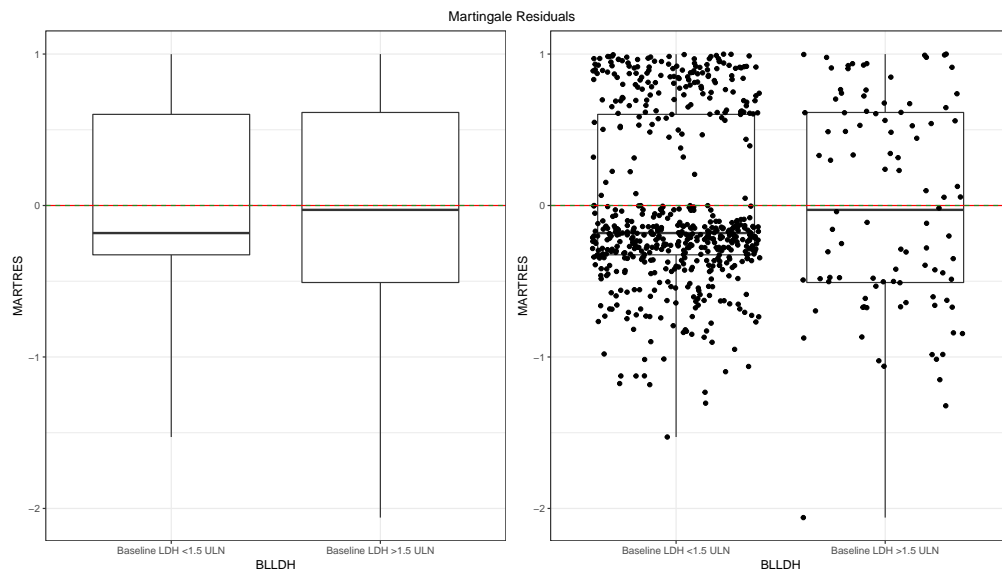
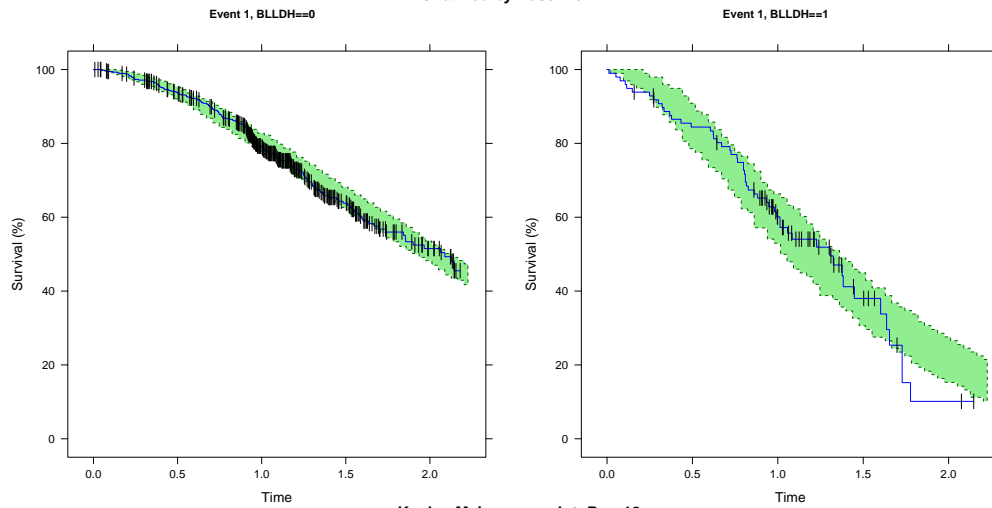Figure 40: Residual-based diagnostics - Martingale plot
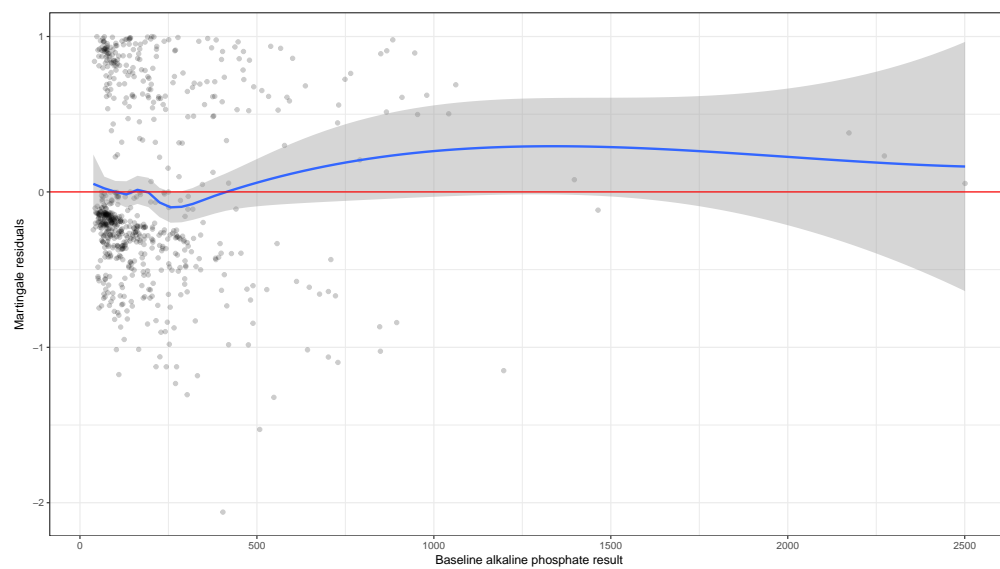
