

Design and Analytic Issues

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Choosing the Design and Analytic Plan

- The delivery plan for the intervention shapes the design, which in turn shapes the analytic plan.
 - How, where, with whom, and from whom do participants receive their treatment or control intervention?
 - The answers often guide the choice of the unit of assignment and other features of the design, with implications for the analysis.

Three Kinds of Randomized Trials

- Individually Randomized Clinical Trials (RCTs)
 - Individuals randomized to study conditions with no connection among participants after randomization.
 - Most surgical and drug trials, some behavioral trials
- Individually Randomized Group Treatment Trials (IRGTs)
 - Individuals randomized to study conditions with some connection among participants after randomization.
 - Many behavioral trials with interventions delivered in small groups or through a common change agent.
- Group-Randomized Trials (GRTs)
 - Groups randomized to study conditions with some connection among participants before and after randomization.
 - Many trials with interventions delivered in communities, worksites, schools, etc.

Individually Randomized Group Treatment Trials

- K01AT005270
 - 6 groups of 10-12 women each, N=60 recruited
 - Groups and leaders are nested within conditions
- R34MH083866
 - 16 groups of 10 women each, stratified by site, N=160 recruited
 - Groups and leaders are nested within conditions; group format in intervention only
- R21AT007708
 - 4 groups of 15 parent/child dyads each, N=60 recruited
 - Groups and leaders are nested within conditions
- R34DA035946
 - 4 schools with 16 groups of six parent/child dyads each, N=64 recruited
 - Groups are nested within conditions; schools and leaders are crossed with conditions

Group Randomized Trials

- R34DA029237
 - Six schools randomized, 3 to I and 3 to C
 - Each school has 2 groups of 20-25 students, N=266 recruited
 - Schools, groups and leaders are nested within conditions
- R34DA032756
 - 12 classes randomized, 6 to I and 6 to C, all from a single school
 - Each class has 20-25 students, N=283 recruited
 - Classes and leaders are nested within conditions
- R01DA0224764
 - 4 dormitories randomized 2 to I and 2 to C
 - Each dormitory has 5 groups of 12 youth, N=240 recruited
 - Dormitories, groups, and leaders are nested within conditions.

Impact on the Design

- Randomized clinical trials
 - There is usually good opportunity for randomization to distribute potential confounders evenly, as most RCTs have $N > 100$.
 - If well executed, confounding is not usually a concern.
- Individually randomized group treatment trials
 - There may be less opportunity for randomization to distribute potential confounders evenly, as most IRGTs have $N < 100$.
Confounding can be more of a concern in IRGTs than in RCTs.
- Group-randomized trials
 - GRTs often involve a limited number of groups, often < 50 .
 - There may be limited opportunity for randomization to distribute potential confounders evenly.
 - Confounding is usually a concern in GRTs if G is < 50 .

Impact on the Analysis

- Observations on randomized individuals who do not interact are independent and are analyzed with standard methods.
- The members of the same group in a GRT will share some physical, geographic, social or other connection.
- The members of groups created for an IRGT will develop similar connections.
- Those connections will create a positive intraclass correlation that reflects extra variation attributable to the group.

$$ICC_{m:g:c} = \text{corr}(y_{i:k:l}, y_{i':k:l})$$

Impact on the Analysis in a GRT or IRGT

- Given m members in each of g groups...

- When group membership is established by random assignment,

$$\sigma_{\bar{y}_g}^2 = \frac{\sigma_y^2}{m}$$

- When group membership is not established by random assignment, or if members develop connections post-randomization.

$$\sigma_{\bar{y}_g}^2 = \frac{\sigma_y^2}{m} (1 + (m-1) \text{ICC})$$

Impact on the Analysis and Power

- The variance of any group-level statistic will be larger.
- The df to estimate the ICC will be based on the number of groups, and so is often limited.
 - This is almost always true in a GRT, can be true in an IRGT.
- Any analysis that ignores the extra variation or the limited df will have a Type I error rate that is inflated, often badly.
 - Type I error rate may be 30-50% in a GRT, even with small ICC
 - Type I error rate may be 15-25% in an IRGT, even with small ICC
- Extra variation and limited df always reduce power.
- Nested factors must be modeled as random effects (Zucker, 1990), including groups and facilitators, if nested.

