Results simulation study DelayedGSD

October 10, 2023

1 Rejection rate

1.1 2 stages

```
Power by method (columns) and scenario (rows):
                                                                               (nominal level 80%)
scenario n.sim missing binding fixC ar method 1 method 2 method 3
        1 10000
                    TRUE
                            TRUE FALSE 10
                                              81.00%
                                                       80.93%
                                                                 80.43%
        3 10000
                    TRUE
                            TRUE FALSE 5
                                              80.53%
                                                       80.53%
                                                                 80.14%
        5 10000
                    TRUE
                            TRUE
                                   TRUE 10
                                              80.15%
                                                       80.35%
                                                                 80.43%
        7 10000
                    TRUE
                            TRUE
                                   TRUE
                                              80.08%
                                                       80.20%
                                                                 80.14%
        9 10000
                    TRUE
                           FALSE
                                   TRUE 10
                                              79.86%
                                                       80.12%
                                                                 80.26%
       11 10000
                    TRUE
                           FALSE
                                   TRUE
                                              79.93%
                                                       80.04%
                                                                 80.06%
       13 10000
                    TRUE
                           FALSE FALSE 10
                                              80.50%
                                                       80.44%
                                                                 80.26%
                           FALSE FALSE
       15 10000
                    TRUE
                                              80.37%
                                                       80.36%
                                                                 80.06%
       17 10000
                            TRUE FALSE 5
                                              80.31%
                                                                 79.92%
                   FALSE
                                                       80.30%
   Type 1 error by method (columns) and scenario (rows):
                                                                               (nominal level 2.5\%)
scenario n.sim missing binding fixC ar method 1 method 2 method 3
        2 10000
                    TRUE
                            TRUE FALSE 10
                                               2.42%
                                                        2.39%
                                                                  2.37%
        4 10000
                    TRUE
                            TRUE FALSE 5
                                               2.40%
                                                        2.40%
                                                                  2.35%
        6 10000
                    TRUE
                            TRUE
                                   TRUE 10
                                               2.24%
                                                        2.22%
                                                                  2.37%
        8 10000
                    TRUE
                            TRUE
                                   TRUE
                                               2.32%
                                                        2.31%
                                                                  2.35%
       10 10000
                    TRUE
                           FALSE
                                   TRUE 10
                                               2.45%
                                                        2.47%
                                                                  2.57%
       12 10000
                    TRUE
                           FALSE
                                   TRUE
                                               2.63%
                                                        2.64%
                                                                  2.66%
       14 10000
                    TRUE
                                               2.53%
                                                        2.53%
                                                                  2.57%
                           FALSE FALSE 10
       16 10000
                    TRUE
                           FALSE FALSE
                                               2.68%
                                                        2.68%
                                                                  2.66%
       18 10000
                   FALSE
                            TRUE FALSE
                                               2.46%
                                                        2.46%
                                                                  2.45%
```

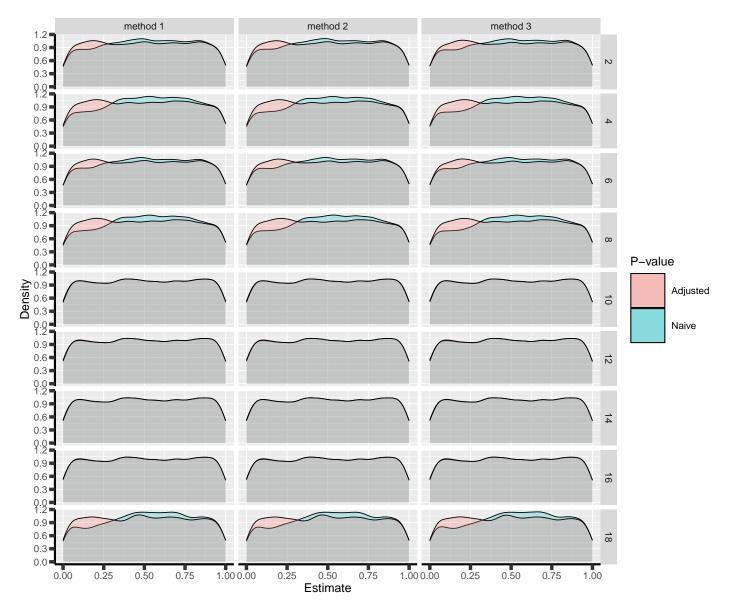


Figure 1: Naive and adjusted p-value distribution over all simulations under the null. Each row correspond to a different scenario

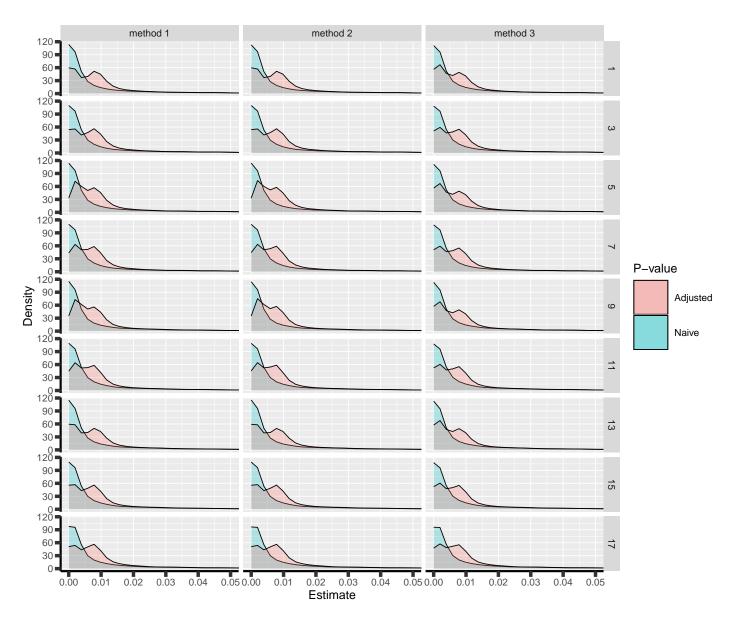


Figure 2: Naive and adjusted p-value distribution over all simulations under the alternative. Each row correspond to a different scenario

2500

TRUE

16

Power by method (columns) and scenario (rows): (nominal level 80%) scenario n.sim missing binding fixC ar method 1 method 2 method 3 1868 TRUE TRUE FALSE 10 75.32% 75.00% 1 75.32% 1934 5 TRUE TRUE TRUE 10 75.18% 76.01% 76.11% 7 245 TRUE TRUE TRUE 5 75.51% 75.92% 75.92% 9 2500 TRUE FALSE TRUE 10 74.80% 75.32% 75.00% 2500 FALSE TRUE 5 74.68% 11 TRUE 74.76% 75.44% 2500 FALSE FALSE 10 75.28% 75.40% 75.36% 13 TRUE FALSE FALSE 5 2500 TRUE 75.12% 75.24% 75.12% 15 Type 1 error by method (columns) and scenario (rows): (nominal level 2.5%) scenario n.sim missing binding fixC ar method 1 method 2 method 3 2 2481 TRUE TRUE FALSE 10 2.94% 2.94% 2.70% 4 1127 TRUE TRUE FALSE 5 3.11% 3.11% 3.11% 2432 TRUE 6 TRUE TRUE 10 1.89% 2.14% 2.01% 1042 TRUE 8 TRUE TRUE 5 1.73% 1.92% 1.82% 2500 FALSE TRUE 10 2.36% 10 TRUE 2.40% 2.32% 12 2500 TRUE FALSE TRUE 5 2.36% 2.28% 2.28% 14 2483 TRUE FALSE FALSE 10 3.02% 3.10% 3.10%

3.16%

3.04%

3.12%

FALSE FALSE 5

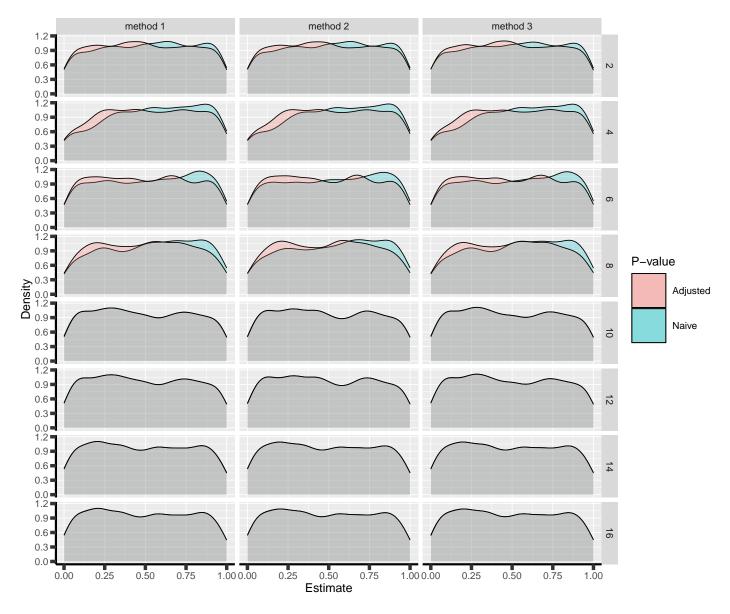


Figure 3: Naive and adjusted p-value distribution over all simulations under the null. Each row correspond to a different scenario

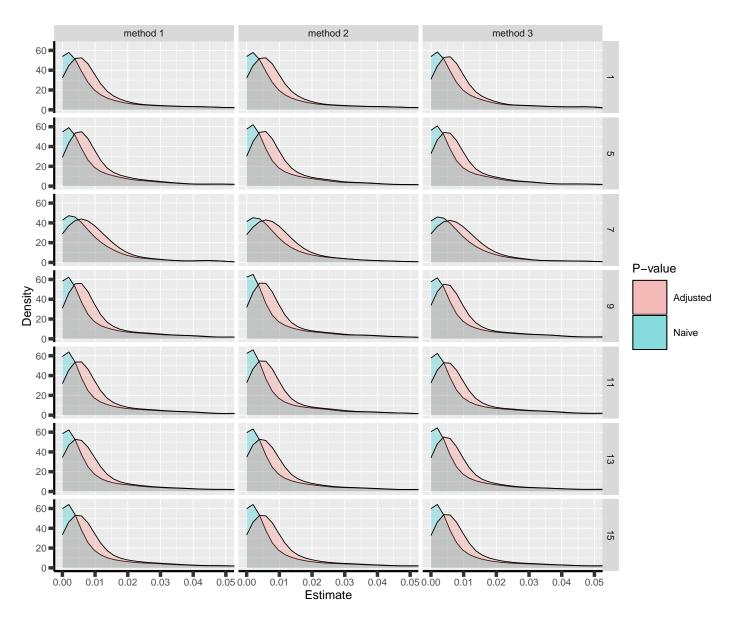


Figure 4: Naive and adjusted p-value distribution over all simulations under the alternative. Each row correspond to a different scenario