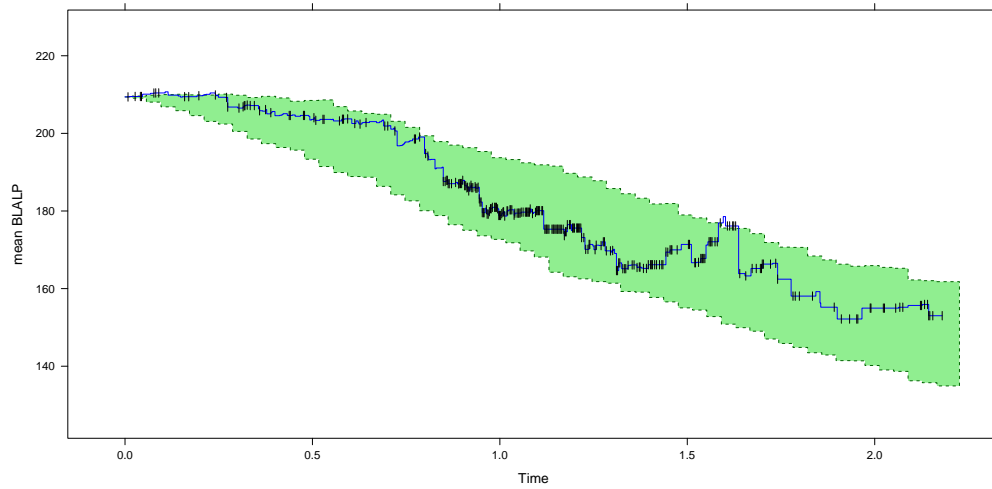Figure 41: Residual-based diagnostics - Martingale plot
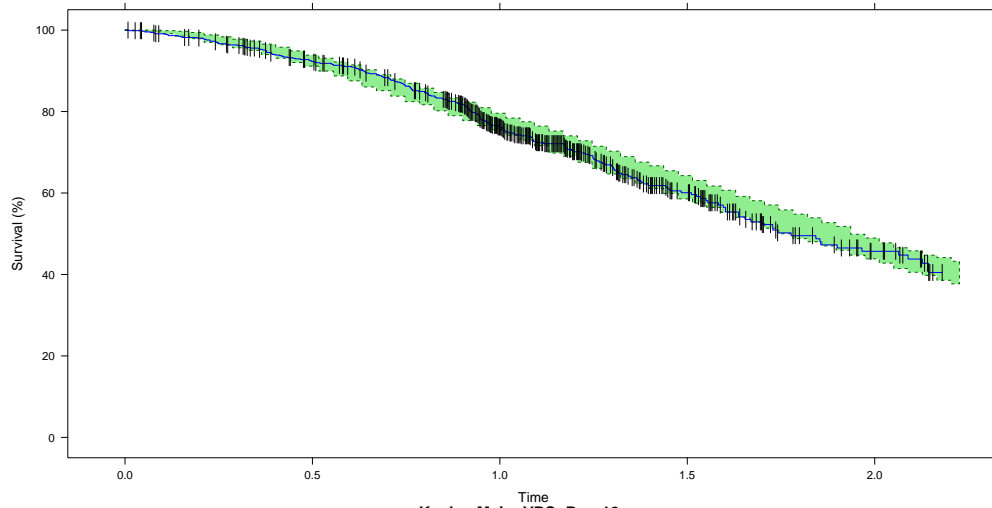
Kaplan Meier VPC: Run 12
Log–logistic hazard

