Package ‘cir’

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Description

This package revolves around centered isotonic regression (CIR), an improvement to isotonic regression (IR). However, it also includes a flexible, useful implementation of IR, confidence-interval estimates for both CIR and IR, and additional utilities for dose-response and dose-finding data.

Details

Isotonic regression (IR) is a standard nonparametric estimation method for monotone data. We have developed an improvement to univariate IR, named centered isotonic regression (CIR). There are heuristic and theoretical justifications to prefer CIR over IR, but first and foremost, in most simulations it produces substantially smaller estimation error. More details appear in Oron and Flournoy (2017).

This package implements CIR, but “along the way” an enhanced interface to univariate IR is also available. IR’s base-R implementation isoreg is very limited, as its own help page admits. A few other packages provide versions of IR, but to my knowledge the cir implementation offers some unique conveniences.

In addition, Oron and Flournoy (2017) also develop theoretically-backed confidence intervals applicable to both CIR and IR. The package’s convenience wrapper quickIsotone executes CIR (or IR if one chooses estfun = oldPAVA), and returns both point and interval estimates at the specified x values.

Since our motivation for studying IR comes from dose-finding designs such as Up-and-Down, there’s analogous functionality for dose-finding (“inverse”) estimation of x given specified y values. In particular, quickInverse offers inverse point and interval estimates in a single call.

The package’s focus is dose-response data with the response assumed binary (coded as 0 or 1). Some functions might work for any input data, but others will not. In particular, the confidence intervals are only applicable to binary-response data.

The package also includes two S3 classes, doseResponse and DRtrace. The former which is more heavily used, is a data frame with elements x,y,wt, summarizing the dose-response information. The latter is a “trace” or a running description of raw dose-response data, with x,y provided at the resolution of single observations. Each class has a plot method.

Enjoy!

Author(s)

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References

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cirPAVA

Returns centered-isotonic-regression estimate

Description
Nonparametric forward point estimation of a monotone response \( y \) as a function of dose \( x \), using the centered-isotonic-regression (CIR) algorithm.

Usage

\[
cirPAVA(y, x = \text{NULL}, wt = \text{NULL}, outx = \text{NULL}, full = \text{FALSE},
\quad \text{dec} = \text{FALSE}, \text{strict} = \text{FALSE}, \text{interiorStrict} = \text{TRUE}, ybounds = 0:1,
\quad ...)\]

Arguments

- **y**: can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a `DRtrace` object or a `doseResponse` object.
- **x**: dose levels (if not included in y).
- **wt**: weights (if not included in y).
- **outx**: vector of x values for which predictions will be made. If `NULL` (default), this will be set to the set of unique values in the x argument (or equivalently in y$x). Non-NULL inputs are relevant only if `full=TRUE`.
- **full**: logical, is a more complete output desired? if `FALSE` (default), only a vector of point estimates for y at the provided dose levels is returned
- **dec**: logical, is the true function is assumed to be monotone decreasing? Default `FALSE`.
- **strict**: logical, should CIR enforce strict monotonicity by "fixing" flat intervals as well? Default `FALSE`.
- **interiorStrict**: logical, should CIR enforce strict monotonicity, but only for y values inside of ybounds? Default `TRUE`. Choosing `FALSE` will be overridden if `strict=TRUE`, and a warning will be given.
- **ybounds**: numeric vector of length 2, relevant only under the default setting of `strict=FALSE,interiorStrict=TRUE`. Default `0:1`. See 'Details'.
- **...**: Other arguments passed on to the constructor functions that pre-process the input.
Details

This is the underlying "engine" function implementing CIR. For a quick and somewhat more user-friendly wrapper, use `quickIsotone`. CIR is a variation of isotonic regression (IR) that shrinks IR's constant ("flat") intervals to single points and interpolates between these points, generating a curve that is strictly monotone everywhere except (possibly) near the boundaries.

Flat intervals in the raw input data, are handled with care. Under the default setting (`strict=FALSE, interiorStrict=TRUE`), flat intervals are treated as monotonicity violations, unless the $y$ value is on the boundary of its allowed range (default $[0,1]$), appropriate for binary-response data). On that boundary, flat intervals are left unchanged.

The algorithm is documented and discussed in Oron and Flournoy (2017).

Value

under default, returns a vector of y estimates at unique x values. With `full=TRUE`, returns a list of 3 `doseResponse` objects name `output`, `input`, `shrinkage` for the output data at dose levels, the input data, and the function as fit at algorithm-generated shrinkage points, respectively.

Author(s)

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References


See Also

`oldPAVA`, `quickIsotone`

Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,1/17),wt=c(7,24,20,12,17))
# CIR, using the default 'quick' function that also provides CIs (default 90%).
quick1=quickIsotone(dat)
quick1
# Use 'estfun' argument to operate the same function with old PAVA as the estimator
quick0=quickIsotone(dat,estfun=oldPAVA)
quick0

### Showing the data and the fits
par(mar=c(3,3,1,1),mgp=c(2,5,0),tcl=-0.25)
plot(dat,ylim=c(0.05,0.55),refsize=4,las=1) # uses plot.doseResponse()
# The IR fit: a straightforward interpolation
lines(quick0$y,1ty=2)

# With CIR, 'quickIsotone' cannot show us the true underlying interpolation;
Calculate inverse (dose-finding) intervals, using local inversion and the Delta method

Description

Calculate left-bound to right-bound intervals for the dose point estimates, using local slopes at design points (places where observations exist) to invert the forward lower-upper bounds.

