Maximin Optimal Cluster Randomized Designs Accounting for Treatment Effect Heterogeneity

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August 11, 2022

Disclosures

Research in this presentation was supported by a Patient-Centered Outcomes Research Institute Award® (PCORI® Award ME-2020C3-21072), and by CTSA Grant Number UL1 TR001863 from the National Center for Advancing Translational Science (NCATS), a component of the National Institutes of Health (NIH). The statements presented in this article are solely the responsibility of the authors and do not necessarily represent the views of PCORI®, its Board of Governors or Methodology Committee, or the National Institutes of Health.

Introduction

- Cluster randomized trials (CRT): treatment randomized at cluster level; outcomes (typically) collected at individual level
- Heterogeneous treatment effects (HTE): effect modifiers driving variations in a patient's response to interventions

Cluster treatment indicator

$$Y_{ij} = \beta_1 + \beta_2 W_i + \beta_3 X_{ij} + \beta_4 X_{ij} W_i + \gamma_i + \epsilon_{ij} \quad (1)$$

Individual covariate

HTE

- **Confirmatory** HTE analyses must be pre-specified
  - Little guidance on **how to power** these analyses when we are uncertain about the outcome ICC, $\rho_{y|x}$, and covariate ICC, ρ_x

cluster size

$$var(\widehat{\beta_4}) = \sigma^2_{HTE} = \frac{\sigma^2_{y|x}(1-\rho_{y|x})\{1+(m+1)\rho_{y|x}\}}{nm\sigma^2_w\sigma^2_x\{1+(m-2)\rho_{y|x}-(m-1)\rho_x\rho_{y|x}\}} \quad (2)$$

clusters

Outcome ICC

Covariate ICC

[Yang et al.,(2020)]

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Knowledge Gaps

1. What formulations of cluster size *m* and number of clusters *n* will **minimize σ^2_{HTE}**, with respect to a budget constraint, when ICCs are known?

2. When **ICCs are not known**, can we find a (*m*, *n*) design that will be most efficient among scenarios of inefficient ICC combinations?

3. Is there a way to adequately power a CRT for **both** HTE and average treatment effect (ATE) analyses?

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Application to the K-DPP Study

Kerala Diabetes Prevention Program

[Thankappan et al., 2018]

- CRT of peer-support lifestyle diabetes intervention
- Secondary outcome: change in Indian Diabetes Risk Score
  - Post-hoc HTE: IDRS interaction with BMI
- 60 clusters with 10-23 participants each

PLOS MEDICINE

RESEARCH ARTICLE

A peer-support lifestyle intervention for preventing type 2 diabetes in India: A cluster-randomized controlled trial of the Kerala Diabetes Prevention Program

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Abstract

Background

The major efficacy trials on diabetes prevention have used resource-intensive approaches to identify high-risk individuals and deliver lifestyle interventions. Such strategies are not feasible for wider implementation in low- and middle-income countries (LMICs). We aimed to evaluate the effectiveness of a peer-support lifestyle intervention in preventing type 2 diabetes among high-risk individuals identified on the basis of a simple diabetes risk score.

Methods and findings

The Kerala Diabetes Prevention Program was a cluster-randomized controlled trial conducted in 60 polling areas (clusters) of Neyyattinkara taluk (subdistrict) in Trivandrum district, Kerala state, India. Participants (age 30–60 years) were those with an Indian Diabetes Risk Score (IDRS) ≥60 and were free of diabetes on an oral glucose tolerance test (OGTT). A total of 1,007 participants (47.2% female) were enrolled (507 in the control group and 500 in the intervention group). Participants from intervention clusters participated in a 12-month

OPEN ACCESS

Citation: Thankappan KR, Sathish T, Tapp RJ, Shaw JE, Lotfaliany M, Wolfe R, et al. (2018) A peer-support lifestyle intervention for preventing type 2 diabetes in India: A cluster-randomized controlled trial of the Kerala Diabetes Prevention Program. PLoS Med 15(6): e1002575. https://doi.org/10.1371/journal.pmed.1002575

Academic Editor: Ed Gregg, Centers for Disease Control and Prevention, UNITED STATES

Received: December 6, 2017

Accepted: April 27, 2018

Published: June 6, 2018

Data Availability Statement: All data files are available from the figshare database, https://doi.org/10.6084/m9.figshare.5661610.

