

Package ‘beanz’

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Title Bayesian Analysis of Heterogeneous Treatment Effect

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Author Chenguang Wang [aut, cre],
Ravi Varadhan [aut],
Trustees of Columbia University [cph] (tools/make_cpp.R, R/stanmodels.R)

Maintainer Chenguang Wang <cwang68@jhmi.edu>

Description It is vital to assess the heterogeneity of treatment effects (HTE) when making health care decisions for an individual patient or a group of patients. Nevertheless, it remains challenging to evaluate HTE based on information collected from clinical studies that are often designed and conducted to evaluate the efficacy of a treatment for the overall population. The Bayesian framework offers a principled and flexible approach to estimate and compare treatment effects across subgroups of patients defined by their characteristics. This package allows users to explore a wide range of Bayesian HTE analysis models, and produce posterior inferences about HTE.

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License GPL (>= 3)

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beanz-package	<i>Bayesian Approaches for HTE Analysis</i>
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Description

This package contains the functions for running Bayesian models implemented in STAN for HTE analysis.

Notation

Consider a randomized two-arm clinical trial. Let Y denote the response and Z denote treatment arm assignment. For subgroup analysis, assume there are P baseline covariates, X_1, \dots, X_P , of interest. The covariates can be binary, ordinal with numerical values, or nominal variables. Let $\Omega = \{(X_1, \dots, X_P)\}$ denote the collection of subgroups defined by the covariates. Let θ_g denote the treatment effect in subgroup $G = g$, and let $\hat{\theta}_g$ be the estimated θ in subgroup $G = g$ with $\hat{\sigma}_g^2$ the estimated variance associated with $\hat{\theta}_g$.

Models

We approximate the distribution of $\hat{\theta}_g$ by

$$\hat{\theta}_g | \theta_g, \sigma_g^2 \sim N(\theta_g, \sigma_g^2)$$

and assign an informative prior to σ_g^2

$$\log \sigma_g^2 | \hat{\sigma}_g^2, \Delta_1, \Delta_2 \sim Unif(\log \hat{\sigma}_g^2 - \Delta_1, \log \hat{\sigma}_g^2 + \Delta_2)$$

where Δ_1 and Δ_2 are parameters specified by the users.

We consider a set of models together with the priors for θ_g :

No subgroup effect model This model assumes that patients in all the subgroups are exchangeable. That is, all the subgroups are statistically identical with regard to the treatment effect and there is no subgroup effect. Information about treatment effects can be directly combined from all subgroups for inference. The model is specified as follows:

$$\begin{aligned}\theta_g &= \mu \\ \mu &\sim N(0, B),\end{aligned}$$

where B is large in relation to the magnitude of the treatment effect size so that the prior for μ is essentially non-informative.

Full stratification model The subgroups are fully distinguished from each other with regard to the treatment effect. There is no information about treatment effects shared between any subgroups. The model is specified as follows:

$$\begin{aligned}\theta_g &= \mu_g \\ \mu_g &\sim N(0, B).\end{aligned}$$

Simple regression model The model introduces a first-order, linear regression structure. This model takes into account the information that the subgroups are formulated based on the set of baseline covariates. The coefficients are assumed to be exchangeable among subgroups. Information about treatment effects are shared between subgroups with similar baseline covariates through these coefficients. The model is specified as follows:

$$\begin{aligned}\theta_g | X_g &= \mu + \sum_{j=1}^P X'_{g,j} \gamma_j \\ \mu &\sim N(0, B) \\ \gamma_j &\sim N(0, B) \quad j = 1, \dots, P.\end{aligned}$$

Basic shrinkage model This approach assumes all subgroups are exchangeable with regards to the treatment effect. The model is specified as follows:

$$\begin{aligned}\theta_g &= \mu + \phi_g \\ \mu &\sim N(0, B) \\ \phi_g &\sim N(0, \omega^2) \\ \omega &\sim \text{Half-N}(C).\end{aligned}$$

