

Working Title: A Comparison of Approaches for Unplanned Sample Sizes in Phase II  
Clinical Trials

By

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## ABSTRACT

In this thesis, we develop .....

# Chapter 1

## Introduction

The introduction will talk about the motivation for the thesis. Introduce some examples of when we would need such methods.

Oncology phase II clinical trials are often used to evaluate the initial effect of a new regimen to determine if to warrant further study in a phase III clinical trial [1, 2, 3]. Simon's two-stage design [2] is a commonly used design in specifying sample sizes and critical values in phase II oncology clinical trials. Koyama and Chen [3] point out that it is common for actual sample sizes of these phase II trials to differ than the planned, pre-specified sample sizes. This could happen because of unanticipated accrument speed, drop-out rates are unexpected, and often multi-center trials can be slow in sharing information ... Currently, when attained sample sizes differ from planned, call these unplanned sample sizes, it is common practice to treat the attained sample sizes as planned. Though, when achieved sample sizes differ from planned, hypothesis testing using the attained sample sizes as if they were planned is not valid and hypothesis testing in these cases is not straightforward [1, 3]. Because of these reasons, extensions of Simon's design for hypothesis testing with unplanned sample sizes is important.

*Talk about examples here*

There have been many attempts to develop Frequentist methods that handle unplanned sample sizes in the second stage while using the planned stage I sample size, but my literature review found that there were only few Frequentist methods to handle unplanned sample sizes in both stage I and stage II. Likelihood based designs, that are able to be an extension of Simon's design, offer a nice solution to this problem because these designs offer flexi-

bility in sample size without inflation of type I error. In this paper, we discuss the different methods for Simon's design when the attained stage II sample size is different than planned and when attained sample sizes in both stages are different than planned. In chapter 4, we review a concrete example from a Likelihood-based clinical trial, and in chapter 5, results of a numerical and theoretical study comparing the Frequentist properties of approaches in the setting where both stages differ **wording** in different settings are presented.



# Chapter 2

## Background

Simon's design will go here. This section will also talk about extending/shortening a trial (unplanned sample sizes) and how recalculating as if it were the planned design will introduce bias and inflate type I error. Talk about prespecifying (maybe here?)

We will only talk about extensions to Simon's design, hypothesis testing, and only stopping for futility in this paper.

Simon's II stage designs for clinical trials are common designs for phase II oncology clinical trials [2]. In Simon's designs, the null hypothesis  $H_0 : p \leq p_0$  is tested against the alternative  $H_1 : p > p_1$ , where  $p$  is the true response probability,  $p_0$  is the highest probability of response that would indicate that the research regimen is uninteresting and  $p_1$  is the lowest probability of response that would indicate that the research regimen warrants further investigation. Under these hypotheses, it is required that the type I error rate remain less than  $\alpha$  and power remain above  $1 - \beta$ . The general framework of Simon's design includes a sample size and critical value in each of the two stages. Let  $n_1$  denote the first stage sample size,  $n_t$  the sample size at the end of the second stage,  $r_1$  the first stage critical value, and  $r_t$  the critical value for the end of the second stage. Let  $X_1$  be the number of successes observed in the first stage and  $X_2$  be the number of additional success in the second stage. In the first stage,  $n_1$  patients are enrolled. If  $r_1$  or fewer patients ( $X_1 \leq r_1$ ) are successes, then the regimen is rejected and the trial is stopped for futility. If  $r_1 + 1$  patients are successful, then the trial continues to the second stage. In the second stage,  $n_2 = n_t - n_1$  patients are enrolled. If  $r_t$  or fewer out of the  $n_t$  patients are successful ( $X_t = X_1 + X_2 \leq r_t$ ), the treatment is considered to be futile, otherwise if  $r_t + 1$  patients succeed, the treatment is considered to be effective and warrant further study.

