

# Supplementary Material

## Part 2: R code for reproducing the figures in the manuscript for A Critical Review of Graphics for Subgroup Analyses in Clinical Trials and Some Improvements

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### Contents

|          |   |           |
|----------|---|-----------|
| <b>1</b> | <b>Overview</b>   | <b>1</b>  |
|          | <b>Getting started</b>  | <b>2</b>  |
| <b>2</b> | <b>Graphical approaches to subgroup problems</b>                                | <b>2</b>  |
| 2.1      | Graphical approaches with a direct comparison of treatment effects . . . . .    | 2         |
| 2.1.1    | Level Plot . . . . .  | 2         |
| 2.1.2    | Mosaic Plot . . . . .   | 3         |
| 2.1.3    | Contour plot . . . . .  | 5         |
| 2.1.4    | Venn diagram . . . . .  | 6         |
| 2.1.5    | Bar chart . . . . .   | 8         |
| 2.1.6    | Forest Plot . . . . .   | 9         |
| 2.1.7    | Tree plot . . . . .   | 10        |
| 2.1.8    | Galbraith plot . . . . .  | 11        |
| 2.1.9    | L'Abb'e plot . . . . .  | 12        |
| 2.1.10   | STEPP . . . . .   | 13        |
| 2.1.11   | Upset plot . . . . .  | 14        |
| 2.1.12   | Chord diagram . . . . .   | 17        |
| 2.1.13   | Nightingale Rose . . . . .  | 17        |
| <b>3</b> | <b>Graphics in the supplementary material</b>                                   | <b>18</b> |
| 3.1      | Alternative Galbraith plot . . . . .  | 18        |
| 3.2      | Graphical approaches with an indirect comparison of treatment effects . . . . . | 19        |
| 3.2.1    | Mosaic Plot . . . . .   | 19        |
| 3.2.2    | Nightingale Rose . . . . .  | 20        |
| 3.2.3    | Alluvial Plot . . . . .   | 22        |
| 3.3      | Graphical approaches for subgroup composition . . . . .                         | 23        |
| 3.3.1    | Pairwise overlap . . . . .  | 23        |
| 3.3.2    | Chord diagrams in matrix layout . . . . .                                       | 25        |

## 1 Overview

In this vignette we showcase all plots in the manuscript with their corresponding code to illustrate the usage of the `SubgrPlots` package.

## Getting started

We use the `prca` dataset that is available in the package. The dataset is also available in <sup>1</sup>.

```
# Loads the SubgrPlots package available as supplementary material from the
# manuscript website. Install it first!!
library(SubgrPlots)
library(dplyr) # For some data wrangling
# Load the dataset to be used
data(prca)
head(prca)
#>   surtime cens rx bm hx stage pf age weight age1 age2 wt1 wt2 age_group
#> 1    72.5    0  0  0  0     3  0  75     76    1  0  0  0  (65,75]
#> 2    40.5    1  1  0  1     3  0  69    102    1  0  1  0  (65,75]
#> 3    20.5    1  0  0  1     3  1  75     94    1  0  1  0  (65,75]
#> 4    65.5    0  0  0  0     3  0  67     99    1  0  1  0  (65,75]
#> 5    24.5    1  0  0  0     3  0  71     98    1  0  1  0  (65,75]
#> 6    46.5    1  0  0  0     3  0  75    100    1  0  1  0  (65,75]
#>   weight_group
#> 1    [69,90]
#> 2    (90,110]
#> 3    (90,110]
#> 4    (90,110]
#> 5    (90,110]
#> 6    (90,110]
```

## 2 Graphical approaches to subgroup problems

### 2.1 Graphical approaches with a direct comparison of treatment effects

#### 2.1.1 Level Plot

```
dat <- prca
levels(dat$age_group) <- c("Young", "Middle-aged", "Old")
levels(dat$weight_group) <- c("Low", "Mid", "High")
names(dat)[c(14,15)] <- c("Age", "Weight")
strip.title = "Treatment effect size (log hazard ratio)"

### Figure 1. Level plot -----
plot_level(dat,
  covari.sel = c(14,15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  ss.rect = FALSE,
  range.strip = c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7,
  font.size = c(14, 12, 1, 14, 1),
  title = paste0("Total sample size = ", nrow(dat)),
  strip = strip.title, effect = "HR",
  show.overall = TRUE, palette = "hcl")
#> The minimum of treatment effect sizes is -2.426052
#> The maximum of treatment effect sizes is 0.3349348
```

<sup>1</sup>Royston P, Sauerbrei W. Multivariable model-building: a pragmatic approach to regression analysis based on fractional polynomials for modelling continuous variables. John Wiley & Sons; 2008 Sep 15. (<https://www.imbi.uni-freiburg.de/Royston-Sauerbrei-book/index.html#datasets> - accessed 15th December 2018)

```
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)

### Cells proportional to sample sizes -----
plot_level(dat,
  covari.sel = c(14,15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  ss.rect = TRUE,
  range.strip = c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7,
  font.size = c(14, 12, 1, 14, 1),
  title = paste0("Total sample size = ", nrow(dat)),
  strip = strip.title, show.overall = TRUE, palette = "hcl")
#> The minimum of treatment effect sizes is -2.426052
#> The maximum of treatment effect sizes is 0.3349348
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)
```

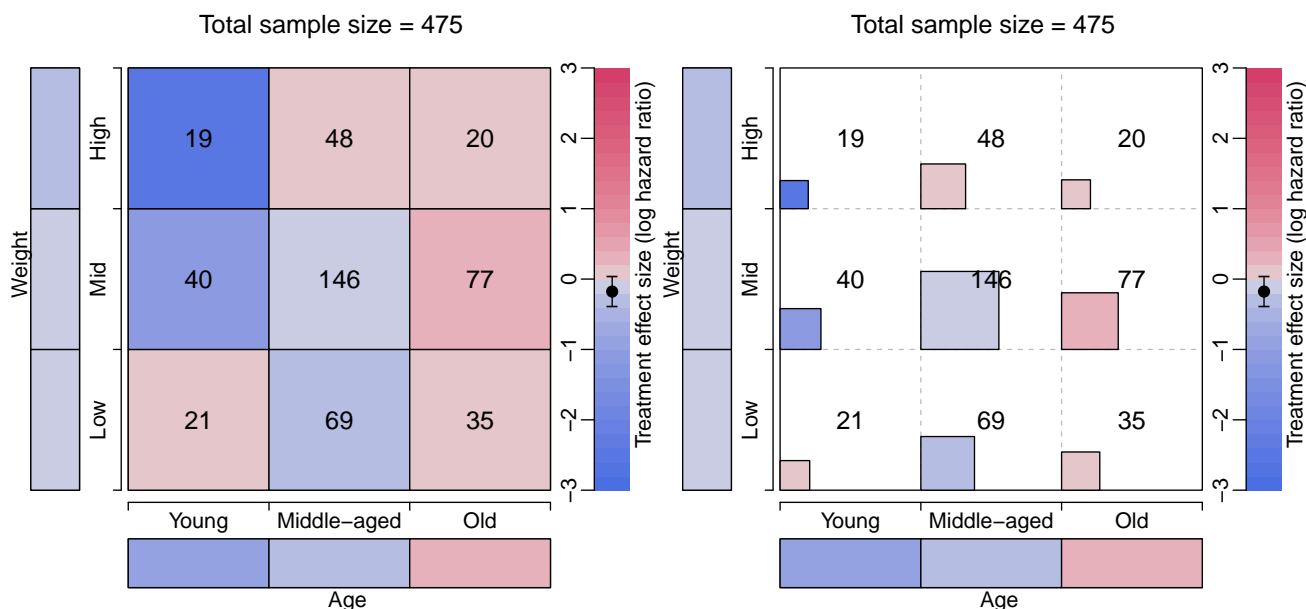


Figure 1: Level plots of treatment effect in terms of the log-hazard ratio across mutually disjoint subgroups defined by age and weight categorised in three levels. The cells on the bottom and the left margins correspond to the marginal subgroups defined by the levels of age and weight. In (b), the area of each square inside the cells is proportional to the sample sizes, which are also displayed in the middle of the cells.

### 2.1.2 Mosaic Plot

```
dat <- prca
levels(dat$Age_group) = c("Young", "Middle-aged", "Old")
levels(dat$weight_group) = c("Low", "Mid", "High")
# Change variable names for better presentation
dat %>%
  rename(`Bone Metastasis` = bm,
    `Performance rating` = pf,
    `History of cardiovascular events` = hx,
    Weight = weight_group,
    Age = age_group) -> dat
```

```
# Figure 2. Mosaic plot with two covariates -----
plot_mosaic(dat = dat,
  covari.sel = c(14, 15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  range.v = NULL,
  adj.ann.subgrp = 4,
  range.strip = c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7, sep. = 0.034,
  font.size = c(10, 12, 12, 10, 1),
  title = NULL, lab.xy = NULL,
  strip = "Treatment effect size (log-hazard ratio)",
  col.line = "white", lwd. = 2,
  effect = "HR", print.ss = FALSE, palette = "hcl")

#> The minimum of treatment effect sizes is -2.426052
#> The maximum of treatment effect sizes is 0.3349348
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)
# Mosaic plot with three covariates -----
plot_mosaic(dat = dat,
  covari.sel = c(5, 7, 4),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  range.v = NULL, adj.ann.subgrp = 4,
  range.strip = c(-3, 3),
  n.brk = 31, n.brk.axis = 7,
  font.size = c(12, 12, 12, 10, 1),
  title = NULL, lab.xy = NULL,
  strip = "Treatment effect size (log-hazard ratio)",
  effect = "HR", palette = "hcl")

#> The minimum of treatment effect sizes is -1.557225
#> The maximum of treatment effect sizes is 1.178853
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)
```

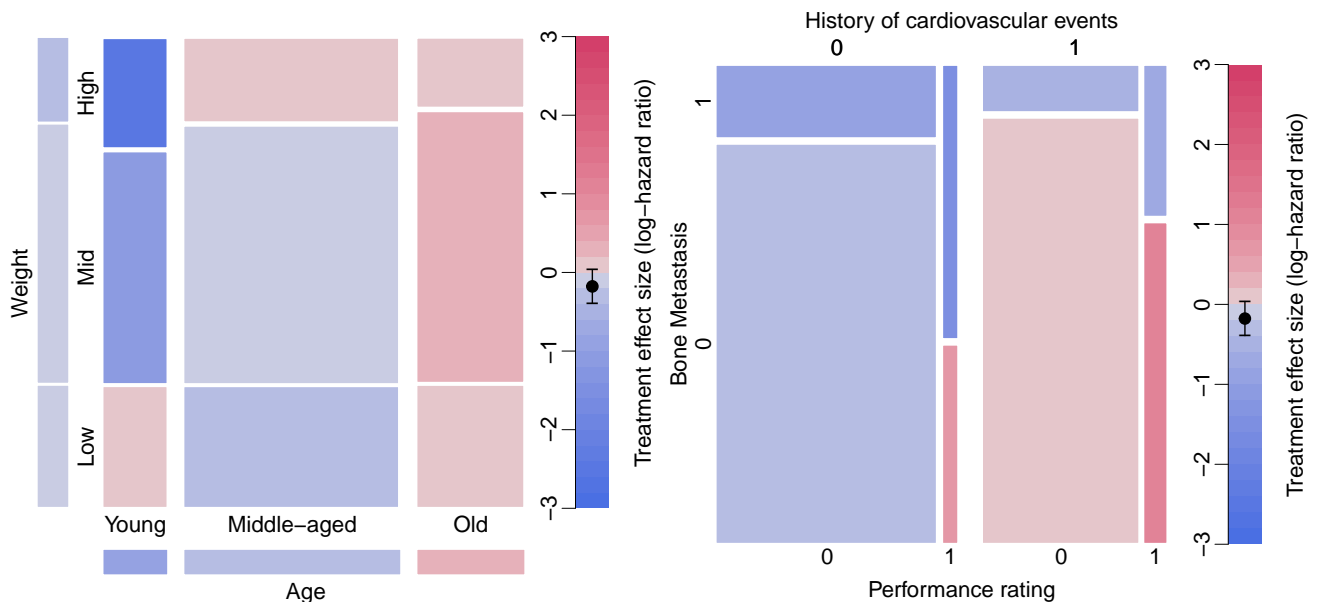


Figure 2: (a) Mosaic plot of treatment effect in terms of the log-hazard ratio across mutually disjoint subgroups

defined by age and weight categorised in three levels. The cells on the bottom and the left margins correspond to the marginal subgroups defined by the levels of age and weight. The area of each mosaic is proportional to the sample sizes. (b) Mosaic plot of treatment effect in terms of the log-hazard ratio across mutually disjoint subgroups defined by history of cardiovascular events, performance rating and bone metastasis.

