

Chapter 703

Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model

Introduction

A clinical trial can be employed to test the clinical equivalence of a treatment and a control in regards to the survival distributions. The two-sample t-test is not appropriate for two reasons. First, the data are not normally distributed. Second, some survival times are *censored*. For these reasons, special test statistics such as the logrank test have been developed. This module computes the sample size and power for an equivalence test similar to the logrank test, assuming survival times follow exponential distributions. Accrual time and follow-up time are included among the input parameters.

This procedure is based on the *unconditional* method of Chow, Shao, and Wang (2008) which, in turn, is based on the *conditional* methods of Lachin and Foulkes (1986). The conditional procedure does not extend to this case (see Chow, Shao, and Wang (2008) page 173).

Technical Details

This section presents the *unconditional* clinical superiority method of Chow, Shao, and Wang (2008).

Basic Model

Suppose a clinical trial consists of two independent groups labeled “1” and “2” (where group 1 is the control group and group 2 is the treatment group). The total sample size is N and the sizes of the two groups are N_1 and N_2 . Usually, you would plan to have $N_1 = N_2$.

Equivalence Hypothesis

The equivalence of two hazard rates is established by concluding the difference between the hazard rates is less than a small margin Δ . The statistical hypotheses that yields this conclusion when the null hypothesis is rejected is

$$H_0 : |h_2 - h_1| \geq \Delta \quad \text{versus} \quad H_a : |h_2 - h_1| < \Delta$$

Test Statistic

The power and sample size formulas presented below are for the difference of two exponential hazard rates. It is anticipated that the actual test statistic is the regression coefficient from a Cox regression.

Test Comparing Hazard Rates

The original test statistic is the difference of the hazard rates estimated by maximum likelihood divided by their standard error. The maximum likelihood estimate of an exponential hazard rate for a particular group is

$$\hat{h} = \frac{\text{number of events}}{\text{sum of study time of all subjects}}$$

Chow, Shao, and Wang (2008) indicate that the test statistics

$$Z_1 = \frac{(\hat{h}_2 - \hat{h}_1) - \Delta}{\sqrt{\frac{\sigma^2(\hat{h}_1)}{N_1} + \frac{\sigma^2(\hat{h}_2)}{N_2}}} \quad \text{and} \quad Z_2 = \frac{(\hat{h}_2 - \hat{h}_1) + \Delta}{\sqrt{\frac{\sigma^2(\hat{h}_1)}{N_1} + \frac{\sigma^2(\hat{h}_2)}{N_2}}}$$

where

$$\sigma^2(h) = \frac{h^2}{1 + \frac{e^{-hT}(1 - e^{hR})}{hR}}$$

can be used to test the hypothesis of equivalence.

Specifically, the null hypothesis of non-equivalence is rejected if

$$Z_1 < -z_{1-\alpha} \quad \text{and} \quad Z_2 > z_{1-\alpha}$$

Power Calculations

Assuming an exponential model with hazard rates h_1 and h_2 for the two groups, Chow et al. (2008) give the following equation for the power of the above equivalence test.

$$\text{Power} = \Phi \left(\frac{\Delta - (h_2 - h_1)}{\sqrt{\frac{\sigma^2(h_1, \omega_1, A)}{N_1} + \frac{\sigma^2(h_2, \omega_2, A)}{N_2}}} - z_{1-\alpha} \right) + \Phi \left(\frac{\Delta + (h_2 - h_1)}{\sqrt{\frac{\sigma^2(h_1, \omega_1, A)}{N_1} + \frac{\sigma^2(h_2, \omega_2, A)}{N_2}}} - z_{1-\alpha} \right) - 1$$

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where

$$\sigma^2(h_i, \omega_i, A) = \frac{h_i^2}{E(d_i | h_i, \omega_i, A)}$$

$$E(d_i | h_i, \omega_i, A) = \left(\frac{h_i}{h_i + \omega_i} \right) \left(1 + \frac{A \exp\{-(h_i + \omega_i)T\} [1 - \exp\{(h_i + \omega_i - A)R\}]}{(h_i + \omega_i - A) [1 - \exp\{-AR\}]} \right)$$

$$E(d_i | h_i, \omega_i, 0) = \left(\frac{h_i}{h_i + \omega_i} \right) \left(1 + \frac{\exp\{-(h_i + \omega_i)T\} [1 - \exp\{(h_i + \omega_i)R\}]}{(h_i + \omega_i)R} \right)$$

These parameters are interpreted as follows.

