

Package ‘psc’

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Type Package

Title Personalised Synthetic Controls

Version 1.3.0

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Description Allows the comparison of data cohorts (DC) against a Counter Factual Model (CFM) and measures the difference in terms of an efficacy parameter. Allows the application of Personalised Synthetic Controls.

License GPL-3

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<https://github.com/richJJackson/psc>

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acc	<i>acc</i>
-----	------------

Description

Function to accept (or not) a proposed solution used as part of the MCMC procedure

Usage

acc(old, new)

Arguments

- | | |
|-----|-----------------|
| old | a numeric value |
| new | a numeric value |

Details

A function for the evaluation of two likelihoods as part of the MCMC procedure

Value

returns the an evaluation of $\text{old/new} > U$ where U is a draw from the uniform distribution

bin.mod	<i>Example model for a survival outcome</i>
---------	---

Description

A generated model with a binary endpoint and a logistic link function. Data for the model were synthetically generated and are based on a dataset to evaluate the use of Sorafenib in HCC akin to the PROSASH model (see ?psc::surv.mod for more details)

Usage

bin.mod

Format

A model of class 'glm':

vi vascular invasion

ecog ECOG performance Status

logAFP AFP - log scale

alb albumin

logcreat Creatinine - log scale

allmets metastasis

Source

simulated

cfmDataSumm

Summarising data within a CFM

Description

The pscCFM creates a model object which is stripped of identifiable information. The cfmDataSumm function supplies a tabulated form of the dataset for summary information

Usage

```
cfmDataSumm(cfm)
```

Arguments

cfm a 'glm' or 'flexsurvreg' model object

Value

a summary table

cfmDataVis

*Visualising data within a CFM***Description**

The pscCFM creates a model object which is stripped of identifiable information. The cfmDataVis function supplies a visualised form of the dataset for summary information

Usage

```
cfmDataVis(cfm)
```

Arguments

cfm a 'glm' or 'flexsurvreg' model object

Value

a list of grobs for each model covariate

coef.psc

*Returns the coefficeint estimate of a psc object.***Description**

Returns basic measures of the posterior distribution obtained from the pscfit.R function

Usage

```
## S3 method for class 'psc'
coef(object, ..., level = 0.05)
```

Arguments

object a 'psc' object
 ... not used
 level the level at which credibility intervals are assessed, defaults to 0.05

Value

The summary of the posterior distribution for the efficacy parameter in terms of the median and 95

cont.mod

Example model for a survival outcome

Description

A generated model with a continuous data endpoint and a identity link function. Data for the model were synthetically generated and are based on a dataset to evaluate the use of Sorafenib in HCC akin to the PROSASH model (see ?psc::surv.mod for more details)

Usage

```
cont.mod
```

Format

A model of class 'glm':

ecog ECOG performance Status

logAFP AFP - log scale

alb albumin

logcreat Creatinine - log scale

Source

simulated

count.mod

Example model for a survival outcome

Description

A generated model with a count data endpoint and a log link function. Data for the model were synthetically generated and are based on a dataset to evaluate the use of Sorafenib in HCC akin to the PROSASH model (see ?psc::surv.mod for more details)

Usage

```
count.mod
```

Format

A model of class 'glm':

ecog ECOG performance Status

logAFP AFP - log scale

alb albumin

logcreat Creatinine - log scale

Source

simulated

data

Example Dataset of patients with aHCC receiving Lenvetanib

Description

A dataset containing 100 simulated patients. Data are based on the data used to generate PROSASH survival model -see ?psc::surv.mod for more details.

Usage

data

Format

A model of class 'flezsurgreg':

gamma cumulative baseline hazard parameters

vi vascular invasion

age60 patient age (centred at 60)

ecog ECOG performance Status

logafp AFP - log scale

alb albumin

logcreat Creatinine - log scale

allmets metastasis

ageVasInv centred age nested within vascular invasion

time survival time

cen censoring indicator

os survival time

count example outcome for count data

trt example identifier for multiple treatment comparisons

aet Aetiology

Source

simulated

dataComb	<i>A generic function for cleaning data ready for analysis</i>
----------	--

Description

A generic function for cleaning data ready for analysis

Usage

```
dataComb(CFM, DC, id = NULL, trt = NULL, cfmOb = FALSE)
```

Arguments

CFM	a model object supplied to pscfit
DC	a dataset including covariates to match the CFM
id	to specify which observations in the data cohort should be evaluated. Defaults to 'NULL' i.e all observations
trt	used to specify multiple treatment effects. Defaults to NULL
cfmOb	used to specify if a CFM object is supplies as the counter factual model

Value

datComb returns a list containing objects which detail the components of both the Counter Factual Model (CFM) and the Data Cohort (DC) the required exported components of the model and a cleaned data cohort.

