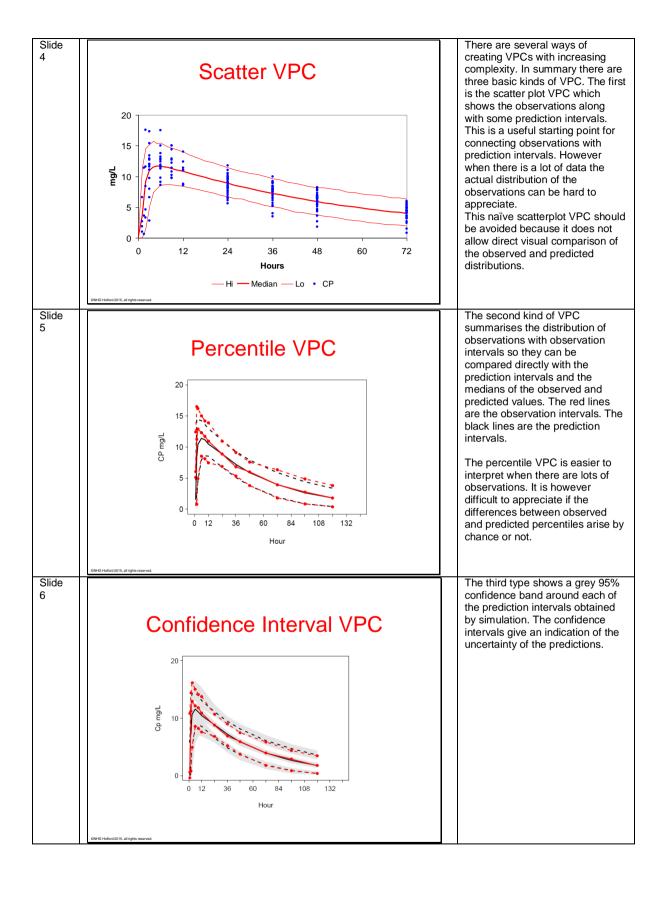
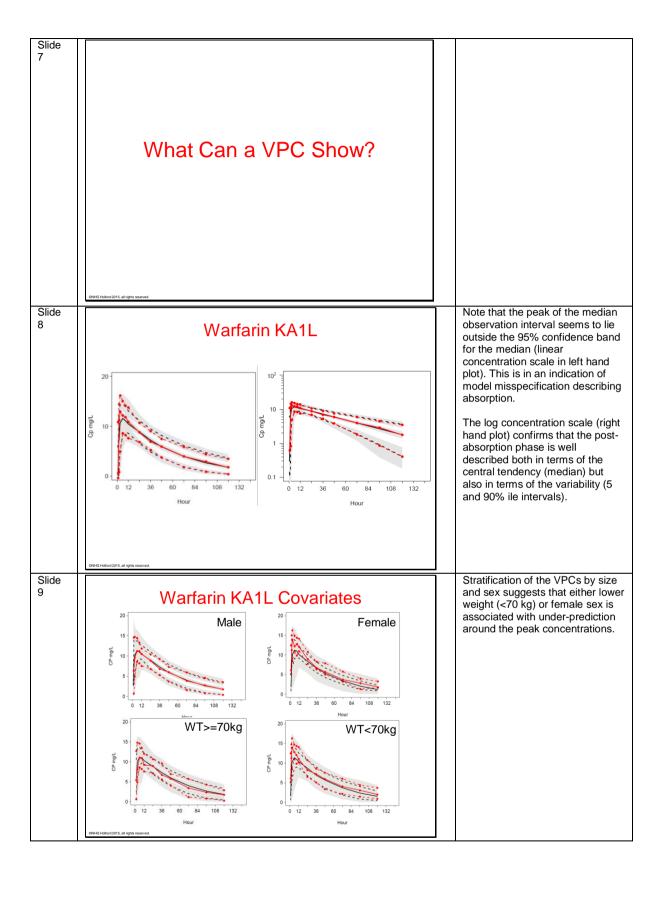
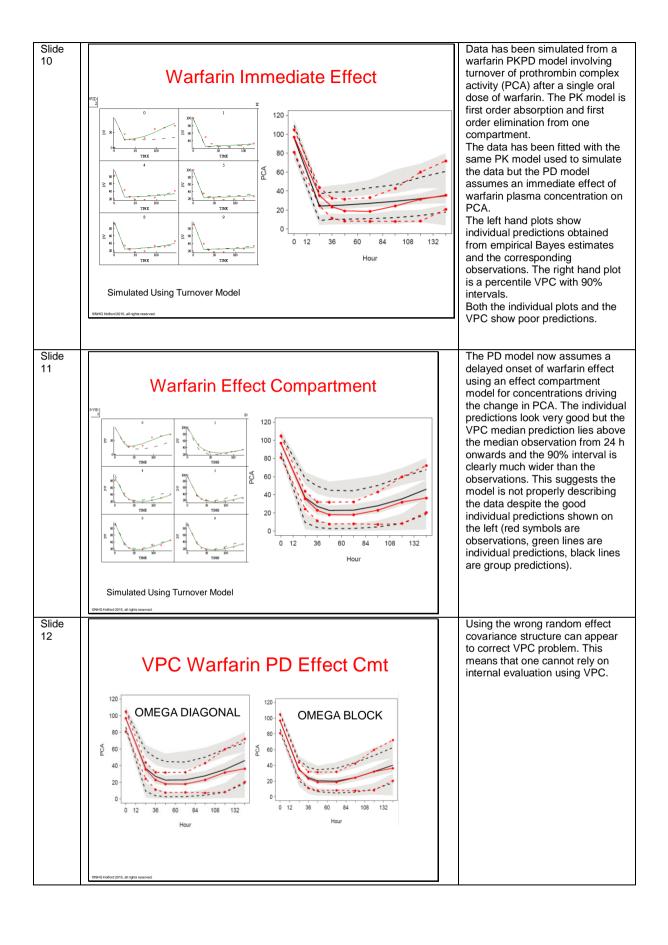
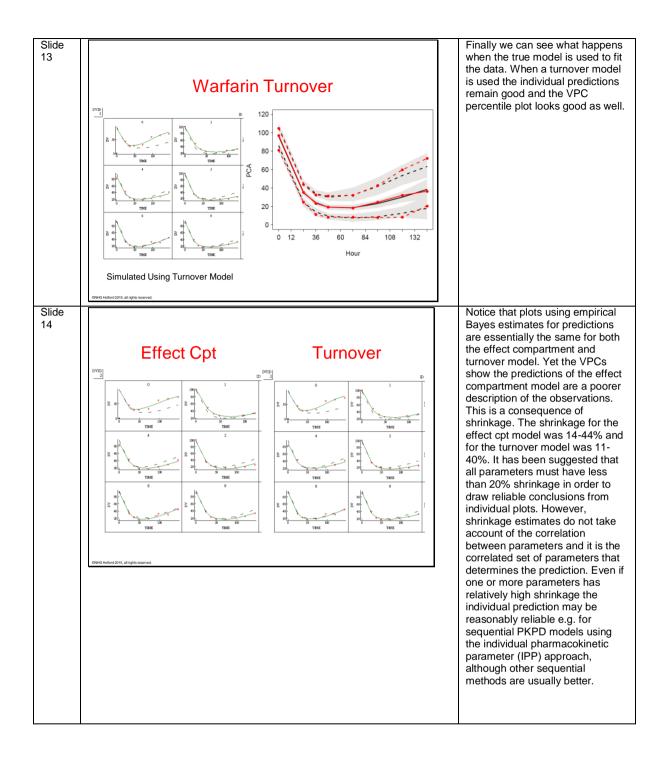
Slide 1	An Introduction to Visual Predictive Checks	
	Nick Holford Department of Pharmacology & Clinical Pharmacology University of Auckland	
Slide 2	Outline  • What is a Visual Predictive Check?  • What choices are there in presentation?  • What can it help to show?	
Slide 3	What is a VPC?  Graphical Comparison of Observations and Simulated Predictions Simulated predictions include fixed and random between subject+occasion variability as well as residual error They are different from 'population' predictions (PRED) (fixed effects without random effects) and individual predictions (IPRED)(empirical Bayes estimates subject to shrinkage)  VPC compares statistics derived from the distribution of observations and the distribution of predictions E.g. median and 90% intervals at 1 h after the dose Intervals can be joined together in time sequence to create bands (but most often the bands are called 'intervals')	VPCs use a different kind of prediction compared with traditional diagnostic plots. They are based on simulations of model predictions including random effects (especially between subject variability (BSV)). Summary measures of the distribution of predictions and observations are compared visually. Typical summary measures are the median and an interval defined by the lower 5% and upper 5% of the values.



