Package 'dreamer'

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Title Dose Response Models for Bayesian Model Averaging

Version 3.1.0

Description Fits (longitudinal) dose-response models utilizing a Bayesian model averaging approach as outlined in Gould (2019) <doi:10.1002/bimj.201700211> for both continuous and binary responses. Functions for plotting and calculating various posterior quantities (e.g. posterior mean, quantiles, probability of minimum efficacious dose, etc.) are also implemented. Copyright Eli Lilly and Company (2019).

URL https://github.com/rich-payne/dreamer

BugReports https://github.com/rich-payne/dreamer/issues

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 ${\tt diagnostics}$

Calculate MCMC Diagnostics for Parameters

Description

Calculate MCMC diagnostics for individual parameters.

Usage

diagnostics(x)

Arguments

Χ

MCMC output from a dreamer model.

Value

A tibble listing the Gelman point estimates and upper bounds (obtained from coda::gelman.diag) and effective sample size (obtained from coda::effectiveSize) for each parameter within each model.

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Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
 ),
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
)
)
# for all models
diagnostics(output)
# for a single model
diagnostics(output$mod_quad)
```

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Description

Plots the posterior mean and quantiles over the dose range and plots error bars at the observed doses. If the data argument is specified, the observed means at each dose are also plotted.

Usage

```
## S3 method for class 'dreamer_mcmc'
plot(
    x,
    doses = attr(x, "doses"),
    times = attr(x, "times"),
    probs = c(0.025, 0.975),
    data = NULL,
    n_smooth = 50,
    predictive = 0,
    width = bar_width(doses),
    reference_dose = NULL,
    ...
)
```

Arguments

X	output from a call to dreamer_mcmc.
doses	a vector of doses at which to plot the dose response curve.
times	a vector of the times at which to plot the posterior (for longitudinal models only).
probs	quantiles of the posterior to be calculated.
i 1 1 2	a dataframe with column names of "dose" and "response" for individual patient data. Optional columns "n" and "sample_var" can be specified if aggregate data is supplied, but it is recommended that patient-level data be supplied where possible for continuous models, as the posterior weights differ if aggregated data is used. For aggregated continuous data, "response" should be the average of "n" subjects with a sample variance of "sample_var". For aggregated binary data, "response" should be the number of successes, "n" should be the total number of subjects (the "sample_var" column is irrelevant in binary cases and is ignored).
	the number of points to calculate the smooth dose response interpolation. Must be sufficiently high to accurately depict the dose response curve.
predictive	the size of sample for which to plot posterior predictive intervals for the mean.
width	the width of the error bars.
	the dose at which to adjust the posterior plot. Specifying a dose returns the plot of pr(trt_dose - trt_reference_dose data).
	model definitions created using the model creation functions in model. If arguments are named, the names are retained in the return values.

Value

Returns the ggplot object.

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Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
 b1 = 1,
 b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
data = data,
n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
  mu_b1 = 0,
  sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  shape = 1,
  rate = .001,
  w_prior = 1 / 2
 ),
 mod_quad = model_quad(
  mu_b1 = 0,
  sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
  rate = .001,
  w_prior = 1 / 2
)
)
plot(output)
## Not run:
# with data
plot(output, data = data)
# predictive distribution
plot(output, data = data, predictive = 1)
# single model
plot(output$mod_linear)
```

```
## End(Not run)
```

dreamer_data

Generate Data from Dose Response Models

Description

See the model definitions below for specifics for each model.

Usage

```
dreamer_data_linear(
 n_cohorts,
 doses,
 b1,
 b2,
  sigma,
  times,
  t_max,
 longitudinal = NULL,
)
dreamer_data_linear_binary(
 n_cohorts,
  doses,
 b1,
 b2,
 link,
  times,
  t_max,
 longitudinal = NULL,
)
dreamer_data_quad(
  n_cohorts,
  doses,
 b1,
 b2,
 b3,
  sigma,
  times,
  t_max,
 longitudinal = NULL,
)
```

```
dreamer_data_quad_binary(
  n_cohorts,
  doses,
 b1,
 b2,
 b3,
 link,
  times,
  t_max,
 longitudinal = NULL,
)
dreamer_data_loglinear(
  n_cohorts,
  doses,
 b1,
 b2,
  sigma,
 times,
  t_max,
 longitudinal = NULL,
)
dreamer_data_loglinear_binary(
  n_cohorts,
  doses,
 b1,
  b2,
  link,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_logquad(
 n_cohorts,
 doses,
 b1,
 b2,
 b3,
  sigma,
  times,
  t_max,
  longitudinal = NULL,
```

```
)
dreamer_data_logquad_binary(
 n_cohorts,
 doses,
 b1,
 b2,
 b3,
 link,
  times,
  t_max,
 longitudinal = NULL,
)
dreamer_data_emax(
 n_cohorts,
 doses,
 b1,
 b2,
 b3,
 b4,
  sigma,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_emax_binary(
 n_cohorts,
 doses,
 b1,
 b2,
 b3,
 b4,
 link,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_exp(
  n_cohorts,
  doses,
 b1,
```

```
b2,
  b3,
  sigma,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_exp_binary(
  n_cohorts,
 doses,
 b1,
 b2,
 b3,
  link,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_beta(
 n_cohorts,
 doses,
 b1,
 b2,
 b3,
 b4,
  scale,
  sigma,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_beta_binary(
  n_cohorts,
 doses,
 b1,
 b2,
 b3,
 b4,
  scale,
  link,
  times,
  t_max,
```

```
longitudinal = NULL,
)
dreamer_data_independent(
 n_cohorts,
 doses,
 b1,
  sigma,
  times,
  t_max,
  longitudinal = NULL,
)
dreamer_data_independent_binary(
 n_cohorts,
  doses,
 b1,
 link,
  times,
  t_max,
 longitudinal = NULL,
)
```

Arguments

n_cohorts

doses a vector listing the dose for each cohort. b1, b2, b3, b4 parameters in the models. See sections below for each parameter's interpretation in a given model. standard deviation. sigma the times at which data should be simulated if a longitudinal model is specified. times t_max the t_max parameter used in the longitudinal model. longitudinal a string indicating the longitudinal model to be used. Can be "linear", "itp", or "idp". additional longitudinal parameters. link character vector indicating the link function for binary models.

a scaling parameter (fixed, specified by the user) for the beta models.

Value

scale

A dataframe of random subjects from the specified model and parameters.

a vector listing the size of each cohort.

