

TABLE OF CONTENTS

| | |
|---|--|
| Chapter 1: The Art of Modeling 1 | Chapter 2: Linear Models and Regression 57 |
| Introduction 1 | Introduction 57 |
| What Is a Model and Why Are They Made? 1 | The Method of Least Squares and Simple Linear Regression..... 58 |
| Modeling as Problem Solving 4 | The Concept of Ordinary Least Squares Applied to the Simple Linear Model..... 58 |
| Type of Models 5 | Maximum Likelihood Estimation of Parameters in a Simple Linear Model..... 59 |
| Properties of a Useful Model 6 | Precision and Inference of the Parameter Estimates for the Simple Linear Model..... 60 |
| The Model Development Process..... 10 | Regression Through the Origin 60 |
| Goodness of Fit Criteria 12 | Goodness of Fit Tests for the Simple Linear Model..... 61 |
| Residuals and Residual Analysis..... 12 | Prediction and Extrapolation in the Simple Linear Model..... 61 |
| Goodness of Fit Metrics..... 16 | Categorical Independent Variables..... 62 |
| Model Selection..... 20 | Multiple Linear Regression 63 |
| General Comments..... 20 | Model Selection and Sequential Variable Selection..... 64 |
| Choosing Compartmental Models 20 | Procedures in Multiple Linear Regression..... 64 |
| Bias versus Variance Tradeoff..... 21 | Collinearity and Ill-Conditioning 65 |
| Model Discrimination Criteria 22 | Influence Diagnostics 69 |
| A Note on Inference..... 28 | Influence in the X-direction..... 70 |
| Closing Notes 29 | |
| Identifiability of Compartmental Models 29 | |
| Model Validation 37 | |
| The Importance of Effective Communication..... 41 | |
| Good Plotting Practices..... 42 | |
| Writing a Modeling Report..... 49 | |
| Ethics in Modeling 51 | |
| Conclusions 56 | |
| Recommended Reading..... 56 | |

vi Contents

| | | | |
|---|-----------|---|------------|
| Influence in the Y-direction..... | 70 | Fitting Discordant Models | |
| Identification of Influential | | Among Individuals | 121 |
| Observations..... | 72 | Software | 122 |
| So What Now? | 73 | Summary | 123 |
| Example..... | 73 | Recommended Reading..... | 123 |
| Conditional Models..... | 77 | | |
| Error-in-Variables Regression | 79 | Chapter 4: Variance Models, Weighting, and | |
| Polynomial Regression | 84 | Transformations | 125 |
| Handling Missing Data | 85 | Introduction | 125 |
| Types of Missing Data and | | Residual Variance Models..... | 126 |
| Definitions | 85 | Testing for Heteroscedasticity | 127 |
| Methods for Handling Missing Data: | | Impact of Heteroscedasticity on OLS Estimates | 128 |
| Missing Dependent Variables..... | 86 | Impact of Heteroscedasticity on | |
| Methods for Handling Missing Data: | | Parameter Inference..... | 129 |
| Missing Independent Variables | 86 | Residual Variance Model | |
| Software | 91 | Parameter Estimation Using | |
| Summary | 91 | Weighted Least-Squares | 132 |
| Recommended Reading..... | 92 | Monte Carlo Comparison | |
| | | of the Methods | 135 |
| Chapter 3: Nonlinear Models and | | Residual Variance Model Parameter | |
| Regression..... | 93 | Estimation Using Maximum | |
| Introduction | 93 | Likelihood..... | 137 |
| Nonlinear Least Squares | 94 | Model and/or Data Transformations | |
| Functions with One Variable | 96 | to Normality or Linearity..... | 137 |
| Functions of Several Variables: | | Introduction | 137 |
| The Gradient and Hessian..... | 97 | Testing for Normality..... | 138 |
| Gradient Algorithms | 98 | Transformations of the Independent | |
| Newton or Newton-Raphson | | Variable | 139 |
| Based Methods..... | 99 | Transformations of the Dependent | |
| Gauss-Newton Methods and Its | | Variable | 139 |
| Modifications | 100 | Transform-Both-Sides Approach | 141 |
| Derivative Free Algorithms..... | 102 | Transform-Both-Sides Approach | |
| Convergence | 103 | with Accompanying Residual | |
| Inferences on the Parameter Estimates..... | 104 | Variance Model | 143 |
| Functions of Model Parameters | 106 | Conclusions | 143 |
| Obtaining Initial Parameter Estimates | 108 | Example: Effect of Weighting on the | |
| Ill-Conditioning and Near Singularity | 109 | Pharmacokinetics of Intravenously | |
| Constrained Optimization | 113 | Administered DFMO | 144 |
| Influence Diagnostics | 114 | Example: Application of the | |
| Confidence Intervals for the | | Transform-Both-Sides Approach to a | |
| Predicted Response..... | 116 | Pharmacodynamic Model..... | 147 |
| Incorporating Prior Information into | | Summary | 149 |
| the Likelihood..... | 117 | Recommended Reading..... | 149 |
| Error-in-Variables Nonlinear | | Appendix 1: Corrected Appendix to | |
| Regression..... | 119 | Giltinan and Ruppert (1989) | 149 |
| Summarizing the Results: | | Appendix 2: SAS Code Used to Compute the | |
| The 2-Stage Method | 119 | Transform-Both-Sides Parameter | |
| Missing and Censored Data | 121 | Estimates in the XomaZyme-791 Example..... | 149 |

