

A young child with curly hair, wearing a striped shirt, is pointing at a whiteboard in a laboratory setting. The whiteboard is covered with handwritten notes and diagrams, including the text 'NDH 100A' and 'radial'. The background is a blue wall with a grid pattern.

# Probability of success in biomedical research

Instructor: Corine Baayen

*Helping people live better lives*

# Program for today/course objectives

## Objectives:

- Understand how to obtain a probability of success estimate for a research project
- Ability to discuss various success criteria and their pros and cons
- Understand how to interpret and use a probability of success estimate

## Program:

- Mix of lectures and exercises – discussion as we go along is very welcome!
- Two coffee breaks (morning and afternoon) and a lunch break in between

Consider how the material might apply to your own research and share if you like.

# Case study

Loosely based on a real case

A drug is being developed to treat migraine

We have performed a small proof of concept study with positive results

Now we wish to design a large confirmatory trial to confirm that the drug works

**MIGRAINE**

**URGENT CARE + TeleHealth**

	HEADACHE	MIGRAINE
Localized	✗	✓
Does Affect Vision	✗	✓
Light Sensitivity	✗	✓
Heightened Sense of Smell	✗	✓
NO Relief from Pain Killers	✗	✓
Causes Nausea and Vomiting	✗	✓

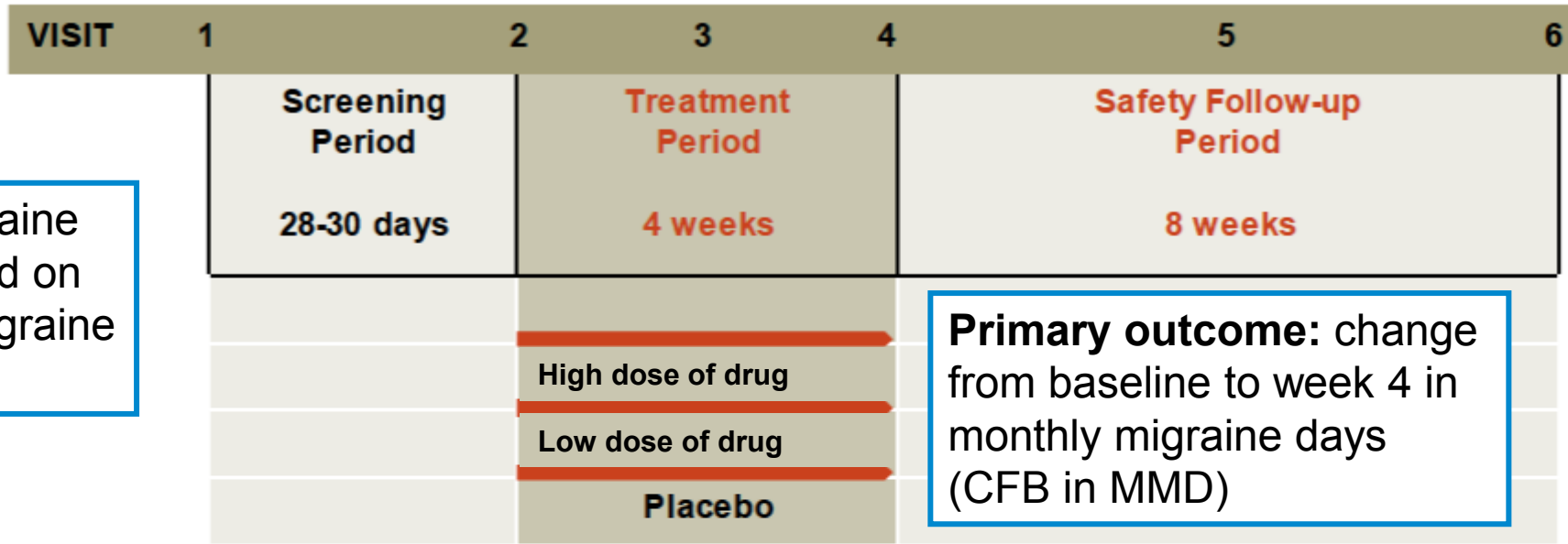
**MIGRAINE TRIGGERS**

- Lack of Sleep
- Stress and Anxiety
- Caffeine
- Skipped Meals
- Physical Exertion

