## **Contents**

| Li | st of 1  | figures  | xi   |
|----|----------|--|------|
| Li | st of t  | ables  | xiii |
| Pı | eface    |  | xvii |
| G  | Glossary |  |      |
| 1  | Intr     | oduction   | 1    |
|    | 1.1      | About This Book  | 1    |
|    | 1.2      | Why Sequential Methods                                     | 3    |
|    | 1.3      | A Short History of Sequential and Group Sequential Methods | 5    |
|    | 1.4      | Some Examples  | 11   |
|    | 1.5      | Chapter Organization: A Roadmap                            | 15   |
|    | 1.6      | Bibliography and Notes                                     | 18   |
| 2  | Two      | -Sided Tests: Introduction                                 | 21   |
|    | 2.1      | Two-Sided Tests for Comparing Two Treatments with Normal   |      |
|    |          | Response of Known Variance                                 | 21   |
|    | 2.2      | A Fixed Sample Test  | 22   |
|    | 2.3      | Group Sequential Tests                                     | 23   |
|    | 2.4      | Pocock's Test  | 24   |
|    | 2.5      | O'Brien & Fleming's Test                                   | 29   |
|    | 2.6      | Properties of Pocock and O'Brien & Fleming Tests           | 31   |
|    | 2.7      | Other Tests  | 39   |
|    | 2.8      | Conclusions  | 47   |
| 3  | Two      | -Sided Tests: General Applications                         | 49   |
|    | 3.1      | A Unified Formulation                                      | 49   |
|    | 3.2      | Applying the Tests with Equal Group Sizes                  | 53   |
|    | 3.3      | Applying the Tests with Unequal Increments in Information  | 57   |
|    | 3.4      | Normal Linear Models                                       | 62   |
|    | 3.5      | Other Parametric Models                                    | 70   |
|    | 3.6      | Binary Data: Group Sequential Tests for Proportions        | 74   |
|    | 3.7      | The Group Sequential Log-Rank Test for Survival Data       | 77   |
|    | 3.8      | Group Sequential <i>t</i> -Tests                           | 79   |

| viii |  | CONTENTS |
|------|--|----------|
| ,    |  | COLLEGE  |

| 1  | Oma  | Cided Tests   | 97  |
|----|------|---|-----|
| 4  |      | Sided Tests   | 87  |
|    | 4.1  | Introduction  The Proof Family of Our Side I Come Secretarial Texts | 87  |
|    | 4.2  | The Power Family of One-Sided Group Sequential Tests                | 89  |
|    | 4.3  | Adapting Power Family Tests to Unequal Increments in                | 0.0 |
|    |      | Information   | 96  |
|    | 4.4  | Group Sequential One-Sided <i>t</i> -Tests                          | 99  |
|    | 4.5  | Whitehead's Triangular Test   | 105 |
| 5  |      | Sided Tests with Early Stopping Under the Null Hypothesis           | 111 |
|    | 5.1  | Introduction  | 111 |
|    | 5.2  | The Power Family of Two-Sided Inner Wedge Tests                     | 112 |
|    | 5.3  | Whitehead's Double Triangular Test                                  | 123 |
| 6  | Equi | ivalence Tests  | 129 |
|    | 6.1  | Introduction  | 129 |
|    | 6.2  | One-Sided Tests of Equivalence                                      | 130 |
|    | 6.3  | Two-Sided Tests of Equivalence: Application to Comparative          |     |
|    |      | Bioavailability Studies   | 130 |
|    | 6.4  | Individual Bioequivalence: A One-Sided Test for Proportions         | 141 |
|    | 6.5  | Bibliography and Notes  | 143 |
| 7  | Flex | ible Monitoring: The Error Spending Approach                        | 145 |
|    | 7.1  | Unpredictable Information Sequences                                 | 145 |
|    | 7.2  | Two-Sided Tests   | 146 |
|    | 7.3  | One-Sided Tests   | 161 |
|    | 7.4  | Data Dependent Timing of Analyses                                   | 166 |
|    | 7.5  | Computations for Error Spending Tests                               | 169 |
| 8  | Ana  | lysis Following a Sequential Test                                   | 171 |
| •  | 8.1  | Introduction  | 171 |
|    | 8.2  | Distribution Theory   | 171 |
|    | 8.3  | Point Estimation  | 175 |
|    |      | P-values  | 179 |
|    | 8.5  | Confidence Intervals  | 181 |
| 9  | Ren  | eated Confidence Intervals  | 189 |
|    | 9.1  | Introduction  | 189 |
|    | 9.2  | Example: Difference of Normal Means                                 | 193 |
|    | 9.3  | Derived Tests: Use of RCIs to Aid Early Stopping Decisions          | 194 |
|    | 9.4  | Repeated P-values   | 202 |
|    | 9.5  | Discussion  | 202 |
| 10 | Stoc | hastic Curtailment  | 205 |
| 10 |      | Introduction  | 205 |
|    |      | The Conditional Power Approach                                      | 205 |
|    |      | The Predictive Power Approach                                       | 210 |
|    | 10.3 | The Frederic Lower Approach   | ∠1U |