Parameter	Interpretation
$\sigma^2(h, \omega, A)$	Variance of \hat{h}
$E(d_i h_i, \omega_i, A)$	Expected proportion of events (deaths) in group i
d_i	Indicates the a person does ($d_i = 1$) or does not ($d_i = 0$) die in group i
h_i	Hazard rate of group i (see below)
ω_i	Loss to follow-up hazard rate of group i (see below)
A	Patient entry parameter (see below)
R	Accrual time
T	Total time
$T - R$	Follow-up time

Exponential Distribution

The hazard rate from the exponential distribution, h , is usually estimated using maximum likelihood techniques. In the planning stages, you have to obtain an estimate of this parameter. To see how to accomplish this, let's briefly review the exponential distribution. The density function of the exponential is defined as

$$f(t) = h \exp\{-ht\}, \quad t \geq 0, h > 0.$$

The cumulative survival distribution function is

$$S(t) = \exp\{-ht\}, \quad t \geq 0.$$

Solving this for h yields

$$h = - \frac{\log\{S(t)\}}{t}$$

Note that $S(t)$ gives the probability of surviving t years. To obtain a planning estimate of h , you need only know the proportion surviving during a particular time period. You can then use the above equation to calculate h .

Patient Entry

Patients are enrolled during the accrual period. *PASS* lets you specify the pattern in which subjects are enrolled. Suppose patient entry times are distributed as $g(t)$ where t_i is the entry time of the i^{th} individual and $0 \leq t_i \leq R$. Let $g(t)$ follow the truncated exponential distribution with parameter A , which has the density

$$g(t) = \begin{cases} \frac{A \exp\{-At\}}{1 - A \exp\{-AR\}} & \text{if } 0 \leq t \leq R, \quad A \neq 0 \\ 1 & \text{otherwise} \end{cases}$$

where

R is accrual time.

A is interpreted as follows:

$A > 0$ results in a convex (faster than expected) entry distribution.

$A < 0$ results in a concave (slower than expected) entry distribution.

$A = 0$ results in the uniform entry distribution in which $g(t) = 1/R$.

Rather than specify A directly, *PASS* has you enter the percentage of the accrual time that will be needed to enroll 50% of the subjects. Using an iterative search, the value of A corresponding to this percentage is calculated and used in the calculations.

Losses to Follow-Up

The staggered patient entry over the accrual period results in censoring times ranging from $T - R$ to T years during the follow-up period. This is often referred to as administrative censoring, since it is caused by the conclusion of the study rather than by some random factor working on an individual. To model the losses to follow-up in each group which come from other causes, we use the exponential distribution again, this time with hazard rates ω_1 and ω_2 . You can obtain appropriate loss-to-follow-up hazard rates using the following formula or by using the Survival Parameter Conversion Tool available from the Tools menu or by pressing the small button to the rate of the loss-to-follow-up hazard rate box.

$$\omega = - \frac{\log\{1 - P_{loss}(R)\}}{R}$$

Procedure Options

This section describes the options that are specific to this procedure. These are located on the Design tab. For more information about the options of other tabs, go to the Procedure Window chapter.

Design Tab

The Design tab contains most of the parameters and options that you will be concerned with.

Solve For

Solve For

This option specifies the parameter to be solved for from the other parameters. The parameters that may be selected are *Power* or *Sample Size*. Select *Sample Size* when you want to calculate the sample size needed to achieve a given power and alpha level. Select *Power* when you want to calculate the power.