2 Conclusion of the trial

2.1 2 stages

Relative frequency of stopping for efficacy/futility at decision/final

• Method 1

	N	missing	hypo	binding	fixC	ar	${\tt decision.eff}$	${\tt decision.fut}$	final.eff	final.fut
1:	10000	TRUE	power	TRUE	FALSE	10	37.79%	5.93%	43.21%	13.07%
2:	10000	TRUE	typeI	TRUE	FALSE	10	0.80%	71.13%	1.62%	26.45%
3:	10000	TRUE	power	TRUE	FALSE	5	35.74%	5.98%	44.79%	13.49%
4:	10000	TRUE	typeI	TRUE	FALSE	5	0.74%	69.32%	1.66%	28.28%
5:	10000	TRUE	power	TRUE	TRUE	10	36.94%	6.78%	43.21%	13.07%
6:	10000	TRUE	typeI	TRUE	TRUE	10	0.62%	71.31%	1.62%	26.45%
7:	10000	TRUE	power	TRUE	TRUE	5	35.29%	6.43%	44.79%	13.49%
8:	10000	TRUE	typeI	TRUE	TRUE	5	0.66%	69.40%	1.66%	28.28%
9:	10000	TRUE	power	FALSE	TRUE	10	38.05%	6.57%	41.81%	13.57%
10:	10000	TRUE	typeI	FALSE	TRUE	10	0.61%	0.20%	1.84%	97.35%
11:	10000	TRUE	power	FALSE	TRUE	5	36.35%	6.15%	43.58%	13.92%
12:	10000	TRUE	typeI	FALSE	TRUE	5	0.70%	0.06%	1.93%	97.31%
13:	10000	TRUE	power	FALSE	FALSE	10	38.69%	5.93%	41.81%	13.57%
14:	10000	TRUE	typeI	FALSE	FALSE	10	0.69%	0.12%	1.84%	97.35%
15:	10000	TRUE	power	FALSE	FALSE	5	36.79%	5.71%	43.58%	13.92%
16:	10000	TRUE	typeI	FALSE	FALSE	5	0.75%	0.01%	1.93%	97.31%
17:	10000	FALSE	power	TRUE	FALSE	5	33.98%	5.33%	46.33%	14.36%
18:	10000	FALSE	typeI	TRUE	FALSE	5	0.74%	67.48%	1.72%	30.06%

Method 2:

	N	missing	hypo	${\tt binding}$	fixC	ar	${\tt decision.eff}$	${\tt decision.fut}$	final.eff	final.fut
1:	10000	TRUE	power	TRUE	FALSE	10	37.85%	6.19%	43.08%	12.88%
2:	10000	TRUE	typeI	TRUE	FALSE	10	0.79%	71.64%	1.60%	25.97%
3:	10000	TRUE	power	TRUE	FALSE	5	35.77%	5.99%	44.76%	13.48%
4:	10000	TRUE	typeI	TRUE	FALSE	5	0.74%	69.38%	1.66%	28.22%
5:	10000	TRUE	power	TRUE	TRUE	10	36.69%	6.24%	43.66%	13.41%
6:	10000	TRUE	typeI	TRUE	TRUE	10	0.59%	69.61%	1.63%	28.17%
7:	10000	TRUE	power	TRUE	TRUE	5	35.02%	6.05%	45.18%	13.75%
8:	10000	TRUE	typeI	TRUE	TRUE	5	0.63%	68.36%	1.68%	29.33%
9:	10000	TRUE	power	FALSE	TRUE	10	37.85%	6.04%	42.27%	13.84%
10:	10000	TRUE	typeI	FALSE	TRUE	10	0.61%	0.19%	1.86%	97.34%
11:	10000	TRUE	power	FALSE	TRUE	5	36.18%	5.84%	43.86%	14.12%
12:	10000	TRUE	typeI	FALSE	TRUE	5	0.69%	0.06%	1.95%	97.30%
13:	10000	TRUE	power	FALSE	FALSE	10	38.70%	6.09%	41.74%	13.47%
14:	10000	TRUE	typeI	FALSE	FALSE	10	0.69%	0.12%	1.84%	97.35%
15:	10000	TRUE	power	FALSE	FALSE	5	36.82%	5.75%	43.54%	13.89%
16:	10000	TRUE	typeI	FALSE	FALSE	5	0.75%	0.01%	1.93%	97.31%
17:	10000	FALSE	power	TRUE	FALSE	5	34.03%	5.36%	46.27%	14.34%
18:	10000	FALSE	typeI	TRUE	FALSE	5	0.74%	67.55%	1.72%	29.99%

Method 3:

	N	missing	hypo	binding	fixC	ar	${\tt decision.eff}$	${\tt decision.fut}$	${\tt final.eff}$	final.fut
1:	10000	TRUE	power	TRUE	FALSE	10	40.58%	6.53%	39.85%	13.04%
2:	10000	TRUE	typeI	TRUE	FALSE	10	0.74%	68.79%	1.63%	28.84%
3:	10000	TRUE	power	TRUE	FALSE	5	36.54%	6.30%	43.60%	13.56%
4:	10000	TRUE	typeI	TRUE	FALSE	5	0.69%	68.41%	1.66%	29.24%
5:	10000	TRUE	power	TRUE	TRUE	10	40.58%	6.53%	39.85%	13.04%
6:	10000	TRUE	typeI	TRUE	TRUE	10	0.74%	68.79%	1.63%	28.84%
7:	10000	TRUE	power	TRUE	TRUE	5	36.54%	6.30%	43.60%	13.56%
8:	10000	TRUE	typeI	TRUE	TRUE	5	0.69%	68.41%	1.66%	29.24%
9:	10000	TRUE	power	FALSE	TRUE	10	41.34%	6.20%	38.92%	13.54%
10:	10000	TRUE	typeI	FALSE	TRUE	10	0.77%	0.33%	1.80%	97.10%
11:	10000	TRUE	power	FALSE	TRUE	5	37.71%	6.03%	42.35%	13.91%
12:	10000	TRUE	typeI	FALSE	TRUE	5	0.73%	0.09%	1.93%	97.25%
13:	10000	TRUE	power	FALSE	FALSE	10	41.34%	6.20%	38.92%	13.54%
14:	10000	TRUE	typeI	FALSE	FALSE	10	0.77%	0.33%	1.80%	97.10%
15:	10000	TRUE	power	FALSE	FALSE	5	37.71%	6.03%	42.35%	13.91%
16:	10000	TRUE	typeI	FALSE	FALSE	5	0.73%	0.09%	1.93%	97.25%
17:	10000	FALSE	power	TRUE	FALSE	5	34.65%	5.59%	45.27%	14.49%
18:	10000	FALSE	typeI	TRUE	FALSE	5	0.68%	66.54%	1.77%	31.01%

Relative frequency of stopping for with a threshold below 1.96:

	scenario	missing	${\tt method}$	binding	fixC	ar	hypo	N	${\tt rejection}$	rejectionBelow196
1:	1	TRUE	1	TRUE	FALSE	10	power	10000	81.00%	0.85%
2:	1	TRUE	2	TRUE	FALSE	10	power	10000	80.93%	0.84%
3:	2	TRUE	1	TRUE	FALSE	10	typeI	10000	2.42%	0.18%
4:	2	TRUE	2	TRUE	FALSE	10	typeI	10000	2.39%	0.17%
5:	3	TRUE	1	TRUE	FALSE	5	power	10000	80.53%	0.45%
6:	3	TRUE	2	TRUE	FALSE	5	power	10000	80.53%	0.45%
7:	4	TRUE	1	TRUE	FALSE	5	typeI	10000	2.40%	0.08%
8:	4	TRUE	2	TRUE	FALSE	5	typeI	10000	2.40%	0.08%
9:	13	TRUE	1	FALSE	FALSE	10	power	10000	80.50%	0.64%
10:	13	TRUE	2	FALSE	FALSE	10	power	10000	80.44%	0.64%
11:	14	TRUE	1	FALSE	FALSE	10	typeI	10000	2.53%	0.08%
12:	14	TRUE	2	FALSE	FALSE	10	typeI	10000	2.53%	0.08%
13:	15	TRUE	1	FALSE	FALSE	5	power	10000	80.37%	0.44%
14:	15	TRUE	2	FALSE	FALSE	5	power	10000	80.36%	0.44%
15:	16	TRUE	1	FALSE	FALSE	5	typeI	10000	2.68%	0.05%
16:	16	TRUE	2	FALSE	FALSE	5	typeI	10000	2.68%	0.05%
17:	17	FALSE	1	TRUE	FALSE	5	power	10000	80.31%	0.42%
18:	17	FALSE	2	TRUE	FALSE	5	power	10000	80.30%	0.43%
19:	18	FALSE	1	TRUE	FALSE	5	typeI	10000	2.46%	0.08%
20:	18	FALSE	2	TRUE	FALSE	5	typeI	10000	2.46%	0.08%

Relative frequency of stopping for efficacy/futility at decision/final

• Method 1

	N	missing	hypo	binding	fixC	ar	dec1.eff	dec1.fut	dec2.eff	dec2.fut	final.eff	final.fut
1:	1868	TRUE	power	TRUE	FALSE	10	8.73%	1.93%	19.86%	3.37%	46.73%	19.38%
2:	2481	TRUE	typeI	TRUE	FALSE	10	0.32%	26.64%	0.60%	35.95%	2.02%	34.46%
3:	1127	TRUE	typeI	TRUE	FALSE	5	0.44%	30.26%	0.27%	36.11%	2.40%	30.52%
4:	1934	TRUE	power	TRUE	TRUE	10	9.31%	1.71%	19.65%	3.67%	46.23%	19.44%
5:	2432	TRUE	typeI	TRUE	TRUE	10	0.08%	25.82%	0.16%	36.06%	1.64%	36.23%
6:	245	TRUE	power	TRUE	TRUE	5	14.29%	2.04%	13.47%	6.12%	47.76%	16.33%
7:	1042	TRUE	typeI	TRUE	TRUE	5	0.19%	27.45%	0	37.04%	1.54%	33.78%
8:	2500	TRUE	power	FALSE	TRUE	10	9.84%	1.88%	21.20%	3.60%	43.76%	19.72%
9:	2500	TRUE	typeI	FALSE	TRUE	10	0.20%	0.04%	0.44%	0.12%	1.72%	97.48%
10:	2500	TRUE	power	FALSE	TRUE	5	10.32%	1.80%	21.04%	3.32%	43.40%	20.12%
11:	2500	TRUE	typeI	FALSE	TRUE	5	0.08%	0.04%	0.52%	0	1.76%	97.60%
12:	2500	TRUE	power	FALSE	FALSE	10	9.36%	1.48%	20.68%	3.56%	45.24%	19.68%
13:	2483	TRUE	typeI	FALSE	FALSE	10	0.36%	0.12%	0.20%	0.04%	2.46%	96.82%
14:	2500	TRUE	power	FALSE	FALSE	5	9.92%	1.80%	20.64%	3.56%	44.56%	19.52%
15:	2500	TRUE	typeI	FALSE	FALSE	5	0.44%	0	0.40%	0	2.32%	96.84%

