Evaluating treatment efficacy with stochastic-interventional causal effects in clinical trials with two-phase designs

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Immune Correlates of HIV-1 and COVID-19

The Fights Against HIV-1 and COVID-19

- The HIV-1 epidemic:
 - 1.5 million new infections occurring annually worldwide;
 - new infections outpace patients starting antiretroviral therapy;
 - HIV Vaccine Trials Network's (HVTN) 505 trial evaluated a novel antibody boost vaccine (Hammer et al. 2013).
- The COVID-19 epi pan endemic (Antia and Halloran 2021):
 - 270 331 619 643 686 million total cases detected globally;
 - new variants emerging, with vaccine uptake globally slowing;
 - COVID-19 Prevention Network's (CoVPN) COVE trial focused on Moderna's (mRNA-1273) vaccine (Baden et al. 2021).

Evaluating Vaccines for HIV-1 and COVID-19

- 505: How would HIV-1 infection risk have differed had the boost vaccine modulated antibody responses differently?
- COVE: How would COVID-19 disease risk have differed for alternative vaccine-induced immunogenic response profiles?
- Question: How can [HIV-1, COVID-19] vaccines be improved through the modulation of immunogenic response profiles?

Why Measure and Analyze Immune Correlates?

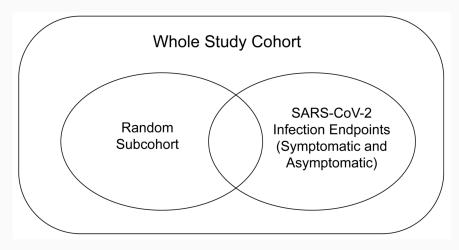
- Two interrelated goals of immune correlates analyses are to
 - identify/validate possible *surrogate endpoints* (Prentice 1989);
 - understand/delineate *protective mechanisms* of vaccines.
- If an immune correlate is established to reliably predict VE, subsequent efficacy trials may use it as a primary endpoint.
- This may accelerate the approval of
 - existing vaccines in different populations (e.g., in children);
 - new vaccines within the same class (e.g., based on mRNA);
 - inform the development of "next-generation" vaccines.

Measuring Correlates: Two-Phase Designs

- Often, use case-cohort design (Prentice 1986), a special case of two-phase sampling (Breslow et al. 2003).
- Phase 1: measure baseline, vaccination, endpoint on everyone.
- Phase 2: given baseline, vaccine, endpoint, select members of immune response subcohort with (possibly known) probability.
 - 505: second-phase sample with 100% of HIV-1 cases and matching of non-cases (n = 189 per Janes et al. 2017)).
 - *COVE*: stratified random subcohort ($n \approx 1600$) and all SARS-CoV-2 infection and COVID-19 disease endpoints.

A Simple Two-Phase Design: Case-Cohort

Assaying >30k samples is expensive, statistically unnecessary.



Case-cohort design, per Prentice (1986), as applied to COVE.

Two-phase Sampling Masks the Complete Data Structure

- Complete (unobserved) data $X = (L, A, S, Y) \sim P_0^X \in \mathcal{M}$:
 - L (baseline covariates): sex, age, BMI, behavioral HIV risk,
 - A (treatment): randomized assignment to vaccine/placebo,
 - S (exposure): immune response profile for relevant markers,
 - Y (outcome of interest): infection status at trial's end.
- Observed data $O = (B, BX) = (L, B, BS, Y) \sim P_0 \in \mathcal{M}$.
 - $B \in \{0,1\}$ indicates inclusion in the second-phase sample.
 - $\pi_0 := \mathbb{P}(B=1 \mid Y, L)$ must be *known by design* or estimated.
 - Implicitly conditioning on the vaccine arm: $O = \{X \mid A = 1\}$.