Funding: The research was supported by funding from the National Health and Medical Research Council (1005324), https://www.nhmrc.gov.au/, and the Fogarty International Centre (D43TW008332), https://www.fic.nih.gov/. The funders had no role in study design, data collection

KG1: HTE Locally Optimal Design

KG1: What formulations of cluster size *m* and number of clusters *n* will minimize σ^2_{HTE}, with respect to a budget constraint, when ICCs are known?

- Locally optimal design (LOD): design that maximizes power/minimizes variance **under budget constraints** for fixed values of design parameters

- Budget constraint:

(3)

per-cluster cost

per-subject cost

$$B = cn + smn$$
$$= n(c + sm) \Rightarrow \boxed{n = \frac{B}{c + sm}}$$

Replace *n* in σ^2_{HTE} and minimize for *m*

KG1: HTE Locally Optimal Design

Proposition 1 - Minimizing σ^2_{HTE} with respect to m, the HTE LOD for a given minimum number of clusters, $\underline{n}$, is:

i. If $\frac{\rho_{y|x}(k+1)}{\rho_{y|x}k+1} < \rho_x \leq 1$ and $m_{\text{opt}} \leq \frac{B/\underline{n}-c}{s}$

$$m_{\text{opt}} = \frac{(1-\rho_{y|x})(1-\rho_x) + \sqrt{\rho_{y|x}^{-1}k^{-1}(1-\rho_{y|x})(\rho_x-\rho_{y|x})\{1-(k+2)\rho_{y|x}+k+1)\rho_x\rho_{y|x}\}}}{k^{-1}(\rho_x-\rho_{y|x})-\rho_{y|x}(1-\rho_x)} \quad (4)$$

$$n_{\text{opt}} = \frac{B}{c+sm_{\text{opt}}}$$

Only depends on cost ratio (c/s)

ii. Otherwise

$$m_{opt} = \frac{B/\underline{n}-c}{s}$$

$$n_{\text{opt}} = \frac{B}{c+sm_{\text{opt}}}$$

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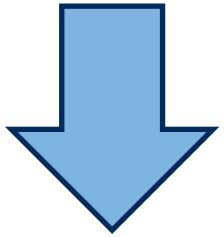
KG1: Application to K-DPP

- Intervention cluster- to -individual cost ratio $\mathrm{k} \approx 30$
  - Accounting for cheaper control arm, assume $k = 20$ and $B = \$20{,}000$

- $\Delta_{IDRS} = -1.5; \Delta_{HTE} = 0.25 \times \Delta_{IDRS} = -0.375$
- $\rho_{y|x} = 0.028, \rho_x = 0.055$



- If minimum of 66 clusters (maximum *m* of 40):

LOD: $m_{opt} = 40, n_{opt} = 66$

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KG2: HTE Maximin Design

- LOD requires **fixed/known ICCs** – unrealistic expectation

KG2: When ICCs are not known, can we find a (*m*, *n*) design that will be most efficient among scenarios of inefficient ICC combinations?