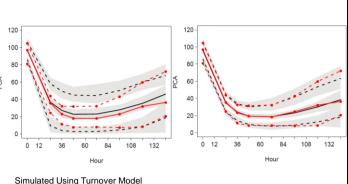








### Effect Cpt Turnover



This slide compares the VPC using the incorrect effect compartment model with the VPC obtained from the true turnover model. Note that the model is misspecified in terms of the structural model yet the VPC shows marked discrepancies in terms of the predicted variability. Variability differences should not be interpreted as being due to misspecification of the random effects alone. It is reassuring to see that the VPC with the true model has good agreement with the observations.

Slide 16

#### PRED Corrected VPC

Prediction correction (PRED correction) for dependent variable,  $Y_{ij}$ , with lower bound,  $lb_{ij}$ :

$$pcY_{ij} = lb_{ij} + (Y_{ij} - lb_{ij}) \cdot \frac{PR\widetilde{E}D_{bin} - lb_{ij}}{PRED_{ij} - lb_{ij}}$$
(1)

Prediction correction (PRED correction) for log-transformed dependent variable,  $\ln(Y_{ij})$ :

$$\ln(pcY_{ij}) = \ln(Y_{ij}) + \left(\ln(PR\tilde{E}D_{bin}) - \ln(PRED_{ij})\right)$$
(2)

Prediction corrected VPCs attempt to adjust for differences in covariates. A simple form of prediction correction is to dose standardize observed and predicted concentrations.

Essential when adaptive dosing occurs e.g. models built from therapeutic drug monitoring data

Bergstrand M, Hooker AC, Wallin JE, Karlsson MO. Prediction-corrected visual predictive checks for diagnosing nonlinear mixed-effects models. AAPS J 2011; 13: 143-51.

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Slide 17

### Adaptive Dosing Study

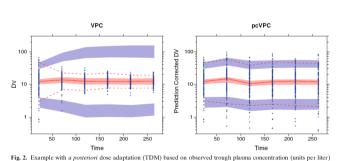


Fig. 2. Example with a posteriori dose adaptation (TDM) based on observed trough plasma concentration (units per liter) monitoring over time. Traditional VPC (left) and pcVPC (right), with 95% interpercentile range, for the true model applied to a simulated dataset. Graphical interpretation as in Fig. 1

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A standard VPC without prediction correction shows a big difference between observed and predicted variablity which could be mis-interpreted as meaning there is something wrong with the model. The PRED corrected VPC shows that there is in fact good agreement because the concentrations in each band are standardized for the adaptive dose changes (and other covariates). Note however the PRED correction process distorts both the 'observed' and predicted concentrations with unrealistic 'observations' at later times.

Bergstrand M, Hooker AC, Wallin JE, Karlsson MO. Prediction-corrected visual predictive checks for diagnosing nonlinear mixed-effects models. AAPS J 2011; 13: 143-51.

Slide

# An Alternative to pcVPC Simulated Adaptive Dosing

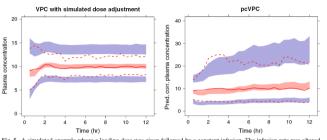


Fig. 5. A simulated example where a loading dose was given followed by a constant infusion. The infusion rate was altered to achieve the target concentration of 10 units. The true underlying model is a one-compartment model with autoinduction of CL. A simple one-compartment model without autoinduction has been fitted to the data. The left hand VPC has been simulated using the same dose alteration algorithm as in the original study. The pcVPC (right) have been simulated using only the realized design. Outer percentiles (dashed red lines) are 2.5% and 97.5% (95% interpercent range), the semitransparent blue fields are the corresponding model-based confidence intervals, the solid red line represents the observed median, and the semitransparent red field represents the corresponding model-based confidence interval. The actual observations are not plotted in this picture

Simulated adaptive dosing with a standard VPC can be used to confirm the adequacy of the model and the simulation algorithm. The standard VPC does not distort the concentrations like the PRED corrected VPC.