Kaplan Meier VPC: Run 12
Log–logistic hazard
stratified by Baseline LDH

Event 1, BLLDH==0   Event 1, BLLDH==1

Kaplan Meier mean plot: Run 12
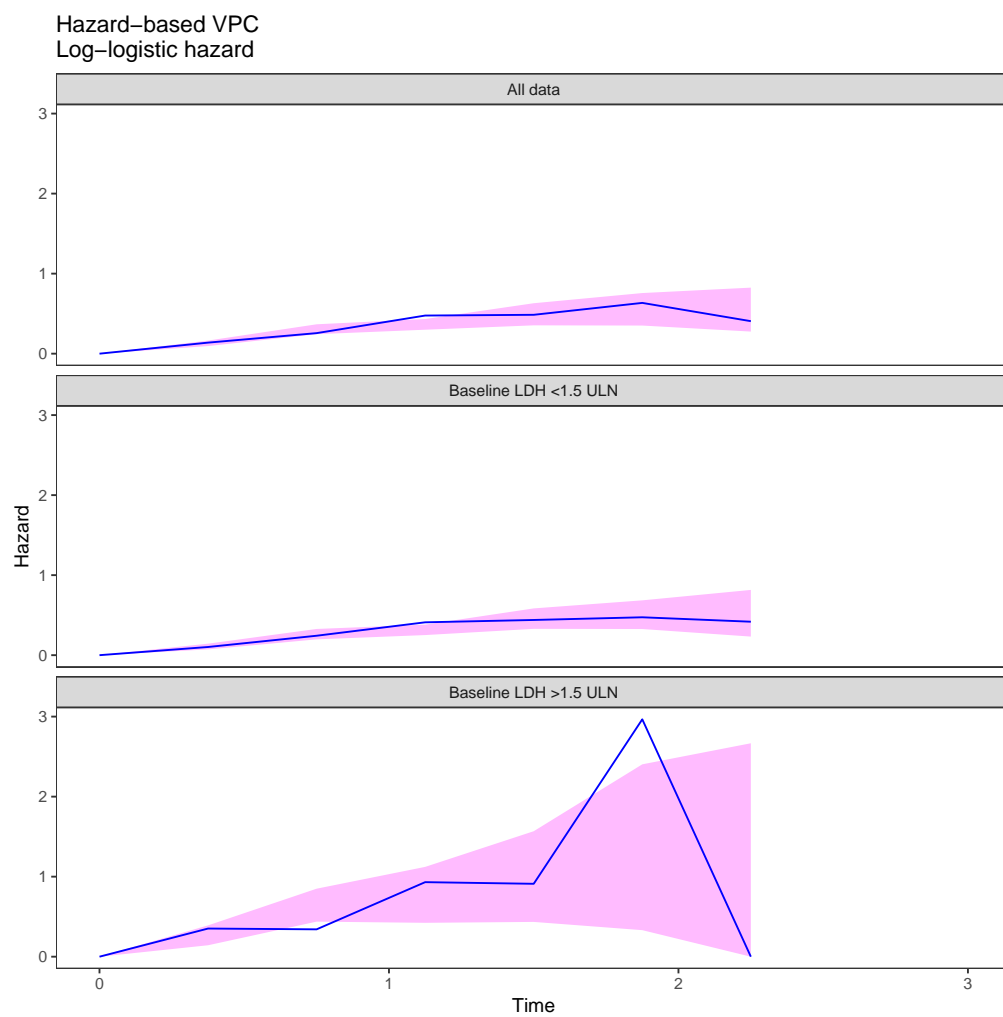**Log–logistic hazard**
mean BLALP

