Package ‘SteppedPower’

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Type Package

Title Power Calculation for Stepped Wedge Designs

Version 0.3.2

Description Tools for power and sample size calculation as well as design diagnostics for longitudinal mixed model settings, with a focus on stepped wedge designs.

All calculations are oracle estimates i.e. assume random effect variances to be known (or guessed) in advance.


Imports Matrix, plotly, Rfast, grDevices, stats, utils

Suggests knitr, rmarkdown, swCRTdesign, testthat, pwr

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**alpha012_to_RandEff**

**Description**

Correlation structure: transform alpha to random effects

**Usage**

alpha012_to_RandEff(alpha012, sigResid = NULL, sigMarg = NULL)

**Arguments**

- **alpha012**: A vector or a list of length 3. Each list element must have the same dimension.
- **sigResid**: Residual standard deviation on individual level. Either residual sd or marginal sd needs to be specified.
- **sigMarg**: Marginal standard deviation on individual level. Either residual sd or marginal sd needs to be specified.

**Value**

a list containing four named elements (possibly matrices): random cluster intercept ‘tau’, random time effect ‘gamma’, random subject intercept and residual standard deviation
Examples

alpha012_to_RandEff(alpha012=c(.1,.1,.1), sigMarg=1)
alpha012_to_RandEff(alpha012=c(.1,.1,.1), sigResid=.9486833)

## The function is vectorised:
alpha012_to_RandEff(alpha012=list(matrix(c(0,.1,.1,.2), 2, 2),
                                  matrix(c(0,0,.1,.2), 2, 2),
                                  matrix(c(0,0,.2,.2), 2, 2)),
                      sigMarg=1)

compute_glsPower

Compute power via weighted least squares

Description

This function is not intended to be used directly, but rather to be called by ‘glsPower’ - the main function of this package. It expects the design matrix as an input argument ‘DesMat’ and construct the covariance matrix (if not given as well). These matrices are used to calculate the variance of the treatment effect estimator which is then used to calculate the power to detect the assumed treatment effect.

Usage

compute_glsPower(
  DesMat, EffSize, sigma, tau = 0, eta = NULL, AR = NULL, rho = NULL, gamma = NULL, psi = NULL, N = NULL, CovMat = NULL, dfAdjust = "none", sig.level = 0.05, INDIV_LVL = FALSE, INFO_CONTENT = FALSE, verbose = 1)

Arguments

DesMat object of class ‘DesMat’.
compute_glsPower

EffSize raw effect, i.e. difference between mean under control and mean under intervention

sigma numeric, residual error of cluster means if no N given.

tau numeric, standard deviation of random intercepts

eta numeric (scalar or matrix), standard deviation of random slopes. If ‘eta’ is given as scalar, ‘trtMat’ is needed as well.

AR numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. *Currently not compatible with ‘rho’!=0 !*

rho numeric (scalar), correlation of ‘tau’ and ‘eta’. The default is no correlation.

gamma numeric (scalar), random time effect

psi numeric (scalar), random subject specific intercept. Leads to a closed cohort setting

N numeric, number of individuals per cluster. Either a scalar, vector of length #Clusters or a matrix of dimension #Clusters x timepoints. Defaults to 1 if not passed.

CovMat numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns. If ‘CovMat’ is given, ‘sigma’, ‘tau’, ‘eta’, ‘rho’, ‘gamma’ and ‘psi’ as well as ‘alpha_0_1_2’ must be NULL.

dfAdjust character, one of the following: "none","between-within","containment","residual".

sig.level numeric (scalar), significance level, defaults to 0.05

INDIV_LVL logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

INFO_CONTENT logical, should the information content of cluster cells be computed? The default is ‘TRUE’ for designs with less or equal than 2500 cluster cells, otherwise ‘FALSE’. Ignored if ‘verbose=0’.

verbose integer, how much information should the function return? See also under ‘Value’.