Design characteristics: Let  $B$  denote the cumulative binomial distribution function and  $b$  denote the binomial probability mass function. The probability of early termination with probability  $p$  in Simon's designs is given by  $PET = B(r_1, p, n_1)$ . The expected sample size for probability  $p$  is then  $EN = n_1 + (1 - PET)n_2$ . The probability of rejecting a drug for probability  $p$  is then  $PR(p) = B(r_1, p, n_1) + \sum_{x=r_1+1}^{\min[n_1, r]} b(x, p, n_1)B(r-x, p, n_2)$ . It is required that  $PR(p) \geq 1 - \alpha$  and  $PR(p) \leq \beta$ . Given these constraints, it follows that unconditional conditional power,  $UCP(p)$ , given probability  $p$ , is given by  $1 - PR(p) = 1 - \left( B(r_1, p, n_1) + \sum_{x=r_1+1}^{\min[n_1, r]} b(x, p, n_1)B(r-x, p, n_2) \right) = \sum_{r_1+1}^{n_1} \left\{ \sum_{x_2=r_t-x_1+1}^{n_2} b(x_2, p, n_2) \right\} b(x_1, p, n_1)$ , and  $UCP(p_1) \geq 1 - \beta$  and  $UCP(p_0) \leq \alpha$ .

Simon introduced optimal and minimax designs. An optimal two-stage design is a Simon's design in which minimizes the expected sample size under the null hypothesis, response value  $p_0$ , ( $EN_0$ ) while still satisfying the type I and type II error probability restrictions. The minimax design will minimize the maximum sample size ( $n_1 + n_2$ ). Jung *et al.* [4] introduced an extension of Simon's designs called admissible designs that are considered a compromise between optimal and minimax designs because they have similar maximum sample size as the minimax design and a similar  $EN_0$  to the optimal design. Admissible designs optimize a straight line on the  $(n, EN)$ -plane,  $q \times n + (1 - q) \times EN$ , for some  $q \in [0, 1]$  [4]. Admissible designs satisfy  $(\alpha, \beta)$  constraints and obtain an expected sample size somewhere between optimal and minimax designs. Admissible designs may be attractive because they have agreeable properties of both the minimax and optimal design. Simon does not allow for early termination of the trial for efficacy [2], and we do not consider that design here.

- We consider only redesigns here -something you can prespecify. Not calculate after you get the values.
- Talk about this in the "why we care"

# Chapter 3

## Deviation from Planned Sample Sizes

This chapter will talk about unplanned sample sizes when only the second stage is different and when both stages can be different. The former will talk about methods such as Koyama and Chen, UMVUE, MLE, etc. The latter will talk about the likelihood design, Chang, adaptation of Chang, and possibly Wu.

### 3.1 Deviation from Planned Sample Sizes in Second Stage

When over- or under-enrollment occurs, a straightforward solution is to perform an interim analysis on the planned number of first stage subjects, and adjust the testing procedure for a sample size in the second stage that is different than planned. This is possible under the assumption of non-informative dropouts; stage one is concluded when the number of non-missing patients is equal to the planned stage one sample size, and if over enrollment occurs in the first stage, they will only be considered for the second stage analysis [3]. Literature exists describing point estimation of the response rate and p-values for hypothesis testing when stage two sample size is modified. A review of these methods can be found by Porcher et al. [1]. Because, Koyama and Chen have shown that the p-value in multi-stage trials will depend on the design and is complicated in the setting of unplanned sample sizes [3] and our intent to pre-specify redesigned trials, we only focus on methods that use critical values for hypothesis testing and will not focus on p-value calculations. **(Basically calculating a p-value is complicated in unplanned settings, so we are just going to use critical values instead)** Koyama et al. propose a method for inference when stage II sample sizes deviate from the planned stage II sample size [3]. Let  $n_1, n_t, r_1, r_t, \alpha$  and  $\beta$  be the

original design parameters. They first define conditional power,  $A(x_1, n_2, p) = P_p[X_2 \geq r_t]$ . Using conditional power evaluated at  $p_0$ , they calculate a new critical value,  $r_t^*$ , by finding the value of  $r_t^*$  such that  $A'(x_1, n_2^*, p_0) \leq A(x_1, n_2, p_0) \equiv P_{p_0}[X_2' \geq r_t^* | X_1 = x_1] \leq P_{p_0}[X_2 \geq r_t | X_1 = x_1]$ , where  $X_2' \sim \text{Binomial}(n_2^*, p_0)$  and  $n_2^*$  is the attained stage II sample size. This new critical value will result in a controlled unconditional type I error rate because the new critical value gives a conditional type I error rate that is more conservative than the original conditional type I error rate. The authors comment that the new critical value,  $r_t^*$  may require a different number of total responses to reject  $H_0$  for different values of  $X_1$  because it is conditional on the result of the first stage.