• Method 2

	N	missing	hypo	binding	fixC	ar	${\tt dec1.eff}$	${\tt dec1.fut}$	dec2.eff	dec2.fut	final.eff	final.fut
1:	1868	TRUE	power	TRUE	FALSE	10	8.73%	1.93%	19.86%	3.37%	46.73%	19.38%
2:	2481	TRUE	typeI	TRUE	FALSE	10	0.32%	26.68%	0.60%	35.99%	2.02%	34.38%
3:	1127	TRUE	typeI	TRUE	FALSE	5	0.44%	30.35%	0.27%	36.02%	2.40%	30.52%
4:	1934	TRUE	power	TRUE	TRUE	10	9.46%	1.60%	20.42%	3.41%	46.12%	18.98%
5:	2432	TRUE	typeI	TRUE	TRUE	10	0.12%	24.96%	0.16%	35.44%	1.85%	37.46%
6:	245	TRUE	power	TRUE	TRUE	5	13.88%	2.04%	13.06%	6.53%	48.98%	15.51%
7:	1042	TRUE	typeI	TRUE	TRUE	5	0.19%	26.97%	0.10%	37.04%	1.63%	34.07%
8:	2500	TRUE	power	FALSE	TRUE	10	9.92%	1.76%	21.44%	3.40%	43.96%	19.52%
9:	2500	TRUE	typeI	FALSE	TRUE	10	0.24%	0.04%	0.44%	0.08%	1.72%	97.48%
10:	2500	TRUE	power	FALSE	TRUE	5	10.36%	2.00%	21.32%	3.04%	43.76%	19.52%
11:	2500	TRUE	typeI	FALSE	TRUE	5	0.08%	0.08%	0.52%	0	1.68%	97.64%
12:	2500	TRUE	power	FALSE	FALSE	10	9.36%	1.48%	20.72%	3.44%	45.32%	19.68%
13:	2483	TRUE	typeI	FALSE	FALSE	10	0.36%	0.12%	0.20%	0	2.54%	96.78%
14:	2500	TRUE	power	FALSE	FALSE	5	9.92%	1.80%	20.40%	3.28%	44.92%	19.68%
15:	2500	TRUE	typeI	FALSE	FALSE	5	0.44%	0	0.32%	0	2.36%	96.88%

• Method 3

	N	missing	hypo	binding	fixC	ar	dec1.eff	dec1.fut	dec2.eff	dec2.fut	final.eff	final.fut
1:	1868	TRUE	power	TRUE	FALSE	10	8.94%	2.19%	20.77%	3.43%	45.29%	19.38%
2:	2481	TRUE	typeI	TRUE	FALSE	10	0.24%	25.39%	0.48%	35.99%	1.98%	35.91%
3:	1127	TRUE	typeI	TRUE	FALSE	5	0.35%	30.08%	0.27%	35.67%	2.48%	31.14%
4:	1934	TRUE	power	TRUE	TRUE	10	9.82%	1.55%	21.15%	3.46%	45.14%	18.87%
5:	2432	TRUE	typeI	TRUE	TRUE	10	0.08%	24.71%	0.21%	35.57%	1.73%	37.71%
6:	245	TRUE	power	TRUE	TRUE	5	14.69%	2.04%	13.88%	6.12%	47.35%	15.92%
7:	1042	TRUE	typeI	TRUE	TRUE	5	0.19%	27.06%	0	37.04%	1.63%	34.07%
8:	2500	TRUE	power	FALSE	TRUE	10	10.40%	1.80%	21.80%	3.32%	42.80%	19.88%
9:	2500	TRUE	typeI	FALSE	TRUE	10	0.20%	0.04%	0.44%	0.16%	1.68%	97.48%
10:	2500	TRUE	power	FALSE	TRUE	5	10.64%	1.80%	21.04%	3.36%	43.00%	20.16%
11:	2500	TRUE	typeI	FALSE	TRUE	5	0.12%	0.04%	0.48%	0	1.68%	97.68%
12:	2500	TRUE	power	FALSE	FALSE	10	10.36%	1.68%	21.36%	3.48%	43.64%	19.48%
13:	2483	TRUE	typeI	FALSE	FALSE	10	0.32%	0.16%	0.20%	0.04%	2.58%	96.70%
14:	2500	TRUE	power	FALSE	FALSE	5	9.96%	1.84%	20.68%	3.20%	44.48%	19.84%
15:	2500	TRUE	typeI	FALSE	FALSE	5	0.44%	0.04%	0.32%	0.04%	2.28%	96.88%

Relative frequency of stopping for with a threshold below 1.96:

	scenario	missing	${\tt method}$	binding	fixC	ar	hypo	N	rejection	rejectionBelow196	
1:	1	TRUE	1	TRUE	FALSE	10	power	1868	75.32%	0.64%	
2:	1	TRUE	2	TRUE	FALSE	10	power	1868	75.32%	0.64%	
3:	2	TRUE	1	TRUE	FALSE	10	typeI	2481	2.94%	0.24%	
4:	2	TRUE	2	TRUE	FALSE	10	typeI	2481	2.94%	0.24%	
5:	4	TRUE	1	TRUE	FALSE	5	typeI	1127	3.11%	0.09%	
6:	4	TRUE	2	TRUE	FALSE	5	typeI	1127	3.11%	0.09%	
7:	13	TRUE	1	FALSE	FALSE	10	power	2500	75.28%	0.36%	
8:	13	TRUE	2	FALSE	FALSE	10	power	2500	75.40%	0.32%	
9:	14	TRUE	1	FALSE	FALSE	10	typeI	2483	3.02%	0.04%	
10:	14	TRUE	2	FALSE	FALSE	10	typeI	2483	3.10%	0.04%	
11:	15	TRUE	1	FALSE	FALSE	5	power	2500	75.12%	0.16%	
12:	15	TRUE	2	FALSE	FALSE	5	power	2500	75.24%	0.16%	
13:	16	TRUE	1	FALSE	FALSE	5	typeI	2500	3.16%	0.08%	
14:	16	TRUE	2	FALSE	FALSE	5	typeI	2500	3.12%	0.08%	

3 Bias (True effect: 0.6 under the alternative)

3.1 2 stages

Bias per estimator and method¹:

```
hypo missing binding fixC ar biasMLE1 biasMLE2 biasMLE3 biasMUE1 biasMUE2 biasMUE3
                    TRUE FALSE 10 0.01345 0.01315 0.01468 0.00598 0.00566
 1: power
            TRUE
2: typeI
                    TRUE FALSE 10 -0.01794 -0.01784 -0.01856 -0.00453 -0.00448 -0.00510
            TRUE
3: power
            TRUE
                    TRUE FALSE
                              5
                                 0.02257 0.02255
                                                   0.02358 0.01045 0.01048
            TRUE
4: typeI
                    TRUE FALSE
                               5 -0.03034 -0.03031 -0.03065 -0.01190 -0.01185 -0.01243
5: power
            TRUE
                    TRUE
                          TRUE 10
                                  0.01345 0.01403
                                                   0.01468 0.00110 0.00169
                          TRUE 10 -0.01794 -0.01871 -0.01856 -0.00542 -0.00609 -0.00510
6: typeI
            TRUE
                    TRUE
7: power
            TRUE
                    TRUE
                          TRUE
                               5
                                  0.02257
                                           0.02309
                                                    0.02358 0.00788 0.00827
                                                                               0.00870
                               5 -0.03034 -0.03085 -0.03065 -0.01230 -0.01288 -0.01243
8: typeI
            TRUE
                    TRUE
                          TRUE
            TRUE
                   FALSE
                          TRUE 10
                                  9: power
                                                                               0.03453
10: typeI
            TRUE
                   FALSE
                          TRUE 10
                                   0.00019 0.00019 0.00051 -0.00076 -0.00068
                                                                               0.00077
11: power
            TRUE
                   FALSE
                          TRUE
                                   0.02366 0.02402
                                                    0.02438
                                                             0.04130 0.04038
                                                                               0.04201
12: typeI
            TRUE
                   FALSE
                          TRUE
                               5
                                  0.00091 0.00085
                                                    0.00101
                                                             0.00052 0.00047
                                                                               0.00091
13: power
            TRUE
                   FALSE FALSE 10
                                   0.01433 0.01416
                                                    0.01529
                                                             0.03552
                                                                      0.03589
                                                                               0.03453
14: typeI
            TRUE
                   FALSE FALSE 10
                                   0.00019 0.00019
                                                    0.00051 -0.00020 -0.00021
                                                                               0.00077
15: power
            TRUE
                   FALSE FALSE
                                   0.02366
                                           0.02365
                                                    0.02438
                                                             0.04186
                                                                      0.04202
                                                                               0.04201
16: typeI
            TRUE
                   FALSE FALSE
                                5
                                   0.00091
                                           0.00091
                                                    0.00101
                                                             0.00087
                                                                      0.00087
                                                                               0.00091
17: power
           FALSE
                    TRUE FALSE
                               5
                                  0.02284 0.02277
                                                    0.02381
                                                            0.01197
                                                                     0.01196
                                                                               0.01001
18: typeI
           FALSE
                    TRUE FALSE
                               5 -0.02952 -0.02945 -0.02992 -0.01111 -0.01106 -0.01168
```