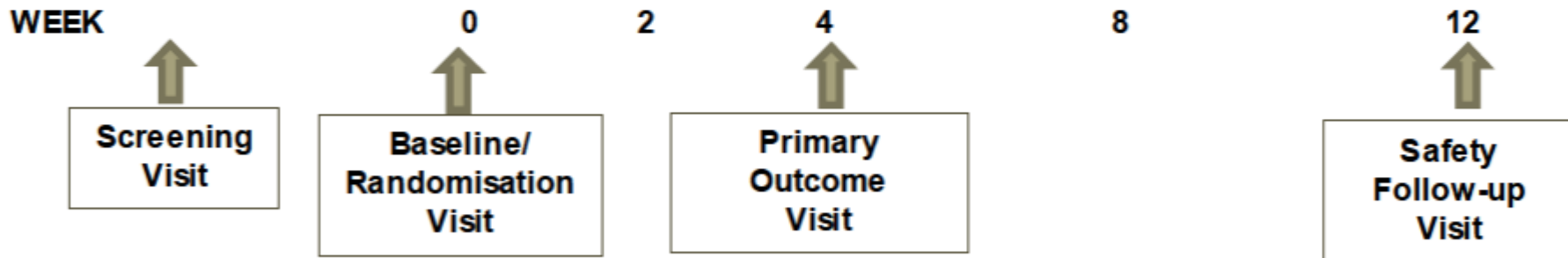
The infographic features a central illustration of a woman with a lightning bolt striking her forehead, indicating a migraine. Lines connect the 'MIGRAINE' column of the comparison table to the woman's forehead. The 'MIGRAINE TRIGGERS' section includes icons for an alarm clock, a stress ball, a coffee cup, a plate of food, and a checkered flag with dumbbells.