| CONTENTS | ix |
|----------|----|
|          |    |

|    | 10.4 A Parameter-Free Approach  | 213        |
|----|---|------------|
|    | 10.5 A Case Study with Survival Data  | 215        |
|    | 10.6 Bibliography and Notes   | 219        |
| 11 | General Group Sequential Distribution Theory  | 221        |
|    | 11.1 Introduction   | 221        |
|    | 11.2 A Standard Joint Distribution for Successive Estimates of a  |            |
|    | Parameter Vector  | 221        |
|    | 11.3 Normal Linear Models   | 222        |
|    | 11.4 Normal Linear Models with Unknown Variance: Group  |            |
|    | Sequential <i>t</i> -Tests  | 224        |
|    | 11.5 Example: An Exact One-Sample Group Sequential <i>t</i> -Test   | 226        |
|    | 11.6 General Parametric Models: Generalized Linear Models   | 228        |
|    | 11.7 Bibliography and Notes   | 232        |
| 12 | Binary Data   | 235        |
|    | 12.1 A Single Bernoulli Probability   | 235        |
|    | 12.2 Two Bernoulli Probabilities  | 244        |
|    | 12.3 The Odds Ratio and Multiple $2 \times 2$ Tables  | 251        |
|    | 12.4 Case-Control and Matched Pair Analyses   | 254        |
|    | 12.5 Logistic Regression: Adjusting for Covariates  | 256        |
|    | 12.6 Connection with Survival Analysis  | 257        |
| 13 | Survival Data   | 259        |
|    | 13.1 Introduction   | 259        |
|    | 13.2 The Log-Rank Test  | 260        |
|    | 13.3 The Stratified Log-Rank Test   | 261        |
|    | 13.4 Group Sequential Methods for Survival Data with Covariates   | 262        |
|    | 13.5 Repeated Confidence Intervals for a Hazard Ratio   | 265        |
|    | 13.6 Example: A Clinical Trial for Carcinoma of the Oropharynx  | 267        |
|    | <ul><li>13.7 Survival Probabilities and Quantiles</li><li>13.8 Bibliography and Notes</li></ul>   | 274<br>276 |
|    | 13.8 Bioliography and Notes   | 270        |
| 14 | Internal Pilot Studies: Sample Size Re-estimation   | 279        |
|    | 14.1 The Role of an Internal Pilot Phase  | 279        |
|    | <ul><li>14.2 Sample Size Re-estimation for a Fixed Sample Test</li><li>14.3 Sample Size Re-estimation in Group Sequential Tests</li></ul> | 281<br>293 |
|    | 14.5 Sample Size Re-estimation in Group Sequential Tests  | 293        |
| 15 | Multiple Endpoints  | 299        |
|    | 15.1 Introduction 15.2 The Bonferroni Procedure   | 299        |
|    | 15.2 The Bonterroni Procedure 15.3 A Group Sequential Hotelling Test  | 300<br>302 |
|    | 15.4 A Group Sequential Version of O'Brien's Test   | 302        |
|    | 15.5 Tests Based on Other Global Statistics   | 310        |
|    | 15.6 Tests Based on Marginal Criteria   | 311        |
|    | 15.7 Bibliography and Notes   | 314        |
|    | 13.7 Bioliography and House   | 517        |