Bergstrand M, Hooker AC, Wallin JE, Karlsson MO. Prediction-corrected visual predictive checks for diagnosing nonlinear mixed-effects models. AAPS J 2011; 13: 143-51.

Slide 19

### **Prediction Discrepancy**

'We evaluate what we call the "prediction discrepancy" (pd) which is defined as the percentile of an observation in the whole marginal predictive distribution under *H*0.'

Mentre F, Escolano S. Prediction discrepancies for the evaluation of nonlinear mixed-effects models. J Pharmacokinet Pharmacodyn. 2006 Jun;33(3):345-67.

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The prediction discrepancy method uses stochastic simulation to generate a distribution of predictions for each observation. The percentile of each observation in this distribution is called the prediction discrepancy. The distribution of prediction discrepancies is expected to be uniform if the model correctly predicts the distribution from which the observations came. The prediction discrepancy distribution can be 'normalized' and also take into account correlations of observations within an individual. The resulting normalized prediction discrepancy distribution (NPDE) should have a mean of zero and a standard deviation of 1. Estimates of these parameters can be computed from the NPDE and tested against the null hypothesis that the distribution is  $\sim N(0,1)$ .

Slide 20

## Pseudoresidual Predictive Checks

Standardized VPC

But "As Wang and Zhang¹ point out themselves, what they call standardized visual predictive check (SVPC) is nothing other than the prediction discrepancies (pd) named that way, after being called pseudoresiduals by Mentré and Escolano in 2006.⁴It is therefore misleading to present SVPC as something novel when in fact it goes back to something that our group has published and presented in conferences." Comets et al. 2011

- Normalized Prediction Distribution Errors
  - Prediction discrepancy is adjusted to account for within individual correlations

But "we made a case of using pd instead of npde to plot diagnostic graphs because the decorrelation tends to blur the relationship with time when used for visual diagnostics" Comets et al. 2011

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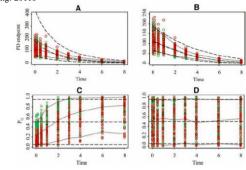
Note that these kinds of checks are based on testing statistical distribution assumptions rather than evaluating how well observation and predictions agree.

Mentre F, Escolano S. Prediction discrepancies for the evaluation of nonlinear mixed-effects models. J Pharmacokinet Pharmacodyn 2006; 33: 345-67. Wang DD, Zhang S. Standardized Visual Predictive Check Versus Visual Predictive Check for Model Evaluation. The Journal of Clinical Pharmacology 2011a; DOI 10.1177/0091270010390040 Comets E, Brendel K, Mentré F. Why Should Prediction Discrepancies Be Renamed Standardized Visual Predictive Check? The Journal of Clinical Pharmacology 2011.

Slide 21

#### Standardized VPC

"The key difference between SVPC and pd/npde is the focus of the analysis. SVPC evaluates the observation percentile distribution along the time course, whereas pd/npde focuses on the global statistical test without considering the time factor." Wang & Zhang. 2011b



Figures from Wang & Zhang 2011a

Wang & Zhang claim the standard VPC would have rejected the true model (B and D). But they use scatterplot VPCs without confidence intervals (A and B) which are hard to interpret because of the (unnecessary) overlay of observations. The standardized VPC (SVPC) (C and D) necessarily removes all information about the concentration scale so that model evaluation is missing important information.

Wang DD, Zhang S. Standardized Visual Predictive Check Versus Visual Predictive Check for Model Evaluation. The Journal of Clinical Pharmacology 2011a; DOI 10.1177/0091270010390040 (Published on line before Wang & Zhang 2011a). Wang DD, Zhang S. Author's response to Comets et al. The Journal of Clinical Pharmacology 2011b; DOI: 10.1177/0091270011427555.