# Design of the proof of concept study

A double-blind, parallel group, placebo controlled trial



**Population:** migraine patients who failed on 2-4 preventive migraine treatments



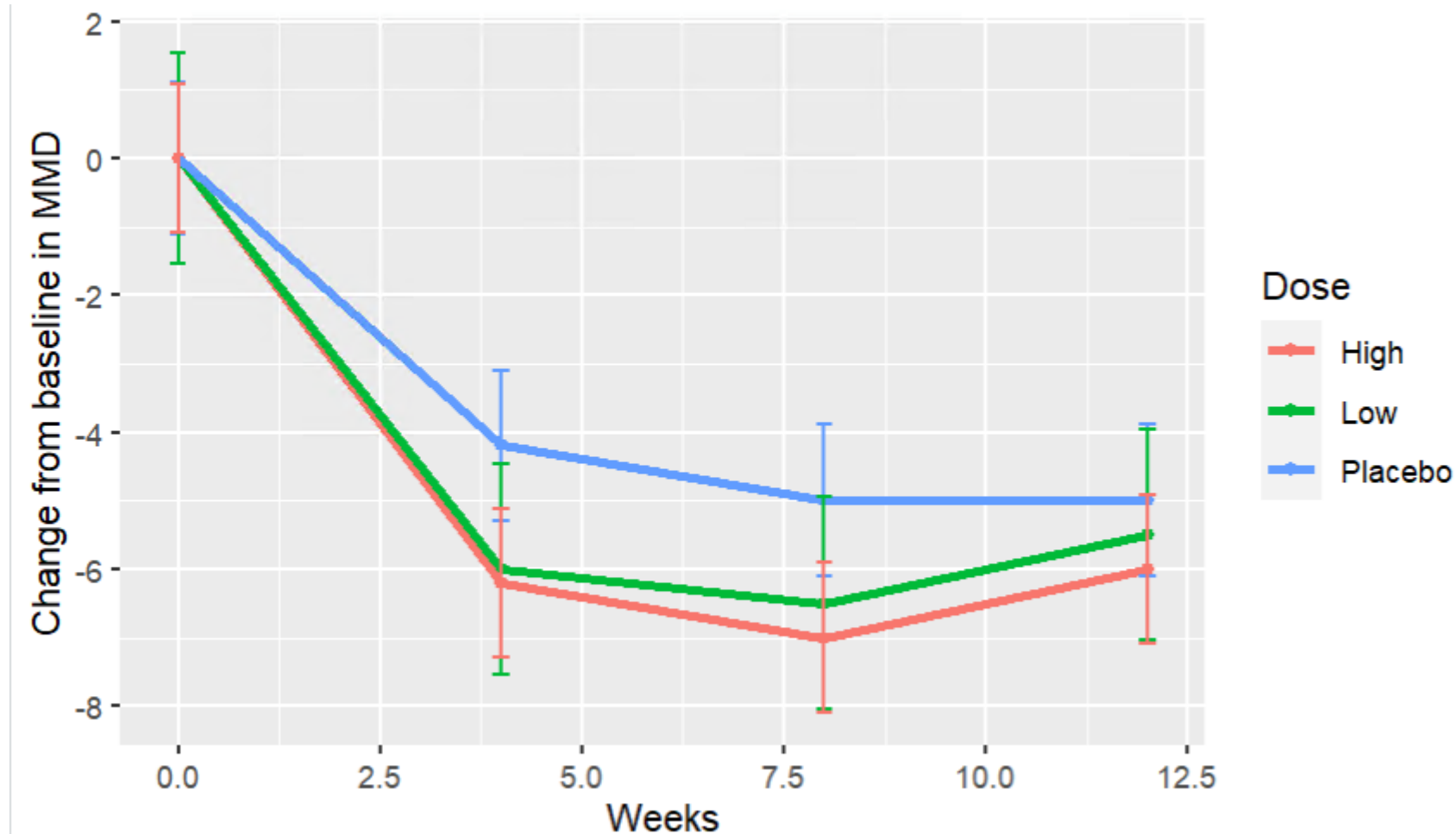
**IMP Infusion**



**Mode of administration:**  
Single intravenous infusion

# Results from the proof of concept study

A positive study



Significant difference at week 4 of -2 (SE=0.89) MMD on high dose compared to pbo (p=0.01)

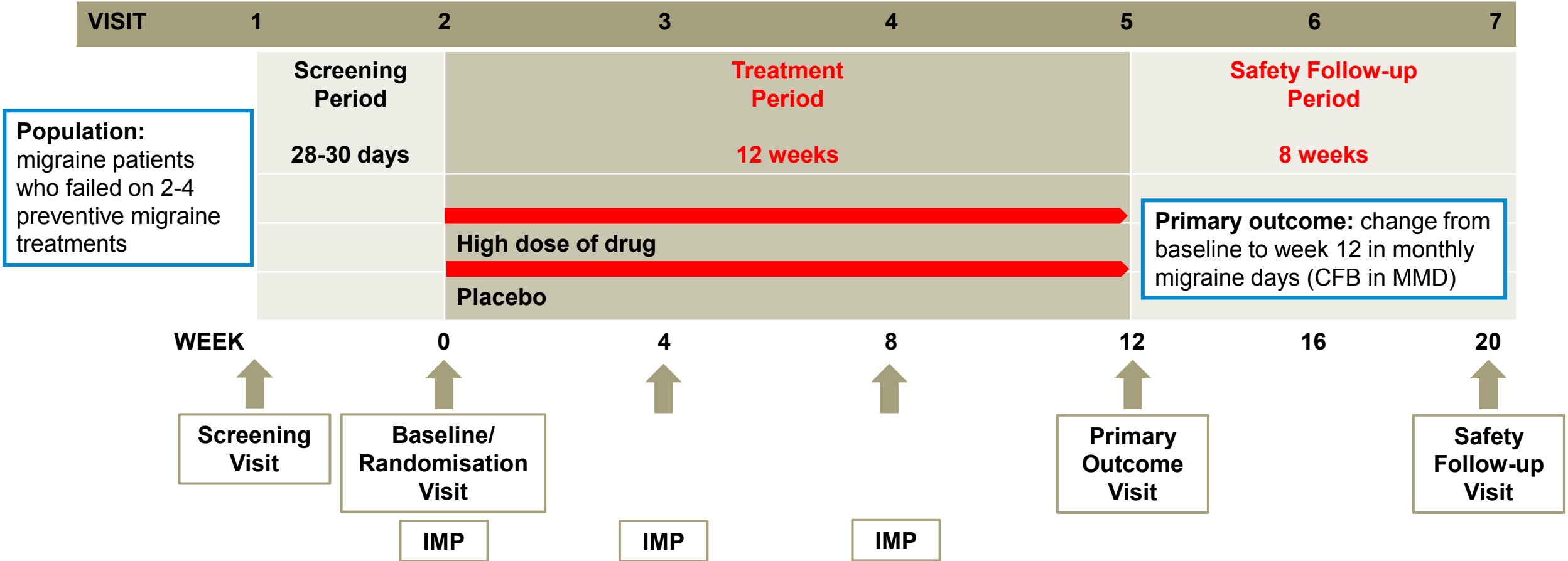
Standard deviation of CFB in MMD to week 4 of 6.5

