Sample Size and Power

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Fall 2008

Objectives

- Intuition behind power and sample size calculations
- Common sample size formulas for the tests
- Getting through your IRB

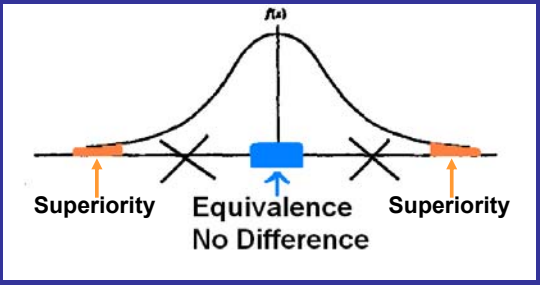
Take Away Message

- Get some input from a statistician
  - This part of the design is vital and mistakes can be costly!
- Take all calculations with a few grains of salt
  - "Fudge factor" is important!
- Round UP, never down (ceiling)
  - Up means 10.01 becomes 11
- Analysis Follows Design

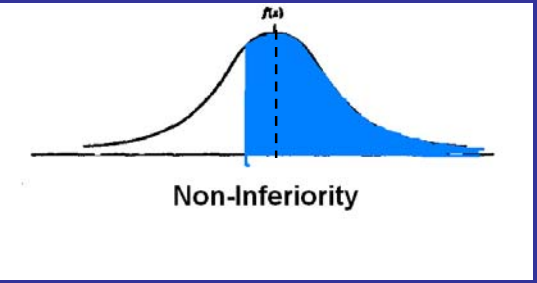
Vocabulary

- Arm = Sample = Group
- Demonstrate superiority
  - Detect *difference* between treatments
- Demonstrate equally effective
  - Equivalence trial or a 'negative' trial
  - Sample size required to demonstrate equivalence larger than required to demonstrate a difference
- Demonstrate non-inferiority
  - Lots of issues

Superiority vs. Equivalence



Non-Inferiority



Vocabulary (2)

- Follow-up period
  - How long a participant is followed
- Censored
  - Participant is no longer followed
    - Incomplete follow-up (common)
    - Administratively censored (end of study)
- More after lunch!

Outline

- ➢ Power
- Basic Sample Size Information
- Examples (see text for more)
- Changes to the basic formula
- Multiple comparisons
- Poor proposal sample size statements
- Conclusion and Resources

Power Depends on Sample Size

- Power = $1-\beta = P(\text{ reject } H_0 \mid H_1 \text{ true })$
  - "Probability of rejecting the null hypothesis if the alternative hypothesis is true."
- More subjects ➔ higher power

Power is Affected by…..

- Variation in the outcome (σ^2)
  - $\downarrow \sigma^2 \rightarrow$ power $\uparrow$
- Significance level (α)
  - $\uparrow \alpha \rightarrow$ power $\uparrow$
- Difference (effect) to be detected (δ)
  - $\uparrow \delta \rightarrow$ power $\uparrow$
- One-tailed vs. two-tailed tests
  - Power is greater in one-tailed tests than in comparable two-tailed tests

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Power Changes

- 2n = 32, 2 sample test, 81% power, δ=2, σ = 2, α = 0.05, 2-sided test
- Variance/Standard deviation
  - σ: 2 → 1 Power: 81% → 99.99%
  - σ: 2 → 3 Power: 81% → 47%
- Significance level (α)
  - α : 0.05 → 0.01 Power: 81% → 69%
  - α : 0.05 → 0.10 Power: 81% → 94%

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Power Changes

- 2n = 32, 2 sample test, 81% power, δ=2, σ = 2, α = 0.05, 2-sided test
- Difference to be detected (δ)
  - δ : 2 → 1 Power: 81% → 29%
  - δ : 2 → 3 Power: 81% → 99%
- Sample size (n)
  - n: 32 → 64 Power: 81% → 98%
  - n: 32 → 28 Power: 81% → 75%
- One-tailed vs. two-tailed tests
  - Power: 81% → 88%

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Power should be….?

- Phase III: industry minimum = 80%
- Some say Type I error = Type II error
- Many large "definitive" studies have power around 99.9%
- Proteomics/genomics studies: aim for high power because Type II error a bear!

Power Formula

- Depends on study design
- Not hard, but can be VERY algebra intensive
- May want to use a computer program or statistician

Outline

✓Power

➢Basic Sample Size Information

- Examples (see text for more)
- Changes to the basic formula
- Multiple comparisons
- Rejected sample size statements
- Conclusion and Resources

Basic Sample Size Information

- What to think about before talking to a statistician
- What information to take to a statistician
  - In addition to the background to the project

Sample Size Formula Information

- Variables of interest
  - type of data e.g. continuous, categorical
- Desired power
- Desired significance level
- Effect/difference of clinical importance
- Standard deviations of continuous outcome variables
- One or two-sided tests

Sample Size & Data Structure

- Paired data
- Repeated measures
- Groups of equal sizes
- Hierarchical or nested data

Sample Size & Study Design

- Randomized controlled trial (RCT)
- Block/stratified-block randomized trial
- Equivalence trial
- Non-randomized intervention study
- Observational study
- Prevalence study
- Measuring sensitivity and specificity

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Nonrandomized?

