

# Should I Stop or Should I Go: Early Stopping with Heterogeneous Populations

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Randomized experiments are the gold-standard method of determining causal effects, whether in clinical trials to evaluate medical treatments or in A/B tests to evaluate online product offerings. Randomized experiments often need to be stopped prematurely—whether due to ethical or financial reasons—if the treatment yields an unintended harmful effect. While many existing methods determine when to stop an experiment early, these methods are typically applied to the collected data in aggregate and do not account for treatment effect heterogeneity on diverse patient or user populations. We first establish that current methods often fail to stop experiments when the treatment harms a minority group of trial participants. We then use causal machine learning to develop the first broadly-applicable method for heterogeneous early stopping, Causal Latent Analysis for Stopping Heterogeneously (CLASH). Finally, we demonstrate that CLASH’s performance outperforms baselines on simulated and real data in early stopping for clinical trials with minority patient groups, and A/B tests with varied user devices.

**Stopping homogeneously is harmful** There are a variety of statistical methods that determine when to stop an experiment for harm [3, 1]. Investigators in both clinical trials and A/B tests will often choose to use a subset of these methods—collectively referred to as “stopping tests.” Stopping tests not only identify harmful effects from early data, but also limit the probability of stopping early when the treatment is not harmful. However, stopping tests are typically applied to the population in aggregate (i.e., “homogeneously”) and do not account for heterogeneous populations. For example, a drug may be safe for younger patients, but harm patients over the age of 65. In a hypothetical situation where younger and older patients are equally sized groups with equal but opposite treatment effects, the true Average Treatment Effect (ATE) is zero, so a traditional homogeneously-applied stopping test with  $H_0: \text{ATE} \leq 0$  is designed to continue to completion at least  $(1 - \alpha)\%$  of the time. Unfortunately, this failure to stop means that half of the trial participants will be harmed.

Consider a clinical trial for a drug such as warfarin, which has no harmful effect on the majority of the population but increases the rate of adverse effects in elderly patients [2]. Using a simple simulation (Fig 1), we demonstrate that if elderly patients comprise  $\leq 20\%$  of the trial population, then applying a stopping test homogeneously would rarely stop the trial for harm. For example, if elderly patients comprise 10% of trial participants, then the probability of early the trial early using homogeneous stopping tests is less than 20%, even if the treatment has a very large harmful effect. Thus in most cases, the trial continues to recruit elderly patients until its scheduled end, many of whom will be harmed by their participation. This outcome violates the bioethical principle of non-maleficence and is clearly undesirable.

**CLASH method for stopping heterogeneously** While a growing body of literature has studied how to infer such heterogeneous effects [4], no prior research has described how to adapt common stopping tests to respond to heterogeneity. CLASH does not require prior knowledge of the source of heterogeneity, makes no parametric assumptions, and works with any data distribution. It is thus the first broadly applicable tool for heterogeneous early stopping.

At each interim checkpoint of the trial, CLASH operates in two stages. In Stage 1, CLASH uses causal machine learning to estimate the probability that each participant is harmed by the treatment. Then in Stage 2, it uses these inferred probabilities to reweight the test statistic of

any chosen stopping test (adapting the existing stopping test to better detect treatment harms on participants). CLASH allows a practitioner to use their stopping test of choice: it is thus flexible and easy-to-use. We theoretically establish that, for sufficiently large samples, CLASH stops trials faster than the homogeneous approach if the treatment harms only a subset of trial participants. CLASH also does not stop trials unless a group is harmed: it thus leads to faster early stopping without stopping unnecessarily.

**CLASH outperforms baselines in early stopping** In an extensive series of simulation experiments, we demonstrate that CLASH outperforms existing baselines (Fig 2). If the minority group is harmed, CLASH (red) significantly increases the stopping probability over the homogeneous approach (blue) and SUBTLE (purple; a recently-developed heterogeneous-stopping baseline method [5] that only builds upon the often homogeneously-applied mSPRT stopping test). For large effect sizes, CLASH is as effective as an oracle that has prior knowledge of the harmed subgroup (green). Crucially, if the treatment has no harmful effect, CLASH does not stop the trial more often than either baseline. CLASH’s improvements over baseline trial stopping methods are robust across parameters such as stopping tests, majority and minority group sizes and treatment effects, number of covariates used, etc.