| | | | |
|--|------------|--|------------|
| Chapter 5: Case Studies in Linear and Nonlinear Modeling | 151 | Summary | 202 |
| Introduction | 151 | Recommended Reading..... | 202 |
| Linear Regression Case Study: Allometric Scaling..... | 151 | Appendix 1: Tumor Volume Data | 203 |
| Linear Regression Case Study: Dose Proportionality | 153 | Chapter 7: Nonlinear Mixed Effects Models: Theory | 205 |
| Linear Regression Case Study: Limited Sampling Strategies | 155 | Introduction | 205 |
| Nonlinear Regression Case Study: Pharmacokinetic Modeling of Cocaine after Intravenous, Smoking Inhalation ("Crack Cocaine") and Intranasal ("Snorting") Administration..... | 158 | Application of PopPK in Drug Development | 206 |
| Nonlinear Regression Case Study: Pharmacokinetic Modeling of a New Chemical Entity..... | 167 | The Nonlinear Mixed Effects Model..... | 207 |
| Nonlinear Regression Case Study: Assessing the Relationship Between Drug Concentrations and Adverse Events Using Logistic Regression..... | 173 | The Structural or Base Model..... | 208 |
| Summary | 179 | Modeling Random Effects | 209 |
| Recommended Reading..... | 179 | Modeling Between-Subject Variability (BSV)..... | 209 |
| Chapter 6: Linear Mixed Effects Models | 181 | Modeling Interoccasion Variability (IOV) | 212 |
| Introduction | 181 | Modeling Interstudy Variability (ISV) | 214 |
| Fixed Effects, Random Effects, and Mixed Effects..... | 181 | Modeling Residual Variability | 214 |
| Sources of Variability | 182 | Incorporating Fixed and Random Effects into the Structural Model..... | 216 |
| A Two-Stage Analysis | 183 | Modeling Covariate Relationships (The Covariate Submodel)..... | 217 |
| The General Linear Mixed Effects Model..... | 184 | Mixture Models..... | 222 |
| Estimation of the Mixed Effect Model Parameters..... | 187 | Estimation Methods | 225 |
| Inference for the Fixed Effect Parameter Estimates | 189 | Model Building Techniques..... | 231 |
| Inference for the Variance Components..... | 189 | Covariate Screening Methods..... | 235 |
| Estimation of the Random Effects and Empirical Bayes Estimates (EBEs) | 191 | Manual Covariate Screening Methods | 235 |
| Model Selection | 192 | Direct Covariate Testing | 236 |
| Sensitivity to the Model Assumptions..... | 193 | Automated Covariate Screening Methods | 237 |
| Residual Analysis and Goodness of Fit | 194 | Comparison of the Covariate Selection Methods | 239 |
| Influence Analysis | 195 | Testing the Model Assumptions..... | 240 |
| Handling Missing and Censored Data | 196 | Precision of the Parameter Estimates and Confidence Intervals..... | 243 |
| Software | 196 | Model Misspecification and Violation of the Model Assumptions | 248 |
| Example: Analysis of a Food Effect Phase I Clinical Trial | 196 | Misspecification of the Structural Model | 248 |
| Example: Modeling Tumor Growth..... | 197 | Misspecification of the Distribution of the Random Effects | 249 |
| | | Interaction between the Structural and Covariate Submodel | 249 |
| | | Misspecification of Sample Times | 250 |
| | | Model Validation | 251 |
| | | Influence Analysis | 256 |
| | | More on Empirical Bayes Estimates | 259 |
| | | Software | 264 |
| | | Summary | 265 |
| | | Recommended Reading..... | 265 |