- Non-randomized studies looking for differences or associations
  - Require larger sample to allow adjustment for confounding factors
- Absolute sample size is of interest
  - Surveys sometimes take % of population approach

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Take Away

- Study's primary outcome
  - Basis for sample size calculation
  - Secondary outcome variables considered important? Make sure sample size is sufficient
- Increase the 'real' sample size to reflect loss to follow up, expected response rate, lack of compliance, etc.
  - Make the link between the calculation and increase

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Outline

✓Power
✓Basic sample size information
➢Examples (see text for more)
- Changes to the basic formula
- Multiple comparisons
- Rejected sample size statements
- Conclusion and Resources

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Sample Size in Clinical Trials

- Two groups
- Continuous outcome
- Mean difference
- Similar ideas hold for other outcomes

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Phase I: Dose Escalation

- Dose limiting toxicity (DLT) must be defined
- Decide a few dose levels (e.g. 4)
- At least three patients will be treated on each dose level (cohort)
- Not a power or sample size calculation issue

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Phase I (cont.)

- Enroll 3 patients
- If 0 out of 3 patients develop DLT
  - Escalate to new dose
- If DLT is observed in 1 of 3 patients
  - Expand cohort to 6
  - Escalate if 0 out of the 3 new patients do not develop DLT (i.e. 1/6 at that dose develop DLT)

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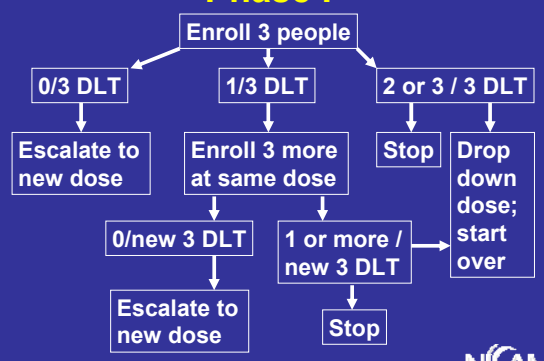
Phase I



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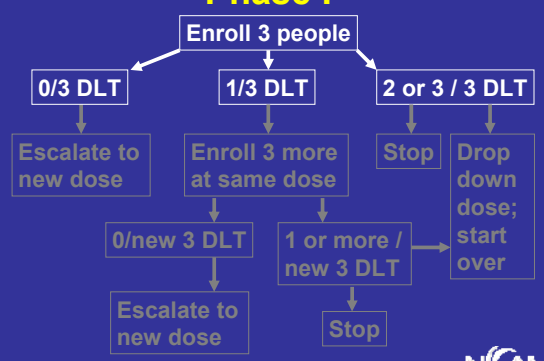
Phase I