Based on [Results Posted | A Study With Lu AG09222 in Adults With Migraine Who Have Not Been Helped by Prior Preventive Treatments | ClinicalTrials.gov](#) (data after 4 weeks is fictional)

SE = Standard Error

# Study design for the confirmatory trial

A double-blind, parallel group, placebo controlled trial



**Population:**  
migraine patients who failed on 2-4 preventive migraine treatments

**Primary outcome:** change from baseline to week 12 in monthly migraine days (CFB in MMD)

**Mode of administration:**  
Monthly subcutaneous injections



IMP = Investigational Medicinal Product  
For Internal Use - Internal



# Distribution of the difference in means

Suppose patients are randomised to one of two treatments, with  $n_i$  patients allocated to Treatment  $i$

Suppose that the  $j$ th patient receiving Treatment  $i$  will yield a continuous response  $y_{ij}$  with

$$Y_{ij} \sim N(\mu_i, \sigma_i), \text{ independent.}$$

Then the distribution of the difference in means  $\bar{y}_1 - \bar{y}_0 = \frac{1}{n_1} \sum_{i=1}^{n_1} y_{1i} - \frac{1}{n_0} \sum_{i=1}^{n_0} y_{0i}$  is

$$\bar{y}_1 - \bar{y}_0 \sim N(\mu_1 - \mu_0, \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_0^2}{n_0}})$$

Where  $\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_0^2}{n_0}}$  simplifies to  $\sigma \sqrt{\frac{2}{n}}$  in case  $\sigma_1 = \sigma_0$  and  $n_1 = n_0$ .

