

# A new approach to trial design and probabilistic risk assessment for trials with dual survival endpoints

olore

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### Agenda

- Motivation
- Dual TTE Endpoints: Logistics
- Case Study
- Q&A



### **Motivation**

- Interim futility analysis with intermediate endpoints (Goldman, Leblanc and Crowley, 2008)
  - Futility testing commonly performed at very low levels (e.g., one-sided alpha 0.0025) at one or two times before final analysis.
- In TTE studies, problems might arise for adaptations, when using info on patients which are under risk at the interim. (Joergens, Wassmer et al, 2019)
  - Use Surrogate endpoints as basis for adaptations
- Systematic literature review to identify surrogate endpoints validated in oncology (Savina, PhD Thesis, 2018)



## **Designing for Two Endpoints**

### Key questions when designing trials with two endpoints



How do we define success?



How do we specify correlation, or other relationships between endpoints?



In the absence of early stopping, when do we end the trial?



How do we adjust for multiple testing of hypotheses?



How is the timing of interim analyses determined?



How do we define early stopping rules?

### Designing a study with two endpoints (at least one TTE)

**Primary + Primary** 

#### **Primary + Secondary**

C Plans

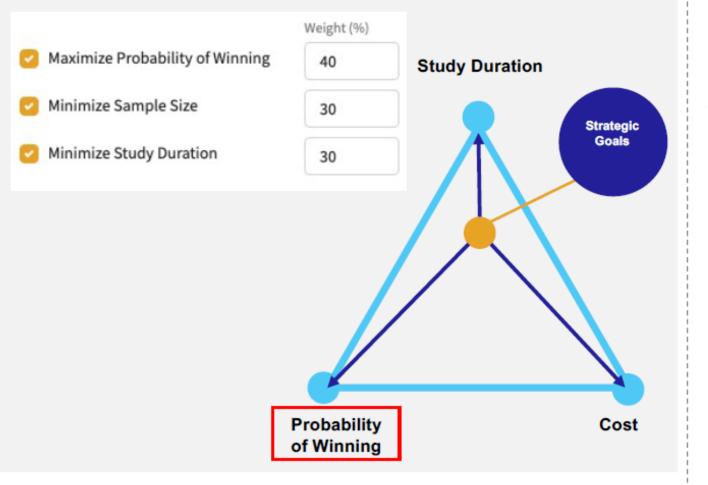
- i tans									
Plan 1					Plan 1				
Study Object	140			Phase (Optional)	Study Object	tive		Phase (Optional	)
	Confirmatory		÷	3 ×	Two Arm	Confirmatory	\$	3	× •
	commutati				Target Popul	ation		Control Arm	
Target Popul	ation			Control Arm	All Come	115		Standard of	Care
All Come	rs			Standard of Care					
						Priority	Endpoint Name		Endpoint Type
	Priority		Endpoint Name	Endpoint T	EP1	Primary	\$ PFS		Time to Event
EP1	Primary	÷	PFS	Time to					
	C				EP2	Primary	\$ os		Time to Event
EP2	Secondary	\$	os	Time tr					
					Winning Con	dition	7		
Winning Con	dition		-		✓ At least				
✓ At least	EP1				At least At least	one endpoint			
Both en	ndpoints					ndpoints			

Plans

Power is no longer sufficient to define success when considering two endpoints. Instead, Probability of Winning defines success based on the user-specified Winning Condition.

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### Scoring system uses Probability of Winning rather than Power



Models can be scored on performance criteria that reflect strategic goals

#### The score is a weighted scaled function of performance criteria

- Probability of Winning
- Study Duration
- Study Cost (or Sample Size)

Selecting general design-agnostic criteria enable broad strategic comparisons

Scoring is meant to surface areas of interest in the design map that merit further exploration



