Package ‘nphRCT’

October 13, 2022

Title  Non-Proportional Hazards in Randomized Controlled Trials

Version  0.1.0

Description

License  GPL (>= 3)

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VignetteBuilder  knitr

Config/testthat/edition  3

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Imports  ggplot2, purrr, survival

LazyData  true

NeedsCompilation  no

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R topics documented:

find_at_risk ................................. 2
find_scores .................................. 3
find_weights ................................ 5
**find_at_risk**

### Calculate at-risk table

This function calculates the number of individuals at risk and number of events at each distinct event time (and censoring time if `include_cens==TRUE`).

#### Usage

```r
find_at_risk(formula, data, include_cens = TRUE)
```

#### Arguments

- **formula**: Formula object. The response (on the left of the `~` operator) must be a survival object as returned by the `Surv` function. The terms (on the right of the `~` operator) must include the treatment arm indicator, and additionally can include strata using the `strata` function.
- **data**: Data frame containing time-to-event data.
- **include_cens**: Boolean indicating whether to include values corresponding to censoring times

#### Value

Data frame

Returns a data frame with the following columns:

- time $t_j$
- number of events in each of the treatments at $t_j$
- combined number of events in both treatments at event time $t_j$
- number of individuals at risk in each of the treatment groups just before time $t_j$
- combined number of individuals at risk in both treatment groups just before time $t_j$

#### Examples

```r
library(nphRCT)
set.seed(1)
sim_data <- sim_events_delay(
  event_model=list(
    duration_c = 36,
    duration_e = c(6,30),
    lambda_c = log(2)/9,
    lambda_e = log(2)/6
  ),
  n=500,
  p_treatment = 0.5
)
find_at_risk(sim_data)
```
find_scores

lambda_e = c(log(2)/9,log(2)/18)
)
recruitment_model=list(
  rec_model="power",
  rec_period = 12,
  rec_power = 1
),
n_c=5,
n_e=5,
max_cal_t = 36
)
#with censoring times included
find_at_risk(formula=Surv(event_time,event_status)~group,
data=sim_data,
include_cens=TRUE)
#with censoring times excluded
find_at_risk(formula=Surv(event_time,event_status)~group,
data=sim_data,
include_cens=FALSE)

find_scores

Calculate scores

Description

Weighted log-rank tests can also be thought in terms of assigning a score to the each of the events (including censoring) and comparing the average score on each arm, see Magirr (2021) doi: 10.1002/pst.2091. This function calculates the scores for different types of weighted log-rank test, the modestly-weighted log-rank test and the Fleming-Harrington ($\rho,\gamma$) test, in addition to the standard log-rank test.

Usage

find_scores(
  formula,
  data,
  method,
  t_star = NULL,
  s_star = NULL,
  rho = NULL,
  gamma = NULL,
  tau = NULL
)

Arguments

formula

Formula object. The response (on the left of the ~ operator) must be a survival object as returned by the Surv function. The terms (on the right of the ~ operator) must include the treatment arm indicator, and additionally can include strata using the strata function.
find_scores

Data frame containing time-to-event data.

Character string specifying type of method to calculate scores. Either one of the weighted log-rank tests (log-rank "lr", Fleming-Harrington "fh", modestly weighted "mw") or pseudo-value-based scores (restricted mean survival time "rmst", milestone analysis "ms")

t_star Parameter \( t^* \) in the modestly weighted ("mw") test, see Details.

s_star Parameter \( s^* \) in the modestly weighted ("mw") test, see Details.

rho Parameter \( \rho \) in the Fleming-Harrington ("fh") test, see Details.

gamma Parameter \( \gamma \) in the Fleming-Harrington ("fh") test, see Details.

tau Parameter \( \tau \) in the RMST ("rmst") or milestone analysis ("ms") test.

Select which of the tests to perform using argument method. For the weighted log-rank tests, the output is calculated as outlined in vignette("weighted_log_rank_tests", package="nphRCT").

