

# Towards Structured Use of Bayesian Sequential Monitoring in Clinical Trials

Evan Kwiatkowski<sup>†</sup>, Eugenio Andraca-Carrera<sup>‡</sup>,  
Mat Soukup<sup>‡</sup>, Matthew A. Psioda<sup>†\*</sup>

<sup>†</sup> Department of Biostatistics, University of North Carolina,  
McGavran-Greenberg Hall, CB#7420,  
Chapel Hill, North Carolina, U.S.A.

<sup>‡</sup> Division of Biometrics VII, Office of Biostatistics  
Center for Drug Evaluation and Research,  
US Food and Drug Administration,  
Silver Spring, Maryland, USA

June 19, 2019

## Abstract

The text of your abstract. 200 or fewer words.

*Keywords:* 3 to 6 keywords, that do not appear in the title

---

\*The authors gratefully acknowledge *please remember to list all relevant funding sources in the unblinded version*

# 1 Introduction

Things to discuss:

- 21<sup>st</sup> Century Cures Act (MATT)
- PDUFA VI reauthorization (MATT)
- Expansive work already done on sequential monitoring (EVAN – draft on 6/21)
- Our majors contribution (EVAN – as early as possible in introduction without having the flow appear weird – draft on 6/21)
- Outline for the remaining section of the paper (EVAN – draft on 6/21)

## 2 Methods

As you introduce ideas that come from or extend other ideas in the literature, cite the relevant literature.

### 2.1 Monitoring versus Estimation Priors (EVAN – draft on 6/21)

- Define generally in terms of  $\boldsymbol{\theta} = (\gamma, \boldsymbol{\psi})$  where  $\gamma$  is a parameter of interest and  $\boldsymbol{\psi}$  is a nuisance parameter (possible vector valued).
- Define *Monitoring* Priors and *Inference* Priors.
- Make connection between Inference priors and two-part mixture prior and BMA.
- Define *Skeptical* and *Enthusiastic* monitoring priors and how each would be used.

- I would have a generic graphic to illustrate the types of priors and the mixture.

## 2.2 Futility Monitoring Using Probability of Success (EVAN – draft on 6/21)

- Futility monitoring using POS is about stopping early when there is a high likelihood of a study being inconclusive at the end of the study.
- Since the final analysis uses the *Inference* prior, POS should be based on the inference prior.
- Develop the framework for POS and show how it is a weighted average POS based on the skeptical and enthusiastic priors.

Suppose the parameter space is  $\Theta$  and consider testing the hypothesis  $H_0 : \theta \in \Theta_{H_0}$  versus  $H_1 : \theta \in \Theta_{H_1}$ , where  $\Theta = \Theta_{H_0} \cup \Theta_{H_1}$  and  $\Theta_{H_0} \cap \Theta_{H_1} = \emptyset$ . Let  $p(H_0)$  and  $p(H_1)$  denote the prior probabilities for  $H_0$  and  $H_1$ , where  $p(H_0) + p(H_1) = 1$ . Let  $D$  denote the data collected in the experiment. Let  $\pi = \pi(\theta)$  denote a prior distribution for  $\theta$  and define  $p(D|\pi) = \int_{\theta} L(\theta|D)\pi(\theta)d\theta$  be the marginal likelihood for the data given the prior  $\pi$ .

For example, consider testing the hypothesis  $H_0 : \theta \leq \theta_0$  versus  $H_1 : \theta > \theta_0$  where  $\theta$  is a treatment effect of interest. Suppose an effect  $\theta_1 > \theta_0$  is thought to be highly clinically relevant and plausible given what limited data is available. Consider a clinical trial with a single analysis and fixed sample size chosen that there is a high probability of proving  $H_1$  when  $\theta = \theta_1$ . A standard Bayesian decision rule would reject  $H_0$  when  $P(\theta > \theta_0|D) \geq 0.95$  which will result in a type one error rate of 0.05 (approximately) if  $\theta = \theta_0$  when the analysis prior is non-informative (a so-called reference or flat prior).

### **3 Examples – (EVAN)**

**3.1 Single-Arm Oncology Proof-of-Activity Trial w/ Binary Endpoint**

**3.2 Parallel Two-Group Superiority Trial /w Continuous Binary Endpoint**

**3.3 Three-Arm, Placebo Controlled Non-Inferiority Trial w/ Continuous Endpoint**

### **4 Discussion – (MATT/EVAN)**

## SUPPLEMENTARY MATERIAL

### 5 BibTeX

#### References