

## Chapter 519

# Paired T-Tests for Equivalence

## Introduction

This procedure allows you to study the power and sample size of tests of equivalence of means of two correlated (paired) variables. Schuirmann's (1987) two one-sided tests (TOST) approach is used to test equivalence. The paired t-test is commonly used in this situation.

Paired data may occur because two measurements are made on the same subject or because measurements are made on two subjects that have been matched according to other, often demographic, variables. Hypothesis tests on paired data can be analyzed by considering the differences between the paired items. The distribution of these differences is usually symmetric. In fact, the distribution must be symmetric if the individual distributions of the two items are identical. Hence, the paired t-test is appropriate for paired data even when the distributions of the individual items are not normal.

The definition of equivalence has been refined in recent years using the concepts of prescribability and switchability. *Prescribability* refers to ability of a physician to prescribe either of two drugs at the beginning of the treatment. However, once prescribed, no other drug can be substituted for it. *Switchability* refers to the ability of a patient to switch from one drug to another during treatment without adverse effects. Prescribability is associated with equivalence of location and variability. Switchability is associated with the concept of individual equivalence. This procedure analyzes average equivalence. Thus, it partially analyzes prescribability. It does not address equivalence of variability or switchability.

## Outline of an Equivalence Test

PASS follows the *two one-sided tests* approach described by Schuirmann (1987) and Phillips (1990). It will be convenient to adopt the following specialized notation for the discussion of these tests.

<u>Parameter</u>	<u>PASS Input/Output</u>	<u>Interpretation</u>
$E_L, E_U$	EL, EU	<i>Lower and Upper Equivalence Limits.</i> If the average paired difference is between these two limits, the treatment is said to be <i>equivalent</i> to the reference.
$\delta$	$\delta$	<i>Population mean of paired differences.</i> This is the mean of paired differences, $X_1 - X_2$ , in the population. This parameter will be estimated by the study.
$\delta_1$	$\delta_1$	<i>Actual paired difference at which power is calculated.</i> This is the value of the mean paired difference at which power is calculated.

## Paired T-Tests for Equivalence

With  $E_L < 0$  and  $E_U > 0$ , the null hypothesis of non-equivalence is

$$H_0: \delta \leq E_L \text{ or } \delta \geq E_U.$$

The alternative hypothesis of equivalence is

$$H_1: E_L < \delta < E_U.$$

### Paired T-Test Statistic

A paired  $t$ -test is used to analyze the data when the standard deviation of paired differences is unknown and estimated by the data. The test assumes that the data are a simple random sample from a population of normally-distributed values that have the same variance. This assumption implies that the differences are continuous and normal. The calculation of the two, one-sided  $t$ -tests proceeds as follow

$$t_L = \frac{\bar{d} - E_L}{s_d/\sqrt{N}}$$

$$t_U = \frac{\bar{d} - E_U}{s_d/\sqrt{N}}$$

where  $s_d$  is the sample standard deviation of the paired differences. The test is usually calculated using a  $100(1 - 2\alpha)\%$  confidence interval of the mean difference. If the both limits of this confidence interval are between  $E_L$  and  $E_U$ , equivalence is concluded.

### Power Calculation

The power of this test is

$$\Pr(t_L \geq t_{1-\alpha, N-1} \text{ and } t_U \leq t_{\alpha, N-1})$$

where  $t_L$  and  $t_U$  are distributed as the bivariate, noncentral  $t$  distribution with noncentrality parameters  $\Delta_L$  and  $\Delta_U$  given by

$$\Delta_L = \frac{\delta - E_L}{\sigma\sqrt{1/N}}$$

$$\Delta_U = \frac{\delta - E_U}{\sigma\sqrt{1/N}}$$

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## Procedure Options

This section describes the options that are specific to this procedure. These are located on the Design tab. For more information about the options of other tabs, go to the Procedure Window chapter.

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### Design Tab

The Design tab contains the parameters associated with this test such as the means, sample sizes, alpha, and power.

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#### Solve For

##### Solve For

This option specifies the parameter to be solved for from the other parameters. Under most situations, you will select either *Power* for a power analysis or *Sample Size* for sample size determination.

Select *Sample Size* when you want to calculate the sample size needed to achieve a given power and alpha level.

Select *Power* when you want to calculate the power of an experiment that has already been run.

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#### Power and Alpha

##### Power

This option specifies one or more values for power. Power is the probability of rejecting a false null hypothesis, and is equal to one minus Beta. Beta is the probability of a type-II error, which occurs when a false null hypothesis is not rejected. Values must be between zero and one. Historically, the value of 0.80 (Beta = 0.20) was used for power. Now, 0.90 (Beta = 0.10) is also commonly used.