Causal Effects for Quantitative Exposures

Static Interventions Aren't Enough

 Describe the manner in which X is hypothetically generated by a nonparametric structural equation model (Pearl 2009):

$$L = f_L(U_L); A \sim \text{Bern}(0.5); S = f_S(A, L, U_S); Y = f_Y(S, A, L, U_Y)$$

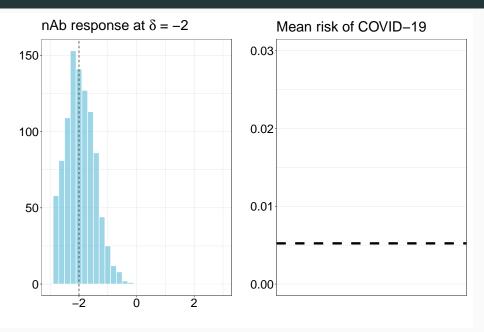
- Implies a model for the distribution of counterfactual RVs induced by interventions on the system under study.
- A *static* intervention replaces f_S with a specific value s in its conditional support, i.e., $S \mid L$.
- This requires specifying a priori a particular value of exposure under which to evaluate the outcome — but what value?

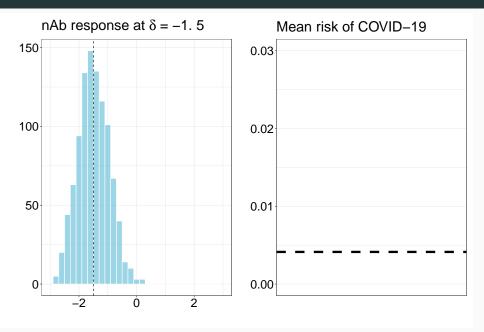
Controlled vaccine efficacy (CVE)

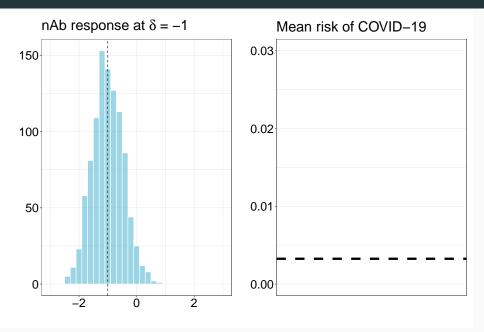
- For a hypothetical value $s \in \mathcal{S}$, the controlled direct effect (CDE) quantifies the effect of A on Y while fixing S = s.
- The hypothetical value S = s must be chosen carefully to be scientifically informative and to avoid positivity violations.
- For two hypothetical values $s_0, s_1 \in \mathcal{S}$, Controlled Vaccine Efficacy (CVE) (Gilbert et al. 2022) is

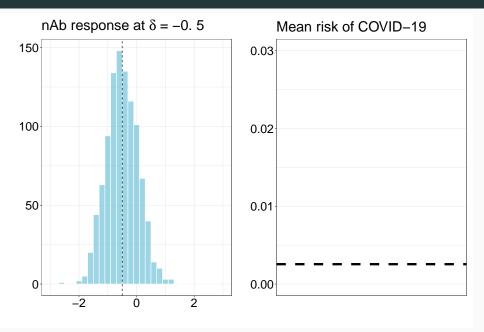
$$\mathsf{CVE}(s_0, s_1) = 1 - \frac{\mathbb{E}[\mathbb{P}(Y = 1 \mid S = s_1, A = 1, L = l)]}{\mathbb{E}[\mathbb{P}(Y = 1 \mid S = s_0, A = 0, L = l)]},$$

which contrasts counterfactual risk for vaccine and $S=s_1$ vs. placebo and $S=s_0$, where $s_0=0$ by construction.