### **Generating Response Data**

#### **Correlated Endpoints**

Response Set 1				
Plan Plan 1	× •	Target Population Control Arm Treatment Arm	All Comers Standard of Care Drug X	EP1 (Primary - Time to Event) EP2 (Secondary - Time to Even Winning Condition
General Dropout Rate				
nput Method			Correlation	
Median Survival Time		\$	Uncorrelated	×
ndpoint Rules			POSITIVE CORREL	ATION
None		\$	Very Weak Po	
			Weak Positive Moderate Pos	200
			Strong Positiv	
EP1			Very Strong P	
Distribution			in your ong i	out the
		21	NEGATIVE CORREL	
Exponential		\$	Very Weak Ne	
Control (Month)			Weak Negativ Moderate Neg	
			Strong Negati	
20			Very Strong N	

#### **Generating Correlated Outcomes**

Randomly generate two correlated random variables from a standard Bivariate Normal distribution with correlation qualitatively specified by the user:

- 0: Uncorrelated
- +- 0.15: Very Weak
- +- 0.3: Weak
- +- 0.5: Moderate
- +- 0.7: Strong
- +- 0.85: Very Strong

Using Cumulative Distribution Functions, transform – if necessary the data to the desired distributions, exponential, piecewise exponential, binomial, etc.

Solara will report the actual observed correlation between the endpoints from simulation

### **Generating Response Data**

#### **Endpoint Rules**

esponse Set 1				
Plan	Target Population	All Corners	EP1 (Primary - Time to Event)	PFS
Plan 1 X	Control Arm     Treatment Arm	Standard of Care Drug X	EP2 (Secondary - Time to Event) Winning Condition	OS Both endpoints
General Dropout Rate				
iput Method		Correlation		
	¢	Correlation Uncorrelated	×	
put Method	÷		×	

#### **Dictating Logical Relationships**

Some endpoints have logical relationships that dictate the order in which they will be observed for a subject, eg. PFS cannot occur after OS.

Other pairs of endpoints do not display this kind of relationship.

Solara needs to know this to generate the data appropriately.

It also needs to know what to do when such a violation occurs in the data generation process. There are two options:

- Count an event: Set the value of one endpoint to be the value of the other, eg. if a value of PFS time was generated that was large than the value of OS time, then PFS time = OS time
- Count a censoring event: The one endpoint is censored by the other, eg. Time to Progression if longer than Survival time would be censored by the time of death

### **Defining a Fixed Design**

#### **Primary + Secondary**

sign Set 1						^
lan Plan 1	Target Populati X 🗢 Control Arm Treatment Arm	Standard of Care EP2 (Secondary - Tin				
5		Statistical Design			Planned End of Trial	
		Fixed Sample		÷	<ul> <li>Full Info for both endpoints</li> </ul>	
eneral					Full Info for EP1	-
ple Size		Allocation Ratio				
50		1				
led Type 1 Error		Multiplicity Adjustment			Testing Order	
.025		Hierarchical		÷	Start with EP1	
Pi						
lypothesis	Test Statistic		Target Number of Events		Critical Point	
Superiority	¢ Logrank	÷	162		11 <del>1</del> -1.959964	
Pž						
ypothesis	Test Statistic		Target Number of Events		Critical Point	
		÷	331		11 -1.959964	

#### " Planned End of Trial

- Full info for EP1 (Primary)
- Full info for both endpoints

Multiplicity Adjustment options:

- · Hierarchical:
  - Testing order is start with primary endpoint EP1

### **Defining a Fixed Design**

#### **Primary + Primary**

Design Set 2						~ **
Plan Plan 2 × +	Target Population All Corners Control Arm Standard of Care Treatment Arm Drug X	EP1 (Primary - Time to Ew EP2 (Primary - Time to Ew Winning Condition				
Arms	Statistical Design			Planned End of Tria	I	
2	Fixed Sample	2	÷	Full Info for EP	2	÷
General						
Sample Size	Allocation Ratio					
182	1					
1-Sided Type 1 Error	Hierarchica	ı				
0.025	✓ Split None			J		
EP1						
Hypothesis	Test Statistic		Target Number of Events		Type-1 Error Allocation (%)	
Superiority \$	Logrank	+	88	144	80	
Type-1 Error Allocated	Critical Point					
0.020000	-2.053749					
192						
Hypothesis	Test Statistic		Target Number of Events		Type-1 Error Allocation (%)	