Figure 42: Simulation-based diagnostic: Hazard based VPC

10.0.16   Run 13 - Weibull Hazard + normalized log baseline ALP & LDH effect (on BASE)

```
# next.mod(12,13,nm.dir)
show.mod(13, nm.dir) # print model
```

```
## ;; 1. Based on: 12
## ;; 2. Description:
## ;;    Covariate TTE model
## ;; 3. Label:
## ;;     log-logistic hazard
## ;; 4. Structural model:
## ;;     Hazard compartment
## ;; 5. Covariate model:
## ;;      log linear model (log BL ALP), linear model (BL LDH)
## ;; 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    TTE model - Project DataSphere # 78
##
## $INPUT      ID TIME STIME EVID DV CENS MAXT NOLDH GENDER BLLDH BLAGE
##             BLWHOSTAT BLALB BLALP BLWHOLEVEL OSTIM LOGBLALP ; order
##
## ;----------------------------------------------------------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 occured 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, bianry 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
## ; LOGBLALP, log (BLLDH)
## ;----------------------------------------------------
## $DATA       ../../DATA/ProjectDataSphere78_tte_V2_1.csv IGNORE=@
##    IGNORE(NOLDH.EQ.1)  ; 24 patients missing BL_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=13 TOL=9
##
## $MODEL        COMP=(HAZARD)
## ;;=========================== PARAMETER DEFINITIONS ===========================
## $PK
##  DELTA = THETA(1)* EXP(ETA(1))
##  GAMMA = THETA(2)
##  SLP1 = THETA(3)
##  SLP2 = THETA(4)
##
##  MEANLOGBLALP = 5.013
## ; MEIDANLOGBLALP =  4.875
##
## ;;================================ DIFFERENTIAL EQUATIONS ================================
## ; Typical Value Log-logistic hazard
## ; h0(t) = exp(delta) kt^(k-1) / (1+ exp(delta)*t^k)
## ; where k = gamma
##
## $DES
## DEL = 1E-6  ; to keep from taking 0**power
##
## BASE = EXP(DELTA)*GAMMA*(T+DEL)**(GAMMA-1) / (1 + EXP(DELTA)*(T+DEL)**GAMMA)
## ALP = SLP1*(LOGBLALP-MEANLOGBLALP)   ; normalized baseline ALP effect  - mean
## LDH = SLP2*BLLDH ; effect of LDH > 1.5 ULN
##
## DADT(1) = BASE
##
## DADT(1) = BASE * EXP(ALP + LDH)
## ;;================================ 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)
##  ALPX = SLP1*(LOGBLALP-MEANLOGBLALP) ; normalized baseline ALP effect  - mean
##  LDHX = SLP2*BLLDH   ; effect of LDH > 1.5 ULN
```

```
##   HAZNOW= BASEX * EXP(ALPX + LDHX)
##   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  -3.8 ; delta
##  (0,1.71) ; gamma
##  0.466 ; slope1 ALP
##  0.463 ; slope2  LDH
## $OMEGA  0  FIX  ; place holder
## ;;============================== ESTIMATION METHOD ==============================
## ;Sim_start : add/remove for simulation
## $COVARIANCE PRINT=E
## $ESTIMATION MAXEVAL=9999 METHOD=COND LAPLACE LIKE PRINT=1 SIGL=9
##             NSIG=3 MSFO=msfb_13
## ;$SIMULATION (5988566) (39978 UNIFORM) ONLYSIM NOPREDICTION SUB=100
##
## ;Sim_end
```

```
##
## ;;============================ TABLES ============================
## $TABLE      NOPRINT ONEHEADER FILE=mytab13 ID TIME DV EVID MDV PRED
##             CHZ SUR HAZNOW MARTRES DEVRES NOLDH GENDER BLLDH BLAGE
##             BASE BASEX DELTA GAMMA SLP1 SLP2 BLWHOSTAT BLALB BLALP
##             BLWHOLEVEL OSTIM
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=sdtab13 ID TIME SUR EVID
## $TABLE      NOAPPEND ONEHEADER NOPRINT FILE=patab13 ID DELTA GAMMA
##             ETAS(1:LAST)

## NULL
```

10.0.16.1 Run summary

```
## [1] "------------------------------------------------------------------------"
## [2] ""
## [3] "/pmx_bip/PMx_Playground/gbenitez/other_projects/PostDoc_project_ISoP/2018_TTE/NONMEM/run13/run
## [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):            0:01:21"
## [17] "Estimation time for subproblem, sum over $EST (seconds):   48.5"
## [18] "Covariance time for subproblem, sum over $EST (seconds):   4.21"
## [19] ""
## [20] "Objective function value: 887.1535"
## [21] ""
## [22] "Condition number: 4.56"
## [23] ""
## [24] "Number of observation records: 666"
## [25] "Number of individuals: 666"
## [26] ""
## [27] "             THETA            OMEGA       SIGMA    "
## [28] "      delta  -1.329  (0.07016)                     "
## [29] "      gamma   1.885  (0.06791)                     "
## [30] " slope1 ALP   0.458  (0.1994)                      "
## [31] "slope2  LDH   0.468  (0.3454)                      "
## [32] ""
## [33] "The relative standard errors for omega and sigma are reported on the approximate"
## [34] "standard deviation scale (SE/variance estimate)/2."
## [35] "------------------------------------------------------------------------"
```

