The Theory of Response-Adaptive Randomization in Clinical Trials

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To our teachers
and our students
# Contents

Dedication v

Preface xi

1 Introduction 1

1.1 Randomization in clinical trials 1

1.1.1 Complete randomization 2

1.1.2 Restricted randomization procedures 2

1.1.3 Response-adaptive randomization procedures 4

1.1.4 Covariate-adaptive randomization procedures 6

1.1.5 Covariate-adjusted response-adaptive randomization procedures 6

1.2 Response-adaptive randomization in a historical context 7

1.3 Outline of the book 8

1.4 References 8

2 Fundamental Questions of Response-Adaptive Randomization 11

2.1 Optimal allocation 11
## CONTENTS

2.2  The relationship between power and response-adaptive randomization 15
2.3  The relationship for \( K > 2 \) treatments 18
2.4  Asymptotically best procedures 20
2.5  References 21

3  Likelihood-Based Inference 23
3.1  Data structure and likelihood 23
3.2  Asymptotic properties of maximum likelihood estimators 25
3.3  The general result for determining asymptotically best procedures 27
3.4  Conclusions 28
3.5  References 28

4  Procedures Based on Urn Models 31
4.1  Generalized Friedman’s urn 31
   4.1.1  Historical results on asymptotic properties 31
   4.1.2  Assumptions and notation 34
   4.1.3  Main asymptotic theorems 37
   4.1.4  Some examples 41
   4.1.5  Proving the main theoretical results 52
4.2  The class of ternary urn models 56
   4.2.1  Randomized Pólya urn 57
   4.2.2  Birth and death urn 58
   4.2.3  Drop-the-loser rule 59
   4.2.4  Generalized drop-the-loser rule 61
   4.2.5  Asymptotic properties of the GDL rule 62
4.3  References 64

5  Procedures Based on Sequential Estimation 67
5.1  Examples 68
5.2  Properties of procedures based on sequential estimation for \( K = 2 \) 70
5.3  Notation and conditions for the general framework 75
5.4  Asymptotic results and some examples 79
5.5  Proving the main theorems 85
5.6  References 88
CONTENTS

9.6 References

10 Conclusions and Open Problems

10.1 Conclusions

10.2 Open problems

10.3 References

Appendix A: Supporting Technical Material

A.1 Some matrix theory

A.2 Jordan decomposition

A.3 Matrix recursions

A.4 Martingales

A.4.1 Definition and properties of martingales

A.4.2 The martingale central limit theorem

A.4.3 Gaussian approximations and the law of the iterated logarithm

A.5 Cramér-Wold device

A.6 Multivariate martingales

A.7 Multivariate Taylor's expansion

A.8 References

Appendix B: Proofs

B.1 Proofs of theorems in Chapter 4

B.1.1 Proof of Theorems 4.1–4.3

B.1.2 Proof of Theorem 4.6

B.2 Proof of theorems in Chapter 5

B.3 Proof of theorems in Chapter 7

B.4 References

Author Index

Subject Index
Research in response-adaptive randomization developed as a response to a classical ethical dilemma in clinical trials. While clinical trials may provide information on new treatments that can impact countless lives in the future, the act of randomization means that volunteers in the clinical trial will receive the benefit of the new treatment only by chance. In most clinical trials, an attempt is made to balance the treatment assignments equally, but the probability that a volunteer will receive the potentially better treatment is only $1/2$. Response-adaptive randomization uses accruing data to skew the allocation probabilities to favor the treatment performing better thus far in the trial, thereby mitigating the problem to some degree.

Response-adaptive allocation has a long history in the biostatistical literature, and the list of researchers who have worked (at least briefly) in the area reads like a Who’s Who of modern statistics: Anscombe, Chernoff, Colton, Cornfield, Flournoy, Greenhouse, Halperin, Louis, Robbins, Siegmund, Wei, Woodroofe, Zelen, and others. Largely because of the disastrous ECMO trial in the early 1980s, there was a general reluctance to use these procedures that has continued to this day. When the authors met in 1995, it was unclear whether these procedures were effective or could be adapted to modern clinical trials and whether certain fundamental questions could be answered. Our collaboration over the past 10 years has been an attempt to formalize the important questions regarding response-adaptive randomization in a rigorous mathematical framework and to systematically answer them. We generally had no idea that we were opening a can of worms that would require a demanding arsenal of mathematical tools. We set out to interest others in the problems, and this led to fruitful collaborations with many other investigators. This book is a result of
these collaborations. It represents what we now know about the subject, and it is our attempt to form a mathematically rigorous subdiscipline of experimental design involving randomization. Two individuals were particularly influential: Z. D. Bai of Singapore, whose collaborative work resulted in solutions to decades-old problems in urn models, largely forming the basis for Chapter 4; and L.-X. Zhang of China, whose collaborative work largely forms the basis of Chapter 5.

This book is aimed at Ph.D. students and researchers in response-adaptive randomization. It provides answers to some of the fundamental questions that have been asked over the years: How does response-adaptive randomization affect power? Can standard inferential tests be applied following response-adaptive randomization? What is the effect of delayed response? Which procedure is most appropriate, and how can "most appropriate" be quantified? How can heterogeneity of the patient population be incorporated? Can response-adaptive randomization be performed with more than two treatments or with continuous responses?

While the mathematics generated by these problems can sometimes be daunting, the response-adaptive randomization procedures themselves can be implemented in minutes by adding a loop to a standard randomization routine. Procedures can be simulated under various parameterizations to determine their appropriateness for use in clinical trials. Our hope is that any future objections to the use of response-adaptive randomization will not be based on logistical difficulties or the lack of theoretical justification of these procedures.

Most of the book is written at the level of graduate students in a statistics program. The technical portions of the book are mostly relegated to appendices and to brief descriptions in Chapters 4 and 5. That material requires advanced probability and stochastic processes as well as matrix theory. Prerequisite material can be found in Appendix A for those wishing to pursue the technical details. In addition, it is recommended that readers new to the area of response-adaptive randomization begin by reading Chapters 10–12 of Rosenberger and Lachin (Randomization in Clinical Trials, Wiley, New York, 2002).

We would like to thank our colleagues Z. D. Bai, W. S. Chan, Siu Hung Cheung, Steve Durham, Nancy Flournoy, Bob Smythe, L.-X. Zhang, and Jim Zidek. In addition, we thank our current and former doctoral students Liangliang Duan and Thomas Gwise (Hu); Anastasia Ivanova, Yevgen Tymofyeyev, and Lanju Zhang (Rosenberger). Parts of this book were tested in a short course at a summer school in Torgnon, Italy, organized by Pietro Muliere of Bocconi University. We thank him and his students; in particular, the asymptotic variance in Example 5.9 was derived by the students of the course.

As we point out in Chapter 10, open problems abound in this area, and it is our sincere hope that more talented researchers will be attracted to the beauty of the complex stochastic structures encountered throughout this book. However, our greatest hope is that, by providing a firm theoretical underpinning to the concept of response-adaptive randomization in this book, clinical trialists will be motivated to apply these techniques in practice.

Finally, much of our research career has benefited from generous funding from the United States government. This included grants from the Division of Mathe-
matical Sciences, National Science Foundation: Hu and Rosenberger 2002–2005, Rosenberger 2005–2008, Hu (Career Award) 2004–2009; and the National Institute of Diabetes and Digestive and Kidney Diseases, National Institutes of Health: Rosenberger (FIRST Award) 1995–2000. These grants provided the opportunity to advance our research program, and we wish to recognize the importance of such funding for young researchers.

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