Simple regression and shrinkage model This model combines basic regression with shrinkage, with a linear regression structure and a random effect term. Direct estimates are shrunken towards the regression surface. The model is specified as follows:

$$\begin{aligned}\theta_g &= \mu + \sum_{j=1}^P X'_{g,j} \gamma_j + \phi_g \\ \mu &\sim N(0, B) \\ \gamma_j &\sim N(0, 1B) \quad j = 1, \dots, P \\ \phi_g &\sim N(0, \omega^2) \\ \omega &\sim \text{Half-N}(C).\end{aligned}$$

Dixon and Simon model This model assumes that the elements in coefficient are exchangeable with each other, which allows information sharing among covariate effects. Similar to the simple regression model, only the first-order interactions are considered. The model is specified as follows:

$$\begin{aligned}
\theta_g &= \mu + \sum_{j=1}^P X'_{g,j} \gamma_j \\
\mu &\sim N(0, B) \\
\gamma_j &\sim N(0, \omega^2) \\
\omega &\sim \text{Half-N}(C).
\end{aligned}$$

Extended Dixon and Simon model This approach extends the Dixon and Simon model by introducing the higher-order interactions, with the interaction effects exchangeable. The model is specified as follows:

$$\begin{aligned}
\theta_g &= \mu + \sum_{k=1}^P \sum_{j \in \xi^{(k)}} X'_{\xi^{(k)},j} \gamma_j^{(k)} \\
\mu &\sim N(0, B) \\
\gamma_j^{(k)} &\sim N(0, \omega_k^2) \quad k = 1, \dots, P, \quad j \in \xi^{(k)} \\
\omega_k &\sim \text{Half-N}(C),
\end{aligned}$$

where $\xi^{(k)}$ denotes the set of k th order interaction terms

Graphical user interface (GUI)

This package provides a web-based Shiny GUI. See [run.beanz](#) for details.

References

Jones HE, Ohlssen DI, Neuenschwander B, Racine A, Branson M (2011). Bayesian models for subgroup analysis in clinical trials. *Clinical Trials*, 8(2), 129-143.

Dixon DO, Simon R (1991). Bayesian subset analysis. *Biometrics*, 47(3), 871-881.

call.stan

Call STAN models

Description

Call STAN to draw posterior samples for Bayesian HTE models.

Usage

```
call.stan(mdls = c("nse", "fs", "sr", "bs", "srs", "ds", "eds"), dat.sub,
var.estvar, var.cov, lst.par.pri, var.nom = NULL, ...)
```

Arguments

mdls name of the Bayesian HTE model. The options are:

- nse** No subgroup effect model
- fs** Full stratification model
- sr** Simple regression model
- bs** Basic shrinkage model

	srs Simple regression with shrinkage model
	ds Dixon-Simon model
	eds Extended Dixon-Simon model
<code>dat.sub</code>	dataset with subgroup treatment effect summary data
<code>var.estvar</code>	column names in <code>dat.sub</code> that corresponds to treatment effect estimation and the estimated variance
<code>var.cov</code>	array of column names in <code>dat.sub</code> that corresponds to binary or ordinal baseline covaraites
<code>lst.par.pri</code>	list of prior parameters for each model: nse, fs <code>vtau, vrangle</code> for (Δ_1, Δ_2) sr <code>vtau, vgamma, vrangle</code> bs, ds, eds <code>vtau, vw, vrangle</code> srs <code>vtau, vw, vgamma, vrangle</code>
<code>var.nom</code>	array of column names in <code>dat.sub</code> that corresponds to nominal baseline covariates
<code>...</code>	options to call STAN sampling. These options include <code>chains, iter, warmup, thin, algorithm</code> . See <code>rstan::sampling</code> for details.