Power and Alpha

Power

This option specifies one or more values for power. Power is the probability of rejecting a false null hypothesis, and is equal to one minus Beta. Beta is the probability of a type-II error, which occurs when a false null hypothesis is not rejected. In this procedure, a type-II error occurs when you fail to reject the null hypothesis of equal survival curves when in fact the curves are different.

Values must be between zero and one. Historically, the value of 0.80 (Beta = 0.20) was used for power. Now, 0.90 (Beta = 0.10) is also commonly used.

A single value may be entered here or a range of values such as *0.8 to 0.95 by 0.05* may be entered.

Alpha

This option specifies one or more values for the probability of a type-I error. A type-I error occurs when you reject the null hypothesis of inferiority when in fact the treatment group is non-inferior.

Values of alpha must be between zero and one. Since this is a one-sided test, it is common for people to use 0.025 rather than 0.05 for alpha.

You may enter a range of values such as *0.01 0.05 0.10* or *0.01 to 0.10 by 0.01*.

Sample Size (When Solving for Sample Size)

Group Allocation

Select the option that describes the constraints on *N1* or *N2* or both.

The options are

- **Equal (N1 = N2)**

This selection is used when you wish to have equal sample sizes in each group. Since you are solving for both sample sizes at once, no additional sample size parameters need to be entered.

- **Enter R = N2/N1, solve for N1 and N2**

For this choice, you set a value for the ratio of *N2* to *N1*, and then PASS determines the needed *N1* and *N2*, with this ratio, to obtain the desired power. An equivalent representation of the ratio, *R*, is

$$N2 = R * N1.$$

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- **Enter percentage in Group 1, solve for N1 and N2**

For this choice, you set a value for the percentage of the total sample size that is in Group 1, and then PASS determines the needed $N1$ and $N2$ with this percentage to obtain the desired power.

R (Group Sample Size Ratio)

This option is displayed only if Group Allocation = "Enter $R = N2/N1$, solve for $N1$ and $N2$."

R is the ratio of $N2$ to $N1$. That is,

$$R = N2 / N1.$$

Use this value to fix the ratio of $N2$ to $N1$ while solving for $N1$ and $N2$. Only sample size combinations with this ratio are considered.

$N2$ is related to $N1$ by the formula:

$$N2 = [R \times N1],$$

where the value $[Y]$ is the next integer $\geq Y$.

For example, setting $R = 2.0$ results in a Group 2 sample size that is double the sample size in Group 1 (e.g., $N1 = 10$ and $N2 = 20$, or $N1 = 50$ and $N2 = 100$).

R must be greater than 0. If $R < 1$, then $N2$ will be less than $N1$; if $R > 1$, then $N2$ will be greater than $N1$. You can enter a single or a series of values.

Percent in Group 1

This option is displayed only if Group Allocation = "Enter percentage in Group 1, solve for $N1$ and $N2$."

Use this value to fix the percentage of the total sample size allocated to Group 1 while solving for $N1$ and $N2$. Only sample size combinations with this Group 1 percentage are considered. Small variations from the specified percentage may occur due to the discrete nature of sample sizes.

The Percent in Group 1 must be greater than 0 and less than 100. You can enter a single or a series of values.

Sample Size (When Not Solving for Sample Size)

Group Allocation

Select the option that describes how individuals in the study will be allocated to Group 1 and to Group 2.

The options are

- **Equal ($N1 = N2$)**

This selection is used when you wish to have equal sample sizes in each group. A single per group sample size will be entered.

- **Enter $N1$ and $N2$ individually**

This choice permits you to enter different values for $N1$ and $N2$.

- **Enter $N1$ and R , where $N2 = R * N1$**

Choose this option to specify a value (or values) for $N1$, and obtain $N2$ as a ratio (multiple) of $N1$.

- **Enter total sample size and percentage in Group 1**

Choose this option to specify a value (or values) for the total sample size (N), obtain $N1$ as a percentage of N , and then $N2$ as $N - N1$.

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Sample Size Per Group

This option is displayed only if Group Allocation = "Equal ($N1 = N2$)."

