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# LINEAR INTERACTION OF TREATMENT WITH BASELINE RISK WAS SUFFICIENT FOR PREDICTING INDIVIDUALIZED BENEFIT

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## Abstract

**Objective:** To compare different risk-based methods predicting individualized treatment effects in RCT simulations. **Study Design and Setting:** We simulated data using diverse assumptions for a baseline prognostic index of risk (PI) and the shape of its interaction with treatment (none, linear or quadratic). In each sample we predicted absolute benefit using: models with the PI and a constant relative treatment effect; models including an interaction of treatment with the PI; stratification in quarters of the PI; nonlinear transformations of the PI (restricted cubic splines with 3, 4 and 5 knots); an adaptive approach using Akaike's Information Criterion. We evaluated predictive performance using root mean squared error and measures of discrimination and calibration for benefit. Starting from a base case scenario (sample size 4,250, treatment odds ratio 0.8, AUC of the PI 0.75), we varied the sample size, the treatment effect strength, and the PI's discriminative ability. **Results:** Models including a PI by treatment interaction performed better under most simulation settings. Flexible models required larger sample sizes and higher AUC of the PI to outperform the linear interaction model. The adaptive approach tended to select simpler models with smaller sample sizes and/or worse prediction performance. **Conclusion:** Under most circumstances, a model with a linear interaction of the PI with treatment is the optimal risk-based approach to predicting absolute treatment benefit.

**Keywords** treatment effect heterogeneity · absolute benefit · prediction models

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# 1 Introduction

Predictive approaches for assessing heterogeneity of treatment effects (HTE) aim at the development of models predicting either individualized effects or which of two (or more) treatments is better for an individual [1]. In prior work, we divided such methods in three broader categories based on the reference class used for defining patient similarity when making individualized predictions or recommendations [2]. Risk-modeling approaches use prediction of baseline risk as the reference; treatment effect modeling approaches also model treatment-covariate interactions, in addition to risk factors; optimal treatment regime approaches focus on developing treatment assignment rules and therefore rely heavily on modeling treatment effect modifiers.

Risk-modeling approaches to predictive HTE analyses provide a viable option in the absence of well-established treatment effect modifiers [3,4]. In simulations, modeling of effect modifiers, i.e. treatment-covariate interactions, often led to miscalibrated predictions of benefit, while risk-based methods proved quite robust [5]. Most often, risk-modeling approaches are carried out in two steps: first a risk prediction model is developed externally or internally on the entire RCT population, “blinded” to treatment; then the RCT population is stratified using this prediction model to evaluate risk-based treatment effect variation [6]. However, even though estimates at the risk subgroup level may be accurate, these estimates do not apply to individual patients, especially for patients with predicted risk at the boundaries of the risk intervals. Hence, the risk-stratified approach is useful for exploring and presenting HTE, but is not useful for supporting treatment decisions for individual patients.

To individualize treatment effects, the recent PATH statement suggested various risk-based models including a prognostic index of baseline risk (PI) and treatment assignment [3,4]. We aimed to summarize and compare different risk-based models for predicting individualized treatment effects. We simulated RCT settings to compare the performance of these models under different assumptions of the relationship between baseline risk and treatment. We illustrated the different models by a case study of predicting individualized effects of tissue plasminogen activator (tPA) versus streptokinase treatment in patients with an acute myocardial infarction (MI).

## 2 Methods

### 2.1 Simulation scenarios

For each patient we generated 8 baseline covariates here  $x_1, \dots, x_4 \sim N(0, 1)$  and  $x_5, \dots, x_8 \sim B(1, 0.2)$ . Treatment was allocated using a 50:50 split. Outcomes for patients in the control arm were generated from a logistic regression model including all baseline covariates. In the base case scenario coefficient values were such, that the AUC of the logistic regression model was 0.75 and the event rate in the control arm was 20%.

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1 While binary outcomes in the control arm were generated from Bernoulli variables with true probabilities  $P(y =$   
2  $1|X) = \text{expit}(PI) = \frac{e^{PI}}{1+e^{PI}}$ , the outcomes in the treatment arm were based on true probabilities  $\text{expit}(lp_1)$ , with

$$lp_1 = \gamma_2(PI - c)^2 + \gamma_1(PI - c) + \gamma_0$$

3 The coefficients  $\gamma_0, \gamma_1$  and  $\gamma_2$  along with the centering constant  $c$  were set for each simulation scenario to mimic a  
4 wide variety scenarios, ranging from true constant relative treatment effect ( $\gamma_1 = \gamma_2 = 0$ ) to moderate and strong  
5 linear ( $\gamma_2 = 0$ ) and quadratic deviations. We also considered scenarios with treatment-covariate interactions. These  
6 scenarios included 4 weak interactions ( $\text{OR}_{t_x=1}/\text{OR}_{t_x=0} = 0.82$ ), 4 strong interactions ( $\text{OR}_{t_x=1}/\text{OR}_{t_x=0} = 0.61$ ),  
7 and 2 weak and 2 strong interactions.