Value

A class `beanz.stan` list containing

mdl name of the Bayesian HTE model

stan.rst raw `rstan` sampling results

smps matrix of the posterior samples

get.mus method to return the posterior sample of the subgroup treatment effects

DIC DIC value

Examples

```
## Not run:
var.cov <- c("sodium", "lvef", "any.vasodilator.use");
var.resp <- "y";
var.trt <- "trt";
var.censor <- "censor";
resptype <- "survival";
var.estvar <- c("Estimate", "Variance");

subgrp.effect <- r.get.subgrp.raw(solv.d.sub,
                                var.resp = var.resp,
                                var.trt = var.trt,
                                var.cov = var.cov,
                                var.censor = var.censor,
                                resptype = resptype);

rst.nse <- call.stan("nse", dat.sub=subgrp.effect,
```

```

var.estvar = var.estvar, var.cov = var.cov,
lst.par.pri = list(vtau=1000, vrange=c(0,0)),
chains=1, iter=4000,
warmup=2000, thin=2, seed=1000);
rst.sr      <- call.stan("sr", dat.sub=subgrp.effect,
var.estvar=var.estvar, var.cov = var.cov,
lst.par.pri=list(vtau=1000, vgamma=1000, vrange=c(0,0)),
chains=1, iter=4000,
warmup=2000, thin=2, seed=1000)

## End(Not run);

```

comp.stan

Comparison of posterior treatment effects

Description

Present the difference in the posterior treatment effects between subgroups

Usage

```

r.summary.comp(stan.rst, sel.grps = NULL, cut = 0, digits = 3)

r.plot.comp(stan.rst, sel.grps = NULL, ...)

r.forest.comp(stan.rst, sel.grps = NULL, ..., quants = c(0.025, 0.975))

```

Arguments

stan.rst	a class <code>beanz.stan</code> object generated by call.stan
sel.grps	an array of subgroup numbers to be included in the summary results
cut	cut point to compute the probability that the posterior subgroup treatment effects is below
digits	number of digits in the summary result table
...	options for plot function
quants	lower and upper quantiles of the credible intervals in the forest plot

Value

`r.summary.comp` generates a data frame with summary statistics of the difference of treatment effects between the selected subgroups. `r.plot.comp` generates the density plot of the difference in the posterior treatment effects between subgroups. `r.forest.comp` generates the forest plot of the difference in the posterior treatment effects between subgroups.

See Also

[call.stan](#)

Examples

```

var.cov    <- c("sodium", "lvef", "any.vasodilator.use");
var.resp   <- "y";
var.trt    <- "trt";
var.censor <- "censor";
resptype   <- "survival";
var.estvar <- c("Estimate", "Variance");

subgrp.effect <- r.get.subgrp.raw(solvd.sub,
                                var.resp = var.resp,
                                var.trt  = var.trt,
                                var.cov  = var.cov,
                                var.censor = var.censor,
                                resptype  = resptype);

rst.sr      <- call.stan("sr", dat.sub=subgrp.effect,
                        var.estvar=var.estvar, var.cov = var.cov,
                        lst.par.pri=list(vtau=1000, vgamma=1000, vrange=c(0,0)),
                        chains=1, iter=500,
                        warmup=100, thin=2, seed=1000);

sel.grps <- c(1,4,5);
tbl.sub <- r.summary.comp(rst.sr, sel.grps=sel.grps);
r.plot.stan(rst.sr, sel.grps = sel.grps);
r.forest.stan(rst.sr, sel.grps = sel.grps);

```

r.gailsimon

Gail-Simon Test

Description

Gail-Simon qualitative interaction test.

Usage

```
r.gailsimon(effects, sderr, d = 0)
```

Arguments

effects	subgroup treatment effects
sderr	standard deviation of the estimated treatment effects
d	clinically meaningful difference

Examples

```
## Not run:
var.cov <- c("sodium", "lvef", "any.vasodilator.use");
var.resp <- "y";
var.trt <- "trt";
var.censor <- "censor";
resptype <- "survival";
subgrp.effect <- r.get.subgrp.raw(solvd.sub,
                                var.resp = var.resp,
                                var.trt = var.trt,
                                var.cov = var.cov,
                                var.censor = var.censor,
                                resptype = resptype);

gs.pval <- r.gailsimon(subgrp.effect$Estimate,
                      subgrp.effect$Variance);
## End(Not run)
```

r.get.subgrp.raw *Get subgroup treatment effect estimation and variance*

Description

Compute subgroup treatment effect estimation and variance from subject level data.