Usage

deltaInverse(y, x = NULL, wt = NULL, target = NULL, estfun = cirPAVA, intfun = morrisci, conf = 0.9, seqDesign = FALSE, parabola = FALSE, ...)

Arguments

- **y** can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a DRtrace object or a doseResponse object.
- **x** dose levels (if not included in y).
- **wt** weights (if not included in y).
- **target** A vector of target response rate(s), for which the interval is needed. If NULL (default), interval will be returned for the point estimates at design points (e.g., if the forward point estimate at $x_1$ is 0.2, then the first returned interval is for the 20th percentile).
- **estfun** the function to be used for point estimation. Default cirPAVA.
- **intfun** the function to be used for initial (forward) interval estimation. Default morrisci (see help on that function for additional options).
conf numeric, the interval’s confidence level as a fraction in (0,1). Default 0.9.
seqDesign logical, should a rough accounting for the added randomness due to the use of a sequential dose-finding design? Default FALSE.
parabola logical, should the interpolation between design points follow a parabola (TRUE) or a straight line (FALSE, default)? See details.

... additional arguments passed on to quickIsotone

Details

The Delta method in this application boils down to dividing the distance to the forward (vertical) bounds, by the slope, to get the left/right interval width. Slope estimates are performed by slope. An alternative method (dubbed "global") is hard-coded into quickInverse.

Value
two-column matrix with the left and right bounds, respectively

See Also

quickIsotone, quickInverse, isotInterval, slope

Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,4/17),wt=c(7,24,20,12,17))
# The experiment's goal is to find the 30th percentile
quick1=quickIsotone(dat)
invDelta=deltainverse(dat)

### Showing the data and the estimates
par(mar=c(3,3,4,1),mgp=c(2,.5,0),tcl=-.25)
# Following command uses plot.doseResponse()
plot(dat,ylim=c(0.05,0.55),refsize=4,las=1,xlim=c(-1,6),main="Inverse-Estimation CIs")

# The true response function; true target is where it crosses the y=0.3 line
lines(seq(0,7,0.1),pweibull(seq(0,7,0.1),shape=1.1615,scale=8.4039),col=4)
abline(h=0.3,col=2,lty=3) ### The experiment's official target

# Forward CIs; the "global" inverse interval just draws horizontal lines between them
# To get "global" values calculated for you at specific targets, choose 'delta=FALSE'
# when calling quickInverse()
lines(quick$lower@conf,lty=2,col=3)
lines(quick$upper@conf,lty=2,col=3)
# Note how for y=0.3, both bounds are infinite (i.e., no intersection with the horizontal line)
# unless one dares to extrapolate outside range of observations.

# Now, the default "local" inverse interval, which is finite for the range of estimated y values.
# In particular, it is finite (albeit very wide) for y=0.3.
lines(invDelta[,1],quick$y,lty=2)
lines(invDelta[,2],quick$y,lty=2)
**doseFind**  
Inverse (dose-finding) estimate of a target x value (e.g., a percentile)

### Description
Inverse ("dose-finding") point estimation of a dose (x) for a specified target y value (e.g., a response rate), using centered-isotonic-regression (invCIR) or a generic forward-estimation algorithm (doseFind).

### Usage
```r
doseFind(y, x = NULL, wt = NULL, estfun = cirPAVA, target = NULL,  
full = FALSE, dec = FALSE, extrapolate = FALSE, errOnFlat = FALSE,  
...)
```

### Arguments
- **y**: can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a `DRtrace` object or a `doseResponse` object.
- **x**: dose levels (if not included in y).
- **wt**: weights (if not included in y).
- **estfun**: the name of the dose-response estimation function. Default `cirPAVA`.
- **target**: A vector of target response rate(s), for which the percentile dose estimate is needed.
- **full**: logical, is a more complete output desired (relevant only for `doseFind`)? if FALSE (default), only a point estimate of the dose (x) for the provided target rate is returned
- **dec**: (relevant only for `doseFind`) logical, is the true function is assumed to be monotone decreasing? Default FALSE.
- **extrapolate**: logical: should extrapolation beyond the range of estimated y values be allowed? Default FALSE.
- **errOnFlat**: logical: in case the forward estimate is completely flat making dose-finding infeasible, should an error be returned? Under default (FALSE), NAs are returned for the target estimate.
- **...**: Other arguments passed on to `doseResponse` and `estfun`. 

```r
legend('topleft',pch=c(NA,'X'),col=c(4,1,1,3),legend=c('True Curve','Observations','Local Interval (default)','','Forward/Global Interval'),bty='n')
```
Details

The function works by calling \texttt{estfun} for forward estimation of the x-y relationship, then using \texttt{approx} with the x and y roles reversed for inverse estimation. The \texttt{extrapolate} option sets the \texttt{rule} argument for this second call:

- \texttt{extrapolate=TRUE} translates to \texttt{rule=2}, which actually means that the x value on the edge of the estimated y range will be assigned.
- \texttt{extrapolate=FALSE} (default) translates to \texttt{rule=1}, which means an NA will be returned for any target y value lying outside the estimated y range.