### 2.1.3 Contour plot

```
dat <- prca
setup.ss = c(10,60,15,30)
dat %>%
  rename(Weight = weight,
         Age = age) -> dat

### Figure 3. Contour plot with sliding windows -----
plot_contour(dat,
  covari.sel = c(8, 9),
  trt.sel = 3,
  resp.sel = c(1,2),
  outcome.type = "survival",
  setup.ss = setup.ss,
  n.grid = c(100,100),
  brk.es = seq(-4.5, 4.5, length.out = 101),
  n.brk.axis = 7,
  para.plot = c(0.5, 2, 6),
  font.size = c(1, 1, 1, 1, 1),
  title = NULL,
  strip = paste("Treatment effect size (log hazard ratio)",
  show.overall = T, show.points = T,
  filled = T, palette = "hcl", col.power = 0.75)

#> The number of subgroups over the first covariate is 10
#> The subgroup sample sizes over the first covariate are actually 62 67 89 83 87 119 117 87 81 29
#> The number of further divided subgroups over the second covariate is 4 4 5 5 5 7 7 5 5 1
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)

### Contour plot with weighted local regression -----
plot_contour_localreg(dat,
  covari.sel = c(8, 9),
  trt.sel = 3,
  resp.sel = c(1, 2),
  n.grid = c(100, 100),
  font.size = c(1, 1, 1, 1, 1),
  brk.es = seq(-4.5, 4.5, length.out = 101),
  n.brk.axis = 7,
  strip = "Treatment effect size (log hazard ratio)",
  outcome.type = "survival")

#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)
```

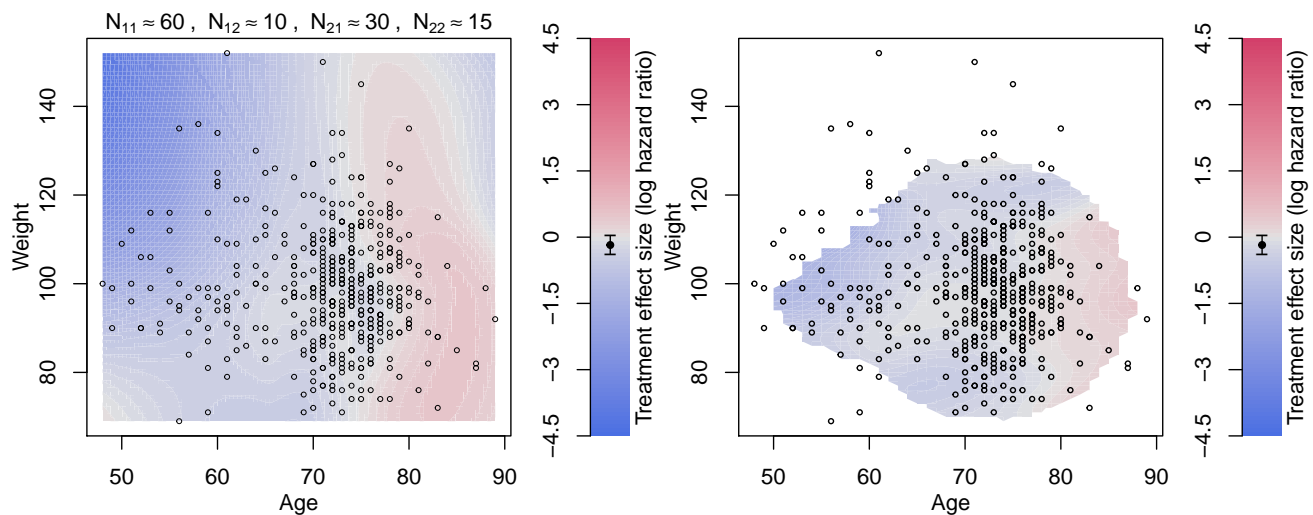


Figure 3: Contour plot of treatment effect in terms of the log-hazard ratio over the plane of age and weight. (a) Contour lines are drawn by forming subgroups with neighbouring subjects, calculating the treatment effect for subgroups and interpolating the results using loess.  $N_{11}$  stands for the sample size of a marginal subgroup defined by a range of age,  $N_{12}$  is the overlap size of the immediate marginal subgroups on age,  $N_{21}$  is the sample size of the subset of a marginal subgroup on age but further defined by a range of weight, and  $N_{22}$  is the overlap size of the immediate subgroups (which are the subset of a marginal subgroup on age) on weight. (b) Contour lines are drawn by fitting a local regression at each point of the grid, using subjects weights according to their distance to the point of the grid. Points with few subjects in the vicinity of the grid point were left blank

#### 2.1.4 Venn diagram

```
dat <- prca
dat %>%
  rename(Performance = pf,
         `Bone\nmetastasis` = bm,
         `History of\ncardiovascular\nevents` = hx) -> dat

### Figure 4. Venn Diagram with three covariates -----
plot_venn(dat,
  covari.sel = c(5, 7, 4),
  cat.sel = c(2, 2, 2),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  fill = FALSE,
  cat.dist = c(0.03, 0.04, 0.08),
  font.size = c(1, 1.29, 1.4, 1, 1, 1))

#> The minimum of treatment effect sizes is -1.557225
#> The maximum of treatment effect sizes is 1.178853
```

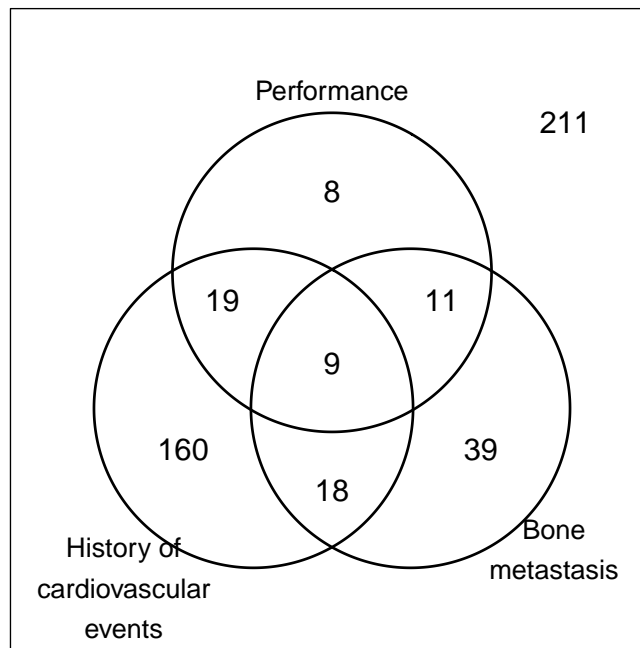


Figure 4: (a) Venn diagram of 3 subgroups defined by presence of bone metastasis, history of cardiovascular events, and performance rating = 1.

```
dat <- prca
dat %>%
  rename(Stage = stage,
         Performance = pf,
         `Bone\nmetastasis` = bm,
         `History of\ncardiovascular\nevents` = hx) -> dat
### Venn Diagram with four covariates -----
plot_venn(dat,
  covari.sel = c(4, 6, 7, 5),
  cat.sel = c(2, 2, 2, 2),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  fill = TRUE,
  range.strip = c(-3, 3),
  n.brk = 31, n.brk.axis = 7,
  font.size = c(0.5, 1.1, 1.4, 1, 1, 1),
  strip = paste("Treatment effect size (log hazard ratio)",
  palette = "hcl",
  cat.dist = c(0.22, 0.22, 0.11, 0.16))
#> The minimum of treatment effect sizes is -1.557225
#> The maximum of treatment effect sizes is 1.010984
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)

#-----
dat <- prca
dat %>%
  rename(Stage = stage,
         Performance = pf,
         `Bone\nmetastasis` = bm,
         `History of\ncardiovascular events` = hx) -> dat
## Venn Diagram with three covariates (proportional area) -----
plot_venn(dat,
```

```

covari.sel = c(5,7,4),
cat.sel = c(2,2,2),
trt.sel = 3,
resp.sel = c(1,2),
outcome.type = "survival",
fill = TRUE,
range.strip = c(-3, 3),
n.brk = 31, n.brk.axis = 7,
font.size = c(1, 1.29, 1.4, 1, 1, 1),
strip = paste("Treatment effect size (log hazard ratio)",
palette = "hcl", prop_area = TRUE)
#> The minimum of treatment effect sizes is -1.557225
#> The maximum of treatment effect sizes is 1.178853
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)

```

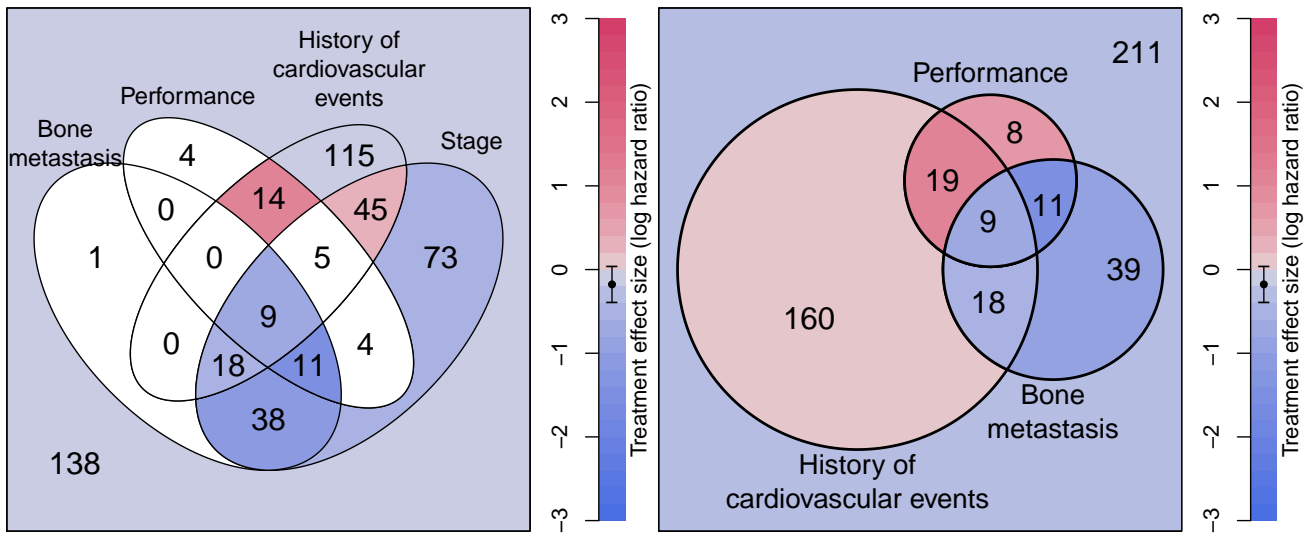


Figure 4: (b) Venn diagram of 4 sets defined by presence of bone metastasis, disease stage, performance rating = 1 and history of cardiovascular events with treatment effect sizes in terms of the log-hazard ratios. (c) Approximate area-proportional Venn diagram of 3 subgroups defined by presence bone metastasis, history of cardiovascular events and performance rating = 1 with treatment effect sizes in terms of the log-hazard ratios.