The Sample Size Per Group is the number of items or individuals sampled from each of the Group 1 and Group 2 populations. Since the sample sizes are the same in each group, this value is the value for $N1$, and also the value for $N2$.

The Sample Size Per Group must be ≥ 2 . You can enter a single value or a series of values.

N1 (Sample Size, Group 1)

*This option is displayed if Group Allocation = "Enter N1 and N2 individually" or "Enter N1 and R, where $N2 = R * N1$."*

$N1$ is the number of items or individuals sampled from the Group 1 population.

$N1$ must be ≥ 2 . You can enter a single value or a series of values.

N2 (Sample Size, Group 2)

This option is displayed only if Group Allocation = "Enter N1 and N2 individually."

$N2$ is the number of items or individuals sampled from the Group 2 population.

$N2$ must be ≥ 2 . You can enter a single value or a series of values.

R (Group Sample Size Ratio)

*This option is displayed only if Group Allocation = "Enter N1 and R, where $N2 = R * N1$."*

R is the ratio of $N2$ to $N1$. That is,

$$R = N2/N1$$

Use this value to obtain $N2$ as a multiple (or proportion) of $N1$.

$N2$ is calculated from $N1$ using the formula:

$$N2 = [R \times N1],$$

where the value $[Y]$ is the next integer $\geq Y$.

For example, setting $R = 2.0$ results in a Group 2 sample size that is double the sample size in Group 1.

R must be greater than 0. If $R < 1$, then $N2$ will be less than $N1$; if $R > 1$, then $N2$ will be greater than $N1$. You can enter a single value or a series of values.

Total Sample Size (N)

This option is displayed only if Group Allocation = "Enter total sample size and percentage in Group 1."

This is the total sample size, or the sum of the two group sample sizes. This value, along with the percentage of the total sample size in Group 1, implicitly defines $N1$ and $N2$.

The total sample size must be greater than one, but practically, must be greater than 3, since each group sample size needs to be at least 2.

You can enter a single value or a series of values.

Percent in Group 1

This option is displayed only if Group Allocation = "Enter total sample size and percentage in Group 1."

This value fixes the percentage of the total sample size allocated to Group 1. Small variations from the specified percentage may occur due to the discrete nature of sample sizes.

The Percent in Group 1 must be greater than 0 and less than 100. You can enter a single value or a series of values.

Sample Size – Loss Hazard Rates

ω_1 (Loss Hazard Rate of Control Group)

This is the lost to follow-up rates in group 1, the control group. This rate assumes that lost to follow-up follows an exponential distribution. This value is the reciprocal of the average number lost to follow-up per unit of time (months, years, etc.).

If all you have is the proportion lost to follow-up, use the *Survival Parameter Conversion Tool* to convert this proportion into a hazard rate.

Any non-negative value is valid. Zero is used to indicate no loss to follow-up.

ω_2 (Loss Hazard Rate of Treatment Group)

This is the lost to follow-up rates in group 2, the treatment group. This rate assumes that lost to follow-up follows an exponential distribution. This value is the reciprocal of the average number lost to follow-up per unit of time (months, years, etc.).

If all you have is the proportion lost to follow-up, use the *Survival Parameter Conversion Tool* to convert this proportion into a hazard rate.

Any non-negative value is valid. Zero is used to indicate no loss to follow-up.

Equal to ω_1

Enter ' ω_1 ' if you want $\omega_2 = \omega_1$.

Sample Size – Duration

R (Accrual, or Recruitment, Time)

The accrual (or recruitment) time is the length of time during which patients enter the study. It is the value of R .

Percent of R Until 50% are Accrued

This option controls the pattern of patient entry by specifying the percentage of the accrual time needed to enroll 50% of the patients. PASS assumes that patient entry times follow the truncated exponential distribution. This parameter controls the shape and scale of that distribution. The cumulative truncated exponential distribution is given by the equation:

$$G(T|A) = A \exp(-AT) / [1 - \exp(-AR)].$$

When $G(T|A)$ is 50% and R and T are known, this equation may be solved for A .