### 3.2 Deviation from Planned Sample Sizes in First Stage

Decide later if subsections are needed.

Because accrument of patients can often be unexpected in the first stage, it's imperative that methods are available to handle situations with attained sample sizes that differ from the planned sample size. Green and Dahlberg [5] and Chen and Ng [6] propose methods for inference when first stage sample sizes differ than planned. Green and Dahlberg extended Southwest Oncology Group's inference method by suggesting to perform a hypothesis test on  $H_0 : p = p_1$  versus  $H_1 : p < p_1$  in the first stage at the 0.02  $\alpha$ -level and concluding futility if the p-value is  $\leq 0.02$ . They then suggest testing  $H_0 : p = p_0$  versus  $H_1 : p < p_0$  in the second stage at the 0.05 level. Li et al. indicate that this approach controls type I error and acheives desired power, though this approach is founded on an overall  $\alpha$ -level of 0.05, and it is unclear how this method would generalize to any  $\alpha$ -level [7]. Chang et al. also point out that Green and Dahlberg's designs can possibly be quite different than the planned designed. Chen and Ng suggest an approach to unplanned sample sizes by considering a range of sample sizes in both the first and second stage. They search these ranges for the minimax and optimal designs that satisfy error constraints using the average probability of

termination for all possible first stage sample sizes and average expected sample size for all possible stage I and stage II sample size combinations [6]. Limitations of this approach is that attained sample sizes may fall outside of the ranges specified, it does not consider admissible designs, and the average characteristics are only calculated rather than a specific design. Thus, we consider new approaches to unplanned sample sizes in the first stage in both the frequentist and likelihood settings.

### 3.2.1 *Chang et al.* Alternative Designs and Adaptation

Chang *et al* [8] proposed an alternative design that is an extension of Simon's two stage design in order to handle unplanned sample sizes in both the first and second stages. This method calculates new critical values for attained sample sizes, and thus one is able to create and pre-specify a new design based on a preferred Simon or Admissible design in defense of the events of unplanned sample sizes (**basically trying to say in order to be ready with adjusted designs for unplanned sample sizes in case they occur**). Because it's desired to stay as closely to the original design as possible, we investigate this method using only attained first stage sample sizes while maintaining the original second stage sample size or original total sample size. Again, let  $n_1$ ,  $n_t$ ,  $r_1$ ,  $r_t$ ,  $p_0$ ,  $p_1$ ,  $\alpha$ , and  $\beta$  be the original, planned design parameters. In the case that we let the total sample size be planned, let  $n_1^{**}$  be the attained sample size in the first stage and  $n_2^{**} = n_t - n_1^{**}$ . In the case that we let the second stage sample size remain as planned, let  $n_1^{**}$  again be the attained sample size in the first stage and  $n_t^{**} = n_2 + n_1^{**}$ .

Chang *et al* proposes that type II error probability spent in stage I, based on planned and attained sample size, is given by  $\beta_1 = P(X_1 \leq r_1 | n_1, p = p_1)$  Based on the attained sample sizes, we choose to spend type II error in the first stage based on the the type II

error probability spending function

$$\beta(m) = \begin{cases} \beta_1 m / n_1 & \text{if } m \leq n_1 \\ \beta_1 + (\beta - \beta_1)(m - n_1) / n_2 & \text{if } m > n_1 \end{cases}$$

We then find a new stage one critical value,  $s_1$ , based on this probability spending function such that  $P(X_1 \leq s_1 | n_1^{**}) \approx \beta(n_1^{**})$ , where  $\approx$  means “closest to.” After  $s_1$  is selected, we then search for an integer for the second stage critical value,  $s_t$ , that satisfies

$$\begin{aligned} & P(X_1 > s_1, X_t > s_t | n_1^{**}, m_2, p_0) \\ &= \sum_{s_1}^{n_1^{**}} P(X_2 > s_t - X_1 | X_1 = x_1) P(X_1 > s_1) \\ &\leq \alpha \end{aligned}$$

where  $m_2 = n_2$  or  $n_2^{**}$ . Chang et al.’s design can be used for any  $\alpha$ -level and are flexible, close to the original design, and preserve desired Frequentist characteristics.