8 The sample size of the base case scenario was set to 4,250 (80% power for the detection of a marginal OR of 0.8).  
9 We evaluated the effect of smaller or larger sample sizes of 1,064 and 17,000, respectively. We also evaluated the  
10 effect of worse or better discriminative ability for risk, adjusting the baseline covariate coefficients, such that the  
11 AUC of the regression model in the control arm was 0.65 and 0.85 respectively.

12 Combining all these settings resulted in a simulation study of 66 scenarios (exact settings in the supplementary  
13 material).

## 14 2.2 Individualized risk-based benefit predictions

15 All methods assume that a risk prediction model is available to assign risk predictions to individual patients. For  
16 the simulations we developed a prediction model internally, using logistic regression including main effects for all  
17 baseline covariates and treatment assignment. Risk predictions for individual patients were based on treatment  
18 assignment to the control arm, that is setting treatment assignment to 0.

19 A *stratified HTE method* has been suggested as an alternative to traditional subgroup analyses. Patients are  
20 stratified into equally-sized risk strata—in this case based on risk quartiles. Absolute treatment effects within risk  
21 strata are estimated by the difference in event rate between patients in the control arm and patients in the treated  
22 arm. We considered this approach as a reference, expecting it to perform worse than the other candidates, as its  
23 objective is not to individualize benefit prediction.

24 Second, we considered a model which assumes *constant relative treatment effect* (constant OR). Hence, absolute  
25 benefit is predicted from  $\hat{\tau}(x) = \text{expit}(PI + \log(\text{OR}))$ .

26 Third, we considered a logistic regression model including treatment, the prognostic index, and their linear  
27 interaction. Absolute benefit is then estimated from  $\hat{\tau}(x) = \text{expit}(\beta_0 + \beta_{PI}PI) - \text{expit}(\beta_0 + \beta_{t_x} + (\beta_{PI} + \beta_*)PI)$ .  
28 We will refer to this method as the *linear interaction* approach.

29 Fourth, we used *restricted cubic splines* (RCS) to relax the linearity assumption on the effect of the linear predictor  
30 [7]. We considered splines with 3, 4 and 5 knots to compare models with different levels of flexibility.

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Finally, we considered an adaptive approach using Akaike’s Information Criterion (AIC) for model selection. The candidate models were: a constant treatment effect model, a model with a linear interaction with treatment and RCS models with 3, 4 and 5 knots.

## 2.3 Evaluation metrics

We evaluated the predictive accuracy of the considered methods by the root mean squared error (RMSE):

$$\text{RMSE} = \frac{1}{n} \sum_{i=1}^n (\tau(\mathbf{x}_i) - \hat{\tau}(\mathbf{x}_i))^2$$

We compared the discriminative ability of the methods under study using c-for-benefit [8]. The c-for-benefit represents the probability that from two randomly chosen matched patient pairs with unequal observed benefit, the pair with greater observed benefit also has a higher predicted benefit. To be able to calculate observed benefit, patients in each treatment arm are ranked based on their predicted benefit and then matched 1:1 across treatment arms. *Observed* treatment benefit is defined as the difference of observed outcomes between the untreated and the treated patient of each matched patient pair. *Predicted* benefit is defined as the average of predicted benefit within each matched patient pair.

We evaluated calibration in a similar manner, using the integrated calibration index (ICI) for benefit [9]. The observed benefits are regressed on the predicted benefits using a locally weighted scatterplot smoother (loess). The ICI-for-benefit is the average absolute difference between predicted and smooth observed benefit. Values closer to 0 represent better calibration.

## 3 Results

### 3.1 Simulations

The model including a constant relative treatment effect had the lowest median RMSE in scenarios with a true constant relative treatment effect (OR = 0.8, N = 4,250 and AUC = 0.75) or with moderate relative deviations (Figure 1; Panel A). However, when we considered strong linear and quadratic deviations from a constant relative treatment effect the linear interaction model performed best (Figure 1; Panels B and C). Only in the case of strong quadratic deviations models including RCS (3 knots) performed equally well to the linear interaction method. Increasing the number of knots in RCS resulted in higher RMSE across all scenarios. The adaptive approach selected a linear interaction model 35% of the time in the case of true strong linear deviations, while the majority of the time (56%) it selected a simpler constant treatment effect model (Supplementary Table S7). Similarly, in the case of true strong quadratic deviations, the adaptive approach selected the RCS (3 knots) model 29% of the time, while the simpler linear interaction model was selected 68% of the time.