Examples

```
bin.mod <- psc::bin.mod
data <- psc::data
dc <- dataComb(bin.mod,data)
```

dataComb.flexsurvreg	<i>Function for cleaning the data of a model with class 'flexsurvreg'</i>
----------------------	---

Description

The purpose of this function is to prepare the dataset and the counter-factual model for estimation and is the first step pf the pscfit.R process. The output is a complete-case dataset where the data names match the variables used in the CFM.

Usage

```
## S3 method for class 'flexsurvreg'
dataComb(CFM, DC, id = NULL, trt = NULL, cfmOb = FALSE)
```


Arguments

CFM	a model object supplied to pscfit
DC	a dataset including covariates to match the CFM
id	a vector specifying whether a subset of the dataset should be selected. Defaults to 'NULL' e.g. all data points included
trt	An optional additional vector denoting treatment allocations for multiple treatment comparisons. Defaults to 'NULL'
cfm0b	used to specify if a CFM object is supplies as the counter factual model

Value

a list containing objects which specify the required exported components of the model and a cleaned data cohort. Attributes include

- 'model.type' specifying the class of model to be used as the CFM
- 'model_extract' specifying the model componets required for estimation
- 'cov' a cleaned dataset of covariates
- 'outcome' a cleaned dataset containing the outcomes

dataComb.glm

*Function for cleaning the data of a model with class 'flexsurvreg'***Description**

The purpose of this function is to prepare the dataset and the counter-factual model for estimation and is the first step pf the pscfit.R process. The output is a complete-case dataset where the data names match the variables used in the CFM.

Usage

```
## S3 method for class 'glm'
dataComb(CFM, DC, id = NULL, trt = NULL, cfm0b = FALSE)
```

Arguments

CFM	a model object supplied to pscfit
DC	a dataset including covariates to match the CFM
id	to specify which observations in the data cohort should be evaluated. Defaults to 'NULL' i.e all observations
trt	used to specify multiple treatment effects. Defaults to NULL
cfm0b	used to specify if a CFM object is supplies as the counter factual model

Value

a list containing objects which specify the required exported components of the model and a cleaned data cohort. Attributes of the 'cleaned' object include: Attributes include

- 'model.type' specifying the class of model to be used as the CFM
- 'model_extract' specifying the model components required for estimation
- 'cov' a cleaned dataset of covariates
- 'outcome' a cleaned dataset containing the outcomes

dataComb.pscCFM

Function for cleaning the data of a model with class

Description

The purpose of this function is to prepare the dataset and the counter-factual model for estimation and is the first step of the pscfit.R process. The output is a complete-case dataset where the data names match the variables used in the CFM.

Usage

```
## S3 method for class 'pscCFM'
dataComb(CFM, DC, id = NULL, trt = NULL, cfm0b = TRUE)
```

Arguments

CFM	a model object supplied to pscfit
DC	a dataset including covariates to match the CFM
id	to specify which observations in the data cohort should be evaluated. Defaults to 'NULL' i.e all observations
trt	used to specify multiple treatment effects. Defaults to NULL
cfm0b	used to specify if a CFM object is supplied as the counterfactual model

Value

a list containing objects which specify the required exported components of the model and a cleaned data cohort. Attributes of the 'cleaned' object include: Attributes include

- 'model.type' specifying the class of model to be used as the CFM
- 'model_extract' specifying the model components required for estimation
- 'cov' a cleaned dataset of covariates
- 'outcome' a cleaned dataset containing the outcomes

dataSumm	<i>A function which provides basic summary information of a matrix x</i>
----------	--

Description

A function which provides basic summaries of data provided within a data frame of covariates. Summaries are in the form of frequencies of counts and associated percentages for categorical data and median (IQR) for continuous data. Intended for use with the pscCFM.R function to define the setting in which a model has been generated

Usage

```
dataSumm(x)
```

Arguments

x	a matrix of covariates
---	------------------------

Details

Categorical/Character data are summarised by a table and Continuous data are summarised as median (IQR)

data_match	<i>A function to ensure that data from the cfm and data cohort are compatible</i>
------------	---

Description

The purpose of this function is to run a series of checks to ensure that the data included in the data cohort is comparable to the counter-factual model