Functions

- dreamer_data_linear(): generate data from linear dose response.
- dreamer_data_linear_binary(): generate data from linear binary dose response.
- dreamer_data_quad(): generate data from quadratic dose response.
- dreamer_data_quad_binary(): generate data from quadratic binary dose response.
- dreamer_data_loglinear(): generate data from log-linear dose response.
- dreamer_data_loglinear_binary(): generate data from binary log-linear dose response.
- dreamer_data_logquad(): generate data from log-quadratic dose response.
- dreamer_data_logquad_binary(): generate data from log-quadratic binary dose response.
- dreamer_data_emax(): generate data from EMAX dose response.
- dreamer_data_emax_binary(): generate data from EMAX binary dose response.
- dreamer_data_exp(): generate data from exponential dose response.
- dreamer_data_exp_binary(): generate data from exponential binary dose response.
- dreamer_data_beta(): generate data from Beta dose response.
- dreamer_data_beta_binary(): generate data from binary Beta dose response.
- dreamer_data_independent(): generate data from an independent dose response.
- dreamer_data_independent_binary(): generate data from an independent dose response.

Linear

$$y \sim N(f(d), \sigma^2)$$

 $f(d) = b_1 + b_2 * d$
 $b_1 \sim N(mu_b 1, sigma_b 1^2)$
 $b_2 \sim N(mu_b 2, sigma_b 2^2)$
 $1/\sigma^2 \sim Gamma(shape, rate)$

Quadratic

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * d + b_3 * d^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Log-linear

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * log(d+1)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Log-quadratic

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * log(d+1) + b_3 * log(d+1)^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

EMAX

$$y \sim N(f(d), \sigma^{2})$$

$$f(d) = b_{1} + (b_{2} - b_{1}) * d_{4}^{b} / (exp(b_{3} * b_{4}) + d_{4}^{b})$$

$$b_{1} \sim N(mu_{b}1, sigma_{b}1^{2})$$

$$b_{2} \sim N(mu_{b}2, sigma_{b}2^{2})$$

$$b_{3} \sim N(mu_{b}3, sigma_{b}3^{2})$$

$$b_{4} \sim N(mu_{b}4, sigma_{b}4^{2}), (Truncatedabove0)$$

$$1/\sigma^{2} \sim Gamma(shape, rate)$$

Here, b_1 is the placebo effect (dose = 0), b_2 is the maximum treatment effect, b_3 is the log(ED50), and b_4 is the hill or rate parameter.

Exponential

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * (1 - exp(-b_3 * d))$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2), (truncated to be positive)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Linear Binary

$$y \sim Binomial(n, f(d))$$
$$link(f(d)) = b_1 + b_2 * d$$
$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$
$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

Quadratic Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * d + b_3 * d^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

Log-linear Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * log(d+1)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

Log-quadratic Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * log(d+1) + b_3 * log(d+1)^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

EMAX Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + (b_2 - b_1) * d_4^b / (exp(b_3 * b_4) + d_4^b)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$b_4 \sim N(mu_b 4, sigma_b 4^2), (Truncated above 0)$$

Here, on the link(f(d)) scale, b_1 is the placebo effect (dose = 0), b_2 is the maximum treatment effect, b_3 is the log(ED50), and b_4 is the hill or rate parameter.

Exponential Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * (exp(b_3 * d) - 1)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2), (Truncated below 0)$$

Independent

$$y \sim N(f(d), \sigma^2)$$

 $f(d) = b_{1d}$
 $b_{1d} \sim N(mu_b 1[d], sigma_b 1[d]^2)$
 $1/\sigma^2 \sim Gamma(shape, rate)$

Independent Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_{1d}$$

$$b_{1d} \sim N(mu_b 1[d], sigma_b 1[d])^2$$

Longitudinal Linear

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d, t)$$

$$g(d, t) = a + (t/t_m ax) * f(d)$$

$$a \sim N(mu_a, sigma_a)$$

Longitudinal ITP

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + f(d) * ((1 - exp(-c1*t))/(1 - exp(-c1*t_max)))$$

$$a \sim N(mu_a, sigma_a)$$

$$c1 \sim Uniform(a_c1, b_c1)$$

 $gam \sim Uniform(0,1)$

Longitudinal IDP

Increasing-Decreasing-Plateau (IDP).

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + f(d) * (((1 - exp(-c1*d1))/(1 - exp(-c1*d1))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))/(1 - exp(-c2*(t - d1)))) / (1 - exp(-c2*(t - d1))) / (1 - exp(-c2*(t - d1$$

Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
 b2 = 3,
  sigma = 5
)
head(data)
plot(data$dose, data$response)
abline(a = 1, b = 3)
# longitudinal data
set.seed(889)
data_long <- dreamer_data_linear(</pre>
  n_{cohorts} = c(10, 10, 10, 10), # number of subjects in each cohort
  doses = c(.25, .5, .75, 1.5), # dose administered to each cohort
  b1 = 0, # intercept
  b2 = 2, # slope
  sigma = .5, # standard deviation,
  longitudinal = "itp",
  times = c(0, 12, 24, 52),
  t_max = 52, # maximum time
  a = .5,
  c1 = .1
## Not run:
  ggplot(data_long, aes(time, response, group = dose, color = factor(dose))) +
    geom_point()
## End(Not run)
```

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dreamer_mcmc

Bayesian Model Averaging of Dose Response Models

Description

This function performs Bayesian model averaging with a selection of dose response models. See model for all possible models.

Usage

