

splitting alpha

stats methodologists meeting

18 June 2015

Double-blind randomised placebo-controlled trial of daily vitamin D3 supplementation for the prevention of cancer and cardiovascular disease in older adults (Daily-D)

- PI: Professor Adrian Martineau, (*Barts and The London School of Medicine*)
- many fine Priment collaborators and others

primary outcome measures

- The incidence of all-site cancers (time to first diagnosis)
- The incidence of cardiovascular disease (composite of time to first: acute myocardial infarction; cerebrovascular accident; revascularisation)
- $N \approx 20,000$

P-value Interpretation and Alpha Allocation in Clinical Trials

L.A. Moye (Ann Epid 1998)

- “Conservative allocation of alpha has the advantage of being disciplined, prospectively identified, and unambiguous in its interpretation...
- ...the population at large often bears the brunt of type I errors”

Power Calculation

- outcome 1: $\alpha=2.2\%$
- outcome 2: $\alpha=2.8\%$
- what was the price for splitting alpha?
- had we picked a single primary, how much less need N have been?
- (*see co_primaries.xlsx*)

Points

- increase in precision (i.e. drop in SE) with increase in N is subject to diminishing returns...
- ...but drop in tail area (of a Normal distribution) is fast ($\sim \exp[-x^2]$)
- so, the ability to detect *real* effects remains sensitive to increases in N
- and the option of accommodating 'extra' endpoints by increasing N may well be practical