Value

The return depends on the ‘verbose’ parameter. If ‘verbose’=0, only the power is returned If ‘verbose’=1 (the default), a list containing power and the parameters of the specific setting is returned. If requested (by ‘verbose’=2) this list also contains relevant matrices.
compute_InfoContent  

Title Formula-based calculation of information content

Description

Title Formula-based calculation of information content

Usage

compute_InfoContent(CovMat = NULL, W = NULL, dsn, sumCl, tp)

Arguments

CovMat  
```  
@param CovMat numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns.
```  
W  
numeric, the inverse of a covariance matrix. If CovMat is specified, input for W is ignored

dsn  
a matrix with (#Clusters · timepoints) rows and p columns, where p are the degrees of freedom of fixed effects in a gls model. This usually contains the intervention effect and some specification of the time effect.

sumCl  
number of clusters

tp  
number of time points

Value

A matrix containing the information content for every cluster-period cell

construct_CovBlk  

Construct a Single Block of the Covariance Matrix

Description

Constructs the covariance matrix for multiple measurements of the same cluster. This function is usually called by `construct_CovMat` and is not designed to be used directly.

Usage

construct_CovBlk(sigma, tau = NULL, eta = NULL, AR = NULL, rho = NULL)
**construct_CovMat**

**Construct a Covariance Matrix**

constructs a (block diagonal) covariance matrix. This function calls `construct_CovBlk` (or `construct_CovSubMat` in case of repeated observations of the same individuals) for each block.

**Description**

constructs a (block diagonal) covariance matrix.

**Usage**

```r
construct_CovMat(
  sumCl = NULL,
  timepoints = NULL,
  sigma,
  tau,
  eta = NULL,
  AR = NULL,
  rho = NULL,
  gamma = NULL,
  trtMat = NULL,
  N = NULL,
  CovBlk = NULL,
)```

**Arguments**

- **sigma**: numeric (vector of length ‘timepoints’), residual error
- **tau**: numeric (vector of length ‘timepoints’), standard deviation of random intercepts
- **eta**: numeric (vector of length ‘timepoints’), standard deviation of random slope
- **AR**: numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. *Currently not compatible with ‘rho’!=0 !*
- **rho**: numeric (scalar), correlation of ‘tau’ and ‘eta’. The default is no correlation.

**Value**

a block of a covariance matrix, corresponding to intra-cluster covariance over time for one cluster

**Examples**

```r
construct_CovBlk(sigma=rep(2,5), tau=rep(1,5))

construct_CovBlk(sigma=rep(2,5),
                  tau=rep(.5,5), eta=c(0,0,1,1,1),
                  AR=c(.5, 1))
```
construct_CovMat

\[
\psi = \text{NULL}, \\
\text{INDIV_LVL} = \text{FALSE}
\]

Arguments

- **sumCl**: total number of clusters
- **timepoints**: numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
- **sigma**: numeric, residual error of cluster means if no N given.
- **tau**: numeric, standard deviation of random intercepts
- **eta**: numeric (scalar or matrix), standard deviation of random slopes. If ‘eta’ is given as scalar, ‘trtMat’ is needed as well.
- **AR**: numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. *Currently not compatible with ‘rho’!=0 !*
- **rho**: numeric (scalar), correlation of ‘tau’ and ‘eta’. The default is no correlation.
- **gamma**: numeric (scalar), random time effect
- **trtMat**: a matrix of dimension *#Cluster* x *timepoints* as produced by the function ‘construct_trtMat’, indicating the cluster-periods that receive interventional treatment. Defaults to NULL. If trtMat is given, the arguments ‘sumCl’ and ‘timepoints’ are ignored (!).
- **N**: numeric, number of individuals per cluster. Either a scalar, vector of length #Clusters or a matrix of dimension #Clusters x timepoints. Defaults to 1 if not passed.
- **CovBlk**: a matrix of dimension *timepoints* x *timepoints*.
- **psi**: numeric (scalar), random subject specific intercept. Leads to a closed cohort setting
- **INDIV_LVL**: logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

- a covariance matrix

Examples