Stochastic Interventions Define the Causal Effects of Shifts

- Stochastic interventions modify the value *S* would naturally assume by *shifting* the natural exposure distribution.
- Díaz and van der Laan (2012; 2018)'s shift interventions¹

$$d(s, l) = \begin{cases} s + \delta, & s + \delta < u(l) & \text{(if plausible)} \\ s, & s + \delta \ge u(l) & \text{(otherwise)} \end{cases}$$

• Our estimand is $\psi_{0,\delta}:=\mathbb{E}_{P_0^\delta}\{Y_{d(S,L)}\}$, which is identified by

$$\psi_{0,\delta} = \int_{\mathcal{L}} \int_{\mathcal{S}} \mathbb{E}_{P_0} \{ Y \mid S = d(s, l), L = l \}$$
$$g_{0,S}(s \mid L = l) q_{0,L}(l) d\mu(s) d\nu(l)$$

¹Haneuse and Rotnitzky (2013) introduced modified treatment policies.

Causally Interpreting the Statistical Target Parameter

Assumption 1: Stable Unit Treatment Value (SUTVA)

- $Y_i^{d(s_i,l_i)}$ does not depend on $d(s_j,l_j)$ for $i=1,\ldots,n$ and $j \neq i$, or lack of interference (Cox 1958)
- $Y^{d(s,l)} = Y$ in the event S = d(s, l), for i = 1, ..., n

Assumption 2: No Unmeasured Confounding

$$Y^{d(s,l)} \perp S \mid L = l$$
, for $i = 1, \ldots, n$

Assumption 3: Structural positivity

 $s \in \mathcal{S} \implies d(s, l) \in \mathcal{S}$ for all $l \in \mathcal{L}$, where \mathcal{S} denotes the support of S conditional on L = l for all i = 1, ... n

Interpreting the Causal Effects of Shift Interventions

- Consider a data structure: $(Y_s, s \in S)$.
- Let $Y_s = \beta_0 + \beta_1 s + \epsilon_s$, with error $\epsilon_s \sim N(0, \sigma_s^2) \ \forall s \in S$.
- For the counterfactual outcomes $(Y_{s'+\delta}, Y_{s'})$, their difference $Y_{s'+\delta} Y_{s'}$ may be expressed (for some $s' \in S$)

$$\mathbb{E}Y_{s'+\delta} - \mathbb{E}Y_{s'} = [\beta_0 + \beta_1(s'+\delta) + \mathbb{E}\epsilon_{s'+\delta}] - [\beta_0 + \beta_1s' + \mathbb{E}\epsilon_{s'}]$$
$$= \beta_1\delta$$

• A unit shift for $s' \in S$ (i.e., $\delta = 1$) causes a counterfactual difference in Y of magnitude β_1 .

Stochastic-Interventional Vaccine Efficacy (SVE)

Causal parameter based on vaccine efficacy (VE) estimands:

$$\begin{aligned} \mathsf{SVE}(\delta) &= 1 - \frac{\mathbb{E}[\mathbb{P}(Y=1 \mid S=d(s,l),A=1,L=l)]}{\mathbb{P}(Y(0)=1)} \\ &= 1 - \frac{\psi_{0,\delta}}{\mathbb{P}(Y(0)=1)} \end{aligned}$$

- $\mathbb{P}(Y(0) = 1)$: counterfactual infection risk in the placebo arm under randomization, $\mathbb{P}(Y(0) = 1) \equiv \mathbb{P}(Y = 1 \mid A = 0)$.
- Summarizes VE via stochastic interventions across δ , per the CoVPN immune correlates SAP² (Gilbert et al. 2021a;b).

²SAP published at https://doi.org/10.6084/m9.figshare.13198595.

Efficient Estimation in Two-Phase Designs

Estimation of the Counterfactual Mean $\psi_{0,\delta}$

An estimator $\psi_{n,\delta}$ of $\psi_{0,\delta} \coloneqq \Psi(P_0)$ is efficient if and only if

$$\psi_{n,\delta} - \psi_{0,\delta} = n^{-1} \sum_{i=1}^{n} D^{*}(P_0)(O_i) + o_P(n^{-1/2}) ,$$

where $D^*(P)$ is the efficient influence function (EIF) of $\psi_{0,\delta}$ with respect to the nonparametric model \mathcal{M} at a distribution P.