- Planned End of Trial
  - Full info for EP1
  - Full info for EP2
  - Full info for both endpoints

Multiplicity Adjustment options:

- Hierarchical
  - Specify testing order
- Split : weighted Bonferroni
  - Specify allocation
- None

### **Defining a Group Sequential Design**

#### **Full info for both endpoints**

Arms			Statistical De	sign			Planned End of Trial			
2			Group Se	equential		÷	Full info for both endp	oints		÷
General Ea	rly Stopping									
Synchronize Interims										
Based on EP1		•								
EP1					EP2					
Analysis	Analysis Spacing (%)	3	Efficacy	Futility	Analysis	Analysis Spacing (%)		Efficacy	Futility	
IA1	50		•		IA1	Determined				Ē
Final	100		×.		IA2	Determined				
					IA3	80		•		Û
					Final	100				
+ Add Interim to	Both + Add Interim to EP2									
EP1										
EFFICACY					FUTILITY					
Efficacy Bound	ary Family	Spending Function	on		Futility Boun	dary Family				
Spending	Functions \$	Lan-DeMets		¢	None		\$			

Synchronize interim analyses based on one of the endpoints

Information fraction for the other endpoint is determined during simulation with respect to the target number of events the user has specified



### **Defining a Group Sequential Design**

#### Full info for driving endpoint

\$ 0.025

ms		Statistical	Design			Planned End of Trial			
		Group	Sequential		\$	Full Info for EP1			٠
General	Early Stopping								
chronize Interi	ims								
Based on EP1	L	\$ 🗌 Info.	fraction at interim a	analyses for EP2 sam	ne as EP1				
EP1				EP2					
Analysis	Analysis Spacing (%)	Efficacy	Futility	Analysis	Analysis Spacing (%)		Efficacy	Putility	
IA1	50			IAI	Determined		0	•	Û
IA2	75	2		IA2	Determined		0		Û
Final	100			Final	Determined		×	×	
H Add Interim	n to Both + Add Interim to EP2								
EP1									
EFFICACY				FUTILI	TY				
Efficacy Bo	undary Family	Spending Function		Futility	Boundary Family				
Spendir	ng Functions	Lan-DeMets		Non	ie	\$			
Parameter		Type 1 Error							

Synchronize interim analyses based on one of the endpoints

Information fraction for the other endpoint is determined during simulation with respect to the target number of events the user has specified OR equated to the information fraction for the synchronizing endpoint



O'Brien-Fleming

### **Stopping Logic**

• Win on Both Endpoints / Hierarchical Testing

EP1				EP2			
Analysis	Analysis Spacing (%)	Efficacy	Futility	Analysis	Analysis Spacing (%)	Efficacy	Futility
IA1	60			IA1	Determined		
IA2	80			IA2	Determined		
Final	100	*		IA3	Determined		
				IA4	85		
				Final	100	~	

IA	PFS	OS	Decision
IA1	✓ Eff	√ Eff	Win
IA1	√ Eff	X Eff	Continue
IA1	X Eff		Continue

IA	PFS	OS	Decision
IA1	X Eff		Continue
IA2	√ Eff	X Eff	Continue
FA/IA3		✓ Eff	Win
FA/IA3		X Eff	Continue

IA	PFS	OS	Decision
IA1	X Eff		Continue
IA2	X Eff		Continue
FA/IA3	√ Eff	√ Eff	Win
FA/IA3		X Eff	Continue

IA	PFS	OS	Decision
IA1	X Eff		Continue
IA2	X Eff		Continue
FA/IA3	X Eff		Lose

## **Case Study -**

A Randomized, Multi-Center, Double-blind, Placebo Controlled, Phase 3 Study to Investigate Safety and Efficacy of Treatment X in combination with Agent A compared with Placebo in combination with Agent B in Participants with Previously Untreated Locally Advanced, Unresectable or Metastatic PD-L1 Selected Non-Small Cell Lung Cancer (NSCLC)