- Maximin designs (MMD): design that is highly efficient in worst case parameter scenarios [van Breukelen and Candel, 2015]
- Comparing designs (*m*, *n*) based on **relative efficiency** compared to LOD at a specific $(\rho_{y|x}, \rho_x)$ combination:

$$RE_{\text{HTE}} = \frac{\sigma^{2^*}_{\text{HTE}}}{\sigma^2_{\text{HTE}}}$$

HTE variance under LOD$(\rho_{y|x}, \rho_x)$

HTE variance at (*m*, *n*) and $(\rho_{y|x}, \rho_x)$

KG2: HTE Maximin Design

MMD for assessing HTE in CRTs

1. Define the parameter space $(\rho_{y|x}, \rho_x)$and design space $(m, n(m))$
2. For each $(\rho_{y|x}, \rho_x)$, compute HTE LOD according to (5). Then compute RE for each $(m, n(m))$ compared with the LOD at the $(\rho_{y|x}, \rho_x)$
3. For each $(m, n(m))$, identify the $(\rho_{y|x}, \rho_x)$ with the **smallest RE**
4. Among the smallest REs, choose the $(m, n(m))$ with the **largest RE**

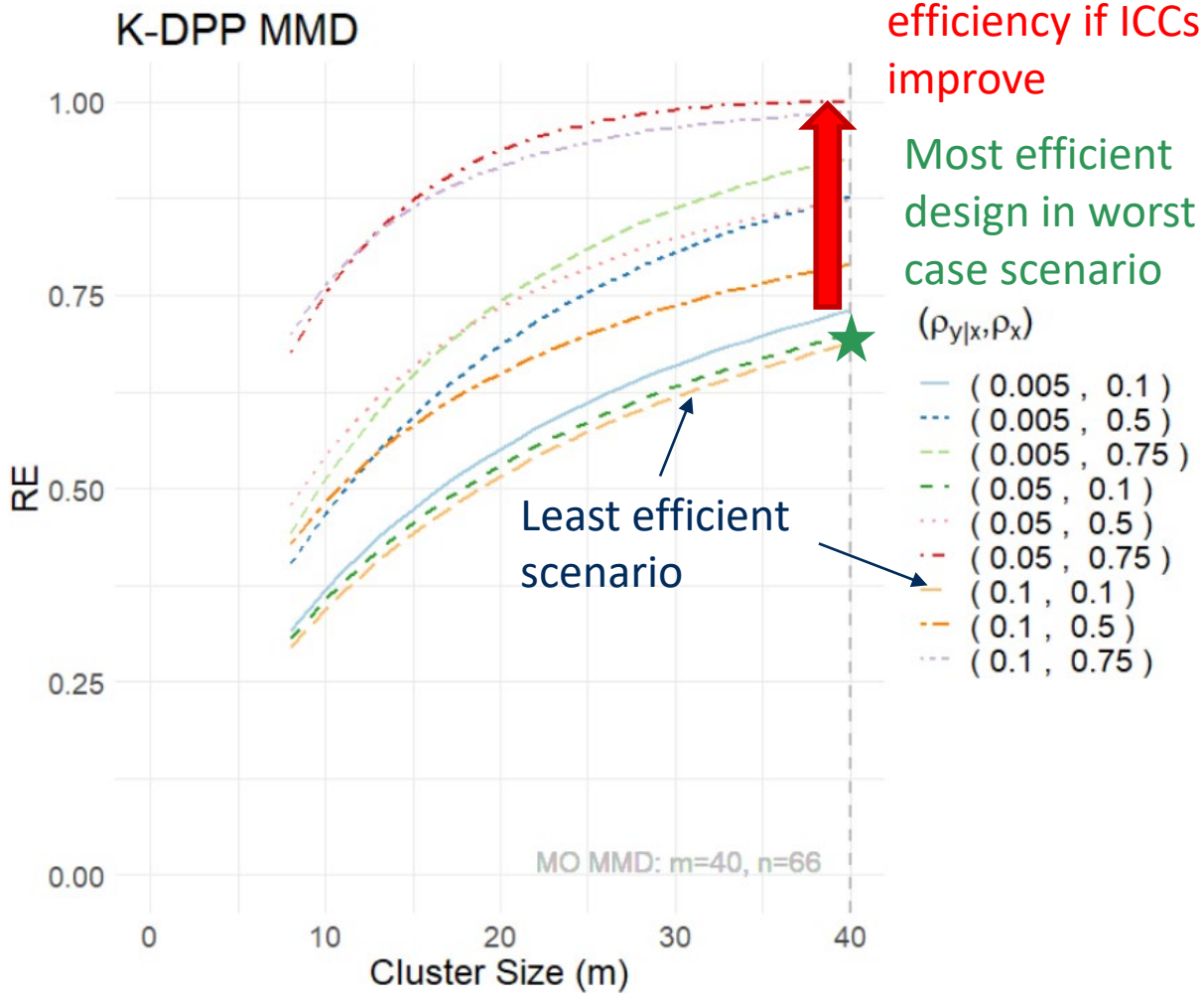
KG2: Application to K-DPP

- $m \in [8, 40]$
- $n \in [66, 143]$
- $\rho_{y|x} \in [0.005, 0.1]$
- $\rho_x \in [0.1, 0.75]$

MMD: $m_{opt} = 40, n_{opt} = 66$

96.7% power to detect Δ_{HTE} under least efficient scenario

96.5% power to detect Δ_{HTE} under actual ICCs (0.03, 0.06)



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KG3: Compound Objective