Usage

```
r.get.subgrp.raw(data.all, var.resp, var.trt, var.cov, var.censor,
                 resptype = c("continuous", "binary", "survival"))
```

Arguments

data.all	subject level dataset
var.resp	column name in data.all for response
var.trt	column name in data.all for treatment assignment
var.cov	array of column names in data.all that corresponds to binary or ordinal baseline covaraites
var.censor	column name in data.all for censoring if the response is time to event data
resptype	type of response. The options are binary, continuous or survival

Value

A dataframe with treatment effect estimation and variance for each subgroup

Examples

```
## Not run:
var.cov    <- c("sodium", "lvef", "any.vasodilator.use");
var.resp   <- "y";
var.trt    <- "trt";
var.censor <- "censor";
resptype   <- "survival";
subgrp.effect <- r.get.subgrp.raw(solvd.sub,
                                var.resp   = var.resp,
                                var.trt    = var.trt,
                                var.cov    = var.cov,
                                var.censor = var.censor,
                                resptype   = resptype);

## End(Not run)
```

r.plot.trace

Trace plot of rstan samples

Description

Trace plot of rstan samples for checking the convergence of the MCMC chains

Usage

```
r.plot.trace(stan.rst, n.eachrow = 2, width = 4, height = 0.8)
```

Arguments

stan.rst	a class <code>beanz.stan</code> object generated by <code>call.stan</code>
n.eachrow	number of trace plot each row
width	plot size: width
height	plot size: height

See Also

[call.stan](#)

r.pred.subgrp.effect *Predictive Distribution*

Description

Get the predictive distribution of the subgroup treatment effects

Usage

```
r.pred.subgrp.effect(stan.rst, dat.sub, var.estvar, vrange)
```

Arguments

stan.rst	a class beanz.stan object generated by <code>call.stan</code>
dat.sub	dataset with subgroup treatment effect summary data
var.estvar	column names in dat.sub that corresponds to treatment effect estimation and the estimated variance
vrange	the pair of Δ_1 and Δ_2 . see beanz-package .

Value

A dataframe of predicted subgroup treatment effects. That is, the distribution of

$$\theta_g | \hat{\theta}_1, \hat{\sigma}_1^2, \dots, \hat{\theta}_G, \hat{\sigma}_G^2.$$

Examples

```
## Not run:
var.cov <- c("sodium", "lvef", "any.vasodilator.use");
var.resp <- "y";
var.trt <- "trt";
var.censor <- "censor";
resptype <- "survival";
var.estvar <- c("Estimate", "Variance");

subgrp.effect <- r.get.subgrp.raw(solvd.sub,
                                var.resp = var.resp,
                                var.trt = var.trt,
                                var.cov = var.cov,
                                var.censor = var.censor,
                                resptype = resptype);

rst.nse <- call.stan("nse", dat.sub=subgrp.effect,
                   var.estvar = var.estvar, var.cov = var.cov,
                   lst.par.pri = list(vtau=1000, vrange=c(0,0)),
                   chains=1, iter=4000,
                   warmup=2000, thin=2, seed=1000);
pred.effect <- r.pred.subgrp.effect(rst.nes,
```

```

dat.sub = solvd.sub,
var.estvar = var.estvar,
vrange = c(0,0));

## End(Not run)

```

r.rpt.tbl	<i>Summary table of treatment effects</i>
-----------	---

Description

Compare the DIC from different models and report the summary of treatment effects based on the model with the smallest DIC value

Usage

```
r.rpt.tbl(lst.stan.rst, dat.sub, var.cov, cut = 0, digits = 3)
```

Arguments

lst.stan.rst	list of class <code>beanz.stan</code> results from <code>call.stan</code> for different models
dat.sub	dataset with subgroup treatment effect summary data
var.cov	array of column names in <code>dat.sub</code> that corresponds to binary or ordinal baseline covaraites
cut	cut point to compute the probabilitby that the posterior subgroup treatment effects is below
digits	number of digits in the summary result table

Value

A dataframe with summary statistics of the model selected by DIC

r.subgrp.effect	<i>Get subgroup treatment effect estimation and variance</i>
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Description

Compute subgroup treatment effect estimation and variance for subgroup effect summary data. The estimation and variance are combined if there are multiple record of the same subgroup, defined by the covariates, in the data.