Because we prefer to be conservative when straying from a desired Simon or Admissible design, we modify Chang et al.’s design by selecting  $s_1$  that preserves the probability of early termination under the null. We select  $s_1$  such that

$$P(X_1 \leq s_1 | n_1^{**}, p_0) \leq P(X_1 \leq r_1 | n_1, p_0)$$

We then select the stage two critical value,  $s_t$ , in the same fashion as Chang’s design. Another option would be to choose  $s_1$  such that the probability of early termination with the redesign is closest to the original design. In either case, the designs tend to be close, so we consider the case where the probability of early termination is conservative relative to the original.

### 3.2.2 Likelihood Design

Briefly, the likelihood stage II design uses the likelihood ratio, as opposed to a p-value, as a measure of evidence [9]. Here, the likelihood ratio is

$$\begin{aligned} \text{LR}_n &= \frac{L_n(p_1)}{L_n(p_0)} \\ &= \frac{p_1^{x_t}(1-p_1)^{n_t-x_t}}{p_0^{x_t}(1-p_0)^{n_t-x_t}} \\ &\in \{[0, 1/k], [1/k, k], [k, \infty)\} \end{aligned}$$

and has three evidential zones: evidence for the null hypothesis, weak evidence, and evidence for the alternative hypothesis. If the  $\text{LR}_n \in [0, 1/k]$ , there is evidence for the null hypothesis, if  $\text{LR}_n \in [1/k, k]$ , there is weak evidence for either hypothesis, and if  $\text{LR}_n \in [k, \infty]$ , there is evidence for the alternative hypothesis. The probability of observing weak evidence is  $\text{PW}_i = P(k_a \leq \text{LR}_n \leq k_b | H_i), k_a \leq 1 \leq k_b$ , the probability of observing strong evidence is

$$\text{PS}_i = \begin{cases} P(\text{LR}_n > k_b | H_i) & \text{if } i = 1 \\ P(\text{LR}_n < k_b | H_i) & \text{if } i = 0 \end{cases}$$

and the probability of observing misleading evidence is

$$\text{PM}_i = \begin{cases} P(\text{LR}_n > k_b | H_i) & \text{if } i = 0 \\ P(\text{LR}_n < k_b | H_i) & \text{if } i = 1 \end{cases}$$

. One advantage to a likelihood sequential design is that the universal bound of misleading evidence under the null hypothesis is  $P(\text{LR}_n > k_b | H_0) \leq \frac{1}{k_b}$  for any  $n \geq 1$ . The likelihood two stage design will enroll  $n_1$  observations into the first stage. If we observe a likelihood ratio that is  $k_{a_1} < \text{LR}_{n_1} < k_{b_1}$ , where  $k_{a_1}$  and  $k_{b_1}$  are benchmarks for description of evidence in the first stage, we continue to the second stage. If we observe  $\text{LR}_{n_1} \leq k_{a_1}$ , the study will stop for futility and if we observe  $\text{LR}_{n_1} \geq k_{b_1}$ , the study will stop for efficacy. Then,  $n_2$

patients are enrolled. If the  $LR_{n_t} = LR_{n_1} LR_{n_2}$  is  $k_{a_t} < LR_{n_t} < k_{b_t}$ , where  $k_{a_t}$  and  $k_{b_t}$  are benchmarks at the end of stage II, then the study will conclude with weak evidence. The study will conclude with evidence for the alternative hypothesis if  $LR_{n_t} \geq k_{b_t}$  and evidence for the null hypothesis if  $LR_{n_t} \leq k_{a_t}$ .

One can adapt the likelihood two stage design to emulate conventional, Simon-like designs such as optimal, minimax, or admissible designs. In order to do this, one can set  $k_{a_1} = \frac{p_1(1-p_0)^{r_1}}{p_0(1-p_1)} \frac{1-p_1}{1-p_0}^{n_1} = \frac{1-p_0}{1-p_1} \frac{p_1}{p_0} r_1$ ,  $k_{a_t} = \frac{p_1(1-p_0)^{r_t}}{p_0(1-p_1)} \frac{1-p_1}{1-p_0}^{n_t} = \frac{1-p_0}{1-p_1} \frac{p_1}{p_0} r_t$ ,  $k_{b_1} = \infty$ , and  $k_{b_t} = \infty$ , where  $n_1, n_t, r_1, r_t$  are Simon-like two-stage design parameters. I feel like you need to know  $r_1$  to get  $k_{a_1}$  and you need to know  $k_{a_t}$  to get  $r_t$ .