KG3: Is there a way to adequately power a CRT for both HTE and average treatment effect (ATE) analyses?

- Optimal designs for assessing HTE (minimizing σ^2_{HTE}) may not be optimal for assessing ATE (minimizing σ^2_{ATE})

- Need **compound criterion** to optimize over that takes both HTE and ATE objectives into account

Weighted combo of single objective REs

LOD under ATE

$$\Theta(\zeta|\lambda) = \lambda \frac{\Theta_{\text{ATE}}(\zeta^*_{\text{ATE}})}{\Theta_{\text{ATE}}(\zeta)} + (1-\lambda)\frac{\Theta_{\text{HTE}}(\zeta^*_{\text{HTE}})}{\Theta_{\text{HTE}}(\zeta)} \quad (6)$$

Priority weight

HTE variance under design ζ

KG3: Compound Maximin

- When there is uncertainty around ICC values:

Compound MMD for assessing HTE and ATE in CRTs

1. Choose priority weight λ
2. Define the parameter space $(\rho_{y|x}, \rho_x)$and design space $(m, n(m))$
3. For each $(\rho_{y|x}, \rho_x)$, compute the LOD for each objective. Then compute $\Theta(\zeta|\lambda)$ for each $(m, n(m))$ compared with their LODs at the $(\rho_{y|x}, \rho_x)$
4. For each $(m, n(m))$, identify the $(\rho_{y|x}, \rho_x)$ with the **smallest criterion value**
5. Among the smallest criterion values, choose the $(m, n(m))$ with the **largest criterion value**