### 2.1.5 Bar chart

```

dat <- prca
levels(dat$age_group) = c("Young", "Middle-aged", "Old")
levels(dat$weight_group) = c("Low", "Mid", "High")
names(dat)[c(14,15)] = c("Age", "Weight")

### Figure 5. Bar chart -----
plot_barchart(dat,
  covari.sel = c(14,15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  font.size = c(12, 12, 12, 1), time = 50,
  lab.y = "Treatment effect size (RMST difference)")

```



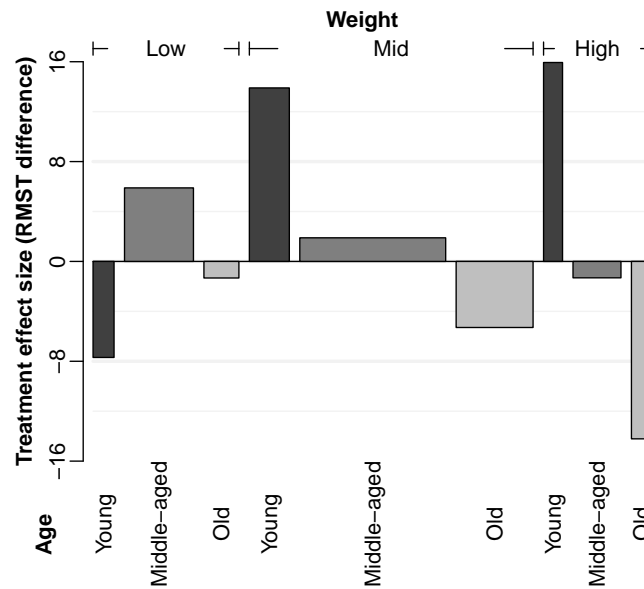


Figure 5: Bar plot of treatment effect in terms of the difference in restricted mean survival time across mutually disjoint subgroups defined by age and weight categorised in three levels. The width of each bar is proportional to the sample size for subgroups. The area can be interpreted as the gain/loss in restricted mean survival when using treatment in comparison to control. The black, grey and light grey indicate the age categories young, middle-aged and old, respectively.

### 2.1.6 Forest Plot

```
dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
         hx = factor(ifelse(hx == 0 , "No", "Yes"))) -> dat
```

```
### Figure 6. Forest Plot -----
main.title = list("", "Forest plot of subgroups",
                  "Kaplan-Meier curves\n by treatment group")
label.x = list("", "Log hazard ratio",
               "Time (days)")
plot_forest(dat,
  covari.sel = c(4,5,6,7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  size.shape = c(0.3, 6.5/4),
  font.size = c(1, 1, 1, .8),
  title = main.title,
  lab.x = label.x, time = 50, KM = TRUE,
  show.km.axis = TRUE,
  n.brk = 6, max.time = 70,
  widths = c(2,1.5,1))
```

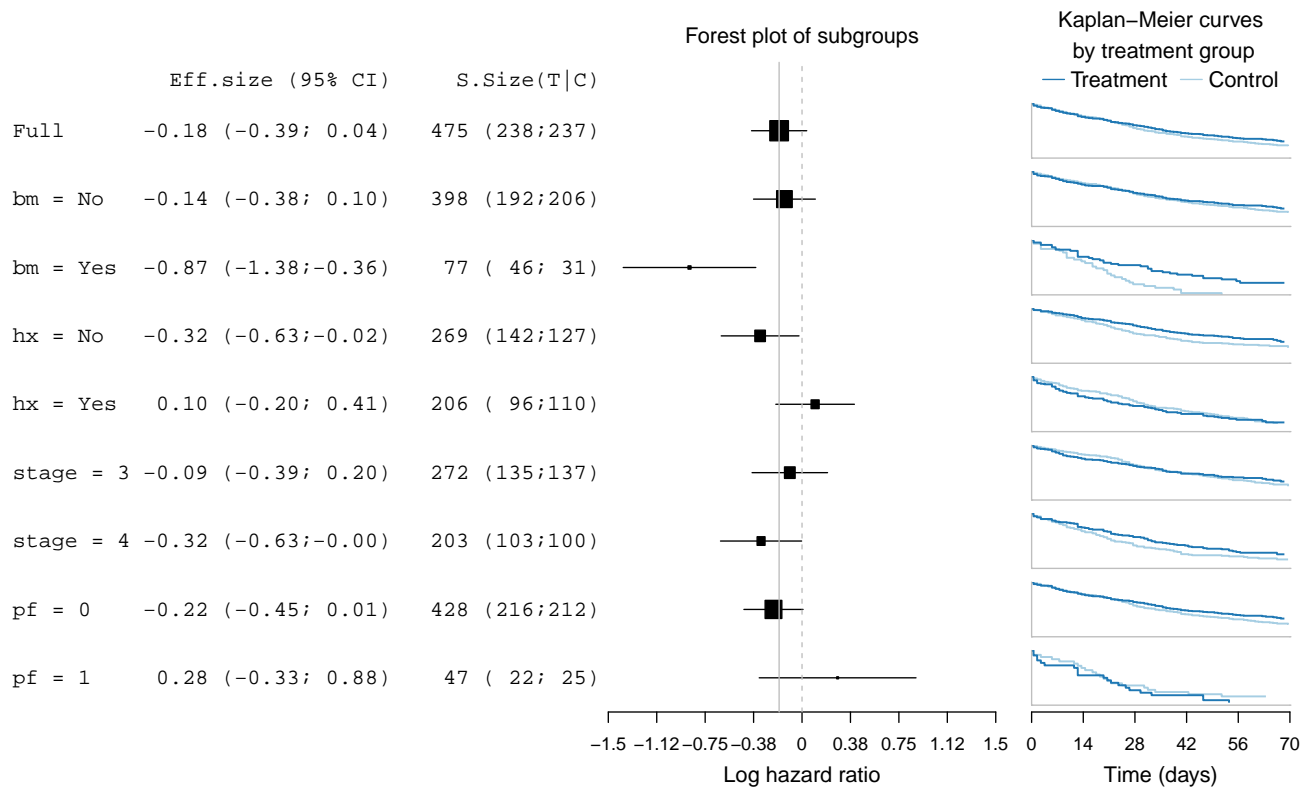


Figure 6: Forest plot for subgroups defined by performance (pf), stage, history of cardiovascular events (hx) and existence of bone metastasis (bm). Effect sizes in terms of the log-hazard ratio and associated treatment and control group Kaplan-Meier curves are displayed.

### 2.1.7 Tree plot

```
dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
         hx = factor(ifelse(hx == 0 , "No", "Yes"))) -> dat

# Figure 7. Tree plot with consistent y-axis across layers -----
plot_tree(dat,
  covari.sel = c(4, 5, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  add.aux.line = TRUE,
  font.size = c(12, 12, 0.8),
  text.shift = 0.01,
  title = NULL,
  lab.y = "Effect size (log hazard ratio)",
  keep.y.axis = TRUE)

# Tree plot with y-axis separately for each layer -----
plot_tree(dat,
  covari.sel = c(4, 5, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  add.aux.line = TRUE,
```

```
font.size = c(12, 12, 0.8),
title = NULL, text.shift = 0.01,
lab.y = "Effect size (log hazard ratio)",
keep.y.axis = FALSE)
```

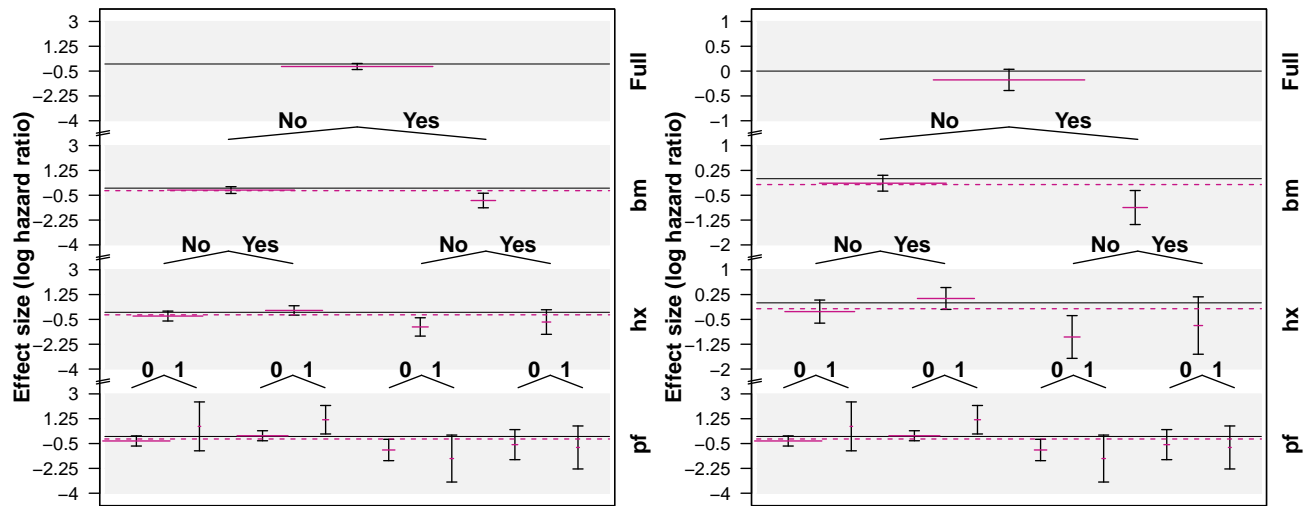


Figure 7: Tree plot for the treatment effect in terms of the log-hazard ratio for subgroups defined by category combinations of existence of bone metastasis (bm), history of cardiovascular events (hx), and performance rating (pf). Each layer shows the 95% C.I. of treatment effect differences for the associated subgroups. The purple horizontal lines placed in the middle of the C.I. have a length proportional to the weight of subgroup sample size over the full population. In (a) the y-axes are independent in each layer of the plot, while in (b) y-axes are kept fixed across levels, which allows comparing variability in the estimates.