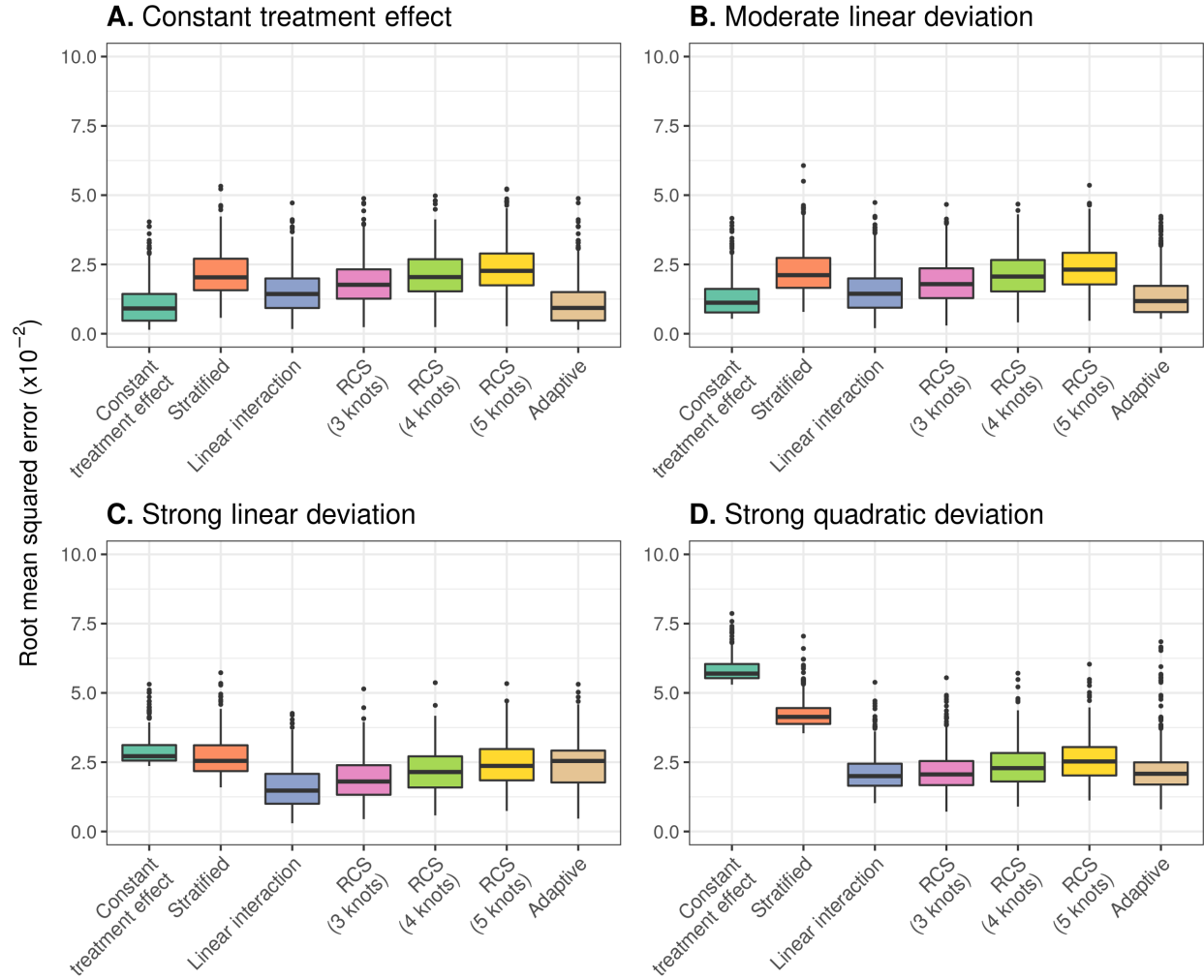


Figure 1: RMSE of the considered methods across 500 replications calculated in a simulated superpopulation of size 500,000. The scenario with true constant relative treatment effect had a true prediction AUC of 0.75 and sample size of 4250. Results are presented under moderate linear, strong linear, and strong quadratic deviations from constant relative treatment effects.

- 1 When we increased the sample size ( $N = 17,000$ ), the model including a constant relative treatment effect had
- 2 the lowest RMSE under the assumption of true constant relative treatment effects (Figure 2; Panel A). However,
- 3 when introducing moderate and strong linear deviations the linear interaction model outperformed the constant
- 4 treatment effect model (Figure 2; Panels B and C). Furthermore, the linear interaction model was outperformed by
- 5 the more flexible RCS models (3 knots) in the case of strong quadratic deviations. Again, the increased flexibility
- 6 of RCS smoothing with higher number of knots resulted in overfitting and worse predictive accuracy (Figure 2;
- 7 Panel D).
- 8 When we increased the AUC of the true prediction model to 0.85, models including RCS smoothing had the lowest
- 9 RMSE in the presence of strong quadratic deviations from the base case of true constant relative treatment effects
- 10 (Figure 3; Panel D). However, with milder deviations, the linear interaction model had the lowest RMSE with the