Median bias ² per estimator and method:

	hypo	missing	binding	fixC	ar	${\tt mbiasMLE1}$	${\tt mbiasMLE2}$	${\tt mbiasMLE3}$	${\tt mbias MUE1}$	${\tt mbias MUE2}$	mbiasMUE3
1:	power	TRUE	TRUE	FALSE	10	0.0261	0.0260	0.0301	-0.00240	-0.00250	-0.00535
2:	typeI	TRUE	TRUE	FALSE	10	-0.0173	-0.0170	-0.0202	0.00100	0.00075	-0.00015
3:	power	TRUE	TRUE	FALSE	5	0.0405	0.0405	0.0432	-0.00340	-0.00330	-0.00530
4:	typeI	TRUE	TRUE	FALSE	5	-0.0330	-0.0329	-0.0345	0.00055	0.00055	0.00065
5:	power	TRUE	TRUE	TRUE	10	0.0261	0.0265	0.0301	-0.01050	-0.01010	-0.00535
6:	typeI	TRUE	TRUE	TRUE	10	-0.0173	-0.0197	-0.0202	0.00100	-0.00065	-0.00015
7:	power	TRUE	TRUE	TRUE	5	0.0405	0.0407	0.0432	-0.00770	-0.00650	-0.00530
8:	typeI	TRUE	TRUE	TRUE	5	-0.0330	-0.0346	-0.0345	0.00055	0.00075	0.00065
9:	power	TRUE	FALSE	TRUE	10	0.0326	0.0332	0.0327	0.02772	0.02517	0.02868
10:	typeI	TRUE	FALSE	TRUE	10	-0.0009	-0.0009	-0.0009	-0.00190	-0.00185	-0.00025
11:	power	TRUE	FALSE	TRUE	5	0.0462	0.0459	0.0489	0.02621	0.02512	0.02820
12:	typeI	TRUE	FALSE	TRUE	5	-0.0009	-0.0010	-0.0009	-0.00130	-0.00140	-0.00015
13:	power	TRUE	FALSE	FALSE	10	0.0326	0.0324	0.0327	0.03094	0.03184	0.02868
14:	typeI	TRUE	FALSE	FALSE	10	-0.0009	-0.0009	-0.0009	-0.00150	-0.00140	-0.00025
15:	power	TRUE	FALSE	FALSE	5	0.0462	0.0464	0.0489	0.02832	0.02865	0.02820

¹e.g. biasMLE1 mixed model estimator (treatment effect), method 1 (boundaries)

²Relative frequency at which the estimate is greater than the truth minus 0.5

16: typeI FALSE FALSE 5 -0.0009 -0.0009 -0.0009 -0.00105 -0.00105 -0.00015 TRUE 17: power TRUE FALSE 5 0.0383 0.0383 0.0400 -0.00265 -0.00255 -0.00485 FALSE 18: typeI TRUE FALSE 5 0.00420 0.00330 FALSE -0.0329 -0.0327 -0.0353 0.00420

Bias per estimator and method³:

	hypo	missing	binding	fixC	ar	biasMLE1	biasMLE2	biasMLE3	biasMUE1	biasMUE2	biasMUE3
1:	power	TRUE	TRUE	FALSE	10	0.0191	0.0191	0.0201	0.0181	0.0179	0.0133
2:	typeI	TRUE	TRUE	FALSE	10	-0.0278	-0.0276	-0.0263	-0.0233	-0.0230	-0.0245
3:	typeI	TRUE	TRUE	FALSE	5	-0.0688	-0.0690	-0.0693	-0.0528	-0.0531	-0.0541
4:	power	TRUE	TRUE	TRUE	10	0.0197	0.0202	0.0217	0.0187	0.0211	0.0200
5:	typeI	TRUE	TRUE	TRUE	10	-0.0341	-0.0336	-0.0340	-0.0252	-0.0240	-0.0253
6:	power	TRUE	TRUE	TRUE	5	0.0167	0.0148	0.0177	0.0354	0.0190	0.0157
7:	typeI	TRUE	TRUE	TRUE	5	-0.0547	-0.0539	-0.0542	-0.0342	-0.0350	-0.0361
8:	power	TRUE	FALSE	TRUE	10	0.0251	0.0254	0.0262	0.0561	0.0553	0.0523
9:	typeI	TRUE	FALSE	TRUE	10	0.0085	0.0081	0.0085	0.0100	0.0096	0.0101
10:	power	TRUE	FALSE	TRUE	5	0.0377	0.0377	0.0374	0.0569	0.0570	0.0547
11:	typeI	TRUE	FALSE	TRUE	5	0.0087	0.0085	0.0088	0.0092	0.0091	0.0092
12:	power	TRUE	FALSE	FALSE	10	0.0266	0.0268	0.0296	0.0539	0.0538	0.0536
13:	typeI	TRUE	FALSE	FALSE	10	0.0111	0.0106	0.0106	0.0130	0.0124	0.0130
14:	power	TRUE	FALSE	FALSE	5	0.0416	0.0419	0.0428	0.0605	0.0593	0.0584
15:	typeI	TRUE	FALSE	FALSE	5	0.0126	0.0122	0.0125	0.0137	0.0132	0.0134

Median bias ⁴ per estimator and method:

	hypo	missing	binding	fixC	ar	mbiasMLE1	mbiasMLE2	mbiasMLE3	mbiasMUE1	mbiasMUE2	mbiasMUE3
1:	power	TRUE	TRUE	FALSE	10	0.034	0.034	0.038	0.0134	0.0134	0.0054
2:	typeI	TRUE	TRUE	FALSE	10	-0.022	-0.022	-0.020	0.0147	0.0151	0.0139
3:	typeI	TRUE	TRUE	FALSE	5	-0.072	-0.072	-0.075	-0.0138	-0.0129	-0.0138
4:	power	TRUE	TRUE	TRUE	10	0.028	0.029	0.029	0.0031	0.0041	0.0057
5:	typeI	TRUE	TRUE	TRUE	10	-0.029	-0.033	-0.032	0.0086	0.0095	0.0074
6:	power	TRUE	TRUE	TRUE	5	-0.018	-0.014	-0.018	-0.0347	-0.0347	-0.0429
7:	typeI	TRUE	TRUE	TRUE	5	-0.054	-0.047	-0.057	-0.0106	-0.0106	-0.0134
8:	power	TRUE	FALSE	TRUE	10	0.039	0.038	0.040	0.0520	0.0576	0.0484
9:	typeI	TRUE	FALSE	TRUE	10	0.022	0.023	0.020	0.0228	0.0232	0.0220
10:	power	TRUE	FALSE	TRUE	5	0.048	0.050	0.046	0.0372	0.0428	0.0352
11:	typeI	TRUE	FALSE	TRUE	5	0.023	0.023	0.021	0.0228	0.0236	0.0212
12:	power	TRUE	FALSE	FALSE	10	0.034	0.030	0.036	0.0460	0.0444	0.0408
13:	typeI	TRUE	FALSE	FALSE	10	0.018	0.015	0.015	0.0171	0.0151	0.0159
14:	power	TRUE	FALSE	FALSE	5	0.044	0.040	0.042	0.0452	0.0392	0.0384
15:	typeI	TRUE	FALSE	FALSE	5	0.018	0.015	0.015	0.0180	0.0152	0.0156

³e.g. biasMLE1 mixed model estimator (treatment effect), method 1 (boundaries)

 $^{^4}$ Relative frequency at which the estimate is greater than the truth minus 0.5

4 Distribution of the estimates

4.1 2 stages

Distribution of the estimates:

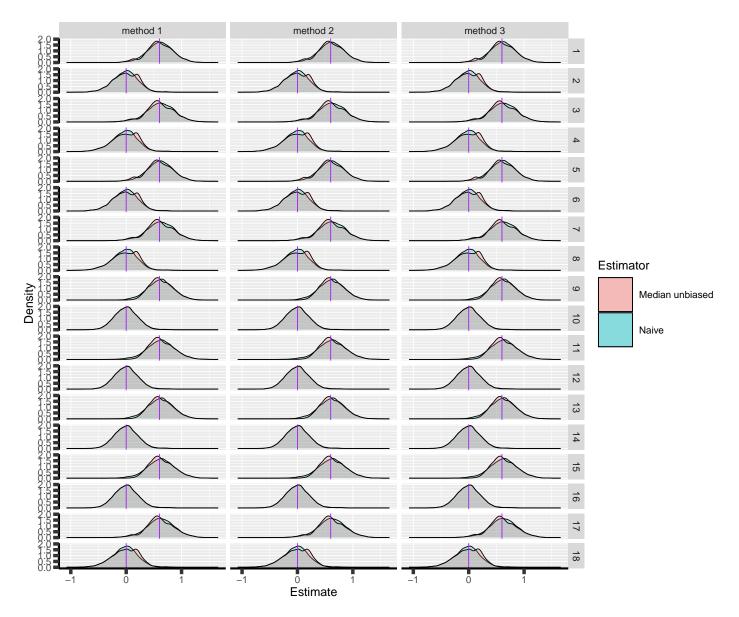


Figure 5: Naive and Median unbiased estimate distribution over all simulations. Each row correspond to a different scenario

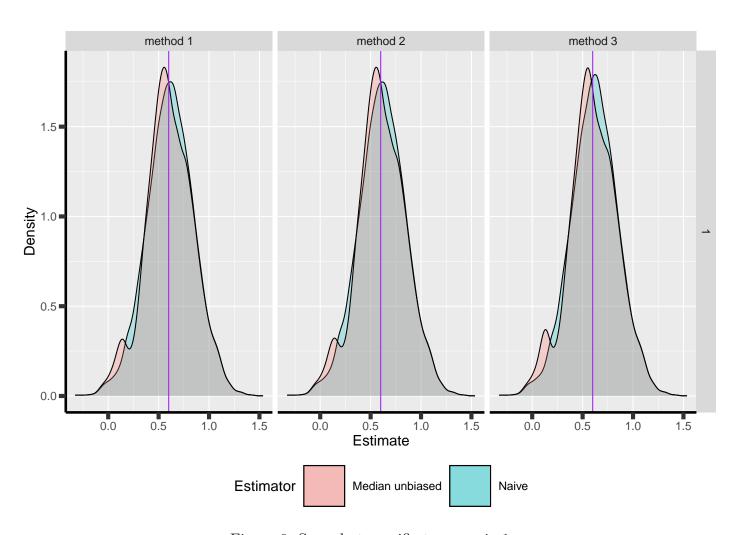


Figure 6: Same but specific to scenario 1

Distribution of the median unbiased estimate conditional to the stage:

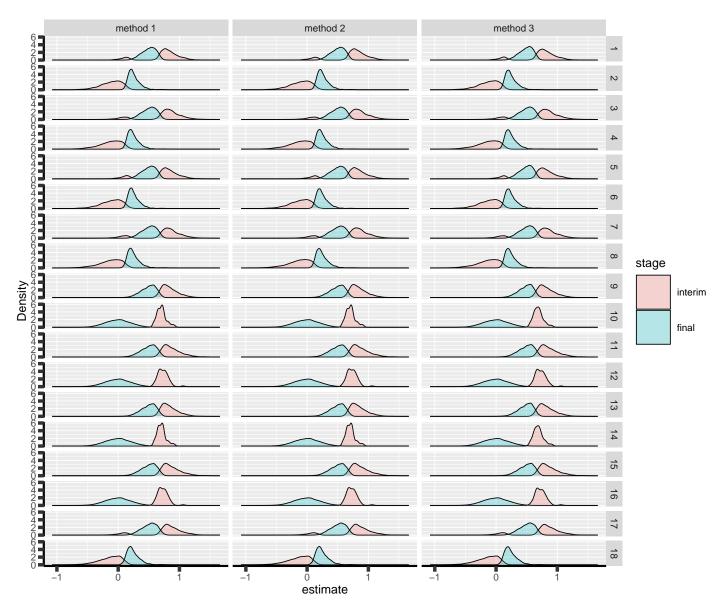


Figure 7: Median unbiased estimate distribution conditional to the stage. Each row correspond to a different scenario.