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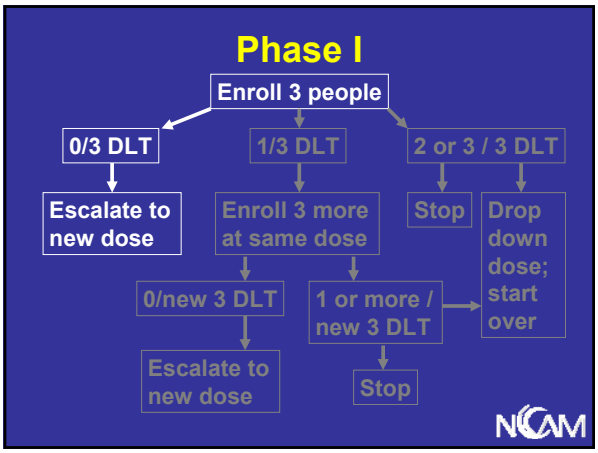
Phase I
Enroll 3 people
0/3 DLT
1/3 DLT
2 or 3 / 3 DLT
Escalate to new dose
Enroll 3 more at same dose
Stop
Drop down dose; start over
0/new 3 DLT
1 or more / new 3 DLT
Escalate to new dose
Stop
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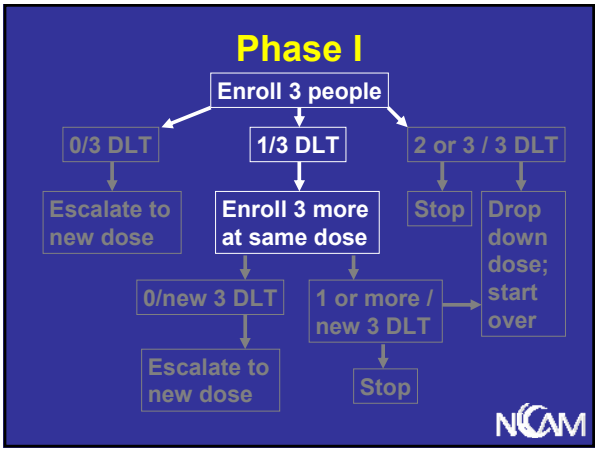
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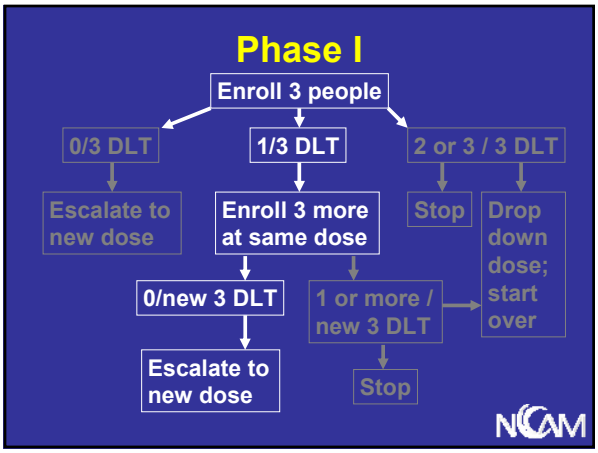
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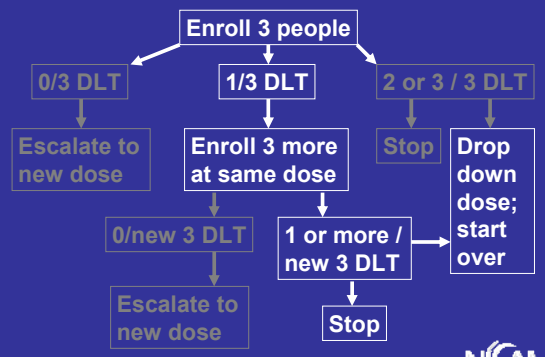

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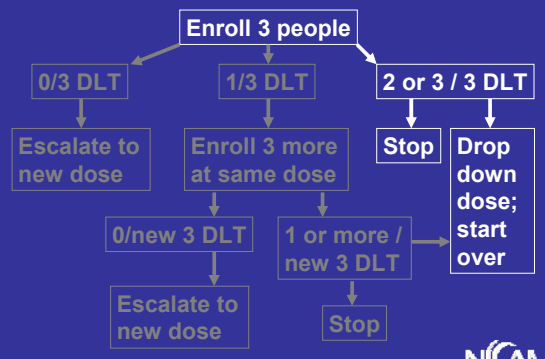

Phase I (cont.)

- Maximum Tolerated Dose (MTD)
  - Dose level immediately below the level at which ≥2 patients in a cohort of 3 to 6 patients experienced a DLT
- Usually go for "safe dose"
  - MTD or a maximum dosage that is pre-specified in the protocol

Number of pts with DLT	Decision
0/3	Escalate one level
1/3	Enroll 3 more at current level
0/3 + 0/3 *(To get here a de-escalation rule must have been applied at the next higher dose level)*	**STOP** and choose current level as MTD
1/3 + 0/3	Escalate one level *(unless a de-escalation rule was applied at next higher level, in which case choose current level as MTD)*
1/3 + {1/3* or 2/3 or 3/3}	**STOP*** and choose previous level as MTD *(unless previous level has only 3 patients, in which case treat 3 more at previous level)*
2/3 or 3/3	**STOP** and choose previous level as MTD *(unless previous level has only 3 patients, in which case treat 3 more at previous level)*

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Phase I Note

- *Implicitly targets a dose with Pr (Toxicity) ≤ 0.17; if at 1/3+1/3 decide *current* level is MTD then the Pr (Toxicity) ≤ 0.33
- Entry of patients to a new dose level does not occur until all patients in the previous level are beyond a certain time frame where you look for toxicity
- Not a power or sample size calculation issue

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Phase II Designs

- Screening of new therapies
- Not to prove 'final' efficacy, usually
  - Efficacy based on surrogate outcome
- Sufficient activity to be tested in a randomized study
- Issues of safety still important
- Small number of patients

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Phase II Design Problems

- Placebo effect
- Investigator bias
- Might be unblinded or single blinded treatment
- Regression to the mean

Phase II Example: Two-Stage Optimal Design

- Single arm, two stage, using an optimal design & predefined response
- Rule out response probability of 20% (H_0: p=0.20)
- Level that demonstrates useful activity is 40% (H_1:p=0.40)
- $\alpha = 0.10$, $\beta = 0.10$

Phase II: Two-Stage Optimal Design

- Seek to rule out undesirably low response probability
  - E.g. only 20% respond (p0=0.20)
- Seek to rule out p0 in favor of p1; shows "useful" activity
  - E.g. 40% are stable (p1=0.40)