Range

Values between 1 and 97 may be entered.

Recommended

If you expect uniform patient entry, enter 50. Unless you know that patient enrollment will not be uniform during the accrual period, you should enter 50.

If you expect more patients to enter during the early part of the accrual period, enter an amount less than 50 such as 30. A 30 here means that 50% of the patients will have been enrolled when 30% of the accrual time has elapsed.

If you expect more patients to enter during the latter part of the accrual period, enter an amount greater than 50 such as 70. A 70 here means that 50% of the patients will have been enrolled when 70% of the accrual time has elapsed.

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T-R (Follow-Up Time)

The *follow-up time* is the length of time between the entry of the last individual into the study and the end of the study. Since T is the total length of the study and R is the accrual time, the follow-up time is $T-R$.

Effect Size

Specify Hazard Parameters Using

Specify which of the parameters below will be used to specify the treatment group hazard rate and the non-inferiority margin by checking the appropriate button.

- **Differences**

Enter the values of D and Δ . The value of h_2 is determined from D .

- **Rates**

Enter the values of h_2 and Δ .

h_1 (Hazard Rate of Control Group)

Enter one or more hazard rates (instantaneous failure rates) for the control group. The exponential survival distribution used in this procedure assumes that the hazard rates are constant throughout the whole experiment and that this hazard rate is equal to one over the mean number of events per unit of time.

An estimate of the hazard rate may be obtained from the median survival time or from the proportion surviving past a certain time point by pressing the *Survival Parameter Conversion Tool* button.

Range

$h_1 > 0$

Examples

The following examples assume an exponential survival distribution.

Median Survival Time	Hazard Rate
0.5	1.386
1.0	0.693
2.0	0.347
3.0	0.231
4.0	0.173
5.0	0.139

h_2 (Hazard Rate of Treatment Group)

Enter the value(s) for h_2 , the hazard rate of the treatment group.

Range

$h_1 - \Delta < h_2 < h_1 + \Delta$

h_1

Enter 'h1' when you want to automatically set $h_2 = h_1$.

Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model**D (Hazard Rate Difference = $h_2 - h_1$)**

Specify one or more values of the difference in hazard rates, $h_2 - h_1$. This value is used with h_1 to calculate the value of h_2 using the formula $h_2 = h_1 + D$.

Range

$$0 \leq |D| < \Delta$$

 Δ (Equivalence Margin)

Enter one or more values of equivalence margin, Δ . This is the smallest margin above or below h_1 that h_2 can be that still results in the conclusion of equivalence. When the null hypothesis is rejected, the conclusion is $h_1 - \Delta < h_2 < h_1 + \Delta$.

Range

$$\Delta > 0$$

Example 1 – Finding the Sample Size

Suppose the hazard rate when using the current treatment of a disease is 2. A company wants to show that the hazard rate of their new treatment is equivalent to the current treatment in that the hazard rate is within a small margin of that of the current treatment. They want to look at value of δ between 0.2 and 0.6.

How large of a sample is needed if the recruitment period is two-years after which the study continues for an additional two-years? It is assumed that patients will enter the study uniformly over the recruitment period. The researcher estimates the loss-to-follow rate to be 0.165 in both the current and the treatment groups. The company would like to compare sample sizes when the power is 0.90, D is 0, and the significance level is 0.05.

Setup

This section presents the values of each of the parameters needed to run this example. First, from the PASS Home window, load the **Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model** procedure window by expanding **Survival**, then **Two Survival Curves**, then clicking **Equivalence**, and then clicking on **Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model**. You may then make the appropriate entries as listed below, or open **Example 1** by going to the **File** menu and choosing **Open Example Template**.