Distribution of the estimates:

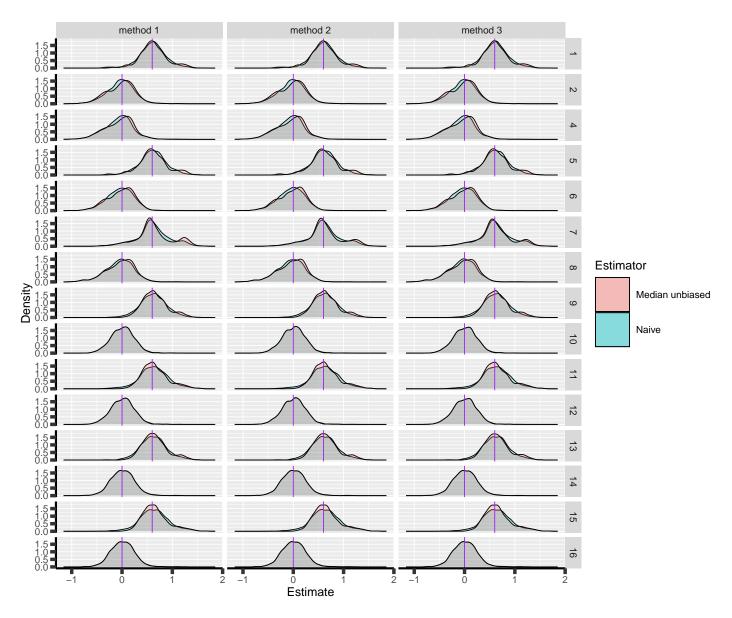


Figure 8: Naive and Median unbiased estimate distribution over all simulations. Each row correspond to a different scenario

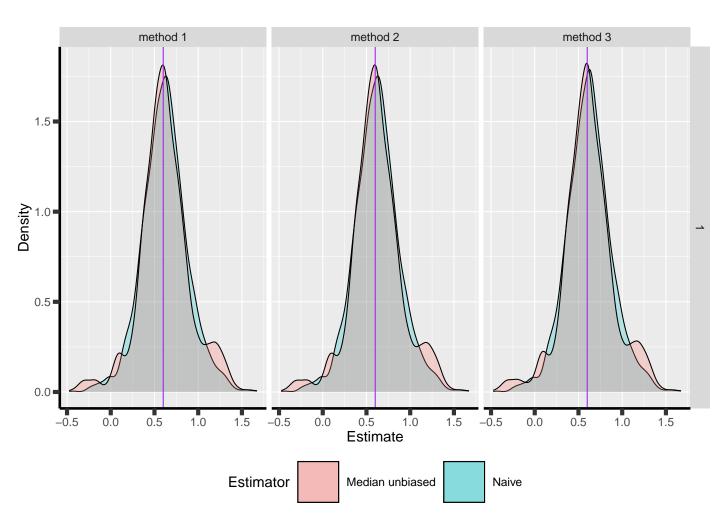


Figure 9: Same but specific to scenario 1

Distribution of the median unbiased estimate conditional to the stage:

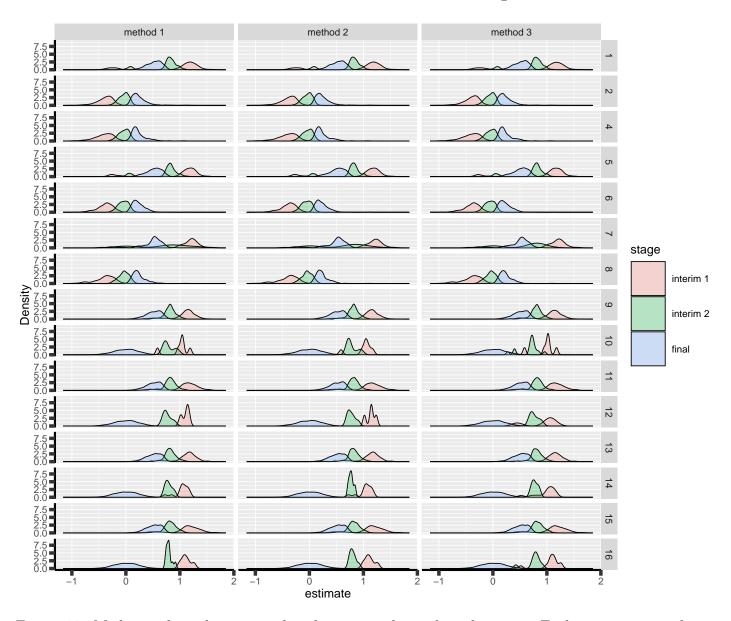


Figure 10: Median unbiased estimate distribution conditional to the stage. Each row correspond to a different scenario.

5 Special cases

5.1 2 stages

Reason for stopping (efficacy, futility, Imax reached), continuing the trial (decreasing information, no boundary crossed), or concluding (stop for futility at interim):

		scenario	1	2	3	4	5	6	7	8		
reason	method											
decreasing information	1		0	0	1	1	0	0	1	1		
	2		0	0	1	1	0	0	1	1		
	3		0	0	1	1	0	0	1	1		
efficacy	1		3739	81	3573	74	3739	81	3573	74		
	2		3744	81	3576	74	3718	79	3545	71		
	3		4165	108	3721	82	4165	108	3721	82		
futility	1		632	7111	599	6932	632	7111	599	6932		
	2		659	7161	600	6938	574	6940	562	6828		
	3		545	6844	563	6828	545	6844	563	6828		
Imax reached	1		1	1	0	0	1	1	0	0		
	2		1	1	0	0	1	1	0	0		
	3		1	1	0	0	1	1	0	0		
no boundary crossed	1		5628	2807	5828	2994	5628	2807	5828	2994		
	2		5596	2757	5824	2988	5707	2980	5893	3101		
	3		5289	3047	5716	3090	5289	3047	5716	3090		
stop for futility at interim	1		0	0	0	0	0	0	0	0		
	2		0	0	0	0	0	0	0	0		
	3		11	1	2	0	11	1	2	0		
		scenario	9	10	11	12	13	14	15	16	17	18
reason	method											
efficacy	1		3849	81	3680	76	3849	81	3680	76	3396	74
·	2		3829	80	3661	75	3850	81	3683	76	3400	74
	3		4238	110	3831	82	4238	110	3831	82	3528	80
futility	1		613	7122	570	6945	613	7122	570	6945	535	6748
•	2		560	6975	541	6838	629	7164	574	6950	539	6755
	3		516	6890	543	6842	516	6890	543	6842	496	6642
no boundary crossed	1		5538	2797	5750	2979	5538	2797	5750	2979	6069	3178
	2		5611	2945	5798	3087	5521	2755	5743	2974	6061	3171
	3		5246	3000	5626	3076	5246	3000	5626	3076	5976	3278
stop for futility at interim	1		0	0	0	0	0	0	0	0	0	0
	2		0	0	0	0	0	0	0	0	0	0
	3		8	0	0	0	8	0	0	0	1	0

Reason for stopping (efficacy, futility, Imax reached), continuing the trial (decreasing information, no boundary crossed), or concluding (stop for futility at interim):

			scena	ario	1	2	4	5	6	7	8
reason		method									
efficacy		1			529	20	9	566	10	69	5
		2			529	20	9	584	12	67	7
		3			566	22	9	609	12	71	5
futility		1			104	1556	747	98	1501	19	669
		2			104	1558	747	91	1464	20	663
		3			94	1519	739	87	1461	19	665
no boundary crossed	•	1			2904	2717	1152	2991	2723	362	1122
		2			2904	2714	1151	2979	2778	364	1131
		3			2868	2785	1163	2952	2788	359	1130
stop for futility a	t inter	im 1			0	0	0	0	0	0	0
		2			0	0	0	0	0	0	0
		3			2	1	0	0	0	0	0
		scenario	9	10	11	. 12	13	14	15	16	3
reason	method										
efficacy	1		782	20	794	: 16	749	18	764	21	L
	2		792	20	798	17	750	17	758	19)
	3		814	21	802	16	804	18	770	21	L
futility	1		131	2200	118	2242	128	2248	134	2282	2
	2		121	2148	120	2242	125	2243	127	2278	3
	3		119	2110	119	2216	118	2181	122	2257	7
no boundary crossed	. 1		3794	2774	3785	2739	3852	2688	3809	2686	3
	2		3795	2825	3773	2737	3854	2694	3822	2692	2
	3		3762	2863	3768	2764	3777	2755	3813	2710)

6 Reversal probability

6.1 2 stages

Percentage of time we observe a reversal:

	N	hypo	missing	ar	binding	fixC	fu2eff_1	fu2eff_2	fu2eff_3	eff2fu_1	eff2fu_2	eff2fu_3
1:	10000	power	TRUE	10	TRUE	FALSE	0.57%	0.61%	0	0.17%	0.20%	1.07%
2:	10000	typeI	TRUE	10	TRUE	FALSE	0.10%	0.09%	0	0.11%	0.11%	0.34%
3:	10000	power	TRUE	5	TRUE	FALSE	0.08%	0.08%	0	0.07%	0.07%	0.67%
4:	10000	typeI	TRUE	5	TRUE	FALSE	0.02%	0.02%	0	0.02%	0.02%	0.13%
5:	10000	power	TRUE	10	TRUE	TRUE	0.22%	0.16%	0	0.67%	0.65%	1.07%
6:	10000	typeI	TRUE	10	TRUE	TRUE	0.02%	0.01%	0	0.21%	0.21%	0.34%
7:	10000	power	TRUE	5	TRUE	TRUE	0.02%	0.02%	0	0.46%	0.45%	0.67%
8:	10000	typeI	TRUE	5	TRUE	TRUE	0	0	0	0.08%	0.08%	0.13%
9:	10000	power	TRUE	10	FALSE	TRUE	0.14%	0.11%	0	0.58%	0.55%	1.04%
10:	10000	typeI	TRUE	10	FALSE	TRUE	0	0	0	0.20%	0.19%	0.33%
11:	10000	power	TRUE	5	FALSE	TRUE	0.01%	0.01%	0	0.46%	0.44%	0.60%
12:	10000	typeI	TRUE	5	FALSE	TRUE	0	0	0	0.06%	0.06%	0.09%
13:	10000	power	TRUE	10	FALSE	FALSE	0.41%	0.42%	0	0.21%	0.22%	1.04%
14:	10000	typeI	TRUE	10	FALSE	FALSE	0	0	0	0.12%	0.12%	0.33%
15:	10000	power	TRUE	5	FALSE	FALSE	0.03%	0.03%	0	0.04%	0.04%	0.60%
16:	10000	typeI	TRUE	5	FALSE	FALSE	0	0	0	0.01%	0.01%	0.09%
17:	10000	power	FALSE	5	TRUE	FALSE	0.06%	0.07%	0	0.04%	0.04%	0.63%
18:	10000	typeI	FALSE	5	TRUE	FALSE	0.01%	0.01%	0	0.01%	0.01%	0.12%

Percentage of time we observe a reversal:

	N	hypo	missing	ar	binding	fixC	$fu2eff_1$	${\tt fu2eff_2}$	${\tt fu2eff_3}$	${\tt eff2fu_1}$	${\tt eff2fu_2}$	eff2fu_3
1:	1868	power	TRUE	10	TRUE	FALSE	0.32%	0.32%	0	0.05%	0.05%	0.59%
2:	2481	typeI	TRUE	10	TRUE	FALSE	0.20%	0.20%	0	0.08%	0.08%	0.16%
3:	1127	typeI	TRUE	5	TRUE	FALSE	0	0	0	0.09%	0.09%	0.18%
4:	1934	power	TRUE	10	TRUE	TRUE	0	0	0	0.31%	0.31%	0.52%
5:	2432	typeI	TRUE	10	TRUE	TRUE	0	0	0	0.16%	0.21%	0.21%
6:	245	power	TRUE	5	TRUE	TRUE	0	0	0	0.41%	0.41%	0.41%
7:	1042	typeI	TRUE	5	TRUE	TRUE	0	0	0	0.29%	0.38%	0.29%
8:	2500	power	TRUE	10	FALSE	TRUE	0.04%	0	0	0.28%	0.32%	0.36%
9:	2500	typeI	TRUE	10	FALSE	TRUE	0	0	0	0.16%	0.12%	0.20%
10:	2500	power	TRUE	5	FALSE	TRUE	0	0	0	0.40%	0.24%	0.40%
11:	2500	typeI	TRUE	5	FALSE	TRUE	0	0	0	0.04%	0.08%	0.04%
12:	2500	power	TRUE	10	FALSE	FALSE	0.12%	0.12%	0	0.04%	0.04%	0.44%
13:	2483	typeI	TRUE	10	FALSE	FALSE	0	0	0	0.16%	0.12%	0.20%
14:	2500	power	TRUE	5	FALSE	FALSE	0	0	0	0	0	0.16%
15:	2500	typeI	TRUE	5	FALSE	FALSE	0	0	0	0	0	0.08%

7 Logical consistency of p-values/CIs

7.1 Mismatch p-value / boundaries

7.1.1 2 stages

When concluding for futility:

	hypo	missing	ar	binding	fixC	${\tt method}$	1	${\tt method}$	2	${\tt method}$	3
1:	power	TRUE	10	TRUE	FALSE		0		0		0
2:	typeI	TRUE	10	TRUE	FALSE		0		0		0
3:	power	TRUE	5	TRUE	FALSE		0		0		0
4:	typeI	TRUE	5	TRUE	FALSE		0		0		0
5:	power	TRUE	10	TRUE	TRUE		0		0		0
6:	typeI	TRUE	10	TRUE	TRUE		0		0		0
7:	power	TRUE	5	TRUE	TRUE		0		0		0
8:	typeI	TRUE	5	TRUE	TRUE		0		0		0
9:	power	TRUE	10	FALSE	TRUE		0		0		0
10:	typeI	TRUE	10	FALSE	TRUE		0		0		0
11:	power	TRUE	5	FALSE	TRUE		0		0		0
12:	typeI	TRUE	5	FALSE	TRUE		0		0		0
13:	power	TRUE	10	FALSE	FALSE		0		0		0
14:	typeI	TRUE	10	FALSE	FALSE		0		0		0
15:	power	TRUE	5	FALSE	FALSE		0		0		0
16:	typeI	TRUE	5	FALSE	FALSE		0		0		0
17:	power	FALSE	5	TRUE	FALSE		0		0		0
18:	typeI	FALSE	5	TRUE	FALSE		0		0		0

	hypo	missing	ar	binding	fixC	method	1	method	2	method	3
1:	power	TRUE	10	TRUE	FALSE		0		0		0
2:	typeI	TRUE	10	TRUE	FALSE		0		0		0
3:	power	TRUE	5	TRUE	FALSE		0		0		0
4:	typeI	TRUE	5	TRUE	FALSE		0		0		0
5:	power	TRUE	10	TRUE	TRUE		0		0		0
6:	typeI	TRUE	10	TRUE	TRUE		0		0		0
7:	power	TRUE	5	TRUE	TRUE		0		0		0
8:	typeI	TRUE	5	TRUE	TRUE		0		0		0
9:	power	TRUE	10	FALSE	TRUE		0		0		0
10:	typeI	TRUE	10	FALSE	TRUE		0		0		0
11:	power	TRUE	5	FALSE	TRUE		0		0		0
12:	typeI	TRUE	5	FALSE	TRUE		0		0		0
13:	power	TRUE	10	FALSE	FALSE		0		0		0
14:	tvpeI	TRUE	10	FALSE	FALSE		0		0		0

15:	power	TRUE	5	FALSE	FALSE	0	0	0
16:	typeI	TRUE	5	FALSE	FALSE	0	0	0
17:	power	FALSE	5	TRUE	FALSE	0	0	0
18:	tvpeI	FALSE	5	TRUE	FALSE	0	0	0

When concluding for futility:

	hypo	${\tt missing}$	ar	${\tt binding}$	fixC	${\tt method}$	1	method 2 method	3
1:	power	TRUE	10	TRUE	FALSE		0	0	0
2:	typeI	TRUE	10	TRUE	FALSE		0	0	0
3:	typeI	TRUE	5	TRUE	FALSE		0	0	0
4:	power	TRUE	10	TRUE	TRUE		0	0	0
5:	typeI	TRUE	10	TRUE	TRUE		0	0	0
6:	power	TRUE	5	TRUE	TRUE		0	0	0
7:	typeI	TRUE	5	TRUE	TRUE		0	0	0
8:	power	TRUE	10	FALSE	TRUE		0	0.16%	0
9:	typeI	TRUE	10	FALSE	TRUE		0	0	0
10:	power	TRUE	5	FALSE	TRUE		0	0	0
11:	typeI	TRUE	5	FALSE	TRUE		0	0	0
12:	power	TRUE	10	FALSE	FALSE		0	0	0
13:	typeI	TRUE	10	FALSE	FALSE		0	0	0
14:	power	TRUE	5	FALSE	FALSE		0	0	0
15:	typeI	TRUE	5	FALSE	FALSE		0	0	0

	hypo	missing	ar	binding	fixC	method	1	method	2	method	3
1:	power	TRUE	10	TRUE	FALSE		0		0		0
2:	typeI	TRUE	10	TRUE	FALSE		0		0		0
3:	typeI	TRUE	5	TRUE	FALSE		0		0		0
4:	power	TRUE	10	TRUE	TRUE		0		0		0
5:	typeI	TRUE	10	TRUE	TRUE		0		0		0
6:	power	TRUE	5	TRUE	TRUE		0		0		0
7:	typeI	TRUE	5	TRUE	TRUE		0		0		0
8:	power	TRUE	10	FALSE	TRUE		0		0		0
9:	typeI	TRUE	10	FALSE	TRUE		0		0		0
10:	power	TRUE	5	FALSE	TRUE		0		0		0
11:	typeI	TRUE	5	FALSE	TRUE		0		0		0
12:	power	TRUE	10	FALSE	FALSE		0	0.05	5%		0
13:	typeI	TRUE	10	FALSE	FALSE		0		0		0
14:	power	TRUE	5	FALSE	FALSE		0	0.05	5%		0
15:	typeI	TRUE	5	FALSE	FALSE		0		0		0