Two-Stage Optimal Design

- Let α = 0.1 (10% probability of accepting a poor agent)
- Let β = 0.1 (10% probability of rejecting a good agent)
- Charts in Simon (1989) paper with different p1 – p0 amounts and varying α and β values

Table from Simon (1989)

Table 1 Designs for $p_1 - p_0 = 0.20$[a]

		Optimal Design				Minimax Design			
		Reject Drug if Response Rate				Reject Drug if Response Rate			
p_0	p_1	$\leq r_1/n_1$	$\leq r/n$	EN(p_0)	PET(p_0)	$\leq r_1/n_1$	$\leq r/n$	EN(p_0)	PET(p_0)
0.05	0.25	0/9	2/24	14.5	0.63	0/13	2/20	16.4	0.51
		0/9	2/17	12.0	0.63	0/12	2/16	13.8	0.54
		0/9	3/30	16.8	0.63	0/15	3/25	20.4	0.46
0.10	0.30	1/12	5/35	19.8	0.65	1/16	4/25	20.4	0.51
		1/10	5/29	15.0	0.74	1/15	5/25	19.5	0.55
		2/18	6/35	22.5	0.71	2/22	6/33	26.2	0.62
0.20	0.40	3/17	10/37	26.0	0.55	3/19	10/36	28.3	0.46
		3/13	12/43	20.6	0.75	4/18	10/33	22.3	0.50
		4/19	15/54	30.4	0.67	5/24	13/45	31.2	0.66
0.30	0.50	7/22	17/46	29.9	0.67	7/28	15/39	35.0	0.36
		5/15	18/46	23.6	0.72	6/19	16/39	25.7	0.48
		8/24	24/63	34.7	0.73	7/24	21/53	36.6	0.56
0.40	0.60	7/18	22/46	30.2	0.56	11/28	20/41	33.8	0.55
		7/16	23/46	24.5	0.72	17/34	20/39	34.4	0.91
		11/25	32/66	36.0	0.73	12/29	27/54	38.1	0.64
0.50	0.70	11/21	26/45	29.0	0.67	11/23	23/39	31.0	0.50
		8/15	26/43	23.5	0.70	17/31	23/37	37.7	0.44
		13/24	36/61	34.0	0.73	14/27	30/53	36.1	0.65
0.60	0.80	6/11	26/38	25.4	0.47	18/27	24/35	28.5	0.82
		7/11	30/43	20.5	0.70	8/13	25/35	20.8	0.65
		12/19	37/53	29.5	0.69	15/26	32/45	35.9	0.48
0.70	0.90	6/9	22/28	17.8	0.54	11/16	20/25	20.1	0.55
		4/6	22/27	14.8	0.58	19/23	21/26	23.2	0.95
		11/15	29/36	21.2	0.70	13/18	26/32	22.7	0.67

[a]For each value of (p_0, p_1), designs are given for three sets of error probabilities (α, β). The first, second and third rows correspond to error probability limits (0.10, 0.10), (0.05, 0.20), and (0.05, 0.10) respectively. For each design, EN(p_0) and PET(p_0) denote the expected sample size and the probability of early termination when the true response probability is p_0.

Blow up: Simon (1989) Table

Table 1 Designs for $p_1 - p_0 = 0.20$[a]

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		0/9	2/17	12.0	0.63
		0/9	3/30	16.8	0.63
0.10	0.30	1/12	5/35	19.8	0.65
		1/10	5/29	15.0	0.74
		2/18	6/35	22.5	0.71
0.20	0.40	3/17	10/37	26.0	0.55
		3/13	12/43	20.6	0.75
		4/19	15/54	30.4	0.67

Phase II Example

- Initially enroll 17 patients.
  - 0-3 of the 17 have a clinical response then stop accrual and assume not an active agent
- If ≥ 4/17 respond, then accrual will continue to 37 patients

Phase II Example

- If 4-10 of the 37 respond this is insufficient activity to continue
- If ≥ 11/37 respond then the agent will be considered active
- Under this design if the null hypothesis were true (20% response probability) there is a 55% probability of early termination

Sample Size Differences

- If the null hypothesis (H_0) is true
- Using two-stage optimal design
  - On average 26 subjects enrolled
- Using a 1-sample test of proportions
  - 34 patients
  - If feasible
- Using a 2-sample randomized test of proportions
  - 86 patients per group

Phase II: Historical Controls

- Want to double disease X survival from 15.7 months to 31 months.
- $\alpha = 0.05$, one tailed, $\beta = 0.20$
- Need 60 patients, about 30 in each of 2 arms; can accrue 1/month
- Need 36 months of follow-up
- Use historical controls

Phase II: Historical Controls

- Old data set from 35 patients treated at NCI with disease X, initially treated from 1980 to 1999
- Currently 3 of 35 patients alive
- Median survival time for historical patients is 15.7 months
- Almost like an observational study
- Use Dixon and Simon (1988) method for analysis

Phase II Summary

Study Design	*Advantages*	*Disadvantages*
1 arm	Small n	No control
1 arm 2-stage	Small n, stop early	No control, correct rules
Historical controls	Small n, some control	Accurate control ?
2 arm	Control	Larger n

Phase III Survival Example

- Primary objective: determine if patients with metastatic melanoma who undergo Procedure A have a different overall survival compared with patients receiving standard of care (SOC)
- Trial is a two arm randomized phase III single institution trial

Number of Patients to Enroll?