Usage

```
data_match(cls, lev, dc.data)
```

Arguments

cls	a list of extracted data classes
lev	a list of factor levels
dc.data	dataset to be 'cleaned'

Value

a dataset which is checked and compatible with the CFM

e4_data	<i>Example Dataset of patients treated with GemCap in the ESPAC-4 trial</i>
---------	---

Description

A dataset containing 346 simulated patients. Data are based on the patients randomised to receive GemCap in the ESPAC-4 trial

Usage

```
e4_data
```

Format

A model of class 'flesurvreg':

time survival time

cen censoring indicator

nodes negative (n=1) or positive (n=2) lymph nodes

grade tumour grade (1,2 or 3)

lca199 log transformed ca19.9

t T-stage (1,2 or 3)

Source

simulated

facVis	<i>Visualising Categorical Data</i>
--------	-------------------------------------

Description

A function which summarises categorical data using a waffle plot

Usage

```
facVis(x, nm)
```

Arguments

x a covariate to be summarised

nm a covariate name

Value

a ggplot object

facVisComp

Visualising Categorical Data

Description

A function which compares visually a new categorical covariate against equivalent data from a CFM

Usage

```
facVisComp(p, x)
```

Arguments

p a ggplot objects
x a categorical covariate

Value

a ggplot object

gemCFM

Model for a survival outcome based on Gemcitabine patients from ESPAC-3

Description

A generated model with a survival endpoint and a cumulative hazard function estimated using flexible parametric splines. Data for the model were obtained from the ESPAC-3 trials

Usage

```
gemCFM
```

Format

A model of class 'pscCFM' containing a 'flexsurvreg' model:

gamma cumulative baseline hazard parameters
nodes negative (n=1) or positive (n=2) lymph nodes
grade tumour grade (1,2 or 3)
lca199 log transformed ca19.9
t T-stage (1,2 or 3)

Source

simulated

initParm	<i>Fucntion for estimating initial parameter values 'flexsurvreg'</i>
----------	---

Description

A generic function for estimating the initial parameters for estimation as part of the pscfti.R function. Parameter estimates are obtained using standard optimisation methods provided by the 'optim' set of functions. For a single parameter a Brent method is applied. For mutliple treatment comparisons the 'BFGS' method is applied.

Usage

```
initParm(CFM, DC_clean, trt)
```

Arguments

CFM	A counter-factual model
DC_clean	a cleaned dataset object obtained using dataComb.flexsurvreg
trt	An optional additional vector denoting treatment allocations for multiple treatment comparisons. Defaults to 'NULL'

Details

This function takes the liklihood for a 'flexsurvreg' model and uses 'optim' to fit the likelihood.

Value

an 'optim' output giving the parameter values to be supplied as a starting value for the mcmc routine.

initParm.flexsurvreg	<i>Fucntion for estimating initial parameter values 'flexsurvreg'</i>
----------------------	---

Description

Fucntion for estimating initial parameter values 'flexsurvreg'

Usage

```
## S3 method for class 'flexsurvreg'
initParm(CFM, DC_clean, trt = NULL)
```

Arguments

CFM	A counter-factual model
DC_clean	a cleaned dataset object obtained using dataComb.flexsurvreg
trt	An optional additional vector denoting treatment allocations for multiple treatment comparisons. Defaults to 'NULL'

Details

This function takes the likelihood for a 'flexsurvreg' model and uses 'optim' to fit the likelihood.

Value

an 'optim' output giving the parameter values to be supplied as a starting value for the mcmc routine.

initParm.glm	<i>Fucntion for estimating initial parameter values</i>
--------------	---

Description

Fucntion for estimating initial parameter values

Usage

```
## S3 method for class 'glm'
initParm(CFM, DC_clean, trt = trt)
```

Arguments

CFM	A counter-factual model
DC_clean	a cleaned dataset object obtained using dataComb.flexsurvreg
trt	An optional additional vector denoting treatment allocations for multiple treatment comparisons. Defaults to 'NULL'

Details

This function takes the likelihood for a 'flexsurvreg' model and uses 'optim' to fit the likelihood.

Value

an 'optim' output giving the parameter values to be supplied as a starting value for the mcmc routine.

initParm.pscCFM	<i>Fucntion for estimating initial parameter values</i>
-----------------	---

Description

Fucntion for estimating initial parameter values

Usage

```
## S3 method for class 'pscCFM'
initParm(CFM, DC_clean, trt = NULL)
```

Arguments

CFM	A counter-factual model
DC_clean	a cleaned dataset object obtained using dataComb.flexsurvreg
trt	An optional additional vector denoting treatment allocations for multiple treatment comparisons. Defaults to 'NULL'

Details

This function takes the likelihood for a 'flexsurvreg' model and uses 'optim' to fit the likelihood.