Blume and Ayers describe that likelihood designs preserve type I error rate and is bounded by  $\frac{1}{k_{b_t}}$  and is equal to  $O_{p_i}(n^{-1/2})$ . Under the likelihood design, error rates tend to be less of an issue because the the average of the error rates,  $\frac{\alpha+\beta}{2}$ , is minimized with the likelihood approach [9]. Because these designs are not restricted by error rates, and rather use the likelihood ratio, this method offers favorable flexibility for unplanned sample sizes in the first stage.

Interim: Translating to successes. This is the region in which we move to stage 2



$$UB_{interim} = \frac{\log(k_{bi}) - n_1 \log(\frac{1-p_1}{1-p_0})}{\log(\frac{p_1(1-p_0)}{p_0(1-p_1)})}$$

$$LB_{interim} = \frac{\log(k_{ai}) - n_1 \log(\frac{1-p_1}{1-p_0})}{\log(\frac{p_1(1-p_0)}{p_0(1-p_1)})}$$

(LB, UB) is the interval for weak evidence. If this was Simon's design,  $LB_{interim} = r_1$

Probability of strong, misleading, and weak evidence under the null

$$P(\text{Strong}_{0i}) = B(\lfloor LB_{interim} \rfloor, n_1, p_0)$$

$$P(\text{Misleading}_{0i}) = 1 - B(\lfloor UB_{interim} \rfloor, n_1, p_0)$$

$$P(\text{Weak}_{0i}) = B(\lfloor UB_{interim} \rfloor, n_1, p_0) - B(\lfloor LB_{interim} \rfloor, n_1, p_0)$$

Probability of strong, misleading, and weak evidence under the alternative

$$P(\text{Strong}_{1i}) = 1 - B(\lfloor UB_{interim} \rfloor, n_1, p_1)$$

$$P(\text{Misleading}_{1i}) = B(\lfloor LB_{interim} \rfloor, n_1, p_1)$$

$$P(\text{Weak}_{1i}) = B(\lfloor UB_{interim} \rfloor, n_1, p_1) - B(\lfloor LB_{interim} \rfloor, n_1, p_1)$$

note: under Simon's, PET = 1-P(Weak)

### Translating likelihood properties into Simon-like design:

Final Stage: Translating to successes.

The amount of successes that allow for continuation to the second stage are:

$$(\lfloor LB_{interim} + 1 \rfloor, \lfloor \min(n_1, UB_{interim}) \rfloor)$$

Probability of strong, misleading, and weak evidence under  $H_p$

$$\begin{aligned} P(Weak_p) &= \sum_{x=\lfloor LB_{interim}+1 \rfloor}^{\lfloor \min(n_1, UB_{interim}) \rfloor} \left( b(x, n_1, p_p) \times B(UB_{interim} - x, n - n_1, p_p) \right) - B(LB_{interim} - x, n - n_1, p_p) \\ P(Strong_p) &= P(Strong_{0i}) + \sum_{x=\lfloor LB_{interim}+1 \rfloor}^{\lfloor \min(n_1, UB_{interim}) \rfloor} \left( b(x, n_1, p_0) \times B(LB_{interim} - x, n - n_1, p_0) \right) \\ P(Misleading_p) &= P(Misleading_{0i}) + \sum_{x=\lfloor LB_{interim}+1 \rfloor}^{\lfloor \min(n_1, UB_{interim}) \rfloor} \left( b(x, n_1, p_p) \times (1 - B(UB_{interim} - x, n - n_1, p_p)) \right) \end{aligned}$$

If we want to translate likelihood design into a Simon's design, we overwrite the LR limits

above as:

$$\begin{aligned} k_{ai} &= OR^{r_1} \frac{1 - p_1^{n_1}}{1 - p_0} = \frac{1 - p_0^{r_1 - n_1}}{1 - p_1} \frac{p_1^{r_1}}{p_0} \\ k_a &= OR^r \frac{1 - p_1^n}{1 - p_0} = \frac{1 - p_0^{r - n}}{1 - p_1} \frac{p_1^r}{p_0} \\ k_{bi} &= k_b = \infty \end{aligned}$$

Because these methods for deviation from planned sample size in the first stage is not well studied in the literature, we only consider these cases for the remainder of this paper.