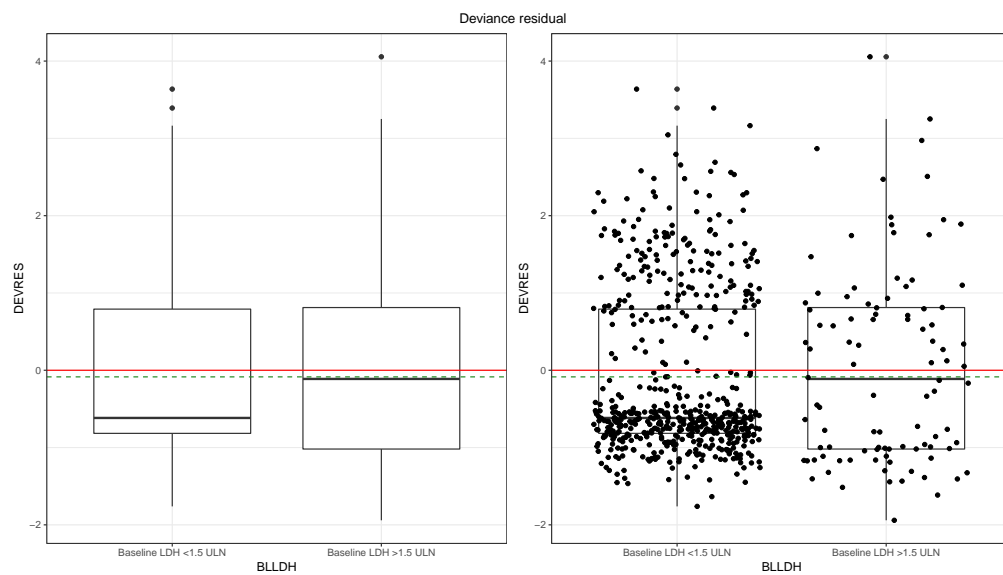### 10.0.16.2 Diagnostic plots

Figure 43: Residual-based diagnostics - Deviance plot

- zero reference line (red) ; mean deviance residuals (green dotted)
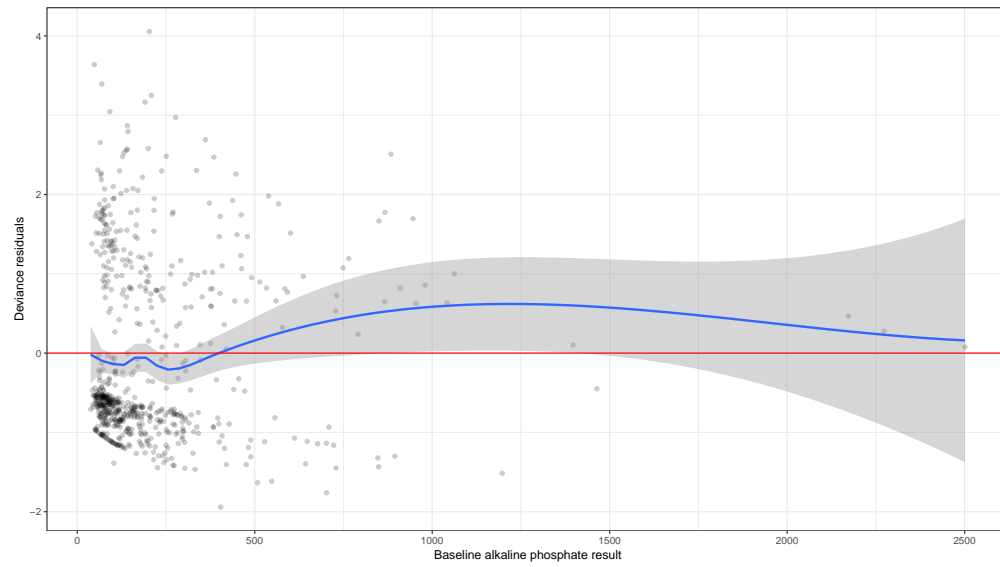
Figure 44: Residual-based diagnostics - Deviance plot
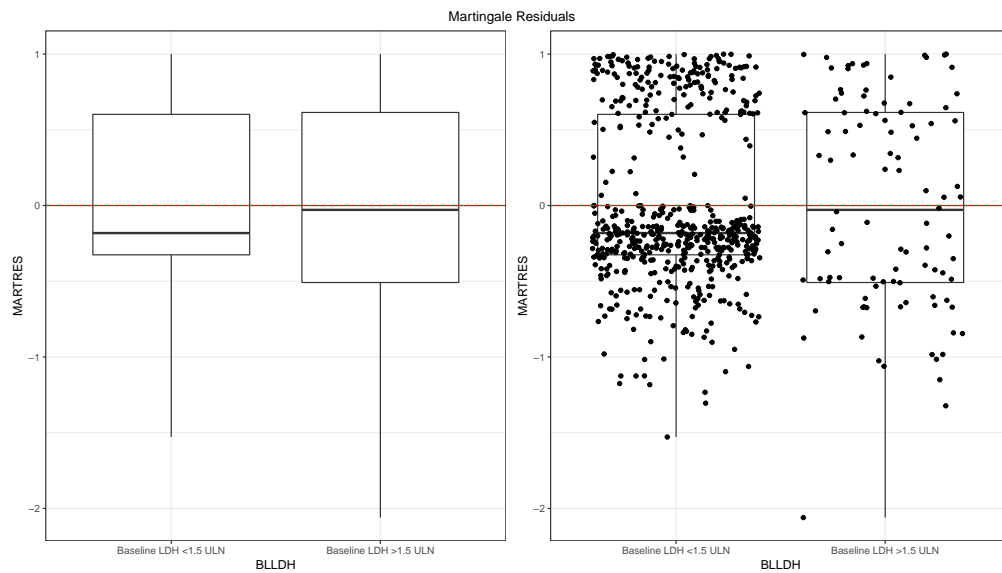