Note also that the function is set up to work with a vector of targets.

Value

under default, returns point estimate(s) of the dose (x) for the provided target rate(s). With \texttt{full=TRUE}, returns a list with

- \texttt{xout} The said point estimate of x
- \texttt{input} a \texttt{doseresponse} object summarizing the input data
- \texttt{cir} a \texttt{doseresponse} object which is the \texttt{alg} output of the forward-estimation function

Author(s)

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See Also

\texttt{oldPAVA}, \texttt{cirPAVA}. If you’d like point and interval estimates together, use \texttt{quickInverse}.

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is.DRtrace

\textit{Constructor functions and class-checking functions for DRtrace and doseResponse classes}

Description

Functions to create and sanity-check objects of the \texttt{DRtrace} (dose-response experiment trace/trajectory) and \texttt{doseResponse} (dose-response raw summary) classes. Note that the latter inherits from the former, purely for programming-convenience reasons.

Usage

\begin{verbatim}
is.DRtrace(dr)

is.doseResponse(dr)

DRtrace(y, x = NULL, wt = NULL, noyes = FALSE)

doseResponse(y, x = NULL, wt = rep(1, length(y)), ...)
\end{verbatim}
isotInterval

Arguments

dr the object being checked
y, x, wt see help to cirPAVA.
noyes logical, in case of a 2-column input is the 1st column 'no'? Default FALSE, meaning the 1st column is 'yes'.
... (doseResponse() only) parameters passed on to DRtrace()

Value

For constructor functions, the relevant object. For checking functions, a logical value indicating whether the object meets class definition.

Author(s)

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See Also

cirPAVA, plot.doseResponse, plot.DRtrace

Examples

## Summary of raw data from the notorious Neuenschwander et al. (Stat. Med., 2008) trial
neundatTrace=DRtrace(x=c(rep(1:4,each=4),7,7),y=c(rep(0,16),1,1,rep(c(0,0,2,0,0,0))),par(mar=c(3,3,3,1),mgp=c(2,5,0),tcl=-0.25))
layout(t(1:2))
plot(neundatTrace,main="N. et al. (2008) Cohort Trace",ylab="Ordinal Dose Level",cex.main=1.5)

## Same data, in 'doseResponse' format with actual doses rather than dose levels
neundatDose=doseResponse(x=c(1,2,5,5,10,20,25),y=c(rep(0,4),2/9,1),wt=c(3,4,5,4,9,2))
plot(neundatDose,main="N. et al. (2008) Final Dose-Toxicity",ylim=c(0,1),xlab="Dose (mg/sq.m./wk)",ylab="Toxicity Response Curve (F)",cex.main=1.5)
## We can also convert the DRtrace object to doseResponse...
neundatLevel=doseResponse(neundatTrace)

### Now plotting the former, vs. IR/CIR estimates
neunCIR0=cirPAVA(neundatDose,full=TRUE)
lines(neunCIR0$shrinkage$x,neunCIR0$shrinkage$y,type='b',pch=19)
legend(1,1,pch=c(4,19),legend=c('Observations','CIR (IR is same)'),bty='n')

isotInterval Returns analytical interval estimates, given isotonic-regression (centered or not) point estimates
Description

For confidence intervals at design points ($x$ values with observations), this function calls intfun to do the work. In addition, CIs for any $x$ value are calculated using linear interpolation between design points (note that for CIR, this differs from the interpolation of point estimates which is carried out between shrinkage points, as explained in quickIsotone).

Usage

```r
isotInterval(isotPoint, outx = isotPoint$x, conf = 0.9, intfun = morrisCI,
sequential = FALSE, parabola = FALSE, ...)
```

Arguments

- `isotPoint`: a `doseResponse` object with the x values and isotonic point estimates at design points.
- `outx`: vector of x values for which estimates will be made. If NULL (default), this will be set to the set of unique values in isotPoint$x argument (or equivalently in y$x).
- `conf`: numeric, the interval’s confidence level as a fraction in (0,1). Default 0.9.
- `intfun`: the function to be used for interval estimation. Default `morrisci` (see help on that function for additional options).
- `sequential`: logical, should a rough accounting for the added randomness due to the use of a sequential dose-finding design? Default FALSE.
- `parabola`: logical, should the interpolation between design points follow a parabola (TRUE) to be more conservative, or a straight line (FALSE)? The latter is the default, since these CIs tend to be conservative already.
- `...`: additional arguments passed on to intfun

Value

A data frame with two variables `cilow`, `cihigh` containing the estimated lower and upper confidence bounds, respectively.

Note

All provided algorithm and formulae are for Binomial data only. For other data, write your own intfun, returning a two-column matrix. The interval estimation method is presented and discussed by Oron and Flournoy (2017).

Author(s)

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References

itercir

Centered-isotonic-regression (CIR): iterative version for better bias correction

See Also

quickIsotone, quickInverse, morrisCI.

Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,4/17),wt=c(7,24,20,12,17))
# The experiment's goal is to find the 30th percentile
slow1=cirPAVA(dat,full=TRUE)
# Default interval (Morris+Wilson); same as you get by directly calling 'quickIsotone'
int1=isolInterval(slow1$output)
# Morris without Wilson; the 'narrower=FALSE' argument is passed on to 'morrisci'
int2=isolInterval(slow1$output,narrower=FALSE)
# Wilson without Morris
int3=isolInterval(slow1$output,infun=wilsonCI)
# Agresti=Coull (the often-used "plus 2")
int4=isolInterval(slow1$output,infun=agcouCI)
# Jeffreys (Bayesian-inspired) is also available
int4=isolInterval(slow1$output,infun=jeffCI)

### Showing the data and the intervals
par(mar=c(3,3,4,1),mgp=c(2,.5,0),tcl=-.25)
plot(dat,ylim=c(0,0.65),refsize=4,las=1,main="Forward-Estimation CIs") # uses plot.doseResponse()

# The true response function; true target is where it crosses the y=0.3 line
lines(seq(0,7,0.1),pweibull(seq(0,7,0.1),shape=1.1615,scale=8.4839),col=4)
lines(int1$ciLow,ty=2,col=2,lwd=2)
lines(int1$ciHigh,ty=2,col=2,lwd=2)
lines(int2$ciLow,ty=2)
lines(int2$ciHigh,ty=2)
lines(int3$ciLow,ty=2,col=3)
lines(int3$ciHigh,ty=2,col=3)
# Plotting the remaining 2 is skipped, as they are very similar to Wilson.

# Note how the default (red) boundaries take the tighter of the two options everywhere,
# except for one place (dose 1 upper bound) where they go even tighter thanks to monotonicity
# enforcement. This can often happen when sample size is uneven; since bounds tend to be
# conservative it is rather safe to do.

legend('topleft',pch=c(NA,'X',NA,NA,NA),lty=c(1,NA,2,2,2),col=c(4,1,2,1,3),lwd=c(1,1,2,1,1),legend =c('True Curve','Observations','Morris+Wilson (default)','Morris only','Wilson only'),bty='n')
Description

EXPERIMENTAL: Nonparametric forward point estimation of a monotone response (y) as a function of dose (x), using an iterative version of the centered-isotonic-regression (CIR) algorithm. The code works, but delivers marginal improvement at greater computational cost (an issue if you simulate a large ensemble), and somewhat convoluted interpretation. Use at your own risk. For explanation, see Oron and Flournoy (2017), Section 3.2.

Usage

iterCIR(y, outx = NULL, tol = 0.001, maxit = 10, full = FALSE, ...)

Arguments

y See cirPAVA
outx vector of x values for which predictions will be made. If NULL (default), this will be set to the set of unique values in the x argument (or equivalently in y$x).
tol The iteration’s convergence tolerance level (default 1e-3)
maxit integer, maximum number of iterations (default 10)
full logical, is a more complete output desired? if FALSE (default), only a vector of point estimates for y at the provided dose levels is returned
...
Other arguments passed on to cirPAVA

Value

under default, returns a vector of y estimates at unique x values. With full=TRUE, returns a list of 3 doseResponse objects named output,input,shrinkage for the output data at dose levels, the input data, and the function as fit at algorithm-generated points, respectively.

See Also

cirPAVA,quickIsotone
Arguments

- `y`: integer or numeric vector, the pointwise Binomial counts
- `n`: integer or numeric vector, the pointwise sample sizes
- `phat`: numeric vector, the point estimates. Defaults to `y/n`, but when called by `isotInterval` is overridden by the actual CIR/IR point estimate.
- `conf`: numeric, the interval’s confidence level as a fraction in (0,1). Default 0.9.
- `narrower`: logical, if the alternate-produced interval is narrower at any point, should it replace the Morris result? Also, can we enforce straightforward monotonocity to narrow the bounds? Default TRUE.
- `alternate`: function to use for alternate pointwise interval. Default `wilconCI`.
- `...`: parameters passed on to `alternate`.

Details

The default for backup is Wilson’s (`wilconCI`). Also available are Jeffry’s (`jeffCI`) and Agresti-Coull (`agcouCI`).

Value

A two-column matrix with the same number of rows as `length(phat)`, containing the calculated lower and upper bounds, respectively.

Note

This function found and corrected a typo in equation (4.3), namely the use of G_{j+1} in the recursion. The recursion cannot start in this way. Rather, it is the use of theta_{j+1} that delivers information from adjacent doses. Or perhaps in other words, there is only one G function rather than a different one for each dose. The correction has been verified by reproducing the numbers in the Morris (1988) example (Table 1), and also approved by the original author.