The EIF of $\psi_{0,\delta}$ is indexed by two key *nuisance parameters*

$$\overline{Q}_{Y}(S,L) := \mathbb{E}_{P}(Y \mid S,L)$$
 outcome mechanism $g_{S}(S \mid L) := f_{P}(S \mid L)$ generalized propensity score

Flexible, Efficient, Doubly Robust Estimation

• The efficient influence function of $\psi_{0,\delta}$ with respect to $\mathcal M$ is

$$D_F^{\star}(P_0)(o) = \frac{g_{0,S}(d^{-1}(s,l) \mid l)}{g_{0,S}(s \mid l)} (y - \overline{Q}_{0,Y}(s,l)) + \overline{Q}_{0,Y}(d(s,l),l) - \psi_{0,\delta}.$$

The one-step bias-corrected estimator:

$$\psi_n^+ = \frac{1}{n} \sum_{i=1}^n \overline{Q}_{n,Y}(d(S_i, L_i), L_i) + D_n^*(O_i).$$

■ The TML estimator updates initial estimates of \overline{Q}_n by tilting:

$$\psi_n^{\star} = \frac{1}{n} \sum_{i=1}^n \overline{Q}_{n,Y}^{\star}(d(S_i, L_i), L_i).$$

Both doubly robust: flexible modeling for nuisance estimation.

Augmented Estimators for Two-Phase Sampling Designs

 Rose and van der Laan (2011) suggested inverse probability of censoring weighted (IPCW) loss functions:

$$\mathcal{L}(P_0^X)(O) = \frac{B}{\pi_0(Y, L)} \mathcal{L}(P_0^X)(X)$$

- When the sampling mechanism $\pi_0(Y, L)$ is known by design, this procedure yields a reasonably reliable estimator.
- When data-adaptive regression must be used that is, when $\pi_0(Y, L)$ is not known by design³— this is insufficient.

³Sampling of non-cases in HVTN 505 used matching (Janes et al. 2017).

Efficiency and Multiple Robustness (Hejazi et al. 2021)

• Then, the IPCW augmentation must be applied to the EIF⁴:

$$D^{*}(P_{0}^{X})(o) = \frac{b}{\pi_{0}(y, l)} D_{F}^{*}(P_{0}^{X})(x) - \left(1 - \frac{b}{\pi_{0}(y, l)}\right)$$
$$\mathbb{E}(D_{F}^{*}(P_{0}^{X})(x) \mid B = 1, Y = y, L = l).$$

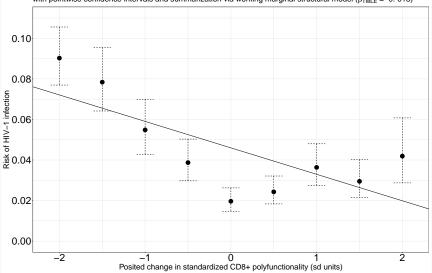
- Expresses observed data EIF $D^*(P_0^X)(o)$ via complete data EIF $D_F^*(P_0^X)(x)$; inclusion of second term improves efficiency.
- An emergent multiple robustness property combinations of $\{g_0(S \mid L), \overline{Q}_0(S, L)\} \times \{\pi_0(Y, L), \mathbb{E}(D_F^*(P_0^X)(x) \mid B = 1, Y, L)\}.$
- ullet Our txshift R package implements our estimators of $\psi_{0,\delta}.$

⁴Robins et al. (1994) explored a similar correction for such designs.

Predicting and Bridging VE

SVE Prediction of HIV-1 Risk via 505 trial

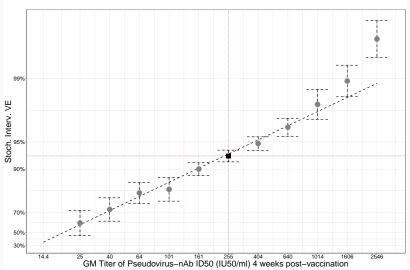
TML estimates of mean counterfactual HIV-1 infection risk under shifted CD8+ polyfunctionality with pointwise confidence intervals and summarization via working marginal structural model ($\hat{\beta}_{TMLE}$ =-0. 013)



HIV-1 risk change across CD8+ score (txshift R package).