```
## Two clusters, three timepoints, 
## residual standard error sd=3, random slope sd=1.
construct_CovMat(sumCl=2, timepoints=3, sigma=3, tau=1) 
##
##
```
## ... with random slope as AR-1 process
constuct_CovMat(sumCl=2, timepoints=3, sigma=3, tau=1, AR=.8)
##
## ... with sigma and tau varying over time and between clusters:
constuct_CovMat(sumCl=2, timepoints=3,
    sigma=matrix(c(1,2,2,1,1,2),nrow=2, byrow=TRUE),
    tau=matrix(c(.2,.1,.1,.2,.2,.1),nrow=2, byrow=TRUE),
    N=c(3,4))

### Description

Constructs the covariance matrix for multiple measurements of the same cluster if the same individuals are observed at all time periods. This function is not designed to be used directly.

### Usage

```r
constuct_CovSubMat(
    N,
    timepoints,
    sigma,
    tau,
    eta = NULL,
    AR = NULL,
    rho = NULL,
    gamma = NULL,
    trtMat = NULL,
    psi = NULL,
    INDIV_LVL = FALSE
)
```

### Arguments

- **N**
  - Number of individuals per cluster
- **timepoints**
  - numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
- **sigma**
  - numeric (vector of length ‘timepoints’), residual error
- **tau**
  - numeric (vector of length ‘timepoints’), standard deviation of random intercepts
- **eta**
  - numeric (vector of length ‘timepoints’), standard deviation of random slope
- **AR**
  - numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. *Currently not compatible with ‘rho’!=0!*
construct_DesMat

rho numeric (scalar), correlation of ‘tau’ and ‘eta’. The default is no correlation.

gamma numeric (vector of length ‘timepoints’), standard deviation of a random time effect.

trtMat a matrix of dimension *#Cluster* x *timepoints* as produced by the function ‘construct_trtMat’, indicating the cluster-periods that receive interventional treatment. Defaults to NULL. If trtMat is given, the arguments ‘sumCl’ and ‘timepoints’ are ignored (!).

psi numeric (scalar), random subject specific intercept. Leads to a closed cohort setting

INDIV_LVL logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

a block of a covariance matrix with two levels of clustering, corresponding to intra-cluster covariance over time for one cluster

Description

Constructs the design matrix with one column for every (fixed) parameter to be estimated and one row for every cluster for every timepoint. This function calls ‘construct_trtMat’ to construct a matrix that indicates treatment status for each cluster at each timepoint. This is then transformed into the first column of the design matrix. ‘construct_CovMat’ further calls ‘construct_timeAdjust’ to get the fixed effect(s) of the timepoints.

Note: Unlike the usual notation, the treatment effect is in the first column (for easier access by higher level functions).

Usage

```r
construct_DesMat(
  Cl = NULL,
  trtDelay = NULL,
  dsntype = "SWD",
  timepoints = NULL,
  timeAdjust = "factor",
  period = NULL,
  trtmatrix = NULL,
  timeBlk = NULL,
  N = NULL,
  incomplete = NULL,
  INDIV_LVL = FALSE
)
```
Arguments

- **Cl**: integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
- **trtDelay**: numeric (possibly vector), value(s) between 0 and 1 specifying the proportion of intervention effect in the first (second ... ) intervention phase.
- **dsntype**: character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
- **timepoints**: numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
- **timeAdjust**: character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".
- **period**: numeric (scalar)
- **trtmatrix**: an optional user defined matrix to define treatment allocation
- **timeBlk**: an optional user defined matrix that defines the time adjustment in one cluster. Is repeated for every cluster.
- **N**: numeric, number of individuals per cluster. Either a scalar, vector of length #Clusters or a matrix of dimension #Clusters x timepoints. Defaults to 1 if not passed.
- **incomplete**: integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1’s for observed clusterperiods and 0’s for unobserved clusterperiods.
- **INDIV_LVL**: logical, should the computation be conducted on an individual level? This leads to longer run time and is mainly for diagnostic purposes.

Value

an object of class DesMat

Examples