### Case Study 1 – ONCOLOGY/Lung

Parameter	Initial Inputs
Planned sample size	504
Number of events (if applicable)	328 for OS and 278 for PFS
Treatment/control effect	HR = 0.58 for PFS and HR=0.73 for OS
Standard deviation (if applicable)	
Follow-up time (if applicable)	
Allocation ratio	1:1
Type-1 error (1-sided)	0.1% for PFS and 2.4% for OS
Target average power	PFS: 92.7%, OS: 80%
Number of interim analyses (if applicable)	1 IA for PFS and 3 IA's for OS
Timing of interim analyses (if applicable)	PFS: 75% information OS: 32%, 50%, 75% information
Alpha spending function (if applicable)	Lan DeMets OBF boundaries
Promising zone minimum/maximum (if applicable)	
Target conditional power (if applicable)	
Beta spending function (if applicable)	

#### **Exploration Goals**

#### Primary Outcome -

Overall Survival Progressions –free survival

#### **Optimization Aim:**

Other multiplicity approaches, Varying HR, varying information fraction, different data maturity for PFS/Final analysis, Probability of observing median in the active and control arms, critical values for HR (0.7 for PFS and 0.8 for OS)

#### Additional Information:

Time for primary analysis - recruitment +median of control arm

Accrual: 9 pts/m for first 6 m, 25 pts/m for 6-12 and 38 pts/m thereafter

mPFS = 6.9 m (curve plateaus – **piecewise exponential** with 50% at 6.9 m and 30% at 18 m), mOS = 22.2 (exponential curve)

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### **Case Study 1 – ONCOLOGY/Lung – Simulation Plan**

Parameter	Initial Inputs
Planned sample size	450, <mark>504, 550</mark>
Number of events (OS)	255, <mark>328</mark> , 390
Number of events (PFS)	230, <mark>278</mark> , 310
Treatment/control effect (OS)	0.7, <mark>0.73</mark> , 0.75
Treatment/control effect (PFS)	0.55, <mark>0.58</mark> , 0.6
mPFS	6.9 months
mOS	22.2 months
Enrollment	9 pts/m for first 6 m, 25 pts/m for 6-12 and 38 pts/m thereafter
Allocation ratio	1:1
Type-1 error (1-sided)	0.1% for PFS and 2.4% for OS
Target average power	PFS: 92.7%, OS: 80%
Number of interim analyses	1 IA for PFS and 3 IA's for OS
Timing of interim analyses (PFS)	60%, 70%, <mark>75%</mark>
Timing of interim analyses (OS)	<mark>(*, *, 75%)</mark> , (*, *, 60%) *:determined
Alpha spending function (if applicable)	Gamma (-2, -3, <mark>-4</mark> )
Beta spending function (if applicable)	Gamma ( <mark>-40</mark> , -4)
Total Models	48,440

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#### **Exploration Goals**

#### Primary Outcome -

Overall Survival Progressions –free survival

#### **Optimization Aim:**

Other multiplicity approaches, Varying HR, varying information fraction, different data maturity for PFS/Final analysis, Probability of observing median in the active and control arms, critical values for HR (0.7 for PFS and 0.8 for OS)

