Overview of methods for subgroup identification in clinical trials

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OUTLINE

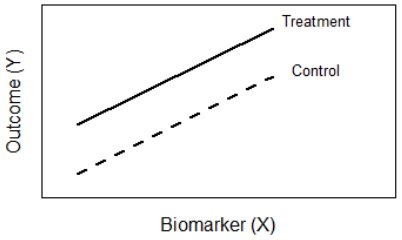
- Predictive versus prognosis effects
- Data-driven versus “guidance driven” subgroup analysis
- Taxonomy of biomarker identification methods
- Software for subgroup identification. What features to look at?
- Summary

PREDICTIVE VERSUS PROGNOSTIC BIOMARKERS

- The task of personalized medicine can be "translated" into statistical language as constructing predictive biomarker signature that would allow identifying patients with differential treatment response
- The schematic plots show four types of relationships between the outcome and a single biomarker

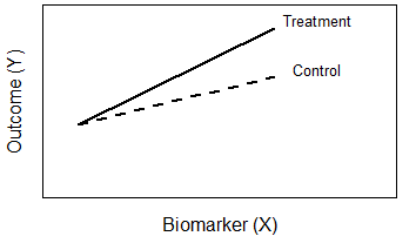
X is prognostic but not predictive

(a)



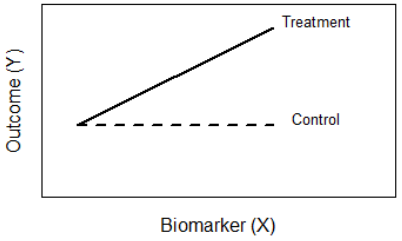
X is prognostic and predictive

(b)



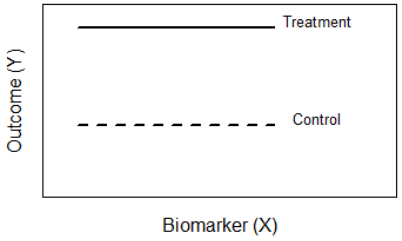
X is predictive but not prognostic

(c)



X is neither prognostic nor predictive

(d)



SUBGROUP ANALYSIS GUIDELINES

- Subgroup analyses are often (rightfully) viewed as data dredging
- Many authors came up with various “checklists” of principles for Subgroup Analyses
  - NHS R&D HTA Programme (Brookes et al. 2001) provides a list of 25 recommendations
  - Rothwell (2005) proposed a guideline with 21 rules
  - Sun et al (2009) listed the existing 7 plus 4 additional criteria for assessing credibility of subgroup analysis
- EMA Guideline on the Investigation of Subgroups in Confirmatory Clinical Trials (Draft, Jan 2014)
  - Recognizes issues with current SA practices that “create disincentive to properly plan the investigation of subgroups”
- The Guidelines encourage to “exercise caution” when conducting subgroup analyses, which is hard to operationalize …

DATA-DRIVEN VS. "GUIDELINE-DRIVEN" APPROACH

- "Guideline-driven" approach fails to encompass modern scientific approaches to statistical learning and the need for evidence-based personalized/stratified/precision medicine
- A different view: subgroup identification/analysis is framed as a special case of model selection
- This helps link subgroup identification efforts with the wealth of statistical methodology on model selection
- Pre-specified is the entire biomarker/subgroup selection strategy, not specific subgroup(s)

WHAT MAKES DATA-DRIVEN SA STRATEGIES "PRINCIPLED"?

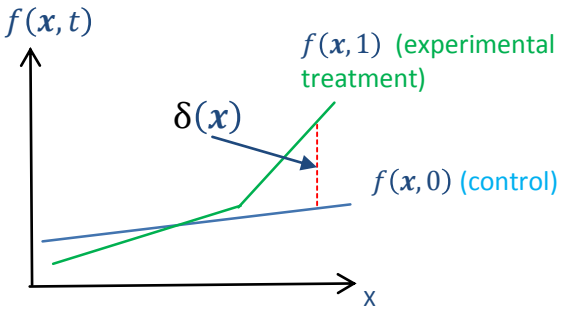
- "Complexity control" to prevent data overfitting
  - Tuning parameters controlling the search process need to be determined often in a data-driven fashion, e.g., via cross-validation
  - E.g., penalized regression, a.k.a. shrinking, regularization
- Evaluating the type I error rate for the entire subgroup search strategy
  - E.g., using resampling under null
- Obtaining "honest" estimates of treatment effect in subgroups (i.e. treatment effect expected in identified subgroups if applied to future studies)
  - E.g., by using resampling methods or Bayesian model averaging/empirical Bayes
  - Uncertainty associated with the entire strategy should be accounted for