# Chapter 4

## Example

Here put the results of comparing the Chang et al paper and adaptation to the protocol of the study. We used Monte Carlo simulation to examine the performance of the study design of Chang et al...

In order to compare these new Frequentist and Likelihood methods for deviation of sample size in the first stage, we first introduce a concrete example. An actual phase II cancer clinical trial was designed using the likelihood approach. In order to stick to convention, the trial would only stop early for futility. The planned design parameters are  $n_1 = 17$ ,  $n_t = 41$ ,  $r_1 = 17$ ,  $r_t = 21$ ,  $p_0 = 0.4$ , and  $p_1 = 0.6$ . This study design has an expected sample size of 25.6 and a probability of early termination under the null hypothesis of 64%. This is considered an Admissible design and meets the nominal type I error rate,  $\alpha = 0.05$ , and type I error rate,  $\beta = 0.2$ . In concordance with the likelihood design, the authors provide alternative interim stopping rules for sample sizes that deviate from the planned design. These new designs have a probability of early termination under the null that exceed 50% and preserve type I and type II error rates. Using the original likelihood design, but varying  $n_1$ , one can use Chang et al.'s and the adapted method to obtain similar results. We keep stage II sample size the same in this case.

Table 4.1: Stopping rules for deviations from first stage planned sample size concrete example

Design	$r_1$	$n_1$	PET <sub>0</sub>	EN <sub>0</sub>	Likelihood ratio favoring $H_0$ that corresponds to Simon's futility stopping rule
Likelihood	7	17	64%	25.6	1/3.375
Chang	7	17	64%	25.6	
Chang Adaptation	7	17	64%	25.6	
Likelihood	8	19	67%	26.3	1/3.375
Chang	8	19	67%	26.3	
Chang Adaptation	8	19	67%	26.3	
Likelihood	9	21	69%	27.2	1/3.375
Chang	9	21	69%	27.2	
Chang Adaptation	9	21	69%	27.2	
Likelihood	10	23	71%	28.2	1/3.375
Chang	10	23	71%	28.2	
Chang Adaptation	10	23	71%	28.2	
Likelihood	6	16	53%	27.8	1/5.062
Chang	6	16	53%	27.8	
Chang Adaptation	7	16	72%	23.1	
Likelihood	7	18	56%	28	1/5.062
Chang	7	18	56%	28	
Chang Adaptation	7	18	56%	28	
Likelihood	8	20	60%	28.5	1/5.062
Chang	8	20	60%	28.5	
Chang Adaptation	8	20	60%	28.5	

Generally, the stopping rules between the Chang designs and the likelihood design are the same. When  $n_1 = 16$ , the adaptation of Chang's design gives a more conservative critical value; this is expected by design and because of the discreteness of the binomial distribution.

# Chapter 5

## Results

The findings will be put here - primarily tables covering different combinations of Simon's designs and unplanned sample sizes.

Should maybe talk about how I couldn't replicate some results in the paper.

Some differences with the likelihood:

controlling type 1 error, but criteria is controlling PET - I think T1E will still be controlled.

Assuming stage II sample size and  $R^2$  is the same. We can add cohorts at the end of stage II. Talk about this.

### 5.1 Discussion

- Numerical study shows that keeping  $n$  the same as the original has better properties.
- Talk about when the adaptation design and chang design will differ. (extreme sample size shifts? I cant remember.)
- Compare the design approaches

### 5.2 Appendix

Maybe put the chang design here that goes beyond stage 2 sample size being origianl total and original second stage?

### 5.3 Questions

- Particularly when describing other peoples' methods, how do you cite?
- If likelihood design can translate into simon's design and have better properties - can that be used as a tool to come up with these designs instead of using Chang's method? Or are they different because you're operating under frequentist vs likelihood inference?
- Why do we choose PET closest to the original? - consider choosing closest PET, being conservative. mention that there are two ways to think about it. one is conservative and one is closest and they're pretty close to each other.

### 5.4 Notes

- inference from likelihood is more straightforward. the authors in koyama have shown that the p-value depends on the design. p-value's in multistage designs depend on the p-value. first stage is more complex.

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