```r
construct_DesMat(Cl=c(2,0,1))
construct_DesMat(Cl=c(2,0,1), N=c(1,3,2))

# manually defined time adjustment (same as above)
timeBlock <- matrix(c(1,0,0,0,
                     1,1,0,0,
                     1,0,1,0,
                     1,0,0,1), 4, byrow=TRUE)
construct_DesMat(Cl=c(2,0,1), timeBlk=timeBlock)
```
construct_incompMat  Constructs a matrix of 0 and 1 for unobserved and observed cluster periods, respectively.

Description
Mostly useful to build incomplete stepped wedge designs

Usage
construct_incompMat(incomplete, dsntype, timepoints, Cl, trtmatrix = NULL)

Arguments
- **incomplete**: integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1’s for observed cluster periods and 0’s for unobserved cluster periods.
- **dsntype**: character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
- **timepoints**: numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
- **Cl**: integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
- **trtmatrix**: an optional user defined matrix to define treatment allocation

Value
a matrix

construct_timeAdjust  Construct the time period adjustment in the design matrix

Description
Offers several options to adjust for secular trends.

Usage
construct_timeAdjust(
  Cl, 
  timepoints,
  timeAdjust = "factor",
  period = NULL,
  timeB1k = NULL
)
construct_trtMat

**Arguments**

- `Cl` integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
- `timepoints` numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.
- `timeAdjust` character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".
- `period` numeric (scalar)
- `timeBlk` an optional user defined matrix that defines the time adjustment in one cluster. Is repeated for every cluster.

**Value**

a matrix with one row for every cluster at every timepoint and number of columns depending of adjustment type.

**construct_trtMat  Construct Treatment Matrix**

**Description**

Constructs a matrix of '#cluster' rows and '#timepoint' columns, indicating treatment status in each cluster at each timepoint.

**Usage**

```r
construct_trtMat(Cl, trtDelay, dsntype, timepoints = NULL)
```

**Arguments**

- `Cl` integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
- `trtDelay` numeric (possibly vector), value(s) between 0 and 1 specifying the proportion of intervention effect in the first (second ...) intervention phase.
- `dsntype` character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".
- `timepoints` numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.

**Value**

a matrix trtMat, where rows and columns correspond to cluster and timepoints, respectively.

**Examples**