Author(s)

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References


See Also

`isotInterval`
Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)

dat = doseResponse(y = c(1/7, 1/8, 1/2, 1/4, 17), wt = c(7, 24, 20, 12, 17))
# The experiment's goal is to find the 30th percentile
slow1 = cirPAVA(dat, full = TRUE)

# Default interval (Morris+Wilson); same as you get by directly calling 'quickIsotone'
int1 = isotInterval(slow1$output)
# Morris without Wilson; the 'narrower=FALSE' argument is passed on to 'morriscI'
int1_0 = isotInterval(slow1$output, narrower = FALSE)
# Wilson without Morris
int2 = isotInterval(slow1$output, intfun = wilsonCI)
# Agresti=Coull (the often-used "plus 2")
int3 = isotInterval(slow1$output, intfun = agcouCI)
# Jeffreys (Bayesian-inspired) is also available
int4 = isotInterval(slow1$output, intfun = jeffCI)

### Showing the data and the intervals
par(mar = c(3, 3, 4, 1), mgp = c(2, .5, 0), tcl = -.25)
plot(dat, ylim = c(0, 0.65), refsize = 4, las = 1, main = "Forward-Estimation CIs")
# uses plot.doseResponse()

# The true response function; true target is where it crosses the y=0.3 line
lines(seq(0, 1), pweibull(seq(0, 1), shape = 1.1615, scale = 8.4839), col = 4)
lines(int1$ciLow, lty = 2, col = 2, lwd = 2)
lines(int1$ciHigh, lty = 2, col = 2, lwd = 2)
lines(int1_0$ciLow, lty = 2)
lines(int1_0$ciHigh, lty = 2)
lines(int2$ciLow, lty = 2, col = 3)
lines(int2$ciHigh, lty = 2, col = 3)
# Plotting the remaining is skipped, as they are very similar to Wilson.

# Note how the default (red) boundaries take the tighter of the two options everywhere,
# except for one place (dose 1 upper bound) where they go even tighter thanks to monotonicity
# enforcement. This can often happen when sample size is uneven; since bounds tend to be
# conservative it is rather safe to do.

legend('topleft', pch = c(NA, 'X', NA, NA, NA), lty = c(1, NA, 2, 2, 2), col = c(4, 1, 2, 1, 3), lwd = c(1, 1, 2, 1, 1), legend = c('True Curve', 'Observations', 'Morris+Wilson (default)', 'Morris only', 'Wilson only'), bty = 'n')

---

oldPAVA

Returns standard isotonic-regression estimate, with flexible dose-response input
oldPAVA

Description


Usage

oldPAVA(y, x = NULL, wt = rep(1, length(x)), outx = NULL, full = FALSE, dec = FALSE, ...)

Arguments

y can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a DRtrace object or a doseResponse object.

x dose levels (if not included in y). Note that the PAV algorithm doesn’t really use them.

wt weights (if not included in y).

outx vector of x values for which predictions will be made. If NULL (default), this will be set to the set of unique values in the x argument (or equivalently in y$x). Non-NULL inputs are relevant only if full=TRUE.

full logical, is a more complete output desired? if FALSE (default), only a vector of point estimates for y at the provided dose levels is returned.

dec logical, is the true function is assumed to be monotone decreasing? Default FALSE.

... Other arguments passed on to the constructor functions that pre-process the input.

Details

Compute the isotonic regression of a numeric vector 'y', with weights 'wt', with respect to simple order. The core algorithm is still the one coded by R.F. Raubertas, dated 02 Sep 1994. However, the input and output modules have been modified to allow more flexible formats in either direction. note that unlike centered-isotonic-regression (CIR, see cirPAVA), this algorithm does not use the dose (x) values at all. For a discussion why CIR is preferred over "plain-vanilla" PAVA, see Oron and Flournoy (2017).

Value

under default, returns a vector of y estimates at unique x values. With full=TRUE, returns a list of 3 doseResponse objects named output, input, shrinkage for the output data at dose levels, the input data, and the function as fit at algorithm-generated points, respectively. For this function, the first and third objects are identical.

Author(s)

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plot.DRtrace

References

See Also
cirPAVA

plot.DRtrace

Plotting Methods for DRtrace, doseResponse Objects

Description
Plotting methods for doseResponse and DRtrace classes.

Usage
## S3 method for class 'DRtrace'
plot(x, xlab = "Patient Order", ylab = "Dose", ...)  
## S3 method for class 'doseResponse'
plot(x, xlab = "Dose", ylab = "Response",
     pch = "X", varsize = TRUE, refsize = mean(x$weight), ...)

Arguments

x the object, whether DRtrace or doseResponse
xlab, ylab x-axis and y-axis labels passed on to plot
... Other arguments passed on to plot.
pch the plotting character (doseResponse only), the default being 'X' marks
varsize (doseResponse only) logical, should symbol size vary by sample size? Default TRUE
refsize (doseResponse only) a reference size by which the plotting sizes will be divided. Larger values make the symbols smaller. Default is mean(dr$weight).