### 2.1.8 Galbraith plot

```
dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
         hx = factor(ifelse(hx == 0 , "No", "Yes"))) -> dat
label.xy = list(expression(1/hat(sigma)[hat(delta)[i]]),
                 expression((hat(delta)[i]-hat(delta)[F])/hat(sigma)[hat(delta)[i]]))
## Figure 8. Galbraith plot -----
plot_radial(dat,
  covari.sel = c(4, 5, 6, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  range.v = c(-7, 6),
  adj.ann.subgrp = 4,
  font.size = c(1, 1, .8, 1, 1),
  lab.xy = label.xy, legend.position = "outside")
```

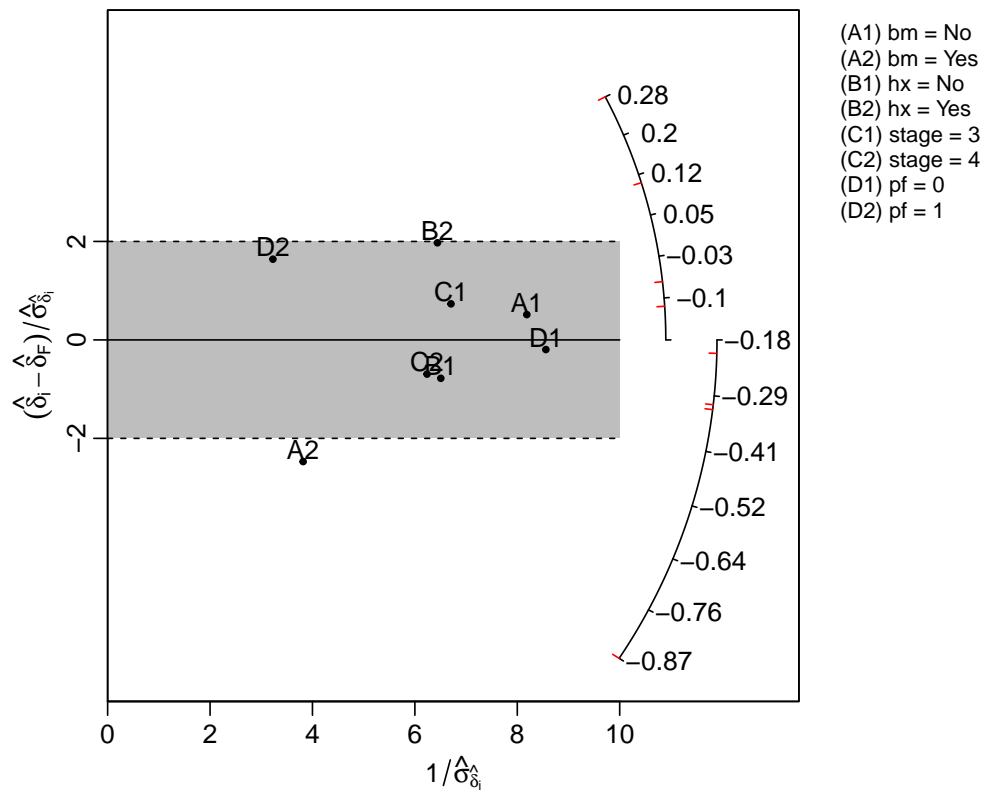


Figure 8: Galbraith plot for subgroups defined by existence of bone metastasis (bm), history of cardiovascular events (hx), stage, and performance rating (pf).

### 2.1.9 L'Abb'e plot

```
dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
         hx = factor(ifelse(hx == 0 , "No", "Yes")))-> dat

### Figure 9. Labbe Plot -----
lab.xy = list("Control Group Estimate", "Treatment Group Estimate")
plot_labbe(dat = dat,
  covari.sel = c(4, 5, 6, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  effect = "RMST",
  lab.xy = lab.xy,
  size.shape = 0.2,
  adj.ann.subgrp = 1/30,
  font.size = c(1, 1, 0.85, 1),
  time = 50, show.ci = FALSE, legend.position = "outside")
```

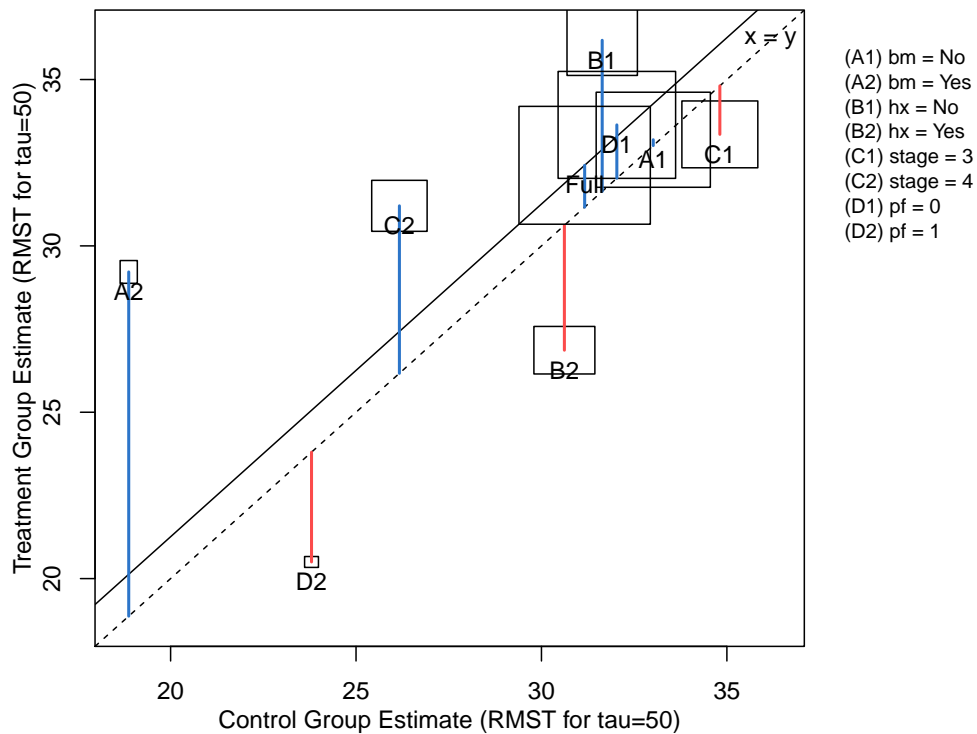


Figure 9: L'Abbé plot for subgroups defined by performance (pf), stage, history of cardiovascular events (hx) and existence of bone metastasis (bm). Effect sizes are given in terms of the difference in restricted mean survival time (RMST).

#### 2.1.10 STEPP

```
dat <- prca
### 10. stepp Plot -----
lab.y.title = paste("Treatment effect size (log-hazard ratio)");
setup.ss = c(30, 40)
sub.title = paste0("(Subgroup sample sizes are set to ", setup.ss[2],
                    "; overlap of ", setup.ss[1], ")" )
plot_stepp(dat,
  covari.sel = 8,
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  setup.ss = c(30, 40),
  alpha = 0.05,
  font.size = c(1, 1, 1, 1),
  title = NULL,
  lab.y = lab.y.title,
  subtitle = sub.title)
#> The subgroup sample sizes are actually 46 44 43 44 42 56 48 48 61 53 53 75 64 64 111 83 83 83 47 87 87
```

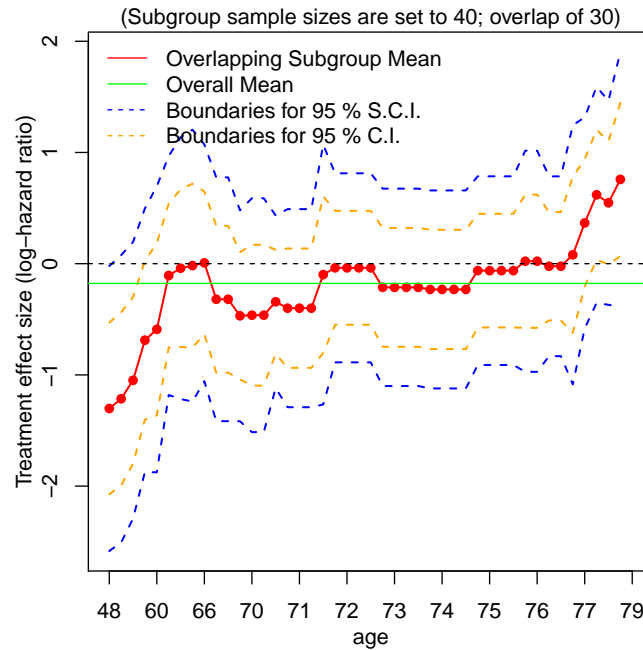


Figure 10: STEPP plot of overlapping subgroups defined by age. Each subgroup has a sample size of around 40 ( $N_{11} = 40$ ) and is controlled to have about 87% ( $N_{12}/N_{11}$ ) being overlapped with the neighbouring subgroups.

### 2.1.11 Upset plot

```
library(UpSetR) # We use the UpSetR package for drawing the original upset plot
dat <- prca
# We need the dataset in the upset format.
# First variable is treatment to be a labelled factor
# Then all subgroup defining covariates.
# And finally, the response variable
prca.upset = data.frame(trt = factor(ifelse(prca$rx == 1, "Experimental", "Control")),
  bm = 1*(prca$bm == 1),
  pf = 1*(prca$pf == 1),
  hx = 1*(prca$hx == 1),
  stage = 1*(prca$stage == 4),
  age = 1*(prca$age > 75),
  wt = 1*(prca$weight > 100),
  survtime = prca$survtime,
  cens = prca$cens==1)

## Figure 11. UpSet -----
# Create a custom query to operate on the rows of the data and display colors by treatments
Myfunc <- function(row, param1, param2) {
  data <- (row["trt"] %in% c(param1, param2))
}
pal <- c("#1f78b4", "#a6cee3")
upset(prca.upset,
  order.by = "freq",
  # empty.intersections = "on",
  sets = c("bm", "pf", "hx", "stage", "age", "wt"),
  nintersects = 14,
  text.scale = 1.4,
  queries = list(list(query = Myfunc,
    params = c("Control", "Experimental"),
```

```

        color = pal[2],
        active = T,
        query.name = "Control"),
list(query = Myfunc,
      params = c("Experimental", "Experimental"),
      color = pal[1],
      active = T,
      query.name = "Experimental")),
query.legend = "top")

```

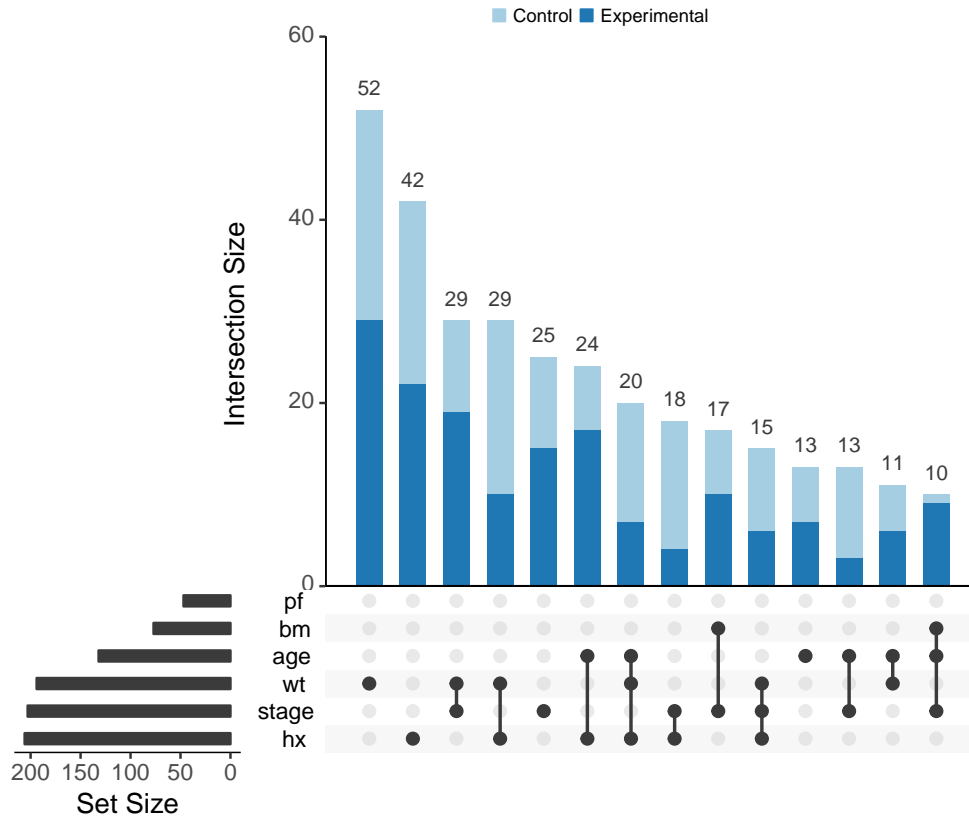


Figure 11: Upset plot displaying the subgroups conformed by the intersection of all subgroup-defining covariates

```

dat <- prca
### Figure 12. SubgroUpSet -----
# We need the dataset in the upset format.
# First variable is treatment to be a labelled factor
# Then all subgroup defining covariates.
# And finally, the response variable
dat = data.frame(trt = factor(ifelse(prca$rx == 1, "Experimental", "Control")),
                 bm = 1*(prca$bm == 1),
                 pf = 1*(prca$pf == 1),
                 hx = 1*(prca$hx == 1),
                 survtime = prca$survtime,
                 cens = 1*(prca$cens==1))
# We now used the function `subgroupset` from the SubgrPlots package
# to display treatment effects
subgroupset(dat,
             order.by = "freq",
             empty.intersections = "on",
             sets = c("bm", "pf", "hx"),
             text.scale = 1.5,