```
dreamer_mcmc(
  data,
    ...,
    n_adapt = 1000,
    n_burn = 1000,
    n_iter = 10000,
    n_chains = 4,
    silent = FALSE,
    convergence_warn = TRUE
)
```

Arguments

data

a dataframe with column names of "dose" and "response" for individual patient data. Optional columns "n" and "sample_var" can be specified if aggregate data is supplied, but it is recommended that patient-level data be supplied where possible for continuous models, as the posterior weights differ if aggregated data is used. For aggregated continuous data, "response" should be the average of "n" subjects with a sample variance of "sample_var". For aggregated binary data, "response" should be the number of successes, "n" should be the total number of subjects (the "sample_var" column is irrelevant in binary cases and is ignored).

. . .

model definitions created using the model creation functions in model. If argu-

ments are named, the names are retained in the return values.

n_adapt

the number of MCMC iterations to tune the MCMC algorithm.

n_burn

the number of burn-in MCMC samples.

n_iter

the number of MCMC samples to collect after tuning and burn-in.

n_chains

the number of separate, independent, MCMC chains to run.

silent

logical indicating if MCMC progress bars should be suppressed.

convergence_warn

logical (default TRUE) indicating if the Gelman-Rubin diagnostics should be run to detect convergence issues. Warnings are thrown if the upper bound of the Gelman-Rubin statistic is greater than 1.1.

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Details

The Bayesian model averaging approach uses data, multiple models, priors on each model's parameters, and a prior weight for each model. Using these inputs, each model is fit independently, and the output from the models is used to calculate posterior weights for each model. See Gould (2018) for details.

Value

A named list with S3 class "dreamer" bma" and "dreamer". The list contains the following fields:

- doses: a vector of the unique ordered doses in the data.
- times: a vector of the unique ordered times in the data.
- w_prior: a named vector with the prior probabilities of each model.
- w_post: a named vector with the posterior probabilities of each model.
- The individual MCMC fits for each model.

References

Gould, A. L. (2019). BMA-Mod: A Bayesian model averaging strategy for determining doseresponse relationships in the presence of model uncertainty. Biometrical Journal, 61(5), 1141-1159.

Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
  data = data,
  n_adapt = 1e3,
  n_burn = 1e2,
  n_{iter} = 1e3,
  n_{chains} = 2,
  silent = TRUE,
  mod_linear = model_linear(
    mu_b1 = 0,
    sigma_b1 = 1,
    mu_b2 = 0,
    sigma_b2 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
  ),
  mod_quad = model_quad(
```

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```
mu_b1 = 0,
    sigma_b1 = 1,
    mu_b2 = 0,
    sigma_b2 = 1,
    mu_b3 = 0,
    sigma_b3 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
  )
)
# posterior weights
output$w_post
# plot posterior dose response
plot(output)
# LONGITUDINAL
library(ggplot2)
set.seed(889)
data_long <- dreamer_data_linear(</pre>
  n_{cohorts} = c(10, 10, 10, 10), # number of subjects in each cohort
  doses = c(.25, .5, .75, 1.5), # dose administered to each cohort
  b1 = 0, # intercept
  b2 = 2, # slope
  sigma = .5, # standard deviation,
  longitudinal = "itp",
  times = c(0, 12, 24, 52),
  t_max = 52, # maximum time
  a = .5,
  c1 = .1
)
## Not run:
ggplot(data_long, aes(time, response, group = dose, color = factor(dose))) +
   geom_point()
## End(Not run)
output_long <- dreamer_mcmc(</pre>
   data = data_long,
   n_adapt = 1e3,
  n_burn = 1e2,
   n_{iter} = 1e3,
  n_{chains} = 2,
   silent = TRUE, # make rjags be quiet,
   mod_linear = model_linear(
      mu_b1 = 0,
      sigma_b1 = 1,
      mu_b2 = 0,
      sigma_b2 = 1,
      shape = 1,
      rate = .001,
      w_prior = 1 / 2, # prior probability of the model
```

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```
longitudinal = model_longitudinal_itp(
         mu_a = 0,
         sigma_a = 1,
         a_c1 = 0,
         b_c1 = 1,
         t_max = 52
      )
  ),
   mod_quad = model_quad(
      mu_b1 = 0,
      sigma_b1 = 1,
      mu_b2 = 0,
      sigma_b2 = 1,
      mu_b3 = 0,
      sigma_b3 = 1,
      shape = 1,
      rate = .001,
      w_prior = 1 / 2,
      longitudinal = model_longitudinal_linear(
         mu_a = 0,
         sigma_a = 1,
         t_max = 52
  )
)
## Not run:
# plot longitudinal dose-response profile
plot(output_long, data = data_long)
plot(output_long$mod_quad, data = data_long) # single model
# plot dose response at final timepoint
plot(output_long, data = data_long, times = 52)
plot(output_long$mod_quad, data = data_long, times = 52) # single model
## End(Not run)
```

dreamer_plot_prior

Plot Prior

Description

Plot the prior over the dose range. This is intended to help the user choose appropriate priors.

Usage

```
dreamer_plot_prior(
  n_samples = 10000,
  probs = c(0.025, 0.975),
  doses,
```

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```
n_chains = 1,
...,
times = NULL,
plot_draws = FALSE,
alpha = 0.2
)
```

Arguments

the number of MCMC samples per MCMC chain used to generate the plot. n_samples A vector of length 2 indicating the lower and upper percentiles to plot. Not probs applicable when plot_draws = TRUE. a vector of doses at which to evaluate and interpolate between. doses n_chains the number of MCMC chains. model objects. See model and examples below. . . . times a vector of times at which to plot the prior. plot_draws if TRUE, the individual draws from the prior are plotted. If FALSE, only the prior mean and quantiles are drawn. the transparency setting for the prior draws in (0, 1]. Only applies if plot_draws alpha

Value

The ggplot object.

Examples

```
# Plot prior for one model
set.seed(8111)
dreamer_plot_prior(
doses = c(0, 2.5, 5),
mod_quad_binary = model_quad_binary(
  mu_b1 = -.5,
  sigma_b1 = .2,
  mu_b2 = -.5,
  sigma_b2 = .2,
  mu_b3 = .5,
  sigma_b3 = .1,
  link = "logit",
  w_prior = 1
)
)
# plot individual draws
dreamer_plot_prior(
doses = seq(from = 0, to = 5, length.out = 50),
n_samples = 100,
plot_draws = TRUE,
mod_quad_binary = model_quad_binary(
```

= TRUE.

```
mu_b1 = -.5,
   sigma_b1 = .2,
   mu_b2 = -.5,
   sigma_b2 = .2,
   mu_b3 = .5,
   sigma_b3 = .1,
  link = "logit",
   w_prior = 1
)
)
# plot prior from mixture of models
dreamer_plot_prior(
 doses = c(0, 2.5, 5),
 mod_linear_binary = model_linear_binary(
  mu_b1 = -1,
   sigma_b1 = .1,
  mu_b2 = 1,
   sigma_b2 = .1,
  link = "logit",
   w_prior = .75
 ),
 mod_quad_binary = model_quad_binary(
   mu_b1 = -.5,
   sigma_b1 = .2,
   mu_b2 = -.5,
   sigma_b2 = .2,
   mu_b3 = .5,
   sigma_b3 = .1,
  link = "logit",
   w_prior = .25
)
)
```

model

Model Creation

Description

Functions which set the hyperparameters, seeds, and prior weight for each model to be used in Bayesian model averaging via dreamer_mcmc().

See each function's section below for the model's details. In the following, y denotes the response variable and d represents the dose.

For the longitudinal specifications, see documentation on model_longitudinal.

Usage