TAXONOMY OF DATA-DRIVEN SA STRATEGIES

- Global outcome modeling
- Global treatment effect modeling
- Individual treatment regimes
- Local treatment effect modeling

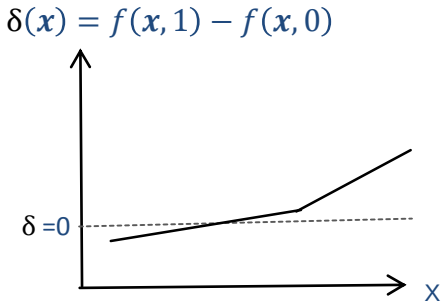
GLOBAL OUTCOME MODELING

- Modeling underlying outcome function $f(\boldsymbol{x}, t) = E(Y|\boldsymbol{X} = \boldsymbol{x}, T = t)$, where Y is an outcome, X is a collection of biomarkers and T =0,1 is a treatment indicator
  - computing individual treatment differences $\hat{\delta}_i = \hat{f}(\boldsymbol{x}_i, 1) - \hat{f}(\boldsymbol{x}_i, 0), i = 1, \dots, N$, that can be further modeled as an outcome
  - allows constructing predictive score as a function of biomarkers, a biomarker signature: $\delta(\boldsymbol{x})$
- Some recent methods
  - Virtual Twins by Foster, Taylor and Ruberg (2011) [combining Random Forest for $f(\boldsymbol{x}, t)$ and CART for further modeling $\delta(\boldsymbol{x})$]
  - Penalized regression (FindIT) by Imai and Ratkovic (2013)
  - Bayesian hierarchical modeling (Jones et al, 2011 extending Dixon and Simon, 1991)
  - Bayesian trees (Henderson et al, 2017; Zhao et al, 2018)



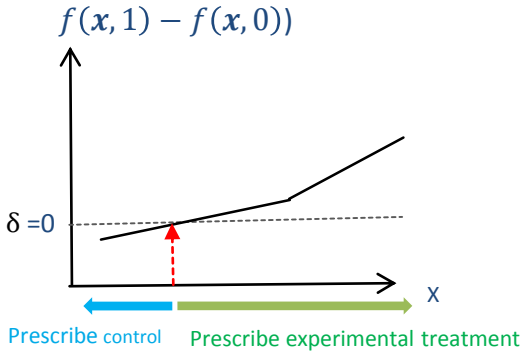
GLOBAL TREATMENT EFFECT MODELING

- Directly modeling underlying treatment effect, $\delta(\boldsymbol{x})$
  - Classification and regression tree methods can be adopted by incorporating treatment variable in the splitting criterion, resulting in piecewise constant fit for $\delta(\boldsymbol{x})$
  - Parametric models were proposed that obviate the need for fitting in prognostic effects
- Some recent methods
  - Interaction trees, **IT** (Su et al., 2008, 2009)
  - **Gi** method (Loh et al., 2015), implemented within GUIDE suite
  - Model-based recursive partitioning (Seibold et al., 2014).
  - Modified covariate method by Tian et al. (2014)
  - **quint** method by Dusseldorp and Mechelen (2014)