Value

an 'optim' output giving the parameter values to be supplied as a starting value for the mcmc routine.

lik.flexsurvreg	<i>Likelihood function for a psc model of class 'flexsurvreg'</i>
-----------------	---

Description

A function which defines the likelihood for a PSC model where the Counter Factual Model (CFM) takes the form of a 'flexsurvreg' object and an efficacy parameter (β) is being estimated. For more details on fitting please see ?pscfit and ?pscEst

Usage

```
lik.flexsurvreg(beta, DC_clean)
```

Arguments

beta	a parameter to be estimate
DC_clean	a cleaned dataset including covariates to match the CFM

Details

A likelihood function for use by pscfit for a model of class 'flexsurvreg'

lik.flexsurvreg.mtc	<i>Likelihood function for a psc model of class 'flexsurv' with multiple treatment comparisons</i>
---------------------	--

Description

A function which defines the likelihood for a PSC model where the Counter Factual Model (CFM) takes the form of a 'flexsurvreg' object and a multiple efficacy parameters (β) is being estimated. For more details on fitting please see ?pscfit and ?pscEst

Usage

```
lik.flexsurvreg.mtc(beta, DC_clean)
```

Arguments

beta	a parameter to be estimate
DC_clean	a cleaned dataset including covariates to match the CFM

Details

A likelihood function for use by pscfit for a model of class 'flexsurvreg' where multiple treatment comparisons are required

lik.glm	<i>Likelihood function for a psc model of class 'glm'</i>
---------	---

Description

A function which defines the likelihood for a PSC model where the Counter Factual Model (CFM) takes the form of a 'glm' object and an efficacy parameter (β) is being estimated. For more details on fitting please see ?pscfit and ?pscEst

Usage

```
lik.glm(beta, DC_clean)
```

Arguments

beta	a parameter to be estimate
DC_clean	a cleaned dataset including covariates to match the CFM

Details

A likelihood function for use by pscfit for a model of class 'glm'

lik.glm.mtc	<i>Likelihood function for a psc model of class 'glm' with multiple treatment comparisons</i>
-------------	---

Description

A function which defines the likelihood for a PSC model where the Counter Factual Model (CFM) takes the form of a 'glm' object and a multiple efficacy parameters (β) is being estimated. For more details on fitting please see ?pscfit and ?pscEst

Usage

```
lik.glm.mtc(beta, DC_clean)
```

Arguments

beta	a parameter to be estimate
DC_clean	a cleaned dataset including covariates to match the CFM

Details

A likelihood function for use by pscfit for a model of class 'flexsurvreg' where multiple treatment comparisons are required

linPred	<i>Estimates the linear predictor of a psc object</i>
---------	---

Description

A function which created a linear predictor from a model and an external dataset. If required, linear predictors will be provided on the response scale. For a survival outcome, this will take the form of median survival estimates.

Usage

```
linPred(DC_clean, resp = FALSE)
```

Arguments

DC_clean	a cleaned data object created using dataComb()
resp	detailing whether the linear predictor should be returned on the natural or response level. Defaults to the natural scale (resp=F)

Details

A function which combines the data from the data cohort against the model parameters of the PSC

Value

Extracts the linear predictor from a object containing both a counter factual model and a data cohort which is created using the dataComb() function.

modelExtract	<i>A generic function for extracting model information</i>
--------------	--

Description

A generic function for extracting model information

Usage

```
modelExtract(CFM)
```

Arguments

CFM a model of class either 'glm' or 'flexsurvreg'

Details

A function for extracting the model information required for using pscfit

Value

a list of extracted model components

modelExtract.flexsurvreg	<i>A generic function for extracting model information</i>
--------------------------	--

Description

This function extracts model information for use with the pscfit.R function.