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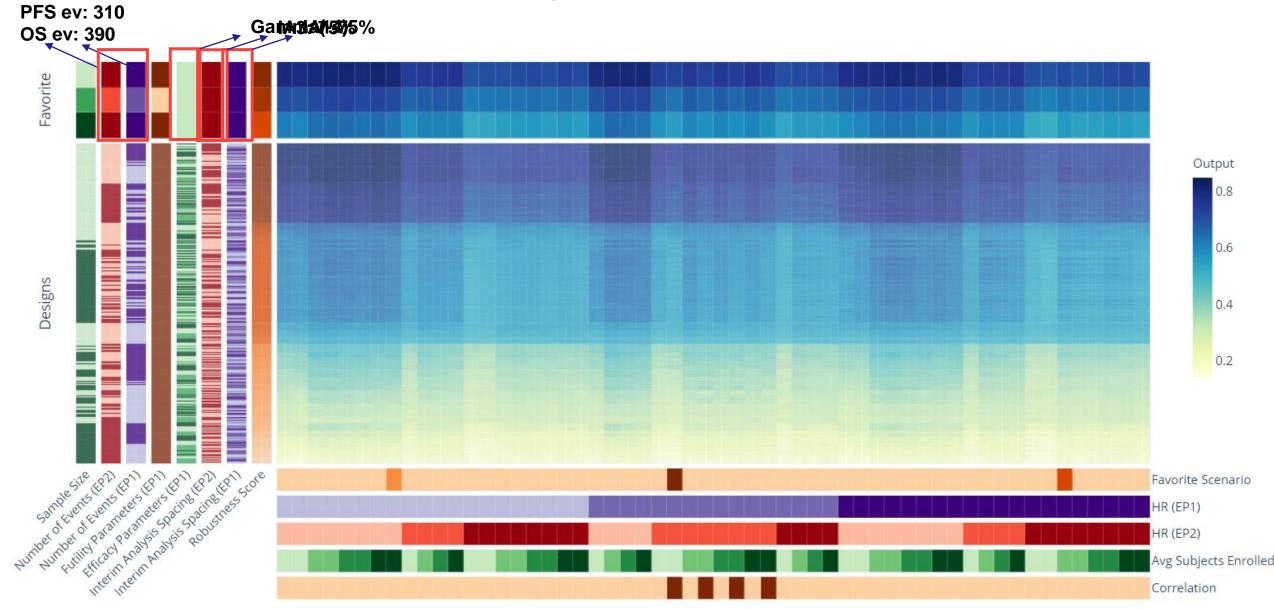
Accrual: 9 pts/m for first 6 m, 25 pts/m for 6-12 and 38 pts/m thereafter

mPFS = 6.9 m (curve plateaus – **piecewise exponential** with 50% at 6.9 m and 30% at 18 m), mOS = 22.2 (exponential curve)

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# **Exploring the Output**

### 48440 Models = 865 Designs x 56 Scenarios



Scenarios

Quick outp	Ut Outputs Probability of Winning: 0.85 Avg Study Duration (Month): 44.85 Avg Sample Size: 450 Score: 0.8	0 9.4 2 2 2 4 * •
Favorite	Designs       Sample Size: 450       Interim Analysis Spacing (EP1): 75	
	Number of Events (EP1): 310 Efficacy Boundary (EP1): Gamma (-4) Futility Boundary (EP1): Gamma (-4) Interim Analysis Spacing (EP2): *, *, 75 Number of Events (EP2): 390 Efficacy Boundary (EP2): Gamma (-2) Futility Boundary (EP2): Gamma (-4) * = Determined	Output 0.8 0.6
	Scenarios Control (EP1): 6 Months HR (EP1): 0.6 Control (EP2): 21 Months HR (EP2): 0.7 Correlation: Moderate Positive Avg Enrollment Rate: 30.06 per Month	0.4
Sampe Site EPALEPALEPALEPALEPALEPALEPALEPALEPALEPAL		Favorite Scenario HR (EP1)
cartines i cuel meter ante spaci spacitures		HR (EP2)
Aunder number in Production Analysis Ro		Avg Subjects Enrolled (Geograp
hte file interin		Correlation
	Scenarios	