Data frame. Each row corresponds to an event or censoring time. At each time specified in t_j the columns indicate

- event the event indicator
- group the treatment arm indicator
- score the assigned score at time t_j
- standardized_score the value of score standardized to be between -1 and 1


library(nphRCT)
set.seed(1)
sim_data <- sim_events_delay(
  event_model=list(
    duration_c = 36,
    duration_e = c(6,30),
    lambda_c = log(2)/9,
    lambda_e = c(log(2)/9,log(2)/18)
  ),
  recruitment_model=list(
    rec_model="power",
    rec_period = 12,
    rec_power = 1
)

Examples
find_weights

),
  n_c=50,
  n_e=50,
  max_cal_t = 36
)
df_scores<-find_scores(formula=Surv(event_time,event_status)~group,
  data=sim_data,
  method="mw",
  t_star = 4
)
plot(df_scores)

find_weights  Calculate weights

Description
This function can perform two types of weighted log-rank test, the modestly-weighted log-rank test and the Fleming-Harrington ($\rho, \gamma$) test, in addition to the standard log-rank test.

Usage
find_weights(
  formula, 
  data, 
  method, 
  t_star = NULL, 
  s_star = NULL, 
  rho = NULL, 
  gamma = NULL, 
  include_cens = FALSE, 
  timefix = TRUE
)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>Formula object. The response (on the left of the $\sim$ operator) must be a survival object as returned by the Surv function. The terms (on the right of the $\sim$ operator) must include the treatment arm indicator, and additionally can include strata using the strata function.</td>
</tr>
<tr>
<td>data</td>
<td>Data frame containing time-to-event data.</td>
</tr>
<tr>
<td>method</td>
<td>Character string specifying type of weighted log-rank test. Either &quot;1r&quot; for a standard log-rank test, &quot;mw&quot; for a modestly-weighted log-rank test, or &quot;fh&quot; for the Fleming-Harrington rho-gamma family.</td>
</tr>
<tr>
<td>t_star</td>
<td>Parameter $t^*$ in the modestly weighted (&quot;mw&quot;) test, see Details.</td>
</tr>
<tr>
<td>s_star</td>
<td>Parameter $s^*$ in the modestly weighted (&quot;mw&quot;) test, see Details.</td>
</tr>
<tr>
<td>rho</td>
<td>Parameter $\rho$ in the Fleming-Harrington (&quot;fh&quot;) test, see Details.</td>
</tr>
</tbody>
</table>
gamma Parameter $\gamma$ in the Fleming-Harrington ("fh") test, see Details.
include_cens Boolean indicating whether to include values corresponding to censoring times
timefix Deal with floating point issues (as in the survival package). Default is TRUE. May need to set FALSE for simulated data.

Details
Select which of the three tests to perform using argument method. The output is calculated as outlined in vignette("weighted_log_rank_tests", package="nphRCT").

Value
Vector of weights in the weighted log-rank test. The weights correspond to the ordered, distinct event times (and censoring times if include_cens=TRUE).

References

Examples
library(nphRCT)
set.seed(1)
sim_data <- sim_events_delay(
  event_model=list(
    duration_c = 36,
    duration_e = c(6,30),
    lambda_c = log(2)/9,
    lambda_e = c(log(2)/9,log(2)/18)
  ),
  recruitment_model=list(
    rec_model="power",
    rec_period = 12,
    rec_power = 1
  ),
  n_c=5,
  n_e=5,
  max_cal_t = 36
)
#example setting t_star
find_weights(formula=Surv(event_time,event_status)~group,
  data=sim_data,
  method="mw",
  t_star = 4
)
**moderate_cross**

Time-to-event RCT data set with moderate crossing of survival curves.

**Description**

A synthetic data set based on an RCT with crossing survival curves.

**Usage**

moderate_cross

**Format**

A data frame with 328 rows and 3 variables:

- **time** time to event / censoring
- **event** observed event 1 / 0
- **arm** treatment arm ...