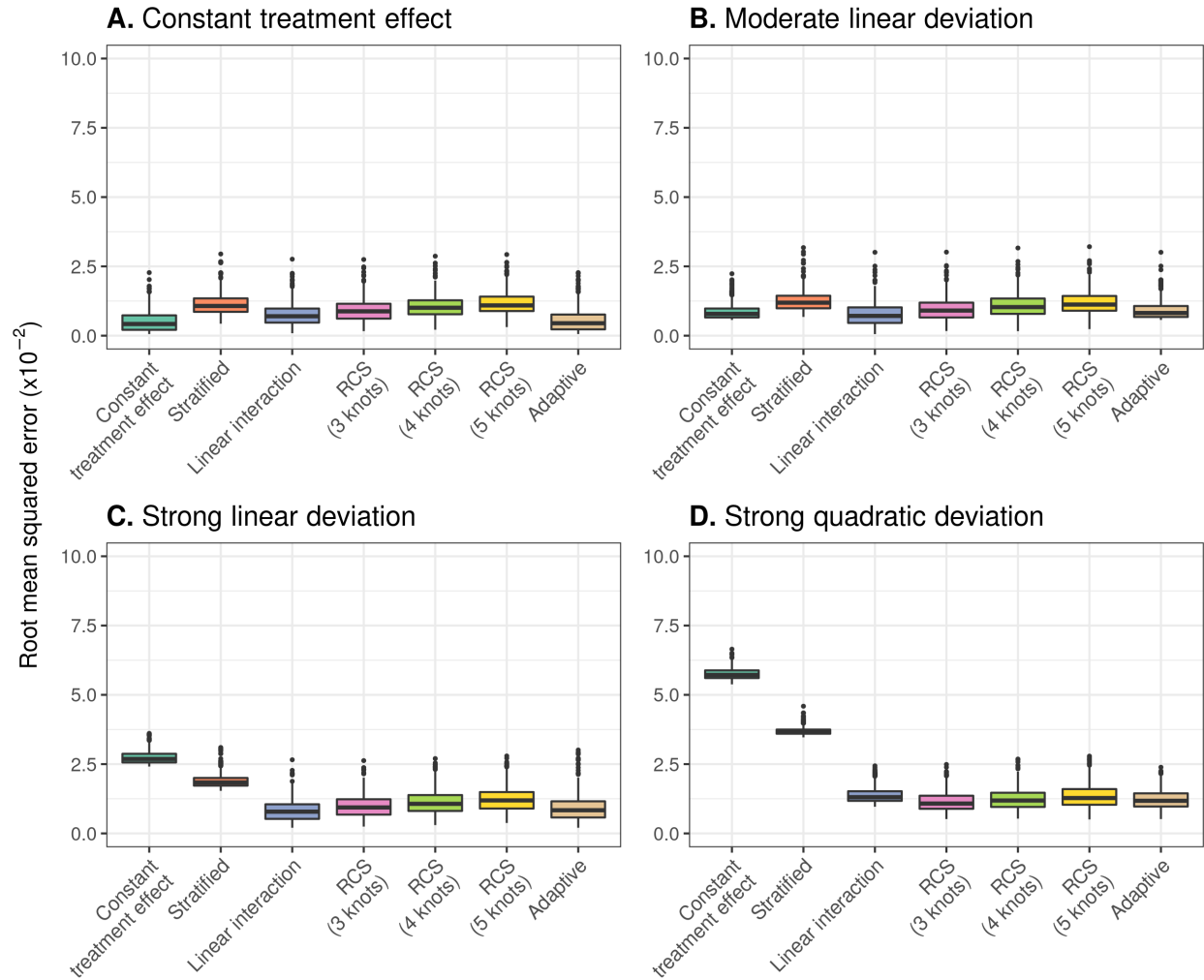


Figure 2: RMSE of the considered methods across 500 replications calculated in a simulated sample of size 500,000. Sample size 17,000 rather than 4250 in Figure 1

1 RCS smoothing methods (3 knots) being a close second (Figure 3; Panels B and C). Increasing the number of  
2 knots of RCS smoothing resulted in increased RMSE, which was less pronounced in the case of strong quadratic  
3 deviations. With increasing prediction AUC we saw an increased tendency of the adaptive approach to select more  
4 complex models compared to the base case scenario. In the case of strong linear deviations, the linear interaction  
5 model was selected the majority of the time (63%), while the simpler constant treatment effect model was selected  
6 26% of the time (Supplementart Table S7). However, the increased RMSE of the constant treatment effect model  
7 inflated the the RMSE of the linear interaction model. In the case of strong quadratic deviations the RCS (3  
8 knots) model was selected 84% of the time.

9 The constant effects model, the linear interaction model and models with RCS smoothing (3 knots) had the  
10 highest median c-for-benefit in the base case scenario and the scenarios where linear and quadratic deviations  
11 were considered. The constant treatment effect model and the linear interaction model tended to present much