#### Scenarios

### **Tabular summary- Favorite Designs**

Designs	AtLeast80PowerShort (Target Number of Events (EP1)=310;Target Number of Events (EP2)=390;Sample Size=550;Multiplicity Adjustment=Split;Analysis Spacing (%) Info (EP1)=[75];Analysis Spacing (%) Info (EP2)= ["determined","determined",75];Efficacy Parameter (EP1)=-4;Futility Parameter (EP1)=-4)			AtLeast80PowerSmallN (Target Number of Events (EP1)=310;Target Number of Events (EP2)=390;Sample Size=450;Multiplicity Adjustment=Split;Analysis Spacing (%) Info (EP1)=[75];Analysis Spacing (%) Info (EP2)= ["determined","determined",75];Efficacy Parameter (EP1)=-4;Futility Parameter (EP1)=-4)			Reference Design (Target Number of Events (EP1)=278;Target Number of Events (EP2)=328;Sample Size=504;Multiplicity Adjustment=Split;Analysis Spacing (%) Info (EP1)=[75];Analysis Spacing (%) Info (EP2)= ["determined","determined",75];Efficacy Parameter (EP1)=-4;Futility Parameter (EP1)=N/A)		
Scenarios	Optimistic Scenario (HR (EP1)=0.55;HR (EP2)=0.7;Avg Subjects Enrolled=30)	Pessimistic Scenario (HR (EP1)=0.6;HR (EP2)=0.75;Avg Subjects Enrolled=22)	Reference Scenario (HR (EP1)=0.58;HR (EP2)=0.73;Avg Subjects Enrolled=9,25,38)	Optimistic Scenario (HR (EP1)=0.55;HR (EP2)=0.7;Avg Subjects Enrolled=30)	Pessimistic Scenario (HR (EP1)=0.6;HR (EP2)=0.75;Avg Subjects Enrolled=22)	Reference Scenario (HR (EP1)=0.58;HR (EP2)=0.73;Avg Subjects Enrolled=9,25,38)	Optimistic Scenario (HR (EP1)=0.55;HR (EP2)=0.7;Avg Subjects Enrolled=30)	Pessimistic Scenario (HR (EP1)=0.6;HR (EP2)=0.75;Avg Subjects Enrolled=22)	Reference Scenario (HR (EP1)=0.58;HR (EP2)=0.73;Avg Subjects Enrolled=9,25,38)
Outputs									
Average Probability Of Winning	0.933	0.744	0.822	0.909	0.716	0.8	0.863	0.679	0.741
Average Sample Size (Overall)	546.359	535.415	549.578	450	448.034	450	503.066	497.349	503.968
Average Number of Events (EP1) (Overall)	241.547	254.483	249.093	241.47	253.79	248.477	219.626	233.564	227.975
Average Number of Events (EP2) (Overall)	274.517	286.12	283.238	276.462	287.754	285.52	257.078	261.488	262.569
Average Study Duration (Month)	37.638	40.937	42.763	49.452	52.546	55.64	37.102	39.093	41.889
Average Accrual Duration (Month)	18.178	24.291	21.07	14.968	20.318	18.448	16.736	22.555	19.868

### **Optimizing Further**

Filters Test Scenar	69 Res	sults of Reference Scena	Irio	Sort by:	Avg. Duration (Shortest) ↓
ew Filter Set 👻 Add Filter	Save As	Avg. Sample Size 550 (547 - 550)	Probability of Winning 82.2%	Avg. Duration (Months) 42.8 (21.3 - 59.4)	• 88
PROBABILITY OF WINNING (%) Reference Scenario	€	Avg. Sample Size 550 (547 - 550)	Probability of Winning 82.1%	Avg. Duration (Months) 42.8 (21.3 - 59.4)	
80		Avg. Sample Size 550 (547 - 550)	Probability of Winning 82.1%	Avg. Duration (Months) 42.8 (21.3 - 59.4)	
PROBABILITY OF WINNING (%)		Avg. Sample Size 549 (531 - 550)	Probability of Winning 82.3%	Avg. Duration (Months) 43.3 (20.6 - 59.4)	
Pessimistic Scenario 70 76.2	¢ 2	Avg. Sample Size 549 (531 - 550)	Probability of Winning 81.9%	Avg. Duration (Months) 43.3 (20.6 - 59.4)	
TEAM PRIORITIES (%)		Avg. Sample Size 549 (531 - 550)	Probability of Winning 82.1%	Avg. Duration (Months) 43.3 (20.6 - 59.4)	
Power Sample Size Duration		Avg. Sample Size 547 (482 - 550)	Probability of Winning 82.1%	Avg. Duration (Months) 43.3 (19.3 - 59.4)	