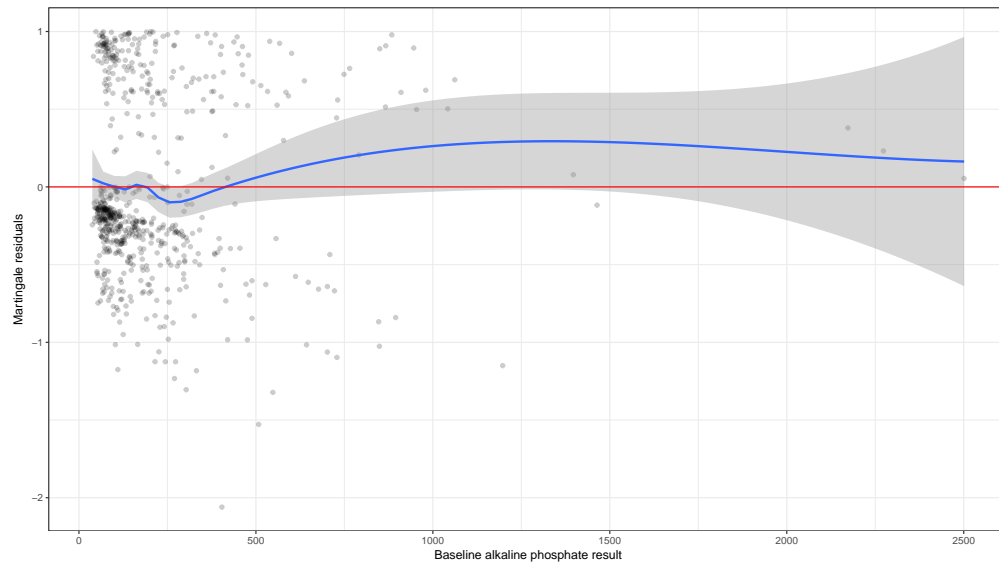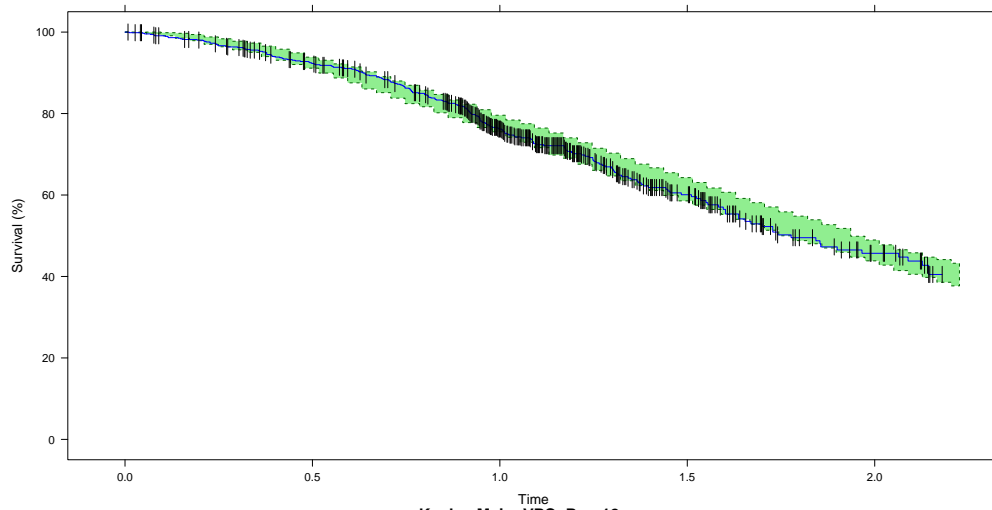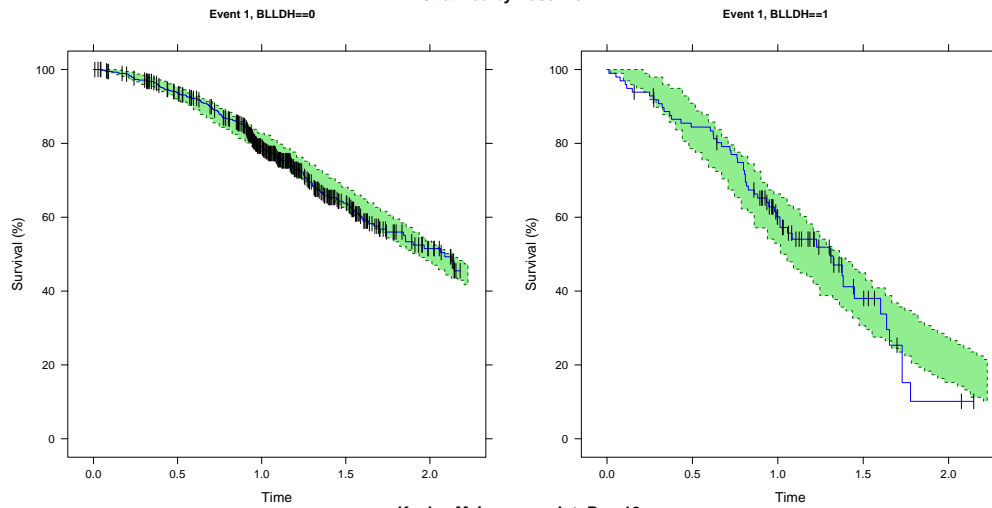Figure 45: Residual-based diagnostics - Martingale plot