```

```
mb.ratio = c(0.25, 0.45, 0.30),
treatment.var = "trt",
outcome.type = "survival",
effects.summary = c("survtime", "cens"),
query.legend = "top", icon = "pm", transpose = TRUE)
```

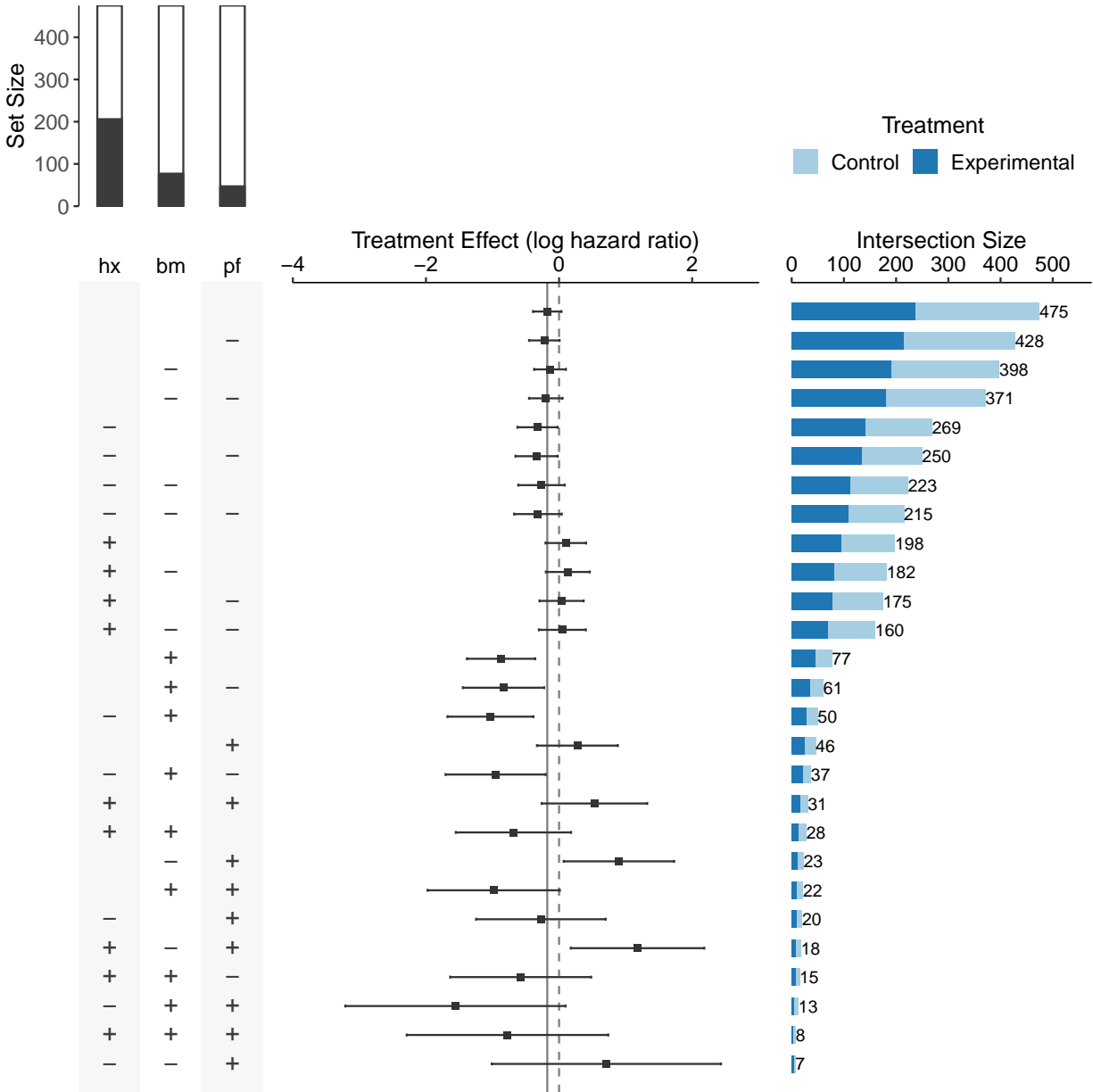


Figure 12: Improved UpSet plot for subgroups defined by performance (pf), bone metastasis (bm) and history of cardiovascular events (hx). The panel on the left (matrix) displays how the subgroups are formed by assigning a '+' if the variable is equal to 1 and a '-' if the variable is equal to 0. The bar plot on top of the matrix panel indicates the marginal set sizes in relation to the total sample size, with the black region corresponding to the 1 or 'yes' category and the white region corresponding to the 0 or 'no' category. Treatment effect sizes and their confidence intervals are displayed in the panel on the middle and the subgroup sizes in the horizontal bar plot on the right.



### 2.1.12 Chord diagram

```
dat <- prca
levels(dat$age_group) = c("Young", "Middle-aged", "Old")
levels(dat$weight_group) = c("Low", "Mid", "High")
dat %>%
  rename(Age = age_group,
         Weight = weight_group)-> dat

set.seed(55643)
# Figure 13. Chord diagram -----
plot_circle(dat,
  covari.sel = c(14, 15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  range.v = NULL, adj.ann.subgrp = 4,
  range.strip=c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7,
  font.size = c(1, 1, 1, 1, 1),
  title = NULL, lab.xy = NULL,
  strip = "Treatment effect size (log hazard ratio)",
  effect = "HR",
  equal.width = FALSE,
  show.KM = FALSE,
  show.effect = TRUE,
  conf.int = FALSE, palette = "hcl")
#> Overall Treatment effect is: -0.1774, with confidence interval: (-0.3912;0.0365)
```

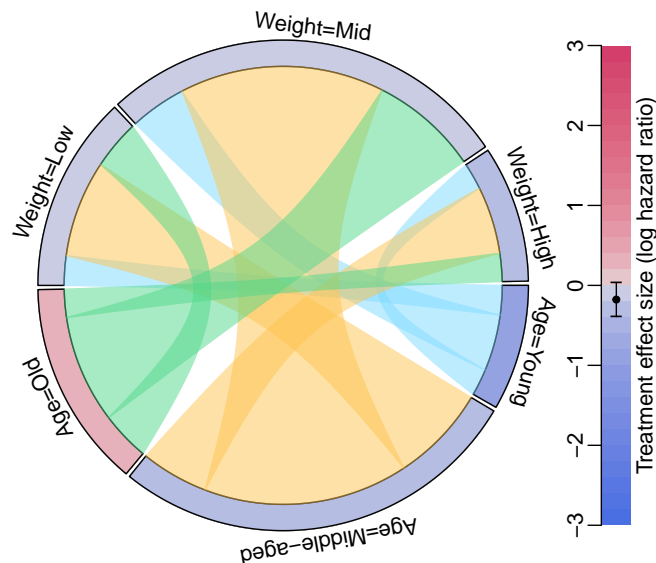


Figure 13: Chord diagram for the subgroups formed by age and weight. The colours along the circle represent the treatment effect in terms of the log-hazard ratio. The ribbons that link the subgroups represent their overlap.

### 2.1.13 Nightingale Rose

```
dat <- prca
vars <- data.frame(variable = names(dat), index = 1:length(names(dat)))
levels(dat$age_group) <- c("Young", "Middle-aged", "Old")
levels(dat$weight_group) <- c("Low", "Mid", "High")
```

```

names(dat)[c(14,15)] <- c("Age", "Weight")
strip.title = "Treatment effect size (log hazard ratio)"
plot_nightingale_effect(dat,
  covari.sel = c(14,15),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  seq_by = 50,
  range.strip=c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7,
  title = "Total sample size = 475",
  strip = strip.title, effect = "HR",
  show.overall = TRUE, palette = "hcl")
#> The minimum of treatment effect sizes is -2.426052
#> The maximum of treatment effect sizes is 0.3349348

```

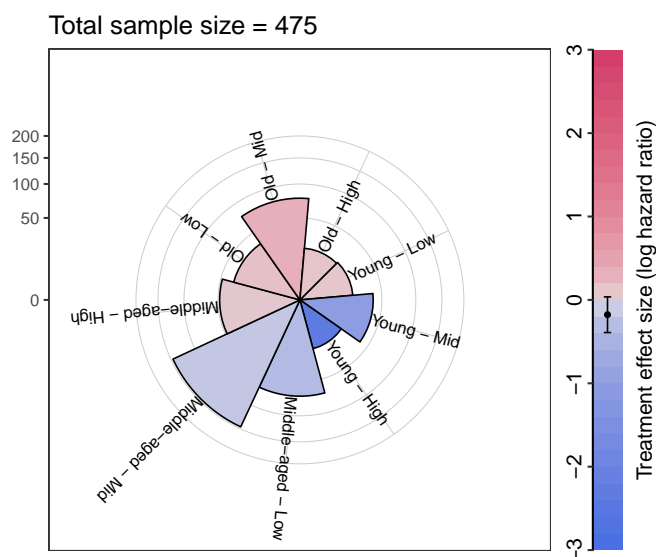


Figure 14: Nightingale coxcombs plot for subgroups defined by age and weight. The colours represent the treatment effect in terms of the log-hazard ratio. The radius of the sectors are proportional to the square root of the sample sizes in the subgroups

### 3 Graphics in the supplementary material

#### 3.1 Alternative Galbraith plot

```

dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
    hx = factor(ifelse(hx == 0 , "No", "Yes"))) -> dat
## Figure S1. Galbraith plot -----
lab_x = expression(1/sqrt(hat(Var)(hat(delta)[i]-hat(delta)[F])))
lab_y = expression((hat(delta)[i]-hat(delta)[F])/sqrt(hat(Var)(hat(delta)[i]-hat(delta)[F])))

plot_radial2(dat,
  covari.sel = c(4, 5, 6, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",

```

```

range.v = c(-11, 8),
adj.ann.subgrp = 4,
font.size = c(1, 1, .8, 1, 1),
lab.xy = list(lab_x, lab_y))

```

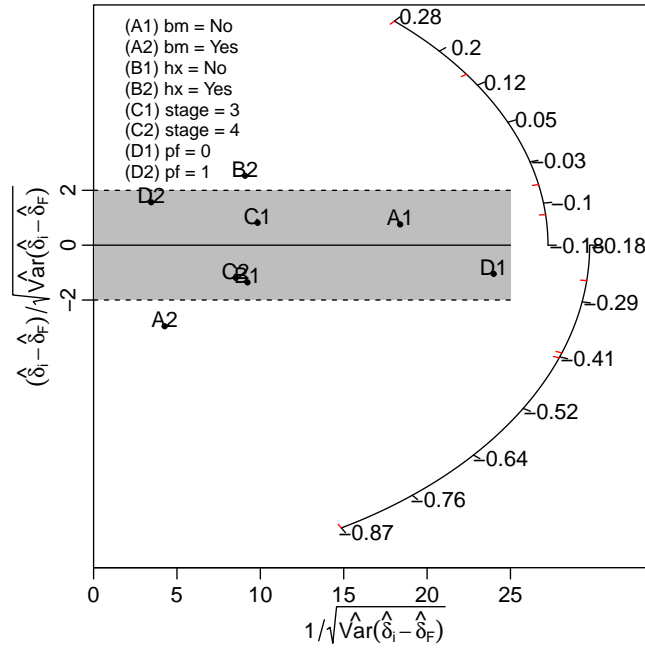


Figure S1: Modified Galbraith plot across subgroups defined by stage, history of cardiovascular events (hx) and existence of bone metastasis (bm)

