

Contents

Dedication	v
Preface	xi
1 Introduction	1
1.1 <i>Randomization in clinical trials</i>	1
1.1.1 <i>Complete randomization</i>	2
1.1.2 <i>Restricted randomization procedures</i>	2
1.1.3 <i>Response-adaptive randomization procedures</i>	4
1.1.4 <i>Covariate-adaptive randomization procedures</i>	6
1.1.5 <i>Covariate-adjusted response-adaptive randomization procedures</i>	6
1.2 <i>Response-adaptive randomization in a historical context</i>	7
1.3 <i>Outline of the book</i>	8
1.4 <i>References</i>	8
2 Fundamental Questions of Response-Adaptive Randomization	11
2.1 <i>Optimal allocation</i>	11

2.2	<i>The relationship between power and response-adaptive randomization</i>	15
2.3	<i>The relationship for $K > 2$ treatments</i>	18
2.4	<i>Asymptotically best procedures</i>	20
2.5	<i>References</i>	21
3	Likelihood-Based Inference	23
3.1	<i>Data structure and likelihood</i>	23
3.2	<i>Asymptotic properties of maximum likelihood estimators</i>	25
3.3	<i>The general result for determining asymptotically best procedures</i>	27
3.4	<i>Conclusions</i>	28
3.5	<i>References</i>	28
4	Procedures Based on Urn Models	31
4.1	<i>Generalized Friedman's urn</i>	31
4.1.1	<i>Historical results on asymptotic properties</i>	31
4.1.2	<i>Assumptions and notation</i>	34
4.1.3	<i>Main asymptotic theorems</i>	37
4.1.4	<i>Some examples</i>	41
4.1.5	<i>Proving the main theoretical results</i>	52
4.2	<i>The class of ternary urn models</i>	56
4.2.1	<i>Randomized Pólya urn</i>	57
4.2.2	<i>Birth and death urn</i>	58
4.2.3	<i>Drop-the-loser rule</i>	59
4.2.4	<i>Generalized drop-the-loser rule</i>	61
4.2.5	<i>Asymptotic properties of the GDL rule</i>	62
4.3	<i>References</i>	64
5	Procedures Based on Sequential Estimation	67
5.1	<i>Examples</i>	68
5.2	<i>Properties of procedures based on sequential estimation for $K = 2$</i>	70
5.3	<i>Notation and conditions for the general framework</i>	75
5.4	<i>Asymptotic results and some examples</i>	79
5.5	<i>Proving the main theorems</i>	85
5.6	<i>References</i>	88

6	Sample Size Calculation	91
6.1	<i>Power of a randomization procedure</i>	92
6.2	<i>Three types of sample size</i>	96
6.3	<i>Examples</i>	99
	6.3.1 <i>Restricted randomization</i>	99
	6.3.2 <i>Response-adaptive randomization</i>	101
6.4	<i>References</i>	103
7	Additional Considerations	105
7.1	<i>The effects of delayed response</i>	105
7.2	<i>Continuous responses</i>	108
	7.2.1 <i>Asymptotic variance of the four procedures</i>	111
7.3	<i>Multiple ($K > 2$) treatments</i>	113
7.4	<i>Accommodating heterogeneity</i>	114
	7.4.1 <i>Heterogeneity based on time trends</i>	114
	7.4.2 <i>Heterogeneity based on covariates</i>	115
	7.4.3 <i>Statistical inference under heterogeneity</i>	115
7.5	<i>References</i>	118
8	Implications for the Practice of Clinical Trials	121
8.1	<i>Standards</i>	121
8.2	<i>Binary responses</i>	123
8.3	<i>Continuous responses</i>	129
8.4	<i>The effects of delayed response</i>	131
8.5	<i>Conclusions</i>	132
8.6	<i>References</i>	132
9	Incorporating Covariates	135
9.1	<i>Introduction and examples</i>	135
	9.1.1 <i>Covariate-adaptive randomization procedures</i>	135
	9.1.2 <i>CARA Randomization Procedures</i>	138
9.2	<i>General framework and asymptotic results</i>	139
	9.2.1 <i>The procedure for K treatments</i>	140
	9.2.2 <i>Main theoretical results</i>	141
9.3	<i>Generalized linear models</i>	144
9.4	<i>Two treatments with binary responses</i>	149
	9.4.1 <i>Power</i>	153
9.5	<i>Conclusions</i>	154

9.6	<i>References</i>	155
10	Conclusions and Open Problems	157
10.1	<i>Conclusions</i>	157
10.2	<i>Open problems</i>	158
10.3	<i>References</i>	159
	Appendix A: Supporting Technical Material	161
A.1	<i>Some matrix theory</i>	161
A.2	<i>Jordan decomposition</i>	162
A.3	<i>Matrix recursions</i>	163
A.4	<i>Martingales</i>	164
A.4.1	<i>Definition and properties of martingales</i>	164
A.4.2	<i>The martingale central limit theorem</i>	165
A.4.3	<i>Gaussian approximations and the law of the iterated logarithm</i>	167
A.5	<i>Cramér-Wold device</i>	168
A.6	<i>Multivariate martingales</i>	168
A.7	<i>Multivariate Taylor's expansion</i>	172
A.8	<i>References</i>	172
	Appendix B: Proofs	173
B.1	<i>Proofs of theorems in Chapter 4</i>	173
B.1.1	<i>Proof of Theorems 4.1–4.3</i>	173
B.1.2	<i>Proof of Theorem 4.6</i>	189
B.2	<i>Proof of theorems in Chapter 5</i>	194
B.3	<i>Proof of theorems in Chapter 7</i>	205
B.4	<i>References</i>	214
	Author Index	215
	Subject Index	217