7.2 Mismatch confidence intervals / boundaries

7.2.1 2 stages

When concluding for futility:

	hypo	missing	ar	binding	fixC	method 1	method 2	method 3
1:	power	TRUE	10	TRUE	FALSE	0	0	O (NA: 0.05%)
2:	typeI	TRUE	10	TRUE	FALSE	0	0	0
3:	power	TRUE	5	TRUE	FALSE	0	0	0
4:	typeI	TRUE	5	TRUE	FALSE	0	0	0
5:	power	TRUE	10	TRUE	TRUE	0	0	O (NA: 0.05%)
6:	typeI	TRUE	10	TRUE	TRUE	0	0	0
7:	power	TRUE	5	TRUE	TRUE	0	0	0
8:	typeI	TRUE	5	TRUE	TRUE	0	0	0
9:	power	TRUE	10	FALSE	TRUE	0 (NA: 32.62%)	0 (NA: 30.38%)	O (NA: 31.41%)
10:	typeI	TRUE	10	FALSE	TRUE	0 (NA: 0.21%)	0 (NA: 0.19%)	0 (NA: 0.34%)
11:	power	TRUE	5	FALSE	TRUE	0 (NA: 30.64%)	0 (NA: 29.26%)	0 (NA: 30.24%)
12:	typeI	TRUE	5	FALSE	TRUE	0 (NA: 0.06%)	0 (NA: 0.06%)	O (NA: 0.09%)
13:	power	TRUE	10	FALSE	FALSE	0 (NA: 30.41%)	0 (NA: 31.13%)	O (NA: 31.41%)
14:	typeI	TRUE	10	FALSE	FALSE	0 (NA: 0.12%)	0 (NA: 0.12%)	0 (NA: 0.34%)
15:	power	TRUE	5	FALSE	FALSE	0 (NA: 29.09%)	0 (NA: 29.28%)	0 (NA: 30.24%)
16:	typeI	TRUE	5	FALSE	FALSE	0 (NA: 0.01%)	0 (NA: 0.01%)	O (NA: 0.09%)
17:	power	FALSE	5	TRUE	FALSE	0	0	0
18:	typeI	FALSE	5	TRUE	FALSE	0	0	0

	hypo	missing	ar	binding	fixC		me	ethod 1		me	ethod 2		me	ethod 3	3
1:	power	TRUE	10	TRUE	FALSE	0	(NA:	0.02%)	0	(NA:	0.02%)	0	(NA:	0.01%)
2:	typeI	TRUE	10	TRUE	FALSE			0			0			(0
3:	power	TRUE	5	TRUE	FALSE			0			0			(0
4:	typeI	TRUE	5	TRUE	FALSE			0			0			(0
5:	power	TRUE	10	TRUE	TRUE	0	(NA:	0.02%)	0	(NA:	0.02%)	0	(NA:	0.01%)
6:	typeI	TRUE	10	TRUE	TRUE			0			0			(0
7:	power	TRUE	5	TRUE	TRUE			0			0			(O
8:	typeI	TRUE	5	TRUE	TRUE			0			0			(O
9:	power	TRUE	10	FALSE	TRUE	0	(NA:	0.03%)	0	(NA:	0.02%)	0	(NA:	0.01%)
10:	typeI	TRUE	10	FALSE	TRUE			0			0			(0
11:	power	TRUE	5	FALSE	TRUE	0	(NA:	0.01%)	0	(NA:	0.02%)	0	(NA:	0.02%)
12:	typeI	TRUE	5	FALSE	TRUE			0			0			(0
13:	power	TRUE	10	FALSE	FALSE	0	(NA:	0.02%)	0	(NA:	0.02%)	0	(NA:	0.01%)
14:	typeI	TRUE	10	FALSE	FALSE			0			0			(0
15:	power	TRUE	5	FALSE	FALSE	0	(NA:	0.01%)	0	(NA:	0.01%)	0	(NA:	0.02%)
16:	typeI	TRUE	5	FALSE	FALSE			0			0			(0

```
17: power FALSE 5 TRUE FALSE 0 (NA: 0.02%) 0 (NA: 0.02%) 0 (NA: 0.03%)
18: typeI FALSE 5 TRUE FALSE 0 0 0 0
```

When concluding for futility:

	hypo	missing	ar	binding	fixC	method 1	method 2	method 3
1:	power	TRUE	10	TRUE	FALSE	0	0	0
2:	typeI	TRUE	10	TRUE	FALSE	0	0	0
3:	typeI	TRUE	5	TRUE	FALSE	0	0	0
4:	power	TRUE	10	TRUE	TRUE	0	0	0
5:	typeI	TRUE	10	TRUE	TRUE	0	0	0
6:	power	TRUE	5	TRUE	TRUE	0	0	0
7:	typeI	TRUE	5	TRUE	TRUE	0	0	0
8:	power	TRUE	10	FALSE	TRUE	0.20% (NA: 21.43%)	0 (NA: 20.42%)	1.97% (NA: 18.88%)
9:	typeI	TRUE	10	FALSE	TRUE	0 (NA: 0.12%)	0 (NA: 0.08%)	0.16% (NA: 0.04%)
10:	power	TRUE	5	FALSE	TRUE	0 (NA: 19.65%)	0 (NA: 20.36%)	2.51% (NA: 18.33%)
11:	typeI	TRUE	5	FALSE	TRUE	0 (NA: 0.04%)	0 (NA: 0.04%)	0.04%
12:	power	TRUE	10	FALSE	FALSE	0 (NA: 20.39%)	0 (NA: 20.00%)	2.99% (NA: 18.51%)
13:	typeI	TRUE	10	FALSE	FALSE	0 (NA: 0.17%)	0 (NA: 0.12%)	0.04% (NA: 0.17%)
14:	power	TRUE	5	FALSE	FALSE	0 (NA: 21.54%)	0 (NA: 20.52%)	0.80% (NA: 19.61%)
15:	typeI	TRUE	5	FALSE	FALSE	0	0	0.08%

	hypo	${\tt missing}$	ar	binding	fixC	${\tt method}$	1	${\tt method}$	2	${\tt method}$	3
1:	power	TRUE	10	TRUE	FALSE		0		0		0
2:	typeI	TRUE	10	TRUE	FALSE		0		0		0
3:	typeI	TRUE	5	TRUE	FALSE		0		0		0
4:	power	TRUE	10	TRUE	TRUE		0		0		0
5:	typeI	TRUE	10	TRUE	TRUE		0		0		0
6:	power	TRUE	5	TRUE	TRUE		0		0		0
7:	typeI	TRUE	5	TRUE	TRUE		0		0		0
8:	power	TRUE	10	FALSE	TRUE		0		0		0
9:	typeI	TRUE	10	FALSE	TRUE		0		0		0
10:	power	TRUE	5	FALSE	TRUE		0		0		0
11:	typeI	TRUE	5	FALSE	TRUE		0		0		0
12:	power	TRUE	10	FALSE	FALSE		0		0		0
13:	typeI	TRUE	10	FALSE	FALSE		0		0		0
14:	power	TRUE	5	FALSE	FALSE		0		0		0
15:	typeI	TRUE	5	FALSE	FALSE		0		0		0

7.3 Range of p-values

7.3.1 2 stages

	missing	binding	fixC	ar	hypo	method 1	method 2	method 3
1:	TRUE	TRUE	FALSE	10	power	[0;0.9147]	[0;0.9147]	[0;0.9147]
2:	TRUE	TRUE	FALSE	10	typeI	[1e-04;0.9999]	[1e-04;0.9999]	[1e-04;0.9999]
3:	TRUE	TRUE	FALSE	5	power	[0;0.9015]	[0;0.9015]	[0;0.9015]
4:	TRUE	TRUE	FALSE	5	typeI	[1e-04;0.9998]	[1e-04;0.9998]	[1e-04;0.9998]
5:	TRUE	TRUE	TRUE	10	power	[7e-04;0.9147]	[7e-04;0.9147]	[0;0.9147]
6:	TRUE	TRUE	TRUE	10	typeI	[0.0016;0.9999]	[0.0016;0.9999]	[1e-04;0.9999]
7:	TRUE	TRUE	TRUE	5	power	[1e-04;0.9015]	[1e-04;0.9015]	[0;0.9015]
8:	TRUE	TRUE	TRUE	5	typeI	[5e-04;0.9998]	[5e-04;0.9998]	[1e-04;0.9998]
9:	TRUE	FALSE	TRUE	10	power	[8e-04;1]	[8e-04;1]	[0;1]
10:	TRUE	FALSE	TRUE	10	typeI	[0.0015;1]	[0.0015;1]	[5e-04;1]
11:	TRUE	FALSE	TRUE	5	power	[1e-04;1]	[1e-04;1]	[0;1]
12:	TRUE	FALSE	TRUE	5	typeI	[6e-04;1]	[5e-04;1]	[2e-04;1]
13:	TRUE	FALSE	FALSE	10	power	[0;1]	[0;1]	[0;1]
14:	TRUE	FALSE	FALSE	10	typeI	[1e-04;1]	[1e-04;1]	[5e-04;1]
15:	TRUE	FALSE	FALSE	5	power	[0;1]	[0;1]	[0;1]
16:	TRUE	FALSE	FALSE	5	typeI	[0;1]	[0;1]	[2e-04;1]
17:	FALSE	TRUE	FALSE	5	power	[0;0.9642]	[0;0.9642]	[0;0.9642]
18:	FALSE	TRUE	FALSE	5	typeI	[0;1]	[0;1]	[3e-04;1]

	missing	binding	fixC	ar	hypo	method 1	method 2	method 3
1:	TRUE	TRUE	FALSE	10	power	[0;0.9417]	[0;0.9417]	[0;0.9426]
2:	TRUE	TRUE	FALSE	10	typeI	[1e-04;0.9998]	[1e-04;0.9998]	[4e-04;0.9998]
3:	TRUE	TRUE	FALSE	5	typeI	[1e-04;0.9998]	[1e-04;0.9998]	[3e-04;0.9998]
4:	TRUE	TRUE	TRUE	10	power	[3e-04;0.9071]	[3e-04;0.8993]	[1e-04;0.9091]
5:	TRUE	TRUE	TRUE	10	typeI	[0.0013;0.9995]	[0.0014;0.9995]	[0.0012;0.9995]
6:	TRUE	TRUE	TRUE	5	power	[1e-04;0.8871]	[1e-04;0.8987]	[0;0.8873]
7:	TRUE	TRUE	TRUE	5	typeI	[9e-04;0.9975]	[9e-04;0.9979]	[9e-04;0.9975]
8:	TRUE	FALSE	TRUE	10	power	[3e-04;1]	[2e-04;1]	[0;1]
9:	TRUE	FALSE	TRUE	10	typeI	[8e-04;1]	[8e-04;1]	[7e-04;1]
10:	TRUE	FALSE	TRUE	5	power	[1e-04;1]	[0;1]	[0;1]
11:	TRUE	FALSE	TRUE	5	typeI	[0.0012;1]	[0.0012;1]	[0.0012;1]
12:	TRUE	FALSE	FALSE	10	power	[0;1]	[0;1]	[0;1]
13:	TRUE	FALSE	FALSE	10	typeI	[7e-04;1]	[7e-04;1]	[8e-04;1]
14:	TRUE	FALSE	FALSE	5	power	[0;1]	[0;1]	[0;1]
15:	TRUE	FALSE	FALSE	5	typeI	[1e-04;0.9999]	[1e-04;0.9998]	[1e-04;0.9999]