```r
construct_trtMat(Cl=c(1,2,1), trtDelay=c(.2,.8), dsntype="SWD")
```
glsPower

Compute power via weighted least squares

Description

This is the main function of the SteppedPower package. It calls the constructor functions for the
design matrix and covariance matrix, and then calculates the variance of the intervention effect
estimator. The latter is then used to compute the power of a Wald test of a (given) intervention
effect.

Usage

glsPower(
  Cl = NULL,
  timepoints = NULL,
  DesMat = NULL,
  trtDelay = NULL,
  incomplete = NULL,
  timeAdjust = "factor",
  period = NULL,
  dsntype = "SWD",
  mu0,
  mu1,
  marginal_mu = FALSE,
  sigma = NULL,
  tau = NULL,
  eta = NULL,
  AR = NULL,
  rho = NULL,
  gamma = NULL,
  psi = NULL,
  alpha_0_1_2 = NULL,
  CovMat = NULL,
  N = NULL,
  power = NULL,
  family = "gaussian",
  N_range = c(1, 1000),
  sig.level = 0.05,
  dfAdjust = "none",
  INDIV_LVL = FALSE,
  INFO_CONTENT = NULL,
  verbose = 1
)

Arguments

   Cl                      integer (vector), number of clusters per sequence group (in SWD), or number in control and intervention (in parallel designs)
timepoints numeric (scalar or vector), number of timepoints (periods). If design is swd, timepoints defaults to length(Cl)+1. Defaults to 1 for parallel designs.

DesMat Either an object of class ‘DesMat’ or a matrix indicating the treatment status for each cluster at each timepoint. If supplied, ‘timepoints’,'Cl', ‘trtDelay’ are ignored.

trtDelay numeric (possibly vector), value(s) between 0 and 1 specifying the proportion of intervention effect in the first (second ...) intervention phase.

incomplete integer, either a scalar (only for SWD) or a matrix. A vector defines the number of periods before and after the switch from control to intervention that are observed. A matrix consists of 1’s for observed clusterperiods and 0’s for unobserved clusterperiods.

timeAdjust character, specifies adjustment for time periods. One of the following: "factor", "linear", "none", "periodic". Defaults to "factor".

period numeric (scalar)

dsntype character, defines the type of design. Options are "SWD", "parallel" and "parallel_baseline", defaults to "SWD".

mu0 numeric (scalar), mean under control

mu1 numeric (scalar), mean under treatment

marginal_mu logical. Only relevant for non-gaussian outcome. Indicates whether mu0 and mu1 are to be interpreted as marginal prevalence under control and under treatment, respectively, or whether they denote the prevalence conditional on random effects being 0 (If defaults to the latter). *(experimental!)*

sigma numeric, residual error of cluster means if no N given.

tau numeric, standard deviation of random intercepts

eta numeric (scalar or matrix), standard deviation of random slopes. If ‘eta’ is given as scalar, ‘trtMat’ is needed as well.

AR numeric, vector containing up to three values, each between 0 and 1. Defaults to NULL. It defines the AR(1)-correlation of random effects. The first element corresponds to the cluster intercept, the second to the treatment effect and the third to subject specific intercept. If only one element is provided, autocorrelation of all random effects is assumed to be the same. *Currently not compatible with ‘rho’!=0 !*

rho numeric (scalar), correlation of ‘tau’ and ‘eta’. The default is no correlation.

gamma numeric (scalar), random time effect

psi numeric (scalar), random subject specific intercept. Leads to a closed cohort setting

alpha_0_1_2 numeric vector or list of length 2 or 3, that consists of alpha_0, alpha_1 and alpha_2. Can be used instead of random effects to define the correlation structure, following Li et al. (2018). When omitting alpha_2, this describes a cross-sectional design, where alpha_0 and alpha_1 define the intracluster correlation and cluster autocorrelation, respectively - as defined by Hooper et al. (2016).

CovMat numeric, a positive-semidefinite matrix with (#Clusters · timepoints) rows and columns. If ‘CovMat’ is given, ‘sigma’, ‘tau’, ‘eta’, ‘rho’, ‘gamma’ and ‘psi’ as well as ‘alpha_0_1_2’ must be NULL.
**Details**

Let $\theta := \mu_1 - \mu_0$ the treatment effect under investigation. The variance of the treatment effect estimator $\hat{\theta}$ can then be estimated via weighted least squares (see also vignette 'Getting Started').

**Value**

The return depends on the `verbose` parameter. If `verbose`=0, only the power is returned. If `verbose`=1 (the default), a list containing power, projection matrix and the parameters of the specific setting is returned. If explicitly requested (by `verbose`=2) this list also contains the ‘DesMat’-object and the covariance matrix.

If INFO_CONTENT= TRUE, the returned list contains a named list with four elements: ‘Cells’ is explicit computation of the information content in each cell; ‘Cluster’ is the information content of entire clusters; ‘time’ is the information content of entire time periods and ‘Closed’ is a formula-based computation the information content in each cell.

**Examples**