A single value may be entered here or a range of values such as *0.8 to 0.95 by 0.05* may be entered.

##### Alpha

This option specifies one or more values for the probability of a type-I error. A type-I error occurs when a true null hypothesis is rejected. Values must be between zero and one. Historically, the value of 0.05 has been used for alpha. This means that about one test in twenty will falsely reject the null hypothesis. You should pick a value for alpha that represents the risk of a type-I error you are willing to take in your experimental situation.

You may enter a range of values such as *0.01 0.05 0.10* or *0.01 to 0.10 by 0.01*.

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#### Sample Size

##### N (Sample Size)

This option specifies one or more values of the sample size, the number of individuals in the study (total subjects). This value must be an integer greater than one.

You may enter a list of values using the syntax *50,100,150,200,250* or *50 to 250 by 50*.

## Paired T-Tests for Equivalence

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**Effect Size – Equivalence Limits****EU (Upper Equivalence Limit)**

Enter one or more values for the upper limit of equivalence. If the actual mean of paired differences is between EL and EU, the new treatment is said to be equivalent to the standard. Enter values in the range  $EU > 0$  and  $EL < \delta_1 < EU$ .

**EL (Lower Equivalence Limit)**

Enter one or more values for the lower limit of equivalence. If the actual mean of paired differences is between EL and EU, the new treatment is said to be equivalent to the standard. Enter values in the range  $EL < 0$  and  $EL < \delta_1 < EU$ . If you want symmetric limits around zero, enter “-Upper Limit” here. The program will set  $EL = -|EU|$ .

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**Effect Size – Mean** **$\delta_1$  (Mean of Paired Differences)**

Enter one or more values for the actual value of the mean of paired differences at which power and sample size will be calculated. This value is often set to zero for paired data, but it can be non-zero as long as  $EL < \delta_1 < EU$ .

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**Effect Size – Standard Deviation** **$\sigma$  (Std Dev of Paired Differences)**

Enter one or more values for the standard deviation  $\sigma$  of the paired differences (there is one per subject). You can press the  $\sigma$  button to load the Standard Deviation Estimator window.

If you have a prior ANOVA table,  $\sigma$  may be estimated by  $\sqrt{2MSE}$ .

These values must be positive.

Paired T-Tests for Equivalence

## Example 1 – Finding Power

A paired design is to be used to compare the impact of two drugs on diastolic blood pressure. The average diastolic blood pressure after administration of the reference drug is known to be 96 mmHg. Researchers believe this average may drop to 92 mmHg with the use of a new drug. The within mean square error of similar studies is 324. Its square root is 18. Therefore, an estimate of  $\sigma$  is given by

$$\sigma = \sqrt{2 \times 324} = 25.4558$$

Following FDA guidelines, the researchers want to show that the diastolic blood pressure with the new drug is within 20% of the diastolic blood pressure with the reference drug. Thus, the equivalence limits of the mean difference of the two drugs are -19.2 and 19.2. They decide to calculate the power for a range of sample sizes between 5 and 50. The significance level is 0.05.

### Setup

This section presents the values of each of the parameters needed to run this example. First, from the PASS Home window, load the **Paired T-Tests for Equivalence** procedure window by expanding **Means**, then **Paired Means**, then **Equivalence**, and then clicking on **Paired T-Tests for Equivalence**. You may then make the appropriate entries as listed below, or open **Example 1** by going to the **File** menu and choosing **Open Example Template**.

<u>Option</u>	<u>Value</u>
<b>Design Tab</b>	
Solve For .....	<b>Power</b>
Alpha.....	<b>0.05</b>
N (Sample Size).....	<b>5 10 15 20 30 40 50</b>
EU (Upper Equivalence Limit) .....	<b>19.2</b>
EL (Lower Equivalence Limit) .....	<b>-Upper Limit</b>
$\delta_1$ (Mean of Paired Differences).....	<b>-4</b>
$\sigma$ (Std Dev of Paired Differences).....	<b>25.4558</b>

### Annotated Output

Click the Calculate button to perform the calculations and generate the following output.