```
model_linear(
   mu_b1,
```

```
sigma_b1,
 mu_b2,
  sigma_b2,
  shape,
 rate,
 w_{prior} = 1,
  longitudinal = NULL
)
model_quad(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
  shape,
  rate,
 w_{prior} = 1,
 longitudinal = NULL
)
model_loglinear(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
  shape,
 rate,
 w_prior = 1,
  longitudinal = NULL
)
model_logquad(
 mu_b1,
  sigma_b1,
 mu_b2,
 sigma_b2,
 mu_b3,
  sigma_b3,
  shape,
 rate,
 w_{prior} = 1,
 longitudinal = NULL
)
model_emax(
 mu_b1,
```

```
sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 mu_b4,
  sigma_b4,
  shape,
  rate,
 w_{prior} = 1,
  longitudinal = NULL
)
model_exp(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
  shape,
  rate,
 w_prior = 1,
  longitudinal = NULL
)
model_beta(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 mu_b4,
  sigma_b4,
  shape,
  rate,
  scale = NULL,
 w_{prior} = 1,
  longitudinal = NULL
)
model_independent(
 mu_b1,
  sigma_b1,
  shape,
  rate,
  doses = NULL,
```

```
w_{prior} = 1,
 longitudinal = NULL
)
model_linear_binary(
 mu_b1,
 sigma_b1,
 mu_b2,
  sigma_b2,
 link,
 w_prior = 1,
 longitudinal = NULL
)
model_quad_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 link,
 w_prior = 1,
  longitudinal = NULL
)
model_loglinear_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
  link,
 w_{prior} = 1,
  longitudinal = NULL
)
model_logquad_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 link,
 w_{prior} = 1,
  longitudinal = NULL
)
```

```
model_emax_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 mu_b4,
  sigma_b4,
  link,
 w_prior = 1,
  longitudinal = NULL
)
model_exp_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
  link,
 w_prior = 1,
  longitudinal = NULL
)
model_beta_binary(
 mu_b1,
  sigma_b1,
 mu_b2,
  sigma_b2,
 mu_b3,
  sigma_b3,
 mu_b4,
  sigma_b4,
  scale = NULL,
  link,
 w_prior = 1,
  longitudinal = NULL
)
model_independent_binary(
 mu_b1,
  sigma_b1,
  doses = NULL,
  link,
  w_prior = 1,
  longitudinal = NULL
```

)

Arguments

mu_b1, sigma_b1, mu_b2, sigma_b2, mu_b3, sigma_b3, mu_b4, sigma_b4, shape, rate

models parameters. See sections below for interpretation in specific models.

w_prior a scalar between 0 and 1 indicating the prior weight of the model.

longitudinal output from a call to one of the model_longitudinal_*() functions. This is used

to specify a longitudinal dose-response model.

scale a scale parameter in the Beta model. Default is 1.2 * max(dose).

doses the doses in the dataset to be modeled. The order of the doses corresponds to

the order in which the priors are specified in mu_b1 and sigma_b1.

link a character string of either "logit" or "probit" indicating the link function for

binary model.

Value

A named list of the arguments in the function call. The list has S3 classes assigned which are used internally within dreamer_mcmc().

Linear

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * d$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Quadratic

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * d + b_3 * d^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Log-linear

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * log(d+1)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Log-quadratic

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * log(d+1) + b_3 * log(d+1)^2$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

EMAX

$$y \sim N(f(d), \sigma^{2})$$

$$f(d) = b_{1} + (b_{2} - b_{1}) * d_{4}^{b} / (exp(b_{3} * b_{4}) + d_{4}^{b})$$

$$b_{1} \sim N(mu_{b}1, sigma_{b}1^{2})$$

$$b_{2} \sim N(mu_{b}2, sigma_{b}2^{2})$$

$$b_{3} \sim N(mu_{b}3, sigma_{b}3^{2})$$

$$b_{4} \sim N(mu_{b}4, sigma_{b}4^{2}), (Truncatedabove0)$$

$$1/\sigma^{2} \sim Gamma(shape, rate)$$

Here, b_1 is the placebo effect (dose = 0), b_2 is the maximum treatment effect, b_3 is the log(ED50), and b_4 is the hill or rate parameter.

Exponential

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * (1 - exp(-b_3 * d))$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2), (truncated to be positive)$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Beta

$$y \sim N(f(d), \sigma^2)$$

$$f(d) = b_1 + b_2 * ((b3 + b4)^(b3 + b4))/(b3^b3 * b4^b4) * (d/scale)^b3 * (1 - d/scale)^b4$$

$$b_1 \sim N(mu_b1, sigma_b1^2)$$

$$b_2 \sim N(mu_b2, sigma_b2^2)$$

$$b_3 \sim N(mu_b3, sigma_b3^2), Truncated above 0$$

$$b_4 \sim N(mu_b4, sigma_b4^2), Truncated above 0$$

$$1/\sigma^2 \sim Gamma(shape, rate)$$

Note that scale is a hyperparameter specified by the user.

Independent

$$y \sim N(f(d), \sigma^2)$$
$$f(d) = b_{1d}$$
$$b_{1d} \sim N(mu_b 1[d], sigma_b 1[d]^2)$$
$$1/\sigma^2 \sim Gamma(shape, rate)$$

Independent Details

The independent model models the effect of each dose independently. Vectors can be supplied to mu_b1 and sigma_b1 to set a different prior for each dose in the order the doses are supplied to doses. If scalars are supplied to mu_b1 and sigma_b1, then the same prior is used for each dose, and the doses argument is not needed.

Linear Binary

$$y \sim Binomial(n, f(d))$$
$$link(f(d)) = b_1 + b_2 * d$$
$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$
$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

Quadratic Binary

$$y \sim Binomial(n, f(d))$$
$$link(f(d)) = b_1 + b_2 * d + b_3 * d^2$$
$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$
$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$
$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

Log-linear Binary

$$y \sim Binomial(n, f(d))$$
$$link(f(d)) = b_1 + b_2 * log(d+1)$$
$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$
$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

Log-quadratic Binary

$$y \sim Binomial(n, f(d))$$

 $link(f(d)) = b_1 + b_2 * log(d+1) + b_3 * log(d+1)^2$
 $b_1 \sim N(mu_b 1, sigma_b 1^2)$
 $b_2 \sim N(mu_b 2, sigma_b 2^2)$
 $b_3 \sim N(mu_b 3, sigma_b 3^2)$

EMAX Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + (b_2 - b_1) * d_4^b / (exp(b_3 * b_4) + d_4^b)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2)$$

$$b_4 \sim N(mu_b 4, sigma_b 4^2), (Truncated above 0)$$

Here, on the link(f(d)) scale, b_1 is the placebo effect (dose = 0), b_2 is the maximum treatment effect, b_3 is the log(ED50), and b_4 is the hill or rate parameter.

Exponential Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * (exp(b_3 * d) - 1)$$

$$b_1 \sim N(mu_b 1, sigma_b 1^2)$$

$$b_2 \sim N(mu_b 2, sigma_b 2^2)$$

$$b_3 \sim N(mu_b 3, sigma_b 3^2), (Truncated below 0)$$

Beta Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_1 + b_2 * ((b3 + b4)^(b3 + b4))/(b3^b3 * b4^b4) * (d/scale)^b3 * (1 - d/scale)^b4$$

$$b_1 \sim N(mu_b1, sigma_b1^2)$$

$$b_2 \sim N(mu_b2, sigma_b2^2)$$

$$b_3 \sim N(mu_b3, sigma_b3^2), Truncatedabove0$$

$$b_4 \sim N(mu_b4, sigma_b4^2), Truncatedabove0$$

Note that *scale* is a hyperparameter specified by the user.

Independent Binary

$$y \sim Binomial(n, f(d))$$

$$link(f(d)) = b_{1d}$$

$$b_{1d} \sim N(mu_b1[d], sigma_b1[d])^2$$

Independent Binary Details

The independent model models the effect of each dose independently. Vectors can be supplied to mu_b1 and sigma_b1 to set a different prior for each dose in the order the doses are supplied to doses. If scalars are supplied to mu_b1 and sigma_b1, then the same prior is used for each dose, and the doses argument is not needed.

Longitudinal Linear

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + (t/t_m ax) * f(d)$$

$$a \sim N(mu_a, sigma_a)$$

Longitudinal ITP

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + f(d) * ((1 - exp(-c1*t))/(1 - exp(-c1*t_max)))$$

$$a \sim N(mu_a, sigma_a)$$

$$c1 \sim Uniform(a_c1, b_c1)$$

Longitudinal IDP

Increasing-Decreasing-Plateau (IDP).

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + f(d) * (((1 - exp(-c1*d1))/(1 - exp(-c1*d1))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))/(1 - exp(-c2*(t - d1)))) / (1 - exp(-c2*(t - d1))) / (1 - exp(-c2*(t - d1$$

Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
  data = data,
  n_adapt = 1e3,
  n_burn = 1e2,
  n_{iter} = 1e3,
  n_{chains} = 2,
  silent = TRUE,
  mod_linear = model_linear(
    mu_b1 = 0,
    sigma_b1 = 1,
    mu_b2 = 0,
    sigma_b2 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
  mod_quad = model_quad(
    mu_b1 = 0,
    sigma_b1 = 1,
    mu_b2 = 0,
    sigma_b2 = 1,
    mu_b3 = 0,
```

```
sigma_b3 = 1,
    shape = 1,
   rate = .001,
   w_prior = 1 / 2
 )
)
# posterior weights
output$w_post
# plot posterior dose response
plot(output)
# LONGITUDINAL
library(ggplot2)
set.seed(889)
data_long <- dreamer_data_linear(</pre>
 n_{cohorts} = c(10, 10, 10, 10), # number of subjects in each cohort
 doses = c(.25, .5, .75, 1.5), # dose administered to each cohort
 b1 = 0, # intercept
 b2 = 2, # slope
 sigma = .5, # standard deviation,
 longitudinal = "itp",
 times = c(0, 12, 24, 52),
 t_max = 52, # maximum time
 a = .5,
 c1 = .1
)
## Not run:
ggplot(data_long, aes(time, response, group = dose, color = factor(dose))) +
  geom_point()
## End(Not run)
output_long <- dreamer_mcmc(</pre>
  data = data_long,
  n_{adapt} = 1e3,
  n_burn = 1e2,
  n_{iter} = 1e3,
  n_{chains} = 2,
  silent = TRUE, # make rjags be quiet,
  mod_linear = model_linear(
     mu_b1 = 0,
      sigma_b1 = 1,
      mu_b2 = 0,
      sigma_b2 = 1,
      shape = 1,
      rate = .001,
      w_prior = 1 / 2, # prior probability of the model
      longitudinal = model_longitudinal_itp(
         mu_a = 0,
         sigma_a = 1,
         a_c1 = 0,
         b_c1 = 1,
```