MODELING INDIVIDUAL TREATMENT REGIMES

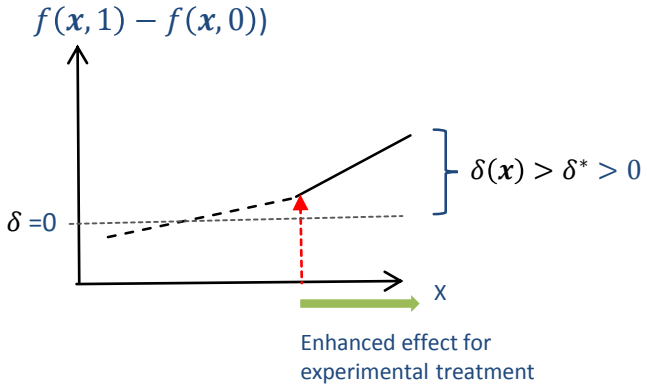
- Estimating optimal treatment regime $sign[\delta(\boldsymbol{x})]$
  - Obviates the need to fit-in prognostic (main) effects
  - Estimates optimal treatment regime by fitting a weighted classifier for treatment as a "response" with outcome-based weights $w(y, \boldsymbol{x}) = \frac{y}{Pr(T=t|\boldsymbol{X}=\boldsymbol{x})}$
  - Patients who did well on their actual treatment would high costs of misclassification and likely to have their optimal treatment estimated to be the same treatment they received
  - Weights incorporate the probabilities of treatment which are known in RCT and can be obtained by modeling propensity of treatment assignment in observational (non-randomized) studies



- Some recent methods
  - Outcome weighted learning (OWL) introduced by Zhao et al. (2012)
  - Robust kernel method by Huang and Fong (2014)
  - ROWSi method by Xu et al (2015)
  - Tree- and list-based ITR (Zhang et al, 2012; Laber et al, 2015; Zhang et al, 2016; Fu et al, 2016)

LOCAL TREATMENT EFFECT MODELING (SUBGROUP SEARCH)

- Identifying subgroups S with enhanced treatment effect $\delta(\boldsymbol{x}) > \delta^*$ for $\boldsymbol{x} \in S$
  - Instead of estimating the response function $\delta(\boldsymbol{x})$ in the entire covariate space first, and then carving out the interesting part where $\delta(\boldsymbol{x}) > \delta^*$, these methods would directly search for such interesting regions
- Some recent methods:
  - Subgroup search methods of Kehl and Ulm (2006), Chen et al. (2015) (inspired by Bump Hunting a.k.a. PRIM by Fisher and Friedman, 1999)
  - SIDES (by Lipkovich et al, 2011) and SIDEScreen (Lipkovich and Dmitrienko, 2014)
  - TSDT by Battioui et al (2018)
  - Sequential-BATTing, Huang et al (2017)
  - Bayesian model averaging (Berger et al, 2014)



SOFTWARE FOR SUBGROUP IDENTIFICATION

Software for subgroup identification

SIDES method

R package SIDES implementing the regular SIDES method (Subgroup Identification Based on Differential Effect Search) based on Lipkovich et al. (2011) [last update: October 04, 2016]. The package is maintained by Marie-Karelle Riviere (eldamjh@gmail.com).

Download the SIDESxl package (an Excel add-in) which implements the regular SIDES and SIDEScreen methods [last update: March 25, 2016]. The package is maintained by Ilya Lipkovich (ilya.lipkovich@gmail.com).

Download the R functions, C++ functions (sides64.dll), and examples for the regular SIDES (Lipkovich et al, 2011), SIDEScreen (Lipkovich and Dmitrienko, 2014), and Stochastic SIDEScreen (Lipkovich et al, 2017) methods [last update: October 01, 2018]. The functions and examples are provided by Ilya Lipkovich (ilya.lipkovich@gmail.com), Alex Dmitrienko and Bohdana Ratitch.

Interaction Trees method

Download the R functions and examples for the Interaction Trees method [last update: Dec 30, 2014]. The functions and examples are provided by Xiaogang Su (Xiaogang Su's site). Download the R code for the Interaction Trees method [last update: Dec 30, 2014].

Virtual Twins method

Download the R code for the Virtual Twins method [last update: Dec 30, 2014]. The code is provided by Jared Foster (jaredcf@umich.edu).
R package aVirtualTwins that implements an adaptation of the Virtual Twins method by Foster et al. (2011)

GUIDE package

GUIDE package for classification and regression trees now includes methods for subgroup identification. The GUIDE package is maintained by Wei-Yin Loh (Wei-Yin Loh's site). For more information on the subgroup identification features, see Section 5.10 of the GUIDE User Manual [last update: September 25, 2018] and paper by Wei-Yin Loh, Xu He and Michael Man.

