

ERRATUM

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In the original publication on page vi, there is a typographical error in the print and online versions of this book. “Principal” was incorrectly spelled as “Principle.”

Corrections to chapter 17, page 381, follow, and these changes have been updated in the book.

The updated original online version for this chapter can be found at
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Chapter 17

Statistical Methods Used in Interim Monitoring

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Many different spending functions can be specified. The O'Brien–Fleming $\alpha_1(t^*)$ and Pocock $\alpha_2(t^*)$ type spending functions are specified as follows:

$$\begin{aligned}\alpha_1(t^*) &= 2 - 2\Phi\left(Z_{\alpha/2}/\sqrt{t^*}\right) && \sim \text{O'Brien-Fleming} \\ \alpha_2(t^*) &= \alpha \ln(1 + (e - 1)t^*) && \sim \text{Pocock} \\ \alpha_3(t^*) &= \alpha t^{*\theta} && \text{for } \theta > 0\end{aligned}$$

The spending function $\alpha_3(t^*)$ spends alpha uniformly during the trial for $\theta = 1$, at a rate somewhat between $\alpha_1(t^*)$ and $\alpha_2(t^*)$. Other spending functions have also been defined [75, 76].