Usage

```
r.subgrp.effect(data.all, var.ey, var.variance, var.cov)
```

Arguments

<code>data.all</code>	subject level dataset
<code>var.ey</code>	column name in <code>data.all</code> for estimated treatment effect
<code>var.variance</code>	column name in <code>data.all</code> for variance of subgroup treatment assignment
<code>var.cov</code>	array of column names in <code>dat.all</code> that corresponds to binary or ordinal baseline covaraites

Value

A dataframe with treatment effect estimation and variance for each subgroup

<code>run.beanz</code>	<i>Run Web-Based BEANZ application</i>
------------------------	--

Description

Call Shiny to run `beanz` as a web-based application

Usage

```
run.beanz()
```

<code>solvd.sub</code>	<i>Subject level data from SOLVD trial</i>
------------------------	--

Description

Dataset for use in **beanz** examples and vignettes.

Format

A dataframe with 6 variables:

trt treatment assignment
y time to death or first hospitalization
sensor censoring status
sodium level of sodium
lvef level of lvef
any.vasodilator.use level of use of vasodilator

Details

Subject level data from SOLVD trial. SOLVD is a randomized controlled trial of the effect of an Angiotensin-converting-enzyme inhibitor (ACE inhibitor) called enalapril on survival in patients with reduced left ventricular ejection fraction and congestive heart failure (CHF).

References

Solvd Investigators and others, Effect of enalapril on survival in patients with reduced left ventricular ejection fraction and congestive heart failure. N Engl J Med. 1991, 325:293-302

summary.stan	<i>Posterior subgroup treatment effects</i>
--------------	---

Description

Present the posterior subgroup treatment effects

Usage

```
r.summary.stan(stan.rst, sel.grps = NULL, ref.stan.rst = NULL,
  ref.sel.grps = 1, cut = 0, digits = 3)
```

```
r.plot.stan(stan.rst, sel.grps = NULL, ref.stan.rst = NULL,
  ref.sel.grps = 1, ...)
```

```
r.forest.stan(stan.rst, sel.grps = NULL, ref.stan.rst = NULL,
  ref.sel.grps = 1, ..., quants = c(0.025, 0.975))
```

Arguments

stan.rst	a class <code>beanz.stan</code> object generated by <code>call.stan</code>
sel.grps	an array of subgroup numbers to be included in the summary results
ref.stan.rst	a class <code>beanz.stan</code> object from <code>call.stan</code> that is used as the reference
ref.sel.grps	subgroups from the reference model to be included in the summary table
cut	cut point to compute the probability that the posterior subgroup treatment effects is below
digits	number of digits in the summary result table
...	options for plot function
quants	lower and upper quantiles of the credible intervals in the forest plot

Value

`r.summary.stan` generates a dataframe with summary statistics of the posterior treatment effect for the selected subgroups. `r.plot.stan` generates the density plot of the posterior treatment effects for the selected subgroups. `r.forest.stan` generates the forest plot of the posterior treatment effects.

See Also[call.stan](#)**Examples**

```
## Not run:  
sel.grps <- c(1,4,5);  
tbl.sub <- r.summary.stan(rst.sr, ref.stan.rst=rst.nse, ref.sel.grps=1);  
r.plot.stan(rst.sr, sel.grps = sel.grps, ref.stan.rst=rst.nse, ref.sel.grps=1);  
r.forest.stan(rst.sr, sel.grps = sel.grps, ref.stan.rst=rst.nse, ref.sel.grps=1);  
## End(Not run)
```

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