- Zucker DM. An analysis of variance pitfall: The fixed effects analysis in a nested design. Educational and Psychological Measurement. 1990;50(4):731-8.

The Warning

Randomization by cluster accompanied by an analysis appropriate to randomization by individual is an exercise in self-deception, however, and should be discouraged.

Cornfield (1978)

- Though Cornfield's remarks were addressed to GRTs, his comments also apply to IRGTs.
- Cornfield J. Randomization by group: a formal analysis. American Journal of Epidemiology. 1978;108(2):100-2.

Why Have Connections Among Participants?

- The intervention may operate at a group level, or rely on group processes.
- The intervention may manipulate the social or physical environment.
- It may be less expensive, or logistically simpler, to deliver components of the intervention to groups rather than individuals, or through a common change agent.
- It may not be possible to deliver the interventions to selected individuals without substantial risk of contamination to others in the same group.
- Avoid connections if possible, and plan for them if not.

Recommendations for Design

- A GRT remains the best comparative design available when the investigator wants to evaluate an intervention that...
 - operates at a group level
 - manipulates the social or physical environment
 - cannot be delivered to individuals without contamination
- An IRGT is the best comparative design when...
 - Individual randomization is possible without contamination
 - There are good reasons to deliver the intervention in groups
- Alternatives discussed in a few minutes...

Recommendations for Analysis

- GRTs and IRGTs require analyses that reflect the nested designs inherent in these studies.
- Used alone, the usual methods based on the General or Generalized Linear Model are invalid, and investigators risk overstating the significance of any effects.
- Methods based on the General Linear Mixed Model and on the Generalized Linear Mixed Model are widely applicable.
 - For designs having one or two time intervals, mixed-model ANOVA/ANCOVA is recommended.
 - For designs having three or more time intervals, random coefficients models are recommended.
- Other methods can be used effectively, with proper care, including randomization tests, GEE, and two-stage methods.

Recommendations for Analysis

- Other approaches may not be appropriate, including analysis at a subgroup level and ignoring the unit of assignment if the ICC is not significant.
- Even with an otherwise strong design and analytic plan, unbalanced designs can create analytic problems and an inflated Type I error rate.
 - Balance at the group level is most important.
 - Imbalance at the member level beyond 2:1 requires special analytic methods (Johnson et al., 2015).
- For pilot studies, the requirements can be relaxed, but investigators risk overstating the significance of any effects.
 - Johnson JL et al. Recommendations for choosing an analysis method that controls Type I error for unbalanced cluster sample designs with Gaussian outcomes. Statistics in Medicine. 2015;34(27):3531-45.

Power in GRTs and IRGTs

- Power in a GRT is driven by the number of groups and ICC.
 - For ES of 0.25, 10-12 groups per condition are typically required for ICCs found in public health and medicine.
- Power in an IRGT is driven by several factors.
 - If groups exist in all conditions, the issues are the same as for a GRT.
 - If a participant belongs to more than one small group, or if the groups change over time, the impact is greater.
 - If there are small groups in only one condition, that should be accounted for in the power calculations and the analysis, but the impact is less.
 - If the facilitators are crossed with conditions, the impact is less.
 - If the group interaction is limited, the impact is less.

Power in GRTs and IRGTs

- Investigators are encouraged to work with a methodologist familiar with these issues.
- For efficacy and effectiveness trials, it is important that these issues be considered fully in planning the trial.
- For pilot studies, the requirements can be relaxed, but the studies risk being underpowered for a valid analysis.

What About Alternative Designs?

- Many alternatives to GRTs have been proposed.
 - Multiple baseline designs
 - Time series designs
 - Quasi-experimental designs
 - Stepped wedge designs
 - Regression discontinuity designs
- Murray et al. (2010) compared these alternatives to GRTs for power and cost in terms of sample size and time.
 - Murray DM, Pennell M, Rhoda D, Hade EM, Paskett ED. Designing studies that would address the multilayered nature of health care. Journal of the National Cancer Institute Monographs. 2010(40):90-6. PMC3482955.
 - See also Shadish WR, Cook TD, Campbell DT. *Experimental and Quasi-Experimental Designs for Generalized Causal Inference*. Boston, MA: Houghton Mifflin Company; 2002.