# Deciding on a sample size

## Power calculation (continuous endpoint, assuming known variance)

$H_0$ : null hypothesis - no effect

$H_1$ : alternative hypothesis – the effect equals  $\delta$

$\mu_0$ : true mean CFB in MMD on placebo

$\mu_1$ : true mean CFB in MMD on drug

$\sigma$ : standard deviation of CFB in MMD

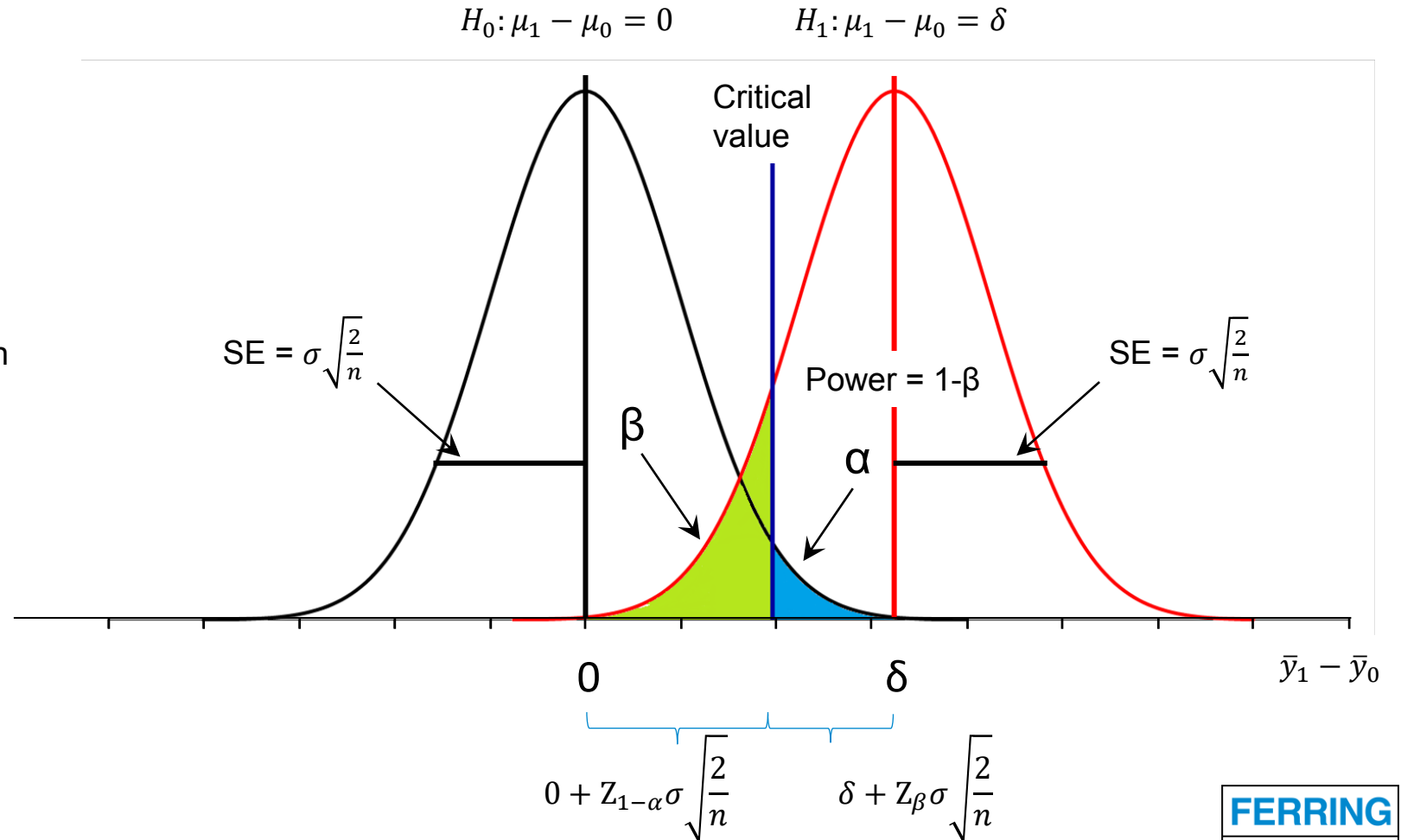
$\beta$ : level at which to control the false negative rate

$\alpha$ : level at which to control the false positive rate

$Z_q$ :  $q^{\text{th}}$  quantile of the standard normal distribution

The sample size can be calculated by finding  $n$  such that  $0 + Z_{1-\alpha}\sigma\sqrt{\frac{2}{n}} = \delta + Z_{\beta}\sigma\sqrt{\frac{2}{n}}$ :

$$n = \frac{2\sigma^2(Z_{1-\alpha} + Z_{1-\beta})^2}{\delta^2}$$



SE = Standard Error



# Exercise 1 – propose a sample size for the confirmatory trial

You are very welcome to work together

## Requirements/assumptions:

- We would like to have a power of 90%
- We would like to control the false positive rate at a one-sided 2.5% level
- Make appropriate assumptions about:
  - the expected difference  $\delta$  in mean CFB in MMD at week 12
  - the standard deviation  $\sigma$  for the CFB in MMD at week 12

## Hints:

- make use of the results from the proof of concept study
- In R  $Z_q$  can be obtained using `qnorm(q)` and  $x^2$  by `x^2`