viii Contents

| | | | |
|---|------------|--|------------|
| Chapter 8: Nonlinear Mixed Effects Models: Practical Issues | 267 | Pharmacodynamic Modeling of Acetylcholinesterase Inhibition | 309 |
| Introduction | 267 | Population Pharmacokinetics of Tobramycin | 312 |
| The Data Analysis Plan..... | 267 | Introduction | 312 |
| Choosing an Estimation Method | 268 | Assay Characteristics..... | 313 |
| Incorporating Concomitant Medications Into the Model | 272 | Patient and Data Summary..... | 314 |
| Incorporating Laboratory Tests Into the Model..... | 274 | Data Manipulations and NONMEM Data | |
| Incorporating Weight and its Variants Into the Model | 275 | Base Creation | 314 |
| Incorporating a Food Effect Into the Model | 278 | Base Model Development | 315 |
| Incorporating Patient Age Into the Model..... | 279 | Covariate Screening..... | 322 |
| Incorporating Formulation Effects and Route of Administration Into the Model | 280 | Covariate Model Development | 326 |
| Incorporating Race Into the Model | 280 | Outlier and Influence Analysis | 328 |
| Incorporating Pharmacogenetics Into the Model..... | 283 | Model Validation | 331 |
| Incorporating Prior Information into the Model..... | 285 | Simulation of Dosing Regimens and Dosing Recommendations..... | 337 |
| Incorporating Lag-Times into the Model..... | 287 | Summary | 340 |
| Experimental Design Issues in Phase 3 | 290 | Recommended Reading..... | 340 |
| Theory Based on Monte Carlo Simulation ... | 290 | Appendix..... | 341 |
| Review of Current Practice | 292 | Introduction | 341 |
| On the Detection of Subpopulations..... | 293 | Matrix Theory Relevant to Modeling | 341 |
| General Guidelines for Sample Collection | 294 | Taylor Series Approximations..... | 344 |
| Toxicokinetic Analyses with Destructive Sampling.. | 295 | Elements of Probability Relevant to Modeling | 346 |
| Handling Missing and Censored Data | 296 | Random Variables and Probability | |
| When the Dependent Variable is Missing | 296 | Densities | 346 |
| When the Independent Variable is Missing... | 297 | Joint Distributions..... | 349 |
| Internal Validity Checks and Data Clean-Up..... | 304 | Maximum Likelihood..... | 351 |
| Problems and Errors | 304 | One-Dimensional Case | 351 |
| Consistency of Model Parameter Estimates Across Computer Platforms | 304 | Multidimensional Case..... | 352 |
| Regulatory Review of Population Analyses | 306 | Computer Intensive Statistical Methods | 353 |
| Summary | 307 | Background | 353 |
| Recommended Reading..... | 307 | The Jackknife | 354 |
| Chapter 9: Nonlinear Mixed Effects Models: Case Studies..... | 309 | The Bootstrap..... | 355 |
| Introduction | 309 | Resampling and Permutation Tests..... | 362 |
| | | Summary | 363 |
| | | Recommended Reading..... | 364 |
| | | References..... | 365 |
| | | Index..... | 383 |