Multiple Baseline Designs

- Evaluation relies on logic rather than statistical evidence.
 - Replication of the pattern in each group, coupled with the absence of such changes otherwise, is taken as evidence of an intervention effect.
 - With just a few groups, there is little power for a valid analysis.
 - Good choice if effects are expected to be large and rapid.
 - Poor choice if effects are expected to be small or gradual.
 - Very poor choice if the intervention effect is expected to be inconsistent across groups.
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- Rhoda DA, Murray DM, Andridge RR, Pennell ML, Hade EM. Studies with staggered starts: multiple baseline designs and group-randomized trials. American Journal of Public Health. 2011;101(11):2164-9. PMC3222403.

Quasi-Experimental Designs

- QEs have all the features of experiments except randomization.
 - Causal inference requires elimination of plausible alternatives.
 - If groups are assigned and members are observed, analysis and power issues are the same as in GRTs.
 - If participants receive at least part of the intervention in small groups, analysis and power issues are the same as in IRGTs.
- Useful when randomization is not possible.
 - Can provide experience with recruitment, measurement, intervention.
 - Can provide evidence of treatment effects if executed properly.
- Well-designed and analyzed QEs are usually more difficult and more expensive than well-designed and analyzed GRTs and IRGTs.

Regression Discontinuity Design

- Individuals assigned to conditions based on a score, often reflecting need (Shadish et al., 2002).
- The analysis models the relationship between the assignment variable and the outcome.
- Because assignment is fully explained by the assignment variable, proper modeling supports causal inference.
- RDs avoid randomization, but are as valid as randomized trials.
- RDs are less efficient than the standard RCT or GRT, often requiring twice as many participants.
- RDs can be with groups or members (Pennell, et al., 2011).
- Pennell ML, Hade EM, Murray DM, Rhoda DA. Cutoff designs for community-based intervention studies. Statistics in Medicine. 2011;30(15):1865-82. PMC3127461.

Summary

- A GRT remains the best design available whenever the investigator wants to evaluate an intervention that...
 - operates at a group level
 - manipulates the social or physical environment
 - cannot be delivered to individuals
- GRTs provide better or equal quality evidence and are either more efficient or take less time than the alternatives.
- Even so, GRTs are more challenging than the usual RCT.
- IRGTs present many of the same issues found in GRTs.
- Investigators new to GRTs and IRGTs should collaborate with more experienced colleagues, especially experienced methodologists.

Summary

- Many alternatives to GRTs have been proposed.
 - Multiple baseline designs
 - Time series designs
 - Quasi-experimental designs
 - Stepped wedge designs
 - Regression discontinuity designs
- Under the right conditions, these alternatives can provide good evidence for causal inference.
 - Some rely on logic more than statistical evidence.
 - Multiple baseline designs, time-series designs
 - Others require studies as large or larger than GRTs and may take longer to complete
 - Quasi-experimental designs, regression discontinuity, stepped wedge

Important References on GRTs, IRGTs

- Murray DM. Design and Analysis of Group-Randomized Trials. New York, NY: Oxford University Press; 1998.
- Donner A, Klar N. Design and Analysis of Cluster Randomization Trials in Health Research. London: Arnold; 2000.
- Hayes RJ, Moulton LH. Cluster Randomised Trials. Boca Raton, FL: Taylor & Francis Group, LLC; 2009.
- Campbell MJ, Walters SJ. How to Design, Analyse and Report Cluster Randomised Trials in Medicine and Health Related Research. Chichester: John Wiley & Sons Ltd.; 2014.
- Pals SP, Murray DM, Alfano CM, Shadish WR, Hannan PJ, Baker WL. Individually randomized group treatment trials: a critical appraisal of frequently used design and analytic approaches. American Journal of Public Health. 2008;98(8):1418-24.
- Baldwin SA, Bauer DJ, Stice E, Rohde P. Evaluating models for partially clustered designs. Psychological Methods. 2011;16(2):149-65.