## 3.2 Graphical approaches with an indirect comparison of treatment effects

### 3.2.1 Mosaic Plot

```

dat <- prca
dat %>%
  mutate(bm = factor(ifelse(bm == 0 , "No", "Yes")),
         hx = factor(ifelse(hx == 0 , "No", "Yes")),
         Treatment = factor(ifelse(rx == 0 , "Ctrl", "Exp")),
         Survival = factor(ifelse(survtime > 24 , "Yes", "No"),
                           levels = c("Yes", "No"))) -> dat
levels(dat$age_group) = c("Young", "Middle-aged", "Old")
levels(dat$weight_group) = c("Low", "Mid", "High")
vars = data.frame(variable = names(dat), index = 1:length(names(dat)))
# Change variable names
dat %>%
  rename(`Bone Metastasis` = bm,
         `Performance rating` = pf,
         `History of cardiovascular events` = hx,
         `2-year survival` = Survival,
         Weight = weight_group,
         Age = age_group) -> dat
# Figure 14. Mosaic plot -----
plot_mosaic(dat,
  covari.sel = c(14, 16, 17),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",

```

```

range.v = NULL, adj.ann.subgrp = 4,
range.strip = c(-3, 3),
n.brk = 7,
font.size = c(12, 12, 12, 12, 0.7),
title = NULL, lab.xy = NULL, sep. = 0.03,
strip = "Treatment effect size",
effect = "HR", show.effect = FALSE)

```

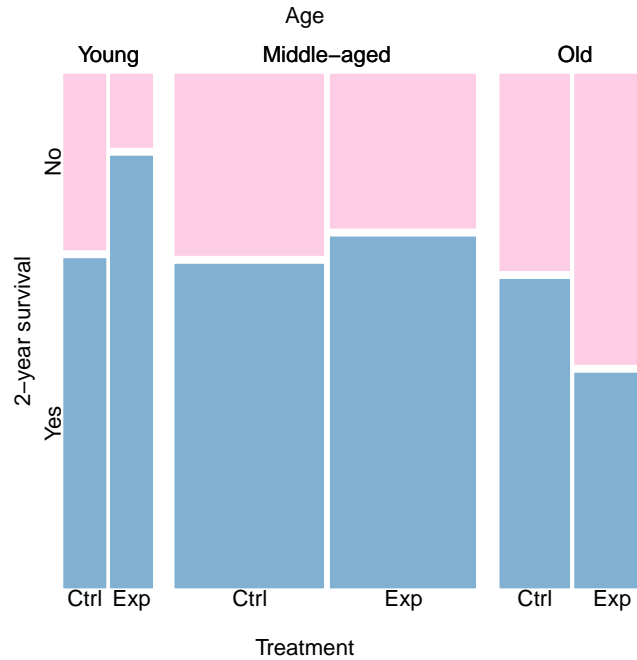


Figure S2: Mosaic plot displaying 2-year survival by treatment arm for the subgroups formed by age categories.

### 3.2.2 Nightingale Rose

```

dat <- prca
levels(dat$age_group) = c("Young", "Middle-aged", "Old")
levels(dat$weight_group) = c("Low", "Mid", "High")
comb_levels = c("Young - Low", "Young - Mid", "Young - High",
               "Middle-aged - Low", "Middle-aged - Mid", "Middle-aged - High",
               "Old - Low", "Old - Mid", "Old - High")
dat %>%
  mutate(AgeWeight = factor(sprintf("%s - %s", age_group, weight_group),
                                levels = comb_levels)) %>%
  mutate(survival = factor(ifelse(survtime > 24, "Yes", "No"),
                            levels = c("No", "Yes"))) %>%
  mutate(rx = factor(rx, labels = c("Control", "Treatment"))) -> dat

plot_nightingale(dat = dat, covari.sel = 16, resp.sel = 17,
                 strip = "2-year survival")

```

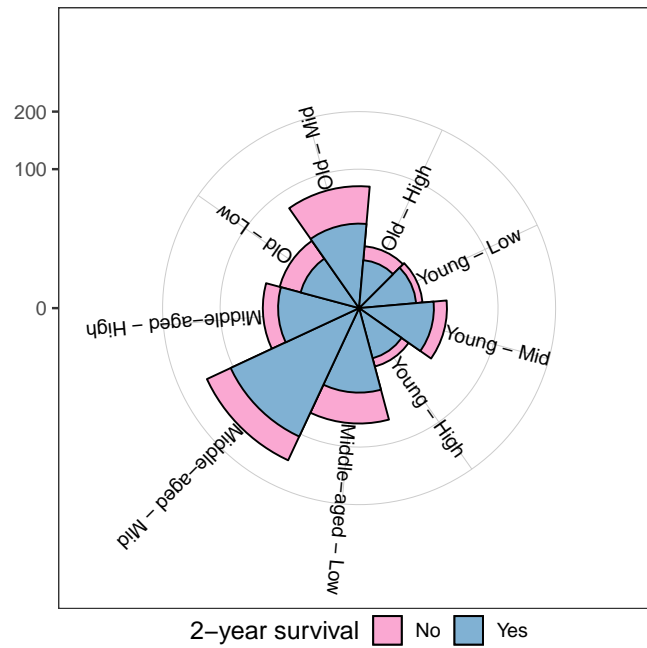


Figure S3: Nightingale coxcombs plot for subgroups defined by age and weight with 2- year survival rate. The radius of the sectors are proportional to the square root of the sample sizes in the subgroups

```
plot_nightingale(dat = dat, trt.sel = 3, covari.sel = 16,
  resp.sel = 17,
  seq_by = 50,
  strip = "2-year survival")
```

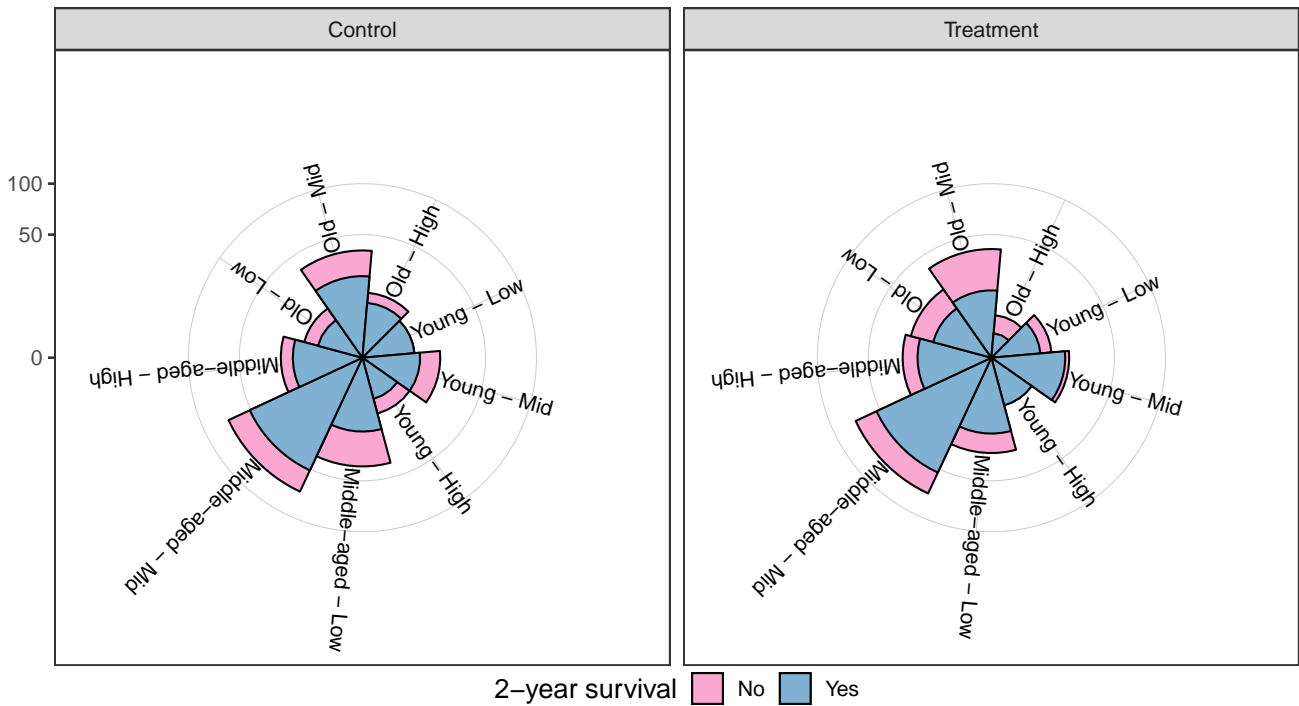


Figure S4: Nightingale coxcombs plot for subgroups defined by age and weight with 2-year survival rate and separated by treatment arm. The radius of the sectors are proportional to the square root of the sample sizes in the subgroups

### 3.2.3 Alluvial Plot

```
dat <- prca
dat %>%
  mutate(survival = factor(ifelse(survtime > 24 , "Yes", "No"), levels = c("No", "Yes")),
         trt = rx) -> dat
dat %>%
  dplyr::select(trt, bm, hx, pf, survival) %>%
  dplyr::group_by(trt, bm, hx, pf, survival) %>%
  dplyr::summarise(Freq = n()) -> alldat
alldat %>%
  ungroup() %>%
  mutate(trt = ifelse(trt == 0 , "Control", "Treatment"),
         bm = ifelse(bm == 0 , "No", "Yes"),
         hx = ifelse(hx == 0 , "No", "Yes")) -> alldat

# Figure 17. Alluvial diagram by survival -----
plot_alluvial(alldat[, c(5, 1, 3, 2, 4)], freq = alldat$Freq,
              xw = 0.2, cw = 0.12, cex = 1,
              alpha = 0.8,
              col = ifelse(alldat$survival == "Yes",
                           ifelse(alldat$trt == "Treatment", "#80b1d3", "#d5e2eb"),
                           ifelse(alldat$trt == "Treatment", "#faa8d2", "#fbe0ee")),
              layer = alldat$trt == 1, rotate = 90, las = 2, bottom.mar = 5)

# -----
dat <- prca
dat$trt = dat$rx
dat %>%
  dplyr::select(trt, bm, hx, pf) %>%
  dplyr::group_by(trt, bm, hx, pf) %>%
  dplyr::summarise(Freq = n()) -> alldat
alldat %>%
  ungroup() %>%
  mutate(trt = ifelse(trt == 0 , "Control", "Treatment"),
         bm = ifelse(bm == 0 , "No", "Yes"),
         hx = ifelse(hx == 0 , "No", "Yes")) -> alldat

# Figure 18. Alluvial diagram by treatment arms -----
plot_alluvial(alldat[, c(1, 3, 2, 4)], freq = alldat$Freq,
              xw = 0.2, cw = 0.12, cex = 1,
              alpha = 0.8,
              col = ifelse(alldat$trt == "Treatment", "#1f78b4", "#a6cee3"),
              layer = alldat$trt == 1, rotate = 90)
```