Details
Generic methods for dose-response trajectory/trace (DRtrace), and dose-response summary (doseResponse) class objects. The DRtrace plotting uses the typical convention of plotting dose-finding experimental trace, with dose levels (x) in the vertical axis and 1/0 responses (y) denoted via filled/empty circles, respectively. In other words, this generic plotting method is only relevant for binary 0/1 outcomes. The doseResponse plotting has response rate on the y-axis and dose on the x-axis, and plots symbols whose area is proportional to the weights.
quickInverse

Author(s)
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See Also
doseResponse, DRtrace

Examples

```r
## Summary of raw data from the notorious Neuenschwander et al. (Stat. Med., 2008) trial
neundatTrace=DRtrace(x=c(rep(1:4, each=4), 7, 7, rep(0,9)), y=c(rep(0,16), 1, 1, rep(c(0,0,1), 2), 0,0,0))
par(mar=c(3,3,3,1), mgp=c(2,.5,0), tcl=-0.25)
layout(t(1:2))
plot(neundatTrace, main="N. et al. (2008) Cohort Trace", ylab="Ordinal Dose Level", cex.main=1.5)

## Same data, in 'doseResponse' format with actual doses rather than dose levels
neundatDose=doseResponse(x=c(1,2,5,5,10,20,25), y=c(rep(0,4), 2/9,1), wt=c(3,4,5,4,9,2))
plot(neundatDose, main="N. et al. (2008) Final Dose-Toxicity", ylim=c(0,1),
     xlab="Dose (mg/sq.m./wk)", ylab="Toxicity Response Curve (F)", cex.main=1.5)

## We can also convert the DRtrace object to doseResponse...
neundatLevel=doseResponse(neundatTrace)

### Now plotting the former, vs. IR/CIR estimates
neunCIR0=cirPAVA(neundatDose, full=TRUE)
lines(neunCIR0$shrinkage$x, neunCIR0$shrinkage$y, type='b', pch=19)
legend(1,1, pch=c(4,19), legend=c('Observations','CIR (IR is same)'), bty='n')
```

quickInverse  

Point and Interval Inverse Estimation ("Dose-Finding"), using CIR and IR

Description

Convenience wrapper for point and interval estimation of the "dose" that would generate a target "response" value, using CIR and IR.

Usage

```r
quickInverse(y, x = NULL, wt = NULL, target, estfun = cirPAVA,
            intfun = morrisCI, delta = TRUE, conf = 0.9, resolution = 100,
            extrapolate = FALSE, seqDesign = FALSE, parabola = FALSE, ...)
```

Arguments

- `y` can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a DRtrace object or a doseResponse object.
- `x` dose levels (if not included in `y`).
wt
weights (if not included in y).

target
A vector of target response rate(s), for which the percentile dose estimate is needed.
estfun
the function to be used for point estimation. Default cirPAVA.
intfun
the function to be used for interval estimation. Default morrisCI (see help on that function for additional options).
delta
logical: should intervals be calculated using the delta ("local") method (default, TRUE) or back-drawn directly from the forward bounds? See Details.
conf
numeric, the interval's confidence level as a fraction in (0,1). Default 0.9.
resolution
numeric: how fine should the grid for the inverse-interval approximation be? Default 100, which seems to be quite enough. See 'Details'.
extrapolate
logical: should extrapolation beyond the range of estimated y values be allowed? Default FALSE. Note this affects only the point estimate; interval boundaries are not extrapolated.
seqDesign
logical: should intervals be further widened using a simple adjustment for the data having been obtained via a sequential (adaptive) design? Default FALSE due to futility.
parabola
logical: should the interpolation between design points follow a parabola (TRUE) or a straight line (FALSE)? The latter is default, because CIs tend to be conservative enough already.
...
Other arguments passed on to doseFind and quickIsotone, and onwards from there.

Details
The inverse point estimate is calculated in a straightforward manner from a forward estimate, using doseFind. For the inverse interval, the default option (delta=TRUE) calls deltaInverse for a "local" (Delta) inversion of the forward intervals. If delta=FALSE, a second call to quickIsotone generates a high-resolution grid outlining the forward intervals. Then the algorithm "draws a horizontal line" at y=target to find the right and left bounds on this grid. Note that the right (upper) dose-finding confidence bound is found on the lower forward confidence bound, and vice versa.

Value
A data frame with 4 elements:
• target The user-provided target values of y, at which x is estimated
• point The point estimates of x
• lowerPPconf, upperPPconf the interval-boundary estimates for a 'PP'=100*conf confidence interval

See Also
quickIsotone,doseFind,deltaInverse
**quickIsotone**

*One-Stop-shop Forward point and interval estimation via CIR or IR*

**Description**

One-Stop-shop Forward point and confidence-interval estimation of a monotone response (y) as a function of dose (x), using centered-isotonic-regression (CIR, default) or isotonic regression. Input format is rather flexible. This function calls `cirPAVA`, `oldPAVA`, `iterCIR` (speculatively), or a user-written function, for the point estimate, then `isotInterval` for the confidence interval. Vector input is allowed, but the preferred input format is a `doseResponse` object. An analogous function for dose-finding (inverse estimation) is `quickInverse`.

**Usage**

quickIsotone(y, x = NULL, wt = rep(1, length(y)), outx = NULL, 
              dec = FALSE, estfun = cirPAVA, intfun = morrisCI, conf = 0.9, 
              seqDesign = FALSE, parabola = FALSE, ...)