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```
t_max = 52
      )
  ),
   mod_quad = model_quad(
      mu_b1 = 0,
      sigma_b1 = 1,
      mu_b2 = 0,
      sigma_b2 = 1,
      mu_b3 = 0,
      sigma_b3 = 1,
      shape = 1,
      rate = .001,
      w_prior = 1 / 2,
      longitudinal = model_longitudinal_linear(
         mu_a = 0,
         sigma_a = 1,
         t_max = 52
  )
)
## Not run:
# plot longitudinal dose-response profile
plot(output_long, data = data_long)
plot(output_long$mod_quad, data = data_long) # single model
# plot dose response at final timepoint
plot(output_long, data = data_long, times = 52)
plot(output_long$mod_quad, data = data_long, times = 52) # single model
## End(Not run)
```

model_longitudinal

Model Creation: Longitudinal Models

Description

Assign hyperparameters and other values for longitudinal modeling. The output of this function is intended to be used as the input to the longitudinal argument of the dose response model functions, e.g., model_linear.

Usage

```
model_longitudinal_linear(mu_a, sigma_a, t_max)
model_longitudinal_itp(mu_a, sigma_a, a_c1 = 0, b_c1 = 1, t_max)
model_longitudinal_idp(
    mu_a,
```

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```
sigma_a,
a_c1 = 0,
b_c1 = 1,
a_c2 = -1,
b_c2 = 0,
t_max
```

Arguments

mu_a, sigma_a, a_c1, b_c1, a_c2, b_c2

hyperparameters of the specified longitudinal model. See below for parameterization.

t_max

a scalar, typically indicating the latest observed time for subjects. This will influence the interpretation of the parameters of each model.

Value

A named list of the arguments in the function call. The list has S3 classes assigned which are used internally within dreamer_mcmc().

Longitudinal Linear

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d, t)$$
$$g(d, t) = a + (t/t_m ax) * f(d)$$
$$a \sim N(mu_a, sigma_a)$$

Longitudinal ITP

Let f(d) be a dose response model. The expected value of the response, y, is:

$$\begin{split} E(y) &= g(d,t) \\ g(d,t) &= a + f(d) * ((1 - exp(-c1*t))/(1 - exp(-c1*t_max))) \\ &\quad a \sim N(mu_a, sigma_a) \\ &\quad c1 \sim Uniform(a_c1, b_c1) \end{split}$$

Longitudinal IDP

Increasing-Decreasing-Plateau (IDP).