Slide 22

### NPDE Normalised Prediction Distribution Errors

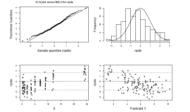


Figure 6: graphs plotted by the package, for  $V_{\rm false}$  (see leger

Distribution of mpde: meam= -0.4525 variance= 1.748 akswneam= 0.3559 kurtosis= -0.4629

Statistical tests
Wilcoxon signed rank test : 0.000285 \*\*
Fisher variance test : 1.65e-06 \*\*
SW test of normality : 0.141
Clobal adjusted p-value : 4.95e-06 \*\*

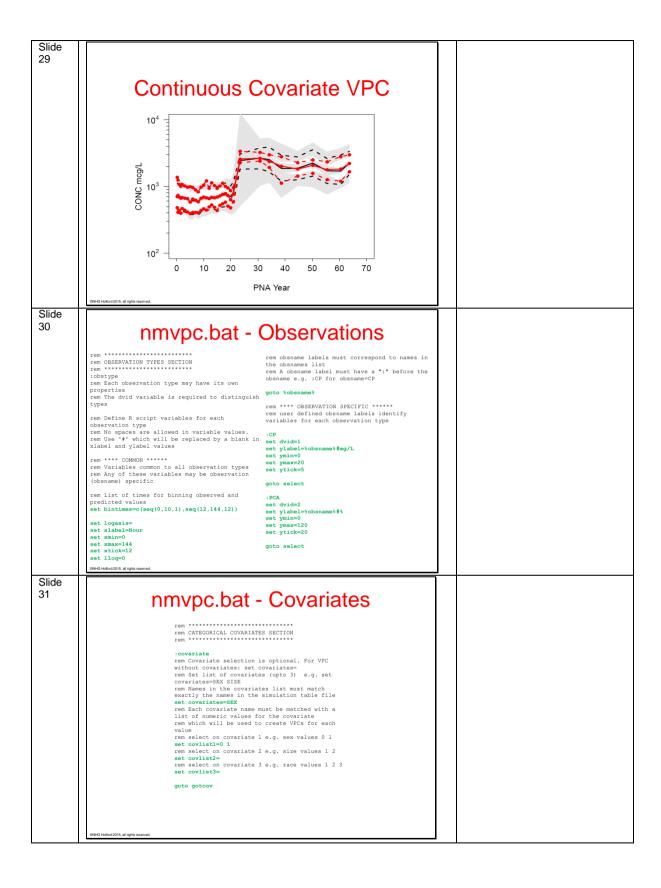
Comets, E., K. Brendel, and F. Mentré, Computing normalised prediction distribution errors to evaluate nonlinear mixed-effect models. The npde add-on package for R. Computer Methods and Programs in Biomedicine, 2008. 90(2): p. 154-166.