### **Under Pessimistic Scenario**

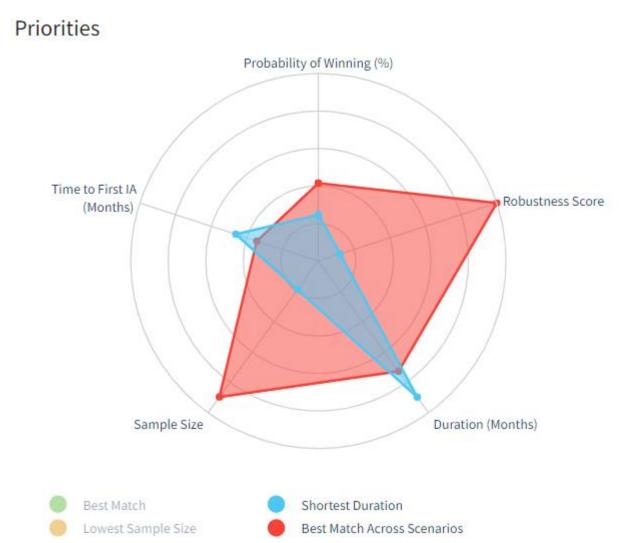
 Filters
 Test Scenarios

 Reference Scenario
 Optimistic Scenario

 Pessimistic Scenario

9 Res	sults of Pessimistic Scen	ario	Sort by: A	vg. Duration (Shortest)
_	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	536 (438 - 550)	74.4%	40.9 (19.9 - 56.4)	80
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	535 (438 - 550)	74.3%	40.9 (19.9 - 56.4)	
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	536 (438 - 550)	74.2%	40.9 (19.9 - 56.4)	
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	535 (419 - 550)	74.2%	41 (19 - 56.5)	
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	535 (419 - 550)	74.3%	41 (19 - 56.4)	
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	536 (419 - 550)	74.5%	41.1 (19 - 56.5)	
	Avg. Sample Size	Probability of Winning	Avg. Duration (Months)	
	538 (380 - 550)	74%	41.2 (17.2 - 56.4)	

### **Graphical Summaries: Radar Plot**



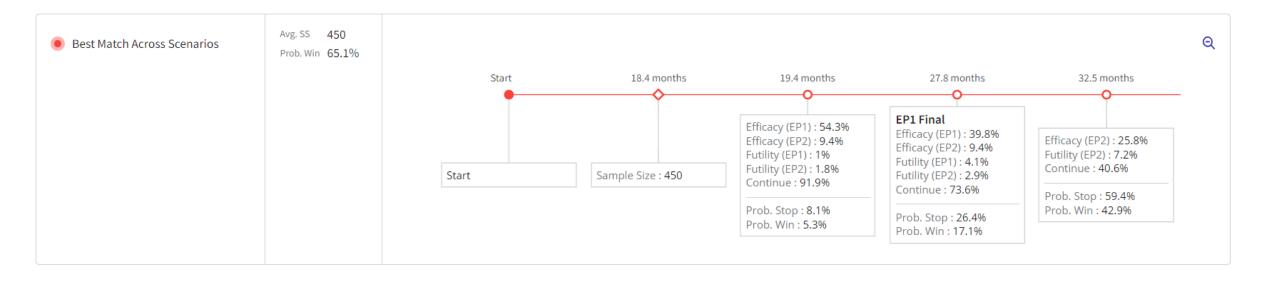


### **Timelines Comparison**





### **Detailed Timelines per Design**





# Calculate chance of winning at different looks and different endpoints





### **Detailed look for each design**

#### Simulation Boundaries and Incremental Boundary Crossing Probabilities

Analysis # Events for EP1	Events for EP2	EP1 Boundary Crossing		EP2 Boundary Crossing		Decisions		Total Simulations		
		Crossing For		Crossing For		Stopping Trial For		Total Simulations		
			Efficacy	Futility	Efficacy	Futility	Efficacy (win)	Futility	Count	%
1	233	105.830	781	17	113	8	88	25	113	11.300
2	310	155.676	168	33	32	3	46	36	82	8.200
3	0	293			501	40	501	40	541	54.100
4	0	390			165	99	165	99	264	26.400
Total			949	50	811	150	800	200	1000	100
%			94.900	5	81.100	15	80	20		