Option Value

Design Tab

Solve For	Sample Size
Power	0.90
Alpha	0.05
Group Allocation	Equal (N1 = N2)
ω_1 (Loss Hazard Rate of Control Group)	0.165
ω_2 (Loss Hazard Rate of Treatment Group)	ω_1
R (Accrual, or Recruitment, Time)	2
Percent of R Until 50% are Accrued	50
T-R (Follow-Up Time)	2
Specify Hazard Parameters Using	Differences
h1 (Hazard Rate of Control Group)	2
D (Hazard Rate Difference = $h_2 - h_1$)	0
Δ (Equivalence Margin)	0.2 to 0.6 by 0.1

Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model

Annotated Output

Click the Calculate button to perform the calculations and generate the following output.

Numeric Results

Numeric Results

Hypotheses: H0: |h2 - h1| ≥ Δ vs. Ha: |h2 - h1| < Δ
 Accrual: Uniform

Power	Total Sample Size N	Control Sample Size N1	Trtmnt Sample Size N2	Control Hazard Rate h1	Hazard Rate Diff h2-h1 D	Equiv Margin Δ	Control Loss Hazard Rate ω1	Trtmnt Loss Hazard Rate ω2	Accrual Time R	Follow Up Time T-R	Alpha	Rpt Row
0.9001	4701	2350	2351	2.000	0.000	0.200	0.165	0.165	2.0	2.0	0.050	1
0.9000	2089	1044	1045	2.000	0.000	0.300	0.165	0.165	2.0	2.0	0.050	2
0.9003	1176	588	588	2.000	0.000	0.400	0.165	0.165	2.0	2.0	0.050	3
0.9004	753	376	377	2.000	0.000	0.500	0.165	0.165	2.0	2.0	0.050	4
0.9005	523	261	262	2.000	0.000	0.600	0.165	0.165	2.0	2.0	0.050	5

Second Section of Numeric Report

Beta	Total Events E	Control Events E1	Trtmnt Events E2	Percent Control %N1	Trtmnt Hazard Rate h2	Hazard Ratio h2/h1 HR	Relative Equiv Margin m	Var'nce of h1 hat σ²(h1)	Var'nce of h2 hat σ²(h2)	Rpt Row
0.0999	4329.7	2164.4	2165.3	50.0	2.000	1.000	0.100	4.343	4.343	1
0.1000	1924.0	961.5	962.5	50.0	2.000	1.000	0.150	4.343	4.343	2
0.0997	1083.1	541.6	541.6	50.0	2.000	1.000	0.200	4.343	4.343	3
0.0996	693.5	346.3	347.2	50.0	2.000	1.000	0.250	4.343	4.343	4
0.0995	481.7	240.4	241.3	50.0	2.000	1.000	0.300	4.343	4.343	5

References

Chow, S.C., Shao, J., Wang, H. 2008. Sample Size Calculations in Clinical Research, 2nd Edition. Chapman & Hall/CRC.
 Lachin, John M. and Foulkes, Mary A. 1986. 'Evaluation of Sample Size and L.Power for Analyses of Survival with Allowance for Nonuniform Patient Entry, Losses to Follow-up, Noncompliance, and Stratification', Biometrics, Volume 42, September, pages 507-516.

Report Definitions

Power is the probability of rejecting a false null hypothesis. Power should be close to one.
 N is the total sample size.
 N1 and N2 are the sample sizes of the control and treatment groups.
 h1 and h2 are the hazard rates in the control and treatment groups.
 D is the difference in hazard rates: h2-h1.
 HR is the hazard ratio: h2/h1.
 Δ is the equivalence margin.
 m is the relative equivalence margin.
 ω1 and ω2 are the rates at which subjects in groups 1 and 2 are lost to follow up.
 R is the accrual (recruitment) time.
 T-R is the follow-up time. Hence, T is the total time of the study.
 Alpha is the probability of a type one error: rejecting a true null hypothesis.
 Beta is the probability of a type two error: failing to reject a false null hypothesis.
 E1 and E2 are the number of events required in the control and treatment groups.
 %N1 is the percent of the total sample that is in group 1, the control group.
 σ²(h1) and σ²(h2) are the variances of the estimates of h1 and h2.
 Rpt Row is a line number assigned to allow corresponding report lines to be identified.