SVE Prediction of mRNA-1273 VE via COVE trial

Stoch. Interv. VE vs. COVID-19 (4 weeks post-vaccination with 100 days follow-up)



SVE Bridging of mRNA-1273 VE (Hejazi et al. 2023)

Stoch. Interv. VE vs. COVID-19 (4 weeks post-vaccination with 100 days follow-up) After 2 doses of mRNA-1273 99% Stoch. Interv. VE 70% 50% 30% 10% GM Titer of Pseudovirus-nAb ID50 (IU50/ml) 4 weeks post-vaccination SARS-CoV-2 variant delta lambda

The Big Picture

- Flexible, stochastic interventions help to formulate novel modified treatment policies (based on "natural" exposure).
- Modified treatment policies address causal questions about realistic manipulations of quantitative intervention variables.
- Large-scale vaccine trials rely upon two-phase designs but need to (very carefully!) adjust for resultant sampling bias.
- Efficient estimators with double/multiple robustness can safely answer such questions while incorporating machine learning.
- Open source software for such statistical analyses is critical for the methods to have any impact on real-world studies.

Thank you!

Thanks for listening! Any questions?

♣ https://nimahejazi.org

O https://github.com/nhejazi

Appendix

Immune Correlates of Protection (Plotkin and Gilbert 2012)

- Correlate of Protection (CoP): immune marker statistically predictive of vaccine efficacy, not necessarily mechanistic.
- Mechanistic CoP (mCoP): immune marker that is causally and mechanistically responsible for protection.
- Nonmechanistic CoP (nCoP): immune marker that is predictive but not a causal agent of protection.
- A CoP is a candidate surrogate endpoint (Prentice 1989) primary endpoint in future trials if reliably predictive.

Literature: Díaz and van der Laan (2012; 2018)

- Proposal: Evaluate outcome under an altered intervention distribution e.g., $P_{\delta}(g_{0,S})(S=s\mid L)=g_{0,S}(s-\delta(L)\mid L)$.
- Identification conditions for a statistical parameter of the counterfactual outcome $\psi_{0,\delta}$ under such an intervention.
- Show that the causal quantity of interest $\mathbb{E}_{P_0^{\delta}}\{Y_{d(S,L)}\}$ is identified by a functional of the distribution of O, i.e.,

$$\psi_{0,\delta} = \int_{\mathcal{L}} \int_{\mathcal{S}} \mathbb{E}_{P_0} \{ Y \mid S = d(s, l), L = l \}$$
$$g_{0,S}(s \mid L = l) \cdot q_{0,L}(l) d\mu(s) d\nu(l)$$

Literature: Haneuse and Rotnitzky (2013)

- Proposal: Characterization of stochastic interventions as modified treatment policies (MTPs).
- Assumption of piecewise smooth invertibility allows for the post-intervention distribution of any MTP to be recovered:

$$g_{0,S}(s \mid l; \delta) = \sum_{j=1}^{J(l)} \mathbb{I}_{\delta,j}\{h_j(s, l), l\}g_0\{h_j(s, l) \mid l\}h_j'(s, l)$$

 MTPs account for the natural value of exposure S yet may be interpreted as imposing an altered intervention mechanism.

