

Equivalence of dose-finding methods

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Suppose that we have the following working model,

$$\tau_i = \psi_m(d_i, a) = \alpha_{mi}^{\exp(a)},$$

then we aim to show that the expected value of $\psi_m(d_i, a)$ is equivalent to the expected value of τ_i . Hence we have both,

$$\begin{aligned} E(\tau_i) &= \int_0^1 \tau_i f_m(\tau_i | \Omega_j) d\tau_i \text{ and,} \\ E(\psi_m(d_i, a)) &= \int_{-\infty}^{\infty} \psi_m(d_i, a) f_m(a | \Omega_j) da. \\ \Rightarrow \frac{d\tau_i}{da} &= \alpha_{mi}^{\exp(a)} \log(\alpha_{mi}) \exp(a), \\ &= \alpha_{mi}^{\exp(a)} \log(\alpha_{mi}^{\exp(a)}), \\ &= \psi_m(d_i, a) \log(\psi_m(d_i, a)), \\ \Rightarrow d\tau_i &= \psi_m(d_i, a) \log(\psi_m(d_i, a)) da. \end{aligned}$$

Moreover, since we know that

$$f_m(\tau_i | \Omega_j) = \left| \frac{1}{\tau_i \log(\tau_i)} \right| f_m(\psi_m^{-1}(d_i, \tau_i) | \Omega_j),$$

then by substitution we obtain the following,

$$\begin{aligned} E(\tau_i) &= \int_0^1 \tau_i f_m(\tau_i | \Omega_j) d\tau_i, \\ &= \int_{-\infty}^{\infty} \psi_m(d_i, a)^2 \log(\psi_m(d_i, a)) \left| \frac{1}{\psi_m(d_i, a) \log(\psi_m(d_i, a))} \right| f_m(a | \Omega_j) da, \\ &= \int_{-\infty}^{\infty} \psi_m(d_i, a) f_m(a | \Omega_j) da, \\ &= E(\psi_m(d_i, a)) \end{aligned}$$

From this result, it is trivial to show that,

$$\begin{aligned} \int_0^1 \tau_i g(\tau_i | \Omega_j) d\tau_i &= \int_0^1 \tau_i \left(\sum_m p(m | \Omega_j) f_m(\tau_i | \Omega_j) \right) d\tau_i, \\ &= \sum_m p(m | \Omega_j) \int_0^1 \tau_i f_m(\tau_i | \Omega_j) d\tau_i, \\ &= \sum_m p(m | \Omega_j) \int_{-\infty}^{\infty} \psi_m(d_i, a) f_m(a | \Omega_j) da. \end{aligned}$$