**Examples**

```r
# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,1/17),wt=c(7,24,20,12,17))
# The experiment's goal is to find the 30th percentile
inv1=quickInverse(dat,target=0.3)
# With old PAVA as the forward estimator:
inv0=quickInverse(dat,target=0.3,estfun=oldPAVA)

### Showing the data and the estimates
par(mar=c(3,3,1,1),mgp=c(2,5,0),tcl=-0.25)
plot(dat,ylim=c(0.05,0.55),refsize=4,las=1) # uses plot.doseResponse()

# The true response function; true target is where it crosses the y=0.3 line
lines(seq(1,5,0.1),pweibull(seq(1,5,0.1),shape=1.1615,scale=8.4839),col=4)
abline(h=0.3,col=2,lt=3)
# Plotting the point estimates, as "tick" marks on the y=0.3 line
lines(rep(inv1$point,2),c(0.25,0.35)) # CIR
lines(rep(inv0$point,2),c(0.25,0.35),lt=2) # IR
# You could plot the CIs too, but they are very broad and much more similar than the
# point estimates. The broadness likely reflects the shallow slope, which itself reflects the
# monotonicity violations.
# Here's code to plot the CIR 90% CI as a light-green rectangle:
# rect(inv1$lower90conf,0.25,inv1$upper90conf,0.35,col=rgb(0,1,0,alpha=0.3),border=NA)
legend('topleft',pch=c(NA,'X',NA,NA),lty=c(1,NA,2,1),col=c(4,1,1,1),
       legend=c('True Curve','Observations','IR Estimate','CIR Estimate'),bty='n')
```
Arguments

- **y**: can be either of the following: y values (response rates), a 2-column matrix with positive/negative response counts by dose, a DRtrace object or a doseResponse object.
- **x**: dose levels (if not included in y). Note that the PAV algorithm doesn’t really use them.
- **wt**: weights (if not included in y).
- **outx**: vector of x values for which predictions will be made. If NULL (default), this will be set to the set of unique values in the x argument (or equivalently in y$x).
- **dec**: logical, is the true function assumed to be monotone decreasing rather than increasing? Default FALSE.
- **estfun**: the function to be used for point estimation. Default cirPAVA.
- **intfun**: the function to be used for interval estimation. Default wilsonCI (see help on that function for additional options).
- **conf**: numeric, the interval’s confidence level as a fraction in (0,1). Default 0.9.
- **seqDesign**: logical, should intervals be further widened using a simple adjustment for the data having been obtained via a sequential (adaptive) design? Default FALSE due to futility.
- **parabola**: logical, should interpolated interval boundaries between observations be parabolically curved outwards to allow for more uncertainty? Default FALSE

... arguments passed on to other functions (constructor, point estimate and interval estimate).

Value

A data frame with 4 variables:

- x either the input x values, or outx of specified;
- y The point estimates of x
- lowerPPconf, upperPPconf the interval-boundary estimates for a 'PP'=100*conf confidence interval

Note

You can obtain interpolated point estimates for x values between the observed data by specifying them via outx. However, for CIR, do NOT commit the error of generating estimates at observations, then interpolating using approx. If you need to retain a set of estimates for plotting the entire fitted curve, or for future interpolation at unknown points, call cirPAVA directly with full=TRUE, then use the returned shrinkage data frame for plotting and interpolation. See example code below.

Author(s)

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slope

See Also
cirPAVA, oldPAVA, isotInterval, quickInverse, doseResponse

Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,4/17),wt=c(7,24,20,12,17))
# CIR, using the default 'quick' function that also provides CIs (default 90%).
quick1=quickIsotone(dat)
# Use 'estfun' argument to operate the same function with old PAVA as the estimator
quick0=quickIsotone(dat,estfun=oldPAVA)

### Showing the data and the fits
par(mar=c(3,3,1,1),mgp=c(2,.5,0),tcl=-0.25)
plot(dat,ylim=c(0.05,0.55),refsize=4,las=1) # uses plot.doseResponse()
# The IR fit: a straightforward interpolation
lines(quick0$y,1ty=2)

# With CIR, 'quickIsotone' cannot show us the true underlying interpolation;
# it only provides the estimates at requested points. Interpolation should be done between
# shrinkage points, not the original design points. So we must call the full 'cirPAVA' function:
slow1=cirPAVA(dat,full=TRUE)
# Now, compare these 3 (the first one is wrong, b/c it interpolates from design points):
midpts=1:4+0.5
approx(1:5,quick1$y,xout=midpts)$y
quickIsotone(dat,outx=midpts) # instead, you can just call 'quickIsotone' and specify 'outx'
approx(slow1$shrinkage$x,slow1$shrinkage$y,xout=midpts)$y # Or use 'cirPAVA'

# Ok... finally plotting the CIR curve
# Both flat intervals are shrunk, because neither are at y=0 or y=1
lines(slow1$shrinkage$x,slow1$shrinkage$y)

# Last but not least, here's the true response function
lines(seq(1.5,0.1),pweibull(seq(1.5,0.1),shape=1.1615, scale=8.4839),col=2)
legend('topleft',pch=c(NA,'X',NA,NA),lty=c(1,NA,2,1),col=c(2,1,1,1),
legend=c('True Curve','Observations','IR','CIR'),bty='n')

---

slope

Piecewise-linear local slopes given a (non-strictly) monotone x-y sequence

Description

Estimate monotone piecewise-linear slopes, with the default behavior forbidding zero slope. This behavior is due to the fact that the function is used to invert confidence intervals using the Delta
method. The input interval has to be strictly increasing in x, and (non-strictly) monotone in y (increasing or decreasing).