Let f(d) be a dose response model. The expected value of the response, y, is:

$$E(y) = g(d,t)$$

$$g(d,t) = a + f(d) * (((1 - exp(-c1*t))/(1 - exp(-c1*d1))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))/(1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))/(1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1))))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1) + (1 - gam * ((1 - exp(-c2*(t - d1)))) * I(t < d1)$$

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```
c1 \sim Uniform(a_c1, b_c1)

c2 \sim Uniform(a_c2, b_c2)

d1 \sim Uniform(0, t_max)

d2 \sim Uniform(d1, t_max)

gam \sim Uniform(0, 1)
```

plot_comparison

Compare Posterior Fits

Description

Compare Posterior Fits

Usage

```
plot_comparison(..., doses, times, probs, data, n_smooth, width)
## Default S3 method:
plot_comparison(
  . . . ,
  doses = attr(list(...)[[1]], "doses"),
  times = NULL,
 probs = c(0.025, 0.975),
 data = NULL,
  n_{smooth} = 50,
  width = bar_width(doses)
)
## S3 method for class 'dreamer_bma'
plot_comparison(
  doses = x doses,
  times = NULL,
 probs = c(0.025, 0.975),
 data = NULL,
 n_{smooth} = 50,
 width = bar_width(doses)
)
```

Arguments

... dreamer_mcmc objects to be used for plotting.

doses a vector of doses at which to plot the dose response curve.

times the times at which to do the comparison.

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probs quantiles of the posterior to be calculated.

data a dataframe with column names of "dose" and "response" for individual patient

data. Optional columns "n" and "sample_var" can be specified if aggregate data is supplied, but it is recommended that patient-level data be supplied where possible for continuous models, as the posterior weights differ if aggregated data is used. For aggregated continuous data, "response" should be the average of "n" subjects with a sample variance of "sample_var". For aggregated binary data, "response" should be the number of successes, "n" should be the total number of

"response" should be the number of successes, "n" should be the total number of subjects (the "sample var" column is irrelevant in binary cases and is ignored).

n_smooth the number of points to calculate the smooth dose response interpolation. Must

be sufficiently high to accurately depict the dose response curve.

width the width of the error bars.

Details

If a Bayesian model averaging object is supplied first, all individual fits and the Bayesian model averaging fit will be plotted, with the model averaging fit in black (other model colors specified in the legend). Otherwise, named arguments must be supplied for each model, and only the models provided will be plotted.

Value

a ggplot object.

Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
data = data,
n_adapt = 1e3,
n_burn = 1e3,
n_{iter} = 1e3,
n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
```

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```
w_prior = 1 / 2
),
mod_quad = model_quad(
    mu_b1 = 0,
    sigma_b1 = 1,
    mu_b2 = 0,
    sigma_b2 = 1,
    mu_b3 = 0,
    sigma_b3 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
)

plot_comparison(output)

# compare individual models
plot_comparison(linear = output$mod_linear, quad = output$mod_quad)
```

plot_trace

Traceplots

Description

Produces traceplots for each parameter for each model.

Usage

```
plot_trace(x)
```

Arguments

Х

output from a call to dreamer_mcmc().

Value

No return value, called to create plots.

```
set.seed(888)
data <- dreamer_data_linear(
    n_cohorts = c(20, 20, 20),
    dose = c(0, 3, 10),
    b1 = 1,
    b2 = 3,
    sigma = 5
)</pre>
```

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```
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
  mu_b1 = 0,
   sigma_b1 = 1,
  mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
  w_prior = 1 / 2
 ),
 mod_quad = model_quad(
  mu_b1 = 0,
   sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
)
)
# all parameters from all models
plot_trace(output)
# from a single model
plot_trace(output$mod_linear)
```

posterior

Posterior Quantities from Bayesian Model Averaging

Description

Calculate posterior mean (and quantiles for specific doses for each MCMC iteration of the model.

Usage

```
posterior(
   x,
   doses,
   times,
   probs,
```

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```
reference_dose,
  predictive,
  return_samples,
  iter,
  return_stats
)
## S3 method for class 'dreamer_mcmc'
posterior(
  х,
  doses = attr(x, "doses"),
  times = attr(x, "times"),
  probs = c(0.025, 0.975),
  reference_dose = NULL,
  predictive = 0,
  return_samples = FALSE,
  iter = NULL,
  return\_stats = TRUE
)
## S3 method for class 'dreamer_mcmc_independent'
posterior(
  х,
  doses = attr(x, "doses"),
  times = attr(x, "times"),
 probs = c(0.025, 0.975),
  reference_dose = NULL,
  predictive = 0,
  return_samples = FALSE,
  iter = NULL,
  return\_stats = TRUE
)
## S3 method for class 'dreamer_bma'
posterior(
  Χ,
  doses = x doses,
  times = x$times,
  probs = c(0.025, 0.975),
  reference_dose = NULL,
 predictive = 0,
  return_samples = FALSE,
  iter = NULL,
 return_stats = TRUE
)
```

Arguments

x output from a call to dreamer_mcmc.

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doses doses at which to estimate posterior quantities.

times a vector of times at which to calculate the posterior response (for longitudinal

models only).

probs quantiles of the posterior to be calculated.

reference_dose the dose at which to adjust the posterior plot. Specifying a dose returns the plot

of pr(trt_dose - trt_reference_dose | data).

predictive An integer. If greater than 0, the return values will be from the predictive distri-

bution of the mean of predictive observations. If 0 (default), the posterior on

the dose response mean is returned.

return_samples logical indicating if the weighted raw MCMC samples from the Bayesian model

averaging used to calculate the mean and quantiles should be returned.

iter an index on which iterations of the MCMC should be used in the calculations.

By default, all MCMC iterations are used.

return_stats logical indicating whether or not the posterior statistics should be calculated.

Value

A named list with the following elements:

- stats: a tibble the dose, posterior mean, and posterior quantiles.
- samps: the weighted posterior samples. Only returned if return_samples = TRUE.

Methods (by class)

- posterior(dreamer_mcmc): posterior summary for linear model.
- posterior(dreamer_mcmc_independent): posterior summary for independent model.
- posterior(dreamer_bma): posterior summary for Bayesian model averaging fit.

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
n_{iter} = 1e4,
n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
```