8 Coverage

8.1 2 stages

```
hypo missing ar binding fixC method 1 method 2 method 3
 1: power
            FALSE
                  5
                        TRUE FALSE 94.79000 94.79000 94.92000
             TRUE
                       FALSE FALSE 95.86382 95.86207 95.66505
 2: power
             TRUE
                             TRUE 96.30458 96.26486 95.66505
 3: power
                  5
                       FALSE
                        TRUE FALSE 94.74000 94.74000 94.87000
4: power
             TRUE
             TRUE
                             TRUE 95.08000 95.08000 94.87000
5: power
                  5
                        TRUE
 6: power
             TRUE 10
                       FALSE FALSE 95.98172 96.04941 95.75968
                             TRUE 96.79139 96.75297 95.75968
7: power
             TRUE 10
                       FALSE
8: power
             TRUE 10
                        TRUE FALSE 94.84000 94.82000 95.12000
                              TRUE 95.73000 95.65000 95.12000
9: power
             TRUE 10
10: typeI
            FALSE
                        TRUE FALSE 95.14000 95.14000 95.15000
             TRUE
                       FALSE FALSE 94.86949 94.86949 95.39954
11: typeI
                             TRUE 94.91695 94.90745 95.39954
12: typeI
             TRUE
                        TRUE FALSE 94.82000 94.82000 94.87000
13: typeI
             TRUE 5
             TRUE
                             TRUE 94.90000 94.91000 94.87000
14: typeI
                  5
                        TRUE
             TRUE 10
                       FALSE FALSE 95.01402 95.01402 96.04407
15: typeI
             TRUE 10
                             TRUE 95.09116 95.07162 96.04407
16: typeI
                       FALSE
17: typeI
             TRUE 10
                        TRUE FALSE 95.16000 95.19000 95.21000
                             TRUE 95.34000 95.36000 95.21000
18: typeI
             TRUE 10
                        TRUE
```

Average width of the confidence intervals

```
hypo missing ar binding fixC method 1 method 2 method 3
 1: power
            FALSE 5
                        TRUE FALSE 1.0517981 1.0518066 1.053592
 2: power
             TRUE
                       FALSE FALSE 1.0355785 1.0355525 1.030753
 3: power
             TRUE
                       FALSE TRUE 1.0410966 1.0414270 1.030753
4: power
             TRUE
                        TRUE FALSE 1.0513207 1.0513607 1.052634
5: power
             TRUE
                             TRUE 1.0570088 1.0563598 1.052629
 6: power
             TRUE 10
                       FALSE FALSE 1.0469276 1.0468858 1.039428
                             TRUE 1.0634581 1.0625586 1.039438
7: power
             TRUE 10
                       FALSE
8: power
             TRUE 10
                        TRUE FALSE 1.0624494 1.0626858 1.062576
9: power
             TRUE 10
                        TRUE
                             TRUE 1.0765867 1.0753692 1.062555
                        TRUE FALSE 1.0431774 1.0431218 1.046821
10: typeI
            FALSE 5
             TRUE
                       FALSE FALSE 0.9997886 0.9998440 1.018905
11: typeI
12: typeI
             TRUE
                       FALSE TRUE 0.9996979 0.9996859 1.018905
                        TRUE FALSE 1.0416221 1.0415882 1.045180
13: typeI
             TRUE
                  5
             TRUE
                              TRUE 1.0416986 1.0423673 1.045180
14: typeI
                        TRUE
15: typeI
             TRUE 10
                       FALSE FALSE 1.0182710 1.0227130 1.049875
             TRUE 10
                             TRUE 1.0183637 1.0101640 1.049882
16: typeI
                       FALSE
                        TRUE FALSE 1.0459447 1.0453954 1.056218
17: typeI
             TRUE 10
             TRUE 10
                             TRUE 1.0461003 1.0478314 1.056215
18: typeI
                        TRUE
```

Average ratio between the length of the MUE CIs vs. the ML CIs

```
hypo missing ar binding fixC method 1 method 2 method 3
 1: power
            FALSE 5
                       TRUE FALSE 1.0554164 1.0554324 1.057018
 2: power
             TRUE 5
                      FALSE FALSE 1.0477000 1.0477317 1.043003
3: power
             TRUE 5
                      FALSE TRUE 1.0532445 1.0529897 1.043003
4: power
             TRUE 5
                       TRUE FALSE 1.0556658 1.0557135 1.056796
             TRUE 5
                       TRUE TRUE 1.0607293 1.0599867 1.056792
5: power
6: power
                      FALSE FALSE 1.0539283 1.0540501 1.045799
             TRUE 10
             TRUE 10
                      FALSE TRUE 1.0695786 1.0683330 1.045809
7: power
             TRUE 10
                        TRUE FALSE 1.0641965 1.0644562 1.064036
8: power
                        TRUE TRUE 1.0773006 1.0760174 1.064016
9: power
            TRUE 10
                       TRUE FALSE 1.0496649 1.0496083 1.053799
10: typeI
            FALSE 5
             TRUE 5
                      FALSE FALSE 0.9997633 0.9998237 1.019473
11: typeI
             TRUE 5
12: typeI
                      FALSE TRUE 0.9998075 0.9997468 1.019473
13: typeI
             TRUE 5
                       TRUE FALSE 1.0486330 1.0486034 1.052752
14: typeI
             TRUE 5
                        TRUE TRUE 1.0487063 1.0493717 1.052752
                       FALSE FALSE 1.0194380 1.0240187 1.051009
15: typeI
             TRUE 10
16: typeI
             TRUE 10
                       FALSE
                            TRUE 1.0196328 1.0111242 1.051015
             TRUE 10
                        TRUE FALSE 1.0497075 1.0491459 1.060913
17: typeI
                        TRUE TRUE 1.0498579 1.0516113 1.060910
             TRUE 10
18: typeI
```

9 Percentage of missing values

At the first interim

- pc.all percentage of observations with full data (with respect to all observations, i.e. patients with baseline measurement)
- pc.missing3 percentage of observations missing the final outcome but with intermediate outcome value and baseline.
- pc.missing23 percentage of observations with only baseline value

Here only for method 1 - values are very similar between different methods:

```
method missing ar hypo fixC binding
                                                   pc.all pc.missing3 pc.missing23
              TRUE 5 power FALSE
 1:
                                      TRUE 10000 79.52088
                                                              9.591086
                                                                          10.888036
 2:
         1
              TRUE 5 typeI FALSE
                                      TRUE 10000 79.52088
                                                              9.591086
                                                                          10.888036
3:
         1
              TRUE 5 power
                             TRUE
                                      TRUE 10000 79.52088
                                                              9.591086
                                                                          10.888036
4:
         1
              TRUE 5 typeI
                                      TRUE 10000 79.52088
                             TRUE
                                                              9.591086
                                                                          10.888036
5:
         1
              TRUE 5 power
                             TRUE
                                     FALSE 10000 79.64470
                                                              9.441772
                                                                          10.913523
         1
              TRUE 5 typeI TRUE
                                     FALSE 10000 79.64470
6:
                                                              9.441772
                                                                          10.913523
7:
         1
              TRUE 5 power FALSE
                                     FALSE 10000 79.64470
                                                              9.441772
                                                                          10.913523
              TRUE 5 typeI FALSE
8:
         1
                                     FALSE 10000 79.64470
                                                              9.441772
                                                                          10.913523
             FALSE 5 power FALSE
                                      TRUE 10000 87.78863
9:
         1
                                                              6.090240
                                                                           6.121126
             FALSE 5 typeI FALSE
10:
         1
                                      TRUE 10000 87.78863
                                                              6.090240
                                                                           6.121126
11:
         1
              TRUE 10 power FALSE
                                      TRUE 10000 71.59741
                                                             13.353880
                                                                          15.048710
12:
         1
              TRUE 10 typeI FALSE
                                      TRUE 10000 71.59741
                                                             13.353880
                                                                          15.048710
              TRUE 10 power
                                      TRUE 10000 71.59741
13:
         1
                             TRUE
                                                             13.353880
                                                                          15.048710
         1
              TRUE 10 typeI
                                      TRUE 10000 71.59741
14:
                             TRUE
                                                             13.353880
                                                                          15.048710
              TRUE 10 power
15:
         1
                             TRUE
                                     FALSE 10000 71.79650
                                                             13.161615
                                                                          15.041889
         1
              TRUE 10 typeI TRUE
                                     FALSE 10000 71.79650
16:
                                                             13.161615
                                                                          15.041889
17:
         1
              TRUE 10 power FALSE
                                     FALSE 10000 71.79650
                                                                          15.041889
                                                             13.161615
18:
         1
              TRUE 10 typeI FALSE
                                     FALSE 10000 71.79650
                                                             13.161615
                                                                          15.041889
```

10 Information

Percentage of information for method 1^5 :

```
scenario missing binding fixC ar interim decision
                                                         final
            TRUE
                    TRUE FALSE 10 54.63712 75.34460 102.69691
       1
       2
            TRUE
                    TRUE FALSE 10 54.63712 74.98217 102.36588
       3
            TRUE
                    TRUE FALSE 5 53.26864 64.03618 102.73604
       4
            TRUE
                    TRUE FALSE 5 53.26864 63.58436 102.37416
       5
                          TRUE 10 54.63712 75.34460 102.69691
            TRUE
                    TRUE
       6
                          TRUE 10 54.63712 74.98217 102.36588
            TRUE
                    TRUE
       7
            TRUE
                    TRUE
                          TRUE
                                5 53.26864 64.03618 102.73604
       8
                    TRUE
                                5 53.26864 63.58436 102.37416
            TRUE
                          TRUE
                   FALSE
                          TRUE 10 54.50012 74.96442 102.53821
       9
            TRUE
      10
            TRUE
                   FALSE
                          TRUE 10 54.50012 75.17490 103.12700
                               5 53.15854 63.71662 102.62539
            TRUE
                   FALSE
                          TRUE
      11
      12
            TRUE
                   FALSE
                          TRUE
                                5 53.15854 64.60960 103.12516
                   FALSE FALSE 10 54.50012 74.96442 102.53821
      13
            TRUE
            TRUE
                   FALSE FALSE 10 54.50012 75.17490 103.12700
      14
      15
            TRUE
                   FALSE FALSE 5 53.15854 63.71662 102.62539
      16
            TRUE
                   FALSE FALSE
                                5 53.15854 64.60960 103.12516
      17
           FALSE
                    TRUE FALSE
                                5 52.06840 63.77019
                                                      99.96969
      18
           FALSE
                    TRUE FALSE 5 52.06840 63.21929
                                                      99.62860
```

Similar results for other methods.

 $^{^5}$ average over the reached stages