#### Numeric Results

Numeric Results							
Hypotheses: H0: $\delta \leq EL$ or $\delta \geq EU$ vs. H1: $EL < \delta < EU$							
Power	Sample Size N	Lower Equiv Limit EL	Upper Equiv Limit EU	Mean of Paired Differences $\delta_1$	Standard Deviation $\sigma$	Alpha	
0.10599	5	-19.200	19.200	-4.000	25.4558	0.050	
0.39640	10	-19.200	19.200	-4.000	25.4558	0.050	
0.66629	15	-19.200	19.200	-4.000	25.4558	0.050	
0.81214	20	-19.200	19.200	-4.000	25.4558	0.050	
0.93855	30	-19.200	19.200	-4.000	25.4558	0.050	
0.98051	40	-19.200	19.200	-4.000	25.4558	0.050	
0.99410	50	-19.200	19.200	-4.000	25.4558	0.050	

## Paired T-Tests for Equivalence

## References

- Chow, S.C., Shao, J., Wang, H., and Lohknygina, Y. 2018. Sample Size Calculations in Clinical Research, Third Edition. Taylor & Francis/CRC. Boca Raton, Florida.
- Mathews, Paul. 2010. Sample Size Calculations - Practical Methods for Engineers and Scientists. Mathews Malnar and Bailey. Fairport Harbor, OH.
- Blackwelder, W.C. 1998. 'Equivalence Trials.' In Encyclopedia of Biostatistics, John Wiley and Sons. New York. Volume 2, 1367-1372.

## Report Definitions

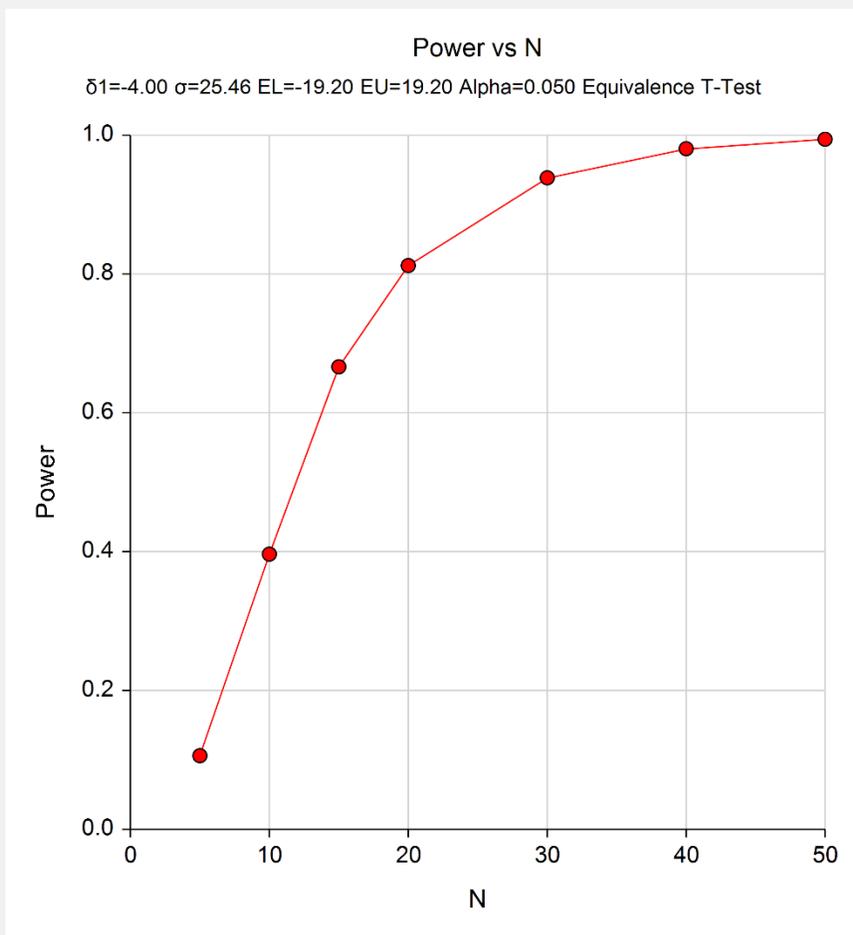
- Power is the probability of rejecting the null hypothesis when it is false. It should be close to one.
- N is the sample size, the number of subjects (or pairs) in the study.
- EL is the minimum allowable mean that still results in equivalence.
- EU is the maximum allowable mean that still result in equivalence.
- $\delta_1$  is the value of the mean of paired differences at which power and sample size are calculated.
- $\sigma$  is the standard deviation of paired differences for the population.
- Alpha is the probability of rejecting the null hypothesis when it is true. It should be small.

## Summary Statements

In an equivalence test of the mean difference from data in a paired design using two one-sided t-tests, a sample size of 5 achieves 11% power at a 5.0% significance level when the actual mean of paired differences is -4.000, the estimated standard deviation of paired differences is 25.456, and the equivalence limits are -19.200 and 19.200.

This report shows the power for the indicated scenarios. Note that if they want 90% power, they will require a sample of around 30 subjects.