Usage

\[
slope(x, y, \text{outx} = x, \text{allowZero} = \text{FALSE}, \text{full} = \text{FALSE}, \text{decreasing} = \text{FALSE})
\]

Arguments

- **x**: numeric or integer: input x values, must be strictly increasing
- **y**: numeric: input y values, must be monotone (can be non-strict) and in line with the direction specified by **decreasing**
- **outx**: numeric or integer: x values at which slopes are desired (default: same as input values)
- **allowZero**: logical: should zero be allowed in the output? Default FALSE
- **full**: logical: should a more detailed output be provided? Default FALSE (see details under 'Value').
- **decreasing**: logical: is input supposed to be monotone decreasing rather than increasing? Default FALSE

Details

At design points (i.e., the input x values), the function takes the average between the left and right slopes (on the edges the inside slope is technically replicated to the outside). If allowZero=FALSE (default), the algorithm gradually expands the x range over which slope is observed (by increments of one average x spacing), until a positive slope results. If the input is completely flat in y and allowZero=FALSE, the function returns NAs.

Value

If full=FALSE, returns a vector of slopes at the points specified by outx.

If full=TRUE, returns a list with slopes at the design point (rawslopes), the initial guess at output slopes (initial), and the official final ones (final).

See Also

deltaInverse, which uses this function.
wilsonCI

Standard unordered-Binomial confidence interval utilities.

Description

Standard small-sample Binomial confidence interval utilities, using the methods of Wilson, Agresti-Coull and Jeffrys.

Usage

wilsonCI(phat, n, conf = 0.9, ...)

agcouCI(phat, n, conf = 0.9, ...)

jeffCI(phat, n, conf = 0.9, w1 = 0.5, w2 = w1, ...)

Arguments

phat numeric vector, point estimates for which an interval is sought
n integer vector of same length, of pointwise sample sizes
conf numeric in (0,1), the confidence level
... pass-through for compatibility with a variety of calling functions
w1, w2 numeric, weights used in jeffCI only

Details

These functions implement the basic (uncorrected) three intervals which are seen by the consensus of literature as the "safest" off-the-shelf formulae. None of them account for ordering or monotonicity; therefore the cir package default is morrisCI which does account for that, with the 3 unordered formulae used for optional narrowing of the interval at individual points.

Value

A two-column matrix with the same number of rows as length(phat), containing the calculated lower and upper bounds, respectively.

See Also

isotInterval for more details about how forward CIs are calculated, quickInverse for inverse (dose-finding) intervals.
Examples

# Interesting run (#664) from a simulated up-and-down ensemble:
# (x will be auto-generated as dose levels 1:5)
dat=doseResponse(y=c(1/7,1/8,1/2,1/4,1/17),wt=c(7,24,20,12,17))
# The experiment's goal is to find the 30th percentile
slow1=cirPAVA(dat,full=TRUE)
# Default interval (Morris+Wilson); same as you get by directly calling 'quickIsotone'
int1=isotInterval(slow1$output)
# Morris without Wilson; the 'narrower=FALSE' argument is passed on to 'morrisCI'
int2=isotInterval(slow1$output,narrower=FALSE)
# Wilson without Morris
int3=isotInterval(slow1$output,infun=wilsonCI)
# Agresti-Coull (the often-used "plus 2")
int4=isotInterval(slow1$output,infun=agcouCI)
# Jeffreys (Bayesian-inspired) is also available
int5=isotInterval(slow1$output,infun=jeffCI)

### Showing the data and the intervals
par(mar=c(3,3,4,1),mgp=c(2,.5,0),tcl=-0.25)
plot(dat,ylim=c(0,0.85),refsize=4,las=1,main="Forward-Estimation CIs")
# uses plot.doseResponse()

# The true response function; true target is where it crosses the y=0.3 line
lines(seq(0,7,0.1),pweibull(seq(0,7,0.1),shape=1.1615, scale=8.4839),col=4)
lines(int1$ciLow,lty=2,col=2,lwd=2)
lines(int1$ciHigh,lty=2,col=2,lwd=2)
nlines(int2$ciLow,lty=2)
lines(int2$ciHigh,lty=2)

# Plotting the remaining 2 is skipped, as they are very similar to Wilson.

# Note how the default (red) boundaries take the tighter of the two options everywhere,
# except for one place (dose 1 upper bound) where they go even tighter thanks to monotonicity
# enforcement. This can often happen when sample size is uneven; since bounds tend to be
# conservative it is rather safe to do.
legend('topleft',pch=c(NA,'X',NA,NA,NA),lty=c(1,NA,2,2,2),col=c(4,1,2,1,3),lwd=c(1,1,2,1,1),legend=c('True Curve','Observations','Morris+Wilson (default)','Morris only','Wilson only'),bty='n')
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