Usage

```
## S3 method for class 'flexsurvreg'
modelExtract(CFM)
```

Arguments

CFM a model of class 'flexsurvreg'

Details

A function for extracting the model information required for using pscfit

Value

a list of extracted model components. Included are

- mod_class: The class of the model object
- terms: The terms included in the model
- cov_cls: The classes of the model covariates
- cov_lev: The levels of categorical variables
- cov_co: covariate coefficients
- sig: variance-covariance matrix
- haz_co: hazard parameter coefficients
- k: number of knots
- knots: knot position
- lam: lambda parameter
- form: model formula

modelExtract.glm

A generic function for extracting model information

Description

A generic function for extracting model information

Usage

```
## S3 method for class 'glm'
modelExtract(CFM)
```

Arguments

CFM a model of class 'glm'

Details

A function for extracting the model information required for using pscfit

Value

a list of extracted model components. Included are

- `mod_class`: The class of the model object
- `terms`: The terms included in the model
- `cov_cls`: The classes of the model covariates
- `cov_lev`: The levels of categorical variables
- `cov_co`: covariate coefficients
- `sig`: variance-covariance matrix
- `form`: model formula
- `family`: model family
- `out.nm`: outcome covariates names

`modp`*modp*

Description

A function which returns either the input value (if positive) or zero (if negative)

Usage

```
modp(x)
```

Arguments

`x` a numeric vector

Details

A function which returns a version of `x` with negative values replaced with 0

Value

a numeric vector with negative values replaced with 0

`numVis`*Visualising Categorical Data*

Description

A function which summarises categorical data using a waffle plot

Usage

```
numVis(x, nm)
```

Arguments

<code>x</code>	a covariate to be summarised
<code>nm</code>	a covariate name

Value

a ggplot object

`numVisComp`*Visualising Categorical Data*

Description

A function which summarises numerical data using a density plots

Usage

```
numVisComp(p, x)
```

Arguments

<code>p</code>	a ggplot object
<code>x</code>	a numeric vector

Value

a ggplot object

plot.psc	<i>Function for Plotting PSC objects</i>
----------	--

Description

A function which illustrates the predicted response under the Counter Factual Model (CFM) and the observed response under the experimental treatment(s). Form of the output will depend on the form of the CFM used

Usage

```
## S3 method for class 'psc'
plot(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Details

This function plots the expected response of the control treatment along with the observed response rates of the experimental arms

Value

a survival plot corresponding to the psc fit

Examples

```
bin.mod <- psc::bin.mod
data <- psc::data
bin.psc <- pscfit(bin.mod,data,nsim=3000)
plot(bin.psc)
```

plot.psc.binary	<i>Function for Plotting PSC objects</i>
-----------------	--

Description

A function which illustrates the predicted response under the counter factual model and the observed response under the experimental treatment(s).

Usage

```
## S3 method for class 'psc.binary'
plot(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Details

This function plots the expected response of the control treatment along with the observe response rates of the experimental arms

Value

a survival plot corresponding to the psc fit

Examples

```
bin.mod <- psc::bin.mod
data <- psc::data
bin.psc <- pscfit(bin.mod,data,nsim=3000)
plot(bin.psc)
```

plot.psc.cont

Function for Plotting PSC objects

Description

A function which illustrates the predicted response under the counterfactual model and the observed response under the experimental treatment(s).

Usage

```
## S3 method for class 'psc.cont'
plot(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Details

This function plots the expected response of the control treatment along with the observe response rates of the experimental arms

Value

a survival plot corresponding to the psc fit

Examples

```
cont.mod <- psc::cont.mod
data <- psc::data
cont.psc <- pscfit(cont.mod,data,nsim=3000)
plot(cont.psc)
```

plot.psc.count	<i>Function for Plotting PSC objects #' A function which illustrates the predicted response under the counterfactual model and the observed response under the experimental treatment(s).</i>
----------------	---

Description

Function for Plotting PSC objects #' A function which illustrates the predicted response under the counterfactual model and the observed response under the experimental treatment(s).

Usage

```
## S3 method for class 'psc.count'
plot(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Details

This function plots the expected response of the control treatment along with the observed response rates of the experimental arms

Value

a survival plot corresponding to the psc fit

Examples

```
count.mod <- psc::count.mod
data <- psc::data
count.psc <- pscfit(count.mod,data,nsim=3000)
plot(count.psc)
```

plot.psc.flexsurvreg *Function for Plotting PSC objects*

Description

Function for Plotting PSC objects

Usage

```
## S3 method for class 'psc.flexsurvreg'  
plot(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Details

making use of 'ggsurvplot' in the survminer package, this function plots the expected survival function for the 'control' treatment estimated from the CFM along with the Kaplan Meier estimates of the observed events

Value

a survival plot corresponding to the psc fit

print.psc *Personalised Synthetic Controls - print*

Description

Personalised Synthetic Controls - print

Usage