 $\sim$ 

### **Duration vs Power Plot**

53 Avg Study Duration vs Probability of Winning 65ard 0000 60-යටුල්ලා 650 0000 86000 Avg Study Duration (Months) 000 55-50-9999 1990 45-40 35-30-0.55 0.6 0.65 0.7 0.75 0.8

Probability of Winning



### **Changing Objectives**

#### Reference Response scenario

Design Name	Planned Sample Size	Planned Number of events	Avg. Sample Size	Avg. Events	Power	Avg. Study Duration (Months)	Marginal power (PFS)	Marginal Power (OS)	Alpha Spending Function	Beta Spending Function	Interim Analyses (*: Determined)
Reference Design	504	PFS: 278 OS: 328	504	PFS: 275 OS: 252	74.4%	40	89.9%	74.8%	PFS: Gamma (-4) OS: Gamma (-4)	None	PFS: 70% OS: (28, 40, 75)%
Power Optimized Design	504	PFS: 310 OS: 390	504	PFS: 305 OS: 304	83.8%	52	94.5%	83.9%	PFS: Gamma (-3) OS: Gamma (-4)	None	PFS: 75% OS: (27, 38, 60)%
Sample Size Optimized Design	450	PFS: 278 OS: 390	450	PFS: 273 OS: 288	80.8%	57	92%	80.9%	PFS: Gamma (-3) OS: Gamma (-3)	PFS: Gamma (-4) OS: Gamma (-40)	PFS: 60% OS: (18, 34, 75)%
Duration Optimized Design	550	PFS: 310 OS: 390	550	PFS: 302 OS: 282	80.9%	43	94.7%	81.3%	PFS: Gamma (-4) OS: Gamma (-2)	PFS: Gamma (-4) OS: Gamma (-4)	PFS: 75% OS: (26, 37, 75)%
Balanced Design	450	PFS: 310 OS: 390	450	PFS: 303 OS: 273	79.7%	54	93.6%	80.1%	PFS: Gamma (-3) OS: Gamma (-2)	PFS: Gamma (-4) OS: Gamma (-4)	PFS: 60% OS: (21, 40, 75)%

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# Thank you



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https://calendly.com/pantelis-vlachos/30min

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### **Items to Note**

- Alpha-spending Functions: O'Brien-Fleming (OF) & Gamma
  - Gamma= -4 approximates OF
  - Gamma= -1 approximates Pocock
- Target Value needs to be specified for futility interim analyses
  - It's the value of the Alternative Hypothesis that is intended to be rejected in favor of the Null Hypothesis
- The Pareto Set of simulated designs is identified by Solara
  - no individual score criterion (e.g., power, sample size, and duration) can be better off without making at least one other criterion worse off or without any loss thereof.





### **Target Value of HR for Futility IA**

• In order to compute the futility boundary using the beta-spending function we have to solve the equation below:

Keeping this value of  $\eta$  and the previously obtained efficacy boundary values  $\{u_1, u_2, \ldots u_K\}$  fixed, compute the futility boundary  $\{l_1, l_2, \ldots l_K\}$  as follows:

$$P_{\eta}(W(t_1 \le l_1) = \beta(t_1)$$
 (B.68)

This means we need to know how much type-2 error to spend. However, we never specify power in Solara nor the alternative hypothesis (that give us eta), so how do we do this? We know what the number of events is and that determines max information under proportional hazard. We could get  $\eta 1$  if only we knew delta\_1, the target HR:  $I_{\text{max}} = \left[\frac{\eta_1}{\delta_1 - \delta_0}\right]^2$ 

Once we solve for η we can build the boundary, because we also know what the power is for Dmax events when trying to detect a difference of delta\_1. The target value of HR for futility is delta\_1