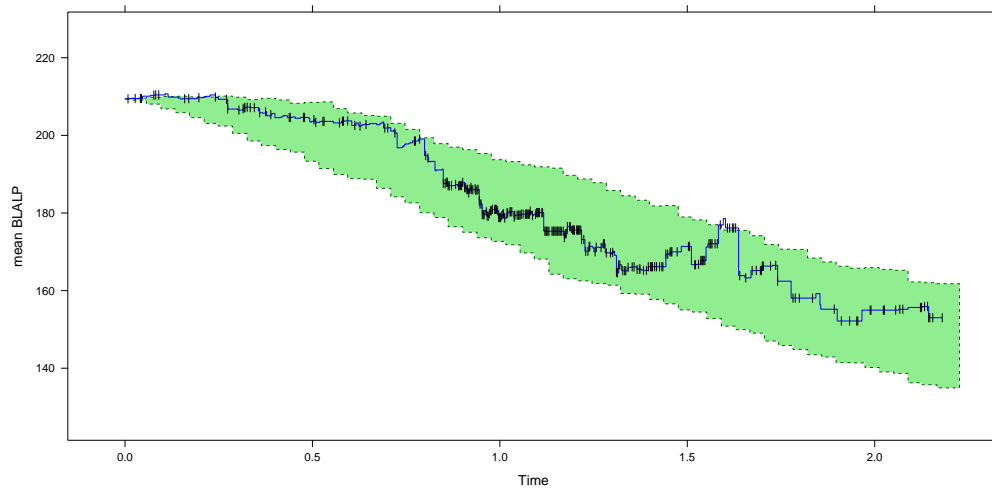Figure 46: Residual-based diagnostics - Martingale plot