```
## S3 method for class 'psc'  
print(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Value

printing psc results

print.quiet_gglist	<i>quiet_gglist</i>
--------------------	---------------------

Description

Ensuring a quiet list of the grobs data are supplied to cfmDataVis

Usage

```
## S3 method for class 'quiet_gglist'  
print(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Value

A quiet list

print.quiet_gtsumm	<i>quiet_gtsumm</i>
--------------------	---------------------

Description

Ensuring a quiet list of the grobs data are supplied to cfmDataVis

Usage

```
## S3 method for class 'quiet_gtsumm'  
print(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Value

A quiet list

print.quiet_list	<i>quiet_gtsumm</i>
------------------	---------------------

Description

Ensuring a quiet list of the grobs data are supplied to cfmDataVis

Usage

```
## S3 method for class 'quiet_list'
print(x, ...)
```

Arguments

x	an object of class 'psc'
...	not used

Value

A quiet list

psc.object	<i>Fitted psc object</i>
------------	--------------------------

Description

An object returned by the pscfit function, inheriting from class psc and representing a fitted personalised synthetic control model.

Usage

```
psc.object
```

Format

An object of class NULL of length 0.

Author(s)

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pscCFM

*Creating a CFM model which can be shared***Description**

Standard R model objects contain within them the datasets used to create the model and as such care is needed when sharing these objects for research. The `psc.cfm` function creates an object with all identifiable information retracted and includes only the information required to use the models within the `psc` package

Usage

```
pscCFM(cfm, dataSumm = T, dataVis = T)
```

Arguments

<code>cfm</code>	a 'glm' or 'flexsurvreg' model object
<code>dataSumm</code>	a logical indicator specifying whether a summary of the data should be provided, defaults to TRUE.
<code>dataVis</code>	a logical indicator specifying whether a visualisations of the data should be provided, defaults to TRUE.

Value

a list containing objects which specify the required exported components of the model.

pscEst

*Function for performing estimation procedures in 'pscfitt'***Description**

Function for performing estimation procedures in 'pscfitt'

Usage

```
pscEst(CFM, DC_clean, nsim, start, start.se, trt)
```

Arguments

<code>CFM</code>	a model object supplied to <code>pscfitt</code>
<code>DC_clean</code>	a cleaned dataset obtained using <code>dataComb()</code> .
<code>nsim</code>	the number of MCMC simulations to run
<code>start</code>	the starting value for
<code>start.se</code>	the starting value for
<code>trt</code>	an optional vector denoting treatment allocations where multiple treatment comparisons are being made

Details

Define the set of model parameters B to contain Γ which summarize the parameters of the CFM. Prior distributions are defined for B using a multivariate normal distribution $\pi(B) \sim MVN(\mu, \Sigma)$ where μ is the vector of coefficient estimates from the validated model and Σ is the variance-covariance matrix. This information is taken directly from the outputs of the parametric model and no further elicitation is required. The prior distribution for the efficacy parameter ($\pi(\beta)$) is set as an uninformative $N(0, 1000)$.

Ultimately the aim is to estimate the posterior distribution for β conditional on the distribution of B and the observed data. A full form for the posterior distribution is then given as

$$P(\beta|B, D) \propto L(D|B, \beta)\pi(B)\pi(\beta)$$

Please see 'pscfitt' for more details on likelihood formation.

For each iteration of the MCMC procedure, the following algorithm is performed

1. Set an indicator $s=1$, and define an initial state based on prior hyperparameters for $\pi(B)$ and $\pi(\beta)$ such that $b_s = \mu$ and $\tau_s = 0$
2. Update $s = s + 1$ and draw model parameters b_s from $\pi(B)$ and draw a proposal estimate of β from some target distribution
3. Estimate $\Gamma(i, S) = \nu^T x_i$ where ν is the subset of parameters from b_s which relate to the model covariates and define 2 new likelihood functions $\Theta(s, 1) = L(D|B = b_s, \beta = \tau_{(s-1)})$ & $\Theta(s, 2) = L(D|B = b_s, \beta = \tau_s)$
4. Draw a single value ψ from a Uniform (0,1) distribution and estimate the condition $\omega = \Theta(s, 1)/\Theta(s, 2)$. If $\omega > \psi$ then accept τ_s as belonging to the posterior distribution $P(\beta|B, D)$ otherwise retain $\tau_{(s-1)}$
5. Repeat steps 2 – 4 for the required number of iterations

The result of the algorithm is a posterior distribution for the log hazard ratio, β , captures the variability in B through the defined priors $\pi(\beta)$.