- 1:1 ratio between the two arms
- 80% power to detect a difference between 8 month median survival and 16 month median survival
- Two-tailed $\alpha = 0.05$
- 24 months of follow-up after the last patient has been enrolled
- 36 months of accrual

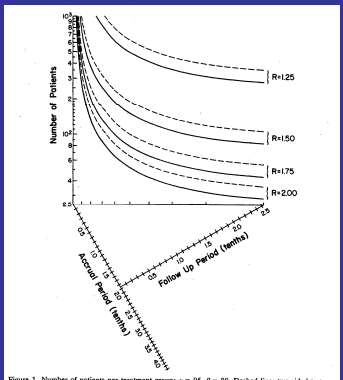
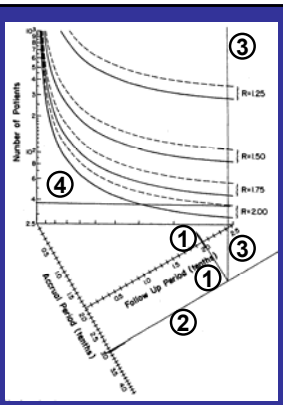
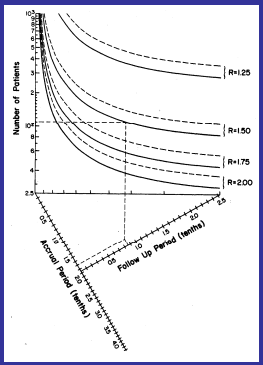


Figure 1. Number of patients per treatment group; $\alpha = .05$, $\beta = .80$. Dashed line: two-sided tests. Solid line: one-sided tests.



Phase III Survival

- Look at nomograms (Schoenfeld and Richter). Can use formulas
- Need 38/arm, so let's try to recruit 42/arm – total of 84 patients
- Anticipate approximately 30 patients/year entering the trial



Non-Survival Simple Sample Size

- Start with 1-arm or 1-sample study
- Move to 2-arm study
- Study with 3+ arms cheat trick
  - Calculate PER ARM sample size for 2-arm study
  - Use that PER ARM
  - Does not always work; typically ok

1-Sample N Example

- Study effect of new sleep aid
- 1 sample test
- Baseline to sleep time after taking the medication for one week
- Two-sided test, α = 0.05, power = 90%
- Difference = 1 (4 hours of sleep to 5)
- Standard deviation = 2 hr

Sleep Aid Example

- 1 sample test
- 2-sided test, α = 0.05, 1-β = 90%
- σ = 2hr (standard deviation)
- δ = 1 hr (difference of interest)

$$n = \frac{(Z_{1-\alpha/2} + Z_{1-\beta})^2 \sigma^2}{\delta^2} = \frac{(1.960 + 1.282)^2 2^2}{1^2} = 42.04 \approx 43$$

Short Helpful Hints

- In humans n = 12-15 gives somewhat stable variance
  - Not about power, about stability
  - 15/arm minimum good rule of thumb
- If n < 20-30, check t-distribution
- Minimum 10 participants/variable
  - Maybe 100 per variable

Sample Size: Change Effect or Difference

- Change difference of interest from 1hr to 2 hr
- n goes from 43 to 11

$$n = \frac{(1.960 + 1.282)^2 2^2}{2^2} = 10.51 \approx 11$$

Sample Size: Iteration and the Use of *t*

- Found n = 11 using Z
- Use t_{10} instead of Z
  - t_{n-1} for a simple 1 sample
- Recalculate, find n = 13
- Use t_{12}
- Recalculate sample size, find n = 13
  - Done
- Sometimes iterate several times

Sample Size: Change Power

- Change power from 90% to 80%
- n goes from 11 to 8
- (Small sample: start thinking about using the t distribution)

$$n = \frac{(1.960 + 0.841)^2 2^2}{2^2} = 7.85 \approx 8$$

Sample Size: Change Standard Deviation

- Change the standard deviation from 2 to 3
- n goes from 8 to 18

$$n = \frac{(1.960 + 0.841)^2 3^2}{2^2} = 17.65 \approx 18$$

Sleep Aid Example: 2 Arms Investigational, Control

- Original design (2-sided test, α = 0.05, 1-β = 90%, σ = 2hr, δ = 1 hr)
- Two sample randomized parallel design
- Needed 43 in the one-sample design
- In 2-sample need twice that, in each group!
- 4 times as many people are needed in this design

$$n = \frac{2(Z_{1-\alpha/2} + Z_{1-\beta})^2 \sigma^2}{\delta^2} = \frac{2(1.960 + 1.282)^2 2^2}{1^2} = 84.1 \approx 85 \rightarrow 170 \text{ total!}$$