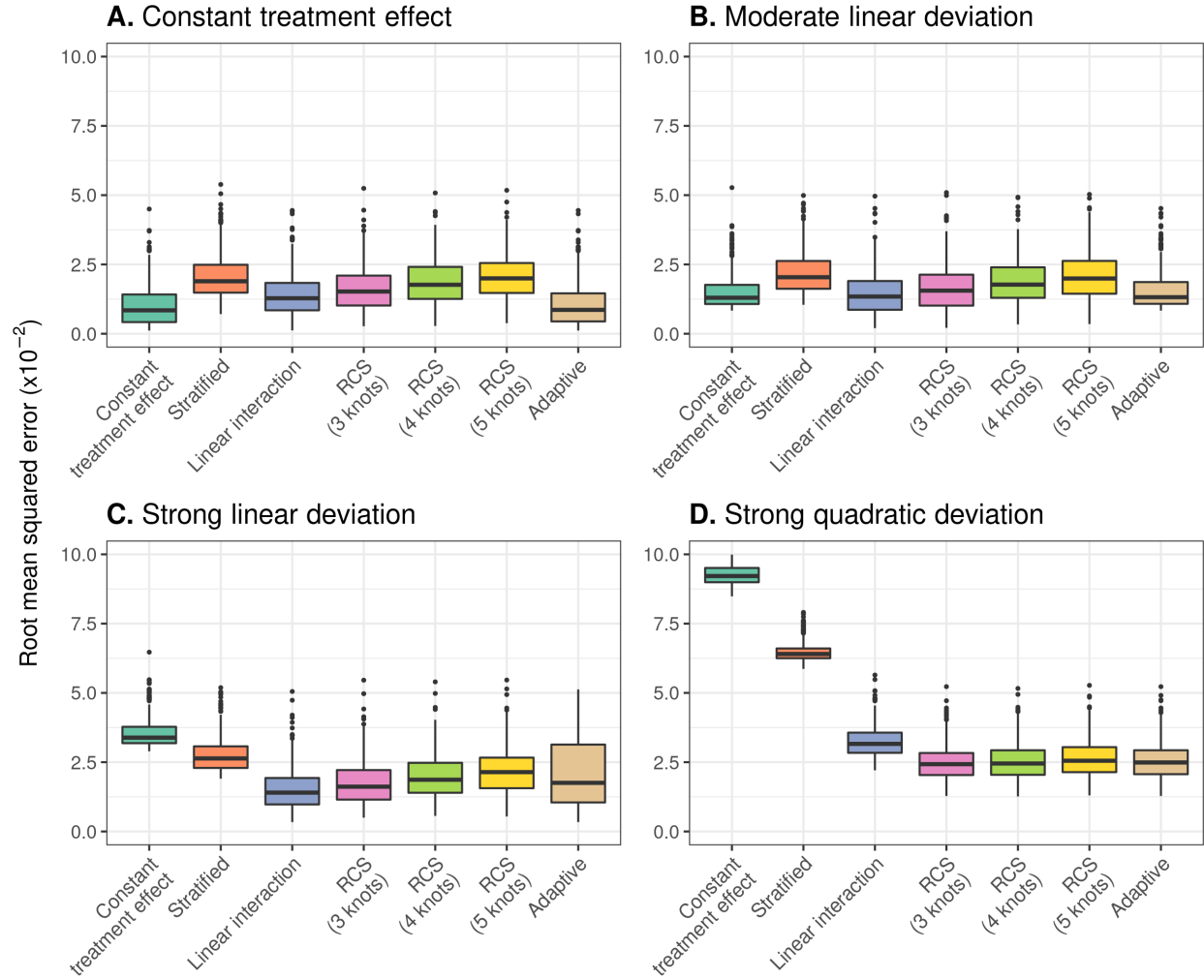


Figure 3: RMSE of the considered methods across 500 replications calculated in a simulated sample of size 500,000. True prediction AUC of 0.85 and sample size of 4,250.

1 lower variability compared to all other approaches (Figure 4). With increasing number of RCS knots, we observed  
2 decreasing median values and increasing variability of the c-for-benefit in all scenarios.

3 As for calibration, the linear interaction model had the lowest median ICI-for-benefit in the majority of scenarios  
4 except for the scenarios where no or moderate linear deviations from the base case were considered. In that case  
5 constant treatment effect models demonstrated optimal calibration, very comparable to the linear interaction  
6 model's performance, nonetheless (Figure 5). With strong linear or quadratic deviations, the constant treatment  
7 effect model was poorly calibrated (Figure 5; Panels C and D).

### 8 3.2 Case study

9 We demonstrate the different methods for individualizing treatment benefits using data from 30,510 patients with  
10 an acute myocardial infarction (MI) included in the GUSTO-I trial. 10,348 patients were randomized to tissue