| x   |  | CONTENTS |
|-----|--|----------|
| 16  | <b>Multi-Armed Trials</b>                                | 317      |
|     | 16.1 Introduction  | 317      |
|     | 16.2 Global Tests  | 317      |
|     | 16.3 Monitoring Pairwise Comparisons                     | 321      |
|     | 16.4 Bibliography and Notes                              | 324      |
| 17  | <b>Adaptive Treatment Assignment</b>                     | 327      |
|     | 17.1 A Multi-Stage Adaptive Design                       | 327      |
|     | 17.2 A Multi-Stage Adaptive Design with Time Trends      | 331      |
|     | 17.3 Validity of Adaptive Multi-stage Procedures         | 333      |
|     | 17.4 Bibliography and Notes                              | 335      |
| 18  | Bayesian Approaches                                      | 337      |
|     | 18.1 The Bayesian Paradigm                               | 337      |
|     | 18.2 Stopping Rules                                      | 338      |
|     | 18.3 Choice of Prior Distribution                        | 341      |
|     | 18.4 Discussion  | 343      |
| 19  | <b>Numerical Computations for Group Sequential Tests</b> | 345      |
|     | 19.1 Introduction  | 345      |
|     | 19.2 The Basic Calculation                               | 346      |
|     | 19.3 Error Probabilities and Sample Size Distributions   | 351      |
|     | 19.4 Tests Defined by Error Spending Functions           | 353      |
|     | 19.5 Analysis Following a Group Sequential Test          | 355      |
|     | 19.6 Further Applications of Numerical Computation       | 357      |
|     | 19.7 Computer Software                                   | 360      |
| Re  | ferences   | 363      |
| Inc | lex  | 387      |

## **List of figures**

| 2.1  | A Pocock test for five groups of observations  | 28  |
|------|--|-----|
| 2.2  | An O'Brien & Fleming test for five groups of observations  | 32  |
| 2.3  | Boundaries for Pocock, O'Brien & Fleming, Haybittle-Peto, and Wang & Tsiatis tests                                       | 47  |
| 3.1  | Pocock and O'Brien & Fleming tests for four groups of observations expressed in terms of $Z_k$ and $S_k$                 | 73  |
| 4.1  | Two power family one-sided tests for four groups of observations   | 94  |
| 4.2  | One-sided test with four groups of observations  | 100 |
| 4.3  | One-sided triangular tests for four groups of observations   | 107 |
| 5.1  | A power family inner wedge test for five groups of observations  | 117 |
| 5.2  | Comparison of two inner wedge tests  | 126 |
| 8.1  | Sub-densities $p(k, z; \theta)$ when $\theta = 0$ for a four-stage O'Brien & Fleming test                                | 174 |
| 8.2  | Sub-densities $p(k, z; \theta)$ when $\theta = \delta$ for a four-stage O'Brien & Fleming test                           | 175 |
| 8.3  | Sampling densities of $\hat{\theta}$ when $\theta=0$ for a four-stage O'Brien & Fleming test                             | 176 |
| 8.4  | Sampling densities of $\hat{\theta}$ when $\theta = 1$ for a four-stage O'Brien & Fleming test                           | 177 |
| 8.5  | Stopping boundaries where the consistency condition does and does not hold for the MLE ordering                          | 185 |
| 9.1  | RCIs, parent test and derived tests  | 195 |
| 10.1 | Conditional and unconditional power curves for a one-sided test  | 208 |
| 10.2 | Stopping boundary for a stochastically curtailed one-sided test using the conditional power approach                     | 209 |
| 10.3 | Stopping boundary for a stochastically curtailed two-sided test using the conditional power approach                     | 210 |
| 10.4 | Stopping boundary for a stochastically curtailed one-sided test using the predictive power approach with a uniform prior | 212 |

| xii |  | LIST OF FIGURES |
|-----|--|-----------------|
|-----|--|-----------------|

| 10.5 | Stopping boundary for a stochastically curtailed two-sided test |     |
|------|---|-----|
|      | using the predictive power approach                             | 213 |
| 10.6 | Stopping boundary for a stochastically curtailed two-sided test |     |
|      | using the parameter-free approach                               | 215 |
| 10.7 | Power and conditional power curves for the case study           | 217 |