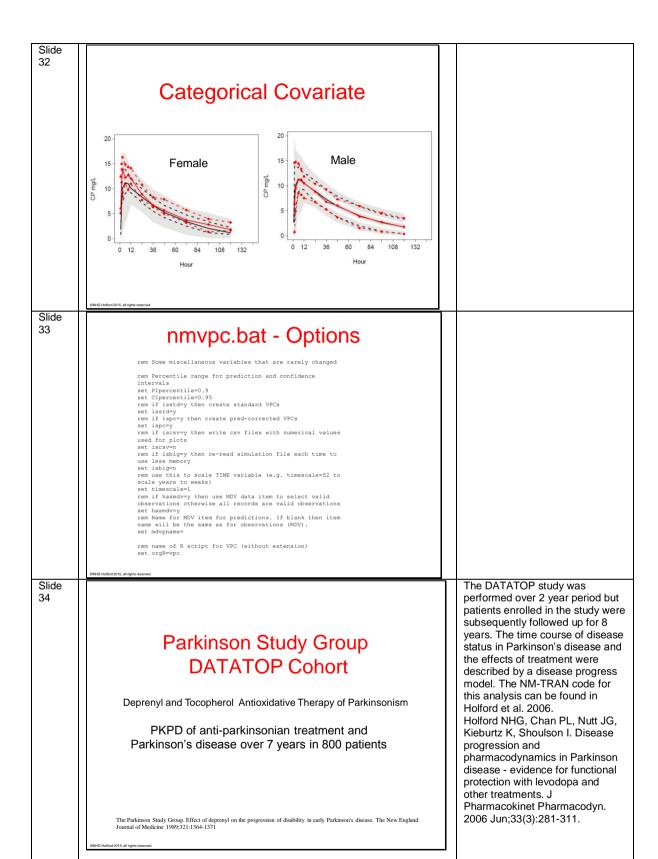
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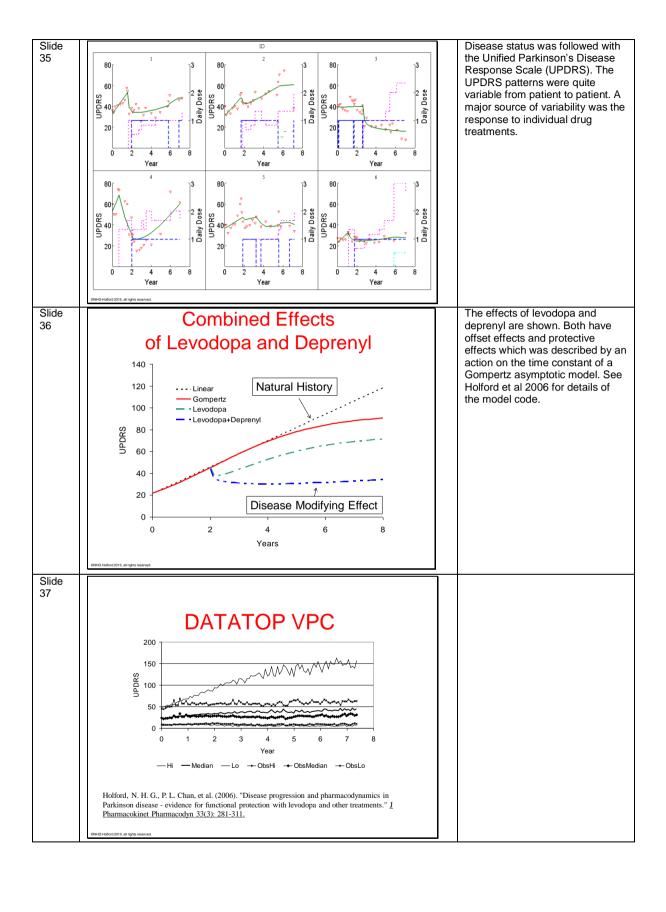
The NPDE tests for differences from a perfect fit of the model to the data. Because all models are wrong it is unrealistic to expect a perfect fit. When there is a lot of data the NPDE is sensitive to differences that have no practical relevance. This means it can be considered overpowered and will lead to rejection of the null hypothesis when the model is in fact adequate for purpose. An equivalence type of hypothesis test (such as that used for bioequivalence) is an obvious extension of the method to make it more practically useful as an acceptance method. Note that the scatterplots are of limited value. They would be more informative if percentiles were plotted and joined to show trends.

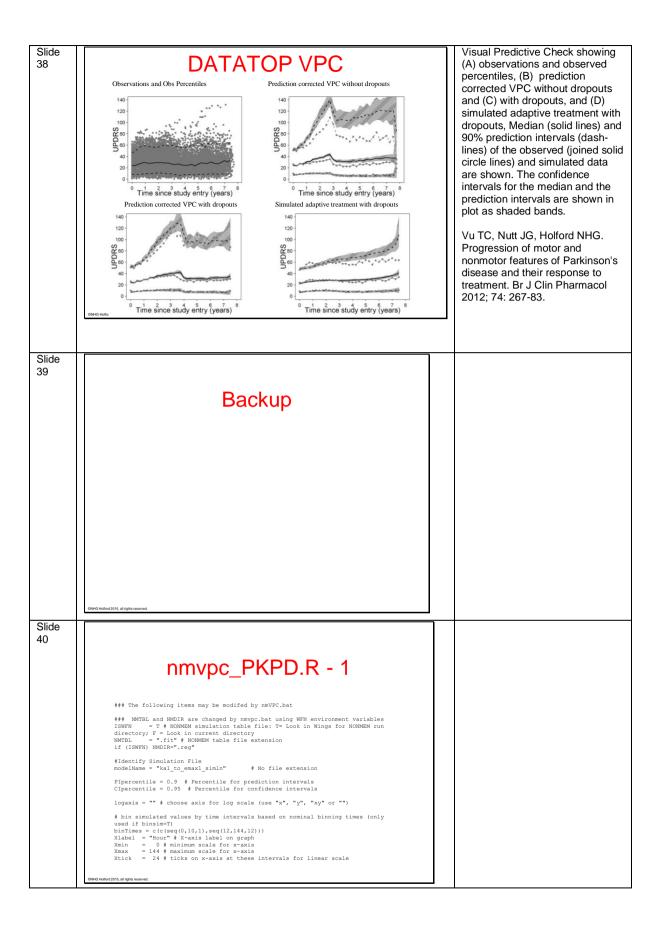
Slide There are 3 steps involved in 23 creating a VPC. The first step is to simulate from the model to produce predictions. This step How To Do A VPC typically requires user intervention for every dataset that is being · Simulate Data studied. The next two steps can usually be automated with - Can be the hardest part procedures that are the same for - Simulation times (binning)? all problems. A convention is - How to simulate covariates? needed to identify the independent and dependent variables (especially when there · Group ("bin") Simulated Predictions at each is more than one type of observation e.g. Concentrations - Needs some programming and efffects). · Group ("bin") Observations at each time - Needs some programming Slide 24 nmvpc WFN command nmvpc.bat · R scripts - nmvpc\_PKPD.R - nmvpc\_PKPD\_Functions.R · R scripts can be run directly using R · nmvpc helps to automate repetitive features of doing VPC e.g. with covariate selection Slide 25 VPC Using WFN and R WFN modification - Include path to R.exe in wfn.bat :orgpath
rem \*\*\*\*\*\*\* Set up Paths to Other Software \*\*\*\*\*
rem If you use R then set RPATH set RPATH=C:\Apps\R-2.14.2\bin\i386 rem \*\*\*\*\*\* End Check this \*\*\*\*\*\*