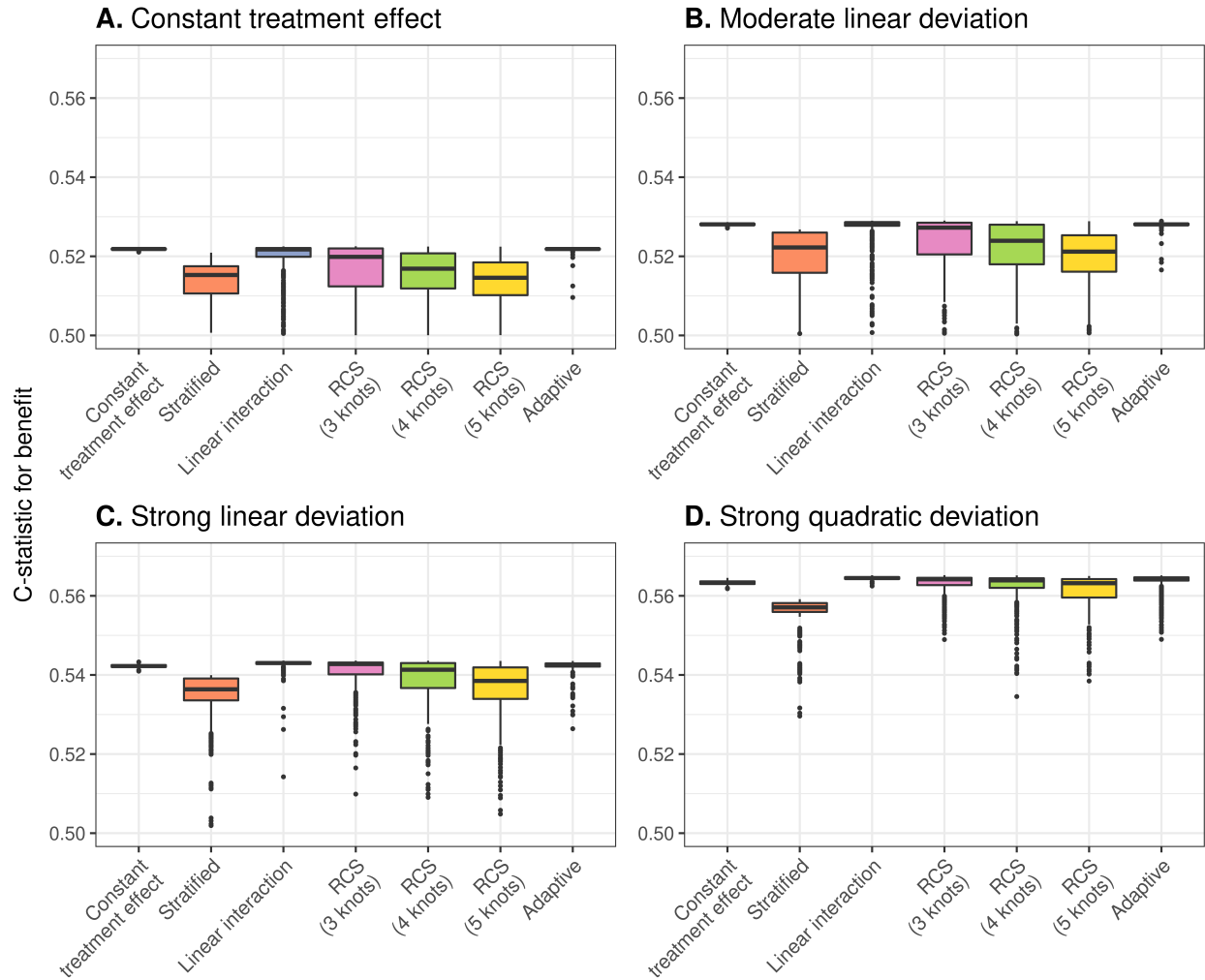


Figure 4: Discrimination for benefit of the considered methods across 500 replications calculated in a simulated sample of size 500,000. True prediction AUC of 0.75 and sample size of 4,250.

1 plasminogen activator (tPA) treatment and 20,162 were randomized to streptokinase. The outcome of interest  
2 was 30-day mortality, recorded for all patients.

3 In line with previous analyses [10,11], we fitted a logistic regression model with 6 baseline covariates, i.e. age,  
4 Killip class, systolic blood pressure, heart rate, an indicator of previous MI, and the location of MI, to predict  
5 30-day mortality risk. A constant effect of treatment was included in the model. When deriving risk predictions  
6 for individuals we set the treatment indicator to 0. More information on model development can be found in the  
7 supplement.

8 We used the risk linear predictor to fit the proposed methods under study for individualizing absolute benefit  
9 predictions. All methods predicted increasing benefits for patients with higher baseline risk predictions, but the  
10 fitted patterns were clearly different. The adaptive approach selected the model with RCS smoothing with 4  
11 knots. However, for very low baseline risk this model predicted decreasing benefit with increasing risk may be