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```
mu_b1 = 0,
   sigma_b1 = 1,
  mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
  rate = .001,
  w_prior = 1 / 2
 ),
 mod_quad = model_quad(
  mu_b1 = 0,
   sigma_b1 = 1,
  mu_b2 = 0,
   sigma_b2 = 1,
  mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
  rate = .001,
   w_prior = 1 / 2
)
posterior(output)
# return posterior samples of the mean
post <- posterior(output, return_samples = TRUE)</pre>
head(post$samps)
# from a single model
posterior(output$mod_quad)
# posterior of difference of doses
posterior(output, reference_dose = 0)
```

post_medx

Posterior Distribution of Minimum X% Effective Dose

Description

Posterior Distribution of Minimum X% Effective Dose

Usage

```
post_medx(
    x,
    ed,
    probs,
    time,
    lower,
    upper,
    greater,
```

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```
small_bound,
 return_samples,
)
## S3 method for class 'dreamer_bma'
post_medx(
 х,
 ed,
 probs = c(0.025, 0.975),
  time = NULL,
 lower = min(x$doses),
 upper = max(x$doses),
  greater = TRUE,
  small\_bound = 0,
  return_samples = FALSE,
)
## S3 method for class 'dreamer_mcmc'
post_medx(
 Х,
  ed,
 probs = c(0.025, 0.975),
  time = NULL,
 lower = min(attr(x, "doses")),
  upper = max(attr(x, "doses")),
  greater = TRUE,
  small_bound = 0,
  return_samples = FALSE,
  index = 1:(nrow(x[[1]]) * length(x)),
)
```

response.

Arguments

X	output from dreamer_mcmc().
ed	a number between 0 and 100 indicating the ed% dose that is being sought.
probs	a vector of quantiles to calculate on the posterior.
time	the slice of time for which to calculate the posterior EDX dose. Applies to longitudinal models only.
lower	the lower bound of the doses for calculating EDX.
upper	the upper bound of the doses for calculating EDX.
greater	if TRUE, higher values indicate better efficacy. If FALSE, lower responses indicate better efficacy.
small_bound	the minimum (greater = TRUE) or maximum (greater = FALSE) bound of the

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```
return_samples logical indicating if the posterior samples should be returned.

... additional arguments for specific methods.

index a vector indicating which MCMC samples to use in the calculation. If NULL (default), all MCMC samples are used.
```

Details

The minimum X% effective dose is the dose that has X% of the largest effect for doses between lower and upper. When greater is TRUE, larger positive responses are considered more effective and vice versa. The X% response is calculated as small_bound + ed / $100 * (max_effect_small_bound)$ where "max_effect" is the maximum response for doses between lower and upper. The X% effective dose is the smallest dose which has X% response within the dose range. It is possible that for some MCMC samples, an X% effective dose may not exist, so probabilities are not guaranteed to sum to one.

Value

Posterior quantities and samples (if applicable), generally in the form of a list. The pr_edx_exists column gives the posterior probability that an EDX% effect exists.

```
set.seed(888)
data <- dreamer_data_linear(</pre>
 n_{cohorts} = c(20, 20, 20),
 dose = c(0, 3, 10),
 b1 = 1,
 b2 = 3.
 sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
data = data,
n_adapt = 1e3,
n_burn = 1e3,
n_{iter} = 1e3,
n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
),
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
```

post_perc_effect

```
mu_b2 = 0,
    sigma_b2 = 1,
    mu_b3 = 0,
    sigma_b3 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
)

post_medx(output, ed = c(50, 90))

# from a single model
post_medx(output$mod_linear, ed = c(50, 90))
```

post_perc_effect

Calculate Posterior of a Dose's Percentage Effect

Description

Given a dose, the "percentage effect" is defined as (effect of the given dose - small_bound) / (maximum effect in dose range - small_bound). This function returns the posterior statistics and/or samples of this effect.

Usage

```
post_perc_effect(
 х,
 dose,
 probs,
  time,
 lower,
 upper,
 greater,
 small_bound,
 index,
  return_samples
)
## S3 method for class 'dreamer_bma'
post_perc_effect(
  Х,
 dose,
 probs = c(0.025, 0.975),
  time = NULL,
  lower = min(x$doses),
  upper = max(x$doses),
  greater = TRUE,
```

post_perc_effect 45

```
small_bound = 0,
  index = NA,
  return_samples = FALSE
)
## S3 method for class 'dreamer_mcmc'
post_perc_effect(
  х,
 dose,
 probs = c(0.025, 0.975),
  time = NULL,
  lower = min(attr(x, "doses")),
 upper = max(attr(x, "doses")),
  greater = TRUE,
  small_bound = 0,
  index = 1:(nrow(x[[1]]) * length(x)),
  return_samples = FALSE
)
```

Arguments

х	output from a call to dreamer_mcmc(), or the MCMC samples from a single model of output from a dreamer_mcmc() call.
dose	the dose at which to calculate the posterior percentage effect.
probs	a vector of quantiles to calculate on the posterior.
time	the slice of time for which to calculate the posterior percentage effect. Applies to longitudinal models only.
lower	the lower bound of the dose range under consideration.
upper	the upper bound of the dose range under consideration.
greater	logical indicating if the response is desired to be increasing (TRUE) or decreasing (FALSE).
small_bound	the lower (if greater = TRUE) or upper (if greater = FALSE) bound that the effect is expected to take.
index	an index on which MCMC samples should be used. Generally the user should not specify anything for this argument as dreamer will handle this automatically.
return_samples	logical indicating if the posterior samples should be returned.

Value

A named list with the following components:

- stats: a tibble listing the dose, time (where relevant), probability a percentage effect exists, the average percentage effect, and the specified quantiles of the percentage effect.
- samps: a tibble with the posterior samples for each dose/time combination.

pr_eoi

Examples

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
 b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e3,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
 ),
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
)
)
post_perc_effect(output, dose = c(3, 5))
# from a single model
post_perc_effect(output$mod_linear, dose = c(3, 5))
```

pr_eoi

Calculate Probability of Meeting Effect of Interest (EOI)

Description

Calculate Pr(effect_dose - effect_reference_dose > EOI | data) or Pr(effect_dose > EOI | data).

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Usage

```
pr_eoi(x, eoi, dose, reference_dose = NULL, time = NULL)
```

Arguments

output from a call to dreamer_mcmc().
 a vector of the effects of interest (EOI) in the probability function.
 a vector of the doses for which to calculate the posterior probabilities.
 reference_dose a vector of doses for relative effects of interest.
 time the time at which to calculate the posterior quantity. Defaults to the latest time-point. Applies to longitudinal models only.