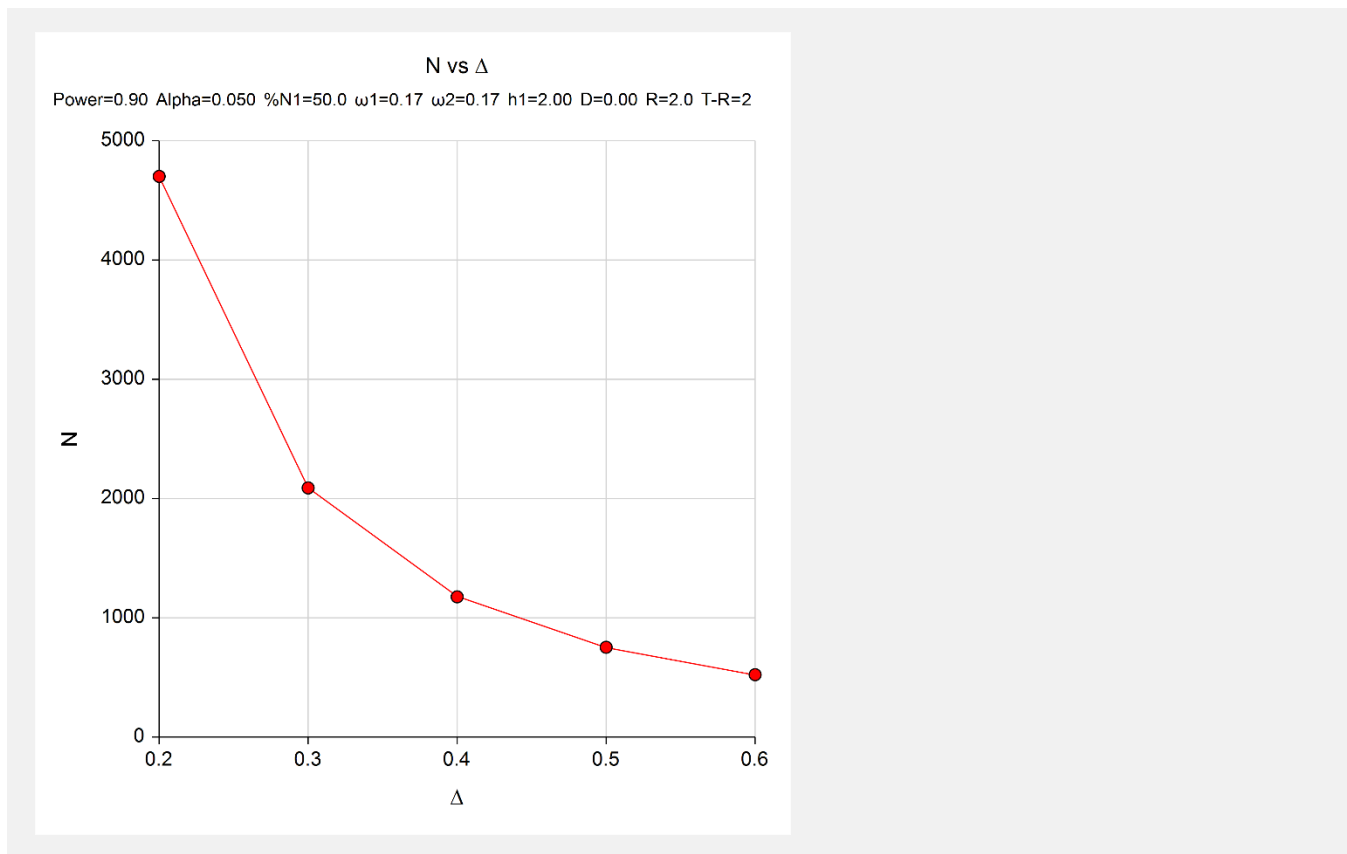
Summary Statements

An equivalence test of the difference between hazard rates with an overall sample size of 4701 subjects (of which 2350 are in the control group and 2351 are in the treatment group) achieves 90% power at a 0.050 significance level to detect equivalence when the actual difference in hazard rates is 0.000 (2.000 in the treatment group minus 2.000 in the control group). The equivalence margin is 0.200. Patients enter the study during an accrual period of 2.0 time periods. 50% of the enrollment is complete when 50.00% of the accrual time has past. A follow-up period of 2.0 time periods has a 0.165 loss to follow-up rate in the control group and a 0.165 loss to follow-up rate in the treatment group. These results assume that the data are approximately exponentially distributed.