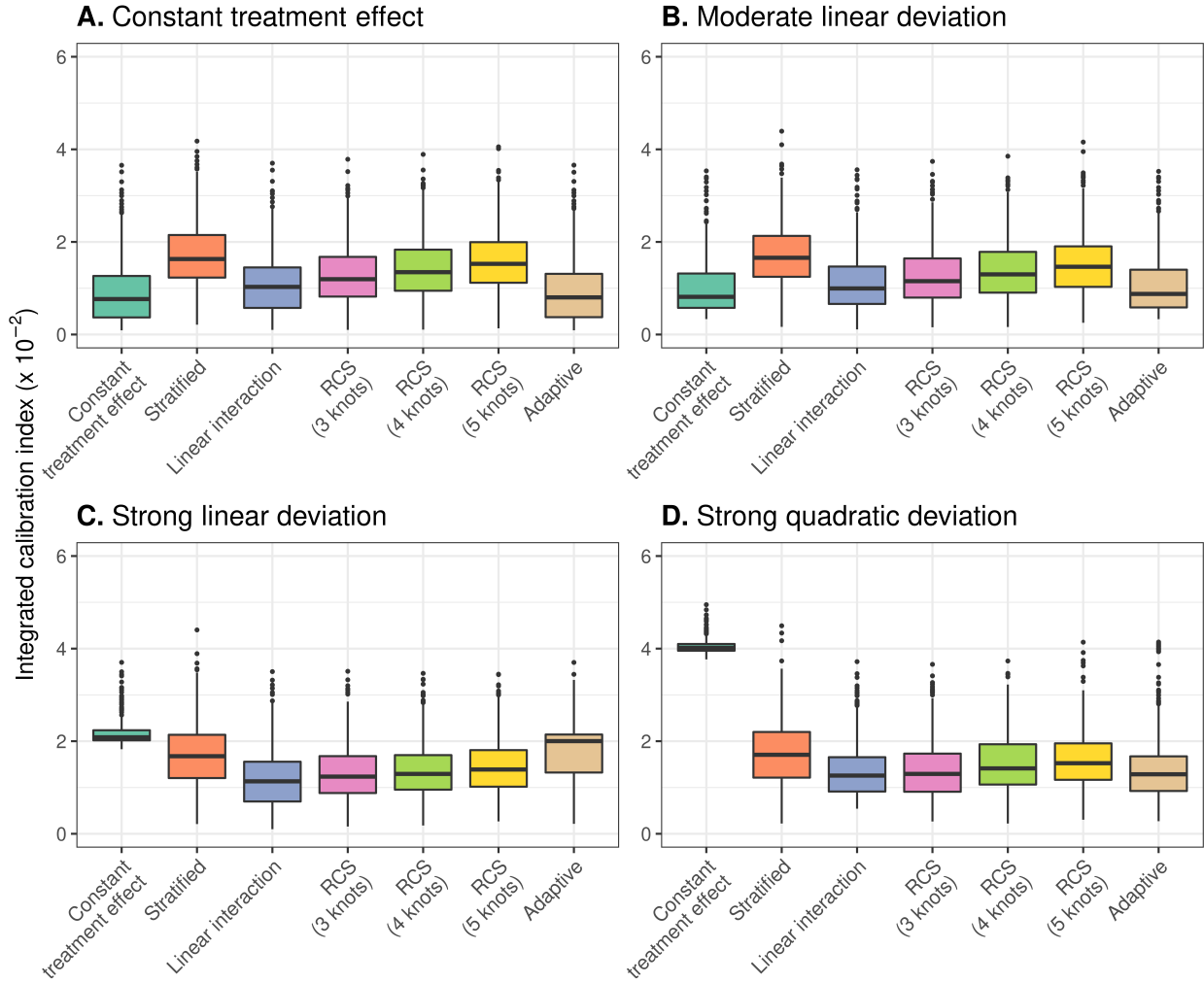


Figure 5: Calibration for benefit of the considered methods across 500 replications calculated in a simulated sample of size 500,000. True prediction AUC of 0.75 and sample size of 4,250.

1 somewhat too flexible. The more robust models, the linear interaction model or the model with RCS smoothing (3  
2 knots), gave very similar benefit predictions, followed the evolution of the stratified estimates very closely and may  
3 therefore be preferable for use in clinical practice. The linear interaction model had somewhat lower AIC compared  
4 to the model with RCS smoothing (3 knots), slightly better cross-validated discrimination (c-for-benefit 0.526 vs  
5 0.525) and quite similar cross-validated calibration (ICI-for benefit 0.0115 vs 0.0117).

## 6 4 Discussion

7 The linear interaction model proved to be superior to alternative approaches when predicting risk-based treatment  
8 benefit under a wide range of scenarios. It generally had lower mean squared error, lower e-for-benefit and higher  
9 c-for-benefit with lower variability across simulation replications. Models including restricted cubic splines with