Sleep Aid Example: 2 Arms Investigational, Control

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$$n = \frac{2(Z_{1-\alpha/2} + Z_{1-\beta})^2 \sigma^2}{\delta^2} = \frac{2(1.960 + 1.282)^2 2^2}{1^2} = 84.1 \approx 85 \rightarrow 170 \text{ total!}$$

Aside: 5 Arm Study

- Sample size per arm = 85
- 85*5 = 425 total
  - Similar 5 arm study
  - Without considering multiple comparisons

Sample Size: Change Effect or Difference

- Change difference of interest from 1hr to 2 hr
- n goes from 170 to 44

$$n = \frac{2(1.960 + 1.282)^2 2^2}{2^2} = 21.02 \approx 22 \rightarrow 44 \text{ total}$$

Sample Size: Change Power

- Change power from 90% to 80%
- n goes from 44 to 32

$$n = \frac{2(1.960 + 0.841)^2 2^2}{2^2} = 15.69 \approx 16 \rightarrow 32 \text{ total}$$

Sample Size: Change Standard Deviation

- Change the standard deviation from 2 to 3
- n goes from 32 to 72

$$n = \frac{2(1.960 + 0.841)^2 3^2}{2^2} = 35.31 \approx 36 \rightarrow 72 \text{ total}$$

Conclusion

- Changes in the difference of interest have HUGE impacts on sample size
  - 20 point difference → 25 patients/group
  - 10 point difference → 100 patients/group
  - 5 point difference → 400 patients/group
- Changes in α, β, σ, number of samples, if it is a 1- or 2-sided test can all have a large impact on your sample size calculation

2-Arm Study's TOTAL Sample Size = $2N = \frac{4(Z_{1-\alpha/2} + Z_{1-\beta})^2 \sigma^2}{\delta^2}$

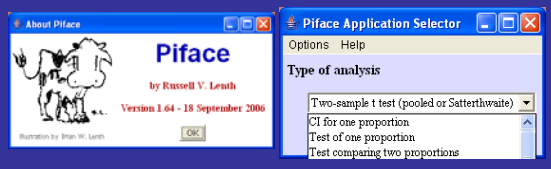
Live Statistical Consult!

- Sample size/Power calculation: cholesterol in hypertensive men example (Hypothesis Testing lecture)
- Choose your study design
  - Data on 25 hypertensive men (mean 220, s=38.6)
  - 20-74 year old male population: mean serum cholesterol is 211 mg/ml with a standard deviation of 46 mg/ml

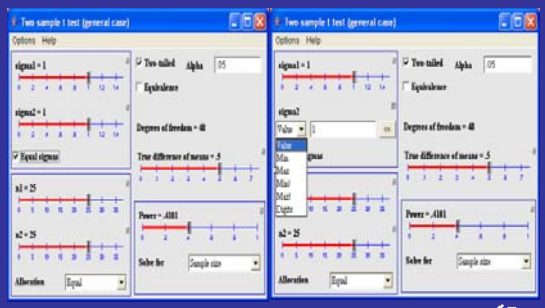
Example

- Calculate power with the numbers given
- What is the power to see a 19 point difference in mean cholesterol with 25 people in
  - Was it a single sample or 2 sample example?

Sample Size Rulers



JAVA Sample Size



Put in 1-Sample Example #s

- 1 arm, t-test
- Sigma (sd) = 38.6
- True difference of means = 220-211=9
- n=25
- 2 sided (tailed) alpha = 0.05
  - Power=XXXX
- 90% power
  - Solve for sample size n=XXXX

Move the Values Around

- Sigma (standard deviation, sd)
- Difference between the means

Put in 2-Sample Example #s

- 2 arms, t-test
- Equal sigma (sd) in each arm = 2
- 2 sided (tailed) alpha = 0.05
- True difference of means = 1
- 90% power
- Solve for sample size

Keep Clicking "OK" Buttons

Other Designs?