## List of tables

| 2.1  | Pocock tests: constants $C_P(K, \alpha)$                                     | 26  |
|------|--|-----|
| 2.2  | Pocock tests: constants $R_P(K, \alpha, \beta)$                              | 27  |
| 2.3  | O'Brien & Fleming tests: constants $C_B(K, \alpha)$                          | 29  |
| 2.4  | O'Brien & Fleming tests: constants $R_B(K, \alpha, \beta)$                   | 30  |
| 2.5  | Pocock and O'Brien & Fleming tests: an example                               | 33  |
| 2.6  | Sample size distributions for Pocock and O'Brien & Fleming tests             | 34  |
| 2.7  | Properties of Pocock tests   | 37  |
| 2.8  | Properties of O'Brien & Fleming tests  | 38  |
| 2.9  | Wang & Tsiatis tests: constants $C_{WT}(K, \alpha, \Delta)$                  | 40  |
| 2.10 | Wang & Tsiatis tests: constants $R_{WT}(K, \alpha, \beta, \Delta)$           | 41  |
| 2.11 | Properties of Wang & Tsiatis tests for $\alpha = 0.05$ and $1 - \beta = 0.8$ | 42  |
| 2.12 | Properties of Wang & Tsiatis tests for $\alpha = 0.05$ and $1 - \beta = 0.9$ | 43  |
| 2.13 | Haybittle-Peto tests: constants $C_{HP}(K, \alpha)$                          | 45  |
| 2.14 | Properties of Haybittle-Peto tests   | 46  |
| 3.1  | Properties of two-sided tests for unequal group sizes                        | 59  |
| 3.2  | Properties of two-sided tests for various information sequences              | 60  |
| 3.3  | Properties of two-sided group sequential <i>t</i> -tests                     | 82  |
| 4.1  | Power family one-sided tests: constants and properties for                   |     |
|      | $\alpha = 0.05 \text{ and } 1 - \beta = 0.8$                                 | 90  |
| 4.2  | Power family one-sided tests: constants and properties for                   |     |
|      | $\alpha = 0.05 \text{ and } 1 - \beta = 0.9$                                 | 91  |
| 4.3  | Power family one-sided tests: constants and properties for                   |     |
|      | $\alpha = 0.05 \text{ and } 1 - \beta = 0.95$                                | 92  |
| 4.4  | One-sided tests: minimum expected sample sizes                               | 95  |
| 4.5  | Properties of power family one-sided tests for various information           |     |
|      | sequences  | 98  |
| 4.6  | Properties of group sequential one-sided <i>t</i> -tests                     | 103 |
| 4.7  | Whitehead's triangular tests: constants $R_{Wh}(K, \alpha, \beta)$ and       |     |
|      | properties   | 108 |
| 4.8  | Properties of Whitehead's triangular tests for various information sequences | 110 |
|      | sequences  | 110 |
| 5.1  | Power family two-sided inner wedge tests: constants and                      |     |
|      | properties for $\alpha = 0.05$ and $1 - \beta = 0.8$                         | 114 |