QUINT method

Quint package for *QU*alitative *IN*teraction *T*rees. The package is maintained by Elise Dusseldorp (Elise Dusseldorp's site) and colleagues. Reference: Dusseldorp and Mechelen (2014).

FindIt method

FindIt package for finding heterogeneous treatment effects [last update: February 27, 2015]. Reference: Imai and Ratkovic (2013).

Blasso method

Download the R functions for the Bayesian two-stage Lasso strategy for biomarker selection for time-to-event endpoints [last update: December 16, 2014]. The code is provided by Xuemin Gu (xuemin.gu@bms.com). Reference: Gu, Yin and Lee (2013).

ROWSi method

Download the R code for the ROWSi method (Regularized Outcome Weighted Subgroup identification). Reference: Yu et al. (2015).

Model-based Recursive Partitioning

R partykit package: A Toolkit for Recursive **Party**tioning, which can perform subgroup analyses using the functions lmtree(), glmtree() (or more generally, mob()) and ctree()).

Recently a new package model4you has been created that specializes on stratified and personalized treatment effect estimation. The package is maintained by Heidi Seibold (heidi@seibold.co).

Other sources:

R package *personalized* (maintained by Jared Huling) for subgroup identification and estimation of heterogeneous treatment effects. It is a general framework that encompasses a wide range of methods including ROWSi, outcome weighted learning, and many others. See documentation and article explaining the underlying methodology.

R package SubgrID implements several algorithms for developing threshold-based multivariate (prognostic/predictive) biomarker signatures via bootstrapping and aggregating of thresholds from trees (BATTing), Monte-Carlo variations of the Adaptive Indexing Method (AIM) by Huang X. et al. (2017) and and adaptation of Patient Rule Induction Method (PRIM) for subgroup identification by Chen G. et al. (2015).

Fu, Zhou and Faries (2016) developed a search approach that provides simple and interpretable rules defining subgroup of patients with maximizes average patients' benefit for different treatments within a general framework of outcome weighted learning (OWL). Here you can find the C++ implementation.

R package DynTxRegime implements methods to estimate dynamic treatment regimes using Interactive Q-Learning, Q- Learning, weighted learning, and value-search methods based on Augmented Inverse Probability Weighted Estimators and Inverse Probability Weighted Estimators.

R package listdtr constructs list-based rules (lists of if-then clauses) to estimate the optimal dynamic treatment regime based on the approach by Zhang et al. (2016).

The subtee R package implements method for bootstrap-corrected estimation after subgroup selection described in Rosenkranz (2016) and a model averaging approach from Bornkamp et al. (2016).

TSDT: Treatment-Specific Subgroup Detection Tool by Chakib Battioui, Brian Denton, and Lei Shen (2018).

http://biopharmnet.com/subgroup-analysis-software/

WHAT FEATURES OF A SA METHOD WE SHOULD LOOK FOR?

- What is the number of candidate predictors that can be processed in efficient manner (p=1, 20, 100, 1000)?
- What is the "model space" induced by the procedure and how model complexity is controlled to prevent overfitting?
- What outputs does the method produce?
  - Signatures of promising subgroups
  - Personalized treatment contrast
  - Optimal treatment assignment
  - Predictive biomarkers ordered by predictive strength.
- How the false discovery is controlled, if at all (type I error control, FDR)
- Does the method provide "honest" estimates (point estimates, SE, CI) of treatment effect in identified subgroups corrected for over-optimism?
  - E.g. using cross-validation, bootstrap, Bayesian model averaging