We further illustrate CLASH’s performance using real-world data from a technology company running a large-scale A/B test to evaluate the effect of a software update on user experience for 500,000 participants (Fig 3). CLASH is able to effectively detect user harms in certain geographic regions (wherein the software update was determined to have a significantly negative impact on relevant metrics), and appropriately stop early. Overall, we show that our method leads to effective heterogeneous early stopping across a range of randomized experiments, outperforming baselines, and nearing oracle-level performance at large sample sizes.

We emphasize that early stopping is a nuanced decision. For example, if a treatment harms only a subset of participants, it may be desirable to stop the experiment only on the harmed group but continue it on the rest of the population. In other situations, it may make sense to stop the trial altogether. Such decisions are influenced by the treatment’s potential benefit, the nature of harm, and other ethical considerations; while our method is a useful aid for practitioners to make difficult decisions on early stopping, it is not intended to replace discussion on trial ethics.

## References

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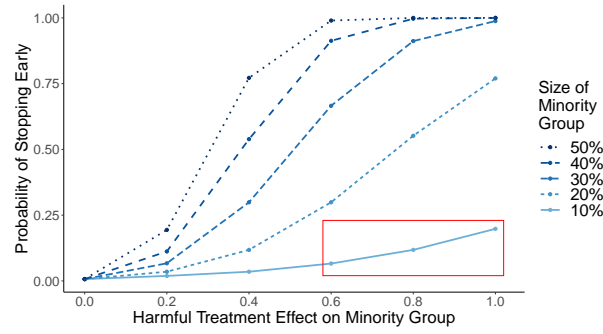


Figure 1: Shortcomings of applying stopping tests homogeneously (simulated using the O'Brien-Fleming stopping test).

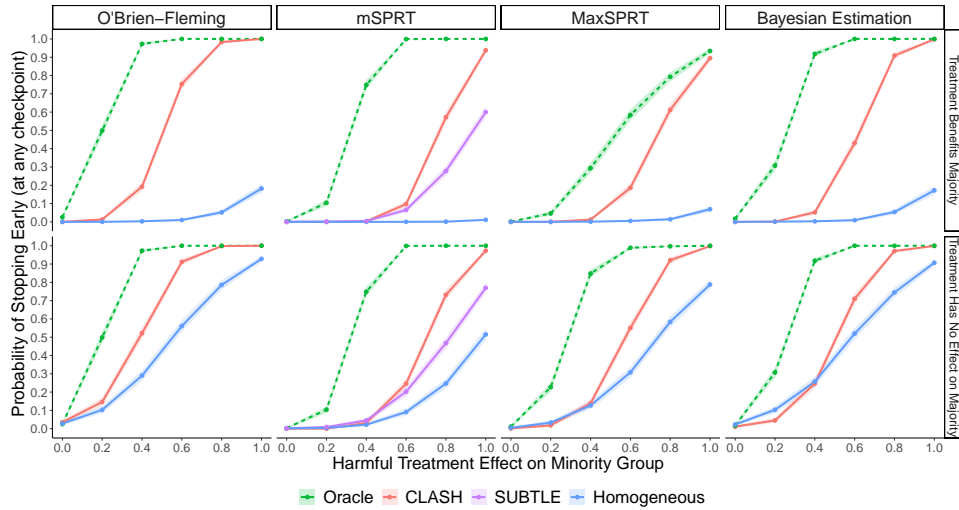


Figure 2: Performance of CLASH in a simulation experiment with normally distributed outcomes.

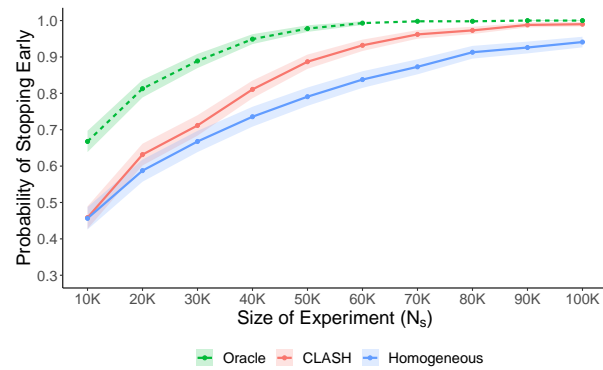


Figure 3: CLASH's performance by sample size with real-world data from an A/B test.