```r
## See also vignette for more examples
#
##
## stepped wedge design with 5 Clusters in 5 sequences,
## residual standard deviation 2,
## cluster effect sd = 0.33, and 10 individuals per cluster.
## Further, let the mean under the null and alternative hypothesis 0 and 1,
## respectively.
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10)
##
```
## ... with auto-regressive cluster effect `AR=0.7`.
```r
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, AR=0.7, N=10)
```
##
## ... with varying cluster size
```r
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=c(12,8,10,9,14))
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=matrix(c(12,8,10,9,14,
                                      11,8,10,9,13,
                                      11,7,11,8,12,
                                      10,7,10,8,11,
                                      9,7,9,7,11,
                                      9,6,8,7,11),5,6))
```
##
## ... with random treatment effect (with standard deviation 0.2),
## which is correlated with the cluster effect with `rho=0.25`.
```r
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, eta=.2, rho=.25, N=10)
```
##
## ... with missing observations (a.k.a. incomplete stepped wedge design)
```r
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10, incomplete=3)
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, N=10,
          incomplete=matrix(c(1,1,1,0,0,
                              1,1,1,1,1,
                              1,1,1,1,1,
                              0,1,1,1,1,
                              0,0,1,1,1),5,6))
```
## -> the same.
##
## ... with two levels of clustering. This arises if the patients are
## observed over the whole study period
## (often referred to as closed cohort design) or if subclusters exist
## (such as wards within clinics). For
```r
mod_aggr <- glsPower(mu0=0, mu1=1, Cl=rep(1,5),
                      sigma=2, tau=0.33, psi=.25, 
                      N=10, incomplete=3, verbose=2)
mod_indiv <- glsPower(mu0=0, mu1=1, Cl=rep(1,5),
                      sigma=2, tau=0.33, psi=.25, 
                      N=10, incomplete=3, verbose=2, INDIV_LVL=TRUE)
```
```r
mod_aggr
mod_indiv
```
## Compare covariance matrices of first cluster
```r
```
##
## stepped wedge design with 5 Clusters in 5 sequences, residual sd = 2,
## cluster effect sd = 0.33. How many Individuals are needed to achieve a
## power of 80%?
```r
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, power=.8)
```
### How many are needed if we have a closed cohort design with a random individual effect of .7?
```
glsPower(mu0=0, mu1=1, Cl=rep(1,5), sigma=2, tau=0.33, psi=.7, power=.8)
```

### Longitudinal parallel design, with 5 time periods, 3 clusters in treatment and control arm each.
```
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10, 
      dsntype="parallel", timepoints=5)
```

### ... with one baseline period and four parallel periods
```
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10, 
      dsntype="parallel_baseline", timepoints=c(1,4))
```

### Cross-over design with two timepoints before and two after the switch
```
glsPower(mu0=0, mu1=1, Cl=c(3,3), sigma=2, tau=0.33, N=10, 
      dsntype="crossover", timepoints=c(2,2))
```

### Stepped wedge design with 32 Individuals in 8 sequences, binomial outcome.
```
glsPower(mu0=0.5, mu1=0.25, Cl=rep(4,8), tau=0.5, N=1, 
      family="binomial")
```

### ... with marginally defined proportions
```
glsPower(mu0=0.5, mu1=0.25, Cl=rep(4,8), tau=0.5, N=1, 
      family="binomial", marginal_mu=TRUE)
```
Usage

## S3 method for class 'DesMat'
plot(x, show_colorbar = FALSE, ...)

Arguments

x

An object of class ‘DesMat’

show_colorbar

logical, should the colorbar be shown?

...

Arguments to be passed to methods

Value

a plotly html widget, displaying the treatment status

Examples

x <- construct_DesMat(C=c(2,2,2,0,2,2,2),.5)

plot.glsPower

plot an object of class ‘glsPower’

Description

Up to four plots (selectable by ‘which’) that visualise: the contribution of each cluster-period cell to the treatment effect estimator, the information content of each cluster-period cell, the treatment status for each cluster for each time point and the covariance matrix. By default, only the first two plots are returned.

Usage

## S3 method for class 'glsPower'
plot(
  x,
  which = NULL,
  show_colorbar = NULL,
  annotations = NULL,
  annotation_size = NULL,
  marginal_plots = TRUE,
  ...
)

)
Arguments

- **x**: object of class glsPower
- **which**: Specify a subset of the numbers ‘1:4’ to select plots. The default is ‘1:2’ or ‘1’, depending on whether ‘x’ contains the information content.
- **show_colorbar**: logical, should the colorbars be shown?
- **annotations**: logical, should the cell contributions be annotated in the Plot?
- **annotation_size**: font size of annotation in influence plots
- **marginal_plots**: should the influence of whole periods, clusters also be plotted?
- **...**: Arguments to be passed to methods

Value

A list of plotly html widgets

---

**plot_CellWeights**  
*plot cell contributions (weights) of a gls object*

Description

Plot cell contributions (weights) of a gls object

Usage