Value

A tibble listing the doses, times, and Pr(effect_dose - effect_reference_dose > eoi) if reference_dose is specified; otherwise, Pr(effect_dose > eoi).

```
set.seed(888)
data <- dreamer_data_linear(</pre>
 n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
```

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```
mu_b3 = 0,
    sigma_b3 = 1,
    shape = 1,
    rate = .001,
    w_prior = 1 / 2
)

pr_eoi(output, dose = 3, eoi = 10)

# difference of two doses
pr_eoi(output, dose = 3, eoi = 10, reference_dose = 0)

# single model
pr_eoi(output$mod_linear, dose = 3, eoi = 10)
```

pr_med

Pr(minimum efficacious dose)

Description

Calculates the posterior probability that each specified doses are the minimum effective dose in the set; i.e. the smallest dose that has a clinically significant difference (CSD).

Usage

```
pr_med(
    x,
    doses = attr(x, "doses"),
    csd = NULL,
    reference_dose = NULL,
    greater = TRUE,
    time = NULL
)
```

Arguments

x output from a call to dreamer_mcmc().

doses the doses for which pr(MED) is to be calculated.
csd the treatment effect that is clinically relevant.

reference_dose a single dose that is used as the reference when defining the MED relative to a

dose (rather than in absolute terms). When reference_dose is specified, this function calculates the posterior probability that each dose is the smallest dose

such that (effect_dose - effect_reference_dose > CSD).

greater if TRUE, higher responses indicate better efficacy. If FALSE, lower responses

indicate better efficacy.

time the time (scalar) at which the Pr(MED) should be calculated. Applies only to

longitudinal models.

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Value

A tibble listing each dose and the posterior probability that each dose is the minimum efficacious dose.

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
 b1 = 1,
 b2 = 3,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e3,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
 ),
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
)
)
pr_med(output, csd = 10)
# difference of two doses
pr_med(output, csd = 3, reference_dose = 0)
# single model
pr_med(output$mod_quad, csd = 10)
```

pr_medx

pr_medx

Probability of minimum X% effective dose

Description

Calculate the probability a dose being the smallest dose that has at least X% of the maximum efficacy.

Usage

```
pr_medx(
    x,
    doses = attr(x, "doses"),
    ed,
    greater = TRUE,
    small_bound = 0,
    time = NULL
)
```

Arguments

x	output from a call to dreamer_mcmc().
doses	the doses for which pr(minimum effective $X\%$ dose) is to be calculated.
ed	a number between 0 and 100 indicating the ed% dose that is being sought.
greater	if TRUE, higher responses indicate better efficacy. If FALSE, lower responses indicate better efficacy.
small_bound	the lower (upper) bound of the response variable when greater = TRUE (FALSE). This is used to calculate the ed% effect as ed / $100 * (effect_100 - small_bound) + small_bound$.
time	the time (scalar) at which the Pr(MEDX) should be calculated.

Details

Obtaining the probability of a particular does being the minimum efficacious dose achieving ed% efficacy is dependent on the doses specified.

For a given MCMC sample of parameters, the 100% efficacy value is defined as the highest efficacy of the doses specified. For each posterior draw of MCMC parameters, the minimum ed% efficacious dose is defined as the lowest dose what has at least ed% efficacy relative to the 100% efficacy value.

The ed% effect is calculated as ed / 100 * (effect_100 - small_bound) + small_bound where effect_100 is the largest mean response among doses for a given MCMC iteration.

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Value

A data frame with the following columns:

- dose: numeric dose levels.
- prob: Prob(EDX | data) for each dose. Note: these probabilities do not necessarily sum to 1 because the EDX may not exist. In fact, Pr(EDX does not exist | data) = 1 sum(prob).

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
 b1 = 1,
  b2 = .1,
  sigma = 5
)
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e3,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
 ),
 mod_quad = model_quad(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   mu_b3 = 0,
   sigma_b3 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
pr_medx(output, ed = 80)
# single model
pr_medx(output$mod_linear, ed = 80)
```

summary.dreamer_bma

Summarize Bayesian Model Averaging MCMC Output

Description

Summarize parameter inference and convergence diagnostics.

Usage

```
## S3 method for class 'dreamer_bma'
summary(object, ...)
```

Arguments

```
object a dreamer MCMC object.
... additional arguments (which are ignored).
```

Value

Returns a named list with elements model_weights and summary containing the prior and posterior weights for each model and inference on parameters for each model as well as MCMC diagnostics.

```
set.seed(888)
data <- dreamer_data_linear(</pre>
  n_{cohorts} = c(20, 20, 20),
  dose = c(0, 3, 10),
  b1 = 1,
  b2 = 3,
  sigma = 5
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
 data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
   mu_b1 = 0,
   sigma_b1 = 1,
   mu_b2 = 0,
   sigma_b2 = 1,
   shape = 1,
   rate = .001,
   w_prior = 1 / 2
```

```
),
mod_quad = model_quad(
  mu_b1 = 0,
  sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  mu_b3 = 0,
  sigma_b3 = 1,
  shape = 1,
  rate = .001,
  w_prior = 1 / 2
)
# all models (also show model weights)
summary(output)
# single model
summary(output$mod_linear)
```

summary.dreamer_mcmc Summarize Model Output

Description

Produces summaries for inference and diagnosing MCMC chains.

Usage

```
## S3 method for class 'dreamer_mcmc'
summary(object, ...)
```

Arguments

object MCMC output from a dreamer model.
... additional arguments which are ignored.

Value

A tibble with inference and diagnostics information for each parameter.

```
set.seed(888)
data <- dreamer_data_linear(
    n_cohorts = c(20, 20, 20),
    dose = c(0, 3, 10),
    b1 = 1,
    b2 = 3,</pre>
```

```
sigma = 5
# Bayesian model averaging
output <- dreamer_mcmc(</pre>
data = data,
 n_adapt = 1e3,
 n_burn = 1e3,
 n_{iter} = 1e4,
 n_{chains} = 2,
 silent = FALSE,
 mod_linear = model_linear(
  mu_b1 = 0,
  sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  shape = 1,
  rate = .001,
  w_prior = 1 / 2
 ),
 mod_quad = model_quad(
  mu_b1 = 0,
  sigma_b1 = 1,
  mu_b2 = 0,
  sigma_b2 = 1,
  mu_b3 = 0,
  sigma_b3 = 1,
  shape = 1,
  rate = .001,
  w_prior = 1 / 2
)
)
# all models (also show model weights)
summary(output)
# single model
summary(output$mod_linear)
```

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