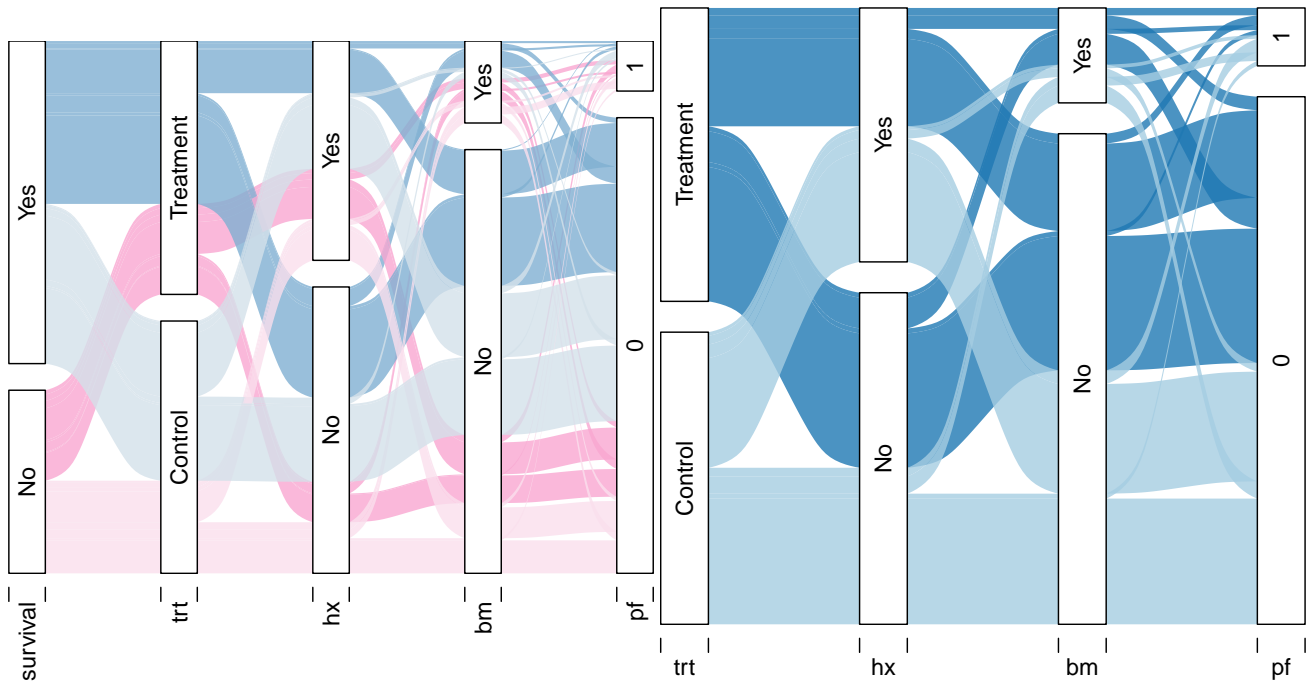


Figure S5: Alluvial diagram displaying the distribution of patients across the subgroups defined by history of cardiovascular events (hx), existence of bone metastasis (bm) and performance rating (pf). The dark bands correspond to patients that were randomised to treatment while lighter ones to patients in control. Blue coloured bands represent patients that had survived for at least 2 years, while pink ones represent those who did not. The width of the bands is proportional to the sizes of the subgroups.

Figure S6: Alluvial diagram displaying the distribution of patients across the subgroups defined by history of cardiovascular events (hx), existence of bone metastasis (bm) and performance rating (pf). The dark blue bands correspond to patients that were randomised to treatment while light blue ones to patients in control. The width of the bands is proportional to the sizes of the subgroups.

### 3.3 Graphical approaches for subgroup composition

#### 3.3.1 Pairwise overlap

```
dat <- prca
### Figure 19. Overlap plot -----
plot_overlap(dat = dat,
  covari.sel = c(6, 5, 4, 7),
  para = c(0.1, 0.5, 1),
  font.size = c(1.2, 1.2, 0.8),
  title = NULL)
### Figure 19. Overlap alternative plot -----
plot_overlap_alternative(dat = dat,
  covari.sel = c(6, 5, 4, 7),
  mode = 1,
  para = c(0, 0.6, 1),
  font.size = c(1.2, 1.2, 0.8),
  title = NULL)
### Figure 19. Network plot -----
plot_network(dat = dat,
  covari.sel = c(6, 5, 4, 7),
  para = c(0.1, 0.5, 1),
  font.size = c(1.2, 1.2, 0.8),
  title = NULL)
```

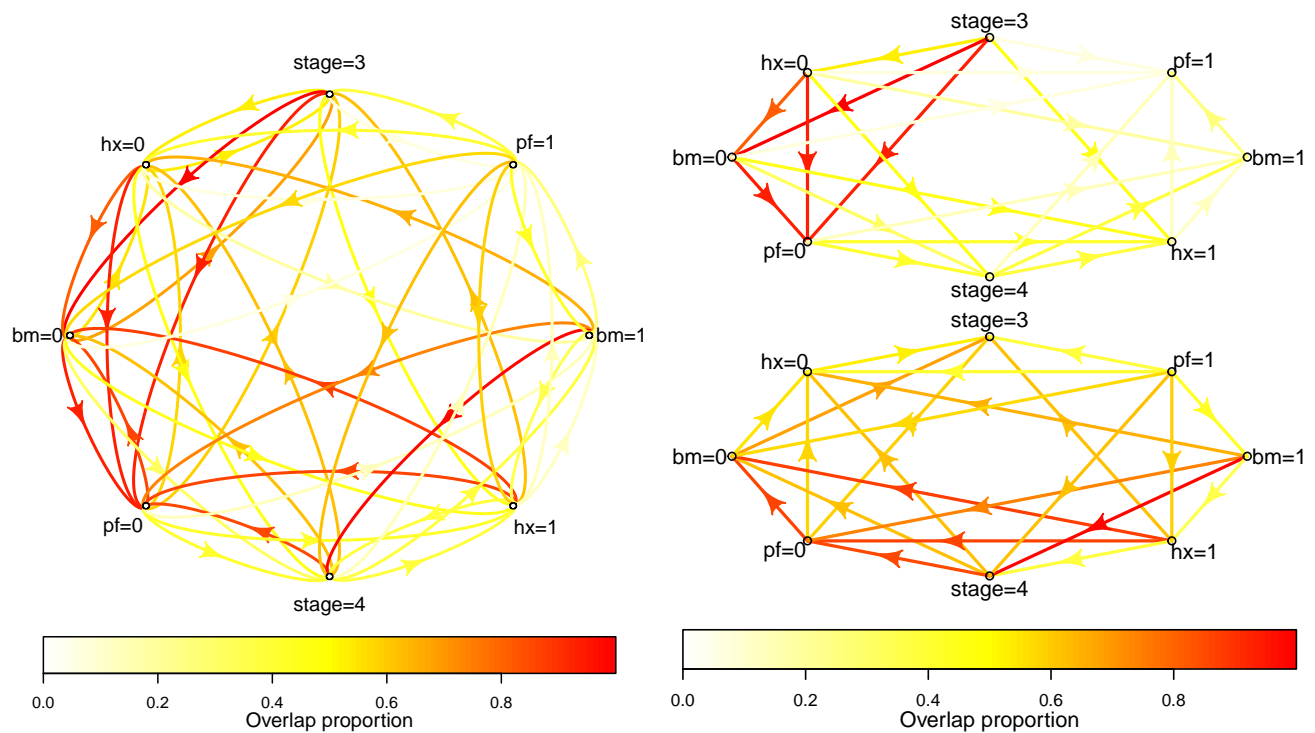
```

### Figure 19. Matrix Overlap plot -----
plot_matrix_overlap(dat,
                    covari.sel = c(6, 5, 4, 7),
                    mode = 1,
                    font.size = c(1.5, 1.25, 0.8),
                    title = NULL)

### Figure 19. dissimilarity plot -----
plot_dissimilarity(dat = dat,
                  covari.sel = c(4, 5, 6),
                  mode = 3,
                  range.ds = c(0, 1),
                  font.size = c(1, 0.9, 1, 0.7),
                  title = NULL,
                  lab.x = "Dissimilarity distance")

### Figure 19. dissimilarity alternative plot -----
plot_dissimilarity_alternative(dat = dat,
                              covari.sel = c(4, 5, 6),
                              mode = 2,
                              range.ds = c(0, 1),
                              font.size = c(1, 1, 0.7),
                              title = NULL,
                              lab.y = "Similarity distance")

```





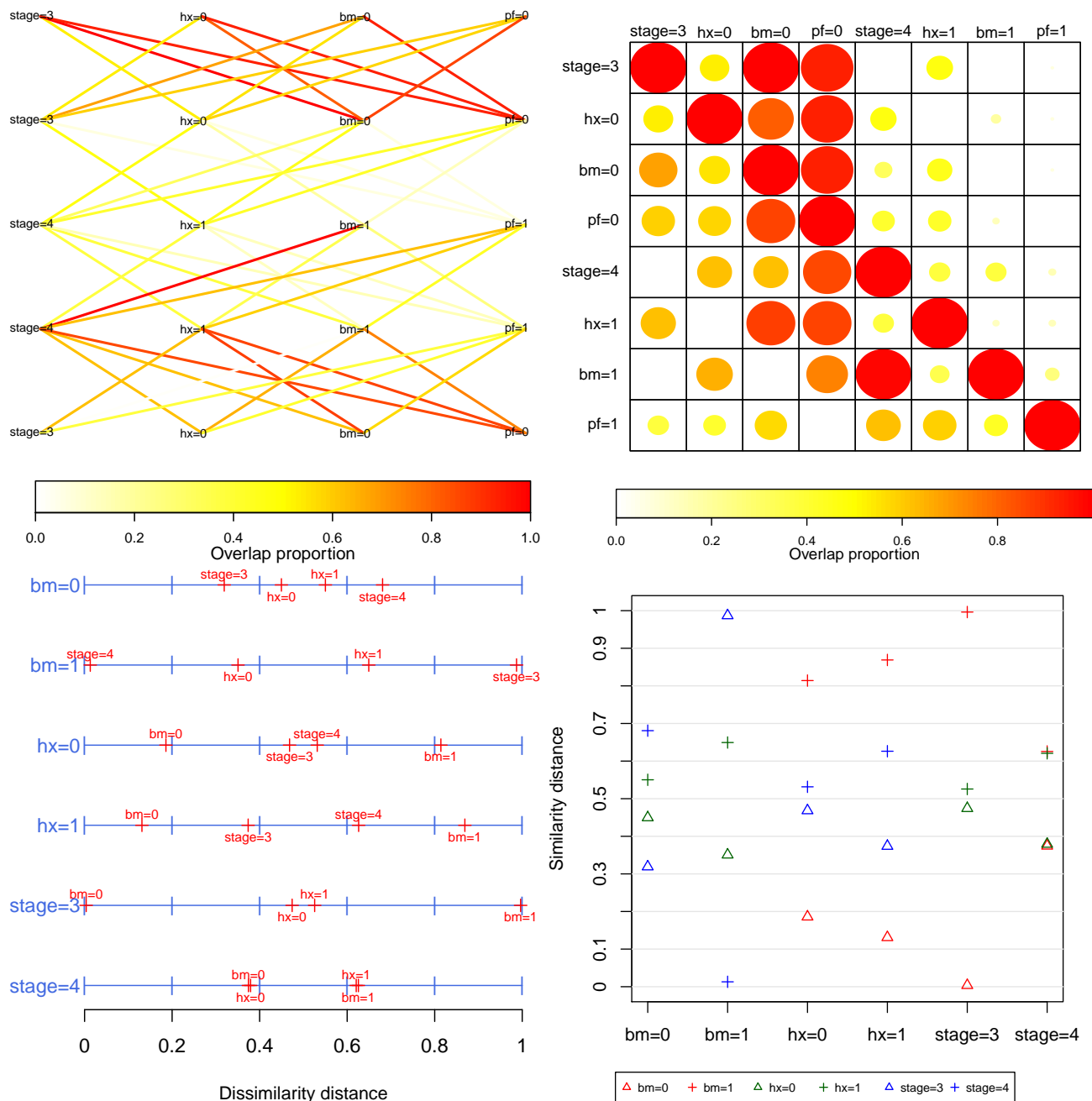


Figure S7: Plots for subgroup information about pairwise overlap proportions or dissimilarity measure.