Sample Size: Matched Pair Designs

- Similar to 1-sample formula
- Means (paired t-test)
  - Mean difference from paired data
  - Variance of differences
- Proportions
  - Based on discordant pairs

Examples in the Text

- Several with paired designs
- Two and one sample means
- Proportions
- How to take pilot data and design the next study

Cohen's Effect Sizes

- Large (.8), medium (.5), small (.2)
- Popular esp. in social sciences
- Do NOT use
  - Need to think
- 'Medium' yields same sample size regardless of what you are measuring

Take Home: What you need for N

- What difference is scientifically important in units – *thought, disc.*
  - 0.01 inches?
  - 10 mm Hg in systolic BP?
- How variable are the measurements (accuracy)? – *Pilot!*
  - Plastic ruler, Micrometer, Caliper

Take Home: N

- Difference (effect) to be detected (δ)
- Variation in the outcome (σ^2)
- Significance level (α)
  - One-tailed vs. two-tailed tests
- Power
- Equal/unequal arms
- Superiority or equivalence

Outline

✓ Power
✓ Basic sample size information
✓ Examples (see text for more)
➢ Changes to the basic formula/ Observational studies
- Multiple comparisons
- Rejected sample size statements
- Conclusion and Resources

Unequal #s in Each Group

- Ratio of cases to controls
- Use if want λ patients randomized to the treatment arm for every patient randomized to the placebo arm
- Take no more than 4-5 controls/case

$$n_2 = \lambda n_1 \rightarrow \lambda \text{ controls for every case}$$

$$n_1 = \frac{(Z_{1-\alpha/2} + Z_{1-\beta})^2(\sigma_1^2 + \sigma_2^2/\lambda)}{\delta^2}$$

K:1 Sample Size Shortcut

- Use equal variance sample size formula: TOTAL sample size increases by a factor of

  $(k+1)^2/4k$
- Ex: Total sample size for two equal groups = 26; want 2:1 ratio
- $26*(2+1)^2/(4*2) = 26*9/8 = 29.25 \approx 30$
- 20 in one group and 10 in the other

Unequal #s in Each Group: Fixed # of Cases

- Case-Control Study
- Only so many new devices
- Sample size calculation says n=13 cases and controls are needed
- Only have 11 cases!
- Want the same precision
- n_0 = 11 cases
- kn_0 = # of controls

How many controls?

$$k = \frac{n}{2n_0 - n}$$

- k = 13 / (2*11 – 13) = 13 / 9 = 1.44
- kn_0 = 1.44*11 ≈ 16 controls (and 11 cases) = 27 total (controls + cases)
  - Same precision as 13 controls and 13 cases (26 total)

of Events is Important

- Cohort of exposed and unexposed people
- Relative Risk = R
- Prevalence in the unexposed population = π_1

Formulas and Example

$$R = \frac{\text{Risk of event in exposed group}}{\text{Risk of event in unxposed group}}$$

$$n_1 = \frac{(Z_{1-\alpha/2} + Z_{1-\beta})^2}{2(\sqrt{R} - 1)^2} = \#\text{of events in unexposed group}$$

$$n_2 = Rn_1 = \#\text{events in exposed group}$$

n_1 and n_2 are the number of events in the two groups required to detect a relative risk of R with power 1-β

$$N = n_1 / \pi_1 = \ \#\text{ subjects per group}$$

of Covariates and # of Subjects

- At least 10 subjects for every variable investigated
  - In logistic regression
  - No general theoretical justification
  - This is stability, not power
  - Peduzzi et al., (1985) unpredictable biased regression coefficients and variance estimates
- Principal component analysis (PCA) (Thorndike 1978 p 184): $N \geq 10m+50$ or even $N \geq m^2 + 50$

Balanced Designs: Easier to Find Power / Sample Size

- Equal numbers in two groups is the easiest to handle
- If you have more than two groups, still, equal sample sizes easiest
- Complicated design = simulations
  - Done by the statistician

Outline

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➢Multiple comparisons
- Rejected sample size statements
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Multiple Comparisons

- If you have 4 groups
  - All 2 way comparisons of means
  - 6 different tests
- Bonferroni: divide α by # of tests
  - 0.025/6 ≈ 0.0042
  - Common method; long literature
- High-throughput laboratory tests

DNA Microarrays/Proteomics

- Same formula (Simon et al. 2003)
  - $\alpha = 0.001$ and $\beta = 0.05$
  - Possibly stricter
- Simulations (Pepe 2003)
  - based on pilot data
  - k_0 = # genes going on for further study
  - k_1 = rank of genes want to ensure you get

  $P[\text{ Rank }(g) \le k_0 \mid \text{True Rank }(g) \le k_1]$

Outline

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Me, too! No, Please Justify N

- "A previous study in this area recruited 150 subjects and found highly significant results (p=0.014), and therefore a similar sample size should be sufficient here."
  - Previous studies may have been 'lucky' to find significant results, due to random sampling variation.

NCAM

No Prior Information

- "Sample sizes are not provided because there is no prior information on which to base them."
  - Find previously published information
  - Conduct small pre-study
  - If a very preliminary pilot study, sample size calculations not usually necessary

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Variance?