```r
plot_CellWeights(  
  x,  
  annotations = NULL,  
  annotation_size = NULL,  
  show_colorbar = TRUE,  
  marginal_plots = TRUE  
)
```

Arguments

- **x**: object of class glsPower
- **annotations**: logical, should the cell contributions be annotated in the Plot?
- **annotation_size**: font size of annotation in influence plots
- **show_colorbar**: logical, should the colorbars be shown?
- **marginal_plots**: should the influence of whole periods, clusters also be plotted?

Value

A plotly html widget
plot_CovMat

Visualise a Covariance Matrix

Description
Currently not exported.

Usage
plot_CovMat(CovMat, show_colorbar = FALSE)

Arguments

CovMat A covariance matrix (possibly in sparse matrix notation)
show_colorbar logical, should the colorbar be shown?

Value
a plotly object

plot_InfoContent
plot the information content of a gls object

Description
plot the information content of a gls object

Usage
plot_InfoContent(
    IC,
    annotations = NULL,
    annotation_size = NULL,
    show_colorbar = TRUE,
    marginal_plots = TRUE
)

Arguments

IC a matrix with information content for each cluster at each time period
annotations logical, should the cell contributions be annotated in the Plot?
annotation_size font size of annotation in influence plots
show_colorbar logical, should the colorbars be shown?
marginal_plots should the influence of whole periods, clusters also be plotted?
Value

a plotly object

Description

print.DesMat

Usage

## S3 method for class 'DesMat'
print(x, ...)

Arguments

x An object of class ‘DesMat’
...
Arguments to be passed to methods

Value

Messages with information about the design.

Description

Print an object of class ‘glsPower’

Usage

## S3 method for class 'glsPower'
print(x, ...)

Arguments

x object of class glsPower
...
Arguments to be passed to methods

Value

Messages, containing information about (at least) power and significance level
RandEff_to_alpha012  

Correlation structure: transform random effects to alpha

Description

Correlation structure: transform random effects to alpha

Usage

RandEff_to_alpha012(sigResid, tau, gamma, psi)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>sigResid</td>
<td>Residual standard deviation on individual leve</td>
</tr>
<tr>
<td>tau</td>
<td>standard deviation of random cluster intercept</td>
</tr>
<tr>
<td>gamma</td>
<td>standard deviation of random time effect</td>
</tr>
<tr>
<td>psi</td>
<td>standard deviation of random subject specific intercept</td>
</tr>
</tbody>
</table>

Value

a list containing four named elements (possibly matrices): ‘alpha0’, ‘alpha1’, ‘alpha2’ specify a correlation structure and SigMarg denotes the marginal standard deviation

Examples

RandEff_to_alpha012(sigResid=sqrt(11), tau=4, gamma=3, psi=2)

## The function is vectorised:
RandEff_to_alpha012(sigResid = matrix(c(0,1,2,3,4,5), 2, 3),
                    tau       = matrix(c(1,1,0,0,0,0), 2, 3),
                    gamma     = matrix(c(0,0,1,0,0,1), 2, 3),
                    psi       = matrix(c(0,1,0,0,1), 2, 3))

SteppedPower-pkg  

SteppedPower

Description

SteppedPower offers tools for power and sample size calculation as well as design diagnostics for longitudinal mixed model settings, with a focus on stepped wedge designs. All calculations are oracle estimates i.e. assume random effect variances to be known (or guessed) in advance.

Author(s)

Philipp Mildenberger <pmildenb@uni-mainz.de>
**tTestPwr**

Compute Power of a Wald Test

**Description**

Computes the power of a scaled Wald test given a standard error, an effect size, the degrees of freedom of the t-distribution and a significance level. Computes the exact power, see second example.

**Usage**