## Plots Section



This plot shows the power versus the sample size.

## Paired T-Tests for Equivalence

## Example 2 – Validation using Chow, Shao, Wang, and Lokhnygina (2018)

Chow, Shao, Wang, and Lokhnygina (2018) presents an example on pages 46 and 47 of a paired equivalence  $t$ -test sample size calculation in which  $EU = 0.05$ ,  $EL = -0.05$ ,  $\delta_1 = 0.0$ ,  $\sigma = 0.1$ ,  $\alpha = 0.05$ , and  $\text{power} = 0.80$ . They obtain a sample size of 36.

### Setup

This section presents the values of each of the parameters needed to run this example. First, from the PASS Home window, load the **Paired T-Tests for Equivalence** procedure window by expanding **Means**, then **Paired Means**, then **Equivalence**, and then clicking on **Paired T-Tests for Equivalence**. You may then make the appropriate entries as listed below, or open **Example 2** by going to the **File** menu and choosing **Open Example Template**.

<u>Option</u>	<u>Value</u>
<b>Design Tab</b>	
Solve For .....	<b>Sample Size</b>
Power.....	<b>0.8</b>
Alpha.....	<b>0.05</b>
EU (Upper Equivalence Limit) .....	<b>0.05</b>
EL (Lower Equivalence Limit).....	<b>-Upper Limit</b>
$\delta_1$ (Mean of Paired Differences).....	<b>0</b>
$\sigma$ (Std Dev of Paired Differences).....	<b>0.1</b>

### Output

Click the Calculate button to perform the calculations and generate the following output.

<b>Numeric Results</b>						
Hypotheses: $H_0: \delta \leq EL \text{ or } \delta \geq EU$ vs. $H_1: EL < \delta < EU$						
	Sample Size N	Lower Equiv Limit EL	Upper Equiv Limit EU	Mean of Paired Differences $\delta_1$	Standard Deviation $\sigma$	Alpha
Power	36	-0.050	0.050	0.000	0.100	0.050

The sample size of 36 matches Chow, Shao, Wang, and Lokhnygina (2018) exactly.

## Paired T-Tests for Equivalence

**Example 3 – Validation using Phillips (1990)**

Phillips (1990) page 142 presents a table of sample sizes for various parameter values. In this table, the treatment mean, standard deviation, and equivalence limits are all specified as percentages of the reference mean. We will reproduce the second line of the table in which the square root of the within mean square error is 20%; the equivalence limits are 20%; the treatment mean is 100%, 95%, 90%, and 85% ( $\delta$  is 0, -5, -10, -15); the power is 70%; and the significance level is 0.05. An MSE of 20% equates to a  $\sigma$  of 28.284%.

Phillips reports total sample size as 16, 20, 40, and 152 corresponding to the four treatment mean percentages. We will now setup this example in **PASS**.

**Setup**

This section presents the values of each of the parameters needed to run this example. First, from the PASS Home window, load the **Paired T-Tests for Equivalence** procedure window by expanding **Means**, then **Paired Means**, then **Equivalence**, and then clicking on **Paired T-Tests for Equivalence**. You may then make the appropriate entries as listed below, or open **Example 3** by going to the **File** menu and choosing **Open Example Template**.

<u>Option</u>	<u>Value</u>
<b>Design Tab</b>	
Solve For .....	<b>Sample Size</b>
Power.....	<b>0.70</b>
Alpha.....	<b>0.05</b>
EU (Upper Equivalence Limit) .....	<b>20</b>
EL (Lower Equivalence Limit) .....	<b>-Upper Limit</b>
$\delta_1$ (Mean of Paired Differences).....	<b>0 -5 -10 -15</b>
$\sigma$ (Std Dev of Paired Differences).....	<b>28.28427</b>

**Output**

Click the Calculate button to perform the calculations and generate the following output.

**Numeric Results**

<b>Numeric Results</b>						
Hypotheses: $H_0: \delta \leq EL \text{ or } \delta \geq EU$ vs. $H_1: EL < \delta < EU$						
	Sample Size	Lower Equiv Limit	Upper Equiv Limit	Mean of Paired Differences	Standard Deviation	Alpha
Power	N	EL	EU	$\delta_1$	$\sigma$	
0.70015	152	-20.000	20.000	-15.000	28.284	0.050
0.70958	40	-20.000	20.000	-10.000	28.284	0.050
0.72396	20	-20.000	20.000	-5.000	28.284	0.050
0.70750	16	-20.000	20.000	0.000	28.284	0.050

Note that **PASS** obtains the same samples sizes as Phillips (1990).