- No prior information on standard deviations
  - Give the size of difference that may be detected in terms of number of standard deviations

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Number of Available Patients

- "The clinic sees around 50 patients a year, of whom 10% may refuse to take part in the study. Therefore over the 2 years of the study, the sample size will be 90 patients. "
  - Although most studies need to balance feasibility with study power, the sample size should not be decided on the number of available patients alone.
  - If you know # of patients is an issue, can phrase in terms of power

Outline

✓Power
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✓Multiple comparisons
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➢Conclusion and Resources

Conclusions: What Impacts Sample Size?

- Difference of interest
  - 20 point difference → 25 patients/group
  - 5 point difference → 400 patients/group
- σ, α, β
- Number of arms or samples
- 1- or 2-sided test

Total Sample Size 2-Armed/Group/Sample Test

$$2N = \frac{4(Z_{1-\alpha/2} + Z_{1-\beta})^2 \sigma^2}{\delta^2}$$

No Estimate of the Variance?

- Make a sample size or power table
- Make a graph
- Use a wide variety of possible standard deviations
- Protect with high sample size if possible

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Top 10 Statistics Questions

10. Exact mechanism to randomize patients
9. Why stratify? (EMEA re: dynamic allocation
8. Blinded/masked personnel
   - Endpoint assessment

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Top 10 Statistics Questions

7. Each hypothesis
   - Specific analyses
   - Specific sample size
6. How / if adjusting for multiple comparisons
5. Effect modification

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Top 10 Statistics Questions

4. Interim analyses (if yes)
   - What, when, error spending model / stopping rules
   - Accounted for in the sample size ?
3. Expected drop out (%)
2. How to handle drop outs and missing data in the analyses?

NCAM

Top 10 Statistics Questions

1. Repeated measures / longitudinal data
   - Use a linear mixed model instead of repeated measures ANOVA
     - Many reasons to NOT use repeated measures ANOVA; few reasons to use
   - Similarly generalized estimating equations (GEE) if appropriate

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Analysis Follows Design

Questions → Hypotheses → Experimental Design → Samples → Data → Analyses →Conclusions

- Take all of your design information to a statistician early and often
  - Guidance
  - Assumptions

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Resources: General Books

- Hulley et al (2001) *Designing Clinical Research, 2nd ed.* LWW
- Rosenthal (2006) *Struck by Lightning: The curious world of probabilities*
- Bland (2000) *An Introduction to Medical Statistics, 3rd. ed.* Oxford University Press
- Armitage, Berry and Matthews (2002) *Statistical Methods in Medical Research, 4th ed.* Blackwell, Oxford

Resources: General/Text Books

- Altman (1991) *Practical Statistics for Medical Research.* Chapman and Hall
- Fisher and Van Belle (1996, 2004) Wiley
- Simon et al. (2003) *Design and Analysis of DNA Microarray Investigations.* Springer Verlag
- Rosner *Fundamentals of Biostatistics*. Choose an edition. Has a study guide, too.

Sample Size Specific Tables

- Continuous data: Machin *et al.* (1998) *Statistical Tables for the Design of Clinical Studies, Second Edition* Blackwell, Oxford
- Categorical data: Lemeshow *et al.* (1996) *Adequacy of sample size in health studies.* Wiley
- Sequential trials: Whitehead, J. (1997) *The Design and Analysis of Sequential Clinical Trials, revised 2nd. ed.* Wiley
- Equivalence trials: Pocock SJ. (1983) *Clinical Trials: A Practical Approach.* Wiley

Resources: Articles

- Simon R. Optimal two-stage designs for phase II clinical trials. *Controlled Clinical Trials*. 10:1-10, 1989.
- Thall, Simon, Ellenberg. A two-stage design for choosing among several experimental treatments and a control in clinical trials. *Biometrics.* 45(2):537-547, 1989.

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Resources: Articles

- Schoenfeld, Richter. Nomograms for calculating the number of patients needed for a clinical trial with survival as an endpoint. *Biometrics.* 38(1):163-170, 1982.
- Bland JM and Altman DG. One and two sided tests of significance. *British Medical Journal* 309: 248, 1994.
- Pepe, Longton, Anderson, Schummer. Selecting differentially expressed genes from microarry experiments. *Biometrics.* 59(1):133-142, 2003.

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Resources: FDA Guidance

- http://www.fda.gov/cdrh/ode/odeot476.html (devices, non-diagnostic)
- http://www.fda.gov/cdrh/osb/guidance/1620.html (diagnostics)
- And all the ones listed before

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Resources: URLs

- Sample size calculations simplified
  - http://www.tufts.edu/~gdallal/SIZE.HTM
- Stat guide: research grant applicants, St. George's Hospital Medical School (http://www.sgul.ac.uk/depts/chs/chs_research/stat_guide/guide.cfm)
  - http://tinyurl.com/2mh42a
- Software: nQuery, EpiTable, SeqTrial, PS (http://biostat.mc.vanderbilt.edu/twiki/bin/view/Main/PowerSampleSize)
  - http://tinyurl.com/zoysm
- Earlier lectures

Questions?