xiv LIST OF TABLES

| 5.2  | Power family two-sided inner wedge tests: constants and properties for $\alpha = 0.05$ and $1 - \beta = 0.9$  | 115 |
|------|---|-----|
| 5.3  | Power family two-sided inner wedge tests: constants and   | 113 |
|      | properties for $\alpha = 0.05$ and $1 - \beta = 0.95$   | 116 |
| 5.4  | Properties of power family inner wedge tests for various  |     |
|      | information sequences   | 119 |
| 5.5  | Properties of power family inner wedge <i>t</i> -tests  | 121 |
| 5.6  | Whitehead's double triangular tests: constants $R_{DT}(K, \alpha, \beta)$ and   |     |
|      | properties  | 125 |
| 6.1  | Properties of power family equivalence tests for various  |     |
|      | information sequences   | 136 |
| 6.2  | Properties of power family <i>t</i> -tests for equivalence  | 139 |
| 6.3  | AUC equivalence test data   | 140 |
| 7.1  | Lan & DeMets error spending tests: constants $R_{LD}(K, \alpha, \beta, \rho)$   | 150 |
| 7.2  | Properties of Lan & DeMets error spending tests with $\alpha = 0.05$  | 100 |
|      | and $1 - \beta = 0.8$   | 151 |
| 7.3  | Properties of Lan & DeMets error spending tests with $\alpha = 0.05$  |     |
|      | and $1 - \beta = 0.9$   | 152 |
| 7.4  | Power attained by Lan & DeMets error spending tests for various   |     |
|      | information sequences   | 155 |
| 7.5  | Power attained by Lan & DeMets error spending tests when the  | 150 |
| 7.0  | number of analyses differs from that planned  | 156 |
| 7.6  | One-sided error spending tests: constants $R_{OS}(K, \alpha, \beta, \rho)$<br>Properties of one-sided error spending tests with $\alpha = 0.05$ and | 164 |
| 7.7  | Properties of one-sided error spending tests with $\alpha=0.03$ and $1-\beta=0.8$   | 165 |
| 7.8  | Properties of one-sided error spending tests with $\alpha = 0.05$ and   |     |
|      | $1 - \beta = 0.9$   | 166 |
| 7.9  | Properties of one-sided error spending tests with $\alpha = 0.05$ and   |     |
|      | $1 - \beta = 0.95$  | 167 |
| 9.1  | Simultaneous coverage probabilities for naive 95% confidence  |     |
|      | intervals   | 190 |
| 9.2  | Ratios of widths of 95% RCIs to unadjusted 95% confidence   |     |
|      | intervals   | 193 |
| 9.3  | Properties of one-sided tests derived from RCIs   | 198 |
| 10.1 | Interim mortality data for the case study   | 218 |
|      | Additional person-years under three possible scenarios for  |     |
|      | continuing the case study   | 219 |
| 11 1 | Repeated <i>t</i> -tests: constants $Z_P(K, m, \alpha)$ and $Z_B(K, m, \alpha)$   | 227 |
| 11.1 | Repeated $i$ -tests. Constants $\mathcal{L}_{P}(\mathbf{K}, m, \alpha)$ and $\mathcal{L}_{B}(\mathbf{K}, m, \alpha)$                                | 221 |
| 12.1 | Selected two-stage and three-stage one-sided binomial tests   | 238 |
| 12.2 | 90% confidence intervals following a three-stage sampling plan  | 240 |

LIST OF TABLES xv

| 12.3 | 90% confidence intervals following a three-stage sampling plan (continued)  | 241        |
|------|---|------------|
| 12.4 | Continuation and acceptance regions for a three-stage test of   |            |
|      | $p_A = p_B$<br>Acceptance region of a modified three-stage test of $p_A = p_B$  | 247<br>248 |
|      | Hypothetical interim data for the Ille-et-Vilaine study<br>Interim results for the data of Table 12.6                           | 253<br>254 |
| 12.8 | Hypothetical interim data for the Leisure World study   | 255        |
| 12.9 | Interim results for the data of Table 12.8  | 255        |
| 13.1 | Summary data and critical values for a group sequential stratified log-rank test in a trial for carcinoma of the oropharynx     | 270        |
|      | Repeated confidence intervals for the log hazard ratio for the oropharynx trial data  | 271        |
|      | Group sequential estimates of Cox model parameters for the oropharynx trial data  | 272        |
| 13.4 | Test statistics and critical values for a group sequential test based on a Cox regression model for the oropharynx trial data   | 273        |
|      | Properties of "internal pilot" tests for the difference of two binary response probabilities using Herson & Wittes' approach    | 284        |
|      | Properties of "internal pilot" tests for the difference of two binary response probabilities using Gould's approach             | 285        |
|      | Properties of "internal pilot" tests for the ratio of two binary response probabilities   | 287        |
|      | Properties of "internal pilot" tests of Wittes & Brittain and of Birkett & Day for two normal distributions of unknown variance | 289        |
| 14.5 | Properties of "internal pilot" tests of Denne & Jennison for two normal distributions of unknown variance                       | 292        |
| 15.1 | Bonferroni procedures with $p$ endpoints: constants $C_P(K, \alpha)$ for Pocock tests   | 301        |
| 15.2 | Bonferroni procedures with $p$ endpoints: constants $C_B(K, \alpha)$ for O'Brien & Fleming tests                                | 302        |
| 15.3 | Worksheet for a group sequential test using Hotelling's $\mathcal{T}^2$ statistic   | 305        |
| 15.4 | Worksheet for a group sequential test using O'Brien's GLS statistic   | 310        |
| 16.1 | Repeated $\chi^2$ tests of homogeneity of $J$ normal means: constants $C_P(p,K,\alpha)$ and $C_B(p,K,\alpha)$                   | 319        |
| 17.1 | Properties of power family one-sided tests using adaptive sampling  | 330        |
| 18.1 | False positive rates for stopping rules based on Bayesian posterior probabilities   | 339        |