```r
tTestPwr(d, se, df, sig.level = 0.05)
```

**Arguments**

- **d**: numeric, raw effect
- **se**: numeric, standard error
- **df**: numeric, degrees of freedom of the t-distribution
- **sig.level**: numeric, significance level, defaults to 0.05

**Value**

a scalar

**Examples**

```r
tTestPwr(4,1,10) ; tTestPwr(4,1,30) ; tTestPwr(4,1,Inf)
```

---

**VarClosed_Kasza**

Closed formula for treatment variance in open cohort settings

**Description**

From Kasza et al "Sample size and power calculations for open cohort longitudinal cluster randomized trials" 2020

**Usage**

```r
VarClosed_Kasza(trtMat, tau, gamma = 0, psi = 0, sigma, N, chi)
```
Arguments

- **trtMat**: a matrix to define treatment allocation, where rows and columns correspond to cluster and timepoints, respectively.
- **tau**: numeric, standard deviation of random intercepts.
- **gamma**: numeric, random time effect.
- **psi**: numeric, random subject specific intercept.
- **sigma**: numeric, residual error on subject level.
- **N**: numeric, number of individuals per cluster.
- **chi**: Attrition factor.

Value

numeric, variance of the estimator for treatment effect.

Examples

```r
## test setting, from Hussey&Hughes 2007 ####
trtMat <- construct_DesMat(c(6,6,6,6))$trtMat
tau <- .025 ; sigma <- sqrt(.041*.959) ; N <- 100 ;
gamma <- 0.01 ; psi <- .1 ; chi <- .7

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=0, psi=0, N=N, chi=0)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(CL = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=0, tau=tau, psi=0)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=0)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(CL = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=gamma, tau=tau, psi=psi)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=1)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(CL = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=sqrt(gamma^2+psi^2/N), tau=tau, psi=0)

tmp <- VarClosed_Kasza(trtMat, tau=tau, sigma=sigma, gamma=gamma, psi=psi, N=N, chi=chi)
tTestPwr((.05-.032), sqrt(tmp), df = Inf)
glsPower(CL = rep(6,4), N=N, mu0=.05, mu1=.032, verbose=0,
          sigma=sigma, gamma=sqrt(gamma^2+chi*psi^2/N), tau=tau, psi=sqrt(1-chi)*psi)
```

---

**VarClosed_Li**

Closed formula for treatment variance, with proportional decay

Description

From Li et al "Design and analysis considerations for cohort stepped wedge cluster randomized trials with a decay correlation structure"
VarClosed_Li

Usage

VarClosed_Li(trtMat, tau, psi, N, AR)

Arguments

trtMat a matrix trtMat to define treatment allocation, where rows and columns correspond to cluster and timepoints, respectively

tau numeric, standard deviation of random intercepts

psi numeric, random subject specific intercept.

N numeric, number of individuals per cluster.

AR numeric (scalar), It defines the AR(1)-correlation of random effects.

Value

numeric, variance of the estimator for treatment effect

Examples

## test setting, from Hussey&Hughes 2007 ####

trtMat <- construct_DesMat(c(6,6,6,6))$trtMat
tau <- .025 ; N <- 100 ; psi <- .1 ; AR <- .6
tmp <- VarClosed_Li(trtMat, tau=tau, psi=psi, N=N, AR=AR)
tTestPwr((.05-.032), se=sqrt(tmp), Inf)
glsPower(Cl=rep(6,4), mu0=.05, mu1=.032, AR=AR,
    tau=tau, N=N, sigma=0, psi=psi, verbose=0)
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