### 3.3.2 Chord diagrams in matrix layout

```
dat <- prca
set.seed(12)
plot_circle2(dat,
  covari.sel = c(4, 5, 6, 7),
  trt.sel = 3,
  resp.sel = c(1, 2),
  outcome.type = "survival",
  range.v = NULL,
  adj.ann.subgrp = 4,
  range.strip = c(-3, 3),
  n.brk = 31,
```

```

n.brk.axis = 7,
font.size = c(1, 1, 1.75, 0.85, 1),
title = NULL, lab.xy = NULL,
strip = "Treatment effect size (log hazard ratio)",
effect = "HR",
equal.width = FALSE,
show.KM = FALSE,
show.effect = TRUE,
conf.int = FALSE, palette = "hcl")

```

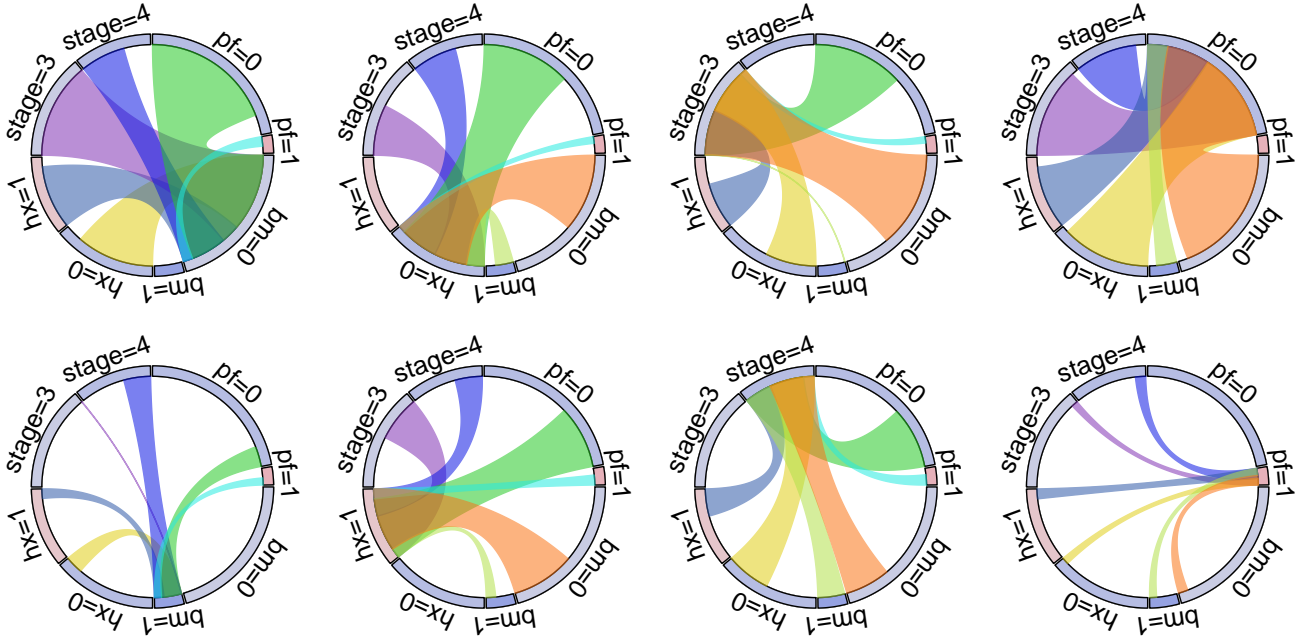


Figure S8: Chord diagrams displaying the subgroups conformed by the categorized age and weight covariates. The width of each section is proportional to the sample size in the corresponding subgroup. Each circle displays the relative overlap of one subgroup with the others.

```

dat <- prca
set.seed(12)
plot_circle2(dat,
  covari.sel = c(4, 5, 6, 7),
  trt.sel = 3,
  resp.sel = c(1,2),
  outcome.type = "survival",
  range.v = NULL, adj.ann.subgrp = 4,
  range.strip=c(-3, 3),
  n.brk = 31,
  n.brk.axis = 7,
  font.size = c(1, 1, 1.75, 0.85, 1),
  title = NULL, lab.xy = NULL,
  strip = "Treatment effect size (log hazard ratio)",
  effect = "HR",
  equal.width = TRUE,
  show.KM = FALSE,
  show.effect = TRUE,
  conf.int = FALSE, palette = "hcl")

```

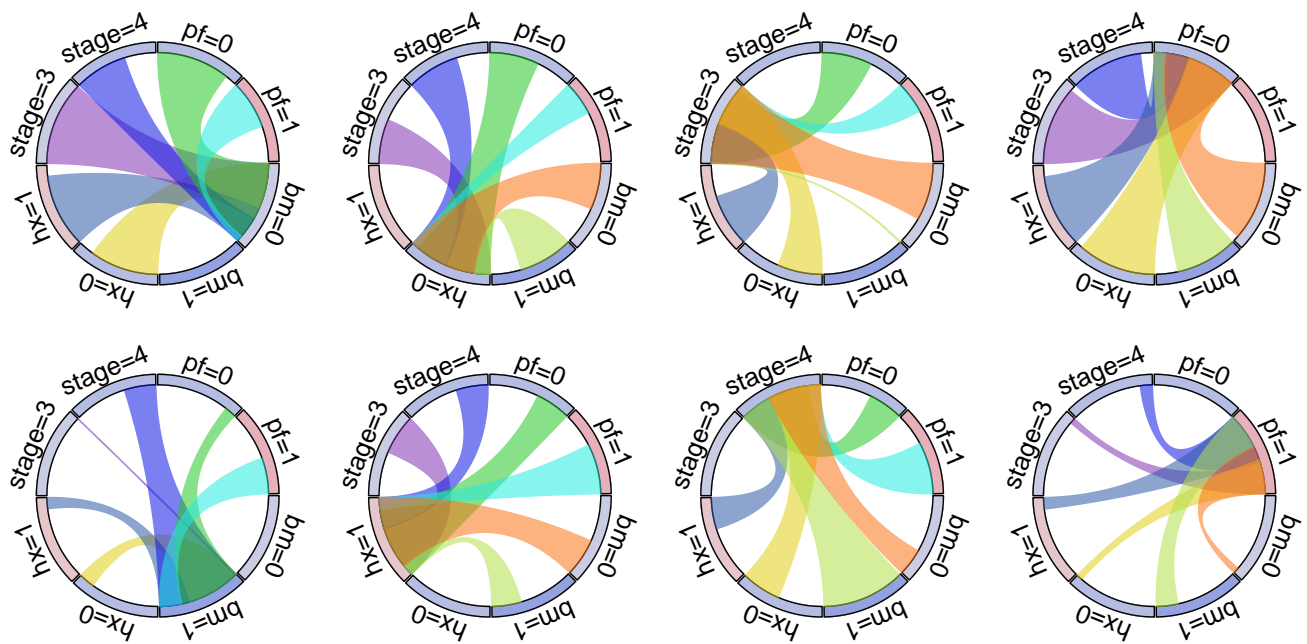


Figure S9: Chord diagrams displaying the subgroups conformed by the categorised age and weight covariates. Sample sizes are not depicted in this version as the widths are the same for each section. Each circle displays the relative overlap of one subgroup with the others.

```
dat <- prca
plot_overlap2(dat = dat,
  covari.sel = c(6, 5, 4, 7),
  para = c(0.05, 0.75, 1),
  font.size = c(1.2, 1.2, 0.8),
  title = NULL)
```

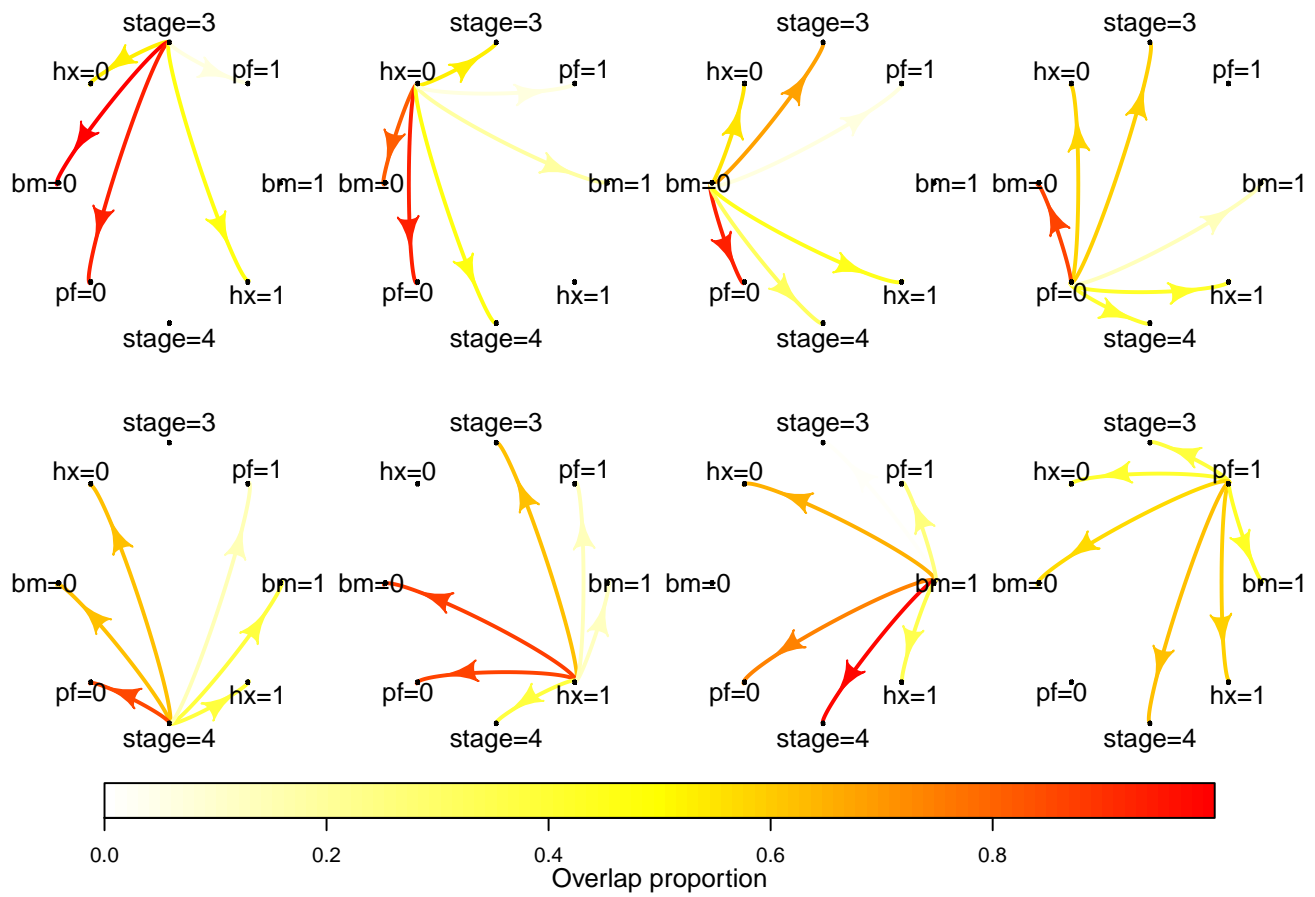


Figure S10: Line plots with unidirectional arrowed lines for relative overlap proportions for pairwise subgroups. Each subplot contains the overlap of one subgroup with all the others.