Value

A matrix containing the draws from the posterior distribution

<code>pscEst.flexsurvreg</code>	<i>Function for estimating initial parameter values 'flexsurvreg'</i>
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Description

A function which performs the Bayesian MCMC estimation procedure for estimating the efficacy parameter (β) using personalised synthetic controls methodology.

Usage

```
## S3 method for class 'flexsurvreg'
pscEst(CFM, DC_clean, nsim, start, start.se, trt = trt)
```

Arguments

CFM	a model object supplied to pscfit
DC_clean	a cleaned dataset obtained using dataComb().
nsim	the number of MCMC simulations to run
start	the starting value for
start.se	the starting value fo
trt	an optional vector denoting treatment allocations where multiple treatment comparisons are being made

Details

An MCMC routine for fitting a psc model

Value

A matrix containing the draws from the posterior distribution

pscEst.glm	<i>Function for estimating initial parameter values 'flexsurvreg'</i>
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Description

A function which performs the Bayesian MCMC estimation procedure for estimating the efficacy parameter (β) using personalised synthetic controls methodology.

Usage

```
## S3 method for class 'glm'
pscEst(CFM, DC_clean, nsim, start, start.se, trt = trt)
```

Arguments

CFM	a model object supplied to pscfit
DC_clean	a cleaned dataset obtained using dataComb().
nsim	the number of MCMC simulations to run
start	the starting value for
start.se	the starting value fo
trt	an optional vector denoting treatment allocations where multiple treatment comparisons are being made

Details

An MCMC routine for fitting a psc model

Value

a matrix containing the draws from the posterior distribution

pscEst.pscCFM	<i>Function for estimating initial parameter values 'flexsurvreg'</i>
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Description

A function which performs the Bayesian MCMC estimation procedure for estimating the efficacy parameter (β) using personalised synthetic controls methodology.

Usage

```
## S3 method for class 'pscCFM'
pscEst(CFM, DC_clean, nsim, start, start.se, trt = NULL)
```

Arguments

CFM	a model object supplied to pscfit
DC_clean	a cleaned dataset obtained using dataComb().
nsim	the number of MCMC simulations to run
start	the starting value for
start.se	the starting value for
trt	an optional vector denoting treatment allocations where multiple treatment comparisons are being made

Details

An MCMC routine for fitting a psc model

Value

A matrix containing the draws from the posterior distribution

pscf	<i>Personalised Synthetic Controls model fit</i>
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Description

Function which allows comparison of a data cohort against a parametric Counter Factual Model (CFM). The function allows models of the type 'flexsurvreg' and 'glm' to be supplied. The function performs by calculating the linear predictor as a combination of the CFM and the dataset supplied and then selects a likelihood based on the type of model specified. Likelihood is estimated using a Bayesian MCMC procedure whereby the parameters of the CFM acts as informative priors.

Usage

```
pscf(CFM, DC, nsim = 5000, id = NULL, trt = NULL)
```


Arguments

<code>CFM</code>	An R model object of class <code>'glm'</code> or <code>'flexsurvspline'</code>
<code>DC</code>	A dataset including columns to match to covariates in the model
<code>nsim</code>	The number of simulations for the MCMC routine
<code>id</code>	Numeric vector stating which patient(s) from the dataset should be included in the analysis. Defaults to all patients
<code>trt</code>	An optional vector denoting treatment allocations for multiple treatment comparisons. Defaults to NULL.

Details

Model currently supports estimation of more than one treatment (using the `'trt'`) option and estimation restricted to sub-groups of the data cohort (using the `'id'` option).

the `pscfit` function compares a dataset (`'DC'`) against a parametric model. This is done by selecting a likelihood which is identified by the type of CFM that is supplied. At present, two types of model are supported, a flexible parametric survival model of type `'flexsurvreg'` and a generalised linear model of type `'glm'`.

Where the CFM is of type `'flexsurvreg'` the likelihood supplied is of the form:

$$L(D|\Lambda, \Gamma_i) = \prod_{i=1}^n f(t_i|\Lambda, \Gamma_i)^{c_i} S(t_i|\Lambda, \Gamma_i)^{(1-c_i)}$$

Where Λ defines the cumulative baseline hazard function, Γ is the linear predictor and t and c are the event time and indicator variables.