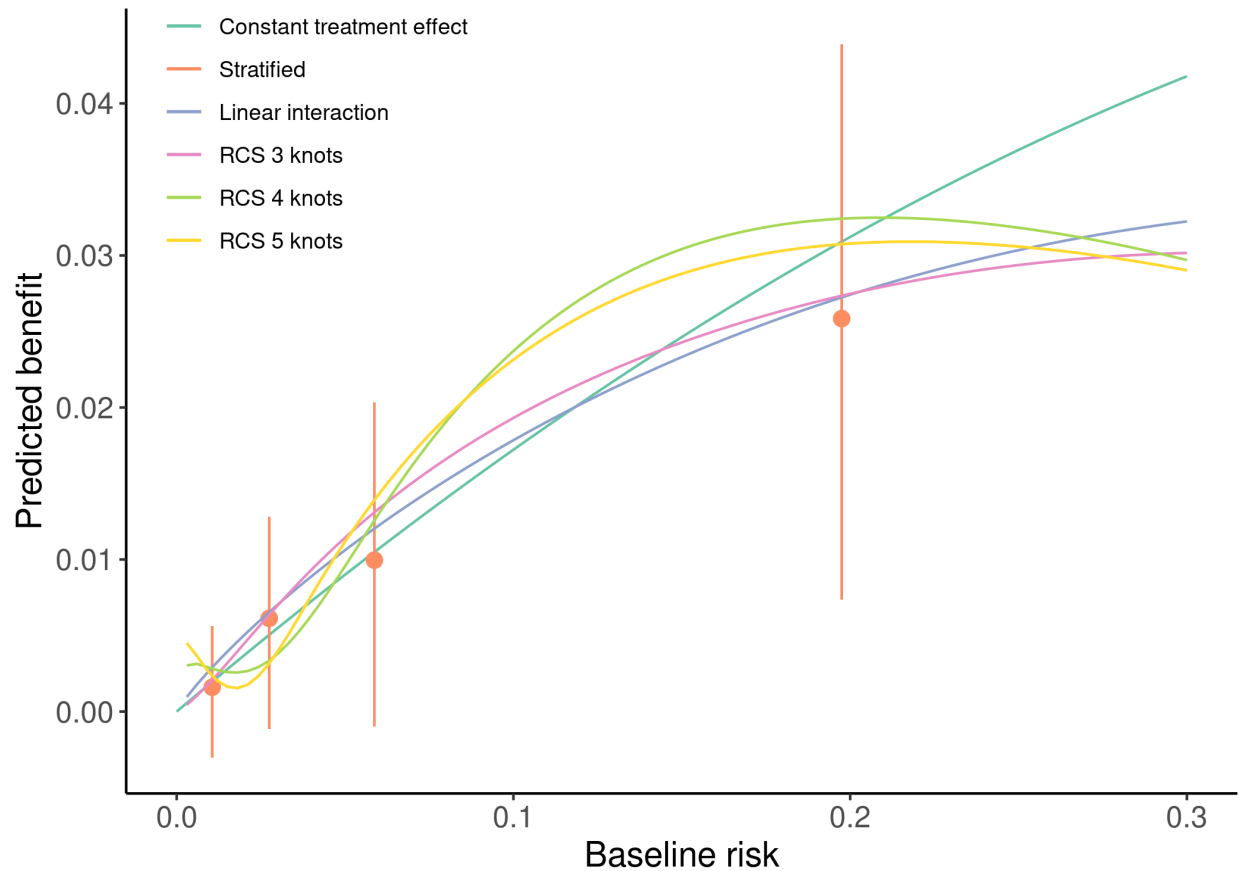


Figure 6: Individualized absolute benefit predictions based on baseline risk when using a constant treatment effect approach, a linear interaction approach and RCS smoothing using 3,4 and 5 knots. Risk stratified estimates of absolute benefit are presented within quartiles of baseline risk as reference.

- 1 3 knots only outperformed the linear interaction model in the presence of strong quadratic deviations from a
- 2 constant relative treatment effect.
- 3 Models including restricted cubic splines with 4 or 5 knots proved to be too flexible, as indicated by higher RMSE,
- 4 increased variability of discrimination for benefit and worse calibration of benefit predictions. Even with larger
- 5 sample sizes and strong quadratic deviations from the base case scenario of constant relative treatment effects,
- 6 these more flexible restricted cubic splines did not outperform the simpler RCS with 3 knots. These approaches
- 7 may only be helpful if we expect more extreme patterns of heterogeneous treatment effects compared to the
- 8 quadratic deviations considered here.
- 9 The constant treatment effect model, despite having adequate performance in the presence of weak treatment
- 10 effect heterogeneity on the relative scale, quickly broke down with stronger deviations from constant relative
- 11 treatment effects. In these cases, the stratified approach generally had lower error rates compared to the constant
- 12 treatment effect model. Stepwise treatment benefit estimates are very useful for demonstrating treatment effect

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1 heterogeneity—because estimating treatment effect requires groups of patients rather than individual patients—but  
2 are not helpful for making individualized absolute benefit predictions.

3 Increasing the discriminative ability of the risk model—by increasing the predictor coefficients of the true risk  
4 model—reduced RMSE for all methods. This increase in discriminative ability translates in higher variability of  
5 predicted risks, which, in turn, allows the considered methods to better capture absolute treatment benefits. As  
6 a consequence, the increase in discriminative ability of the risk model also led to higher values of c-for-benefit.  
7 Even though risk model performance is very important for the ability of risk-based methods to predict treatment  
8 benefit, prediction model development was outside the scope of this work and has already been studied extensively  
9 [5,12,13].

10 The adaptive approach had adequate performance, following closely the performance of the “true” model in most  
11 scenarios. However, with smaller sample sizes it tended to “miss” the treatment-risk interactions and selected  
12 simpler models (Supplementary Table S7). This resulted in increased RMSE variability in these scenarios, especially  
13 in the case of true strong linear deviations from the base case scenario. This tendency was mitigated when the  
14 discriminative ability of the prediction model was higher. Therefore, in the case of smaller sample sizes and/or  
15 poorly discriminating prediction models, the simpler linear interaction model is a safer choice for predicting absolute  
16 benefits.

17 Risk-based approaches to predictive HTE estimate treatment benefit as a function of baseline risk. A limitation of  
18 our study is that we assumed treatment benefit to be a function of baseline risk in the majority of the simulation  
19 scenarios. Nevertheless, our main conclusions did not change when we generated individual treatment-covariate  
20 interactions (supplementary table/figure x). Future simulation studies could explore the effect of more extensive  
21 deviations from risk-based treatment effects.

22 Recent years have seen an increased interest in predictive HTE approaches focusing on individualized benefit  
23 predictions. In our simulations we only focused on risk-based methods, using baseline risk as a reference in a  
24 two-stage approach to individualizing benefit predictions. However, there is a plethora of different methods, ranging  
25 from treatment effect modeling to tree-based approaches available in more recent literature [14–16]. Simulations  
26 are also needed to assess relative performance and define the settings where these break down or outperform each  
27 other.

28 In conclusion, when comparing different risk-based approaches to predicting individualized treatment benefit, a  
29 model including a linear treatment interaction with the prognostic index performed best in a wide range of scenarios.  
30 More flexible models with restricted cubic splines required larger sample sizes and higher AUC of the prognostic  
31 index to outperform the linear interaction model. An adaptive approach, selecting the model with the optimal AIC,  
32 had comparable performance to the best performing approach in most of the scenarios.

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