A Linear Modeling Perspective

- Briefly consider a simple data structure: X = (Y, S); we seek to model the outcome Y as a function of S.
- Linear model: consider $Y_i = \beta_0 + \beta_1 S_i + \epsilon_i$, with error $\epsilon_i \sim N(0,1)$.
- Letting δ be a change in S, $Y_{S+\delta}-Y_S$ may be expressed

$$\mathbb{E}Y_{S+\delta} - \mathbb{E}Y_S = [\beta_0 + \beta_1(\mathbb{E}S + \delta)] - [\beta_0 + \beta_1(\mathbb{E}S)]$$
$$= \beta_0 - \beta_0 + \beta_1\mathbb{E}S - \beta_1\mathbb{E}S + \beta_1\delta$$
$$= \beta_1\delta$$

• So, a *unit shift* in S (i.e., $\delta=1$) induces a change in the difference in outcomes of magnitude β_1 .

Slope in a Semiparametric Model

• Consider the stochastic intervention $g_{\delta}(\cdot \mid L)$:

$$\mathbb{E}Y_{g_{\delta}} = \int_{L} \int_{s} \mathbb{E}(Y \mid S = s, L)g(s - \delta \mid L)dsdP_{0}(L)$$
$$= \int_{L} \int_{z} \mathbb{E}(Y \mid S = z + \delta, L)g(z \mid L)dzdP_{0}(L),$$

defining the change of variable $z = s - \delta$.

• For a semiparametric model, $\mathbb{E}(Y \mid S = z, L) = \beta z + \theta(L)$:

$$\mathbb{E}Y_{g_{\delta}} - \mathbb{E}Y = \int_{L} \int_{z} \left[\mathbb{E}(Y \mid S = z + \delta, L) - \mathbb{E}(Y \mid S = z, L) \right]$$
$$g(z \mid L) dz dP_{0}(L)$$
$$= \left[\beta(z + \delta) + \theta(L) \right] - \left[\beta z + \theta(L) \right]$$
$$= \beta \delta$$

Flexible Conditional Density Estimation of $g_{0,S}$

Díaz and van der Laan (2011)'s conditional density estimator:

$$g_{n,\alpha}(s \mid L) = \frac{\mathbb{P}(s \in [\alpha_{t-1}, \alpha_t) \mid L)}{\alpha_t - \alpha_{t-1}}.$$

- Re-expressed as hazard regressions in repeated measures data.
- Tuning parameter $t \approx \text{bandwidth in kernel density estimation}$.
- When càdlàg (RCLL) with finite sectional variation, we have

$$\operatorname{logit}\{\mathbb{P}(s \in [\alpha_{t-1}, \alpha_t) \mid L)\} = \beta_0 + \sum_{w \subset \{1, \dots, d\}} \sum_{i=1}^n \beta_{w,i} \phi_{w,i},$$

for appropriate basis functions $\{\phi_{w,i}\}_{i=1}^n$ (Gill et al. 1995).

Flexible Conditional Density Estimation of $g_{0,S}$

- Utilizing a particular basis construction for ϕ_w , van der Laan (2017)'s HAL estimator achieves $n^{-1/4}$ convergence rate⁵.
- Loss-based cross-validation allows selection of a suitable HAL estimator, which has only the ℓ_1 regularization term λ :

$$\beta_{n,\lambda} = \mathop{\arg\min}_{\beta: |\beta_0| + \sum_{w \subset \{1, \dots, d\}} \sum_{i=1}^n |\beta_{w,i}| < \lambda} P_n \mathcal{L}(g_{\beta,\lambda,S}),$$

where $\mathcal{L}(\cdot)$ is an appropriate loss function, giving $\{\lambda_n, \beta_n\}$.

- We denote by $g_{n,\lambda,S} \coloneqq g_{\beta_{n,\lambda},S}$, the HAL estimate of $g_{0,S}$.
- Our haldensify R package implements our estimator of $g_{0,S}$.

 $^{^6}$ Similar rates can be achieved via *local* (vs. global) smoothness assumptions on $g_{n,S}$ (see, e.g., Robins et al. 2008, Mukherjee et al. 2017, Liu et al. 2021).

A Useful Class of Functions

Consider space of cadlag functions with finite variation norm.

