

## **Design based on the two-trials rule**

# Design of replication studies

## Sample size of replication study

- Direct replication → procedures of replication study as closely matched as possible to original study
- **But** same sample size as in original study can lead to a very low power (Goodman, 1992)
  - proper sample size calculation is essential

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### A COMMENT ON REPLICATION, *P*-VALUES AND EVIDENCE

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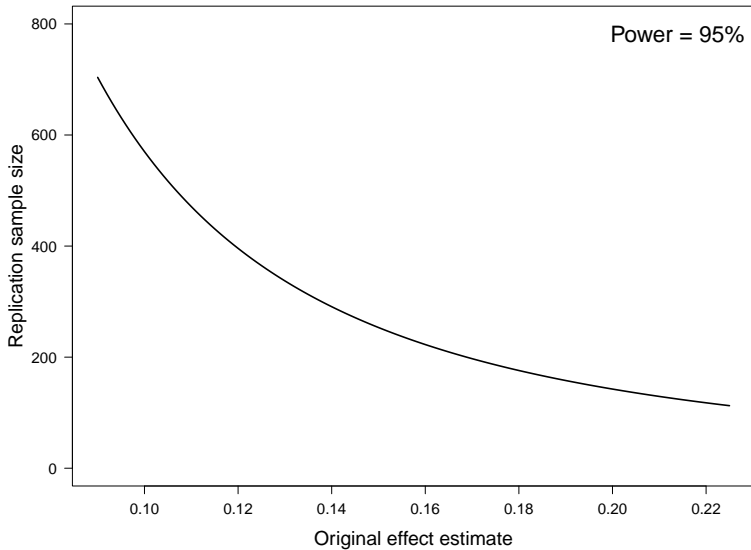
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# What is used in practice

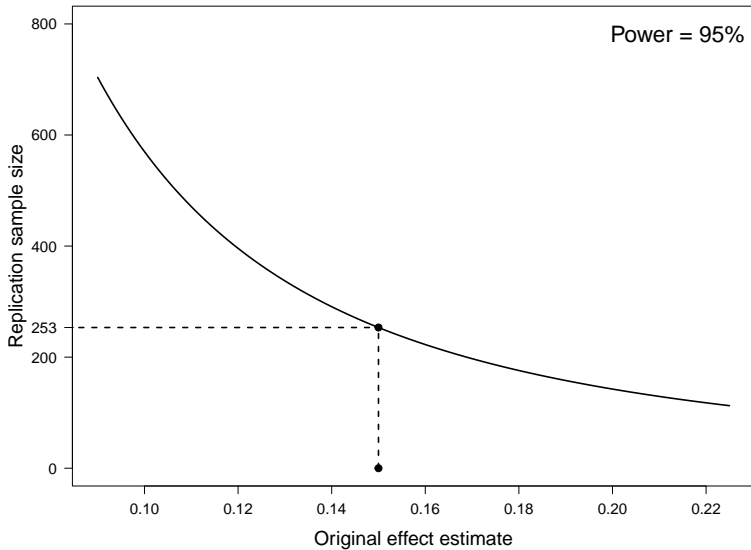
## Standard sample size calculation

- Goal is to have between 80% and 95% power in the replication study to detect the **effect estimate from the original study**.
- Original effect estimate is sometimes shrunk by a factor of 50%.
- Uncertainty of original effect estimate is ignored