Kaplan Meier VPC: Run 12
Log–logistic hazard

Kaplan Meier VPC: Run 12
Log–logistic hazard
stratified by Baseline LDH

Event 1, BLLDH==0

Event 1, BLLDH==1

Kaplan Meier mean plot: Run 12
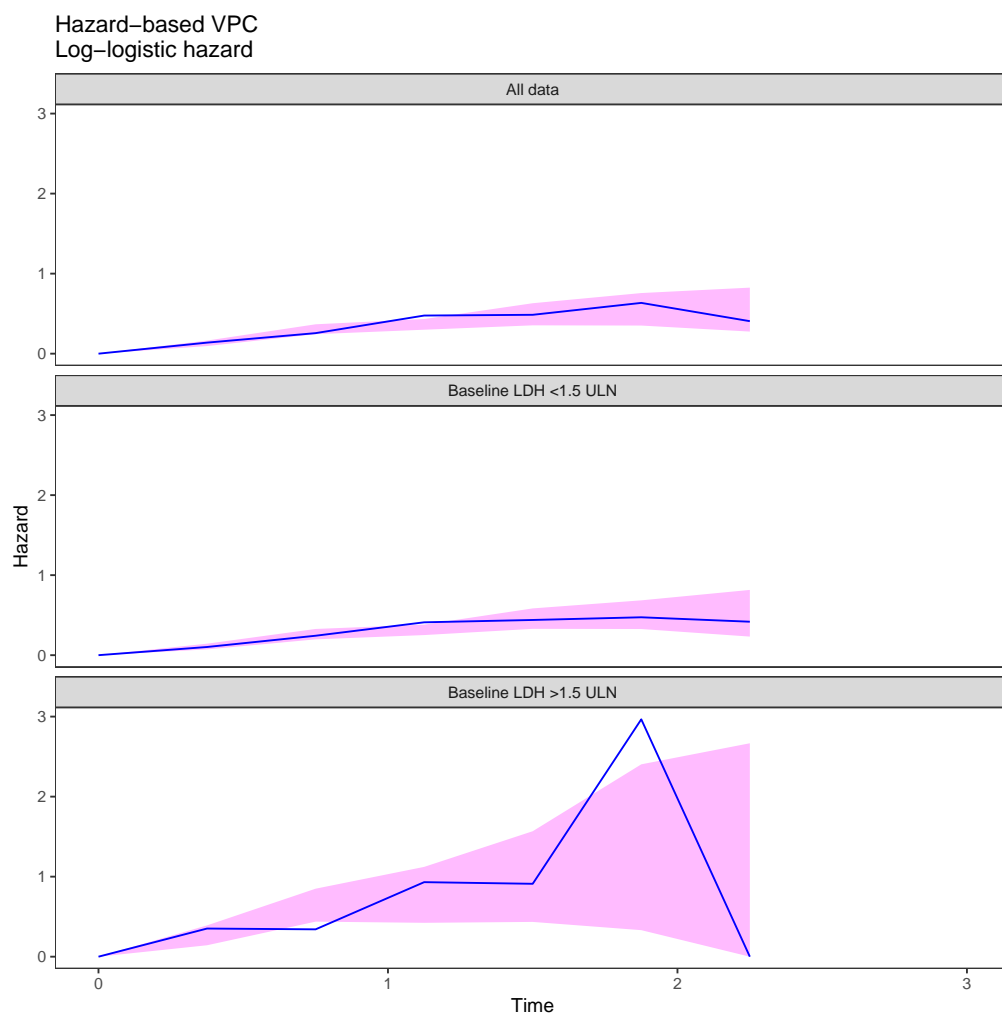**Log–logistic hazard**
mean BLALP

Figure 47: Simulation-based diagnostic: Hazard based VPC

11 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] bindrcpp_0.2    xpose_0.4.1     xpose4_4.6.0    dplyr_0.7.4
##  [5] xtable_1.8-2    GGally_1.3.2    gridExtra_2.3   ggplot2_2.2.1
##  [9] metrumrg_5.55   MASS_7.3-47     XML_3.98-1.9    lattice_0.20-35
## [13] reshape_0.8.7   stringr_1.2.0   base64enc_0.1-3 rmarkdown_1.8
## [17] tidyselect_0.2.3 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        Matrix_1.2-12
## [16] foreach_1.4.4     yaml_2.1.16        rprojroot_1.3-2
## [19] glue_1.2.0        R6_2.2.2           survival_2.41-3
## [22] udunits2_0.13     tweenr_0.1.5       purrr_0.2.4
## [25] magrittr_1.5      units_0.5-1        codetools_0.2-15
## [28] splines_3.4.3     backports_1.1.2    scales_0.5.0
## [31] htmltools_0.3.6   assertthat_0.2.0   ggforce_0.1.1
## [34] colorspace_1.3-2  labeling_0.3       stringi_1.1.6
## [37] lazyeval_0.2.1    munsell_0.4.3      gam_1.14-4
```