Def. cadlag = *left-hand continuous* with *right-hand limits*

Variation norm Let $\theta_s(u) = \theta(u_s, 0_{s^c})$ be the section of θ that sets the coordinates in s equal to zero.

The *variation norm* of θ can be written:

$$|\theta|_{\nu} = \sum_{s \subset \{1,\ldots,d\}} \int |d\theta_s(u_s)|,$$

where $x_s = (x(j) : j \in s)$ and the sum is over all subsets.

Variation Norm

We can represent the function θ as

$$\theta(x) = \theta(0) + \sum_{s \subset \{1,...,d\}} \int \mathbb{I}(x_s \geq u_s) d\theta_s(u_s),$$

For discrete measures $d\theta_s$ with support points $\{u_{s,j}:j\}$ we get a linear combination of indicator basis functions:

$$\theta(x) = \theta(0) + \sum_{s \subset \{1,\dots,d\}} \sum_{j} \beta_{s,j} \theta_{u_{s,j}}(x),$$

where
$$\beta_{s,j} = d\theta_s(u_{s,j})$$
, $\theta_{u_{s,j}}(x) = \mathbb{I}(x_s \geq u_{s,j})$, and

$$|\theta|_{\nu} = \theta(0) + \sum_{s \subset \{1, \dots, d\}} \sum_{i} |\beta_{s,j}|.$$

Convergence Rate of HAL

We have, for $\alpha(d) = 1/(d+1)$,

$$|\theta_{n,M} - \theta_{0,M}|_{P_0} = o_P(n^{-(1/4 + \alpha(d)/8)}).$$

Thus, if we select $M > |\theta_0|_v$, then

$$|\theta_{n,M} - \theta_0|_{P_0} = o_P(n^{-(1/4 + \alpha(d)/8)})$$
.

Due to oracle inequality for the cross-validation selector M_n ,

$$|\theta_{n,M_n} - \theta_0|_{P_0} = o_P(n^{-(1/4 + \alpha(d)/8)})$$
.

Improved convergence rate (Bibaut and van der Laan 2019):

$$|\theta_{n,M_n} - \theta_0|_{P_0} = o_P(n^{-1/3}\log(n)^{d/2})$$
.

Algorithm for TML Estimation

- 1. Construct initial estimators g_n of $g_0(S, L)$ and Q_n of $\overline{Q}_0(S, L)$, perhaps using data-adaptive regression techniques.
- 2. For each observation i, compute an estimate $H_n(s_i, l_i)$ of the auxiliary covariate $H(s_i, l_i)$.
- 3. Estimate the parameter ϵ in the logistic regression model

$$\operatorname{logit} \overline{Q}_{\epsilon,n}(s,l) = \operatorname{logit} \overline{Q}_n(s,l) + \epsilon H_n(s,l),$$

or an alternative regression model incorporating weights.

4. Compute TML estimator Ψ_n of the target parameter, defining update \overline{Q}_n^{\star} of the initial estimate $\overline{Q}_{n,\epsilon_n}$:

$$\Psi_n = \Psi(P_n^*) = \frac{1}{n} \sum_{i=1}^n \overline{Q}_n^*(d(S_i, L_i), L_i).$$

Algorithm for IPCW-TML Estimation

- 1. Using all observed units (X), estimate sampling mechanism $\pi(Y, L)$, perhaps using data-adaptive regression methods.
- 2. Using only observed units in the second-stage sample C=1, construct initial estimators $g_n(S,L)$ and $\overline{Q}_n(S,L)$, weighting by the sampling mechanism estimate $\pi_n(Y,L)$.
- 3. With the approach described for the full data case, compute $H_n(s_i, l_i)$, and fluctuate submodel via logistic regression.
- 4. Compute IPCW-TML estimator Ψ_n of the target parameter, by solving the IPCW-augmented EIF estimating equation.
- 5. Iteratively update estimated sampling weights $\pi_n(Y, L)$ and IPCW-augmented EIF, updating TMLE in each iteration.

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