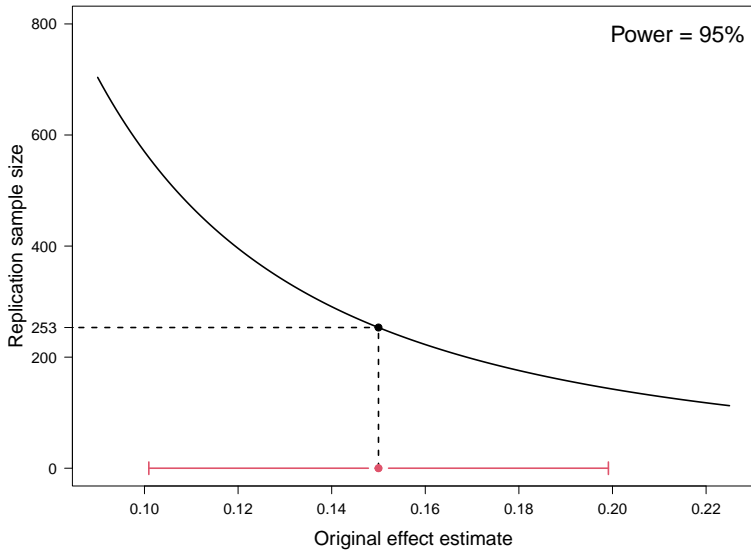
# Standard sample size calculation



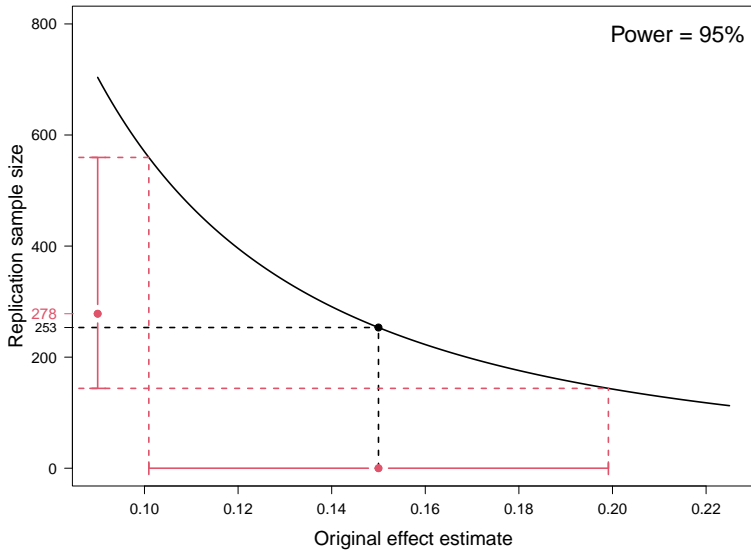
# Standard sample size calculation



# Incorporation of uncertainty



# Incorporation of uncertainty



# Incorporation of uncertainty

## Design prior

- *Conditional*: ignores uncertainty of original study
- *Predictive*: reflects that there is uncertainty about the true effect after the original experiment



# Power of the two-trials rule

in absolute terms

Conditional design prior

$$\text{Power} = \Phi \left( \frac{\hat{\theta}_o \sqrt{n_r}}{\sigma} - z_{1-\alpha} \right)$$

Predictive design prior

$$\text{Power} = \Phi \left( \sqrt{\frac{n_o}{n_o + n_r}} \left( \frac{\hat{\theta}_o \sqrt{n_r}}{\sigma} - z_{1-\alpha} \right) \right)$$

# Power of the two-trials rule

in relative terms

Conditional design prior

$$\text{Power} = \Phi(z_0\sqrt{c} - z_{1-\alpha})$$

Predictive design prior

$$\text{Power} = \Phi\left(\frac{1}{\sqrt{c+1}}(z_0\sqrt{c} - z_{1-\alpha})\right)$$

# Power of the two-trials rule

with shrinkage

Conditional design prior

$$\text{Power} = \Phi \left( (1 - s)z_o\sqrt{c} - z_{1-\alpha} \right)$$

Predictive design prior

$$\text{Power} = \Phi \left( \frac{1}{\sqrt{c+1}} \left( (1 - s)z_o\sqrt{c} - z_{1-\alpha} \right) \right)$$

**Design based on replication success (the  
sceptical  $p$ -value)**

# Power for replication success

Conditional design prior

$$\text{Power} = \Phi \left( z_o \sqrt{c} (1 - d_{\min}) \right)$$

Predictive design prior

$$\text{Power} = \Phi \left( \frac{1}{\sqrt{c+1}} \left( z_o \sqrt{c} (1 - d_{\min}) \right) \right)$$