Where the CFM is of the type `'glm'` the likelihood supplied is of the form:

$$L(x|\Gamma_i) = \prod_{i=1}^n b(x|\Gamma_i) \exp \{ \Gamma_i^T t(x) - c(\Gamma_i) \}$$

Where $b(\cdot)$, $t(\cdot)$ and $c(\cdot)$ represent the functions of the exponential family. In both cases, Γ is defined as:

$$\Gamma = \gamma x + \beta$$

Where γ are the model coefficients supplied by the CFM and β is the parameter set to measure the difference between the CFM and the DC.

Estimation is performed using a Bayesian MCMC procedure. Prior distributions for Γ (& Λ) are derived directly from the model coefficients (mean and variance covariance matrix) or the CFM. A bespoke MCMC routine is performed to estimate β . Please see `'?mcmc'` for more details.

For the standard example where the DC contains information from only a single treatment, `trt` need not be specified. Where comparisons between the CFM and multiple treatments are required, a covariate of treatment allocations must be specified separately (using the `'trt'` option).

Value

a object of class 'psc' with attributes model.type, the cleaned Dataset and the posterior distribution of the fitted model

Attributes include

- A 'cleaned' dataset including extracted components of the CFM and the cleaned DC included in the procedure
- An object defining the class of model (and therefore the procedure applied - see above)
- A matrix containing the draws of the posterior distributions

Examples

```
library(psc)
e4_data <- psc::e4_data
gemCFM <- psc::gemCFM
psc <- pscfit(gemCFM, e4_data)
summary(psc)
```

pscSumm

Personalised Synthetic Controls - summary

Description

A function which provides a summary of a DC_clean object. To be used either in conjunction with dataComb.R or summary.psc.R

Usage

```
pscSumm(DC_clean)
```

Arguments

DC_clean a cleaned dataset obtained using dataComb().

Value

psc summary results including an estimate of the linear predictor combining the data and the model, an estimate of patient level response and summary statistics of the average responses for the sythentic and observed populations

summary.psc

*Personalised Synthetic Controls - summary***Description**

A generic function to provide a summary of a 'psc' object obtained from pscfit.R

Usage

```
## S3 method for class 'psc'
summary(object, ...)
```

Arguments

object	an object of class 'psc'
...	not used

Value

A summary of a psc object obtained using pscSumm and a copy of the pscfit object

Examples

```
library(psc)
e4_data <- psc::e4_data
gemCFM <- psc::gemCFM
psc <- pscfit(gemCFM, e4_data)
summary(psc)
```

surv.mod

*Example model for a survival outcome***Description**

A generated model with a survival endpoint and a cuymulative hazard function estimated using flexible parametric splines. Data for the model were synthetically generated and are based on a dataset to evaluate the use of Sorafenib in HCC akin to the PROSASH model

Usage

```
surv.mod
```

Format

A model of class 'flezsurvreg':

gamma cumulative baseline hazard parameters
vi vascular invasion
age60 patient age (centred at 60)
ecog ECOG performance Status
logafp AFP - log scale
alb albumin
logcreat Creatinine - log scale
allmets metastasis
ageVasInv centred age nested within vascular invasion
time survival time
cen censoring indicator
os survival time
count example outcome for count data
trt example identifier for multiple treatment comparisons
aet Aetiology

Source

simulated

References

Using prognostic and predictive clinical features to make personalised survival prediction in advanced hepatocellular carcinoma patients undergoing sorafenib treatment. Berhane S, et al., Br J Cancer. 2019 Jul;121(2):117-124

surv_fpm

A function to obtain survival estimates from a flexible parametric model

Description

This function provides basic survival estimates from a flexible parametric survival model

Usage

```
surv_fpm(DC_clean, beta = 0, s = NULL)
```

Arguments

DC_clean	a cleaned dataset obtained using dataComb().
beta	a parameter to determine if the survival probabilities should be adjusted by some (log) hazard ratio. Defaults to beta=0, i.e. no adjustment.
s	if specified will return the time at which some threshold is passed (e.g. s=0.5 for median survival time)

Details

A function which extracts survival probabilities from a flexsurvreg object

Value

a list of times and associated survival probabilities

visComp

Visualising Comparisons between a CFM and a DC

Description

The visComp function takes the data visualisations supplied as part of the CFM model and appends summaries of the equivalent datapoints from the Data Cohort.

Usage

```
visComp(CFM, DC, id = NULL)
```

Arguments

CFM	an object of class pscCFM
DC	A dataset including columns to match to covariates in the model
id	Numeric vector stating which patient(s) from the dataset should be included in the analysis. Defaults to all patients

Value

a list of grobs for each model covariate

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