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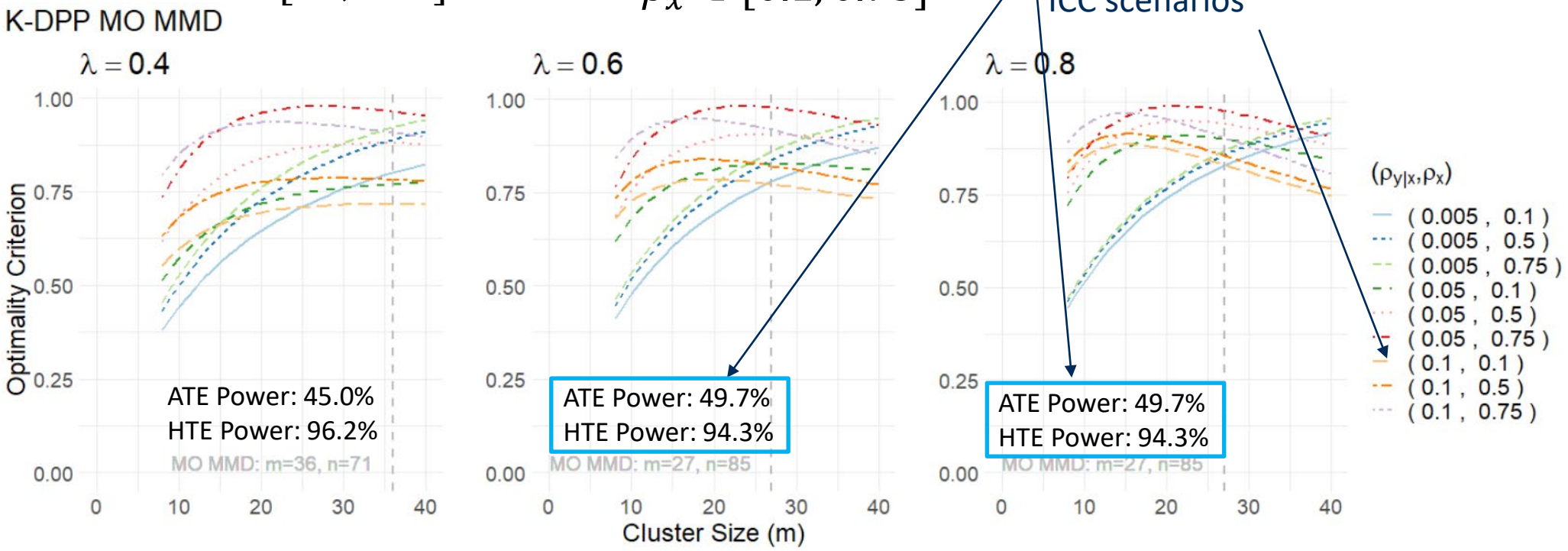
KG3: Application to K-DPP

- $m \in [8, 40]$
- $n \in [66, 143]$
- $\rho_{y|x} \in [0.005, 0.1]$
- $\rho_x \in [0.1, 0.75]$

Calculate power under the worse of the intersecting ICC scenarios



Power under actual ICCs (0.03, 0.06)
ATE: 76.0%
HTE: 96.0%

Power under actual ICCs (0.03, 0.06)
ATE: 77.2%
HTE: 94.1%

Power under actual ICCs (0.03, 0.06)
ATE: 77.2%
HTE: 94.1%

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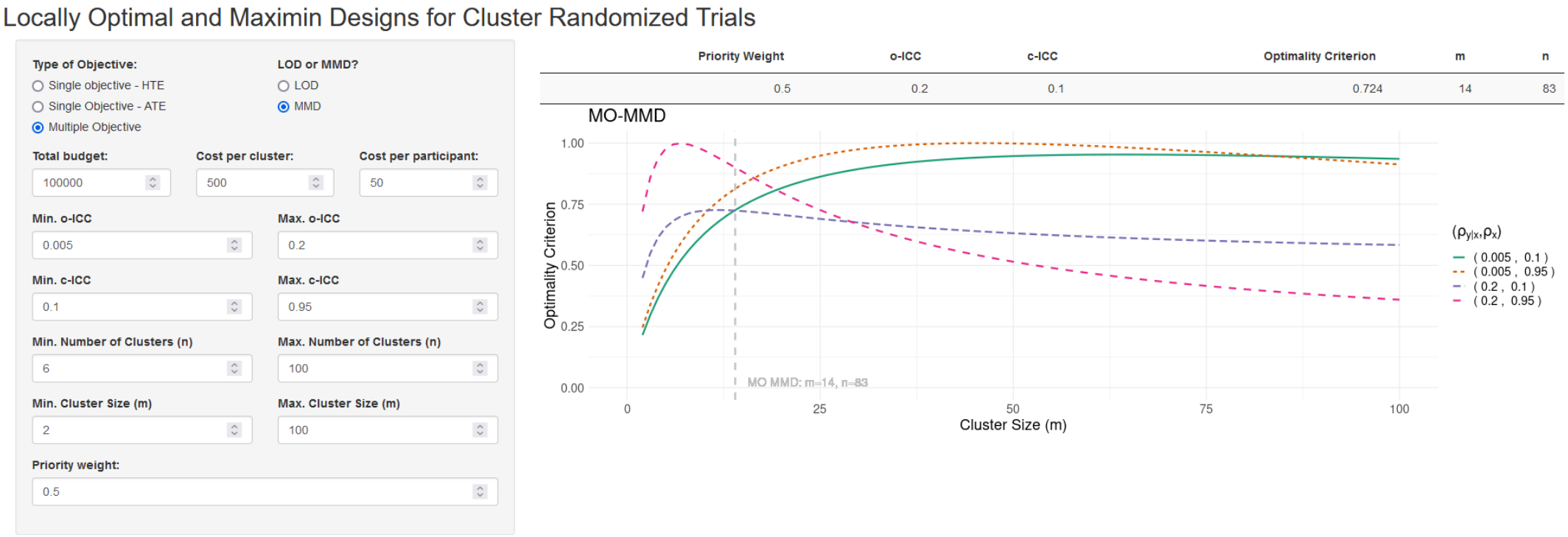
Online Application