SUMMARY OF SUBGROUP IDENTIFICATION METHODS

Method	Modeling type (1)	Dimen-sionality (2)	Biomarker selection (3)	Control of false positive rate (4)	Complexity control (5)	Selection control (6)	Honest estimate of treatment effect (7)	Software implemen-tation (8)
Global outcome modeling								
STIMA (Dusseldorp et al. 2010)	Freq/NP	Medium	S	No	Yes	No	No	R [**stima**]
Virtual Twins (Foster et al., 2011)	Freq/NP	High	P,S	No	Yes	No	Yes	R [**aVirtualTwins**]
FindIt (Imai and Ratkovic, 2013)	Freq/P	High		No	Yes	No	No	R [**FindIt**]
Bootstrap-corrected estimation after model selection (Rosenkranz, 2016)	Freq/P	Low	S	Yes		Yes	No	R [**subtee**]
Bayesian linear models (Dixon and Simon, 1991; Hodges et al., 2007)	Bayes/P	Low	P	No	Yes	No	Yes	R [**DSBayes**]
Bayesian trees (Henderson et al., 2017; Zhao et al., 2018)	Bayes/SP	High	P	No	Yes	No	Yes	R [**AFTrees**]
Global treatment effect modeling								
STEPP (Bonetti and Gelber, 2000)	Freq/NP	Low	P	Yes			No	R [**stepp**]
Multivariable fractional polynomials (Royston and Sauerbrei, 2004, 2013)	Freq/NP	Low	P	Yes			No	R [**mfp**]
Interaction Trees (Su et al., 2009)	Freq/NP	Medium	S	No	Yes	No	No	B
Modified covariate method (Tian et al., 2012)	Freq/P	High	P	No	Yes	No	No	
QUINT (Dusseldorp and Mechelen, 2014)	Freq/NP	Medium	S	No	Yes	No	No	R [**quint**]
Gi as part of GUIDE (Loh et al., 2015, 2016)	Freq/NP	Medium	B,S	No	Yes	Yes	Yes	B
Model-based trees and forests (Seibold et al., 2016, 2018)	Freq/NP	High	B,P,S	Yes	Yes	Yes	Yes	R [**model4you**]
Causal random forests (Wager and Athey, 2018)	Freq/NP	High	B,P	No	Yes	No	Yes	R [**grf**]
Optimal treatment regimes								
Biomarker selector (Gunter et al., 2011)	Freq/P	High	B	Yes	Yes	No	No	
Qian and Murphy (2011)	Freq/P	High	P,T	No	Yes	No	No	
AIPWE estimator by Zhang et al. (2012)	Freq/SP	Medium	T	No	Yes	No	No	R [**DynTxRegime**]
Zhao et al. (2012), Xu et al. (2015)	Freq/P	High	P,T	No	Yes	No	No	R [**personalized**]
Tree- and list-based ITR (Laber et al., 2015; Zhang et al., 2016; Fu et al., 2016)	Freq/NP	Medium	P,T	No	Yes	No	No	B,R [**listdtr**]
Local modeling								
SIDES (Lipkovich et al., 2011); SIDEScreen (Lipkovich and Dmitrienko, 2014)	Freq/NP	Medium	B,S	Yes	Yes	Yes	Yes	B,R [**SIDES**]
Adaptation of PRIM (Chen et al., 2015)	Freq/NP	Medium	S	No	Yes	No	No	R [**SubgrpID**]
Sequential-Batting (Huang et al., 2017)	Freq/NP	Medium	S	Yes	Yes	Yes	Yes	R [**SubgrpID**]
TSDT (Battioui, Denton and Shen, 2018)	Freq/NP	Medium	B,S	Yes	Yes	No	Yes	R [**TSDT**]
Bayesian Model Averaging (Berger et al. 2014; Bornkamp et al., 2016)	Bayes/NP	Low	S	Yes	Yes	No	Yes	P, R [**subtee**]

Updated from Lipkovich, Dmitrienko, D'Agostino. Tutorial in biostatistics… , SIM 2017

SUMMARY

- We emphasize principled or disciplined use of subgroup identification as opposed to haphazard data-dredging and treat subgroup identification as a special case of model selection, contrasting data-driven with guideline-driven approach
- Unlike standard predictive modeling methods that aim at identifying subgroups with heterogeneous outcome, using methods for tailoring/personalized medicine requires modeling individual treatment differences targeting subgroups with heterogeneous treatment effect
- Methods for subgroup identification and analysis borrow from diverse literature in machine learning, multiple testing and causal inference
- A feature of subgroup identification (and data mining in general) in drug development is the need to control the Type I error (or false discovery) rates which is a relatively new trend in the area of machine learning
- Once subgroups have been identified, analyst is facing the challenge of obtaining "honest" estimates for associated effects that should be expected in the future data

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THANK YOU!

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