### Slide 26 **NM-TRAN** \$PK ; simulation start OBS=DV ; simulation end [Usual \$PK (or \$PRED) code] ;Simulation Start REP=IREP; Replication number ; Create size category based on weight If (WT.LT.70) THEN SIZE=1 ELISE SIZE=2 ENDIF ;must produce NONMEM table file with REP,ID,TIME,DVID,DV,MDV,PRED ;add SEX and SIZE variables to the table file for covariate VPCs STABLE REP ID TIME DV PRED OBS MDV DVID SEX SIZE NOAPPEND OMERBADER NOPRINT FILE=PVDC.fit SSIM (20120402) ONLYSIM NSUB=100 Slide 27 nmvpc.bat - Model and Names rem set runNONMEM=y to execute nmgo for each model set runNONMEM=y rem Set list of models to be simulated e.g. set models=mdl1 set models=ka1\_im\_emax\_est ka1\_ce\_emax\_est ka1\_to\_emax1 rem Names of variable in NONMEM table file to be used for the rem Names of variable in NONMEM table file to be used for the VPC x-axis rem This can be used for evaluating continuous covariates e.g. rem set xnames=TIME TAD WEIGHT for total time, time after dose and weight rem Set list of names according to observation type e.g. set obsnames=CP PCA set obsnames=CP PCA goto models Slide 28 Continuous Covariate VPC 10<sup>2</sup> 80 100 120 140 Total Body Weight Kg









# Slide 41 nmvpc\_PKPD.R - 2 thisDWID- 1 \$ \$identify observation type using the DVID variable in the simulation and observation data files \*\*Parameter of the property of . "Upc\_CP.pdf/" # directory for VPC pdf and csv files timeScale = 1 # use this to scale TIME variable (e.g. 52 to scale years to weeks) isSTD = T # create standard VPC isPC = T # create pred-corrected VPC isCSV = F # if issov-T then write csv files with numerical values used for plots Slide 42 nmvpc\_PKPD.R - 3 ### The following items may only be changed here in the R script binsim = T # T if simulation times are not the same for every subject (Otherwise use times in simulation file 'as is') hasATIM = F # T if simulation data file has an actual observation time item in the simulation file (otherwise ATIM-TIME) hasLLOQ = T # T if values less than LLOQ should be ignored plotCI = T # T if plot confidence intervals plotEI = T # T if plot prediction intervals addlegend = T # T if add a legend to the plot omitNeg = T # T if omit negative simulated values Slide 43 nmvpc\_PKPD.R - 4 #Do not change the next line! #SELECT specific observations e.g. study number obsFile = obsFile(obsFile\$SEX==1,] simFile = simFile[simFile\$SEX==1,] The covariate selection process can be automated with nmvpc.bat