These reports show the values of each of the parameters, one scenario per row. The second report presents information about the number of events that are necessary.

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Plots Section



This plot shows the relationship between the equivalence margin and sample size.

Example 2 – Validation using Chow et al.

Chow et al. (2008) page 173 present an example of a two-group, equal sample allocation equivalence design to compare the hazard rates of a new treatment with that of the current treatment. The sample size is to be large enough to detect equivalence when $h_1 = 1$, $h_2 = 1$, and $\Delta = 0.5$. A 3-year study is contemplated with a 1-year, uniform accrual. There is no loss-to-follow up. Alpha is set to 0.05 and power is 0.80. Chow et al. (2008) carried out their calculations to only two decimal places. Their results were

$$N1 = \left(\frac{1.64 + 1.28}{0.5 - 0} \right)^2 (0.97 + 0.97) \\ \approx 67$$

Note that the variance value should be 1.094, not 0.97. If this substitution is made, the per group sample size is approximately 75.

Setup

This section presents the values of each of the parameters needed to run this example. First, from the PASS Home window, load the **Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model** procedure window by expanding **Survival**, then **Two Survival Curves**, then clicking **Equivalence**, and then clicking on **Equivalence Tests for the Difference of Two Hazard Rates Assuming an Exponential Model**. You may then make the appropriate entries as listed below, or open **Example 2** by going to the **File** menu and choosing **Open Example Template**.

<u>Option</u>	<u>Value</u>
Design Tab	
Solve For	Sample Size
Power	0.80
Alpha	0.05
Group Allocation	Equal (N1 = N2)
ω_1 (Loss Hazard Rate of Control Group)	0
ω_2 (Loss Hazard Rate of Treatment Group)	ω_1
R (Accrual, or Recruitment, Time)	1
Percent of R Until 50% are Accrued	50
T-R (Follow-Up Time)	2
Specify Hazard Parameters Using	Differences
h_1 (Hazard Rate of Control Group)	1
D (Hazard Rate Difference = $h_2 - h_1$)	0
Δ (Equivalence Margin)	0.5

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Output

Click the Calculate button to perform the calculations and generate the following output.

Numeric Results

Numeric Results												
Hypotheses: $H_0: h_2 - h_1 \geq \Delta$ vs. $H_a: h_2 - h_1 < \Delta$												
Accrual: Uniform												
Power	Total Sample Size N	Control Sample Size N1	Trtmnt Sample Size N2	Control Hazard Rate h1	Hazard Rate Diff h2-h1 D	Equiv Margin Δ	Control Loss Hazard Rate ω_1	Trtmnt Loss Hazard Rate ω_2	Accrual Time R	Follow Up Time T-R	Alpha	
0.8005	150	75	75	1.000	0.000	0.500	0.000	0.000	1.0	2.0	0.050	
Second Section of Numeric Report												
Beta	Total Events E	Control Events E1	Trtmnt Events E2	Percent Control %N1	Trtmnt Hazard Rate h2	Hazard Ratio h2/h1 HR	Relative Equiv Margin m	Var'nce of h1 hat $\sigma^2(h_1)$	Var'nce of h2 hat $\sigma^2(h_2)$			
0.1995	137.2	68.6	68.6	50.0	1.000	1.000	0.500	1.094	1.094			

The value of $N_1 = 75$ is close to Chow's hand calculated 67 and exactly the same as that shown above when the correct variance of 1.094 is used.