Shiny App: https://mary-ryan.shinyapps.io/HTE-MMD-app/

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Conclusions

- Understanding treatment effect heterogeneity **crucial for improving how and to whom** future interventions can be designed and delivered
- Optimal designs **free of effect size** within budget constraint
- Possible to find maximin designs **robust** to ICC value misspecification that jointly consider **both** HTE and ATE objectives

M.M. Ryan, D. Esserman, F. Li. Maximin optimal cluster randomized designs for assessing treatment effect heterogeneity. (In Revision).

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Thank you!

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Questions?

KG3.1: Compound LOD

- When ICCs are known, find compound LOD by solving for *m* that maximizes $\Theta(\zeta|\lambda)$

$$\max_m \Theta(\zeta|\lambda) = \lambda \frac{\Theta_{\text{ATE}}(\zeta^*_{\text{ATE}})}{\Theta_{\text{ATE}}(\zeta)} + (1-\lambda)\frac{\Theta_{\text{HTE}}(\zeta^*_{\text{HTE}})}{\Theta_{\text{HTE}}(\zeta)}$$
$$= \frac{w_{\text{ATE}}}{\sigma^2_{\text{ATE}}} + \frac{w_{\text{HTE}}}{\sigma^2_{\text{HTE}}}$$

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Appendix: Compound LOD

Proposition 2 - Locally optimal compound design

i. If $w_{\text{ATE}} > w_{\text{HTE}}\{(k+1)\rho_{y|x} - \rho_x(k\rho_{y|x}+1)\}$ and $m_{\text{opt}} \leq \frac{B/\underline{n}-c}{s}$

(A1)
$$m_{\text{opt}} = \frac{-w_{\text{HTE}}k\boxed{a_2} - \sqrt{w_{\text{HTE}}^2k^2\boxed{a_2^2} - 4\{w_{\text{HTE}}(k\boxed{a_1} - \boxed{b_1}) - w_{\text{ATE}}\rho_{y|x}\}\{w_{\text{ATE}}k(1-\rho_{y|x}) + w_{\text{HTE}}k\boxed{a_3}\}}}{2\{w_{\text{HTE}}(k\boxed{a_1} - \boxed{b_1}) - w_{\text{ATE}}\rho_{y|x}\}}$$

$$n_{\text{opt}} = \frac{B}{c + sm_{\text{opt}}}$$

Constants involving ρ_x and $\rho_{y|x}$

ii. Otherwise

$$m_{opt} = \frac{B/\underline{n} - c}{s}$$

$$n_{\text{opt}} = \frac{B}{c + sm_{\text{opt}}}$$

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Appendix: Compound LOD

- Extraneous terms in (A1):

$$a_1 = \rho_{y|x}^2(1-\rho_x)$$
$$a_2 = 2\rho_{y|x}(1-\rho_{y|x})(1-\rho_x)$$
$$a_3 = (1-2\rho_{y|x}+\rho_x\rho_{y|x})(1-\rho_{y|x})$$
$$b_1 = \rho_{y|x}(\rho_x-\rho_{y|x})$$

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