**sim_events_delay**

Simulate survival data from a two-arm trial

**Description**

Simulate survival data from a two-arm trial with survival times on the control arm and experimental arm simulated from an exponential distribution or piecewise exponential distribution.

**Usage**

sim_events_delay(event_model, recruitment_model, n_c, n_e, max_cal_t)

**Arguments**

- **event_model** List containing information to simulate event times, including:
  - **duration_c** Vector of durations corresponding to each of the periods of the control arm.
  - **duration_e** Vector of durations corresponding to each of the periods of the experimental arm.
  - **lambda_c** Vector of parameters $\lambda$ in the exponential distribution corresponding to each of the periods of the control arm.
  - **lambda_e** Vector of parameters $\lambda$ in the exponential distribution corresponding to each of the periods of the experimental arm.

- **recruitment_model** List containing information to simulate recruitment times, including:
- `rec_model` Character string specifying the type of recruitment model. Either the power model "power" or piecewise constant model "pw_constant".
- `rec_power` Parameter used to model recruitment according to power model, see Details.
- `rec_period` Parameter used to model recruitment according to power model, see Details.
- `rec_rate` Parameter used to model recruitment according to piecewise constant model, see Details.
- `rec_duration` Parameter used to model recruitment according to piecewise constant model, see Details.

```r
n_c  Number of individuals on the control arm
n_e  Number of individuals on the event arm
max_cal_t  Calendar time at which the trial ends, all observations are censored at this time.
```

### Details

Survival times are simulated from an exponential distribution with rate parameter $\lambda, f(t) = \lambda \exp(-\lambda t)$. This distribution has a median value of $\log(2)/\lambda$; this can be a useful fact when setting the rates $\lambda_c$ and $\lambda_e$. The survival times can be simulated from a piecewise exponential distribution, setting one/multiple durations and $\lambda$ parameters for the control and experimental arms.

Recruitment is modeled using either the power model or the piecewise constant model.

The power model is defined as: $P(\text{recruited before } T) = \left(T / \text{rec.period}\right)^{\text{rec.power}}$, where `rec_period` is the time at the end of recruitment period, and `rec_power` controls the rate of recruitment.

Alternatively, recruitment can be modelled using the piecewise constant model. In the simple case with only one time period defined in `rec_duration`, the times between each of the individuals entering follow-up are samples from the exponential distribution with rate parameter $\lambda$, $f(t) = \lambda \exp(-\lambda t)$. The number of recruitment times defined in `n_c` or `n_e` is returned, regardless of the length of duration `rec_duration`.

In the case with multiple time periods defined in `rec_duration`, the number of events in each period is sampled from the Poisson distribution $P(K = k) = \lambda^k \exp(-\lambda/k!)$, where $k$ is the number of events. The rate parameter $\lambda$ is equal to `rec_rate` multiplied by the duration of the time period in `rec_duration`. The recruitment times are then sampled uniformly from the corresponding time period. In the case that insufficient recruitment times have been simulated by the end of the last time period, the additional recruitment times will be simulated after the end of the last time period.

All observations are censored at the calendar time defined in argument `max_cal_t`.

### Value

Data frame with columns `event_time`, `event_status` (1 = event, 0 = censored), and treatment arm indicator `group`.

### Examples

```r
library(nphRCT)
set.seed(1)
```
```
sim_data <- sim_events_delay(
  event_model=list(
    duration_c = 36,
    duration_e = c(6,30),
    lambda_c = log(2)/9,
    lambda_e = c(log(2)/9,log(2)/18)
  ),
  recruitment_model=list(
    rec_model="power",
    rec_period = 12,
    rec_power = 1
  ),
  n_c=50,
  n_e=50,
  max_cal_t = 36
)
```

---

**wlrt**

**Weighted log-rank test**

**Description**

This function can perform two types of weighted log-rank test, the modestly-weighted log-rank test and the Fleming-Harrington ($\rho, \gamma$) test, in addition to the standard log-rank test.

**Usage**

```r
wlrt(
  formula,
  data,
  method,
  t_star = NULL,
  s_star = NULL,
  rho = NULL,
  gamma = NULL
)
```

**Arguments**

- **formula**: Formula object. The response (on the left of the `~` operator) must be a survival object as returned by the `Surv` function. The terms (on the right of the `~` operator) must include the treatment arm indicator, and additionally can include strata using the `strata` function.
- **data**: Data frame containing time-to-event data.
- **method**: Character string specifying type of weighted log-rank test. Either "lr" for a standard log-rank test, "mw" for a modestly-weighted log-rank test, or "fh" for the Fleming-Harrington rho-gamma family.
- **t_star**: Parameter $t^*$ in the modestly weighted ("mw") test, see Details.
s_star Parameter $s^*$ in the modestly weighted ("mw") test, see Details.

rho Parameter $\rho$ in the Fleming-Harrington ("fh") test, see Details.

gamma Parameter $\gamma$ in the Fleming-Harrington ("fh") test, see Details.

Details

Select which of the three tests to perform using argument method. The output is calculated as outlined in vignette("weighted_log_rank_tests", package="wlrt").

Value

List containing the outcome of the weighted log-rank test.

- $u$ is the test statistic $U$ for the weighted log-rank test
- $v_u$ is the variance of test statistic $U$
- $z$ is the Z-score
- trt_group indicates which of the treatment arms the test statistic $U$ corresponds to

In the presence of multiple strata, the results of the test on each individual strata is returned, in addition to the combined test that was proposed by Magirr and Jiménez (2022), see vignette("weighted_log_rank_tests", package="wlrt").

References


Examples

```
library(nphRCT)
set.seed(1)
sim_data <- sim_events_delay(
  event_model=list(
    duration_c = 36,
    duration_e = c(6,30),
    lambda_c = log(2)/9,
    lambda_e = c(log(2)/9,log(2)/18)
  ),
  recruitment_model=list(
    rec_model="power",
    rec_period = 12,
    rec_power = 1
  ),
  n_c=50,
)```

\begin{verbatim}
  n_e=50,
  max_cal_t = 36
  
  # example setting t_star
  wlrt(formula=Surv(event_time,event_status)~group,  
  data=sim_data,  
  method="mw",  
  t_star = 4
  
  # example setting s_star
  wlrt(formula=Surv(event_time,event_status)~group,  
  data=sim_data,  
  method="mw",  
  s_star = 0.5
  
  # example with 1 strata
  sim_data_0 <- sim_data
  sim_data_0$ecog=0
  sim_data_1 <- sim_events_delay(
     event_model=list(  
        duration_c = 36,
        duration_e = c(6,30),
        lambda_c = log(2)/6,  
        lambda_e = c(log(2)/6,log(2)/12)
     ),
     recruitment_model=list(  
        rec_model="power",  
        rec_period = 12,  
        rec_power = 1
     ),
     n_c=50,  
     n_e=50,  
     max_cal_t = 36
  
  sim_data_1$ecog=1
  sim_data_strata<-rbind(sim_data_0,sim_data_1)
  wlrt(formula=Surv(event_time,event_status)~group+strata(ecog),  
  data=sim_data_strata,  
  method="mw",  
  t_star = 4
  
  # example with 2 strata
  sim_data_strata_2<-cbind(sim_data_strata,sex=rep(c("M","F"),times=100))
  wlrt(formula=Surv(event_time,event_status)~group+strata(ecog)+strata(sex),  
  data=sim_data_strata_2,  
  method="mw",  
  t_star = 4
\end{verbatim}
Index

* datasets
  moderate_cross, 7

find_at_risk, 2
find_scores, 3
find_weights, 5

moderate_cross, 7

sim_events_delay, 7

wlrt, 9